### **Vector Analysis - I**

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#### Color Codes

- ▶ Black: regular text.
- ▶ Red: important concept, emphasis,...
- ► Green: *optional*, but worth thinking about.
- ▶ Blue: required HW, test your understanding!
- Orange: in jest; take with a pinch of salt!

#### References

- ▶ Introduction to Electrodynamics, David J. Griffiths [IEDJ]
  - ► Chapter I, 1., Vector Analysis

# Applications of Electromagnetism



### What is Electromagnetism?

- ► *Electromagnetism* is a branch of physics which describes the interaction between charged particles.
- ► Charges come in only **two** flavors: positive (+), and negative (−).
- ▶ By interaction we mean the (electromagnetic) **forces** which the charges exert on each other.
- ► The EM force is 'carried/mediated' by **electromagnetic fields** composed of the electric fields (*E*) and magnetic fields (*B*).

#### **Fields**

- ► Fields?
- **Simplified**: A **field** is a physical quantity, represented by a number, or a vector that has a **value** for each point in space-time, *i.e.*, (x, y, z, t).
  - 1. e.g., pressure (scalar field)
  - 2. e.g., wind velocity (as seen on a weather report) (vector field)
  - 3. e.g., the E and B fields of electromagnetism. (vector fields)
- More precisely: A field is a physical quantity, represented by a tensor<sup>1</sup> (*e.g.*, a number is a rank-0 tensor, a vector is a rank-1 tensor), that has a **value** for each point in space-time, *i.e.*, (x, y, z, t).
  - e.g., stress tensor (rank-2 tensor field)

<sup>&</sup>lt;sup>1</sup>*def*: a **tensor** is an algebraic object (*e.g.*, vector or scalar or other tensors) that describes a **linear mapping** from one set of algebraic objects to another.

## How are Electric and Magnetic Fields Produced?

- ► How are the electric and magnetic fields produced?
- ► A **stationary** charged particle: produces a *static* **electric field**.
- Similarly, a steady current in a wire (also) produces a static magnetic field.
- An **accelerating** charged particle produces an **electromagnetic** (EM) wave/radiation, *i.e.*, a synchronized oscillation of electric <u>and</u> magnetic fields which have the property that they travel through empty space/vacuum at the **speed of light** *c.* (*e.g.*, light, X-rays)

### The Theoretical Basis of Classical Electromagnetism

Only these 4 Maxwell's equations in the SI unit convention,

$$abla \cdot \mathbf{D} = \rho_f,$$
 (Gauss' law of electricity)
$$abla \cdot \mathbf{B} = 0,$$
 (Gauss' law of magnetism)
$$-\nabla \times \mathbf{E} = \frac{\partial \mathbf{B}}{\partial t},$$
 (Faraday's law of induction)
$$abla \times \mathbf{H} = \mathbf{J}_f + \frac{\partial \mathbf{D}}{\partial t},$$
 (Ampere's law)

where  $\rho_f$  is the <u>free</u> charge density and,  $J_f$  is the <u>free</u> current density. ... combined with the **Lorentz force law** 

$$\mathbf{F} = q\mathbf{E} + q(\mathbf{v} \times \mathbf{B})$$

, form the basis of *classical* electromagnetism, and optics.

## The Theoretical Basis of Classical Electromagnetism

- **Maxwell's equations** in the *SI unit convention*, constitute a set of 4 equations for both [E(D)] and [B(H)] which are...
  - coupled,
  - ► first-order,
  - partial differential

#### Vectors vs. Scalars

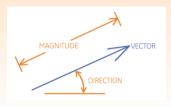


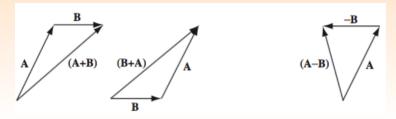
Figure: [Image from kullabs.com]

- **Vector** (*noun*): a quantity having a **direction** as well as a **magnitude**.
- e.g., velocity, acceleration, force and momentum.
- ► **Scalar** (*noun*): a quantity that has a magnitude, but <u>no</u> direction.
- *e.g.*, mass, charge, density, and temperature.
- ▶ Vectors have magnitude, and direction, but <u>not</u> *location*.
- Typographically, vectors shall be represented by a **bold face**, e.g., A.

### **Vector Operations**

- ▶ We will encounter **four** kinds of **vector operations**:
  - ightharpoonup one addition (A + B),
  - ▶ and three kinds of 'multiplication'.
    - ightharpoonup Multiplication by a scalar (kA),
    - ▶ Dot product of two vectors  $(\mathbf{A} \cdot \mathbf{B})$ ,
    - Cross product of two vectors  $(\mathbf{A} \times \mathbf{B})$ .

#### **Vector Addition**



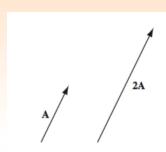
- For *graphically* representing vector addition, recall the *triangle rule* (from high school).
- ▶ Vector addition is **commutative**, *i.e.*,

$$A + B = B + A$$

Vector addition is also associative, i.e.,

$$(\mathbf{A} + \mathbf{B}) + \mathbf{C} = \mathbf{A} + (\mathbf{B} + \mathbf{C})$$

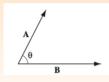
## Multiplication by a scalar



- ► Multiplication of a vector by a positive scalar *a* multiplies the magnitude but leaves the direction unchanged.
- ► Scalar multiplication is **distributive**, *i.e.*,

$$a(A + B) = aA + aB$$

#### Dot Product of Two Vectors



▶ The **dot product** of two vectors is *defined* ( $\equiv$ ) by,

$$\mathbf{A} \cdot \mathbf{B} \equiv |A| |B| \cos \theta$$

where  $\theta$  is the angle they form *when* placed tail-to-tail.

- $ightharpoonup A \cdot B$  yields a scalar, hence the alternative name scalar product.
- ► The dot product is **commutative**, *i.e.*,

$$A \cdot B = B \cdot A$$

► The dot product is **distributive**, *i.e.*,

$$A \cdot (B + C) = A \cdot B + A \cdot C$$

### Dot product of two vectors

► Given vectors in **component form**, *i.e.*,

$$\mathbf{A} = a_1 \hat{x}_1 + a_2 \hat{x}_2 + a_3 \hat{x}_3 + \dots = \sum_i a_i \hat{x}_i$$
$$\mathbf{B} = b_1 \hat{x}_1 + b_2 \hat{x}_2 + b_3 \hat{x}_3 + \dots = \sum_i b_i \hat{x}_i$$

Component-wise we can *define* the dot product as,

$$\mathbf{A} \cdot \mathbf{B} \equiv a_1 b_1 + a_2 b_2 + a_3 b_3 + a_4 b_4 + \dots \equiv \sum_i a_i b_i$$

Also note that,

$$\mathbf{A} \cdot \mathbf{A} = |\mathbf{A}|^2 = A^2$$

where  $A^2$  or  $|A|^2$  are just short hands for  $A \cdot A$ , or alternatively  $A^2$ .

► and,

$$0 \cdot A = 0$$

### Orthogonality and Projections

▶ Two vectors  $\mathbf{A}$  and  $\mathbf{B}$  are **orthogonal**<sup>2</sup> if and only if,

$$\mathbf{A} \cdot \mathbf{B} = 0$$

▶ The scalar projection $^3$  of **B** onto **A** is defined as,

$$P_{\boldsymbol{B},\boldsymbol{A}} = \frac{\boldsymbol{B} \cdot \boldsymbol{A}}{A}$$

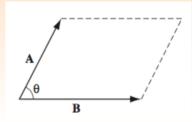
ightharpoonup The **vector projection** of **B** onto **A** is defined as,

$$P_{B,A} = \frac{B \cdot A}{A^2} A$$

$$^{3}$$
Is  $P_{A,B} = P_{B,A}$ ?

<sup>&</sup>lt;sup>2</sup>The term **perpendicular** describes a property of two vectors, **orthogonal** is a related property of any collection of vectors (*i.e.*, a collection of vectors is orthogonal if and only if all of them are *pairwise* perpendicular), and **normal** is a relation between a vector and an object such as the tangent plane at a point of a smooth surface.

#### Cross Product of Two Vectors



► The **cross product** of two vectors is *defined* by,

$$\mathbf{A} \times \mathbf{B} \equiv |A| |B| \sin \theta \ \hat{\mathbf{n}}$$

where  $\theta$  is the angle they form when placed tail-to-tail, and  $\hat{n}$  is a unit vector<sup>4</sup> pointing  $\perp$  to the plane of A and B.

The correct *orientation* of  $\hat{n}$  is determined by the **right-hand rule**, *e.g.*,  $A \times B$  above points into the page.

 $<sup>^4</sup>$ a hatted  $\hat{n}$  denotes a unit vector

#### Cross Product of Two Vectors

- ightharpoonup A imes B is itself a vector (hence the alternative name vector product).
- ► The cross product is **distributive**,

$$\mathbf{A} \times (\mathbf{B} + \mathbf{C}) = (\mathbf{A} \times \mathbf{B}) + (\mathbf{A} \times \mathbf{C})$$

▶ But the cross product is **not** commutative,

$$B \times A \neq A \times B$$

and instead,

$$\mathbf{B} \times \mathbf{A} = -(\mathbf{A} \times \mathbf{B})$$

▶ Geometrically,  $|A \times B|$  is the **area** of the parallelogram generated by A and B.

#### Cross Product of Two Vectors

► Given component-wise **3d** vectors we can conveniently *calculate* the cross product via the **determinant**<sup>5</sup>.

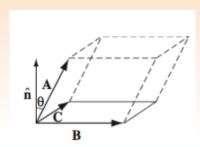
$$\mathbf{A} \times \mathbf{B} = \begin{vmatrix} \hat{x}_1 & \hat{x}_2 & \hat{x}_3 \\ A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \end{vmatrix}$$

- Expand the above determinant and check that it matches with the expression 13, Chapter I of [IEDJ].
- ▶ The vector  $\mathbf{A} \times \mathbf{B}$  is *orthogonal* to both  $\mathbf{A}$  and  $\mathbf{B}$ .
- ► Two non-zero vectors **A** and **B** are parallel/anti-parallel if and only if

$$\mathbf{A} \times \mathbf{B} = 0$$

<sup>&</sup>lt;sup>5</sup>You must be able to calculate determinants for both  $3 \times 3$ , and  $2 \times 2$  matrices.

### Scalar Triple Product



ightharpoonup The scalar triple product between vectors A, B and C is given by

$$A \cdot (B \times C)$$

- ▶ Geometrically,  $A \cdot (B \times C)$  is the volume of the parellopiped generated by A, B and C.
- Cyclic order preserves sign, i.e.,

$$A \cdot (B \times C) = B \cdot (C \times A) = C \cdot (A \times B)$$

### Scalar Triple Product

▶ While non-cyclic permutations reverse sign, i.e.,

$$A \cdot (C \times B) = B \cdot (A \times C) = C \cdot (B \times A) = -A \cdot (B \times C)$$

▶ In component form, the scalar triple product evaluates to a **determinant**,

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \begin{vmatrix} A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \\ C_1 & C_2 & C_3 \end{vmatrix}$$

▶ The dot and cross can be *interchanged* (keeping the same cyclic order),

$$A \cdot (B \times C) = (A \times B) \cdot C$$

▶ **Problem:** What's wrong with  $(A \cdot B) \times C$ ?

### **Vector Triple Product**

ightharpoonup The vector triple product between vectors A, B and C is given by

$$A \times (B \times C)$$

which geometrically amounts to?

- ▶ ... "a vector in the plane spanned by **B** and **C**, which is also perpendicular to **A**".
- ► It can be simplified via the BAC-CAB identity,

$$A \times (B \times C) \equiv B(A \cdot C) - C(A \cdot B)$$

Let's regroup the **brackets**. Since cross-products are **not** associative, i.e.,

$$(A \times B) \times C \neq A \times (B \times C)$$

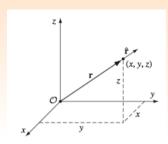
it turns out that this regrouping,

$$(\mathbf{A} \times \mathbf{B}) \times \mathbf{C} = -\mathbf{A}(\mathbf{B} \cdot \mathbf{C}) + \mathbf{B}(\mathbf{A} \cdot \mathbf{C})$$

is an entirely different vector<sup>6</sup>!

<sup>&</sup>lt;sup>6</sup>Unlike the scalar triple product  $A \cdot (B \times C)$  where at worst you'll be off by a sign.

#### The Position Vector



- The *location* of a point in three dimensions can be described by listing its *Cartesian* coordinates (x, y, z)
- ▶ The *vector* to that point from the *origin* is called the **position vector**,

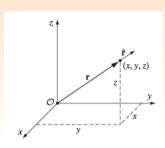
$$\boldsymbol{r} \equiv x\hat{\boldsymbol{x}} + y\hat{\boldsymbol{y}} + z\hat{\boldsymbol{z}}$$

► Its magnitude,

$$r = \sqrt{x^2 + y^2 + z^2}$$

is simply the distance from the origin  $\mathcal{O}$ .

### The Position Vector



► The unit vector

$$\hat{\boldsymbol{r}} = \frac{\boldsymbol{r}}{r}$$

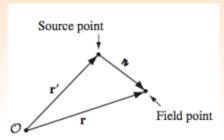
points radially outward.

▶ The **infinitesimal displacement vector**<sup>7</sup> from (x,y,z) to (x+dx,y+dy,z+dz) is,

$$d\mathbf{l} = dx\hat{\mathbf{x}} + dy\hat{\mathbf{y}} + dz\hat{\mathbf{z}}$$

 $<sup>^{7}</sup>dl$  does not point in any particular direction since  $dx \neq dy \neq dz$ , in general.

### The Separation Vector **s**



- ▶ In *electrodynamics*, one frequently encounters problems involving two points, typically, a **source point**, r', where an electric charge is located, and a **field point**, r, at which you are calculating the electric or magnetic field.
- ightharpoonup The **separation vector** s from the source point to the field point is then,

$$\mathbf{s} \equiv \mathbf{r} - \mathbf{r'} = (x - x')\hat{\mathbf{x}} + (y - y')\hat{\mathbf{y}} + (z - z')\hat{\mathbf{z}}$$

## Ordinary Derivative

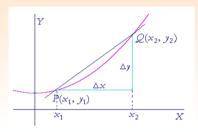


Figure: www.themathpage.com

- Given a function f(x), the ordinary derivative df/dx represents the rate of change of f w.r.t x.
- ▶ *Alternatively,* it tells us how rapidly f varies when we change x by an infinitesimal (tiny) fraction dx.
- Geometrically, it gives us the **slope** of the graph of f vs. x.

#### The Partial Derivative

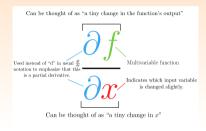


Figure: www.khanacademy.com

- ▶ The **partial derivative** of a function of *several* variables is its derivative with respect to **only one** of those variables, with the others <u>held constant</u> (as opposed to the **total derivative**, in which all variables are allowed to vary).
- ► Q: Given  $f(x, y) = x^2 y^3$ , compute  $\frac{\partial f}{\partial y}$ , and  $\frac{df}{dy}$ .
- Ans:  $\frac{\partial f}{\partial y} = 3x^2y^2$  and  $\frac{df}{dy} = 3x^2y^2 + 2xy^3\frac{dx}{dy}$

### The Del $\nabla$ Operator

► The **del** operator is *defined* as,

$$\nabla \equiv \hat{x} \frac{\partial}{\partial x} + \hat{y} \frac{\partial}{\partial y} + \hat{z} \frac{\partial}{\partial z}$$

- Note,  $\nabla$  is <u>not</u> a vector! Instead, it's an operator, which in the *grad(ient)* case, maps a differentiable scalar function f to a vector function  $\nabla f$ .
- Nor does it *multiply* what appears on the right of it.  $(\nabla T ??)$
- ► Instead, it's a *vector operator*, or an **instruction** to act on whatever appears to its right.
- ► It's really just (very) clever notation<sup>8</sup> and acts in 3 ways:
  - ightharpoonup On a scalar function:  $\nabla T$  (*gradient*)
  - ▶ On a vector function  $\boldsymbol{v}$ , via the dot product:  $\nabla \cdot \boldsymbol{v}$  (*divergence*)
  - On a vector function  $\boldsymbol{v}$ , via the cross product:  $\nabla \times \boldsymbol{v}$  (*curl*)

<sup>&</sup>lt;sup>8</sup>So clever that it allows us to use  $\nabla$  "like a vector", but being an operator it alone doesn't have a meaning!

#### The Gradient

► Given a *scalar* function, say T(x, y, z), the change in the quantity T when x, y, z are varied **infinitesimally** *i.e.*, by  $(dx, dy, dz)^9$  is given by the *total differential*,

$$dT = (\frac{\partial T}{\partial x})dx + (\frac{\partial T}{\partial y})dy + (\frac{\partial T}{\partial z})dz \equiv (\nabla T) \cdot (d\mathbf{l})$$

where

$$\nabla T \equiv \frac{\partial T}{\partial x}\hat{x} + \frac{\partial T}{\partial y}\hat{y} + \frac{\partial T}{\partial z}\hat{z}$$

is, by definition, the **gradient** of T, and is evidently a **vector** function.

▶ Using then the definition of the **dot product** we can of course also write,

$$(\nabla T) \cdot (d\mathbf{l}) = |\nabla T| |d\mathbf{l}| \cos \theta$$

$$f(x) = f(x_0) + \frac{\partial f}{\partial x} \Delta x + \frac{1}{2!} \frac{\partial^2 f}{\partial x^2} (\Delta x)^2 + \dots$$

<sup>&</sup>lt;sup>9</sup>What if the changes in x, y, z were larger (*i.e.*, not infinitesimal)? As a hint consider f(x) and expand it about the point  $x_0$  via a Taylor series as

#### The Gradient and the Directional Derivative

- ▶ We may *think* of the gradient as "*a multi-variable generalization of the derivative*".
- To make this concrete, consider the definition for the **directional derivative** of a function f(x, y, z,...) along an *arbitrary* unit vector  $\hat{\boldsymbol{u}}$  as,

$$D_{\hat{\boldsymbol{u}}}f(\boldsymbol{a}) \equiv \lim_{h \to 0} \frac{f(\boldsymbol{a} + h\hat{\boldsymbol{u}}) - f(\boldsymbol{a})}{h} = \underbrace{\nabla f(\boldsymbol{a})}_{\text{the gradient of } f \text{ at } \boldsymbol{a}} \cdot \hat{\boldsymbol{u}}$$

which is the rate of change of f at the point  $\boldsymbol{a}$  in the direction  $\hat{\boldsymbol{u}}$ .

► The **directional derivative** can be rewritten as,

$$D_{\hat{\boldsymbol{u}}}f(\boldsymbol{a}) = \nabla f(\boldsymbol{a}) \cdot \hat{\boldsymbol{u}} = |\nabla f(\boldsymbol{a})| \cos \theta$$

so the largest the  $D_{\hat{u}}f(a)$  can be is when  $\theta = 0$ , *i.e.*, when  $\hat{u}$  is in the direction of the gradient  $\nabla f(a)$ .

Thus the gradient  $\nabla f(\mathbf{a})$  points in the direction of the greatest increase of f, *i.e.*, the direction of **steepest ascent**.

### Properties of the Gradient

- The gradient  $\nabla T$ , or *alternatively*,  $\frac{\nabla T}{|\nabla T|}$  at an arbitrary location points in the direction of **maximum** <u>increase</u> of the function T around that particular location/point.
- ▶ The magnitude  $|\nabla T|$  gives the slope (rate of increase) along this maximal direction.
- When the *gradient vanishes*, i.e.,  $\nabla T = 0$  at  $(x_i, y_i, z_i)$  then the *entire* set,  $\{(x_i, y_i, z_i)\}$  represent the **stationary points** or **extrema** of the function T(x, y, z).
- ► These stationary points/extrema are either:
  - local maxima
  - local minima
  - saddle points
- ▶ If you want to *locate* the **extrema(s)** of a scalar function of three (or more) variables, simply set its gradient to zero.

Exercise: The Gradient Of a Hill

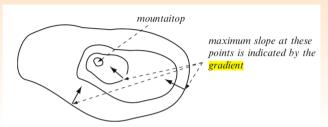
First, assume a very simple hill of elevation,

$$h(x, y) = -x^2 - y^2 + 100$$

having a height 100 m. What does the gradient and the contour lines look like?

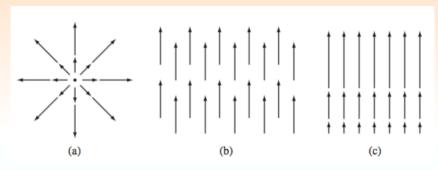
- Second, draw a more arbitrary, <u>realistic</u> hill using <u>contour lines</u> (*topological map*).
- ▶ Q:What does the **gradient**  $\nabla h(x, y)$  look like?

#### The Gradient Of a Hill



- ▶ On a *contour/topological map*, the gradient points in a direction which minimizes the distance between adjacent contour lines. Thus the gradient is always  $\bot$  to a contour line.
- ► Do all the gradient vectors point exactly toward the global peak?
- ▶ Ans: No, they do not! The gradient  $\nabla h(x, y)$  is a **local quantity** and only gives the magnitude and the direction of maximum increase around the given point (*i.e.*, locally) in question, say  $(x_i, y_i)$ .
- ▶ Dwell on the **mnemonic**: "water always flows in the direction **opposite** the direction of the gradient."

# The Divergence

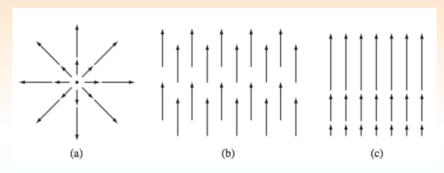


ightharpoonup The **divergence** of a vector function v in 3d-space is defined as:

$$\nabla \cdot \boldsymbol{v} \equiv \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}$$

- ▶ The divergence  $\nabla \cdot \boldsymbol{v}$  is itself a **scalar** function.
- ▶ Is  $\nabla \cdot \boldsymbol{v}$  defined for each point, or do we have one value per  $\boldsymbol{v}$ ?

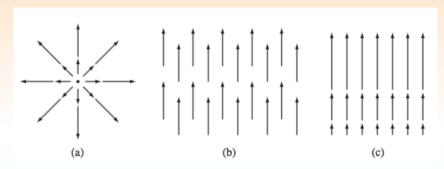
## The Divergence



- The diagrams above plot a **vector field**<sup>10</sup> with the (scaled) magnitude and direction of the vector valued function  $\boldsymbol{v}$  at selected points/*grid* in Cartesian space.
- Geometrically, the divergence measures how much the vector v spreads out (diverges) from the point in question.

 $<sup>^{10}</sup>$ In *vector calculus*, a **vector field** is an assignment of a vector to each point in a subset (grid point)) of space.

### An Intuitive Picture of Divergence



- Consider a **liquid-flow analogy**. If you drop some **sawdust**<sup>11</sup> at a particular location on the surface and they seem to spread out(in), as opposed to staying stationary, or simply translate, we have location of positive(negative) divergence.
- A point of positive divergence is a **source**, or faucet; a point of negative divergence is a **sink**, or drain.

<sup>&</sup>lt;sup>11</sup>Why sawdust?

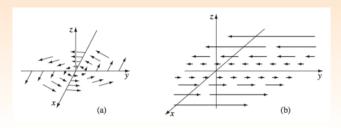
# The Divergence: be careful visualizing!



- One might be <u>lulled</u> into thinking that Fig.(a) represents the E due to a single, static charge. However, it <u>cannot</u> possibly represent  $v = k \frac{\hat{r}}{r^2}$ , since the radial vectors above are getting longer!
- ▶ Instead, say if Fig.(a) represents  $\mathbf{v} = r \ \hat{\mathbf{r}}$ , then it has a constant divergence 12 everywhere, *i.e.*,  $\nabla \cdot \mathbf{v} = 3$ .
- ➤ You might think that the vector function given by Fig.(c) has a zero divergence everywhere. But that would be incorrect, since the arrows/vectors, starting from the bottom are getting longer.

<sup>&</sup>lt;sup>12</sup>In spherical coordinates  $\nabla \cdot \boldsymbol{v} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 v_r) + \dots$ 

### The Curl

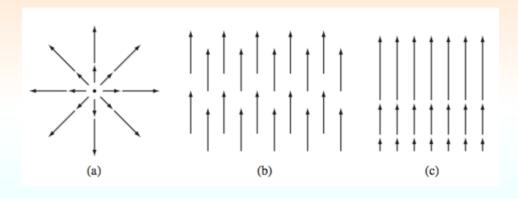


ightharpoonup The **curl** of a vector function  $\boldsymbol{v}$  is defined as,

$$\nabla \times \boldsymbol{v} = \begin{vmatrix} \hat{\boldsymbol{x}} & \hat{\boldsymbol{y}} & \hat{\boldsymbol{z}} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_x & v_y & v_z \end{vmatrix}$$
 (vector function)

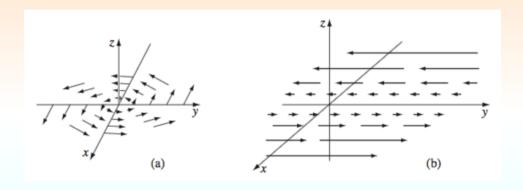
- ightharpoonup Geometrically, it measures of how much v swirls around the point in question.
- ▶ *Intuitively*, imagine standing at the edge of a pond. Float a small and light *paddlewheel*; if it starts to **rotate** at that location, then you've placed it at a point of *non-zero* curl.

### The Curl



▶ The three vector fields above all have **zero** curl.

### The Curl



Whereas the functions above have a *substantial* curl, pointing in the  $\hat{z}$  direction, as the natural **right-hand rule** would suggest.

### Addition and Scalar Multiplication Rules

▶ Just like with ordinary calculus, certain mathematical **rules** hold for *vector derivatives*,

$$\nabla (f+g) = \nabla f + \nabla g, \qquad \nabla \cdot (\mathbf{A} + \mathbf{B}) = (\nabla \cdot \mathbf{A}) + (\nabla \cdot \mathbf{B}),$$

$$\nabla \times (\mathbf{A} + \mathbf{B}) = (\nabla \times \mathbf{A}) + (\nabla \times \mathbf{B}),$$
and
$$\nabla (kf) = k\nabla f, \qquad \nabla \cdot (k\mathbf{A}) = k(\nabla \cdot \mathbf{A}), \qquad \nabla \times (k\mathbf{A}) = k(\nabla \times \mathbf{A}),$$

The above rules are fortunately quite *intuitive*!

#### **Product Rules**

▶ While the product rules get a little more *complicated...* <sup>13</sup>

Accordingly, there are six product rules, two for gradients:

(i) 
$$\nabla(fg) = f \nabla g + g \nabla f,$$

(ii) 
$$\nabla (\mathbf{A} \cdot \mathbf{B}) = \mathbf{A} \times (\nabla \times \mathbf{B}) + \mathbf{B} \times (\nabla \times \mathbf{A}) + (\mathbf{A} \cdot \nabla)\mathbf{B} + (\mathbf{B} \cdot \nabla)\mathbf{A},$$

two for divergences:

(iii) 
$$\nabla \cdot (f\mathbf{A}) = f(\nabla \cdot \mathbf{A}) + \mathbf{A} \cdot (\nabla f),$$

$$(\mathrm{iv}) \hspace{1cm} \nabla \cdot (\mathbf{A} \times \mathbf{B}) = \mathbf{B} \cdot (\nabla \times \mathbf{A}) - \mathbf{A} \cdot (\nabla \times \mathbf{B}),$$

and two for curls:

(v) 
$$\nabla \times (f\mathbf{A}) = f(\nabla \times \mathbf{A}) - \mathbf{A} \times (\nabla f),$$

$$(\text{vi}) \qquad \nabla \times (A \times B) = (B \cdot \nabla)A - (A \cdot \nabla)B + A(\nabla \cdot B) - B(\nabla \cdot A).$$

<sup>&</sup>lt;sup>13</sup>Proving these rules once is advised.

#### Second Derivatives

ightharpoonup By applying  $\nabla$  twice, we can construct five species of second derivatives

- (1) Divergence of gradient:  $\nabla \cdot (\nabla T)$ .
- (2) Curl of gradient:  $\nabla \times (\nabla T)$ .

The divergence  $\nabla \cdot \mathbf{v}$  is a *scalar*—all we can do is take its *gradient*:

(3) Gradient of divergence:  $\nabla(\nabla \cdot \mathbf{v})$ .

The curl  $\nabla \times \mathbf{v}$  is a *vector*, so we can take its *divergence* and *curl*:

- (4) Divergence of curl:  $\nabla \cdot (\nabla \times \mathbf{v})$ .
- (5) Curl of curl:  $\nabla \times (\nabla \times \mathbf{v})$ .

## (1) The Divergence of a Gradient aka The Laplacian

 $\blacktriangleright$  When given a <u>scalar</u> function T, the **Laplacian** is defined as,

$$\underbrace{\nabla^2 T}_{\text{inst shorthand}} \equiv \nabla \cdot (\nabla T) = \frac{\partial^2 T}{\partial x^2} + \frac{\partial^2 T}{\partial y^2} + \frac{\partial^2 T}{\partial z^2}$$

- ightharpoonup Note, the Laplacian of a scalar function T is a **scalar** function!
- ightharpoonup On the other hand, given a <u>vector</u> function v, the **Laplacian** is then *defined* as,

$$\underbrace{\nabla^2 \boldsymbol{v}}_{just \ shorthand} \equiv (\nabla^2 v_x) \hat{\boldsymbol{x}} + (\nabla^2 v_y) \hat{\boldsymbol{y}} + (\nabla^2 v_z) \hat{\boldsymbol{z}}$$

$$\neq \nabla \cdot (\nabla \boldsymbol{v})$$

and is a **vector** function.

## (2) The curl of a gradient

► ... is always zero. *i.e.*, <sup>14</sup>

$$\nabla \times (\nabla T) = 0$$

# (3) Gradient of a Divergence

 $\nabla(\nabla \cdot \boldsymbol{v})$ 

... doesn't show up much in the study of electromagnetism so we won't bother about it.

## (4) The divergence of a curl

... is also always zero, *i.e.*, <sup>15</sup>

$$\nabla \cdot (\nabla \times \boldsymbol{v}) = 0$$

### (5) The curl of a curl

$$\nabla \times (\nabla \times \boldsymbol{v}) = \underbrace{\nabla (\nabla \cdot \boldsymbol{v})}_{(3)} - \underbrace{\nabla^2 \boldsymbol{v}}_{(1)}$$

is just the gradient of a divergence minus the Laplacian of a vector, or (3) - (1).