

Chapter 14

Vector Functions and Their Derivatives

14.1 Introduction

12/14: • **Vector function** (of h): A function $\mathbf{F}(h)$ with n components where each component is a function. Essentially, $\mathbf{F} = (f_1, f_2, \dots, f_n)$.

• **Limit** (of $\mathbf{F}(h)$ as $h \rightarrow a$): If each component f_1, \dots, f_n of \mathbf{F} has a limit L_1, \dots, L_n as $h \rightarrow a$, then

$$\lim_{h \rightarrow a} \mathbf{F}(h) = (L_1, \dots, L_n)$$

• **Continuous** (vector function \mathbf{F} at a): A vector function \mathbf{F} where for every $\epsilon > 0$, there corresponds a $\delta > 0$ such that

$$|\mathbf{F}(h) - \mathbf{F}(a)| < \epsilon \quad \text{when} \quad |h - a| < \delta$$

– Thomas, 1972 shows that this is equivalent to the requirement that each component of \mathbf{F} is continuous at a .

• **Derivative** (of a vector function at c): The derivative $\mathbf{F}'(c)$ of a vector function \mathbf{F} at c is given by the equation

$$\mathbf{F}'(c) = \lim_{h \rightarrow 0} \frac{\mathbf{F}(c+h) - \mathbf{F}(c)}{h}$$

– It can be proven that \mathbf{F} is differentiable at c if and only if each of its components are differentiable at c , and that if this condition is met,

$$\mathbf{F}'(c) = (f'_1(c), \dots, f'_n(c))$$

14.2 Velocity and Acceleration

• Results from here on out will generally pertain to 2D questions, but these methods can easily be generalized to higher dimensions.

• Applications of vectors to physics problems.

– To solve **statics** problems, we only need to know the **algebra** of vectors.

– To solve **dynamics** problems, we also need to know the **calculus** of vectors.

• **Position vector**: The vector from the origin to a point P that moves along a parametrically defined curve. Denoted by \mathbf{R} .

- **Velocity vector:** The vector tangent to a point P that moves along a parametrically defined curve and with magnitude $|ds/dt|$. Denoted by \mathbf{v} .

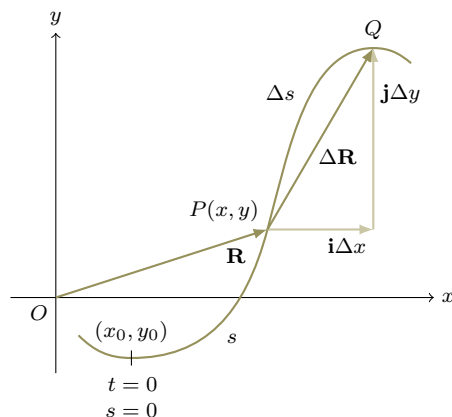


Figure 14.1: Velocity vector.

- Thomas, 1972 semi-rigorously proves from Figure 14.1 that if \mathbf{R} is the position vector, then $d\mathbf{R}/dt$ is the velocity vector.
- Essentially, he proves that

$$\frac{d\mathbf{R}}{dt} = \mathbf{i} \frac{dx}{dt} + \mathbf{j} \frac{dy}{dt}$$

It follows from this that

$$\begin{aligned} \text{slope of } \frac{d\mathbf{R}}{dt} &= \frac{\mathbf{j}\text{-component}}{\mathbf{i}\text{-component}} = \frac{dy/dt}{dx/dt} = \frac{dy}{dx} \\ \left| \frac{d\mathbf{R}}{dt} \right| &= \left| \mathbf{i} \frac{dx}{dt} + \mathbf{j} \frac{dy}{dt} \right| = \sqrt{\left(\frac{dx}{dt} \right)^2 + \left(\frac{dy}{dt} \right)^2} = \left| \frac{ds}{dt} \right| \end{aligned}$$

- **Acceleration vector:** The derivative of the velocity vector and second derivative of the position vector. Denoted by \mathbf{a} .

$$\mathbf{a} = \frac{d\mathbf{v}}{dt} = \mathbf{i} \frac{d^2x}{dt^2} + \mathbf{j} \frac{d^2y}{dt^2}$$

- Sometimes, we are given a force vector $\mathbf{F} = m\mathbf{a}$ and initial conditions.
 - From these, we can solve for velocity and position vectors via fairly straightforward component integration.
 - Note, however, that constants of integration are now vectors.

14.3 Tangential Vectors

- Let P_0 be a point on a curve. The distance s from P_0 to some point P along the curve is clearly related to the position of P . Thus, we may think of \mathbf{R} as a function of s , and investigate the properties of $d\mathbf{R}/ds$.
- **Tangent vector:** The unit vector tangent to a point P along a curve.
 - Since $\Delta\mathbf{R}$ and Δs approach the same quantity as $\Delta s \rightarrow 0$, $\Delta\mathbf{R}/\Delta s$ approaches unity, i.e., $|d\mathbf{R}/ds| = 1$.
 - Because of the sign change, whether Δs is positive or negative, $\Delta\mathbf{R}/\Delta s$ points in the same general direction for sufficiently small Δs . Indeed, it converges to pointing tangentially.

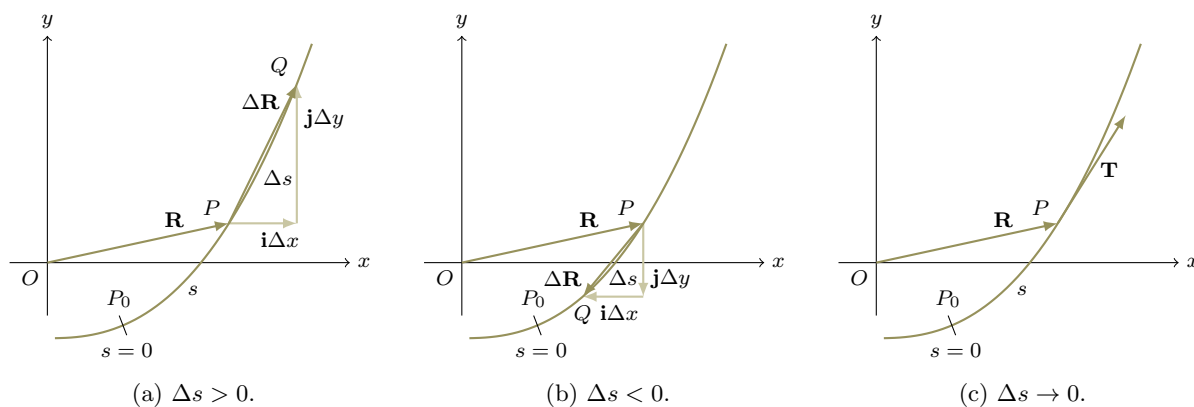


Figure 14.2: Tangent vector.

– Thus,

$$\mathbf{T} = \frac{d\mathbf{R}}{ds} = \mathbf{i} \frac{dx}{ds} + \mathbf{j} \frac{dy}{ds}$$

- There are two different ways to find \mathbf{T} : Straight differentiation combined with manipulations of differentials, and the chain rule combined with the dot product. We will explore each, in turn, with an example.
- “Find the unit vector \mathbf{T} tangent to the circle $x = a \cos \theta$, $y = a \sin \theta$ at any point $P(x, y)$ ” (Thomas, 1972, p. 471).
 - From the given equations, we have

$$\begin{aligned} dx &= -a \sin \theta \, d\theta & dy &= a \cos \theta \, d\theta & ds^2 &= dx^2 + dy^2 \\ & & & & &= a^2(\sin^2 \theta + \cos^2 \theta) \, d\theta^2 \\ & & & & &= a^2 \, d\theta^2 \\ & & & & ds &= \pm a \, d\theta \end{aligned}$$

■ We could alternatively obtain ds by expressing the arc length formula $S = R\theta$ in terms of differentials.

- “If we measure arc length in the counterclockwise direction, with $s = 0$ at $(a, 0)$, s will be an increasing function of θ , so the $+$ -sign should be taken: $ds = a \, d\theta$ ” (Thomas, 1972, p. 471).
- Therefore,

$$\begin{aligned} \mathbf{T} &= \mathbf{i} \frac{dx}{ds} + \mathbf{j} \frac{dy}{ds} \\ &= \mathbf{i} \left(\frac{-a \sin \theta \, d\theta}{a \, d\theta} \right) + \mathbf{j} \left(\frac{a \cos \theta \, d\theta}{a \, d\theta} \right) \\ &= -\mathbf{i} \sin \theta + \mathbf{j} \cos \theta \end{aligned}$$

- The equations

$$x = a \cos \omega t \qquad y = a \sin \omega t \qquad z = bt$$

where a, b, ω are positive constants define a circular helix in E^3 ^[1].

¹Three-dimensional Euclidean space, equivalent to \mathbb{R}^3

- Let $P_0 = (a, 0, 0)$, since this is the point on the locus of the parametric equations where $t = 0$. Additionally, let arc length be measured in the direction in which P moves away from P_0 as t increases from 0.
- Using the chain rule to differentiate, we have

$$\begin{aligned}\mathbf{T} &= \mathbf{i} \frac{dx}{ds} + \mathbf{j} \frac{dy}{ds} + \mathbf{k} \frac{dz}{ds} \\ &= \mathbf{i} \left(-a\omega \sin \omega t \frac{dt}{ds} \right) + \mathbf{j} \left(a\omega \cos \omega t \frac{dt}{ds} \right) + \mathbf{k} \left(b \frac{dt}{ds} \right)\end{aligned}$$

- Since \mathbf{T} is a unit vector, we have $1 = |\mathbf{T}| = |\mathbf{T}|^2 = \mathbf{T} \cdot \mathbf{T}$. Thus,

$$\begin{aligned}1 &= \mathbf{T} \cdot \mathbf{T} \\ &= \mathbf{i} \cdot \mathbf{i} \left(-a\omega \sin \omega t \frac{dt}{ds} \right)^2 + \mathbf{j} \cdot \mathbf{j} \left(a\omega \cos \omega t \frac{dt}{ds} \right)^2 + \mathbf{k} \cdot \mathbf{k} \left(b \frac{dt}{ds} \right)^2 \\ &= (a^2\omega^2 + b^2) \left(\frac{dt}{ds} \right)^2 \\ \frac{dt}{ds} &= \pm \frac{1}{\sqrt{a^2\omega^2 + b^2}}\end{aligned}$$

- We choose the $+$ -sign because s should be a positive function of t .
- Putting this all together, we get

$$\mathbf{T} = \frac{a\omega(-\mathbf{i} \sin \omega t + \mathbf{j} \cos \omega t) + \mathbf{k}b}{\sqrt{a^2\omega^2 + b^2}}$$

14.4 Curvature and Normal Vectors

- 12/15: • **Curvature:** The rate of change of the slope angle ϕ between \mathbf{T} and the x -axis with respect to the arc length s . Denoted by κ .

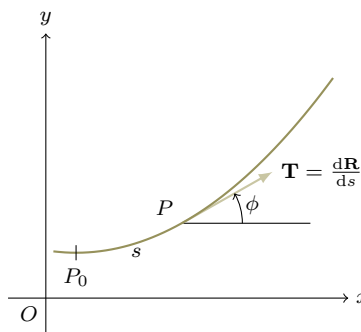


Figure 14.3: Curvature.

- Measured in radians per unit length.
- From the facts that

$$\kappa = \frac{d\phi}{ds} \qquad \tan \phi = \frac{dy}{dx} \qquad ds = \pm \sqrt{dx^2 + dy^2}$$

we can derive a formula for κ in terms of the original function $y = f(x)$ as follows.

$$\phi = \tan^{-1} \frac{dy}{dx} \qquad \frac{ds}{dx} = \pm \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

$$\frac{d\phi}{dx} = \frac{\frac{d^2y}{dx^2}}{1 + \left(\frac{dy}{dx}\right)^2}$$

$$\kappa = \left| \frac{d\phi}{ds} \right| = \left| \frac{d\phi/dx}{ds/dx} \right|$$

$$= \frac{\left| \frac{d^2y}{dx^2} \right|}{\left[1 + \left(\frac{dy}{dx}\right)^2 \right]^{3/2}}$$

- We can similarly derive that

$$\kappa = \frac{\left| \frac{d^2x}{dy^2} \right|}{\left[1 + \left(\frac{dx}{dy}\right)^2 \right]^{3/2}}$$

- If the equations for y and x are given parametrically in terms of t , we have

$$\kappa = \frac{\left| \frac{dx}{dt} \frac{d^2y}{dt^2} - \frac{dy}{dt} \frac{d^2x}{dt^2} \right|}{\left[\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 \right]^{3/2}}$$

$$= \frac{|\dot{x}\ddot{y} - \dot{y}\ddot{x}|}{[\dot{x}^2 + \dot{y}^2]^{3/2}}$$

- Naturally, the curvature of a straight line should be 0. Indeed, we find this from the above equations.
- Naturally, the curvature of a circle should be constant, and should somehow decrease as the radius increases. Indeed, we find from the facts that $s = r\theta$ and $\phi = \theta + \frac{\pi}{2}$ that

$$\kappa = \left| \frac{d\phi}{ds} \right| = \left| \frac{d\theta}{r d\theta} \right| = \frac{1}{r}$$

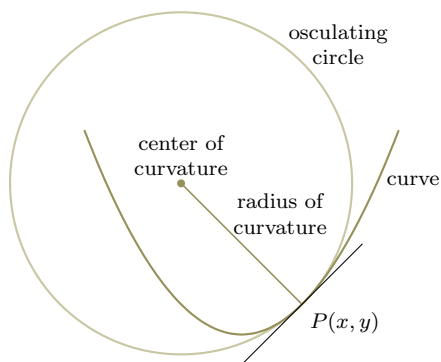


Figure 14.4: Circle, radius, and center of curvature.

- **Circle of curvature** (at P): “The circle that is tangent to a given curve at P , whose center lies on the concave side of the curve and which has the same curvature as the curve has at P ” (Thomas, 1972, p. 475). Also known as **osculating circle**.

- Calling the circle of curvature the “osculating circle” refers to the fact that its first and second derivatives at P are equal to the first and second derivatives of the curve at P , meaning that it has a higher degree of contact with the curve at P than any other circle.

- **Radius of curvature** (at P): The radius of the circle of curvature at P . Denoted by ρ .

$$\rho = \frac{1}{\kappa} = \frac{\left[1 + \left(\frac{dy}{dx}\right)^2\right]^{3/2}}{\left|\frac{d^2y}{dx^2}\right|}$$

- **Normal vector**: The unit vector normal to a point P along a curve.

- Observe that \mathbf{T} can be expressed in terms of the slope angle ϕ :

$$\mathbf{T} = \mathbf{i} \cos \phi + \mathbf{j} \sin \phi$$

- Since \mathbf{T} can be thought of as a function of ϕ , we can investigate the properties of $d\mathbf{T}/d\phi$.

- Indeed, it is not difficult to show that

$$\frac{d\mathbf{T}}{d\phi} = -\mathbf{i} \sin \phi + \mathbf{j} \cos \phi \qquad \left|\frac{d\mathbf{T}}{d\phi}\right| = \sqrt{\sin^2 \phi + \cos^2 \phi} = 1 \qquad \mathbf{T} \cdot \frac{d\mathbf{T}}{d\phi} = 0$$

- Thus,

$$\mathbf{N} = \frac{d\mathbf{T}}{d\phi} = -\mathbf{i} \sin \phi + \mathbf{j} \cos \phi$$

- In 3D space, it is harder to define a single normal vector, so we define the...

- **Principal normal vector**: The vector

$$\mathbf{N} = \frac{d\mathbf{T}/ds}{|d\mathbf{T}/ds|}$$

- We will soon prove that $\mathbf{T} \cdot d\mathbf{T}/ds = 0$.

- If ϕ is an increasing function of s , then by the chain rule,

$$\frac{d\mathbf{T}}{ds} = \frac{d\mathbf{T}}{d\phi} \frac{d\phi}{ds} = \mathbf{N} \kappa$$

- Since \mathbf{N} is a unit vector and κ is a constant, κ is equal to the magnitude of $d\mathbf{T}/ds$.

- Thus, we can define the principal normal as above.

- Thomas, 1972 uses $d\mathbf{T}/ds$ to find both the curvature and principal normal vector of the general circular helix investigated earlier. He also checks limiting cases to rederive the curvature of a circle and of a straight line.

- **Binormal vector**: The vector perpendicular to both \mathbf{T} and \mathbf{N} , as defined by

$$\mathbf{B} = \mathbf{T} \times \mathbf{N}$$

14.5 Differentiation of Products of Vectors

- Let \mathbf{U} and \mathbf{V} be vectors whose components are differentiable functions of t .
- Then we can verify by components that

$$\frac{d}{dt}(\mathbf{U} \cdot \mathbf{V}) = \frac{d\mathbf{U}}{dt} \cdot \mathbf{V} + \mathbf{U} \cdot \frac{d\mathbf{V}}{dt} \qquad \frac{d}{dt}(\mathbf{U} \times \mathbf{V}) = \frac{d\mathbf{U}}{dt} \times \mathbf{V} + \mathbf{U} \times \frac{d\mathbf{V}}{dt}$$

- Note that we can *derive* the above, too, through the Δ -process.
- Let $\mathbf{W} = \mathbf{U} \times \mathbf{V}$. Then

$$\begin{aligned} \mathbf{W} + \Delta\mathbf{W} &= (\mathbf{U} + \Delta\mathbf{U}) \times (\mathbf{V} + \Delta\mathbf{V}) \\ &= \mathbf{U} \times \mathbf{V} + \mathbf{U} \times \Delta\mathbf{V} + \Delta\mathbf{U} \times \mathbf{V} + \Delta\mathbf{U} \times \Delta\mathbf{V} \\ \Delta\mathbf{W} &= \mathbf{U} \times \Delta\mathbf{V} + \Delta\mathbf{U} \times \mathbf{V} + \Delta\mathbf{U} \times \Delta\mathbf{V} \\ \frac{\Delta\mathbf{W}}{\Delta t} &= \mathbf{U} \times \frac{\Delta\mathbf{V}}{\Delta t} + \frac{\Delta\mathbf{U}}{\Delta t} \times \mathbf{V} + \frac{\Delta\mathbf{U}}{\Delta t} \times \Delta\mathbf{V} \\ \frac{d\mathbf{W}}{dt} &= \mathbf{U} \times \frac{d\mathbf{V}}{dt} + \frac{d\mathbf{U}}{dt} \times \mathbf{V} \end{aligned}$$

- Differentiating the triple scalar product:

$$\frac{d}{dt}(\mathbf{U} \cdot \mathbf{V} \times \mathbf{W}) = \frac{d\mathbf{U}}{dt} \cdot \mathbf{V} \times \mathbf{W} + \mathbf{U} \cdot \frac{d\mathbf{V}}{dt} \times \mathbf{W} + \mathbf{U} \cdot \mathbf{V} \times \frac{d\mathbf{W}}{dt}$$

- Equivalently,

$$\frac{d}{dt} \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} = \begin{vmatrix} \frac{du_1}{dt} & \frac{du_2}{dt} & \frac{du_3}{dt} \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} + \begin{vmatrix} u_1 & u_2 & u_3 \\ \frac{dv_1}{dt} & \frac{dv_2}{dt} & \frac{dv_3}{dt} \\ w_1 & w_2 & w_3 \end{vmatrix} + \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ \frac{dw_1}{dt} & \frac{dw_2}{dt} & \frac{dw_3}{dt} \end{vmatrix}$$

- Differentiating $\mathbf{V} \cdot \mathbf{V} = |\mathbf{V}|^2$ gives

$$\begin{aligned} \mathbf{V} \cdot \frac{d\mathbf{V}}{dt} + \frac{d\mathbf{V}}{dt} \cdot \mathbf{V} &= 0 \\ 2\mathbf{V} \cdot \frac{d\mathbf{V}}{dt} &= 0 \end{aligned}$$

- Thus, for any vector function \mathbf{V} , there are three cases: (1) $\mathbf{V} = \mathbf{0}$, (2) $d\mathbf{V}/dt = \mathbf{0}$, so \mathbf{V} is constant in both direction and magnitude, and (3) \mathbf{V} and $d\mathbf{V}/dt$ are perpendicular.
- Note that this fact allows to verify that $\mathbf{T} \cdot d\mathbf{T}/ds = 0$.
- We can use the calculus of tangential and normal vectors to break velocity and acceleration vectors into tangential and normal components.

$$\begin{aligned} \mathbf{v} &= \frac{d\mathbf{R}}{dt} & \mathbf{a} &= \frac{d\mathbf{v}}{dt} & \mathbf{a} &= \mathbf{T} \frac{d^2s}{dt^2} + \frac{ds}{dt} \frac{d\mathbf{T}}{ds} \frac{ds}{dt} \\ &= \frac{d\mathbf{R}}{ds} \frac{ds}{dt} & &= \mathbf{T} \frac{d^2s}{dt^2} + \frac{ds}{dt} \frac{d\mathbf{T}}{dt} & &= \mathbf{T} \frac{d^2s}{dt^2} + \mathbf{N} \kappa \left(\frac{ds}{dt} \right)^2 \\ &= \mathbf{T} \frac{ds}{dt} & & & &= \mathbf{T} \frac{d^2s}{dt^2} + \mathbf{N} \left(\frac{v^2}{\rho} \right) \end{aligned}$$

- v^2/ρ is very similar to v^2/r (think about the circle and radius of curvature)!
- Another important related equation:

$$|\mathbf{a}| = a_T^2 + a_N^2$$

- Lastly, we can derive a formula for the curvature in terms of velocity and acceleration.

$$\begin{aligned}
 \mathbf{v} \times \mathbf{a} &= \mathbf{T} \frac{ds}{dt} \times \left[\mathbf{T} \frac{d^2s}{dt^2} + \mathbf{N} \kappa \left(\frac{ds}{dt} \right)^2 \right] \\
 &= \mathbf{T} \times \mathbf{N} \kappa \left(\frac{ds}{dt} \right)^3 \\
 |\mathbf{v} \times \mathbf{a}| &= |\mathbf{B} \kappa |\mathbf{v}|^3| \\
 \kappa &= \frac{|\mathbf{v} \times \mathbf{a}|}{|\mathbf{v}|^3}
 \end{aligned}$$

14.6 Polar and Cylindrical Coordinates

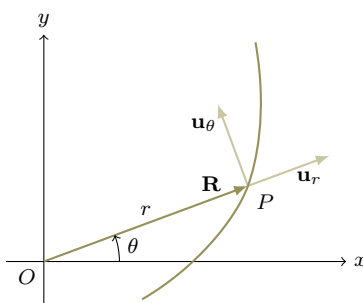


Figure 14.5: Vectors in polar coordinates.

- To analyze polar coordinates, we introduce the unit vectors

$$\mathbf{u}_r = \mathbf{i} \cos \theta + \mathbf{j} \sin \theta$$

$$\mathbf{u}_\theta = -\mathbf{i} \sin \theta + \mathbf{j} \cos \theta$$

- Clearly, we have

$$\frac{d\mathbf{u}_r}{d\theta} = \mathbf{u}_\theta$$

$$\frac{d\mathbf{u}_\theta}{d\theta} = -\mathbf{u}_r$$

- Additionally, we can see that

$$\mathbf{R} = r\mathbf{u}_r$$

- The velocity vector can easily be expressed in terms of these quantities (and visualized as such geometrically, as in Figure 14.6).

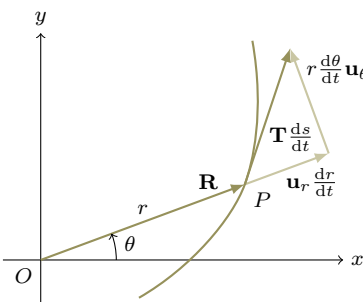


Figure 14.6: Polar velocity vector.

$$\begin{aligned}
\mathbf{v} &= \frac{d\mathbf{R}}{dt} \\
&= \mathbf{u}_r \frac{dr}{dt} + r \frac{d\mathbf{u}_r}{dt} \\
&= \mathbf{u}_r \frac{dr}{dt} + r\mathbf{u}_\theta \frac{d\theta}{dt}
\end{aligned}$$

- The acceleration vector can also be expressed in terms of these quantities (the following can be derived by differentiating the above with respect to t and substituting).

$$\mathbf{a} = \mathbf{u}_r \left[\frac{d^2r}{dt^2} - r \left(\frac{d\theta}{dt} \right)^2 \right] + \mathbf{u}_\theta \left[r \frac{d^2\theta}{dt^2} + 2 \frac{dr}{dt} \frac{d\theta}{dt} \right]$$

- In three dimensions (esp. for cylindrical coordinates), we have

$$\begin{aligned}
\mathbf{R} &= r\mathbf{u}_r + \mathbf{k}z \\
\mathbf{v} &= \mathbf{u}_r \frac{dr}{dt} + r\mathbf{u}_\theta \frac{d\theta}{dt} + \mathbf{k} \frac{dz}{dt} \\
\mathbf{a} &= \mathbf{u}_r \left[\frac{d^2r}{dt^2} - r \left(\frac{d\theta}{dt} \right)^2 \right] + \mathbf{u}_\theta \left[r \frac{d^2\theta}{dt^2} + 2 \frac{dr}{dt} \frac{d\theta}{dt} \right] + \mathbf{k} \frac{d^2z}{dt^2}
\end{aligned}$$

- Thomas, 1972 goes into an lengthy application of the above definitions to deriving Kepler's Laws.