

Module - III

Vector Differential Calculus

A vector is a quantity that is determined by both its magnitude and direction. Thus it is an arrow or directed line segment. A vector has a tail called its initial point and a tip called its terminal point.

Components of a Vector

If a given vector v has initial point $P: (x_1, y_1, z_1)$ and the terminal point $Q: (x_2, y_2, z_2)$ the three numbers

$$\boxed{v_1 = x_2 - x_1, v_2 = y_2 - y_1, v_3 = z_2 - z_1}$$

are called components of v and we write simply, $v = [v_1, v_2, v_3]$

Length of the vector v

$|v| =$ Distance betⁿ initial point and terminal Point.

$$\Rightarrow \boxed{|v| = \sqrt{v_1^2 + v_2^2 + v_3^2}}$$

Vector Addition and Scalar Multiplication

Two vectors $v = [v_1, v_2, v_3]$ and $w = [w_1, w_2, w_3]$ are added as follows,

$$\boxed{v + w = [v_1 + w_1, v_2 + w_2, v_3 + w_3]}$$

A scalar c multiplied to the vector v as,

$$\boxed{cv = [cv_1, cv_2, cv_3]}$$

Basic Properties of Vector Addition and Scalar Multiplication

(a) $V + W = W + V$ (Commutativity)

(b) $(V + W) + P = V + (W + P)$ (Associativity)

(c) $(V + 0) = V = (0 + V)$ [Existence of Additive Identity]

(d) $V + (-V) = 0$ [Existence of Additive Inverse
 V (i.e., $-V$) which is
unique]

(e) $c(V + W) = cV + cW$

(f) $(V + W)a = Va + Wa$

(g) $(a + b)V = aV + bV$

(h) $1V = V$

(i) $0V = 0$

(j) $(-1)V = -V$

Here, V, W and P are vectors and a, b, c are scalars. A vector having unit length is called as unit vector.

A vector can also be represented as,

$$V = [V_1, V_2, V_3] = V_1 \hat{i} + V_2 \hat{j} + V_3 \hat{k}$$

where \hat{i}, \hat{j} and \hat{k} are the unit vectors along the direction x -axis, y -axis and z -axis respectively.

In component form

$$\hat{i} = [1, 0, 0], \hat{j} = [0, 1, 0], \hat{k} = [0, 0, 1]$$

Inner Product (Dot Product)

The inner product of two vectors $V = [v_1, v_2, v_3]$ and $W = [w_1, w_2, w_3]$ is denoted by $V \cdot W$ and is defined by,

$$V \cdot W = |V| |W| \cos \theta$$

where θ is the angle betⁿ V and W .

$$\cos \theta = \frac{V \cdot W}{|V| |W|}$$

$$\Rightarrow \theta = \cos^{-1} \left(\frac{V \cdot W}{|V| |W|} \right)$$

In components the inner product of V and W also defined by,

$$V \cdot W = v_1 w_1 + v_2 w_2 + v_3 w_3$$

Orthogonality

The inner product two nonzero vector is zero iff these vectors are perpendicular.

i, j and k are orthogonal to each other.

$$i \cdot j = j \cdot k = k \cdot i = 0$$

$$i \cdot i = j \cdot j = k \cdot k = 1$$

Properties

- $(aU + bV) \cdot W = aU \cdot W + bV \cdot W$ (Linearity)
- $U \cdot V = V \cdot U$ (Commutativity)
- $U \cdot U \geq 0$, $U \cdot U = 0$ iff $U = 0$. (Positivity)
- $(U + V) \cdot W = U \cdot W + V \cdot W$ (Distributive)

e) $|u \cdot v| \leq |u||v|$ (Cauchy-Schwarz Inequality)

f) $|a+b| \leq |a| + |b|$ (Triangle Inequality)

Application of Inner Product :-

→ Work done by a force P on a body giving displacement d is $|P \cdot d|$.

→ Component of a force P in a given direction of a vector $d (\neq 0)$ is $\frac{P \cdot d}{|d|}$.

Vector Product (Cross Product) :-

The vector product of two vectors $u = (u_1, u_2, u_3)$ and $v = (v_1, v_2, v_3)$ is denoted by $u \times v$ and defined as,

$$|u \times v| = |u||v|\sin\theta$$

where θ is the angle betⁿ u and v .

The direction of $u \times v$ is perpendicular to both u and v .

In components the cross product of u and v is

$$u \times v = [u_2v_3 - u_3v_2, u_3v_1 - u_1v_3, u_1v_2 - u_2v_1]$$

$$= \begin{vmatrix} i & j & k \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}$$

$$i \times j = j \times i = k \times k = 0$$

$$i \times j = k, \quad j \times i = -k$$

$$j \times k = i, \quad k \times j = -i$$

$$k \times i = j, \quad i \times k = -j$$

Properties -

$$a) (a u) \times v = a (u \times v) = \cancel{a} \times (a v)$$

$$b) b (u \times (v + w)) = u \times v + u \times w \quad (\text{Distributive})$$

$$c) u \times v = -v \times u \quad (\text{Anticommutative})$$

$$d) u \times (v \times w) \neq (u \times v) \times w \quad (\text{Not Associative})$$

Application of Vector Product -

Moment of a Force -

Let a force P acts on a line through a point A . A moment vector about a point Q is,

$$m = r \times P,$$

where r is the vector with initial point Q and terminal point A .

Velocity of a Rotating Body -

Velocity of a rotating body B rotating with angular velocity ω is denoted by v and defined as,

$$v = \omega \times r,$$

where r is the position vector of any point on B referred to a coordinate system with origin

0 on the axis of rotation

Scalar Triple Product

The scalar triple of three vectors $U = [u_1, u_2, u_3]$, $V = [v_1, v_2, v_3]$ and $W = [w_1, w_2, w_3]$ is denoted by $(u \ v \ w)$ and defined by,

$$(u \ v \ w) = u \cdot (v \times w)$$

$$= \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

Property $u \cdot (v \times w) = (u \times v) \cdot w$

Linearly Independence of Three vectors

Three vectors form linearly independent iff their scalar triple product is not zero.

Application

- $\rightarrow |u \times v|$ is the area of a parallelogram with u and v as the adjacent sides.
- $\rightarrow |(u \ v \ w)|$ is the volume of the parallelepiped with u, v and w as the concurrent edges.
- \rightarrow The volume of the tetrahedron is $\frac{1}{6}$ of the volume of the parallelepiped.
- \rightarrow The area of a triangle is $\frac{1}{2}$ of the area of the parallelepiped.

Vector and Scalar Functions and Fields

A vector function is a function whose values are vectors.

$$V = V(P) = [V_1(P), V_2(P), V_3(P)],$$

depending on the points P in space.

A scalar function is a function whose values are scalars $f = f(P)$, depending on P .

A vector function defines vector field and a scalar function defines scalar field.

Limit

A vector function $v(t)$ of a real variable t is said to have the limit l as t approaches t_0 , if $v(t)$ is defined in some neighbourhood of t_0 and

$$\lim_{t \rightarrow t_0} |v(t) - l| = 0$$

$$\text{i.e., } \lim_{t \rightarrow t_0} |v(t)| = l.$$

Continuity

A vector function $v(t)$ is said to be continuous at $t = t_0$ if it is defined in some neighborhood at $t = t_0$ and

$$\lim_{t \rightarrow t_0} |v(t) - v(t_0)| = 0$$

$$\text{i.e., } \lim_{t \rightarrow t_0} |v(t)| = v(t_0)$$

We can write $v(t) = [v_1(t), v_2(t), v_3(t)]$

Here $V(t)$ is continuous at t_0 iff its three components at t_0 .

Derivative

A vector function $V(t)$ is said to be differentiable at a point t_0 if the following limit exist:

$$V'(t) = \lim_{\Delta t \rightarrow 0} \frac{V(t + \Delta t) - V(t)}{\Delta t}$$

$V'(t)$ is called the derivative of $V(t)$.

$$V'(t) = [V_1'(t), V_2'(t), V_3'(t)]$$

Curve

A curve C in space can be represented by a vector function,

$$r(t) = [x(t), y(t), z(t)]$$

$$\Rightarrow \boxed{r(t) = x(t)i + y(t)j + z(t)k}, \quad \text{--- (1)}$$

where x, y, z are Cartesian co-ordinates.

This is called parametric representation of the curve and t is called the parameter of the representation.

To each value t_0 of t there corresponds a point of C with position vector $r(t_0)$, (i.e., with co-ordinates $x(t_0), y(t_0), z(t_0)$).

Also (1) gives an orientation of curve C , a direction of travelling along C so that t increases.

This is called positive sense on C given by (1) - That of decreasing t is the negative sense.

Example 4

A straight line L through a point A with position vector \mathbf{a} in the direction of constant vector \mathbf{b} can be represented in the form,

$$\begin{aligned} \mathbf{r}(t) &= \mathbf{a} + t\mathbf{b} \\ &= [a_1 + tb_1, a_2 + tb_2, a_3 + tb_3] \end{aligned}$$

If \mathbf{b} is a unit vector, its components are the direction cosines of L .

Example 1

Find parametric representation of $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1, z = 0$.

Solⁿ - $x = a \cos \theta, y = b \sin \theta, z = 0$

$$\begin{aligned} \mathbf{r}(t) &= [a \cos \theta, b \sin \theta, 0] \\ &= a \cos \theta \mathbf{i} + b \sin \theta \mathbf{j} \end{aligned}$$

Example 2

Find parametric representation of a circle with center at $(2, 3)$ and radius 5.

Solⁿ - Eqⁿ of circle is,

$$(x-2)^2 + (y-3)^2 = 5^2$$

$$x(t) = 2 + 5 \cos \theta \quad y(t) = 3 + 5 \sin \theta$$

$$\mathbf{r}(t) = [2 + 5 \cos \theta, 3 + 5 \sin \theta] = (2 + 5 \cos \theta) \mathbf{i} + (3 + 5 \sin \theta) \mathbf{j}$$

Tangent

The tangent vector of C ,

$$\boxed{T = \gamma'(t)}$$

The unit tangent vector

$$\boxed{\hat{T} = \frac{\gamma'(t)}{|\gamma'(t)|}}$$

The tangent to C at P is given by,

$$\boxed{T(w) = \gamma + w\gamma'}$$

This is the sum of position vector γ of P and a multiple of tangent vector γ' of C at P . Both vectors depend on P . The variable w is the parameter.

Example:-

Find tangent vector and unit tangent vector at given point P .

i) $\gamma(t) = ti + t^2j$, $P(1, 1, 0)$

ii) $\gamma(t) = 2\cos t i + 2\sin t j$, $P(\sqrt{2}, \sqrt{2}, 0)$.

Solution:-

i) $\gamma(t) = ti + t^2j$, $x(t) = t$, $y(t) = t^2$, $z(t) = 0$

$$T = \gamma'(t) = i + 2tj$$

Given $P(1, 1, 0)$

i.e., $x = 1$, $y = 1$, $z = 0$

$$\Rightarrow t = 1 \quad t^2 = 1, \quad z = 0$$

$$\therefore \boxed{t = 1}$$

$$\therefore \cancel{r(t)} \rightarrow r'(t) = i + 2j$$

$$\text{ii) } \cancel{r(t)} \rightarrow \therefore \boxed{T = i + 2j}$$

The unit tangent vector

$$\hat{T} = \frac{T}{|T|} = \frac{i + 2j}{\sqrt{1+4}} = \frac{1}{\sqrt{5}}i + \frac{2}{\sqrt{5}}j$$

$$\text{ii) } r(t) = 2\cos t i + 2\sin t j$$

$$\text{Here } x(t) = 2\cos t, \quad y(t) = 2\sin t, \quad z(t) = 0$$

Given point is, $(\sqrt{2}, \sqrt{2}, 0)$

$$\therefore x(t) = \sqrt{2}, \quad y(t) = \sqrt{2}, \quad z(t) = 0$$

$$\Rightarrow 2\cos t = \sqrt{2}, \quad 2\sin t = \sqrt{2}$$

$$\Rightarrow \cos t = \frac{1}{\sqrt{2}}, \quad \sin t = \frac{1}{\sqrt{2}}, \quad z(t) = 0$$

$$\Rightarrow t = \frac{\pi}{4}$$

Now Tangent vector,

$$T = r'(t)$$

$$\Rightarrow T = -2\sin t i + 2\cos t j$$

at $\pi/4$.

$$T = -2 \cdot \frac{1}{\sqrt{2}} i + 2 \cdot \frac{1}{\sqrt{2}} j$$

$$\Rightarrow \boxed{T = -\sqrt{2}i + \sqrt{2}j}$$

$$|T| = \sqrt{2+2} = \sqrt{4} = 2$$

$$\therefore \boxed{t = 1}$$

$$\therefore \cancel{r'(t)} = i + 2j$$

$$\text{ii) } \cancel{r(t)} \Rightarrow \therefore \boxed{T = i + 2j}$$

The unit tangent vector

$$\hat{T} = \frac{T}{|T|} = \frac{i + 2j}{\sqrt{1+4}} = \frac{1}{\sqrt{5}}i + \frac{2}{\sqrt{5}}j$$

$$\text{ii) } r(t) = 2(\cos t i + \sin t j)$$

$$\text{Here } x(t) = 2\cos t, \quad y(t) = 2\sin t, \quad z(t) = 0$$

Given point is, $(\sqrt{2}, \sqrt{2}, 0)$

$$\therefore x(t) = \sqrt{2}, \quad y(t) = \sqrt{2}, \quad z(t) = 0$$

$$\Rightarrow 2\cos t = \sqrt{2}, \quad 2\sin t = \sqrt{2}, \quad z(t) = 0$$

$$\Rightarrow \cos t = \frac{1}{\sqrt{2}}, \quad \sin t = \frac{1}{\sqrt{2}}, \quad z(t) = 0$$

$$\Rightarrow t = \frac{\pi}{4}$$

Now Tangent vector,

$$T = r'(t)$$

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at $\pi/4$.

$$T = -2 \cdot \frac{1}{\sqrt{2}} i + 2 \cdot \frac{1}{\sqrt{2}} j$$

$$\Rightarrow \boxed{T = -\sqrt{2}i + \sqrt{2}j}$$

$$|T| = \sqrt{2+2} = \sqrt{4} = 2$$

The unit tangent vector,

$$\hat{T} = \frac{T}{|T|} = \frac{-\sqrt{2}i + \sqrt{2}j}{2}$$

$$\Rightarrow \boxed{\hat{T} = \frac{-1}{\sqrt{2}}i + \frac{1}{\sqrt{2}}j}$$

Example 1

Find tangent to the ellipse $\frac{x^2}{4} + y^2 = 1$ at

P: $(\sqrt{2}, \frac{1}{\sqrt{2}})$.

Sol: The given equation of ellipse is,

$$\frac{x^2}{4} + y^2 = 1.$$

The parametric representation of curve is,

$$r(t) = [2\cos t, \sin t]$$

The given point is, P: $(\sqrt{2}, \frac{1}{\sqrt{2}})$

$$\therefore x = \sqrt{2}, \quad y = \frac{1}{\sqrt{2}}$$

$$\Rightarrow 2\cos t = \sqrt{2}, \quad \sin t = \frac{1}{\sqrt{2}}$$

$$\Rightarrow \cos t = \frac{1}{\sqrt{2}}, \quad \sin t = \frac{1}{\sqrt{2}}$$

$$\Rightarrow \boxed{t = \frac{\pi}{4}}$$

$$r'(t) = -2 \sin t \mathbf{i} + \cos t \mathbf{j}$$

The tangent to the ellipse at P is,

$$T(w) = r + wr'$$

$$= \left(2 \cos \frac{\pi}{4} \mathbf{i} + \sin \frac{\pi}{4} \mathbf{j} \right) + w \left(-2 \sin \frac{\pi}{4} \mathbf{i} + \cos \frac{\pi}{4} \mathbf{j} \right)$$

$$= \left(2 \times \frac{1}{\sqrt{2}} \mathbf{i} + \frac{1}{\sqrt{2}} \mathbf{j} \right) + w \left(-2 \times \frac{1}{\sqrt{2}} \mathbf{i} + \frac{1}{\sqrt{2}} \mathbf{j} \right)$$

$$= \sqrt{2} \mathbf{i} + \frac{1}{\sqrt{2}} \mathbf{j} - \sqrt{2} w \mathbf{i} + \frac{w}{\sqrt{2}} \mathbf{j}$$

$$T(w) = \sqrt{2} (1-w) \mathbf{i} + \frac{1}{\sqrt{2}} (1+w) \mathbf{j}$$

Problem Set I-

1. Find parametric representation of the straight line through a point A in the direction of a vector b .

i) $A: (4, 2, 0)$, $b = \mathbf{i} + \mathbf{j}$

ii) $A: (-1, 3, 8)$, $b = [3, 1, 0]$

iii) $A: (1, 1, 1)$, $b = [-1, 1, -1]$

iv) $A: (1, 2, 3)$, $b = 2\mathbf{i} + \mathbf{j} + \mathbf{k}$

2. Find parametric representation of straight line

passing through A and B by using formula

$r = A + (B-A)t$ and find the value of parameter t when it moves from A to B .

i) $A: (2, 3, 0)$, $B: (5, -1, 0)$

ii) $A: (1, 2, 3)$, $B: (3, 2, 0)$

3. For a given curve $C: r(t)$ find tangent vector, corresponding unit tangent vector and tangent vector to C at P .

i) $r(t) = t\mathbf{i} + t^3\mathbf{j}$, $P: (1, 1)$

ii) $r(t) = 2\cos t\mathbf{i} + 2\sin t\mathbf{j} + t\mathbf{k}$, $P: (2, 0, 0)$

iii) $r(t) = \cos t\mathbf{i} + 2\sin t\mathbf{j}$, $P: (\frac{1}{2}, \sqrt{3})$

iv) $r(t) = t\mathbf{i} + t^2\mathbf{j} + t^3\mathbf{k}$, $P: (1, 1, 1)$

Length of a curve &

The length of a curve C is denoted by L and defined as

$$L = \int_a^b \sqrt{r' \cdot r'} dt$$

~~the~~ C is called rectifiable.

The arc length function is denoted by $S(t)$ and defined as,

$$S(t) = \int_a^t \sqrt{r' \cdot r'} d\tilde{t}$$

Example:-

Find length of the given curve,

$r(t) = t\mathbf{i} + (\cosh t)\mathbf{j}$ from $t=0$ to $t=1$.

Solⁿ:-

$r(t) = t\mathbf{i} + \cosh t\mathbf{j}$

$r'(t) = \mathbf{i} + \sinh t\mathbf{j}$

$$\begin{aligned} \gamma'(t) \cdot \gamma'(t) &= 1 + \sinh^2 t \\ &= \cosh^2 t \end{aligned}$$

\therefore The length of the curve is,

$$L = \int_0^1 \sqrt{\cosh^2 t} dt$$

$$= \int_0^1 \cosh t dt$$

$$= \sinh t \Big|_0^1$$

$$= \sinh 1 - \sinh 0$$

$$= \sinh 1$$

Problems 6

Find lengths of the given curve,

1. $\gamma(t) = a \cos t \mathbf{i} + a \sin t \mathbf{j} + ct \mathbf{k}$ from $(a, 0, 0)$ to $(a, 0, 2\pi c)$.

2. $\gamma(t) = t \mathbf{i} + t^{3/2} \mathbf{j}$ from $(0, 0, 0)$ to $(4, 8, 0)$.

3. $\gamma(t) = \cos t \mathbf{i} + \sin t \mathbf{j}$, from $(1, 0)$ to $(0, -1)$.

Gradient of a Scalar Field

The gradient of a scalar function is denoted by $\text{grad } f$ or ∇f which is a vector function and is defined as,

$$\text{grad } f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$$

Here we must assume that f is differentiable.

The differential operator,

$$\nabla = \frac{\partial}{\partial x} i + \frac{\partial}{\partial y} j + \frac{\partial}{\partial z} k$$

(read as nabla or delta)

$$\text{grad } f = \nabla f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$$

Example:-

Find gradient of $f = 2x + yz - 3y^2$

Sol:- $\frac{\partial f}{\partial x} = 2$ $\frac{\partial f}{\partial y} = z - 6y$ $\frac{\partial f}{\partial z} = y$

\therefore The gradient of f is,

$$\nabla f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$$

$$= 2i + (z - 6y)j + yk$$

Directional Derivative

The directional derivative of a scalar field f at P in the direction of the unit vector b is denoted by $D_b f$ and defined as,

$$D_b f = \frac{df}{ds} = b \cdot \text{grad} f$$

Note - If the given direction vector is not a unit vector, then, convert it into unit vector and calculate Directional derivative.

Example -

Find Directional derivative of $z^2 = 4(x^2 + y^2)$ at the Point $P: (1, 0, 2)$ in the direction of $\frac{1}{\sqrt{3}}i + \frac{1}{\sqrt{3}}j + \frac{1}{\sqrt{3}}k$

Solⁿ - $z^2 = 4(x^2 + y^2)$

$$\rightarrow 4(x^2 + y^2) - z^2 = 0$$

Here $f(x, y, z) = 4(x^2 + y^2) - z^2$

$$\frac{\partial f}{\partial x} = 8x \quad \frac{\partial f}{\partial y} = 8y \quad \frac{\partial f}{\partial z} = -2z$$

$$\nabla f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$$

$$= 8x i + 8y j - 2z k$$

~~∇f at $P = 8i - 4k$~~

$$\nabla f \text{ at } P = 8i - 4k$$

The given direction vector b is unit vector.

$$\therefore D_b f = b \cdot \text{grad} f$$

$$= \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right) \cdot (8, 0, -4)$$

$$= \frac{8}{\sqrt{3}} + 0 - \frac{4}{\sqrt{3}} = \frac{4}{\sqrt{3}}$$

Example 1

Find directional derivative of $f = 2x^2 + 3y^2 + z^2$ at the point $P: (2, 1, 3)$ in the direction of the vector $a = i - 2k$,

Solⁿ:-

$$\text{grad } f = 4xi + 6yj + 2zk$$

and at P ,

$$\text{grad } f = 8i + 6j + 6k$$

Now, the direction vector is not a unit vector.

$$\therefore b = \frac{a}{|a|} = \frac{i - 2k}{\sqrt{5}} = \frac{1}{\sqrt{5}}i - \frac{2}{\sqrt{5}}k$$

$$\therefore D_b f = b \cdot \text{grad } f$$

$$= \left(\frac{1}{\sqrt{5}}i - \frac{2}{\sqrt{5}}k \right) \cdot (8i + 6j + 6k)$$

$$= \frac{8}{\sqrt{5}} - \frac{12}{\sqrt{5}} = \frac{-4}{\sqrt{5}}$$

Problem 1

Find gradient of f at P ,

1. $f = x^2 - y^2$, $P: (-1, 3)$

2. $f = xy$, $P: (1, 1)$

3. $f = \ln(x^2 + y^2)$, $P: (2, 0)$

4. $f(x, y) = \sin y$, $P: (\ln 2, \frac{\pi}{4})$

Find directional derivative of f at P in the direction of a .

1. $f = x^2 + y^2$, $P: (1, 1)$, $a = 2i - 4j$

2. $f = \ln(x^2 + y^2)$, $P: (4, 0)$, $a = i - j$

$$3. f = x^2 + 3y^2 + 4z^2, P: (1, 0, 1), a = -i - j + k$$

$$4. f = x - y, P: (4, 5), a = 2i + j$$

Maximum and Minimum increase :-

Let $f(P) = f(x, y, z)$ be a scalar function having continuous first partial derivatives. Then $\text{grad } f$ exists and is not the zero vector at a point. Then

(i) At P , $f(x, y, z)$ has its Maximum rate of change in the direction of $\nabla f(P)$. The Maximum increase is $\|\nabla f(P)\|$.

(ii) At P , $f(x, y, z)$ has its Minimum rate of change in the direction of $-\nabla f(P)$. This minimum rate of change is $-\|\nabla f(P)\|$.

Example 6

Find Maximum and Minimum increase of $f = 2xz + e^y z^2$ from $(2, 1, 1)$.

Solⁿ:- $\nabla f = 2z i + e^y z^2 j + (2x + 2ze^y) k$

$$\nabla f(P) = 2i + e j + (4 + 2e)k$$

The Maximum increase of f at $(2, 1, 1)$ is the direction of $\nabla f(P)$ and this Maximum increase is

$$\sqrt{4 + e^2 + (4 + 2e)^2}$$

The minimum rate of increase of f at $(2, 1, 1)$ is in the direction of $-\nabla f(P) = -2i - e j - (4 + 2e)k$ and

this minimum rate of change is $-\sqrt{4 + e^2 + (4 + 2e)^2}$.

Problem 2

Determine at this point Maximum and Minimum rate of change of the function.

1. $f = xyz$, $P: (1, 1, 1)$

2. $f = x^2y - \sin(\pi z)$, $P: (1, -1, \frac{\pi}{4})$

3. $f = 2xy + xe^z$, $(-2, 1, 6)$

4. $f = \cos(xyz)$, $(-1, 1, \frac{\pi}{2})$.

Gradient as Surface Normal Vector

Let f be a differentiable scalar function that represents a surface $S: f(x, y, z) = c = \text{constant}$. Then if the gradient of f at a point P of S is not the zero vector, it is a normal vector of S at P .

$$\begin{aligned} \therefore \eta &= \text{grad } f \\ \hat{n} &= \text{Unit Normal Vector} \\ &= \frac{\eta}{|\eta|} \end{aligned}$$

Example

Find unit normal vector of $z^2 = 4(x^2 + y^2)$ at the point $P: (1, 0, 2)$.

Solution:-

$$f(x, y, z) = 4(x^2 + y^2) - z^2$$

$$\eta = \nabla f = 8x\mathbf{i} + 8y\mathbf{j} - 2z\mathbf{k}$$

at $P: (1, 0, 2)$

$$\nabla f = 8\mathbf{i} - 4\mathbf{k}$$

∴ The unit normal vector of f at P is,

$$\begin{aligned}\hat{n} &= \frac{\nabla f}{|\nabla f|} = \frac{8i - 4k}{\sqrt{64+16}} = \frac{8i - 4k}{80} = \frac{8i - 4k}{4\sqrt{5}} \\ &= \frac{2}{\sqrt{5}}i - \frac{1}{\sqrt{5}}k\end{aligned}$$

Problems ←

Find normal vector and unit normal vector of the given curve,

1. $xy = 1 - x^2$, $P: (1, 0)$

2. $z = x^2 - y^2$, $P: (1, 1, 0)$

3. $x^2 + y^2 + 2z^2 = 26$, $P: (2, 2, 3)$

4. $x^2 - y^2 + z^2 = 0$, $P: (1, 1, 0)$

Divergence of a Vector Field ←

Let $V(x, y, z)$ be a differentiable vector function and let v_1, v_2, v_3 be components of V . The divergence of a vector field is a scalar function which is denoted by $\text{div } V$ / $\nabla \cdot V$ and defined

as,

$$\text{div } V = \nabla \cdot V$$

$$= \left(\frac{\partial}{\partial x} i + \frac{\partial}{\partial y} j + \frac{\partial}{\partial z} k \right) \cdot (v_1 i + v_2 j + v_3 k)$$

$$= \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z}$$

$$\therefore \boxed{\text{div } V = \nabla \cdot V = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z}}$$

Example 1-

Find divergence of $x^2i + y^2j + z^2k$

Solⁿ Let $V = x^2i + y^2j + z^2k$

$$\begin{aligned}\operatorname{div} V &= \nabla \cdot V \\ &= \frac{\partial}{\partial x}(x^2) + \frac{\partial}{\partial y}(y^2) + \frac{\partial}{\partial z}(z^2) \\ &= 2x + 2y + 2z \\ &= 2(x + y + z)\end{aligned}$$

Problem 1-

Find Divergence of

1. $x^2i + y^2j + z^2k$

2. $e^x \cos y i + e^x \sin y j + z k$

3. $e^x i + y e^{-x} j + z \sinh x k$

4. $xyz(x^2i + y^2j + z^2k)$

Note:-

→ $\operatorname{div}(\operatorname{grad} f) = \nabla^2 f$ [Laplacian of f]

→ The condition of Incompressibility is $\operatorname{div}(V) = 0$.

→ Divergence measures outflow minus inflow.

Curl of a Vector Field

Let V be a differentiable vector function. Then curl of a vector function is denoted by $\operatorname{curl} V / \nabla \times V$ which provides a vector function which is defined as,

$$\text{Curl } V = \nabla \times V$$

$$= \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{vmatrix}$$

$$= i \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) + j \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) + k \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right)$$

Example:-

Find curl of $v = yz i + 3zx j + zk$.

Sol:-

$$\text{Curl } v = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ yz & 3zx & z \end{vmatrix}$$

$$= i \left[\frac{\partial}{\partial y}(z) - \frac{\partial}{\partial z}(3zx) \right] + j \left[\frac{\partial}{\partial z}(yz) - \frac{\partial}{\partial x}(z) \right]$$

$$+ k \left[\frac{\partial}{\partial x}(3zx) - \frac{\partial}{\partial y}(yz) \right]$$

$$= i(0 - 3x) + j(y - 0) + k(3z - z)$$

$$= -3xi + yj + 2zk$$

Theorem:-

Let f be continuous in its first and second partial derivatives then, $\text{Curl}(\text{grad } f) = 0$.

Proof:- $\nabla f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$

L.H.S. $\text{Curl}(\text{grad } f) = \nabla \times \text{grad } f$

$$= \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{vmatrix}$$

$$= i \left(\frac{\partial^2 f}{\partial y \partial z} - \frac{\partial^2 f}{\partial z \partial y} \right) + j \left(\frac{\partial^2 f}{\partial z \partial x} - \frac{\partial^2 f}{\partial x \partial z} \right)$$

$$+ k \left(\frac{\partial^2 f}{\partial x \partial y} - \frac{\partial^2 f}{\partial y \partial x} \right)$$

$$= i(0) + j(0) + k(0)$$

$$= 0 = \text{R.H.S. (Proved)}$$

Th^m 1 - Let \mathbf{V} be a continuous vector field whose components have continuous first and second partial derivatives. Then $\text{div}(\text{curl } \mathbf{V}) = 0$

Proof - Let $\mathbf{V} = [V_1, V_2, V_3]$ be a continuous differentiable function.

$$\text{curl } \mathbf{V} = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_1 & V_2 & V_3 \end{vmatrix}$$

$$= i \left(\frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \right) + j \left(\frac{\partial V_1}{\partial z} - \frac{\partial V_3}{\partial x} \right) +$$

$$k \left(\frac{\partial V_2}{\partial x} - \frac{\partial V_1}{\partial y} \right)$$

$$\text{L.H.S. } \text{div}(\text{curl } \mathbf{V}) = \nabla \cdot \text{curl } \mathbf{V}$$

$$\begin{aligned}
&= \left(\frac{\partial}{\partial x} i + \frac{\partial}{\partial y} j + \frac{\partial}{\partial z} k \right) \cdot \left[\left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) i \right. \\
&\quad \left. + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) j + \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) k \right] \\
&= \frac{\partial}{\partial x} \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) + \frac{\partial}{\partial y} \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) \\
&\quad + \frac{\partial}{\partial z} \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) \\
&= \frac{\partial^2 v_3}{\partial x \partial y} - \frac{\partial^2 v_2}{\partial x \partial z} + \frac{\partial^2 v_1}{\partial y \partial z} - \frac{\partial^2 v_3}{\partial y \partial x} + \frac{\partial^2 v_2}{\partial z \partial x} \\
&\quad - \frac{\partial^2 v_1}{\partial z \partial y}
\end{aligned}$$

$$= 0 = \text{R.H.S. (Proved)}$$

Note:-

- Condition of irrotational is $\text{curl}(V) = 0$
- A field which has zero divergence everywhere is called solenoidal

Problems 1-

Find curl of the given ~~curve~~ vector functions.

1. $[2y, 5x, 0]$

2. $[\sin y, \cos z, 0]$

3. $xyz(xi + yj + zk)$

4. $[\sin x, xy + z, x^2 + y^2]$