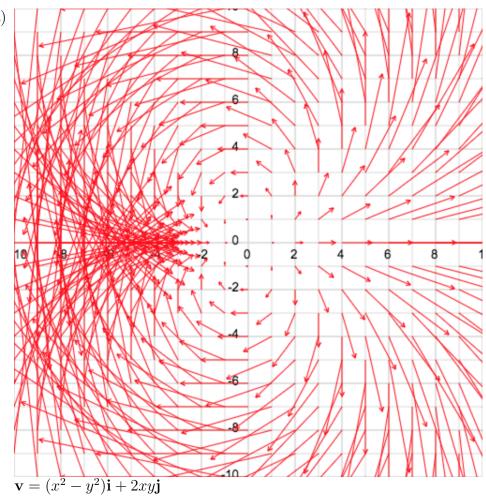
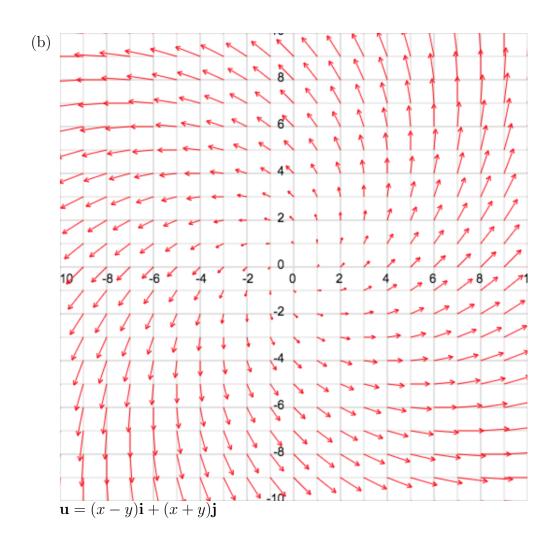
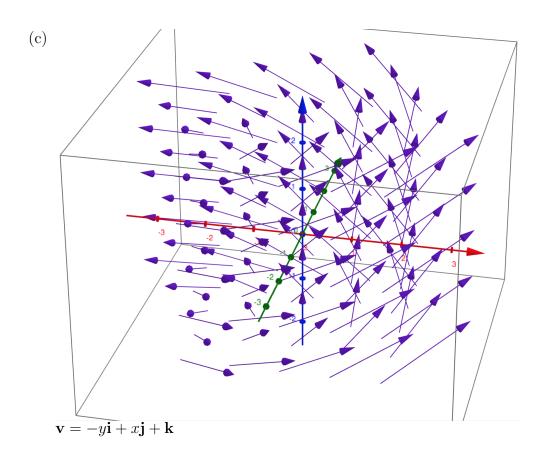
CHAPTER 3

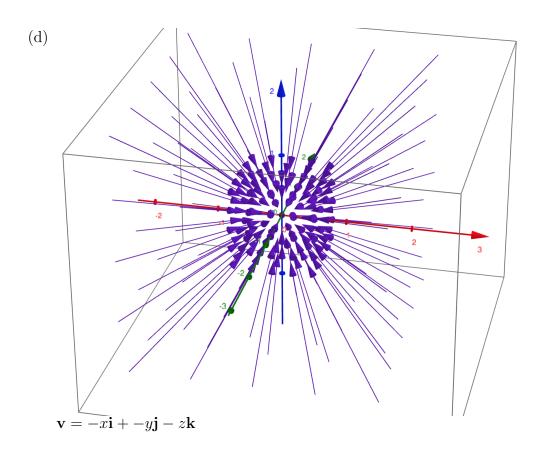
Section 3.3

1. (a)

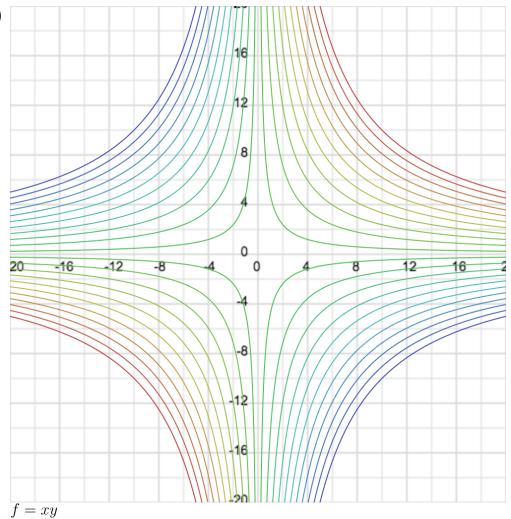


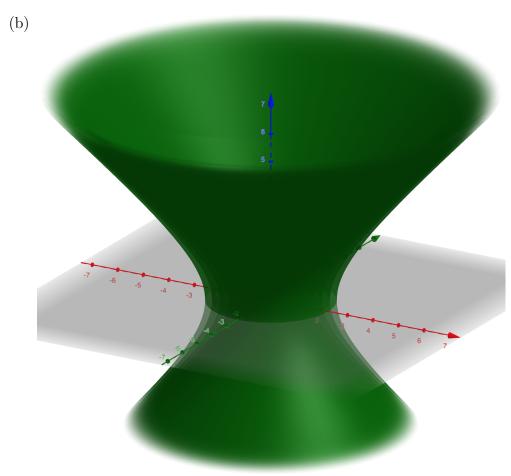




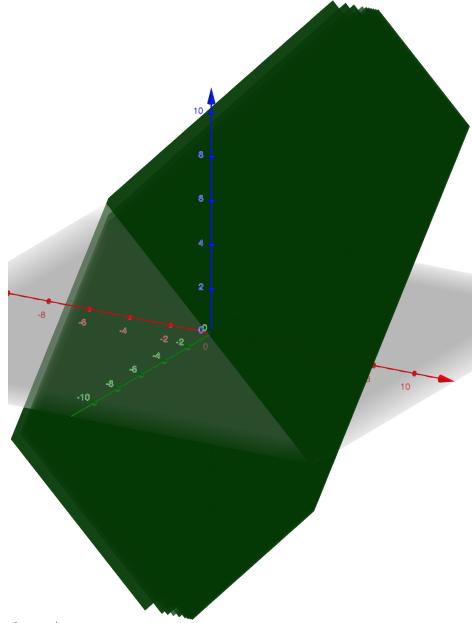


2. (a)









$$f = e^{x+y-z}$$

3. If f = xy then ∇f is given by

$$\nabla f = y\mathbf{i} + x\mathbf{j}$$

If $f = x^2 + y^2 - z^2$ then ∇f is given by

$$\nabla f = 2x\mathbf{i} + 2y\mathbf{j} - 2z\mathbf{k}$$

If $f = e^{x+y-z}$ then ∇f is given by

$$\nabla f = e^{x+y-z}\mathbf{i} + e^{x+y-z}\mathbf{j} - e^{x+y-z}\mathbf{k}$$

4. Let f = kMm/r, where $r = \sqrt{x^2 + y^2 + z^2}$ be the equation for the gravitational potential. Then

$$\begin{split} \nabla f &= \nabla \left(\frac{kMm}{\sqrt{x^2 + y^2 + z^2}} \right) \\ &= \frac{\partial}{\partial x} \left(\frac{kMm}{\sqrt{x^2 + y^2 + z^2}} \right) \mathbf{i} + \frac{\partial}{\partial y} \left(\frac{kMm}{\sqrt{x^2 + y^2 + z^2}} \right) \mathbf{j} + \frac{\partial}{\partial z} \left(\frac{kMm}{\sqrt{x^2 + y^2 + z^2}} \right) \mathbf{k} \\ &= -\frac{kMm}{r^2} \frac{\mathbf{r}}{\mathbf{i}} \mathbf{i} - \frac{kMm}{r^2} \frac{\mathbf{y}}{r} \mathbf{j} - \frac{kMm}{r^2} \frac{\mathbf{z}}{r} \mathbf{k} \\ &= -\frac{kMm}{r^2} \frac{\mathbf{r}}{r} \end{split}$$

is a vector equation for the gravitational field.

5. Let f be given by

$$f = \ln \frac{\sqrt{(x-1)^2 + y^2}}{\sqrt{(x+1)^2 + y^2}}$$

Then

$$\frac{\partial f}{\partial x} = \frac{\sqrt{(x+1)^2 + y^2}}{\sqrt{(x-1)^2 + y^2}} \frac{\partial}{\partial x} \left[\left((x-1)^2 + y^2 \right)^{1/2} \left((x+1)^2 + y^2 \right)^{-1/2} \right]$$

$$= \frac{x-1}{(x-1)^2 + y^2} - \frac{x+1}{(x+1)^2 + y^2}$$

$$= \frac{2(x^2 - y^2 - 1)}{\left[(x+1)^2 + y^2 \right] \left[(x-1)^2 + y^2 \right]}$$

$$\frac{\partial f}{\partial y} = \frac{\sqrt{(x+1)^2 + y^2}}{\sqrt{(x-1)^2 + y^2}} \frac{\partial}{\partial y} \left[\left((x-1)^2 + y^2 \right)^{1/2} \left((x+1)^2 + y^2 \right)^{-1/2} \right]$$

$$= \frac{y}{(x-1)^2 + y^2} - \frac{y}{(x+1)^2 + y^2}$$

$$= \frac{4xy}{\left[(x+1)^2 + y^2 \right] \left[(x-1)^2 + y^2 \right]}$$

Hence,

$$\nabla f = \frac{1}{\left[(x+1)^2 + y^2 \right] \left[(x-1)^2 + y^2 \right]} \left[2 \left(x^2 - y^2 - 1 \right) \mathbf{i} + 4xy \mathbf{j} \right]$$

$$\begin{split} \nabla \left(f + g \right) &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \left(f + g \right) \\ &= \frac{\partial}{\partial x} \left(f + g \right) \mathbf{i} + \frac{\partial}{\partial y} \left(f + g \right) \mathbf{j} + \frac{\partial}{\partial z} \left(f + g \right) \mathbf{k} \\ &= \left(\frac{\partial f}{\partial x} + \frac{\partial g}{\partial x} \right) \mathbf{i} + \left(\frac{\partial f}{\partial y} + \frac{\partial g}{\partial y} \right) \mathbf{j} + \left(\frac{\partial f}{\partial z} + \frac{\partial g}{\partial z} \right) \mathbf{k} \\ &= \left(\frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \right) + \left(\frac{\partial g}{\partial x} \mathbf{i} + \frac{\partial g}{\partial y} \mathbf{j} + \frac{\partial g}{\partial z} \mathbf{k} \right) \\ &= \nabla f + \nabla g \end{split}$$

$$\begin{split} \nabla \left(fg \right) &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \left(fg \right) \\ &= \frac{\partial}{\partial x} \left(fg \right) \mathbf{i} + \frac{\partial}{\partial y} \left(fg \right) \mathbf{j} + \frac{\partial}{\partial z} \left(fg \right) \mathbf{k} \\ &= \left(f \frac{\partial g}{\partial x} + g \frac{\partial f}{\partial x} \right) \mathbf{i} + \left(f \frac{\partial g}{\partial y} + g \frac{\partial f}{\partial y} \right) \mathbf{j} + \left(f \frac{\partial g}{\partial z} + g \frac{\partial f}{\partial z} \right) \mathbf{k} \\ &= \left(f \frac{\partial g}{\partial x} \mathbf{i} + f \frac{\partial g}{\partial y} \mathbf{j} + f \frac{\partial g}{\partial z} \mathbf{k} \right) + \left(g \frac{\partial f}{\partial x} \mathbf{i} + g \frac{\partial f}{\partial y} \mathbf{j} + g \frac{\partial f}{\partial z} \mathbf{k} \right) \\ &= f \nabla g + g \nabla f \end{split}$$

7. Let f(x, y, z) be a composite function F(u), where u = g(x, y, z). Then

$$\nabla f = \nabla F = \left(\frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}\right)F(u) = \frac{\partial}{\partial x}F(u)\mathbf{i} + \frac{\partial}{\partial y}F(u)\mathbf{j} + \frac{\partial}{\partial z}F(u)\mathbf{k}$$

$$= \frac{\partial F}{\partial u}\frac{\partial u}{\partial x}\mathbf{i} + \frac{\partial F}{\partial u}\frac{\partial u}{\partial y}\mathbf{j} + \frac{\partial F}{\partial u}\frac{\partial u}{\partial z}\mathbf{k}$$

$$= \frac{\partial F}{\partial u}\left(\frac{\partial u}{\partial x}\mathbf{i} + \frac{\partial u}{\partial y}\mathbf{j} + \frac{\partial u}{\partial z}\mathbf{k}\right)$$

$$= F'(u)\nabla g$$

$$\nabla \frac{f}{g} = \left(\frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}\right)\frac{f}{g}$$

$$= \frac{\partial}{\partial x}\frac{f}{g}\mathbf{i} + \frac{\partial}{\partial y}\frac{f}{g}\mathbf{j} + \frac{\partial}{\partial z}\frac{f}{g}\mathbf{k}$$

$$= \frac{gf_x - fg_x}{g^2}\mathbf{i} + \frac{gf_y - fg_y}{g^2}\mathbf{j} + \frac{gf_z - fg_z}{g^2}\mathbf{k}$$

$$= \frac{1}{g^2}\left[g\left(\frac{\partial f}{\partial x}\mathbf{i} + \frac{\partial f}{\partial y}\mathbf{j} + \frac{\partial f}{\partial z}\mathbf{k}\right) - f\left(\frac{\partial g}{\partial x}\mathbf{i} + \frac{\partial g}{\partial y}\mathbf{j} + \frac{\partial g}{\partial z}\mathbf{k}\right)\right]$$

$$= \frac{1}{g^2}\left(g\nabla f - f\nabla g\right)$$

9. (a) If $f(x, y, z) = w = x^3y - y^3z$ then H is given by

$$H = \left(\frac{\partial^2 f}{\partial x_i \partial x_j}\right) = \begin{bmatrix} w_{xx} & w_{xy} & w_{xz} \\ w_{yx} & w_{yy} & w_{yz} \\ w_{zx} & w_{zy} & w_{zz} \end{bmatrix} = \begin{bmatrix} 6xy & 3x^2 & 0 \\ 3x^2 & -6yz & -3y^2 \\ 0 & -3y^2 & 0 \end{bmatrix}$$

If $f(x, y, z) = w = x_1^2 + 2x_1x_2 + 5x_1x_3 + 2x_2x_1 + 4x_2^2 + x_2x_3 + 5x_3x_1 + x_3x_2 + 2x_3^2$ then H is given by

$$H = \left(\frac{\partial^2 f}{\partial x_i \partial x_j}\right) = \begin{bmatrix} w_{x_1 x_1} & w_{x_1 x_2} & w_{x_1 x_3} \\ w_{x_2 x_1} & w_{x_2 x_2} & w_{x_2 x_3} \\ w_{x_3 x_1} & w_{x_3 x_2} & w_{x_3 x_3} \end{bmatrix} = \begin{bmatrix} 2 & 4 & 10 \\ 4 & 8 & 2 \\ 10 & 2 & 4 \end{bmatrix}$$

- (b) As long as the function $f(x_1, ..., x_n)$ has continuous second partial derivatives then $\partial^2 f/(\partial x_i \partial x_j) = \partial^2 f/(\partial x_j \partial x_i)$, which implies that H will be symmetric.
- (c) As discussed in Section 2.14, the directional derivative of a function f(x, y) in a given direction can be written as

$$\nabla_{\alpha} f = \frac{\partial f}{\partial x} \cos \alpha + \frac{\partial f}{\partial y} \sin \alpha = \nabla f \cdot \mathbf{u}$$

where $\mathbf{u} = \cos \alpha \mathbf{i} + \sin \alpha \mathbf{j}$ is a unit vector that makes an angle α with the positive x-axis. Hence,

$$\nabla_{\alpha}\nabla_{\beta}f = \nabla_{\alpha}\left(\frac{\partial f}{\partial x}\cos\beta + \frac{\partial f}{\partial y}\sin\beta\right)$$

$$= \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\cos\beta + \frac{\partial f}{\partial y}\sin\beta\right)\cos\alpha + \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\cos\beta + \frac{\partial f}{\partial y}\sin\beta\right)\sin\alpha$$

$$= \cos\beta\left(\frac{\partial^{2} f}{\partial x^{2}}\cos\alpha + \frac{\partial^{2} f}{\partial x\partial y}\sin\alpha\right) + \sin\beta\left(\frac{\partial^{2} f}{\partial y\partial x}\cos\alpha + \frac{\partial^{2} f}{\partial y^{2}}\sin\alpha\right)$$

$$= \left[\cos\beta \sin\beta\right] \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} \begin{bmatrix} \cos\alpha \\ \sin\alpha \end{bmatrix}$$

$$= \left[\cos\beta & \sin\beta\right] H \left[\cos\alpha & \sin\alpha\right]^{\top}$$

Section 3.6

1.

$$\nabla \cdot (\mathbf{u} + \mathbf{v}) = \left(\frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}\right) \cdot \left[(u_x + v_x)\mathbf{i} + (u_y + v_y)\mathbf{j} + (u_z + v_z)\mathbf{k} \right]$$

$$= \frac{\partial}{\partial x}(u_x + v_x) + \frac{\partial}{\partial y}(u_y + v_y) + \frac{\partial}{\partial z}(u_z + v_z)$$

$$= \left(\frac{\partial u_x}{\partial x} + \frac{\partial u_y}{\partial y} + \frac{\partial u_z}{\partial z}\right) + \left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}\right)$$

$$= \nabla \cdot \mathbf{u} + \nabla \cdot \mathbf{v}$$

$$\nabla \cdot (f\mathbf{u}) = \left(\frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}\right) \cdot (fu_x\mathbf{i} + fu_y\mathbf{j} + fu_z\mathbf{k})$$

$$= \frac{\partial}{\partial x}(fu_x) + \frac{\partial}{\partial y}(fu_y) + \frac{\partial}{\partial z}(fu_z)$$

$$= f\frac{\partial u_x}{\partial x} + u_x\frac{\partial f}{\partial x} + f\frac{\partial u_y}{\partial y} + u_y\frac{\partial f}{\partial y} + f\frac{\partial u_z}{\partial z} + u_z\frac{\partial f}{\partial z}$$

$$= f\left(\frac{\partial u_x}{\partial x} + \frac{\partial u_y}{\partial y} + \frac{\partial u_z}{\partial z}\right) + \left(u_x\frac{\partial f}{\partial x} + u_y\frac{\partial f}{\partial y} + u_z\frac{\partial f}{\partial z}\right)$$

$$= f\left(\nabla \cdot \mathbf{u}\right) + \left(\nabla f \cdot \mathbf{u}\right)$$

2. Recognizing that $\mathbf{v} = \rho \mathbf{u}$ and using (3.22), then (3.17) can be written as

$$\frac{\partial \rho}{\partial t} + \nabla \cdot \mathbf{v} = \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = \frac{\partial \rho}{\partial t} + (\nabla \rho \cdot \mathbf{u}) + \rho (\nabla \cdot \mathbf{u}) = 0$$

According to Problem 12 of Section 2.8, the first two terms can be written as

$$\frac{\partial \rho}{\partial t} + \nabla \cdot \mathbf{u} = \frac{\partial \rho}{\partial t} + u_x \frac{\partial \rho}{\partial x} + u_y \frac{\partial \rho}{\partial y} + u_z \frac{\partial \rho}{\partial z} = \frac{\partial \rho}{\partial t} + \frac{\partial \rho}{\partial x} \frac{dx}{dt} + \frac{\partial \rho}{\partial y} \frac{dy}{dt} + \frac{\partial \rho}{\partial z} \frac{dz}{dt} = \frac{d\rho}{dt} = \frac{D\rho}{Dt}$$

Hence, (3.17) can be written as

$$\frac{\partial \rho}{\partial t} + (\nabla \rho \cdot \mathbf{u}) + \rho (\nabla \cdot \mathbf{u}) = \frac{D\rho}{Dt} + \rho (\nabla \cdot \mathbf{u}) = 0$$

When $\rho \equiv a$, where a is some arbitrary constant, then $D\rho/dt \equiv Da/dt = 0$ and the equation above reduces to

$$\rho\left(\nabla\cdot\mathbf{u}\right)\equiv a\left(\nabla\cdot\mathbf{u}\right)=0$$

Since $\rho \equiv a \neq 0$, the only way for this equation to make sense is if $\nabla \cdot \mathbf{u} = 0$.

$$\nabla \times (\mathbf{u} + \mathbf{v}) = \left[\frac{\partial}{\partial y} (u_z + v_z) - \frac{\partial}{\partial z} (u_y + v_y) \right] \mathbf{i} + \left[\frac{\partial}{\partial z} (u_x + v_x) - \frac{\partial}{\partial x} (u_z + v_z) \right] \mathbf{j}$$

$$+ \left[\frac{\partial}{\partial x} (u_y + v_y) - \frac{\partial}{\partial y} (u_x + v_x) \right] \mathbf{k}$$

$$= \left[\left(\frac{\partial u_z}{\partial y} - \frac{\partial u_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial u_x}{\partial z} - \frac{\partial u_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y} \right) \mathbf{k} \right]$$

$$+ \left[\left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) \mathbf{k} \right]$$

$$= (\nabla \times \mathbf{u}) + (\nabla \times \mathbf{v})$$

$$\nabla \times (f\mathbf{u}) = \left[\frac{\partial}{\partial y} (fu_z) - \frac{\partial}{\partial z} (fu_y) \right] \mathbf{i} + \left[\frac{\partial}{\partial z} (fu_x) - \frac{\partial}{\partial x} (fu_z) \right] \mathbf{j}$$

$$+ \left[\frac{\partial}{\partial x} (fu_y) - \frac{\partial}{\partial y} (fu_x) \right] \mathbf{k}$$

$$= \left[f \frac{\partial u_z}{\partial y} + u_z \frac{\partial f}{\partial y} - \left(f \frac{\partial u_y}{\partial z} + u_y \frac{\partial f}{\partial z} \right) \right] \mathbf{i} + \left[f \frac{\partial u_x}{\partial z} + u_x \frac{\partial f}{\partial z} - \left(f \frac{\partial u_z}{\partial x} + u_z \frac{\partial f}{\partial x} \right) \right] \mathbf{j}$$

$$+ \left[f \frac{\partial u_y}{\partial x} + u_y \frac{\partial f}{\partial x} - \left(f \frac{\partial u_x}{\partial y} + u_x \frac{\partial f}{\partial y} \right) \right] \mathbf{k}$$

$$= f \left[\left(\frac{\partial u_z}{\partial y} - \frac{\partial u_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial u_x}{\partial z} - \frac{\partial u_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y} \right) \mathbf{k} \right]$$

$$+ \left[\left(u_z \frac{\partial f}{\partial y} - u_y \frac{\partial f}{\partial z} \right) \mathbf{i} + \left(u_x \frac{\partial f}{\partial z} - u_z \frac{\partial f}{\partial x} \right) \mathbf{j} + \left(u_y \frac{\partial f}{\partial x} - u_x \frac{\partial f}{\partial y} \right) \mathbf{k} \right]$$

$$= (f \nabla \times \mathbf{u}) + (\nabla f \times \mathbf{u})$$

4.

$$\nabla \times (\nabla f) = \left[\frac{\partial}{\partial y} \left(\frac{\partial f}{\partial z} \right) - \frac{\partial}{\partial z} \left(\frac{\partial f}{\partial y} \right) \right] \mathbf{i} + \left[\frac{\partial}{\partial z} \left(\frac{\partial f}{\partial x} \right) - \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial z} \right) \right] \mathbf{j}$$

$$+ \left[\frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) - \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) \right] \mathbf{k}$$

$$= \left(\frac{\partial^2 f}{\partial z \partial y} - \frac{\partial^2 f}{\partial y \partial z} \right) \mathbf{i} + \left(\frac{\partial^2 f}{\partial x \partial z} - \frac{\partial^2 f}{\partial z \partial x} \right) \mathbf{j} + \left(\frac{\partial^2 f}{\partial y \partial x} - \frac{\partial^2 f}{\partial x \partial y} \right) \mathbf{k}$$

$$= \mathbf{0}$$

5. (a) If $\mathbf{v} = 2xyz\mathbf{i} + x^2z\mathbf{j} + x^2y\mathbf{k}$, then

$$\nabla \times \mathbf{v} = \left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z}\right) \mathbf{i} + \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x}\right) \mathbf{j} + \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y}\right) \mathbf{k}$$
$$= \left(x^2 - x^2\right) \mathbf{i} + \left(2xy - 2xy\right) \mathbf{j} + \left(2xz - 2xz\right) \mathbf{k}$$
$$= \mathbf{0}$$

Let $f = x^2yz + a$, where a is an arbitrary constant. Then $\nabla f = \mathbf{v}$.

(b) If
$$\mathbf{v} = e^{xy}[(2y^2 + yz^2)\mathbf{i} + (2xy + xz^2 + 2)\mathbf{j} + 2z\mathbf{k}]$$
, then

$$\nabla \times \mathbf{v} = (2xze^{xy} - 2xze^{xy})\,\mathbf{i} + (2yze^{xy} - 2yze^{xy})\,\mathbf{j} + \left[ye^{xy} \left(2xy + xz^2 + 2 \right) + e^{xy} \left(2y + z^2 \right) - xe^{xy} \left(2y^2 + yz^2 \right) - e^{xy} \left(4y + z^2 \right) \right] \mathbf{k} = \mathbf{0}$$

Let $f = e^{xy}(2y + z^2) + a$, where a is an arbitrary constant. Then $\nabla f = \mathbf{v}$.

6.

$$\nabla \cdot (\nabla \times \mathbf{v}) = \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right)$$

$$\cdot \left[\left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) \mathbf{k} \right]$$

$$= \frac{\partial}{\partial x} \left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) + \frac{\partial}{\partial y} \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) + \frac{\partial}{\partial z} \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right)$$

$$= \frac{\partial^2 v_z}{\partial y \partial x} - \frac{\partial^2 v_y}{\partial z \partial x} + \frac{\partial^2 v_x}{\partial z \partial y} - \frac{\partial^2 v_z}{\partial x \partial y} + \frac{\partial^2 v_y}{\partial x \partial z} - \frac{\partial^2 v_x}{\partial y \partial z}$$

$$= 0$$

7. (a) If $\mathbf{v} = 2x\mathbf{i} + y\mathbf{j} - 3z\mathbf{k}$, then

$$\nabla \cdot \mathbf{v} = \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z} = 2 + 1 - 3 = 0$$

Since $\nabla \cdot \mathbf{v} = 0$, the vector $\mathbf{v} = \nabla \times \mathbf{u}$ for some vector \mathbf{u} . Furthermore, since by (3.32) $\nabla \times (\nabla f) = \mathbf{0}$, we can safely assume that \mathbf{u} is of the form $\mathbf{u} = \mathbf{u}_0 + \nabla f$, where f is an arbitrary scalar function and \mathbf{u}_0 is any one vector whose curl is \mathbf{v} , as then $\nabla \times \mathbf{u} = \nabla \times (\mathbf{u}_0 + \nabla f) = (\nabla \times \mathbf{u}_0) + [\nabla \times (\nabla f)] = \nabla \times \mathbf{u}_0$.

Next, assume $\mathbf{u}_0 \cdot \mathbf{k} = 0$, which implies $u_{0z} = 0$. Equating the components of $\nabla \times \mathbf{u}_0$ to those of \mathbf{v} then gives

$$\frac{\partial u_{0z}}{\partial y} - \frac{\partial u_{0y}}{\partial z} = -\frac{\partial u_{0y}}{\partial z} = 2x, \quad \frac{\partial u_{0x}}{\partial z} - \frac{\partial u_{0z}}{\partial x} = \frac{\partial u_{0x}}{\partial z} = y, \quad \frac{\partial u_{0y}}{\partial x} - \frac{\partial u_{0x}}{\partial y} = -3z$$

from which we may deduce that $\mathbf{u}_0 = yz\mathbf{i} - 2xz\mathbf{j}$

(b) If $\mathbf{v} = y\mathbf{i} + z\mathbf{j} + x\mathbf{k}$, then going through the exact same steps as for part (a) gives $\mathbf{u}_0 = (z^2/2)\mathbf{i} + [(x^2 - 2yz)/2]\mathbf{j}$.

$$\begin{aligned} \operatorname{div} \operatorname{grad} f &= \nabla \cdot (\nabla f) = \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \cdot \left(\frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \right) \\ &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right) + \frac{\partial}{\partial z} \left(\frac{\partial f}{\partial z} \right) \\ &= \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z} \\ &= \nabla^2 f \\ &= \Delta f \end{aligned}$$

Let $f = 1/\sqrt{x^2 + y^2 + z^2}$. Then

$$\nabla^2 f = \frac{2x^2 - y^2 - z^2}{\left(x^2 + y^2 + z^2\right)^{5/2}} - \frac{x^2 - 2y^2 + z^2}{\left(x^2 + y^2 + z^2\right)^{5/2}} - \frac{x^2 + y^2 - 2z^2}{\left(x^2 + y^2 + z^2\right)^{5/2}} = 0$$

9.

$$\nabla \cdot (\mathbf{u} \times \mathbf{v}) = \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \cdot \left[(u_y v_z - u_z v_y) \, \mathbf{i} + (u_z v_x - u_x v_z) \, \mathbf{j} + (u_x v_y - u_y v_x) \, \mathbf{k} \right]$$

$$= \frac{\partial}{\partial x} \left(u_y v_z - u_z v_y \right) + \frac{\partial}{\partial y} \left(u_z v_x - u_x v_z \right) + \frac{\partial}{\partial z} \left(u_x v_y - u_y v_x \right)$$

$$= u_y \frac{\partial v_z}{\partial x} + v_z \frac{\partial u_y}{\partial x} - u_z \frac{\partial v_y}{\partial x} - v_y \frac{\partial u_z}{\partial x} + u_z \frac{\partial v_x}{\partial y} + v_x \frac{\partial u_z}{\partial y} - u_x \frac{\partial v_z}{\partial y} - v_z \frac{\partial u_x}{\partial y}$$

$$+ u_x \frac{\partial v_y}{\partial z} + v_y \frac{\partial u_x}{\partial z} - u_y \frac{\partial v_x}{\partial z} - v_x \frac{\partial u_y}{\partial z}$$

$$= \left(v_x \frac{\partial u_z}{\partial y} - v_x \frac{\partial u_y}{\partial z} + v_y \frac{\partial u_z}{\partial z} - v_y \frac{\partial u_z}{\partial x} + v_z \frac{\partial u_y}{\partial x} - v_z \frac{\partial u_x}{\partial y} \right)$$

$$+ \left(u_x \frac{\partial v_y}{\partial z} - u_x \frac{\partial v_z}{\partial y} + u_y \frac{\partial v_z}{\partial z} - u_y \frac{\partial v_x}{\partial z} + u_z \frac{\partial v_x}{\partial y} - u_z \frac{\partial v_y}{\partial x} \right)$$

$$= \left(v_x \mathbf{i} + v_y \mathbf{j} + v_z \mathbf{k} \right) \cdot \left[\left(\frac{\partial u_z}{\partial y} - \frac{\partial u_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial u_x}{\partial z} - \frac{\partial u_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y} \right) \mathbf{k} \right]$$

$$- \left(u_x \mathbf{i} + u_y \mathbf{j} + u_z \mathbf{k} \right) \cdot \left[\left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) \mathbf{k} \right]$$

$$= \mathbf{v} \cdot (\nabla \times \mathbf{u}) - \mathbf{u} \cdot (\nabla \times \mathbf{v})$$

$$\begin{split} \nabla \times (\nabla \times \mathbf{u}) &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k}\right) \\ &\times \left[\left(\frac{\partial u_z}{\partial y} - \frac{\partial u_y}{\partial z}\right) \mathbf{i} + \left(\frac{\partial u_x}{\partial z} - \frac{\partial u_z}{\partial x}\right) \mathbf{j} + \left(\frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y}\right) \mathbf{k} \right] \\ &= \left[\frac{\partial}{\partial y} \left(\frac{\partial u_y}{\partial x} - \frac{\partial u_x}{\partial y}\right) - \frac{\partial}{\partial z} \left(\frac{\partial u_x}{\partial z} - \frac{\partial u_z}{\partial x}\right) \right] \mathbf{i} \\ &+ \left[\frac{\partial}{\partial z} \left(\frac{\partial u_z}{\partial y} - \frac{\partial u_y}{\partial z}\right) - \frac{\partial}{\partial z} \left(\frac{\partial u_z}{\partial x} - \frac{\partial u_z}{\partial y}\right) \right] \mathbf{j} \\ &+ \left[\frac{\partial}{\partial x} \left(\frac{\partial u_x}{\partial z} - \frac{\partial u_z}{\partial x}\right) - \frac{\partial}{\partial y} \left(\frac{\partial u_z}{\partial y} - \frac{\partial u_y}{\partial z}\right) \right] \mathbf{k} \\ &= \left(\frac{\partial^2 u_y}{\partial x \partial y} - \frac{\partial^2 u_x}{\partial y^2} - \frac{\partial^2 u_x}{\partial z^2} + \frac{\partial^2 u_z}{\partial x^2}\right) \mathbf{i} + \left(\frac{\partial^2 u_z}{\partial y \partial z} - \frac{\partial^2 u_y}{\partial z^2} + \frac{\partial^2 u_z}{\partial y \partial x}\right) \mathbf{j} \\ &+ \left(\frac{\partial^2 u_x}{\partial z \partial x} - \frac{\partial^2 u_z}{\partial x^2} - \frac{\partial^2 u_z}{\partial y^2} + \frac{\partial^2 u_y}{\partial z \partial y}\right) \mathbf{k} \\ &= \left(\frac{\partial^2 u_x}{\partial x^2} + \frac{\partial^2 u_y}{\partial x \partial y} + \frac{\partial^2 u_z}{\partial x^2} - \frac{\partial^2 u_x}{\partial x^2} - \frac{\partial^2 u_x}{\partial y^2} - \frac{\partial^2 u_y}{\partial z^2}\right) \mathbf{i} \\ &+ \left(\frac{\partial^2 u_x}{\partial y \partial x} + \frac{\partial^2 u_y}{\partial y^2} + \frac{\partial^2 u_z}{\partial x \partial z} - \frac{\partial^2 u_z}{\partial x^2} - \frac{\partial^2 u_y}{\partial y^2} - \frac{\partial^2 u_y}{\partial z^2}\right) \mathbf{j} \\ &+ \left(\frac{\partial^2 u_x}{\partial z \partial x} + \frac{\partial^2 u_y}{\partial y^2} + \frac{\partial^2 u_z}{\partial x \partial y}\right) \mathbf{i} + \left(\frac{\partial^2 u_x}{\partial y \partial x} + \frac{\partial^2 u_y}{\partial y^2} + \frac{\partial^2 u_z}{\partial x \partial y}\right) \mathbf{k} \\ &= \left[\left(\frac{\partial^2 u_x}{\partial z \partial x} + \frac{\partial^2 u_y}{\partial x \partial y} + \frac{\partial^2 u_z}{\partial x \partial z}\right) \mathbf{i} + \left(\frac{\partial^2 u_x}{\partial y \partial x} + \frac{\partial^2 u_y}{\partial y^2} + \frac{\partial^2 u_z}{\partial z^2}\right) \mathbf{k} \right] \\ &+ \left(\frac{\partial^2 u_x}{\partial z \partial x} + \frac{\partial^2 u_y}{\partial x \partial y} + \frac{\partial^2 u_z}{\partial x \partial z}\right) \mathbf{i} + \left(\frac{\partial^2 u_x}{\partial y \partial x} + \frac{\partial^2 u_y}{\partial y^2} + \frac{\partial^2 u_z}{\partial y \partial z}\right) \mathbf{j} \\ &+ \left(\frac{\partial^2 u_x}{\partial z \partial x} + \frac{\partial^2 u_y}{\partial x \partial y} + \frac{\partial^2 u_z}{\partial z \partial z}\right) \mathbf{k} \right] \\ &- \left[\left(\frac{\partial^2 u_x}{\partial x^2} + \frac{\partial^2 u_y}{\partial x \partial y} + \frac{\partial^2 u_z}{\partial z^2}\right) \mathbf{k}\right] \\ &- \left(\left(\frac{\partial^2 u_x}{\partial x^2} + \frac{\partial^2 u_y}{\partial x \partial y} + \frac{\partial^2 u_z}{\partial z^2}\right) \mathbf{k} \right] \\ &= \nabla \left(\frac{\partial u_x}{\partial x} + \frac{\partial u_y}{\partial y} + \frac{\partial u_z}{\partial z}\right) - \left(\nabla^2 u_x \mathbf{i} + \nabla^2 u_y \mathbf{j} + \nabla^2 u_z \mathbf{k}\right) \\ &= \nabla \left(\frac{\partial u_x}{\partial x} + \frac{\partial u_y}{\partial y} + \frac{\partial u_z}{\partial z}\right) - \left(\nabla^2 u_x \mathbf{i} + \nabla^2 u_y \mathbf{j} + \nabla^2 u_z \mathbf{k}\right) \\ &= \nabla \left(\frac{\partial u_x}{\partial x} + \frac{\partial u_y}{\partial y} + \frac{\partial u_z}{\partial z}\right) - \left(\nabla^2 u_x \mathbf{i} + \nabla^2 u_y \mathbf{j$$

11. (a)

$$\nabla \cdot [\mathbf{u} \times (\mathbf{v} \times \mathbf{w})] = \nabla \cdot \underbrace{[(\mathbf{u} \cdot \mathbf{w}) \, \mathbf{v} - (\mathbf{u} \cdot \mathbf{v}) \, \mathbf{w}]}_{(1.19)}$$

$$= \underbrace{\nabla \cdot [(\mathbf{u} \cdot \mathbf{w}) \, \mathbf{v}] - \nabla \cdot [(\mathbf{u} \cdot \mathbf{v}) \, \mathbf{w}]}_{(3.21)}$$

$$= \underbrace{(\mathbf{u} \cdot \mathbf{w}) \, (\nabla \cdot \mathbf{v}) + [\nabla \, (\mathbf{u} \cdot \mathbf{w})] \cdot \mathbf{v}}_{(3.22)} - (\mathbf{u} \cdot \mathbf{v}) \, (\nabla \cdot \mathbf{w}) - [\nabla \, (\mathbf{u} \cdot \mathbf{v})] \cdot \mathbf{w}$$

$$= (\mathbf{u} \cdot \mathbf{w}) \, (\nabla \cdot \mathbf{v}) - (\mathbf{u} \cdot \mathbf{v}) \, (\nabla \cdot \mathbf{w}) + [\nabla \, (\mathbf{u} \cdot \mathbf{w})] \cdot \mathbf{v} - [\nabla \, (\mathbf{u} \cdot \mathbf{v})] \cdot \mathbf{w}$$

(b)

$$\nabla \cdot [(\nabla f) \times (f \nabla g)] = \underbrace{(f \nabla g) \cdot [\nabla \times (\nabla f)] - (\nabla f) \cdot [\nabla \times (f \nabla g)]}_{(3.35)}$$

$$= (f \nabla g) \cdot \underbrace{\mathbf{0}}_{(3.31)} - (\nabla f) \cdot [\nabla \times (f \nabla g)]$$

$$= -(\nabla f) \cdot [\nabla \times (f \nabla g)]$$

$$= -(\nabla f) \cdot \underbrace{[f (\nabla \times (\nabla g)) + (\nabla f) \times (\nabla g)]}_{(3.28)}$$

$$= -(\nabla f) \cdot \underbrace{[f (\nabla \times (\nabla g)) + (\nabla f) \times (\nabla g)]}_{(3.31)}$$

$$= -(\nabla f) \cdot (\nabla f) \times (\nabla g)$$

$$= (\nabla f) \cdot (\nabla f) \times (\nabla f)$$

$$= \underbrace{(\nabla g) \cdot (\nabla f) \times (\nabla f)}_{(1.34)}$$

$$= (\nabla g) \cdot \underbrace{\mathbf{0}}_{(1.19)}$$

$$= 0$$

(c)

$$\nabla \times [(\nabla \times \mathbf{v}) + \nabla f] = \underbrace{\nabla \times (\nabla \times \mathbf{v}) + \nabla \times (\nabla f)}_{(3.27)} = \nabla \times (\nabla \times \mathbf{v}) + \underbrace{\mathbf{0}}_{(3.31)}$$
$$= \nabla \times (\nabla \times \mathbf{v})$$

(d)
$$\nabla^2 f = \mathbf{0} + \nabla^2 f = \nabla \times \nabla \cdot \mathbf{v} + \nabla \cdot \nabla f = \underbrace{\nabla \cdot \nabla \times \mathbf{v}}_{(1.34)} + \nabla \cdot \nabla f = \underbrace{\nabla \cdot [(\nabla \times \mathbf{v}) + \nabla f]}_{(3.21)}$$

12. (a) Let **u** be a unit vector, such that

$$\mathbf{u} = \frac{u_x}{|\mathbf{u}|}\mathbf{i} + \frac{u_y}{|\mathbf{u}|}\mathbf{j} + \frac{u_z}{|\mathbf{u}|}\mathbf{k} = \cos\alpha\mathbf{i} + \cos\beta\mathbf{j} + \cos\gamma\mathbf{k}$$

That is, $u_x/|\mathbf{u}|$, $u_y/|\mathbf{u}|$, $u_z/|\mathbf{u}|$ are, by Section 1.2, simply the direction cosines of \mathbf{u} . Hence by (2.114),

$$(\mathbf{u} \cdot \nabla) f = \frac{u_x}{|\mathbf{u}|} \frac{\partial f}{\partial x} + \frac{u_y}{|\mathbf{u}|} \frac{\partial f}{\partial y} + \frac{u_z}{|\mathbf{u}|} \frac{\partial f}{\partial z} = \frac{\partial f}{\partial x} \cos \alpha + \frac{\partial f}{\partial y} \cos \beta + \frac{\partial f}{\partial z} \cos \gamma = \nabla_u f$$

(b)

$$[(\mathbf{i} - \mathbf{j}) \cdot \nabla] f = (\mathbf{i} - \mathbf{j}) \cdot (\nabla f) = (\mathbf{i} - \mathbf{j}) \cdot \left(\frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \right) = \frac{\partial f}{\partial x} - \frac{\partial f}{\partial y}$$

(c) Let $\mathbf{v} = x^2 \mathbf{i} - y^2 \mathbf{j} + z^2 \mathbf{k}$. Then

$$[(x\mathbf{i} - y\mathbf{j}) \cdot \nabla] (x^2\mathbf{i} - y^2\mathbf{j} + z^2\mathbf{k}) = x\frac{\partial \mathbf{v}}{\partial x} - y\frac{\partial \mathbf{v}}{\partial y} = 2(x^2\mathbf{i} + y^2\mathbf{j})$$

13.

$$\nabla (\mathbf{u} \cdot \mathbf{v}) = \nabla (u_x v_x + u_y v_y + u_z v_z)$$

$$= \nabla (u_x v_x) + \nabla (u_y v_y) + \nabla (u_z v_z)$$

$$= u_x \nabla v_x + v_x \nabla u_x + u_y \nabla v_y + v_y \nabla u_y + u_z \nabla v_z + v_z \nabla u_z$$

$$= (u_x \nabla v_x + u_y \nabla v_y + u_z \nabla v_z) + (v_x \nabla u_x + v_y \nabla u_y + v_z \nabla u_z)$$

Let us for a moment focus on the first three terms $u_x \nabla v_x + u_y \nabla v_y + u_z \nabla v_z = \mathbf{a}$.

Expanding these gives

$$\begin{aligned} &\mathbf{a} = u_x \left(\frac{\partial v_x}{\partial x} \mathbf{i} + \frac{\partial v_x}{\partial y} \mathbf{j} + \frac{\partial v_x}{\partial z} \mathbf{k} \right) + u_y \left(\frac{\partial v_y}{\partial x} \mathbf{i} + \frac{\partial v_y}{\partial y} \mathbf{j} + \frac{\partial v_y}{\partial z} \mathbf{k} \right) + u_z \left(\frac{\partial v_z}{\partial x} \mathbf{i} + \frac{\partial v_z}{\partial y} \mathbf{j} + \frac{\partial v_z}{\partial z} \mathbf{k} \right) \\ &= u_x \left(\frac{\partial v_x}{\partial x} \mathbf{i} + \frac{\partial v_x}{\partial y} \mathbf{j} + \frac{\partial v_x}{\partial z} \mathbf{k} \right) + u_y \left(\frac{\partial v_y}{\partial x} \mathbf{i} + \frac{\partial v_y}{\partial y} \mathbf{j} + \frac{\partial v_y}{\partial z} \mathbf{k} \right) + u_z \left(\frac{\partial v_z}{\partial x} \mathbf{i} + \frac{\partial v_z}{\partial y} \mathbf{j} + \frac{\partial v_z}{\partial z} \mathbf{k} \right) \\ &+ u_x \left(\frac{\partial v_y}{\partial x} \mathbf{j} - \frac{\partial v_y}{\partial x} \mathbf{j} + \frac{\partial v_z}{\partial x} \mathbf{k} - \frac{\partial v_z}{\partial x} \mathbf{k} \right) + u_y \left(\frac{\partial v_x}{\partial y} \mathbf{i} - \frac{\partial v_x}{\partial y} \mathbf{i} + \frac{\partial v_z}{\partial y} \mathbf{k} - \frac{\partial v_z}{\partial y} \mathbf{k} \right) \\ &+ u_z \left(\frac{\partial v_x}{\partial z} \mathbf{i} - \frac{\partial v_x}{\partial z} \mathbf{i} + \frac{\partial v_y}{\partial z} \mathbf{j} - \frac{\partial v_y}{\partial z} \mathbf{j} \right) \\ &= u_x \left(\frac{\partial v_x}{\partial x} \mathbf{i} + \frac{\partial v_y}{\partial x} \mathbf{j} + \frac{\partial v_z}{\partial x} \mathbf{k} \right) + u_y \left(\frac{\partial v_x}{\partial y} \mathbf{i} + \frac{\partial v_y}{\partial y} \mathbf{j} + \frac{\partial v_z}{\partial y} \mathbf{k} \right) + u_z \left(\frac{\partial v_x}{\partial z} \mathbf{i} + \frac{\partial v_y}{\partial z} \mathbf{j} + \frac{\partial v_z}{\partial z} \mathbf{k} \right) \\ &+ \left[u_y \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) - u_z \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) \right] \mathbf{i} + \left[u_z \left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) - u_x \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) \right] \mathbf{j} \\ &+ \left[u_x \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) - u_y \left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) \right] \mathbf{k} \\ &= u_x \frac{\partial \mathbf{v}}{\partial x} + u_y \frac{\partial \mathbf{v}}{\partial y} + u_z \frac{\partial \mathbf{v}}{\partial z} + \left\{ \mathbf{u} \times \left[\left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) \mathbf{k} \right] \right\} \\ &= (\mathbf{u} \cdot \nabla) \mathbf{v} + \left[\mathbf{u} \times (\nabla \times \mathbf{v}) \right] \end{aligned}$$

Then, clearly

$$v_x \nabla u_x + v_y \nabla u_y + v_z \nabla u_z = (\mathbf{v} \cdot \nabla) \mathbf{u} + [\mathbf{v} \times (\nabla \times \mathbf{u})]$$

And so we may conclude that

$$\nabla \left(\mathbf{u} \cdot \mathbf{v}\right) = \left(\mathbf{u} \cdot \nabla\right) \mathbf{v} + \left[\mathbf{u} \times \left(\nabla \times \mathbf{v}\right)\right] + \left(\mathbf{v} \cdot \nabla\right) \mathbf{u} + \left[\mathbf{v} \times \left(\nabla \times \mathbf{u}\right)\right]$$

$$\begin{split} \nabla \times \left(\mathbf{u} \times \mathbf{v} \right) &= \nabla \times \left[(u_{y}v_{z} - u_{z}v_{y}) \, \mathbf{i} + (u_{z}v_{x} - u_{x}v_{z}) \, \mathbf{j} + (u_{x}v_{y} - u_{y}v_{x}) \, \mathbf{k} \right] \\ &= \left[\nabla \times (u_{y}v_{z} \mathbf{i} + u_{z}v_{x} \mathbf{j} + u_{x}v_{y} \mathbf{k}) \right] - \left[\nabla \times (u_{z}v_{y} \mathbf{i} + u_{x}v_{z} \mathbf{j} + u_{y}v_{x} \mathbf{k}) \right] \\ &= \left[\frac{\partial}{\partial y} \left(u_{x}v_{y} \right) - \frac{\partial}{\partial z} \left(u_{z}v_{x} \right) \right] \, \mathbf{i} + \left[\frac{\partial}{\partial z} \left(u_{y}v_{z} \right) - \frac{\partial}{\partial x} \left(u_{x}v_{y} \right) \right] \, \mathbf{j} \\ &+ \left[\frac{\partial}{\partial x} \left(u_{z}v_{x} \right) - \frac{\partial}{\partial y} \left(u_{y}v_{z} \right) \right] \, \mathbf{k} - \left[\frac{\partial}{\partial y} \left(u_{y}v_{x} \right) - \frac{\partial}{\partial z} \left(u_{x}v_{z} \right) \right] \, \mathbf{i} \\ &- \left[\frac{\partial}{\partial z} \left(u_{z}v_{y} \right) - \frac{\partial}{\partial x} \left(u_{y}v_{x} \right) \right] \, \mathbf{j} - \left[\frac{\partial}{\partial x} \left(u_{x}v_{z} \right) - \frac{\partial}{\partial y} \left(u_{z}v_{y} \right) \right] \, \mathbf{k} \\ &= \left(u_{x} \frac{\partial v_{y}}{\partial y} + v_{y} \frac{\partial u_{x}}{\partial y} - u_{z} \frac{\partial v_{x}}{\partial z} - v_{x} \frac{\partial u_{z}}{\partial z} - u_{y} \frac{\partial v_{x}}{\partial y} - v_{x} \frac{\partial u_{y}}{\partial y} + u_{x} \frac{\partial v_{z}}{\partial z} + v_{z} \frac{\partial u_{x}}{\partial z} \right) \, \mathbf{i} \\ &+ \left(u_{y} \frac{\partial v_{z}}{\partial z} + v_{z} \frac{\partial u_{y}}{\partial z} - u_{x} \frac{\partial v_{y}}{\partial x} - v_{y} \frac{\partial u_{x}}{\partial x} - u_{z} \frac{\partial v_{y}}{\partial z} - v_{y} \frac{\partial u_{z}}{\partial z} + u_{y} \frac{\partial v_{x}}{\partial x} + v_{x} \frac{\partial u_{y}}{\partial x} \right) \, \mathbf{j} \\ &+ \left(u_{z} \frac{\partial v_{x}}{\partial x} + v_{x} \frac{\partial u_{z}}{\partial z} - u_{y} \frac{\partial v_{z}}{\partial y} + v_{z} \frac{\partial v_{z}}{\partial z} \right) \, \mathbf{i} + \left(u_{y} \frac{\partial v_{z}}{\partial z} - u_{z} \frac{\partial v_{y}}{\partial x} - u_{z} \frac{\partial v_{y}}{\partial x} + u_{y} \frac{\partial v_{x}}{\partial x} \right) \, \mathbf{j} \\ &+ \left(u_{z} \frac{\partial v_{x}}{\partial x} - u_{y} \frac{\partial v_{z}}{\partial y} - u_{x} \frac{\partial v_{z}}{\partial x} + u_{z} \frac{\partial v_{y}}{\partial y} \right) \, \mathbf{k} \\ &+ \left(v_{y} \frac{\partial u_{x}}{\partial y} - v_{x} \frac{\partial u_{z}}{\partial z} - v_{x} \frac{\partial u_{y}}{\partial y} + v_{z} \frac{\partial u_{x}}{\partial z} \right) \, \mathbf{i} + \left(v_{z} \frac{\partial u_{y}}{\partial x} - v_{y} \frac{\partial u_{z}}{\partial x} + v_{x} \frac{\partial u_{z}}{\partial x} \right) \, \mathbf{j} \\ &+ \left(v_{y} \frac{\partial u_{x}}{\partial y} - v_{x} \frac{\partial u_{z}}{\partial z} - v_{x} \frac{\partial u_{y}}{\partial y} + v_{z} \frac{\partial v_{y}}{\partial z} \right) \, \mathbf{k} \\ &+ \left(v_{y} \frac{\partial u_{x}}{\partial x} - v_{z} \frac{\partial u_{y}}{\partial y} - v_{z} \frac{\partial u_{x}}{\partial x} + v_{z} \frac{\partial u_{x}}{\partial z} \right) \, \mathbf{k} \\ &+ \left(v_{x} \frac{\partial u_{z}}{\partial x} - v_{z} \frac{\partial u_{y}}{\partial y} - v_{z} \frac{\partial u_{x}}{\partial x} + v_{z} \frac{\partial u_{x}}{\partial y} \right) \, \mathbf{k} \\ &+ \left(v_{x} \frac{\partial u_{z}}{\partial x} - v_{z} \frac{\partial u_{z}}{\partial y$$

Let us for a moment focus on the first three terms

$$\mathbf{a} = \left(u_x \frac{\partial v_y}{\partial y} - u_z \frac{\partial v_x}{\partial z} - u_y \frac{\partial v_x}{\partial y} + u_x \frac{\partial v_z}{\partial z} \right) \mathbf{i} + \left(u_y \frac{\partial v_z}{\partial z} - u_x \frac{\partial v_y}{\partial x} - u_z \frac{\partial v_y}{\partial z} + u_y \frac{\partial v_x}{\partial x} \right) \mathbf{j}$$

$$+ \left(u_z \frac{\partial v_x}{\partial x} - u_y \frac{\partial v_z}{\partial y} - u_x \frac{\partial v_z}{\partial x} + u_z \frac{\partial v_y}{\partial y} \right) \mathbf{k}$$

These may be further manipulated to get

$$\mathbf{a} = \left(u_{x}\frac{\partial v_{y}}{\partial y} - u_{z}\frac{\partial v_{x}}{\partial z} - u_{y}\frac{\partial v_{x}}{\partial y} + u_{x}\frac{\partial v_{z}}{\partial z}\right)\mathbf{i} + \left(u_{y}\frac{\partial v_{z}}{\partial z} - u_{x}\frac{\partial v_{y}}{\partial x} - u_{z}\frac{\partial v_{y}}{\partial z} + u_{y}\frac{\partial v_{x}}{\partial x}\right)\mathbf{j}$$

$$+ \left(u_{z}\frac{\partial v_{x}}{\partial x} - u_{y}\frac{\partial v_{z}}{\partial y} - u_{x}\frac{\partial v_{z}}{\partial x} + u_{z}\frac{\partial v_{y}}{\partial y}\right)\mathbf{k} + \left(u_{x}\frac{\partial v_{x}}{\partial x} - u_{x}\frac{\partial v_{x}}{\partial x}\right)\mathbf{i} + \left(u_{y}\frac{\partial v_{y}}{\partial y} - u_{y}\frac{\partial v_{y}}{\partial y}\right)\mathbf{j}$$

$$+ \left(u_{z}\frac{\partial v_{z}}{\partial z} - u_{z}\frac{\partial v_{z}}{\partial z}\right)\mathbf{k}$$

$$= u_{x}\left(\frac{\partial v_{x}}{\partial x} + \frac{\partial v_{y}}{\partial y} + \frac{\partial v_{z}}{\partial z}\right)\mathbf{i} + u_{y}\left(\frac{\partial v_{x}}{\partial x} + \frac{\partial v_{y}}{\partial y} + \frac{\partial v_{z}}{\partial z}\right)\mathbf{j} + u_{z}\left(\frac{\partial v_{x}}{\partial x} + \frac{\partial v_{y}}{\partial y} + \frac{\partial v_{z}}{\partial z}\right)\mathbf{k}$$

$$- u_{x}\left(\frac{\partial v_{x}}{\partial x}\mathbf{i} + \frac{\partial v_{y}}{\partial x}\mathbf{j} + \frac{\partial v_{z}}{\partial x}\mathbf{k}\right) - u_{y}\left(\frac{\partial v_{x}}{\partial y}\mathbf{i} + \frac{\partial v_{y}}{\partial y}\mathbf{j} + \frac{\partial v_{z}}{\partial y}\mathbf{k}\right) - u_{z}\left(\frac{\partial v_{x}}{\partial z}\mathbf{i} + \frac{\partial v_{y}}{\partial z}\mathbf{j} + \frac{\partial v_{z}}{\partial z}\mathbf{k}\right)$$

$$= (u_{x}\mathbf{i} + u_{y}\mathbf{j} + u_{z}\mathbf{k})\left(\frac{\partial v_{x}}{\partial x} + \frac{\partial v_{y}}{\partial y} + \frac{\partial v_{z}}{\partial z}\right) - u_{z}\frac{\partial \mathbf{v}}{\partial x} - u_{y}\frac{\partial \mathbf{v}}{\partial y} - u_{z}\frac{\partial \mathbf{v}}{\partial z}$$

$$= \mathbf{u}\left(\nabla \cdot \mathbf{v}\right) - \left[(\mathbf{u} \cdot \nabla)\mathbf{v}\right]$$

In a similar way it may be shown that the remaining three terms can be written as $-\mathbf{v}(\nabla \cdot \mathbf{u}) + [(\mathbf{v} \cdot \nabla)\mathbf{u}]$, and hence, we may conclude that

$$\nabla \times (\mathbf{u} \times \mathbf{v}) = \mathbf{u} (\nabla \cdot \mathbf{v}) - \mathbf{v} (\nabla \cdot \mathbf{u}) + [(\mathbf{v} \cdot \nabla) \, \mathbf{u}] - [(\mathbf{u} \cdot \nabla) \, \mathbf{v}]$$

15. Let the sphere be given by $F(x, y, z) = x^2 + y^2 + z^2 = 9$. The unit outer normal vector to the sphere is then given by

$$\mathbf{n} = \frac{\nabla F}{|\nabla F|} = \frac{1}{\sqrt{x^2 + y^2 + z^2}} (x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$$

Next, let $\mathbf{u} = (x^2 - z^2)(\mathbf{i} - \mathbf{j} + 3\mathbf{k})$. Then, with the help of (2.117)

$$\frac{\partial}{\partial n} (\nabla \cdot \mathbf{u}) = \nabla (\nabla \cdot \mathbf{u}) \cdot \mathbf{n} = \nabla \left[\frac{\partial}{\partial x} (x^2 - z^2) - \frac{\partial}{\partial y} (x^2 - z^2) + 3 \frac{\partial}{\partial z} (x^2 - z^2) \right] \cdot \mathbf{n}$$

$$= \nabla (2x - 6z) \cdot \mathbf{n}$$

$$= (2\mathbf{i} - 6\mathbf{k}) \cdot \frac{1}{\sqrt{x^2 + y^2 + z^2}} (x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$$

$$= \frac{1}{\sqrt{x^2 + y^2 + z^2}} (2x - 6z)$$

Evaluating the result at the point (2,2,1) then finally gives -2/3.

16. If a rigid body is rotating about the z-axis with angular velocity ω , then it is moving in a circular motion in the xy-plane. Hence, a particle of the body essentially follows a path equal to that of a point restricted to lie on a cylinder. Let r be the fixed radius

of the circle the path is constrained to move on in the xy-plane and let α be the initial angle of the particle in the xy-plane relative to the positive x-axis. Then, if ω is the angular velocity, at time t the particle will have moved through angle $\omega t + \alpha$. Since the particle is constrained to lie on the circle of radius r, its x-coordinate given by $r\cos(\omega t + \alpha)$ and its y-coordinate by $r\sin(\omega t + \alpha)$. As the particle is free to move in the z-plane, its z-coordinate is simply given by z. As such, a vector equation for the particle is given by

$$\overrightarrow{OP} = r\cos(\omega t + \alpha)\mathbf{i} + r\sin(\omega t + \alpha)\mathbf{j} + z\mathbf{k}$$

Next, let $\boldsymbol{\omega} = \omega \mathbf{k}$ be the angular velocity vector. Now the regular velocity of the particle is given by the vector \mathbf{v} , which is both perpendicular to the angular velocity vector (since by definition the angular velocity vector is perpendicular to the plane of rotation and hence, \mathbf{v}) and the position vector \overrightarrow{OP} . As such, it is given by

$$\mathbf{v} = \frac{d}{dt}\overrightarrow{OP}$$

$$= -\omega r \sin(\omega t + \alpha) \mathbf{i} + \omega r \cos(\omega t + \alpha) \mathbf{j}$$

$$= (\omega \mathbf{k}) \times [r \cos(\omega t + \alpha) \mathbf{i} + r \sin(\omega t + \alpha) \mathbf{j} + z \mathbf{k}]$$

$$= \boldsymbol{\omega} \times \overrightarrow{OP}$$

Knowing this, the divergence and curl of \mathbf{v} are given by

$$\nabla \cdot \mathbf{v} = \nabla \cdot \left(\boldsymbol{\omega} \times \overrightarrow{OP}\right) = \nabla \cdot \left[-\omega r \sin\left(\omega t + \alpha\right) \mathbf{i} + \omega r \cos\left(\omega t + \alpha\right) \mathbf{j}\right]$$

$$= \nabla \cdot \left(-\omega y \mathbf{i} + \omega x \mathbf{j}\right)$$

$$= \frac{\partial}{\partial x} \left(-\omega y\right) + \frac{\partial}{\partial y} \left(\omega x\right)$$

$$= 0$$

$$\nabla \times \mathbf{v} = \nabla \times \left(\boldsymbol{\omega} \times \overrightarrow{OP}\right) = \nabla \times \left[-\omega r \sin\left(\omega t + \alpha\right) \mathbf{i} + \omega r \cos\left(\omega t + \alpha\right) \mathbf{j}\right]$$

$$= -\omega \frac{\partial}{\partial z} r \cos\left(\omega t + \alpha\right) \mathbf{i} - \omega \frac{\partial}{\partial z} r \sin\left(\omega t + \alpha\right) \mathbf{j}$$

$$+ \left[\omega \frac{\partial}{\partial x} r \cos\left(\omega t + \alpha\right) + \omega \frac{\partial}{\partial y} r \sin\left(\omega t + \alpha\right)\right] \mathbf{k}$$

$$= -\omega \frac{\partial}{\partial z} x \mathbf{i} - \omega \frac{\partial}{\partial z} y \mathbf{j} + \left(\omega \frac{\partial}{\partial x} x + \omega \frac{\partial}{\partial y} y\right) \mathbf{k}$$

$$= 2\omega \mathbf{k}$$

$$= 2\omega \mathbf{k}$$

$$= 2\omega$$

17. Let a steady fluid in motion have the velocity vector $\mathbf{u} = y\mathbf{i} = d\mathbf{r}/dt$. Since \mathbf{u} has no y or z components, the position of a point in the y and z directions does not

change with time (i.e. is constant). Hence, the position of a point at time t is given by $\mathbf{r}(t) = (c_2t + c_1)\mathbf{i} + c_2\mathbf{j} + c_3\mathbf{k}$, where c_1 , c_2 and c_3 are some arbitrary constants. As such, the path of motion for each point of the vector field is a straight line when $c_2 \neq 0$. Furthermore, div $\mathbf{u} = \nabla \cdot \mathbf{u} = \nabla \cdot (y\mathbf{i}) = (\partial/\partial x)y = 0$, and hence, the flow is incompressible. The relative rate of growth of a volume occupied by the fluid is roughly proportional to div \mathbf{u} . To be exact; div $\mathbf{u} = \lim_{\Delta t \to 0} \Delta V/(V\Delta t)$. Now since div $\mathbf{u} = 0$ implies that $\Delta V = 0$, the volume occupied at time t = 1 will be the same as that at time t = 0, which is simply $V(t_0) = V(t_1) = 1$ for $t_0 = 0$ and $t_1 = 1$.

18. Let a steady fluid in motion have the velocity vector $\mathbf{u} = x\mathbf{i} = d\mathbf{r}/dt$. Since \mathbf{u} has no y or z components (i.e. dy/dt = 0, dz/dt = 0), the position of a point in the y and z directions does not change with time. In other words, the position of a point has coordinates $y(t) = c_2$, $z(t) = c_3$, where c_2 and c_3 are arbitrary constants. For the x-coordinate however, we find that dx/dt = x, so that $x(t) = c_1e^t$, where c_1 is the initial value of x at time t = 0. Hence, we find $\mathbf{r}(t) = c_1e^t\mathbf{i} + c_2\mathbf{j} + c_3\mathbf{k}$. Furthermore, div $\mathbf{u} = \nabla \cdot \mathbf{u} = \nabla \cdot (x\mathbf{i}) = (\partial/\partial x)x = 1$, and as such, the flow is not incompressible. Since

$$\operatorname{div} \mathbf{u} = \nabla \cdot \mathbf{u} = 1 = \frac{1}{V} \frac{dV}{dt} \Longrightarrow V(t) = V_0 e^t$$

The volume at t = 0 is $V(0) = V_0 = 1$. Hence, at time t = 1 the volume will be V(1) = e.

Section 3.8

1. Let u = F(x, y, z), v = G(x, y, z), w = H(x, y, z). Then, using the result of Problem 5 following Section 2.12, we can write

$$\nabla F = \frac{\partial F}{\partial x} \mathbf{i} + \frac{\partial F}{\partial y} \mathbf{j} + \frac{\partial F}{\partial z} \mathbf{k}$$

$$= \frac{\partial u}{\partial x} \mathbf{i} + \frac{\partial u}{\partial y} \mathbf{j} + \frac{\partial u}{\partial z} \mathbf{k}$$

$$= \frac{1}{J} \left(\frac{\partial (y, z)}{\partial (v, w)} \mathbf{i} + \frac{\partial (z, x)}{\partial (v, w)} \mathbf{j} + \frac{\partial (x, y)}{\partial (v, w)} \mathbf{k} \right)$$

$$= \frac{1}{J} \left[\left(\frac{\partial y}{\partial v} \frac{\partial z}{\partial w} - \frac{\partial z}{\partial v} \frac{\partial y}{\partial w} \right) \mathbf{i} + \left(\frac{\partial z}{\partial v} \frac{\partial x}{\partial w} - \frac{\partial x}{\partial v} \frac{\partial z}{\partial w} \right) \mathbf{j} + \left(\frac{\partial x}{\partial v} \frac{\partial y}{\partial w} - \frac{\partial y}{\partial v} \frac{\partial x}{\partial w} \right) \mathbf{k} \right]$$

$$= \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right)$$

$$\nabla G = \frac{\partial G}{\partial x} \mathbf{i} + \frac{\partial G}{\partial y} \mathbf{j} + \frac{\partial G}{\partial z} \mathbf{k}$$

$$= \frac{\partial v}{\partial x} \mathbf{i} + \frac{\partial v}{\partial y} \mathbf{j} + \frac{\partial v}{\partial z} \mathbf{k}$$

$$= \frac{1}{J} \left(\frac{\partial (y, z)}{\partial (w, u)} \mathbf{i} + \frac{\partial (z, x)}{\partial (w, u)} \mathbf{j} + \frac{\partial (x, y)}{\partial (w, u)} \mathbf{k} \right)$$

$$= \frac{1}{J} \left[\left(\frac{\partial y}{\partial w} \frac{\partial z}{\partial u} - \frac{\partial z}{\partial w} \frac{\partial y}{\partial u} \right) \mathbf{i} + \left(\frac{\partial z}{\partial w} \frac{\partial x}{\partial u} - \frac{\partial x}{\partial w} \frac{\partial z}{\partial u} \right) \mathbf{j} + \left(\frac{\partial x}{\partial w} \frac{\partial y}{\partial u} - \frac{\partial y}{\partial w} \frac{\partial x}{\partial u} \right) \mathbf{k} \right]$$

$$= \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right)$$

$$\nabla H = \frac{\partial H}{\partial x} \mathbf{i} + \frac{\partial H}{\partial y} \mathbf{j} + \frac{\partial H}{\partial z} \mathbf{k}$$

$$= \frac{\partial w}{\partial x} \mathbf{i} + \frac{\partial w}{\partial y} \mathbf{j} + \frac{\partial w}{\partial z} \mathbf{k}$$

$$= \frac{1}{J} \left(\frac{\partial (y, z)}{\partial (u, v)} \mathbf{i} + \frac{\partial (z, x)}{\partial (u, v)} \mathbf{j} + \frac{\partial (x, y)}{\partial (u, v)} \mathbf{k} \right)$$

$$= \frac{1}{J} \left[\left(\frac{\partial y}{\partial u} \frac{\partial z}{\partial v} - \frac{\partial z}{\partial u} \frac{\partial y}{\partial v} \right) \mathbf{i} + \left(\frac{\partial z}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial x}{\partial u} \frac{\partial z}{\partial v} \right) \mathbf{j} + \left(\frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial y}{\partial u} \frac{\partial x}{\partial v} \right) \mathbf{k} \right]$$

$$= \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right)$$

$$\nabla F \cdot \nabla G \times \nabla H = \underbrace{\frac{1}{J^3} \left[\left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \cdot \left(\frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right) \times \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \right]}_{(3.48)}$$

$$= \frac{1}{J^3} \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \cdot \underbrace{\left[\left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \frac{\partial \mathbf{r}}{\partial u} - \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \frac{\partial \mathbf{r}}{\partial w} \right]}_{(1.19)}$$

$$= \frac{1}{J^3} \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \cdot \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \frac{\partial \mathbf{r}}{\partial u}$$

$$= \frac{1}{J^3} \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right)$$

$$= \frac{1}{J^3} \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \underbrace{\left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial v} \right)}_{(1.34)} = \frac{1}{J}$$

where the last step follows from (3.44):

$$J = \frac{\partial (x, y, z)}{\partial (u, v, w)} = \frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w}$$

Hence, this proves that

$$J = \frac{1}{\frac{\partial (u, v, w)}{\partial (x, y, z)}} = \frac{1}{\nabla F \cdot \nabla G \times \nabla H}$$

3.

$$J(\nabla G \times \nabla H) = \underbrace{\frac{J}{J^2} \left(\frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right) \times \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right)}_{(3.48)}$$

$$= \underbrace{\frac{1}{J} \left[\left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \frac{\partial \mathbf{r}}{\partial u} - \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \frac{\partial \mathbf{r}}{\partial w} \right]}_{(1.19)}$$

$$= \underbrace{\frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \frac{\partial \mathbf{r}}{\partial u}}_{(3.44)}$$

$$= \underbrace{\frac{1}{J} \underbrace{\left(J \right)}_{(3.44)} \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial u}}_{(3.44)}$$

$$\begin{split} J\left(\nabla H \times \nabla F\right) &= \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v}\right) \times \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w}\right) \\ &= \frac{1}{J} \left[\left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w}\right) \frac{\partial \mathbf{r}}{\partial v} - \left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w}\right) \frac{\partial \mathbf{r}}{\partial u} \right] \\ &= \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w}\right) \frac{\partial \mathbf{r}}{\partial v} = \frac{\partial \mathbf{r}}{\partial v} \end{split}$$

$$J(\nabla F \times \nabla G) = \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \times \left(\frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right)$$

$$= \frac{1}{J} \left[\left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right) \frac{\partial \mathbf{r}}{\partial w} - \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right) \frac{\partial \mathbf{r}}{\partial v} \right]$$

$$= \frac{1}{J} \left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right) \frac{\partial \mathbf{r}}{\partial w} = \frac{\partial \mathbf{r}}{\partial w}$$

4. If the vectors ∇F , ∇G , ∇H are mutually perpendicular in D, then

$$\nabla F \cdot \nabla G = 0$$
 $\nabla F \cdot \nabla H = 0$ $\nabla G \cdot \nabla H = 0$

Furthermore, note that if \mathbf{a} , \mathbf{b} , \mathbf{c} , \mathbf{d} are arbitrary vectors in D then

$$\begin{aligned} (\mathbf{a}\times\mathbf{b})\cdot(\mathbf{c}\times\mathbf{d}) &= \left[(a_yb_z-a_zb_y)\,\mathbf{i} + (a_zb_x-a_xb_z)\,\mathbf{j} + (a_xb_y-a_yb_x)\,\mathbf{k} \right] \\ & \cdot \left[(c_yd_z-c_zd_y)\,\mathbf{i} + (c_zd_x-c_xd_z)\,\mathbf{j} + (c_xd_y-c_yd_x)\,\mathbf{k} \right] \\ &= (a_yb_z-a_zb_y)\,(c_yd_z-c_zd_y) + (a_zb_x-a_xb_z)\,(c_zd_x-c_xd_z) \\ & + (a_xb_y-a_yb_x)\,(c_xd_y-c_yd_x) + a_xb_xc_xd_x - a_xb_xc_xd_x + a_yb_yc_yd_y \\ & - a_yb_yc_yd_y + a_zb_zc_zd_z - a_zb_zc_zd_z \\ &= a_xb_xc_xd_x + a_xb_yc_xd_y + a_xb_zc_xd_z + a_yb_xc_yd_x + a_yb_yc_yd_y + a_yb_zc_yd_z \\ & + a_zb_xc_zd_x + a_zb_yc_zd_y + a_zb_zc_zd_z - a_xb_xc_xd_x - a_xb_yc_yd_x - a_xb_zc_zd_x \\ & - a_yb_xc_xd_y - a_yb_yc_yd_y - a_yb_zc_zd_y - a_zb_xc_xd_z - a_zb_yc_yd_z - a_zb_zc_zd_z \\ &= (a_xc_x+a_yc_y+a_zc_z)\,(b_xd_x+b_yd_y+b_zd_z) \\ & - (b_xc_x+b_yc_y+b_zc_z)\,(a_xd_x+a_yd_y+a_zd_z) \\ &= (\mathbf{a}\cdot\mathbf{c})\,(\mathbf{b}\cdot\mathbf{d}) - (\mathbf{b}\cdot\mathbf{c})\,(\mathbf{a}\cdot\mathbf{d}) \end{aligned}$$

Using (3.48) and the vector identity above we can form the three equations

$$\nabla F \cdot \nabla G = \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \cdot \left(\frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right)$$
$$= \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial w} \right) \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \right) - \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial w} \right) \left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial u} \right) = 0$$

$$\nabla F \cdot \nabla H = \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial v} \times \frac{\partial \mathbf{r}}{\partial w} \right) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right)$$
$$= \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial u} \right) \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial v} \right) - \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \right) \left(\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial v} \right) = 0$$

$$\nabla G \cdot \nabla H = \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial w} \times \frac{\partial \mathbf{r}}{\partial u} \right) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right)$$
$$= \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} \right) \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \right) - \frac{1}{J^2} \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial u} \right) \left(\frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial v} \right) = 0$$

For these equations to make sense it is sufficient to require that

$$\frac{\partial \mathbf{r}}{\partial v} \cdot \frac{\partial \mathbf{r}}{\partial u} = 0 \qquad \qquad \frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial u} = 0 \qquad \qquad \frac{\partial \mathbf{r}}{\partial w} \cdot \frac{\partial \mathbf{r}}{\partial v} = 0$$

In other words, the tangent vectors $\partial \mathbf{r}/\partial u$, $\partial \mathbf{r}/\partial v$, $\partial \mathbf{r}/\partial w$ form a triple of mutually perpendicular vectors at each point of D and hence, the coordinates are orthogonal.

5. Using (3.56) we can write

$$\mathbf{p} = (\alpha p_u) \left(\frac{1}{\alpha^2} \frac{\partial \mathbf{r}}{\partial u} \right) + (\beta p_v) \left(\frac{1}{\beta^2} \frac{\partial \mathbf{r}}{\partial v} \right) + (\gamma p_w) \left(\frac{1}{\gamma^2} \frac{\partial \mathbf{r}}{\partial w} \right)$$

The curl of \mathbf{p} is the sum of the curls of the terms on the right-hand side. By (3.27), (3.28) and (3.55) we can thus write

$$\nabla \times \mathbf{p} = \nabla \times \left[(\alpha p_u) \left(\frac{1}{\alpha^2} \frac{\partial \mathbf{r}}{\partial u} \right) + (\beta p_v) \left(\frac{1}{\beta^2} \frac{\partial \mathbf{r}}{\partial v} \right) + (\gamma p_w) \left(\frac{1}{\gamma^2} \frac{\partial \mathbf{r}}{\partial w} \right) \right]$$

$$= \left[\nabla \times (\alpha p_u) \left(\frac{1}{\alpha^2} \frac{\partial \mathbf{r}}{\partial u} \right) \right] + \left[\nabla \times (\beta p_v) \left(\frac{1}{\beta^2} \frac{\partial \mathbf{r}}{\partial v} \right) \right] + \left[\nabla \times (\gamma p_w) \left(\frac{1}{\gamma^2} \frac{\partial \mathbf{r}}{\partial w} \right) \right]$$

$$= (\alpha p_u) \left(\nabla \times \frac{1}{\alpha^2} \frac{\partial \mathbf{r}}{\partial u} \right) + \left[(\nabla \alpha p_u) \times \frac{1}{\alpha^2} \frac{\partial \mathbf{r}}{\partial u} \right] + (\beta p_v) \left(\nabla \times \frac{1}{\beta^2} \frac{\partial \mathbf{r}}{\partial v} \right)$$

$$+ \left[(\nabla \beta p_v) \times \frac{1}{\beta^2} \frac{\partial \mathbf{r}}{\partial v} \right] + (\gamma p_w) \left(\nabla \times \frac{1}{\gamma^2} \frac{\partial \mathbf{r}}{\partial w} \right) + \left[(\nabla \gamma p_w) \times \frac{1}{\gamma^2} \frac{\partial \mathbf{r}}{\partial w} \right]$$

$$= \left[(\nabla \alpha p_u) \times \frac{1}{\alpha^2} \frac{\partial \mathbf{r}}{\partial u} \right] + \left[(\nabla \beta p_v) \times \frac{1}{\beta^2} \frac{\partial \mathbf{r}}{\partial v} \right] + \left[(\nabla \gamma p_w) \times \frac{1}{\gamma^2} \frac{\partial \mathbf{r}}{\partial w} \right]$$

The *u* component of $\nabla \times \mathbf{p}$ can be obtained by taking the scalar product of both sides of the equation above with $(1/\alpha)(\partial \mathbf{r}/\partial u)$, giving

$$\begin{split} \left[\nabla\times\mathbf{p}\right]_{u} &= \nabla\times\mathbf{p}\cdot\frac{1}{\alpha}\frac{\partial\mathbf{r}}{\partial u} \\ &= \underbrace{\left[\left(\nabla\alpha p_{u}\right)\times\frac{1}{\alpha^{2}}\frac{\partial\mathbf{r}}{\partial u}\cdot\frac{1}{\alpha}\frac{\partial\mathbf{r}}{\partial u}\right]}_{0} + \left[\left(\nabla\beta p_{v}\right)\times\frac{1}{\beta^{2}}\frac{\partial\mathbf{r}}{\partial v}\cdot\frac{1}{\alpha}\frac{\partial\mathbf{r}}{\partial u}\right] + \left[\left(\nabla\gamma p_{w}\right)\times\frac{1}{\gamma^{2}}\frac{\partial\mathbf{r}}{\partial w}\cdot\frac{1}{\alpha}\frac{\partial\mathbf{r}}{\partial u}\right] \\ &= \underbrace{\left[\left(\nabla\beta p_{v}\right)\times\frac{1}{\beta^{2}}\frac{\partial\mathbf{r}}{\partial v}\right]_{u} + \left[\left(\nabla\gamma p_{w}\right)\times\frac{1}{\gamma^{2}}\frac{\partial\mathbf{r}}{\partial w}\right]_{u}}_{0} + \left[\nabla\gamma p_{w}\right]_{v}\underbrace{\left[\frac{1}{\gamma^{2}}\frac{\partial\mathbf{r}}{\partial w}\right]_{w} - \left[\nabla\gamma p_{w}\right]_{w}\left[\frac{1}{\gamma^{2}}\frac{\partial\mathbf{r}}{\partial w}\right]_{v}}_{(3.59)} \\ &= \underbrace{\left(\frac{\beta}{\beta}\frac{\partial p_{v}}{\partial v}\right)\underbrace{\left(\frac{1}{\beta^{2}}\frac{\partial\mathbf{r}}{\partial v}\cdot\frac{1}{\gamma}\frac{\partial\mathbf{r}}{\partial w}\right) - \left(\frac{\beta}{\gamma}\frac{\partial p_{v}}{\partial w}\right)\underbrace{\left(\frac{1}{\beta^{2}}\frac{\partial\mathbf{r}}{\partial v}\cdot\frac{1}{\beta}\frac{\partial\mathbf{r}}{\partial v}\right)}_{1/\beta}}_{(3.60)} \\ &+ \underbrace{\left(\frac{\gamma}{\beta}\frac{\partial p_{w}}{\partial v}\right)\underbrace{\left(\frac{1}{\gamma^{2}}\frac{\partial\mathbf{r}}{\partial w}\cdot\frac{1}{\gamma}\frac{\partial\mathbf{r}}{\partial w}\right) - \left(\frac{\gamma}{\gamma}\frac{\partial p_{w}}{\partial w}\right)\underbrace{\left(\frac{1}{\gamma^{2}}\frac{\partial\mathbf{r}}{\partial w}\cdot\frac{1}{\beta}\frac{\partial\mathbf{r}}{\partial v}\right)}_{0}}_{1/\gamma}}_{1/\gamma} \\ &= \underbrace{\frac{1}{\beta}\frac{\partial p_{w}}{\partial v} - \frac{1}{\gamma}\frac{\partial p_{v}}{\partial w} = \frac{1}{\beta\gamma}\left[\frac{\partial}{\partial v}\left(\gamma p_{w}\right) - \frac{\partial}{\partial w}\left(\beta p_{v}\right)\right]}_{1/\gamma} \end{aligned}$$

The remaining components can be found in exactly the same way.

6. (a) Cylindrical coordinates are given by the relations

$$x = f(r, \theta, z) = r \cos \theta$$
 $y = g(r, \theta, z) = r \sin \theta$ $z = h(r, \theta, z) = z$

and

$$r = F(x, y, z) = \sqrt{x^2 + y^2 + z^2}$$
 $\theta = G(x, y, z) = \tan^{-1} \frac{y}{x}$ $z = H(x, y, z) = z$

Now since

$$\begin{split} (\alpha \nabla F) \cdot (\beta \nabla G) \times (\gamma \nabla H) &= \underbrace{\left(\frac{1}{\alpha} \frac{\partial \mathbf{r}}{\partial r}\right) \cdot \left(\frac{1}{\beta} \frac{\partial \mathbf{r}}{\partial \theta}\right) \times \left(\frac{1}{\gamma} \frac{\partial \mathbf{r}}{\partial z}\right)}_{(3.52)} \\ &= \left(\cos \theta \mathbf{i} + \sin \theta \mathbf{j}\right) \cdot \left[\frac{1}{r} \left(-r \sin \theta \mathbf{i} + r \cos \theta \mathbf{j}\right) \times \mathbf{k}\right] = 1 \end{split}$$

where $\alpha = 1$, $\beta = r$, $\gamma = 1$, the vectors $\alpha \nabla F$, $\beta \nabla G$, $\gamma \nabla H$ are mutually perpendicular unit vectors. Hence, the surfaces F = r = const, $G = \theta = \text{const}$, H = z = const must meet at right angles and thus form a triply orthogonal family of surfaces. Furthermore, by (3.51)

$$J = \frac{\partial (x, y, z)}{\partial (r, \theta, z)} = r$$

(b) By (3.54) we conclude

$$ds^{2} = \alpha^{2}dr^{2} + \beta^{2}d\theta^{2} + \gamma^{2}dz^{2} = dr^{2} + r^{2}d\theta^{2} + dz^{2}$$

(c) Using (3.57), we find

$$p_{r} = \mathbf{p} \cdot \frac{1}{\alpha} \frac{\partial \mathbf{r}}{\partial r} = \frac{1}{\alpha} \left(p_{x} \frac{\partial x}{\partial r} + p_{y} \frac{\partial y}{\partial r} + p_{z} \frac{\partial z}{\partial r} \right) = p_{x} \cos \theta + p_{y} \sin \theta$$

$$p_{\theta} = \mathbf{p} \cdot \frac{1}{\beta} \frac{\partial \mathbf{r}}{\partial \theta} = \frac{1}{\beta} \left(p_{x} \frac{\partial x}{\partial \theta} + p_{y} \frac{\partial y}{\partial \theta} + p_{z} \frac{\partial z}{\partial \theta} \right) = -p_{x} \sin \theta + p_{y} \cos \theta$$

$$p_{z} = \mathbf{p} \cdot \frac{1}{\gamma} \frac{\partial \mathbf{r}}{\partial z} = \frac{1}{\gamma} \left(p_{x} \frac{\partial x}{\partial z} + p_{y} \frac{\partial y}{\partial z} + p_{z} \frac{\partial z}{\partial z} \right) = p_{z}$$

(d) By (3.60) we find

$$[\nabla U]_r = \frac{1}{\alpha} \frac{\partial U}{\partial r} = \frac{\partial U}{\partial r} \qquad [\nabla U]_\theta = \frac{1}{\beta} \frac{\partial U}{\partial \theta} = \frac{1}{r} \frac{\partial U}{\partial \theta} \qquad [\nabla U]_z = \frac{1}{\gamma} \frac{\partial U}{\partial z} = \frac{\partial U}{\partial z}$$

(e) By (3.61) we find

$$\nabla \cdot \mathbf{p} = \frac{1}{\alpha \beta \gamma} \left[\frac{\partial}{\partial r} \left(\beta \gamma p_r \right) + \frac{\partial}{\partial \theta} \left(\alpha \gamma p_{\theta} \right) + \frac{\partial}{\partial z} \left(\alpha \beta p_z \right) \right] = \frac{1}{r} \left[\frac{\partial}{\partial r} \left(r p_r \right) + \frac{\partial p_{\theta}}{\partial \theta} + r \frac{\partial p_z}{\partial z} \right]$$

(f) By (3.62) we find

$$\begin{split} \left[\nabla \times \mathbf{p}\right]_{r} &= \frac{1}{\beta \gamma} \left[\frac{\partial}{\partial \theta} \left(\gamma p_{z} \right) - \frac{\partial}{\partial z} \left(\beta p_{\theta} \right) \right] = \frac{1}{r} \left[\frac{\partial p_{z}}{\partial \theta} - r \frac{\partial p_{\theta}}{\partial z} \right] \\ \left[\nabla \times \mathbf{p}\right]_{\theta} &= \frac{1}{\alpha \gamma} \left[\frac{\partial}{\partial z} \left(\alpha p_{r} \right) - \frac{\partial}{\partial r} \left(\gamma p_{z} \right) \right] = \frac{\partial p_{r}}{\partial z} - \frac{\partial p_{z}}{\partial r} \\ \left[\nabla \times \mathbf{p}\right]_{z} &= \frac{1}{\alpha \beta} \left[\frac{\partial}{\partial r} \left(\beta p_{\theta} \right) - \frac{\partial}{\partial \theta} \left(\alpha p_{r} \right) \right] = \frac{1}{r} \left[\frac{\partial}{\partial r} \left(r p_{\theta} \right) - \frac{\partial p_{r}}{\partial \theta} \right] \end{split}$$

(g) From (3.56) and (3.60) it follows that

$$\nabla U = \left[\nabla U\right]_r \frac{1}{\alpha} \frac{\partial \mathbf{r}}{\partial r} + \left[\nabla U\right]_\theta \frac{1}{\beta} \frac{\partial \mathbf{r}}{\partial \theta} + \left[\nabla U\right]_z \frac{1}{\gamma} \frac{\partial \mathbf{r}}{\partial z} = \frac{\partial U}{\partial r} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial U}{\partial z} \frac{\partial \mathbf{r}}{\partial z}$$

Furthermore, from part (a) we known that

$$\frac{\partial \mathbf{r}}{\partial r} = \cos \theta \mathbf{i} + \sin \theta \mathbf{j} \qquad \qquad \frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} = -\sin \theta \mathbf{i} + \cos \theta \mathbf{j} \qquad \qquad \frac{\partial \mathbf{r}}{\partial z} = \mathbf{k}$$

And so

$$\begin{split} \nabla^2 U &= \nabla \cdot (\nabla U) \\ &= \left(\frac{\partial}{\partial r} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial}{\partial z} \frac{\partial \mathbf{r}}{\partial z} \right) \cdot \left(\frac{\partial U}{\partial r} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial U}{\partial z} \frac{\partial \mathbf{r}}{\partial z} \right) \\ &= \frac{\partial \mathbf{r}}{\partial r} \cdot \frac{\partial}{\partial r} \left(\frac{\partial U}{\partial r} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial U}{\partial z} \frac{\partial \mathbf{r}}{\partial z} \right) + \frac{1}{r^2} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \frac{\partial}{\partial \theta} \left(\frac{\partial U}{\partial r} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial U}{\partial z} \frac{\partial \mathbf{r}}{\partial z} \right) \\ &+ \frac{\partial \mathbf{r}}{\partial z} \cdot \frac{\partial}{\partial z} \left(\frac{\partial U}{\partial r} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial U}{\partial z} \frac{\partial \mathbf{r}}{\partial z} \right) \\ &= \frac{\partial \mathbf{r}}{\partial r} \cdot \left[\frac{\partial^2 U}{\partial r^2} \frac{\partial \mathbf{r}}{\partial r} + \frac{\partial U}{\partial r} \frac{\partial^2 \mathbf{r}}{\partial r^2} - \frac{1}{r^2} \frac{\partial U}{\partial \theta} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{r} \frac{\partial^2 U}{\partial \theta \partial r} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{r} \frac{\partial U}{\partial \theta} \frac{\partial}{\partial r} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \\ &+ \frac{\partial \mathbf{r}}{\partial r} \cdot \left[\frac{\partial^2 U}{\partial z \partial r} \frac{\partial \mathbf{r}}{\partial z} + \frac{\partial U}{\partial z} \frac{\partial^2 \mathbf{r}}{\partial z} \right] \end{split}$$

$$\begin{split} & + \frac{1}{r^2} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \left[\frac{\partial^2 U}{\partial r \partial \theta} \frac{\partial \mathbf{r}}{\partial r} + \frac{\partial U}{\partial r} \underbrace{\frac{\partial^2 \mathbf{r}}{\partial r \partial \theta}}_{(1/r)(\partial r/\partial \theta)} + \frac{1}{r} \frac{\partial^2 U}{\partial \theta^2} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{r} \frac{\partial U}{\partial \theta} \underbrace{\frac{\partial}{\partial \theta}}_{\partial \theta} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \\ & + \frac{1}{r^2} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \left[\frac{\partial^2 U}{\partial z \partial \theta} \frac{\partial \mathbf{r}}{\partial z} + \frac{\partial U}{\partial z} \underbrace{\frac{\partial^2 \mathbf{r}}{\partial z \partial \theta}}_{\partial z} + \frac{1}{r^2} \frac{\partial^2 U}{\partial \theta \partial z} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{1}{r} \frac{\partial U}{\partial \theta} \underbrace{\frac{\partial}{\partial z} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right)}_{0} + \frac{\partial^2 U}{\partial z^2} \frac{\partial \mathbf{r}}{\partial z} + \frac{\partial U}{\partial z} \underbrace{\frac{\partial^2 \mathbf{r}}{\partial \theta}}_{0} \right] \\ & = \frac{\partial \mathbf{r}}{\partial r} \cdot \left[\frac{\partial^2 U}{\partial r^2} \frac{\partial \mathbf{r}}{\partial r} - \frac{1}{r^2} \frac{\partial U}{\partial \theta} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{r} \frac{\partial^2 U}{\partial \theta \partial r} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{\partial^2 U}{\partial z \partial r} \frac{\partial \mathbf{r}}{\partial z} \right] \\ & + \frac{1}{r^2} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \left[\frac{\partial^2 U}{\partial r \partial \theta} \frac{\partial \mathbf{r}}{\partial r} + \frac{\partial U}{\partial r} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{r} \frac{\partial^2 U}{\partial \theta^2} \left(\frac{1}{r} \frac{\partial \mathbf{r}}{\partial \theta} \right) - \frac{1}{r} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial r} + \frac{\partial^2 U}{\partial z \partial \theta} \frac{\partial \mathbf{r}}{\partial z} \right] \\ & + \frac{\partial \mathbf{r}}{\partial z} \cdot \left[\frac{\partial^2 U}{\partial r \partial \theta} \frac{\partial \mathbf{r}}{\partial r} + \frac{1}{r^2} \frac{\partial^2 U}{\partial \theta \partial z} \frac{\partial \mathbf{r}}{\partial \theta} + \frac{\partial^2 U}{\partial z^2} \frac{\partial \mathbf{r}}{\partial z} \right] \\ & = \frac{\partial^2 U}{\partial r^2} + \frac{1}{r} \frac{\partial U}{\partial r} + \frac{1}{r^2} \frac{\partial^2 U}{\partial \theta \partial z} + \frac{\partial^2 U}{\partial z^2} + \frac{\partial^2 U}{\partial z^2} \\ & = \frac{1}{r^2} \left[r^2 \frac{\partial^2 U}{\partial r^2} + r \frac{\partial U}{\partial r} + \frac{\partial^2 U}{\partial \theta^2} + r^2 \frac{\partial^2 U}{\partial \theta^2} \right] - \frac{1}{r^2} \left[r \frac{\partial U}{\partial r} \left(r \frac{\partial U}{\partial r} \right) + \frac{\partial^2 U}{\partial \theta^2} + r^2 \frac{\partial^2 U}{\partial z^2} \right] \end{aligned}$$

7. (a) Spherical coordinates are given by the relations

$$x = f(\rho, \phi, \theta) = \rho \sin \phi \cos \theta \quad y = g(\rho, \phi, \theta) = \rho \sin \phi \sin \theta \quad z = h(\rho, \phi, \theta) = \rho \cos \phi$$
 and

$$\rho = F\left({x,y,z} \right) = \sqrt {{x^2} + {y^2} + {z^2}} \quad \phi = G\left({x,y,z} \right) = {{\cos }^{ - 1}}\frac{z}{\rho } \quad \theta = H\left({x,y,z} \right) = {{\tan }^{ - 1}}\frac{y}{x}$$

Now since

$$(\alpha \nabla F) \cdot (\beta \nabla G) \times (\gamma \nabla H) = \underbrace{\left(\frac{1}{\alpha} \frac{\partial \mathbf{r}}{\partial \rho}\right) \cdot \left(\frac{1}{\beta} \frac{\partial \mathbf{r}}{\partial \phi}\right) \times \left(\frac{1}{\gamma} \frac{\partial \mathbf{r}}{\partial \theta}\right)}_{(3.52)}$$

$$= (\sin \phi \cos \theta \mathbf{i} + \sin \phi \sin \theta \mathbf{j} + \cos \phi \mathbf{k})$$

$$\cdot \frac{1}{\rho} (\rho \cos \phi \cos \theta \mathbf{i} + \rho \cos \phi \sin \theta \mathbf{j} - \rho \sin \phi \mathbf{k})$$

$$\times \frac{1}{\rho \sin \phi} (-\rho \sin \phi \sin \theta \mathbf{i} + \rho \sin \phi \cos \theta \mathbf{j}) = 1$$

where $\alpha = 1$, $\beta = \rho$, $\gamma = \rho \sin \phi$, the vectors $\alpha \nabla F$, $\beta \nabla G$, $\gamma \nabla H$ are mutually perpendicular unit vectors. Hence, the surfaces $F = \rho = \text{const}$, $G = \phi = \text{const}$, $H = \theta = \text{const}$ must meet at right angles and thus form a triply orthogonal family of surfaces. Furthermore, by (3.51)

$$J = \frac{\partial (x, y, z)}{\partial (\rho, \phi, \theta)} = \rho^2 \sin \phi$$

(b) By (3.54) we conclude

$$ds^{2} = \alpha^{2} d\rho^{2} + \beta^{2} d\phi^{2} + \gamma^{2} d\theta^{2} = d\rho^{2} + \rho^{2} d\phi^{2} + \rho^{2} \sin^{2} \phi d\theta^{2}$$

(c) Using (3.57) we find

$$p_{\rho} = \mathbf{p} \cdot \frac{1}{\alpha} \frac{\partial \mathbf{r}}{\partial \rho} = \frac{1}{\alpha} \left(p_{x} \frac{\partial x}{\partial \rho} + p_{y} \frac{\partial y}{\partial \rho} + p_{z} \frac{\partial z}{\partial \rho} \right) = p_{x} \sin \phi \cos \theta + p_{y} \sin \phi \sin \theta + p_{z} \cos \phi$$

$$p_{\phi} = \mathbf{p} \cdot \frac{1}{\beta} \frac{\partial \mathbf{r}}{\partial \phi} = \frac{1}{\beta} \left(p_{x} \frac{\partial x}{\partial \phi} + p_{y} \frac{\partial y}{\partial \phi} + p_{z} \frac{\partial z}{\partial \phi} \right) = p_{x} \cos \phi \cos \theta + p_{y} \cos \phi \sin \theta - p_{z} \sin \phi$$

$$p_{\theta} = \mathbf{p} \cdot \frac{1}{\gamma} \frac{\partial \mathbf{r}}{\partial \theta} = \frac{1}{\gamma} \left(p_{x} \frac{\partial x}{\partial \theta} + p_{y} \frac{\partial y}{\partial \theta} + p_{z} \frac{\partial z}{\partial \theta} \right) = -p_{x} \sin \theta + p_{y} \cos \theta$$

(d) By (3.60) we find

$$[\nabla U]_{\rho} = \frac{1}{\alpha} \frac{\partial U}{\partial \rho} = \frac{\partial U}{\partial \rho} \quad [\nabla U]_{\phi} = \frac{1}{\beta} \frac{\partial U}{\partial \phi} = \frac{1}{\rho} \frac{\partial U}{\partial \phi} \quad [\nabla U]_{\theta} = \frac{1}{\gamma} \frac{\partial U}{\partial \theta} = \frac{1}{\rho \sin \phi} \frac{\partial U}{\partial \theta}$$

(e) By (3.61) we find

$$\nabla \cdot \mathbf{p} = \frac{1}{\alpha \beta \gamma} \left[\frac{\partial}{\partial \rho} (\beta \gamma p_{\rho}) + \frac{\partial}{\partial \phi} (\alpha \gamma p_{\phi}) + \frac{\partial}{\partial \theta} (\alpha \beta p_{\theta}) \right]$$
$$= \frac{1}{\rho^{2} \sin \phi} \left[\sin \phi \frac{\partial}{\partial \rho} (\rho^{2} p_{\rho}) + \rho \frac{\partial}{\partial \phi} (p_{\phi} \sin \phi) + \rho \frac{\partial p_{\theta}}{\partial \theta} \right]$$

(f) By (3.62) we find

$$[\nabla \times \mathbf{p}]_{\rho} = \frac{1}{\beta \gamma} \left[\frac{\partial}{\partial \phi} (\gamma p_{\theta}) - \frac{\partial}{\partial \theta} (\beta p_{\phi}) \right] = \frac{1}{\rho \sin \phi} \left[\frac{\partial}{\partial \phi} (p_{\theta} \sin \phi) - \frac{\partial p_{\phi}}{\partial \theta} \right]$$
$$[\nabla \times \mathbf{p}]_{\phi} = \frac{1}{\alpha \gamma} \left[\frac{\partial}{\partial \theta} (\alpha p_{\rho}) - \frac{\partial}{\partial \rho} (\gamma p_{\theta}) \right] = \frac{1}{\rho \sin \phi} \left[\frac{\partial p_{\rho}}{\partial \theta} - \sin \phi \frac{\partial}{\partial \rho} (\rho p_{\theta}) \right]$$
$$[\nabla \times \mathbf{p}]_{\theta} = \frac{1}{\alpha \beta} \left[\frac{\partial}{\partial \rho} (\beta p_{\phi}) - \frac{\partial}{\partial \phi} (\alpha p_{\rho}) \right] = \frac{1}{\rho} \left[\frac{\partial}{\partial \rho} (\rho p_{\phi}) - \frac{\partial p_{\rho}}{\partial \phi} \right]$$

Note that there is a typo in the book for the second term of the first component, i.e. $\partial p_{\phi}/\partial \phi$ should be $\partial p_{\phi}/\partial \theta$.

(g) From (3.56) and (3.60) it follows that

$$\nabla U = [\nabla U]_{\rho} \frac{1}{\alpha} \frac{\partial \mathbf{r}}{\partial \rho} + [\nabla U]_{\phi} \frac{1}{\beta} \frac{\partial \mathbf{r}}{\partial \phi} + [\nabla U]_{\theta} \frac{1}{\gamma} \frac{\partial \mathbf{r}}{\partial \theta} = \frac{\partial U}{\partial \rho} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{1}{\rho^2} \frac{\partial U}{\partial \phi} \frac{\partial \mathbf{r}}{\partial \phi} + \frac{1}{\rho^2 \sin^2 \phi} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta}$$

Furthermore, from part (a) we know that

$$\frac{\partial \mathbf{r}}{\partial \rho} = \sin \phi \cos \theta \mathbf{i} + \sin \phi \sin \theta \mathbf{j} + \cos \phi \mathbf{k} \quad \frac{1}{\rho} \frac{\partial \mathbf{r}}{\partial \phi} = \cos \phi \cos \theta \mathbf{i} + \cos \phi \sin \theta \mathbf{j} - \sin \phi \mathbf{k}$$

$$\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} = -\sin \theta \mathbf{i} + \cos \theta \mathbf{j}$$

And so

$$\begin{split} \nabla^{2}U &= \nabla \cdot (\nabla U) \\ &= \left(\frac{\partial}{\partial \rho} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{1}{\rho^{2}} \frac{\partial}{\partial \phi} \frac{\partial \mathbf{r}}{\partial \phi} + \frac{1}{\rho^{2} \sin^{2} \phi} \frac{\partial}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} \right) \cdot \left(\frac{\partial U}{\partial \rho} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{1}{\rho^{2}} \frac{\partial U}{\partial \phi} \frac{\partial \mathbf{r}}{\partial \phi} + \frac{1}{\rho^{2} \sin^{2} \phi} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} \right) \\ &= \frac{\partial \mathbf{r}}{\partial \rho} \cdot \frac{\partial}{\partial \rho} \left(\frac{\partial U}{\partial \rho} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{1}{\rho^{2}} \frac{\partial U}{\partial \phi} \frac{\partial \mathbf{r}}{\partial \phi} + \frac{1}{\rho^{2} \sin^{2} \phi} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} \right) \\ &+ \frac{1}{\rho^{2}} \frac{\partial \mathbf{r}}{\partial \phi} \cdot \frac{\partial}{\partial \phi} \left(\frac{\partial U}{\partial \rho} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{1}{\rho^{2}} \frac{\partial U}{\partial \phi} \frac{\partial \mathbf{r}}{\partial \phi} + \frac{1}{\rho^{2} \sin^{2} \phi} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} \right) \\ &+ \frac{1}{\rho^{2} \sin^{2} \phi} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \frac{\partial}{\partial \theta} \left(\frac{\partial U}{\partial \rho} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{1}{\rho^{2}} \frac{\partial U}{\partial \phi} \frac{\partial \mathbf{r}}{\partial \phi} + \frac{1}{\rho^{2} \sin^{2} \phi} \frac{\partial U}{\partial \theta} \frac{\partial \mathbf{r}}{\partial \theta} \right) \\ &= \frac{\partial \mathbf{r}}{\partial \rho} \cdot \left[\frac{\partial^{2} U}{\partial \rho^{2}} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{\partial U}{\partial \rho} \frac{\partial^{2} \mathbf{r}}{\partial \rho^{2}} - \frac{1}{\rho^{2}} \frac{\partial U}{\partial \phi} \left(\frac{1}{\rho} \frac{\partial \mathbf{r}}{\partial \phi} \right) + \frac{1}{\rho} \frac{\partial^{2} U}{\partial \phi \partial \rho} \left(\frac{1}{\rho} \frac{\partial \mathbf{r}}{\partial \phi} \right) + \frac{1}{\rho} \frac{\partial U}{\partial \phi} \frac{\partial \rho}{\partial \phi} \left(\frac{1}{\rho} \frac{\partial \mathbf{r}}{\partial \phi} \right) \right] \\ &+ \frac{\partial \mathbf{r}}{\partial \rho} \cdot \left[-\frac{1}{\rho^{2} \sin \phi} \frac{\partial U}{\partial \theta} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{\rho \sin \phi} \frac{\partial^{2} U}{\partial \theta \partial \rho} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \\ &+ \frac{\partial \mathbf{r}}{\partial \rho} \cdot \left[\frac{1}{\rho \sin \phi} \frac{\partial U}{\partial \theta} \frac{\partial \rho}{\partial \theta} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \end{aligned}$$

$$\begin{split} & + \frac{1}{\rho^2} \frac{\partial \mathbf{r}}{\partial \phi} \cdot \left[\frac{\partial^2 U}{\partial \rho \partial \phi} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial^2 \mathbf{r}}{\partial \rho \partial \phi}}_{(1/\rho)(\partial \mathbf{r}/\partial \phi)} + \frac{1}{\rho} \frac{\partial U}{\partial \phi} \underbrace{\frac{\partial \mathbf{r}}{\partial \phi}}_{-\rho} \underbrace{\frac{\partial \mathbf{r}}{\partial \phi}}_{-\rho \partial \mathbf{r}/\partial \rho} \right] \\ & + \frac{1}{\rho^2} \frac{\partial \mathbf{r}}{\partial \phi} \cdot \left[-\frac{\cos \phi}{\rho \sin^2 \phi} \frac{\partial U}{\partial \theta} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{\rho \sin \phi} \frac{\partial^2 U}{\partial \theta \partial \phi} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \\ & + \frac{1}{\rho^2} \frac{\partial \mathbf{r}}{\partial \phi} \cdot \left[\frac{1}{\rho \sin \phi} \frac{\partial U}{\partial \phi} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \theta} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial^2 \mathbf{r}}{\partial \rho \partial \theta}}_{-\rho \partial \theta} + \frac{1}{\rho} \frac{\partial^2 U}{\partial \theta \partial \phi} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \\ & + \frac{1}{\rho^2 \sin^2 \phi} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \left[\frac{1}{\rho \sin \phi} \frac{\partial U}{\partial \theta} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial^2 \mathbf{r}}{\partial \rho \partial \theta}}_{-\rho \partial \theta} + \frac{1}{\rho} \frac{\partial^2 U}{\partial \theta \partial \theta} \left(\frac{1}{\rho \partial \phi} \right) + \frac{1}{\rho} \frac{\partial U}{\partial \phi} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} \right] \\ & + \frac{1}{\rho^2 \sin^2 \phi} \frac{\partial \mathbf{r}}{\partial \theta} \cdot \left[\frac{1}{\rho \sin \phi} \frac{\partial^2 U}{\partial \theta^2} \left(\frac{1}{\rho \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) + \frac{1}{\rho} \frac{\partial^2 U}{\partial \phi} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} + \frac{\partial U}{\partial \phi} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} \right] \\ & + \frac{\partial \mathbf{r}}{\partial \rho} \cdot \left[\frac{\partial^2 U}{\partial \rho^2} \frac{\partial \mathbf{r}}{\partial \rho} - \frac{1}{\rho^2} \frac{\partial U}{\partial \phi} \left(\frac{1}{\rho^2 \sin \phi} \frac{\partial \mathbf{r}}{\partial \theta} \right) \right] \\ & + \frac{\partial \mathbf{r}}{\partial \rho} \cdot \left[\frac{\partial^2 U}{\partial \rho \partial \phi} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} + \frac{\partial U}{\partial \phi} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} \right] \\ & + \frac{\partial^2 U}{\partial \rho} \cdot \left[\frac{\partial U}{\partial \rho \partial \phi} \frac{\partial \mathbf{r}}{\partial \rho} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial U}{\partial \phi}}_{-\rho \partial \phi} \right] \\ & + \frac{\partial U}{\partial \rho} \cdot \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\partial \rho} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{-\rho \partial \phi} + \frac{\partial U}{\rho \partial \phi} \underbrace{\frac{\partial U}{\partial \rho}}_{$$

9. Assuming that for each surface of Problem 8 the functions f, g, h have continuous first

partial derivatives in D and that the Jacobian matrix

$$\begin{pmatrix} f_u & g_u & h_u \\ f_v & g_v & h_v \end{pmatrix}^\top$$

has rank 2 in D, then we can apply the Implicit Function Theorem of Section 2.10, as in Section 2.12 to show that the inverse functions $u = \phi(x, y)$, $v = \psi(x, y)$ of x = f(u, v), y = g(u, v) is well defined in a neighborhood D_0 of a point (u_0, v_0) in D, under the condition that the Jacobian of the mapping $\partial(f, g)/\partial(u, v) \neq 0$ at the point (u_0, v_0) .

For the sphere: $x = f(u, v) = \sin u \cos v$, $y = g(u, v) = \sin u \sin v$, $z = h(u, v) = \cos u$ we can define the implicit equations

$$F(x, y, u, v) = f(u, v) - x = 0$$
 $G(x, y, u, v) = g(u, v) - y = 0$

Then by (2.61) we find

$$\frac{\partial u}{\partial x} = -\frac{\frac{\partial (F,G)}{\partial (x,v)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\begin{vmatrix} -1 & f_v \\ 0 & g_v \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ g_u & g_v \end{vmatrix}} = \frac{\cos v}{\cos u} \quad \frac{\partial u}{\partial y} = -\frac{\frac{\partial (F,G)}{\partial (y,v)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\begin{vmatrix} 0 & f_v \\ -1 & g_v \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ g_u & g_v \end{vmatrix}} = \frac{\sin v}{\cos u}$$

$$\frac{\partial v}{\partial x} = -\frac{\frac{\partial (F,G)}{\partial (u,x)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\begin{vmatrix} f_u & -1 \\ g_u & 0 \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ g_u & g_v \end{vmatrix}} = -\frac{\sin v}{\sin u} \quad \frac{\partial v}{\partial y} = -\frac{\frac{\partial (F,G)}{\partial (u,y)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\begin{vmatrix} f_u & 0 \\ g_u & -1 \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ g_u & g_v \end{vmatrix}} = \frac{\cos v}{\sin u}$$

Hence, as long as $u \neq n\pi/2$, where $n = 0, \pm 1, \pm 2...$, the inverse mapping will be well defined.

For the cylinder: $x = \cos u$, $y = \sin u$, z = v we find

$$\frac{\partial u}{\partial x} = -\frac{\frac{\partial (F, H)}{\partial (x, v)}}{\frac{\partial (F, H)}{\partial (u, v)}} = -\frac{\begin{vmatrix} -1 & f_v \\ 0 & h_v \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ h_u & h_v \end{vmatrix}} = -\frac{1}{\sin u} \quad \frac{\partial u}{\partial z} = -\frac{\frac{\partial (F, H)}{\partial (z, v)}}{\frac{\partial (F, H)}{\partial (u, v)}} = -\frac{\begin{vmatrix} 0 & f_v \\ -1 & h_v \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ h_u & h_v \end{vmatrix}} = 0$$

$$\frac{\partial v}{\partial x} = -\frac{\frac{\partial (F, H)}{\partial (u, v)}}{\frac{\partial (F, H)}{\partial (u, v)}} = -\frac{\begin{vmatrix} f_u & -1 \\ h_u & 0 \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ h_u & h_v \end{vmatrix}} = 0$$

$$\frac{\partial v}{\partial z} = -\frac{\frac{\partial (F, H)}{\partial (u, v)}}{\frac{\partial (v, v)}{\partial (u, v)}} = -\frac{\begin{vmatrix} f_u & 0 \\ h_u & -1 \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ h_u & h_v \end{vmatrix}} = 1$$

Hence, as long as $u \neq n\pi$, where $n = 0, \pm 1, \pm 2, \ldots$, the inverse mapping will be well defined and is given by $u = \tan^{-1} y/x$, v = z.

For the cone: $x = \sinh u \sin v$, $y = \sinh u \cos v$, $z = \sinh u$ we find

$$\frac{\partial u}{\partial x} = -\frac{\frac{\partial (F,G)}{\partial (x,v)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\begin{vmatrix} -1 & f_v \\ 0 & g_v \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ g_u & g_v \end{vmatrix}} = \frac{\sin v}{\cosh u} \quad \frac{\partial u}{\partial y} = -\frac{\frac{\partial (F,G)}{\partial (y,v)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\begin{vmatrix} 0 & f_v \\ -1 & g_v \end{vmatrix}}{\begin{vmatrix} f_u & f_v \\ g_u & g_v \end{vmatrix}} = \frac{\cos v}{\cosh u}$$

$$\frac{\partial v}{\partial x} = -\frac{\frac{\partial (F,G)}{\partial (u,x)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\frac{|f_u - 1|}{|g_u - 0|}}{\frac{|f_u - f_v|}{|g_u - g_v|}} = \frac{\cos v}{\sinh u} \quad \frac{\partial v}{\partial y} = -\frac{\frac{\partial (F,G)}{\partial (u,y)}}{\frac{\partial (F,G)}{\partial (u,v)}} = -\frac{\frac{|f_u - 0|}{|g_u - 1|}}{\frac{|f_u - f_v|}{|g_u - g_v|}} = -\frac{\sin v}{\sinh u}$$

Hence, as long as $u \neq 0$, the inverse mapping will be well defined.

- 10. (a) Let a surface S be given as in Problems 8 and 9 and let $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ be the position vector of a point (x, y, z). The equations x = f(u, v), y = g(u, v), z = h(u, v) can then be interpreted as defining a vector function $\mathbf{r} = \mathbf{r}(u, v)$. When $v = v_0 = \text{const}$, this is the vector representation $\mathbf{r} = \mathbf{r}(u, v_0)$ of one of a family curves obtained by varying u for different values of $v = v_0 = \text{const}$. The tangent vector to this curve is defined as in Section 2.13 to be the derivative of \mathbf{r} with respect to the parameter u: $\partial \mathbf{r}/\partial u$. Similarly, fixing $u = u_0 = \text{const}$ while allowing v to vary results in one of a family of curves obtained by varying v for different values of $v = v_0 = \text{const}$, and the tangent vector to this curve is v
 - (b) If the curves v = const, u = const intersect at right angles, then this implies that the corresponding tangent vectors to these curves, $\partial \mathbf{r}/\partial u$ and $\partial \mathbf{r}/\partial v$ respectively, are perpendicular at the point of intersection, i.e.:

$$\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} = \left(\frac{\partial x}{\partial u}\mathbf{i} + \frac{\partial y}{\partial u}\mathbf{j} + \frac{\partial z}{\partial u}\mathbf{k}\right) \cdot \left(\frac{\partial x}{\partial v}\mathbf{i} + \frac{\partial y}{\partial v}\mathbf{j} + \frac{\partial z}{\partial v}\mathbf{k}\right) = \frac{\partial x}{\partial u}\frac{\partial x}{\partial v} + \frac{\partial y}{\partial u}\frac{\partial y}{\partial v} + \frac{\partial z}{\partial u}\frac{\partial z}{\partial v} = 0$$

(c) The element of arc on a curve u = u(t), v = v(t) on S is given by

$$\begin{split} ds^2 &= dx^2 + dy^2 + dz^2 \\ &= \left(\frac{\partial x}{\partial u}du + \frac{\partial x}{\partial v}dv\right)^2 + \left(\frac{\partial y}{\partial u}du + \frac{\partial y}{\partial v}dv\right)^2 + \left(\frac{\partial z}{\partial u}du + \frac{\partial z}{\partial v}dv\right)^2 \\ &= \left[\left(\frac{\partial x}{\partial u}\right)^2 + \left(\frac{\partial y}{\partial u}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2\right]du^2 + \left[\left(\frac{\partial x}{\partial v}\right)^2 + \left(\frac{\partial y}{\partial v}\right)^2 + \left(\frac{\partial z}{\partial v}\right)^2\right]dv^2 \\ &\quad + 2\frac{\partial x}{\partial u}\frac{\partial x}{\partial v}dudv + 2\frac{\partial y}{\partial u}\frac{\partial y}{\partial v}dudv + 2\frac{\partial z}{\partial u}\frac{\partial z}{\partial v}dudv \\ &= \left|\frac{\partial \mathbf{r}}{\partial u}\right|^2du^2 + \left|\frac{\partial \mathbf{r}}{\partial v}\right|^2dv^2 + 2\frac{\partial \mathbf{r}}{\partial u}\cdot\frac{\partial \mathbf{r}}{\partial v}dudv \\ &= Edu^2 + Gdv^2 + 2Fdudv \end{split}$$

(d) For part (b) it was shown that the coordinates are orthogonal if and only if $(\partial \mathbf{r}/\partial u) \cdot (\partial \mathbf{r}/\partial v) = 0$. Hence, for the element of arc ds^2 this implies

$$ds^{2} = \left| \frac{\partial \mathbf{r}}{\partial u} \right|^{2} du^{2} + \left| \frac{\partial \mathbf{r}}{\partial v} \right|^{2} dv^{2} + 2 \underbrace{\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v}}_{0} du dv = \left| \frac{\partial \mathbf{r}}{\partial u} \right|^{2} du^{2} + \left| \frac{\partial \mathbf{r}}{\partial v} \right|^{2} dv^{2}$$

(e) Let u = u(t), v = v(t) and $u = U(\tau)$, $v = V(\tau)$ be two curves on S meeting at a point P_0 of S for $t = t_0$, $\tau = \tau_0$, so that $u(t_0) = u_0 = U(\tau_0)$, $v(t_0) = v_0 = V(\tau_0)$. Then, using (1.9), the angle θ between the corresponding velocity vectors $\partial \mathbf{r}/dt$ at t_0 and $\partial \mathbf{r}/d\tau$ at τ_0 (assumed both to be non-zero) is given by

$$\cos\theta = \frac{\frac{d\mathbf{r}}{dt} \cdot \frac{d\mathbf{r}}{d\tau}}{\left|\frac{d\mathbf{r}}{dt}\right| \left|\frac{d\mathbf{r}}{d\tau}\right|}$$

$$= \frac{\left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{dt} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{dt}\right) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{d\tau} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{d\tau}\right)}{\left|\frac{\partial \mathbf{r}}{\partial u} \frac{du}{dt} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{dt}\right| \left|\frac{\partial \mathbf{r}}{\partial u} \frac{du}{d\tau} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{d\tau}\right|}$$

$$= \frac{\left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{dt} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{dt}\right) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{d\tau} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{d\tau}\right)}{\left[\left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{dt} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{dt}\right)^{2}\right]^{1/2}} \left[\left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{d\tau} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{d\tau}\right)^{2}\right]^{1/2}}$$

$$= \frac{E \frac{du}{dt} \frac{du}{d\tau} + G \frac{dv}{dt} \frac{dv}{d\tau} + F \left(\frac{du}{dt} \frac{dv}{d\tau} + \frac{dv}{dt} \frac{du}{d\tau}\right)}{\left[E \left(\frac{du}{dt}\right)^{2} + G \left(\frac{dv}{d\tau}\right)^{2} + 2F \frac{du}{d\tau} \frac{dv}{dt}\right]^{1/2}}$$

$$= \frac{Eu'U' + Gv'V' + F \left(u'V' + v'U'\right)}{\left(Eu'^{2} + gv'^{2} + 2Fu'v'\right)^{1/2} \left(EU'^{2} + GV'^{2} + 2FU'V'\right)^{1/2}}$$

where E, F, G are evaluated at (u_0, v_0) and $u' = u'(t_0)$, $v' = v'(t_0)$, $U' = U'(\tau_0)$, $V' = V'(\tau_0)$.

(f) If the paths of part (e) are the coordinate lines

$$u(t) = u_0 + t - t_0$$
 $v(t) = v_0$ $U(\tau) = u_0$ $V(\tau) = v_0 + \tau - \tau_0$

such that

$$u' = \frac{d}{dt}(u_0 + t - t_0) = 1$$
 $v' = \frac{dv_0}{dt} = 0$ $U' = \frac{du_0}{d\tau} = 0$ $V' = \frac{d}{d\tau}(v_0 + \tau - \tau_0) = 1$

then $\cos \theta = F(EG)^{-1/2}$ at the point (u_0, v_0) .

- (g) In order to apply the Implicit Function Theorem of Section 2.10, it is assumed that at least one of $\partial(g,h)/\partial(u,v) \neq 0$, $\partial(f,h)/\partial(u,v) \neq 0$ or $\partial(f,g)/\partial(u,v) \neq 0$, or equivalently, that $(\partial \mathbf{r}/\partial u) \times (\partial \mathbf{r}/\partial v) > \mathbf{0}$. Hence, the two vectors $\partial \mathbf{r}/\partial u$ and $\partial \mathbf{r}/\partial v$ are not parallel and thus linearly independent in D.
- (h) To show that E > 0, G > 0 follows from the fact that since $(\partial \mathbf{r}/\partial u) \times (\partial \mathbf{r}/\partial v) > \mathbf{0}$, both $(\partial \mathbf{r}/\partial u) > \mathbf{0}$ and $(\partial \mathbf{r}/\partial v) > \mathbf{0}$, which in turn implies

$$E = \left| \frac{\partial \mathbf{r}}{\partial u} \right|^2 > 0 \qquad G = \left| \frac{\partial \mathbf{r}}{\partial v} \right|^2 > 0$$

Furthermore, recalling the identity

$$|\mathbf{u} \times \mathbf{v}|^2 = \begin{vmatrix} \mathbf{u} \cdot \mathbf{u} & \mathbf{u} \cdot \mathbf{v} \\ \mathbf{v} \cdot \mathbf{u} & \mathbf{v} \cdot \mathbf{v} \end{vmatrix}$$

from Problem 12 (a) following Section 1.5 we find that

$$\left| \frac{\partial \mathbf{r}}{\partial u} \right|^2 \left| \frac{\partial \mathbf{r}}{\partial v} \right|^2 - \left(\frac{\partial \mathbf{r}}{\partial u} \cdot \frac{\partial \mathbf{r}}{\partial v} \right)^2 = EG - F^2 = \left| \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right|^2 > 0$$

where the last inequality again follows from (g).

(i) As stated in Section 2.21 a quadratic form is called positive definite if it is positive for all non-zero values of its argument. As such, the expression for the element of arc $ds^2 = Edu^2 + 2Fdudv + Gdv^2$ is a positive definite quadratic form, since $ds^2 \geq 0$. Furthermore, a quadratic form is positive definite if and only if all eigenvalues of the $n \times n$ symmetric coefficient matrix \mathbf{A} of the quadratic form are positive. In the case of ds^2 the coefficient matrix \mathbf{A} is of the form

$$\mathbf{A} = \begin{bmatrix} E & F \\ F & G \end{bmatrix}$$

Then the eigenvalues of **A** are the solutions of

$$\begin{vmatrix} E - \lambda & F \\ F & G - \lambda \end{vmatrix} = \lambda^2 - (E + G)\lambda + EG - F^2 = 0$$

Hence,

$$\lambda = \frac{E + G \pm \sqrt{(E + G)^2 - 4(EG - F^2)}}{2} = \frac{E + G \pm \sqrt{(E - G)^2 + 4F^2}}{2}$$

Now since we want both roots to be positive, it is sufficient to require that $EG - F^2 > 0$ and E + G > 0. The last condition certainly is satisfied when E > 0, G > 0.

Section 3.11

1.