

Ch. 9 Vector Differential Calculus.

Grad, Div, Curl

Ch. 9 벡터 미분법, 기울기, 발산, 회전

서울대학교
조선해양공학과
서유탉
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9.1 Vectors in 2-Space and 3-Space

☑ **Scalar: A quantity that is determined by its magnitude**

Ex. Length, Voltage, Temperature

☑ **Vector: A quantity that is determined by both its magnitude and its direction (arrow or directed line segment).**

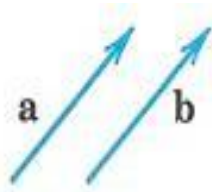
Ex. Force, Velocity (Giving the speed and direction of motion)

- Notation (표시): \mathbf{a} , \mathbf{b} , \mathbf{v} (lowercase boldface letters) or \vec{a} , \vec{b}
- $|\mathbf{a}|$ (norm): The length (or magnitude) of the vector \mathbf{a}
- Unit Vector: A vector of length 1

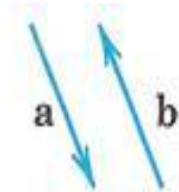
9.1 Vectors in 2-Space and 3-Space

☑ Definition Equality of Vectors (벡터의 상등)

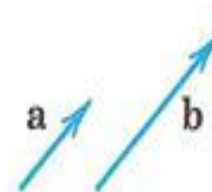
- Two vectors \mathbf{a} and \mathbf{b} are equal ($\mathbf{a} = \mathbf{b}$) if and only if they have the same length and the same direction.



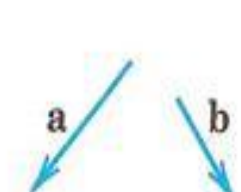
Equal vectors
 $\mathbf{a} = \mathbf{b}$
(A)



Vectors having the
same length but
different directions
(B)



Vectors having the
same direction but
different length
(C)



Vectors having
different length and
different direction
(D)

(A) Equal vectors. (B) ~ (D) Different vectors

9.1 Vectors in 2-Space and 3-Space

☑ Components of a Vector

- Let \mathbf{a} be a given vector with **initial point P: (x_1, y_1, z_1)** and **terminal point Q: (x_2, y_2, z_2)**

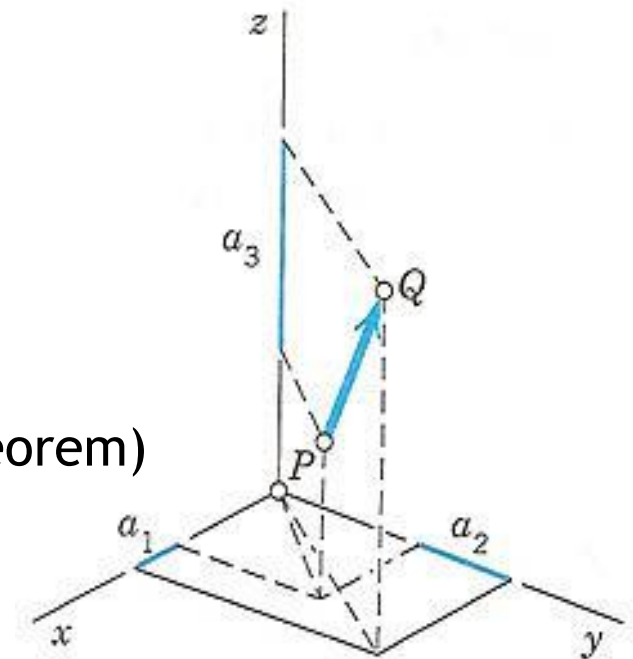
- Components of \mathbf{a}

: The three coordinate differences

$$a_1 = x_2 - x_1, \quad a_2 = y_2 - y_1, \quad a_3 = z_2 - z_1$$

- Notation: $\mathbf{a} = [a_1, a_2, a_3]$

- $|\mathbf{a}| = \sqrt{a_1^2 + a_2^2 + a_3^2}$ (Use the Pythagorean theorem)

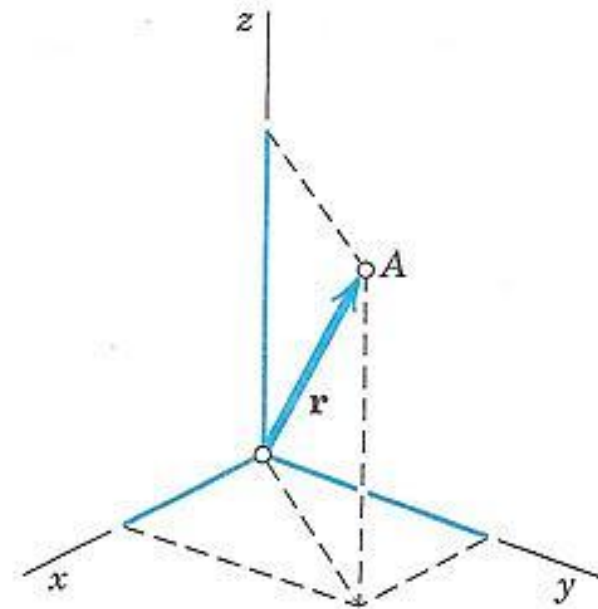


Components of a vector

9.1 Vectors in 2-Space and 3-Space

☑ Components of a Vector

- Position vector \mathbf{r} of a point $A(x, y, z)$
 - : The vector with **the origin** as **the initial point** and **A** the **terminal point**



Position vector \mathbf{r} of a point $A: (x, y, z)$

9.1 Vectors in 2-Space and 3-Space

☑ Theorem 1 Vectors as Ordered Triples of Real Numbers

- A fixed Cartesian coordinate system being given, each vector is uniquely determined by its **ordered triple (순서를 갖는 삼중수)** of corresponding components.
- To each ordered triple of real numbers there corresponds precisely one vector, with $(0, 0, 0)$ corresponding to the zero vector $\mathbf{0}$.

☑ **Zero vector: A vector which has length 0 and no direction.**

☑ $\mathbf{a} = \mathbf{b} \iff a_1 = b_1, a_2 = b_2, a_3 = b_3$

(where $\mathbf{a} = [a_1, a_2, a_3]$, $\mathbf{b} = [b_1, b_2, b_3]$)

9.1 Vectors in 2-Space and 3-Space

☑ Definition Addition of Vectors

- The sum of two vectors $\mathbf{a} = [a_1, a_2, a_3]$, $\mathbf{b} = [b_1, b_2, b_3]$
By adding the corresponding components:

$$\mathbf{a} + \mathbf{b} = [a_1 + b_1, a_2 + b_2, a_3 + b_3]$$

- Geometrically: $\mathbf{a} + \mathbf{b}$ is the vector drawn from the initial point of \mathbf{a} to the terminal point of \mathbf{b}

☑ Basic Properties of Vector Addition

- (a) $\mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$ (Commutativity, 교환법칙)
- (b) $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$ (Associativity, 결합법칙)
- (c) $\mathbf{a} + \mathbf{0} = \mathbf{0} + \mathbf{a} = \mathbf{a}$
- (d) $\mathbf{a} + (-\mathbf{a}) = \mathbf{0}$

9.1 Vectors in 2-Space and 3-Space

☑ Definition Scalar Multiplication (Multiplication by Number)

: The product of any vector and any scalar c (real number c) by multiplying each component : $c\mathbf{a} = [ca_1, ca_2, ca_3]$

- Geometrically: $c\mathbf{a}$ with $c > 0$ has the direction of \mathbf{a} and with $c < 0$ the direction opposite to \mathbf{a} .
- $|c\mathbf{a}| = |c| |\mathbf{a}|$
- $c\mathbf{a} = \mathbf{0}$ if and only if $\mathbf{a} = \mathbf{0}$ or $c = 0$

☑ Basic Properties of Scalar Multiplication

- (a) $c(\mathbf{a} + \mathbf{b}) = c\mathbf{a} + c\mathbf{b}$ (b) $(c + k)\mathbf{a} = c\mathbf{a} + k\mathbf{a}$
(c) $c(k\mathbf{a}) = (ck)\mathbf{a}$ (d) $1\mathbf{a} = \mathbf{a}$

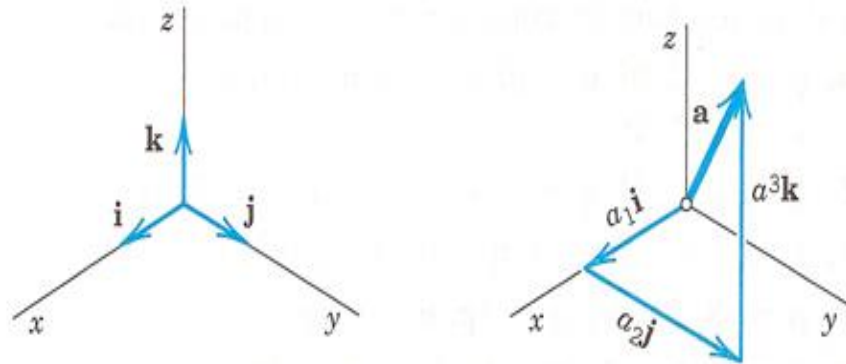
☑ Properties of Vector Addition and Scalar Multiplication

- (a) $0\mathbf{a} = \mathbf{0}$ (b) $(-1)\mathbf{a} = -\mathbf{a}$

9.1 Vectors in 2-Space and 3-Space

☑ Unit Vectors \mathbf{i} , \mathbf{j} , \mathbf{k}

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



The unit vector \mathbf{i} , \mathbf{j} , \mathbf{k} and the representation

- All the vectors $\mathbf{a} = [a_1, a_2, a_3] = a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k}$ form the real vector space \mathbf{R}^3 with two algebraic operations of vector addition and scalar multiplication as just defined.
- \mathbf{R}^3 has dimension 3.
- The triple of vectors \mathbf{i} , \mathbf{j} , \mathbf{k} is a standard basis (표준기저) of \mathbf{R}^3 .

9.2 Inner Product (Dot Product, 내적)

☑ Definition Inner Product (Dot Product) of Vectors

- Inner product or dot product
- The product of their lengths times the cosine of their angle.

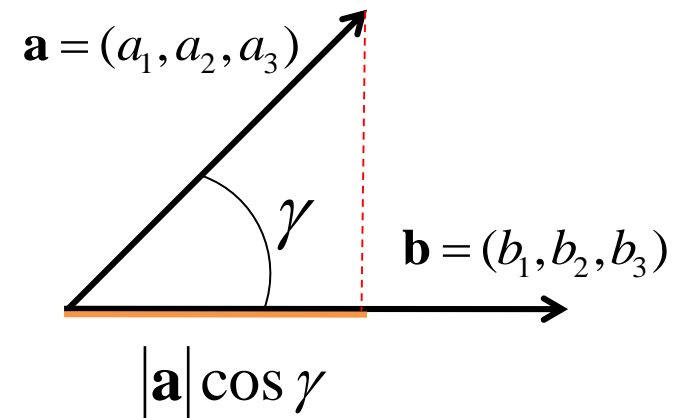
$$\mathbf{a} \bullet \mathbf{b} = \begin{cases} |\mathbf{a}| |\mathbf{b}| \cos \gamma & \text{if } \mathbf{a} \neq \mathbf{0}, \mathbf{b} \neq \mathbf{0} \\ 0 & \text{if } \mathbf{a} = \mathbf{0} \text{ or } \mathbf{b} = \mathbf{0} \end{cases}$$

- The angle γ , $0 \leq \gamma \leq \pi$, between \mathbf{a} and \mathbf{b} is measured when the initial points of the vectors coincide.

$$\mathbf{a} = [a_1, a_2, a_3], \quad \mathbf{b} = [b_1, b_2, b_3]$$

- In components.

$$\mathbf{a} \bullet \mathbf{b} = a_1 b_1 + a_2 b_2 + a_3 b_3$$



9.2 Inner Product (Dot Product)

☑ Theorem 1 Orthogonality (직교성)

- The inner product of two nonzero vectors is 0 if and only if these vectors are perpendicular.

☑ Length and Angle

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \cos \gamma$$

$$|\mathbf{a}| = \sqrt{\mathbf{a} \cdot \mathbf{a}}$$

$$\cos \gamma = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}| |\mathbf{b}|} = \frac{\mathbf{a} \cdot \mathbf{b}}{\sqrt{\mathbf{a} \cdot \mathbf{a}} \sqrt{\mathbf{b} \cdot \mathbf{b}}}$$

9.2 Inner Product (Dot Product)

☑ Properties of the Inner Product

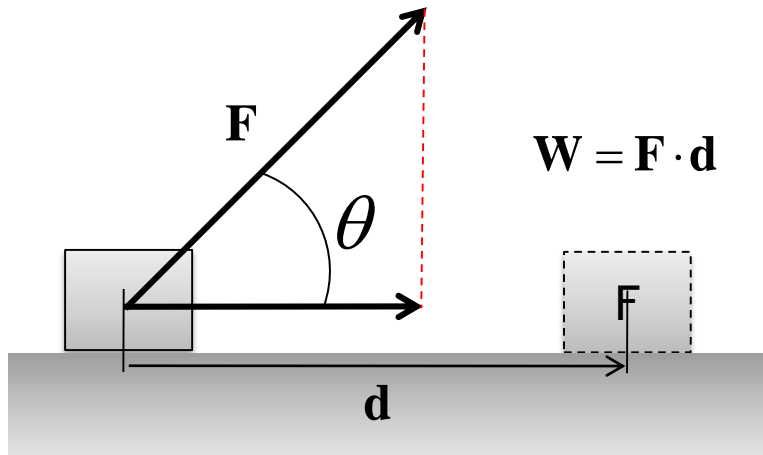
For any vectors $\mathbf{a}, \mathbf{b}, \mathbf{c}$ and scalars q_1, q_2

1. $[q_1\mathbf{a} + q_2\mathbf{b}] \bullet \mathbf{c} = q_1\mathbf{a} \bullet \mathbf{c} + q_2\mathbf{b} \bullet \mathbf{c}$ (Linearity)
2. $\mathbf{a} \bullet \mathbf{b} = \mathbf{b} \bullet \mathbf{a}$ (Symmetry)
3. $\begin{cases} \mathbf{a} \bullet \mathbf{a} \geq 0 \\ \mathbf{a} \bullet \mathbf{a} = 0 \text{ if and only if } \mathbf{a} = \mathbf{0} \end{cases}$ (Positive definiteness)
4. $(\mathbf{a} + \mathbf{b}) \bullet \mathbf{c} = \mathbf{a} \bullet \mathbf{c} + \mathbf{b} \bullet \mathbf{c}$ (Distributivity)
5. $|\mathbf{a} \bullet \mathbf{b}| \leq |\mathbf{a}| |\mathbf{b}|$ (Cauchy-Schwarz inequality)
6. $|\mathbf{a} + \mathbf{b}| \leq |\mathbf{a}| + |\mathbf{b}|$ (Triangle inequality)
7. $|\mathbf{a} + \mathbf{b}|^2 + |\mathbf{a} - \mathbf{b}|^2 = 2(|\mathbf{a}|^2 + |\mathbf{b}|^2)$ (Parallelogram equality)

평행사변형

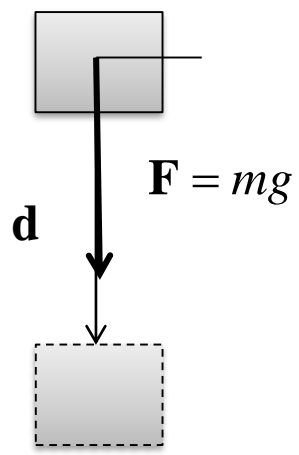
9.2 Inner Product (Dot Product)

☑ Work done by force

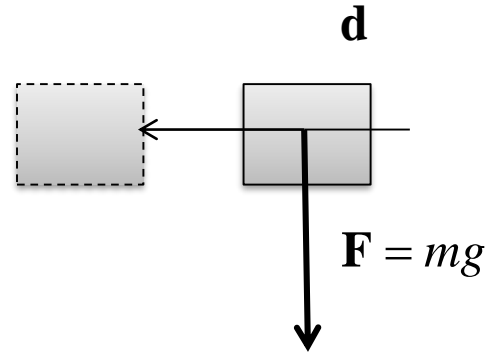


$$W = |\mathbf{F}| |\mathbf{d}| \cos \theta = \mathbf{F} \cdot \mathbf{d}$$

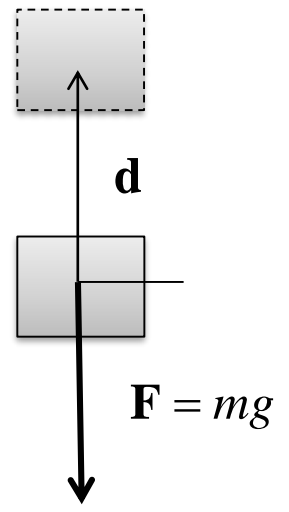
9.2 Inner Product (Dot Product)



$$W = |\mathbf{F}||\mathbf{d}|\cos 0 = |\mathbf{F}||\mathbf{d}|$$



$$W = |\mathbf{F}||\mathbf{d}|\cos 90^\circ = 0$$



$$W = |\mathbf{F}||\mathbf{d}|\cos 180^\circ = -|\mathbf{F}||\mathbf{d}|$$

9.2 Inner Product (Dot Product)

- ☑ Component or projection of vector \mathbf{a} in the direction of a vector \mathbf{b}

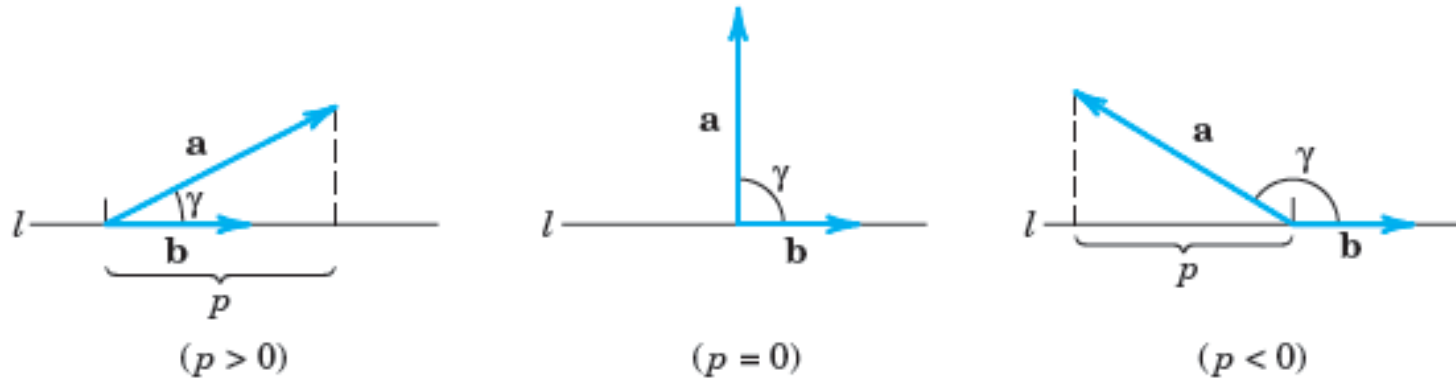


Fig. 181. Component of a vector \mathbf{a} in the direction of a vector \mathbf{b}

$$p = |\mathbf{a}| \cos \gamma$$

$$|\mathbf{b}| / |\mathbf{b}| = 1$$

$$p = |\mathbf{a}| \cos \gamma \frac{|\mathbf{b}|}{|\mathbf{b}|} = \frac{|\mathbf{a}| |\mathbf{b}| \cos \gamma}{|\mathbf{b}|} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|}$$

9.2 Inner Product (Dot Product)

☑ Ex.6 Normal Vector to a Plane

- Find a unit vector perpendicular to the plane $4x + 2y + 4z = -7$

$$\text{Q: } \mathbf{a} \cdot \mathbf{r} = a_1x + a_2y + a_3z = 0$$

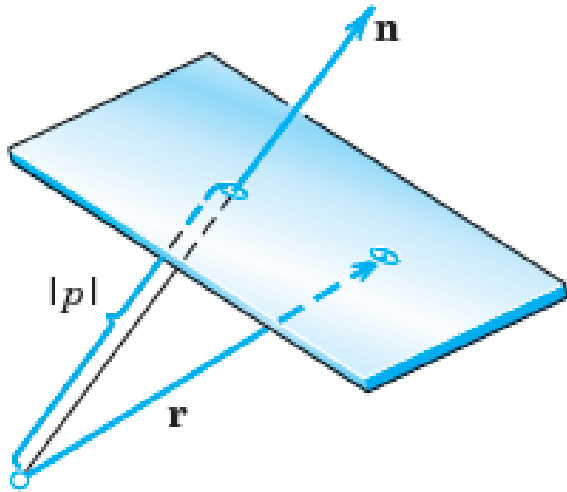


Fig. 184. Normal vector to a plane

We may write any plane in space as

$$\mathbf{a} \cdot \mathbf{r} = a_1x + a_2y + a_3z = c \quad \dots (1)$$

$$\mathbf{a} = [4, 2, 4], \quad c = -7$$

$$\mathbf{n} = \frac{1}{|\mathbf{a}|} \mathbf{a} \rightarrow |\mathbf{a}| = 6, \quad \mathbf{n} = \frac{1}{6} \mathbf{a}$$

Dividing Eq. (1) by $|\mathbf{a}|$

$$\mathbf{n} \cdot \mathbf{r} = p \quad \dots (2) \quad \text{where, } p = \frac{c}{|\mathbf{a}|}$$

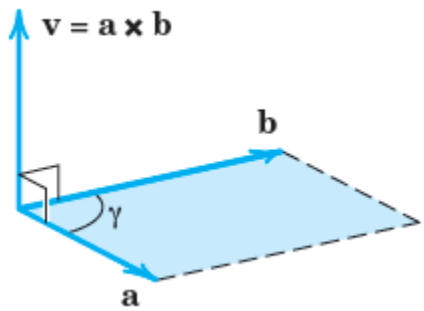
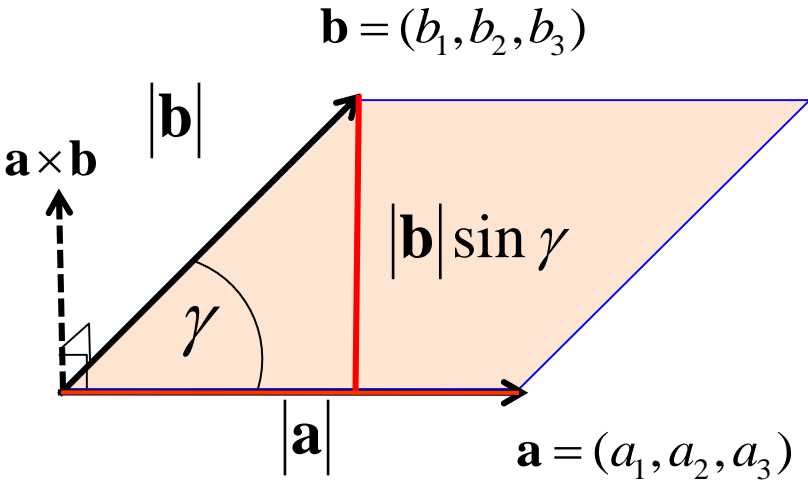
9.3 Vector Product (Cross Product, 외적)

☑ Definition Vector Product of Vectors

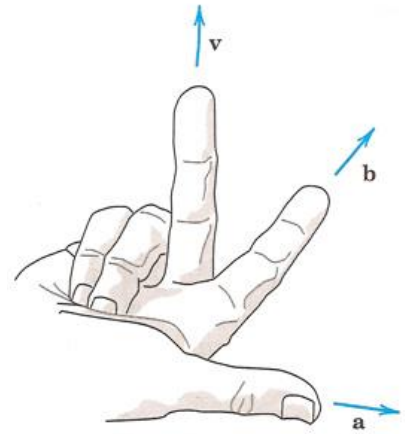
- Vector product (Cross Product, Outer Product) $\mathbf{v} = \mathbf{a} \times \mathbf{b}$
- If \mathbf{a} and \mathbf{b} have the same or opposite direction, or if $\mathbf{a} = \mathbf{0}$ or $\mathbf{b} = \mathbf{0}$, then $\mathbf{a} \times \mathbf{b} = \mathbf{0}$

☑ Length of $|\mathbf{v}| = |\mathbf{a}| |\mathbf{b}| \sin \gamma$: the area of blue parallelogram

☑ Direction of \mathbf{v} : perpendicular to both \mathbf{a} and \mathbf{b} (form a right-handed triple)



Vector product



Right-handed triple of vectors $\mathbf{a}, \mathbf{b}, \mathbf{v}$

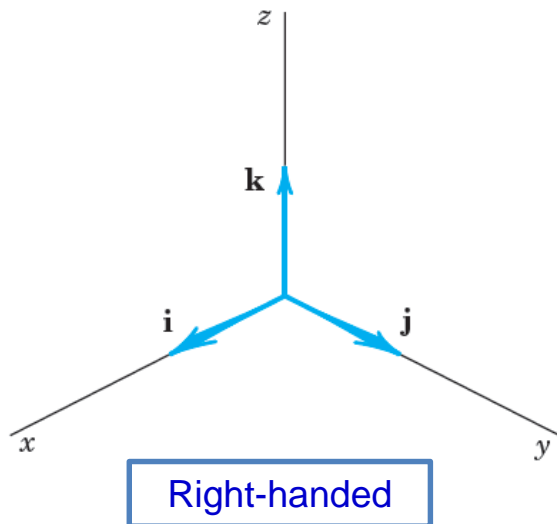
9.3 Vector Product (Cross Product)

☑ In components

$$\mathbf{a} = [a_1, a_2, a_3], \quad \mathbf{b} = [b_1, b_2, b_3]$$

$$\begin{aligned} \mathbf{a} \times \mathbf{b} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} \mathbf{i} - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} \mathbf{j} + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \mathbf{k} \\ &= [a_2b_3 - a_3b_2, \quad a_3b_1 - a_1b_3, \quad a_1b_2 - a_2b_1] \end{aligned}$$

☑ Right-Handed Cartesian Coordinate System

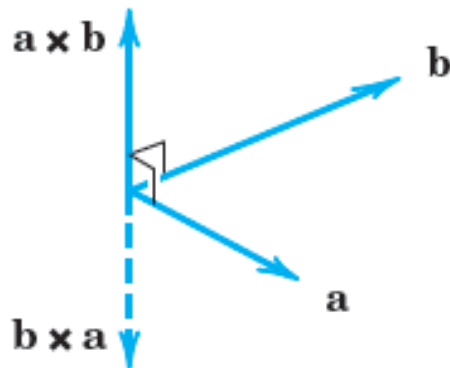


$$\begin{aligned} \mathbf{i} \times \mathbf{j} &= \mathbf{k}, & \mathbf{j} \times \mathbf{k} &= \mathbf{i}, & \mathbf{k} \times \mathbf{i} &= \mathbf{j} \\ \mathbf{j} \times \mathbf{i} &= -\mathbf{k}, & \mathbf{k} \times \mathbf{j} &= -\mathbf{i}, & \mathbf{i} \times \mathbf{k} &= -\mathbf{j}. \end{aligned}$$

9.3 Vector Product (Cross Product)

☑ Theorem 1 General Properties of Vector Products

1. $(l\mathbf{a}) \times \mathbf{b} = l(\mathbf{a} \times \mathbf{b}) = \mathbf{a} \times (l\mathbf{b})$
2. (a) $\mathbf{a} \times (\mathbf{b} + \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) + (\mathbf{a} \times \mathbf{c})$
(b) $(\mathbf{a} + \mathbf{b}) \times \mathbf{c} = (\mathbf{a} \times \mathbf{c}) + (\mathbf{b} \times \mathbf{c})$
(Distributive with respect to vector addition)
3. $\mathbf{b} \times \mathbf{a} = -(\mathbf{a} \times \mathbf{b})$
(Anticommutative, 반교환법칙)
4. $\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) \neq (\mathbf{a} \times \mathbf{b}) \times \mathbf{c}$
(The parentheses cannot be omitted.)



Anticommutativity

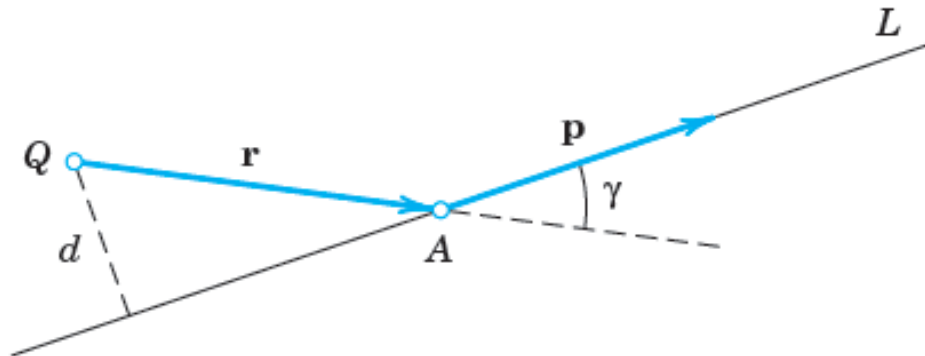
9.3 Vector Product (Cross Product)

☑ Ex 3. Moment of a Force

- The moment m of a force \mathbf{p} about a point Q

$$m = |\mathbf{p}| d = |\mathbf{r}||\mathbf{p}|\sin \gamma = |\mathbf{r} \times \mathbf{p}|$$

$$Q: m = |\mathbf{p}| d = |\mathbf{p}||\mathbf{r}|\sin \gamma = \mathbf{p} \times \mathbf{r} ?$$



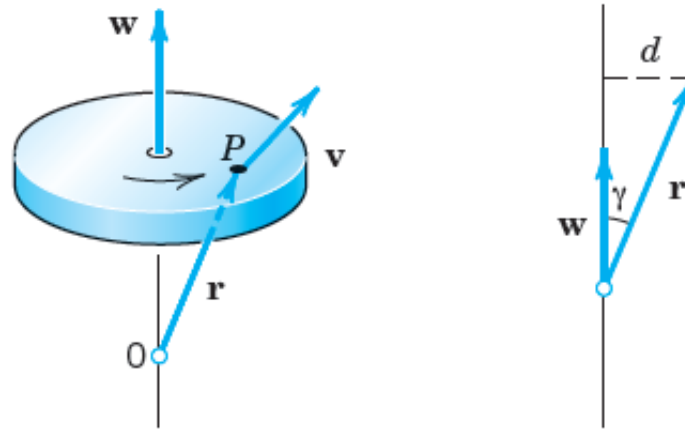
9.3 Vector Product (Cross Product)

☑ Ex 5. Velocity of a Rotating Body

- Rotation of a rigid body B in space can be simply and uniquely described by a vector \mathbf{w} .
- The length of \mathbf{w} = angular speed ω (각속력) of the rotation
- The speed (선속력) of P

$$\omega d = |\mathbf{w}||\mathbf{r}| \sin \gamma = |\mathbf{w} \times \mathbf{r}|$$

- $\mathbf{V} = \mathbf{w} \times \mathbf{r}$



Rotation of a rigid body

9.3 Vector Product (Cross Product)

☑ Scalar Triple Product (스칼라 삼중적)

- Scalar triple product of three vectors

$$\mathbf{a} = [a_1, a_2, a_3], \mathbf{b} = [b_1, b_2, b_3], \mathbf{c} = [c_1, c_2, c_3]$$

$$(\mathbf{a} \ \mathbf{b} \ \mathbf{c}) = \mathbf{a} \bullet (\mathbf{b} \times \mathbf{c}) = a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} + a_2 \begin{vmatrix} b_3 & b_1 \\ c_3 & c_1 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$

$$= \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

$$\mathbf{b} \times \mathbf{c} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} \mathbf{i} - \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} \mathbf{j} + \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix} \mathbf{k}$$

9.3 Vector Product (Cross Product)

☑ **Theorem 2 Properties and Applications of Scalar Triple Products**

- The dot and cross can be interchanged:

$$(\mathbf{a} \ \mathbf{b} \ \mathbf{c}) = \mathbf{a} \bullet (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) \bullet \mathbf{c}$$

$$(\mathbf{a} \times \mathbf{b}) \bullet \mathbf{c} = \mathbf{c} \bullet (\mathbf{a} \times \mathbf{b}) = \begin{vmatrix} c_1 & c_2 & c_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = - \begin{vmatrix} a_1 & a_2 & a_3 \\ c_1 & c_2 & c_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$$

$$= + \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = \mathbf{a} \bullet (\mathbf{b} \times \mathbf{c})$$

9.3 Vector Product (Cross Product)

☑ Theorem 2 Properties and Applications of Scalar Triple Products

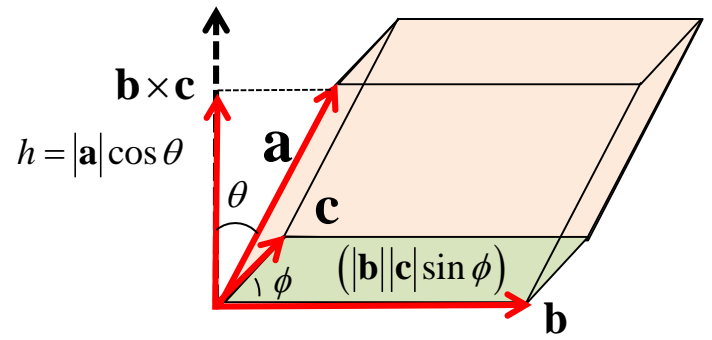
- **Geometric Interpretation**

The absolute value $|(\mathbf{a} \ \mathbf{b} \ \mathbf{c})|$ is the volume of the parallelepiped (평행육면체) with \mathbf{a} , \mathbf{b} , \mathbf{c} as edge vectors.

- **Linear Independence**

Three vectors in \mathbf{R}^3 are linearly independent if and only if their scalar triple product is not zero.

The volume of the parallelepiped is
 $|\mathbf{b} \times \mathbf{c}| h = |\mathbf{a}| |\mathbf{b} \times \mathbf{c}| \cos \theta = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$



Geometric Interpretation

Three nonzero vectors, whose initial points coincide, are linearly independent.

The vectors do not lie in the same plane nor lie on the same straight line.

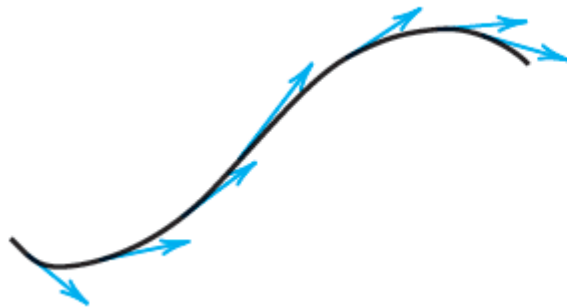
The triple product is not zero.

9.4 Vector and Scalar Functions and Fields. Vector Calculus: Derivatives

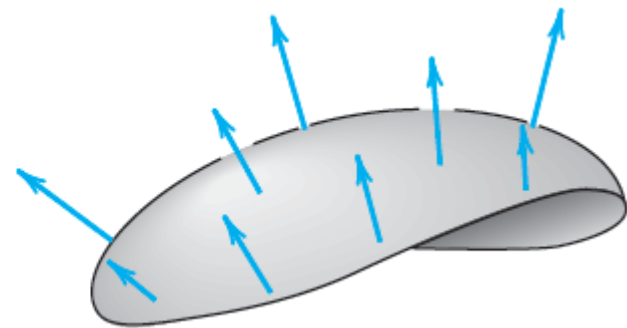
☑ Vector function (벡터 함수)

- Function whose values are vectors $\mathbf{v} = \mathbf{v}(P) = [v_1(P), v_2(P), v_3(P)]$ depending on the points P in space.
- A vector function defines a vector field.
- If we introduce Cartesian coordinates x, y, z ,

$$\mathbf{v} = \mathbf{v}(x, y, z) = [v_1(x, y, z), v_2(x, y, z), v_3(x, y, z)]$$



Field of tangent vectors of a curve



Field of normal vectors of a surface

9.4 Vector and Scalar Functions and Fields. Vector Calculus: Derivatives

☑ Scalar function

- Function whose values are scalars $f = f(P)$ depending in P
- A scalar function defines a scalar field.

Ex. Temperature field in a body, Pressure field of the air in the earth's atmosphere

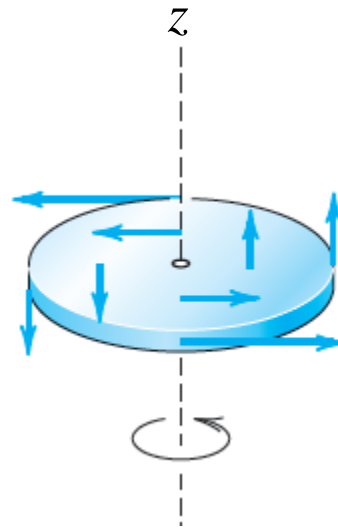
9.4 Vector and Scalar Functions and Fields. Vector Calculus: Derivatives

☑ Ex 2. Vector Field (Velocity Field)

$$\mathbf{v}(x, y, z) = \mathbf{w} \times \mathbf{r} = \mathbf{w} \times [x, y, z] = \mathbf{w} \times (x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$$

$$\begin{array}{c} \uparrow \\ \mathbf{w} = \omega \mathbf{k} \end{array}$$

$$\mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 0 & 0 & \omega \\ x & y & z \end{vmatrix} = \omega[-y, x, 0] = \omega(-y\mathbf{i} + x\mathbf{j})$$



Velocity field of a rotation body

9.4 Vector and Scalar Functions and Fields. Vector Calculus: Derivatives

✓ Vector Calculus

- An infinite sequence (무한수열) of vectors $\mathbf{a}_{(n)}$ is said to converge if

$$\mathbf{a} = \lim_{n \rightarrow \infty} \mathbf{a}_{(n)} \quad (\mathbf{a}_{(n)}, n = 1, 2, \dots \text{ converge to } \mathbf{a})$$

$$\Leftrightarrow \text{There is } \mathbf{a} \text{ such that } \lim_{n \rightarrow \infty} |\mathbf{a}_{(n)} - \mathbf{a}| = 0$$

- $\mathbf{v}(t)$ is said to have limit \mathbf{l} if $\lim_{t \rightarrow t_0} \mathbf{v}(t) = \mathbf{l} \quad \Leftrightarrow \quad \lim_{t \rightarrow t_0} |\mathbf{v}(t) - \mathbf{l}| = 0$

✓ Continuity

- $\mathbf{v}(t)$ is continuous at $t = t_0 \Leftrightarrow$ it is defined in some neighborhood of t_0 and $\lim_{t \rightarrow t_0} \mathbf{v}(t) = \mathbf{v}(t_0)$.
- $\mathbf{v}(t) = [v_1(t), v_2(t), v_3(t)]$ is continuous at $t_0 \Leftrightarrow$ its three components are continuous at t_0 .

9.4 Vector and Scalar Functions and Fields. Vector Calculus: Derivatives

✓ Definition: Derivative of a Vector Function

▪ $\mathbf{v}(t)$ is differentiable at $t \Leftrightarrow \mathbf{v}'(t) = \lim_{\Delta t \rightarrow 0} \frac{\mathbf{v}(t + \Delta t) - \mathbf{v}(t)}{\Delta t}$

- The derivative is obtained by differentiating each component separately.

$$\mathbf{v}'(t) = \left[v_1'(t), v_2'(t), v_3'(t) \right]$$

- Properties of Derivative of a Vector Function

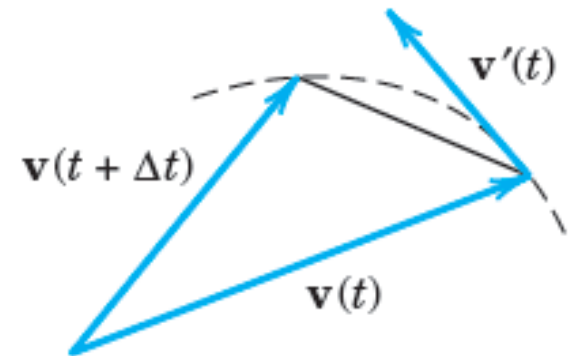
1. $(c\mathbf{v})' = c\mathbf{v}'$ (c constant)

2. $(\mathbf{u} + \mathbf{v})' = \mathbf{u}' + \mathbf{v}'$

3. $(\mathbf{u} \cdot \mathbf{v})' = \mathbf{u}' \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{v}'$

4. $(\mathbf{u} \times \mathbf{v})' = \mathbf{u}' \times \mathbf{v} + \mathbf{u} \times \mathbf{v}'$

5. $(\mathbf{u} \ \mathbf{v} \ \mathbf{w})' = (\mathbf{u}' \ \mathbf{v} \ \mathbf{w}) + (\mathbf{u} \ \mathbf{v}' \ \mathbf{w}) + (\mathbf{u} \ \mathbf{v} \ \mathbf{w}')$



Derivative of a vector function

Q : Prove this.

9.4 Vector and Scalar Functions and Fields. Vector Calculus: Derivatives

☑ Partial Derivatives of a Vector Function

$$\mathbf{v} = [v_1, v_2, v_3] = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$$

are differentiable functions of n variables t_1, \dots, t_n

$$\frac{\partial \mathbf{v}}{\partial t_l} = \frac{\partial v_1}{\partial t_l} \mathbf{i} + \frac{\partial v_2}{\partial t_l} \mathbf{j} + \frac{\partial v_3}{\partial t_l} \mathbf{k}$$

$$\frac{\partial^2 \mathbf{v}}{\partial t_l \partial t_m} = \frac{\partial^2 v_1}{\partial t_l \partial t_m} \mathbf{i} + \frac{\partial^2 v_2}{\partial t_l \partial t_m} \mathbf{j} + \frac{\partial^2 v_3}{\partial t_l \partial t_m} \mathbf{k}$$

9.5 Curves. Arc Length. Curvature. Torsion

☑ Differential Geometry (미분 기하학)

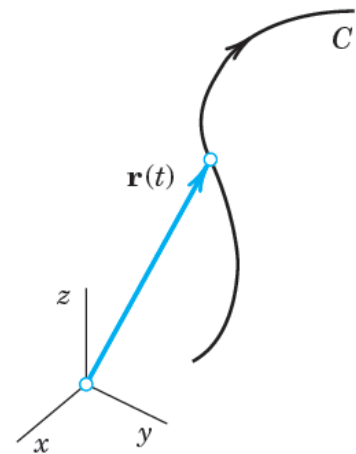
- A mathematical discipline that uses the methods of differential and integral calculus to study problems in geometry
- It plays a role in mechanics, computer-aided and traditional engineering design, geography (지리학), space travel, and relativity theory.

☑ Parametric Representation: Representation of the curve occurred as path of moving body

$$\mathbf{r}(t) = [x(t), y(t), z(t)] = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$$

→ all three coordinates are dependent on t .

- ☑ Here t is the parameter and x, y, z are Cartesian coordinates.



Parametric representation of a curve

9.5 Curves. Arc Length. Curvature. Torsion

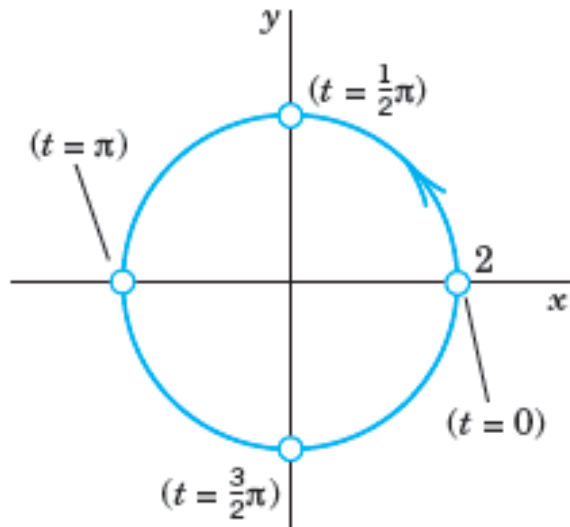
☑ Example 1

$$x^2 + y^2 = 4, z = 0$$

$$\begin{aligned}\mathbf{r}(t) &= [2 \cos t, 2 \sin t, 0] \\ &= 2 \cos t \mathbf{i} + 2 \sin t \mathbf{j}\end{aligned}$$

Let $t^* = -t \Rightarrow t = -t^*$

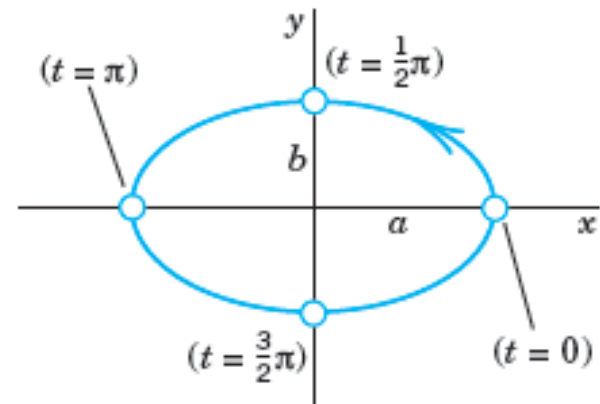
$$\mathbf{r}^*(t^*) = [2 \cos(-t^*), 2 \sin(-t^*), 0]$$



☑ Example 2

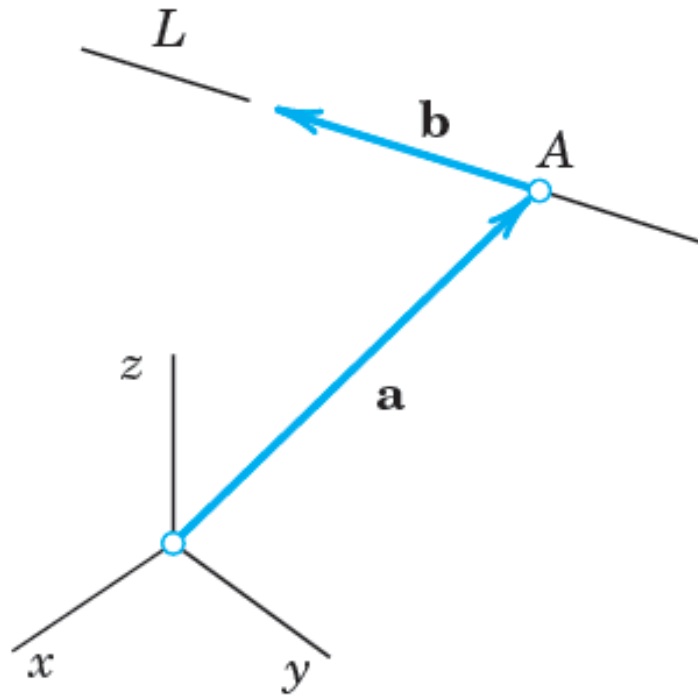
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1, z = 0$$

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



9.5 Curves. Arc Length. Curvature. Torsion

☑ Example 3 Straight Line



Q: How to represent as a vector?

$$\mathbf{r}(t) = ?$$

$$\mathbf{r}(t) = \mathbf{a} + t\mathbf{b}$$

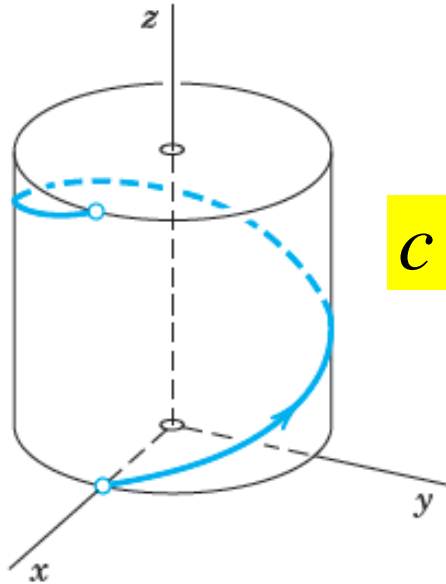
Parametric representation of a straight line

9.5 Curves. Arc Length. Curvature. Torsion

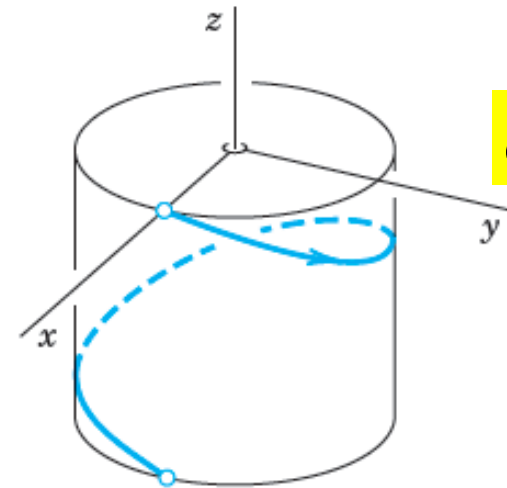
☑ Example 5 circular helix

$$\mathbf{r}(t) = [a \cos t, a \sin t, ct]$$

Q : How two helixes differ?



Right-handed circular helix



Left-handed circular helix

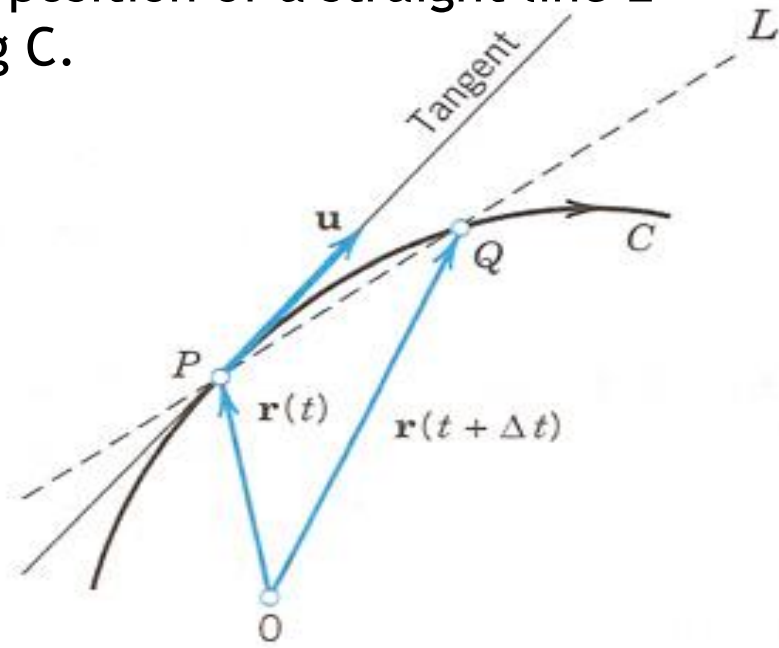
9.5 Curves. Arc Length. Curvature. Torsion

☑ **Tangent (접선) to a Curve:** The limiting position of a straight line L through P and Q as Q approaches P along C .

$$\mathbf{r}'(t) = \lim_{\Delta t \rightarrow 0} \frac{1}{\Delta t} [\mathbf{r}(t + \Delta t) - \mathbf{r}(t)]$$

: Tangent vector of C at P

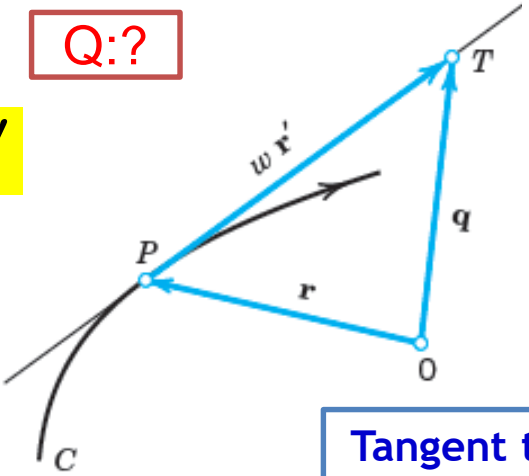
☑ $\mathbf{u} = \frac{1}{|\mathbf{r}'|} \mathbf{r}'$: Unit tangent vector



Tangent to a curve

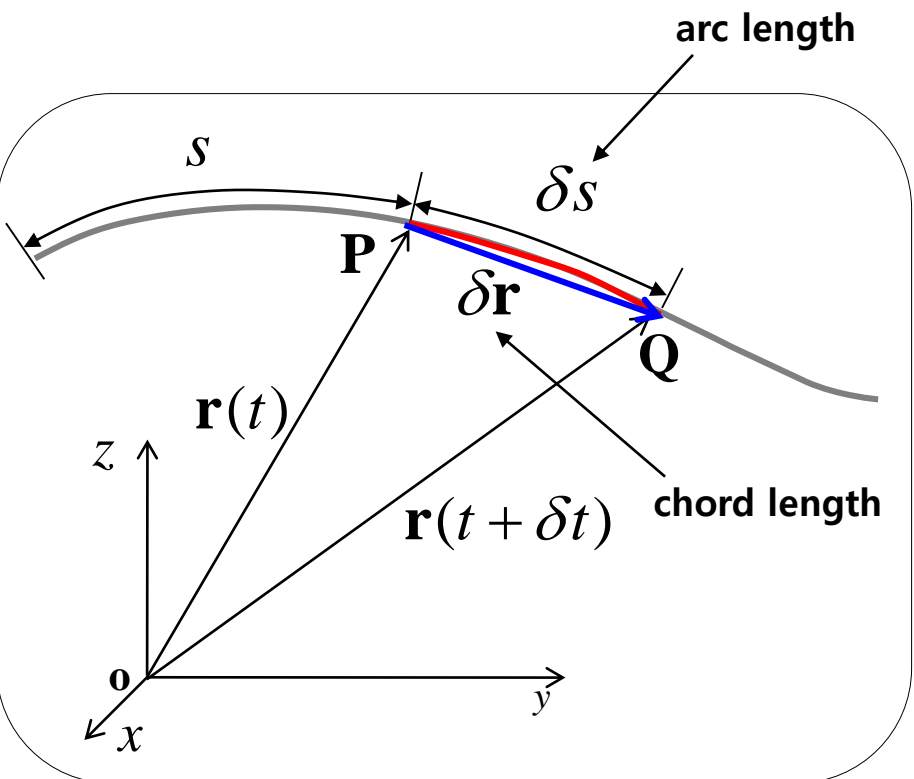
☑ Tangent to C at P Q:?

$\mathbf{q}(w) = \mathbf{r} + w\mathbf{r}'$



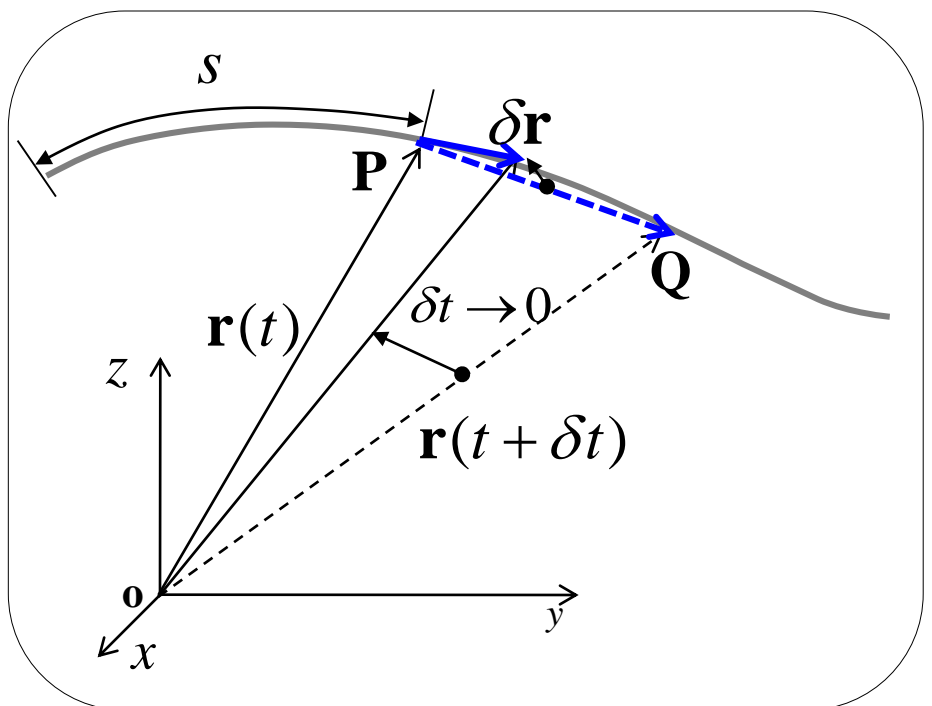
Tangent to C at P

9.5 Curves. Arc Length. Curvature. Torsion



The chord PQ

$$\delta \mathbf{r} = \mathbf{r}(t + \delta t) - \mathbf{r}(t)$$

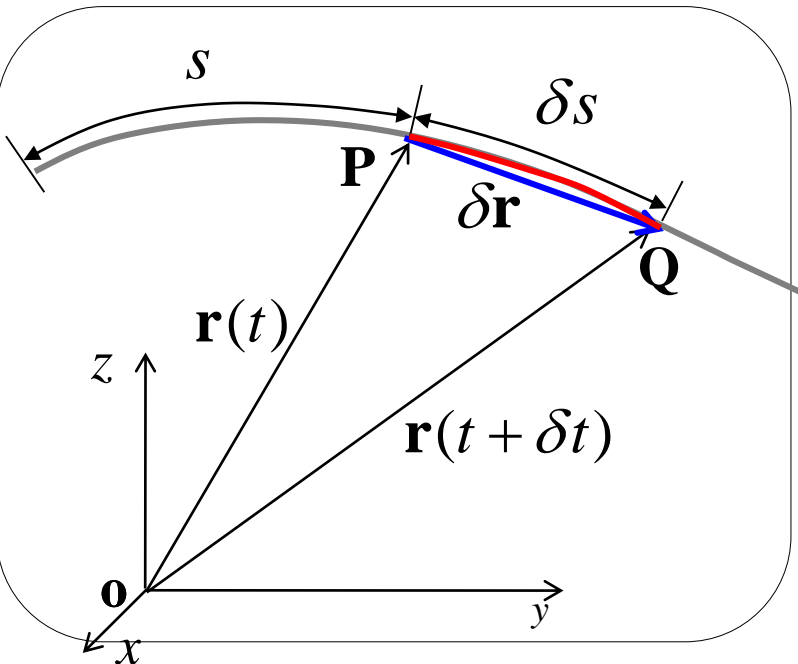


The tangent vector at P

$$\lim_{\delta t \rightarrow 0} \frac{\delta \mathbf{r}}{\delta t} = \frac{d\mathbf{r}}{dt} = \mathbf{r}'$$

9.5 Curves. Arc Length. Curvature. Torsion

✓ Arc Length S of a Curve



The chord PQ

tangent vector at P

$$\lim_{\delta t \rightarrow 0} \frac{\delta \mathbf{r}}{\delta t} = \frac{d\mathbf{r}}{dt} = \mathbf{r}'$$

Linear element of C: ds

$$\lim_{\delta t \rightarrow 0} \frac{\delta s}{\delta t} = \frac{ds}{dt} = \left| \frac{d\mathbf{r}}{dt} \right| = |\mathbf{r}'| \Rightarrow ds = |\mathbf{r}'| dt$$

$$s = \int_{t_0}^{t_1} ds = \int_{t_0}^{t_1} s'(t) dt = \int_{t_0}^{t_1} |\mathbf{r}'(t)| dt$$

$$= \int_{t_0}^{t_1} \sqrt{\mathbf{r}' \cdot \mathbf{r}'} dt$$

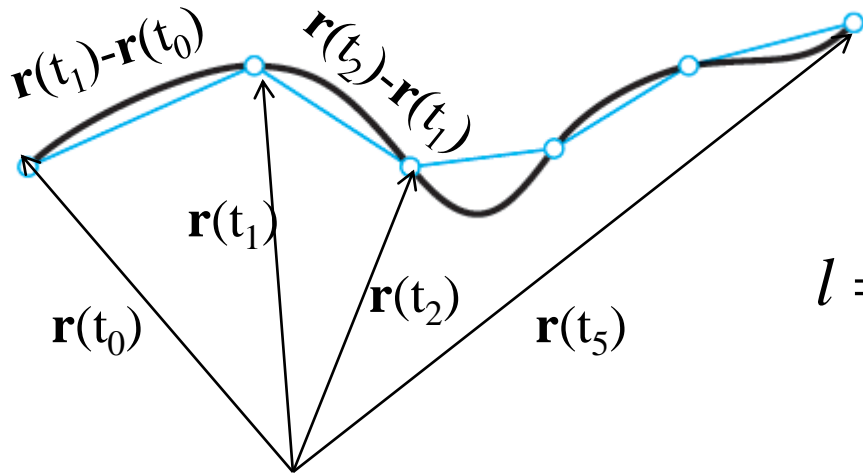
Arc length of S

$$s(t) = \int_{t_0}^t \sqrt{\mathbf{r}' \cdot \mathbf{r}'} d\tilde{t} \quad \left(\mathbf{r}' = \frac{d\mathbf{r}}{d\tilde{t}} \right)$$

9.5 Curves. Arc Length. Curvature. Torsion

✓ Length of a Curve

$t_0 (= a), t_1, \dots, t_{n-1}, t_n (= b)$, where $t_0 < t_1 < \dots < t_n$

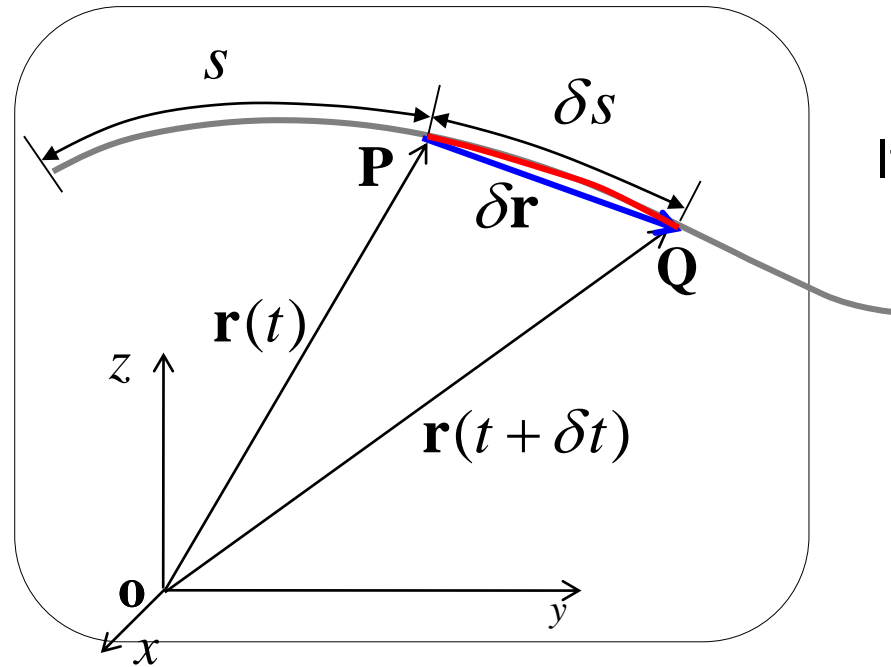


$$l = \int_a^b \sqrt{\mathbf{r}' \cdot \mathbf{r}'} dt \quad \left(\mathbf{r}' = \frac{d\mathbf{r}}{dt} \right)$$

Length of a curve

9.5 Curves. Arc Length. Curvature. Torsion

✓ Linear Element ds



The chord PQ

$$\lim_{\delta t \rightarrow 0} \frac{\delta s}{\delta t} = \frac{ds}{dt} = \left| \frac{d\mathbf{r}}{dt} \right| = |\mathbf{r}'|$$

It is customary to write

$$d\mathbf{r} = [dx, dy, dz]$$

$$\left(\frac{ds}{dt} \right)^2 = \frac{d\mathbf{r}}{dt} \cdot \frac{d\mathbf{r}}{dt} = |\mathbf{r}'(t)|^2$$

$$= \left(\frac{dx}{dt} \right)^2 + \left(\frac{dy}{dt} \right)^2 + \left(\frac{dz}{dt} \right)^2$$

$$\Rightarrow ds^2 = d\mathbf{r} \cdot d\mathbf{r} = dx^2 + dy^2 + dz^2$$

9.5 Curves. Arc Length. Curvature. Torsion

☑ Arc Length as Parameter

- Unit tangent vector

$$\mathbf{u}(t) = \frac{1}{|\mathbf{r}'(t)|} \mathbf{r}'(t)$$

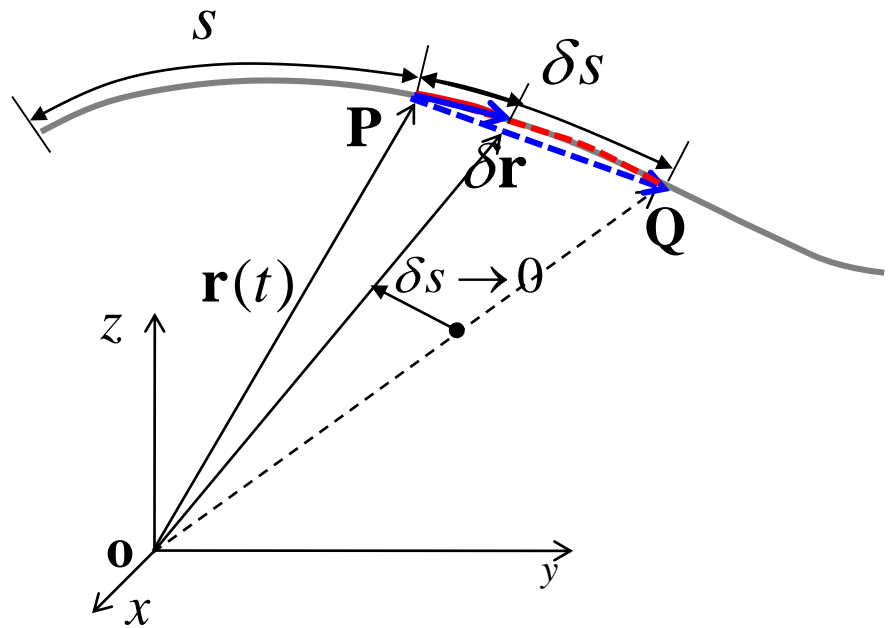
- If choose s as parameter, then **chord length** and **arc length** become equal in the limit.

- The unit tangent vector at P

$$\lim_{\delta s \rightarrow 0} \frac{\delta \mathbf{r}}{\delta s} = \frac{d\mathbf{r}}{ds} = \mathbf{u}(s)$$

$$\therefore \mathbf{u}(s) = \frac{d\mathbf{r}(s)}{ds} = \mathbf{r}'(s)$$

Q: $\mathbf{r}(t)$ vs $\mathbf{r}(s)$, $\mathbf{u}(t)$ vs $\mathbf{u}(s)$?



$$|\mathbf{r}'(s)| = \lim_{\delta s \rightarrow 0} \left| \frac{\delta \mathbf{r}}{\delta s} \right| = \frac{ds}{ds} = 1$$

9.5 Curves. Arc Length. Curvature. Torsion

✓ Example 6 Circular helix

$$\mathbf{r}(t) = [a \cos t, a \sin t, ct]$$

Q: represent \mathbf{r} with arc length s

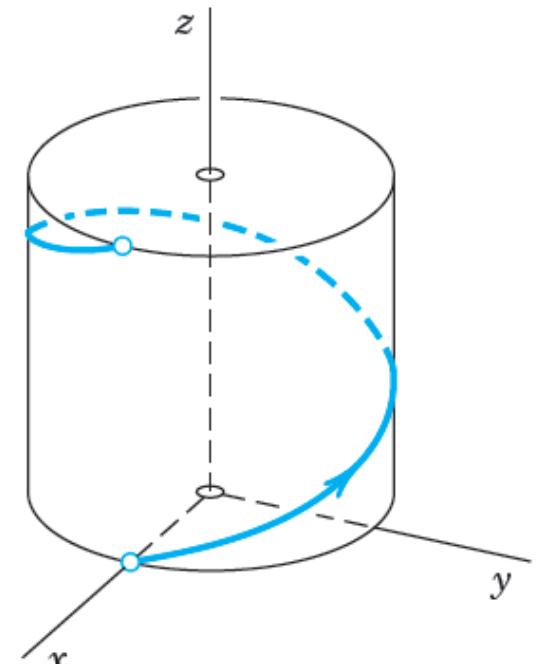
$$\left(\frac{ds}{dt}\right)^2 = \left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2 = a^2 + c^2 = K^2$$

$$ds = K dt$$

$$s = Kt$$

$$t = s / K$$

$$\mathbf{r}^*(s) = \mathbf{r}\left(\frac{s}{K}\right) = \left[a \cos \frac{s}{K}, a \sin \frac{s}{K}, \frac{cs}{K} \right],$$



$$K = \sqrt{a^2 + c^2}.$$

9.5 Curves. Arc Length. Curvature. Torsion

☑ Curves in Mechanics. Velocity. Acceleration

- Curves serve as **path of moving body** in mechanics
- Curve is represented by a parametric representation $\mathbf{r}(t)$ with t as parameter.
- The tangent vector $\mathbf{r}'(t)$ of C is the velocity vector $\mathbf{v}(t)$
- The second derivative of $\mathbf{r}(t)$ is the acceleration vector $\mathbf{a}(t)$

$$\mathbf{v}(t) = \mathbf{r}'(t)$$

$$\mathbf{a}(t) = \mathbf{v}'(t) = \mathbf{r}''(t)$$

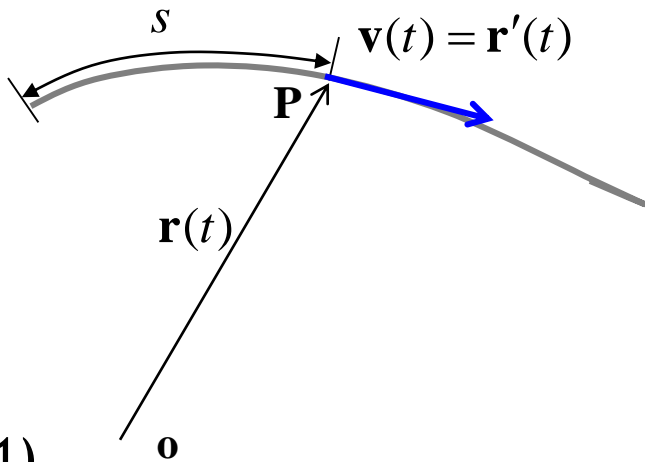
9.5 Curves. Arc Length. Curvature. Torsion

☑ Tangential and Normal Acceleration: $\mathbf{a} = \mathbf{a}_{\text{tan}} + \mathbf{a}_{\text{norm}}$

- Tangential velocity vector

$$\mathbf{v}(t) = \frac{d\mathbf{r}}{dt} = \frac{d\mathbf{r}}{ds} \frac{ds}{dt} = \mathbf{u}(s) \frac{ds}{dt}$$

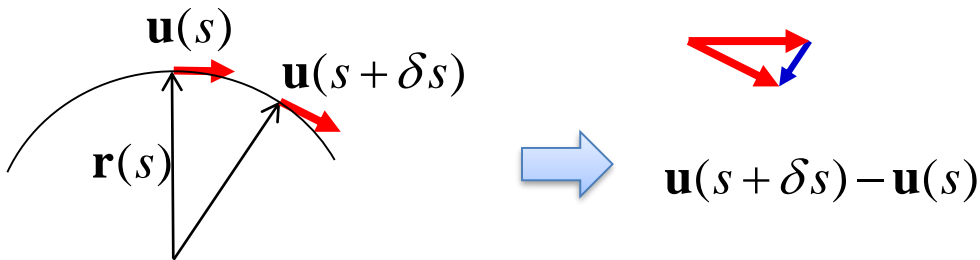
$$\mathbf{a}(t) = \frac{d\mathbf{v}}{dt} = \frac{d}{dt} \left(\mathbf{u}(s) \frac{ds}{dt} \right) = \frac{d\mathbf{u}}{ds} \left(\frac{ds}{dt} \right)^2 + \mathbf{u}(s) \frac{d^2s}{dt^2}$$



- Tangent vector $\mathbf{u}(s)$ has constant length (=1)

$\Rightarrow \frac{d\mathbf{u}}{ds}$ is perpendicular to $\mathbf{u}(s)$

$$\frac{d\mathbf{u}}{ds} = \lim_{\delta s \rightarrow 0} \frac{\mathbf{u}(s + \delta s) - \mathbf{u}(s)}{\delta s}$$



9.5 Curves. Arc Length. Curvature. Torsion

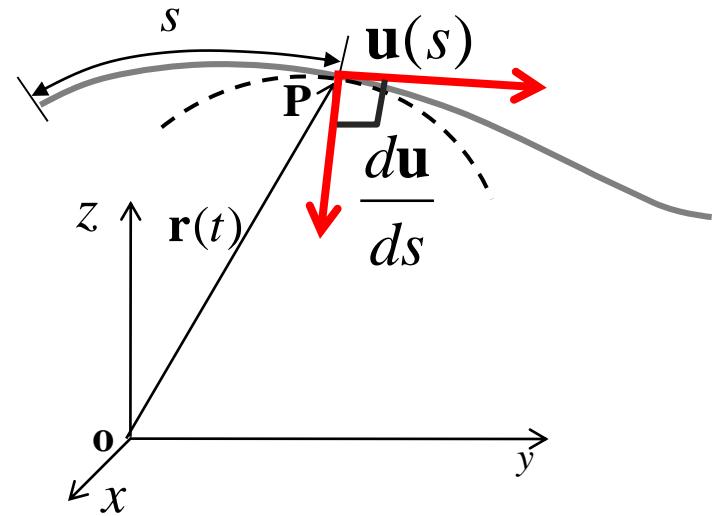
☑ Derivative du/ds is perpendicular to \mathbf{u} .

Proof)

$$\mathbf{u} \cdot \mathbf{u} = 1$$

$$\frac{d(\mathbf{u} \cdot \mathbf{u})}{ds} = \mathbf{u} \cdot \frac{d\mathbf{u}}{ds} + \frac{d\mathbf{u}}{ds} \cdot \mathbf{u} = 2 \frac{d\mathbf{u}}{ds} \cdot \mathbf{u} = 0$$

$$\therefore \frac{d\mathbf{u}}{ds} \perp \mathbf{u}$$



9.5 Curves. Arc Length. Curvature. Torsion

☑ Tangential and Normal Acceleration: $\mathbf{a} = \mathbf{a}_{\text{tan}} + \mathbf{a}_{\text{norm}}$

$$\mathbf{a}(t) = \frac{d\mathbf{v}}{dt} = \frac{d}{dt} \left(\mathbf{u}(s) \frac{ds}{dt} \right) = \frac{d\mathbf{u}}{ds} \left(\frac{ds}{dt} \right)^2 + \mathbf{u}(s) \frac{d^2s}{dt^2}$$

- Normal acceleration vector (= \mathbf{a}_{norm})

$$\mathbf{a}_{\text{norm}} = \frac{d\mathbf{u}}{ds} \left(\frac{ds}{dt} \right)^2$$

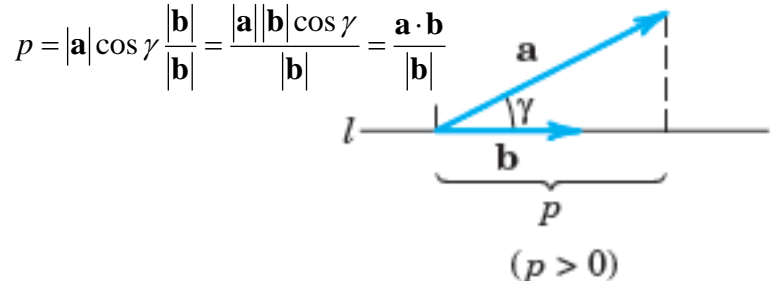
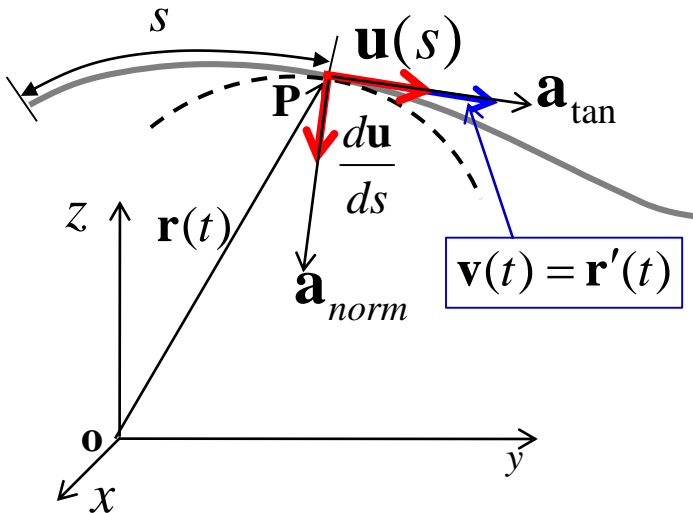
- Tangential acceleration vector (= \mathbf{a}_{tan})

$$\mathbf{a}_{\text{tan}} = \mathbf{u}(s) \frac{d^2s}{dt^2}$$

- $|\mathbf{a}_{\text{tan}}|$: the absolute value of the projection of \mathbf{a} in the direction of \mathbf{v}

$$|\mathbf{a}_{\text{tan}}| = \frac{\mathbf{a} \cdot \mathbf{v}}{|\mathbf{v}|}$$

$$\mathbf{a}_{\text{tan}} = \frac{\mathbf{a} \cdot \mathbf{v}}{|\mathbf{v}|} \frac{\mathbf{v}}{|\mathbf{v}|} = \frac{\mathbf{a} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v}, \quad \mathbf{a}_{\text{norm}} = \mathbf{a} - \mathbf{a}_{\text{tan}}$$



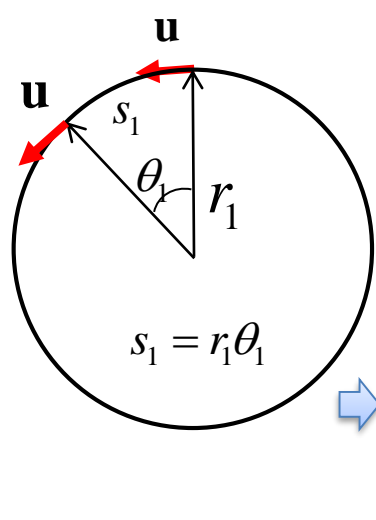
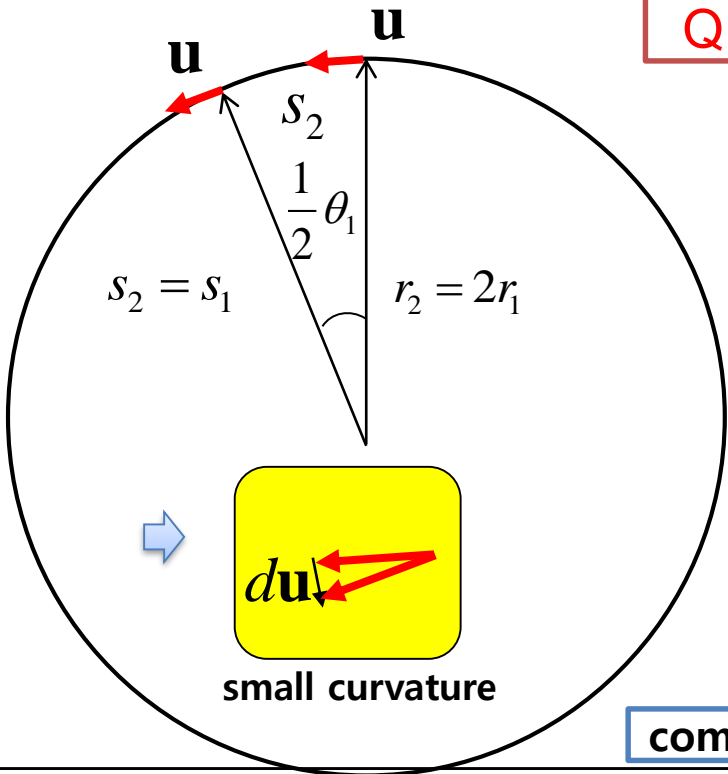
9.5 Curves. Arc Length. Curvature. Torsion

☑ Curvature (곡률)

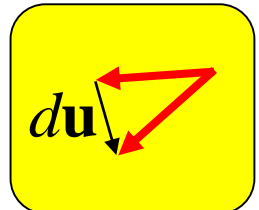
- Curvature $\kappa(s)$ of a curve $C(\mathbf{r}(s))$ at P : The rate of change of the unit tangent vector $\mathbf{u}(s)$ at P

$$\kappa(s) = |\mathbf{u}'(s)| = |\mathbf{r}''(s)| \quad \left(' = \frac{d}{ds} \right) \quad \therefore \mathbf{u}(s) = \mathbf{r}'(s)$$

Q: which one has larger curvature?



$$\kappa = \frac{1}{r} \text{ for circle}$$

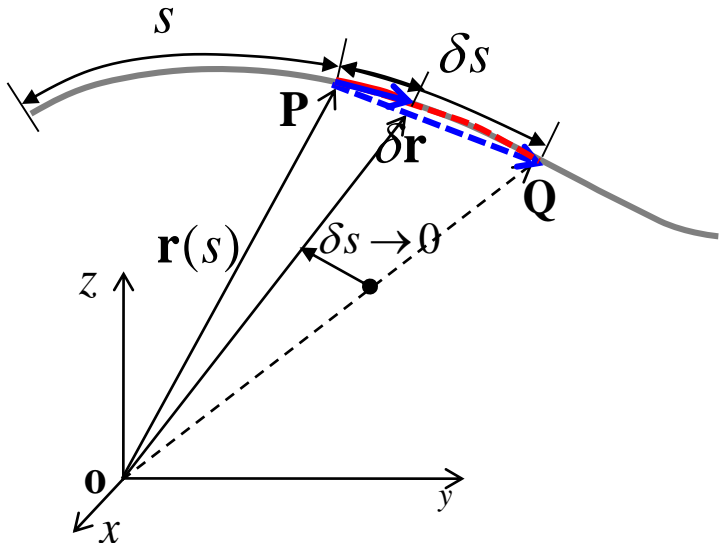
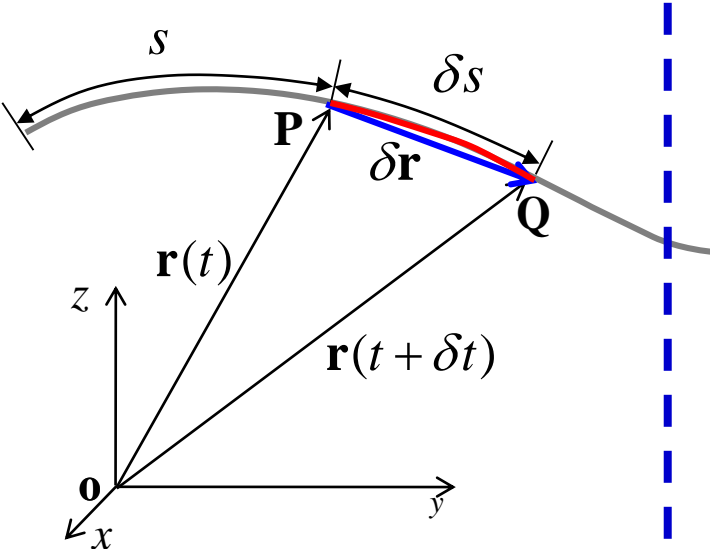


large curvature

compare with the same arc length

9.5 Curves. Arc Length. Curvature. Torsion

Summary



$$\frac{ds}{dt} = \left| \frac{d\mathbf{r}}{dt} \right|$$

Unit tangent vector

$$\mathbf{u}(t) = \frac{1}{|\mathbf{r}'(t)|} \mathbf{r}'(t)$$

$$\mathbf{u}(s) = \frac{d\mathbf{r}(s)}{ds} = \mathbf{r}'$$

$$\mathbf{v}(t) = \frac{d\mathbf{r}}{dt} = \frac{d\mathbf{r}}{ds} \frac{ds}{dt} = \mathbf{u}(s) \frac{ds}{dt}$$

$$\mathbf{a}(t) = \frac{d\mathbf{v}}{dt} = \frac{d}{dt} \left(\mathbf{u}(s) \frac{ds}{dt} \right) = \frac{d\mathbf{u}}{ds} \left(\frac{ds}{dt} \right)^2 + \mathbf{u}(s) \frac{d^2s}{dt^2}$$

9.5 Curves. Arc Length. Curvature. Torsion

- ☑ **Example 7.** Centripetal acceleration (구심가속도). Centrifugal force (원심력) Q: prove acceleration is toward center.

$$\mathbf{r}(t) = [R \cos \omega t, R \sin \omega t] = R \cos \omega t \mathbf{i} + R \sin \omega t \mathbf{j}$$

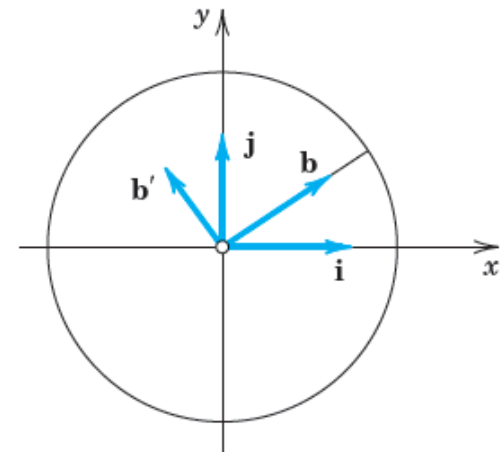
$$\mathbf{v} = \mathbf{r}' = [-R\omega \sin \omega t, R\omega \cos \omega t] = -R\omega \sin \omega t \mathbf{i} + R\omega \cos \omega t \mathbf{j}$$

$$|\mathbf{v}| = |\mathbf{r}'| = \sqrt{\mathbf{r}' \cdot \mathbf{r}'} = R\omega \quad \mathbf{v} \text{ is tangent to } C$$

$$\mathbf{a} = \mathbf{v}' = [-R\omega^2 \cos \omega t, -R\omega^2 \sin \omega t] = -R\omega^2 \cos \omega t \mathbf{i} - R\omega^2 \sin \omega t \mathbf{j}$$

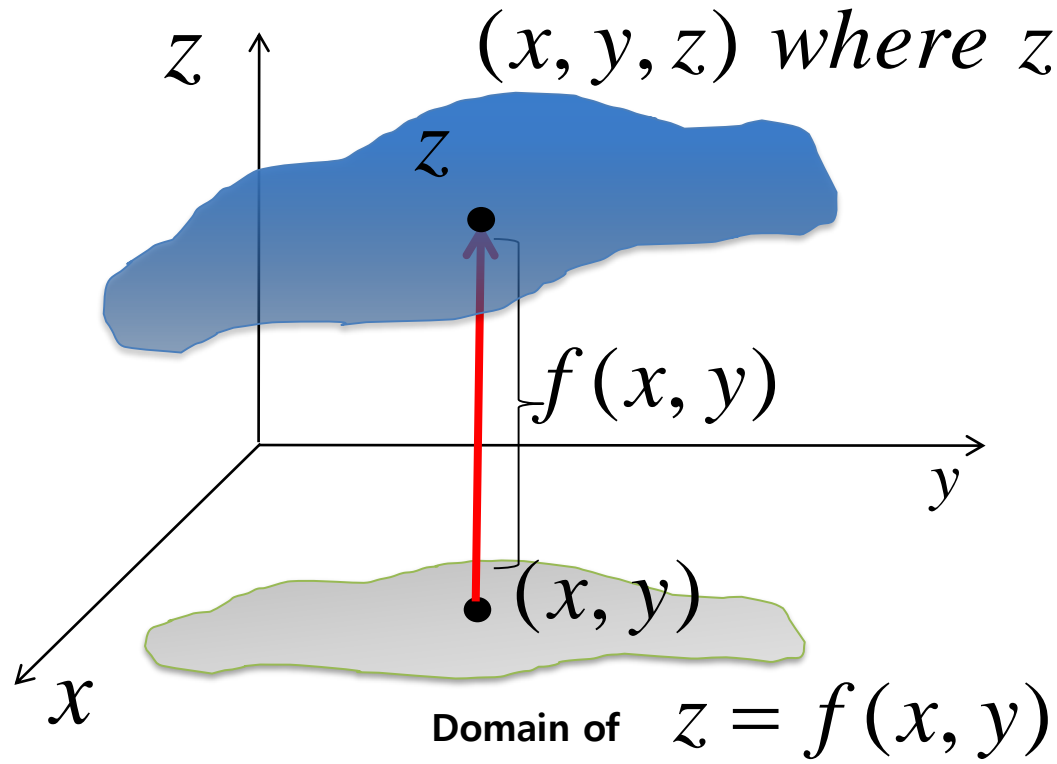
$$\mathbf{a} = -\omega^2 \mathbf{r}$$

\mathbf{a} : toward center, centrifugal force
 $m\mathbf{a}$: centripetal force (구심력)
 $-m\mathbf{a}$: centrifugal force (원심력)



9.6 Calculus Review: Functions of Several Variables

☑ Partial Derivatives



x, y : independent variables

z : dependent variable

9.6 Calculus Review: Functions of Several Variables

Ordinary Derivatives

$$y = f(x)$$

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

Partial Derivatives

$$z = f(x, y)$$

$$\frac{\partial z}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x, y) - f(x, y)}{\Delta x}$$
$$= \frac{\partial f}{\partial x} = z_x = f_x$$

partial derivative with respect to x
treating y as a constant

$$\frac{\partial z}{\partial y} = \lim_{\Delta y \rightarrow 0} \frac{f(x, y + \Delta y) - f(x, y)}{\Delta y}$$
$$= \frac{\partial f}{\partial y} = z_y = f_y$$

partial derivative with respect to y
treating x as a constant

9.6 Calculus Review: Functions of Several Variables

✓ Example 1 Partial Derivatives

If $z=4x^3y^2-4x^2+y^6+1$, find $\partial z/\partial x$ and $\partial z/\partial y$.

$$\frac{\partial z}{\partial x} = 12x^2y^2 - 8x$$

$$\frac{\partial z}{\partial y} = 8x^3y^2 + 6y^5$$

✓ Example 2 Partial Derivatives

If $F(x,y,t)=e^{-3\pi t} \cos 4x \sin 6y$, then the partial derivatives with respect to x , y , and t are, in turn,

$$F_x(x, y, t) = -4e^{-3\pi t} \sin 4x \sin 6y$$

$$F_y(x, y, t) = 6e^{-3\pi t} \cos 4x \cos 6y$$

$$F_t(x, y, t) = -3\pi e^{-3\pi t} \cos 4x \sin 6y$$

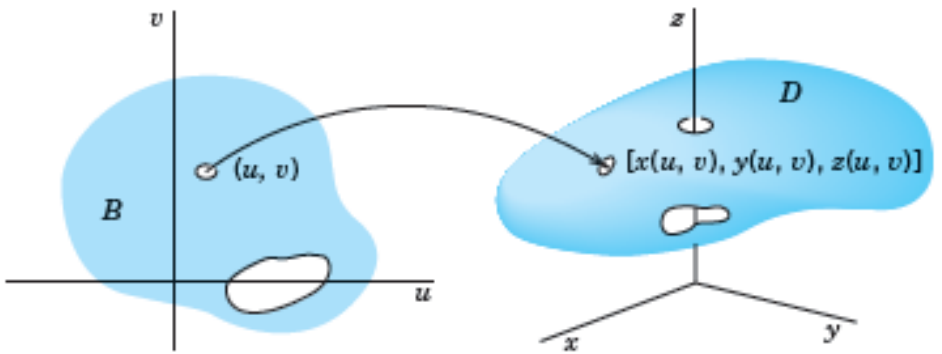
9.6 Calculus Review: Functions of Several Variables

✓ Chain Rules

- Let $w=f(x,y,z)$ be continuous and have continuous first partial derivatives in a domain D in xyz -space. Let $x=x(u,v)$, $y=y(u,v)$, $z=z(u,v)$ be functions that are continuous and have first partial derivatives in a domain B in the uv -plane

$$w = f(x(u,v), y(u,v), z(u,v)) \quad \Rightarrow \quad \frac{\partial w}{\partial u} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial u},$$

$$\frac{\partial w}{\partial v} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial v}$$



Notations in Theorem 1

9.6 Calculus Review: Functions of Several Variables

☑ Special Cases of Practical Interest

$$w = f(x(u, v), y(u, v)) \Rightarrow \frac{\partial w}{\partial u} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u}, \quad \frac{\partial w}{\partial v} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v}$$

$$w = f(x(t), y(t), z(t)) \Rightarrow \frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt} + \frac{\partial w}{\partial z} \frac{dz}{dt}$$

$$w = f(x(t), y(t)) \Rightarrow \frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt}$$

$$w = f(x(t)) \Rightarrow \frac{dw}{dt} = \frac{dw}{dx} \frac{dx}{dt}$$

9.6 Calculus Review: Functions of Several Variables

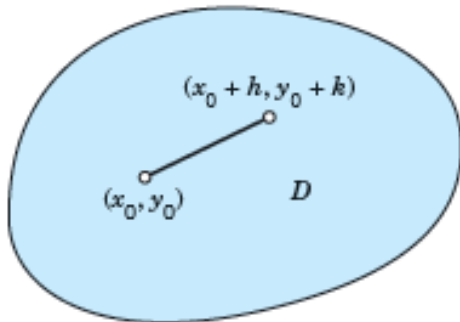
☑ Theorem 2 Mean Value Theorem (평균값 정리)

- Let $f(x, y, z)$ be continuous and have continuous first partial derivatives in a domain D in xyz -space.
- Let $P_0 : (x_0, y_0, z_0)$ and $P : (x_0+h, y_0+k, z_0+l)$ be points in D such that the straight line segment P_0P joining these points lies entirely in D .

Then

$$f(x_0 + h, y_0 + k, z_0 + l) - f(x_0, y_0, z_0) = h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y} + l \frac{\partial f}{\partial z}$$

- the partial derivatives being evaluated at a suitable point of that segment.



9.6 Calculus Review: Functions of Several Variables

☑ Special Cases of Practical Interest

- For a function $f(x, y)$ of two variables,

$$f(x_0 + h, y_0 + k) - f(x_0, y_0) = h \frac{\partial f}{\partial x} + k \frac{\partial f}{\partial y}$$

- For a function $f(x)$ of a single variable,

$$f(x_0 + h) - f(x_0) = h \frac{\partial f}{\partial x}$$

$$\frac{f(x_0 + h) - f(x_0)}{h} = \left. \frac{\partial f}{\partial x} \right|_{\text{a point between } x_0 \text{ and } x_0 + h}$$

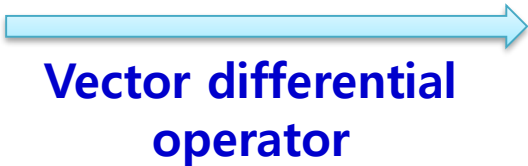
9.7 Gradient of a Scalar Field. Directional Derivative

☑ Definition 1 Gradient (기울기)

Differentiable function

$$z = f(x, y)$$

$$w = F(x, y, z)$$



Gradients of function

$$\nabla f(x, y) = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$

$$\nabla F(x, y, z) = \frac{\partial F}{\partial x} \mathbf{i} + \frac{\partial F}{\partial y} \mathbf{j} + \frac{\partial F}{\partial z} \mathbf{k}$$

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

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

∇ : "del" or "nabla"

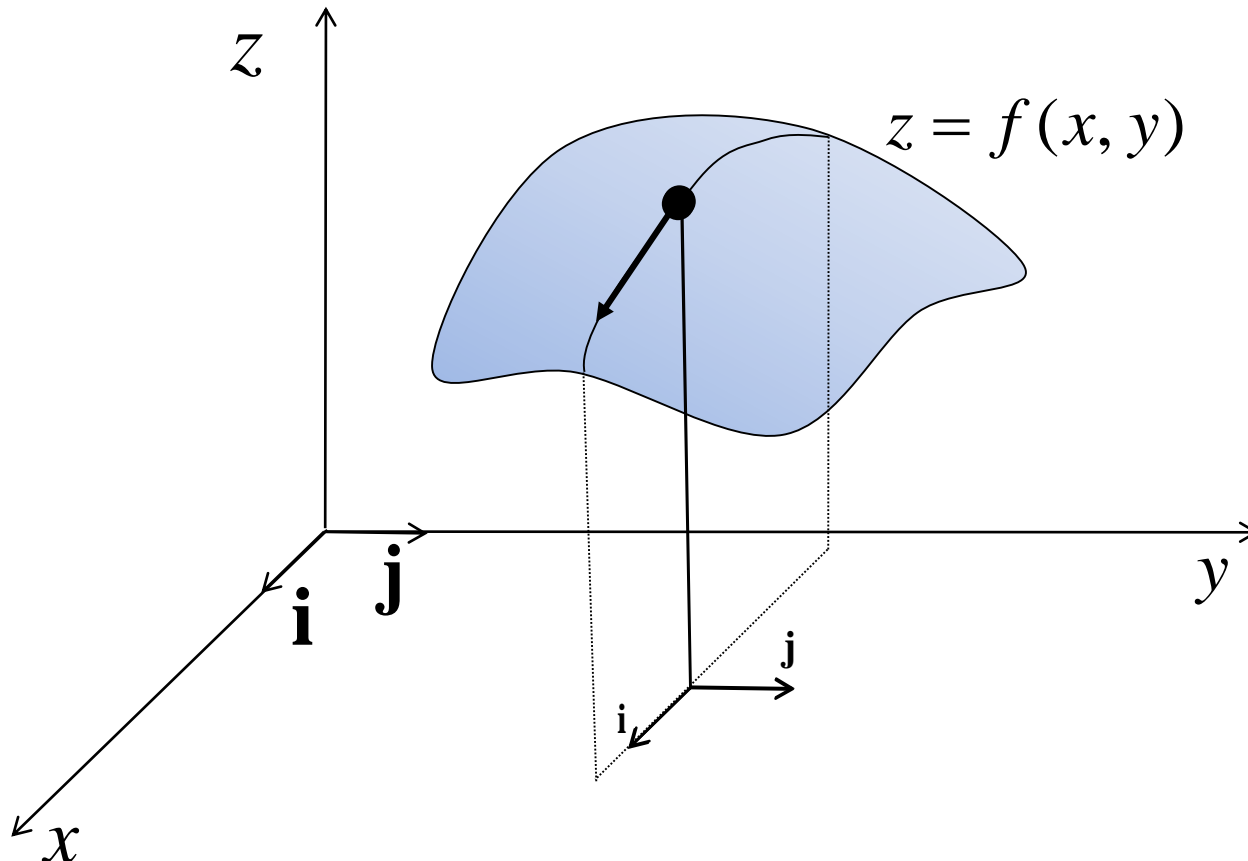
∇f : "grad f "

- * Gradient: scalar field => vector field
- * Divergence: vector field => scalar field
- * Curl: vector field => new vector field

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivatives (방향도함수)

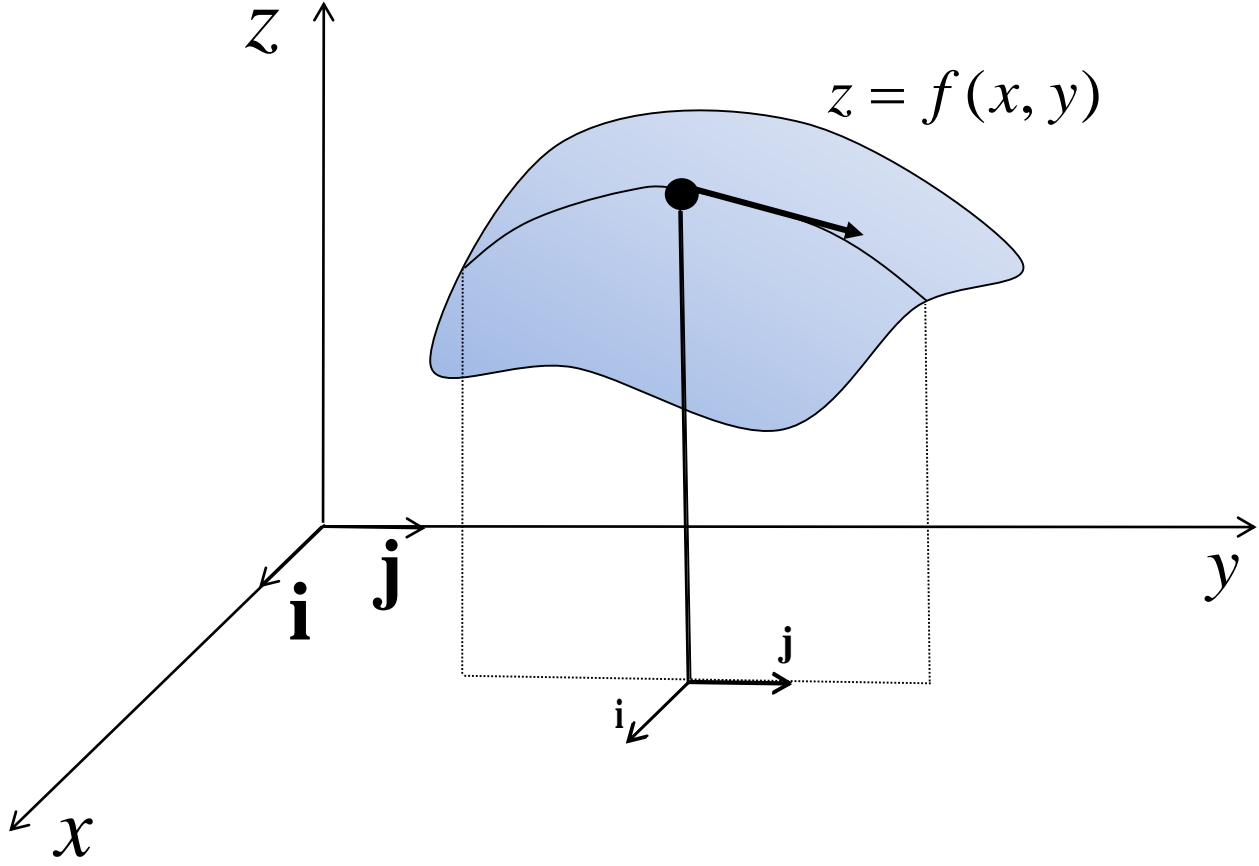
$\frac{\partial f}{\partial x}$: Rate of change of f in the i -direction



9.7 Gradient of a Scalar Field. Directional Derivative

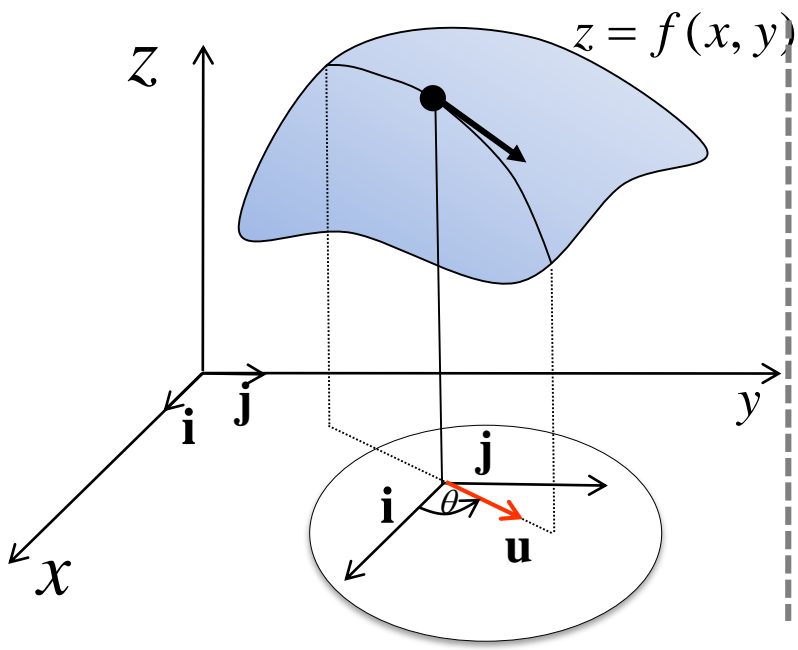
☑ Directional Derivatives (방향도함수)

$\frac{\partial f}{\partial y}$:Rate of change of f in the y -direction



9.7 Gradient of a Scalar Field. Directional Derivative

☑ The rate of change of f in the direction given by the vector \mathbf{u} : $D_{\mathbf{u}}f$



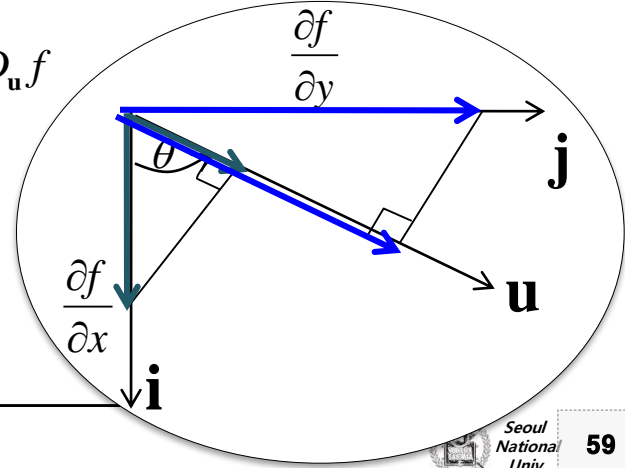
The rate of change of f in x : $\frac{\partial f}{\partial x}$
 ⇒ The component of $\frac{\partial f}{\partial x}$ in \mathbf{u} : $\frac{\partial f}{\partial x} \cos \theta$

The rate of change of f in y : $\frac{\partial f}{\partial y}$
 ⇒ The component of $\frac{\partial f}{\partial y}$ in \mathbf{u} : $\frac{\partial f}{\partial y} \cos(\frac{\pi}{2} - \theta)$
 $= \frac{\partial f}{\partial y} \sin \theta$

The rate of change of f in the direction given by the vector \mathbf{u} : $D_{\mathbf{u}}f$

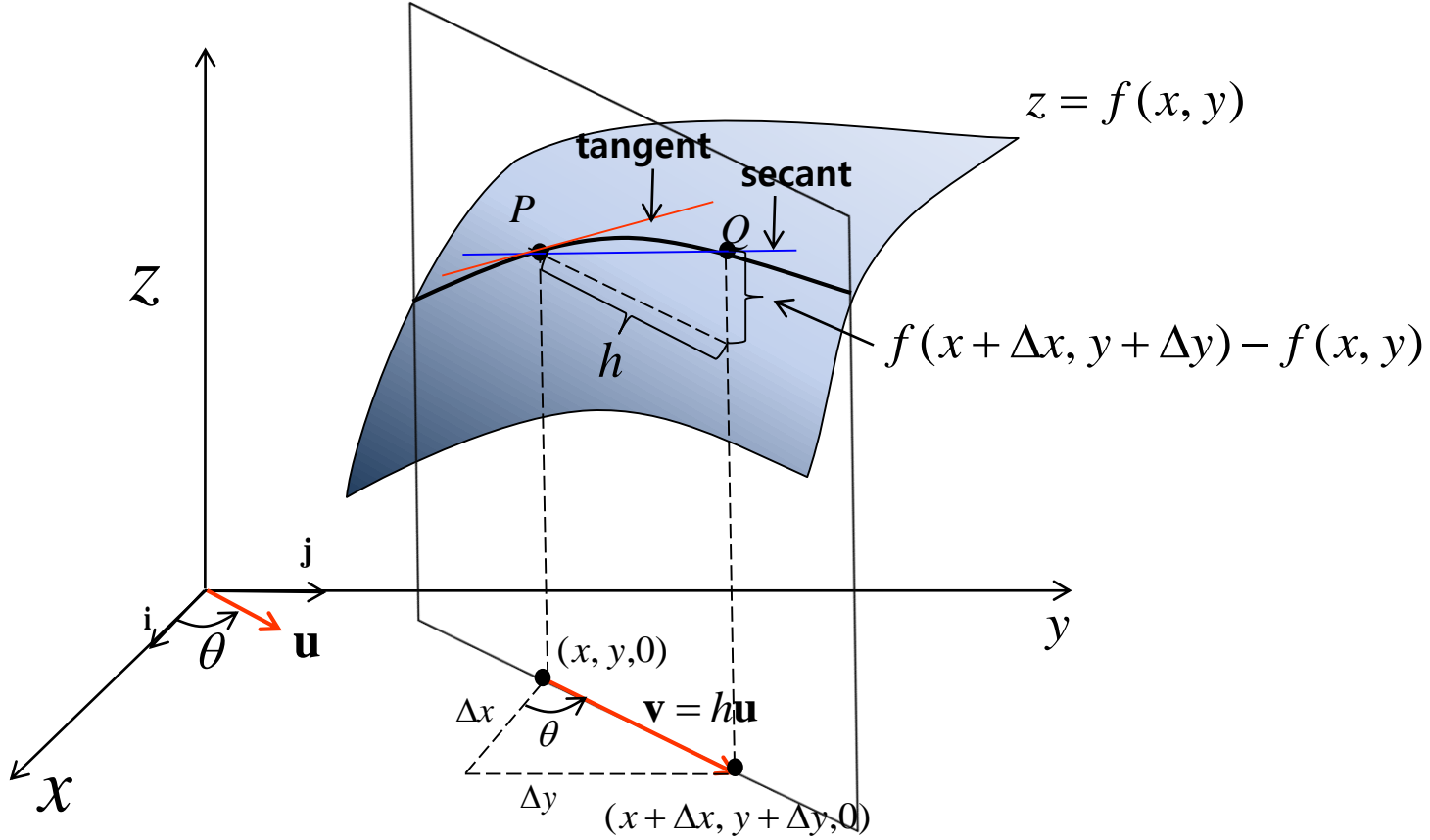
$$= \frac{\partial f}{\partial x} \cos \theta + \frac{\partial f}{\partial y} \sin \theta$$

$$= \left(\frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} \right) \cdot (\cos \theta \mathbf{i} + \sin \theta \mathbf{j}) = \nabla f \cdot \mathbf{u}$$



9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivatives (방향도함수)

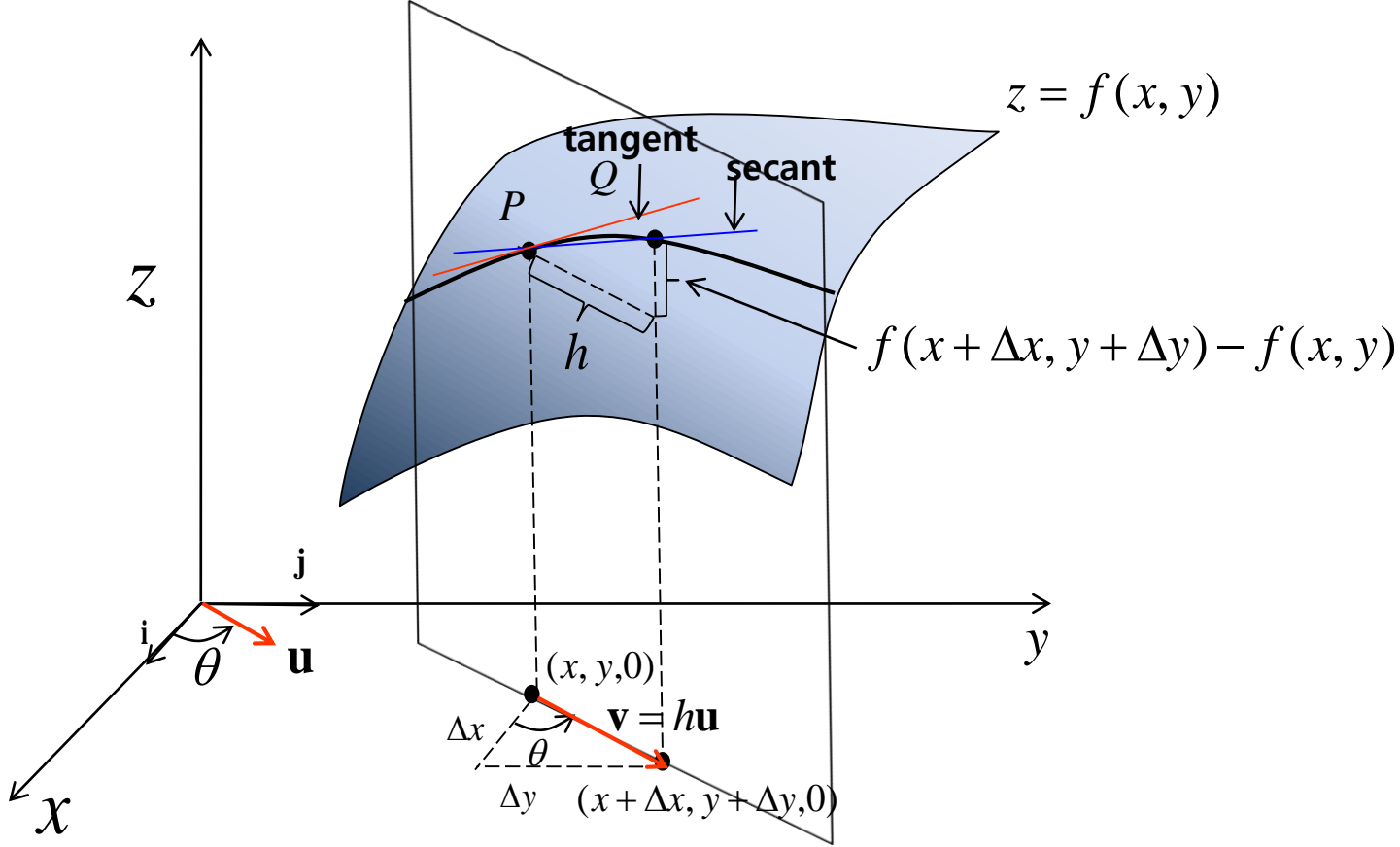


Slope of indicated secant line is

$$\frac{f(x + \Delta x, y + \Delta y) - f(x, y)}{h} = \frac{f(x + h \cos \theta, y + h \sin \theta) - f(x, y)}{h}$$

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivatives (방향도함수)

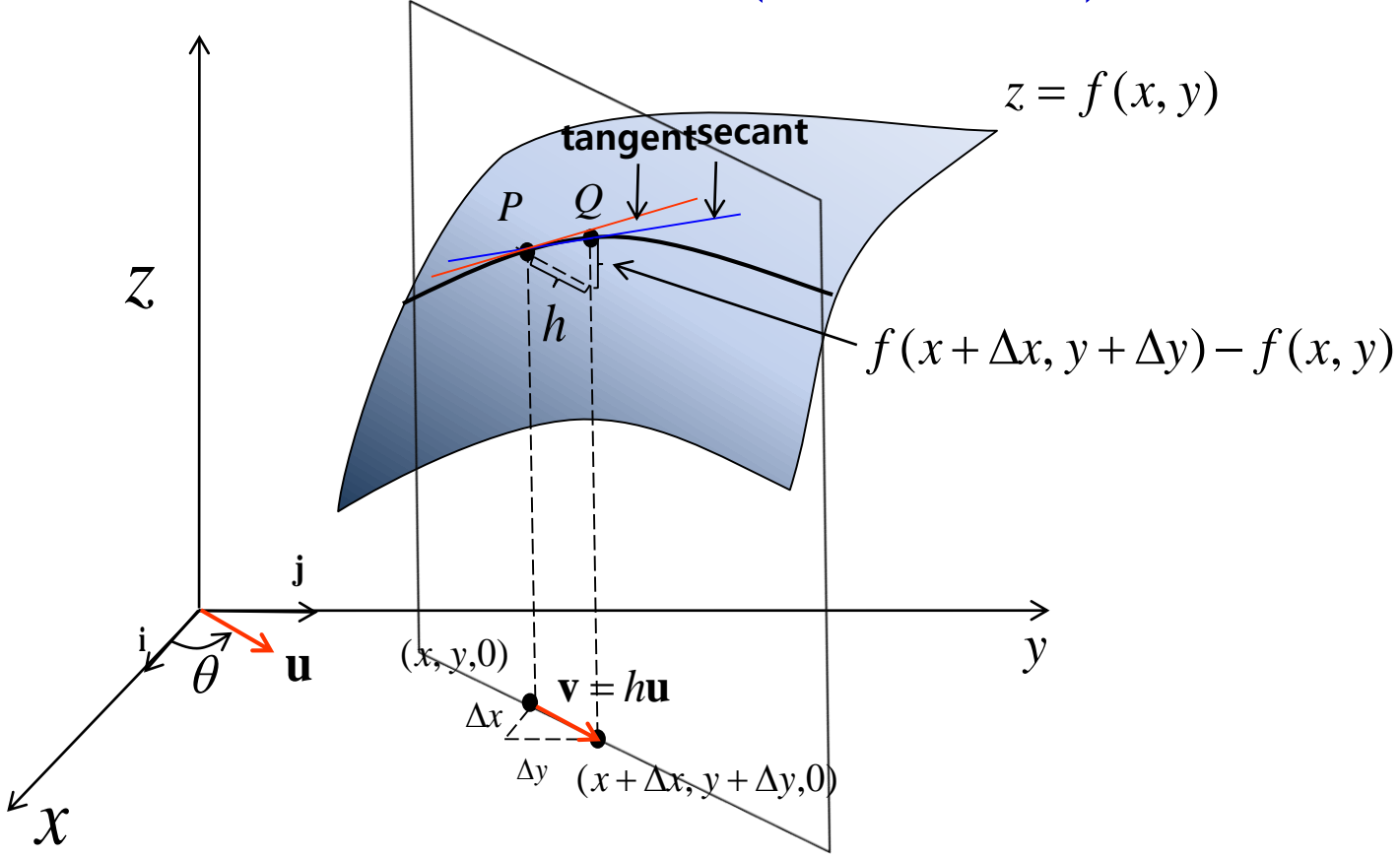


Slope of indicated secant line is

$$\frac{f(x + \Delta x, y + \Delta y) - f(x, y)}{h} = \frac{f(x + h \cos \theta, y + h \sin \theta) - f(x, y)}{h}$$

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivatives (방향도함수)



As $h \rightarrow 0$ we expect the slope of secant line would be tangent line

$$\frac{f(x + \Delta x, y + \Delta y) - f(x, y)}{h} = \frac{f(x + h \cos \theta, y + h \sin \theta) - f(x, y)}{h}$$

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivative

The directional derivative of $z = f(x, y)$ in the direction of a unit vector $\mathbf{u} = \cos \theta \mathbf{i} + \sin \theta \mathbf{j}$ is

$$D_{\mathbf{u}} f(x, y) = \lim_{h \rightarrow 0} \frac{f(x + h \cos \theta, y + h \sin \theta) - f(x, y)}{h}$$

provided the limit exists.

$$\theta = 0 \text{ implies } D_{\mathbf{i}} f(x, y) = \lim_{h \rightarrow 0} \frac{f(x + h, y) - f(x, y)}{h} = \frac{\partial z}{\partial x}$$

$$\theta = \frac{\pi}{2} \text{ implies } D_{\mathbf{j}} f(x, y) = \lim_{h \rightarrow 0} \frac{f(x, y + h) - f(x, y)}{h} = \frac{\partial z}{\partial y}$$

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivative

If $z = f(x, y)$ is differentiable function of x and y and $\mathbf{u} = \cos \theta \mathbf{i} + \sin \theta \mathbf{j}$ then,

$$D_{\mathbf{u}} f(x, y) = \nabla f(x, y) \cdot \mathbf{u}$$

Proof)

$$g(t) = f(x + t \cos \theta, y + t \sin \theta)$$

by definition of a derivative

$$g'(0) = \lim_{h \rightarrow 0} \frac{g(0+h) - g(0)}{h} = \lim_{h \rightarrow 0} \frac{f(x + h \cos \theta, y + h \sin \theta) - f(x, y)}{h} = D_{\mathbf{u}} f(x, y)$$

by the Chain Rule

$$\begin{aligned} g'(t) &= f_x(x + t \cos \theta, y + t \sin \theta) \frac{d}{dt}(x + t \cos \theta) + f_y(x + t \cos \theta, y + t \sin \theta) \frac{d}{dt}(y + t \sin \theta) \\ &= f_x(x + t \cos \theta, y + t \sin \theta) \cos \theta + f_y(x + t \cos \theta, y + t \sin \theta) \sin \theta \end{aligned}$$

$$\therefore g'(0) = f_x(x, y) \cos \theta + f_y(x, y) \sin \theta$$

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivative

If $z = f(x, y)$ is differentiable function of x and y and $\mathbf{u} = \cos \theta \mathbf{i} + \sin \theta \mathbf{j}$ then,

$$D_{\mathbf{u}} f(x, y) = \nabla f(x, y) \cdot \mathbf{u}$$

Proof)

$$g(t) = f(x + t \cos \theta, y + t \sin \theta)$$

$$\nabla f(x, y) = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$

$$\begin{aligned} D_{\mathbf{u}} f(x, y) &= g'(0) = f_x(x, y) \cos \theta + f_y(x, y) \sin \theta \\ &= [f_x(x, y) \mathbf{i} + f_y(x, y) \mathbf{j}] \cdot (\cos \theta \mathbf{i} + \sin \theta \mathbf{j}) \\ &= \nabla f(x, y) \cdot \mathbf{u} \end{aligned}$$

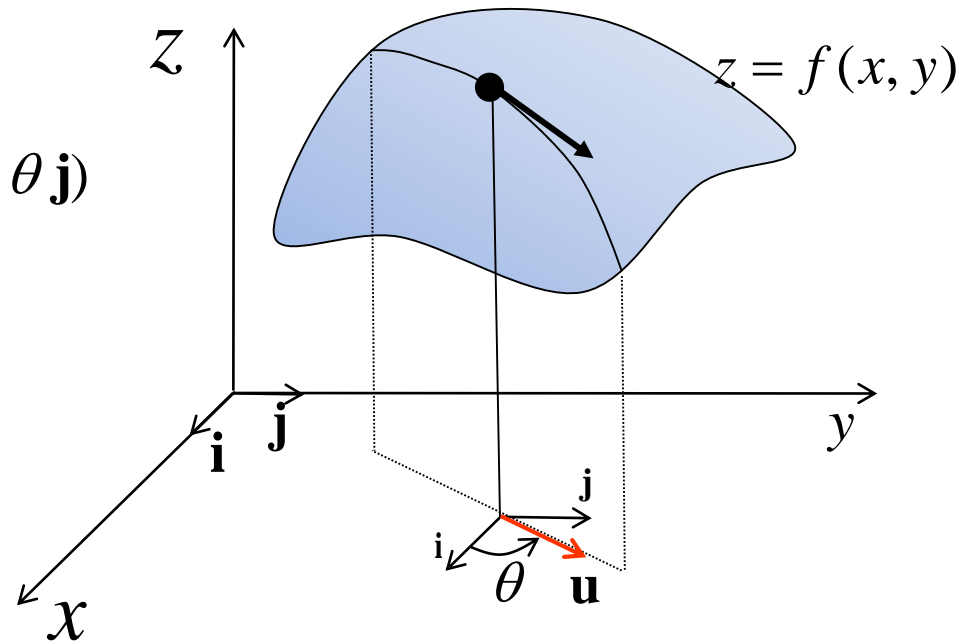
9.7 Gradient of a Scalar Field. Directional Derivative

☑ Directional Derivative

If $z = f(x, y)$ is differentiable function of x and y and $\mathbf{u} = \cos \theta \mathbf{i} + \sin \theta \mathbf{j}$ then,

$$D_{\mathbf{u}} f(x, y) = \nabla f(x, y) \cdot \mathbf{u}$$

$$\begin{aligned} D_{\mathbf{u}} f(x, y) &= [f_x(x, y)\mathbf{i} + f_y(x, y)\mathbf{j}] \cdot (\cos \theta \mathbf{i} + \sin \theta \mathbf{j}) \\ &= \nabla f(x, y) \cdot \mathbf{u} \\ &\quad \text{(scalar value)} \end{aligned}$$

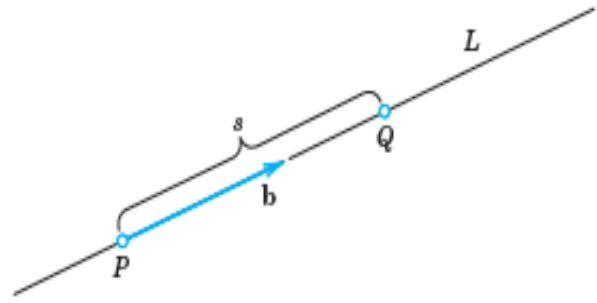


9.7 Gradient of a Scalar Field. Directional Derivative

Definition 2 Directional Derivative

- The directional derivative of $f(x, y, z)$ at P in the direction of \mathbf{b} :

$$D_{\mathbf{b}} f = \frac{df}{ds} = \lim_{s \rightarrow 0} \frac{f(Q) - f(P)}{s}$$



- Here Q is a variable point on the straight line L in the direction of \mathbf{b} and $|s|$ is the distance between P and Q

$$L : \mathbf{r}(s) = x(s)\mathbf{i} + y(s)\mathbf{j} + z(s)\mathbf{k} = \mathbf{p}_0 + s\mathbf{b}$$

($|\mathbf{b}| = 1$, where \mathbf{p}_0 the position vector of P)

$$\mathbf{r}'(s) = x'(s)\mathbf{i} + y'(s)\mathbf{j} + z'(s)\mathbf{k} = \mathbf{b}$$

for a vector \mathbf{a} of any length

$$\Rightarrow D_{\mathbf{b}} f = \frac{df}{ds} = \frac{\partial f}{\partial x} \underbrace{x'}_{\frac{\partial x}{\partial s}} + \frac{\partial f}{\partial y} \underbrace{y'}_{\frac{\partial y}{\partial s}} + \frac{\partial f}{\partial z} \underbrace{z'}_{\frac{\partial z}{\partial s}} = \mathbf{b} \cdot \text{grad } f$$

$$D_{\mathbf{a}} f = \frac{1}{|\mathbf{a}|} \mathbf{a} \cdot \text{grad } f$$

9.7 Gradient of a Scalar Field. Directional Derivative

✓ Example 1

Directional Derivative

Find the directional derivative of $f(x,y)=2x^2y^3+6xy$ at $(1,1)$ in the direction of a unit vector whose angle with the positive x-axis is $\pi/6$.

Solution)

$$\begin{aligned}\nabla f(x, y) &= \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} \\ &= (4xy^3 + 6y)\mathbf{i} + (6x^2y^2 + 6x)\mathbf{j}\end{aligned}$$

$$\nabla f(1,1) = 10\mathbf{i} + 12\mathbf{j}$$

$$\mathbf{u} = \cos \theta \mathbf{i} + \sin \theta \mathbf{j} = \cos \frac{\pi}{6} \mathbf{i} + \sin \frac{\pi}{6} \mathbf{j}$$

$$\begin{aligned}D_{\mathbf{u}} f(1,1) &= \nabla f(1,1) \cdot \mathbf{u} \\ &= (10\mathbf{i} + 12\mathbf{j}) \cdot \left(\frac{\sqrt{3}}{2} \mathbf{i} + \frac{1}{2} \mathbf{j} \right) \\ &= 5\sqrt{3} + 6\end{aligned}$$

9.7 Gradient of a Scalar Field. Directional Derivative

✓ Example 2

Directional Derivative

- Consider the plane that is perpendicular to the xy -plane.
- The plane passes through the points $P(2,1)$ and $Q(3,2)$.
- What is the slope of the tangent line to the curve on intersection of this plane with the surface $f(x,y)=4x^2+y^2$ at $(2,1,17)$ in the direction of Q ?

Solution)

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

$$\nabla f(x, y) = 8x\mathbf{i} + 2y\mathbf{j}$$

$$\nabla f(2,1) = 16\mathbf{i} + 2\mathbf{j}$$

$$\overrightarrow{PQ} = \mathbf{u} = \frac{1}{\sqrt{2}}\mathbf{i} + \frac{1}{\sqrt{2}}\mathbf{j}$$

$$\begin{aligned} D_{\mathbf{u}}f(2,1) &= \nabla f(2,1) \cdot \mathbf{u} \\ &= (16\mathbf{i} + 2\mathbf{j}) \cdot \left(\frac{1}{\sqrt{2}}\mathbf{i} + \frac{1}{\sqrt{2}}\mathbf{j} \right) \\ &= 9\sqrt{2} \end{aligned}$$

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Theorem 1 Gradient is a Vector. Maximum Increase

- Let $f(P) = f(x, y, z)$ be a scalar function having continuous first partial derivatives in some domain B in space.
- Then $\text{grad } f$ exists in B and is a vector, that is, its length and direction are independent of the particular choice of Cartesian coordinates.
- If $\text{grad } f(P) \neq 0$ at some point P , it has the direction of maximum increase of f at P .

- * Gradient: scalar field \Rightarrow vector field
- * Divergence: vector field \Rightarrow scalar field
- * Curl: vector field \Rightarrow new vector field

9.7 Gradient of a Scalar Field. Directional Derivative

✓ Proof

$$D_{\mathbf{b}}f(x, y) = \nabla f(x, y) \cdot \mathbf{b}, \quad |\mathbf{b}| = 1$$

$$D_{\mathbf{b}}f = |\nabla f| |\mathbf{b}| \cos \phi = |\nabla f| \cos \phi, \quad \phi: \text{angle between } \nabla f \text{ and } \mathbf{b}$$
$$-1 \leq \cos \phi \leq 1$$

The maximum value of $D_{\mathbf{b}}f \implies D_{\mathbf{b}}f = |\nabla f|$, When $\cos \phi = 1, \phi = 0$



\mathbf{b} has the same direction of ∇f

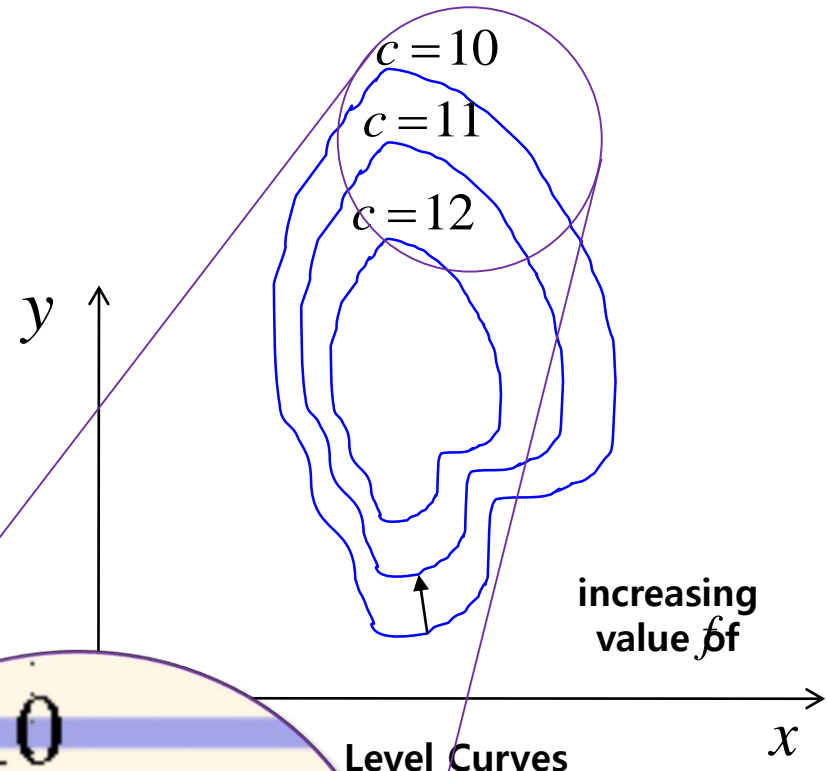
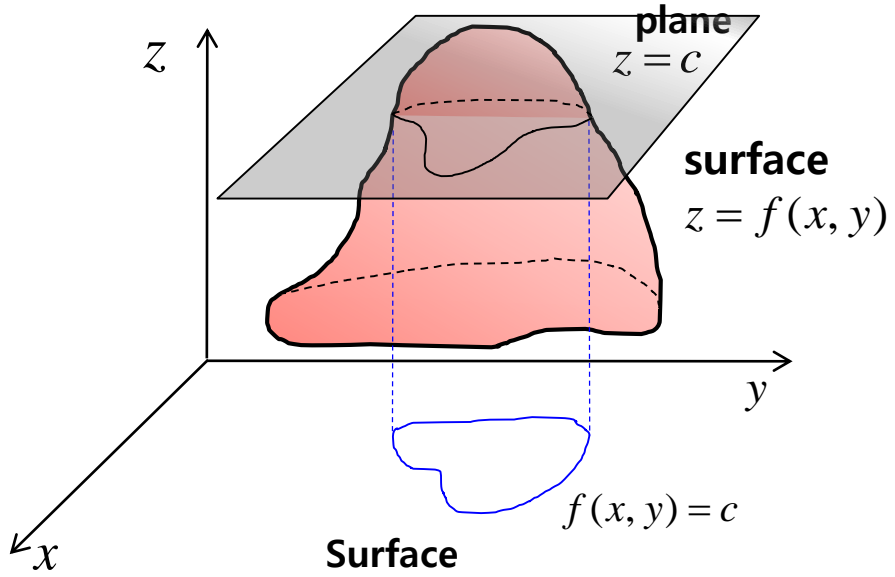
$\implies \nabla f$ is the direction of maximum increase of f at P

$-\nabla f$ is the direction of maximum decrease of f at P

즉, ∇f (f 의 기울기)가 f 증가시키는 가장 큰 방향인지 모르니 \mathbf{b} 를 바꾸어 가며 가장 큰 값을 찾아보니, ∇f 와 일치

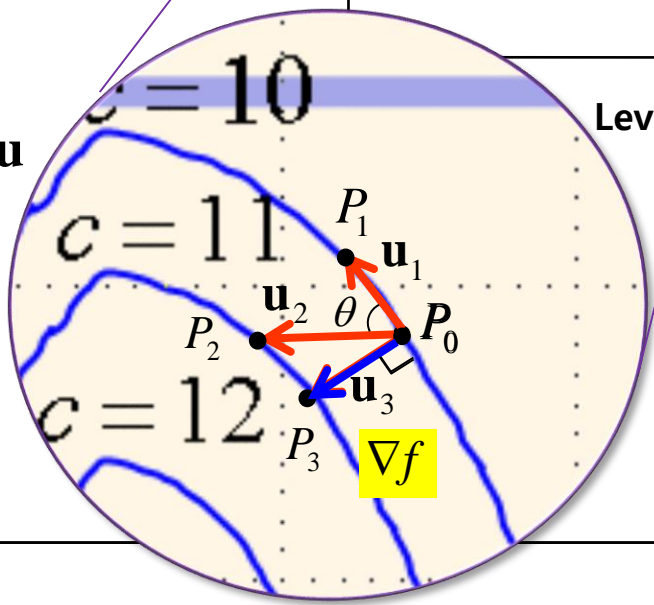
9.7 Gradient of a Scalar Field. Directional Derivative

Level Curves



The rate of change of f in the direction \mathbf{u} given by the vector : $D_{\mathbf{u}}f(x, y)$

∇f is the direction of maximum increase of f at P_0



9.7 Gradient of a Scalar Field. Directional Derivative

✓ Gradient as Curve Normal Vector

$f(x(t), y(t)) = c$: A curve passes through a specified point $P(x_0, y_0)$.

$\mathbf{r} = (x(t), y(t))$: A position vector of a point on the curve.

$$f(x(t), y(t)) = c \Rightarrow \frac{df(x(t), y(t))}{dt} = 0$$

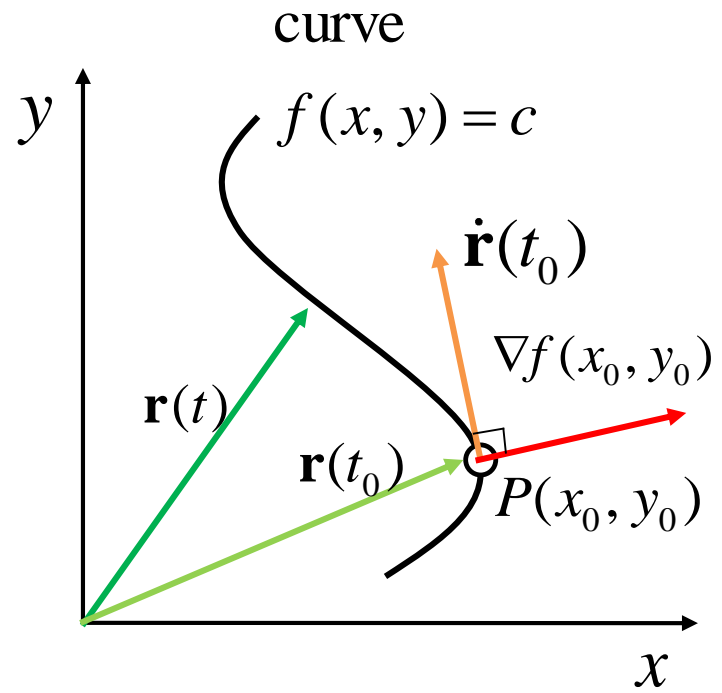
$$\text{LHS: } \frac{df(x(t), y(t))}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

$$= \left(\frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} \right) \cdot \left(\frac{dx}{dt} \mathbf{i} + \frac{dy}{dt} \mathbf{j} \right)$$

$$= \nabla f(x, y) \quad = \dot{\mathbf{r}}(t) \quad \text{Tangent vector}$$

$$\therefore \nabla f(x, y) \cdot \dot{\mathbf{r}}(t) = 0$$

$\nabla f(x, y)$ is normal to the curve at the point P.



9.7 Gradient of a Scalar Field. Directional Derivative

✓ Example 1

Gradient at a Point

Find the level curve of $f(x,y)=-x^2+y^2$ passing through $(2,3)$. Graph the gradient at the point.

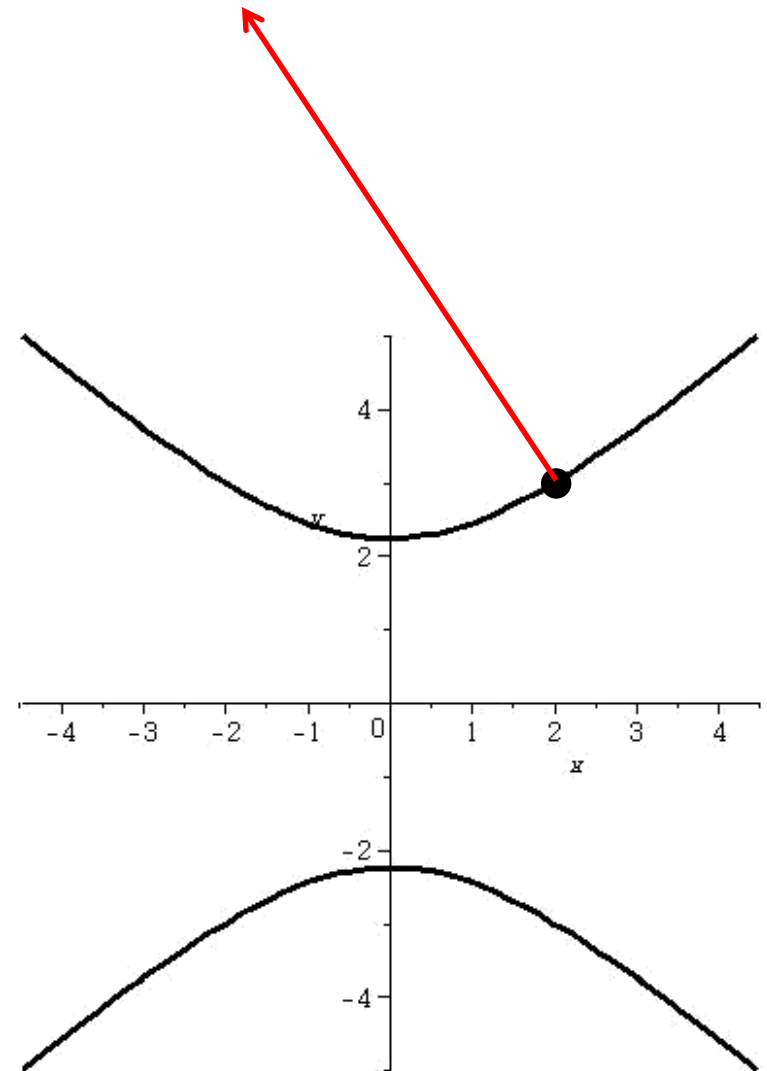
Solution)

$$f(2,3) = -2^2 + 3^2 = 5$$

$$\text{Level curve : } -x^2 + y^2 = 5$$

$$\nabla f(x, y) = -2x\mathbf{i} + 2y\mathbf{j}$$

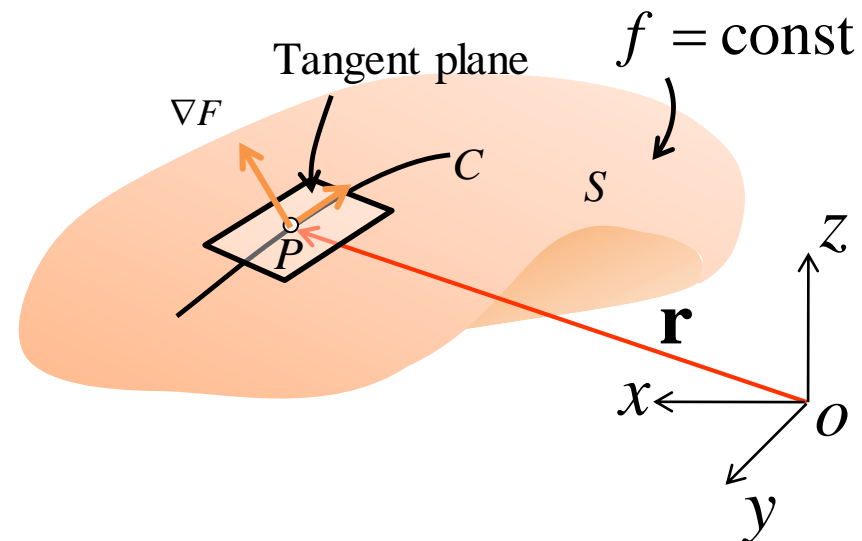
$$\begin{aligned}\nabla f(2,3) &= -2 \cdot 2\mathbf{i} + 2 \cdot 3\mathbf{j} \\ &= -4\mathbf{i} + 6\mathbf{j}\end{aligned}$$



9.7 Gradient of a Scalar Field. Directional Derivative

☑ Gradient as Surface Normal Vector

- Level Surface of f : A surface represented by $f(x, y, z) = c = \text{const}$
- Tangent Plane of S at P
 - : A plane which is formed by the tangent vectors of all curves on S passing through P
- Curve C on the surface $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$
- Surface Normal to S at P : The straight line through P perpendicular to the tangent plane



9.7 Gradient of a Scalar Field. Directional Derivative

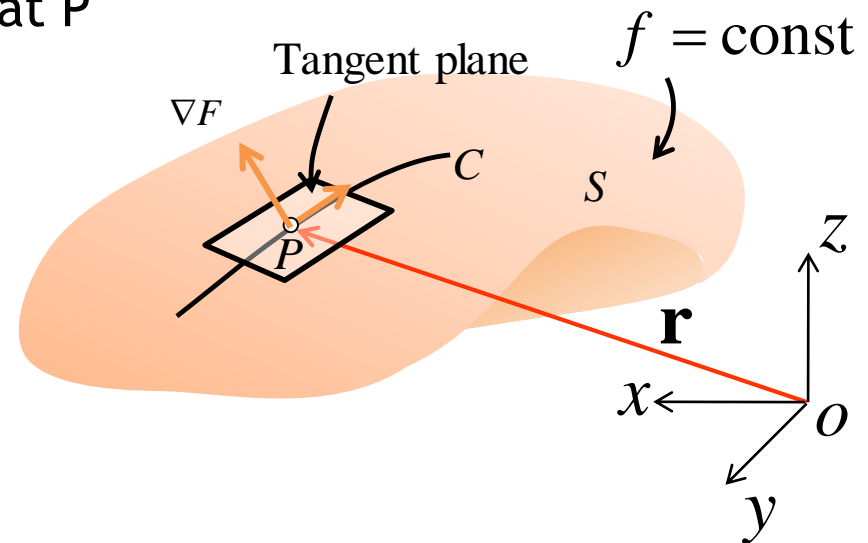
☑ Gradient as Surface Normal Vector

- A Surface Normal Vector of S at P : A vector in the direction of the surface normal

$$f(x(t), y(t), z(t)) = c \xrightarrow{\text{The chain rule}} \frac{df}{dx} x' + \frac{df}{dy} y' + \frac{df}{dz} z' = (\text{grad } f) \cdot \mathbf{r}' = 0$$

→ $\text{grad } f$ is orthogonal to all the vectors \mathbf{r}' in the tangent plane

→ $\text{grad } f$ is a normal vector of S at P



9.7 Gradient of a Scalar Field. Directional Derivative

✓ Theorem 2 Gradient as Surface Normal Vector

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

✓ Example 2

Find the level surface of $F(x,y,z)=x^2+y^2+z^2$ passing through $(1,1,1)$. Graph the gradient at the point.

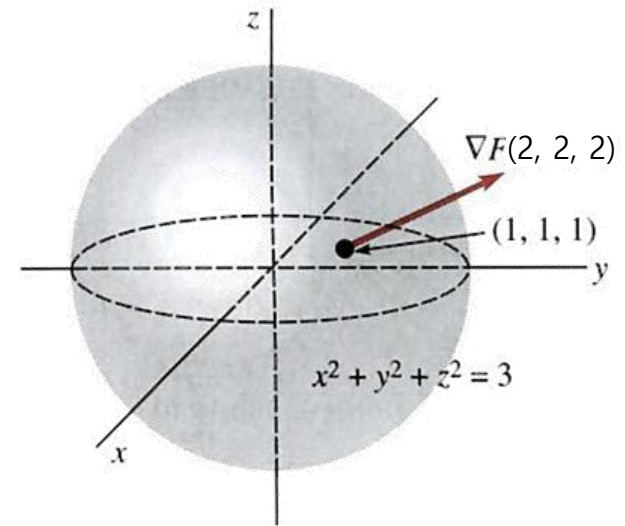
Solution)

$$F(1,1,1) = 1^2 + 1^2 + 1^2 = 3$$

$$\text{Level surface : } x^2 + y^2 + z^2 = 3$$

$$\nabla F(x, y, z) = 2x\mathbf{i} + 2y\mathbf{j} + 2z\mathbf{k}$$

$$\nabla F(1,1,1) = 2 \cdot 1\mathbf{i} + 2 \cdot 1\mathbf{j} + 2 \cdot 1\mathbf{k}$$



9.7 Gradient of a Scalar Field. Directional Derivative

☑ Vector Fields That Are Gradients of Scalar Fields (“Potentials”)

- $f(P)$ is potential function of $\mathbf{v}(P)$: $\mathbf{v}(P) = \text{grad } f(P)$
- Vector field is conservative: energy is conserved in a vector field

☑ Theorem 3 Gravitational Field (인력장). Laplace's Equation

- The force of attraction (인력)
$$\mathbf{p} = -\frac{c}{r^3} \mathbf{r} = -c \left[\frac{x-x_0}{r^3}, \frac{y-y_0}{r^3}, \frac{z-z_0}{r^3} \right]$$

between two particles at points $P_0: (x_0, y_0, z_0)$ and $P: (x, y, z)$ has the potential $f(x, y, z) = c/r$, where $r (> 0)$ is the distance between P_0 and P .

- Thus $\mathbf{p} = \text{grad } f = \text{grad } (c/r)$. This potential f is a solution of Laplace's equation.

$$\nabla^2 f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} = 0$$

9.7 Gradient of a Scalar Field. Directional Derivative

✓ Proof

$$r = ((x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2)^{1/2}$$

$$\frac{\partial}{\partial x} \left(\frac{1}{r} \right) = \frac{-2(x - x_0)}{2[(x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2]^{3/2}} = -\frac{x - x_0}{r^3} \Rightarrow \frac{\partial^2}{\partial x^2} \left(\frac{1}{r} \right) = -\frac{1}{r^3} + \frac{3(x - x_0)^2}{r^5}$$

$$\frac{\partial}{\partial y} \left(\frac{1}{r} \right) = -\frac{y - y_0}{r^3} \Rightarrow \frac{\partial^2}{\partial y^2} \left(\frac{1}{r} \right) = -\frac{1}{r^3} + \frac{3(y - y_0)^2}{r^5}$$

$$\frac{\partial}{\partial z} \left(\frac{1}{r} \right) = -\frac{z - z_0}{r^3} \Rightarrow \frac{\partial^2}{\partial z^2} \left(\frac{1}{r} \right) = -\frac{1}{r^3} + \frac{3(z - z_0)^2}{r^5}$$

$$3(x - x_0)^2 + 3(y - y_0)^2 + 3(z - z_0)^2 = 3r^2$$

$$\therefore \frac{\partial^2}{\partial x^2} \left(\frac{1}{r} \right) + \frac{\partial^2}{\partial y^2} \left(\frac{1}{r} \right) + \frac{\partial^2}{\partial z^2} \left(\frac{1}{r} \right) = -\frac{3}{r^3} + \frac{3r^2}{r^5} = 0$$

\mathbf{p} 는 스칼라 함수 f 의 기울기($\mathbf{p} = \nabla f$)
즉, f 는 \mathbf{p} 의 포텐셜
 f 는 Laplace's Equation을 만족함

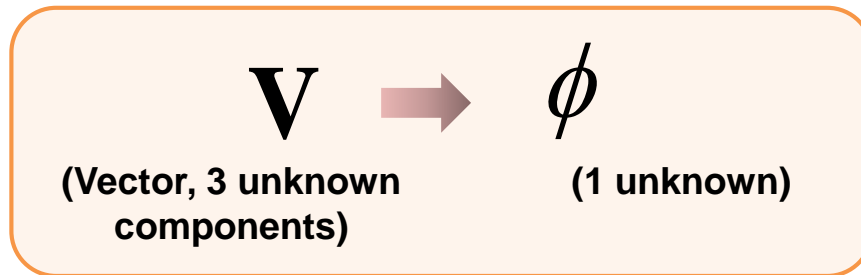
❖ Gradient, Divergence, Curl in Fluid Mechanics

☑ Velocity Potential

$$\mathbf{V} = \text{grad } \phi$$

$$\mathbf{V} = u\mathbf{i} + v\mathbf{j} + w\mathbf{k} = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k}$$

“Gradient is used here”



We can reduce the unknowns from 3 to 1.

9.8 Divergence (발산) of a Vector Field

☑ **Divergence of \mathbf{v}** : $\operatorname{div} \mathbf{v} = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z}$, (scalar field)

v_1, v_2, v_3 the components of \mathbf{v}

☑ **Example** $\mathbf{v} = [3xz, 2xy, -yz^2] = 3xz\mathbf{i} + 2xy\mathbf{j} - yz^2\mathbf{k}$
 $\Rightarrow \operatorname{div} \mathbf{v} = 3z + 2x - 2yz$

☑ **Common notation**

- * **Gradient:** scalar field \Rightarrow vector field
- * **Divergence:** vector field \Rightarrow scalar field
- * **Curl:** vector field \Rightarrow new vector field

$$\begin{aligned}\operatorname{div} \mathbf{v} &= \nabla \cdot \mathbf{v} = \left[\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right] \cdot [v_1, v_2, v_3] \\ &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \cdot (v_1 \mathbf{i} + v_2 \mathbf{j} + v_3 \mathbf{k}) = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z}\end{aligned}$$

9.8 Divergence of a Vector Field

☑ Theorem 1 Invariance (불변성) of the Divergence

- The divergence $\operatorname{div} \mathbf{v}$ is a scalar function, that is, its values depend only on the points in space but not on the choice of the coordinates.

$$\operatorname{div} \mathbf{v} = \frac{\partial v_1^*}{\partial x^*} + \frac{\partial v_2^*}{\partial y^*} + \frac{\partial v_3^*}{\partial z^*}$$

with respect to other Cartesian coordinates x^*, y^*, z^* and corresponding components v_1^*, v_2^*, v_3^* of \mathbf{v} . (to be proved in Sec. 10.7)

- Let $f(x, y, z)$ be a twice differentiable scalar function.

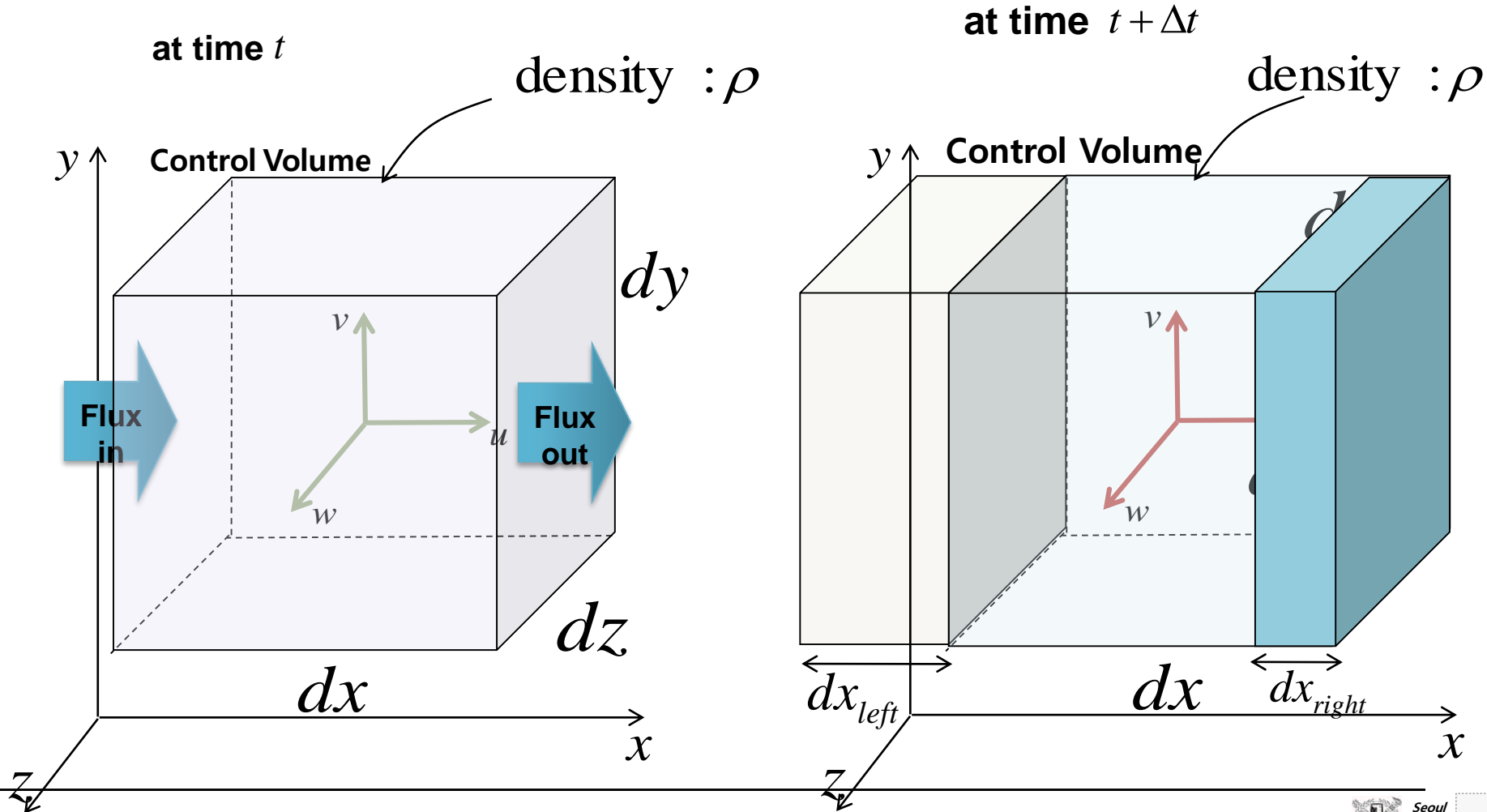
$$\mathbf{v} = \operatorname{grad} f = \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right]$$

$$\operatorname{div}(\mathbf{v}) = \operatorname{div}(\operatorname{grad} f) = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} = \nabla^2 f$$

(기울기에 대한 발산은 Laplace 방정식)

9.8 Divergence of a Vector Field

Ex.2 Flow of a Compressible Fluid. Physical meaning of the Divergence



9.8 Divergence of a Vector Field

Ex.2 Flow of a Compressible Fluid.

단위 시간당 왼쪽 면을 통해
들어온 유체의 질량

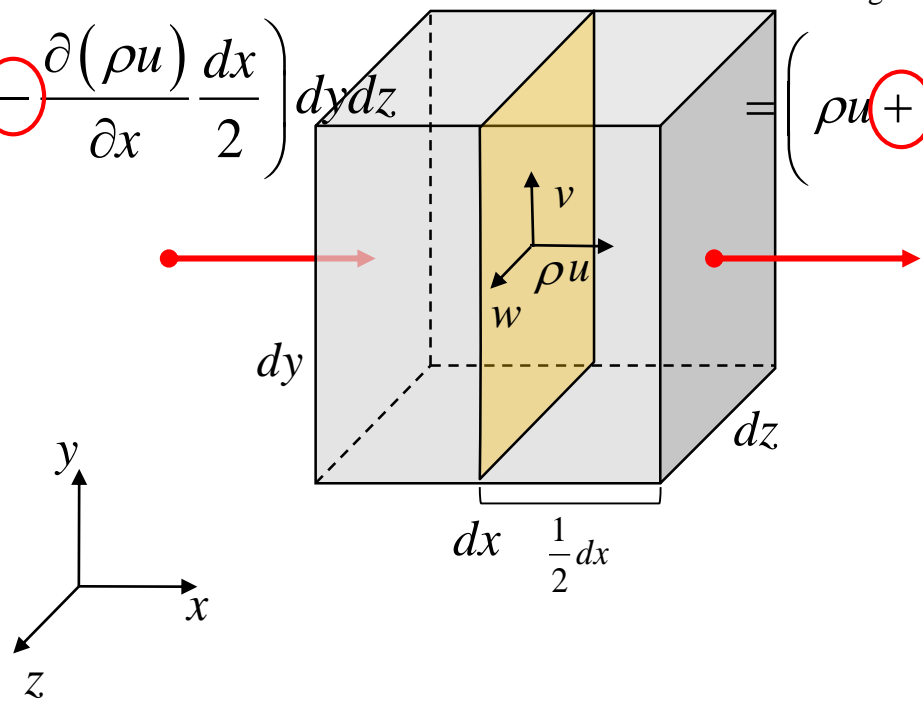
단위 시간당 오른쪽 면을 통해
빠져나간 유체의 질량

$$(\rho u)_{\text{left}} dydz$$

$$(\rho u)_{\text{right}} dydz$$

$$\cong \left(\rho u - \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz$$

$$= \left(\rho u + \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz$$



Ex.2 Flow of a Compressible Fluid.

✓ 오른쪽 면을 통해 검사체적으로부터 빠져나간 유체의 부피

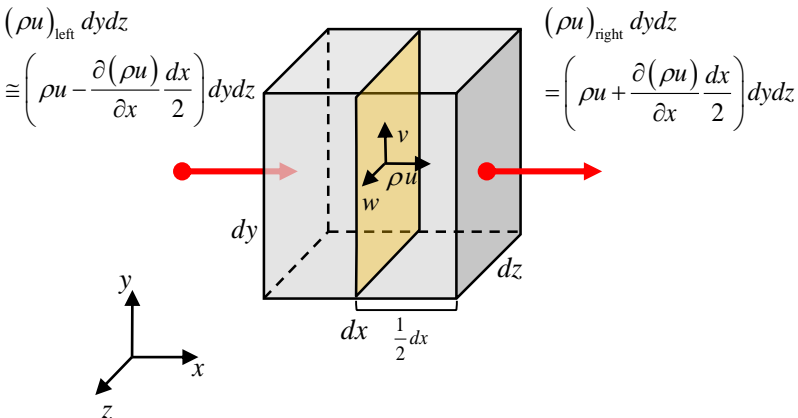
$$dV_{right} = (dydz)dx_{right} = (dydz)u_{right} dt$$

✓ 오른쪽 면을 통해 검사체적으로부터 빠져나간 유체의 질량

$$\rho_{right} dV_{right} = \rho_{right} (dydz)u_{right} dt = (\rho u)_{right} dydz \cdot dt$$

✓ 단위 시간당 오른쪽 면을 통해 빠져나간 유체의 질량

$$\rho_{right} \frac{dV_{right}}{dt} = \rho_{right} (dydz)u_{right} = (\rho u)_{right} dydz$$



✓ $(\rho u)_{right}$ 를 Taylor Series로 전개하면,

$$(\rho u)_{right} = \rho u + \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} + \frac{1}{2!} \frac{\partial^2(\rho u)}{\partial x^2} \left(\frac{dx}{2}\right)^2 + \dots$$

$$\cong \rho u + \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \quad (1차항까지만 선택)$$

✓ 단위 시간당 오른쪽 면을 통해 빠져나간 유체의 질량

$$(\rho u)_{right} dydz = \left(\rho u + \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz$$

Ex.2 Flow of a Compressible Fluid.

✓ 단위 시간당 각 면을 통해 빠져나간 유체의 질량

Right(+x): $(\rho u)_{\text{right}} dydz \cong \left(\rho u + \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz$

Top(+y): $(\rho v)_{\text{top}} dxdz \cong \left(\rho v + \frac{\partial(\rho v)}{\partial y} \frac{dy}{2} \right) dxdz$

Front(+z): $(\rho w)_{\text{front}} dxdy \cong \left(\rho w + \frac{\partial(\rho w)}{\partial z} \frac{dz}{2} \right) dxdy$



✓ 단위 시간당 각 면을 통해 들어온 유체의 질량

left(-x): $(\rho u)_{\text{left}} dydz \cong \left(\rho u - \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz$

Bottom(-y): $(\rho v)_{\text{bottom}} dxdz \cong \left(\rho v - \frac{\partial(\rho v)}{\partial y} \frac{dy}{2} \right) dxdz$

Rear(-z): $(\rho w)_{\text{rear}} dxdy \cong \left(\rho w - \frac{\partial(\rho w)}{\partial z} \frac{dz}{2} \right) dxdy$

✓ 단위 시간당 검사 체적을 통과한 유체의 유입량 (들어온 양을 +로 봄)

$$\begin{aligned} \sum \dot{m} &= \sum_{in} \dot{m} - \sum_{out} \dot{m} = \left[\left((\rho u) - \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz + \left((\rho v) - \frac{\partial(\rho v)}{\partial y} \frac{dy}{2} \right) dxdz + \left((\rho w) - \frac{\partial(\rho w)}{\partial z} \frac{dz}{2} \right) dxdy \right] \\ &\quad - \left[\left((\rho u) + \frac{\partial(\rho u)}{\partial x} \frac{dx}{2} \right) dydz + \left((\rho v) + \frac{\partial(\rho v)}{\partial y} \frac{dy}{2} \right) dxdz + \left((\rho w) + \frac{\partial(\rho w)}{\partial z} \frac{dz}{2} \right) dxdy \right] \\ &= -\frac{\partial(\rho u)}{\partial x} dxdydz - \frac{\partial(\rho v)}{\partial y} dxdydz - \frac{\partial(\rho w)}{\partial z} dxdydz \end{aligned}$$


Ex.2 Flow of a Compressible Fluid.

❖ Mass conservation

✓ 단위 시간당 검사 체적을 통과한 유체의 유입량 (들어온 양을 +로 봄)

$$= -\frac{\partial(\rho u)}{\partial x} dx dy dz - \frac{\partial(\rho v)}{\partial y} dx dy dz - \frac{\partial(\rho w)}{\partial z} dx dy dz \text{ ----- ①}$$

✓ (검사체적 내부의 질량 변화율) = $\frac{\partial \rho}{\partial t} dx dy dz$ ----- ②

① = ②  (mass conservation)

$$\frac{\partial \rho}{\partial t} dx dy dz = -\frac{\partial(\rho u)}{\partial x} dx dy dz - \frac{\partial(\rho v)}{\partial y} dx dy dz - \frac{\partial(\rho w)}{\partial z} dx dy dz$$

 $dx dy dz$ 으로 양변을 나누면,

$$\frac{\partial \rho}{\partial t} = -\frac{\partial(\rho u)}{\partial x} - \frac{\partial(\rho v)}{\partial y} - \frac{\partial(\rho w)}{\partial z}$$



$$\frac{\partial \rho}{\partial t} + \frac{\partial(\rho u)}{\partial x} + \frac{\partial(\rho v)}{\partial y} + \frac{\partial(\rho w)}{\partial z} = 0$$



$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{V}) = 0$$

=> Continuity Equation

Ex.2 Flow of a Compressible Fluid.

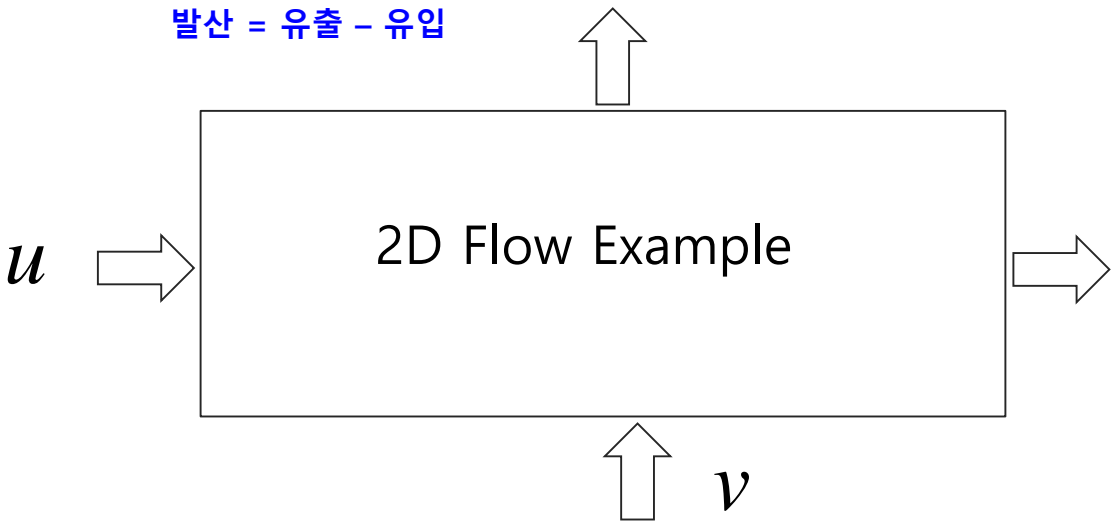
Continuity Equation (압축성 유체흐름의 연속성 방정식)

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{V}) = 0$$

↓ 비압축성 유체(Incompressible fluid)라고 가정하면,
 ($\rho = const$)

$\nabla \cdot \mathbf{V} = 0$ (비압축성의 조건) $\left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \right)$ → Divergence

주어진 체적에 대해 임의의 시간에서의 유입과 유출의 차가 0인 평형 상태
 발산 = 유출 - 유입



❖ Gradient, **Divergence**, Curl in Fluid Mechanics

☑ Velocity Potential

$$\mathbf{V} = \text{grad } \phi \quad \mathbf{V} = u\mathbf{i} + v\mathbf{j} + w\mathbf{k} = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k} \quad \text{"Gradient is used here"}$$

$$\nabla \cdot \mathbf{V} = 0 \quad \left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \right)$$

"divergence is used here"

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$$

"Laplace Equation"

9.9 Curl of a Vector Field

☑ Curl (회전):

- Let $\mathbf{v}(x, y, z) = [v_1, v_2, v_3] = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$ be a differentiable vector function of Cartesian coordinates x, y, z .
- Then the curl of the vector function \mathbf{v} or of the vector field given by \mathbf{v} is defined by the “symbolic” determinant.

$$\text{curl } \mathbf{v} = \nabla \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{vmatrix} = \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) \mathbf{k}$$

- * Gradient: scalar field => vector field
- * Divergence: vector field => scalar field
- * Curl: vector field => new vector field

9.9 Curl of a Vector Field

✓ Example

Let $\mathbf{v} = [yz, 3zx, z] = yz\mathbf{i} + 3zx\mathbf{j} + z\mathbf{k}$ with right-handed x, y, z .

Find *curl* \mathbf{v} .

Solution)

$$\begin{aligned}\operatorname{curl} \mathbf{v} &= \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) \mathbf{k} \\ &= \left(\frac{\partial z}{\partial y} - \frac{\partial 3zx}{\partial z} \right) \mathbf{i} + \left(\frac{\partial yz}{\partial z} - \frac{\partial z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial 3zx}{\partial x} - \frac{\partial yz}{\partial y} \right) \mathbf{k} \\ &= -3x\mathbf{i} + y\mathbf{j} + 2z\mathbf{k}\end{aligned}$$

9.9 Curl of a Vector Field

☑ Theorem 1 Rotating Body and Curl

- The curl of the velocity field of a rotating rigid body has the direction of the axis of the rotation,
- and its magnitude equals twice the angular speed of the rotation.

☑ Theorem 2 Grad, Div, Curl

- Gradient fields are irrotational.
 $\text{curl}(\text{grad } f) = 0$
- The divergence of the curl of a function is zero.
 $\text{div}(\text{curl } \mathbf{v}) = 0$

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

Q: Prove them!

$$\nabla f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \quad \text{div } \mathbf{v} = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z}$$

9.9 Curl of a Vector Field

☑ Theorem 3 Invariance of the Curl

- $\text{curl } \mathbf{v}$ is a vector. That is, it has a length and direction that are independent of the particular choice of a Cartesian coordinate system in space.

9.9 Curl of a Vector Field

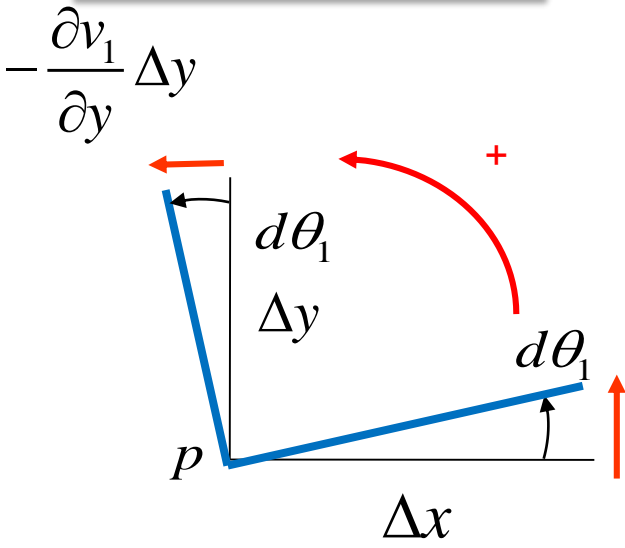
☑ Physical Meaning of Curl (회전)

- Focusing on xy-plane

$$\mathbf{v} = [v_1, v_2, v_3]$$

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

순수 회전 (rotation)



$$|v_2| = |v_1| \quad \tan(d\theta_1)$$

두 각속도의 평균

$$d\theta = \frac{1}{2} \left(\frac{\partial v_2}{\partial x} dt - \frac{\partial v_1}{\partial y} dt \right) = \frac{1}{2} 2 \frac{\partial v_2}{\partial x} dt = d\theta_1$$

속도 가속도 시간

$$\Rightarrow \omega_3 = \frac{d\theta}{dt} = \frac{\partial v_2}{\partial x}$$

9.9 Curl of a Vector Field

☑ Physical Meaning of Curl (회전)

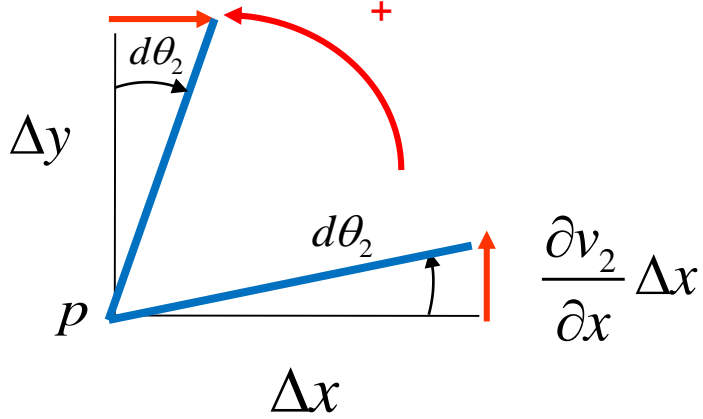
- Focusing on xy-plane

$$\mathbf{v} = [v_1, v_2, v_3]$$

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

순수 전단 변형 (shear deformation)

$$-\frac{\partial v_1}{\partial y} \Delta y$$



$$|v_2| = |v_1|$$

$$d\theta = \frac{1}{2} \left(\frac{\partial v_2}{\partial x} dt - \frac{\partial v_1}{\partial y} dt \right) = \frac{1}{2} (d\theta_2 - d\theta_2) = 0$$

$$\Rightarrow \omega_3 = 0$$

9.9 Curl of a Vector Field

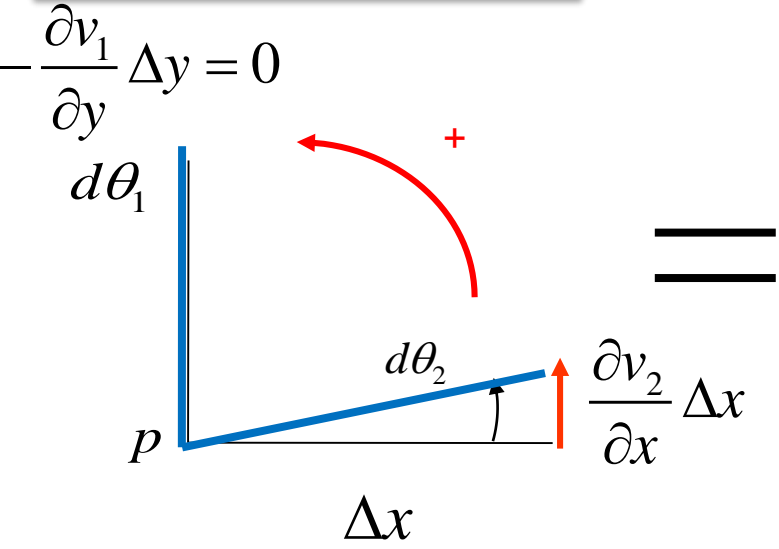
☑ Physical Meaning of Curl (회전)

- Focusing on xy-plane

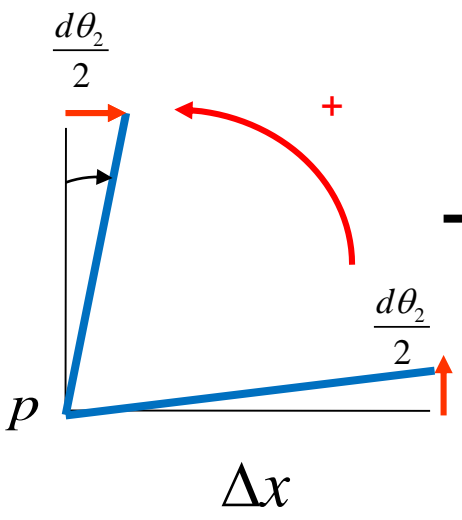
$$\mathbf{v} = [v_1, v_2, v_3] \quad \text{curl } \mathbf{v} = \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) \mathbf{k}$$

$$d\theta = \frac{1}{2} \left(\frac{\partial v_2}{\partial x} \Delta t - \frac{\partial v_1}{\partial y} \Delta t \right) = \frac{1}{2} \frac{\partial v_2}{\partial x} dt = \frac{1}{2} d\theta_2 \Rightarrow \omega_3 = \frac{d\theta}{dt} = \frac{1}{2} \frac{\partial v_2}{\partial x}$$

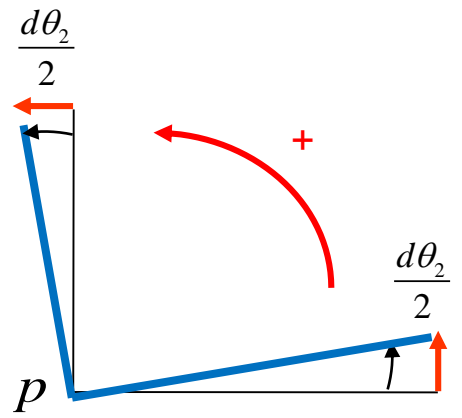
복합 (shear + rotation)



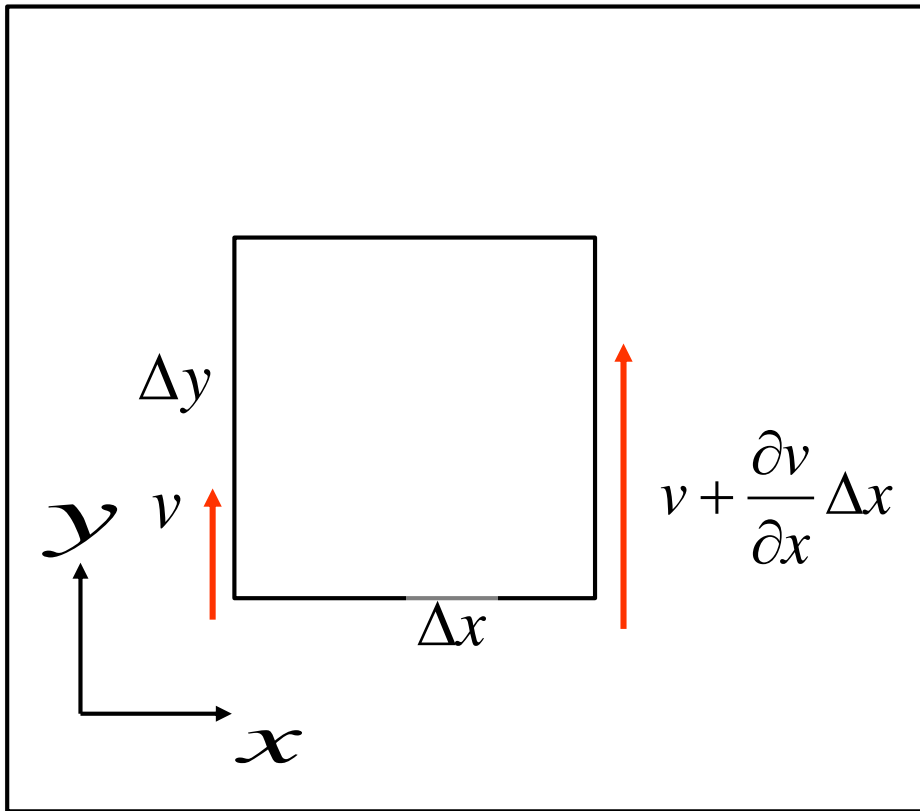
순수 전단 변형



순수 회전 (rotation)



❖ Curl and Rotation in Fluids



- ✓ 유체 입자의 왼쪽 아래의 y 방향 속도를 v 라고 할 때, x 축으로 Δx 만큼 떨어진 지점에서의 y 방향 속도

$$v = v(x, y, t)$$

y, t 가 고정이라면,

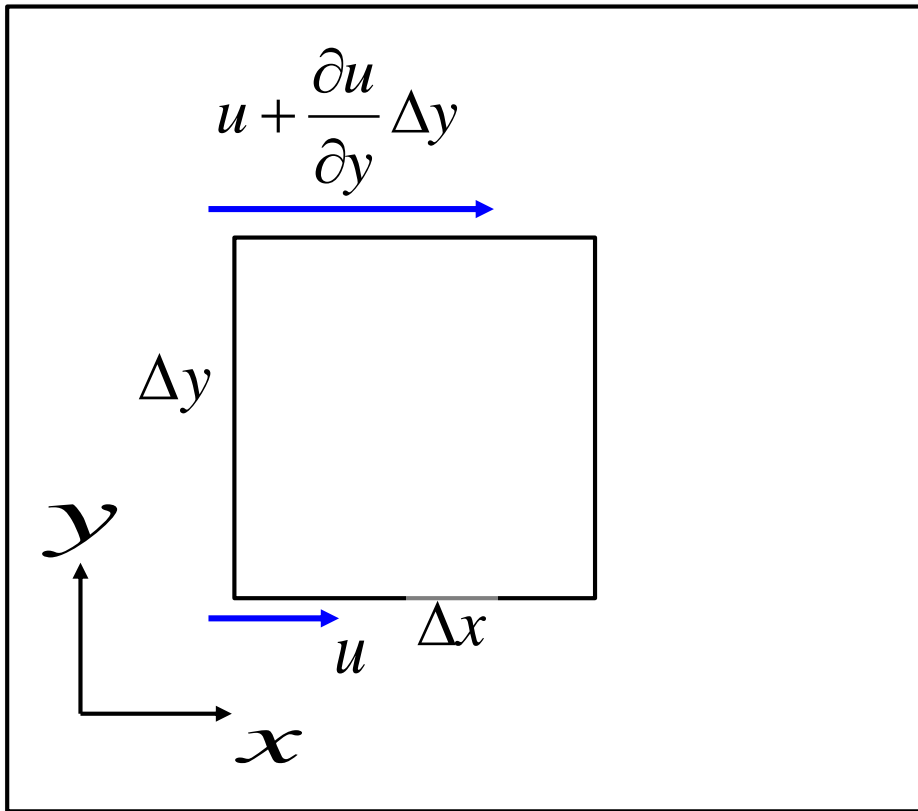
$$v = v(x)$$

Δx 가 작다고 가정하면,

$$v(x + \Delta x) = v(x) + \frac{\partial v}{\partial x} \Delta x$$

(반시계 방향)

❖ Curl and Rotation in Fluids



- ✓ 유체 입자의 왼쪽 아래의 x 방향 속도를 u 라고 할 때, y 축으로 Δy 만큼 떨어진 지점에서의 x 방향 속도

$$u = u(x, y, t)$$



x, t 가 고정이라면,

$$u = u(y)$$

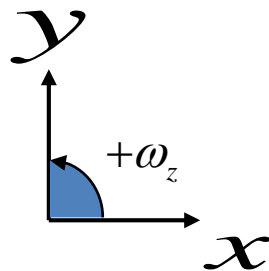
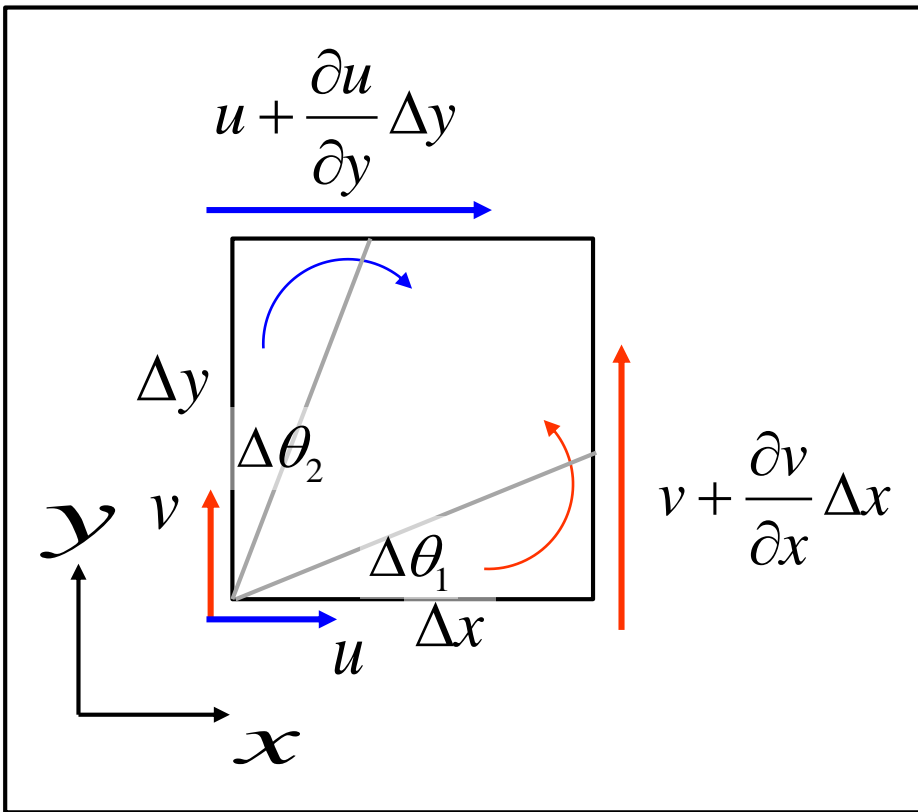


Δy 가 작다고 가정하면,

$$u(y + \Delta y) = u(y) + \frac{\partial u}{\partial y} \Delta y$$

(시계 방향)

❖ Curl and Rotation in Fluids



✓ 각속도 (속도 차만큼 변위 발생)

$$\omega_{z1} = \frac{\Delta\theta_1}{\Delta t} \approx \frac{\tan \Delta\theta_1}{\Delta t} = \frac{\Delta v \Delta t}{\Delta x} \cdot \frac{1}{\Delta t}$$

$$= \frac{v + \frac{\partial v}{\partial x} \Delta x - v}{\Delta x} = \frac{\partial v}{\partial x} \quad (\text{반시계 방향})$$

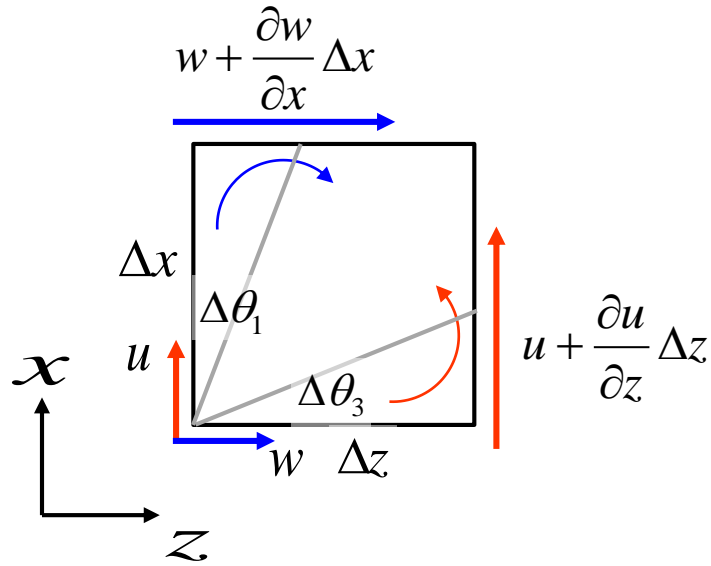
$$\omega_{z2} = -\frac{\Delta\theta_2}{\Delta t} \approx -\frac{\tan \Delta\theta_2}{\Delta t} = -\frac{\Delta u \Delta t}{\Delta y} \cdot \frac{1}{\Delta t}$$

$$= -\frac{u + \frac{\partial u}{\partial y} \Delta y - u}{\Delta y} = -\frac{\partial u}{\partial y} \quad (\text{시계 방향})$$

✓ z 축에 대한 각속도는 두 각속도의 평균으로 정의하면

$$\omega_z = \frac{1}{2} (\omega_{z1} + \omega_{z2}) = \frac{1}{2} \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right)$$

❖ Curl and Rotation in Fluids

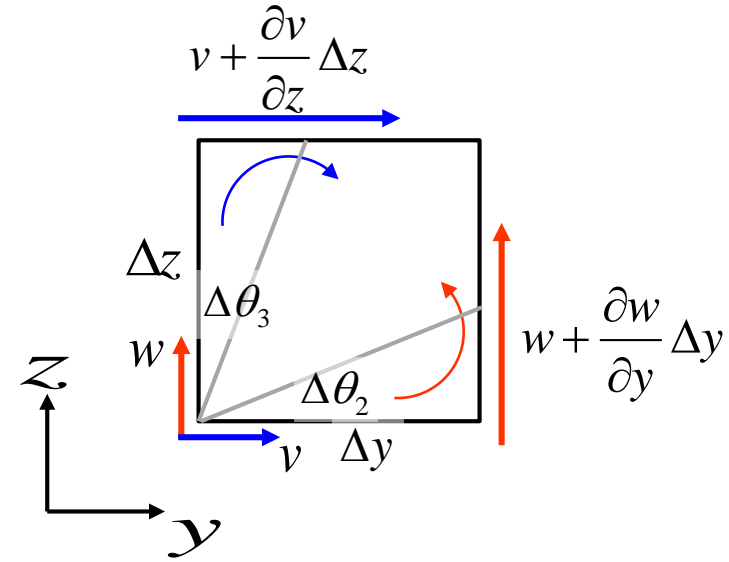
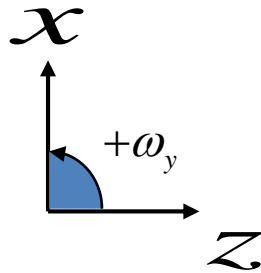


✓ y축에 대한 각속도

(반시계 방향) $\omega_{y1} = \frac{\partial u}{\partial z}$

(시계 방향) $\omega_{y2} = -\frac{\partial w}{\partial x}$

$$\therefore \omega_y = \frac{1}{2} \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right)$$

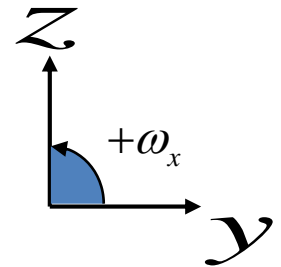


✓ x축에 대한 각속도

(반시계 방향) $\omega_{x1} = \frac{\partial w}{\partial y}$

(시계 방향) $\omega_{x2} = -\frac{\partial v}{\partial z}$

$$\therefore \omega_x = \frac{1}{2} \left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right)$$



Curl and Rotation in Fluids

✓ curl의 정의

$$\text{curl } \mathbf{v} = \nabla \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ u & v & w \end{vmatrix}$$

$$= \left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right) \mathbf{i} + \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) \mathbf{k}$$

$$= 2 \left[\frac{1}{2} \left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right) \mathbf{i} + \frac{1}{2} \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right) \mathbf{j} + \frac{1}{2} \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) \mathbf{k} \right]$$

$$= 2\omega_x \mathbf{i} + 2\omega_y \mathbf{j} + 2\omega_z \mathbf{k} = 2\boldsymbol{\omega}$$

✓ x축에 대한 각속도

$$\omega_x = \frac{1}{2} \left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right)$$

✓ y축에 대한 각속도

$$\omega_y = \frac{1}{2} \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right)$$

✓ z축에 대한 각속도

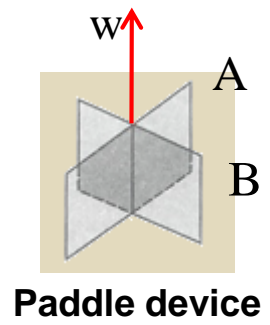
$$\omega_z = \frac{1}{2} \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right)$$

=> curl v 크기는 유체 입자의 회전 각속도x2에 해당

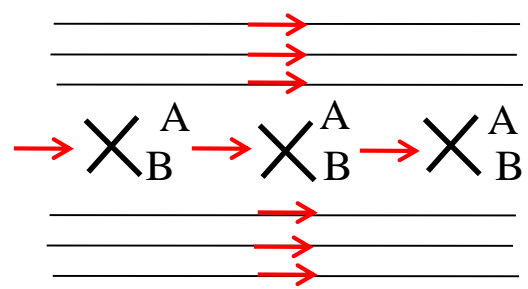
Curl of a Vector Fields

❖ Paddle device

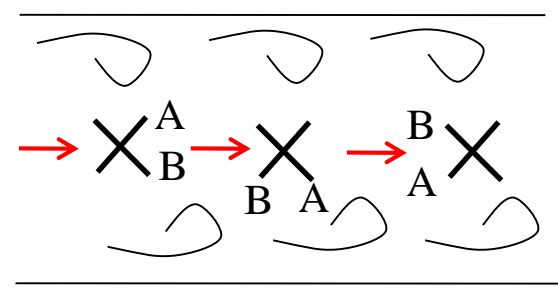
If a paddle device is inserted in a flowing fluid, then the **curl of the velocity field \mathbf{v}** is a measure of the **tendency of the fluid to turn the device** about its vertical **axis w** .



Physical Interpretations



Irrotational flow
($\text{curl } \mathbf{F} = 0$)



Rotational flow
($\text{curl } \mathbf{F} \neq 0$)

❖ Gradient, Divergence, Curl in Fluid Mechanics

☑ Velocity Potential

$$\mathbf{V} = \text{grad } \phi \quad \mathbf{V} = u\mathbf{i} + v\mathbf{j} + w\mathbf{k} = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k} \quad \text{"Gradient is used here"}$$

$$\nabla \cdot \mathbf{V} = 0 \quad \left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \right) \quad \text{"divergence is used here"}$$

$$\begin{array}{c} \parallel \\ \parallel \\ \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0 \end{array}$$

Continuity Equation
(Laplace Equation for Incompressible Fluid)

For any scalar function $\phi = \phi(x, y, z)$, $\text{curl}(\text{grad } \phi) = \mathbf{0}$ is always true.

$$\text{curl}(\text{grad } \phi) = \text{curl} \left(\frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k} \right)$$

$$= \left(\frac{\partial^2 \phi}{\partial y \partial z} - \frac{\partial^2 \phi}{\partial z \partial y} \right) \mathbf{i} - \left(\frac{\partial^2 \phi}{\partial x \partial z} - \frac{\partial^2 \phi}{\partial z \partial x} \right) \mathbf{j} + \left(\frac{\partial^2 \phi}{\partial x \partial y} - \frac{\partial^2 \phi}{\partial y \partial x} \right) \mathbf{k} = 0$$

"Curl is used here"

⇒ Irrotational

"Velocity potential을 사용하기 위해서는 irrotational 가정이 반드시 필요하다"

⇒ Turbulence 유체 운동은 풀 수 없다!

Key Summary

9.7 Gradient of a Scalar Field. Directional Derivative

☑ Proof

$$r = ((x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2)^{1/2}$$

$$\frac{\partial}{\partial x} \left(\frac{1}{r} \right) = \frac{-2(x - x_0)}{2[(x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2]^{3/2}} = -\frac{x - x_0}{r^3} \Rightarrow \frac{\partial^2}{\partial x^2} \left(\frac{1}{r} \right) = -\frac{1}{r^3} + \frac{3(x - x_0)^2}{r^5}$$

$$\frac{\partial}{\partial y} \left(\frac{1}{r} \right) = -\frac{y - y_0}{r^3} \Rightarrow \frac{\partial^2}{\partial y^2} \left(\frac{1}{r} \right) = -\frac{1}{r^3} + \frac{3(y - y_0)^2}{r^5}$$

$$\frac{\partial}{\partial z} \left(\frac{1}{r} \right) = -\frac{z - z_0}{r^3} \Rightarrow \frac{\partial^2}{\partial z^2} \left(\frac{1}{r} \right) = -\frac{1}{r^3} + \frac{3(z - z_0)^2}{r^5}$$

$$3(x - x_0)^2 + 3(y - y_0)^2 + 3(z - z_0)^2 = 3r^2$$

$$\therefore \frac{\partial^2}{\partial x^2} \left(\frac{1}{r} \right) + \frac{\partial^2}{\partial y^2} \left(\frac{1}{r} \right) + \frac{\partial^2}{\partial z^2} \left(\frac{1}{r} \right) = -\frac{3}{r^3} + \frac{3r^2}{r^5} = 0$$

❖ Gradient, Divergence, Curl in Fluid Mechanics

☑ Velocity Potential

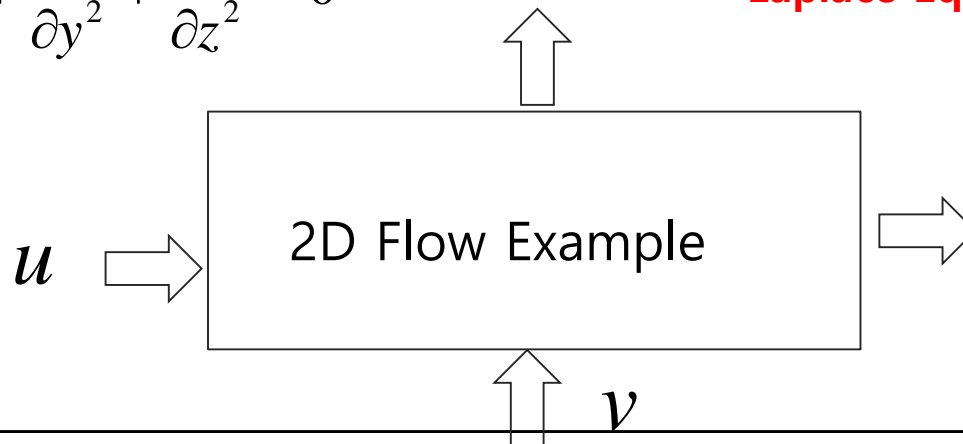
$$\mathbf{V} = \text{grad } \phi \quad \mathbf{V} = u\mathbf{i} + v\mathbf{j} + w\mathbf{k} = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k} \quad \text{"Gradient is used here"}$$

$$+ \\ \nabla \cdot \mathbf{V} = 0 \quad \left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0 \right)$$

"divergence is used here"

$$|| \\ \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$$

"Laplace Equation"



Curl of a Vector Field

☑ Curl (회전):

- Let $\mathbf{v}(x, y, z) = [v_1, v_2, v_3] = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$ be a differentiable vector function of Cartesian coordinates x, y, z .
- Then the curl of the vector function \mathbf{v} or of the vector field given by \mathbf{v} is defined by the “symbolic” determinant.

$$\text{curl } \mathbf{v} = \nabla \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{vmatrix} = \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) \mathbf{k}$$

9.9 Curl of a Vector Field

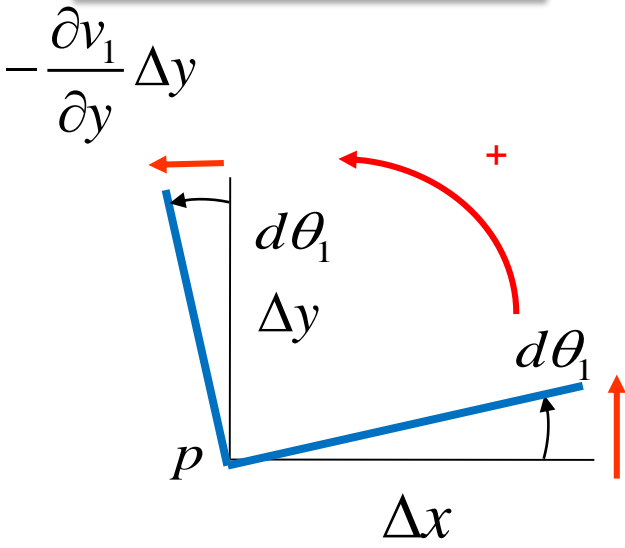
☑ Physical Meaning of Curl (회전)

- Focusing on xy-plane

$$\mathbf{v} = [v_1, v_2, v_3]$$

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

순수 회전 (rotation)



$$|v_2| = |v_1| \quad \tan(d\theta_1)$$

두 각속도의 평균

$$d\theta = \frac{1}{2} \left(\frac{\partial v_2}{\partial x} dt - \frac{\partial v_1}{\partial y} dt \right) = \frac{1}{2} 2 \frac{\partial v_2}{\partial x} dt = d\theta_1$$

속도 가속도 시간

$$\omega_3 = \frac{d\theta}{dt} = \frac{\partial v_2}{\partial x}$$

9.9 Curl of a Vector Field

☑ Physical Meaning of Curl (회전)

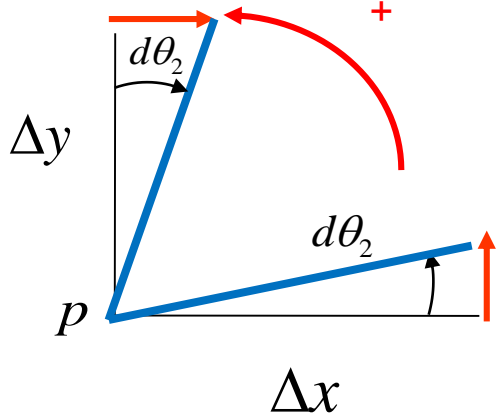
- Focusing on xy-plane

$$\mathbf{v} = [v_1, v_2, v_3]$$

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

순수 전단 변형 (shear deformation)

$$-\frac{\partial v_1}{\partial y} \Delta y$$



$$|v_2| = |v_1|$$

$$d\theta = \frac{1}{2} \left(\frac{\partial v_2}{\partial x} dt - \frac{\partial v_1}{\partial y} dt \right) = \frac{1}{2} (d\theta_2 - d\theta_2) = 0$$

$$\frac{\partial v_2}{\partial x} \Delta x \Rightarrow \omega_3 = 0$$

9.9 Curl of a Vector Field

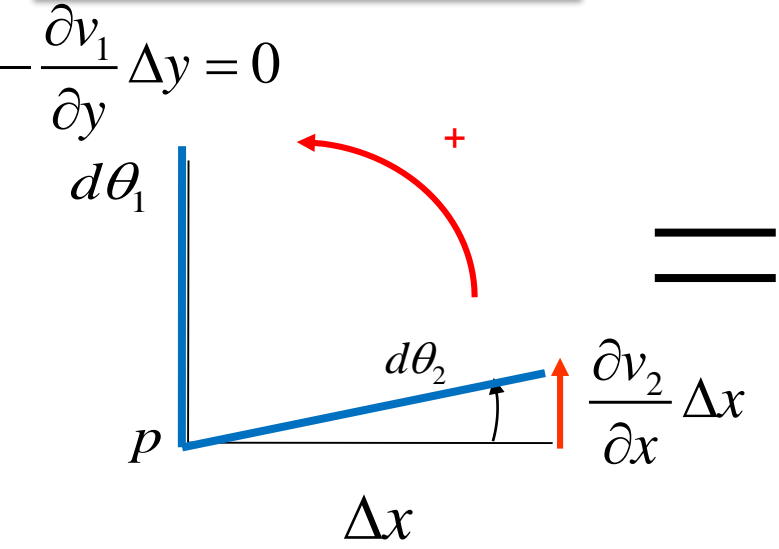
☑ Physical Meaning of Curl (회전)

- Focusing on xy-plane

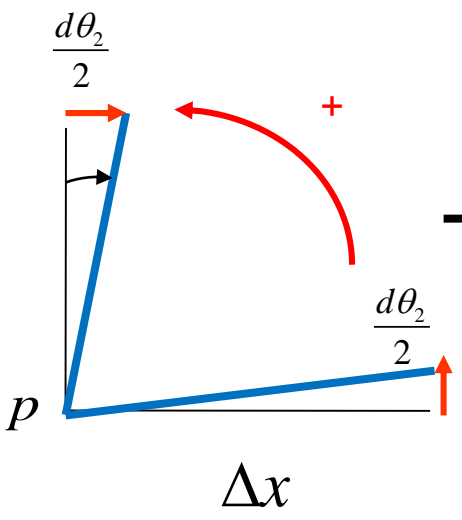
$$\mathbf{v} = [v_1, v_2, v_3] \quad \text{curl } \mathbf{v} = \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) \mathbf{i} + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) \mathbf{k}$$

$$d\theta = \frac{1}{2} \left(\frac{\partial v_2}{\partial x} \Delta t - \frac{\partial v_1}{\partial y} \Delta t \right) = \frac{1}{2} \frac{\partial v_2}{\partial x} dt = \frac{1}{2} d\theta_2 \Rightarrow \omega_3 = \frac{d\theta}{dt} = \frac{1}{2} \frac{\partial v_2}{\partial x}$$

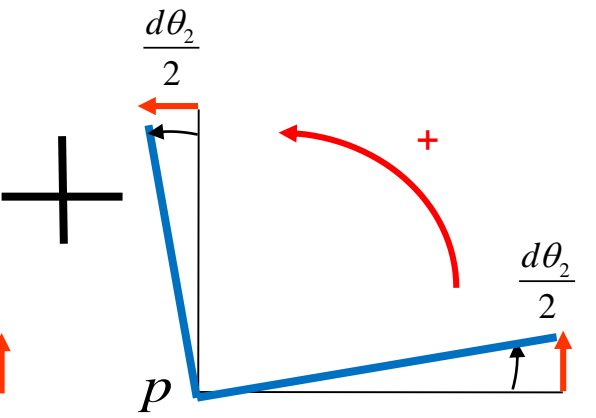
복합 (shear + rotation)



순수 전단 변형



순수 회전 (rotation)



❖ Gradient, Divergence, **Curl** in Fluid Mechanics

☑ Velocity Potential

$$\mathbf{V} = \text{grad } \phi \quad \mathbf{V} = u\mathbf{i} + v\mathbf{j} + w\mathbf{k} = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k} \quad \text{"Gradient is used here"}$$

$$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0$$

Laplace Equation for
Incompressible Fluid

For any scalar function $\phi = \phi(x, y, z)$, $\text{curl}(\text{grad } \phi) = \mathbf{0}$ is always true.

$$\text{curl}(\text{grad } \phi) = \text{curl} \left(\frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k} \right)$$

$$= \left(\frac{\partial^2 \phi}{\partial y \partial z} - \frac{\partial^2 \phi}{\partial z \partial y} \right) \mathbf{i} - \left(\frac{\partial^2 \phi}{\partial x \partial z} - \frac{\partial^2 \phi}{\partial z \partial x} \right) \mathbf{j} + \left(\frac{\partial^2 \phi}{\partial x \partial y} - \frac{\partial^2 \phi}{\partial y \partial x} \right) \mathbf{k} = 0$$

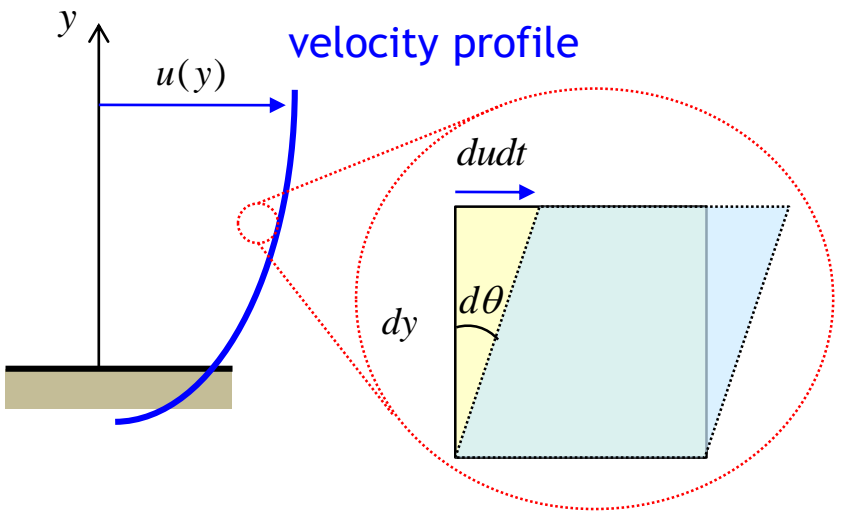
"Curl is used here"

⇒ Irrotational

"Velocity potential을 사용하기 위해서는 irrotational 가정이 반드시 필요하다"
⇒ Turbulence 유체 운동은 풀 수 없다!

Spare Slides

뉴턴 유체1) (Newtonian Fluid)



✓ 미소 구간에서의 전단변형율

$$d\theta \approx \tan d\theta = \frac{du}{dy} dt$$

✓ 전단변형율의 시간변화율은 속도 구배와 같음

$$\frac{d\theta}{dt} = \frac{du}{dy} \quad \dots \textcircled{1}$$

✓ 뉴턴 유체(Newtonian fluid)

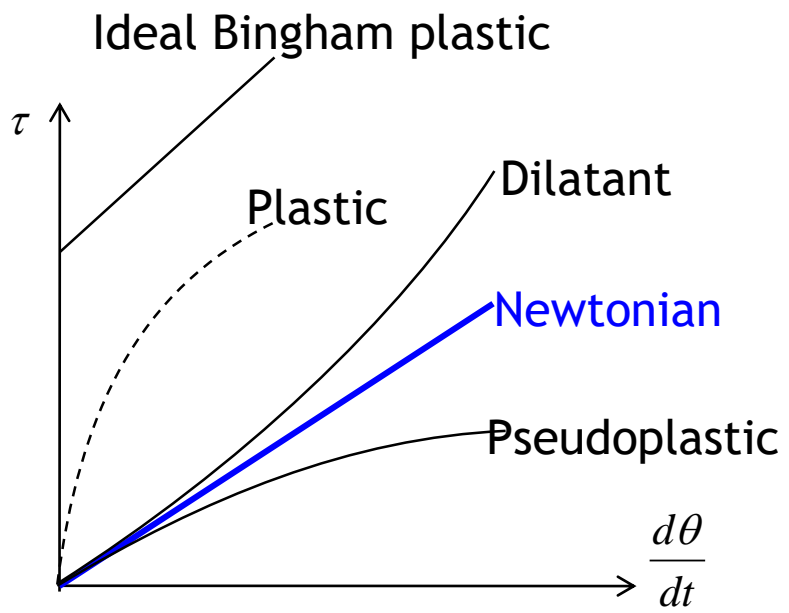
: 전단응력이 전단변형율의 시간변화율에 비례

$$\tau \propto \frac{d\theta}{dt} \quad \dots \textcircled{2}$$

✓ 뉴턴 유체(Newtonian fluid)의 특징

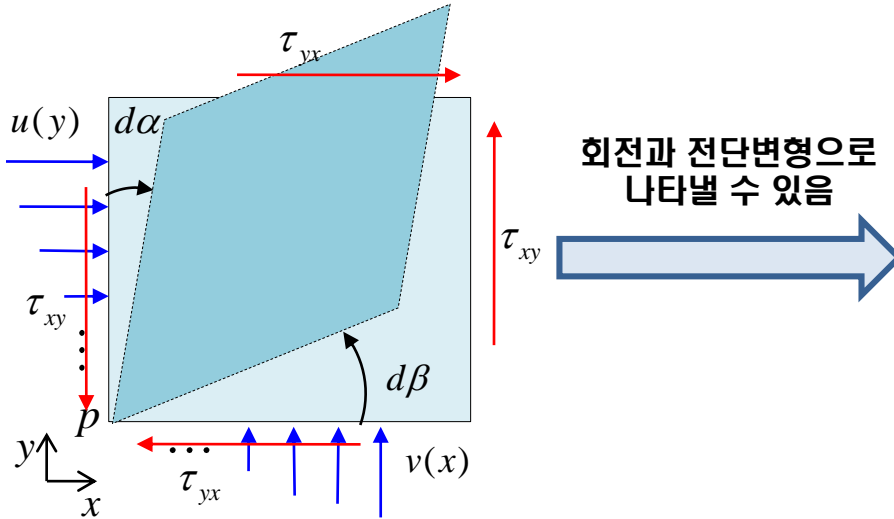
: ①, ②에 의해, 전단응력은 속도구배에 비례함 (비례 상수 μ : 점성 계수)

$$\tau \propto \frac{du}{dy} \quad \rightarrow \quad \tau = \mu \frac{du}{dy}$$



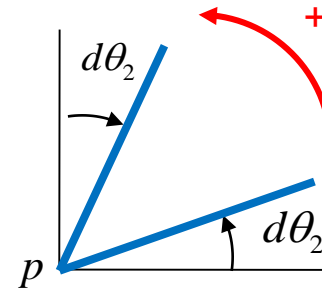
Curl and Rotation in Fluids

- 다른 유도 방법



Given : $d\alpha, d\beta$
 Find : 회전각속도 ω_z

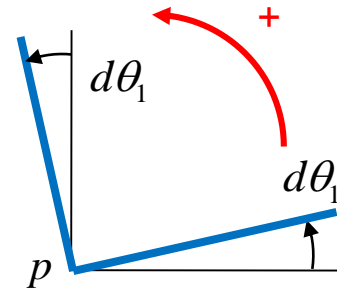
전단변형 (shear strain)



$$-d\alpha = -d\theta_2 + d\theta_1 \quad \dots \textcircled{1}$$

$$d\beta = d\theta_2 + d\theta_1 \quad \dots \textcircled{2}$$

회전 (rotation)



(1) ②와 ①을 더하면, $d\beta - d\alpha = 2d\theta_1$

$$d\theta_1 = \frac{1}{2}(d\beta - d\alpha)$$

→ z축에 대한 회전 각도

(2) dt로 나누면,

$$\frac{d\theta_1}{dt} = \frac{1}{2} \left(\frac{d\beta}{dt} - \frac{d\alpha}{dt} \right)$$

→ z축에 대한 회전 각속도

(3) 전단변형율의 시간 변화율은 속도 구배와 같음

$$\omega_z = \frac{1}{2} \left(\frac{dv}{dx} - \frac{du}{dy} \right)$$

(5) 동일한 방법에 의해 다음도 성립함

→ y축에 대한 회전각속도 $\omega_y = \frac{1}{2} \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right)$

→ x축에 대한 회전각속도 $\omega_x = \frac{1}{2} \left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right)$