VECTOR ANALYSIS

Definitions

Any quantity which is completely determined by its magnitude is called a *scalar*. Examples of such are mass, density, temperature, etc. Any quantity which is completely determined by its magnitude and direction is called a *vector*. Examples of such are velocity, acceleration, force, etc. A vector quantity is represented by a directed line segment, the length of which represents the magnitude of the vector. A vector quantity is usually represented by a boldfaced letter such as $\mathbf{V}$. Two vectors $\mathbf{V}_1$ and $\mathbf{V}_2$ are equal to one another if they have equal magnitudes and are acting in the same directions. A negative vector, written as $-\mathbf{V}$, is one which acts in the opposite direction to $\mathbf{V}$, but is of equal magnitude to it. If we represent the magnitude of $\mathbf{V}$ by v, we write $|\mathbf{V}| = v$. A vector parallel to $\mathbf{V}$, but equal to the reciprocal of its magnitude is written as $\mathbf{V}^{-1}$ or as $1/\mathbf{V}$.

The *unit vector* $\mathbf{V}/v$ (when $v \neq 0$) is that vector which has the same direction as $\mathbf{V}$, but has a magnitude of unity (sometimes represented as $\mathbf{V}_0$ or $\hat{\mathbf{v}}$).

Vector Algebra

The vector sum of $\mathbf{V}_1$ and $\mathbf{V}_2$ is represented by $\mathbf{V}_1+\mathbf{V}_2$. The vector sum of $\mathbf{V}_1$ and $-\mathbf{V}_2$, or the difference of the vector $\mathbf{V}_2$ from $\mathbf{V}_1$ is represented by $\mathbf{V}_1 - \mathbf{V}_2$.

If r is a scalar, then $r\mathbf{V}=\mathbf{V}r$, and represents a vector r times the magnitude of $\mathbf{V}$, in the same direction as $\mathbf{V}$ if r is positive, and in the opposite direction if r is negative. If r and s are scalars, $\mathbf{V}_1, \mathbf{V}_2, \mathbf{V}_3$, vectors, then the following rules of scalars and vectors hold:

$$\mathbf{V}_1 + \mathbf{V}_2 = \mathbf{V}_2 + \mathbf{V}_1$$
$$(r + s)\mathbf{V}_1 = r\mathbf{V}_1 + s\mathbf{V}_1; \quad r(\mathbf{V}_1 + \mathbf{V}_2) = r\mathbf{V}_1 + r\mathbf{V}_2$$
$$\mathbf{V}_1 + (\mathbf{V}_2 + \mathbf{V}_3) = (\mathbf{V}_1 + \mathbf{V}_2) + \mathbf{V}_3 = \mathbf{V}_1 + \mathbf{V}_2 + \mathbf{V}_3$$

Vectors in Space

A plane is described by two distinct vectors $\mathbf{V}_1$ and $\mathbf{V}_2$. Should these vectors not intersect each other, then one is displaced parallel to itself until they do (Figure 1). Any other vector $\mathbf{V}$ lying in this plane is given by

$$\mathbf{V} = r\mathbf{V}_1 + s\mathbf{V}_2$$

A *position vector* specifies the position in space of a point relative to a fixed origin. If therefore $\mathbf{V}_1$ and $\mathbf{V}_2$ are the position vectors of the points A and B, relative to the origin O, then any point P on the line AB has a position vector $\mathbf{V}$ given by

$$\mathbf{V} = r\mathbf{V}_1 + (1 - r)\mathbf{V}_2$$

The scalar "r" can be taken as the metric representation of P since $r = 0$ implies $P = B$ and $r = 1$ implies $P = A$ (Figure 2). If P divides the line AB in the ratio $r{:}s$ then

$$\mathbf{V} = \left(\frac{r}{r + s}\right)\mathbf{V}_1 + \left(\frac{s}{r + s}\right)\mathbf{V}_2$$
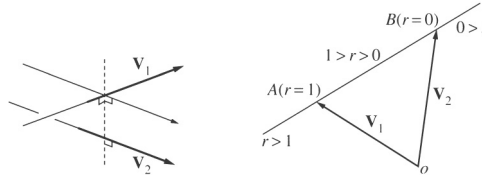
Figure 1.   Figure 2.

The vectors $V_1, V_2, V_3, \ldots, V_n$ are said to be *linearly dependent* if there exist scalars $r_1, r_2, r_3, \ldots, r_n$, not all zero, such that

$$r_1 V_1 + r_2 V_2 + \cdots + r_n V_n = 0$$

A vector V is linearly dependent upon the set of vectors $V_1, V_2, V_3, \ldots, V_n$ if

$$V = r_1 V_1 + r_2 V_2 + r_3 V_3 + \cdots + r_n V_n$$

Three vectors are linearly dependent if and only if they are co-planar.

All points in space can be uniquely determined by linear dependence upon three *base vectors* i.e., three vectors any one of which is linearly independent of the other two. The simplest set of base vectors are the unit vectors along the coordinate Ox, Oy and Oz axes. These are usually designated by i, j and k respectively.

If V is a vector in space, and a, b and c are the respective magnitudes of the projections of the vector along the axes then

$$V = ai + bj + ck$$

and

$$v = \sqrt{a^2 + b^2 + c^2}$$

and the direction cosines of V are

$$\cos\alpha = a/v, \quad \cos\beta = b/v, \quad \cos\gamma = c/v.$$

The law of addition yields

$$V_1 + V_2 = (a_1 + a_2)i + (b_1 + b_2)j + (c_1 + c_2)k$$

The Scalar, Dot, or Inner Product of Two Vectors

This product is represented as $V_1 \cdot V_2$ and is defined to be equal to $v_1 v_2 \cos\theta$, where θ is the angle from V_1 to V_2, i.e.,

$$V_1 \cdot V_2 = v_1 v_2 \cos\theta$$

The following rules apply for this product:

$$V_1 \cdot V_2 = a_1 a_2 + b_1 b_2 + c_1 c_2 = V_2 \cdot V_1$$

It should be noted that this verifies that scalar multiplication is commutative.

$$(V_1 + V_2) \cdot V_3 = V_1 \cdot V_3 + V_2 \cdot V_3$$
$$V_1 \cdot (V_2 + V_3) = V_1 \cdot V_2 + V_1 \cdot V_3$$

If V_1 is perpendicular to V_2 then $V_1 \cdot V_2 = 0$, and if V_1 is parallel to V_2 then $V_1 \cdot V_2 = v_1 v_2 = r w_1^2$ In particular

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

and

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

The Vector or Cross Product of Two Vectors

This product is represented as $V_1 \times V_2$ and is defined to be equal to $v_1 v_2 (\sin\theta)1$, where θ is the angle from V_1 to V_2 and 1 is a unit vector perpendicular to the plane of V_1 and V_2 and so directed that a right-handed screw driven in the direction of 1 would carry V_1 into V_2, i.e.,

$$V_1 \times V_2 = v_1 v_2 (\sin\theta)1$$

and $\tan\theta = \dfrac{|V_1 \times V_2|}{V_1 \cdot V_2}$

The following rules apply for vector products:

$$
\begin{aligned}
\mathbf{V}_1 \times \mathbf{V}_2 &= -\mathbf{V}_2 \times \mathbf{V}_1 \\
\mathbf{V}_1 \times (\mathbf{V}_2 + \mathbf{V}_3) &= \mathbf{V}_1 \times \mathbf{V}_2 + \mathbf{V}_1 \times \mathbf{V}_3 \\
(\mathbf{V}_1 + \mathbf{V}_2) \times \mathbf{V}_3 &= \mathbf{V}_1 \times \mathbf{V}_3 + \mathbf{V}_2 \times \mathbf{V}_3 \\
\mathbf{V}_1 \times (\mathbf{V}_2 \times \mathbf{V}_3) &= \mathbf{V}_2(\mathbf{V}_3 \cdot \mathbf{V}_1) - \mathbf{V}_3(\mathbf{V}_1 \cdot \mathbf{V}_2) \\
\mathbf{i} \times \mathbf{i} &= \mathbf{j} \times \mathbf{j} = \mathbf{k} \times \mathbf{k} = \mathbf{0} \quad \text{(the zero vector)}
\end{aligned}
$$

$$
\mathbf{i} \times \mathbf{j} = \mathbf{k}, \qquad \mathbf{j} \times \mathbf{k} = \mathbf{i}, \qquad \mathbf{k} \times \mathbf{i} = \mathbf{j}
$$

If $\mathbf{V}_1 = a_1\mathbf{i} + b_1\mathbf{j} + c_1\mathbf{k}$, $\mathbf{V}_2 = a_2\mathbf{i} + b_2\mathbf{j} + c_2\mathbf{k}$, and $\mathbf{V}_3 = a_3\mathbf{i} + b_3\mathbf{j} + c_3\mathbf{k}$, then

$$
\mathbf{V}_1 \times \mathbf{V}_2 = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \end{vmatrix} = (b_1 c_2 - b_2 c_1)\mathbf{i} + (c_1 a_2 - c_2 a_1)\mathbf{j} + (a_1 b_2 - a_2 b_1)\mathbf{k}
$$

It should be noted that, since $\mathbf{V}_1 \times \mathbf{V}_2 = -\mathbf{V}_2 \times \mathbf{V}_1$, the vector product is not commutative.

Scalar Triple Product

There is only one possible interpretation of the expression $\mathbf{V}_1 \cdot \mathbf{V}_2 \times \mathbf{V}_3$ and that is $\mathbf{V}_1 \cdot (\mathbf{V}_2 \times \mathbf{V}_3)$ which is obviously a scalar. Further

$$
\begin{aligned}
\mathbf{V}_1 \cdot (\mathbf{V}_2 \times \mathbf{V}_3) &= (\mathbf{V}_1 \times \mathbf{V}_2) \cdot \mathbf{V}_3 = \mathbf{V}_2 \cdot (\mathbf{V}_3 \times \mathbf{V}_1) \\
&= \begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix} \\
&= r_1 r_2 r_3 \cos\phi \sin\theta,
\end{aligned}
$$

Where θ is the angle between $\mathbf{V}_2$ and $\mathbf{V}_3$ and ϕ is the angle between $\mathbf{V}_1$ and the normal to the plane of $\mathbf{V}_2$ and $\mathbf{V}_3$.

This product is called the *scalar triple product* and is written as $[\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3]$.

The determinant indicates that it can be considered as the volume of the parallelepiped whose three determining edges are $\mathbf{V}_1$, $\mathbf{V}_2$ and $\mathbf{V}_3$.

It also follows that cyclic permutation of the subscripts does not change the value of the scalar triple product so that

$$
[\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3] = [\mathbf{V}_2\mathbf{V}_3\mathbf{V}_1] = [\mathbf{V}_3\mathbf{V}_1\mathbf{V}_2]
$$
$$
\text{but} \quad [\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3] = -[\mathbf{V}_2\mathbf{V}_1\mathbf{V}_3] \quad \text{etc.} \qquad \text{and} \qquad [\mathbf{V}_1\mathbf{V}_1\mathbf{V}_2] \equiv 0 \quad \text{etc.}
$$

Given three non-coplanar reference vectors $\mathbf{V}_1$, $\mathbf{V}_2$ and $\mathbf{V}_3$, the *reciprocal system* is given by $\mathbf{V}_1^*$, $\mathbf{V}_2^*$ and $\mathbf{V}_3^*$, where

$$
\begin{aligned}
1 &= v_1 v_1^* = v_2 v_2^* = v_3 v_3^* \\
0 &= v_1 v_2^* = v_1 v_3^* = v_2 v_1^* \quad \text{etc.} \\
\mathbf{V}_1^* &= \frac{\mathbf{V}_2 \times \mathbf{V}_3}{[\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3]}, \quad \mathbf{V}_2^* = \frac{\mathbf{V}_3 \times \mathbf{V}_1}{[\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3]}, \quad \mathbf{V}_3^* = \frac{\mathbf{V}_1 \times \mathbf{V}_2}{[\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3]}
\end{aligned}
$$

The system $\mathbf{i}, \mathbf{j}, \mathbf{k}$ is its own reciprocal.

Vector Triple Product

The product $\mathbf{V}_1 \times (\mathbf{V}_2 \times \mathbf{V}_3)$ defines the *vector triple product*. Obviously, in this case, the brackets are vital to the definition.

$$
\begin{aligned}
\mathbf{V}_1 \times (\mathbf{V}_2 \times \mathbf{V}_3) &= (\mathbf{V}_1 \cdot \mathbf{V}_3)\mathbf{V}_2 - (\mathbf{V}_1 \cdot \mathbf{V}_2)\mathbf{V}_3 \\
&= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & b_1 & c_1 \\ \begin{vmatrix} b_2 & c_2 \\ b_3 & c_3 \end{vmatrix} & \begin{vmatrix} c_2 & a_2 \\ c_3 & a_3 \end{vmatrix} & \begin{vmatrix} a_2 & b_2 \\ a_3 & b_3 \end{vmatrix} \end{vmatrix}
\end{aligned}
$$

i.e. it is a vector, perpendicular to V_1, lying in the plane of V_2, V_3. Similarly

$$(V_1 \times V_2) \times V_3 = \begin{vmatrix} i & & j & & k \\ \begin{vmatrix} b_1 & c_1 \\ b_2 & c_2 \end{vmatrix} & & \begin{vmatrix} c_1 & a_1 \\ c_2 & a_2 \end{vmatrix} & & \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix} \\ a_3 & & b_3 & & c_3 \end{vmatrix}$$

$$V_1 \times (V_2 \times V_3) + V_2 \times (V_3 \times V_1) + V_3 \times (V_1 \times V_2) \equiv 0$$

If $V_1 \times (V_2 \times V_3) = (V_1 \times V_2) \times V_3$ then V_1, V_2, V_3 form an *orthogonal set*. Thus i, j, k form an orthogonal set.

Geometry of the Plane, Straight Line and Sphere

The position vectors of the fixed points A, B, C, D relative to O are V_1, V_2, V_3, V_4 and the position vector of the variable point P is V.

The vector form of the equation of the straight line through A parallel to V_2 is

$$V = V_1 + rV_2$$
$$\text{or} \quad (V - V_1) = rV_2$$
$$\text{or} \quad (V - V_1) \times V_2 = 0$$

while that of the plane through A perpendicular to V_2 is

$$(V - V_1) \cdot V_2 = 0$$

The equation of the line AB is

$$V = rV_1 + (1 - r)V_2$$

and those of the bisectors of the angles between V_1 and V_2 are

$$V = r \left(\frac{V_1}{v_1} \pm \frac{V_2}{v_2} \right) \qquad \text{or}$$
$$V = r(\hat{v}_1 \pm \hat{v}_2)$$

The perpendicular from C to the line through A parallel to V_2 has as its equation

$$V = V_1 - V_3 - \hat{v}_2 \cdot (V_1 - V_3)\hat{v}_2.$$

The condition for the intersection of the two lines, $V = V_1 + rV_3$ and $V = V_2 + sV_4$ is

$$[(V_1 - V_2)V_3V_4] = 0.$$

The common perpendicular to the above two lines is the line of intersection of the two planes

$$[(V - V_1)V_3(V_3 \times V_4)] = 0 \quad \text{and} \quad [(V - V_2)V_4(V_3 \times V_4)] = 0$$

and the length of this perpendicular is

$$\frac{[(V_1 - V_2)V_3V_4]}{|V_3 \times V_4|}.$$

The equation of the line perpendicular to the plane ABC is

$$V = V_1 \times V_2 + V_2 \times V_3 + V_3 \times V_1$$

and the distance of the plane from the origin is

$$\frac{[V_1V_2V_3]}{|(V_2 - V_1) \times (V_3 - V_1)|}.$$

In general the vector equation

$$V \cdot V_2 = r$$

defines the plane which is perpendicular to V_2, and the perpendicular distance from A to this plane is

$$\frac{r - V_1 \cdot V_2}{v_2}$$

The distance from A, measured along a line parallel to V_3, is

$$\frac{r - V_1 \cdot V_2}{V_2 \cdot \hat{v}_3} \qquad \text{or} \qquad \frac{r - V_1 \cdot V_2}{v_2 \cos \theta}$$

where θ is the angle between V_2 and V_3.

(If this plane contains the point C then $r = V_3 \cdot V_2$ and if it passes through the origin then $r = 0$.) Given two planes

$$V \cdot V_1 = r$$
$$V \cdot V_2 = s$$

then any plane through the line of intersection of these two planes is given by

$$V \cdot (V_1 + \lambda V_2) = r + \lambda s$$

where λ is a scalar parameter. In particular $\lambda = \pm v_1/v_2$ yields the equation of the two planes bisecting the angle between the given planes.

The plane through A parallel to the plane of V_2, V_3 is

$$V = V_1 + rV_2 + sV_3$$
$$\text{or} \quad (V - V_1) \cdot V_2 \times V_3 = 0$$
$$\text{or} \quad [VV_2V_3] - [V_1V_2V_3] = 0$$

so that the expansion in rectangular Cartesian coordinates yields (where $V \equiv x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$):

$$\begin{vmatrix} (x - a_1) & (y - b_1) & (z - c_1) \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix} = 0$$

which is obviously the usual linear equation in x, y, and z.

The plane through AB parallel to V_3 is given by

$$[(V - V_1)(V_1 - V_2)V_3] = 0$$
$$\text{or} \quad [VV_2V_3] - [VV_1V_3] - [V_1V_2V_3] = 0$$

The plane through the three points A, B and C is

$$V = V_1 + s(V_2 - V_1) + t(V_3 - V_1)$$
$$\text{or} \quad V = rV_1 + sV_2 + tV_3 \qquad (r + s + t \equiv 1)$$
$$\text{or} \quad [(V - V_1)(V_1 - V_2)(V_2 - V_3)] = 0$$
$$\text{or} \quad [VV_1V_2] + [VV_2V_3] + [VV_3V_1] - [V_1V_2V_3] = 0$$

For four points A, B, C, D to be coplanar, then

$$rV_1 + sV_2 + tV_3 + uV_4 \equiv 0 \equiv r + s + t + u$$

The following formulae relate to a sphere when the vectors are taken to lie in three dimensional space and to a circle when the space is two dimensional. For a circle in three dimensions take the intersection of the sphere with a plane.

The equation of a sphere with center O and radius $\boldsymbol{OA}$ is

$$V \cdot V = v_1^2 \quad (\text{not} V = V_1)$$
$$\text{or} \quad (V - V_1) \cdot (V + V_1) = 0$$

while that of a sphere with center B radius v_1 is

$$(V - V_2) \cdot (V - V_2) = v_1^2$$
$$\text{or} \quad V \cdot (V - 2V_2) = v_1^2 - v_2^2$$

If the above sphere passes through the origin then

$$V \cdot (V - 2V_2) = 0$$

(note that in two dimensional polar coordinates this is simply)

$$r = 2a \cdot \cos\theta$$

while in three dimensional Cartesian coordinates it is

$$x^2 + y^2 + z^2 - 2(a_2x + b_2y + c_2x) = 0.$$

The equation of a sphere having the points A and B as the extremities of a diameter is

$$(V - V_1) \cdot (V - V_2) = 0.$$

The square of the length of the tangent from C to the sphere with center B and radius v_1 is given by

$$(V_3 - V_2) \cdot (V_3 - V_2) = v_1^2$$

The condition that the plane $\mathbf{V} \cdot \mathbf{V}_3 = s$ is tangential to the sphere $(\mathbf{V} - \mathbf{V}_2) \cdot (\mathbf{V} - \mathbf{V}_2) = v_1^2$ is

$$(s - \mathbf{V}_3 \cdot \mathbf{V}_2) \cdot (s - \mathbf{V}_3 \cdot \mathbf{V}_2) = v_1^2 v_3^2.$$

The equation of the tangent plane at D, on the surface of sphere $(\mathbf{V} - \mathbf{V}_2) \cdot (\mathbf{V} - \mathbf{V}_2) = v_1^2$, is

$$(\mathbf{V} - \mathbf{V}_4) \cdot (\mathbf{V}_4 - \mathbf{V}_2) = 0$$

$$\text{or} \quad \mathbf{V} \cdot \mathbf{V}_4 - \mathbf{V}_2 \cdot (\mathbf{V} + \mathbf{V}_4) = v_1^2 - v_2^2$$

The condition that the two circles $(\mathbf{V} - \mathbf{V}_2) \cdot (\mathbf{V} - \mathbf{V}_2) = v_1^2$ and $(\mathbf{V} - \mathbf{V}_4) \cdot (\mathbf{V} - \mathbf{V}_4) = v_3^2$ intersect orthogonally is clearly

$$(\mathbf{V}_2 - \mathbf{V}_4) \cdot (\mathbf{V}_2 - \mathbf{V}_4) = v_1^2 + v_3^2$$

The polar plane of D with respect to the circle

$$(\mathbf{V} - \mathbf{V}_2) \cdot (\mathbf{V} - \mathbf{V}_2) = v_1^2 \quad \text{is}$$
$$\mathbf{V} \cdot \mathbf{V}_4 - \mathbf{V}_2 \cdot (\mathbf{V} + \mathbf{V}_4) = v_1^2 - v_2^2$$

Any sphere through the intersection of the two spheres $(\mathbf{V} - \mathbf{V}_2) \cdot (\mathbf{V} - \mathbf{V}_2) = v_1^2$ and $(\mathbf{V} - \mathbf{V}_4) \cdot (\mathbf{V} - \mathbf{V}_4) = v_3^2$ is given by

$$(\mathbf{V} - \mathbf{V}_2) \cdot (\mathbf{V} - \mathbf{V}_2) + \lambda(\mathbf{V} - \mathbf{V}_4) \cdot (\mathbf{V} - \mathbf{V}_4) = v_1^2 + \lambda v_3^2$$

while the radical plane of two such spheres is

$$\mathbf{V} \cdot (\mathbf{V}_2 - \mathbf{V}_4) = -\frac{1}{2}(v_1^2 - v_2^2 - v_3^2 + v_4^2)$$

Differentiation of Vectors

If $\mathbf{V}_1 = a_1\mathbf{i} + b_1\mathbf{j} + c_1\mathbf{k}$, and $\mathbf{V}_2 = a_2\mathbf{i} + b_2\mathbf{j} + c_2\mathbf{k}$, and if $\mathbf{V}_1$ and $\mathbf{V}_2$ are functions of the scalar t, then

$$\frac{d}{dt}(\mathbf{V}_1 + \mathbf{V}_2 + \cdots) = \frac{d\mathbf{V}_1}{dt} + \frac{d\mathbf{V}_2}{dt} + \cdots$$

$$\frac{d\mathbf{V}_1}{dt} = \frac{da_1}{dt}\mathbf{i} + \frac{db_1}{dt}\mathbf{j} + \frac{dc_1}{dt}\mathbf{k}, \quad \text{etc}$$

$$\frac{d}{dt}(\mathbf{V}_1 \cdot \mathbf{V}_2) = \frac{d\mathbf{V}_1}{dt} \cdot \mathbf{V}_2 + \mathbf{V}_1 \cdot \frac{d\mathbf{V}_2}{dt}$$

$$\frac{d}{dt}(\mathbf{V}_1 \times \mathbf{V}_2) = \frac{d\mathbf{V}_1}{dt} \times \mathbf{V}_2 + \mathbf{V}_1 \times \frac{d\mathbf{V}_2}{dt}$$

$$\mathbf{V} \cdot \frac{d\mathbf{V}}{dt} = v \cdot \frac{dv}{dt}$$

In particular, if $\mathbf{V}$ is a vector of constant length then the right hand side of the last equation is identically zero showing that $\mathbf{V}$ is perpendicular to its derivative.

The derivatives of the triple products are

$$\frac{d}{dt}[\mathbf{V}_1\mathbf{V}_2\mathbf{V}_3] = \left[\left(\frac{d\mathbf{V}_1}{dt}\right)\mathbf{V}_2\mathbf{V}_3\right] + \left[\mathbf{V}_1\left(\frac{d\mathbf{V}_2}{dt}\right)\mathbf{V}_3\right] + \left[\mathbf{V}_1\mathbf{V}_2\left(\frac{d\mathbf{V}_3}{dt}\right)\right] \quad \text{and}$$

$$\frac{d}{dt}\{\mathbf{V}_1 \times (\mathbf{V}_2 \times \mathbf{V}_3)\} = \left(\frac{d\mathbf{V}_1}{dt}\right) \times (\mathbf{V}_2 \times \mathbf{V}_3) + \mathbf{V}_1 \times \left(\left(\frac{d\mathbf{V}_2}{dt}\right) \times \mathbf{V}_3\right) + \mathbf{V}_1 \times \left(\mathbf{V}_2 \times \left(\frac{d\mathbf{V}_3}{dt}\right)\right)$$

Geometry of Curves in Space

$s =$ the *length of arc*, measured from some fixed point on the curve (Figure 3).

$\mathbf{V}_1 =$ the position vector of the point A on the curve

$\mathbf{V}_1 + \delta\mathbf{V}_1 =$ the position vector of the point P in the neighborhood of A

$\hat{\mathbf{t}} =$ the *unit tangent* to the curve at the point A, measured in the direction of s increasing.

The *normal plane* is that plane which is perpendicular to the unit tangent. The principal normal is defined as the intersection of the normal plane with the plane defined by $\mathbf{V}_1$ and $\mathbf{V}_1 + \delta\mathbf{V}_1$ in the limit as $\delta\mathbf{V}_1 - 0$.

$\hat{\mathbf{n}} =$ the *unit normal* (principal) at the point A. The plane defined by $\hat{\mathbf{t}}$ and $\hat{\mathbf{n}}$ is called the *osculating plane* (alternatively plane of curvature or local plane).

$\rho =$ the radius of curvature at A.

$\delta\theta =$ the angle subtended at the origin by $\delta\mathbf{V}_1$.

$$\kappa = \frac{d\theta}{ds} = \frac{1}{\rho}$$

$\hat{\mathbf{b}}$ = the *unit binormal* i.e. the unit vector which is parallel to $\hat{\mathbf{t}} \times \hat{\mathbf{n}}$ at the point A:
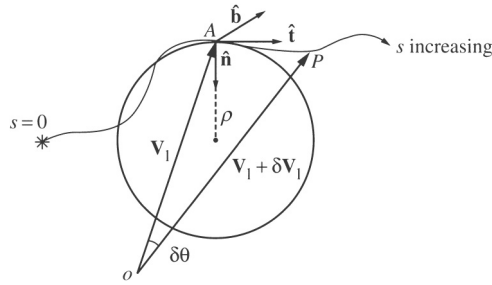
λ = the *torsion* of the curve at A

Figure 3.

Frenet's Formulae:

$$\frac{d\hat{\mathbf{t}}}{ds} = \kappa \hat{\mathbf{n}}$$

$$\frac{d\hat{\mathbf{n}}}{ds} = -\kappa \hat{\mathbf{t}} + \lambda \hat{\mathbf{b}}$$

$$\frac{d\hat{\mathbf{b}}}{ds} = -\lambda \hat{\mathbf{n}}$$

The following formulae are also applicable:

Unit tangent $\qquad\qquad\qquad \hat{\mathbf{t}} = \frac{d\mathbf{V}_1}{ds}$

Equation of the tangent $\qquad (\mathbf{V} - \mathbf{V}_1) \times \hat{\mathbf{t}} = 0 \qquad$ or $\qquad \mathbf{V} = \mathbf{V}_1 + q\hat{\mathbf{t}}$

Unit normal $\qquad\qquad\qquad \hat{\mathbf{n}} = \frac{1}{\kappa}\frac{d^2\mathbf{V}_1}{ds^2}$

Equation of the normal plane $\quad (\mathbf{V} - \mathbf{V}_1) \cdot \hat{\mathbf{t}} = 0$

Equation of the normal $\qquad (\mathbf{V} - \mathbf{V}_1) \times \hat{\mathbf{n}} = 0 \qquad$ or $\qquad \mathbf{V} = \mathbf{V}_1 + r\hat{\mathbf{n}}$

Unit binormal $\qquad\qquad\qquad \hat{\mathbf{b}} = \hat{\mathbf{t}} \times \hat{\mathbf{n}}$

Equation of the binormal $\qquad (\mathbf{V} - \mathbf{V}_1) \times \hat{\mathbf{b}} = 0$

$\qquad\qquad\qquad\qquad\qquad$ or $\quad \mathbf{V} = \mathbf{V}_1 + u\hat{\mathbf{b}}$

$\qquad\qquad\qquad\qquad\qquad$ or $\quad \mathbf{V} = \mathbf{V}_1 + w\frac{d\mathbf{V}_1}{ds} \times \frac{d^2\mathbf{V}_1}{ds^2}$

Equation of the osculating plane: $\quad [(\mathbf{V} - \mathbf{V}_1)\hat{\mathbf{t}}\hat{\mathbf{n}}] = 0$

$\qquad\qquad\qquad\qquad\qquad$ or $\quad \left[(\mathbf{V} - \mathbf{V}_1)\left(\frac{d\mathbf{V}_1}{ds}\right)\left(\frac{d^2\mathbf{V}_1}{ds^2}\right)\right] = 0$

Differential Operators—Rectangular Coordinates

$$dS = \frac{\partial S}{\partial x} \cdot dx + \frac{\partial S}{\partial y} \cdot dy + \frac{\partial S}{\partial z} \cdot dz$$

By definition

$$\nabla \equiv \text{del} \equiv \mathbf{i}\frac{\partial}{\partial x} + \mathbf{j}\frac{\partial}{\partial y} + \mathbf{k}\frac{\partial}{\partial z}$$

$$\nabla^2 \equiv \text{Laplacian} \equiv \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

If S is a scalar function, then $\nabla S \equiv \text{grad } S \equiv \frac{\partial S}{\partial x}\mathbf{i} + \frac{\partial S}{\partial y}\mathbf{j} + \frac{\partial S}{\partial z}\mathbf{k}$

Grad S defines both the direction and magnitude of the maximum rate of increase of S at any point. Hence the name *gradient* and also its vectorial nature. ∇S is independent of the choice of rectangular coordinates.
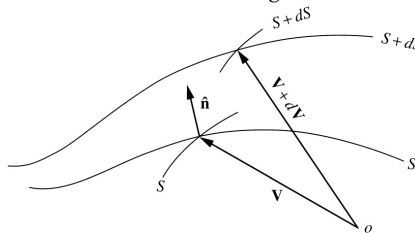

Figure 4.

$$\nabla S = \frac{\partial S}{\partial n}\hat{\mathbf{n}} \qquad\qquad\qquad (5)$$

where $\hat{\mathbf{n}}$ is the unit normal to the surface S = constant, in the direction of S increasing. The total derivative of S at a point having the position vector $\mathbf{V}$ is given by (Figure 4)

$$dS = \frac{\partial S}{\partial n}\hat{\mathbf{n}} \cdot d\mathbf{V}$$
$$= d\mathbf{V} \cdot \nabla S$$

and the directional derivative of S in the direction of $\mathbf{U}$ is

$$\mathbf{U} \cdot \nabla S = \mathbf{U} \cdot (\nabla S) = (\mathbf{U} \cdot \nabla)S$$

Similarly the directional derivative of the vector $\mathbf{V}$ in the direction of $\mathbf{U}$ is

$$(\mathbf{U} \cdot \nabla)\mathbf{V}$$

The *distributive* law holds for finding a gradient. Thus if S and T are scalar functions

$$\nabla(S + T) = \nabla S + \nabla T$$

The *associative* law becomes the rule for differentiating a product:

$$\nabla(ST) = S\nabla T + T\nabla S$$

If $\mathbf{V}$ is a vector function with the magnitudes of the components parallel to the three coordinate axes V_x, V_y, V_z, then

$$\nabla \cdot \mathbf{V} \equiv \operatorname{div}\mathbf{V} \equiv \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z}$$

The divergence obeys the distributive law. Thus, if $\mathbf{V}$ and $\mathbf{U}$ are vector functions, then

$$\nabla \cdot (\mathbf{V} + \mathbf{U}) = \nabla \cdot \mathbf{V} + \nabla \cdot \mathbf{U}$$
$$\nabla \cdot (S\mathbf{V}) = (\nabla S) \cdot \mathbf{V} + S(\nabla \cdot \mathbf{V})$$
$$\nabla \cdot (\mathbf{U} \times \mathbf{V}) = \mathbf{V} \cdot (\nabla \times \mathbf{U}) - \mathbf{U} \cdot (\nabla \times \mathbf{V})$$

As with the gradient of a scalar, the divergence of a vector is invariant under a transformation from one set of rectangular coordinates to another.

$$\nabla \times \mathbf{V} \equiv \operatorname{curl}\mathbf{V} \qquad (\text{sometimes } \nabla\Lambda\mathbf{V} \text{ or } \operatorname{rot}\mathbf{V})$$

$$\equiv \left(\frac{\partial \mathbf{V}_x}{\partial y} - \frac{\partial \mathbf{V}_y}{\partial z}\right)\mathbf{i} + \left(\frac{\partial \mathbf{V}_x}{\partial z} - \frac{\partial \mathbf{V}_z}{\partial x}\right)\mathbf{j} + \left(\frac{\partial \mathbf{V}_y}{\partial x} - \frac{\partial \mathbf{V}_x}{\partial y}\right)\mathbf{k}$$

$$= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_x & V_y & V_z \end{vmatrix}$$

The *curl* (or *rotation*) of a vector is a vector which is invariant under a transformation from one set of rectangular coordinates to another.

$$\nabla \times (\mathbf{U} + \mathbf{V}) = \nabla \times \mathbf{U} + \nabla \times \mathbf{V}$$
$$\nabla \times (S\mathbf{V}) = (\nabla S) \times \mathbf{V} + S(\nabla \times \mathbf{V})$$
$$\nabla \times (\mathbf{U} \times \mathbf{V}) = (\mathbf{V} \cdot \nabla)\mathbf{U} - (\mathbf{U} \cdot \nabla)\mathbf{V} + \mathbf{U}(\nabla \cdot \mathbf{V}) - \mathbf{V}(\nabla \cdot \mathbf{U})$$

If $\mathbf{V} = V_x\mathbf{i} + V_y\mathbf{j} + V_z\mathbf{k}$ then

$$\nabla \cdot \mathbf{V} = \nabla V_x \cdot \mathbf{i} + \nabla V_y \cdot \mathbf{j} + \nabla V_z \cdot \mathbf{k}$$

and $\quad \nabla \times \mathbf{V} = \nabla V_x \times \mathbf{i} + \nabla V_y \times \mathbf{j} + \nabla V_z \times \mathbf{k}$

The operator ∇ can be used more than once. The possibilities where ∇ is used twice are:

$$\nabla \cdot (\nabla\theta) \equiv \operatorname{div}\operatorname{grad}\theta$$
$$\nabla \times (\nabla\theta) \equiv \operatorname{curl}\operatorname{grad}\theta$$
$$\nabla(\nabla \cdot \mathbf{V}) \equiv \operatorname{grad}\operatorname{div}\mathbf{V}$$
$$\nabla \cdot (\nabla \times \mathbf{V}) \equiv \operatorname{div}\operatorname{curl}\mathbf{V}$$
$$\nabla \times (\nabla \times \mathbf{V}) \equiv \operatorname{curl}\operatorname{curl}\mathbf{V}$$

Thus, if S is a scalar and $\mathbf{V}$ is a vector:

$$\operatorname{div} \operatorname{grad} S \equiv \nabla \cdot (\nabla S) \equiv \text{Laplacian } S \equiv \nabla^2 S \equiv \frac{\partial^2 S}{\partial x^2} + \frac{\partial^2 S}{\partial y^2} + \frac{\partial^2 S}{\partial z^2}$$

$$\operatorname{curl} \operatorname{grad} S \equiv 0$$

$$\operatorname{curl} \operatorname{curl} \mathbf{V} \equiv \operatorname{grad} \operatorname{div} \mathbf{V} - \nabla^2 \mathbf{V};$$

$$\operatorname{div} \operatorname{curl} \mathbf{V} \equiv 0$$

Taylor's expansion in three dimensions can be written

$$f(\mathbf{V} + \varepsilon) = e^{\varepsilon \cdot \nabla} f(\mathbf{V}) \qquad \text{where} \quad \mathbf{V} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$$
$$\text{and} \quad \varepsilon = h\mathbf{i} + l\mathbf{j} + m\mathbf{k}$$