# **Vector Calculus**

#### **Vector Space Axioms**

A set  $\mathcal{V} = \{\vec{v}\}$  with addition + and scalar multiplication  $\cdot$  with scalars from a field F is a vector space over F when

- 1.  $\langle \mathcal{V}, + \rangle$  is an Abelian group.
- 2. scalar multiplication distributes over vector addition
  - scalar addition distributes over scalar multiplication
  - multiplication of scalars 'associates' with scalar multiplication

#### **Recall:**

- The norm (magnitude) of a vector  $\vec{u}$  is  $\|\vec{u}\| = \sqrt{\sum u_i^2}$
- The direction vector of  $\vec{u}$  is  $(1/\|\vec{u}\|) \cdot \vec{u}$

Definition (Dot Product in  $\mathbb{R}^n$  over  $\mathbb{R}$ )  $\vec{u} \cdot \vec{v} = \sum u_i \cdot v_i = \|\vec{u}\| \|\vec{v}\| \cos(\angle \overline{uv})$ 

Dot Product



Multiple Integration

# **Cross Product**

#### Definition

• Let  $\vec{u}$  and  $\vec{v} \in \mathbb{R}^3$ ; set  $e_1, e_2, e_3$  to be std basis vectors. Then

	$e_1$	$e_2$	$e_3$
$\vec{u} \times \vec{v} =$	$u_1$	$u_2$	$u_3$
	$v_1$	$v_2$	$v_3$

• Let  $\vec{u_1}$  to  $\vec{u_{n-1}} \in \mathbb{R}^n$ ,  $n \ge 3$ ; let  $\{e_n\} = \{$ std basis vectors $\}$ . Then

	$  e_1$	$e_2$	• • •	$e_n$
$( \rightarrow \rightarrow )$	$u_{1,1}$	$u_{1,2}$	•••	$u_{1,n}$
$\times (u_1, \dots, u_{n-1}) =$		:	·	:
	$ u_{n-1,1} $	$u_{n-1,2}$		$u_{n-1,n}$

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# **Parametric Equations**

#### Definition (Parametrization)

Suppose  $f: D \to \mathbb{R}, g: D \to \mathbb{R}$ , and  $h: D \to \mathbb{R}$ . Then

 $\gamma(t) = (f(t), g(t), h(t))$ 

for  $t \in D$  is a *curve (spacecurve)* in  $\mathbb{R}^3$ . The fcns f, g, and h are *parametric equations* for  $\gamma$ , or a *parametrization of*  $\gamma$ .

#### Examples

1. The line segment *L* from  $\vec{u}$  to  $\vec{w}$  can be parametrized as

$$L(t) = \vec{u} + (\vec{w} - \vec{u}) \cdot t, \qquad t \in [0, 1]$$

2.  $\Gamma$  given by f:=t-> $\langle \cos(t), \sin(t) \star \cos(t), t \star (1-t) \rangle$  for  $t \in [0, 3\pi]$ . animate(spacecurve, [f(t), t=0..3\*Pi\*k,

thickness=2],k=0..1,axes=frame,color=black,frames=30)

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 Vector Calculus
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 Intro to Lebesgue Measure

# **Continuous Spacecurves**

#### Definition

Let  $\mathcal{I} = [a, b] \subseteq \mathbb{R}$ . A curve  $\gamma$  is

- continuous (on I) if γ can be parametrized with components that are continuous on I.
- smooth (on I) if γ's parametric components are continuously differentiable on I, and f'<sup>2</sup> + g'<sup>2</sup> + h'<sup>2</sup> > 0 for all t ∈ (a, b).
- *piecewise smooth (on I)* if [a, b] can be partitioned into a finite number of subintervals on which γ is smooth.

Note: Smooth  $\equiv$  a particle moving parametrically along the curve doesn't change direction abruptly, stop mid-curve, or reverse.

Theorem

If  $\gamma(t) = (f(t), g(t))$  is smooth on [a, b], then tangent slope at  $P_0 = (x, y)$  is given by  $\frac{dy}{dx} = \frac{dy}{dt} / \frac{dx}{dt}$  when  $\frac{dx}{dt} \neq 0$ .

# A Smooth Closed Curve





Multiple Integration

# Planes in $\mathbb{R}^3$



Vector Calculus	Functions of Two Variables	Multiple Integration	Intro to Lebesgue Measure	
	Quadric Surfaces			
Standa	rd Forms of Quadric Su	rfaces		
	sphere:	$x^2 + y^2 + z^2 = r^2$		
	ellipsoid:	$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$		
	elliptic paraboloid:	$\frac{x^2}{a^2} + \frac{y^2}{b^2} - z = 0$		
	hyperbolic paraboloid:	$\frac{x^2}{a^2} - \frac{y^2}{b^2} + z = 0$	_	
	elliptic cone:	$\frac{x^2}{a^2} + \frac{y^2}{b^2} - z^2 = 0$		
	hyperboloid of 1 sheet:	$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = +1$		
	hyperboloid of 2 sheets:	$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = -1$		

#### **Quadric Surfaces Reformed**

# Almost Standard Forms of Quadric Surfaces



# Vector Calculus Functions of Two Variables Multiple Integration Intro to Lebesgue Measure Vector-Valued Functions

#### Notation

The standard basis vectors in  $\mathbb{R}^3$  are

 $\langle 1, 0, 0 \rangle = e_1 = \mathbf{i}, \qquad \langle 0, 1, 0 \rangle = e_2 = \mathbf{j}, \qquad \langle 0, 0, 1 \rangle = e_3 = \mathbf{k}$ 

If  $f, g, h: D \to \mathbb{R}$  are real functions, then  $\vec{r}: D \to \mathbb{R}^3$  given by

$$\vec{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$$

is a vector-valued function with components f, g, and h.

#### Definition

Let  $\vec{r}: D \to \mathbb{R}^3$  have components f, g, and h, and let  $t_0$  be an accumulation point of D. Then

$$\lim_{t \to t_0} \vec{r}(t) = \vec{L} = L_f \mathbf{i} + L_g \mathbf{j} + L_h \mathbf{k}$$

iff  $(\forall \epsilon > 0)$   $(\exists \delta > 0)$  s.t.  $(\forall t \in D)$  if  $0 < |t - t_0| < \delta$ , then  $||\vec{r}(t) - \vec{L}|| < \epsilon$ .

 $L_h$ 

# **Vector-Valued Function Limits**

Theorem (Limits Work)

$$\lim_{t \to t_0} \vec{r}(t) = L_f \mathbf{i} + L_g \mathbf{j} + L_h \mathbf{k}$$

$$\iff$$

$$\lim_{t \to t_0} f(t) = L_f \wedge \lim_{t \to t_0} g(t) = L_g \wedge \lim_{t \to t_0} h(t) =$$

Proof (key inequality).

$$|a| \underset{(\Leftarrow)}{\leq} \sqrt{a^2 + b^2 + c^2} = \left\| (a, b, c) \right\| \underset{(\Rightarrow)}{\leq} |a| + |b| + |c|$$

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$$\begin{array}{c} \mbox{(2002) (20$$

# **Continuity of Vector-Valued Functions**

#### **Definition (Continuity)**

A function  $\vec{r}(t)$  is *continuous* at  $t_0 \in D$  iff  $(\forall \epsilon > 0)$   $(\exists \delta > 0)$  s.t.  $(\forall t \in D)$  if  $|t - t_0| < \delta$ , then  $||\vec{r}(t) - \vec{r}(t_0)|| < \epsilon$ .

#### Proposition

1. A function  $\vec{r}(t)$  is continuous at an accumulation point  $t_0 \in D$  iff

$$\lim_{t \to t_0} \vec{r}(t) = \vec{r}(t_0)$$

- 2. A function  $\vec{r}(t)$  is uniformly continuous on  $E \subseteq D$  iff  $(\forall \epsilon > 0)$  $(\exists \delta > 0)$  s.t.  $(\forall t_1, t_2 \in E)$  if  $|t_1 - t_2| < \delta$ , then  $||\vec{r}(t_1) - \vec{r}(t_2)|| < \epsilon$ .
- 3. If a function  $\vec{r}(t)$  is continuous on a closed and bounded set *E*, then  $\vec{r}$  is uniformly continuous on *E*.

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# (2000) We can be appropriate the series of the series of

# Algebra of Vector-Valued Derivatives

#### Theorem (Algebra of Derivatives)

Suppose  $\vec{u}, \vec{w}: D \to \mathbb{R}^n$  &  $k: D \to \mathbb{R}$  are all differentiable, and  $c \in \mathbb{R}$ . Then

$$[\vec{u} \pm \vec{w}]' = [\vec{u}'] \pm [\vec{w}'] \tag{6}$$

$$c\,\vec{u}\,]' = c\,[\vec{u}\,'] \tag{7}$$

$$[k \vec{u}]' = [k'] \vec{u} + k [\vec{u}']$$
(8)

$$\left[\vec{u}\cdot\vec{w}\right]' = \left[\vec{u}\,'\right]\cdot\vec{w} + \vec{u}\cdot\left[\vec{w}\,'\right] \tag{9}$$

$$\left[\vec{u} \times \vec{w}\right]' = \left[\vec{u}'\right] \times \vec{w} + \vec{u} \times \left[\vec{w}'\right]$$
(10)

$$\|\vec{u}\|' = \frac{\vec{u} \cdot [\vec{u}\,']}{\|\vec{u}\|} \tag{11}$$

$$\left[\vec{u}\circ k\right]' = \left[\vec{u}\,'\circ k\right] \ast k'$$

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(12)

# Vector Calculus Functions of Two Variables Multiple Integration Intro to Lebesgue Measure **Derivative Props Properties** Suppose $\vec{r}(t)$ is a twice differentiable vector function. **1.** $\vec{V}(t) = \vec{r}'(t)$ is • the tangent vector of $\vec{r}$ • the velocity vector of $\vec{r}$ and $S(t) = \|\vec{r}'(t)\|$ gives the *speed* of $\vec{r}(t)$ **2.** $\vec{A}(t) = \vec{V}'(t) = \vec{r}''(t)$ is • the acceleration vector of $\vec{r}$ Example Find the velocity & acceleration and the speed for the function 1. $\vec{r}(t) = \langle 2\cos(t), 3\sin(t), z_0 \rangle$ . 2. $\vec{\rho}(t) = \langle \cos(t) \cdot (1 + \cos(t)), 2\sin(t) \cdot (1 + t), t \rangle$ .<sup>1</sup>

1spacecurve(f(t),t=0..6\*Pi,numpoints=101,thickness=3,axes=normal)

# Example 9.6.9

#### Example (9.6.9, pg 410)

Consider  $\vec{u}, \vec{v}, \vec{w} : \mathbb{R} \to \mathbb{R}^2$  defined by

$$\vec{u} = \langle t, t^2 \rangle, \vec{v} = \langle t^3, t^6 \rangle, \text{ and } \vec{w} = \begin{cases} \langle t, t^2 \rangle & \text{if } t \leq 0 \\ \langle t^3, t^6 \rangle & \text{if } t > 0 \end{cases}$$

All 3 functions are continuous, all trace the parabola  $y = x^2$ , and all are  $\vec{0}$  at t = 0.

- 1.  $\vec{u}$  is differentiable at t = 0 with tangent vector  $\vec{u}'(0) = \langle 1, 0 \rangle$  and tangent line y = 0.
- 2.  $\vec{v}$  is differentiable at t = 0 with tangent vector  $\vec{v}'(0) = \langle 0, 0 \rangle$ , but has *no* tangent line  $\vec{0}$ .
- 3.  $\vec{w}$  is *not* differentiable at t = 0 and has no tangent line at  $\vec{0}$ .



ctor Calculus	Functions of Two Variables	Multiple Integration	Intro to Lebesgue Measu
	Cir	cles	
Proposi	tion		
$\frac{\textit{Let } \vec{r} \textit{ be a}}{\vec{r}(t) \cdot \vec{r}'(t)}$	a differentiable vector function $\vec{r}'$ are or $\vec{r}'$ are or	oction of $t$ . Then $\ \vec{r}(t)\ $ thogonal.	is constant iff
Proof.			
$\ \vec{r}(t)\ $	$ \vec{t})\ $ is constant $\iff \vec{r}(t)$	$\cdot \vec{r}(t) = c \iff \vec{r}(t) \cdot \vec{r}(t)$	$\vec{r}'(t) = 0$
Definitio	n		
Unit tange	ent vector: $\vec{T}(t) = \vec{r}'(t)/$	$\ \vec{r}'(t)\ $	
Unit norm	nal vector: $\vec{N}(t) = \vec{T}'(t)/$	$\ \vec{T}'(t)\ $	
$ec{V} = ec{r}'$ ar $ec{A}_{ec{N}} = vec{T}$	nd $v = \ ec{V}\ .$ Then $ec{A} = ec{V}$	$\vec{r}' = v  \vec{T}' + v'  \vec{T}$ . Since n orthogonal decomp	$\vec{T'} \perp \vec{T}$ , then of $\vec{A}$

or Calculus	Functions of Two Variables	Multiple Integration	Intro to Lebesgue Meas
	$\mathbf{b}^{e}$ (	Cræft	
Project			
Using	$ec{r}^{\prime\prime}=ec{A}=$	$= v  \vec{T}' + v'  \vec{T}$	(13)
	$\vec{A} =$	$= \vec{A}_{\vec{N}} + \vec{A}_{\vec{T}}$	(14)
1. Con	npute $ec{A}\cdotec{T}$ ?		
2. Wha	it vector is $(\vec{A}\cdot\vec{T})\vec{T}$ ?		
3. Con	npute $ec{A} - \left(ec{A} \cdot ec{T} ight)ec{T}$ ?		
4. App com	ly this idea to $ec{r}(t) = \langle \cos( ho r)  angle$	$\langle t), \sin(t) \rangle$ . What are $A$	l's orthognal
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# Int

Definition

$$\int_{a}^{b} \vec{r}(t) dt = \left[ \int_{a}^{b} f(t) dt \right] \mathbf{i} + \left[ \int_{a}^{b} g(t) dt \right] \mathbf{j} + \left[ \int_{a}^{b} h(t) dt \right] \mathbf{k}$$

iff the integrals exist. I.e.,  $\int_a^b \langle f_i \rangle(t) dt = \left\langle \int_a^b f_i(t) dt \right\rangle$ .

# Theorem (FToC)

Suppose  $\vec{r}(t)$  is integrable on [a, b] and  $\vec{R}(t)$  is an antiderivative (or primitive) for  $\vec{r}$ . Then  $\int_{a}^{b} \vec{r}(t) dt = \left. \vec{R}(t) \right|_{a}^{b} = \vec{R}(b) - \vec{R}(a)$ 

#### Theorem

Suppose  $\vec{r}(t)$  is integrable on [a, b]. Then

$$\int_{a}^{b} \vec{r}(t) dt \bigg\| \leq \int_{a}^{b} \|\vec{r}(t)\| dt$$

# Arclength

#### **Definition (Arclength)**

Let  $\gamma(t) = \vec{r}(t)$  be a smooth curve on [a, b]. The length of  $\gamma$  on [a, b] is

 $L(\gamma) = \sup \{L_Q \mid Q \text{ partitions } [a, b]\}$ 

where  $L_Q = \sum_k \left\| \gamma(t_k) - \gamma(t_{k-1}) \right\|$  for  $t_k \in Q$ .

#### Proposition

Let  $\gamma(t) = \vec{r}(t)$  be a smooth curve on [a, b]. The length of  $\gamma$  on [a, b] is  $L(\gamma) = \lim_{|Q| \to 0} L_Q$  where |Q| is the norm of the partition.

#### Theorem (Useful Arclength Theorem)

Let  $\gamma(t) = \vec{r}(t)$  be a smooth curve on [a, b]. The length of  $\gamma$  on [a, b] is

$$L(\gamma) = \int_{a}^{b} \sqrt{\sum_{k} (f'_{k})^{2}} dt = \int_{a}^{b} \left\| \vec{r}'(t) \right\| dt$$



# Rectified

# Definition (Recifiable Curve)

A curve  $\gamma$  is *rectifiable* iff  $L(\gamma)$  is finite.

# Examples (Curves<sup>2</sup>)

I. Let 
$$\gamma(t) = \langle \cos(\pi t), \sin(\pi t), \sqrt{3} \pi t \rangle$$
 on  $[0, 1]$ .  
1.  $L(\gamma) = \int_{0}^{1} \|\gamma'(t)\| dt$ 

2. = 
$$\int_0^1 \left\| \pi \langle -\sin(\pi t), \cos(\pi t), \sqrt{3} \rangle \right\| dt = 2\pi$$

II. Let 
$$\psi(t) = \langle \tan(t), 1 - \sin(t), \cos(t) \rangle$$
 on  $[0, \pi/2]$ .  
1.  $L(\psi) = \int_0^1 \|\psi'(t)\| dt$   
2.  $= \int_0^1 \|\langle \sec^2(t), -\cos(t), -\sin(t) \rangle\| dt = \infty$ 

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 $\frac{3\pi}{2}$ 

<sup>2</sup> Maple worksheet

Vector Calculus	Functions of Two Variables	Multiple Integration	Intro to Lebesgue Measure	
	Interlude			
Theorem	n (Most Useful Norm	-Integral Estimat	e)	
Let $\vec{r}(t)$ be	Riemann integrable on $[a, b]$	b]. Then $\ \vec{r}(t)\ $ is integrated	grable and	
	$\left\ \int_a^b \vec{r}(t)dt\right\ $	$\leq \int_a^b \ \vec{r}(t)\  \ dt$		
Proof				
I. $\ \vec{r}(t)\ $ is i	ntegrable: 🗸			
II. (in $\mathbb{R}^2$ ).	$\left\ \int_{a}^{b} \vec{r}(t)  dt\right\  = \sqrt{\left(\int_{a}^{b} f\right)^{2}}$	$\frac{1}{a^2} + \left(\int_a^b g\right)^2$		
	$\leq \sqrt{\int_a^b (f^2) + \int_a^b}$	$\overline{\int_{a}^{b}(g^2)} = \sqrt{\int_{a}^{b}(f^2 + g^2)}$	$q^2)$	
	$\leq \int_a^b \sqrt{f^2+g^2}$	$=\int_a^b \ \vec{r}(t)\  \ dt.$		

### Reparametrize

#### Definition

Two parametrizations  $\gamma_1$  on [a, b] and  $\gamma_2$  on [c, d] of a curve are *equivalent* iff there is a continuously differentiable bijection  $u:[c, d] \rightarrow [a, b]$  such that u(c) = a, u(d) = b, and  $\gamma_2 = \gamma_1 \circ u$ .

#### Theorem

Suppose  $\gamma_1$  and  $\gamma_2$  are equivalent smooth parametrizations of a curve. Then  $L(\gamma_1) = L(\gamma_2)$ .

#### Proof.

Let u be the equivalence bijection for  $\gamma_1$  and  $\gamma_2$ . Then

$$L(\gamma_2) = \int_c^d \|\gamma'_2(t)\| dt = \int_c^d \|\gamma'_1(u(t)) \cdot u'(t)\| dt$$
  
=  $\int_c^d \|\gamma'_1(u(t))\| \cdot u'(t) dt = \int_a^b \|\gamma_1(s)\| ds = L(\gamma_1)$ 

#### Vector Calculus

#### Functions of Two Variables

#### Multiple Integration

#### Intro to Lebesgue Measure

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# Parametrization by Arclength

#### **Definition (Arclength Parameter)**

Set  $\ell(t) = \int_a^t \|\vec{r}'(\tau)\| d\tau$ . Then  $\ell$  is continuous, differentiable, a bijection, and increasing  $\Rightarrow$  it has an inverse  $\ell^{-1} : [0, L(\gamma)] \to [a, b]$ . So  $\gamma \circ \ell^{-1} : [0, L(\gamma)] \to \mathbb{R}^n$  is the *arclength parametrization* of  $\gamma$ .

#### Example

Let  $\vec{r}(t) = \langle \cos(t), \sin(t), t/3 \rangle$  on  $[-4\pi, 4\pi]$ .

- 1. Whence  $\|\vec{r}'(t)\| = \|\langle -\sin(t), \cos(t), 1/3 \rangle\| = \sqrt{10}/3.$
- 2. Hence  $\ell(t) = \int_{-4\pi}^{t} \sqrt{10}/3 \, dt = \sqrt{10}/3 \cdot (t+4\pi).$
- 3. Fortuitously,  $\ell$  is algebraically invertible (*usually not true!*) and  $\ell^{-1}(s) = (3/\sqrt{10})s 4\pi$ .
- 4. Whereupon the arc length parametrized form of  $\gamma$  is

$$\gamma(s) = \left\langle \cos\left(\frac{3}{\sqrt{10}} s\right), \sin\left(\frac{3}{\sqrt{10}} s\right), \frac{1}{\sqrt{10}} s - \frac{4}{3} \pi \right\rangle \quad \text{on} \left[0, \frac{8\sqrt{10}}{3} \pi\right]$$