

Functions :

D: $f: D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ has limit L as $(x, y) \rightarrow (x_0, y_0)$

$$\Leftrightarrow \lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y) = L$$

\Leftrightarrow When $(x, y) \rightarrow (x_0, y_0)$ along ANY path in D , $f(x, y)$ gets close to L .

Make rigorous with $\epsilon - N$ Use to show limit does not exist

- The limit can exist even when f is undefined at the point
- L must be finite

T: $c, L, M \in \mathbb{R}$ $f \rightarrow L$, $g \rightarrow M$

- $f+g \rightarrow L+M$
- $cf \rightarrow cL$
- $fg \rightarrow LM$
- $f/g \rightarrow L/M$ when $M \neq 0$. Use to find limit

T: f, g, h continuous & $g(x, y) \leq f(x, y) \leq h(x, y)$

$$\Rightarrow [g \rightarrow L \text{ & } h \rightarrow L] \Rightarrow f \rightarrow L$$

Use to prove limit is something in general.

D: f continuous at (x_0, y_0)

$$\Leftrightarrow \lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y) = f(x_0, y_0)$$

T: polynomials, trig, exponentials, n^{th} roots, logs & hyperbolic functions are all continuous on their domains.

T: f & g cont at (x_0, y_0) , $c \in \mathbb{R}$ Then the following are cont there

- $f+g$
- cf
- fg
- f/g ($g \neq 0$)
- h of f with h cont at $f(x_0, y_0)$.

D: f is differentiable at (x_0, y_0)

$$\Leftrightarrow f_x \text{ & } f_y \text{ exist at } (x_0, y_0)$$

& The tangent plane

$$z = f(x, y) = f(x_0, y_0) + f_x|_{(x_0, y_0)} (x - x_0) + f_y|_{(x_0, y_0)} (y - y_0)$$

Defined as \mathbb{R} derivatives with \lim

is a good approximation to f at (x_0, y_0) (In the sense that can be made rigorous through the higher order terms $\rightarrow 0$ in the limit.)

T: f_x & f_y exist & are continuous $\Rightarrow f$ is differentiable at (x_0, y_0)

Note strictly a one way implication.

D: f is C^n if all of its n^{th} order partial derivatives exist & are continuous.

T: f is $C^n \Rightarrow f$ is C^1, \dots, C^{n-1}

T: f is $C^1 \Rightarrow f$ differentiable.

T: Chain Rule: can generalize to \mathbb{R}^n
 $h(x, y, z) = f(u(x, y, z), v(x, y, z), w(x, y, z))$

Then

$$\begin{aligned} h_x &= f_u u_x + f_v v_x + f_w w_x \\ h_y &= \dots \\ h_z &= \dots \end{aligned}$$

$$[h_x \ h_y \ h_z] = [f_u \ f_v \ f_w] \underbrace{\begin{bmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{bmatrix}}_{\text{Jacobian}}$$

$$D: \text{Jacobian} = \frac{\partial(u, v, w)}{\partial(x, y, z)} = \det \left(\begin{bmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{bmatrix} \right)$$

T: Jacobian $\neq 0$

$$\Rightarrow \begin{bmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{bmatrix} \begin{bmatrix} x_u & x_v & x_w \\ y_u & y_v & y_w \\ z_u & z_v & z_w \end{bmatrix} = I_3$$

D: For $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ differentiable then the derivative is

$$D_f = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \dots & \frac{\partial f_1}{\partial x_n} \\ \vdots & \ddots & \downarrow \\ \frac{\partial f_m}{\partial x_1} & \dots & \frac{\partial f_m}{\partial x_n} \end{bmatrix}_{f_i} \quad \text{where } f = (f_1, \dots, f_m)$$

$m \times n$ matrix.

T: $f: \mathbb{R}^m \rightarrow \mathbb{R}$, $g: \mathbb{R}^n \rightarrow \mathbb{R}^m$ differentiable.
If $f \circ g$ is defined
 $\Rightarrow D_{f \circ g} = D_f D_g$

Derivative of composition
is product of matrices

D: For \mathbb{R}^n with basis $\{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ then define

$$\nabla = \sum_{i=1}^n \mathbf{e}_i \frac{\partial}{\partial x_i} = \left(\frac{\partial}{\partial x_1}, \dots, \frac{\partial}{\partial x_n} \right)$$

T: If f is C^n we can approximate it by a polynomial order n around a point a by

$$P_n(x) = \sum_{k=0}^n \frac{1}{k!} \left[(x-a) \cdot \nabla \right]^k f|_a$$

\hookrightarrow Dot product.

D: The truncation error $R_n(x)$ about point a is

$$R_n(x) = f(x) - P_n(x)$$

T: $R_n(x) = \frac{1}{(n+1)!} \int_{(a+\xi(x-a))}^x \left[(x-a) \cdot \nabla \right]^{n+1} f |$
For $\xi \in (0,1)$

D: The critical points of function f occur when $\nabla f = 0$ or does not exist.

D: For f a func of 2 variables the Hessian matrix is

$$H(a,b) = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} \Big|_{(a,b)}$$

D: The hessian is

$$\det(H) = f_{xx} f_{yy} - (f_{xy})^2$$

T: hessian determines type of critical point. So for a critical point (a,b)

$\det(H(a,b)) = 0 \Rightarrow$ Inconclusive typically try higher degree taylor approx

$\det(H(a,b)) < 0 \Rightarrow$ Saddle point at (a,b)

$\det(H(a,b)) > 0 \Rightarrow$ $[f_{xx}(a,b) < 0 \Rightarrow \max \text{ at } (a,b)]$
 $\text{OR } [f_{xx}(a,b) > 0 \Rightarrow \min \text{ at } (a,b)]$

T: f & g differentiable, a an extrema of f subject to the constraint that $g(x) = 0$

$$\Rightarrow \exists \lambda \in \mathbb{R} \quad \nabla f(a) = \lambda \nabla g(a)$$

OR: $\nabla g(a) = 0$

D: This λ is called a Lagrange multiplier.

D: $D \subseteq \mathbb{R}$ bounded $\iff (\exists M \in \mathbb{R})(\forall x \in D) (|x| \leq M)$

D: $D \subseteq \mathbb{R}$ is closed if it contains all its boundary points.

T: $\exists x \in \mathbb{R}^n \mid g(x) = 0 \}$ closed & bounded $\Rightarrow \exists a \max \& \min \text{ of } f$ subject to $g(x) = 0$.

T: f, g_1, g_2 differentiable. a an extrema of f subject to $g_1(x) = 0, g_2(x) = 0$.
 $\Rightarrow \exists \lambda_1, \lambda_2 \in \mathbb{R}$

$$\nabla f(a) = \lambda_1 \nabla g_1(a) + \lambda_2 \nabla g_2(a)$$

Assuming that $\nabla g_1(a)$ & $\nabla g_2(a)$ are linearly independent.

Space Curves & Vector Fields:

We start by considering a

$C(t) = (x(t), y(t), z(t))$ to be a parametrisation of some curve C , describing the path of a particle at time t .

C gives the location of a particle on curve C at time t .

D: Velocity: $v(t) = \frac{dc}{dt} = \left(\frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt} \right)$

D: Speed = $|v(t)| = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2}$

The direction of v is tangent to the path.

D: acceleration: $a(t) = \frac{d^2c}{dt^2} = \left(\frac{d^2x}{dt^2}, \frac{d^2y}{dt^2}, \frac{d^2z}{dt^2} \right)$

D: Tangent line to c at $t=t_0$:

$$l(t) = c(t_0) + (t - t_0)c'(t_0)$$

Recall:

$$\underline{a}, \underline{b} \in \mathbb{R}^n \Rightarrow \underline{a} \cdot \underline{b} = \sum_{i=1}^n a_i b_i$$

$$\textcircled{1} \quad \underline{a} \cdot \underline{b} = \underline{b} \cdot \underline{a} \quad \textcircled{2} \quad \underline{a} \cdot \underline{b} = |\underline{a}| |\underline{b}| \cos(\theta)$$

$$\textcircled{3} \quad \underline{a} \cdot (\underline{b} + \underline{c}) = \underline{a} \cdot \underline{b} + \underline{a} \cdot \underline{c}$$

$$\textcircled{4} \quad \lambda \in \mathbb{R} \quad \lambda(\underline{a} \cdot \underline{b}) = (\lambda \underline{a}) \cdot \underline{b} = \underline{a} \cdot (\lambda \underline{b})$$

$$\textcircled{5} \quad \underline{a}, \underline{b} \neq 0 \Rightarrow [\underline{a} \perp \underline{b} \Leftrightarrow \underline{a} \cdot \underline{b} = 0]$$

$$\underline{a}, \underline{b} \in \mathbb{R}^3 \Rightarrow \underline{a} \times \underline{b} = |\underline{a}| |\underline{b}| \sin(\theta) \underline{n}$$

• θ angle between \underline{a} & \underline{b}

• \underline{n} is unit vector \perp to plane defined by $\underline{a} + \underline{b}$ in direction of right hand rule

$\underline{a} \times \underline{b}$ is a vector perpendicular to both $\underline{a} \neq \underline{b}$.

$$\underline{a} \times \underline{b} = (a_2 b_3 - a_3 b_2, a_3 b_1 - a_1 b_3, (a_1 b_2 - a_2 b_1))$$

$$= \det \begin{vmatrix} i & j & k \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} \rightarrow \text{basis vectors.}$$

$$\textcircled{1} \quad \underline{a} \times \underline{a} = 0 \quad \textcircled{2} \quad \underline{a} \times \underline{b} = -(\underline{b} \times \underline{a})$$

$$\textcircled{3} \quad \underline{a} \times (\underline{b} + \underline{c}) = (\underline{a} \times \underline{b}) + (\underline{a} \times \underline{c})$$

$$\textcircled{4} \quad \lambda \in \mathbb{R} \quad (r \underline{a}) \times \underline{b} = \underline{a} \times (r \underline{b}) = r(\underline{a} \times \underline{b})$$

T: b & c differentiable \mathbb{R}^3 paths

$$\textcircled{1} \quad \frac{d}{dt} [b + c] = \frac{db}{dt} + \frac{dc}{dt}$$

$$\textcircled{2} \quad \frac{d}{dt} [b \cdot c] = \frac{db}{dt} \cdot c + b \cdot \frac{dc}{dt}$$

$$\textcircled{3} \quad \frac{d}{dt} [b \times c] = \frac{db}{dt} \times c + b \times \frac{dc}{dt}$$

D: The length or arclength of a path c

$$s = \int_a^b |c'(t)| dt$$

D: Unit tangent to a curve c at $c(t)$

$$T(t) = \frac{dc}{ds} = \left(\frac{dc}{dt} \right) / \left| \frac{dc}{dt} \right|$$

D: Principal normal

$$N(t) = \frac{\left(\frac{dT}{dt} \right)}{\left| \frac{dT}{dt} \right|}$$

D: Binormal vector

$$B(t) = T(t) \times N(t)$$

D: Curvature of $c(t)$ on c

$$K(t) = \left| \frac{dT}{ds} \right| = \left| \frac{dT}{dt} \right| / \left| \frac{ds}{dt} \right|$$

D: Torsion $\tau(t)$

$$\frac{dB}{ds} = \frac{B'(t)}{|c'(t)|} = -\tau(t) N(t)$$

D: A vector field is a function

$$F: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

D: A path c is a flow line (or stream line) of a vector field F if $c'(t) = F(c(t))$.

$$\text{D: In } \mathbb{R}^3 \quad \nabla = \left(\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right)$$

Note if f is C^1 ∇f is an \mathbb{R}^3 vector field.

D: For a vector field $F = (F_1, F_2, F_3)$ C' the divergence of F is a scalar function: $\text{div}(F) = \nabla \cdot F$

$$= \frac{\partial}{\partial x} F_1 + \frac{\partial}{\partial y} F_2 + \frac{\partial}{\partial z} F_3$$

Note $\nabla \cdot F > 0 \Rightarrow$ source at P

$\nabla \cdot F < 0 \Rightarrow$ sink at P

$\nabla \cdot F = 0 \Rightarrow$ incompressible vector field.

D: Curl of F is itself a vector field

$$\text{curl}(F) = \nabla \times F =$$

$$\det \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}$$

D: The Laplacian operator is $\nabla^2 = \nabla \cdot \nabla$

$$\nabla = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

Maps C^2 scalar f to

$$\nabla^2 f = f_{xx} + f_{yy} + f_{zz}.$$

If F is a vector field

$$\nabla^2 F = (\nabla^2 F_1, \nabla^2 F_2, \nabla^2 F_3)$$

T: V a C^1 vector field

$\nabla \times V = 0 \Rightarrow \exists \phi$ a scalar function such
that $V = \nabla \phi$

ϕ is unique up to an unknown constant

V is called the gradient field & ϕ
the scalar potential.

T: V C^1 vector field

$\nabla \cdot V = 0 \Rightarrow \exists F$ a vector field with
 $V = \nabla \times F$

F is not unique.

F here is the vector potential.

Integrals:

(For \mathbb{R}^2)

- T: Fubini's Thm: Order of integration can be changed if
- The domain can be divided into horizontal & vertical strips
 - AND f iscts in the domain.

- T: f cts over a rectangular solid (ie $B = [a,b] \times [c,d] \times [p,q]$) then the order of integration can be changed.

- D: A domain D is an elementary region in \mathbb{R}^3 if one variable is bounded by functions of 2 variables and the domain of these functions can be divided into both horizontal & vertical strips.

Coordinate Systems:

2 DIM - Cartesian (x, y) .

Polar: (r, θ)

$$\begin{array}{l} r = |\vec{OP}| = \sqrt{x^2 + y^2} \\ x = r\cos(\theta), y = r\sin(\theta) \end{array}$$

Note that θ is not unique when defined as the angle counter clockwise from the positive x axis.
After restricting to $\theta \in [0, 2\pi]$

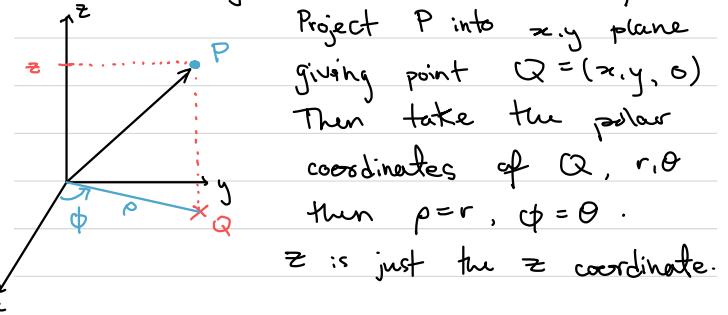
$$\theta(x, y) = \begin{cases} \arctan\left(\frac{y}{x}\right), & x > 0, y \geq 0 \\ \pi + \arctan\left(\frac{y}{x}\right), & x < 0 \\ 2\pi + \arctan\left(\frac{y}{x}\right), & x > 0, y < 0 \\ \frac{\pi}{2}, & x = 0, y > 0 \\ \frac{3\pi}{2}, & x = 0, y < 0 \end{cases}$$

For $\arctan\left(\frac{y}{x}\right) \in (-\frac{\pi}{2}, \frac{\pi}{2})$.

$$\hat{r} = \frac{r}{|\vec{r}|} = (\cos(\theta), \sin(\theta))$$

$$\hat{\theta} = \frac{1}{|\vec{r}|}(-y, x) = (-\sin(\theta), \cos(\theta))$$

3 DIM - Cylindrical Coordinates (ρ, ϕ, z)

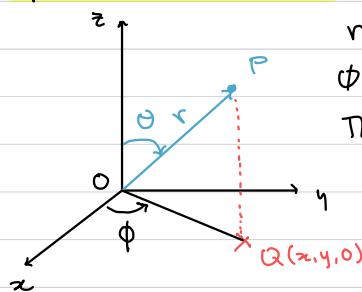


Spherical Coordinates

(r, θ, ϕ)

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

ϕ is the azimuthal angle
The same ϕ as in cylindrical coordinates.



θ is the polar angle. $\theta \in [0, \pi]$
 $\theta = \arccos\left(\frac{z}{r}\right)$

$$x = r\sin(\theta)\cos(\phi)$$

$$y = r\sin(\theta)\sin(\phi)$$

$$z = r\cos(\theta)$$

$$\hat{r} = \frac{r}{|\vec{r}|}$$

$$\hat{\theta} = (-\sin(\phi), \cos(\phi))$$

$$\hat{\phi} = \hat{r} \times \hat{r} = (\cos(\phi)\cos(\theta), \sin(\phi)\cos(\theta), -\sin(\theta))$$

- T: For two elementary regions in \mathbb{R}^2 , $D \neq D^*$, $\# T: D^* \rightarrow D$ a C' bijection then

$$\iiint_D f(x, y) dx dy = \iint_{D^*} f(T(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv$$

Where $T(u, v) = (x(u, v), y(u, v))$ &

$$\left| \frac{\partial(x, y)}{\partial(u, v)} \right| = \left| \det \begin{bmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{bmatrix} \right|$$

Note that the jacobian of polar coordinates is always r , for cylindrical its ρ , for spherical its $r^2 \sin(\theta)$.

We can generalise to n integrals by multiplying by an appropriate jacobian

Path & Surface Integrals:

T: For an integral with constant terminals & an integrand that factorises we have that

$$\begin{aligned} \text{ie } g(x,y,z) &= g_1(x)g_2(y)g_3(z) \\ &\int_a^b \int_c^d \int_d^e g(x,y,z) dx dy dz \\ &= \int_a^b g_1(x) dx \int_c^d g_2(y) dy \int_d^e g_3(z) dz \end{aligned}$$

The integral of a product is the product of the integral in this circumstance

Center of Mass:

A body with mass per unit volume given by $\mu(x,y,z)$ has mass given by

$$M = \iiint_D \mu(x,y,z) dxdydz$$

\$ \stackrel{\text{center of}}{\text{mass}} \$ given by...

$$x_{cm} = \frac{1}{M} \iiint_D x \mu(x,y,z) dxdydz$$

replace with y, z for y_{cm}, z_{cm} .

For a 2D plate remove all the dz integrations.

D: I_n is the moment of inertia about the n axis. Measures the response of the body of spinning it about the n axis. (Higher $I_n \Rightarrow$ harder to spin)

If $\mu(x,y,z)$ is mass per unit volume of a body then

$$I_z = \iiint_D (y^2 + z^2) \mu(x,y,z) dxdydz$$

For the other I_y & I_x have the two components not being looked at -

D: If f a cts scalar function. C a C^1 path with $c(t) = (x(t), y(t), z(t))$. Then the path integral of f along C , over $t \in [a,b]$ is

$$\int_C f ds = \int_a^b f(c(t)) |c'(t)| dt$$

arc length element.

Note t must increase in the parametrisation. When $f=1$ the path integral gives the arclength of C .

D: F a cts vector field, C a C^1 path $c(t) = (x(t), y(t), z(t))$. The line integral of F over C over $t \in [a,b]$ is

$$\int_C F \cdot ds = \int_a^b F(c(t)) \cdot c'(t) dt$$

A short hand for this is for $F = (u, v, w)$

$$\int_C F \cdot ds = \int_C u dx + v dy + w dz$$

This integral is also known as a work integral.

D: A parametrised surface is a function $\phi: D \rightarrow \mathbb{R}^3$, $D \subseteq \mathbb{R}^2$ a domain.

D: If ϕ is a C^1 function then S is a differentiable / C^1 surface.

Tangents & normals to surfaces:

Let S be a C^1 surface, consider curves on S $C_1(v) = \phi(u_0, v)$, $C_2(u) = \phi(u, v_0)$ for a given (u_0, v_0)

D: $T_v :=$ the tangent vector to $C_1(v)$ at $\phi(u_0, v_0)$

$$T_v = \left. \frac{dc_1}{dv} \right|_{v=v_0} = \left. \left(\frac{\partial \phi}{\partial v}, \frac{\partial \phi}{\partial v}, \frac{\partial \phi}{\partial v} \right) \right|_{(u_0, v_0)}$$

Similar for $T_u = \left. \frac{dc_2}{du} \right|_{u=u_0}$.

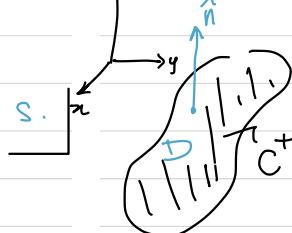
D: The unit normal to the surface at (x_0, y_0, z_0) is $n = T_u \times T_v$
OR $n' = -n$

T: $n(u_0, v_0) \neq 0 \Rightarrow$ surface is smooth

D: For a surface S smooth at (x_0, y_0, z_0) the cartesian equation of the tangent plane at this point is

$$(x - x_0, y - y_0, z - z_0) \cdot \underline{n}(u_0, v_0) = 0$$

the normal to S .



D: S a smooth, except possibly at a finite # of points (EPFE), surface parametrised by $\phi: D \rightarrow S$, (input $u \& v$). The surface area is

$$\iint_S dS = \iint_D |\mathbf{T}_u \times \mathbf{T}_v| du dv$$

T: If f a cts function on a smooth EPFE surface S then

$$\iint_S f dS = \iint_D f(\phi(u, v)) |\mathbf{T}_u \times \mathbf{T}_v| du dv$$

D: An oriented surface is a two sided surface.

T: Let \mathbf{F} be a cts vector field on a smooth, EPFE, orientable, parametrised surface S
 $\Rightarrow \iint_S \mathbf{F} \cdot d\underline{S} = \iint_S \mathbf{F} \cdot \hat{\mathbf{n}} dS$

$$= \iint_D \mathbf{F} \cdot (\mathbf{T}_u \times \mathbf{T}_v) du dv$$

with $\phi: D \rightarrow S$

$$(u, v) \mapsto (x(u, v), y(u, v), z(u, v))$$

D: Positive orientation of a oriented closed curve in xy plane.

- $\hat{\mathbf{n}}$ is normal to xy plane, in the direction of \underline{k} , it is related to C^+ by right hand rule (by thumb).

- If you walk along C^+ the region D will be on your left.
- restrict to simple closed curves

○ simple

○ Non simple.

T: (Greens Theorem) in the plane:

$$\int_{C=\partial D} P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$

OR $\int_{\partial D} \mathbf{F} \cdot d\underline{s} = \iint_D (\nabla \times \mathbf{F}) \cdot \underline{k} dx dy$

Where:

- D is a region in xy plane bounded by simple closed curve $C = \partial D$ with positive orientation

- \mathbf{F} is a C^1 vector field on D
 $F(x, y) = (P(x, y), Q(x, y))$

- D is composed of regions of both horizontal & vertical strips.

T: C a simple closed curve bounding a region D then

$$\text{Area of } D = \frac{1}{2} \int_C x dy - y dx$$

T: (Divergence in the Plane)

Under the same conditions as Greens then where $\hat{\mathbf{n}}$ is the outward normal to ∂D in the xy plane. Then

$$\int_{C=\partial D} \mathbf{F} \cdot \hat{\mathbf{n}} dS = \iint_D \nabla \cdot \mathbf{F} dx dy$$

T: (Stokes Theorem)

- S an open oriented surface parametrised by $\phi(u, v)$ a C^2 mapping
- ∂S oriented closed boundary of S
- F is a C^1 vector field on S
- S & ∂S are oriented such that \hat{n} is the unit outward normal to S .
- Orientation of ∂S & \hat{n} are related by right hand rule.

$$\iint_S (\nabla \times F) \cdot d\bar{S} = \oint_{\partial S} F \cdot d\bar{s}$$

Orientation: Walk along boundary with \hat{n} as your "up", you are moving in the positive direction if S is on your left.

T: Under conditions of Stokes theorem any two surfaces S_1 & S_2 with the same boundary C we have

$$\iint_{S_1} (\nabla \times F) \cdot d\bar{S} = \iint_{S_2} (\nabla \times F) \cdot d\bar{S} = \oint_C F \cdot d\bar{s}$$

T: A closed surface has

$$\iint_S (\nabla \times F) \cdot d\bar{S} = 0.$$

T: F C^1 vector field on \mathbb{R}^2 or \mathbb{R}^3 .

- If oriented, simple, closed curve C

$$\int_C F \cdot d\bar{s} = 0.$$

\Leftrightarrow For any two oriented simple curves C_1, C_2 with same endpoints $\int_{C_1} F \cdot d\bar{s} = \int_{C_2} F \cdot d\bar{s}$

$\Leftrightarrow F = \nabla\phi$ for some scalar func ϕ

$\Leftrightarrow \nabla \times F = 0.$ (irrotational)

D: An **irrotational vector field** is also called **conservative**.

T: (Gauss' Divergence Theorem)

- Ω a solid region in \mathbb{R}^3
- $\partial\Omega$ oriented closed surface
- F a C^1 vect field on Ω
- Orientation given by \hat{n} unit outward normal.

$$\iiint_{\Omega} \nabla \cdot F dV = \iint_{\partial\Omega} F \cdot d\bar{S}$$

$$T: \text{Volume of } \Omega = \frac{1}{3} \iint_{\partial\Omega} (x, y, z) \cdot d\bar{S}$$

Curve Linear Coordinates:

For each point in the cartesian plane (x, y, z)

we associate a unique set of curvilinear coordinates (u_1, u_2, u_3) where:

$$x = f_1(u_1, u_2, u_3), \quad y = f_2(u_1, u_2, u_3), \quad z = f_3(u_1, u_2, u_3)$$

$$\text{and } u_1 = g_1(x, y, z), \quad u_2 = g_2(x, y, z), \quad u_3 = g_3(x, y, z)$$

Let $r(x, y, z) = (x, y, z)$ be the position vector

$$\text{Then } r(u_1, u_2, u_3) = f(u_1, u_2, u_3) = (f_1, f_2, f_3)(u_1, u_2, u_3)$$

A tangent to (x, y, z) with u_2, u_3 const is

$$\frac{\partial r}{\partial u_1}. \text{ This has length } \left| \frac{\partial r}{\partial u_1} \right| = h_1.$$

Thus a unit tangent in this direction is

$$e_1 = \frac{1}{h_1} \frac{\partial r}{\partial u_1}$$

$$\text{Similarly } \frac{\partial r}{\partial u_2} = \left| \frac{\partial r}{\partial u_2} \right| e_2 = h_2 e_2$$

$$\frac{\partial r}{\partial u_3} = h_3 e_3$$

D: We call h_i scale factors.

D: The coordinate system is orthogonal if $\forall i \neq j \quad e_i \cdot e_j = 0$.

T: Let u_1, u_2, u_3 curve lin coords

Consider parametrised curve

$$r(t) = r(u_1(t), u_2(t), u_3(t))$$

$$\Rightarrow \frac{dr}{dt} = h_1 e_1 \frac{du_1}{dt} + h_2 e_2 \frac{du_2}{dt} + h_3 e_3 \frac{du_3}{dt}$$

Let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ be a C^2 scalar function and $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a C^1 vector field \mathbf{v}

$$\mathbf{F}(u_1, u_2, u_3) = F_1(u_1, u_2, u_3) \mathbf{e}_1 + F_2(u_1, u_2, u_3) \mathbf{e}_2 + F_3(u_1, u_2, u_3) \mathbf{e}_3.$$

Then

$$1. \quad \nabla f = \frac{1}{h_1} \frac{\partial f}{\partial u_1} \mathbf{e}_1 + \frac{1}{h_2} \frac{\partial f}{\partial u_2} \mathbf{e}_2 + \frac{1}{h_3} \frac{\partial f}{\partial u_3} \mathbf{e}_3$$

$$2. \quad \nabla \cdot \mathbf{F} = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial (h_2 h_3 F_1)}{\partial u_1} + \frac{\partial (h_1 h_3 F_2)}{\partial u_2} + \frac{\partial (h_1 h_2 F_3)}{\partial u_3} \right]$$

$$3. \quad \nabla \times \mathbf{F} = \frac{1}{h_1 h_2 h_3} \begin{vmatrix} h_1 \mathbf{e}_1 & h_2 \mathbf{e}_2 & h_3 \mathbf{e}_3 \\ \frac{\partial}{\partial u_1} & \frac{\partial}{\partial u_2} & \frac{\partial}{\partial u_3} \\ h_1 F_1 & h_2 F_2 & h_3 F_3 \end{vmatrix}$$

$$4. \quad \nabla^2 f = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial}{\partial u_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial f}{\partial u_1} \right) + \frac{\partial}{\partial u_2} \left(\frac{h_1 h_3}{h_2} \frac{\partial f}{\partial u_2} \right) + \frac{\partial}{\partial u_3} \left(\frac{h_1 h_2}{h_3} \frac{\partial f}{\partial u_3} \right) \right]$$

T: Volume element

$$|\text{Jacobian}| = h_1 h_2 h_3 |\mathbf{e}_1 \cdot (\mathbf{e}_2 \times \mathbf{e}_3)|$$

$= 1$ in orthonormal $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$ case

T: Surface element

$$|\mathbf{T}_u \times \mathbf{T}_v| = h_u h_v |\mathbf{e}_u \times \mathbf{e}_v|$$

$= 1$ in orthonormal $\mathbf{e}_u, \mathbf{e}_v$ case

Physical Interpretations:

Velocity }
acceleration } of a path
 $\frac{dc}{dt}$, $\frac{d^2c}{dt^2}$

Curl $\nabla \times F$ F is fluid velocity, from curl is how quickly & in what direction the twist dropped in wind rotate as it moves around.
 $\nabla \times F = 0$.

Divergence $\nabla \cdot F$ is fluid velocity from $\nabla \cdot F$ is net transport of fluid in/out of that point
 $\nabla \cdot F > 0$ source, $\nabla \cdot F < 0$ sink

Incompressibility $\nabla \cdot F = 0$.
 Conservation

Volume $\iint_D f(x,y) dA$ is volume under surface $f(x,y)$
 Area $\iint_D 1 dA$ is area of D . $\iiint_D 1 dV$ is volume of D .

Mass of a wire }
Charge of a wire }

If f is mass/unit length
 charge/unit length
 then $\int_{C(t)} f ds$ is (line integral)

Work Done $\int F \cdot ds$ is work done by field in moving a particle along C .

Mass of solid $\iiint_D f dV$ is mass of D .

Flux $\iint_S F \cdot dS$ surface integral

Flow lines A curve whose tangent coincides with the vector field

Maxwell's Equations \rightarrow

Example 3: Maxwell's Equations for Electromagnetic Fields.

Define the following quantities

- electric charge density $\rho(r,t)$
- electric current $J(r,t)$
- vector field for magnetic force $B(r,t)$
- vector field for electric force $E(r,t)$
- permittivity of free space ϵ_0
- permeability of free space μ_0

In S.I. units, Maxwell's equations can be written as

- (a) $\nabla \times E = -\frac{\partial B}{\partial t}$ (Faraday's Law)
 (if B changes with time an electric field is produced)

- (b) $\nabla \cdot E = \frac{\rho}{\epsilon_0}$ (Gauss' Law)
 (charges present make $\nabla \cdot E \neq 0$)

- (c) $\nabla \times B = \mu_0 J + \epsilon_0 \epsilon_0 \frac{\partial E}{\partial t}$ (Ampere's Law)
 (if $\nabla \times B \neq 0$ then currents or E changes with time)

- (d) $\nabla \cdot B = 0$
 (B is always incompressible, no magnetic sources)

Consequences of Maxwell's equations are

1. If B is constant in time so $B(r)$ only.

- 2D plate with mass per unit area $\mu(x, y)$, the centre of mass is (x_{cm}, y_{cm}) where

$$x_{cm} = \frac{\iint_D x \mu(x, y) dx dy}{\text{mass}}$$

$$y_{cm} = \frac{\iint_D y \mu(x, y) dx dy}{\text{mass}}$$

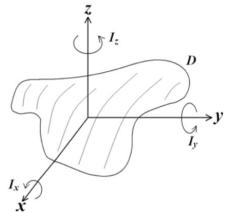
where

$$\text{mass of plate} = \iint_D \mu(x, y) dx dy.$$



Moments of Inertia

- I_n is the moment of inertia of a solid body about the n axis.
- If $\mu(x, y, z)$ is the mass per unit volume of a solid body, then
- I_n measures a body's response to spinning it about the n axis



$$I_x = \iiint_D (y^2 + z^2) \mu(x, y, z) dx dy dz$$

$$I_y = \iiint_D (x^2 + z^2) \mu(x, y, z) dx dy dz$$

$$I_z = \iiint_D (x^2 + y^2) \mu(x, y, z) dx dy dz$$

As I_n increases, it becomes harder to spin the body about the n axis.

Curvature → of a path :: the angular rate of change of the direction of T per unit change in distance along the path.

Torsion → of a path is how fast the path twists out of the plane of T and N at clt).