Vector Calculus

IA Lent

1 Differential Geometry of Curves

• Parametrisation of a curve, under some coordinate system (e.g. Cartesian): a function $\mathbf{x}:[a,b]\to\mathbb{R}^3$ with

$$\mathbf{x}(t) = \begin{pmatrix} x(t) \\ y(t) \\ z(t) \end{pmatrix}$$

• In Cartesians: Curve differentiable = components differentiable

• Curve is regular: $|\mathbf{x}'(t)| \neq 0$

• Arc length of curve:

1. Partition the interval [a, b]

2. Calculate sum of straight line lengths at partition points

3. Take limit as maximum Δt approaches zero

• Piecewise smooth curve: break down into integral of each piece

• Line element:

$$ds = |\mathbf{x}'(t)| dt$$

$$= \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2} dt$$

 $\bullet\,$ Tangent, normal, binormal, curvature, torsion

2 Integration

• Line integral: parametrise curve C by $[a,b]\ni t\to \mathbf{x}(t)$

- Scalar field $f(\mathbf{x})$ Scalar arc-length element: $ds = |\mathbf{x}'(t)| dt$:

$$\int_C f(\mathbf{x}) \, \mathrm{d}s = \int_a^b f(\mathbf{x}(t)) \, |\mathbf{x}'(t)| \, \mathrm{d}t$$

- Vector field $\mathbf{F}(\mathbf{x})$ Vector line element: $d\mathbf{x} = \mathbf{x}'(t) dt$:

$$\int_{C} \mathbf{F}(\mathbf{x}) \cdot d\mathbf{x} = \int_{a}^{b} \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt$$

– If the curve C is a closed loop: closed integral/ circulation about C

$$\oint_C \mathbf{F} \cdot \mathrm{d}\mathbf{x}$$

• Area integral: given a region DScalar field $f(\mathbf{x})$ Scalar area element (if D is divided into rectangular elements) dA = dx dy

$$\iint_D f(\mathbf{x}) dA = \int_y \int_{X_y} f(x, y) dx dy$$
$$= \int_x \int_Y f(x, y) dy dx$$

where $X_y = \{x: (x,y) \in D\}$ (visualise horizontal strips), and $Y_x = \{y: (x,y) \in D\}$ (vertical strips)

• Jacobian: If x = x(u, v) and y = y(u, v) are smooth bijection from region D' in (u, v) plane to region D in (x, y) plane, then

$$\iint_D f(x,y) \, \mathrm{d}x \, \mathrm{d}y = \iint_{D'} f(x(u,v), y(u,v)) \, \left| \frac{\partial^2(x,y)}{\partial(u \, \partial v)} \right| \, \mathrm{d}u \, \mathrm{d}v$$

i.e.
$$dx dy = |J| du dv$$

where
$$J = \frac{\partial^2(x,y)}{\partial(u\,\partial v)} = \det\begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{pmatrix} = \det\begin{pmatrix} \frac{\partial \mathbf{x}}{\partial u} \middle| \frac{\partial \mathbf{x}}{\partial v} \end{pmatrix}$$

(|J|) is the "scale factor" for area)

• Volume integral

$$\iiint_V f(\mathbf{x})dV$$

Analogue for Jacobian:

$$J = \frac{\partial^{3}(x, y, z)}{\partial(u \, \partial v \, \partial w)} = \det \left(\frac{\partial \mathbf{x}}{\partial u} \middle| \frac{\partial \mathbf{x}}{\partial v} \middle| \frac{\partial \mathbf{x}}{\partial w} \right)$$

Examples:

Cylindrical polars:

$$dV = dx dy dz = \rho d\rho d\theta dz$$

Spherical polars:

$$dV = dx dy dx = r^2 \sin \theta dr d\theta d\phi$$

• Surface integral:

Given surface defined by $S = \{\mathbf{x} : f(\mathbf{x}) = 0\}$: ∇f is normal to the surface

Given parametrised surface $S = \{\mathbf{x}: \mathbf{x}(u,v): (u,v) \in D\}$ for some region D in (u,v) plane

Normal vector (of unit length)

$$\mathbf{n} = \frac{\frac{\partial \mathbf{x}}{\partial u} \times \frac{\partial \mathbf{x}}{\partial v}}{\left| \frac{\partial \mathbf{x}}{\partial u} \times \frac{\partial \mathbf{x}}{\partial v} \right|}$$

Scalar and vector area element:

$$dS = \left| \frac{\partial \mathbf{x}}{\partial u} \times \frac{\partial \mathbf{x}}{\partial v} \right| du dv$$

$$d\mathbf{S} = \frac{\partial \mathbf{x}}{\partial u} \times \frac{\partial \mathbf{x}}{\partial v} \, du \, dv = \mathbf{n} \, dS$$

3 Div, Grad, Curl and Laplacian: In Cartesians

• Gradient (of scalar field): ∇f

$$[\nabla f]_i = \frac{\partial f}{\partial x_i}$$

- Gradient of vector field
- Directional derivative: $D_{\mathbf{v}}f = \mathbf{v} \cdot \nabla f$

$$\mathbf{v} \cdot \nabla f = v_i \frac{\partial f}{\partial x_i}$$

• Divergence: $\nabla \cdot \mathbf{F}$

$$\nabla \cdot \mathbf{F} = \frac{\partial F_i}{\partial x_i}$$

• Curl: $\nabla \times \mathbf{F}$

$$[\nabla \times \mathbf{F}]_i = \epsilon_{ijk} \frac{\partial x_j}{\partial F_k}$$

• Laplacian (scalar): (div grad) $\nabla^2 f = \nabla \cdot \nabla f$

$$\nabla^2 f = \frac{\partial f}{\partial x_i} x_i$$

• Laplacian (vector field): $\nabla^2 \mathbf{F} = \nabla(\nabla \cdot \mathbf{F}) - \nabla \times (\nabla \times \mathbf{F})$

$$[\nabla^2 \mathbf{F}]_i = (\nabla^2 F_i) \mathbf{e}_i$$

- div curl = $\nabla \cdot \nabla \times \mathbf{F} = 0$
- curl grad = $\nabla \times \nabla f = \mathbf{0}$

4 Integration Theorems

• Green's Theorem:

If P and Q are continuously differentiable scalar fields on $A \subset R^2$ and ∂A is made of collection of smooth curves, then

$$\oint_{\partial A} P \, dx + Q \, dy = \iint_A \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \, dx \, dy$$

• Stokes' Theorem:

If $\mathbf{F}(\mathbf{x})$ is a continuously differentiable vector field, S an orientable surface with ∂S piecewise regular boundary, then

$$\int_{S} (\mathbf{\nabla} \times \mathbf{F}) \cdot d\mathbf{S} = \oint_{\partial S} \mathbf{F} \cdot d\mathbf{x}$$

• Divergence/Gauss' Theorem:

(3D) If $\mathbf{F}(\mathbf{x})$ is a continuously differentiable vector field, V a volume with ∂V piecewise regular boundary, then

$$\int_{V} \nabla \cdot \mathbf{F} \, \mathrm{d}V = \int_{\partial V} \mathbf{F} \cdot \mathrm{d}\mathbf{S}$$

• (2D): (normal points out of the region)

$$\int_{D} \nabla \cdot \mathbf{F} \, \mathrm{d}A = \oint_{\partial D} \mathbf{F} \cdot \mathbf{n} \, \mathrm{d}s$$

5 Maxwell's Equations

6 Poisson's Equation

- Laplace's equation (Forcing = 0)
- Dirichlet and Neumann condition, with uniqueness

7 Cartesian Tensors

• Definition: A tensor T of rank n has components $T_{\underbrace{ij \dots k}_{n \text{ indices}}}$ transforms from the right handed orthonormal basis \mathbf{e}_i to \mathbf{e}'_i under the law

$$T'_{ij\ldots k} = R_{ip}R_{jq}\ldots R_{kr}T_{pq\ldots r}$$

(where $R_i j$ are components of a rotation matrix)

- Scalar (rank 0), vector (rank 1), linear map
- Scaling and adding tensors (of same order) give tensors
- Tensor product: $(T \otimes S)_{\underbrace{ij \dots k}_{n \text{ indices}} \underbrace{pq \dots r}_{m \text{ indices}}} = T_{ij \dots k} S_{pq \dots r}$
- Contraction: contracting on indices i and j: $S_{\underbrace{p \dots q}_{n-2}} = \delta_{ij} T_{ijp\dots q}$
- Symmetric, antisymmetric (in components in a pair of components); totally symmetric/antisymmetric
- Tensor field of rank n: $T_{ij...k}(\mathbf{x}_0)$ gives a tensor at each point in space (say \mathbb{R}^3), e.g. scalar field, vector field
- Differentiating tensor fields:

$$\frac{\partial}{\partial x_i'} = R_{ij} \frac{\partial}{\partial x_j}$$

(each derivative gives a factor R)

• m-th partial derivative of rank n tensor is a tensor of rank m + n:

$$\left(\frac{\partial}{\partial x_p}\right)\left(\frac{\partial}{\partial x_q}\right)\dots\left(\frac{\partial}{\partial x_r}\right)T_{ij\dots k}(\mathbf{x})$$

• Divergence theorem:

$$\int_{V} \frac{\partial T_{ij...k...l}}{\partial x_k} dV = \int_{\frac{\partial}{\partial V}} T_{ij...k...l} n_k dS$$

• Rank 2 tensor: decompose (uniquely) into symmetric and antisymmetric parts:

$$T_{ij} = \underbrace{\frac{1}{2}(T_{ij} + T_{ji})}_{S_{ij}} + \underbrace{\frac{1}{2}(T_{ij} - T_{ji})}_{A_{ij}}$$

And the antisymmetric part

$$A_{ij} = \varepsilon_{ijk}\omega_k$$

where $\omega_i = \frac{1}{2} \varepsilon_{ijk} T_{jk}$. Symmetric part:

$$S_{ij} = \underbrace{P_{ij}}_{\text{traceless}} + \underbrace{\frac{1}{3}\delta_{ij}S_{k}k}_{\text{isotropic}}$$

- For any symmetric second rank tensor, there exist a choice of right handed Cartesian coords where the matrix is diagonal (real symmetric matrix can be orthogonally diagonalised)
- Isotropic tensor: invariant under any change of bases:

$$T'_{ij\dots k} = R_{ip}R_{jq}\dots R_{kr}T_{pq\dots r} = T_{ij\dots k}$$

• Correspondence between multi-linear maps and tensors: If a multi-linear map (well-defined, independent of basis) is given by

$$\underbrace{\mathbb{R}^3 \times \mathbb{R}^3 \times \cdots \times \mathbb{R}^3}_{n} \to \mathbb{R}$$
$$(\mathbf{a}, \mathbf{b}, \dots \mathbf{c}) \to T_{ij\dots k} a_i b_j c_k$$

Then $T_{ij...k}$ is a rank n tensor.

• Quotient theorem: Given array $T_{i...jp...q}$, if

$$v_{i\dots j} := T_{i\dots jp\dots q} u_{p\dots q}$$

is a tensor for any tensor $u_{p...q}$, then $T_{i...jp...q}$ are components of a tensor.