Mathematics 2

Dominik Szablonski

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Chapter 1

Partial Differentiation and Multiple Integration

The differential function of a function f = f(x, y) is given by,

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy.$$
 (1.1)

1.1 Taylor Series

The Taylor series for a function $f(x_1, x_2, \ldots, x_m)$ about a point $(x_1^0, x_2^0, \ldots, x_m^0)$ is,

$$f(x_1, x_2, \dots, x_m) = f(x_1^0, x_2^0, \dots, x_m^0) + \sum_{k=1}^{\infty} \frac{1}{k!} \left((x_1 - x_1^0) \frac{\partial f}{\partial x_1} + \dots + (x_m + x_m^0) \frac{\partial f}{\partial x_m} \right)^k f(x_1, x_2, \dots, x_m),$$
(1.2)

where the power on the bracket applies to the amount of times each differential is applied to f. Each partial derivative is evaluated about $(x_1^0, x_2^0, \dots, x_m^0)$.

1.2 Multiple Integration

We are able to integrate over multiple variables. This allows for finding quantities such as a volume or area.

$$V = \int f(x, y, z) d\tau = \int \int \int f(x, y, z) dx dy dz = \int \left(\int \left(\int f(x, y, z) dx \right) dy \right) dz.$$
 (1.3)

1.2.1 Areas and volumes in different coordinate systems

2D Plane Polar Coordinates

$$x = r\cos\theta$$
 $y = r\sin\theta$ $dA = rdrd\theta$ (1.4)

3D Cylindrical Polar Coordinates

Curved Surface:
$$dA = r d\theta dz$$
 Top Surface: $dA = r d\theta dr$ Volume: $dV = r dr d\theta dz$ (1.5)

3D Spherical Polar Coordinates

$$dA = r^2 \sin \theta \, d\theta \, d\phi \qquad \qquad dV = r^2 \sin \theta \, dr \, d\theta \, d\phi \qquad (1.6)$$

There is an important identity required when working with polar co-ordinates,

$$\sin\theta \,\mathrm{d}\theta = -\,\mathrm{d}(\cos\theta)\,. \tag{1.7}$$

The limits for the volume of a sphere are,

$$\int_0^{2\pi} d\phi \int_0^{\pi} \sin\theta \,d\theta \int_0^R r^2 \,dr.$$
 (1.8)

1.2.2 Moment of Inertia

The moment of inertia is given by,

$$I = \int r_{\perp}^2 \, \mathrm{d}m \,, \tag{1.9}$$

which can be rewritten as,

$$I = \rho \int r_{\perp}^2 \, \mathrm{d}V \,, \tag{1.10}$$

where ρ is the density of the volume. For non-trivial axis, we use,

$$r_{\perp} = |\hat{\mathbf{a}} \times \mathbf{p}|,\tag{1.11}$$

where $\hat{\mathbf{a}}$ is the vector in the direction of of the axis, and \mathbf{p} is a generic vector such that,

$$\mathbf{p} = r_i \mathbf{e}_i. \tag{1.12}$$

1.2.3 The Jacobian

When converting between co-ordinate frames, we cannot always simply replace variables. We must use,

$$dx dy dz = |J(u, v, w)| du dv dw.$$
(1.13)

Where, we can define,

$$x = f(u, v, w)$$
 $y = g(u, v, w)$ $z = h(u, v, w)$ (1.14)

and then, the Jacobian is for a 2D system, the determinant of,

$$\begin{vmatrix} \frac{\partial f}{\partial u} & \frac{\partial f}{\partial v} \\ \frac{\partial g}{\partial u} & \frac{\partial g}{\partial v} \end{vmatrix} \tag{1.15}$$

and for a 3D system,

$$\begin{vmatrix} \frac{\partial f}{\partial u} & \frac{\partial f}{\partial v} & \frac{\partial f}{\partial w} \\ \frac{\partial g}{\partial u} & \frac{\partial g}{\partial v} & \frac{\partial g}{\partial w} \\ \frac{\partial h}{\partial u} & \frac{\partial h}{\partial v} & \frac{\partial h}{\partial w} \end{vmatrix}. \tag{1.16}$$

Chapter 2

Fields

A field is an entity whose value depends on position. A field may be either **scalar** or **vector**. The direction of vector fields may also depend on position. **Scalar fields** are often represented by **contour lines**, which connect the x and y points. **Vector fields** are often visualised using field lines. We can calculate the equations for these field lines by considering a vector field, $V = V_x \hat{\mathbf{i}} + V_y \hat{\mathbf{j}}$, and solving for,

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{V_y}{V_x}.\tag{2.1}$$

2.1 Gradient ∇

We can define the infinitesimal change in a scalar field as,

$$d\psi = \nabla \psi \cdot d\mathbf{r}, \qquad (2.2)$$

where we define the **gradient** operator as,

$$\nabla = \frac{\partial}{\partial r_i} \mathbf{e}_i. \tag{2.3}$$

There are some properties of grad which we must be aware of. For a scalar field, f(x, y, z),

- ∇f is a vector field.
- ∇f represents the maximum rate of change of f.
- ∇f is perpendicular to the contours of constant f.
- The unit vector normal to a level surface is

$$\frac{\nabla f}{|\nabla f|}.\tag{2.4}$$

There are two main types of questions where the grad operator is used,

1. Finding the unit vector at (x_0, y_0, z_0) which is normal to a level surface, f(x, y, z).

Obtain
$$\nabla f(x, y, z) \rightarrow \mathbf{n} = \nabla f(x_0, y_0, z_0) \rightarrow \hat{\mathbf{n}} = \frac{\nabla f(x_0, y_0, z_0)}{|\nabla f(x_0, y_0, z_0)|}$$
 (2.5)

2. Find the rate of increase at $f(x_0, y_0, z_0)$ in the direction between, (x_1, y_1, z_1) and (x_2, y_2, z_2) .

Eval.
$$\nabla f(x_0, y_0, z_0) \to d\mathbf{s} = (\Delta x, \Delta y, \Delta z) \to \hat{\mathbf{u}} = \frac{d\mathbf{s}}{|d\mathbf{s}|} \to \frac{df}{ds} = \nabla f(x_0, y_0, z_0) \cdot \hat{\mathbf{u}}.$$
 (2.6)

where ϕ and ψ are scalar fields and K is a position independent constant scalar.

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Grad in polar coordinates

Cylindrical:
$$\nabla \psi = \frac{\partial \psi}{\partial r} \hat{\mathbf{r}} + \frac{1}{r} \frac{\partial \psi}{\partial \theta} \hat{\boldsymbol{\theta}} + \frac{\partial \psi}{\partial z} \hat{\mathbf{z}}, \tag{2.7}$$

Tylindrical:
$$\nabla \psi = \frac{\partial \psi}{\partial r} \hat{\mathbf{r}} + \frac{1}{r} \frac{\partial \psi}{\partial \theta} \hat{\boldsymbol{\theta}} + \frac{\partial \psi}{\partial z} \hat{\mathbf{z}}, \qquad (2.7)$$
Spherical:
$$\nabla \psi = \frac{\partial \psi}{\partial r} \hat{\mathbf{r}} + \frac{1}{r} \frac{\partial \psi}{\partial \theta} \hat{\boldsymbol{\theta}} + \frac{1}{r \sin \theta} \frac{\partial \psi}{\partial \phi} \hat{\boldsymbol{\psi}}. \qquad (2.8)$$

2.2Lagrangian Multipliers

These are used when wanting to find the minimum or maximum of a field when a field f is constrained by some function g. If g is a constant constraint, then we can say that,

$$dg = 0 (2.9)$$

and for a minimum or maximum of f, similarly,

$$\mathrm{d}f = 0. \tag{2.10}$$

We recall that the change in a scalar field along an elemental path is,

$$d\psi = \nabla \psi \cdot d\mathbf{s} \,. \tag{2.11}$$

Thus, ∇f and ∇g are both perpendicular to ds. Thus, ∇f and ∇g are parallel or anti parallel to each other. We can then state the relation,

$$\nabla f = \lambda \nabla g \tag{2.12}$$

which brings about a system of equations,

$$\begin{aligned} \frac{\partial f}{\partial x} - \lambda \frac{\partial g}{\partial x} &= 0\\ \frac{\partial f}{\partial y} - \lambda \frac{\partial g}{\partial y} &= 0 \end{aligned} \tag{2.13}$$

We will want to include the function of g when finding the solutions to this equation.

- 1. Find x,y, and z in terms of λ .
- 2. Substitute these into the expression for g.
- 3. Substitute the value found for q back into the expressions for x,y, and z to find the coordinates of the maximum and minimum rate of change.

2.3 Div

$$Div(\mathbf{F}) \equiv \nabla \cdot \mathbf{F} \tag{2.14}$$

The divergence describes the flux through an area of a vector field. A field with 0 divergence is known as a solenoidal field The total flux of a vector field through a volume composed of i surfaces is given by the divergence theorem,

$$\sum_{i} \int_{S_{i}} \mathbf{F} \cdot d\mathbf{S}_{i} = \int_{V} (\mathbf{\nabla} \cdot \mathbf{F}) dV$$

$$\mathbf{\nabla} \cdot \mathbf{F} = \frac{1}{|\mathbf{v}|} \int_{S} \mathbf{F} \cdot d\mathbf{S}$$
(2.15)

Whether the flux is +ive, -ive or 0 will give us different information.

When $|\mathbf{F}| \equiv \text{const}$, we have,

$$\nabla \cdot \mathbf{F} = 0. \tag{2.16}$$

2.4. CURL 7

For *increasing* $|\mathbf{F}|$, the total flux is given by,

$$\int (F_R - F_L) \, \mathrm{d}s \tag{2.17}$$

$$F_R > F_L : \nabla \cdot \mathbf{F} > 0 \implies \text{Net flow out of the volume.}$$
 (2.18)

The field is known as a *source* of flux.

For decreasing $|\mathbf{F}|$,

$$F_L > F_R : \nabla \cdot \mathbf{F} < 0 \implies \text{Net flow into the volume.}$$
 (2.19)

The field is then known as a sink of flux.

For non-trivial fields, the values of Div still apply.

2.3.1 Div in polar coordinates

For cylindrical polar coordinates,

$$\nabla \cdot \mathbf{A} = \frac{1}{r} \frac{\partial}{\partial r} (rA_r) + \frac{1}{r} \frac{\partial}{\partial \theta} A_{\theta} + \frac{\partial}{\partial z} (A_z).$$
 (2.20)

For spherical polar coordinates.

$$\nabla \cdot \mathbf{A} = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 A_r \right) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} \left(A_{\theta} \sin \theta \right) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi} \left(A_{\phi} \right)$$
 (2.21)

2.3.2 Gauss' Law

$$\int \mathbf{E} \cdot d\mathbf{S} = \int_{V} (\mathbf{\nabla} \cdot \mathbf{E}) \, dV = \frac{1}{\epsilon_0} \int dQ$$

$$\mathbf{\nabla} \cdot \mathbf{E} = \frac{1}{\epsilon_0} \frac{dQ}{dV} = \frac{\rho}{\epsilon_0}$$
(2.22)

2.4 Curl

$$Curl(\mathbf{F}) \equiv \mathbf{\nabla} \times \mathbf{F} \tag{2.23}$$

We can interpret the physical nature of curl if we imagine dropped a ball into a field. If $(\nabla \times \mathbf{F}) \neq 0$, then the ball will experience a torque. A field with 0 curl is known as an *irrotational field*.

Curl in polar coordinates

For cylindrical polar coordinates,

$$\nabla \times \mathbf{A} = \frac{1}{r} \begin{vmatrix} \hat{\mathbf{r}} & r\hat{\boldsymbol{\theta}} & \hat{\mathbf{k}} \\ \frac{\partial}{\partial r} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial z} \\ A_r & rA_{\theta} & A_z \end{vmatrix}$$
 (2.24)

For spherical polar coordinates,

$$\nabla \times \mathbf{A} = \frac{1}{r \sin \theta} \begin{vmatrix} \hat{\mathbf{r}} & r\hat{\boldsymbol{\theta}} & r \sin \theta \hat{\boldsymbol{\phi}} \\ \frac{\partial}{\partial r} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial \phi} \\ A_r & r A_{\theta} & r \sin \theta A_{\phi} \end{vmatrix}$$
(2.25)

2.5 The Laplacian Operator

This is defined,

$$\nabla^2 = \nabla \cdot \nabla. \tag{2.26}$$

Such that,

$$\nabla^2 = \sum_i \frac{\partial^2}{\partial r_i^2}.$$
 (2.27)

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For a scalar field ψ , the Laplacian is,

$$\nabla^2 \psi = \sum_i \frac{\partial^2 \psi}{\partial r_i^2}.$$
 (2.28)

For a vector field, **F**, the Laplacian is given by,

$$\nabla^2 \mathbf{F} = \nabla^2 A_i \mathbf{e}_i. \tag{2.29}$$

2.5.1 Laplacian in Polar Coordinates

In cylindrical polar coordinates,

$$\nabla^2 \psi = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \psi}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 \psi}{\partial \theta^2} + \frac{\partial^2 \psi}{\partial z^2}.$$
 (2.30)

In spherical polar coordinates,

$$\nabla^2 \psi = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \psi}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial \psi}{\partial \theta} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial^2 \psi}{\partial \phi^2}$$
 (2.31)

2.6 Maxwell's Equations

$$\nabla \cdot \mathbf{E} = \frac{\rho}{\epsilon_0}$$
 Gauss' Law (2.32)

$$\nabla \cdot \mathbf{B} = 0$$
 No magnetic monopoles (2.33)

$$\nabla \times \mathbf{E} = -\frac{\partial \mathbf{B}}{\partial t}$$
 Faraday's Law (2.34)

$$\nabla \times \mathbf{B} = \mu_0 \mathbf{J} + \mu_0 \epsilon_0 \frac{\partial \mathbf{E}}{\partial t}$$
 Ampere's Law (2.35)

The wave equation for electromagnetic waves can then be derived,

$$\nabla^2 \mathbf{E} = \frac{1}{c^2} \frac{\partial^2 \mathbf{E}}{\partial t^2}.$$
 (2.36)

2.7 Helmholtz Decomposition

If you have a smooth, rapidly varying field that vanishes faster than $\frac{1}{r}$ as $r \to \infty$,

$$\mathbf{v} = \mathbf{\nabla} \times \mathbf{A} + \mathbf{\nabla} \phi. \tag{2.37}$$

We know that,

$$\nabla \cdot (\nabla \times \mathbf{A}) = 0 \qquad \qquad \nabla \times \nabla \phi = 0 \tag{2.38}$$

2.8 Surface Integrals

When we integrate over a surface, we usually integrate over a vector, given as,

$$d\mathbf{S} = \hat{\mathbf{n}} \, dS \tag{2.40}$$

where $\hat{\mathbf{n}}$ is a unit vector which is perpendicular and away from the surface. If our surface is described by a function f, we can compute $\hat{\mathbf{n}}$ as,

$$\hat{\mathbf{n}} = \frac{\nabla f}{|\nabla f|}.\tag{2.41}$$

The elemental area dS can be rewritten in Cartesian coordinates if we consider that the elemental surface is inclined at some angle, θ to the x-y plane. We then say,

$$dx dy = dS \cos \theta = dS (\hat{\mathbf{n}} \cdot \hat{\mathbf{k}})$$

$$= d\mathbf{S} \cdot \hat{\mathbf{k}}.$$
(2.42)

2.8.1 Solid Angles

We often wish to integrate over a solid angle. The infinitesimal element of a solid angle is given by,

$$d\Omega = \sin\theta \, d\theta \, d\phi \,. \tag{2.43}$$

Surface integrals over solid angles have the infinitesimal area element,

$$d\Omega = \frac{\hat{\mathbf{r}} \cdot d\mathbf{S}}{r^2}.$$
 (2.44)

2.8.2 Flux

The flux through of a vector field \mathbf{A} through a surface S is given by,

$$FLUX = \int_{S} \mathbf{A} \cdot d\mathbf{S}. \tag{2.45}$$

Often, it is a lot easier to do this using the Divergence theorem covered in the next section.

2.9 Divergence Theorem

Theorem. The total flux of a vector \mathbf{A} through a closed surface S is related to the divergence of a vector field inside a volume V by,

$$\int_{S} \mathbf{A} \cdot d\mathbf{S} = \int_{V} \mathbf{\nabla \cdot A} \, dV. \tag{2.46}$$

This theorem can also be applied to scalar fields,

$$\int_{S} \psi \, d\mathbf{S} = \int_{V} \mathbf{\nabla} \psi \, dV \,. \tag{2.47}$$

2.9.1 Applications of Divergence Theorem

Maxwell's First Equation

Gauss' law can be given as follows,

$$\int_{S} \mathbf{E} \cdot d\mathbf{S} = \frac{1}{\epsilon_{0}} \int_{V} \rho \, dV \,. \tag{2.48}$$

Re-writing this in terms of the divergence theorem,

$$\int_{V} \mathbf{\nabla \cdot E} \, dV = \mathbf{I} \epsilon_{0} \int_{V} \rho \, dV$$

$$\mathbf{\nabla \cdot E} = \frac{\rho}{\epsilon_{0}},$$
(2.49)

which is Maxwell's first equation of electromagnetism.

The Continuity Equation

This is a conservation equation, given by,

$$\frac{\mathrm{d}\rho}{\mathrm{d}t} + \boldsymbol{\nabla} \cdot \mathbf{J} = 0 \tag{2.50}$$

where ρ is an amount of some quantity, q, per unit volume, and **J** is the flux per unit time of q.

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2.10 Line Integrals

For a curve C defined by a function f and a small length element dl, the scalar line integral is defined by,

$$\int_C f \, \mathrm{d}l \,. \tag{2.51}$$

For 2D line integrals, we can define,

$$(dl)^2 = (dx)^2 + (dy)^2 (2.52)$$

and,

$$l = \int_C \mathrm{d}l = \int_{x_0}^{x_1} \sqrt{1 + \left(\frac{\mathrm{d}y}{\mathrm{d}x}\right)^2} \,\mathrm{d}x. \tag{2.53}$$

For a curve defined by parameters, i.e., x = g(t), y = h(t), we write,

$$l = \int_{t_0}^{t_1} \sqrt{\left(\frac{\mathrm{d}x}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}y}{\mathrm{d}t}\right)^2} \,\mathrm{d}x.$$
 (2.54)

In polar co-ordinates,

$$dl = \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta. \tag{2.55}$$

2.10.1 Vector line integrals

For a vector \mathbf{A} , we define the samll length element vector as,

$$d\mathbf{l} = dx \,\hat{\mathbf{i}} \, du \,\hat{\mathbf{j}}$$
 Cartesian (2.56)

$$d\mathbf{l} = dr \,\hat{\mathbf{r}} + r \,d\theta \,\hat{\boldsymbol{\theta}}$$
 Polar. (2.57)

The line integral is then given by,

$$l = \int_C \mathbf{A} \cdot d\mathbf{l} \,. \tag{2.58}$$

2.10.2 Circulation of Vector Fields

If we wish to find the circulation of a vector **A** along a certain path, c, we should compute $\mathbf{A} \cdot d\mathbf{l}$. If we define c = c(x, y, z), then we should substitute appropriately so that we are able to integrate over $\mathbf{A} \cdot d\mathbf{l}$.

To find the circulation over polar coordinates, we want to first parametrise the curve, such that,

$$x = g(\theta) (2.59)$$

and obtain a vector, c,

$$\mathbf{c} = (g(\theta), f(\theta)). \tag{2.60}$$

We can then rewrite $\bf A$ in terms of the components of $\bf c$ and use,

$$\mathbf{A} \cdot \mathbf{dl} = \mathbf{A}(\mathbf{c}) \cdot \frac{\mathbf{dc}}{\mathbf{d}\theta} \, \mathbf{d}\theta \tag{2.61}$$

and perform the integral. For clockwise circulation this is $0 \to 2\pi$ and for anti-clockwise this is $2\pi \to 0$.

Appendix A

Vector Calculus Identities

A.1 Grad Identities

$$\nabla(\psi + \phi) = \nabla\psi + \nabla\phi \tag{A.1}$$

$$\nabla(K\psi) = K\nabla\psi \tag{A.2}$$

$$\nabla(\psi\phi) = \psi\nabla\phi + \phi\nabla\psi \tag{A.3}$$

A.2 Curl Identities

$$\nabla \times (\mathbf{A} + \mathbf{B}) = \nabla \times \mathbf{A} + \nabla \times \mathbf{B} \tag{A.4}$$

$$\nabla \times (\phi \mathbf{A}) = \phi(\nabla \times \mathbf{A}) + (\nabla \phi) \times \mathbf{A} \tag{A.5}$$

$$\nabla \times (\mathbf{A} \times \mathbf{B}) = \mathbf{A}(\nabla \cdot \mathbf{B}) - \mathbf{B}(\nabla \cdot \mathbf{A}) + (\mathbf{B} \cdot \nabla)\mathbf{A} - (\mathbf{A} \cdot \nabla)\mathbf{B}$$
(A.6)

A.3 Div Identities

$$\nabla \cdot (\mathbf{A} + \mathbf{B}) = \nabla \cdot \mathbf{A} + \nabla \cdot \mathbf{B} \tag{A.7}$$

$$\nabla \cdot (\phi \mathbf{A}) = (\nabla \phi) \cdot \mathbf{A} + \phi (\nabla \cdot \mathbf{A}) \tag{A.8}$$

$$\nabla \cdot (\mathbf{A} \times \mathbf{B}) = \mathbf{B} \cdot (\nabla \times \mathbf{A}) - \mathbf{A} \cdot (\nabla \times \mathbf{B}) \tag{A.9}$$

A.4 Combination Identities

$$\nabla \times \nabla \phi = 0 \tag{A.10}$$

$$\nabla \cdot (\nabla \times \mathbf{A}) = 0 \tag{A.11}$$

$$\nabla \times (\nabla \times \mathbf{A}) = \nabla(\nabla \cdot \mathbf{A}) - \nabla^2 \mathbf{A}. \tag{A.12}$$

Appendix B

Vector Calculus Proofs

B.1
$$\nabla \cdot (g\mathbf{F}) = (\nabla g) \cdot \mathbf{F} + g(\nabla \cdot \mathbf{F})$$

Proof.

$$\nabla \cdot (g\mathbf{F}) = (gF_1)_x + (gF_2)_y + (gF_3)_z$$

$$= g_x F_1 + g_y F_2 + g_z F_3 + g [(F_1)_x + (F_2)_y + (F_3)_z]$$

$$= \begin{pmatrix} g_x \\ g_y \\ g_z \end{pmatrix} \cdot \begin{pmatrix} F_1 \\ F_2 \\ F_3 \end{pmatrix} + g \begin{pmatrix} (F_1)_x \\ (F_2)_y \\ (F_3)_z \end{pmatrix}$$

$$= (\nabla g) \cdot \mathbf{F} + g(\nabla \cdot \mathbf{F})$$