

Vector Analysis

Scalar: magnitude, no direction
Vector: magnitude and direction

Ex: mass, charge, density, temperature
Ex: displacement, velocity
linear momentum, angular momentum
E/B fields



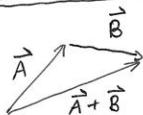
"geometric" representation

Printed form: boldface \mathbf{A}

Handwritten form: \vec{A}

magnitude: $A = |\vec{A}|$

Vector Addition

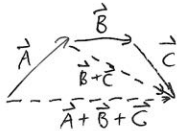
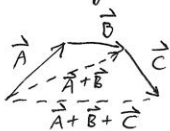


commutativity

$$\vec{A} + \vec{B} = \vec{B} + \vec{A}$$

associativity

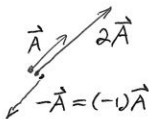
$$(\vec{A} + \vec{B}) + \vec{C} = \vec{A} + (\vec{B} + \vec{C})$$



Multiplication by a scalar

$$a\vec{A}$$

(a is a real number)



distributivity

$$(a+b)\vec{A} = a\vec{A} + b\vec{A}$$

$$a(\vec{A} + \vec{B}) = a\vec{A} + a\vec{B}$$

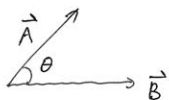
"zero" vector

$$0\vec{A} = \vec{0}$$

~~magnitude~~ unit vector:

$$\hat{A} = \vec{A}/|\vec{A}| = \vec{A}/A$$

Dot product (Scalar product)



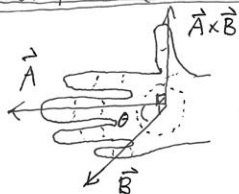
$$\boxed{\vec{A} \cdot \vec{B} = AB \cos \theta}$$

acute angle?
obtuse angle?
right angle?

symmetric $\vec{A} \cdot \vec{B} = \vec{B} \cdot \vec{A}$

distributivity: $\vec{A} \cdot (\vec{B} + \vec{C}) = \vec{A} \cdot \vec{B} + \vec{A} \cdot \vec{C}$

Cross product (vector product)



$$\boxed{\vec{A} \times \vec{B} = AB \sin \theta \hat{n}}, \quad \hat{n} = \frac{\vec{A} \times \vec{B}}{|\vec{A} \times \vec{B}|}$$

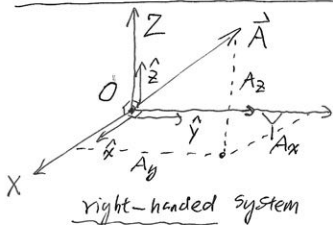
direction of \hat{n} determined by
the right-hand rule!

anti-symmetry $\vec{A} \times \vec{B} = -\vec{B} \times \vec{A}$ (or simply)

cross product with self: $\vec{A} \times \vec{A} = \vec{0}, \vec{A} \times \vec{A} = 0$

distributivity $\vec{A} \times (\vec{B} + \vec{C}) = \vec{A} \times \vec{B} + \vec{A} \times \vec{C}$

Cartesian Coordinate System



Unit "basis" vectors: $\hat{x}, \hat{y}, \hat{z}$

Orthornormality

$$\hat{x}^2 = \hat{y}^2 = \hat{z}^2 = 1$$

$$\hat{x} \cdot \hat{y} = \hat{y} \cdot \hat{z} = \hat{z} \cdot \hat{x} = 0$$

cross products

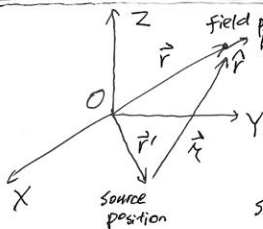
$$\hat{x} \times \hat{y} = \hat{z}, \quad \hat{y} \times \hat{z} = \hat{x}, \quad \hat{z} \times \hat{x} = \hat{y}$$

Cartesian representation

$$\vec{A} = A_x \hat{x} + A_y \hat{y} + A_z \hat{z}$$

$$A_x = \vec{A} \cdot \hat{x}, \quad A_y = \vec{A} \cdot \hat{y}, \quad A_z = \vec{A} \cdot \hat{z}$$

Position, displacement, separation vectors



position: $\vec{r} = x \hat{x} + y \hat{y} + z \hat{z}$

$$\vec{r}' = x' \hat{x} + y' \hat{y} + z' \hat{z}$$

radius

$$r = |\vec{r}| = \sqrt{x^2 + y^2 + z^2}$$

unit vector

$$\hat{r} = \vec{r} / r \quad (\text{Pythagoras theorem})$$

separation vector:

$$\vec{r} = \vec{r} - \vec{r}' = (x-x') \hat{x} + (y-y') \hat{y} + (z-z') \hat{z}$$

$$r = |\vec{r} - \vec{r}'| = \sqrt{(x-x')^2 + (y-y')^2 + (z-z')^2}$$

$$\hat{r} = \frac{\vec{r}}{r}$$

infinitesimal displacement

$$d\vec{r} = dx \hat{x} + dy \hat{y} + dz \hat{z}$$

(or $d\vec{r}$)

Indicial Notation

Cartesian components $\vec{A}: A_i, i=1, 2, 3$

Kronecker delta: $\delta_{ij} = \begin{cases} 0, & \text{if } i \neq j \\ 1, & \text{if } i = j \end{cases}$

Dot product

$$\vec{A} \cdot \vec{B} = \sum_i \sum_j \delta_{ij} A_i B_j = \sum_i A_i B_i$$

(anti-symmetric) Levi-Civita Symbol: ϵ_{ijk}

$$\epsilon_{ijk} = \begin{cases} 0, & \text{if any two indices the same} \\ 1, & \text{if } i, j, k = 1, 2, 3 \text{ or cyclic permutations} \\ -1, & \text{if } i, j, k = 2, 1, 3 \text{ or cyclic permutations} \end{cases}$$

$(i, j, k) = (1, 2, 3), (2, 3, 1), (3, 1, 2) \dots \dots \dots$ even

$(i, j, k) = (2, 1, 3), (1, 3, 2), (3, 2, 1) \dots \dots \dots$ odd

Cross product

$$(\vec{A} \times \vec{B})_i = \sum_j \sum_k \epsilon_{ijk} A_j B_k = - \sum_j \sum_k \epsilon_{ijk} B_j A_k$$

Einstein's Summation Convention

$$\vec{A} \cdot \vec{B} = \sum_i A_i B_i \rightarrow A_i B_i$$

$$(\vec{A} \times \vec{B})_i = \sum_j \sum_k \epsilon_{ijk} A_j B_k \rightarrow \epsilon_{ijk} A_j B_k$$

dummy indices

free index

More examples:

$$\vec{A} (\vec{B} \cdot \vec{C}) \rightarrow A_i B_j C_j$$

Einstein's summation convention: Examples

scalar triple product

$$\vec{A} \cdot (\vec{B} \times \vec{C}) = A_i (\vec{B} \times \vec{C})_i = A_i \epsilon_{ijk} B_j C_k = \epsilon_{ijk} A_i B_j C_k$$

Cyclic symmetry:

$$\vec{A} \cdot (\vec{B} \times \vec{C}) = \vec{B} \cdot (\vec{C} \times \vec{A}) = \vec{C} \cdot (\vec{A} \times \vec{B})$$

matrix determinant

$$\vec{A} \cdot (\vec{B} \times \vec{C}) = \begin{vmatrix} A_x & A_y & A_z \\ B_x & B_y & B_z \\ C_x & C_y & C_z \end{vmatrix}$$

vector triple product

Use $\epsilon_{ijk} \epsilon_{klm} = \delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}$

$$[\vec{A} \times (\vec{B} \times \vec{C})]_i = \epsilon_{ijk} A_j (\vec{B} \times \vec{C})_k = \epsilon_{ijk} \epsilon_{klm} A_j B_l C_m$$

$$= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) A_j B_l C_m = A_j B_l C_j - A_j B_j C_l$$

$$\text{so } \vec{A} \times (\vec{B} \times \vec{C}) = (\vec{A} \cdot \vec{C}) \vec{B} - (\vec{A} \cdot \vec{B}) \vec{C}$$

Discussion

① $(\vec{A} \times \vec{B}) \cdot (\vec{C} \times \vec{D})$, ~~reduce $\nabla(\vec{A} \cdot \vec{B})$~~

Reduce the expression using Einstein's summation convention

② How vector/tensors transform under rotations?
(1.1.5)

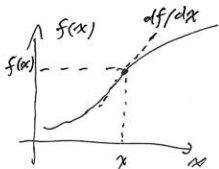
③ $\nabla(\vec{A} \cdot \vec{B}) = \vec{A} \times (\nabla \times \vec{B}) + \vec{B} \times (\nabla \times \vec{A}) + (\vec{A} \cdot \nabla) \vec{B} + (\vec{B} \cdot \nabla) \vec{A}$

Differential Calculus

Ordinary derivative

$$f = f(x)$$

$$df = \left(\frac{df}{dx} \right) dx$$



Gradient of a scalar field $f = f(\vec{r}) = f(x, y, z)$

for small $\Delta x, \Delta y, \Delta z$

$$\Delta f = a_1 \Delta x + a_2 \Delta y + a_3 \Delta z + (\text{higher orders})$$

In the limit $\Delta x, \Delta y, \Delta z \rightarrow 0$, a_1, a_2, a_3 are partial derivatives

$$\boxed{df = \left(\frac{\partial f}{\partial x} \right) dx + \left(\frac{\partial f}{\partial y} \right) dy + \left(\frac{\partial f}{\partial z} \right) dz}$$

----- $\rightarrow df = (\nabla f) \cdot d\vec{e}$, where the vector

$$\nabla f = \frac{\partial f}{\partial x} \hat{x} + \frac{\partial f}{\partial y} \hat{y} + \frac{\partial f}{\partial z} \hat{z} \quad \dots \text{gradient}$$

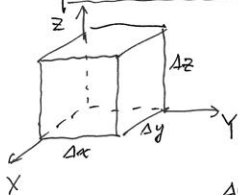
The "del" operator

$$\nabla \equiv \hat{x} \frac{\partial}{\partial x} + \hat{y} \frac{\partial}{\partial y} + \hat{z} \frac{\partial}{\partial z}$$

Divergence of a vector field $\vec{v}(\vec{r}) = \vec{v}(x, y, z)$

$$\text{(i.e. } v_i = v_i(x, y, z) \text{)}$$

$$\boxed{\nabla \cdot \vec{v} \equiv \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}}$$



$$X: \left(x - \frac{\Delta x}{2}, x + \frac{\Delta x}{2} \right)$$

$$Y: \left(y - \frac{\Delta y}{2}, y + \frac{\Delta y}{2} \right)$$


$$Z: \left(z - \frac{\Delta z}{2}, z + \frac{\Delta z}{2} \right)$$

NET flux:

$$\Delta y \Delta z \left[v_x \left(x + \frac{\Delta x}{2}, y, z \right) - v_x \left(x - \frac{\Delta x}{2}, y, z \right) \right] \approx \Delta x \Delta y \Delta z \frac{\partial v_x}{\partial x}$$

Account for all 3 pairs of faces facing all three directions

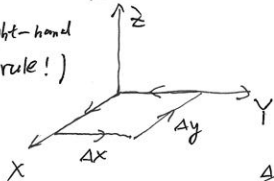
$$\text{"flux"} = \underbrace{\Delta x \Delta y \Delta z}_{\text{"volume"}} \left(\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z} \right) \quad \begin{array}{c} \nearrow \nearrow \nearrow \\ \times \rightarrow \\ \searrow \searrow \searrow \end{array} \quad \text{div} > 0$$

So divergence = $\lim_{\text{volume} \rightarrow 0} \frac{\text{net flux}}{\text{volume}}$  $\text{div} < 0$

~~Example~~ Curl of a vector field

$$\nabla \times \vec{v} = \left(\frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) \hat{x} + \left(\frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) \hat{y} + \left(\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right) \hat{z}$$

(right-hand rule!)



$$X: \left(x - \frac{\Delta x}{2}, y, z \right)$$

$$Y: \left(x, y - \frac{\Delta y}{2}, z \right)$$

"circulation"

~~$$\Delta x \left[v_y \left(x, y + \frac{\Delta y}{2}, z \right) - v_y \left(x, y - \frac{\Delta y}{2}, z \right) \right] \approx \Delta x \Delta y$$~~

$$\Delta x \left[v_y \left(x + \frac{\Delta x}{2}, y, z \right) - v_y \left(x - \frac{\Delta x}{2}, y, z \right) \right] \approx \Delta x \Delta y \frac{\partial v_y}{\partial x}$$

$$\Delta y \left[-v_x \left(x, y + \frac{\Delta y}{2}, z \right) + v_x \left(x, y - \frac{\Delta y}{2}, z \right) \right] \approx -\Delta x \Delta y \frac{\partial v_x}{\partial y}$$

$$\text{Total circulation around } z \text{ axis} \approx \Delta x \Delta y \left(\frac{\partial v_z}{\partial x} - \frac{\partial v_x}{\partial y} \right)$$

$$\text{Curl} = \lim_{\text{area} \rightarrow 0} \frac{\text{circulation}}{\text{area}} \quad \left(\text{along all 3 directions} \right)$$



Product rules for vector differential calculus

Function of 1 variable

$$\frac{d}{dx}(f+g) = \frac{df}{dx} + \frac{dg}{dx}, \quad \frac{d}{dx}(kf) = k \frac{df}{dx}$$

$$\frac{d}{dx}(fg) = f \frac{dg}{dx} + \frac{df}{dx} g$$

$$\frac{d}{dx}\left(\frac{f}{g}\right) = \frac{f \frac{dg}{dx} - \frac{df}{dx} g}{g^2}$$

Similarly for gradient, div., curl.

$$\nabla(f+g) = \nabla f + \nabla g, \quad \nabla \cdot (\vec{A} + \vec{B}) = \nabla \cdot \vec{A} + \nabla \cdot \vec{B}$$

$$\nabla \times (\vec{A} + \vec{B}) = \nabla \times \vec{A} + \nabla \times \vec{B}$$

$$\nabla(kf) = k \nabla f, \quad \nabla \cdot (k\vec{A}) = k \nabla \cdot \vec{A}, \quad \nabla \times (k\vec{A}) = k(\nabla \times \vec{A})$$

Products

$$\nabla(fg) = g(\nabla f) + f(\nabla g)$$

~~$$\nabla(\vec{A} \cdot \vec{B}) = (\nabla \cdot \vec{A}) \vec{B} + \vec{A} \cdot \nabla \vec{B}$$~~

$$\nabla \cdot (f\vec{A}) = (\nabla f) \cdot \vec{A} + f(\nabla \cdot \vec{A})$$

$$\nabla \times (f\vec{A}) = (\nabla f) \times \vec{A} + f(\nabla \times \vec{A})$$

Now apply Einstein's summation to work out a few other rules

$$\textcircled{1} \nabla \cdot (\vec{A} \times \vec{B}) = \epsilon_{ijk} \partial_i (A_j B_k) = \epsilon_{ijk} \left[(\partial_i A_j) B_k - A_j (\partial_i B_k) \right] \\ = \vec{B} \cdot (\nabla \times \vec{A}) - \vec{A} \cdot (\nabla \times \vec{B})$$

$$\textcircled{2} [\nabla \times (\vec{A} \times \vec{B})]_i = \epsilon_{ijk} \partial_j (\vec{A} \times \vec{B})_k = \epsilon_{ijk} \epsilon_{klm} \partial_j (A_l B_m) \\ = (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) (B_m \partial_j A_l + A_l \partial_j B_m) \\ = B_j \partial_j A_i - B_i \partial_j A_j + A_i \partial_j B_j - A_j \partial_j B_i = (\vec{B} \cdot \nabla) \vec{A} - (\vec{A} \cdot \nabla) \vec{B} + \vec{A}(\nabla \cdot \vec{B}) - \vec{B}(\nabla \cdot \vec{A})$$

Second derivatives

(1) Div. of grad. $\nabla \cdot (\nabla f) \equiv \nabla^2 f$

$$= \left(\hat{x} \frac{\partial}{\partial x} + \hat{y} \frac{\partial}{\partial y} + \hat{z} \frac{\partial}{\partial z} \right) \cdot \left(\hat{x} \frac{\partial f}{\partial x} + \hat{y} \frac{\partial f}{\partial y} + \hat{z} \frac{\partial f}{\partial z} \right)$$
$$= \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} \quad (\nabla^2 \text{ is the Laplacian})$$

(2) Curl of grad.

$$\nabla \times (\nabla f) = 0$$

symmetric $\partial_j \partial_k f = \partial_k \partial_j f$
↓

because $[\nabla \times (\nabla f)]_i = \epsilon_{ijk} \partial_j \partial_k f = 0$

(3) double curl:

$$[\nabla \times (\nabla \times \vec{A})]_i = \epsilon_{ijk} \partial_j (\nabla \times \vec{A})_k = \epsilon_{ijk} \epsilon_{klm} \partial_j \partial_l A_m$$
$$= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) \partial_j \partial_l A_m = \partial_j \partial_i A_j - \partial_j \partial_j A_i$$
$$= [\nabla (\nabla \cdot \vec{A}) - \nabla^2 \vec{A}]_i$$

$$\text{so } \nabla \times (\nabla \times \vec{A}) = \nabla (\nabla \cdot \vec{A}) - \nabla^2 \vec{A}$$

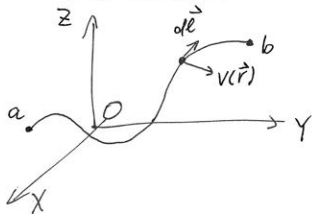
(4) divergence of curl

$$\nabla \cdot (\nabla \times \vec{A}) = \partial_i (\nabla \times \vec{A})_i = \partial_i (\epsilon_{ijk} \partial_j A_k)$$
$$= \epsilon_{ijk} (\partial_i \partial_j A_k) = 0$$

so $\nabla \cdot (\nabla \times \vec{A}) = 0$ symmetric

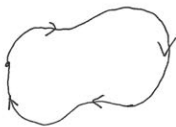
Integral Calculus

(a) Line Integral



$$\int_a^b \vec{V}(\vec{r}) \cdot d\vec{l}$$

$\oint \vec{V}(\vec{r}) \cdot d\vec{l}$ Integration along a closed loop



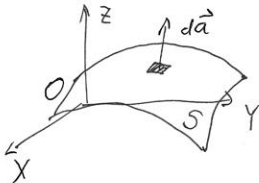
Parametric form:

$$\begin{cases} x = x(t) \\ y = y(t) \\ z = z(t) \end{cases}$$

$$d\vec{l} = dt \left(\frac{dx}{dt} \hat{x} + \frac{dy}{dt} \hat{y} + \frac{dz}{dt} \hat{z} \right)$$

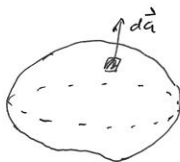
$$\int_a^b \vec{V}(\vec{r}) \cdot d\vec{l} = \int_{t_a}^{t_b} dt \left[V_x \frac{dx}{dt} + V_y \frac{dy}{dt} + V_z \frac{dz}{dt} \right] \leftarrow \text{1D integral}$$

(b) Surface Integral



$$\int_S \vec{V}(\vec{r}) \cdot d\vec{a}$$

$\oint \vec{V}(\vec{r}) \cdot d\vec{a}$ integration over closed

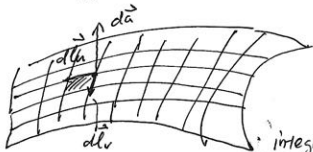


Surface

$\vec{l}_u, \vec{l}_v, d\vec{a}$
form right-handed system

Parametric form:

$$\begin{cases} x = x(u, v) \\ y = y(u, v) \\ z = z(u, v) \end{cases}$$



integrand for surface integral

$$d\vec{l}_u = du \left(\frac{\partial x}{\partial u} \hat{x} + \frac{\partial y}{\partial u} \hat{y} + \frac{\partial z}{\partial u} \hat{z} \right)$$

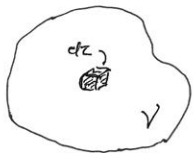
$$d\vec{l}_v = dv \left(\frac{\partial x}{\partial v} \hat{x} + \frac{\partial y}{\partial v} \hat{y} + \frac{\partial z}{\partial v} \hat{z} \right)$$

$$d\vec{a} = d\vec{l}_u \times d\vec{l}_v$$

$$\vec{V}(\vec{r}) \cdot (d\vec{l}_u \times d\vec{l}_v) \text{ (2D integral)}$$

$$= \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} & \frac{\partial z}{\partial u} \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} & \frac{\partial z}{\partial v} \end{vmatrix} du dv$$

(c) Volume Integral



$$\int_V T(\vec{r}) dV$$

$$T = T(x, y, z), \quad dV = dx dy dz$$

$$\int_V T(\vec{r}) dV = \iiint_V dx dy dz T(x, y, z)$$

(3D Integral)

Fundamental Theorem of Calculus

Simple Example:

$$(1-2) + (2-3) + (3-4) + \dots + (98-99) + (99-100)$$

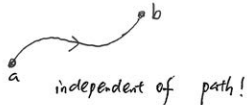
$$= 1 - 100 = -99$$

* Fundamental theorem of calculus for functions of 1 variable

$$\int_a^b \left(\frac{df}{dx} \right) dx = f(b) - f(a)$$

* Fundamental theorem for gradient

$$\int_a^b (\nabla T) \cdot d\vec{\ell} = T(b) - T(a)$$



Single-valued
 $T(\vec{r})$

$$\oint (\nabla T) \cdot d\vec{\ell} = 0$$

* Green's Theorem

$$\int_V (\nabla \cdot \vec{v}) dV = \oint_S \vec{v} \cdot d\vec{a}$$



* Stokes' Theorem

Surface orientation: right-hand rule!

$$\int_S (\nabla \times \vec{v}) \cdot d\vec{a} = \oint_P \vec{v} \cdot d\vec{\ell}$$



$$\oint_S (\nabla \times \vec{v}) \cdot d\vec{a} = 0, \quad \text{if } S \text{ is a closed surface}$$

$$\oint_P \vec{v} \cdot d\vec{\ell} = \int_S (\nabla \times \vec{v}) \cdot d\vec{a}$$

independent of choice for the surface S

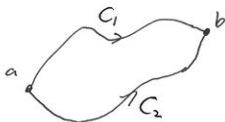
$$\int_{S_1} (\nabla \times \vec{v}) \cdot d\vec{a} - \int_{S_2} (\nabla \times \vec{v}) \cdot d\vec{a}$$



$$= \oint_{S_1 + \bar{S}_2} (\nabla \times \vec{v}) \cdot d\vec{a} = \int_V \nabla \cdot (\nabla \times \vec{v}) d\tau = 0$$

↑
Green's Theorem

$$T(b) - T(a) = \int_C (\nabla T) \cdot d\vec{\ell}$$



$$\int_{C_1} (\nabla T) \cdot d\vec{\ell} = \int_{C_2} (\nabla T) \cdot d\vec{\ell}$$

$$= \oint_C (\nabla T) \cdot d\vec{\ell} = \int_S [\nabla \times (\nabla T)] \cdot d\vec{a} = 0$$

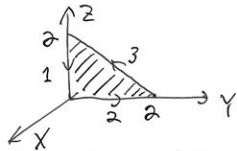
↑
Stokes' theorem

independent of choice for the path C

Test Stokes' theorem

$$\vec{v} = (xy)\hat{x} + (2yz)\hat{y} + (3zx)\hat{z}$$

$$\nabla \times \vec{v} = (-2y)\hat{x} + (-3z)\hat{y} + (x)\hat{z}$$



$$\text{Surface integral} = \int_0^2 dy \int_0^{2-y} dz (-2y) = \int_0^2 dy (-2y) \int_0^{2-y} dz$$

$$= -2 \int_0^2 dy y(2-y) = -2 \left(4 - \frac{1}{3} 2^3 \right) = -\frac{8}{3}$$

$$\text{line integral 1} = \int_0^0 (-dz)(3 \cdot 2 \cdot 0) = 0$$

$$\text{line integral 2} = \int_0^2 dy (2 \cdot y \cdot 0) = 0$$

$$\text{line integral 3} = \int_2^0 dy (y\hat{y} - \hat{z}) \cdot \vec{v} = \int_2^0 dy (+2y(2-y) - 3(2-y) \cdot 0)$$

$$(z = 2-y)$$

$$= -2 \int_0^2 dy y(2-y) = -2 \left[\left(2^2 - 0^2 \right) - \frac{1}{3} (2^3 - 0^3) \right] = -\frac{8}{3} \quad \checkmark$$

* Curlless field (irrotational)

$$\nabla \times \vec{A} = 0 \Leftrightarrow \int_a^b \vec{A} \cdot d\vec{e} \text{ independent of path}$$

$$\Leftrightarrow \oint \vec{A} \cdot d\vec{e} = 0 \Leftrightarrow \vec{A} = \nabla \phi$$

$$\phi(b) = \int_a^b \vec{A} \cdot d\vec{e}$$

$$\phi(a) = 0$$

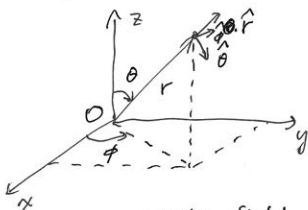
* Divergence-free field (solenoidal)

$$\nabla \cdot \vec{A} = 0 \Leftrightarrow \int_S \vec{A} \cdot d\vec{a} \text{ independent of surface } S, \text{ given boundary } P$$

$$\Leftrightarrow \oint_S \vec{A} \cdot d\vec{a} = 0 \Leftrightarrow \vec{A} = \nabla \times \vec{B} \quad (\text{can explicitly construct } \phi \text{ and } \vec{B})$$

Curvilinear Coordinates

Spherical Coordinates



r : radius

radius: $0 \leq r < \infty$

polar angle: $0 \leq \theta \leq \pi$

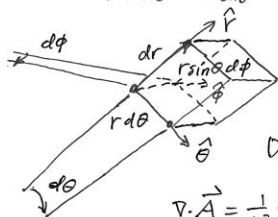
azimuthal angle: $0 \leq \phi < 2\pi$

$$\begin{cases} x = r \sin \theta \cos \phi \\ y = r \sin \theta \sin \phi \\ z = r \cos \theta \end{cases}$$

vector field $\vec{A} = A_r \hat{r} + A_\theta \hat{\theta} + A_\phi \hat{\phi}$

line element $d\vec{l} = dr \hat{r} + r d\theta \hat{\theta} + r \sin \theta d\phi \hat{\phi}$

volume element $dt = r^2 \sin \theta dr d\theta d\phi$



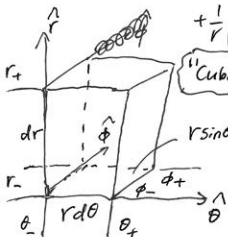
$$\text{Grad: } \nabla T = \frac{\partial T}{\partial r} \hat{r} + \frac{1}{r} \frac{\partial T}{\partial \theta} \hat{\theta} + \frac{1}{r \sin \theta} \frac{\partial T}{\partial \phi} \hat{\phi}$$

Divergence: ~~$\nabla \cdot \vec{A} = \frac{\partial A_r}{\partial r} + \frac{1}{r} \frac{\partial (r A_\theta)}{\partial \theta} + \frac{1}{r \sin \theta} \frac{\partial (r \sin \theta A_\phi)}{\partial \phi}$~~

$$\nabla \cdot \vec{A} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 A_r) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} (\sin \theta A_\theta) + \frac{1}{r \sin \theta} \frac{\partial A_\phi}{\partial \phi}$$

Laplacian: $\nabla^2 T = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 \frac{\partial T}{\partial r}) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} (\sin \theta \frac{\partial T}{\partial \theta}) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 T}{\partial \phi^2}$

Curl: $\nabla \cdot \vec{A} = \frac{1}{r \sin \theta} \left[\frac{\partial}{\partial \theta} (\sin \theta A_\phi) - \frac{\partial A_\theta}{\partial \phi} \right] \hat{r} + \frac{1}{r} \left[\frac{1}{\sin \theta} \frac{\partial A_r}{\partial \phi} - \frac{\partial (r A_\phi)}{\partial r} \right] \hat{\theta} + \frac{1}{r} \left[\frac{\partial}{\partial r} (r A_\theta) - \frac{\partial A_r}{\partial \theta} \right] \hat{\phi}$ (see Appendix A for more)

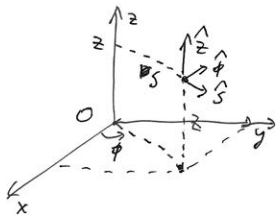


"Cuboid" flux = $dr \frac{\partial}{\partial r} (r \sin \theta d\theta d\phi A_r) + d\theta \frac{\partial}{\partial \theta} (dr r \sin \theta d\phi A_\theta) + d\phi \frac{\partial}{\partial \phi} (dr r d\theta A_\phi)$

volume = $dr d\theta d\phi r \sin \theta$

div. = flux / volume

Cylindrical Coordinates



distance to z -axis: $0 \leq s < +\infty$

azimuthal angle: $0 \leq \phi < 2\pi$

vertical distance: $-\infty < z < +\infty$

$$\begin{cases} x = s \cos \phi \\ y = s \sin \phi \\ z = z \end{cases}$$

vector field: $\vec{A} = A_s \hat{s} + A_\phi \hat{\phi} + A_z \hat{z}$

line element: $d\vec{l} = ds \hat{s} + s d\phi \hat{\phi} + dz \hat{z}$

volume element: $d\tau = s ds d\phi dz$

Grad: $\nabla T = \frac{\partial T}{\partial s} \hat{s} + \frac{1}{s} \frac{\partial T}{\partial \phi} \hat{\phi} + \frac{\partial T}{\partial z} \hat{z}$

Divergence: $\nabla \cdot \vec{A} = \frac{1}{s} \frac{\partial}{\partial s} (s A_s) + \frac{1}{s} \frac{\partial A_\phi}{\partial \phi} + \frac{\partial A_z}{\partial z}$

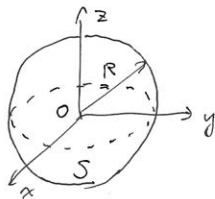
Laplacian: $\nabla^2 T = \frac{1}{s} \frac{\partial}{\partial s} \left(s \frac{\partial T}{\partial s} \right) + \frac{1}{s^2} \frac{\partial^2 T}{\partial \phi^2} + \frac{\partial^2 T}{\partial z^2}$

Curl: $\nabla \times \vec{A} = \left(\frac{1}{s} \frac{\partial A_z}{\partial \phi} - \frac{\partial A_\phi}{\partial z} \right) \hat{s} + \left(\frac{\partial A_s}{\partial z} - \frac{\partial A_z}{\partial s} \right) \hat{\phi} + \frac{1}{s} \left[\frac{\partial}{\partial s} (s A_\phi) - \frac{\partial A_s}{\partial \phi} \right] \hat{z}$

Consider the vector field

$$\vec{v} = \frac{1}{r^2} \hat{r}, \quad v_r = \frac{1}{r^2}, \quad v_\theta = v_\phi = 0$$

Divergence $\nabla \cdot \vec{v} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 \frac{1}{r^2}) = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 \frac{1}{r^2}) = \frac{1}{r^2} \frac{\partial}{\partial r} (1) = 0$



$$\int_V \nabla \cdot \vec{v} \, d\tau = \oint_S \vec{v} \cdot d\vec{a} = 0$$

$$d\vec{a} = R \, d\theta \, R \sin\theta \, d\phi \, \hat{r} \quad \text{evaluate at } r=R$$

$$\begin{aligned} \oint_S \vec{v} \cdot d\vec{a} &= \int_0^\pi d\theta \sin\theta \int_0^{2\pi} d\phi \left(R^2 \frac{1}{R^2} \hat{r} \right) \\ &= \int_0^\pi d\theta \sin\theta \int_0^{2\pi} d\phi = 4\pi \neq 0 \quad ?! \end{aligned}$$

We are missing something: $\nabla \cdot \left(\frac{1}{r^2} \hat{r} \right) = 0$ invalid at $r=0$

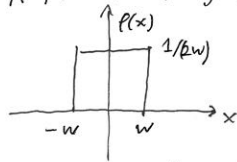
In fact

$$\nabla \cdot \left(\frac{1}{r^2} \hat{r} \right) = 4\pi \delta^{(3)}(\vec{r}) \quad \leftarrow \text{Dirac } \delta \text{ function}$$

$$\delta_D^{(3)}(\vec{r}) = \begin{cases} 0, & \text{if } \vec{r} \neq 0 \\ \text{infinity}, & \text{if } \vec{r} = 0 \end{cases}, \quad \int_V d\tau \delta^{(3)}(\vec{r}) = 1$$

(V is any volume that includes $\vec{r}=0$)

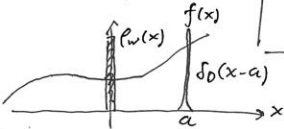
* Mathematical objects with infinite density: point, line, surface, etc.



$$P_w(x) = \begin{cases} \frac{1}{2w}, & |x| < w \\ 0, & |x| > w \end{cases}$$

$$\text{Total mass} = \int P_w(x) \, dx = 1$$

$$\lim_{w \rightarrow 0} P_w(x) = \delta_D(x)$$



$$\int dx f(x) P_w(x) \approx \int dx f(x) \delta_D(x-a) = f(a) \text{ if } w \text{ is small}$$

Therefore $\int dx \delta_D(x) f(x) = f(0)$ Q: What's the unit of $\delta_D(x)$?

$\int dx \delta_D(x-a) f(x) = f(a)$

Property $\boxed{\delta_D(kx) = \frac{1}{|k|} \delta_D(x)}$, in particular $\delta_D(-x) = \delta_D(x)$

if $k > 0$

$$\int_{-\infty}^{+\infty} dx \delta_D(kx) f(x) = \int_{-\infty}^{+\infty} \frac{dy}{k} \delta_D(y) f\left(\frac{y}{k}\right) = \frac{1}{k} f(0)$$

$$= \int_{-\infty}^{+\infty} dx \frac{1}{k} \delta_D(x) f(x)$$

~~$$\int_{-\infty}^{+\infty} dx \delta_D(kx) f(x) = \int_{+\infty}^{-\infty} \frac{dy}{-k} \delta_D(y) f\left(\frac{y}{-k}\right) = \frac{1}{k} \int_{-\infty}^{+\infty} dy \delta_D(y) f\left(\frac{y}{-k}\right)$$~~

$$= \frac{1}{k} f(0) = \int_{-\infty}^{+\infty} dx \frac{1}{k} \delta_D(x) f(x)$$

Combining both cases: $\delta_D(kx) = \frac{1}{|k|} \delta_D(x)$

Generalization to 3D:

$$\delta_D^{(3)}(\vec{r}) = \delta_D(x) \delta_D(y) \delta_D(z), \quad \int \delta_D^{(3)}(\vec{r}) f(\vec{r}) d\tau = f(\vec{0})$$

(\int includes the point $\vec{r} = \vec{0}$)

Ex: Density of a point mass m at $\vec{r} = \vec{a}$

$$\rho(\vec{r}) = m \delta_D^{(3)}(\vec{r} - \vec{a})$$

Ex: ~~charge~~ density of a thin sphere of radius R , and total mass M

$$\rho(\vec{r}) = \frac{1}{4\pi R^2} M \delta_D(r-R)$$



~~$$\int \rho(\vec{r}) d\tau = \int_0^\pi \int_0^\pi \int_0^{2\pi} \rho(r) r^2 \sin\theta dr d\theta d\phi$$~~

$$\int \rho(\vec{r}) d\tau = \int_0^\infty dr \int_0^\pi d\theta \int_0^{2\pi} d\phi r \sin\theta \rho(\vec{r}) = \frac{1}{4\pi} \left(\int_0^\pi \sin\theta d\theta \right) \left(\int_0^{2\pi} d\phi \right) \frac{M}{R^2} \int_0^\infty dr \delta_D(r-R) r^2$$

$$= \frac{1}{4\pi} (4\pi) \frac{M}{R^2} R^2 = M \quad \checkmark$$

$$\nabla\left(\frac{1}{r}\right) = \frac{\partial}{\partial r}\left(\frac{1}{r}\right)\hat{r} = -\frac{1}{r^2}\hat{r}$$

$$\frac{1}{r^2}\hat{r} = -\nabla\left(\frac{1}{r}\right)$$

Laplacian of $1/r$ potential

$$\nabla \cdot \left(\frac{1}{r^2}\hat{r}\right) = -\nabla^2\left(\frac{1}{r}\right) \Rightarrow$$

$$\nabla^2\left(\frac{1}{r}\right) = -4\pi\delta^{(3)}(\vec{r})$$

Helmholtz Theorem

Each vector field $\vec{F}(\vec{r})$
 given divergence & curl

$$\nabla \cdot \vec{F}(\vec{r}) = \rho(\vec{r})$$

$$\nabla \times \vec{F}(\vec{r}) = \vec{C}(\vec{r})$$

(curl-free)

decomposition into gradient and
 curl field

$$\vec{F} = -\nabla U + \nabla \times \vec{W}$$

(solenoidal)

Technical assumption: $\vec{F}(\vec{r})$ vanishes faster than $1/|\vec{r}|$ as $|\vec{r}| \rightarrow \infty$

$$\delta_0^{(3)}(\vec{r}-\vec{r}') = -\frac{1}{4\pi} \nabla^2 \frac{1}{|\vec{r}-\vec{r}'|}$$

$$\nabla^2 \vec{A} = \nabla(\nabla \cdot \vec{A}) - \nabla \times (\nabla \times \vec{A})$$

$$\nabla \frac{1}{|\vec{r}-\vec{r}'|} = -\nabla' \frac{1}{|\vec{r}-\vec{r}'|}$$

$$\vec{F}(\vec{r}) = \int d\vec{r}' \vec{F}(\vec{r}') \delta_0^{(3)}(\vec{r}-\vec{r}')$$

$$= -\frac{1}{4\pi} \int d\vec{r}' \vec{F}(\vec{r}') \nabla^2 \frac{1}{|\vec{r}-\vec{r}'|} = -\frac{1}{4\pi} \nabla^2 \int d\vec{r}' \frac{\vec{F}(\vec{r}')}{|\vec{r}-\vec{r}'|}$$

$$= -\frac{1}{4\pi} \left[\nabla \left(\nabla \cdot \int d\vec{r}' \frac{\vec{F}(\vec{r}')}{|\vec{r}-\vec{r}'|} \right) - \nabla \times \left(\nabla \times \int d\vec{r}' \frac{\vec{F}(\vec{r}')}{|\vec{r}-\vec{r}'|} \right) \right]$$

$$= -\frac{1}{4\pi} \left[\nabla \int d\vec{r}' \vec{F}(\vec{r}') \cdot \nabla \frac{1}{|\vec{r}-\vec{r}'|} - \nabla \times \left(\int d\vec{r}' \left(\nabla \times \frac{1}{|\vec{r}-\vec{r}'|} \right) \times \vec{F}(\vec{r}') \right) \right]$$

$$\stackrel{\text{use}}{=} -\frac{1}{4\pi} \left[-\nabla \int d\vec{r}' \vec{F}(\vec{r}') \cdot \nabla' \frac{1}{|\vec{r}-\vec{r}'|} + \nabla \times \left(\int d\vec{r}' \left(\nabla' \frac{1}{|\vec{r}-\vec{r}'|} \right) \times \vec{F}(\vec{r}') \right) \right]$$

~~$$\int d\vec{r}' \vec{A}(\vec{r}') \cdot \nabla f(\vec{r}) = \int d\vec{r}' \left[\nabla \cdot (f(\vec{r}') \vec{A}(\vec{r}')) - f(\vec{r}') \nabla \cdot \vec{A}(\vec{r}') \right]$$~~

use: $\int d\vec{r} \vec{A} \cdot \nabla f = \int d\vec{r} \left[\nabla \cdot (f \vec{A}) - f(\nabla \cdot \vec{A}) \right] = \oint f \vec{A} \cdot d\vec{a} - \int d\vec{r} f(\nabla \cdot \vec{A})$

$$\int d\vec{r} (\nabla f) \times \vec{A} = \int d\vec{r} \left[\nabla \times (f \vec{A}) - f(\nabla \times \vec{A}) \right] = -\oint f \vec{A} \times d\vec{a} - \int d\vec{r} f(\nabla \times \vec{A})$$

$$\begin{aligned}
 & \vec{F}(\vec{r}) \\
 &= -\frac{1}{4\pi} \left[+\nabla \left(\int d\tau' \frac{D(\vec{r}')}{|\vec{r}-\vec{r}'|} - \oint \frac{\vec{F}(\vec{r}') \cdot d\vec{a}'}{|\vec{r}-\vec{r}'|} \right) \right. \\
 & \quad \left. - \nabla \times \left(\int d\tau' \frac{\vec{C}(\vec{r}')}{|\vec{r}-\vec{r}'|} + \oint \frac{\vec{F}(\vec{r}') \times d\vec{a}'}{|\vec{r}-\vec{r}'|} \right) \right] \\
 &= -\nabla \left(\underbrace{+\frac{1}{4\pi} \int d\tau' \frac{D(\vec{r}')}{|\vec{r}-\vec{r}'|}}_{U\phi(\vec{r})} \right) + \cancel{\frac{1}{4\pi}} \nabla \times \left(\underbrace{\frac{0}{4\pi} \int d\tau' \frac{\vec{C}(\vec{r}')}{|\vec{r}-\vec{r}'|}}_{\vec{W}(\vec{r})} \right)
 \end{aligned}$$

$$\boxed{U\phi(\vec{r}) = \frac{1}{4\pi} \int d\tau' \frac{D(\vec{r}')}{|\vec{r}-\vec{r}'|}, \quad \vec{W}(\vec{r}) = \frac{1}{4\pi} \int d\tau' \frac{\vec{C}(\vec{r}')}{|\vec{r}-\vec{r}'|}}$$

* Note a corollary to Green's theorem \circ

$$\int d\tau (\vec{A} \times \vec{C}) \cdot \vec{C} = \int d\tau \left[\nabla \cdot (\vec{A} \times \vec{C}) - \vec{A} \cdot (\nabla \times \vec{C}) \right]$$

$$= \oint (\vec{A} \times \vec{C}) \cdot d\vec{a} = - \oint (\vec{A} \times d\vec{a}) \cdot \vec{C}$$

Since \vec{C} is any constant vector

$$\boxed{\int d\tau (\nabla \times \vec{A}) = - \oint \vec{A} \times d\vec{a}}$$

integral by parts

Familiar example with functions of $\frac{1}{x}$ variable

$$\begin{aligned}\int_a^b g \frac{df}{dx} dx &= \int_a^b \left[\frac{d}{dx}(gf) - f \frac{dg}{dx} \right] dx \\ &= (g(b)f(b) - g(a)f(a)) - \int_a^b f \frac{dg}{dx} dx\end{aligned}$$

Generalize to scalar and vector fields

$$\begin{aligned}\int_a^b (g(\nabla f)) \cdot d\vec{\ell} &= \int_a^b [\nabla(gf) - f \nabla g] \cdot d\vec{\ell} \\ &= (gf) \Big|_a^b - \int_a^b f(\nabla g) \cdot d\vec{\ell} \quad (\text{line integral of grad.})\end{aligned}$$

$$\begin{aligned}\int_S f(\nabla \times \vec{A}) \cdot d\vec{a} &= \int_S [\nabla \times (f\vec{A}) + \vec{A} \times (\nabla f)] \cdot d\vec{a} \\ &= \oint_{\partial} f\vec{A} \cdot d\vec{\ell} + \int_S [\vec{A} \times (\nabla f)] \cdot d\vec{a} \quad (\text{surface integral of curl})\end{aligned}$$

$$\begin{aligned}\int_V \vec{A} \cdot (\nabla f) d\tau &= \int_V [\nabla \cdot (f\vec{A}) - f(\nabla \cdot \vec{A})] d\tau \\ &= \oint_S f\vec{A} \cdot d\vec{a} - \int_V f(\nabla \cdot \vec{A}) d\tau \quad (\text{volume integral of divergence})\end{aligned}$$