

VEKTORANALYS

HT 2021

CELTE / CENMI

ED1110

GRADIENTEN

Kursvecka 1

Kapitel 4-5 (*Vektoranalys*, 1:e uppl, Frassinetti/Scheffel)



Today:

- Scalar fields and vector fields
- Level surfaces and level curves
- The position vector
- The gradient
- The directional derivative
- Three theorems related to the gradient
- Scalar potential → home assignment (+övning week 2)

Connections with next topics and next weeks

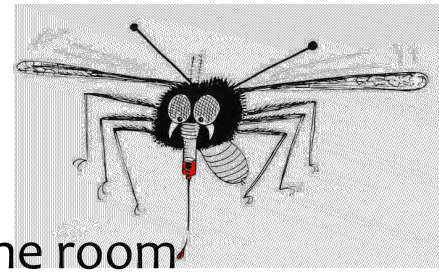
Scalar and vector fields:

- They will be used throughout the course
- They are essential for line integrals, flux, Gauss' theorem, Stokes' theorem...

Gradient:

- A wide range of applications in physics and engineering
- It has links with most of the course. For example
 - week 3 (Gauss' theorem),
 - week 4 (curvilinear coordinates)
 - week 5 (∇)
 - week 6 (Laplace and Poisson's equations)

TARGET PROBLEM



A mosquito is flying in the room.

How does the mosquito find us in the dark?

A theory is: the mosquito flies toward the warmest region of the room.

→ The mosquito must know:

- (A) How the temperature $T(x,y,z)$ changes along the flying direction
- (B) In which direction it must fly to be in a warmer place as quick as possible

Problem

The temperature is described by the scalar field: $T(x,y,z)=x^2+2yz-z$ [$^{\circ}\text{C}$]

The mosquito is in the point P: (1,1,2)

- Question A: in which direction the mosquito must fly to be in a warmer place as quick as possible?
- Question B: How much does the temperature change in time if the mosquito flies with velocity 3m/s in direction $-2\hat{e}_x + 2\hat{e}_y + \hat{e}_z$?

To solve the problem, we need to:

- (1) introduce a **SCALAR FIELD**, $T(x,y,z)$
- (2) measure the **rate of change of the scalar field** $T(x,y,z)$ in \mathbb{R}^3
- (3) find the **direction** along which **the rate of change** of $T(x,y,z)$ **is maximum**

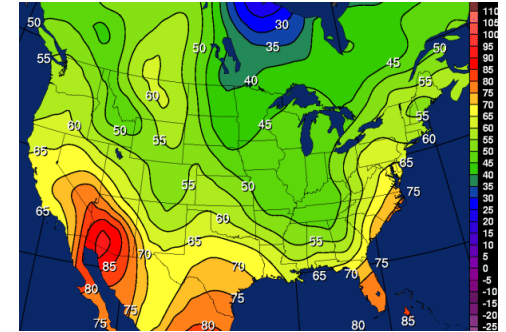
SCALAR FIELD AND VECTOR FIELD

A scalar quantity is said to be a **field** if it is a function of position

A **scalar field** associates a **real number** $\phi(x,y,z)$ **to each point** (x,y,z) of the space.

Examples:

- temperature distribution in the space
- pressure distribution in a fluid
- electrostatic potential around an electric charge

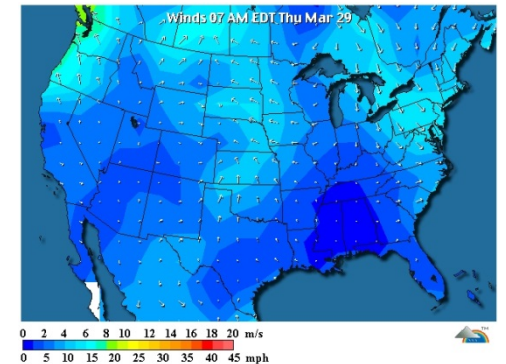


A vector quantity is said to be a **field** if it is a function of position

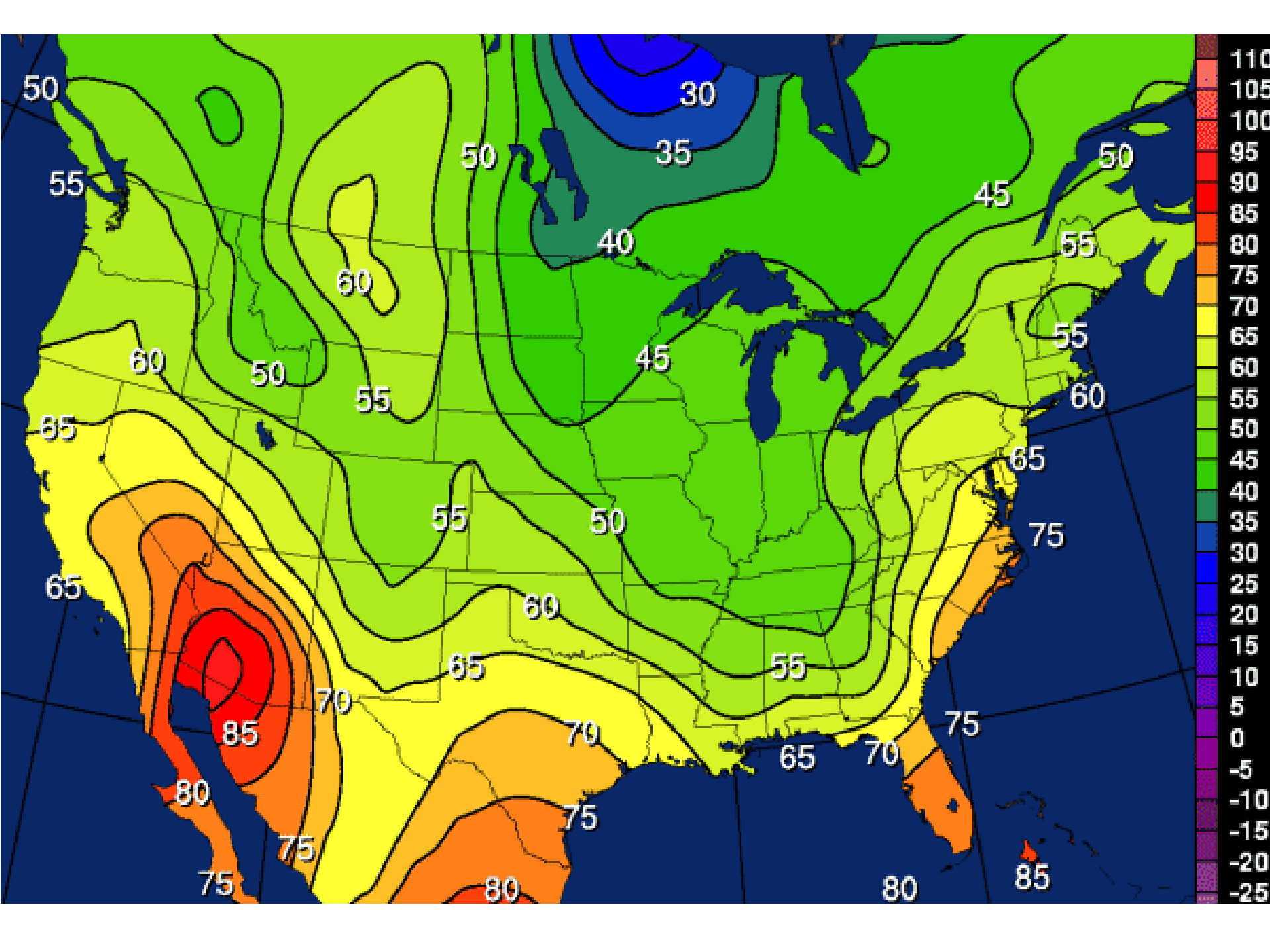
A **vector field** associates a **vector** $\vec{A}(x,y,z)$ **to each point** (x,y,z) of the space.

Examples:

- velocity distribution in a fluid
- magnetic field around a magnet
- electrostatic field around an electric charge



To solve our target problem, today we will focus on scalar fields



LEVEL CURVES and LEVEL SURFACES

- Level curves and level surfaces are useful to visualize a scalar field (in \mathbb{R}^2 and \mathbb{R}^3 respectively).

- What is a level curve?

A **curve** on which the scalar field $\phi(x,y)$ is constant:

$$\phi(x,y)=c$$

- What is a level surface?

A **surface** on which the scalar field $\phi(x,y,z)$ is constant:

$$\phi(x,y,z)=c \tag{1}$$

- To create an “**image**” of the scalar field $\phi(x,y,z)$ we can consider a **family of level surfaces**:

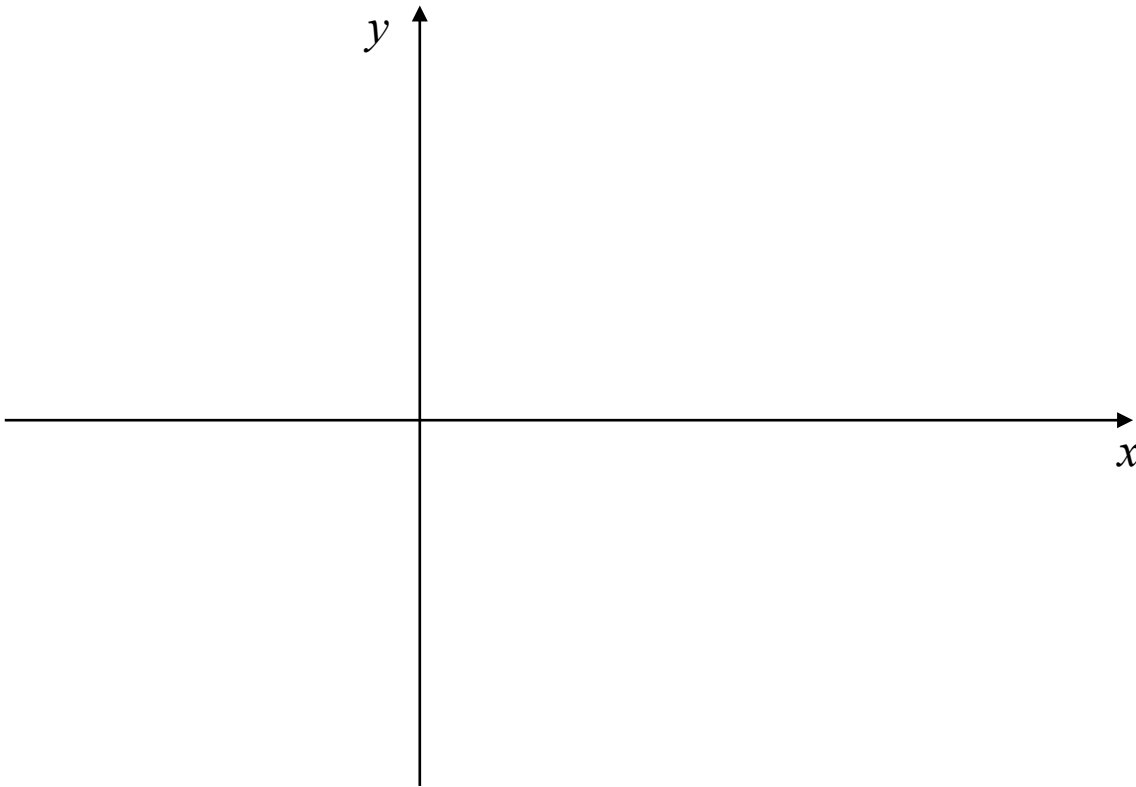
$$\phi(x,y,z)=c+nh \quad \text{where } h \text{ is a constant and } n=0, \pm 1, \pm 2, \pm 3, \dots \tag{2}$$

$$\text{Example: } \phi(x,y,z)=1 \quad \phi(x,y,z)=3 \quad \phi(x,y,z)=5 \quad \phi(x,y,z)=7 \quad \dots$$

To improve the details of the “image”, you can decrease the steps between one surface and the next.

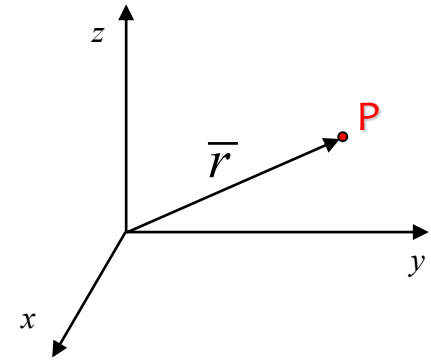
EXAMPLE

Plot the level curves of the scalar field: $\phi = \frac{x^2}{4} + y^2$



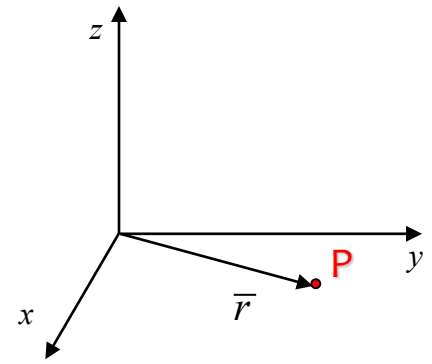
POSITION VECTOR

- The **vector from the origin to the point $P=(x,y,z)$** is called **position vector \vec{r}**
- Note that \vec{r} depends on the choice of the coordinate system

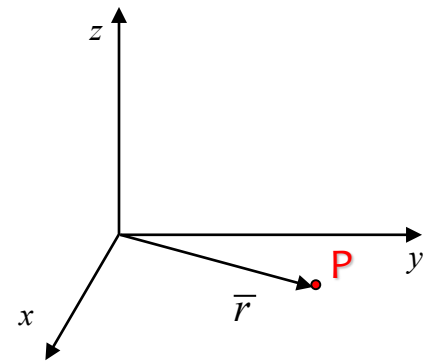


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POSITION VECTOR



- The **vector from the origin to the point $P=(x,y,z)$** is called **position vector \bar{r}**
- Note that \bar{r} depends on the choice of the coordinate system
- \bar{r} can be expressed with different notations:

$$\bar{r} = \bar{r}(x, y, z) \quad \bar{r} = (x, y, z) \quad \bar{r} = x\hat{e}_x + y\hat{e}_y + z\hat{e}_z \quad (\text{in a Cartesian coordinate system})$$

- The **absolute value of a position vector** is the scalar:

$$r = |\bar{r}| = \sqrt{x^2 + y^2 + z^2} \quad (3)$$

- The **differential of a position vector** can be written as a **vector whose components** are the **differential of each position vector component**:

$$\begin{aligned} \bar{r} &= x\hat{e}_x + y\hat{e}_y + z\hat{e}_z \\ &\Downarrow \\ d\bar{r} &= dx\hat{e}_x + dy\hat{e}_y + dz\hat{e}_z \end{aligned} \quad (4)$$

THE ELECTRIC FIELD GENERATED BY A POINT CHARGE

(a useful application of the position vector)

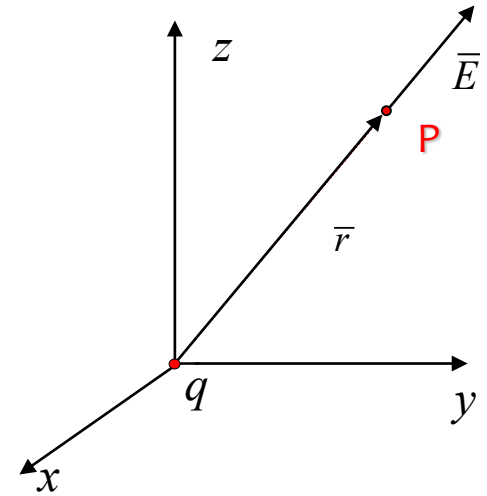
Consider a point charge q located in the origin and a point P defined by the position vector \vec{r}

- The absolute value of the of the electric field in P is:

$$E = \frac{1}{4\pi\epsilon_0} \frac{q}{r^2} = \frac{1}{4\pi\epsilon_0} \frac{q}{|\vec{r}|^2}$$

- In this case, the direction of the electric field is from the origin to P, so it is given by: \vec{r}

$$\vec{E} = \frac{1}{4\pi\epsilon_0} \frac{q}{|\vec{r}|^2} \frac{\vec{r}}{|\vec{r}|} = \frac{q}{4\pi\epsilon_0} \frac{\vec{r}}{|\vec{r}|^3}$$



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- How can we express the electric field if the charge is not in the origin?

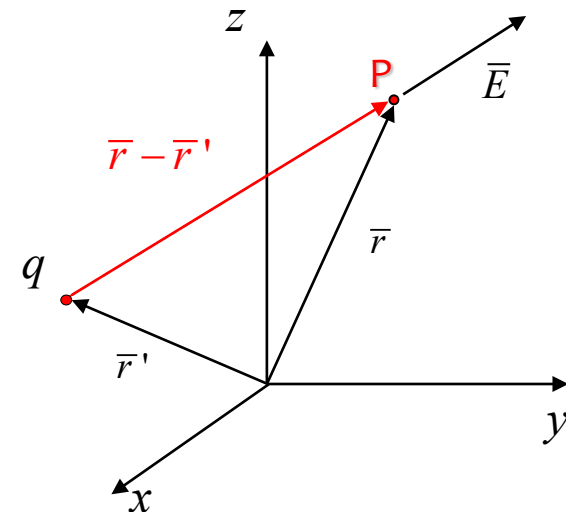
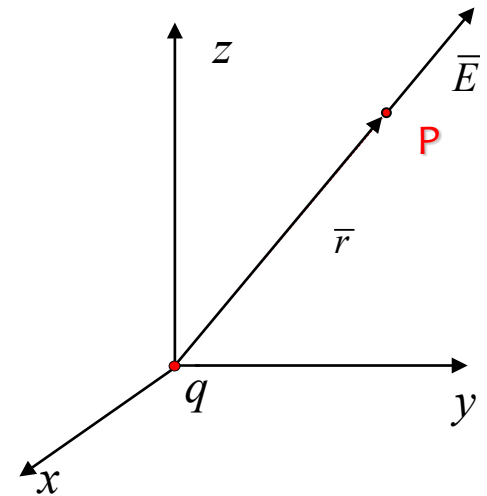
- \vec{r}' is used to identify the position of the “source”
- \vec{r} is used to identify the position of P (where you need to calculate the field)

We need to identify the distance and the direction from q to P

direction: $\vec{r} - \vec{r}'$

distance: $|\vec{r} - \vec{r}'|$

$$\vec{E} = \frac{1}{4\pi\epsilon_0} \frac{q}{|\vec{r} - \vec{r}'|^2} \frac{\vec{r} - \vec{r}'}{|\vec{r} - \vec{r}'|} = \frac{q}{4\pi\epsilon_0} \frac{\vec{r} - \vec{r}'}{|\vec{r} - \vec{r}'|^3}$$



THE GRADIENT

- Assume that $\phi(\vec{r})$ is a **continuous** and **derivable scalar field**

- DEFINITION:

*in a Cartesian
coordinate system*

$$\text{grad}\phi = \left(\frac{\partial\phi}{\partial x}, \frac{\partial\phi}{\partial y}, \frac{\partial\phi}{\partial z} \right) = \frac{\partial\phi}{\partial x} \hat{e}_x + \frac{\partial\phi}{\partial y} \hat{e}_y + \frac{\partial\phi}{\partial z} \hat{e}_z \quad (5)$$

IMPORTANT: the gradient of a scalar field is a vector field

EXERCISE: calculate the gradient of the vector field: $\phi = \frac{x^2}{4} + y^2$ and plot $\text{grad}\phi$ in the point $P: (2,0)$ and in the point $Q: (0,-1)$

- Scalar field differential:

$$d\phi = \text{grad}\phi \cdot d\vec{r} \quad (6)$$

- Let's introduce :

- the amplitude of the position vector differential, ds , and

- the direction \hat{e} (\hat{e} is a *unit vector*, i.e. $|\hat{e}|=1$)

$$d\vec{r} = \hat{e} ds \quad (7)$$

Equations (6) and (7) give:

Directional derivative

$$\frac{d\phi}{ds} = \text{grad}\phi \cdot \hat{e} \quad (8)$$

The rate of variation of ϕ in a given direction corresponds to the component of the vector gradient in that direction

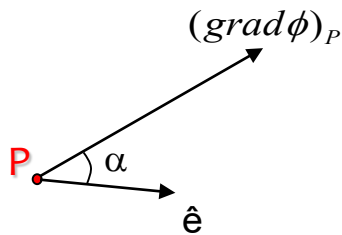
THE GRADIENT

THEOREM 1 (4.1 in the textbook)

The direction of the maximum growth (rate of change) of a scalar field ϕ in the point P is the direction of the gradient in the point P.

The maximum growth (rate of change) of ϕ per unit length is $|(grad\phi)_P|$

PROOF



a- let's calculate the derivative in the direction \hat{e} Eq. (8)

$$\frac{d\phi}{ds} = grad\phi \cdot \hat{e} = |grad\phi| \cos \alpha$$

b- this is maximum when:

$$\cos \alpha = 1$$

which implies:

$$\alpha=0 \quad (\hat{e} \parallel grad\phi) \quad \text{and} \quad \frac{d\phi}{ds} = |grad\phi|$$

THE GRADIENT

THEOREM 2

If ϕ has a maximum or a minimum in the point P, then the gradient in P is zero.

PROOF

From Equation (8): $\frac{d\phi}{ds} = \text{grad}\phi \cdot \hat{e}$

ϕ has a maximum or a minimum in P $\Rightarrow d\phi/ds=0$

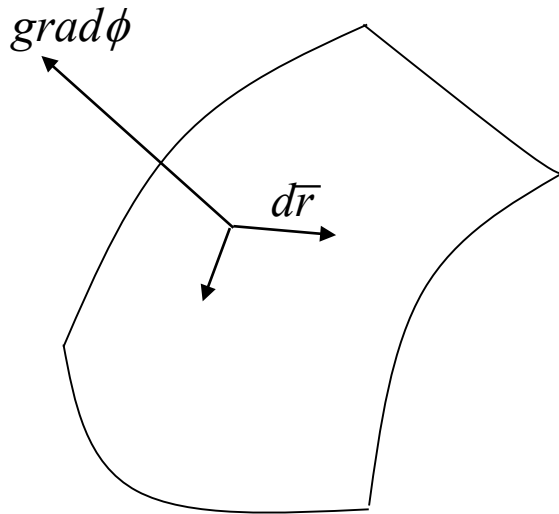
using equation (8), $d\phi/ds=0$ implies $\text{grad}\phi=0$

THE GRADIENT

THEOREM 3 (4.2 in the textbook)

The gradient of a scalar field $\phi(x,y,z)$ in the point P is orthogonal to the level surface $\phi=c$ in P.

PROOF



a- Let's do a small movement $d\vec{r}$ along the level surface

b- Remember that on the level surface ϕ is constant:

$$d\phi=0$$

c- Then, using equation (6):

$$d\phi = \text{grad } \phi \cdot d\vec{r} = 0$$

d- This implies that $\text{grad } \phi$ is perpendicular to $d\vec{r}$

e- $\text{grad } \phi$ is perpendicular to each $d\vec{r}$ on the level surface $\text{grad } \phi$ is perpendicular to the level surface

2D-EXAMPLE

- Theorems 1, 2 and 3 are valid also in two dimensions.
- $\text{grad}\phi$ is a vector field that:
 - in each point is orthogonal to the level curve in that point and
 - always points along the direction in which the height grows faster

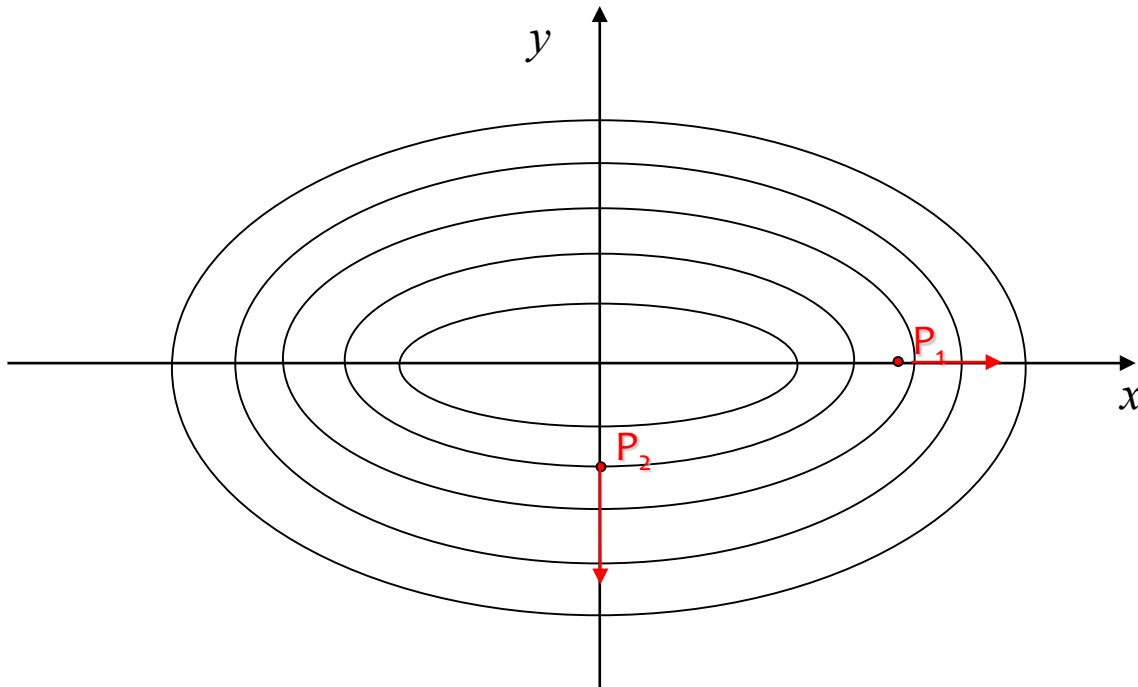
Plot the level curves of the scalar field: $\phi = \frac{x^2}{4} + y^2$

and calculate the gradient in the points $P_1=(2,0)$ and $P_2=(0,-1)$

$$\text{grad}\phi = \left(\frac{x}{2}, 2y \right)$$

$$\text{grad}\phi|_{P_1} = (1, 0)$$

$$\text{grad}\phi|_{P_2} = (0, -2)$$

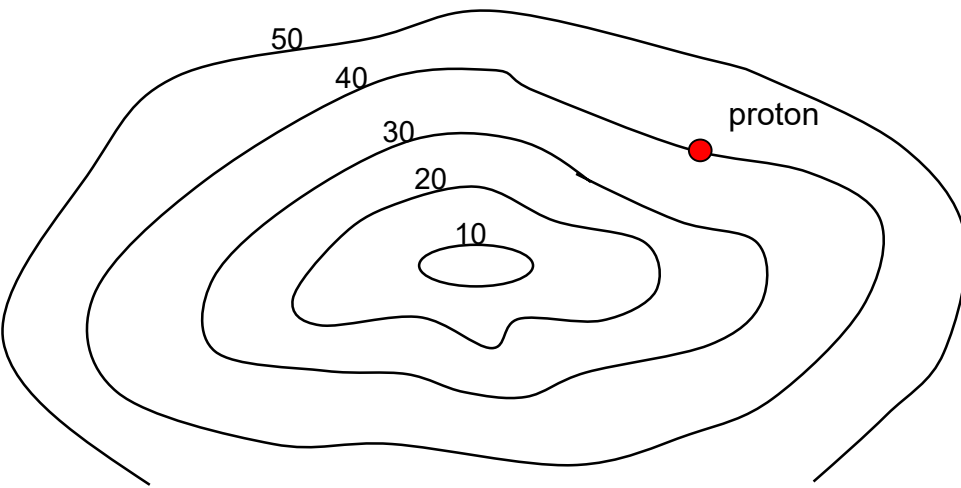


ELECTROSTATIC POTENTIAL AND ELECTRIC FIELD

- Consider an electrostatic potential $V(\vec{r})$
- The electric field produced by $V(\vec{r})$ is: $\vec{E}(\vec{r}) = -\text{grad } V(\vec{r})$
(see the TET course for details)
- The force produced by $\vec{E}(\vec{r})$ on an electric charge q is: $\vec{F}(\vec{r}) = q\vec{E} = -q \text{grad } V(\vec{r})$

EXERCISE:

- Consider a proton in an electrostatic potential:



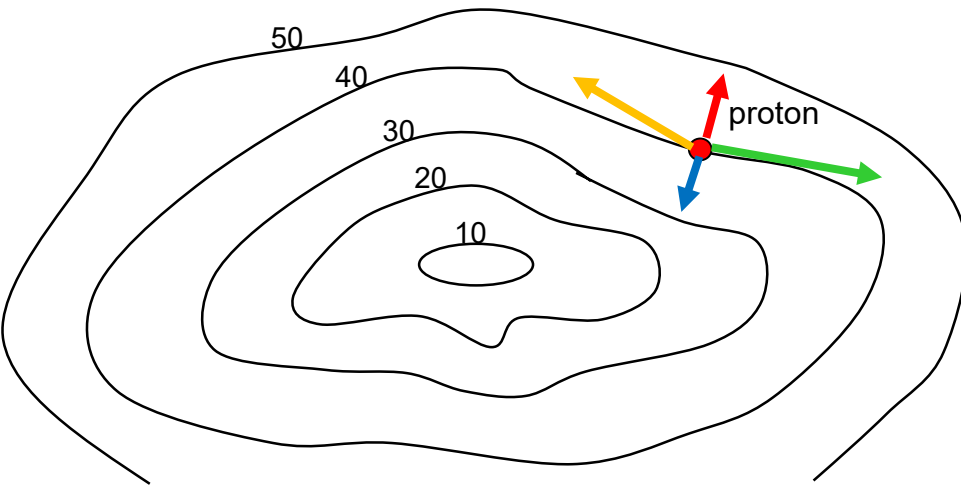
In which direction will the proton move?

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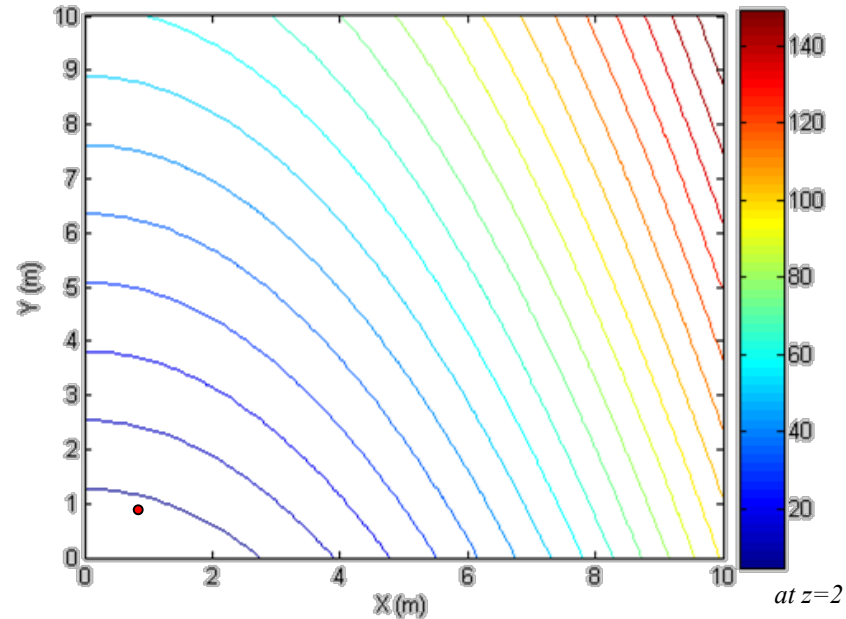
TARGET PROBLEM

A mosquito is flying around in the room.

The temperature is described by the scalar field:

$$T(x,y,z)=x^2+2yz-z \quad [^{\circ}\text{C}]$$

The mosquito is in the point $P=(1,1,2)$



- (a) In which direction the mosquito will fly to be in a warmer place as quick as possible?
- (b) How much the temperature changes in time if the mosquito flies with velocity 3m/s in direction $(-2,2,1)$?

TARGET PROBLEM

(a) In which direction the mosquito will fly to be warm as quick as possible?

We use **theorem 1**: The **gradient** in the point P is a **vector that points** to the direction in which the scalar field in P has the **highest growth**.

at $z=2$

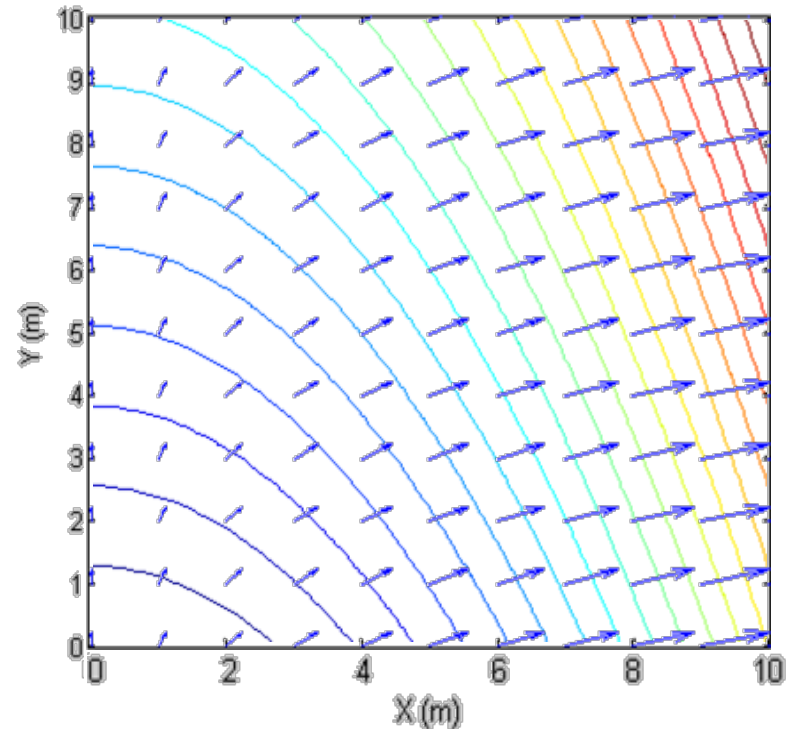
From definition (5):

$$\text{grad}T = \left(\frac{\partial T}{\partial x}, \frac{\partial T}{\partial y}, \frac{\partial T}{\partial z} \right)$$

$$T(x, y, z) = x^2 + 2yz - z$$

$$\frac{\partial T}{\partial x} = 2x, \quad \frac{\partial T}{\partial y} = 2z, \quad \frac{\partial T}{\partial z} = 2y - 1$$

$$\text{grad}T = (2x, 2z, 2y - 1)$$



The mosquito is in $P:(1,1,2)$

$$(\text{grad}T)_{P=(1,1,2)} = (2 \cdot 1, 2 \cdot 2, 2 \cdot 1 - 1) = (2, 4, 1)$$

The mosquito will fly in direction $(2, 4, 1)$

TARGET PROBLEM

(b) How fast the temperature changes in time if the mosquito flies with velocity 3m/s in direction $(-2,2,1)$?

We must calculate $\frac{dT}{dt}$ where t is the time

Using equation (6):

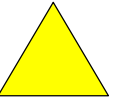
$$\frac{dT}{dt} \downarrow = \text{grad}T \cdot \frac{d\vec{r}}{dt} = \text{grad}T \cdot \hat{e} \frac{ds}{dt}$$

$$\text{where } \left\{ \begin{array}{l} \frac{ds}{dt} = |\vec{v}| = 3 \text{ m/s} \\ \hat{e} = \frac{\vec{v}}{|\vec{v}|} = \frac{(-2, 2, 1)}{|(-2, 2, 1)|} = \frac{(-2, 2, 1)}{\sqrt{(-2)^2 + 2^2 + 1^2}} = \frac{(-2, 2, 1)}{3} \end{array} \right\} \Rightarrow \frac{d\vec{r}}{dt} = \frac{(-2, 2, 1)}{3} \cdot 3 = (-2, 2, 1)$$

$$\frac{dT}{dt} = \text{grad}T \cdot \frac{d\vec{r}}{dt} = (2, 4, 1) \cdot (-2, 2, 1) = 5 \text{ [C/s]}$$

WHICH STATEMENT IS WRONG?

1- A scalar field associates a real number to a point in space



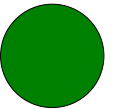
2- The increase of a scalar field in a given direction can be calculated



with the directional derivative: $\frac{d\phi}{ds} = \text{grad}\phi \cdot \hat{e}$

3- If ϕ is a scalar field, then

$$\text{grad}\phi = \left(\frac{\partial\phi}{\partial x}, \frac{\partial\phi}{\partial y}, \frac{\partial\phi}{\partial z} \right) \text{ in a spherical coordinate system}$$



4- A vector field can be written as $\vec{A} = \vec{A}(x, y, z)$

