## Brilliant: Vector Calculus

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Note: Latex reference: http://tug.ctan.org/info/undergradmath/undergradmath.pdf

## 1 Chapter 2.1: Calculus of Motion

Consider vectors of motion against t of the form  $\overrightarrow{x}(t) = \langle x(t), y(t), \ldots \rangle$ .

- A line through p = (a, b, c) parallel to  $\overrightarrow{v} = \langle v_x, v_y, v_z \rangle$  is  $\overrightarrow{x}(t) = \overrightarrow{p} + t \overrightarrow{v}$
- **velocity** is characterized completely by  $\overrightarrow{v}(t) = \overrightarrow{x}'(t) = \langle x'(t), y'(t), z'(t) \rangle$ .
- The **speed** of an object along that line versus t is the length of v(||v||)
- Therefore, the speed of an object along line

$$\langle x(t), y(t), z(t) \rangle = \langle 0, 2, -3 \rangle + t \langle 1, -2, 2 \rangle$$

is

$$\sqrt{1^2 + (-2)^2 + 2^2} = 3$$

 $\bullet$  Note that  $\overrightarrow{v}$  need not be constant. The speed of

$$\overrightarrow{x}(t) = \overrightarrow{p} + 3\sin(2\pi t)\hat{u}, ||\hat{u}|| = 1$$

would then be

$$||6\pi\cos(2\pi t)\hat{u}|| = |6\pi\cos(2\pi t)|$$

• Acceleration a(t) = v'(t) = x''(t) is straightforward. Acceleration of

$$x(t) = \langle -1 + \cos(t), 1, \cos(t) \rangle = \langle -\cos(t), 0, -\cos(t) \rangle$$

• An example position vector for a planet of distance r from the sun could be  $\langle r\cos(t), r\sin(t)\rangle$ . The acceleration vector points in the opposite direction:  $\langle -r\cos(t), -r\sin(t)\rangle$ . In addition to being the analytical second derivative, consider that the *force* of gravity, (which, by F=ma is proportional to acceleration) points towards the sun, with acceleration perpendicular to velocity.

• A helix could be a 3D extension like  $\langle r\cos(t), r\sin(t), b\cdot t\rangle$ .

#### 2 Chapter 2.2: Space Curves

- Note that while  $\overrightarrow{x}(t) = \langle \cos(t), \sin(t), 5 \rangle$  and  $\overrightarrow{x}(t) = \langle \cos(2t), \sin(2t), 5 \rangle$  describe the same curve, the space curve also records motion in time, so the *velocity* may be different.
- If  $\overrightarrow{x}(t) = t\overrightarrow{v}$ , then speed is  $\frac{\|\overrightarrow{x}(t+\Delta t)-\overrightarrow{t}\|}{\Delta t} = \|\overrightarrow{v}\|$ , direction is  $\frac{\overrightarrow{v}}{\|\overrightarrow{v}\|}$ , and velocity  $\overrightarrow{v}$  is the product of speed and direction.
- So  $\overrightarrow{v}(t) = \lim_{\Delta t \to 0} \frac{\overrightarrow{x}(t + \Delta t) \overrightarrow{x}(t)}{\Delta t} = \overrightarrow{x}'(t) = \frac{d\overrightarrow{x}}{dt} = \langle x'(t), y'(t), z'(t) \rangle$
- Neat conceptual result: any y = f(x) can be made into  $x(t) = \langle t, f(t) \rangle$ , and then  $v(t) = \langle 1, f'(t) \rangle$ , which points along the tangent line at  $\langle t, f(t) \rangle$ .
- Note that dot product derivatives work like regular product:  $[\overrightarrow{a}(t) \cdot \overrightarrow{b}(t)]' = \overrightarrow{a}'(t) \cdot \overrightarrow{b}(t) + \overrightarrow{a}(t) \cdot \overrightarrow{b}'(t)$ , but the cross product does not work the same since  $\frac{d}{dt}[a \times b] = a' \times b + a \times b'$ , but since  $a \times b' = -b' \times a$ , can't switch the order to  $a' \times b + b' \times a$  due to this non-commutativity.
- If

$$\overrightarrow{x}(t) = \overrightarrow{p} + t\overrightarrow{v},$$

calculating velocity with respect to origin becomes

$$\frac{d}{dt} \|\overrightarrow{x}(t)\| = \frac{\overrightarrow{x}(t) \cdot \overrightarrow{x}'(t)}{\|\overrightarrow{x}(t)\|} = \frac{\overrightarrow{x}}{\|\overrightarrow{x}\|} \cdot \overrightarrow{v},$$

after rewriting the distance formula and chugging through the chain rule.

• However, it becomes more clear when considering that  $(\overrightarrow{v} \cdot \hat{x})\hat{x}$  is the projection of the velocity vector onto the position vector. So, the length of this is the rate of change of distance from origin!

# 3 Chapter 2.3: Integrals and Arc Length

- Integral of a vector function can be defined componentwise in a straightforward way:  $\int_a^b \overrightarrow{x}(t) = \langle \int_a^b x(t), \int_a^b y(t), \int_a^b z(t) \rangle$
- Example: if ball launched from origin with velocity (1,2,3) and acceleration (0,0,-1),

it lands at

$$\frac{dv}{dt}dt = \langle 0, 0, -1 \rangle \tag{1}$$

$$\int \frac{dv}{dt}dt = v = \langle C, D, -t + F \rangle = \langle 1, 2, 3 \rangle = \langle 1, 2, -t + 3 \rangle, t = 0$$
 (2)

$$x = \int v = \langle t + K, 2t + M, -\frac{1}{2}t^2 + 3t + N \rangle, x(\overrightarrow{0}) = \langle 0, 0, 0 \rangle$$
 (3)

$$\overrightarrow{x}(t) = \langle t, 2t, 3t - \frac{1}{2}t^2 \rangle \tag{4}$$

$$z(t) = 0 \to t = 6 \to \overrightarrow{x}(6) = \langle 6, 12, 0 \rangle \tag{5}$$

(6)

- Also, generalizing  $ds = \sqrt{(dx)^2 + (dy)^2}$ , the length of an arc from point a to b approaches  $\int_a^b ds = \int_{t_a}^{t_b} \|x'(t)\| dt$
- Example: a helix  $\langle a\cos(\omega t), a\sin(\omega t), b\omega t \rangle$ , parametrized by time t can be rewritten in terms of s, the arc length:

$$s = \int \|x'(t)\| dt \tag{7}$$

$$s = \int \sqrt{(-\omega a \sin(\omega t))^2 + (\omega a \cos(\omega t))^2 + (b\omega)^2} dt$$
 (8)

$$s = |\omega| \int \sqrt{(a^2 + b^2)} dt \tag{9}$$

$$s = |\omega|t\sqrt{a^2 + b^2} \tag{10}$$

• Note: It's weird to think of time in terms of length. Could be analytically useful?

# 4 Chapter 2.4: Frenet Formulae

Main idea: Establish three new vectors  $\hat{T}(s)$ ,  $\hat{N}(s)$ ,  $\hat{B}(s)$  that change as we move along a space curve, instead of  $\vec{x}(t)$  that changes over an external "time" idea.

Remember that  $s = \int_0^t \|\overrightarrow{x}'(\widetilde{t})\| d\widetilde{t}$ , so  $\frac{ds}{dt} = \|\overrightarrow{x}'(t)\|$ .

# 4.1 $\hat{T}$ : Vector tangent to space curve

- Remember arc length is  $s = \int_0^t \|\overrightarrow{x}'(\widetilde{t})d\widetilde{t}\|$
- $\hat{T}$  is just normalized grad:  $\frac{\overrightarrow{x}'(t)}{\|\overrightarrow{x}'(t)\|}$

• This implies  $\frac{d\overrightarrow{x}}{ds} = \hat{T}$  since

$$s = \int_0^t \|\overrightarrow{x}'(\widetilde{t})d\widetilde{t}\| \tag{11}$$

$$\frac{ds}{dt} = \|\overrightarrow{x}(t)\| \tag{12}$$

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$$\hat{T} = \frac{\overrightarrow{x}'(t)}{\|\overrightarrow{x}'(t)\|} = \frac{d\overrightarrow{x}}{dt} \cdot \frac{dt}{ds}$$

$$\hat{T} = \frac{d\overrightarrow{x}}{ds} \tag{14}$$

(15)

- So this is how the space curve  $\overrightarrow{x}$  changes as it moves along s.
- It's normalized, so it's the same whether parameterized by t, s, or whatever.

# $\hat{N}$ : Normal to curve (perpendicular to $\hat{T}$ )

Normal vectors are:

- $\overrightarrow{x}''(t)$  normalized as  $\frac{dT}{ds} = \hat{N}$
- The normal vector to the curve
- $\bullet \ \perp$  to  $\hat{T}$  in direction of acceleration. So a multiple of acceleration vector.
- $\frac{\hat{T}'(t)}{\|\hat{T}'(t)\|}$ . The following sequence shows any unit length vector is perpendicular to its

$$\|\hat{T}\| = 1\tag{16}$$

$$d(\|\hat{T}\|^2) = 0 \tag{17}$$

$$d(\|\hat{T}\|^2) = d(\hat{T} \cdot \hat{T}) = \hat{T}(t) \cdot 2\hat{T}'(t)$$
(18)

$$\hat{T}(t) \cdot \hat{T}'(t) = 0 \tag{19}$$

•  $\frac{\frac{dT}{ds}}{\|\frac{d\hat{T}}{ds}\|}$  since it's the same as the above, but parametrized over s instead of t. Doesn't change the direction of the vector!

Example: if  $\overrightarrow{x}(t) = \langle R\cos(\omega t), R\sin(\omega t), 0 \rangle$ , then:

- $\overrightarrow{a} = \frac{d^2 \overrightarrow{x}}{dt^2}$  just by definition
- $\overrightarrow{a} = -\omega^2 \overrightarrow{x}$  just by calculation

- $\hat{T}(t) = \langle -\sin(\omega t), \cos(\omega t), 0 \rangle$
- $\|\hat{T}(t)\| = 1$
- $\hat{N} = \frac{\hat{T}'(t)}{\|\hat{T}'(t)\|} = \langle -\cos(\omega t), -\sin(\omega t), 0 \rangle$
- So  $\overrightarrow{d} = R\omega^2 \hat{N}$  by these formulae.

This leads us to believe acceleration and  $\hat{N}$ , the normed derivative of  $\hat{T}$  are related.

The part of acceleration  $\overrightarrow{d}$  parallel to  $\hat{T}$  is the projection  $(\overrightarrow{d} \cdot \hat{T})\hat{T}$ 

The perpendicular part is then  $\overrightarrow{a}$  minus that:  $\overrightarrow{a} - (\overrightarrow{a} \cdot \hat{T})\hat{T}$ 

This also equals  $(\frac{ds}{dt})^2 \|\frac{d\hat{T}}{ds}\|\hat{N}$  because

$$\overrightarrow{x}' = \frac{dx}{dt} = T = \hat{T} \cdot \|\frac{dx}{dt}\| \tag{20}$$

$$s = \int_0^t \|\overrightarrow{x}'(t)\| \to \frac{ds}{dt} = \|\overrightarrow{x}'(t)\| \tag{21}$$

 $\hat{N}=\frac{d\hat{T}}{ds}$  normalized, so

$$\overrightarrow{d} = \frac{d^2 \overrightarrow{x'}}{dt^2} = \frac{d}{dt} (\|\overrightarrow{x'}(t)\hat{T}(t)\|) = \frac{d\|\overrightarrow{x'}(t)\|}{dt} \hat{T} + \|\overrightarrow{x'}(t)\| \frac{d\hat{T}}{dt}$$
(22)

$$= \frac{d\|\overrightarrow{x}'(t)\|}{dt}\hat{T} + \frac{ds}{dt}\frac{d\hat{T}}{ds}\frac{ds}{dt}$$
(23)

$$= \frac{d\|\overrightarrow{x}'(t)\|}{dt}\hat{T} + (\frac{ds}{dt})^2 \|\frac{d\hat{T}}{ds}\|\hat{N}$$
 (24)

This is "a = parallel part plus perpendicular (N) part", so the second term is  $a_{\perp}$ 

### **4.3** $\hat{T}$ and $\hat{N}$

- Form a plane, since first, any normal vector's derivative is perpendicular to the vector
- $\kappa$  is curvature: how much we're curving in that  $T \times N$  plane.
- $\kappa = \|\frac{d\hat{T}}{ds}\|$
- Therefore, by above,  $\frac{d\hat{T}}{ds} = \kappa \hat{N}$  (Frenet equation 1)

Note that curvature  $\kappa(s) = \|\frac{d\hat{T}}{ds}\|$  is geometric (depends on s, not time) and changes as  $\hat{T}$  changes.

Example: Curvature of  $\overrightarrow{x}(t) = \langle \cos(t), \sin(t), bt \rangle$ 

$$x'(t) = \langle -\sin(t), \cos(t), b \rangle \tag{25}$$

$$||x'(t)|| = \sqrt{1 + b^2} \tag{26}$$

$$s = \int_0^t \|x'(\tilde{t})\| d\tilde{t} = \int_0^t \sqrt{(1+b^2)} = t\sqrt{(1+b^2)} \to t = \frac{s}{\sqrt{1+b^2}}$$
 (27)

Do the substitution of  $\frac{s}{\sqrt{1+b^2}}$  for t above to get x'(s), and from there, you can figure out  $\frac{d\hat{T}}{ds}$  and normalize to get  $\kappa = \frac{1}{1+b^2}$ 

## 4.4 $\hat{B}$ is binormal: perpendicular to both

- defined as  $\hat{B} = \hat{T} \times \hat{N}$
- Therefore, by derivative

$$\frac{d\hat{B}}{ds} = \frac{d\hat{T}}{ds} \times \hat{N} + \hat{T} \times \frac{d\hat{N}}{ds}$$
 (28)

$$\frac{d\hat{B}}{ds} = \kappa \hat{N} \times \hat{N} + \hat{T} \times \frac{d\hat{N}}{ds} \tag{29}$$

$$\frac{d\hat{B}}{ds} = \hat{T} \times \frac{d\hat{N}}{ds} \tag{30}$$

(31)

but this means T is orthogonal to dB, and we already know B and dB are orthogonal. We're working in 3d with the cross product, so dB is parallel to N.

- Therefore, we define **torsion**  $\tau$  so that  $-\frac{d\hat{B}}{ds} = \tau \hat{N}$  (Frenet equation 2). Negative sign by convention.
- Can also cross by N on both sides to get  $-\frac{d\hat{B}}{ds} \times \hat{N} = \tau$
- $\hat{B}$  measures how the plane defined by  $\hat{T}, \hat{N}$  twists around. On a circle,  $\hat{B}$  wouldn't change, so the derivative would be zero.
- Final Frenet equation. Prereq:  $\hat{B} = \hat{T} \times \hat{N} \rightarrow \hat{N} = \hat{B} \times \hat{T} \rightarrow \hat{T} = \hat{N} \times \hat{B}$

$$\frac{d\hat{N}}{ds} = \frac{d\hat{B}}{ds} \times \hat{T} + \hat{B} \times \frac{d\hat{T}}{ds}$$
 (32)

$$\frac{d\hat{N}}{ds} = -\tau \hat{N} \times \hat{T} + \hat{B} \times \kappa \hat{N} \tag{33}$$

$$\frac{d\hat{N}}{ds} = \tau \hat{B} - \kappa \hat{T} \tag{34}$$

### 5 Chapter 2.5: Parametrized Surfaces

Main ideas:

- Can parameterize by  $\overrightarrow{x}(u,v) = x(u,v), y(u,v), z(u,v)$
- Can perhaps parameterize f(x, y, z) = c by z = g(x, y)
- Can also use ideas like  $\nabla f = 0$  to find a normal.

There are many out-of-the-box paremetrizations including:

- Sphere at 0,0,0:  $\overrightarrow{x}(u,v) = \langle R\cos(u)\sin(v), R\sin(u)\sin(v), R\cos(v)\rangle$ , where  $u \in [0,2\pi), v \in [0,\pi]$
- Rotate function y = f(x) around the x-axis:  $\overrightarrow{x}(u,v) = \langle u, f(u)\cos(v), f(u)\sin(v)\rangle$ , where  $u \in D, v \in [0,2\pi]$

Tangent vectors to  $\overrightarrow{x}(u,v)$  are  $\frac{\delta \overrightarrow{x}}{du}, \frac{\delta \overrightarrow{x}}{dv}$ , so unit normal is  $\pm \frac{\frac{d\overrightarrow{x}}{du} \times \frac{\delta \overrightarrow{x}}{dv}}{\|\frac{d\overrightarrow{x}}{du} \times \frac{\delta \overrightarrow{x}}{dv}\|}$ 

Example: Torus  $\overrightarrow{x} = \langle [2 + \cos(v)] \cos(u), [2 + \cos(v)] \sin(u), \sin(v) \rangle, u, v \in [0, 2\pi)$ . What's the tangent plane at  $u = \frac{\pi}{4}, v = 0$ ?

$$\overrightarrow{dx}/du = \langle -\sin(u)(2+\cos(v)), \cos(u)(2+\cos(v)), 0 \rangle \tag{35}$$

$$d\overrightarrow{x}/dv = \langle -\sin(v)\cos(u), -\sin(v)\sin(u), \cos(v)\rangle$$
(36)

$$u = \frac{\pi}{4}, v = 0 \to \tag{37}$$

$$d\overrightarrow{x}/du = \langle -\frac{3}{\sqrt{2}}, \frac{3}{\sqrt{2}}, 0, \rangle$$
 (38)

$$d\overrightarrow{x}/dv = \langle 0, 0, 1 \rangle \tag{39}$$

$$dx/du \times dx/dv = \langle \frac{3}{\sqrt{2}}, \frac{3}{\sqrt{2}}, 0 \rangle \tag{40}$$

$$\hat{n} = \langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, 0 \rangle \tag{41}$$

$$\hat{n} \cdot \overrightarrow{x} = 0 \to \hat{n} \cdot (x - x_0, y - y_0, z - z_0) = 0 \tag{42}$$

$$\to \dots \to x + y = 3\sqrt{2} \tag{43}$$

(44)

# **5.1** Example: Ellipsoid $x^2 + 2y^2 + z^2 = 4$

What's the normal at  $(1, \frac{1}{\sqrt{2}}, \sqrt{2})$ ?

Method 1: parametrize with spherical u, v First, transform to sphere with change of coordinates, then flip to speherical coordinates.

$$x^2 + 2y^2 + z^2 = 4 (45)$$

$$X = x/2, Y = \frac{Y}{\sqrt{2}}, Z = z/2$$
 (46)

$$X^2 + Y^2 + Z^2 = 1 (47)$$

$$X = \cos(u)\sin(v), Y = \sin(u)\sin(v), Z = \cos(v)$$
(48)

$$p = (1, \frac{1}{\sqrt{2}}, \sqrt{2}) \to u = v = \frac{\pi}{4}$$
 (49)

$$\frac{dx}{du}(\frac{\pi}{4}, \frac{\pi}{4}) = \langle -1, \frac{1}{\sqrt{2}}, 0 \rangle \tag{50}$$

$$\frac{dx}{dv}(\frac{\pi}{4}, \frac{\pi}{4}) = \langle 1, \frac{1}{\sqrt{2}}, -\sqrt{2} \rangle \tag{51}$$

$$\frac{dx}{du}(\frac{\pi}{4}, \frac{\pi}{4}) \times \frac{dx}{dv}(\frac{\pi}{4}, \frac{\pi}{4}) = \langle 1, \sqrt{2}, \sqrt{2} \rangle \tag{52}$$

$$\hat{n}_{out} = \frac{\langle -1, -\sqrt{2}, -\sqrt{2} \rangle}{\sqrt{5}} \tag{53}$$

## Method 2: rewrite as z = g(x,y)

$$x^2 + 2y^2 + z^2 = 4 (54)$$

$$z = (4 - x^2 - 2y^2)^{\frac{1}{2}} \tag{55}$$

$$dz/dx = \frac{1}{2} \times -2x(4 - x^2 - 2y^2)^{-\frac{1}{2}} = -\frac{1}{\sqrt{2}}$$
 (56)

$$dz/dy = \frac{1}{2} \times -4y(4 - x^2 - 2y^2)^{-\frac{1}{2}} = -2\sqrt{2}/\sqrt{2} = -1$$
 (57)

$$f \approx \sqrt{2} + dz/dx(1, \frac{1}{\sqrt{2}})(x-1) + dz/dy(1, \frac{1}{\sqrt{2}})(y - \frac{1}{\sqrt{2}})$$
 (58)

$$\rightarrow \dots \rightarrow \frac{1}{\sqrt{2}}x + y + z = 2\sqrt{2}$$
 (59)

(60)

giving us normal vector  $\langle \frac{1}{\sqrt{2}},1,1\rangle = \frac{\langle 1,\sqrt{2},\sqrt{2}\rangle}{\sqrt{5}}$  after normalization.

#### Method 3: gradient

Gradient is always normal to the tangent plane. Recognize level set of  $f(x, y, z) = x^2 + 2y^2 + z^2$ .

$$\nabla f = \langle 2x, 4y, 2z \rangle \rightarrow \nabla f(1, \frac{1}{\sqrt{2}}, \sqrt{2}) = \langle 2, 2\sqrt{2}, 2\sqrt{2} \rangle$$

Then normalize.

#### 5.2 Mobius strip and "outward direction"

Mobius strip is

- $x = 2\cos(u) + v\cos(\frac{u}{2})$
- $y = 2\sin(u) + v\cos(\frac{u}{2})$
- $z = v \sin(\frac{u}{2})$
- $u \in [0, 2\pi], v \in [-\frac{1}{2}, \frac{1}{2}]$

$$\hat{n} = \frac{\overrightarrow{x}_u \times \overrightarrow{x}_v}{\|\overrightarrow{x}_u \times \overrightarrow{x}_v\|}$$
 at  $(0,0)$  is  $(0,0,-1)$ ,

but at  $(2\pi, 0)$  is the same point, but  $\hat{n} = (0, 0, 1)!!$ 

### 6 Chapter 2.6: Vector Fields

(Lots of intuition questions here...)

One nugget: using **gradient vector fields**: Suppose  $\overrightarrow{F}(x,y) = \langle 2, -4y^3 \rangle$ . If  $F = \nabla f$  for some f, then F's arrows are perpendicular to a level set f = c. So look at  $f = 2x - y^4$  and find perpendicular arrows to these. That's actually F!

Linear approximation for  $\overrightarrow{F}: D \in \mathbf{R}^n \to \mathbf{R}^m$ 

Main idea: 
$$\overrightarrow{F}(\overrightarrow{x}) = \overrightarrow{F}(\overrightarrow{a}) + A(\overrightarrow{a})(\overrightarrow{x} - \overrightarrow{a})$$

Note that A takes in vectors of size n (so it has that many columns), and has m functions (rows) that operate on it. So the Jacobian, A, has as row i, column j, the quantity  $\frac{dF_i}{dx_j}(\overrightarrow{d})$ .

 $dF_i/d\overrightarrow{x}$  extends across row i.

# 7 Chapter 2.7: Jack and the Beanstalk (Newton's method)

#### Basis for Newton's:

If we're estimating  $x_1$  by following the derivative at  $x_0$ , this means we're looking at the line with x-intercept  $x_1$ , with slope  $f'(x_0)$ .

So instead of y = mx + b, we'll flip the two and use

$$x = y/m + x_{int}$$
  
or  $x_0 = f(x_0) \frac{1}{f'(x_0)} + x_1$ ,  
or  $x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$ .

Note that, under Newton's something like |x| will converge immediately,  $x^3$  will converge moderately, and a S-curve might barely converge if at all.

The extension of this with the Jacobian matrix  $A = DF'(x_0)$  is  $\overrightarrow{x}_1 = \overrightarrow{x}_0 - (D\overrightarrow{F}(\overrightarrow{x}_0))^{-1}\overrightarrow{F}(x_0)$ 

#### 8 Chapter 2.8: Electrostatic bootcamp

Electric charge radiates out equally in all directions, and is inversely proportional to distance.

Formula, with Q as the charge,  $\epsilon_0$  is a constant:  $\overrightarrow{E}(x,y,z) = \frac{Q}{4\pi\epsilon_0 ||x||^2} \hat{x}$ 

A field line is a special case of a **flow line** - the space curve that follows  $\overrightarrow{F}$ 's arrows. The tangent vector to the flow line is  $\overrightarrow{F}(\overrightarrow{x}(\widetilde{t}))$  ( $\widetilde{t}$  is not time here), so  $\frac{d\overrightarrow{x}}{d\widetilde{t}} = \overrightarrow{F}(\overrightarrow{x}(\widetilde{t}))$ 

Example: Vector field  $\overrightarrow{F}(x,y) = \langle -2y, 3x \rangle$ . What's the flow line through (2,0)?

Solution: Need to solve dx/dt = -2y, dy/dt = 3x. Key is "separating the equations". Remember x and y are functions of t!

$$\frac{d^2x}{dt^2} = -2\frac{dy}{dt} = -2 \times 3x = -6x. \tag{61}$$

$$\frac{d^2y}{dt^2} = -2\frac{dy}{dt} = -2 \times 3x = -6y. \tag{62}$$

$$x(t) = -6x''(t), y(t) = -6y''(t)$$
(63)

$$\rightarrow x = A\cos(\sqrt{6}t) + B\sin(\sqrt{6}t), y = C\cos(\sqrt{6}t) + D\sin(\sqrt{6}t)$$
(64)

$$\frac{dx}{dt} = -2y(t) \to \frac{\sqrt{6}}{2}A\sin(\sqrt{6}t) - \frac{\sqrt{6}}{2}B\cos(\sqrt{6}t) = y(t)$$
(65)

$$x(t=0) = 2 \to A = 2$$
 (66)

$$y(t=0) = 0 \to B = 0 \tag{67}$$

$$\overrightarrow{F}(t) = \langle 2\cos(\sqrt{6}t), \sqrt{6}\sin(\sqrt{6}t)\rangle \tag{68}$$

(69)

Note: Field lines follow rules:

- Go from positive charges to negative
- Density of lines directly relates to how much charge a point has
- Lines don't intersect.
- Corollary: If count of out equals count of in, point has zero charge
- "Number" (to be defined) of field lines in and out of a *surface* related to the charge inside. Upcoming.

### 9 3.1: Surface Integrals

Example: Fluid pressure in a tank is:

- Proportional (via some weight constant  $p_{fluid}$ ) to depth of the point
- Pushes out via the normal  $\hat{n}$
- So, for the x = l side of a cube of length l, this would be

$$\overrightarrow{F}_{x=l} = (\iint_{[0,l]\times[0,l]} p_{fluid} [1-\frac{z}{l}] dy dz) \hat{i}$$

**Example**: Hemisphere of size l, sitting at (0, 0, 0)

Finding the out pointing unit normal of hemisphere at point  $(x, y, -\sqrt{l^2 - x^2 - y^2})$ 

Note: Can just eyeball this, but one way is the **gradient**.

First, the relation is  $x^2 + y^2 + (z - l)^2 = l^2$ . Make it a function g and take the level set at  $l^2$ :

$$q(x, y, z) = x^{2} + y^{2} + (z - l)^{2} = l^{2}$$
(70)

$$\nabla g(x, y, z) = \langle 2x, 2y, 2(z - l) \rangle \tag{71}$$

$$\hat{n} = \pm \frac{\nabla g(x, y, z)}{\|\nabla g(x, y, z)\|} \tag{72}$$

$$\hat{n} = \pm \frac{\langle x, y, (z-l) \rangle}{\sqrt{x^2 + y^2 + (z-l)^2}}$$
 (73)

$$\hat{n} = \pm \frac{\langle x, y, (z-l) \rangle}{\sqrt{l^2}} \tag{74}$$

$$\hat{n} = \pm \langle \frac{x}{I}, \frac{y}{I}, \frac{z}{I} - 1 \rangle \tag{75}$$

(76)

Note: Integrating over a patch dA on the surface means finding the area of micro-patches  $\Delta A_{ij}$ , which is the parallelogram defined by

$$s_1 = \langle \Delta x_i, 0, \Delta x_i f_x(x_i^*, y_i^*) \rangle \tag{77}$$

$$s_2 = \langle 0, \Delta y_i, \Delta y_i f_v(x_i^*, y_i^*) \rangle \tag{78}$$

$$\Delta A_{ij} \approx \|s_1 \times s_2\| \tag{79}$$

$$= \sqrt{(1 + [f_x(x_i^*, y_i^*)]^2 + [f_y(x_i^*, y_i^*)]^2} \Delta x_i \Delta y_j$$
(80)

(81)

So the total pressure ends up being  $\overrightarrow{F}_{tot} = p_{fluid} \iint (p \cdot \hat{n}) dA$ 

$$= p_{fluid} \iint_{x^2 + y^2 \le l^2} \left[1 - \frac{f(x, y)}{l}\right] \hat{n} \sqrt{1 + [f_x]^2 + [f_y]^2} dx dy$$
 (82)

$$f(x,y) = l - \sqrt{l^2 - x^2 - y^2}$$
(83)

$$\hat{n} = \langle \frac{x}{l}, \frac{t}{l}, \frac{f(x, y)}{l} - 1 \rangle \tag{84}$$

$$f_x = \frac{x}{\sqrt{l^2 - x^2 - y^2}}, f_y = \frac{l}{\sqrt{l^2 - x^2 - y^2}}$$
(85)

And for the only-nonzero component,  $\hat{k}$ , this simplifies after a lot of hand-math to  $F_{tot} = -p_{fluid}(\iint_{x^2+y^2 < l^2} \sqrt{1-(\frac{x^2+y^2}{l^2})} dx dy) \hat{k}$ 

Side Note during solving:  $dxdy \rightarrow rdrd\theta$ .

- TODO: This looks to be something to do with the determinant of the Jacobian matrix  $F_i/x_i$ .
- Intuitively, consider that a patch  $dx \cdot dy$  is a slice of a big disk which has dimensions dr on the ray,  $rd\theta$  on the arc.

#### 10 3.2: Flux Part I

Main idea: Field lines are innumerable, so counting them through a surface makes no sense. Instead, we'll use **flux** to help us measure charge pushed through a surface per unit time.

Example: If charge q of mass m in a field of  $\overrightarrow{E} = E_0 \hat{i}$  moves from origin along x towards R according to  $\frac{d^2x}{dt^2} = \frac{q}{m}E_0$ , then solving the diff eq. means that  $x = \frac{q}{2m}E_0(\Delta t)^2 = R$ . This means we're pushing all charges within  $\frac{q}{2m}E_0(\Delta t)^2$  to the left of the disk through it.

Then, if we're considering a cylinder of base area A, mass density  $\delta$ , charge density  $\rho$ :

- Every test charge chunk  $\Delta V$  within  $\frac{\rho \Delta V}{2\delta \Delta V} E_0(\Delta t)^2$  passes through. That's the height.
- Area is A, so total volume is  $\frac{\rho(\Delta t)^2}{2\delta}E_0A$
- Density of charge per volume is  $\rho$ , so total is  $\frac{\rho^2(\Delta t)^2}{2\delta}E_0A$

Note: Tilting this forward from the z-axis by  $\theta$  multiplies the cross-section area of the cylinder (now an ellipse) by  $\cos(\theta)$ . Can work out the ellipse volume, or just note that each "Riemann bar" orthogonal to x-axis just got squished by  $\cos(\theta)$ .

So we define **flux** as amount of charge through a closed surface.  $\Phi = (\overrightarrow{E} \cdot \hat{n})A$  where  $\overrightarrow{E}$  is a constant field. (Units: joules/second/ $m^2$ , or watts/ $m^2$ )

We can further note  $(\overrightarrow{E} \cdot \hat{n}) = ||\overrightarrow{E}|| \cos(\theta)$  by last problem.

Example: Flux through an empty cube from the origin is necessarily 0 since every face cancels the other.

Another example: A square pyramind with top at (0,0,1), sides at 1 on each axis:

- All the triangles will cancel in the x, y directions.
- A triangle (1,0,0)(0,1,0),(0,0,1) has two displacement vectors  $P_1P_3 = P_3 P_1 = (-1,0,1), P_2P_3 = (0,-1,1).$
- $P_1P_3 \times P_2P_3 = (1,1,1) \to \hat{n} = \frac{(1,1,1)}{\sqrt{3}}$
- $A = \frac{1}{2} \|P_1 P_3 \times P_2 P_3\| = \frac{\sqrt{3}}{2}$
- $\Phi = (\overrightarrow{E} \cdot \hat{n})A = (E_0 \frac{1}{\sqrt{3}})\frac{\sqrt{3}}{2} = \frac{E_0}{2}$
- So total flux through these is  $4 \cdot \frac{1}{2}E_0 = 2E_0$
- However, the bottom has area  $\sqrt{2}^2 = 2$  and flux  $E_0$ , so total is 0!

#### 11 3.3: Flux Part II

Note:

- Charge (q) is the volts of the point charge. Total charge  $Q_{tot}$  is total charge inside some surface.
- Electric field is sum of those point charges acting at a distance, and a is a single vector.
- Flux looks like the integral of the electric field flowing through a surface.

• Total charge  $Q_{tot}$  of a surface is basically the sum of all the flux going out, except that it's that divided by some constant  $\epsilon_0$ .

Note:  $\overrightarrow{E}$  isn't usually constant, and the surface S is usually curved. So we need calculus to break up surface S into small pieces  $\Delta A_i$  and evaluate  $\overrightarrow{E}_i$  there at that normal  $\hat{n}_i$ . So

$$\sum_{patches} = \sum_{patches} (\overrightarrow{E}_i \cdot \hat{n}_i) \Delta A_i = \iint_S (\overrightarrow{E}_i \cdot \hat{n}_i) \Delta A_i = \Phi$$

Easy Example: If, say,  $(\overrightarrow{E} \cdot \hat{n}) = 1$  everywhere, we're just looking at  $\iint_S dA$ , or the total surface area.

Another example. Given:

- Real electric field law:  $\overrightarrow{E} = \frac{q}{4\pi\epsilon_0} \frac{\overrightarrow{x}}{\|\overrightarrow{x}\|^3}$
- Real observation: Total electric flux through a surface  $(\Phi)$  is proportional to total charge inside  $(Q_{tot})$ .  $\Phi = \iint_S (\overrightarrow{E} \cdot \hat{n}) \Delta A \propto Q_{tot}$
- Then constant must be  $\frac{1}{\epsilon_0}$ . Why?

– On unit sphere, 
$$\hat{n} = \frac{\overrightarrow{x}}{\|\overrightarrow{x}\|}$$

- So 
$$\overrightarrow{E} \cdot \hat{n} = \frac{q}{4\pi\epsilon_0} \frac{\overrightarrow{x}}{\|\overrightarrow{x}\|^3} \cdot \hat{n}$$

$$-=rac{q}{4\pi\epsilon_0}$$

- Then 
$$\Phi = \iint_S \frac{q}{4\pi\epsilon_0} dA$$

$$-=\frac{q}{4\pi\epsilon_0}4\pi$$
 by surface area of unit sphere

$$-=\frac{q}{\epsilon 0}$$

• Therefore, because all of the field goes through the surface (no matter the shape), Gauss's law says  $\iint_S (\overrightarrow{E} \cdot \overrightarrow{n}) dA = \frac{Q_{tot}}{\epsilon_0}$ 

**Note**: Because (UNEXPLAINED!) symmetry of a contained *ball* implies that, for distance  $\rho$  from origin,  $\overrightarrow{E} = E(\rho)\hat{\rho}$ , the above works the same for a point charge or a uniform (contained) ball.

Example: For a big radius R ball of charge Q containing a small ball of radius  $\rho$  with charge  $Q_{tot}$ , what must the charge  $E(\rho)$  at any point be?

- Small charge  $Q_{tot}$  is proportional to volume of the big charge Q by  $Q_{tot} = Q \frac{V_{small}}{V_{big}} = Q \frac{\rho^3}{B^3}$
- $\frac{Q_{tot}}{\epsilon_0}$  = total charge =  $\iint_S E(\rho)(\|\hat{\rho}\|)dA = E(\rho)\iint_S 1dA = E(\rho)4\pi\rho^2$

• So 
$$\frac{Q_{tot}}{\epsilon_0} = Q \frac{\rho^3}{R^3 \epsilon_0} = E(\rho) 4\pi \rho^2$$

• So 
$$E(\rho) = \frac{Q}{4\pi\epsilon_0} \frac{\rho}{R^3}$$

Example: Infinite wire, x=y=0, charge per length is  $\lambda$ . Use a cylinder.

- What's the total charge of the cylinder? Top and bottom are perpendicular to the field so can be ignored.
- There's some function E(r) which, time  $\hat{r}$ , is the field by symmetry.

• 
$$\Phi = \iint_{cylinder} (E(r) \cdot \hat{r}) dA = E(r) \iint_{cylinder} 1 dA = E(r) 2\pi r h$$
.

• 
$$\frac{Q_{tot}}{\epsilon_0} = E(r)2\pi rh \Rightarrow E(r) = \frac{\lambda}{2\pi\epsilon_0 r}$$

Example: Infinite plane, x=y=0, charge per area is  $\sigma$ . Use a cylinder again

- What's the total charge of the cylinder? Side is perpendicular to the field so can be ignored. Looking at top and bottom,  $\phi = 2EA + 2EA$ ., where E is charge through the top.
- $2EA = \frac{\sigma A}{\epsilon_0} \to E = \frac{\sigma}{2\epsilon_0}$