Vector products

$$\mathbf{a} \cdot \mathbf{b} = ab \cos \theta$$

$$\mathbf{a} \times \mathbf{b} = ab\sin\theta\hat{\mathbf{n}}$$

$$\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$$
 and $\mathbf{a} \times \mathbf{a} = \mathbf{0}$

$$a \times (b \times c) = b(a \cdot c) - c(a \cdot b)$$

Suffix notation

- 1. A suffix that appears <u>twice</u> implies a summation.
- 2. Any suffix <u>cannot appear</u> more than twice in any term.

We define the **Kronecker delta** as:

$$\delta_{ij} = \left\{ \begin{array}{ll} 1 & i = j \\ 0 & i \neq j \end{array} \right.$$

and the Levi-Civita as:

$$\epsilon_{ijk} = \left\{ \begin{array}{ll} +1 & 123, 312, 231 \\ -1 & 132, 213, 321 \\ 0 & \text{repeat indices.} \end{array} \right.$$

Consequently:

$$\epsilon_{ijk} = \epsilon_{kij} = \epsilon_{jki}$$
$$= -\epsilon_{ijk} = -\epsilon_{ijk} = -\epsilon_{ijk}$$

and we have the following identities:

$$\boldsymbol{a} = \sum_{i=1}^{3} a_i \boldsymbol{e}_i = a_i \boldsymbol{e}_i$$

 $A\mathbf{x} = a_{ij}x_j\mathbf{e}_i$ for $m \times n$ matrix A

$$\delta_{ii} = 3$$

$$[\ldots]_i \delta_{ik} = [\ldots]_k$$

$$e_i \cdot e_j = \delta_{ij}$$

$$e_i \times e_j = \epsilon_{ijk} e_k$$

$$\boldsymbol{a} \times \boldsymbol{b} = \epsilon_{ijk} a_i b_k \boldsymbol{e}_i$$

$$\boldsymbol{a} \cdot (\boldsymbol{b} \times \boldsymbol{c}) = \epsilon_{ijk} a_i b_j c_k$$

$$\epsilon_{ijk}\epsilon_{klm} = \delta_{il}\delta_{jm} - \delta_{im}\delta_{jl}$$

$$\epsilon_{ijk}\epsilon_{ijl} = 2\delta_{kl}$$
 and $\epsilon_{ijk}\epsilon_{ijk} = 6$.

Transformations

Let matrix L relate basis $\{e_i\}$ to basis $\{e'_i\}$ with rule:

$$e'_i = \ell_{ij}e_j$$
 where $(L)_{ij} = \ell_{ij}$.

Then $L^T L = L L^T = I$, and:

$$\ell_{ik}\ell_{jk} = \ell_{ki}\ell_{kj} = \delta_{ij}$$

$$p'_i = \ell_{ij} p_j$$
 for $\boldsymbol{p} = p_i \boldsymbol{e}_i = p'_i \boldsymbol{e}'_i$.

Tensors

A rank 3 tensor is defined as:

$$T'_{ijk} = \ell_{ip}\ell_{jq}\ell_{kr}T_{pqr}$$

which relates frame S in $\{e_i\}$ to frame S' in $\{e'_i\}$ with rule $e'_i = \ell_{ij}e_j$, etc.

Properties of tensors:

- 1. The <u>addition</u> of two rank n tensors is also a rank n tensor.
- 2. The <u>multiplication</u> of a rank m tensor with a rank n tensor yields a rank m + n tensor.
- 3. If $T_{ijk...s}$ is a rank m tensor then $T_{iik...s}$ is a rank m-2 tensor.
- 4. If T_{ij} is a tensor then T_{ji} is also a tensor. Explicitly:

$$T'_{ij} = \ell_{ip}\ell_{jq}T_{pq} \implies T' = LTL^{T}$$
$$T'_{ii} = \ell_{jp}\ell_{iq}T_{pq}.$$

Symmetric tensors

 T_{ij} is a symmetric tensor when $T_{ij} = T_{ji}$ in frame S. Then $T'_{ij} = T'_{ji}$ in frame S'.

Similarly T_{ij} is an anti-symmetric tensor if $T_{ij} = -T_{ji}$ and $\overline{T'_{ij}} = -T'_{ji}$.

Finally any tensor can be written as a sum of symmetric and anti-symmetric parts:

$$T_{ij} = \frac{1}{2}(T_{ij} + T_{ji}) + \frac{1}{2}(T_{ij} - T_{ji}).$$

Quotient theorem

Consider 9 entities T_{ij} in frame S and T'_{ij} in frame S'. Let $b_i = T_{ij}a_j$ where a_j is a vector. If b_i always transforms as a vector then T_{ij} is a rank 2 tensor.

Generalising, let $R_{ijk...r}$ be a rank m tensor and $T_{ijk...s}$ a set of 3^n numbers where n > m. If $T_{ijk...s}R_{ijk...r}$ is a rank n - m tensor then $T_{ijk...s}$ is a rank n tensor.

Matrices

We define a $m \times n$ matrix A as $(A)_{ij} = a_{ij}$ where i = 1, ..., m and j = 1, ..., n.

- $\operatorname{Tr} A = a_{ii}$
- \bullet $(A^T)_{ij} = a_{ii}$
- $\bullet \ (AB)^T = B^T A^T$
- $(I)_{ij} = \delta_{ij}$

The determinant of a 3×3 matrix A is:

$$\det A = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$
$$= \epsilon_{lmn} a_{1l} a_{2m} a_{3n}$$
$$= \epsilon_{lmn} a_{l1} a_{m2} a_{n3}.$$

Furthermore:

$$\epsilon_{ijk} \det A = \epsilon_{lmn} a_{il} a_{jm} a_{kn}$$

$$\epsilon_{lmn} \det A = \epsilon_{ijk} a_{il} a_{jkm} a_{kn}$$

$$\det A = \frac{1}{3!} \epsilon_{ijk} \epsilon_{lmn} a_{il} a_{jm} a_{kn}.$$

Properties of determinants:

- 1. Adding rows to each other does not change the determinant.
- 2. Interchanging two rows changes determinant signs.
- 3. $\det A = \det A^T$
- 4. $det(AB) = det A \cdot det B$

These also apply to columns. Finally:

$$\epsilon_{ijk}\epsilon_{lmn} \det A = \begin{vmatrix} a_{il} & a_{im} & a_{in} \\ a_{jl} & a_{jm} & a_{jn} \\ a_{kl} & a_{km} & a_{kn} \end{vmatrix}$$

and setting A = I yields:

$$\epsilon_{ijk}\epsilon_{lmn} = \left| \begin{array}{ccc} \delta_{il} & \delta_{im} & \delta_{in} \\ \delta_{jl} & \delta_{jm} & \delta_{jn} \\ \delta_{kl} & \delta_{km} & \delta_{kn} \end{array} \right|.$$

Linear equations

Let y = Ax. Then $x_i = A_{ij}^{-1}y_i$ with:

$$\begin{split} A_{ij}^{-1} &= \frac{1}{2} \frac{1}{\det A} \epsilon_{imn} \epsilon_{jpq} a_{pm} a_{qn} \\ &= \frac{1}{\det A} C_{ij}^T \end{split}$$

where C is the cofactor matrix of A.

Pseudotensors

A rank 2 pseudotensor is defined as:

$$T'_{ij} = (\det L)\ell_{ip}\ell_{jq}T_{pq}$$

where $(L)_{ij} = \ell_{ij}$ and $\det L = \pm 1$.

Pseudovectors are rank 1 pseudotensors.

Invariant tensors

Tensor T is $\underline{\text{invariant}}$ or isotropic if:

$$T_{ijk...} = \ell_{i\alpha}\ell_{j\beta}\ell_{k\gamma}\cdots T_{\alpha\beta\gamma...}$$

for every orthogonal matrix L.

- If a_{ij} is a rank 2 invariant tensor then $a_{ij} = \lambda \delta_{ij}$.
- The most general rank 3 invariant pseudotensor is $a_{ijk} = \lambda \epsilon_{ijk}$. There are no rank 3 invariant true tensors.
- Invariant true tensors can only be even ranked.
- Invariant pseudotensors can only be odd ranked.

Rotation tensors

The clockwise <u>rotation</u> of position vector x to y about unit vector \hat{n} is given by:

$$y_i = R_{ij}(\theta, \hat{\boldsymbol{n}})x_j$$

$$R_{ij}(\theta, \hat{\boldsymbol{n}}) = \delta_{ij} \cos \theta + (1 - \cos \theta) n_i n_j$$
$$-\epsilon_{ijk} n_k \sin \theta$$

and is the rotation tensor.

Reflections and inversions

The <u>reflection</u> of vector \boldsymbol{x} to \boldsymbol{y} in plane with unit vector $\hat{\boldsymbol{n}}$ is:

$$y_i = \sigma_{ij} x_j$$

$$\sigma_{ij} = \delta_{ij} - 2n_i n_j.$$

The <u>inversion</u> of vector x to y is given by y = -x and is defined as:

$$y_i = P_{ij}x_j$$

$$P_{ij} = \delta_{ij}$$
.

Projections

We define P to be a <u>parallel</u> projection operator to vector \mathbf{u} if:

$$Pu = u$$
 and $Pv = 0$

where $\boldsymbol{u} \cdot \boldsymbol{v} = \boldsymbol{0}$. Then:

$$P_{ij} = \frac{u_i u_j}{u^2}.$$

Similarly we define Q to be an <u>orthogonal</u> projection to vector \boldsymbol{u} if:

$$Q\mathbf{u} = \mathbf{0}$$
 and $Q\mathbf{v} = \mathbf{v}$.

Here Q = I - P.

Inertia tensors

Let L denote the angular momentum of a rigid body about the origin of mass m, volume V and density ρ at position r with velocity v. Then:

$$L_i = I_{ij}\omega_j$$

$$I_{ij} = I_{ij}(O) = \int_{V} \rho(r^2 \delta_{ij} - x_i x_j) dV$$

where $I_{ij}(O)$ is the inertia tensor about the origin. The <u>kinetic energy</u> of such a body is:

$$T = \frac{1}{2} I_{ij} \omega_i \omega_j = \frac{1}{2} \mathbf{L} \cdot \boldsymbol{\omega}.$$

Parallel axis theorem

Consider the same rigid body now with centre of mass G and let $\overrightarrow{OG} = \mathbf{R}$. Then:

$$I_{ij}(O) = I_{ij}(G) + M(R^2 \delta_{ij} - X_i X_j)$$
$$M = \int_V \rho'(\mathbf{r}') dV'.$$

Diagonalisation

Let $L = I_{ij}\omega_j$ where I_{ij} is a rank 2 tensor and let $L = \lambda \omega$. Then:

$$(I_{ij} - \lambda \delta_{ij})\omega_j = 0 \implies \det(I_{ij} - \lambda \delta_{ij}) = 0$$

where expanding this gives:

$$P - Q\lambda + R\lambda^2 - \lambda^3 = 0$$

for $P = \det I$, $Q = \frac{1}{2}[(\operatorname{tr} I)^2 - \operatorname{tr}(I^2)]$ and $R = \operatorname{tr} I$ given <u>tensor</u> I.

Real symmetric tensors

Let rank 2 real symmetric tensor T be diagonalisable with real eigenvalues $\lambda^{(i)}$ and orthonormal eigenvectors $\boldsymbol{\ell}^{(i)}$ where i=1,2,3. Let transformation matrix be:

$$L_{ij} = \ell_j^{(i)} = \begin{pmatrix} \ell_1^{(1)} & \ell_2^{(1)} & \ell_3^{(1)} \\ \ell_1^{(2)} & \ell_2^{(2)} & \ell_3^{(2)} \\ \ell_1^{(3)} & \ell_2^{(3)} & \ell_3^{(3)} \end{pmatrix}_{ij}$$

and always defined such that $\det L = +1$ which transforms frame $S \to S'$.

Then since $T_{pq}\ell_q^{(i)} = \lambda^{(i)}\ell_p^{(i)}$:

$$T'_{ij} = \ell_{ip}\ell_{jq}T_{pq}$$

$$= \lambda^{(i)} \delta_{ij} = \begin{pmatrix} \lambda^{(1)} & 0 & 0 \\ 0 & \lambda^{(2)} & 0 \\ 0 & 0 & \lambda^{(3)} \end{pmatrix}_{ii}.$$

Taylor expansions

In the one-dimensional case we have:

$$f(x) = \sum_{n=0}^{\infty} \frac{1}{n!} f^{(n)}(a) (x - a)^n$$

and is f expanded about x = a.

Trignometric expansions are in radians!

$$\therefore f(x+a) = \sum_{n=0}^{\infty} \frac{1}{n!} f^{(n)}(x) a^n$$
$$= \exp\left(a \frac{d}{dx}\right) f(x)$$

Then for three dimensions:

$$\phi(\mathbf{r} + \mathbf{a}) = \sum_{n=0}^{\infty} \frac{1}{n!} (\mathbf{a} \cdot \nabla_r)^n \phi(\mathbf{r})$$
$$= \exp(\mathbf{a} \cdot \nabla_r) \phi(\mathbf{r}).$$

Curvilinear coordinates

Let x_i denote Cartesian coordinates and u_i denote curvilinear coordinates. Then:

$$(x_1, x_2, x_3) \rightarrow (u_1, u_2, u_3)$$

where each $u_i = u_i(x_1, x_2, x_3)$ and:

$$r = x_1 e_1 + x_2 e_2 + x_3 e_3$$

= $u_1 e_{u_1} + u_2 e_{u_2} + u_3 e_{u_3}$.

Scale factors

Let $u_1 \to u_1 + du_1$ in $\mathbf{r} = \mathbf{r}(u_1, u_2, u_3)$. Then $d\mathbf{r}$ in $\mathbf{r} \to \mathbf{r} + d\mathbf{r}$ is defined as:

$$\mathrm{d}\boldsymbol{r} = \frac{\partial \boldsymbol{r}}{\partial u_1} \mathrm{d}u_1 := h_1 \boldsymbol{e}_1 \mathrm{d}u_1.$$

 h_1 is the scale factor of unit vector e_1 :

$$h_1 = \left| \frac{\partial \boldsymbol{r}}{\partial u_1} \right| \text{ and } \boldsymbol{e}_1 = \frac{1}{h_1} \frac{\partial \boldsymbol{r}}{\partial u_1}.$$

If $e_i \cdot e_j = \delta_{ij}$ then u_i is an **orthogonal** curvilinear coordinate system.

Vector and arc length

The vector length $d\mathbf{r}$ of \mathbf{r} is defined as:

$$\mathrm{d}\boldsymbol{r} = \sum_{i=1}^{3} h_i \mathrm{d}u_i \boldsymbol{e}_i$$

where $u_i \to u_i + du_i$ for $\forall i = 1, 2, 3$.

Then the arc length ds is defined as:

$$(\mathrm{d}s)^2 = \mathrm{d}\mathbf{r} \cdot \mathrm{d}\mathbf{r}$$
$$= g_{ij} \, \mathrm{d}u_i \, \mathrm{d}u_j$$

where g_{ij} is the metric tensor:

$$g_{ij} = g_{ji} = \frac{\partial x_k}{\partial u_i} \frac{\partial x_k}{\partial u_j}$$
$$= h_i h_j (\mathbf{e}_i \cdot \mathbf{e}_j).$$

Area and volume

Let $d\mathbf{r}_i = h_i \mathbf{e}_i du_i$ denote vector length when $u_i \to u_i + du_i$. (**No** sum!)

The infinitesimal vector area formed by $d\mathbf{r}_1$ and $d\mathbf{r}_2$ is:

$$d\mathbf{S} = (h_1 d\mathbf{u}_1 \mathbf{e}_1) \times (h_2 d\mathbf{u}_2 \mathbf{e}_2).$$

Similarly the infinitesimal volume formed by edges $d\mathbf{r}_1$, $d\mathbf{r}_2$ and $d\mathbf{r}_3$ is:

$$dV = |(d\mathbf{r}_1 \times d\mathbf{r}_2) \cdot d\mathbf{r}_3|$$
$$= \sqrt{g} du_1 du_2 du_3$$

where $g = \det(g_{ij})$.

Cylindrical coordinates

 $(u_1, u_2, u_3) = (\rho, \phi, z)$ where ρ represents the radial distance from the origin and ϕ is the anticlockwise rotation angle on the x-y plane. In Cartesian unit vectors:

$$r = \rho \cos \phi \mathbf{e}_1 + \rho \sin \phi \mathbf{e}_2 + z \mathbf{e}_3$$

$$h_{\rho} = 1$$
, $e_{\rho} = \cos \phi e_1 + \sin \phi e_2$

$$h_{\phi} = \rho$$
, $e_{\phi} = -\sin\phi e_1 + \cos\phi e_2$

$$h_z = 1$$
, $e_z = e_3$

and forms an orthogonal set.

Spherical coordinates

 $(u_1, u_2, u_3) = (r, \theta, \phi)$ where θ represents the clockwise rotation angle in y-z plane and ϕ the anticlockwise rotation angle in x-y plane. In Cartesian unit vectors:

 $r = r \sin \theta \cos \phi e_1 + r \sin \theta \sin \phi e_2 + r \cos \theta e_3$

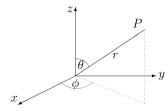
$$h_r = 1, \ h_\theta = r, \ h_\phi = r \sin \theta$$

 $\mathbf{e}_r = \sin\theta\cos\phi\mathbf{e}_1 + \sin\theta\sin\phi\mathbf{e}_2 + \cos\theta\mathbf{e}_3$

 $e_{\theta} = \cos \theta \cos \phi e_1 + \cos \theta \sin \phi e_2 - \sin \theta e_3$

$$\mathbf{e}_{\phi} = -\sin\phi\mathbf{e}_1 + \cos\phi\mathbf{e}_2$$

and also forms an orthogonal set.



Gradient

The gradient of a scalar field f(r) is:

$$df(\mathbf{r}) := \mathbf{\nabla} f(\mathbf{r}) \cdot d\mathbf{r}$$

when $r \to r + dr \implies f \to f + df$. Taking the total differential of f yields:

$$\nabla f = \sum_{i=1}^{3} \frac{1}{h_i} \frac{\partial f}{\partial u_i} e_i$$

where $\{e_i\}$ is orthogonal.

Divergence

The divergence of a <u>vector</u> field \boldsymbol{F} is:

$$\nabla \cdot \boldsymbol{F} := \lim_{\delta V \to 0} \frac{1}{\delta V} \int_{\delta S} \boldsymbol{F} \cdot \mathrm{d} \boldsymbol{S}$$

for surface δS bounds infinitesimal δV . In orthogonal curvilinear coordinates:

$$\nabla \cdot \mathbf{F} = \frac{1}{h_1 h_2 h_3} \left\{ \frac{\partial}{\partial u_1} (F_1 h_2 h_3) + \frac{\partial}{\partial u_2} (h_1 F_2 h_3) + \frac{\partial}{\partial u_3} (h_1 h_2 F_3) \right\}.$$

Curl

The curl of a <u>vector</u> field F in the direction of unit vector \hat{n} is:

$$\hat{\boldsymbol{n}} \cdot (\boldsymbol{\nabla} \times \boldsymbol{F}) := \lim_{\delta S \to 0} \frac{1}{\delta S} \oint_{\delta C} \boldsymbol{F} \cdot d\boldsymbol{r}$$

where curve δC encloses plane δS . In orthogonal curvilinear coordinates:

$$oldsymbol{
abla} imes oldsymbol{F} = rac{1}{h_1 h_2 h_3} egin{bmatrix} h_1 oldsymbol{e}_1 & h_2 oldsymbol{e}_2 & h_3 oldsymbol{e}_3 \ rac{\partial}{\partial u_1} & rac{\partial}{\partial u_2} & rac{\partial}{\partial u_3} \ h_1 a_1 & h_2 a_2 & h_3 a_3 \end{bmatrix}.$$

Laplacian

The Laplacian of a scalar field f is:

$$\nabla^2 f = \nabla \cdot (\nabla f)$$

and in orthogonal curvilinear coordinates:

$$\begin{split} & \boldsymbol{\nabla}^2 f = \frac{1}{h_1 h_2 h_3} \bigg\{ \frac{\partial}{\partial u_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial f}{\partial u_1} \right) + \\ & \frac{\partial}{\partial u_2} \left(\frac{h_3 h_1}{h_2} \frac{\partial f}{\partial u_2} \right) + \frac{\partial}{\partial u_3} \left(\frac{h_1 h_2}{h_3} \frac{\partial f}{\partial u_3} \right) \bigg\}. \end{split}$$

The Laplacian of a vector field F is:

$$\nabla^2 \mathbf{F} = \nabla(\nabla \cdot \mathbf{F}) - \nabla \times (\nabla \times \mathbf{F}).$$

Vector calculus identities

Particularly for Cartesian coordinates we can apply the suffix notation:

$$\nabla f = \frac{\partial f}{\partial x_i} \mathbf{e}_i$$

$$\frac{\partial x_i}{\partial x_j} = \delta_{ij} \text{ and } \frac{\partial x_i}{\partial x_i} = \delta_{ii} = 3$$

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

$$\nabla \times \mathbf{F} = \epsilon_{ijk} \frac{\partial F_k}{\partial x_i} \mathbf{e}_i.$$

Divergence theorem

Let surface S enclose volume V. Then:

$$\iiint_{V} \nabla \cdot \mathbf{F} dV = \oint_{S} \mathbf{F} \cdot d\mathbf{S}$$

where \boldsymbol{F} is a vector field.

Stokes' theorem

Let closed curve C bound open surface S and let \mathbf{F} be a vector field. Then:

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\mathbf{\nabla} \times \mathbf{F}) \cdot d\mathbf{S}$$

for C is traversed in anticlockwise sense.

Dirac delta function

The Dirac delta in 1D is defined as:

$$\delta(x-a) = \begin{cases} \infty & x = a \\ 0 & \text{otherwise.} \end{cases}$$

In three dimensions this becomes:

$$\delta^{(3)}(\boldsymbol{r} - \boldsymbol{r}_0) := \delta(\boldsymbol{r} - \boldsymbol{r}_0)$$
$$= \delta(x - x_0)\delta(y - y_0)\delta(z - z_0)$$

where (x, y, z) are Cartesian coordinates.

In orthogonal curvilinear coordinates:

$$\delta(\mathbf{r} - \mathbf{a}) = \frac{1}{h_1 h_2 h_3} \delta(u_1 - a_1)$$
$$\cdot \delta(u_2 - a_2) \delta(u_3 - a_3).$$