

Vector Calculus

Lecture Notes

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November 29, 2007

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Chapter 1

Motivation for the course

We start with the statement of the Fundamental Theorem of Calculus (FTC) in one-dimension:

Theorem 1.0.1 (Fundamental Theorem of Calculus). *Let $f: I \rightarrow \mathbb{R}$ denote a continuous¹ function defined on an open interval, I , which contains the closed interval $[a, b]$, where $a, b \in \mathbb{R}$ with $a < b$. Suppose that there exists a differentiable² function $F: I \rightarrow \mathbb{R}$ such that*

$$F'(x) = f(x) \quad \text{for all } x \in I.$$

Then

$$\int_a^b f(x)dx = F(b) - F(a). \quad (1.1)$$

The main goal of this course is to extend this result to higher dimensions. In order to indicate how we intend to do so, we first re-write the integral in (1.1) as follows:

First denote the interval $[a, b]$ by M ; then, its boundary, denoted by ∂M consists of the end-points a and b of the interval; thus,

$$\partial M = \{a, b\}.$$

Since $F' = f$, the expression $f(x)dx$ is $F'(x)dx$, or the *differential* of F , denoted by dF . We therefore may write the integral in (1.1) as

$$\int_a^b f(x)dx = \int_M dF.$$

¹Recall that a function $f: I \rightarrow \mathbb{R}$ is continuous at $c \in I$, if (i) $f(c)$ is defined, (ii) $\lim_{x \rightarrow c} f(x)$ exists, and (iii) $\lim_{x \rightarrow c} f(x) = f(c)$.

²Recall that a function $f: I \rightarrow \mathbb{R}$ is differentiable at $c \in I$, if $\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}$ exists.

The reason for doing this change in notation is so that later on we can talk about integrals over regions M in Euclidean space, and not just integrals over intervals. Thus, the concept of the integral will also have to be expanded. To see how this might come about, we discuss briefly how the right-hand side the expression in (1.1) might also be expressed as an integral.

Re-write the right-hand side of (1.1) as the sum

$$(-1)F(a) + (+1)F(b);$$

thus, we are adding the values of the function F on the boundary of M taking into account the convention that, as we do the integration on the left-hand side of (1.1), we go from left to right along the interval $[a, b]$; hence, as we integrate, “we leave a ” (this explains the -1 in front of $F(a)$) and “we enter b ” (hence the $+1$ in front of $F(b)$). Since integration of a function is, in some sense, the sum of its values over a certain region, we are therefore led to suggesting that the right-hand side in (1.1) may be written as:

$$\int_{\partial M} F.$$

Thus the result of the Fundamental Theorem of Calculus in equation (1.1) may now be written in a more general form as

$$\int_M dF = \int_{\partial M} F. \quad (1.2)$$

This is known as the Generalized Stokes’ Theorem and a precise state of this theorem will be given later in the course. It says that under certain conditions on the sets M and ∂M , and the “integrands,” also to be made precise later in this course, integrating the “differential” of “something” over some “set,” is the same as integrating that “something” over the boundary of the set. Before we get to the stage at which we can state and prove this generalized form of the Fundamental Theorem of Calculus, we will need to introduce concepts and theory that will make the terms “something,” “set” and “integration on sets” make sense. This will motivate the topics that we will discuss in this course. Here is a broad outline of what we will be studying.

- The sets M and ∂M are instances of what is known as *differentiable manifolds*. In this course, they will be subsets of n -dimensional Euclidean space satisfying certain properties that will allow us to define integration and differentiation on them.
- The manifolds M and ∂M live in n -dimensional Euclidean space and therefore we will be spending some time studying the essential properties of Euclidean space.
- The generalization of the integrands F and dF will lead to the study of vector valued functions (paths and vector fields) and *differential forms*.

Chapter 2

Euclidean Space

2.1 Definition of n -Dimensional Euclidean Space

Euclidean space of dimension n , denoted by \mathbb{R}^n , is the vector space of column vectors with real entries of the form

$$\begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}.$$

Remark 2.1.1. *In the text, elements of \mathbb{R}^n are denoted by row-vectors; in the lectures and homework assignments, we will use column vectors. The convention that I will try to follow in the lectures is that if we are interested in locating a point in space, we will use a row vector; for instance, a point P in \mathbb{R}^n will be indicated by $P(x_1, x_2, \dots, x_n)$, where x_1, x_2, \dots, x_n are the coordinates of the point. Vectors in \mathbb{R}^n can also be used to locate points; however, they also indicate direction. For instance, the point $P(x_1, x_2, \dots, x_n)$ is located by the vector*

$$\overrightarrow{OP} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix},$$

where O denotes the origin, or zero vector, in n dimensional Euclidean space.

As a vector space, \mathbb{R}^n is endowed with the algebraic operations of

- **Vector Addition**

Given $v = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$ and $w = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix}$, the vector sum $v + w$ or v and w is

$$v + w = \begin{pmatrix} x_1 + y_1 \\ x_2 + y_2 \\ \vdots \\ x_n + y_n \end{pmatrix}$$

• **Scalar Multiplication**

Given a real number t , also called a *scalar*, and a vector $v = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$ the scaling of v by t , denoted by tv , is given by

$$tv = \begin{pmatrix} tx_1 \\ tx_2 \\ \vdots \\ tx_n \end{pmatrix}$$

Remark 2.1.2. *In the text, vectors are denoted with an arrow over the symbol for the vector; for instance, \vec{v} , \vec{r} , etc. We will do away with arrows over symbols in these notes, lectures, and homework assignments. The context will make it clear whether a given symbol represents a point, a number, a vector, or a matrix.*

2.2 Spans, Lines and Planes

The span of a single vector v in \mathbb{R}^n is the set of all scalar multiples of v :

$$\text{span}\{v\} = \{tv \mid t \in \mathbb{R}\}.$$

Geometrically, if v is not the zero vector in \mathbb{R}^n , $\text{span}\{v\}$ is the line through the origin on \mathbb{R}^n in the direction of the vector v .

If P is a point in \mathbb{R}^n and v is a non-zero vector also in \mathbb{R}^n , then the line through P in the direction of v is the set

$$\vec{OP} + \text{span}\{v\} = \{\vec{OP} + tv \mid t \in \mathbb{R}\}.$$

Example 2.2.1 (Parametric Equations of a line in \mathbb{R}^3). Let $v = \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$ be a vector in \mathbb{R}^3 and P the point with coordinates $(1, 0 - 1)$. Find the line through P in the direction of v .

Solution: The line through P in the direction of v is the set

$$\left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3 \mid \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + t \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}, t \in \mathbb{R} \right\}$$

or

$$\left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3 \mid \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 + 2t \\ -3t \\ -1 + t \end{pmatrix}, t \in \mathbb{R} \right\}$$

Thus, for a point $\begin{pmatrix} x \\ y \\ z \end{pmatrix}$ to be on the line, x , y and z must satisfy the equations

$$\begin{cases} x = 1 + 2t \\ y = -3t \\ z = -1 + t \end{cases}$$

for some $t \in \mathbb{R}$. These are known as the **parametric equations of the line**. The variable t is known as a parameter. \square

In general, the parametric equations of a line through $P(b_1, b_2, \dots, b_n)$ in the

direction of a vector $v = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}$ in \mathbb{R}^n are

$$\begin{cases} x_1 = b_1 + a_1 t \\ x_2 = b_2 + a_2 t \\ \vdots \\ x_n = b_n + a_n t \end{cases}$$

The span of two linearly independent vectors, v_1 and v_2 , in \mathbb{R}^n is a two-dimensional subspace of \mathbb{R}^n . In three-dimensional Euclidean space, \mathbb{R}^3 , $\text{span}\{v_1, v_2\}$ is a plane through the origin containing the points located by the vectors v_1 and v_2 .

If P is a point in \mathbb{R}^3 , the plane through P spanned by the linearly independent vectors v_1 and v_2 , also in \mathbb{R}^3 is given by

$$\overrightarrow{OP} + \text{span}\{v_1, v_2\} = \{\overrightarrow{OP} + tv_1 + sv_2 \mid t, s \in \mathbb{R}\}.$$

Example 2.2.2 (Equations of planes \mathbb{R}^3). Let $v_1 = \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix}$ and $v_2 = \begin{pmatrix} 6 \\ 2 \\ -3 \end{pmatrix}$ be vectors in \mathbb{R}^3 and P the point with coordinates $(1, 0 - 1)$. Give the equation of the plane through P spanned by the vectors v_1 and v_2 .

Solution: The plane through P spanned by the vectors v_1 and v_2 is the set

$$\left\{ \begin{pmatrix} x \\ y \\ z \end{pmatrix} \in \mathbb{R}^3 \mid \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix} + t \begin{pmatrix} 2 \\ -3 \\ 1 \end{pmatrix} + s \begin{pmatrix} 6 \\ 2 \\ -3 \end{pmatrix}, t, s \in \mathbb{R} \right\}$$

This leads to the parametric equations

$$\begin{cases} x = 1 + 2t + 6s \\ y = -3t + 2s \\ z = -1 + t - 3s. \end{cases}$$

We can write this set of parametric equations as single equation involving only x , y and z . We do this by first solving the system

$$\begin{cases} 2t + 6s = x - 1 \\ -3t + 2s = y \\ t - 3s = z + 1 \end{cases}$$

for t and s .

Using Gaussian elimination, we get can determine conditions on x , y and z that will allows us to solve for t and s :

$$\left(\begin{array}{cc|c} 2 & 6 & x-1 \\ -3 & 2 & y \\ 1 & -3 & z+1 \end{array} \right) \rightarrow \left(\begin{array}{cc|c} 1 & 3 & \frac{x-1}{2} \\ -3 & 2 & y \\ 1 & -3 & z+1 \end{array} \right) \rightarrow$$

$$\left(\begin{array}{cc|c} 1 & 3 & \frac{x-1}{2} \\ 0 & 11 & \frac{3}{2}(x-1) + y \\ 0 & -6 & -\frac{1}{2}(x-1) + (z+1) \end{array} \right) \rightarrow \left(\begin{array}{cc|c} 1 & 3 & \frac{x-1}{2} \\ 0 & 1 & \frac{3}{22}(x-1) + \frac{1}{11}y \\ 0 & -1 & -\frac{1}{12}(x-1) + \frac{1}{6}(z+1) \end{array} \right) \rightarrow$$

$$\left(\begin{array}{cc|c} 1 & 3 & \frac{x-1}{2} \\ 0 & 1 & \frac{3}{22}(x-1) + \frac{1}{11}y \\ 0 & 0 & \frac{7}{132}(x-1) + \frac{1}{11}y + \frac{1}{6}(z+1) \end{array} \right)$$

Thus, for the system to be solvable for t and s , the third row must be a row of zeros. We therefore get the equation

$$\frac{7}{132}(x-1) + \frac{1}{11}y + \frac{1}{6}(z+1) = 0$$

or

$$7(x-1) + 12(y-0) + 22(z+1) = 0.$$

This is the equation of the plane. □

In general, the equation

$$a(x - x_o) + b(y - y_o) + c(z - z_o) = 0$$

represents a plain in \mathbb{R}^3 through the point $P(x_o, y_o, z_o)$. We will see in a later section that a , b and c are the components of a vector perpendicular to the plane.

2.3 Dot Product and Euclidean Norm

Definition 2.3.1. Given vectors $v = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$ and $w = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix}$, the inner product or dot product, of v and w is the real number (or scalar), denoted by $v \cdot w$, obtained as follows

$$v \cdot w = v^T w = (x_1 \quad x_2 \quad \cdots \quad x_n) \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = x_1 y_1 + x_2 y_2 + \cdots + x_n y_n.$$

The superscript T in the above definition indicates that the column vector v has been *transposed* into a row vector.

The inner or dot product defined above satisfies the following properties which can be easily checked:

- (i) Symmetry: $v \cdot w = w \cdot v$
- (ii) Bi-Linearity: $(c_1 v_1 + c_2 v_2) \cdot w = c_1 v_1 \cdot w + c_2 v_2 \cdot w$, for scalars c_1 and c_2 ; and
- (iii) Positive Definiteness: $v \cdot v \geq 0$ for all $v \in \mathbb{R}^n$ and $v \cdot v = 0$ if and only if v is the zero vector.

Given an inner product in a vector space, we can define a norm as follows.

Definition 2.3.2 (Euclidean Norm in \mathbb{R}^n). For any vector $v \in \mathbb{R}^n$, its Euclidean norm, denoted $\|v\|$, is defined by

$$\|v\| = \sqrt{v \cdot v}.$$

Observe that, by the positive definiteness of the inner product, this definition makes sense. Note also that we have defined the norm of a vector to be the *positive* square root of the the inner product of the vector with itself. Thus, the norm of any vector is always non-negative.

If P is a point in \mathbb{R}^n with coordinates (x_1, x_2, \dots, x_n) , the norm of the vector \overrightarrow{OP} that goes from the origin to P is the distance from P to the origin; that is,

$$\text{dist}(O, P) = \|\overrightarrow{OP}\| = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}.$$

If $P_1(x_1, x_2, \dots, x_n)$ and $P_2(y_1, y_2, \dots, y_n)$ are any two points in \mathbb{R}^n , then the distance from P_1 to P_2 is given by

$$\text{dist}(P_1, P_2) = \|\overrightarrow{OP_2} - \overrightarrow{OP_1}\| = \sqrt{(y_1 - x_1)^2 + (y_2 - x_2)^2 + \cdots + (y_n - x_n)^2}.$$

As a consequence of the properties of the inner product, we obtain the following properties of the norm:

Proposition 2.3.3 (Properties of the Norm). *Let v denote a vector in \mathbb{R}^n and c a scalar. Then,*

- (i) $\|v\| \geq 0$ and $\|v\| = 0$ if and only if v is the zero vector.
- (ii) $\|cv\| = |c|\|v\|$.

We also have the following very important inequality

Theorem 2.3.4 (The Cauchy–Schwarz Inequality). *Let v and w denote vectors in \mathbb{R}^n ; then,*

$$|v \cdot w| \leq \|v\|\|w\|.$$

Proof. Consider the function $f: \mathbb{R} \rightarrow \mathbb{R}$ given by

$$f(t) = \|v + tw\|^2 \quad \text{for all } t \in \mathbb{R}.$$

Using the definition of the norm, we can write

$$f(t) = (v + tw) \cdot (v + tw).$$

We can now use the properties of the inner product to expand this expression and get

$$f(t) = \|v\|^2 + 2tv \cdot w + t^2\|w\|^2.$$

Thus, $f(t)$ is a quadratic polynomial in t which is always non-negative. Therefore, it can have at most one real root. It then follows that

$$(2v \cdot w)^2 - 4\|w\|^2\|v\|^2 \leq 0,$$

from which we get

$$(v \cdot w)^2 \leq \|w\|^2\|v\|^2.$$

Taking square roots on both sides yields the inequality. □

The Cauchy–Schwarz inequality, together with the properties of the inner product and the definition of the norm, yields the following inequality known as the *Triangle Inequality*.

Proposition 2.3.5 (The Triangle Inequality). *For any v and w in \mathbb{R}^n ,*

$$\|v + w\| \leq \|v\| + \|w\|.$$

Proof. This is an Exercise. □

2.4 Orthogonality and Projections

Definition 2.4.1 (Orthogonality). *Two vectors v and w in \mathbb{R}^n are said to be orthogonal, or perpendicular, if*

$$v \cdot w = 0.$$

Example 2.4.2 (Normal Direction to a Plane in \mathbb{R}^3). *The equation of a plane in \mathbb{R}^3 is given by*

$$ax + by + cz = d$$

where a , b , c and d are real constants.

Suppose that $P_o(x_o, y_o, z_o)$ is a point on the plane. Then,

$$ax_o + by_o + cz_o = d. \quad (2.1)$$

Similarly, if $P(x, y, z)$ is another point on the plane, then

$$ax + by + cz = d. \quad (2.2)$$

Subtracting equation (2.1) from equation (2.2) we then obtain that

$$a(x - x_o) + b(y - y_o) + c(z - z_o) = 0.$$

This is the general equation of a plane derived in a previous example. This equation can be interpreted as saying that the dot product of the vector

$$n = \begin{pmatrix} a \\ b \\ c \end{pmatrix}$$

with the vector

$$\overrightarrow{P_oP} = \begin{pmatrix} x - x_o \\ y - y_o \\ z - z_o \end{pmatrix}$$

is zero. Thus the vector n is orthogonal, or perpendicular, to any vector lying on the plane. We then say that n is normal vector to the plane.

Example 2.4.3 (Distance from a point to a line). *Let v denote a non-zero vector in \mathbb{R}^n ; then, $\text{span}\{v\}$ is a line through the origin in the direction of v . Given a point P in \mathbb{R}^3 which is not on the span of v , we would like to find the distance from P to the line; in other words, the shortest distance from P to any point on the line. There are two parts to this problem:*

- first, locate the point, tv , on the line that is closest to P , and
- second, compute the distance from that point to P .

To do this, we first let $w = \overrightarrow{OP}$ denote the vector from the origin to P , and define the function

$$f(t) = \|w - tv\|^2 \quad \text{for any } t \in \mathbb{R};$$

that is, $f(t)$ is the square of the distance from P to any point on the line through O in the direction of v . We wish to minimize this function.

Observe that $f(t)$ can be written in terms of the dot product as

$$f(t) = (w - tv) \cdot (w - tv),$$

which can be expanded by virtue of the properties of the inner product and the definition of the Euclidean norm into

$$f(t) = \|w\|^2 - 2tv \cdot w + t^2\|v\|^2.$$

Thus, $f(t)$ is a quadratic polynomial in t which can be shown to have an absolute minimum when

$$t = \frac{v \cdot w}{\|v\|^2}.$$

Thus, the point on $\text{span}\{v\}$ which is closest to P is the point

$$\frac{v \cdot w}{\|v\|^2}v,$$

where $w = \overrightarrow{OP}$.

The distance from P to the line (i.e., the shortest distance) is then

$$\left\| \frac{v \cdot w}{\|v\|^2}v - w \right\|.$$

Remark 2.4.4. The argument of the previous example can be used to show that the point on the line

$$\overrightarrow{OP}_o + \text{span}\{v\},$$

for a given point P_o , is

$$\overrightarrow{OP}_o + \frac{v \cdot w}{\|v\|^2}v,$$

where $w = \overrightarrow{P_oP}$, and the distance from P to the line is

$$\left\| \overrightarrow{OP}_o + \frac{v \cdot w}{\|v\|^2}v - w \right\|.$$

Definition 2.4.5 (Orthogonal Projection). The vector

$$\frac{v \cdot w}{\|v\|^2}v$$

is called the orthogonal projection of w onto v . We denote it by $P_v(w)$. Thus,

$$P_v(w) = \frac{(v \cdot w)}{\|v\|^2} v.$$

$P_v(w)$ is called the orthogonal projection of $w = \overrightarrow{OP}$ onto v because it lies along a line through P which is perpendicular to the direction of v . To see why this is the case compute

$$\begin{aligned} (P_v(w) - w) \cdot P_v(w) &= \|P_v(w)\|^2 - P_v(w) \cdot w \\ &= \frac{(v \cdot w)^2}{\|v\|^2} - \frac{v \cdot w}{\|v\|^2} v \cdot w \\ &= \frac{(v \cdot w)^2}{\|v\|^2} - \frac{(v \cdot w)^2}{\|v\|^2} \\ &= 0. \end{aligned}$$

Thus, $P_v(w)$ is perpendicular to the line connecting P to $P_v(w)$.

By the previous calculation we also see that any vector w can be written as

$$w = P_v(w) + (w - P_v(w));$$

that is, the sum of a vector parallel to v and another vector perpendicular to v . This is known as the *orthogonal decomposition* of w with respect to v .

2.5 The Cross Product in \mathbb{R}^3

Given two linearly independent vectors, v and w , in \mathbb{R}^3 , we associate to them a vector, denoted $v \times w$ and called the *cross product* of v and w , satisfying the following properties:

- $v \times w$ is perpendicular to the plane spanned by v and w .
- There are two choices for a perpendicular direction to the span of v and w . The direction for $v \times w$ is determined according to the so called “right-hand rule”:

With the fingers of your right hand, follow the direction of v while curling them towards the direction of w . The thumb will point in the direction of $v \times w$.

- The norm of $v \times w$ is the area of the parallelogram, $P(v, w)$, determined by the vectors v and w .

These properties imply that the cross product is not a symmetric operation; in fact, it is antisymmetric:

$$w \times v = -v \times w \quad \text{for all } v, w \in \mathbb{R}^3.$$

From this property we immediately get that

$$v \times v = \vec{0} \quad \text{for all } v \in \mathbb{R}^3.$$

Putting the properties defining the cross product together we get that

$$v \times w = \pm \text{area}(P(v, w)) \hat{n},$$

where \widehat{n} is a unit vector perpendicular to the plane determined by v and w , and the sign is determined by the right hand rule.

In order to compute $v \times w$, we first consider the special case in which v and w lie along the xy -plane. More specifically, suppose that

$$v = \begin{pmatrix} a_1 \\ a_2 \\ 0 \end{pmatrix} \quad \text{and} \quad w = \begin{pmatrix} b_1 \\ b_2 \\ 0 \end{pmatrix}.$$

Figure 2.5.1 shows the situation in which v and w lie on the first quadrant of the xy -plane.

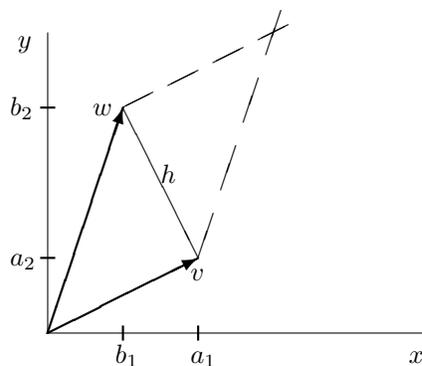


Figure 2.5.1: Vectors v and w on the xy -plane

For the situation shown in the figure, $v \times w$ is in the direction of $\widehat{k} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$.

We then have that

$$v \times w = \text{area}(P(v, w))\widehat{k},$$

where the area of the parallelogram $P(v, w)$ is computed as follows:

$$\text{area}(P(v, w)) = \|v \times w\| = \|v\|h,$$

where h may be obtained as $\|w - P_v(w)\|$; that is, the distance from w to its orthogonal projection along v . We then have that

$$\begin{aligned}
\|v \times w\|^2 &= \|v\|^2 \|w - P_v(w)\|^2 \\
&= \|v\|^2 (w - P_v(w)) \cdot (w - P_v(w)) \\
&= \|v\|^2 (\|w\|^2 - 2w \cdot P_v(w) + \|P_v(w)\|^2) \\
&= \|v\|^2 \left(\|w\|^2 - 2w \cdot \frac{(v \cdot w)}{\|v\|^2} v + \frac{(v \cdot w)^2}{\|v\|^2} \right) \\
&= \|v\|^2 \left(\|w\|^2 - 2 \frac{(v \cdot w)}{\|v\|^2} w \cdot v + \frac{(v \cdot w)^2}{\|v\|^2} \right) \\
&= \|v\|^2 \left(\|w\|^2 - 2 \frac{(v \cdot w)^2}{\|v\|^2} + \frac{(v \cdot w)^2}{\|v\|^2} \right) \\
&= \|v\|^2 \|w\|^2 - (v \cdot w)^2.
\end{aligned}$$

We then have, in terms of coordinates, that

$$\begin{aligned}
\|v \times w\|^2 &= \|v\|^2 \|w\|^2 - (v \cdot w)^2 \\
&= (a_1^2 + a_2^2)(b_1^2 + b_2^2) - (a_1 b_1 + a_2 b_2)^2 \\
&= a_1^2 b_1^2 + a_1^2 b_2^2 + a_2^2 b_1^2 + a_2^2 b_2^2 - (a_1^2 b_1^2 + 2a_1 b_1 a_2 b_2 + a_2^2 b_2^2) \\
&= a_1^2 b_2^2 + a_2^2 b_1^2 - 2a_1 b_1 a_2 b_2 \\
&= a_1^2 b_2^2 - 2(a_1 b_2)(a_2 b_1) + a_2^2 b_1^2 \\
&= (a_1 b_2 - a_2 b_1)^2.
\end{aligned}$$

Taking square roots on both sides, we get

$$\|v \times w\| = |a_1 b_2 - a_2 b_1|.$$

Observe that the expression in the absolute value on the right-hand side of the previous equation is the determinant of the matrix:

$$\begin{pmatrix} a_1 & a_2 \\ b_1 & b_2 \end{pmatrix}.$$

We then have that the cross product of v and w is given by

$$v \times w = \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \widehat{k}, \quad (2.3)$$

where $|A|$ denotes the determinant of a square matrix A . In order to simplify notation, we will write $\begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix}$ for $\begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix}$.

In general, the cross product of the vectors

$$v = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \quad \text{and} \quad w = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$$

in \mathbb{R}^3 is the vector

$$v \times w = \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} \widehat{i} - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} \widehat{j} + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \widehat{k}, \quad (2.4)$$

where $\hat{i} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, $\hat{j} = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, and $\hat{k} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$ are the *standard basis* vectors in \mathbb{R}^3 .

Observe that if $a_3 = b_3 = 0$ in definition on $v \times w$ in (2.4), we recover the expression in (2.3),

$$v \times w = \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \hat{k}$$

for the cross product of vectors lying entirely in the xy -plane.

To understand why the expression for the cross product in (2.4) must have a minus sign by the second component of the vector, note that

$$v \cdot (v \times w) = a_1 \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} - a_2 \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} + a_3 \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix},$$

which is the co-factor expansion of the determinant

$$\begin{vmatrix} a_1 & a_2 & a_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix},$$

and this is consistent with the dot product of v and $v \times w$ being 0 (since $v \times w$ must be orthogonal to v).

More generally, given three vectors

$$u = \begin{pmatrix} c_1 \\ c_2 \\ c_3 \end{pmatrix}, \quad v = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \quad \text{and} \quad w = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$$

in \mathbb{R}^3 , the *triple scalar product* of u , v and w is given by

$$u \cdot (v \times w) = c_1 \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} - c_2 \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} + c_3 \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix},$$

or

$$u \cdot (v \times w) = \begin{vmatrix} c_1 & c_2 & c_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}.$$

Geometrically, the absolute value of the triple scalar product $u \cdot (v \times w)$ is the volume of the parallelepiped generated by the vectors u , v and w .

Chapter 3

Functions

3.1 Types of Functions on Euclidean Space

Given a subset D of n -dimensional Euclidean space, \mathbb{R}^n , we are interested in functions that map D to m -dimensional Euclidean space, \mathbb{R}^m , where n and m could possibly be the same. We write

$$F: D \rightarrow \mathbb{R}^m$$

and call D the *domain* of F ; that is, the set where the function is defined.

Example 3.1.1. *The function f given by*

$$f(x, y) = \frac{1}{1 - x^2 - y^2}$$

is defined over the set

$$D = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 < 1\},$$

or the open unit disc in \mathbb{R}^2 . In this case, $n = 2$ and $m = 1$.

There are different types of functions that we will be studying in this course. Some of the types have received traditional names, and we present them here.

- *Vector Fields.* If $m = n > 1$, then the map

$$F: D \rightarrow \mathbb{R}^n$$

is called a vector field on D . The idea here is that each point in D gets assigned a vector. A picture for this is provided by a model of fluid flow in which it point in region where fluid is flowing gets assigned a vector giving the velocity of the flow at that particular point.

- *Scalar Fields.* For the case in which $m = 1$ and $n > 1$, every point in D now gets assigned a scalar (a real number). An example of this in applications would be the temperature distribution over a region in space. Scalar fields in this course will usually be denoted by lower case letters (f , g , etc.). The value of a scalar field

$$f: D \rightarrow \mathbb{R}$$

at a point $P(x_1, x_2, \dots, x_n)$ in D will be denoted by

$$f(x_1, x_2, \dots, x_n).$$

If D is a region in the xy -plane, we simply write

$$f(x, y) \quad \text{for } (x, y) \in D.$$

- *Paths.* If $n = 1$, $m > 1$ and D is an interval, I , of real line, then the map

$$\sigma: I \rightarrow \mathbb{R}^m$$

is called a path in \mathbb{R}^m .

Example 3.1.2. Let $\sigma(t) = (\cos t, \sin t)$ for $t \in (-\pi, \pi]$, then

$$\sigma: (-\pi, \pi] \rightarrow \mathbb{R}^2$$

is a path in \mathbb{R}^2 . A picture of this map would a particle in the xy -plane moving along the unit circle in the counterclockwise direction.

3.2 Open Subsets of Euclidean Space

In Example 3.1.1 we saw that the function f given by

$$f(x, y) = \frac{1}{1 - x^2 - y^2}$$

has the open unit disc, $D = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 < 1\}$, as its domain. D is an example of what is known as an *open set*.

Definition 3.2.1 (Open Balls). Given $x \in \mathbb{R}^n$, the open ball of radius $r > 0$ in \mathbb{R}^n about x is defined to be the set

$$B_r(x) = \{y \in \mathbb{R}^n \mid \|y - x\| < r\}.$$

That is, $B_r(x)$ is the set of points in \mathbb{R}^n which are within a distance of r from x .

Definition 3.2.2 (Open Sets). A set $U \subseteq \mathbb{R}^n$ is said to be open if and only if for every $x \in U$ there exists $r > 0$ such that

$$B_r(x) \subseteq U.$$

The empty set, \emptyset , is considered to be open.

Example 3.2.3. For any $R > 0$, the open ball $B_R(O) = \{y \in \mathbb{R}^n \mid \|y\| < R\}$ is an open set.

Proof. Let x be an arbitrary point in $B_R(O)$; then $\|x\| < R$. Put $r = R - \|x\| > 0$ and consider the open ball $B_r(x)$. If $y \in B_r(x)$, then, by the triangle inequality,

$$\|y\| = \|y - x + x\| \leq \|y - x\| + \|x\| < r + \|x\| = R,$$

which shows that $y \in B_R(O)$. Consequently,

$$B_r(x) \subseteq B_R(O).$$

It follows that $B_R(O)$ is open by Definition 3.2.2. \square

Example 3.2.4. The set $A = \{(x, y) \in \mathbb{R}^2 \mid y = 0\}$ is not an open subset of \mathbb{R}^2 . To see why this is the case, observe that for any $r > 0$, the ball $B_r((0, 0))$ is not a subset of A , since, for instance, the point $(0, r/2)$ is in $B_r((0, 0))$, but it is not an element of A .

3.3 Continuous Functions

In single variable Calculus you learned that a real valued function, $f: (a, b) \rightarrow \mathbb{R}$, defined in the open interval (a, b) , is continuous at $c \in (a, b)$ if

$$\lim_{x \rightarrow c} f(x) = f(c).$$

We may re-write the last expression as

$$\lim_{|x-c| \rightarrow 0} |f(x) - f(c)| = 0.$$

This is the expression that we will use to generalize the notion of continuity at a point to vector valued functions on subsets of Euclidean space. We will simply replace the absolute values by norms.

Definition 3.3.1. Let U be an open subset of \mathbb{R}^n and $F: U \rightarrow \mathbb{R}^m$ be a vector-valued map on U . F is said to be continuous at $x \in U$ if

$$\lim_{\|y-x\| \rightarrow 0} \|F(y) - F(x)\| = 0.$$

If F is continuous at every x in U , then we say that F is continuous on U .

Example 3.3.2. Let $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then, T is continuous on \mathbb{R}^n .

Proof. Since T is linear, there exists an $m \times n$ matrix, $A = (a_{ij})$, such that

$$T(x) = Ax \quad \text{for all } x \in \mathbb{R}^n.$$

Continuity of T will follow from the following estimate, which will be proved shortly:

$$\|Aw\| \leq \left(\sum_{i=1}^m \sum_{j=1}^n a_{ij}^2 \right)^{1/2} \|w\| \quad \text{for all } w \in \mathbb{R}^n. \quad (3.1)$$

The expression $\left(\sum_{i=1}^m \sum_{j=1}^n a_{ij}^2 \right)^{1/2}$ is sometimes referred to as the *operator norm* of the matrix A , and is denoted by $\|A\|$.

Using the linearity of T , we have that

$$\|T(y) - T(x)\| = \|T(y - x)\| = \|A(y - x)\|.$$

Thus, applying the inequality (3.1) with $w = y - x$, we get that

$$0 \leq \|T(y) - T(x)\| \leq \|A\| \cdot \|y - x\|.$$

Hence, by the Squeeze (or Sandwich) Theorem in single-variable Calculus, we obtain that

$$\lim_{\|y-x\| \rightarrow 0} \|T(y) - T(x)\| = 0,$$

and so T is continuous at x . Since x is any element of \mathbb{R}^m , it follows that T is continuous on \mathbb{R}^n . \square

Proof of the estimate in 3.1. First, write the matrix A in terms of its rows as follows

$$A = \begin{pmatrix} R_1 \\ R_2 \\ \vdots \\ R_m \end{pmatrix},$$

where

$$R_i = (a_{i1} \quad a_{i2} \quad \cdots \quad a_{in})$$

is the i^{th} row of the matrix A . then,

$$Aw = \begin{pmatrix} R_1 w \\ R_2 w \\ \vdots \\ R_m w \end{pmatrix},$$

where $R_i w$ is the dot-product of the vector R_i^T and w .

Computing the square of the norm of Aw we obtain

$$\|Aw\|^2 = \sum_{i=1}^m |R_i w|^2.$$

Then, applying the Cauchy–Schwarz inequality,

$$\|Aw\|^2 \leq \left(\sum_{i=1}^m \|R_i\|^2 \right) \|w\|^2, \quad (3.2)$$

where

$$\|R_i\|^2 = \sum_{j=1}^n a_{ij}^2 \quad \text{for } i = 1, 2, \dots, m.$$

The estimate in 3.1 obtained by substituting the last expression into (3.2). \square

Example 3.3.3 (Continuous Paths). *Let (a, b) denote the open interval from a to b . A path $\sigma(a, b) \rightarrow \mathbb{R}^m$, defined by*

$$\sigma(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_m(t) \end{pmatrix}, \quad \text{for all } t \in (a, b),$$

where each x_i , for $i = 1, 2, \dots, m$, denotes a real valued function defined on (a, b) , is continuous if and only if each x_i is continuous.

Proof. Let t_o denote an arbitrary element in (a, b) , and consider

$$\|\sigma(t) - \sigma(t_o)\|^2 = \sum_{i=1}^m |x_i(t) - x_i(t_o)|^2.$$

It follows from this expression that

$$\lim_{t \rightarrow t_o} \|\sigma(t) - \sigma(t_o)\| = 0$$

if and only if

$$\lim_{t \rightarrow t_o} |x_i(t) - x_i(t_o)| = 0 \quad \text{for each } i = 1, 2, \dots, m.$$

Hence, σ is continuous at t_o if and only if each $x_i: (a, b) \rightarrow \mathbb{R}$ is continuous at t_o . Since, this is true for every $t_o \in (a, b)$, the result follows. \square

A particular instance of the previous example is the path in \mathbb{R}^2 given by

$$\sigma(t) = (\cos t, \sin t)$$

for all t in some interval (a, b) of real numbers. Since the sine and cosine functions are continuous everywhere on \mathbb{R} , it follows that the path is continuous.

3.3.1 Images and Pre-Images

Let U denote an open subset of \mathbb{R}^n and $F: U \rightarrow \mathbb{R}^m$ be a map.

Definition 3.3.4. Given $A \subseteq U$, we define the image of A under F to be the set

$$F(A) = \{y \in \mathbb{R}^m \mid y = F(x) \text{ for some } x \in U\}.$$

Given $B \subseteq \mathbb{R}^m$, we define the pre-image of B under F to be the set

$$F^{-1}(B) = \{x \in U \mid F(x) \in B\}.$$

Example 3.3.5. Let $\sigma: \mathbb{R} \rightarrow \mathbb{R}^2$ be given by $\sigma(t) = (\cos t, \sin t)$ for all $t \in \mathbb{R}$. If $A = (0, 2\pi]$, then the image of A under σ is the unit circle around the origin in the xy -plane, or

$$\sigma((0, 2\pi]) = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}.$$

Example 3.3.6. Let σ be as in the previous example, and $A = (0, \pi/2)$. Then,

$$\sigma(A) = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1, 0 < x < 1, 0 < y < 1\}.$$

Example 3.3.7. Let $D = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 < 1\}$, the open unit disc in \mathbb{R}^2 , and $f: D \rightarrow \mathbb{R}$ be given by

$$f(x, y) = \sqrt{1 - x^2 - y^2}, \quad \text{for } (x, y) \in D$$

Find the pre-image of $B = \{0\}$ under f .

Solution:

$$f^{-1}(0) = \{(x, y) \in \mathbb{R}^2 \mid f(x, y) = 0\}.$$

Now, $f(x, y) = 0$ if and only if

$$\sqrt{1 - x^2 - y^2} = 0$$

if and only if

$$x^2 + y^2 = 1.$$

Thus,

$$f^{-1}(0) = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\},$$

or the unit circle around the origin in \mathbb{R}^2 . □

3.3.2 An alternate definition of continuity

In this section we will prove the following proposition

Proposition 3.3.8. Let U denote an open subset of \mathbb{R}^n . A map $F: U \rightarrow \mathbb{R}^m$ is continuous on U if and only if the pre-image of any open subset of \mathbb{R}^m under F is an open subset of U .

Proof. Suppose that F is continuous on U . Then, according to Definition 3.3.1, for every $x \in U$,

$$\lim_{\|y-x\| \rightarrow 0} \|F(y) - F(x)\| = 0.$$

In other words, $F(y)$ can be made arbitrarily close to $F(x)$ by making y sufficiently close to x .

Let V denote an arbitrary open subset of \mathbb{R}^m and consider

$$F^{-1}(V) = \{x \in U \mid F(x) \in V\}.$$

We claim that $F^{-1}(V)$ is open. To see why this is the case, let $x \in F^{-1}(V)$. Then, $F(x) \in V$. Therefore, since V is open, there exists $\varepsilon > 0$ such that

$$B_\varepsilon(F(x)) \subseteq V.$$

This implies that, any $w \in \mathbb{R}^n$ satisfying $\|w - F(x)\| < \varepsilon$ is also an element of V .

Now, by the continuity of F at x , we can make $\|F(y) - F(x)\| < \varepsilon$ by making $\|y - x\|$ sufficiently small; say, smaller than some $\delta > 0$. It then follows that

$$\|y - x\| < \delta \text{ implies that } \|F(y) - F(x)\| < \varepsilon,$$

which in turn implies that $F(y) \in V$, or $y \in F^{-1}(V)$. We then have that

$$y \in B_\delta(x) \text{ implies that } y \in F^{-1}(V).$$

In other words,

$$B_\delta(x) \subseteq F^{-1}(V).$$

Therefore, $F^{-1}(V)$ is open, and so the claim is proved.

Conversely, assume that for any open subset, V , of \mathbb{R}^m , $F^{-1}(V)$ is open. We show that this implies that F is continuous at any $x \in U$. To see this, suppose that $x \in U$ and let $\varepsilon > 0$ be arbitrary. Now, since $B_\varepsilon(F(x))$, the open ball of radius ε around $F(x)$, is an open subset of \mathbb{R}^m , it follows that

$$F^{-1}(B_\varepsilon(F(x)))$$

is open, by the assumption we are making in this part of the proof. Hence, since $x \in F^{-1}(B_\varepsilon(F(x)))$, there exists $\delta > 0$ such that

$$B_\delta(x) \subseteq F^{-1}(B_\varepsilon(F(x))).$$

This is equivalent to saying that

$$\|y - x\| < \delta \text{ implies that } y \in F^{-1}(B_\varepsilon(F(x))),$$

or

$$\|y - x\| < \delta \text{ implies that } F(y) \in B_\varepsilon(F(x)),$$

or

$$\|y - x\| < \delta \text{ implies that } \|F(y) - F(x)\| < \varepsilon.$$

Thus, given an arbitrary $\varepsilon > 0$, there exists $\delta > 0$ such that

$$\|y - x\| < \delta \text{ implies that } \|F(y) - F(x)\| < \varepsilon.$$

This is precisely the definition of

$$\lim_{\|y-x\| \rightarrow 0} \|F(y) - F(x)\| = 0.$$

□

3.3.3 Compositions of Continuous Functions

Proposition 3.3.8 provides another definition of continuity: A map is continuous if and only if the pre-image of any open set under the map is open. We will now use this alternate definition to prove that a composition of continuous functions is continuous.

Let U be an open subset of \mathbb{R}^n and Q an open subset of \mathbb{R}^m . Suppose that we are given two maps $F: U \rightarrow \mathbb{R}^m$ and $G: Q \rightarrow \mathbb{R}^k$. Recall that in order to define the composition of G and F , we must require that the image of U under F is contained in the domain, Q , of G ; that is,

$$F(U) \subseteq Q.$$

If this is the case, then we define the composition of G and F , denoted $G \circ F$, by

$$G \circ F(x) = G(F(x)) \quad \text{for all } x \in U.$$

This yields a map

$$G \circ F: U \rightarrow \mathbb{R}^k.$$

Proposition 3.3.9. *Let U be an open subset of \mathbb{R}^n and Q an open subset of \mathbb{R}^m . Suppose that the maps $F: U \rightarrow \mathbb{R}^m$ and $G: Q \rightarrow \mathbb{R}^k$ are continuous on their respective domains and that $F(U) \subseteq Q$. Then, the composition $G \circ F: U \rightarrow \mathbb{R}^k$ is continuous on U .*

Proof. According to Proposition 3.3.8, it suffices to prove that, for any open set $V \subseteq \mathbb{R}^k$, the pre-image $(G \circ F)^{-1}(V)$ is an open subset of U . Thus, let $V \subseteq \mathbb{R}^k$ be open and observe that

$$\begin{aligned} x \in (G \circ F)^{-1}(V) & \text{ iff } (G \circ F)(x) \in V \\ & \text{ iff } G(F(x)) \in V \\ & \text{ iff } F(x) \in G^{-1}(V) \\ & \text{ iff } x \in F^{-1}(G^{-1}(V)), \end{aligned}$$

so that

$$(G \circ F)^{-1}(V) = F^{-1}(G^{-1}(V)).$$

Now, G is continuous, consequently, since V is open, $G^{-1}(V)$ is an open subset of Q by Proposition 3.3.8. Similarly, since F is continuous, it follows again from Proposition 3.3.8 that $F^{-1}(G^{-1}(V))$ is open. Thus, $(G \circ F)^{-1}(V)$ is open. Since, V was an arbitrary open subset of \mathbb{R}^k , it follows from Proposition 3.3.8 that $G \circ F$ is continuous on U . \square

Example 3.3.10 (Evaluating scalar fields on paths). *Let (a, b) denote an open interval of real numbers and $\sigma: (a, b) \rightarrow \mathbb{R}^n$ be a path. Given a scalar field $f: \mathbb{R}^n \rightarrow \mathbb{R}$, we can define the composition*

$$f \circ \sigma: (a, b) \rightarrow \mathbb{R}$$

by $f \circ \sigma(t) = f(\sigma(t))$ for all $t \in (a, b)$. Thus, $f \circ \sigma$ is a real valued function of a single variable like those studied in Calculus I and II. An example of a composition $f \circ \sigma$ is provided by evaluating the electrostatic potential, f , along the path of a particle moving according to $\sigma(t)$, where t denotes time.

According to Proposition 3.3.9, if both f and σ are continuous, then so is the function $f \circ \sigma$. Therefore, if $\lim_{t \rightarrow t_0} \sigma(t) = x_0$ for some $t_0 \in (a, b)$ and $x_0 \in \mathbb{R}^n$, then

$$\lim_{t \rightarrow t_0} f(\sigma(t)) = f(x_0).$$

The point here is that, if f is continuous at x_0 , the limit of f along **any** continuous path that approaches x_0 must yield the same value of $f(x_0)$.

3.3.4 Limits and Continuity

In the previous example we saw that if a scalar field, f , is continuous at a point $x_0 \in \mathbb{R}^n$, then for any continuous path σ with the property that $\sigma(t) \rightarrow x_0$ as $t \rightarrow t_0$,

$$\lim_{t \rightarrow t_0} f(\sigma(t)) = f(x_0).$$

In other words, taking the limit along any continuous path approaching x_0 as $t \rightarrow t_0$ must yield one, and only one, value.

Example 3.3.11. *Let $f: \mathbb{R}^2 \setminus \{(0, 0)\} \rightarrow \mathbb{R}$ be given by*

$$f(x, y) = \frac{|x|}{\sqrt{x^2 + y^2}}, \quad \text{for } (x, y) \neq (0, 0).$$

Show that $\lim_{(x, y) \rightarrow (0, 0)} f(x, y)$ does not exist.

Solution: If the limit did exist, then we would be able to define f at $(0, 0)$ so that f was continuous there. In other words, suppose that

$$\lim_{(x, y) \rightarrow (0, 0)} f(x, y) = L.$$

Then, the function $\widehat{f}: \mathbb{R}^2 \rightarrow \mathbb{R}$ defined by

$$\widehat{f}(x, y) = \begin{cases} f(x, y), & \text{if } (x, y) \neq (0, 0); \\ L, & \text{if } (x, y) = (0, 0), \end{cases}$$

would be continuous on \mathbb{R}^2 . Thus, for any continuous path, σ , with the property: $\sigma(t) \rightarrow (0, 0)$ as $t \rightarrow 0$, we would have that

$$\lim_{t \rightarrow 0} \widehat{f}(\sigma(t)) = \widehat{f}(0, 0) = L,$$

since $\widehat{f} \circ \sigma$ would be continuous by Proposition 3.3.9.

However, if $\sigma_1(t) = (0, t)$ for $t \in \mathbb{R}$, then σ_1 is continuous and $\sigma_1(t) \rightarrow (0, 0)$ as $t \rightarrow 0$ and

$$\lim_{t \rightarrow 0} \widehat{f}(\sigma_1(t)) = 0;$$

while, if $\sigma_2(t) = (t, 0)$ for $t \in \mathbb{R}$, then σ_2 is continuous and $\sigma_2(t) \rightarrow (0, 0)$ as $t \rightarrow 0$ and

$$\lim_{t \rightarrow 0} \widehat{f}(\sigma_2(t)) = 1.$$

This yields a contradiction, and therefore

$$\lim_{(x,y) \rightarrow (0,0)} \frac{|x|}{\sqrt{x^2 + y^2}}$$

cannot exist. □

Chapter 4

Differentiability

In single variable Calculus, a real valued function, $f: I \rightarrow \mathbb{R}$, defined on an open interval I , is said to be differentiable at a point $a \in I$ if the limit

$$\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$$

exists. If this limit exists, we denote it by $f'(a)$ and call it the *derivative of f at a* . We then have that

$$\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = f'(a).$$

The last expression is equivalent to

$$\lim_{x \rightarrow a} \left| \frac{f(x) - f(a)}{x - a} - f'(a) \right| = 0,$$

which we can re-write as

$$\lim_{x \rightarrow a} \frac{|f(x) - f(a) - f'(a)(x - a)|}{|x - a|} = 0. \quad (4.1)$$

Expression (4.1) had the familiar geometric interpretation learned in Calculus I: If f is differentiable at a , the the graph of $y = f(x)$ can be approximated by that of the tangent line,

$$L_a(x) = f(a) + f'(a)(x - a) \quad \text{for all } x \in \mathbb{R},$$

in the sense that, if

$$E_a(x - a) = f(x) - L_a(x)$$

is the error in the approximation, then

$$\lim_{x \rightarrow a} \frac{|E_a(x - a)|}{|x - a|} = 0;$$

that is the error in the linear approximation to f at a goes to 0 more rapidly than $|x - a|$ goes to 0 as x gets closer to a .

If we are interested in differentiability of f at a variable point $x \in I$, and not a fixed point a , then we can rewrite (4.1) more generally as

$$\lim_{y \rightarrow x} \frac{|f(y) - f(x) - f'(x)(y - x)|}{|y - x|} = 0,$$

or

$$\lim_{|y-x| \rightarrow 0} \frac{|f(y) - f(x) - f'(x)(y - x)|}{|y - x|} = 0. \quad (4.2)$$

The limit expression in (4.2) is the one we are going to be able to extend to higher dimensions for a vector-valued function $F: U \rightarrow \mathbb{R}^m$ defined on an open subset, U , of \mathbb{R}^n . The symbols x and y will represent vectors in U , and the absolute values will turn into norms. To see how the expression $f'(x)(y - x)$ can be generalized to higher dimensions, let $f'(x) = m_x$, the slope of the tangent line to the graph of f at x , and $y = x + w$; then,

$$f(x + w) - f(x) = m_x w + E_x(w),$$

where

$$\lim_{w \rightarrow 0} \frac{|E_x(w)|}{|w|} = 0.$$

Observe that the map

$$w \mapsto m_x w$$

defines a linear map from \mathbb{R} to \mathbb{R} . We then conclude that if f is differentiable at x , there exists a linear map such that the linear map approximates the difference $f(x + w) - f(x)$ in the sense that the error in the approximation goes to 0 as $w \rightarrow 0$ at a faster rate than $|w|$ approaches 0. This notion of using linear maps to approximate functions locally is the key to extending the concept of differentiability to higher dimensions.

4.1 Definition of Differentiability

Definition 4.1.1 (Differentiability). *Let U denote an open subset of \mathbb{R}^n and $F: U \rightarrow \mathbb{R}^m$ be a vector-valued map defined on U . F is said to be differentiable at $x \in U$ if and only if there exists a linear transformation $T_x: \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that*

$$\lim_{\|y-x\| \rightarrow 0} \frac{\|F(y) - F(x) - T_x(y - x)\|}{\|y - x\|} = 0. \quad (4.3)$$

Thus, F is differentiable at $x \in U$ iff it can be approximated by a linear function for values sufficiently close to x .

Rewrite the expression in (4.3) by putting $y = x + w$, then F is differentiable at $x \in U$ iff there exists a linear transformation $T_x: \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that

$$\lim_{\|w\| \rightarrow 0} \frac{\|F(x + w) - F(x) - T_x(w)\|}{\|w\|} = 0. \quad (4.4)$$

We can also say that $F: U \rightarrow \mathbb{R}^m$ is differentiable at $x \in U$ iff there exists a linear transformation $T_x: \mathbb{R}^n \rightarrow \mathbb{R}^m$ such that

$$F(x+w) = F(x) + T_x(w) + E_x(w), \quad (4.5)$$

where $E_x(w)$, the *error term*, has the property that

$$\lim_{\|w\| \rightarrow 0} \frac{\|E_x(w)\|}{\|w\|} = 0. \quad (4.6)$$

4.2 The Derivative

Proposition 4.2.1 (Uniqueness of the Linear Approximation). *Let U denote an open subset of \mathbb{R}^n and $F: U \rightarrow \mathbb{R}^m$ be a map. If F is differentiable at $x \in U$, then the linear transformation, T_x , given in Definition 4.1.1 is unique.*

Proof. Suppose there is another linear transformation, $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$, given by Definition 4.1.1 in addition to T_x . We show that T and T_x are the same transformation.

From (4.5) and (4.6) we get that

$$F(x+w) = F(x) + T_x(w) + E_x(w),$$

where

$$\lim_{\|w\| \rightarrow 0} \frac{\|E_x(w)\|}{\|w\|} = 0.$$

Similarly,

$$F(x+w) = F(x) + T(w) + E(w),$$

where

$$\lim_{\|w\| \rightarrow 0} \frac{\|E(w)\|}{\|w\|} = 0.$$

It then follows that

$$T(w) + E(w) = T_x(w) + E_x(w) \quad (4.7)$$

for all $w \in \mathbb{R}^n$ sufficiently close to $\vec{0}$.

Let \hat{u} denote a unit vector and put $w = t\hat{u}$ in (4.7) for $t \in \mathbb{R}$ sufficiently close to 0. Then, by the linearity of T and T_x ,

$$tT(\hat{u}) + E(t\hat{u}) = tT_x(\hat{u}) + E_x(t\hat{u}).$$

Dividing by $t \neq 0$ we get

$$T(\hat{u}) + \frac{E(t\hat{u})}{t} = T_x(\hat{u}) + \frac{E_x(t\hat{u})}{t}. \quad (4.8)$$

Next, observe that

$$\lim_{|t| \rightarrow 0} \frac{\|E_x(t\hat{u})\|}{|t|} = \lim_{\|t\hat{u}\| \rightarrow 0} \frac{\|E_x(t\hat{u})\|}{\|t\hat{u}\|} = 0$$

by (4.6). Similarly,

$$\lim_{|t| \rightarrow 0} \frac{\|E(t\hat{u})\|}{|t|} = 0.$$

Thus, letting $t \rightarrow 0$ in (4.8) we get that

$$T(\hat{u}) = T_x(\hat{u}).$$

Hence T agrees with T_x on any unit vector \hat{u} . Therefore, T and T_x agree on the standard basis $\{e_1, e_2, \dots, e_n\}$ of \mathbb{R}^n . Consequently, since T and T_x are linear

$$T(v) = T_x(v) \quad \text{for all } v \in \mathbb{R}^n;$$

that is, T and T_x are the same transformation. \square

Proposition 4.2.1 allows us to talk about *the derivative* of F at x .

Definition 4.2.2 (Derivative of a Map). *Let U denote an open subset of \mathbb{R}^n and $F: U \rightarrow \mathbb{R}^m$ be a map. If F is differentiable at $x \in U$, then the unique linear transformation, T_x , given in Definition 4.1.1 is called the derivative of F at x and is denoted by $DF(x)$. We then have that if F is differentiable at $x \in U$, there exists a unique linear transformation, $DF(x): \mathbb{R}^n \rightarrow \mathbb{R}^m$, such that*

$$F(x+w) = F(x) + DF(x)w + E_x(w),$$

where

$$\lim_{\|w\| \rightarrow 0} \frac{\|E_x(w)\|}{\|w\|} = 0.$$

4.3 Example: Differentiable Scalar Fields

Let U denote an open subset of \mathbb{R}^n and let $f: U \rightarrow \mathbb{R}$ be a scalar field on U . If f is differentiable at $x \in U$, there exists a unique linear map $Df(x): \mathbb{R}^n \rightarrow \mathbb{R}$ such that

$$f(x+w) = f(x) + Df(x)w + E_x(w) \quad (4.9)$$

for $w \in \mathbb{R}^n$ with sufficiently small norm, $\|w\|$, where

$$\lim_{\|w\| \rightarrow 0} \frac{|E_x(w)|}{\|w\|} = 0. \quad (4.10)$$

Now, since $Df(x)$ is a linear map from \mathbb{R}^n to \mathbb{R} , there exists an n -row vector

$$v = [a_1 \quad a_2 \quad \cdots \quad a_n]$$

such that

$$Df(x)w = v \cdot w \quad \text{for all } w \in \mathbb{R}^n; \quad (4.11)$$

that is, $Df(x)w$ is the dot-product of v and w . We would like to know what the differentiability of f implies about the components of the vector v .

Apply (4.9) to the case in which $w = t\hat{e}_j$, where $t \in \mathbb{R}$ is sufficiently close to 0 and \hat{e}_j is the j^{th} vector in the standard basis for \mathbb{R}^n , to get that

$$f(x + t\hat{e}_j) = f(x) + Df(x)(t\hat{e}_j) + E_x(t\hat{e}_j). \quad (4.12)$$

Using the linearity of $Df(x)$ and (4.11) we get from (4.12) that

$$f(x + t\hat{e}_j) - f(x) = tv \cdot \hat{e}_j + E_x(t\hat{e}_j).$$

Dividing by $t \neq 0$ we then get that

$$\frac{f(x + t\hat{e}_j) - f(x)}{t} = a_j + \frac{E_x(t\hat{e}_j)}{t}. \quad (4.13)$$

It follows from (4.10) that

$$\lim_{t \rightarrow 0} \frac{|E_x(t\hat{e}_j)|}{|t|} = \lim_{|t| \rightarrow 0} \frac{|E_x(t\hat{e}_j)|}{\|t\hat{e}_j\|} = 0,$$

and therefore, we get from (4.13) that

$$\lim_{t \rightarrow 0} \frac{f(x + t\hat{e}_j) - f(x)}{t} = a_j. \quad (4.14)$$

Definition 4.3.1 (Partial Derivatives). *Let U be an open subset of \mathbb{R}^n ,*

$$f: U \rightarrow \mathbb{R}$$

denote a scalar field, and $x \in U$. If

$$\lim_{t \rightarrow 0} \frac{f(x + t\hat{e}_j) - f(x)}{t}$$

exists, we call it the partial derivative of f at x with respect to x_j and denote it by $\frac{\partial f}{\partial x_j}(x)$.

The argument leading up to equation (4.14) then shows that if the scalar field $f: U \rightarrow \mathbb{R}$ is differentiable at $x \in U$, then its partial derivatives at x exist and they are the components of the matrix representation of the linear map $Df(x): \mathbb{R}^n \rightarrow \mathbb{R}$ with respect to the standard basis in \mathbb{R}^n :

$$[Df(x)] = \left[\frac{\partial f}{\partial x_1}(x) \quad \frac{\partial f}{\partial x_2}(x) \quad \cdots \quad \frac{\partial f}{\partial x_n}(x) \right].$$

Definition 4.3.2 (Gradient). *Suppose that the partial derivatives of a scalar field $f: U \rightarrow \mathbb{R}$ exist at $x \in U$. The expression*

$$\left[\frac{\partial f}{\partial x_1}(x) \quad \frac{\partial f}{\partial x_2}(x) \quad \cdots \quad \frac{\partial f}{\partial x_n}(x) \right]$$

is usually written as a row vector

$$\left(\frac{\partial f}{\partial x_1}(x), \frac{\partial f}{\partial x_2}(x), \dots, \frac{\partial f}{\partial x_n}(x) \right)$$

is called the gradient of f at x . The gradient of f at x is denoted by the symbol $\nabla f(x)$. We then have that

$$\nabla f(x) = \left(\frac{\partial f}{\partial x_1}(x), \frac{\partial f}{\partial x_2}(x), \dots, \frac{\partial f}{\partial x_n}(x) \right),$$

or, in terms of the standard basis in \mathbb{R}^n ,

$$\nabla f(x) = \frac{\partial f}{\partial x_1}(x) \hat{e}_1 + \frac{\partial f}{\partial x_2}(x) \hat{e}_2 + \dots + \frac{\partial f}{\partial x_n}(x) \hat{e}_n.$$

Example 4.3.3. Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ be given by

$$f(x, y) = \begin{cases} e^{-\frac{1}{x^2 + y^2}} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0). \end{cases}$$

Compute the partial derivatives of f and its gradient. Is f differentiable at $(0, 0)$?

Solution: According to Definition 4.3.1,

$$\frac{\partial f}{\partial x}(x, y) = \lim_{t \rightarrow 0} \frac{f(x+t, y) - f(x, y)}{t}.$$

Thus, we compute the rate of change of f as x changes while y is fixed. For the case in which $(x, y) \neq (0, 0)$, we may compute $\partial f/\partial x$ as follows:

$$\begin{aligned} \frac{\partial f}{\partial x}(x, y) &= \frac{\partial}{\partial x} \left(e^{-\frac{1}{x^2 + y^2}} \right) \\ &= e^{-\frac{1}{x^2 + y^2}} \cdot \frac{\partial}{\partial x} \left(-\frac{1}{x^2 + y^2} \right) \\ &= e^{-\frac{1}{x^2 + y^2}} \cdot \frac{2x}{(x^2 + y^2)^2} \\ &= \frac{2x}{(x^2 + y^2)^2} \cdot e^{-\frac{1}{x^2 + y^2}}. \end{aligned}$$

That is, we took the one dimensional derivative with respect to x and thought of y as a constant (or fixed with respect to x). Notice

that we used the Chain Rule twice in the previous calculation. A similar calculation shows that

$$\frac{\partial f}{\partial x}(x, y) = \frac{2y}{(x^2 + y^2)^2} \cdot e^{-\frac{1}{x^2 + y^2}}$$

for $(x, y) \neq (0, 0)$.

To compute the partial derivatives at $(0, 0)$, we must compute the limit in Definition 4.3.1. For instance,

$$\begin{aligned} \frac{\partial f}{\partial x}(0, 0) &= \lim_{t \rightarrow 0} \frac{f(t, 0) - f(0, 0)}{t} \\ &= \lim_{t \rightarrow 0} \frac{e^{-\frac{1}{t^2}}}{t} \\ &= \lim_{t \rightarrow 0} \frac{1/t}{e^{1/t^2}}. \end{aligned}$$

Applying L'Hospital's Rule we then have that

$$\begin{aligned} \frac{\partial f}{\partial x}(0, 0) &= \lim_{t \rightarrow 0} \frac{1/t^2}{2/t^3 e^{1/t^2}} \\ &= \frac{1}{2} \lim_{t \rightarrow 0} \frac{t}{e^{1/t^2}} \\ &= 0. \end{aligned}$$

Similarly, $\frac{\partial f}{\partial y}(0, 0) = 0$. It then follows that

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

or the zero vector, and, for $(x, y) \neq (0, 0)$,

$$\nabla f(x, y) = \frac{2e^{-\frac{1}{x^2 + y^2}}}{(x^2 + y^2)^2} (x, y),$$

or

$$\nabla f(x, y) = \frac{2e^{-\frac{1}{x^2 + y^2}}}{(x^2 + y^2)^2} (x \hat{i} + y \hat{j}).$$

To show that f is differentiable at $(0, 0)$, we show that

$$f(x, y) = f(0, 0) + T(x, y) + E(x, y),$$

where

$$\lim_{(x,y) \rightarrow (0,0)} \frac{|E(x,y)|}{\sqrt{x^2+y^2}} = 0,$$

and T is the zero linear transformation from \mathbb{R}^2 to \mathbb{R} .

In this case

$$E(x,y) = e^{-\frac{1}{x^2+y^2}} \quad \text{if } (x,y) \neq (0,0).$$

Thus, for $(x,y) \neq (0,0)$,

$$\frac{|E(x,y)|}{\sqrt{x^2+y^2}} = \frac{e^{-\frac{1}{x^2+y^2}}}{\sqrt{x^2+y^2}} = \frac{e^{-\frac{1}{u^2}}}{u},$$

where we have set $u = \sqrt{x^2+y^2}$. Thus,

$$\lim_{(x,y) \rightarrow (0,0)} \frac{|E(x,y)|}{\sqrt{x^2+y^2}} = \lim_{u \rightarrow 0} \frac{e^{-\frac{1}{u^2}}}{u} = 0,$$

by the same calculation involving L'Hospital's Rule that was used to compute $\partial f/\partial x$ at $(0,0)$. Consequently, f is differentiable at $(0,0)$ and its derivative is the zero map. \square

We have seen that if a scalar field $f: U \rightarrow \mathbb{R}$ is differentiable at $x \in U$, then

$$f(x+w) = f(x) + \nabla f(x) \cdot w + E_x(w)$$

for all $w \in \mathbb{R}^n$ with sufficiently small norm, $\|w\|$, where $\nabla f(x)$ is the gradient of f at $x \in U$, and

$$\lim_{\|w\| \rightarrow 0} \frac{|E_x(w)|}{\|w\|} = 0.$$

Applying this to the case where $w = t\hat{u}$, for a unit vector \hat{u} , we get that

$$f(x+t\hat{u}) - f(x) = t\nabla f(x) \cdot \hat{u} + E_x(t\hat{u})$$

for $t \in \mathbb{R}$ sufficiently close to 0. Dividing by $t \neq 0$ and letting $t \rightarrow 0$ leads to

$$\lim_{t \rightarrow 0} \frac{f(x+t\hat{u}) - f(x)}{t} = \nabla f(x) \cdot \hat{u},$$

where we have used (4.10).

Definition 4.3.4 (Directional Derivatives). *Let $f: U \rightarrow \mathbb{R}$ denote a scalar field defined on an open subset U of \mathbb{R}^n , and let \hat{u} be a unit vector in \mathbb{R}^n . If the limit*

$$\lim_{t \rightarrow 0} \frac{f(x+t\hat{u}) - f(x)}{t}$$

exists, we call it the directional derivative of f at x in the direction of the unit vector \hat{u} . We denote it by $D_{\hat{u}}f(x)$.

We have then shown that if the scalar field f is differentiable at x , then its directional derivative at x in the direction of a unit vector \hat{u} is given by

$$D_{\hat{u}}f(x) = \nabla f(x) \cdot \hat{u};$$

that is, the dot-product of the gradient of f at x with the unit vector \hat{u} . In other words, the directional derivative on f at x in the direction of a unit vector \hat{u} is the component of the orthogonal projection of $\nabla f(x)$ along the direction of \hat{u} .

4.4 Example: Differentiable Paths

Example 4.4.1. Let I denote an open interval in \mathbb{R} , and suppose that the path $\sigma: I \rightarrow \mathbb{R}^n$ is differentiable at $t \in I$. It then follows that there exists a linear map $D\sigma(t)\mathbb{R} \rightarrow \mathbb{R}^n$ such that

$$\sigma(t+h) - \sigma(t) = D\sigma(t)(h) + E_t(h), \quad (4.15)$$

where

$$\lim_{h \rightarrow 0} \frac{\|E_t(h)\|}{|h|} = 0. \quad (4.16)$$

(a) Show that the linear map $D\sigma(t)\mathbb{R} \rightarrow \mathbb{R}^n$ is of the form

$$D\sigma(t)(h) = h\mathbf{v}(t) \quad \text{for all } h \in \mathbb{R},$$

where the vector $\mathbf{v}(t)$ is obtained from

$$\mathbf{v}(t) = D\sigma(t)(1);$$

that is, $\mathbf{v}(t)$ is the image of the real number 1 under the linear transformation $D\sigma(t)$.

Solution: Let h denote any real number; then, by the linearity of $D\sigma(t)$,

$$D\sigma(t)(h) = D\sigma(t)(h \cdot 1) = hD\sigma(t)(1) = h\mathbf{v}.$$

□

(b) Write $\sigma(t) = (x_1(t), x_2(t), \dots, x_n(t))$ for all $t \in I$, and

$$\mathbf{v}(t) = (v_1(t), v_2(t), \dots, v_n(t))$$

for all $t \in I$. Show that if $\sigma: I \rightarrow \mathbb{R}^n$ is differentiable at $t \in I$ and $\mathbf{v} = D\sigma(t)(1)$, then each function $x_j: I \rightarrow \mathbb{R}$, for $j = 1, 2, \dots, n$, is differentiable at t , and

$$x'_j(t) = v_j(t).$$

Solution: Writing σ and $\mathbf{v}(t)$ as a column vector, equation (4.15) takes the form

$$\begin{pmatrix} x_1(t+h) \\ x_2(t+h) \\ \vdots \\ x_n(t+h) \end{pmatrix} - \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{pmatrix} = h \begin{pmatrix} v_1(t) \\ v_2(t) \\ \vdots \\ v_n(t) \end{pmatrix} + E_t(h),$$

or, after division by $h \neq 0$,

$$\begin{pmatrix} \frac{x_1(t+h) - x_1(t)}{h} \\ \frac{x_2(t+h) - x_2(t)}{h} \\ \vdots \\ \frac{x_n(t+h) - x_n(t)}{h} \end{pmatrix} = \begin{pmatrix} v_1(t) \\ v_2(t) \\ \vdots \\ v_n(t) \end{pmatrix} + \frac{E_t(h)}{h}.$$

It then follows from (4.16) that

$$\lim_{h \rightarrow 0} \frac{x_j(t+h) - x_j(t)}{h} = v_j(t) \quad \text{for each } j = 1, 2, \dots, n,$$

which shows that each $v_j: I \rightarrow \mathbb{R}$ is differentiable at t with

$$x'_j(t) = v_j(t)$$

for each $j = 1, 2, \dots, n$. □

Notation: If $\sigma: I \rightarrow \mathbb{R}^n$ is differentiable at every $t \in I$, the vector valued function $\mathbf{v}: I \rightarrow \mathbb{R}^n$ given by $\mathbf{v}(t) = D\sigma(t)(1)$ is called the *velocity* of the path σ , and is usually denoted by $\sigma'(t)$. We then have that

$$D\sigma(t)(h) = h\sigma'(t) \quad \text{for all } h \in \mathbb{R}$$

and all t at which the path σ is differentiable. We can then re-write (4.15) as

$$\sigma(t+h) = \sigma(t) + h\sigma'(t) + E_t(h).$$

Re-writing this expression once more, by replacing t by t_o and $t+h$ by t , we have that

$$\sigma(t) = \sigma(t_o) + (t - t_o)\sigma'(t_o) + E_{t_o}(t - t_o). \quad (4.17)$$

where

$$\lim_{t \rightarrow t_o} \frac{\|E_{t_o}(t - t_o)\|}{|t - t_o|} = 0. \quad (4.18)$$

The expression

$$\sigma(t_o) + (t - t_o)\sigma'(t_o)$$

in (4.17) gives the vector-parametric equation of a straight line through $\sigma(t_o)$ in the direction of the velocity vector, $\sigma'(t_o)$, of the path $\sigma(t)$ at the t_o . Thus, (4.17) and (4.18) yield the following interpretation of differentiability of a path $\sigma(t)$ at t_o :

If a path $\sigma: I \rightarrow \mathbb{R}^n$ is differentiable at the t_o , then it can be approximated by a straight line through $\sigma(t_o)$ in the direction of the velocity vector $\sigma'(t_o)$.

Definition 4.4.2 (Tangent line to a path). *The straight line given perimetrically by the vector equation*

$$\mathbf{r}(t) = \sigma(t_o) + (t - t_o)\sigma'(t_o) \quad \text{for } t \in \mathbb{R}$$

is called the the tangent line to the path $\sigma(t)$ and the point $\sigma(t_o)$.

Example 4.4.3. *Give the tangent line to the path*

$$\sigma(t) = (\cos t, t, \sin t) \quad \text{for } t \in \mathbb{R}$$

when $t_o = \pi/4$.

Solution: The equation of the tangent line is given by

$$r(t) = \sigma(t_o) + (t - t_o)\sigma'(t_o),$$

where $\sigma'(t) = (-\sin t, 1, \cos t)$; so that, for $t_o = \pi/4$, we get that

$$r(t) = \left(\frac{\sqrt{2}}{2}, \frac{\pi}{4}, \frac{\sqrt{2}}{2} \right) + \left(t - \frac{\pi}{4} \right) \left(-\frac{\sqrt{2}}{2}, 1, \frac{\sqrt{2}}{2} \right)$$

for $t \in \mathbb{R}$.

Writing (x, y, z) for the vector $r(t)$, we obtain the parametric equations for the tangent line:

$$\begin{cases} x = \frac{\sqrt{2}}{2} - \frac{\sqrt{2}}{2} \left(t - \frac{\pi}{4} \right) \\ y = \frac{\pi}{4} + t \\ z = \frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2} \left(t - \frac{\pi}{4} \right) \end{cases}$$

□

4.5 Sufficient Condition for Differentiability

4.5.1 Differentiability of Paths

Let I be an open interval of real numbers and $\sigma: I \rightarrow \mathbb{R}^n$ denote a path in

\mathbb{R}^n . Write $\sigma(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \\ \vdots \\ x_n(t) \end{pmatrix}$, for all $t \in I$ and suppose that the functions

$x_1(t), x_2(t), \dots, x_n(t)$ are all differentiable in I . We show that if, in addition, the derivatives $x'_1(t), x'_2(t), \dots, x'_n(t)$ are continuous on I , then the path σ is differentiable according to Definition 4.1.1.

Let $t \in I$ and $h \in \mathbb{R}$ be such that $t + h \in I$. By the Mean Value Theorem, for each $j = 1, 2, \dots, n$, there exists $\tau_j(h)$ in the interval $(t, t + h)$, or $(t + h, t)$ (depending on whether h is positive or negative, respectively), such that

$$x_j(t + h) - x_j(t) = hx'_j(\tau_j(h)) \quad \text{for } j = 1, 2, \dots, n. \quad (4.19)$$

Observe that $\tau_j(h) \rightarrow t$ as $h \rightarrow 0$, for $j = 1, 2, \dots, n$. Consequently, by the continuity of the derivatives, x'_j ,

$$\lim_{h \rightarrow 0} x'_j(\tau_j(h)) = x'_j(t) \quad \text{for } j = 1, 2, \dots, n. \quad (4.20)$$

Consider now

$$\begin{aligned} \sigma(t + h) - \sigma(t) - h\sigma'(t) &= \begin{pmatrix} x_1(t + h) - x_1(t) - hx'_1(t) \\ x_2(t + h) - x_2(t) - hx'_2(t) \\ \vdots \\ x_n(t + h) - x_n(t) - hx'_n(t) \end{pmatrix} \\ &= \begin{pmatrix} hx'_1(\tau_1(h)) - hx'_1(t) \\ hx'_2(\tau_2(h)) - hx'_2(t) \\ \vdots \\ hx'_n(\tau_n(h)) - hx'_n(t) \end{pmatrix}, \end{aligned}$$

where we have used (4.19). It then follows that, for $h \neq 0$ and $|h|$ small enough,

$$\frac{1}{h}(\sigma(t + h) - \sigma(t) - h\sigma'(t)) = \begin{pmatrix} x'_1(\tau_1(h)) - x'_1(t) \\ x'_2(\tau_2(h)) - x'_2(t) \\ \vdots \\ x'_n(\tau_n(h)) - x'_n(t) \end{pmatrix}.$$

Taking the square of the norm on both sides we get that

$$\frac{\|\sigma(t + h) - \sigma(t) - h\sigma'(t)\|^2}{|h|^2} = \sum_{j=1}^n |x'_j(\tau_j(h)) - x'_j(t)|^2.$$

Hence, by virtue of (4.20),

$$\lim_{h \rightarrow 0} \frac{\|\sigma(t + h) - \sigma(t) - h\sigma'(t)\|}{|h|} = 0,$$

which shows that σ is differentiable at t .

4.5.2 Differentiability of Scalar Fields

Let U denote an open subset of \mathbb{R}^n and $f: U \rightarrow \mathbb{R}$ be a scalar field defined on U . Suppose also that the partial derivatives of f ,

$$\frac{\partial f}{\partial x_1}(x), \frac{\partial f}{\partial x_2}(x), \dots, \frac{\partial f}{\partial x_n}(x),$$

exist for all $x \in U$. In a manner analogous to that of the previous section, we show in this section that, if the partial derivatives of f are continuous on U , then the scalar field f is differentiable according to Definition 4.1.1.

Observe that ∇f defines a map from U to \mathbb{R}^n by

$$\nabla f(x) = \left(\frac{\partial f}{\partial x_1}(x), \frac{\partial f}{\partial x_2}(x), \dots, \frac{\partial f}{\partial x_n}(x) \right) \quad \text{for all } x \in U.$$

If the partial derivatives of f are continuous on U , then the vector field

$$\nabla f: U \rightarrow \mathbb{R}^n$$

is a continuous map.

Definition 4.5.1 (Convex Sets). *A subset, A , of \mathbb{R}^n is said to be **convex** if given any two points x and y in A , the straight line segment connecting them is entirely contained in A ; in symbols,*

$$\{x + t(y - x) \in \mathbb{R}^n \mid 0 \leq t \leq 1\} \subseteq A$$

Example 4.5.2. *Prove that the ball $B_r(O) = \{x \in \mathbb{R}^n \mid \|x\| < r\}$ is a convex subset of \mathbb{R}^n .*

Solution: Let x and y be in $B_r(O)$; then, $\|x\| < r$ and $\|y\| < r$. For $0 \leq t \leq 1$, consider

$$x + t(y - x) = (1 - t)x + ty.$$

Thus, taking the norm and using the triangle inequality

$$\begin{aligned} \|x + t(y - x)\| &= \|(1 - t)x + ty\| \\ &\leq (1 - t)\|x\| + t\|y\| \\ &< (1 - t)r + tr = r. \end{aligned}$$

Thus, $x + t(y - x) \in B_r(O)$ for any $t \in [0, 1]$. Since this is true for any $x, y \in B_r(O)$, it follows that $B_r(O)$ is convex. \square

In fact, any ball in \mathbb{R}^n is convex.

Proposition 4.5.3 (Mean Value Theorem for Scalar Fields on Convex Sets). *Let B denote an open, convex subset of \mathbb{R}^n , and let $f: B \rightarrow \mathbb{R}$ be a scalar field. Suppose that f is differentiable on B . Then, for any pair of points x and y in B , there exists a point z on the line segment connecting x to y such that*

$$f(y) - f(x) = D_{\hat{u}}f(z)\|y - x\|,$$

where \hat{u} is the unit vector in the direction of the vector $y - x$; that is,

$$\hat{u} = \frac{1}{\|y - x\|}(y - x).$$

Proof. Assume that $x \neq y$, for if $x = y$ the equality certainly holds true.

Define $g: [0, 1] \rightarrow \mathbb{R}$ by

$$g(t) = f(x + t(y - x)) \quad \text{for } 0 \leq t \leq 1.$$

We first show that g is differentiable on $(0, 1)$ and that

$$g'(t) = \nabla f(x + t(y - x)) \cdot (y - x) \quad \text{for } 0 < t < 1.$$

(This has been proved in Exercise 4 of Assignment #10).

Now, by the Mean Value Theorem, there exists $\tau \in (0, 1)$ such that

$$g(1) - g(0) = g'(\tau)(1 - 0) = g'(\tau).$$

It then follows that

$$f(y) - f(x) = \nabla f(x + \tau(y - x)) \cdot (y - x).$$

Put $z = x + \tau(y - x)$; then, z is a point in the line segment connecting x to y , and

$$\begin{aligned} f(y) - f(x) &= \nabla f(z) \cdot (y - x) \\ &= \nabla f(z) \cdot \frac{y - x}{\|y - x\|} \|y - x\| \\ &= \nabla f(z) \cdot \hat{u} \|y - x\| \\ &= D_{\hat{u}} f(z) \|y - x\|, \end{aligned}$$

where $\hat{u} = \frac{1}{\|y - x\|}(y - x)$. □

Proposition 4.5.4. *Let U denote an open subset of \mathbb{R}^n and $f: U \rightarrow \mathbb{R}$ be a scalar field defined on U . Suppose that the partial derivatives of f are continuous on U . Then the scalar field f is differentiable.*

Proof. Suppose the gradient map $\nabla f: U \rightarrow \mathbb{R}^n$ is continuous on U .

Let $x \in U$; then, since U is open, there exists $r > 0$ such that $B_r(x) \subseteq U$. Since, $B_r(x)$ is convex, we can apply Proposition 4.5.3 to obtain that, for any $y \in B_r(x)$, there exists a point z is the line segment connecting x to y such that

$$f(y) - f(x) = D_{\hat{u}} f(z) \|y - x\|,$$

where

$$\hat{u} = \frac{1}{\|y - x\|}(y - x).$$

We then have that

$$\begin{aligned} f(y) - f(x) - \nabla f(x) \cdot (y - x) &= \nabla f(z) \cdot (y - x) - \nabla f(x) \cdot (y - x) \\ &= (\nabla f(z) - \nabla f(x)) \cdot (y - x). \end{aligned}$$

Thus, by the Cauchy–Schwarz inequality,

$$|f(y) - f(x) - \nabla f(x) \cdot (y - x)| \leq \|\nabla f(z) - \nabla f(x)\| \|y - x\|.$$

Dividing by $\|y - x\|$ for $y \neq x$ we then get

$$\frac{|f(y) - f(x) - \nabla f(x) \cdot (y - x)|}{\|y - x\|} \leq \|\nabla f(z) - \nabla f(x)\|, \quad (4.21)$$

where x is in the line segment connecting x to y . It then follows that

$$\|x - z\| \leq \|y - x\|$$

and therefore $z \rightarrow x$ as $y \rightarrow x$. Consequently, since ∇f is continuous on U ,

$$\lim_{\|y-x\| \rightarrow 0} \|\nabla f(z) - \nabla f(x)\| = 0.$$

It then follows from the (4.21) and the Sandwich Theorem that

$$\lim_{\|y-x\| \rightarrow 0} \frac{|f(y) - f(x) - \nabla f(x) \cdot (y - x)|}{\|y - x\|} = 0,$$

which shows that f is differentiable at x . Since x was arbitrary, the result follows. \square

4.5.3 C^1 Maps and Differentiability

Definition 4.5.5 (C^1 Maps). Let U denote an open subset of \mathbb{R}^n . The vector valued map

$$F(x) = \begin{pmatrix} f_1(x) \\ f_2(x) \\ \vdots \\ f_m(x) \end{pmatrix} \quad \text{for all } x \in U,$$

where $f_i: U \rightarrow \mathbb{R}$ are scalar fields on U , is said to be of class C^1 , or a C^1 map, if the partial derivatives

$$\frac{\partial f_i}{\partial x_j}(x) \quad i = 1, 2, \dots, m; j = 1, 2, \dots, n,$$

are continuous on U .

Proposition 4.5.4 then says that a C^1 scalar field must be differentiable. Thus, being a C^1 scalar field is sufficient for the map being differentiable. However, it is not necessary. For example, the function

$$f(x, y) = \begin{cases} (x^2 + y^2) \sin\left(\frac{1}{x^2 + y^2}\right), & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0) \end{cases}$$

is differentiable at $(0, 0)$; however, the partial derivatives are not continuous at the origin. (This is shown in Problem 1 of Assignment #10.)

The result of Proposition 4.5.4 applies more generally to C^1 vector-valued maps:

Proposition 4.5.6 (C^1 implies Differentiability). *Let U denote an open subset of \mathbb{R}^n and $F: U \rightarrow \mathbb{R}^m$ be a vector field on U defined by*

$$F(x) = \begin{pmatrix} f_1(x) \\ f_2(x) \\ \vdots \\ f_m(x) \end{pmatrix} \quad \text{for all } x \in U,$$

where the scalar fields $f_i: U \rightarrow \mathbb{R}$ are of class C^1 in U , for $i = 1, 2, \dots, m$. Then, the vector-valued F is differentiable in U and the matrix representation of the linear transformation

$$DF(x): \mathbb{R}^n \rightarrow \mathbb{R}^m$$

is given by

$$\begin{pmatrix} \frac{\partial f_1}{\partial x_1}(x) & \frac{\partial f_1}{\partial x_2}(x) & \cdots & \frac{\partial f_1}{\partial x_n}(x) \\ \frac{\partial f_2}{\partial x_1}(x) & \frac{\partial f_2}{\partial x_2}(x) & \cdots & \frac{\partial f_2}{\partial x_n}(x) \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial f_m}{\partial x_1}(x) & \frac{\partial f_m}{\partial x_2}(x) & \cdots & \frac{\partial f_m}{\partial x_n}(x) \end{pmatrix}. \quad (4.22)$$

The matrix of partial derivative of the components of F in equation (4.22) is called the *Jacobian matrix* of the map F at x . If we denote the Jacobian matrix of F at x by $J_F(x)$, then

$$DF(x)w = J_F(x)w \quad \text{for all } w \in \mathbb{R}^n,$$

where the expression on the right is matrix multiplication of $J_F(x)$ by the column vector w . If $m = n$, then the determinant of the square matrix $J_F(x)$ is called the *Jacobian* of F at x , and is denoted by the symbol $\frac{\partial(f_1, f_2, \dots, f_n)}{\partial(x_1, x_2, \dots, x_n)}$.

We then have that

$$\frac{\partial(f_1, f_2, \dots, f_n)}{\partial(x_1, x_2, \dots, x_n)} = \det J_F(x).$$

Example 4.5.7. *Let $F: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be the map*

$$F(x, y) = \begin{pmatrix} x^2 - y^2 \\ 2xy \end{pmatrix} \quad \text{for all } (x, y) \in \mathbb{R}^2.$$

Then, the Jacobian matrix of F is

$$J_F(x, y) = \begin{pmatrix} 2x & -2y \\ 2y & 2x \end{pmatrix} \quad \text{for all } (x, y) \in \mathbb{R}^2,$$

and the Jacobian is

$$\det J_F(x, y) = 4(x^2 + y^2).$$

If we let $u = x^2 - y^2$ and $v = 2xy$, we can write the Jacobian as $\frac{\partial(u, v)}{\partial(x, y)}$.

4.6 Derivatives of Compositions

The goal of this section is to prove that compositions of differentiable functions are differentiable:

Theorem 4.6.1 (The Chain Rule). *Let U denote an open subset of \mathbb{R}^n and Q an open subset of \mathbb{R}^m , and let $F: U \rightarrow \mathbb{R}^m$ and $G: Q \rightarrow \mathbb{R}^k$ be maps. Suppose that $F(U) \subseteq Q$. If F is differentiable at $x \in U$ and G is differentiable at $y = F(x) \in Q$, then the composition*

$$G \circ F: U \rightarrow \mathbb{R}^k$$

is differentiable at x and the derivative map $D(G \circ F)(x): \mathbb{R}^n \rightarrow \mathbb{R}^k$ is given by

$$D(G \circ F)(x)w = DG(y)DF(x)w \quad \text{for all } w \in \mathbb{R}^n.$$

Proof. Since F is differentiable at $x \in U$, for $w \in \mathbb{R}^n$ with $\|w\|$ sufficiently small,

$$F(x + w) = F(x) + DF(x)w + E_F(w), \quad (4.23)$$

where

$$\lim_{\|w\| \rightarrow 0} \frac{\|E_F(w)\|}{\|w\|} = 0. \quad (4.24)$$

Similarly, for $v \in \mathbb{R}^m$ with $\|v\|$ sufficiently small,

$$G(y + v) = G(y) + DG(y)v + E_G(v), \quad (4.25)$$

where

$$\lim_{\|v\| \rightarrow 0} \frac{\|E_G(v)\|}{\|v\|} = 0. \quad (4.26)$$

It then follows from (4.23) that, for $w \in \mathbb{R}^n$ with $\|w\|$ sufficiently small,

$$\begin{aligned} G \circ F(x + w) &= G(F(x + w)) \\ &= G(F(x) + DF(x)w + E_F(w)) \\ &= G(F(x) + v), \end{aligned} \quad (4.27)$$

where we have set

$$v = DF(x)w + E_F(w). \quad (4.28)$$

Observe that, by the triangle inequality and the Cauchy–Schwarz inequality,

$$\|v\| \leq \|DF(x)\| \|w\| + \|E_F(w)\|; \quad (4.29)$$

so that, by virtue of (4.24), we can make $\|v\|$ small by making $\|w\|$ small. It then follows from (4.25) and (4.27) that

$$G \circ F(x + w) = G(F(x)) + DG(F(x))v + E_G(v),$$

where v as given in (4.28) can be made sufficiently small in norm by making $\|w\|$ sufficiently small. It then follows that, for $\|w\|$ sufficiently small,

$$G \circ F(x + w) = G \circ F(x) + DG(y)DF(x)w + DG(y)E_F(w) + E_G(v). \quad (4.30)$$

Put

$$E(w) = DG(y)E_F(w) + E_G(v) \quad (4.31)$$

for $w \in \mathbb{R}^n$ and v as given in (4.28). The differentiability of $G \circ F$ at x will then follow from (4.30) if we can prove that

$$\lim_{\|w\| \rightarrow 0} \frac{\|E(w)\|}{\|w\|} = 0. \quad (4.32)$$

This will also prove that

$$D(G \circ F)(x)w = DG(y)DF(x)w \quad \text{for all } w \in \mathbb{R}^n.$$

To prove (4.32), take the norm of $E(w)$ defined in (4.31), apply the triangle and Cauchy–Schwarz inequalities, and divide by $\|w\|$ to get that

$$\frac{\|E(w)\|}{\|w\|} \leq \|DG(y)\| \frac{\|E_F(w)\|}{\|w\|} + \frac{\|E_G(v)\|}{\|v\|} \frac{\|v\|}{\|w\|}, \quad (4.33)$$

where, by virtue of the inequality in (4.29),

$$\frac{\|v\|}{\|w\|} \leq \|DF(x)\| + \frac{\|E_F(w)\|}{\|w\|}.$$

The proof of (4.32) will then follow from this last estimate, (4.24), (4.26), (4.33) and the Sandwich Theorem. This completes the proof of the Chain Rule. \square

Example 4.6.2. Let U be an open subset of the xy -plane, \mathbb{R}^2 , and $f: U \rightarrow \mathbb{R}$ be a differentiable scalar field. Let Q be an open subset of the uv -plane, \mathbb{R}^2 , and $\Phi: Q \rightarrow \mathbb{R}^2$ be a differentiable map such that $\Phi(Q) \subseteq U$. Then, by the Chain Rule, the map

$$f \circ \Phi: Q \rightarrow \mathbb{R}$$

is differentiable. Furthermore, putting

$$g(u, v) = f \circ \Phi(u, v),$$

where

$$\Phi(u, v) = \begin{pmatrix} x(u, v) \\ y(u, v) \end{pmatrix}, \quad \text{for } (u, v) \in Q,$$

we have that

$$Dg(u, v) = Df(x(u, v), y(u, v))D\Phi(u, v).$$

Writing this in terms of Jacobian matrices we get

$$\begin{pmatrix} \frac{\partial g}{\partial u} & \frac{\partial g}{\partial v} \end{pmatrix} = \begin{pmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{pmatrix} \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{pmatrix},$$

from which we get that

$$\frac{\partial g}{\partial u} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial u}$$

and

$$\frac{\partial g}{\partial v} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v}.$$

In the previous example, if $\Phi: Q \rightarrow \mathbb{R}^2$ is a one-to-one map, then Φ is called a *change of variable map*. Writing Φ in terms of its components we have

$$\begin{aligned} x &= x(u, v) \\ y &= y(u, v), \end{aligned}$$

we see that Φ changes from uv -coordinates to xy -coordinates. As a more concrete example, consider the change to *polar coordinates* maps

$$\begin{aligned} x &= r \cos \theta \\ y &= r \sin \theta, \end{aligned}$$

where $0 \leq r < \infty$ and $-\pi < \theta \leq \pi$. We then have that

$$\frac{\partial f}{\partial r} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial r},$$

and

$$\frac{\partial f}{\partial \theta} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \theta}$$

give the partial derivatives of f with respect to the polar variables r and θ in terms of the partial derivatives of f with respect to the Cartesian coordinates x and y and the derivative of the change of variables map

$$\Phi(r, \theta) = \begin{pmatrix} r \cos \theta \\ r \sin \theta \end{pmatrix}.$$

Example 4.6.3. Let U denote an open subset of \mathbb{R}^n and I an open interval of real numbers. Suppose that $f: U \rightarrow \mathbb{R}$ is a scalar differentiable field and $\sigma: I \rightarrow \mathbb{R}^n$ is a differentiable path with $\sigma(I) \subseteq U$. Then, by the Chain Rule, $f(\sigma(t))$ is differentiable for all $t \in I$, and

$$\frac{d}{dt}f(\sigma(t)) = Df(\sigma(t))D\sigma(t) \quad \text{for all } t \in I,$$

or

$$\frac{d}{dt}f(\sigma(t)) = \nabla f(\sigma(t)) \cdot \sigma'(t) \quad \text{for all } t \in I.$$

Example 4.6.4 (Tangent plane to a sphere). Let $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ be given by

$$f(x, y, z) = x^2 + y^2 + z^2 \quad \text{for all } (x, y, z) \in \mathbb{R}^3.$$

Define the set

$$S = \{(x, y, z) \in \mathbb{R}^3 \mid f(x, y, z) = 1\}.$$

Then, S is the sphere of radius 1 around the origin in \mathbb{R}^3 , or the unit sphere in \mathbb{R}^3 .

Let $\sigma: I \rightarrow \mathbb{R}^3$ denote a C^1 maps that lies entirely on the unit sphere; that is,

$$f(\sigma(t)) = 1 \quad \text{for all } t \in I.$$

Then, differentiating with respect to t on both sides,

$$\frac{d}{dt}f(\sigma(t)) = 0 \quad \text{for all } t \in I,$$

and applying the Chain Rule, we obtain that

$$\nabla f(\sigma(t)) \cdot \sigma'(t) = 0 \quad \text{for all } t \in I.$$

Thus, the gradient of f is perpendicular to the tangent to the path σ .

For a fixed point, (x_o, y_o, z_o) , on the sphere S , consider the collection of all C^1 paths, $\sigma: I \rightarrow \mathbb{R}^3$ on the sphere, such that $\sigma(t_o) = (x_o, y_o, z_o)$ for a fixed $t_o \in I$. What we have just derived shows that the tangent vectors to the path at (x_o, y_o, z_o) all lie on a plane perpendicular to $\nabla f(x_o, y_o, z_o)$. This plane is called the tangent plane to S at (x_o, y_o, z_o) , and it has $\nabla f(x_o, y_o, z_o)$ as its normal vector.

For example, the tangent plane to S at the point

$$\left(\frac{1}{2}, \frac{1}{2}, \frac{1}{\sqrt{2}}\right)$$

has normal vector

$$n = \nabla f(1/2, 1/2, 1/\sqrt{2}),$$

where

$$\nabla f(x, y, z) = 2x \hat{i} + 2y \hat{j} + 2z \hat{k};$$

so that

$$n = \widehat{i} + \widehat{j} + \sqrt{2} \widehat{k}.$$

Consequently, the tangent plane to S at the point $(1/2, 1/2, 1/\sqrt{2})$ has equation

$$(1) \left(x - \frac{1}{2} \right) + (1) \left(y - \frac{1}{2} \right) + (\sqrt{2}) \left(z - \frac{1}{\sqrt{2}} \right) = 0,$$

which simplifies to

$$x + y + \sqrt{2} z = 2.$$

Chapter 5

Integration

In this chapter we extend the concept of the Riemann integral

$$\int_a^b f(x)dx$$

for a real valued function, f , defined on a closed and bounded interval $[a, b]$. We begin by defining integrals of scalar fields over curves in \mathbb{R}^n which can be parametrized by C^1 paths.

5.1 Path Integrals

Definition 5.1.1 (Simple Curve). *A curve C in \mathbb{R}^n is said to be a C^1 , simple curve if there exists a C^1 path $\sigma I: I \rightarrow \mathbb{R}^n$, for some open interval I containing a closed and bounded interval $[a, b]$, such that*

(i) $\sigma([a, b]) = C$,

(ii) σ is one-to-one on $[a, b]$, and

(iii) $\sigma'(t)$ is never the zero vector for all t in I .

The path σ is called a **parametrization** of the curve C .

Example 5.1.2. Let C denote the arc of the unit circle in \mathbb{R}^2 given by

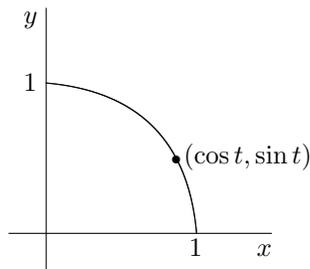
$$C = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1; y \geq 0; 0 \leq x \leq 1\}.$$

Figure 5.1.1 shows a picture of C . The path $\sigma: [0, \pi/2] \rightarrow \mathbb{R}^2$ given by

$$\sigma(t) = (\cos t, \sin t) \quad \text{for all } t \in [0, \pi/2]$$

provides a parametrization of C . Observe that σ is a C^1 path defined for all $t \in \mathbb{R}$ since \sin and \cos are infinitely differentiable functions in all of \mathbb{R} . Furthermore, observe that

$$\sigma'(t) = (-\sin t, \cos t) \quad \text{for all } t \in \mathbb{R}$$

Figure 5.1.1: Curve C

always has norm 1; thus, condition (iii) in Definition 5.1.1 is satisfied.

To show that σ is one-to-one on $[0, \pi/2]$, suppose that

$$\sigma(t_1) = \sigma(t_2)$$

for some t_1 and t_2 in $[0, \pi/2]$. Then,

$$(\cos(t_1), \sin(t_1)) = (\cos(t_2), \sin(t_2))$$

and so

$$\cos(t_1) = \cos(t_2).$$

Since \cos is one-to-one on $[0, \pi/2]$, it follows that

$$t_1 = t_2,$$

and, therefore, σ is one-to-one. Thus, condition (ii) in Definition 5.1.1 also holds true for σ .

Condition (i) in Definition 5.1.1 is left for the reader to verify.

There are more than one way to parametrize a given simple curve. For instance, in the previous example, we could have used $\gamma: [0, \pi] \rightarrow \mathbb{R}^2$ given by

$$\gamma(t) = (\cos(t/2), \sin(t/2)) \quad \text{for all } t \in [0, \pi].$$

γ is called a *reparametrization* of the curve C . Observe that, since

$$\|\gamma'(t)\| = \frac{1}{2}, \quad \text{for all } t \in \mathbb{R},$$

this new parametrization of C amounts to traversing the curve C at a slower speed.

Observe that the path $\sigma: [0, 1] \rightarrow \mathbb{R}^2$ given by

$$\sigma(t) = (t, \sqrt{1-t^2}) \quad \text{for all } t \in [0, 1]$$

also parametrizes the quarter circle C in the previous example. However, it is not a C^1 parametrization of C in the sense of Definition 5.1.1 since the derivative map

$$\sigma'(t) = \left(1, -\frac{t}{\sqrt{1-t^2}} \right) \quad \text{for } |t| < 1,$$

does not extend to a continuous map on an open interval containing $[0, 1]$ since it is undefined at $t = 1$.

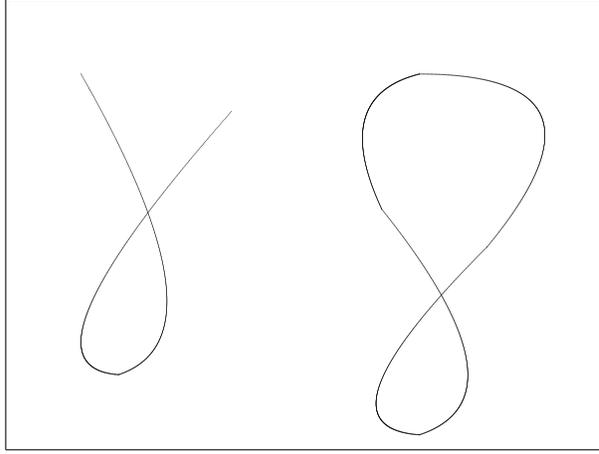


Figure 5.1.2: Curves which are not simple

Definition 5.1.3 (Simple Closed Curve). *A curve C in \mathbb{R}^n is said to be a C^1 , simple closed curve if there exists a C^1 parametrization of C , $\sigma: [a, b] \rightarrow \mathbb{R}^n$, satisfying:*

- (i) $\sigma([a, b]) = C$,
- (ii) $\sigma(a) = \sigma(b)$,
- (iii) σ is one-to-one on $[a, b)$, and
- (iv) $\sigma'(t)$ is never the zero vector for all t where it is defined.

Example 5.1.4. *The unit circle, C , in \mathbb{R}^2 given by*

$$C = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\},$$

is a C^1 , simple closed curve. The path $\sigma: [0, 2\pi] \rightarrow \mathbb{R}^2$ given by

$$\sigma(t) = (\cos t, \sin t) \quad \text{for all } t \in [0, 2\pi]$$

provides a C^1 parametrization of C satisfying all the conditions in Definition 5.1.3. The verification of this is left to the reader.

Remark 5.1.5. Condition (ii) in Definition 5.1.1 and condition (iii) in Definition 5.1.3 guarantee that a simple curve does not have self-intersections or crossings. Thus, the plane curves pictured in Figure 5.1.2 are not simple curves.

5.1.1 Arc Length

Definition 5.1.6 (Arc Length of a Simple Curve). Let C denote a simple curve (either closed or otherwise). We define the arc length of C , denoted $\ell(C)$, by

$$\ell(C) = \int_a^b \|\sigma'(t)\| dt,$$

where $\sigma: [a, b] \rightarrow \mathbb{R}^n$ is a C^1 parametrization of C , over a closed and bounded interval $[a, b]$, satisfying the conditions in Definition 5.1.1 (or in Definition 5.1.3 for the case of a simple closed curve).

Example 5.1.7. Let C denote the quarter of the unit circle in \mathbb{R}^2 defined in Example 5.1.2 (see also Figure 5.1.1). In this case,

$$\sigma(t) = (\cos t, \sin t) \quad \text{for all } t \in [0, \pi/2]$$

provides a C^1 parametrization of C with

$$\sigma'(t) = (-\sin t, \cos t) \quad \text{for all } t \in \mathbb{R};$$

so that $\|\sigma'(t)\| = 1$ for all t and therefore

$$\ell(C) = \int_0^{\pi/2} \|\sigma'(t)\| dt = \int_0^{\pi/2} dt = \frac{\pi}{2}.$$

To see why the definition of arc length in Definition 5.1.6 is plausible, consider a simple curve pictured in Figure 5.1.3 and parametrized by the C^1 path

$$\sigma: [a, b] \rightarrow \mathbb{R}^n.$$

Subdivide the interval $[a, b]$ into N subintervals by means of a partition

$$a = t_0 < t_1 < t_2 < \cdots < t_{i-1} < t_i < \cdots < t_i < t_{N-1} < t_N = b.$$

This partition generates a polygon in \mathbb{R}^n constructed by joining $\sigma(t_{i-1})$ to $\sigma(t_i)$ by straight line segments, for $i = 1, 2, \dots, N$ (see Figure 5.1.3). If we denote the polygon by P , then we can approximate $\ell(C)$ by $\ell(P)$; we then have that

$$\ell(C) \approx \sum_{i=1}^N \|\sigma(t_i) - \sigma(t_{i-1})\|.$$

Now, since σ is C^1 , and hence differentiable,

$$\sigma(t_i) - \sigma(t_{i-1}) = (t_i - t_{i-1})\sigma'(t_{i-1}) + E_i(t_i - t_{i-1})$$

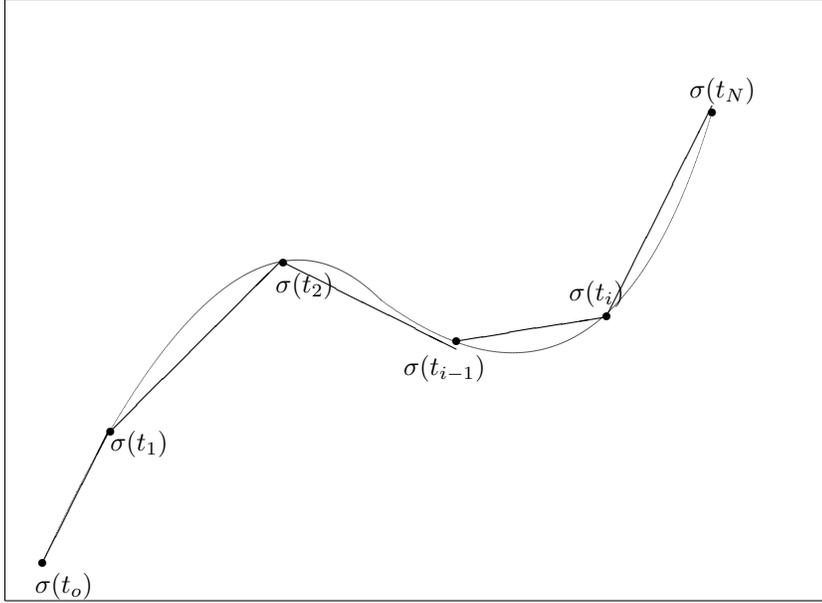


Figure 5.1.3: Approximating arc length

for each $i = 1, 2, \dots, N$, where

$$\lim_{h \rightarrow 0} \frac{\|E_i(h)\|}{|h|} = 0,$$

for each $i = 1, 2, \dots, N$. Now, by making N larger and larger, while assuring that the largest of the differences $t_i - t_{i-1}$, for each $i = 1, 2, \dots, N$, gets smaller and smaller, we can make the further approximation

$$\ell(C) \approx \sum_{i=1}^N \|\sigma'(t_{i-1})\| (t_i - t_{i-1}).$$

Observe that the expression

$$\sum_{i=1}^N \|\sigma'(t_{i-1})\| (t_i - t_{i-1})$$

is a Riemann sum for the function $\|\sigma'(t)\|$ over the interval $[a, b]$. Now, since we are assuming the σ is of class C^1 , it follows that the map $t \mapsto \|\sigma'(t)\|$ is continuous on $[a, b]$. Thus, a theorem from analysis guarantees that the sums

$$\sum_{i=1}^N \|\sigma'(t_{i-1})\| (t_i - t_{i-1})$$

converge as $N \rightarrow \infty$ while

$$\max_{1 \leq i \leq N} (t_i - t_{i-1}) \rightarrow 0.$$

The limit will be the Riemann integral of $\|\sigma'(t)\|$ over the interval $[a, b]$. Thus, it makes sense to define

$$\ell(C) = \int_a^b \|\sigma'(t)\| dt.$$

It remains to see that we will always get the same value of the integral for any C^1 parametrization of C . We will see why this is the case when we study the effects of re-parametrizations on the path integrals that we define in the following section.

5.1.2 Defining the Path Integral

Let U be an open subset of \mathbb{R}^n and C be a C^1 simple curve (closed or otherwise) which is entirely contained in U . Suppose that $f: U \rightarrow \mathbb{R}$ is a continuous scalar field defined on U . We define the integral of f over the curve C , denoted by

$$\int_C f$$

by

$$\int_C f = \int_a^b f(\sigma(t)) \|\sigma'(t)\| dt, \quad (5.1)$$

where $\sigma: [a, b] \rightarrow \mathbb{R}^n$ is a C^1 parametrization of C , over a closed and bounded interval $[a, b]$, satisfying the conditions in Definition 5.1.1 (or in Definition 5.1.3 for the case of a simple closed curve).

$\int_C f$ is called the *path integral* of f over C . This integral is guaranteed to exist as a limit of Riemann sums of the function $f(\sigma(t))\|\sigma'(t)\|$ over $[a, b]$ by virtue of the continuity of f and the fact that σ is a C^1 parametrization of C .

Example 5.1.8. *A metal wire is in the shape of the portion of a parabola $y = x^2$ from $x = -1$ to $x = 1$. Suppose the linear mass density along the wire (in grams per centimeter) is proportional to the distance to the y -axis (the axis of the parabola). Compute the mass of the wire.*

Solution: The wire is parametrized by the path

$$\sigma(t) = (t, t^2) \quad \text{for } -1 \leq t \leq 1.$$

Let C denote the image of σ . Let $f(x, y)$ denote the linear mass density of the wire. Then, $f(x, y) = k|x|$ for some constant of proportionality k . It then follows that the mass of the wire is

$$M = \int_C f = \int_{-1}^1 k|t| \|\sigma'(t)\| dt,$$

where

$$\sigma'(t) = (1, 2t),$$

so that

$$\|\sigma'(t)\| = \sqrt{1 + 4t^2}.$$

Hence, by the symmetry of the wire with respect to the y axis

$$M = \int_C f = 2 \int_0^1 kt\sqrt{1 + 4t^2} dt.$$

Evaluating this integral yields

$$M = \frac{k}{6}(5\sqrt{5} - 1).$$

□

5.2 Line Integrals

In the previous section we saw how to integrate a scalar field on a C^1 , simple curve. In this section we describe how to integrate vector fields on curves. Technically, what we'll be doing is integrating a component (which is a scalar) of a vector field on the given curve. More precisely, let U denote an open subset of \mathbb{R}^n and let $F: U \rightarrow \mathbb{R}^n$ be a vector field on U . Suppose that there is a curve, C , which is contained in U and which is parametrized by a C^1 path

$$\sigma: [a, b] \rightarrow \mathbb{R}^n.$$

We have seen that the vector $\sigma'(t)$ gives the tangent direction to the path at $\sigma(t)$. The vector

$$T(t) = \frac{1}{\|\sigma'(t)\|} \sigma'(t)$$

is, therefore, a unit tangent vector to the path. The tangential component of the of the vector field, F , is then given by the dot product of F and T :

$$F \cdot T.$$

The *line integral* of F on the curve C parametrized by σ is given by

$$\int_C F \cdot T ds = \int_a^b F(\sigma(t)) \cdot T(t) \|\sigma'(t)\| dt.$$

Observe that we can re-write this as

$$\int_C F \cdot T ds = \int_a^b F(\sigma(t)) \cdot \frac{1}{\|\sigma'(t)\|} \sigma'(t) \|\sigma'(t)\| dt;$$

therefore,

$$\int_C F \cdot T ds = \int_a^b F(\sigma(t)) \cdot \sigma'(t) dt. \quad (5.2)$$

Example 5.2.1. Let $F: \mathbb{R}^2 \setminus \{(0,0)\} \rightarrow \mathbb{R}^2$ be given by

$$F(x, y) = \frac{-y}{x^2 + y^2} \hat{i} + \frac{x}{x^2 + y^2} \hat{j} \quad \text{for } (x, y) \neq (0, 0),$$

and let C denote the unit circle traversed in the counterclockwise direction. Evaluate $\int_C F \cdot T ds$.

Solution: The path

$$\sigma(t) = (\cos t, \sin t), \quad \text{for } t \in [0, 2\pi],$$

is a C^1 parametrization for C with

$$\sigma'(t) = (-\sin t, \cos t), \quad \text{for } t \in \mathbb{R}.$$

Applying the definition of the line integral in (5.2) yields

$$\begin{aligned} \int_C F \cdot T ds &= \int_0^{2\pi} F(\cos t, \sin t) \cdot (-\sin t, \cos t) dt \\ &= \int_0^{2\pi} (\sin^2 t + \cos^2 t) dt \\ &= 2\pi. \end{aligned}$$

□

Let

$$F(x, y, z) = P(x, y, z) \hat{i} + Q(x, y, z) \hat{j}$$

denote a vector field defined in a region U of \mathbb{R}^2 , where P and Q are continuous scalar fields defined on U . Let

$$\sigma(t) = x(t) \hat{i} + y(t) \hat{j}, \quad \text{for } t \in [a, b],$$

be a C^1 parametrization of a C^1 curve, C , contained in U . Then

$$\sigma'(t) = x'(t) \hat{i} + y'(t) \hat{j} \quad \text{for } t \in (a, b),$$

and, applying the definition of the line integral of F on C in (5.2) yields

$$\begin{aligned} \int_C F \cdot T ds &= \int_a^b (P(x(t), y(t))x'(t) + Q(x(t), y(t))y'(t)) dt \\ &= \int_a^b (P(x(t), y(t))x'(t) dt + Q(x(t), y(t))y'(t) dt) \end{aligned}$$

Next, use the notation $dx = x'(t)dt$ and $dy = y'(t)dt$ for the differentials of x and y , respectively, to re-write the line integral as

$$\int_C F \cdot T ds = \int_C P dx + Q dy. \quad (5.3)$$

Equation (5.3) suggests another way to evaluate the line integral of a 2-dimensional vector field on a plane curve.

Example 5.2.2. Evaluate the line integral $\int_C -ydx + (x-1)dy$, where C is the simple closed curve made up of the line segment from $(-1, 0)$ to $(1, 0)$ and the top portion of the unit circle traversed in the counterclockwise direction (see picture in Figure 5.2.4).

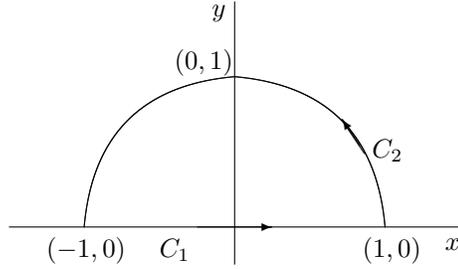


Figure 5.2.4: Example 5.2.2 Picture

Solution: Observe that C is not a C^1 curve since no tangent vector can be defined at the points $(-1, 0)$ and $(1, 0)$. However, C can be decomposed into two C^1 curves (see Figure 5.2.4):

- (i) C_1 : the directed line segment from $(-1, 0)$ to $(1, 0)$, and
- (ii) $C_2 = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1, y \geq 0\}$; the top portion of the unit circle in \mathbb{R}^2 traversed in the counterclockwise sense.

Then,

$$\int_C -ydx + (x-1)dy = \int_{C_1} -ydx + (x-1)dy + \int_{C_2} -ydx + (x-1)dy.$$

We evaluate each of the integrals separately.

On C_1 : $x = t$ and $y = 0$ for $-1 \leq t \leq 1$; so that $dx = dt$ and $dy = 0$. Thus,

$$\int_{C_1} -ydx + (x-1)dy = 0.$$

On C_2 : $x = \cos t$ and $y = \sin t$ for $0 \leq t \leq \pi$; so that $dx = -\sin t dt$

and $dy = \cos t dt$. Thus

$$\begin{aligned}
 \int_{C_2} -y dx + (x-1) dy &= \int_0^\pi (-\sin t(-\sin t) dt + (\cos t - 1) \cos t dt) \\
 &= \int_0^\pi (\sin^2 t + \cos^2 t - \cos t) dt \\
 &= \int_0^\pi (1 - \cos t) dt \\
 &= [t - \sin t]_0^\pi \\
 &= \pi.
 \end{aligned}$$

It then follows that

$$\int_C -y dx + (x-1) dy = \pi.$$

□

We can obtain an analogous equation to that in (5.3) for the case of a three dimensional field

$$F = P \hat{i} + Q \hat{j} + R \hat{k},$$

where P , Q and R are scalar fields defined in some region U of \mathbb{R}^3 which contains the simple curve C :

$$\int_C F \cdot T ds = \int_C P dx + Q dy + R dz. \quad (5.4)$$

5.3 Gradient Fields

Suppose that a field $F: U \rightarrow \mathbb{R}^n$ is the gradient of a C^1 scalar field, f , defined on U ; that is, $F = \nabla f$. Then, for any C^1 parametrization,

$$\sigma: [0, 1] \rightarrow \mathbb{R}^n,$$

of a curve C in U connecting a point x_o to x_1 , also in U ,

$$\begin{aligned} \int_C F \cdot T ds &= \int_0^1 F(\sigma(t)) \cdot \sigma'(t) dt \\ &= \int_0^1 \nabla f(\sigma(t)) \cdot \sigma'(t) dt \\ &= \int_0^1 \frac{d}{dt} (f(\sigma(t))) dt \\ &= f(\sigma(1)) - f(\sigma(0)) \\ &= f(x_1) - f(x_o). \end{aligned}$$

Thus, the line integral of $F = \nabla f$ on a curve C is determined by the values of f at the endpoints of the curve.

A field F with the property that $F = \nabla f$, for a C^1 scalar field, f , is called a *gradient field*, and f is called a *potential* for the field F .

Example 5.3.1 (Gravitational Potential). *According to Newton's Law of Universal Gravitation, the earth exerts a gravitational pull on an object of mass m at a point (x, y, z) above the surface of the earth, which is at a distance of*

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

from the center of the earth (located at the origin of three dimensional space), an is given by

$$F(x, y, z) = -\frac{km}{r^2} \hat{r}, \quad (5.5)$$

where \hat{r} is a unit vector in the direction of the vector $\vec{r} = x \hat{i} + y \hat{j} + z \hat{k}$. The minus sign indicates that the force is directed towards the center of the earth.

Show that the field F is a gradient field.

Solution: We claim that $F = \nabla f$, where

$$f(r) = \frac{km}{r} \quad \text{and} \quad r = \sqrt{x^2 + y^2 + z^2} \neq 0. \quad (5.6)$$

To see why this is so, use the Chain Rule to compute

$$\frac{\partial f}{\partial x} = f'(r) \frac{\partial r}{\partial x} = -\frac{km}{r^2} \frac{x}{r}.$$

Similarly,

$$\frac{\partial f}{\partial y} = -\frac{km}{r^2} \frac{y}{r}, \quad \text{and} \quad \frac{\partial f}{\partial z} = -\frac{km}{r^2} \frac{z}{r}.$$

It then follows that

$$\begin{aligned}
 \nabla f &= \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} + \frac{\partial f}{\partial z} \hat{k} \\
 &= -\frac{km}{r^2} \frac{x}{r} \hat{i} - \frac{km}{r^2} \frac{y}{r} \hat{j} - \frac{km}{r^2} \frac{z}{r} \hat{k} \\
 &= -\frac{km}{r^2} \left(\frac{x}{r} \hat{i} + \frac{y}{r} \hat{j} + \frac{z}{r} \hat{k} \right) \\
 &= -\frac{km}{r^2} \frac{1}{r} \left(x \hat{i} + y \hat{j} + z \hat{k} \right) \\
 &= -\frac{km}{r^2} \hat{r},
 \end{aligned}$$

which is the vector field F defined in (5.5). □

It follows from the fact that the Newtonian gravitational field F defined in (5.5) is a gradient field that the line integral of F along any curve in \mathbb{R}^3 , which does not go through the origin, connecting $\vec{r}_o = (x_o, y_o, z_o)$ to $\vec{r}_1 = (x_1, y_1, z_1)$, is given by

$$\int_C F \cdot T ds = f(x_1, y_1, z_1) - f(x_o, y_o, z_o) = \frac{km}{r_1} - \frac{km}{r_o},$$

where $r_o = \sqrt{x_o^2 + y_o^2 + z_o^2}$ and $r_1 = \sqrt{x_1^2 + y_1^2 + z_1^2}$. The function f defined in (5.6) is called the gravitational potential.

5.4 Flux Across Plane Curves

According to the Jordan Curve Theorem, a simple closed curve in the plane divides the plane into two connected regions:

- (i) a bounded region called the “inside” of the curve, and
- (ii) an unbounded region called the “outside” of the curve.

Let C denote a C^1 , simple, closed curve in the plane parametrized by the C^1 path

$$\sigma: [a, b] \rightarrow \mathbb{R}^2.$$

We can then define a unit vector, \hat{n} , perpendicular to the tangent unit vector, T , to the curve, and pointing towards the outside of the curve. \hat{n} is called the *outward unit normal* to the curve.

Example 5.4.1. *The outward unit normal to the unit circle, C , parametrized by the path*

$$\sigma(t) = (\cos t, \sin t), \quad \text{for } t \in [0, \pi],$$

is the vector

$$\widehat{n}(t) = (\cos t, \sin t), \quad \text{for } t \in [0, \pi].$$

In general, if the parametrization of a C^1 , simple, closed curve, C , is given by

$$\sigma(t) = (x(t), y(t)) \quad \text{for } a \leq t \leq b,$$

where x and y are C^1 functions of t , then the vector

$$\widehat{n}(t) = \pm \frac{1}{\|\sigma'(t)\|} \left(\frac{dy}{dt} \widehat{i} - \frac{dx}{dt} \widehat{j} \right),$$

where the sign is chosen appropriately, will be the outward unit normal to the curve. We assume, for convenience, that the path σ is always oriented so that the positive sign indicates the outward direction.

Given a vector field, $F = P \widehat{i} + Q \widehat{j}$, defined on a region containing a C^1 , simple, closed curve, C , we define the *flux* of F across C to be the integral

$$\begin{aligned} \int_C F \cdot \widehat{n} ds &= \int_a^b F(\sigma(t)) \cdot \frac{1}{\|\sigma'(t)\|} \left(\frac{dy}{dt} \widehat{i} - \frac{dx}{dt} \widehat{j} \right) \|\sigma'(t)\| dt \\ &= \int_a^b (P \widehat{i} + Q \widehat{j}) \cdot \left(\frac{dy}{dt} \widehat{i} - \frac{dx}{dt} \widehat{j} \right) dt \\ &= \int_a^b \left(P \frac{dy}{dt} - Q \frac{dx}{dt} \right) dt \end{aligned}$$

Thus, using the definitions of the differentials of x and y , we can write the flux of F across the curve C as

$$\int_C F \cdot \widehat{n} ds = \int_C P dy - Q dx. \quad (5.7)$$

Example 5.4.2. Compute the flux of the field $F(x, y) = x \widehat{i} + y \widehat{j}$ across the unit circle

$$C = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$$

traversed in the counterclockwise direction.

Solution: Parametrize the circle with $x = \cos t$, $y = \sin t$, for $t \in [0, 2\pi]$. Then, $dx = -\sin t dt$, $dy = \cos t dt$, and, using the definition of flux in (5.7),

$$\begin{aligned} \int_C F \cdot \widehat{n} ds &= \int_C P dy - Q dx \\ &= \int_0^{2\pi} (\cos^2 t + \sin^2 t) dt \\ &= 2\pi. \end{aligned}$$

□

An interpretation of the flux of a vector field is provided by the following situation in *fluid dynamics*: Let $V(x, y)$ denote the velocity field of a plane fluid in some region U in \mathbb{R}^2 containing the simple closed curve C . Then, at each point (x, y) in U , $V(x, y)$ gives the velocity of the fluid as it goes through that point in units of length per unit time. Suppose we know the density of the fluid as a function, $\rho(x, y)$, of the position of the fluid in U (this is a scalar field) in units of mass per unit area (since this is a two-dimensional fluid). Then, the vector field

$$F(x, y) = \rho(x, y)V(x, y),$$

in units of mass per unit length per unit time, gives the rate of fluid flow per unit length at the point (x, y) . The integrand

$$F \cdot \hat{n} ds,$$

in the flux definition in (5.7), is then in units of mass per unit time and measures the amount of fluid that crosses a section of the curve C of length ds in the outward normal direction. The flux then gives the rate at which the fluid is crossing the curve C from the inside to the outside; in other words, the flux gives the rate of flow of fluid out of the region bounded by C .

5.5 Differential Forms

The expression $Pdx + Qdy + Rdz$ in equation (5.3), where P , Q and R are scalar fields defined in some open region in \mathbb{R}^3 is an example of a *differential form*; more precisely, it is called a differential 1-form. Differential 1-forms act on *directed line segments* $[P_1, P_2]$, for points P_1 and P_2 in \mathbb{R}^3 , by means of evaluation of line integrals:

$$\int_{[P_1, P_2]} Pdx + Qdy + Rdz,$$

which yields a real number.

Definition 5.5.1 (Directed Line Segment). *Given points P_1 and P_2 in \mathbb{R}^n , the segment of the line going from P_1 to P_2 , denoted by $[P_1, P_2]$, is called the directed line segment from P_1 to P_2 . Thus,*

$$[P_1, P_2] = \left\{ \overrightarrow{OP_1} + t\overrightarrow{P_1P_2} \mid 0 \leq t \leq 1 \right\},$$

where O is the origin in \mathbb{R}^3 .

Thus, $[P_1, P_2]$ is a simple, C^1 curve parametrized by the path

$$\sigma(t) = \overrightarrow{OP_1} + t\overrightarrow{P_1P_2}, \quad 0 \leq t \leq 1.$$

Example 5.5.2. The directed line segment from the point $(1, 1, 0)$ to the point $(3, 2, 1)$ in \mathbb{R}^3 is given by the parametric equations

$$\begin{cases} x = 1 + 2t \\ y = 1 + t \\ z = t \end{cases}$$

where $0 \leq t \leq 1$.

Example 5.5.3. Evaluate the differential 1-form $yzdx + xzdy + xydz$ on the directed line segment from the point $P_1(1, 1, 0)$ to the point $P_2(3, 2, 1)$.

Solution: We compute

$$\int_{[P_1, P_2]} yzdx + xzdy + xydz,$$

where $[P_1, P_2]$ is parametrized by

$$\begin{cases} x = 1 + 2t \\ y = 1 + t \\ z = t \end{cases}$$

for $0 \leq t \leq 1$. Then,

$$\begin{cases} dx = 2dt \\ dy = dt \\ dz = dt, \end{cases}$$

and

$$\begin{aligned} \int_C yzdx + xzdy + xydz &= \int_0^1 [2(1+t)t + (1+2t)t + (1+2t)(1+t)]dt \\ &= \int_0^1 (2t + 2t^2 + t + 2t^2 + 1 + t + 2t + 2t^2)dt \\ &= \int_0^1 (1 + 6t + 6t^2)dt \\ &= 6. \end{aligned}$$

□

Thus, the differential 1-form, $\omega = yzdx + xzdy + xydz$ in the previous example maps the directed line segment $[(1, 1, 0), (3, 2, 1)]$ to the real number 6. We write

$$\omega([P_1, P_2]) = \int_{[P_1, P_2]} yzdx + xzdy + xydz = 6.$$

A differential 0-form in \mathbb{R}^3 is a C^1 scalar field $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ which acts on points in \mathbb{R}^3 by means of the evaluation of the function at those points. The differential of a 0 form, f , is the differential 1-form given by

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz.$$

This differential 1-form acts on a directed line segment $[P_1, P_2]$ by means of

$$\int_{[P_1, P_2]} df = \int_{[P_1, P_2]} \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz = f(P_2) - f(P_1). \quad (5.8)$$

This is essentially the Fundamental Theorem of Calculus. To see why (5.8) holds true, observe that the second integral in (5.8) is the line integral of the gradient field $F = \nabla f$ on the curve $[P_1, P_2]$ connecting P_1 to P_2 . It is therefore determined by the values of f at those points.

Differential 0-forms act on points. Differential 1-forms act on directed line segments. Differential 2-forms act on *oriented triangles*. We first define oriented triangles in the plane.

Definition 5.5.4 (Oriented Triangles in \mathbb{R}^2). *Given three non-collinear points P_1, P_2 and P_3 in the plane, we denote by $T = [P_1, P_2, P_3]$ the triangle with vertices P_1, P_2 and P_3 . T is a 2-dimensional object consisting of the simple curve generated by the directed line segments $[P_1, P_2]$, $[P_2, P_3]$, and $[P_3, P_1]$ as well as the inside of the curve. If the curve is traversed in the counterclockwise sense, the T has positive orientation; if the curve is traversed in the clockwise sense the T has negative orientation.*

The differential 2-form, $dx dy$, acts on an oriented triangle T by evaluating its area, if T has a positive orientation, and the negative of the area if T has a negative orientation:

$$dx dy(T) = \pm \text{area}(T).$$

We denote this by

$$\int_T dx dy = \text{signed area of } T.$$

Example 5.5.5. *Let $P_1(0,0)$, $P_2(1,2)$ and $P_3(2,1)$ and let $T = [P_1, P_2, P_3]$ denote the oriented triangle generated by those points. Evaluate $\int_T dx dy$.*

Solution: Embed the points P_1, P_2 and P_3 in \mathbb{R}^3 by appending 0 as the last coordinate, and let

$$v = \overrightarrow{P_1 P_2} = \begin{pmatrix} 1 \\ 2 \\ 0 \end{pmatrix} \quad \text{and} \quad w = \overrightarrow{P_1 P_3} = \begin{pmatrix} 2 \\ 1 \\ 0 \end{pmatrix}.$$

Then $\int_T dx dy$ is the component of the vector $\frac{1}{2}v \times w$ along the direction of \widehat{k} ; that is,

$$\int_T dx dy = \frac{1}{2}(v \times w) \cdot \widehat{k},$$

where

$$v \times w = \begin{vmatrix} \widehat{i} & \widehat{j} & \widehat{k} \\ 1 & 2 & 0 \\ 2 & 1 & 0 \end{vmatrix} = (1-4)\widehat{k} = -3\widehat{k}.$$

It then follows that

$$\int_T dx dy = -\frac{3}{2}.$$

We see that $\frac{1}{2}(v \times w) \cdot \widehat{k}$ gives the appropriate sign for the $dx dy(T)$ since in this case T has negative orientation. \square

In general, for non-collinear points P_1 , P_2 and P_3 in \mathbb{R}^3 , the value of $dx dy$ on $T = [P_1, P_2, P_3]$ is obtained by

$$dx dy(T) = \int_T dx dy = \frac{1}{2}(v \times w) \cdot \widehat{k},$$

where

$$v = \overrightarrow{P_1 P_2} \quad \text{and} \quad w = \overrightarrow{P_1 P_3}.$$

This gives the signed area of the orthogonal projection of the triangle T onto the xy -plane. Similarly, we obtain the values of the 2-forms $dy dz$ and $dz dx$:

$$dy dz(T) = \int_T dy dz = \frac{1}{2}(v \times w) \cdot \widehat{i},$$

and

$$dz dx(T) = \int_T dz dx = \frac{1}{2}(v \times w) \cdot \widehat{j}.$$

Example 5.5.6. Evaluate $\int_T dy dz$, $\int_T dz dx$, and $\int_T dx dy$, where $T = [P_1, P_2, P_3]$ for

$$P_1(-1, 1, 2), \quad P_2(3, 2, 1) \quad \text{and} \quad P_3(4, 7, 1).$$

Solution: Let

$$v = \overrightarrow{P_1 P_2} = \begin{pmatrix} 4 \\ 1 \\ -1 \end{pmatrix} \quad \text{and} \quad w = \overrightarrow{P_1 P_3} = \begin{pmatrix} 5 \\ 6 \\ -1 \end{pmatrix},$$

and compute

$$v \times w = \begin{vmatrix} \widehat{i} & \widehat{j} & \widehat{k} \\ 4 & 1 & -1 \\ 5 & 6 & -1 \end{vmatrix} = (-2+6)\widehat{i} - (-8+5)\widehat{j} + (24-5)\widehat{k} = 4\widehat{i} + 3\widehat{j} + 19\widehat{k}.$$

It then follows that

$$\int_T dydz = 2,$$

$$\int_T dzdx = \frac{3}{2}$$

and

$$\int_T dx dy = \frac{19}{2}.$$

□

5.6 Calculus of Differential Forms

From the expression

$$dx dy(T) = \int_T dx dy = \frac{1}{2}(v \times w) \cdot \hat{k},$$

for $T = [P_1, P_2, P_3]$, where

$$v = \overrightarrow{P_1 P_2} \quad \text{and} \quad w = \overrightarrow{P_1 P_3},$$

we obtain that

$$dy dx(T) = \int_T dy dx = \frac{1}{2}(w \times v) \cdot \hat{k} = -\frac{1}{2}(v \times w) \cdot \hat{k} = -dx dy(T).$$

It then follows that

$$dy dx = -dx dy. \tag{5.9}$$

From this we can deduce that

$$dx dx = 0. \tag{5.10}$$

Thus, the process of evaluating signed areas of oriented triangles induces a product 1-forms which is anti-symmetric.

We can also multiply 0-forms and 1-forms; for instance,

$$P(x, y) dx.$$

The result is a 1-form which can be added to other 1-forms; for example,

$$P dx + Q dy,$$

where P and Q are scalar fields. We can also multiply this 1-form by the 1-form dx :

$$(P dx + Q dy) dx = P dx dx + Q dy dx = -Q dx dy,$$

where we have used (5.9) and (5.10).

We have seen how to obtain 1-form from a C^1 0-form, f , by computing the differential of f :

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz.$$

This defines an operator, d , from the class of 0-forms to the class of 1-forms. This operator, d , also acts on the 1-form

$$\omega = P(x, y)dx + Q(x, y)dy$$

in \mathbb{R}^2 , where P and Q are C^1 scalar fields, as follows:

$$\begin{aligned} d\omega &= (dP)dx + (dQ)dy \\ &= \left(\frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy \right) dx + \left(\frac{\partial Q}{\partial x} dx + \frac{\partial Q}{\partial y} dy \right) dy \\ &= \frac{\partial P}{\partial x} dx dx + \frac{\partial P}{\partial y} dy dx + \frac{\partial Q}{\partial x} dx dy + \frac{\partial Q}{\partial y} dy dy \\ &= \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy, \end{aligned}$$

where we have used (5.9) and (5.10). Thus, the differential of the 1-form

$$\omega = Pdx + Qdy$$

in \mathbb{R}^2 is the 2-form

$$d\omega = \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy.$$

Thus, the differential, $d\omega$, of the 1-form, ω , acts on oriented triangles,

$$T = [P_1, P_2, P_3],$$

in \mathbb{R}^2 . By analogy with what happens to the differential, df , of a 0-form, f , when it is integrated over a directed line segment, we expect that

$$\int_T d\omega$$

is completely determined by the action of ω on the boundary, ∂T , of T , which is a simple, closed curve made up of the directed line segments $[P_1, P_2]$, $[P_2, P_3]$ and $[P_3, P_1]$. More specifically, if T has positive orientation, we expect that

$$\int_T d\omega = \int_{\partial T} \omega. \quad (5.11)$$

This is the Fundamental Theorem of Calculus in two-dimensions for the special case of oriented triangles, and we will prove it in the following sections. We will first see how to evaluate the 2-form $d\omega$ on oriented triangles.

5.7 Evaluating 2-forms: Double Integrals

Given an oriented triangle, $T = [P_1, P_2, P_3]$, in the xy -plane and with positive orientation, we would like to evaluate the 2-form $f(x, y)dx dy$ on T , for a given continuous scalar field f ; that is, we would like to evaluate

$$\int_T f(x, y) dx dy.$$

We first see how to do this when T is the *unit triangle* $U = [(0, 0), (1, 0), (0, 1)]$ in Figure 5.7.5. We evaluate $\int_T f(x, y) dx dy$ by computing two *iterated integrals*

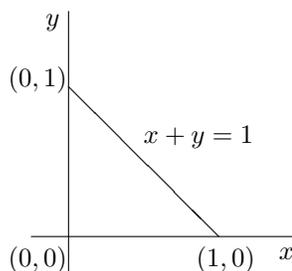


Figure 5.7.5: Unit Triangle U

as follows

$$\int_U f(x, y) dx dy = \int_0^1 \left\{ \int_0^{1-x} f(x, y) dy \right\} dx. \quad (5.12)$$

Observe that the “inside” integral,

$$\int_0^{1-x} f(x, y) dy,$$

yields a function of x for $x \in [0, 1]$; call this function g ; that is,

$$g(x) = \int_0^{1-x} f(x, y) dy \quad \text{for all } x \in [0, 1];$$

Then,

$$\int_U f(x, y) dx dy = \int_0^1 g(x) dx.$$

We could also do the integration with respect to x first, then integrate with respect to y :

$$\int_U f(x, y) dx dy = \int_0^1 \left\{ \int_0^{1-y} f(x, y) dx \right\} dy. \quad (5.13)$$

In this case the inner integral yields a function of y which can then be integrated from 0 to 1.

Observe that the iterated integrals in (5.12) and (5.13) correspond to alternate descriptions of U as

$$U = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq x \leq 1, 0 \leq y \leq 1 - x\}$$

or

$$U = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq x \leq 1 - y, 0 \leq y \leq 1\},$$

respectively.

The fact that the iterated integrals in equations (5.12) and (5.13) yield the same value is a special case of a theorem in Advanced Calculus or Real Analysis known as Fubini's Theorem.

Example 5.7.1. Evaluate $\int_U x \, dx \, dy$.

Solution: Using the iterated integral in (5.12) we get

$$\begin{aligned} \int_U x \, dx \, dy &= \int_0^1 \left\{ \int_0^{1-x} x \, dy \right\} dx \\ &= \int_0^1 [xy]_0^{1-x} dx \\ &= \int_0^1 x(1-x) dx \\ &= \int_0^1 (x - x^2) dx \\ &= \frac{1}{6}. \end{aligned}$$

We could have also used the iterated integral in (5.13):

$$\begin{aligned}
 \int_U x \, dx dy &= \int_0^1 \left\{ \int_0^{1-y} x \, dx \right\} dy \\
 &= \int_0^1 \left[\frac{1}{2} x^2 \right]_0^{1-y} dy \\
 &= \frac{1}{2} \int_0^1 (1-y)^2 dy \\
 &= -\frac{1}{2} \int_1^0 u^2 \, du \\
 &= \frac{1}{2} \int_0^1 u^2 \, du \\
 &= \frac{1}{6}.
 \end{aligned}$$

□

Iterated integrals can be used to evaluate double-integrals over plane regions other than triangles. For instance, suppose a region, R , is bounded by the vertical lines $x = a$ and $x = b$, where $a < b$, and by the graphs of two functions $g_1(x)$ and $g_2(x)$, where $g_1(x) \leq g_2(x)$ for $a \leq x \leq b$; that is

$$R = \{(x, y) \in \mathbb{R}^2 \mid g_1(x) \leq y \leq g_2(x), a \leq x \leq b\};$$

then,

$$\int_R f(x, y) \, dx dy = \int_a^b \left\{ \int_{g_1(x)}^{g_2(x)} f(x, y) \, dy \right\} dx.$$

Example 5.7.2. Let R denote the region in the first quadrant bounded by the unit circle, $x^2 + y^2 = 1$; that is, R is the quarter unit disc. Evaluate $\int_R y \, dx dy$.

Solution: In this case, the region R is described by

$$R = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq y \leq \sqrt{1-x^2}, 0 \leq x \leq 1\},$$

so that

$$\begin{aligned}
 \int_R y \, dx dy &= \int_0^1 \int_0^{\sqrt{1-x^2}} y \, dy dx \\
 &= \int_0^1 \frac{1}{2} y^2 \Big|_0^{\sqrt{1-x^2}} dx \\
 &= \frac{1}{2} \int_0^1 (1-x^2) dx \\
 &= \frac{1}{3}
 \end{aligned}$$

□

Alternatively, the region R can be described by

$$R = \{(x, y) \in \mathbb{R}^2 \mid h_1(y) \leq x \leq h_2(y), c \leq y \leq d\},$$

where $h_1(y) \leq h_2(y)$ for $c \leq y \leq d$. In this case,

$$\int_R f(x, y) \, dx dy = \int_c^d \left\{ \int_{h_1(y)}^{h_2(y)} f(x, y) \, dx \right\} dy.$$

Example 5.7.3. Identify the region, R , in the plane in which the following iterated integral

$$\int_0^1 \int_y^1 \frac{1}{\sqrt{1+x^2}} dx dy$$

is computed. Change the order of integration and then evaluate the double integral

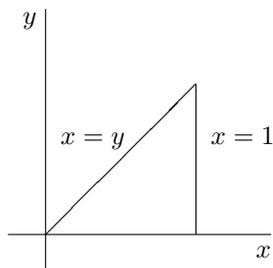
$$\int_R \frac{1}{\sqrt{1+x^2}} dx dy.$$

Solution: In this case, the region R is

$$R = \{(x, y) \in \mathbb{R}^2 \mid y \leq x \leq 1, 1 \leq y \leq 1\}.$$

This is also represented by

$$R = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq x \leq 1, 1 \leq y \leq x\};$$

Figure 5.7.6: Region R in example 5.7.3

see picture in Figure 5.7.6. It then follows that

$$\begin{aligned}
 \int_R \frac{1}{\sqrt{1+x^2}} \, dx dy &= \int_0^1 \int_0^x \frac{1}{\sqrt{1+x^2}} \, dy dx \\
 &= \int_0^1 \frac{1}{\sqrt{1+x^2}} y \Big|_0^x \, dx \\
 &= \int_0^1 \frac{1}{\sqrt{1+x^2}} x \, dx \\
 &= \int_0^1 \frac{1}{2\sqrt{1+x^2}} 2x \, dx \\
 &= \int_1^2 \frac{1}{2\sqrt{u}} \, du \\
 &= \sqrt{u} \Big|_1^2 \\
 &= \sqrt{2} - 1.
 \end{aligned}$$

□

If R is a bounded region of \mathbb{R}^2 , and $f(x, y) \geq 0$ for all $(x, y) \in R$, then

$$\int_R f(x, y) \, dx dy$$

gives the volume of the three dimensional solid that lies below the graph of the surface $z = f(x, y)$ and above the region R .

Example 5.7.4. Let a , b and c be positive real numbers. Compute the volume of the tetrahedron whose base is the triangle $T = [(0, 0), (a, 0), (0, b)]$ and which

lies below the plane

$$\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1.$$

Solution: We need to evaluate $\int_T z \, dx \, dy$, where

$$z = c \left(1 - \frac{x}{a} - \frac{y}{b} \right).$$

Then,

$$\begin{aligned} \int_T z \, dx \, dy &= c \int_T \left(1 - \frac{x}{a} - \frac{y}{b} \right) \, dx \, dy \\ &= c \int_0^a \int_0^{b(1-x/a)} \left(1 - \frac{x}{a} - \frac{y}{b} \right) \, dy \, dx \\ &= c \int_0^a \left[y - \frac{xy}{a} - \frac{y^2}{2b} \right]_0^{b(1-x/a)} \, dx \\ &= c \int_0^a \left[b \left(1 - \frac{x}{a} \right) - \frac{x}{a} b \left(1 - \frac{x}{a} \right) - \frac{1}{2b} b^2 \left(1 - \frac{x}{a} \right)^2 \right] \, dx \\ &= bc \int_0^a \left(\frac{1}{2} - \frac{x}{a} + \frac{x^2}{2a^2} \right) \, dx \\ &= bc \left[\frac{a}{2} - \frac{a}{2} + \frac{a}{6} \right] \\ &= \frac{abc}{6}. \end{aligned}$$

□

5.8 Fundamental Theorem of Calculus in \mathbb{R}^2

In this section we prove the Fundamental Theorem of Calculus in two dimensions expressed in (5.11). More precisely, we have the following theorem:

Proposition 5.8.1 (Fundamental Theorem of Calculus for Oriented Triangles in \mathbb{R}^2). *Let ω be a C^1 1-form defined on some plane region containing a positively oriented triangle T . Then,*

$$\int_T d\omega = \int_{\partial T} \omega. \quad (5.14)$$

More specifically, let $\omega = Pdx + Qdy$ be a differential 1-form for which P and Q are C^1 scalar fields defined in some region containing a positively oriented

triangle T . Then

$$\int_T \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \int_{\partial T} P dx + Q dy. \quad (5.15)$$

This version of the Fundamental Theorem of Calculus is known as **Green's Theorem**.

Proof of Green's Theorem for the Unit Triangle in \mathbb{R}^2 . We shall first prove Proposition 5.8.1 for the unit triangle $U = [(0, 0), (1, 0), (0, 1)] = [P_1, P_2, P_3]$:

$$\int_U \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \int_{\partial U} P dx + Q dy, \quad (5.16)$$

where P and Q are C^1 scalar fields defined on some region containing U , and ∂U is made up of the directed line segments $[P_1, P_2]$, $[P_2, P_3]$ and $[P_3, P_1]$ traversed in the counterclockwise sense.

We will prove separately that

$$\int_U \frac{\partial Q}{\partial x} dx dy = \int_{\partial U} Q dy, \quad (5.17)$$

and

$$- \int_U \frac{\partial P}{\partial y} dx dy = \int_{\partial U} P dx. \quad (5.18)$$

Together, (5.17) and (5.18) will establish (5.16).

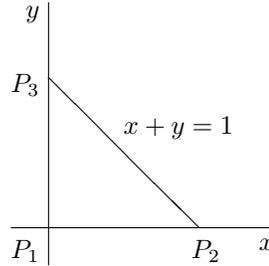


Figure 5.8.7: Unit Triangle U

Evaluating the double integral in (5.17) we get

$$\int_U \frac{\partial Q}{\partial x} dx dy = \int_0^1 \int_0^{1-y} \frac{\partial Q}{\partial x} dx dy.$$

Using the Fundamental Theorem of Calculus to evaluate the inner integral we then obtain that

$$\int_U \frac{\partial Q}{\partial x} dx dy = \int_0^1 [Q(1-y, y) - Q(0, y)] dy. \quad (5.19)$$

Next, we evaluate the line integral in (5.17) to get

$$\int_{\partial U} Q dy = \int_{[P_1, P_2]} Q dy + \int_{[P_2, P_3]} Q dy + \int_{[P_3, P_1]} Q dy$$

or

$$\int_{\partial U} Q dy = \int_{[P_2, P_3]} Q dy + \int_{[P_3, P_1]} Q dy, \quad (5.20)$$

since $dy = 0$ on $[P_1, P_2]$.

Now, parametrize $[P_2, P_3]$ by

$$\begin{cases} x = 1 - y \\ y = y, \end{cases}$$

for $0 \leq y \leq 1$. It then follows that

$$\int_{[P_2, P_3]} Q dy = \int_0^1 Q(1 - y, y) dy. \quad (5.21)$$

Parametrizing $[P_3, P_1]$ by

$$\begin{cases} x = 0 \\ y = 1 - t, \end{cases}$$

for $0 \leq t \leq 1$, we get that

$$\begin{cases} dx = 0 dt \\ dy = -dt, \end{cases}$$

and

$$\int_{[P_3, P_1]} Q dy = - \int_0^1 Q(0, 1 - t) dt,$$

which we can re-write as

$$\int_{[P_3, P_1]} Q dy = - \int_1^0 Q(0, y) (-dy) = - \int_0^1 Q(0, y) dy. \quad (5.22)$$

Substituting (5.22) and (5.21) into (5.20) yields

$$\int_{\partial U} Q dy = \int_0^1 Q(1 - y, y) dy - \int_0^1 Q(0, y) dy \quad (5.23)$$

Comparing the left-hand sides on the equations (5.23) and (5.19), we see that (5.17) is true. A similar calculation shows that (5.18) is also true. Hence, Proposition 5.8.1 is proved for the unit triangle U . \square

In subsequent sections, we show how to extend the proof of Green's Theorem to arbitrary triangles (which are positively oriented) and then for arbitrary bounded regions which are bounded by positively oriented simple curves.

5.9 Changing Variables

We would like to express the integral of a scalar field, $f(x, y)$, over an arbitrary triangle, T , in the xy -plane,

$$\int_T f(x, y) \, dx dy, \quad (5.24)$$

as an integral over the unit triangle, U , in the uv -plane,

$$\int_U g(u, v) \, du dv,$$

where the function g will be determined by f and an appropriate change of coordinates that takes U to T .

We first consider the case of the triangle $T = [(0, 0), (a, 0), (0, b)]$, pictured in Figure 5.9.8, where a and b are positive real numbers.

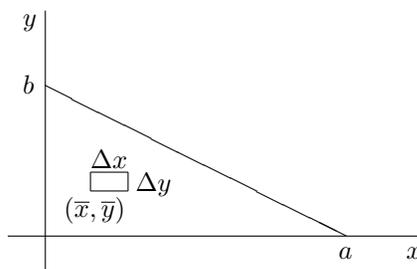


Figure 5.9.8: Triangle $[(0, 0), (a, 0), (0, b)]$

Observe that the vector field

$$\Phi: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

defined by

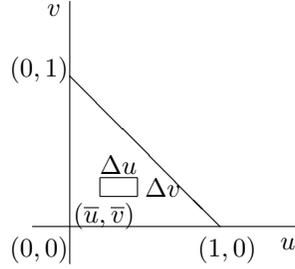
$$\Phi \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} au \\ bv \end{pmatrix}, \quad \text{for all } \begin{pmatrix} u \\ v \end{pmatrix} \in \mathbb{R}^2,$$

maps the unit triangle, U , in the uv -plane pictured in Figure 5.9.9, to the triangle T in the xy -plane. The reason for this is that the line segment $[(0, 0), (1, 0)]$ in the uv -plane, parametrized by

$$\begin{cases} u = t \\ v = 0, \end{cases}$$

for $0 \leq t \leq 1$, gets mapped to

$$\begin{cases} x = at \\ y = 0, \end{cases}$$

Figure 5.9.9: Unit Triangle, U , in the uv -plane

for $0 \leq t \leq 1$, which is a parametrization of the line segment $[(0,0), (a,0)]$ in the xy -plane.

Similarly, the line segment $[(1,0), (0,1)]$ in the uv -plane, parametrized by

$$\begin{cases} u = 1 - t \\ v = t, \end{cases}$$

for $0 \leq t \leq 1$, gets mapped to

$$\begin{cases} x = a(1 - t) \\ v = bt, \end{cases}$$

for $0 \leq t \leq 1$, which is a parametrization of the line segment $[(a,0), (0,b)]$ in the xy -plane.

Similar considerations show that $[(0,1), (0,0)]$ gets mapped to $[(0,b), (0,0)]$ under the action of Φ on \mathbb{R}^2 .

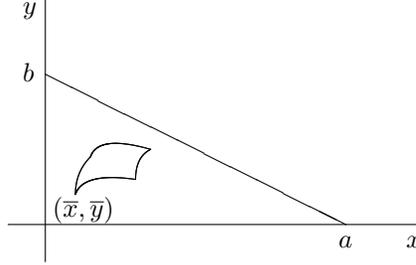
Writing

$$\begin{pmatrix} x(u,v) \\ y(u,v) \end{pmatrix} = \Phi \begin{pmatrix} u \\ v \end{pmatrix} \quad \text{for all } \begin{pmatrix} u \\ v \end{pmatrix} \in \mathbb{R}^2,$$

we can express the integrand in the double integral in (5.24) as a function of u and v :

$$f(x(u,v), y(u,v)) \quad \text{for } (u,v) \text{ in } U.$$

We presently see how the differential 2-form $dx dy$ can be expressed in terms of $du dv$. To do this consider the small rectangle of area $\Delta u \Delta v$ and lower left-hand corner at (\bar{u}, \bar{v}) pictured in Figure 5.9.9. We see where the vector field Φ maps this rectangle in the xy -plane. In this case, it happens to be a rectangle with lower-left hand corner $\Phi(\bar{u}, \bar{v}) = (\bar{x}, \bar{y})$ and dimensions $a\Delta u \times b\Delta v$. In general, however, the image of the $\Delta u \times \Delta v$ rectangle under a change of coordinates Φ will be a plane region bounded by curves like the one pictured in Figure 5.9.10. In the general case, we approximate the area of the image region by the area of the parallelogram spanned by vectors tangent to the image curves of the line

Figure 5.9.10: Image of Rectangle under Φ

segments $[(\bar{u}, \bar{v}), (\bar{u} + \Delta u, \bar{v})]$ and $[(\bar{u}, \bar{v}), (\bar{u}, \bar{v} + \Delta v)]$ under the map Φ at the point (\bar{u}, \bar{v}) . The curves are given parametrically by

$$\sigma(u) = \Phi(u, \bar{v}) = (x(u, \bar{v}), y(u, \bar{v})) \quad \text{for } \bar{u} \leq u \leq \bar{u} + \Delta u,$$

and

$$\gamma(v) = \Phi(\bar{u}, v) = (x(\bar{u}, v), y(\bar{u}, v)) \quad \text{for } \bar{v} \leq v \leq \bar{v} + \Delta v.$$

The tangent vectors the the point (\bar{u}, \bar{v}) are, respectively,

$$\Delta u \sigma'(\bar{u}) = \Delta u \left(\frac{\partial x}{\partial u} \hat{i} + \frac{\partial y}{\partial u} \hat{j} \right),$$

and

$$\Delta v \gamma'(\bar{v}) = \Delta v \left(\frac{\partial x}{\partial v} \hat{i} + \frac{\partial y}{\partial v} \hat{j} \right),$$

where we have scaled by Δu and Δv , respectively, by virtue of the linear approximation provided by the derivative maps $D\sigma(\bar{u})$ and $D\gamma(\bar{v})$, respectively. The area of the image rectangle can then be approximated by the norm of the cross product of the tangent vectors:

$$\begin{aligned} \Delta x \Delta y &\approx \|\Delta u \sigma'(\bar{u}) \times \Delta v \gamma'(\bar{v})\| \\ &= \|\sigma'(\bar{u}) \times \gamma'(\bar{v})\| \Delta u \Delta v \end{aligned}$$

Evaluating the cross-product $\sigma'(\bar{u}) \times \gamma'(\bar{v})$ yields

$$\begin{aligned}\sigma'(\bar{u}) \times \gamma'(\bar{v}) &= \left(\frac{\partial x}{\partial u} \hat{i} + \frac{\partial y}{\partial u} \hat{j} \right) \times \left(\frac{\partial x}{\partial v} \hat{i} + \frac{\partial y}{\partial v} \hat{j} \right) \\ &= \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} \hat{i} \times \hat{j} + \frac{\partial y}{\partial u} \frac{\partial x}{\partial v} \hat{j} \times \hat{i} \\ &= \left(\frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial y}{\partial u} \frac{\partial x}{\partial v} \right) \hat{k} \\ &= \frac{\partial(x, y)}{\partial(u, v)} \hat{k},\end{aligned}$$

where $\frac{\partial(x, y)}{\partial(u, v)}$ denotes the determinant of the Jacobian matrix of the Φ at (\bar{u}, \bar{v}) .

It then follows that

$$\Delta x \Delta y \approx \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \Delta u \Delta v,$$

which translates in terms of differential forms to

$$dx dy = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv.$$

We therefore obtain the *Change of Variables Formula*

$$\int_T f(x, y) dx dy = \int_U f(x(u, v), y(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv. \quad (5.25)$$

This formula works for any regions R and D in the plane for which there is a change of coordinates $\Phi: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ such that $\Phi(D) = R$:

$$\int_R f(x, y) dx dy = \int_D f(x(u, v), y(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv. \quad (5.26)$$

Example 5.9.1. For the case in which $T = [(0, 0), (a, 0), (0, b)]$ and U is the unit triangle in \mathbb{R}^2 , and Φ is given by

$$\Phi \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} au \\ bv \end{pmatrix} \quad \text{for all } \begin{pmatrix} u \\ v \end{pmatrix} \in \mathbb{R}^2,$$

The *Change of Variables Formula* (5.25) yields

$$\int_T f(x, y) dx dy = ab \int_U f(au, bv) du dv.$$

Example 5.9.2. Let $R = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 \leq 1\}$. Evaluate

$$\int_R e^{-x^2 - y^2} dx dy.$$