

CS 247 – Scientific Visualization

Lecture 24: Vector / Flow Visualization, Pt. 3

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Reading Assignment #12 (until Apr 30)



Read (required):

- Data Visualization book
 - Chapter 6 (Vector Visualization)
 - Beginning (before 6.1)
 - Chapters 6.2, 6.3, 6.5
- More general vector field basics (the book is not very precise on the basics)
https://en.wikipedia.org/wiki/Vector_field

Read (optional):

- Paper:
Bruno Jobard and Wilfrid Lefer
Creating Evenly-Spaced Streamlines of Arbitrary Density,

<http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.29.9498>

Vector fields as ODEs

For simplicity, the vector field is now interpreted as a **velocity** field.

Then the field $\mathbf{v}(\mathbf{x}, t)$ describes the connection between location and velocity of a (massless) particle.

It can equivalently be expressed as an **ordinary differential equation**

$$\dot{\mathbf{x}}(t) = \mathbf{v}(\mathbf{x}(t), t)$$

This ODE, together with an **initial condition**

$$\mathbf{x}(t_0) = \mathbf{x}_0 ,$$

is a so-called **initial value problem** (IVP).

Its solution is the **integral curve** (or **trajectory**)

$$\mathbf{x}(t) = \mathbf{x}_0 + \int_{t_0}^t \mathbf{v}(\mathbf{x}(\tau), \tau) d\tau$$

Vector fields as ODEs

The integral curve is a **pathline**, describing the **path** of a massless **particle** which was released at time t_0 at position x_0 .

Remark: $t < t_0$ is allowed.

For static fields, the ODE is **autonomous**:

$$\dot{\mathbf{x}}(t) = \mathbf{v}(\mathbf{x}(t))$$

and its integral curves

$$\mathbf{x}(t) = \mathbf{x}_0 + \int_{t_0}^t \mathbf{v}(\mathbf{x}(\tau)) d\tau$$

are called **field lines**, or (in the case of velocity fields) **streamlines**.

Vector fields as ODEs

In **static** vector fields, pathlines and streamlines are **identical**.

In **time-dependent** vector fields, **instantaneous streamlines** can be computed from a "snapshot" at a fixed time T (which is a static vector field)

$$\mathbf{v}_T(\mathbf{x}) = \mathbf{v}(\mathbf{x}, T)$$

In practice, time-dependent fields are often given as a dataset per time step. Each dataset is then a snapshot.

Streamline integration

Outline of algorithm for numerical streamline integration
(with obvious extension to pathlines):

Inputs:

- static vector field $\mathbf{v}(\mathbf{x})$
- seed points with time of release (\mathbf{x}_0, t_0)
- control parameters:
 - step size (temporal, spatial, or in local coordinates)
 - step count limit, time limit, etc.
 - order of integration scheme

Output:

- streamlines as "polylines", with possible attributes
(interpolated field values, time, speed, arc length, etc.)

Streamline integration

Preprocessing:

- set up search structure for point location
- for each seed point:
 - **global point location**: Given a point \mathbf{x} ,
find the cell containing \mathbf{x} and the local coordinates (ξ, η, ζ)
or if the grid is structured:
find the computational space coordinates $(i + \xi, j + \eta, k + \zeta)$
 - If \mathbf{x} is not found in a cell, remove seed point

Streamline integration

Integration loop, for each seed point \mathbf{x} :

- interpolate \mathbf{v} trilinearly to local coordinates (ξ, η, ζ)
- do an integration step, producing a new point \mathbf{x}'
- **incremental point location**: For position \mathbf{x}' find cell and local coordinates (ξ', η', ζ') making use of information (coordinates, local coordinates, cell) of old point \mathbf{x}

Termination criteria:

- grid boundary reached
- step count limit reached
- optional: velocity close to zero
- optional: time limit reached
- optional: arc length limit reached

Streamline integration

Integration step: widely used integration methods:

- **Euler** (used only in special speed-optimized techniques, e.g. GPU-based texture advection)

$$\mathbf{x}_{new} = \mathbf{x} + \mathbf{v}(\mathbf{x}, t) \cdot \Delta t$$

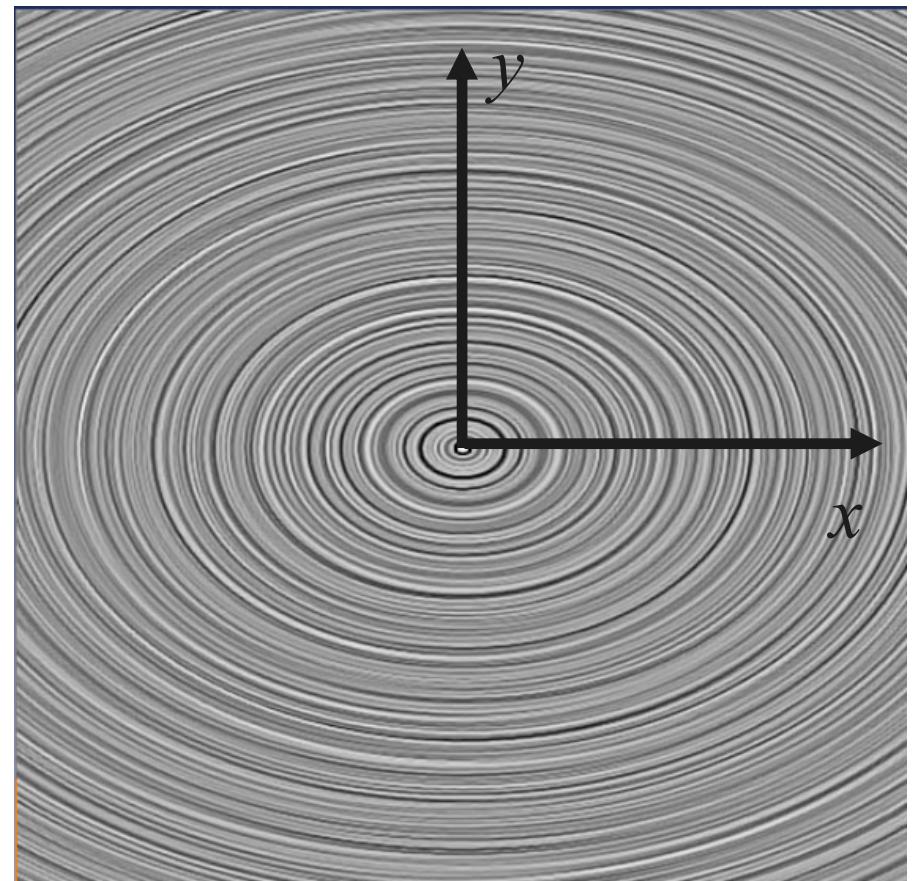
- **Runge-Kutta**, 2nd or 4th order

Higher order than 4th?

- often too slow for visualization
- study (Yeung/Pope 1987) shows that, when using standard trilinear interpolation, **interpolation errors** dominate **integration errors**.

Numerical Integration

- Numerical integration of stream lines:
- approximate streamline by polygon \mathbf{x}_i
- Testing example:
 - $\mathbf{v}(x,y) = (-y, x/2)^T$
 - exact solution: ellipses
 - starting integration from $(0,-1)$

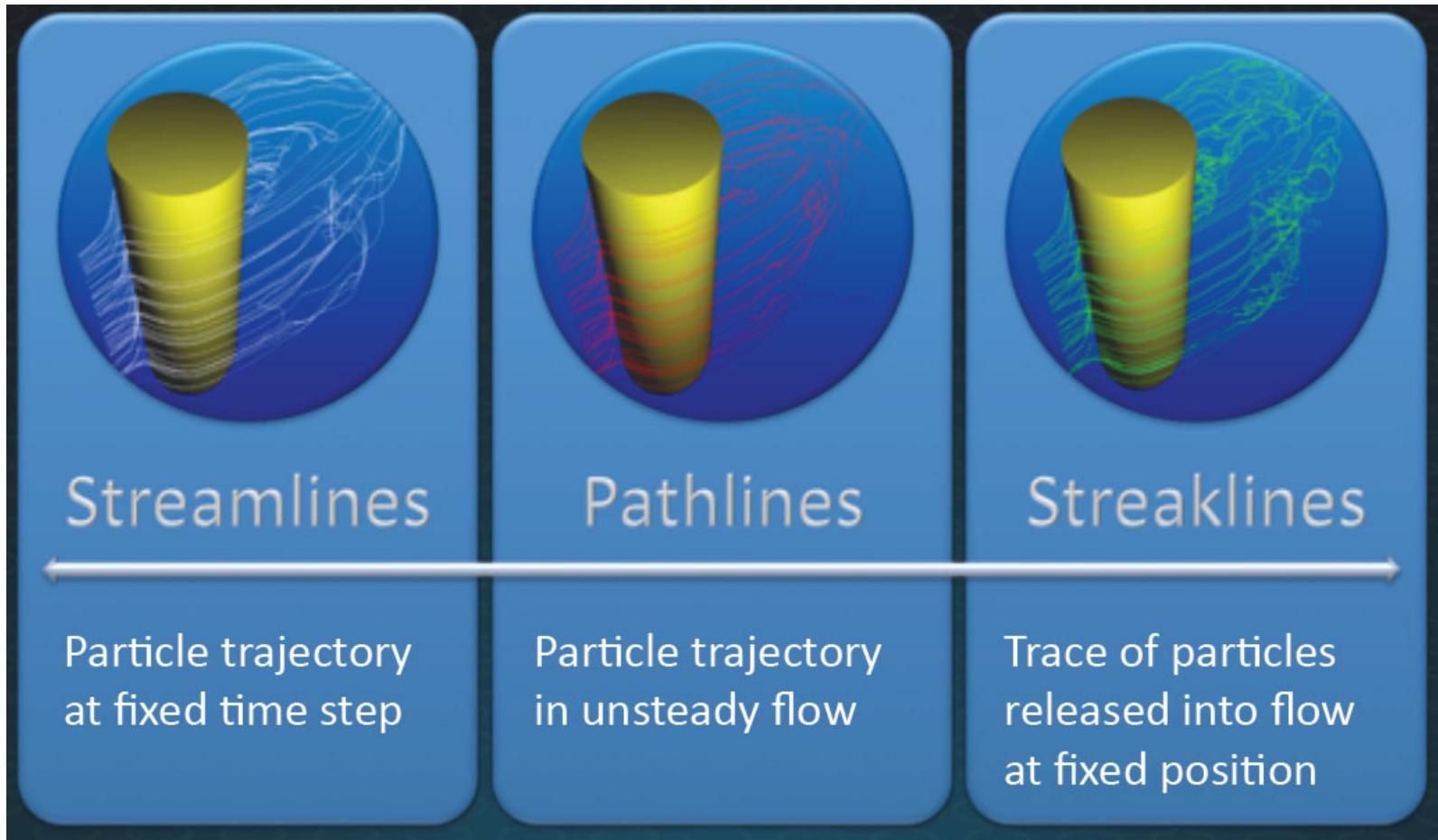




See slides in lecture 23!

Integral Curves, Pt. 2

Integral Curves

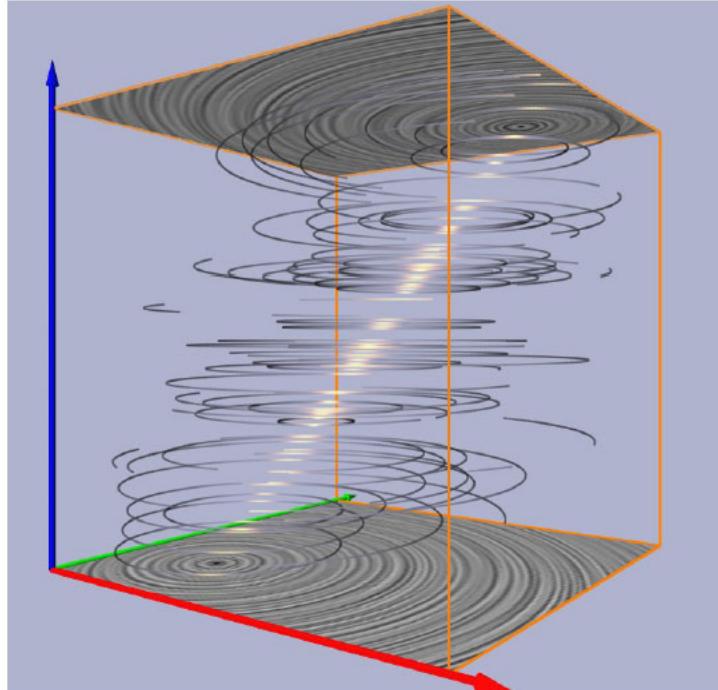


Stream Lines vs. Path Lines Viewed Over Time

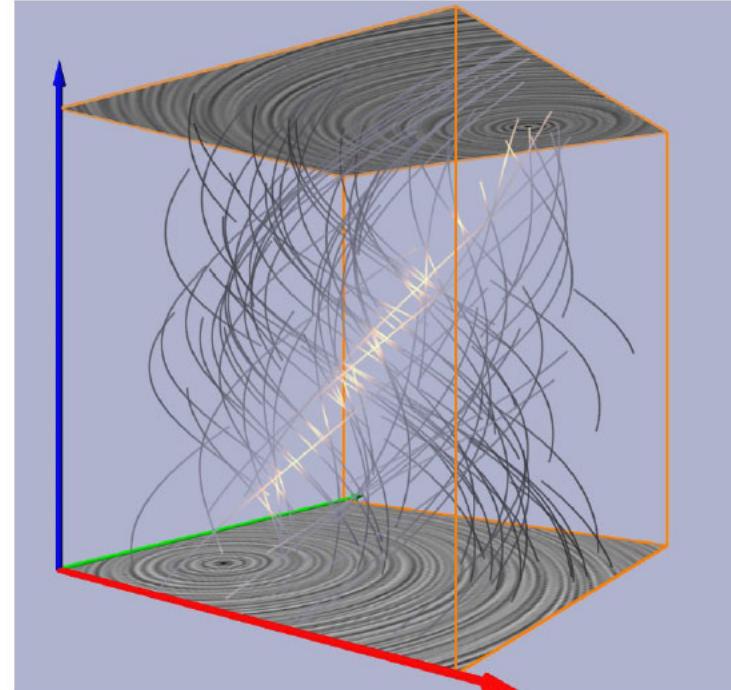


Plotted with time as third dimension

- Tangent curves to a $(n + 1)$ -dimensional vector field



Stream Lines



Path Lines

Streamline

- Curve parallel to the vector field in each point for a fixed time

Pathline

- Describes motion of a massless particle over time

Streakline

- Location of all particles released at a *fixed position* over time

Timeline

- Location of all particles released along a line at a *fixed time*



Time



streak line

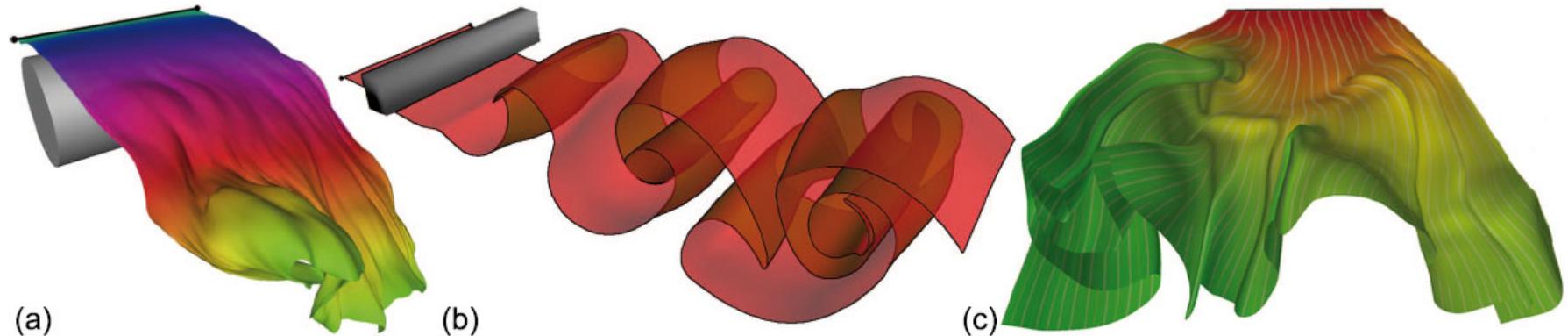
location of all particles set out at a fixed point at different times



Surfaces Instead of Lines

Seeding from a line instead of from a point

Example: streak surfaces



Volumes: seeding from a surface instead of a line



Real “Streak Surfaces”

Artistic photographs of smoke





Time



streak line

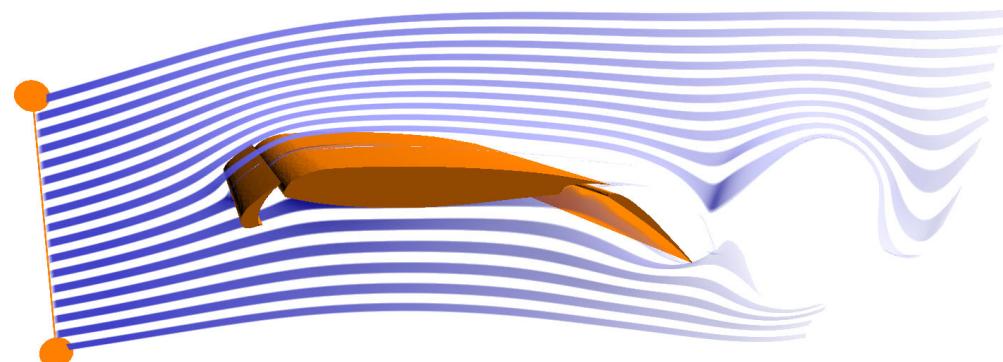
streak surface



Smoke Nozzles



fixed zero opacity rows



[Data courtesy of Günther (TU Berlin)]

break connectivity



Particle visualization

2D time-dependent flow around a cylinder

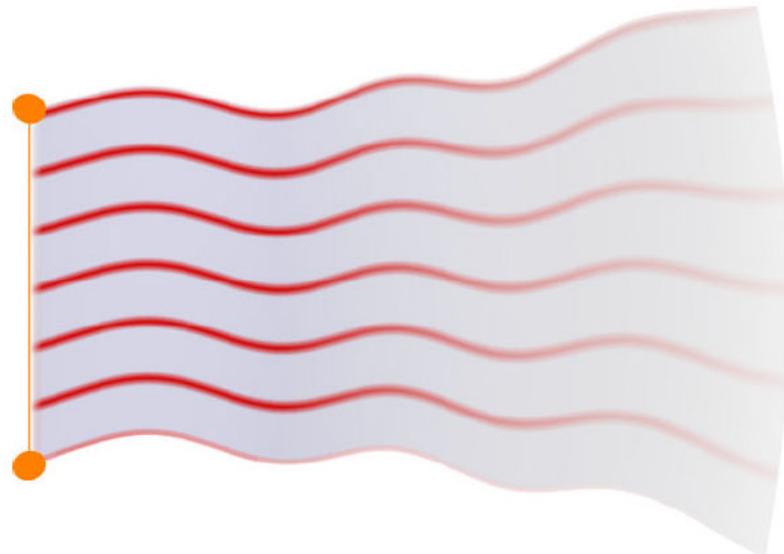
time line

location of all particles set out on a certain line at a fixed time



Streak Lines vs. Time Lines

(on a streak surface)

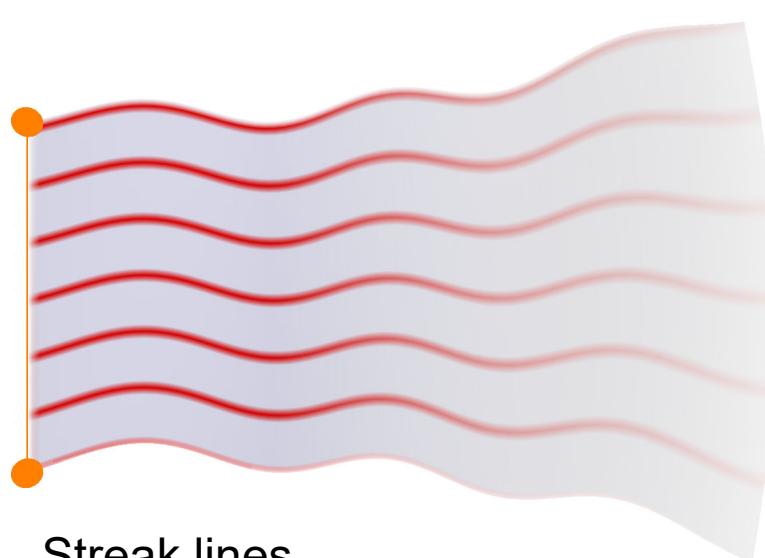
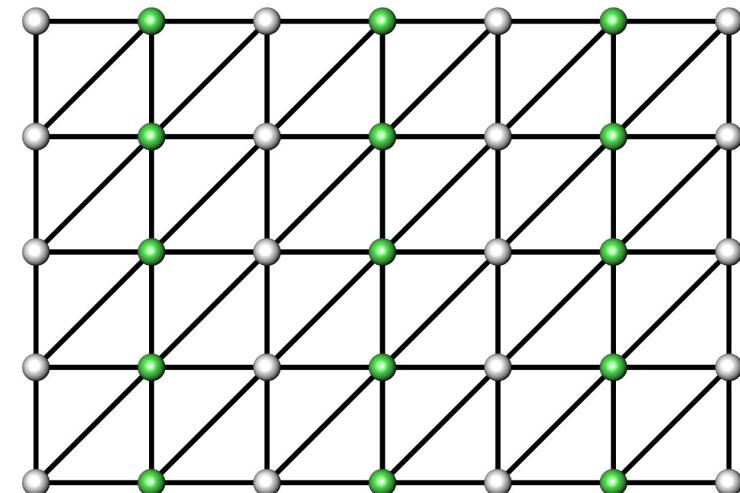
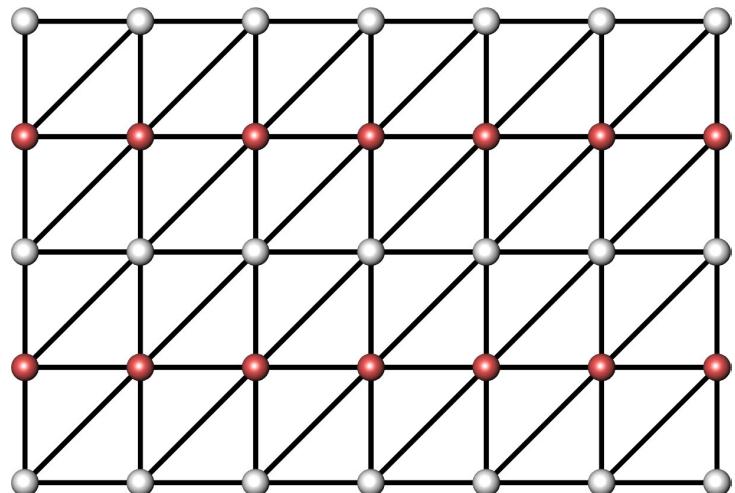


Streak Lines

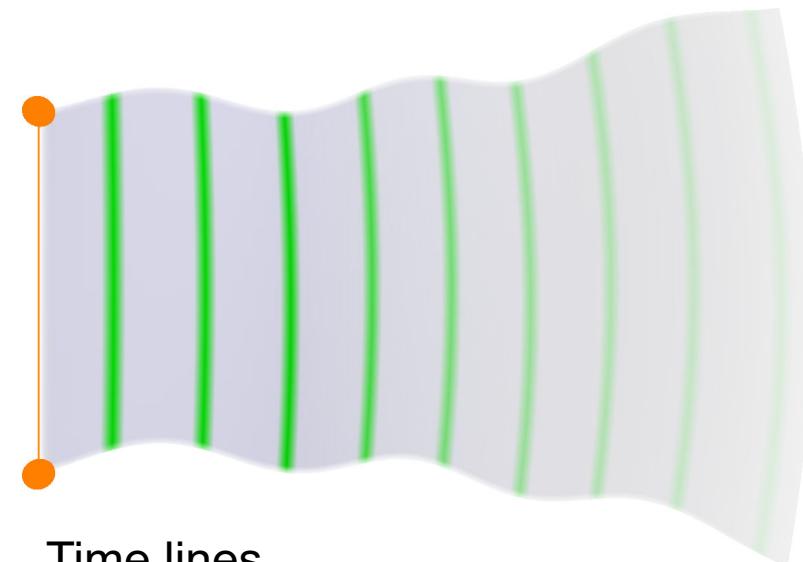


Time Lines

Streak and Time Lines



Streak lines



Time lines



The Flow / Flow Map of a Vector Field (1)

Flow of a *steady* (*time-independent*) vector field

- Map source position x “forward” ($t>0$) or “backward” ($t<0$) by time t

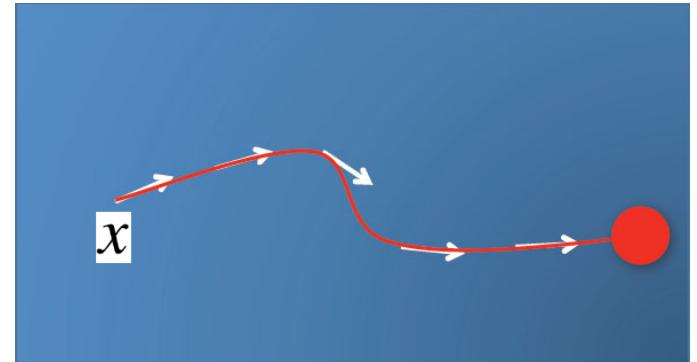
$$\boxed{\phi(x, t)}$$

$$\boxed{\phi_t(x)}$$

with

$$\phi_0(x) = x$$

$$\phi: \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}^n, \quad \phi_t: \mathbb{R}^n \rightarrow \mathbb{R}^n, \quad \phi_s(\phi_t(x)) = \phi_{s+t}(x)$$
$$(x, t) \mapsto \phi(x, t). \quad x \mapsto \phi_t(x).$$





The Flow / Flow Map of a Vector Field (1)

Flow of a *steady* (*time-independent*) vector field

- Map source position x “forward” ($t>0$) or “backward” ($t<0$) by time t

$$\boxed{\phi(x, t)}$$

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with

$$\phi_0(x) = x$$

$$\phi : M \times \mathbb{R} \rightarrow M,$$

$$\phi_t : M \rightarrow M,$$

$$(x, t) \mapsto \phi(x, t).$$

$$x \mapsto \phi_t(x).$$

$$\phi_s(\phi_t(x)) = \phi_{s+t}(x)$$



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$$\begin{aligned}\phi : M \times \mathbb{R} &\rightarrow M, & \phi_t : M &\rightarrow M, \\ (x,t) &\mapsto \phi(x,t). & x &\mapsto \phi_t(x).\end{aligned}$$

$$\phi_s(\phi_t(x)) = \phi_{s+t}(x)$$

$$\phi(x,t) = x + \int_0^t \mathbf{v}(\phi(x,\tau)) d\tau$$

(on a general manifold M , integration
is performed in coordinate charts)





The Flow / Flow Map of a Vector Field (1)

Flow of a *steady* (*time-independent*) vector field

- Map source position x “forward” ($t>0$) or “backward” ($t<0$) by time t

$$\boxed{\phi(x,t)}$$

$$\boxed{\phi_t(x)}$$

with

$$\phi_0(x) = x$$

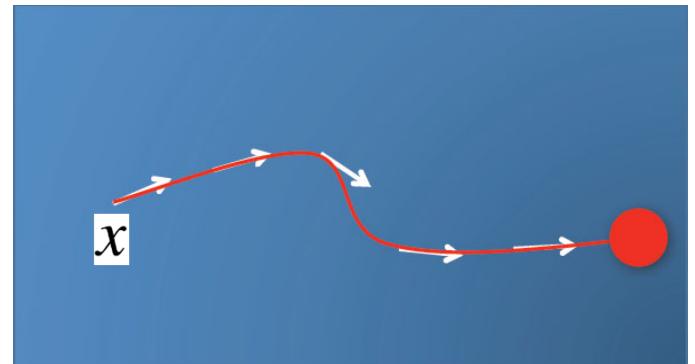
$$\begin{aligned}\phi : M \times \mathbb{R} &\rightarrow M, & \phi_t : M &\rightarrow M, \\ (x,t) &\mapsto \phi(x,t). & x &\mapsto \phi_t(x).\end{aligned}$$

$$\phi_s(\phi_t(x)) = \phi_{s+t}(x)$$

- Unsteady flow? Just fix arbitrary time T

$$\phi(x,t) = x + \int_0^t \mathbf{v}(\phi(x,\tau), T) d\tau$$

(on a general manifold M , integration
is performed in coordinate charts)





The Flow / Flow Map of a Vector Field (1)

Flow of a *steady* (*time-independent*) vector field

- Map source position x “forward” ($t>0$) or “backward” ($t<0$) by time t

$$\boxed{\phi(x,t)}$$

$$\boxed{\phi_t(x)}$$

with

$$\phi_0(x) = x$$

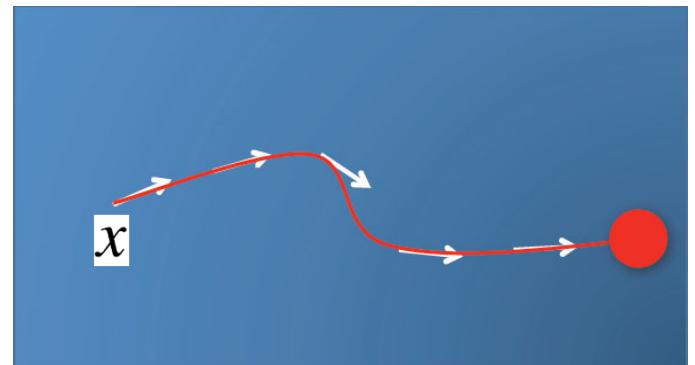
$$\begin{aligned}\phi : M \times \mathbb{R} &\rightarrow M, & \phi_t : M &\rightarrow M, \\ (x,t) &\mapsto \phi(x,t). & x &\mapsto \phi_t(x).\end{aligned}$$

$$\phi_s(\phi_t(x)) = \phi_{s+t}(x)$$

Can write explicitly as function of independent variable t , with *position x fixed*

$$t \mapsto \phi(x,t) \qquad \qquad t \mapsto \phi_t(x)$$

= **stream line** going through point x





The Flow / Flow Map of a Vector Field (2)

Flow of an *unsteady (time-dependent)* vector field

- Map source position x from time s to destination position at time t
($t < s$ is allowed: map forward or backward in time)

$$\psi_{t,s}(x)$$

with

$$\psi_{t,s}(x) = x + \int_s^t \mathbf{v}(\psi_{\tau,s}(x), \tau) d\tau$$

$$\psi_{s,s}(x) = x$$

$$\psi_{t,r}(\psi_{r,s}(x)) = \psi_{t,s}(x)$$

The Flow / Flow Map of a Vector Field (3)



Flow of an *unsteady (time-dependent)* vector field

- Map source position x from time s to destination position at time t
($t < s$ is allowed: map forward or backward in time)

$$\boxed{\psi_{t,s}(x)} \quad \psi_{t,s}(x) = x + \int_s^t \mathbf{v}(\psi_{\tau,s}(x), \tau) d\tau$$

Can write explicitly as function of t , *with s and x fixed*

$$t \mapsto \psi_{t,s}(x) \quad \rightarrow \text{path line}$$

Can write explicitly as function of s , *with t and x fixed*

$$s \mapsto \psi_{t,s}(x) \quad \rightarrow \text{streak line}$$

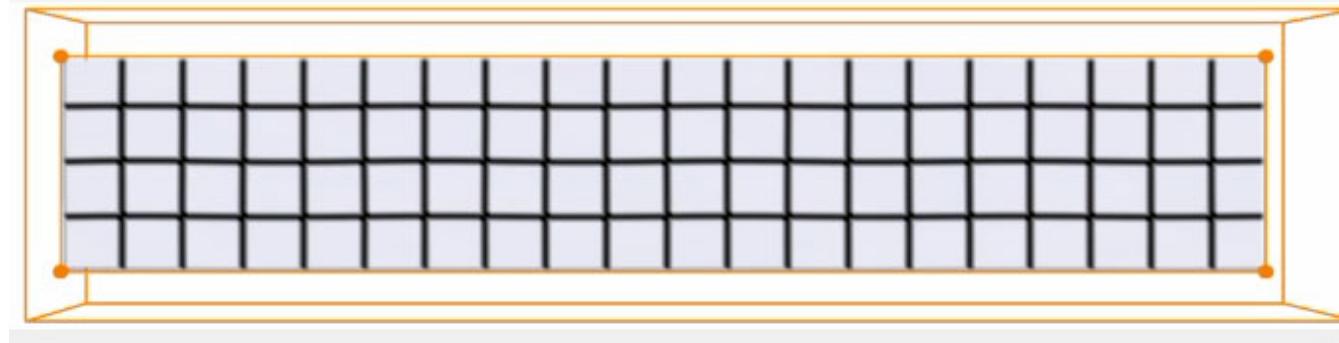
$\psi_{t,s}(x)$ is also often written as **flow map** $\phi_t^\tau(x)$ (with $t:=s$ and either $\tau:=t$ or $\tau:=t-s$)

The Flow / Flow Map of a Vector Field (4)



Can map a whole set of points (or the entire domain) through the flow map (this map is a *diffeomorphism*):

$$t \mapsto \psi_{t,s}(U)$$



$$U = \psi_{s,s}(U)$$



$$\psi_{t,s}(U)$$

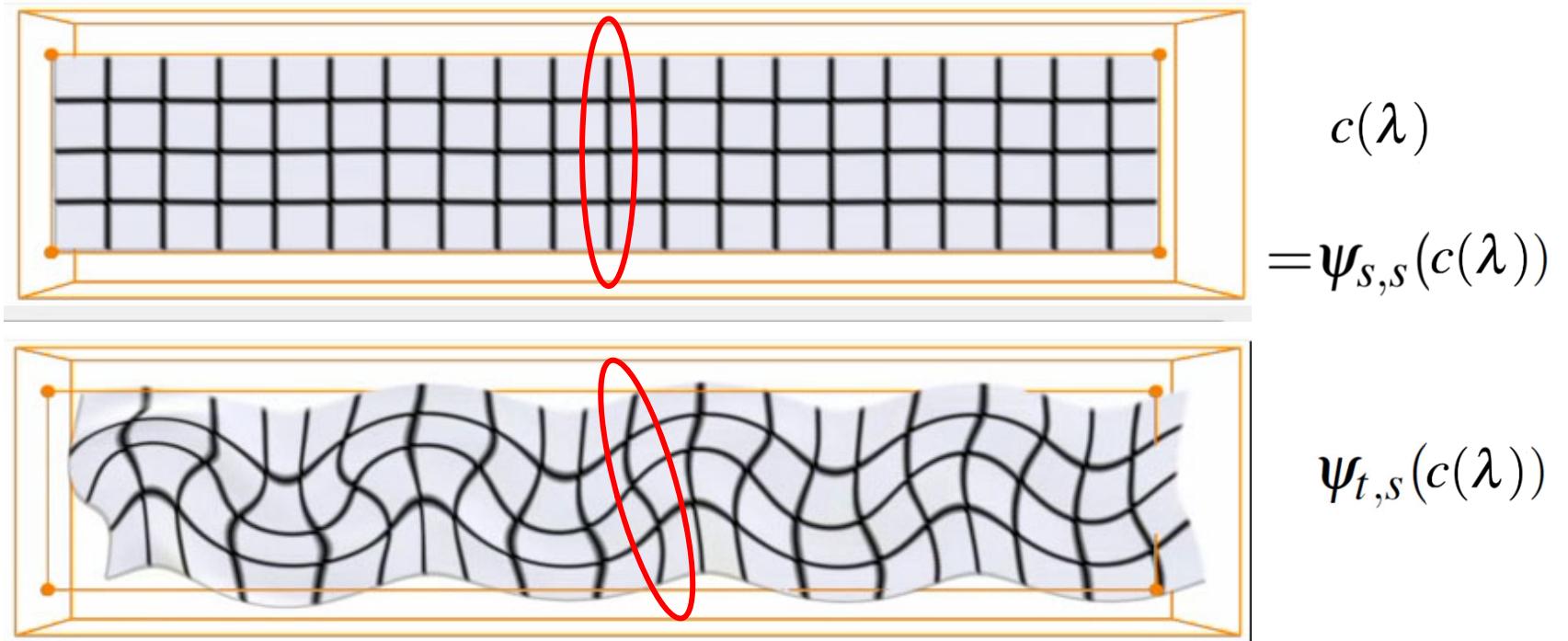
(this is a
time surface!)

The Flow / Flow Map of a Vector Field (5)



Time line: Map a whole curve from one fixed time (s) to another time (t)

$$t \mapsto \psi_{t,s}(c(\lambda))$$

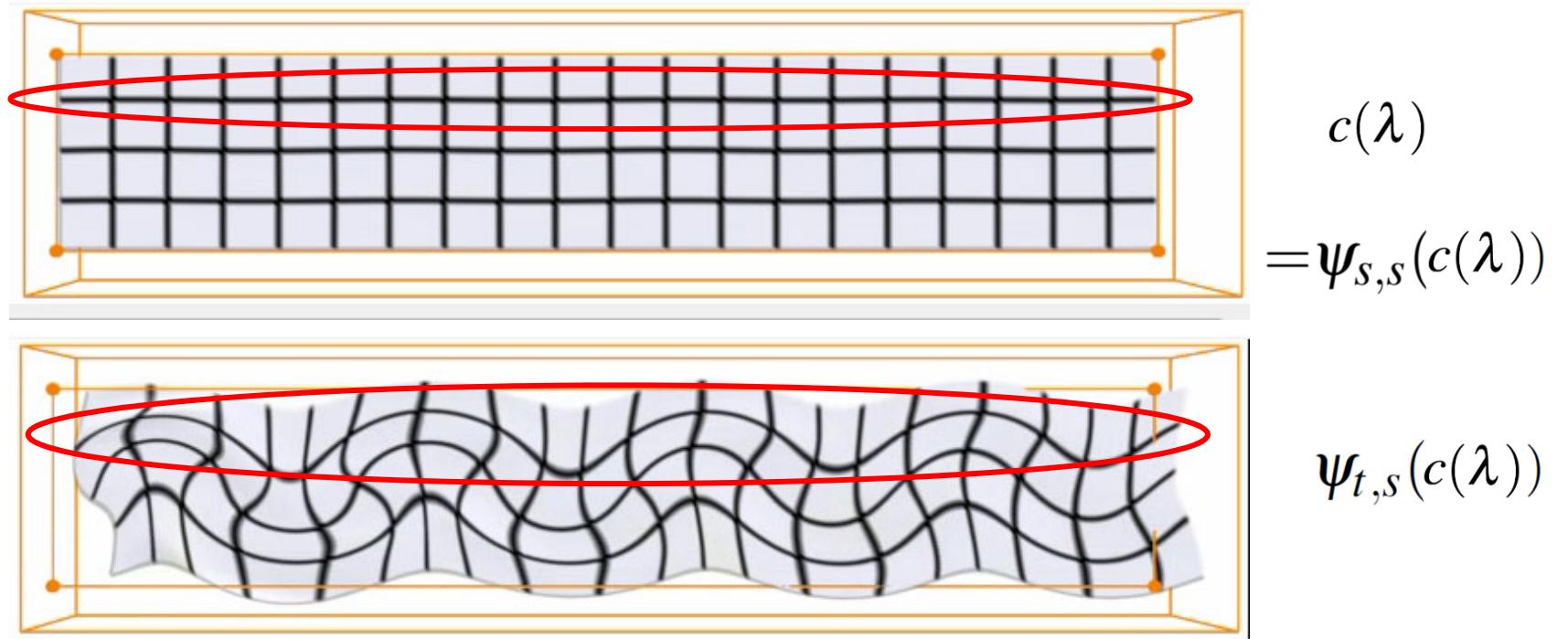




The Flow / Flow Map of a Vector Field (5)

Time line: Map a whole curve from one fixed time (s) to another time (t)

$$t \mapsto \psi_{t,s}(c(\lambda))$$



Streamline

- Curve parallel to the vector field in each point for a fixed time

Pathline

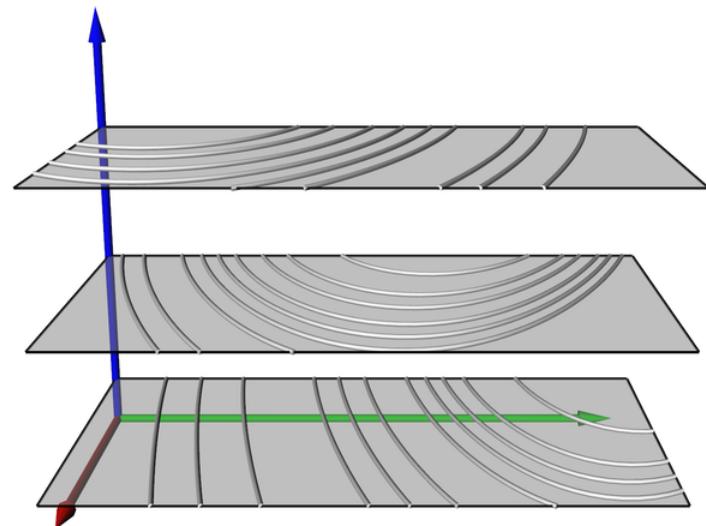
- Describes motion of a massless particle over time

Streakline

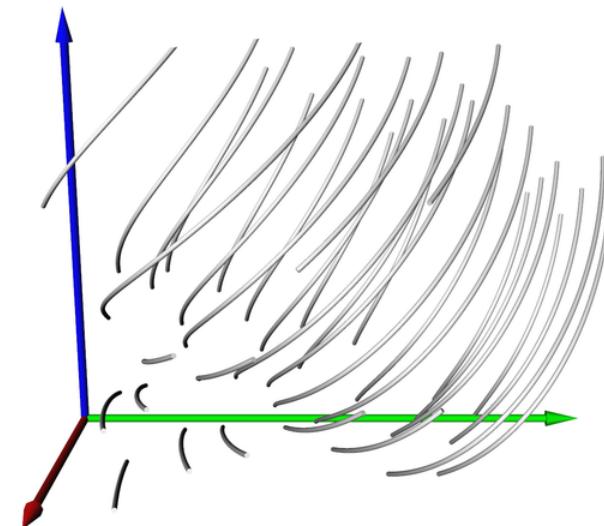
- Location of all particles released at a *fixed position* over time

Timeline

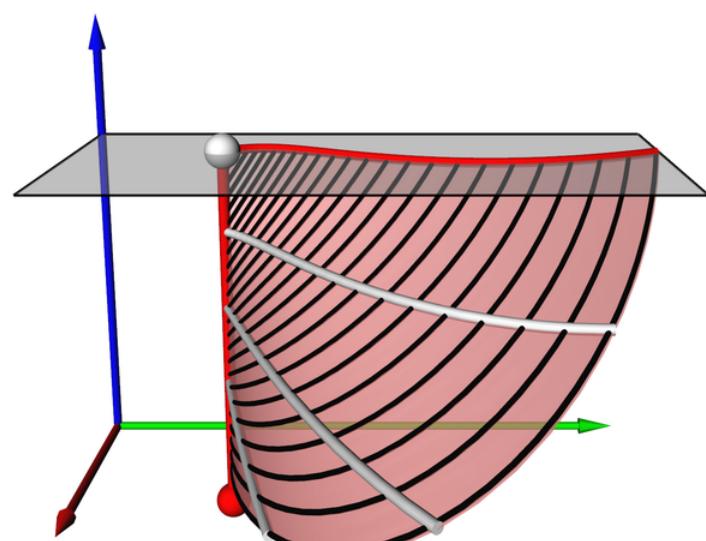
- Location of all particles released along a line at a *fixed time*



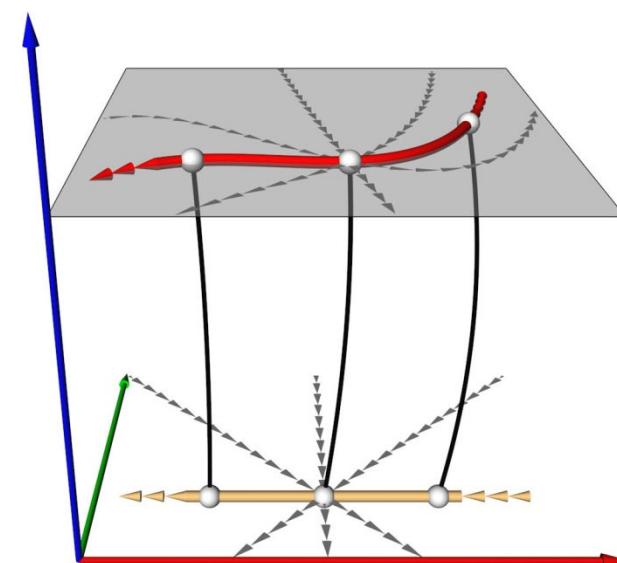
stream lines



path lines



streak lines



time lines

Streamlines, pathlines, streaklines, timelines

Comparison of techniques:

(1) Pathlines:

- are physically meaningful
- allow comparison with experiment (observe marked particles)
- are well suited for dynamic visualization (of particles)

(2) Streamlines:

- are only geometrically, not physically meaningful
- are easiest to compute (no temporal interpolation, single IVP)
- are better suited for static visualization (prints)
- don't intersect (under reasonable assumptions)

Streamlines, pathlines, streaklines, timelines

(3) Streaklines:

- are physically meaningful
- allow comparison with experiment (dye injection)
- are well suited for static and dynamic visualization
- good choice for fast moving vortices
- can be approximated by set of disconnected particles

(4) Timelines:

- are physically meaningful
- are well suited for static and dynamic visualization
- can be approximated by set of disconnected particles

Bonus Slides: Vector Fields on General Manifolds, Coordinate Charts

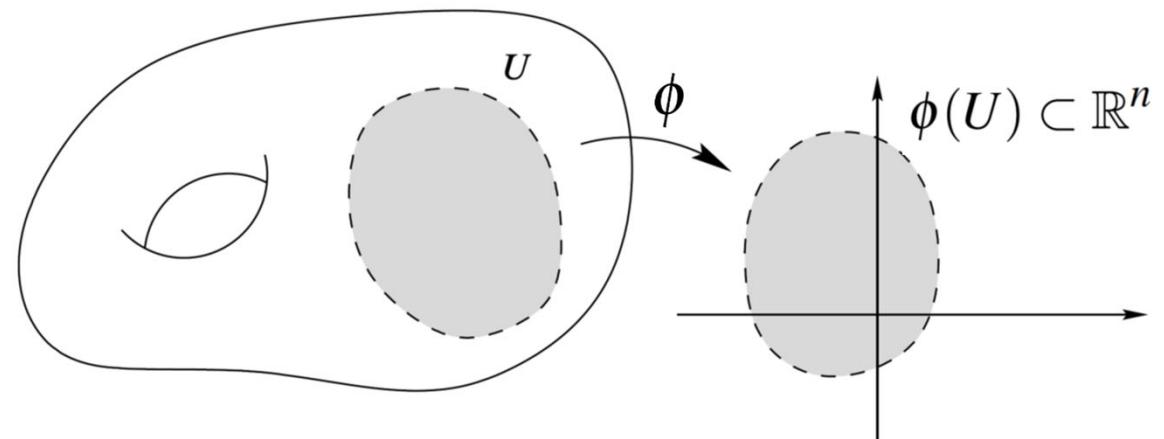


Interlude: Coordinate Charts

Coordinate chart

$$\phi: U \subset M \rightarrow \mathbb{R}^n,$$

$$x \mapsto (x^1, x^2, \dots, x^n).$$





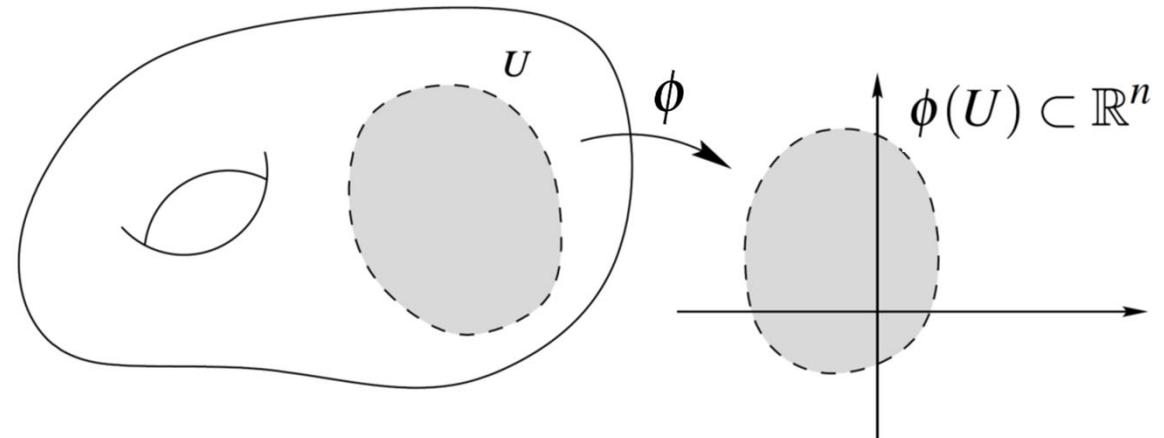
Interlude: Coordinate Charts

Coordinate chart

$$\begin{aligned}\phi: U \subset M &\rightarrow \mathbb{R}^n, \\ x &\mapsto (x^1, x^2, \dots, x^n).\end{aligned}$$

Coordinate functions

$$\begin{aligned}x^i: U \subset M &\rightarrow \mathbb{R}, \\ x &\mapsto x^i(x).\end{aligned}$$





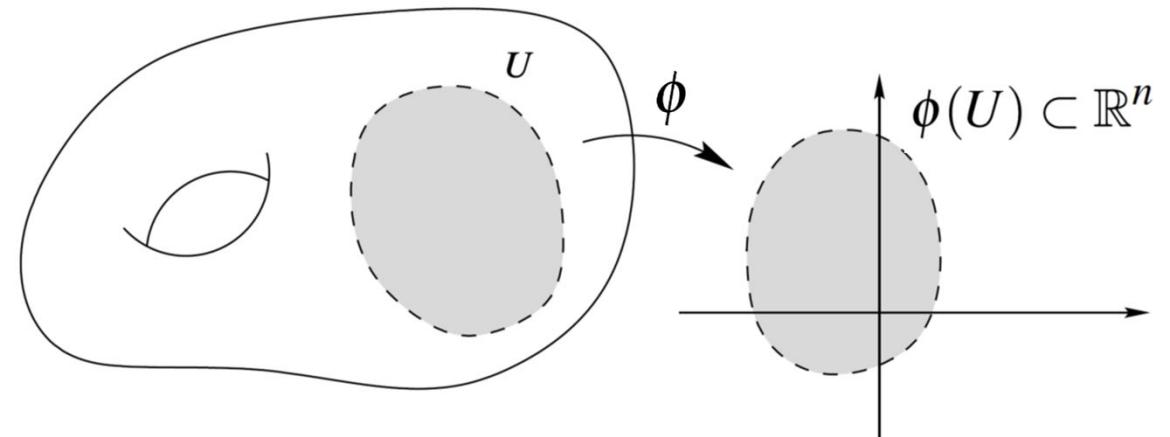
Interlude: Coordinate Charts

Coordinate charts

$$\begin{aligned}\phi_\alpha: U_\alpha \subset M &\rightarrow \mathbb{R}^n, \\ x &\mapsto (x^1, x^2, \dots, x^n).\end{aligned}$$

Atlas

$$\{(U_\alpha, \phi_\alpha)\}_{\alpha \in I}$$





Interlude: Coordinate Charts

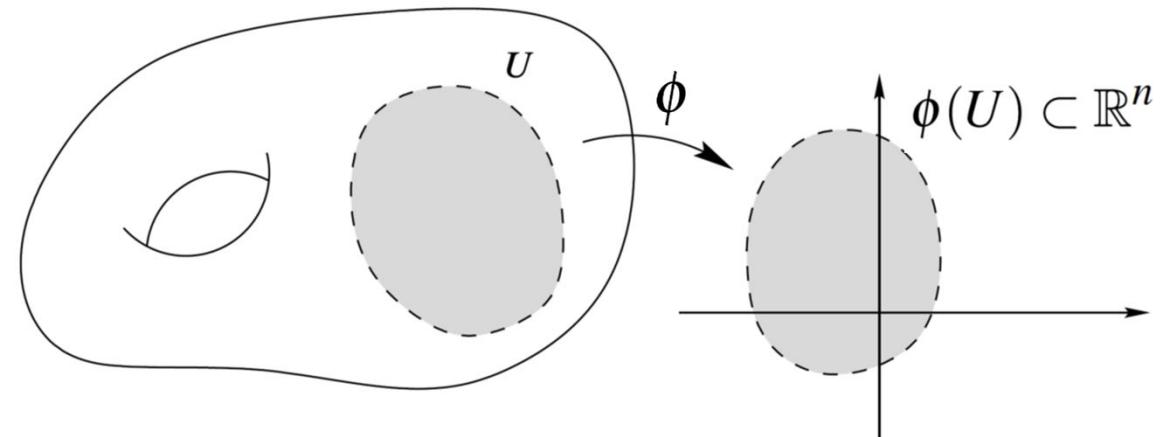
Coordinate charts

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Atlas

$$\{(U_\alpha, \phi_\alpha)\}_{\alpha \in I}$$

$$\begin{aligned}\phi_\alpha: U_\alpha \subset M &\rightarrow \mathbb{R}^n, \\ x &\mapsto (x^1(x), x^2(x), \dots, x^n(x)).\end{aligned}$$





Vector Fields vs. Vectors in Components

Because Euclidean space is most common, often slightly sloppy notation

$$\mathbf{v}: U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2,$$

$$(x, y) \mapsto \begin{bmatrix} u \\ v \end{bmatrix}.$$



Vector Fields vs. Vectors in Components

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$$(x, y) \mapsto \begin{bmatrix} u \\ v \end{bmatrix}.$$

$$\mathbf{v}: U \subset \mathbb{R}^3 \rightarrow \mathbb{R}^3,$$

$$(x, y, z) \mapsto \begin{bmatrix} u \\ v \\ w \end{bmatrix}.$$

$$\mathbf{v}: U \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2,$$

$$(x, y) \mapsto \begin{pmatrix} u(x, y) \\ v(x, y) \end{pmatrix}.$$

$$\mathbf{v}: U \subset \mathbb{R}^3 \rightarrow \mathbb{R}^3,$$

$$(x, y, z) \mapsto \begin{pmatrix} u(x, y, z) \\ v(x, y, z) \\ w(x, y, z) \end{pmatrix}.$$



Vector Fields vs. Vectors in Components

$\mathbf{v}: U \subset \mathbb{R}^n \rightarrow \mathbb{R}^n,$

$$(x^1, x^2, \dots, x^n) \mapsto \begin{bmatrix} v^1 \\ v^2 \\ \vdots \\ v^n \end{bmatrix}.$$

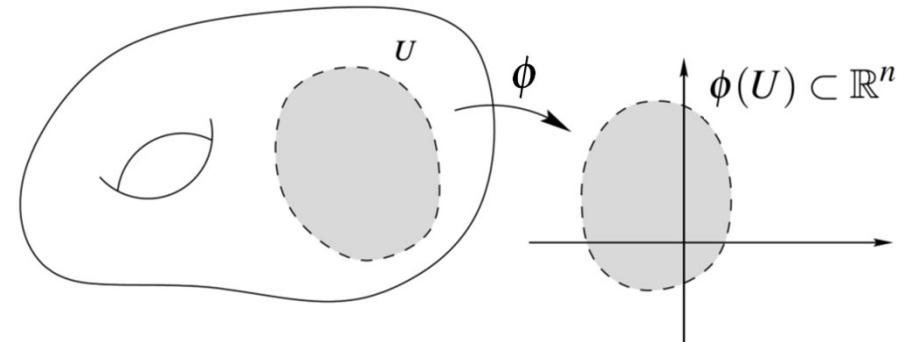
$\mathbf{v}: U \subset \mathbb{R}^n \rightarrow \mathbb{R}^n,$

$$(x^1, x^2, \dots, x^n) \mapsto \begin{pmatrix} v^1(x^1, x^2, \dots, x^n) \\ v^2(x^1, x^2, \dots, x^n) \\ \vdots \\ v^n(x^1, x^2, \dots, x^n) \end{pmatrix}.$$



Vector Fields vs. Vectors in Components

$$\mathbf{v}: U \subset \mathbb{R}^n \rightarrow \mathbb{R}^n,$$
$$(x^1, x^2, \dots, x^n) \mapsto \begin{bmatrix} v^1 \\ v^2 \\ \vdots \\ v^n \end{bmatrix}.$$



$$\mathbf{v}: U \subset \mathbb{R}^n \rightarrow \mathbb{R}^n,$$
$$(x^1, x^2, \dots, x^n) \mapsto \begin{pmatrix} v^1(x^1, x^2, \dots, x^n) \\ v^2(x^1, x^2, \dots, x^n) \\ \vdots \\ v^n(x^1, x^2, \dots, x^n) \end{pmatrix}.$$

$$\mathbf{v}|_U: \phi(U) \subset \mathbb{R}^n \rightarrow \mathbb{R}^n,$$
$$(x^1, x^2, \dots, x^n) \mapsto \begin{bmatrix} v^1 \\ v^2 \\ \vdots \\ v^n \end{bmatrix}.$$



Vector Fields vs. Vectors in Components

Need basis vector fields

$$\begin{aligned}\mathbf{e}_i : U \subset M &\rightarrow TM, \\ x &\mapsto \mathbf{e}_i(x)\end{aligned}\quad \left\{\mathbf{e}_i(x)\right\}_{i=1}^n \text{ basis for } T_x M$$



Vector Fields vs. Vectors in Components

Need basis vector fields

$$\begin{aligned}\mathbf{e}_i: U \subset M &\rightarrow TM, \\ x &\mapsto \mathbf{e}_i(x)\end{aligned}\quad \left\{\mathbf{e}_i(x)\right\}_{i=1}^n \text{ basis for } T_x M$$

$$\begin{aligned}\mathbf{v}: U \subset M &\rightarrow TM, \\ x &\mapsto v^1 \mathbf{e}_1 + v^2 \mathbf{e}_2 + \dots + v^n \mathbf{e}_n.\end{aligned}$$

$$\begin{aligned}\mathbf{v}: U \subset M &\rightarrow TM, \\ x &\mapsto v^1(x) \mathbf{e}_1(x) + v^2(x) \mathbf{e}_2(x) + \dots + v^n(x) \mathbf{e}_n(x).\end{aligned}$$



Vector Fields vs. Vectors in Components

Need basis vector fields

$$\mathbf{e}_i : U \subset M \rightarrow TM, \quad x \mapsto \mathbf{e}_i(x) \quad \{\mathbf{e}_i(x)\}_{i=1}^n \text{ basis for } T_x M$$

Coordinate basis:

$$\mathbf{e}_i := \frac{\partial}{\partial x^i}$$

$$\mathbf{v} : U \subset M \rightarrow TM, \quad x \mapsto v^1 \mathbf{e}_1 + v^2 \mathbf{e}_2 + \dots + v^n \mathbf{e}_n.$$

$$\mathbf{v} : U \subset M \rightarrow TM, \quad x \mapsto v^1(x) \mathbf{e}_1(x) + v^2(x) \mathbf{e}_2(x) + \dots + v^n(x) \mathbf{e}_n(x).$$

Examples of Coordinate Curves and Bases



Coordinate functions, coordinate curves, bases

- Coordinate functions are real-valued (“scalar”) functions on the domain
- On each coordinate curve, *one* coordinate changes, *all others stay constant*
- Basis: n linearly independent vectors at each point of domain

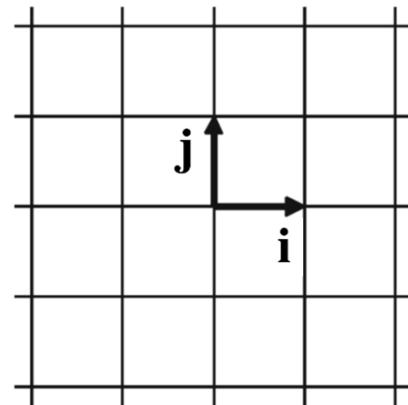
Cartesian coordinates

$$x^1 = x$$

$$x^2 = y$$

$$\mathbf{e}_1 = \frac{\partial}{\partial x} = \mathbf{i}$$

$$\mathbf{e}_2 = \frac{\partial}{\partial y} = \mathbf{j}$$



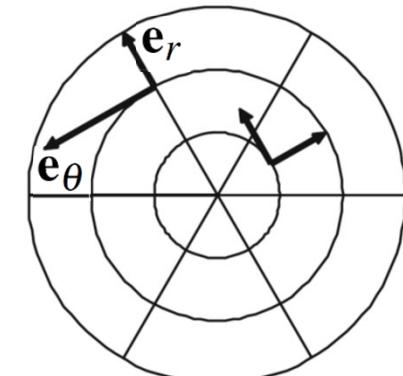
polar coordinates

$$x^1 = r$$

$$x^2 = \theta$$

$$\mathbf{e}_1 = \frac{\partial}{\partial r} = \mathbf{e}_r$$

$$\mathbf{e}_2 = \frac{\partial}{\partial \theta} = \mathbf{e}_\theta$$



Bonus Slides:

Vectors as Derivative Operators



Vectors as Derivative Operators

A vector applied to a (real) function on the manifold gives the *directional derivative* in that direction

- From this viewpoint, the vector is a derivative operator (actually, a *derivation*)
- Can be used as *definition* of a vector (must fulfill props. of a derivation; esp. Leibniz rule)

$$f: M \rightarrow \mathbb{R}, \quad \mathbf{v} f \\ x \mapsto f(x).$$



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Kronecker delta
("identity matrix")




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For vector field: obtain directional derivative at each point

$$\mathbf{v}f: M \rightarrow \mathbb{R},$$
$$x \mapsto \mathbf{v}(x) f = df(\mathbf{v}(x)).$$

remember that this just
looks scary (maybe) ...

Thank you.

Thanks for material

- Helwig Hauser
- Eduard Gröller
- Daniel Weiskopf
- Torsten Möller
- Ronny Peikert
- Philipp Muigg
- Christof Rezk-Salama