

Referential Solutions (HW2)

Section 3

Problem 1

(a)

$$\begin{aligned} G(A+U) &= [\text{tr}(A+U)](A+U) \\ &= (\text{tr}A + \text{tr}U)(A+U) \\ &= (\text{tr}A)A + (\text{tr}A)U + (\text{tr}U)A + o(U) \\ D G(A) &= (\text{tr}A)U + (\text{tr}U)A \end{aligned}$$

(b)

$$\begin{aligned} G(A+U) &= (A+U)B(A+U) \\ &= (A+U)(BA+BU) \\ &= ABA + ABU + UBA + o(U) \\ D G(A) &= ABU + UBA \end{aligned}$$

(c)

$$\begin{aligned} G(A+U) &= (A+U)^T(A+U) \\ &= A^T A + A^T U + U^T A + o(U) \\ D G(A) &= A^T U + U^T A \end{aligned}$$

(d)

$$\begin{aligned} G(A+U) &= [u \cdot (A+U)u](A+U) \\ &= (u \cdot Au)A + (u \cdot Au)U + (u \cdot Uu)A + o(U) \\ D G(A) &= (u \cdot Au)U + (u \cdot Uu)A \end{aligned}$$

Problem 3

$$\begin{aligned}
 D[\det(A^2)] &= \det(A^2) \operatorname{tr}[D(A^2)A^{-2}] \\
 &= \det(A^2) \operatorname{tr}[(AU + UA)A^{-2}] \\
 &= \det(A^2) \operatorname{tr}(AUA^{-2} + UAA^{-2}) \\
 &= 2\det(A^2) \operatorname{tr}(UA^{-1})
 \end{aligned}$$

Problem 4

$$D[e^{\mathbf{v}^2}] = e^{\mathbf{v}^2} D[\mathbf{v}^2] = 2e^{\mathbf{v}^2} (\mathbf{v} \cdot \mathbf{u})$$

Problem 7

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots$$

$$Q = e^{Wt} = I + Wt + \frac{1}{2}(Wt)^2 + \dots$$

$$Q^T = e^{(Wt)^T} = I - Wt + \frac{1}{2}(Wt)^2 + \dots$$

$$QQ^T = Q^T Q = [I + tW + o(Wt)][I - tW + o(Wt)] = I + o(Wt)$$

$$\lim_{t \rightarrow 0} QQ^T = \lim_{t \rightarrow 0} [I + o(Wt)] = I$$

$$e^{Wt} G(A) (e^{Wt})^T = G(e^{Wt} A)$$

Take the partial derivative with respect to t on both sides, we have

$$We^{Wt} G(A) (e^{Wt})^T + e^{Wt} G(A) W^T (e^{Wt})^T = [D G(e^{Wt} A)] (We^{Wt} A) \quad (*)$$

Take the limit $\lim_{t \rightarrow 0} e^{Wt} = I$, equation $(*)$ is reduced to

$$WG(A) + G(A)W^T = [D G(A)](WA)$$

Problem 9

$$\begin{aligned}D(I_1) &= D(\text{tr} A) \\&= \text{tr} U \\D(I_2) &= D\left\{\frac{1}{2}[(\text{tr} A)^2 - \text{tr}(A^2)]\right\} \\&= \frac{1}{2}[(\text{tr} A)(\text{tr} U) + (\text{tr} U)(\text{tr} A) - \text{tr}(AU + UA)] \\&= (\text{tr} A)(\text{tr} U) - \text{tr}(AU) \\D(I_3) &= D(\det A) \\&= (\det A)\text{tr}(UA^{-1})\end{aligned}$$

Section 4

Problem 1

(a)

$$\nabla(\alpha\varphi) = (\nabla\alpha)\varphi + \alpha(\nabla\varphi)$$

(b)

$$\begin{aligned}\nabla[(\vec{u} \cdot \vec{v})\vec{w}] &= \vec{w}\nabla(\vec{u} \cdot \vec{v}) + (\vec{u} \cdot \vec{v})\nabla\vec{w} \\&= \vec{w}[(\nabla\vec{u})' \cdot \vec{v} + (\nabla\vec{v})' \cdot \vec{u}] + (\vec{u} \cdot \vec{v})\nabla\vec{w}\end{aligned}$$

(c)

$$\begin{aligned}\nabla \cdot (\varphi S \vec{v}) &= (\nabla\varphi) \cdot (S \vec{v}) + \varphi \nabla \cdot (S \vec{v}) \\&= (\nabla\varphi) \cdot (S \vec{v}) + \varphi(\nabla \cdot S) \cdot \vec{v} + \varphi S':(\nabla\vec{v})\end{aligned}$$

(d)

$$\begin{aligned}
\Delta(\vec{v} \cdot \vec{w}) &= \nabla \cdot \nabla(\vec{v} \cdot \vec{w}) \\
&= \nabla \cdot [(\nabla \vec{v})' \cdot \vec{w} + (\nabla \vec{w})' \cdot \vec{v}] \\
&= \nabla \vec{v} : \nabla \vec{w} + (\Delta \vec{w}) \cdot \vec{v} + \nabla \vec{w} : \nabla \vec{v} + (\Delta \vec{v}) \cdot \vec{w} \\
&= (\Delta \vec{w}) \cdot \vec{v} + (\Delta \vec{v}) \cdot \vec{w} + 2(\nabla \vec{w} : \nabla \vec{v})
\end{aligned}$$

Problem 4

From (7)₄, we have

$$[\operatorname{div}(v \otimes w)]_i = \frac{\partial(v_i w_j)}{\partial x_j} = \frac{\partial v_i}{\partial x_j} w_j + v_i \frac{\partial w_j}{\partial x_j}$$

From (7)₂, we have

$$\frac{\partial v_i}{\partial x_j} w_j + v_i \frac{\partial w_j}{\partial x_j} = (\nabla \vec{v}) \cdot \vec{w} + (\operatorname{div} \vec{w}) \vec{v}$$

From (7)₃, we have

$$\operatorname{div}(S \vec{v}) = \frac{\partial(S_{ij} v_j)}{\partial x_i} = \frac{\partial S_{ij}}{\partial x_i} v_j + S_{ij} \frac{\partial v_j}{\partial x_i}$$

From (7)₂ and (7)₄, we have

$$\frac{\partial S_{ij}}{\partial x_i} v_j + S_{ij} \frac{\partial v_j}{\partial x_i} = \vec{v} \cdot \operatorname{div} S + S \cdot (\nabla \cdot \vec{v})$$

Problem 6

(a)

$$\begin{cases} \mathbf{r}(\mathbf{x} + \mathbf{u}) = \mathbf{x} + \mathbf{u} - \mathbf{o} \\ \mathbf{r}(\mathbf{x}) = \mathbf{x} - \mathbf{o} \end{cases} \Rightarrow \mathbf{r}(\mathbf{x} + \mathbf{u}) - \mathbf{r}(\mathbf{x}) = \mathbf{u} = \mathbf{I} \mathbf{u} \Rightarrow \nabla \mathbf{r} = \mathbf{I}$$

(b)

$$\begin{aligned}
(\nabla e) e &= \left(\nabla \frac{\mathbf{r}}{|\mathbf{r}|} \right) \frac{\mathbf{r}}{|\mathbf{r}|} \\
&= \left[\frac{1}{|\mathbf{r}|} \nabla \mathbf{r} + \mathbf{r} \left(\nabla \frac{1}{|\mathbf{r}|} \right) \right] \frac{\mathbf{r}}{|\mathbf{r}|} \\
&= \frac{\mathbf{r}}{|\mathbf{r}|^2} + \left(\nabla \frac{1}{|\mathbf{r}|} \cdot \frac{\mathbf{r}}{|\mathbf{r}|} \right) \mathbf{r} \\
&= \frac{\mathbf{r}}{|\mathbf{r}|^2} + \left(-\frac{\mathbf{r}}{|\mathbf{r}|^3} \cdot \frac{\mathbf{r}}{|\mathbf{r}|} \right) \mathbf{r} \\
&= \left(\frac{1}{|\mathbf{r}|^2} - \frac{1}{|\mathbf{r}|^2} \right) \mathbf{r} = 0
\end{aligned}$$

Problem 8

$$\mathbf{u} = \frac{\mathbf{r}}{|\mathbf{r}|^3} = \frac{(x_1, x_2, x_3)}{\sqrt{x_1^2 + x_2^2 + x_3^2}}$$

For the sake of simplicity, denote $\Delta \mathbf{u}$ by $(\Delta u_1, \Delta u_2, \Delta u_3)$

$$\begin{aligned} \Delta u_1 &= \frac{15x_1x_1^2}{|\mathbf{r}|^7} - \frac{9x_1}{|\mathbf{r}|^5} + \frac{15x_1x_2^2}{|\mathbf{r}|^7} - \frac{3x_1}{|\mathbf{r}|^5} + \frac{15x_1x_3^2}{|\mathbf{r}|^7} - \frac{9x_1}{|\mathbf{r}|^5} \\ &= \frac{15x_1(x_1^2 + x_2^2 + x_3^2)}{|\mathbf{r}|^7} - \frac{15x_1}{|\mathbf{r}|^5} \\ &= \frac{15x_1}{|\mathbf{r}|^5} - \frac{15x_1}{|\mathbf{r}|^5} \\ &= 0 \end{aligned}$$

Therefore, \mathbf{u} is harmonic.

$$\nabla \left(\lambda \frac{1}{|\mathbf{r}|^t} \right) = \frac{-\lambda t}{|\mathbf{r}|^{2+t}} \mathbf{r} \Rightarrow \begin{cases} 2+t=3 \\ -\lambda t=1 \end{cases} \Rightarrow \begin{cases} t=1 \\ \lambda=-1 \end{cases} \Rightarrow \nabla \left(-\frac{1}{|\mathbf{r}|} \right) = \mathbf{u}$$

Problem 10

$$\begin{aligned} \operatorname{div}(\vec{u} \times \vec{v}) &= \frac{\partial(\varepsilon_{ijk} u_j v_k)}{\partial x_i} = v_k \varepsilon_{ijk} \frac{\partial u_j}{\partial x_i} + u_j \varepsilon_{ijk} \frac{\partial v_k}{\partial x_i} \\ &= v_k \varepsilon_{ijk} \frac{\partial u_j}{\partial x_i} - u_j \varepsilon_{jik} \frac{\partial v_k}{\partial x_i} = \vec{v} \cdot \operatorname{curl} \vec{u} - \vec{u} \cdot \operatorname{curl} \vec{v} \end{aligned}$$

Section 5

Problem 2

(\Rightarrow)

$$\int_{\partial P} (\mathbf{v} \cdot \mathbf{n}) dA = \int_P (\nabla \cdot \mathbf{v}) dV = V_P (\nabla \cdot \mathbf{v})|_{P_0}$$

$$\therefore \nabla \cdot \mathbf{v} = \lim_{d(P) \rightarrow 0} \frac{\int_{\partial P} (\mathbf{v} \cdot \mathbf{n}) dA}{V_P} = 0$$

(\Leftarrow)

$$\int_{\partial P} (\mathbf{v} \cdot \mathbf{n}) dA = \int_P (\nabla \cdot \mathbf{v}) dV = \int_P 0 dV = 0$$