

Calculus 4/16

Vector calculus

So far we considered functions

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

— real-valued functions with one variable

From now on, we will consider

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

In particular, we will consider

$$(i) f: \mathbb{R} \rightarrow \mathbb{R}^3 \text{ (or } \mathbb{R}^2)$$

"curves in \mathbb{R}^3 " or "vector-valued functions with one variable"

向量



$$(ii) f: \mathbb{R}^3 \text{ (or } \mathbb{R}^2) \rightarrow \mathbb{R}$$

"multivariable real-valued function"

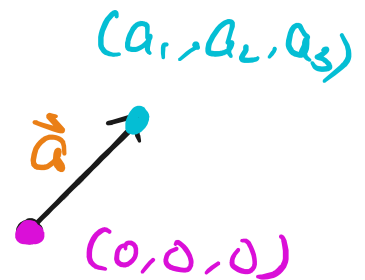
Vectors in \mathbb{R}^3

Vector = \vec{a} $\frac{|\vec{a}|}{|\vec{a}|}$ = direction + length
in $\mathbb{R}^3 = \{(x_1, x_2, x_3) \mid x_1, x_2, x_3 \in \mathbb{R}\}$



— uniquely determined by

a triple $(a_1, a_2, a_3) = \vec{a}$



Def

A vector \vec{a} in \mathbb{R}^3 is an ordered triple of real numbers:

$$\vec{a} = (a_1, a_2, a_3) \in \mathbb{R}^3$$

Let $\vec{a} = (a_1, a_2, a_3) \in \mathbb{R}^3$, $r \in \mathbb{R}$
 $\vec{b} = (b_1, b_2, b_3)$

(i) Equal:

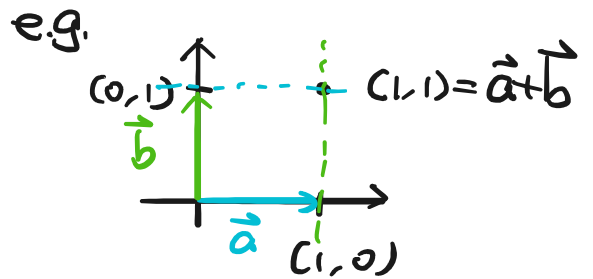
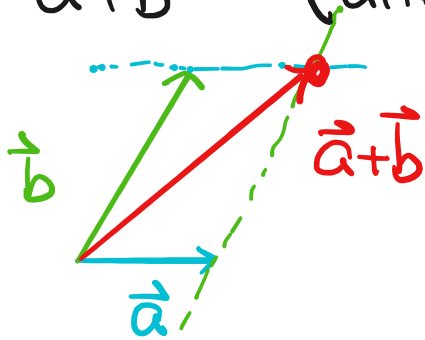
$$\vec{a} = \vec{b}$$

iff

$$\begin{cases} a_1 = b_1 \\ a_2 = b_2 \\ a_3 = b_3 \end{cases}$$

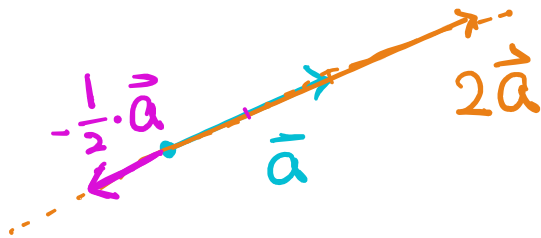
(ii) Addition:

$$\vec{a} + \vec{b} = (a_1 + b_1, a_2 + b_2, a_3 + b_3)$$



(iii) Scalar product:

$$r \cdot \vec{a} = (ra_1, ra_2, ra_3)$$



Notations

$$-\vec{a} = (-1) \cdot \vec{a}$$

$$\vec{a} - \vec{b} = \vec{a} + (-1) \cdot \vec{b}$$

$$\vec{0} = (0, 0, 0)$$

Prop

Let $\vec{a} = (a_1, a_2, a_3)$, $\vec{b} = (b_1, b_2, b_3) \in \mathbb{R}^3$
 $r, s \in \mathbb{R}$ $\vec{c} = (c_1, c_2, c_3)$

Then

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

$$(ii) (\vec{a} + \vec{b}) + \vec{c} = \vec{a} + (\vec{b} + \vec{c})$$

$$(iii) \vec{a} + \vec{0} = \vec{a}$$

$$(iv) \vec{a} + (-\vec{a}) = \vec{0}$$

"vector space"

$$(v) 1 \cdot \vec{a} = \vec{a}$$

$$(vi) (r \cdot s) \cdot \vec{a} = r \cdot (s \cdot \vec{a})$$

$$(vii) r \cdot (\vec{a} + \vec{b}) = r \cdot \vec{a} + r \cdot \vec{b}$$

$$(viii) (r + s) \cdot \vec{a} = r \cdot \vec{a} + s \cdot \vec{a}$$

pf $(r+s) \cdot (a_1, a_2, a_3) \stackrel{\text{def.}}{=} ((r+s) \cdot a_1, (r+s) \cdot a_2, (r+s) \cdot a_3)$

$$= (\underline{ra_1 + sa_1}, \underline{ra_2 + sa_2}, \underline{ra_3 + sa_3}) \text{ 實數的分配律}$$

$$\stackrel{\text{def. " + "}}{=} (ra_1, ra_2, ra_3) + (sa_1, sa_2, sa_3)$$

$$\stackrel{\text{def. "."}}{=} r(a_1, a_2, a_3) + s(a_1, a_2, a_3)$$

$$= r \cdot \vec{a} + s \cdot \vec{a}. \quad \#$$

Other properties can be proved similarly.

Example

$$\text{Let } \vec{a} = (1, -1, 2) \Rightarrow \|\vec{a}\| = \sqrt{1^2 + (-1)^2 + 2^2} = \sqrt{6}$$

$$\vec{b} = (2, 3, -1) \Rightarrow \|\vec{b}\| = \sqrt{2^2 + 3^2 + (-1)^2} = \sqrt{14}$$

$$\vec{c} = (0, 1, 0) \Rightarrow \|\vec{c}\| = \sqrt{0^2 + 1^2 + 0^2} = \underline{\underline{1}}$$

$$\begin{aligned} \textcircled{1} \quad \vec{a} - \vec{b} &= \vec{a} + (-1) \cdot \vec{b} \\ &= (1, -1, 2) + (-1) \cdot (2, 3, -1) \\ &= (1, -1, 2) + (-2, -3, 1) \\ &= (1-2, -1-3, 2+1) = (-1, -4, 3) \quad \# \end{aligned}$$


$$\begin{aligned} \textcircled{2} \quad 2\vec{a} + 3\vec{b} - \vec{c} &= 2 \cdot (1, -1, 2) + 3 \cdot (2, 3, -1) + (-1) \cdot (0, 1, 0) \\ &= (2, -2, 4) + (6, 9, -3) + (0, -1, 0) \\ &= (2+6+0, -2+9+(-1), 4+(-3)+0) \\ &= (8, 6, 1) \quad \# \end{aligned}$$

Def

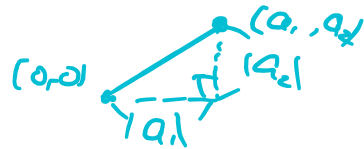
The norm (or length) of a vector

$$\vec{a} = (a_1, a_2, a_3) \in \mathbb{R}^3$$

is the number

$$\sqrt{(a_1-0)^2 + (a_2-0)^2 + (a_3-0)^2}$$


$$\|\vec{a}\| = \sqrt{a_1^2 + a_2^2 + a_3^2}$$



We say \vec{a} is a unit vector if
 $\|\vec{a}\| = 1$ 單位向量

Prop.

Let $\vec{a}, \vec{b} \in \mathbb{R}^3$, $r \in \mathbb{R}$. Then

(i) $\|\vec{a}\| \geq 0$, and

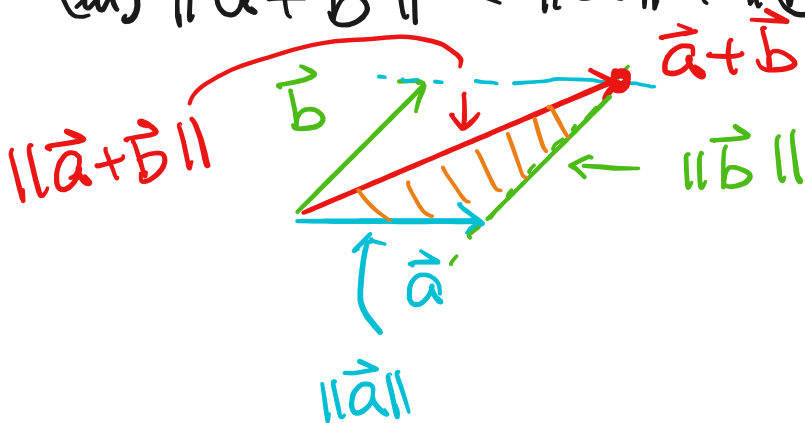
$\|\vec{a}\| = 0 \iff \vec{a} = \vec{0}$

(ii) $\|r \cdot \vec{a}\| = |r| \cdot \|\vec{a}\|$

$$\begin{aligned} \|(ra_1, ra_2, ra_3)\| &= \sqrt{r^2 a_1^2 + r^2 a_2^2 + r^2 a_3^2} \\ &= \sqrt{r^2} \cdot \sqrt{a_1^2 + a_2^2 + a_3^2} \\ &= |r| \cdot \|\vec{a}\| \end{aligned}$$

(iii) $\|\vec{a} + \vec{b}\| \leq \|\vec{a}\| + \|\vec{b}\|$

triangular inequality
三角不等式



Remark

1-dimensional case:

$$\vec{a} = a \in \mathbb{R}^1$$

$$\|\vec{a}\| = \sqrt{a^2} = |a|$$

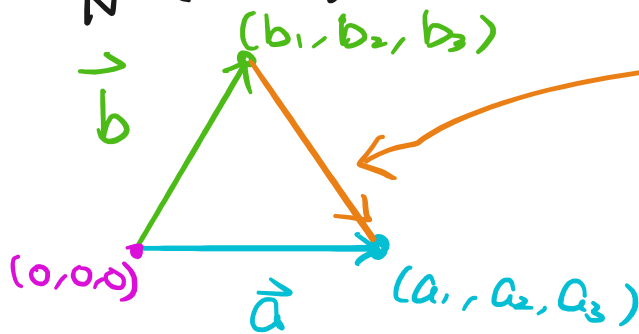
(iii) $\Rightarrow |a+b| \leq |a|+|b|$

Remark

$$\|\vec{a} - \vec{b}\| = \|(a_1 - b_1, a_2 - b_2, a_3 - b_3)\|$$

距離

$$= \sqrt{(a_1 - b_1)^2 + (a_2 - b_2)^2 + (a_3 - b_3)^2}$$



= distance between
 (a_1, a_2, a_3) and (b_1, b_2, b_3)

Example

$$\vec{a} = (1, -1, 2), \quad \vec{b} = (2, 3, -1)$$

$$\textcircled{1} \|\vec{a}\| = \sqrt{6}, \quad \|\vec{b}\| = \sqrt{14}$$

$$\begin{aligned} \textcircled{2} \|\vec{a} + \vec{b}\| &= \sqrt{(1+2, -1+3, 2+(-1))} \quad \|\vec{a}\| + \|\vec{b}\| \\ &= \sqrt{3^2 + 2^2 + 1^2} = \sqrt{14} < \underline{\sqrt{6} + \sqrt{14}} \end{aligned}$$

\textcircled{3} The distance between $(1, -1, 2)$ and $(2, 3, -1)$

$$\begin{aligned} &= \|\vec{a} - \vec{b}\| = \|(1-2, -1-3, 2-(-1))\| \\ &= \sqrt{(-1)^2 + (-4)^2 + 3^2} = \sqrt{26} \quad \# \end{aligned}$$

Def (Def 13.3.1)

Let $\vec{a} = (a_1, a_2, a_3), \vec{b} = (b_1, b_2, b_3) \in \mathbb{R}^3$.

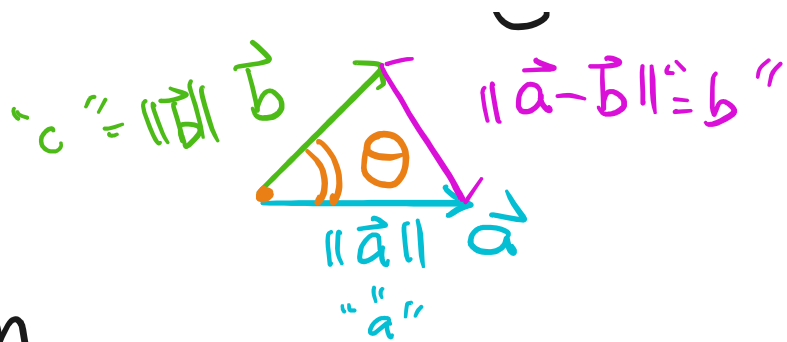
The dot product of \vec{a} and \vec{b} is

$$\vec{a} \cdot \vec{b} = a_1 b_1 + a_2 b_2 + a_3 b_3 \in \mathbb{R}$$

The geometric meaning of $\vec{a} \cdot \vec{b}$ is

Thm

Let θ be the angle from \vec{a} to \vec{b}

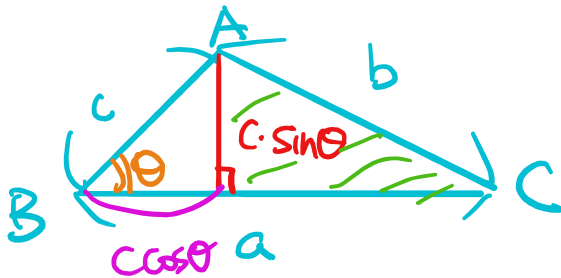


Then

$$\vec{a} \cdot \vec{b} = \|\vec{a}\| \cdot \|\vec{b}\| \cdot \cos \theta$$

pf

Recall: Law of cosine



$$b^2 = (c \sin \theta)^2 + (a - c \cos \theta)^2$$

$$= c^2 \sin^2 \theta + a^2 - 2ac \cos \theta + c^2 \cos^2 \theta$$

$$= a^2 - 2ac \cos \theta + c^2$$

By this formula,

$$\|\vec{a} - \vec{b}\|^2 = \|\vec{a}\|^2 + \|\vec{b}\|^2 - 2 \|\vec{a}\| \|\vec{b}\| \cos \theta$$

$$\Rightarrow \|\vec{a}\| \cdot \|\vec{b}\| \cdot \cos \theta = \frac{1}{2} (\|\vec{a}\|^2 + \|\vec{b}\|^2 - \|\vec{a} - \vec{b}\|^2)$$

$$= \frac{1}{2} \left(\underbrace{(a_1^2 + a_2^2 + a_3^2)}_{\text{orange}} + \underbrace{(b_1^2 + b_2^2 + b_3^2)}_{\text{pink}} \right) - \underbrace{\left((a_1 - b_1)^2 + (a_2 - b_2)^2 + (a_3 - b_3)^2 \right)}_{\text{green}}$$

$$\begin{aligned} & \underbrace{a_1^2 + b_1^2}_{\text{orange}} - \underbrace{2a_1 b_1}_{\text{pink}} + \underbrace{a_2^2 + b_2^2}_{\text{pink}} - \underbrace{2a_2 b_2}_{\text{pink}} \\ & + \underbrace{a_3^2 + b_3^2}_{\text{pink}} - \underbrace{2a_3 b_3}_{\text{pink}} \end{aligned}$$

$$= a_1 b_1 + a_2 b_2 + a_3 b_3 = \vec{a} \cdot \vec{b} \quad \#$$