1 Vector Analysis

1.1 Vector Algebra

1.1.1 Vector Geometry

Definition (Vector). A **vector** is a quantity that has both magnitude and direction.

A vector is represented geometrically as an arrow with the length of the arrow determined by the magnitude. Vectors will be identified with **math boldface** notation. The magnitude of a vector \mathbf{A} is written $|\mathbf{A}|$. A **scalar** is a quantity with magnitude but no direction. Vectors have magnitude and direction but no *location*. Arrow diagrams can be slid at will as long as there is no change in direction or magnitude.

Definition (Vector Addition). Place the tail of **B** at the head of **A**. The sum $\mathbf{A} + \mathbf{B}$ is the vector from the tail of **A** to the tail of **B**.

Addition is commutative and associative

$$\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A}$$

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

Minus A denoted -A is a vector facing in the opposite direction. To subtract two vectors add the minus of the second vector

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

Definition (Scalar Multiplication). Multiplication of a vector by a positive scalar a multiplies the magnitude but leaves the direction unchanged. If a is negative, the direction will be reversed.

Scalar multiplication is distributive

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

Definition (Dot Product). The dot product of two vectors is defined by

$$\mathbf{A} \cdot \mathbf{B} \equiv |\mathbf{A}| \, |\mathbf{B}| \cos \theta \tag{1.1}$$

where θ is the angle between two vectors when placed tail-to-tail. $\mathbf{A} \cdot \mathbf{B}$ is a scalar.

The dot product is *commutative* and *distributive*

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

$$\mathbf{A} \cdot (\mathbf{B} + \mathbf{C}) = \mathbf{A} \cdot \mathbf{B} + \mathbf{A} \cdot \mathbf{C} \tag{1.2}$$

If **A** and **B** are perpendicular, then $\mathbf{A} \cdot \mathbf{B} = 0$. If the two vectors are parallel, then $\mathbf{A} \cdot \mathbf{B} = |\mathbf{A}| |\mathbf{B}|$. In particular,

$$\mathbf{A} \cdot \mathbf{A} = \left| \mathbf{A} \right|^2 \tag{1.3}$$

Definition (Cross Product). The cross product of two vectors is defined by

$$\mathbf{A} \times \mathbf{B} \equiv |\mathbf{A}| |\mathbf{B}| \sin \theta \,\,\hat{\mathbf{n}} \tag{1.4}$$

where $\hat{\mathbf{n}}$ is a unit vector perpendicular to the plane of \mathbf{A} and \mathbf{B} . The direction is chosen according to the right hand rule. $\mathbf{A} \times \mathbf{B}$ is a vector.

The cross product is distributive and anticommutative

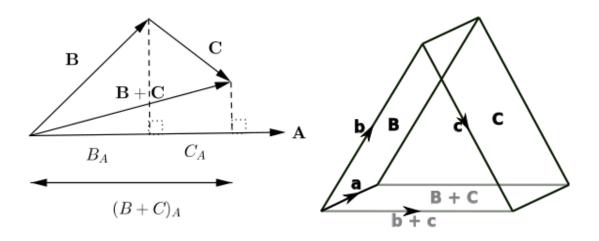
$$\mathbf{A} \times (\mathbf{B} + \mathbf{C}) = \mathbf{A} \times \mathbf{B} + \mathbf{A} \times \mathbf{C} \tag{1.5}$$

$$\mathbf{B} \times \mathbf{A} = -\mathbf{A} \times \mathbf{B} \tag{1.6}$$

Geometrically, $|\mathbf{A} \times \mathbf{B}|$ is the area of a parallelogram generated by \mathbf{A} and \mathbf{B} . If the vectors are parallel, their cross product is zero. In particular,

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

Problem 1.1. Using the definitions in equations 1.1 and 1.4, and appropriate diagrams, show that the dot product and cross product are distributive.



Problem 1.2. Is the cross product associative?

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

The cross product is not associative in general. Suppose A and B are orthogonal unit vectors. Then,

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

whereas

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

1.1.2 Vector Components

Definition (Components). In rectangular coordinates, the **basis vectors** $\hat{\mathbf{x}}$, $\hat{\mathbf{y}}$, and $\hat{\mathbf{z}}$ are unit vectors pointing in the directions of the x, y, and z axes. An arbitrary vector \mathbf{A} can be expressed as a linear combination of these basis vectors

$$\mathbf{A} = a_1 \hat{\mathbf{x}} + a_2 \hat{\mathbf{y}} + a_3 \hat{\mathbf{z}} = \langle a_1, a_2, a_3 \rangle$$

The coefficients a_1 , a_2 , and a_3 are called **components** of **A**.

Vector operations can be restated in terms of components.

$$\mathbf{A} + \mathbf{B} = (a_1 + b_1)\hat{\mathbf{x}} + (a_2 + b_2)\hat{\mathbf{y}} + (a_3 + b_3)\hat{\mathbf{z}}$$
(1.7)

$$\alpha \mathbf{A} = (\alpha a_1)\hat{\mathbf{x}} + (\alpha a_2)\hat{\mathbf{y}} + (\alpha a_3)\hat{\mathbf{z}}$$
(1.8)

$$\mathbf{A} \cdot \mathbf{B} = a_1 b_1 + a_2 b_2 + a_3 b_3 \tag{1.10}$$

$$\mathbf{A} \times \mathbf{B} = (a_2b_3 - a_3b_2)\hat{\mathbf{x}} + (a_3b_1 - a_1b_3)\hat{\mathbf{y}} + (a_1b_2 - a_2b_1)\hat{\mathbf{z}}$$
(1.13)

Remark. The cross product can be calculated as the determinant of a matrix whose first row is $[\hat{\mathbf{x}} \quad \hat{\mathbf{y}} \quad \hat{\mathbf{z}}]$, whose second row is the components $[a_1 \quad a_2 \quad a_3]$, and whose third row is the components $[b_1 \quad b_2 \quad b_3]$.

$$\mathbf{A} \times \mathbf{B} = \begin{vmatrix} \hat{\mathbf{x}} & \hat{\mathbf{y}} & \hat{\mathbf{z}} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$$
 (1.14)

Problem 1.3. Find the angle between the body diagonals of a cube

Without loss of generality, consider the unit cube with vertices (0,0,0), (1,0,0), (0,1,0), (0,0,1), (1,1,0), (1,0,1), (0,1,1), and (1,1,1). The body diagonals are given by the vectors

$$\mathbf{A}_1 = \langle 1, 1, 1 \rangle$$

$$\mathbf{A}_2 = \langle -1, 1, 1 \rangle$$

$$\mathbf{A}_3 = \langle 1, -1, 1 \rangle$$

$$\mathbf{A}_4 = \langle 1, 1, -1 \rangle$$

For, i, j in the range $\{1, 2, 3, 4\}$,

$$\mathbf{A}_i \cdot \mathbf{A}_j = \pm 1, \quad |\mathbf{A}_i| = \sqrt{3}$$

The angle between the vectors representing the diagonals satisfies

$$cos(\theta) = \frac{\mathbf{A}_i \cdot \mathbf{A}_j}{|\mathbf{A}_i| |\mathbf{A}_j|} = \pm \frac{1}{3}, \quad \theta \approx 70.53^{\circ}$$

Problem 1.4. Use the cross product to find the components of the unit vector $\hat{\mathbf{n}}$ perpendicular to the plane passing through the points (1,0,0), (0,2,0), and (0,0,3).

 $\mathbf{A} = \langle -1, 2, 0 \rangle$ and $\mathbf{B} = \langle -1, 0, 3 \rangle$ are vectors inside the plane since they are displacement vectors from (1, 0, 0) to (0, 2, 0) and (0, 0, 3) respectively. Since,

$$\mathbf{A} \times \mathbf{B} = \langle 6, 3, 2 \rangle, \quad |\langle 6, 3, 2 \rangle| = 7$$

Therefore,

$$\hat{\mathbf{n}} = \left\langle \frac{6}{7}, \frac{3}{7}, \frac{2}{7} \right\rangle$$

1.1.3 Triple Products

Definition (Scalar Triple Product). Geometrically, $|\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C})|$ represents the area of a parallelpiped generated by the \mathbf{A} , \mathbf{B} , and \mathbf{C} .

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \mathbf{B} \cdot (\mathbf{C} \times \mathbf{A}) = \mathbf{C} \cdot (\mathbf{A} \times \mathbf{B}) \tag{1.15}$$

In component form,

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$
 (1.16)

Definition (Vector Triple Product). The vector triple product follows the **BAC-CAB** rule:

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) = \mathbf{B}(\mathbf{A} \cdot \mathbf{C}) - \mathbf{C}(\mathbf{A} \cdot \mathbf{B}) \tag{1.17}$$

All higher order vector products can be simplified into an expression with no more than one cross product per term. For instance,

$$(\mathbf{A} \times \mathbf{B}) \cdot (\mathbf{C} \times \mathbf{D}) = (\mathbf{A} \cdot \mathbf{C})(\mathbf{B} \cdot \mathbf{D}) - (\mathbf{A} \cdot \mathbf{D})(\mathbf{B} \cdot \mathbf{C})$$
$$(\mathbf{A} \times (\mathbf{B} \times (\mathbf{C} \times \mathbf{D}))) = \mathbf{B}(\mathbf{A} \cdot (\mathbf{C} \times \mathbf{D})) - (\mathbf{A} \cdot \mathbf{B})(\mathbf{C} \times \mathbf{D})$$
(1.18)

Problem 1.5. Prove the **BAC-CAB** rule by writing out both sides in component form.

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) = \langle a_1, a_2, a_3 \rangle \times \langle b_2 c_3 - b_3 c_2, b_3 c_1 - b_1 c_3, b_1 c_2 - b_2 c_1 \rangle$$

$$= \langle a_2 b_1 c_2 - a_2 b_2 c_1 + a_3 b_1 c_3 - a_3 b_3 c_1,$$

$$a_3 b_2 c_3 - a_3 b_3 c_2 + a_1 b_2 c_1 - a_1 b_1 c_2,$$

$$a_1 b_3 c_1 - a_1 b_1 c_3 + a_2 b_3 c_2 - a_2 b_2 c_3 \rangle$$

$$= \langle a_2 b_1 c_2 - a_2 b_2 c_1 + a_3 b_1 c_3 - a_3 b_3 c_1 + a_1 b_1 c_1 - a_1 b_1 c_1,$$

$$a_3 b_2 c_3 - a_3 b_3 c_2 + a_1 b_2 c_1 - a_1 b_1 c_2 + a_2 b_2 c_2 - a_2 b_2 c_2,$$

$$a_1 b_3 c_1 - a_1 b_1 c_3 + a_2 b_3 c_2 - a_2 b_2 c_3 + a_3 b_3 c_3 - a_3 b_3 c_3 \rangle$$

$$= \langle b_1 (a_1 c_1 + a_2 c_2 + a_3 c_3) - c_1 (a_1 b_1 + a_2 b_2 + a_3 b_3),$$

$$b_2 (a_1 c_1 + a_2 c_2 + a_3 c_3) - c_2 (a_1 b_1 + a_2 b_2 + a_3 b_3),$$

$$b_3 (a_1 c_1 + a_2 c_2 + a_3 c_3) - c_3 (a_1 b_1 + a_2 b_2 + a_3 b_3),$$

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

Problem 1.6. Prove the Jacobi identity

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) + \mathbf{B} \times (\mathbf{C} \times \mathbf{A}) + \mathbf{C} \times (\mathbf{A} \times \mathbf{B}) = 0$$

Under what conditions does $\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) = (\mathbf{A} \times \mathbf{B}) \times \mathbf{C}$?

Using equation (1.17) and commutativity of the dot product

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

= $\mathbf{B}(\mathbf{A} \cdot \mathbf{C}) - \mathbf{C}(\mathbf{A} \cdot \mathbf{B}) + \mathbf{C}(\mathbf{B} \cdot \mathbf{A}) - \mathbf{A}(\mathbf{B} \cdot \mathbf{C}) + \mathbf{A}(\mathbf{C} \cdot \mathbf{B}) - \mathbf{B}(\mathbf{C} \cdot \mathbf{A}) = 0$

Suppose that the vector triple product of A, B, and C were associative.

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

Since the cross product is anticommutative,

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) + \mathbf{C} \times (\mathbf{A} \times \mathbf{B}) = 0$$

Combining this observation with the Jacobi identity yields $\mathbf{B} \times (\mathbf{C} \times \mathbf{A}) = 0$. Hence, the cross product is commutative if and only if \mathbf{A} is parallel to \mathbf{C} or \mathbf{B} is perpendicular to both \mathbf{A} and \mathbf{C} .

1.1.4 Position and Displacement

Definition (Position). The **position vector** is a vector pointing from the origin to its Cartesian coordinates.

$$\mathbf{r} \equiv x\hat{\mathbf{x}} + y\hat{\mathbf{y}} + z\hat{\mathbf{z}} \tag{1.19}$$

with magnitude

$$r = \sqrt{x^2 + y^2 + z^2} \tag{1.20}$$

Converting to a unit vector, the position vector points out radially

$$\hat{\mathbf{r}} = \frac{\mathbf{r}}{r} = \frac{x\hat{\mathbf{x}} + y\hat{\mathbf{y}} + z\hat{\mathbf{z}}}{\sqrt{x^2 + y^2 + z^2}}$$
(1.21)

Definition (Infintesimal Displacement Vector). The **Infintesimal Displacement Vector** is a vector pointing from a position (x, y, z) to (x + dx, y + dy, z + dz) denoted by

$$d\mathbf{r} = dx\hat{\mathbf{x}} + dy\hat{\mathbf{y}} + dz\hat{\mathbf{z}} \tag{1.22}$$

Problem 1.7. Find the separation vector from source point (2,8,7) to the field point (4,6,8). Determine its magnitude, and construct the unit separation vector.

The separation vector is given by $\langle 4-2, 6-8, 8-7 \rangle = \langle 2, -2, 1 \rangle$. It has magnitude

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

The unit separation vector is $\langle \frac{2}{3}, \frac{-2}{3}, \frac{1}{3} \rangle$.

1.1.5 Transforming Vectors

Vectors are not defined solely as objects that have magnitude and direction. Their components also transform in a specific way under a change of coordinates. Consider the rotation transformation In the yz-coordinate system,

$$\mathbf{A} = \langle |\mathbf{A}| \cos \theta, |\mathbf{A}| \sin \theta \rangle = \langle a_u, a_z \rangle$$

In the $\bar{y}\bar{z}$ -coordinate system

$$\mathbf{A} = \langle |\mathbf{A}| \cos \bar{\theta}, |\mathbf{A}| \sin \bar{\theta} \rangle = \langle \bar{a}_y, \bar{a}_z \rangle$$

The angles are related by $\bar{\theta} = \theta - \phi$. Applying the angle addition formulas for sine and cosine yields the transformation law

$$\begin{bmatrix} \bar{a}_y \\ \bar{a}_z \end{bmatrix} = \begin{bmatrix} \cos \phi & \sin \phi \\ -\sin \phi & \cos \phi \end{bmatrix} \begin{bmatrix} a_y \\ a_z \end{bmatrix}$$
 (1.29)

For a rotation abount an arbitrary axis in three dimensions, the transformation law becomes

$$\begin{bmatrix} \bar{a}_x \\ \bar{a}_y \\ \bar{a}_z \end{bmatrix} = \begin{bmatrix} R_{11} & R_{12} & R_{13} \\ R_{21} & R_{22} & R_{23} \\ R_{31} & R_{32} & R_{33} \end{bmatrix} \begin{bmatrix} a_x \\ a_y \\ a_z \end{bmatrix}$$
(1.30)

or more compactly

$$\bar{a}_i = \sum R_{ij} a_j \tag{1.31}$$

Problem 1.8.

(a) Prove that the two-dimensional rotation matrix (1.29) preserves dot products.

$$\mathbf{A} \cdot \mathbf{B} = \bar{a}_y \bar{b}_y + \bar{a}_z \bar{b}_z$$

$$= (\cos(\phi) a_y + \sin(\phi) a_z) (\cos(\phi) b_y + \sin(\phi) b_z)$$

$$+ (-\sin(\phi) a_y + \cos(\phi) a_z) (-\sin(\phi) b_y + \cos(\phi) b_z)$$

$$= \cos^2(\phi) a_y b_y + \sin(\phi) \cos(\phi) a_z b_y + \cos(\phi) \sin(\phi) a_y b_z + \sin^2(\phi) a_z b_z$$

$$+ \sin^2(\phi) a_y b_y - \sin(\phi) \cos(\phi) a_z b_y - \cos(\phi) \sin(\phi) a_y b_z + \cos^2(\phi) a_z b_z$$

$$= a_y b_y + a_z b_z$$

(b) What constraints must elements (R_{ij}) of the three-dimensional rotation matrix (1.30) satisfy in order to preserve the length of \mathbf{A} ?

If the magnitude is preserved then the squared magnitude will also be preserved. Consequently,

$$|\mathbf{A}|^{2} = \sum_{i=1}^{3} \bar{a}_{i}^{2}$$

$$= \sum_{i=1}^{3} \left(\sum_{j=1}^{3} R_{ij} a_{j}\right) \left(\sum_{k=1}^{3} R_{ik} a_{k}\right)$$

$$= \sum_{i=1}^{3} \sum_{j,k} R_{ij} R_{ik} a_{j} a_{k}$$

$$= \sum_{j,k} \sum_{i=1}^{3} R_{ij} R_{ik} a_{j} a_{k}$$

$$= a_{1}^{2} + a_{2}^{2} + a_{3}^{2}$$

Therefore,

$$\sum_{i=1}^{3} R_{ij} R_{ik} = \delta_{jk} \quad \forall j, k$$

Problem 1.9. Find the transformation R that describes a clockwise rotation by 120° about an axis from the origin through the point (1,1,1).

This rotation sends $\hat{\mathbf{x}} \to \hat{\mathbf{z}}$, $\hat{\mathbf{y}} \to \hat{\mathbf{x}}$, and $\hat{\mathbf{z}} \to \hat{\mathbf{y}}$. Therefore, the rotation is represented by the matrix

$$\begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 1 & 0 & 0 \end{bmatrix}$$

Problem 1.10.

(a) How do the components of a vector transform under a **translation** of coordinates?

Since a vector is not constrained to a specific location, the vector can be moved to be centered at the origin of the new coordinate system. Therefore, the components of the vector are invariant under translation, $\mathbf{A} \to \mathbf{A}$.

(b) How do the components of a vector transform under an **inversion** of coordinates $(\hat{\mathbf{x}} \to -\hat{\mathbf{x}}, \, \hat{\mathbf{y}} \to -\hat{\mathbf{y}}, \, \hat{\mathbf{z}} \to -\hat{\mathbf{z}})$?

The components of a vector will change sign under an inversion of coordinates. Therefore, $\mathbf{A} \to -\mathbf{A}$.

- (c) How does the cross product of two vectors transform under an inversion?
 - Since the cross product is bilinear, $\mathbf{C} = \mathbf{A} \times \mathbf{B} \to (-\mathbf{A}) \times (-\mathbf{B}) = \mathbf{A} \times \mathbf{B} = \mathbf{C}$. Therefore, the cross product is invariant under an inversion.
- (d) How does the scalar triple product of three vectors transform under inversions.

Since the dot product and cross product are both bilinear,

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

Therefore, the scalar triple product changes sign under inversion.

1.2 Differential Calculus

1.2.1 Gradient

In single variable calculus, the derivative the function f(x) tells how rapidly a f varies when we change the argument x by a tiny amount dx:

$$df = \left(\frac{df}{dx}\right)dx\tag{1.33}$$

In the case of three variables, **partial derivatives** record how much a function f(x, y, z) changes in each coordinate direction. The total change in f(x, y, z) is summarized by the relation

$$df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy + \frac{\partial f}{\partial z}dz \tag{1.34}$$

This equation can be rewritten using a dot product as

$$df = \left(\frac{\partial f}{\partial x}\hat{\mathbf{x}} + \frac{\partial f}{\partial x}\hat{\mathbf{x}} + \frac{\partial f}{\partial x}\hat{\mathbf{x}}\right) \cdot (dx\hat{\mathbf{x}} + dy\hat{\mathbf{y}} + dz\hat{\mathbf{z}}) = (\nabla f) \cdot (d\mathbf{r})$$
(1.35)

Definition (Gradient). The vector quantity

$$\nabla f = \frac{\partial f}{\partial x}\hat{\mathbf{x}} + \frac{\partial f}{\partial x}\hat{\mathbf{x}} + \frac{\partial f}{\partial x}\hat{\mathbf{x}}$$
(1.36)

is called the gradient of f.

The gradient ∇f points in the direction of maximum increase of the function. Moreover, the magnitude of the gradient $|\nabla f|$ gives the rate of increase along this maximal direction.

Definition (Stationary point). A point (x, y, z) where the gradient vanishes is called a stationary point.

A stationary point could be a local maximum, local minimum, or a saddle point. These are the analogous to the maximum, minimum, and inflection point encountered in single variable calculus.

Problem 1.11. Find the gradient of the following functions:

(a)
$$f(x, y, z) = x^2 + y^3 + z^4$$
.

$$\nabla f = \langle 2x, 3y^2, 4z^3 \rangle$$

(b)
$$f(x, y, z) = x^2 y^3 z^4$$
.

$$\nabla f = \langle 2xy^3z^4, 3x^2y^2x^4, 4x^2y^3z^3 \rangle$$

(c)
$$f(x, y, z) = e^x \sin(y) \ln(z)$$

$$\nabla f = \langle e^x \sin(y) \ln(z), e^x \cos(y) \ln(z), e^x \sin(y) z^{-1} \rangle$$

Problem 1.12. The height of a certain hill is given by

$$h(x,y) = 10(2xy - 3x^2 - 4y^2 - 18x + 28y + 12)$$

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(a) Where is the top of the hill located?

The top of the hill will be located at a stationary point of the function,

- (b) How high is the hill?
- (c) How steep is the slope at the point (1,1)? In what direction is the slope steepest at that point?

Problem 1.13. Show that

(a)
$$\nabla(r^2) = 2\mathbf{r}$$

(b)
$$\nabla(r^{-1}) = -r^{-2}\hat{\mathbf{r}}$$

- (c) What is the general formula for $\nabla(r^n)$?
- 1.3 Divergence
- 1.4 Curl
- 1.5 Product Rules
- 1.6 Second Derivatives