Foundations of Mathematical Physics:
Vectors, Tensors and Fields

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Textbooks  The standard recommended text for this course (and later years) is Riley, Hobson & Bence Mathematical Methods for Physics and Engineering (Cambridge). A slightly more sophisticated approach, which can often be clearer once you know what you are doing, is taken by Arfken & Weber Mathematical Methods for Physicists (Academic Press).
Lecture 1: The meaning of vectors

Because we inhabit a world with more than one spatial dimension, physical phenomena frequently require us to distinguish between

Scalar: a quantity specified by a single number;

Vector: a quantity specified by a number (magnitude) and a direction;

e.g. speed is a scalar, velocity is a vector. Vector algebra is an essential physics tool for describing vector quantities in a compact fashion. Modern notation is not that old: it was invented in the 1880s by Gibbs and by Heaviside. Earlier physicists from Newton to Maxwell had to work much harder to solve their problems.

Notation: Textbooks often denote vectors by boldface: \( \mathbf{A} \), or occasionally the arrow notation: \( \vec{A} \). But for writing vectors, the easiest notation is the underline: \( \mathbf{A} \). Denote a vector by \( \mathbf{A} \) and its magnitude by \( |\mathbf{A}| \) or \( \mathbf{A} \). Always underline a vector to distinguish it from its magnitude. A unit vector is often denoted by a hat \( \mathbf{\hat{A}} = \mathbf{A} / |\mathbf{A}| \) and represents a direction.

The main intention of this course is to develop skill in using vector methods to solve problems in physics. As such, it deliberately repeats some material that has been seen before. The approach will be relatively informal; but this is no excuse for lack of rigour. It is important to be able to derive the key results in the subject.

1.1 Geometrical view: position vectors

A vector is fundamentally a geometrical object, as can be seen by starting with the most basic example, the position vector. This is drawn as a line between an origin and a given point, with an arrow showing the direction. It is often convenient to picture this vector in a concrete way, as a thin rod carrying a physical arrowhead.

The position vector of a point relative to an origin \( O \) is normally written \( \mathbf{r} \), which has length \( r \) (the radius of the point from the origin) and points along the unit vector \( \mathbf{\hat{r}} \).

Formally speaking, this ‘directed line segment’ is merely a representation of the more abstract idea of a vector, and different kinds of vectors can be represented by a position vector: e.g. for a velocity vector we would draw a position vector pointing in the same direction as the velocity, and set the length proportional to the speed. This geometrical viewpoint suffices to demonstrate some of the basic properties of vectors:

Independence of origin

Vectors are unchanged by being transported: as drawn, both displacements from \( P \) to \( Q \) and from \( R \) to \( S \) represent the same vector. In effect, both are position vectors, but with \( P \) and \( R \) treated as the origin: the choice of origin is arbitrary.
Addition of vectors: parallelogram law

From this, we see that the vector \( \vec{A} \) that points from \( P \) to \( Q \) is just the position vector of the last point minus that of the first: we write this as \( \overrightarrow{PQ} = \overrightarrow{OQ} - \overrightarrow{OP} = \mathbf{r}_Q - \mathbf{r}_P \). We prove this by treating \( \vec{A} \) and \( \vec{A} + \vec{B} \) as the two position vectors in the above diagram.

This generalises to any number of vectors: the resultant is obtained by adding the vectors nose to tail. This lets us prove that vector addition is associative:

\[
\begin{align*}
\overrightarrow{A} + \overrightarrow{B} + \overrightarrow{C} &= \overrightarrow{A} + \overrightarrow{B} + \overrightarrow{C} \\
&= \overrightarrow{A} + \overrightarrow{B} + \overrightarrow{C}
\end{align*}
\]

A geometrical demonstration that \((\overrightarrow{A} + \overrightarrow{B}) + \overrightarrow{C} = \overrightarrow{A} + (\overrightarrow{B} + \overrightarrow{C})\).

Multiplication by scalars

A vector may be multiplied by a scalar to give a new vector e.g.

\[
\overrightarrow{A} \rightarrow \alpha \overrightarrow{A} \quad \text{(for } \alpha > 0 \text{)} \quad \text{and } \quad \overrightarrow{A} \rightarrow \alpha \overrightarrow{A} \quad \text{(for } \alpha < 0 \text{)}
\]

Also

\[
\begin{align*}
|\alpha \overrightarrow{A}| &= |\alpha| |\overrightarrow{A}| \\
\alpha (\overrightarrow{A} + \overrightarrow{B}) &= \alpha \overrightarrow{A} + \alpha \overrightarrow{B} \quad \text{(distributive)} \\
(\alpha + \beta) \overrightarrow{A} &= \alpha \overrightarrow{A} + \beta \overrightarrow{A} \quad \text{(distributive)} \\
\alpha (\beta \overrightarrow{A}) &= (\alpha \beta) \overrightarrow{A} \quad \text{(associative)}.
\end{align*}
\]

In summary, as far as addition of vectors is concerned, or of multiplication by scalars, the power of vector notation is just that you treat vectors as if they were just a number (a ‘directed number’). The important exception of multiplication of vectors will be dealt with shortly. In the meantime, there are already some common mistakes to avoid:

1. You can add vectors, but you can’t add vectors and scalars.

2. Check that all quantities in a vector equation are of the same type: e.g. any equation \( \text{vector} = \text{scalar} \) is clearly wrong. (The only exception to this is if we lazily write \( \text{vector} = 0 \) when we mean \( 0 \).)

3. Never try to divide by a vector – there is no such operation.
1.2 Coordinate geometry

Although the geometrical view of vectors is fundamental, in practice it is often easier to convert vectors to a set of numbers: this is the approach to geometry pioneered by Descartes in 1637 (hence Cartesian coordinates). Now, a position vector is represented by either a row or column of numbers (row vector or column vector):

\[ \mathbf{r} = (x, y, z) \quad \text{or} \quad \begin{pmatrix} x \\ y \\ z \end{pmatrix}, \]

assuming three dimensions for now. These numbers are the components of the vector. When dealing with matrices, we will normally assume the column vector to be the primary form – but in printed notes it is most convenient to use row vectors.

It should be clear that this \( xyz \) triplet is just a representation of the vector. But we will commonly talk as if \((x, y, z)\) is the vector itself. The coordinate representation makes it easy to prove all the results considered above: to add two vectors, we just have to add the coordinates. For example, associativity of vector addition then follows just because addition of numbers is associative.

**Example: epicycles**

To illustrate the idea of shift of origin, consider the position vectors of two planets 1 & 2 (Earth and Mars, say) on circular orbits: \( \mathbf{r}_1 = r_1(\cos \omega_1 t, \sin \omega_1 t), \mathbf{r}_2 = r_2(\cos \omega_2 t, \sin \omega_2 t) \).

The position vector of Mars as seen from Earth is \( \mathbf{r}_{21} = \mathbf{r}_2 - \mathbf{r}_1 = (r_2 \cos \omega_2 t - r_1 \cos \omega_1 t, r_2 \sin \omega_2 t - r_1 \sin \omega_1 t) \).

Mars moves on a small *epicycle* of radius \( r_1 \) whose centre is carried round a large circle of radius \( r_2 \) (the *deferent*).

Although epicycles have had a bad press, notice that this is an exact description of Mars’s motion, using the same number of free parameters as the heliocentric view. Fortunately, planetary orbits are not circles, otherwise the debate over whether the Sun or the Earth made the better origin might have continued much longer.

**Basis vectors**

A more explicit way of writing a Cartesian vector is to introduce basis vectors denoted by either \( \mathbf{i}, \mathbf{j} \) and \( \mathbf{k} \) or \( \mathbf{e}_x, \mathbf{e}_y \) and \( \mathbf{e}_z \) which point along the \( x, y \) and \( z \)-axes. These basis vectors are orthonormal: \( \text{i.e.} \) they are all unit vectors that are mutually perpendicular. The \( \mathbf{e}_z \) vector is related to \( \mathbf{e}_x \) and \( \mathbf{e}_y \) by the r.h. screw rule.

The key idea of basis vectors is that any vector can be written as a linear superposition of different multiples of the basis vectors. If the components of a vector \( \mathbf{A} \) are \( A_x, A_y, A_z \), then we write

\[ \mathbf{A} = A_x \mathbf{i} + A_y \mathbf{j} + A_z \mathbf{k} \quad \text{or} \quad \mathbf{A} = A_x \mathbf{e}_x + A_y \mathbf{e}_y + A_z \mathbf{e}_z. \]
In row-vector notation, the basis vectors themselves are just

\[ i = e_x = (1, 0, 0) \quad j = e_y = (0, 1, 0) \quad k = e_z = (0, 0, 1) \]

### 1.3 Suffix or Index notation

A more systematic labelling of basis vectors is by \( e_1 \), \( e_2 \) and \( e_3 \), i.e. instead of \( i \) we write \( e_1 \), instead of \( j \) we write \( e_2 \), instead of \( k \) we write \( e_3 \). This scheme is known as the suffix notation. Its great advantages are that it generalises easily to any number of dimensions and greatly simplifies manipulations and the verification of various identities (see later in the course).

**Old Notation**

\[
\begin{align*}
 r &= x_1 e_1 + y_2 e_2 + z_3 e_3 \\
 r &= x e_x + y e_y + z e_z
\end{align*}
\]

**New Notation**

\[
\begin{align*}
 r &= x_1 e_1 + x_2 e_2 + x_3 e_3 \\
 r &= x e_1 + y e_2 + z e_3
\end{align*}
\]

Thus any vector \( \mathbf{A} \) in \( N \) dimensions can be written in this new notation as

\[
\mathbf{A} = A_1 e_1 + A_2 e_2 + A_3 e_3 + \cdots = \sum_{i=1}^{N} A_i e_i.
\]

**Free and dummy indices**

We have written the components of \( \mathbf{A} \) as \( A_i \). This can be a common source of confusion: if we had written \( A_j \) instead, does that make any difference? In words, \( A_i \) means “the \( i^{th} \) component of \( \mathbf{A} \)”. Thus, \( i \) is a free index: it means some integer that we have not yet specified, and indeed we might as well have called it \( j \). The only important thing is to be consistent: if vectors \( \mathbf{A} \) and \( \mathbf{B} \) are equal, then all their individual components are equal, so we can write \( A_i = B_i \) and get a relation that is implicitly true for any value \( i \) without having to write them all out. The relation \( A_j = B_j \) expresses exactly the same result and is just a good a choice. But \( A_i = B_j \) would be meaningless, because the indices don’t balance. Where the value of an index is summed over, as in \( \sum_{i=1}^{N} A_i e_i \), all possible values of \( i \) are used, and it is called a dummy index. Again, we can happily replace \( i \) by \( j \) or whatever, provided it is done consistently:

\[
\sum_{i=1}^{3} A_i e_i = \sum_{j=1}^{3} A_j e_j.
\]

### 1.4 Vector physics: independence of basis

Although the coordinate approach is convenient and practical, expressing vectors as components with respect to a basis is against the spirit of the power of vectors as a tool for physics
which is that physical laws relating vectors must be true independent of the coordinate system being used. Consider the case of vector dynamics:

\[ F = ma = m \frac{d}{dt}v = m \frac{d^2}{dt^2}r. \]

In one compact statement, this equation says that \( F = ma \) is obeyed separately by all the components of \( F \) and \( a \). The simplest case is where one of the basis vectors points in the direction of \( F \), in which case there is only one scalar equation to consider. But the vector equation is true whatever basis we use. We will return to this point later when we consider how the components of vectors alter when the basis used to describe them is changed.

**Example: centripetal force**

As an example of this point in action, consider again circular motion in 2D: \( r = r(\cos \omega t, \sin \omega t) \). What force is needed to produce this motion? We get the acceleration by differentiating twice w.r.t. \( t \):

\[ F = ma = m \frac{d^2}{dt^2}r = m r(\omega^2 \sin \omega t, -\omega^2 \cos \omega t) = -m\omega^2r. \]

Although we have used an explicit set of components as an intermediate step, the final result just says that the required force is \( m\omega^2r \), directed radially inwards.

**Lecture 2: Multiplying vectors**

So far, vector notation is completely pain-free: we just treat vectors as if they were numbers and the algebra of addition or subtraction is identical. What about multiplication? What could \( A \cdot B \) mean? To see this, we have to think geometrically, and there are two aspects that resemble multiplication: the projection of one vector onto another, and the area of the parallelogram formed by two vectors.

### 2.1 Scalar or dot product

The scalar product (also known as the dot product) between two vectors is defined as

\[ (A \cdot B) \equiv AB \cos \theta, \text{ where } \theta \text{ is the angle between } A \text{ and } B \]

\( (A \cdot B) \) is a scalar — i.e. a single number. By definition, the scalar product is **commutative**: \( (A \cdot B) = (B \cdot A) \).

The geometrical significance of the scalar product is that it **projects** one vector onto another: \( A \cdot \hat{B} \) is the component of \( A \) in the direction of the unit vector \( \hat{B} \), and its magnitude is \( A \cos \theta \). This viewpoint makes it easy to prove that the scalar product is
Distributive over addition: \((A + B) \cdot C = A \cdot C + B \cdot C\).

The components of \(A\) and \(B\) along \(C\) clearly add to make the components of \(A + B\) along \(C\).

Example: the cosine rule

Consider two position vectors \(A\) and \(B\). They define a triangle, whose third side is the vector \(C = A - B\). \(C^2 = (A - B)^2 = (A - B) \cdot (A - B) = A^2 + B^2 - 2A \cdot B\). Hence we have a simple derivation of \(C^2 = A^2 + B^2 - 2AB \cos \theta\), where \(\theta\) is the angle between \(A\) and \(B\).

Scalar product in terms of components

You know very well that the scalar product is worked out in practice using the components of the vector:

\[ A \cdot B = \sum_{i=1}^{3} A_i B_i; \]

Let’s prove that these two definitions are identical; this requires the distributive property of the scalar product. If \(A = \sum_i A_i \mathbf{e}_i\), then

\[ A \cdot \mathbf{e}_1 = (A_1 \mathbf{e}_1 + A_2 \mathbf{e}_2 + A_3 \mathbf{e}_3) \cdot \mathbf{e}_1 = A_1, \]

so the orthonormality of the basis vectors picks out the projection of \(A\) in the direction of \(\mathbf{e}_1\), and similarly for the components \(A_2\) and \(A_3\). In general we may write

\[ A \cdot \mathbf{e}_i = \mathbf{e}_i \cdot A \equiv A_i \text{ or sometimes } (A)_i. \]

If we now write \(B = \sum_i B_i \mathbf{e}_i\), then \(A \cdot B\) is the sum of 9 terms such as \(A_1 B_2 \mathbf{e}_1 \cdot \mathbf{e}_2\); all but the 3 cases where the indices are the same vanish through orthonormality, leaving \(A_1 B_1 + A_2 B_2 + A_3 B_3\). Thus we recover the standard formula for the scalar product based on (i) distributivity; (ii) orthonormality of the basis.

Example: parallel and perpendicular components

A vector may be resolved with respect to some direction \(\mathbf{\hat{n}}\) into a parallel component \(A_\parallel = (\mathbf{\hat{n}} \cdot A) \mathbf{\hat{n}}\). There must therefore be a perpendicular component \(A_\perp = A - A_\parallel\). If this reasoning makes sense, we should find that \(A_\parallel\) and \(A_\perp\) are at right angles. To prove this, evaluate

\[ A_\perp \cdot \mathbf{\hat{n}} = (A - (\mathbf{\hat{n}} \cdot A) \mathbf{\hat{n}}) \cdot \mathbf{\hat{n}} = A \cdot \mathbf{\hat{n}} - \mathbf{\hat{n}} \cdot A = 0 \]

(because \(\mathbf{\hat{n}} \cdot \mathbf{\hat{n}} = 1\)).
Summary of properties of scalar product

(i) \[ A \cdot B = B \cdot A \quad ; \quad A \cdot (B + C) = A \cdot B + A \cdot C \]

(ii) \[ \hat{n} \cdot A = \text{the scalar projection of } A \text{ onto } \hat{n}, \text{ where } \hat{n} \text{ is a unit vector} \]

(iii) \[ (\hat{n} \cdot A) \hat{n} = \text{the vector projection of } A \text{ onto } \hat{n} \]

(iv) \[ A \cdot A = |A|^2 \] which defines the magnitude of a vector. For a unit vector \( \hat{A} \cdot \hat{A} = 1 \)

2.2 The vector or ‘cross’ product

The vector product represents the fact that two vectors define a parallelogram. This geometrical object has an area, but also an orientation in space – which can be represented by a vector.

\[ (A \times B) \equiv AB \sin \theta \hat{n}, \text{ where } \hat{n} \text{ in the ‘right-hand screw direction’} \]

i.e. \( \hat{n} \) is a unit vector normal to the plane of \( A \) and \( B \), in the direction of a right-handed screw for rotation of \( \hat{A} \) to \( \hat{B} \) (through < \( \pi \) radians).

\[ (A \times B) \] is a vector — i.e. it has a direction and a length.

It is important to note that the idea of the vector product is unique to three dimensions. In 2D, the area defined by two vectors is just a scalar: there is no choice about the orientation. In \( N \) dimensions, it turns out that \( N(N - 1)/2 \) numbers are needed to specify the size and orientation of an element of area. So representing this by a vector is only possible for \( N = 3 \).

The idea of such an ‘oriented area’ always exists, of course, and the general name for it is the wedge product, denoted by \( A \wedge B \). You can feel free to use this notation instead of \( A \times B \), since they are the same thing in 3D.

The vector product shares a critical property with the scalar product, but unfortunately one that is not as simple to prove; it is

**Distribute over addition** \[ A \times (B + C) = A \times B + A \times C \].

It is easy enough to see that \( A \times (B + C) = A \times B + A \times C \) if all three vectors lie in the same plane. The various parallelograms of interest (shaded in this figure) differ by the triangles at top and bottom, which are clearly of identical shape.
When the three vectors are not in the same plane, the proof is more involved. What we shall do for now is to assume that the result is true in general, and see where it takes us. We can then work backwards at the end.

2.3 The vector product in terms of components

Because of the distributive property, when we write \( \mathbf{A} \times \mathbf{B} \) in terms of components, the expression comes down to a sum of products of the basis vectors with each other:

\[
\mathbf{A} \times \mathbf{B} = \left( \sum_{i=1}^{3} A_i \mathbf{e}_i \right) \times \left( \sum_{j=1}^{3} B_j \mathbf{e}_j \right) = \sum_{i=1}^{3} \sum_{j=1}^{3} A_i B_j (\mathbf{e}_i \times \mathbf{e}_j).
\]

Almost all the cross products of basis vectors vanish. The only one we need is the one that defines the \( z \) axis:

\[ \mathbf{e}_1 \times \mathbf{e}_2 = \mathbf{e}_3, \]

and cyclic permutations of this. If the order is reversed, so is the sign: \( \mathbf{e}_2 \times \mathbf{e}_1 = -\mathbf{e}_3 \). In this way, we get

\[
\mathbf{A} \times \mathbf{B} = \mathbf{e}_1 (A_2 B_3 - A_3 B_2) + \mathbf{e}_2 (A_3 B_1 - A_1 B_3) + \mathbf{e}_3 (A_1 B_2 - A_2 B_1)
\]

from which we deduce that

\[
(A \times B)_1 = (A_2 B_3 - A_3 B_2), \quad \text{etc.}
\]

So finally, we have recovered the familiar expression in which the vector product is written as a determinant:

\[
\mathbf{A} \times \mathbf{B} = \begin{vmatrix}
\mathbf{e}_1 & \mathbf{e}_2 & \mathbf{e}_3 \\
A_1 & A_2 & A_3 \\
B_1 & B_2 & B_3
\end{vmatrix}
\]

If we were to take this as the definition of the vector product, it is easy to see that the distributive property is obeyed. But now, how do we know that the geometrical properties of \( \mathbf{A} \times \mathbf{B} \) are satisfied? One way of closing this loop is to derive the determinant expression in another way. If \( \mathbf{A} \times \mathbf{B} = \mathbf{C} \), then \( \mathbf{C} \) must be perpendicular to both vectors: \( \mathbf{A} \cdot \mathbf{C} = \mathbf{B} \cdot \mathbf{C} = 0 \). With some effort, these simultaneous equations can be solved to find the components of \( \mathbf{C} \) (within some arbitrary scaling factor, since there are only two equations for three components). Or we can start by assuming the determinant and show that \( \mathbf{A} \times \mathbf{B} \) is perpendicular to \( \mathbf{A} \) and \( \mathbf{B} \) and has magnitude \( AB \sin \theta \). Again, this is quite a bit of algebra.

The simplest way out is to make an argument that we shall meet several times: coordinates are arbitrary, so we can choose the ones that make life easiest. Suppose we choose \( \mathbf{A} = (A, 0, 0) \) along the \( x \) axis, and \( \mathbf{B} = (B_1, B_2, 0) \) in the \( xy \) plane. This gives \( A \times B = (0, 0, AB) \), which points in the \( z \) direction as required. From the scalar product, \( \cos \theta = AB_1/AB = B_1/B \) (where \( B = \sqrt{B_1^2 + B_2^2} \)), so \( \sin \theta = \sqrt{1 - \cos^2 \theta} = \sqrt{1 - B_1^2/B^2} = B_2/B \). Hence \( AB_2 = AB \sin \theta \), as required.
Angular momentum

The most important physical example of the use of the vector product is in the definition of angular momentum. The scalar version of this is familiar: for a particle of mass \( m \) moving in a circle of radius \( r \) at velocity \( v \), the angular momentum is \( L = mvr = rp \), where \( p \) is the momentum. The vector equivalent of this is

\[
\mathbf{L} = \mathbf{r} \times \mathbf{p}
\]

Let’s check that this makes sense. If the motion is in the \( xy \) plane, the position vector is \( \mathbf{r} = r(\cos \omega t, \sin \omega t, 0) \), and by differentiating we get \( \mathbf{v} = r\omega(-\sin \omega t, \cos \omega t, 0) \). Thus the angular momentum is

\[
\mathbf{L} = rp(0, 0, \sin^2 \omega t + \cos^2 \omega t),
\]

where we have used \( p = mv = mr\omega \). This is of magnitude \( rp \), as required, and points in the direction perpendicular to the plane of motion, with a RH screw.

Summary of properties of vector product

(i) \( \mathbf{A} \times \mathbf{B} = -\mathbf{B} \times \mathbf{A} \)
(ii) \( \mathbf{A} \times \mathbf{B} = 0 \) if \( \mathbf{A}, \mathbf{B} \) are parallel
(iii) \( \mathbf{A} \times (\mathbf{B} + \mathbf{C}) = \mathbf{A} \times \mathbf{B} + \mathbf{A} \times \mathbf{C} \)
(iv) \( \mathbf{A} \times (\alpha \mathbf{B}) = \alpha \mathbf{A} \times \mathbf{B} \)

Lecture 3: More vector multiplication and geometrical applications

3.1 The scalar triple product

By introducing a third vector, we extend the geometrical idea of an area to the volume of the parallelepiped. The scalar triple product is defined as follows

\[
(\mathbf{A}, \mathbf{B}, \mathbf{C}) \equiv \mathbf{A} \cdot (\mathbf{B} \times \mathbf{C})
\]

Properties

If \( \mathbf{A}, \mathbf{B} \) and \( \mathbf{C} \) are three concurrent edges of a parallelepiped, the volume is \( (\mathbf{A}, \mathbf{B}, \mathbf{C}) \).
To see this, note that:

\[
\begin{align*}
\text{area of the base} &= \text{area of parallelogram } Obdc \\
&= BC \sin \theta = |B \times C| \\
\text{height} &= A \cos \phi = \hat{n} \cdot A \\
\text{volume} &= \text{area of base} \times \text{height} \\
&= BC \sin \theta \hat{n} \cdot A \\
&= A \cdot (B \times C)
\end{align*}
\]

If we choose \( C, A \) to define the base then a similar calculation gives volume = \( B \cdot (C \times A) \)

We deduce the following symmetry/antisymmetry properties:

\[
(A, B, C) = (B, C, A) = (C, A, B) = -(A, C, B) = -(B, A, C) = -(C, B, A)
\]

In short, the scalar triple product is positive for three vectors that are related via a right-hand screw, and negative if they are left-handed.

It is easy to write down an expression for the scalar triple product in terms of components:

\[
A \cdot (B \times C) = \sum_{i=1}^{3} A_i (B \times C)_i \\
= A_1(B_2C_3 - C_2B_3) - A_2(B_1C_3 - C_1B_3) + A_3(B_1C_2 - C_1B_2) \\
= \begin{vmatrix}
A_1 & A_2 & A_3 \\
B_1 & B_2 & B_3 \\
C_1 & C_2 & C_3
\end{vmatrix}
\]

The symmetry properties of the scalar triple product may be deduced from this by noting that interchanging two rows (or columns) changes the value by a factor \(-1\).

### 3.2 Linear independence and dimensionality

The scalar triple product can be used to determine the **dimensionality** of the space defined by a set of vectors.

Consider two vectors \( \vec{A} \) and \( \vec{B} \) that satisfy the equation \( \alpha \vec{A} + \beta \vec{B} = 0 \). If this is satisfied for non-zero \( \alpha \) and \( \beta \) then we can solve the equation to find \( \vec{B} = -\frac{\alpha}{\beta} \vec{A} \). Clearly \( \vec{A} \) and \( \vec{B} \) are collinear (either parallel or anti-parallel), and then \( \vec{A} \) and \( \vec{B} \) are said to be **linearly dependent**. Otherwise, \( \vec{A} \) and \( \vec{B} \) are **linearly independent**, and no \( \lambda \) can be found such that \( \vec{B} = \lambda \vec{A} \). Similarly, in 3 dimensions three vectors are linearly dependent if we can find non-trivial \( \alpha, \beta, \gamma \) (i.e. not all zero) such that

\[
\alpha \vec{A} + \beta \vec{B} + \gamma \vec{C} = 0,
\]

otherwise \( \vec{A}, \vec{B}, \vec{C} \) are linearly independent (no one is a linear combination of the other two).

The dimensionality of a space is then defined in these terms as follows: **For a space of dimension \( n \) one can find at most \( n \) linearly independent vectors.**

Geometrically, it is obvious that three vectors that lie in a plane are linearly dependent, and vice-versa. A quick way of testing for this property is to use the scalar triple product:
If $A, B$ and $C$ are coplanar (i.e. all three vectors lie in the same plane) then $V = (A, B, C) = 0$, and vice-versa.

Thus, if the triple scalar product of 3 vectors vanishes, they are linearly dependent. The converse statement is easily proved algebraically: if $\alpha A + \beta B + \gamma C = 0$ then $A$ is a linear combination of $B$ and $C$; but $(B \times C)$ is perpendicular to both $B$ and $C$, so $A \cdot (B \times C)$ vanishes. If $\alpha = 0$, then $B$ and $C$ are parallel, so $(B \times C)$ vanishes.

### 3.3 The vector triple product

There are several ways of combining 3 vectors to form a new vector. e.g. $A \times (B \times C)$; $(A \times B) \times C$, etc. Note carefully that brackets are important, since

$$A \times (B \times C) \neq (A \times B) \times C.$$

Expressions involving two (or more) vector products can be simplified by using the identity

$$A \times (B \times C) = B(A \cdot C) - C(A \cdot B).$$

This is a result you must memorise (say “back cab” and picture a ‘black cab’ taxi reversing). If you worry that you may have misremembered the bracket order, remember that $(A \times B) \times C$ would have to be orthogonal to $C$ and hence made up from $A$ and $B$.

To prove this (or at least make it plausible), we can again exploit the freedom to choose a basis, and take coordinates such that $C = (C, 0, 0)$ points along the $x$ axis and $B = (B_1, B_2, 0)$ lies in the

$$B \times C = \begin{vmatrix} \xi_1 & \xi_2 & \xi_3 \\ B_1 & B_2 & 0 \\ C & 0 & 0 \end{vmatrix} = (0, 0, -CB_2).$$

$$A \times (B \times C) = \begin{vmatrix} \xi_1 & \xi_2 & \xi_3 \\ A_1 & A_2 & A_3 \\ 0 & 0 & -CB_2 \end{vmatrix} = (-A_2B_2C, A_1B_2C, 0).$$

Finally, we write the result as a relation between vectors, in which case it becomes independent of coordinates, in the same way as we deduced the centripetal force earlier.

### 3.4 Equations of lines and planes

#### The Equation of a Line

Suppose that $P$ lies on a line which passes through a point $A$ which has a position vector $a$ with respect to an origin $O$. Let $P$ have position vector $r$ relative to $O$ and let $b$ be a vector through the origin in a direction parallel to the line.
We may write
\[ \mathbf{r} = \mathbf{a} + \lambda \mathbf{b} \]
which is the **parametric equation of the line** *i.e.* as we vary
the parameter \( \lambda \) from \(-\infty \) to \( \infty \), \( \mathbf{r} \) describes all points on the
line.

Rearranging and using \( \mathbf{b} \times \mathbf{b} = 0 \), we can also write this as
\[ (\mathbf{r} - \mathbf{a}) \times \mathbf{b} = 0 \]
or
\[ \mathbf{r} \times \mathbf{b} = \mathbf{c} \]
where \( \mathbf{c} = \mathbf{a} \times \mathbf{b} \) is normal to the plane containing the line and origin. With this definition,
\( \mathbf{r} \times \mathbf{b} = 0 \) is the equation of a line through the origin.

**Notes**

\( \mathbf{r} \times \mathbf{b} = \mathbf{c} \) is an **implicit equation** for a line. We have shown how to convert the **parametric equation** of a line into this form, but what about the opposite direction? Given \( \mathbf{r} \times \mathbf{b} = \mathbf{c} \),
and assuming, \( \mathbf{r} = \mathbf{a} + \lambda \mathbf{b} \), how do we get \( \mathbf{a} \)? Again, think geometrically: \( \mathbf{a} \) can have components parallel and perpendicular to the line, but changing the parallel component just
changes the parameter \( \lambda \). In that case, we may as well assume \( \mathbf{a} \cdot \mathbf{b} = 0 \), so that \( \mathbf{a} \), \( \mathbf{b} \) and \( \mathbf{c} \)
make a right-handed set of vectors. Then obviously \( \mathbf{a} \propto \mathbf{b} \times \mathbf{c} \), and since \( \mathbf{c} = \mathbf{ab} \), we need
\( \mathbf{a} = (\mathbf{b} \times \mathbf{c})/b^2 \).

**Example:** Two straight lines are specified by \( \mathbf{r} \times \mathbf{a} = \mathbf{b} \) and \( \mathbf{r} \times \mathbf{c} = \mathbf{d} \). What is the distance
between the lines at closest approach?

The lines point along the vectors \( \mathbf{a} \) and \( \mathbf{c} \). If we imagine the line segment connecting the
two points of closest approach, this must be perpendicular to both lines, i.e. proportional
to \( \mathbf{a} \times \mathbf{c} \). Thus the distance we need is \( D = |(\mathbf{r}_1 - \mathbf{r}_2) \cdot (\mathbf{a} \times \mathbf{c})| \). Using the parametric forms
for the lines, this is independent of the parameters, so we may as well take them to be zero,
and use \( r = (\mathbf{a} \times \mathbf{b})/a^2 \) and \( r = (\mathbf{c} \times \mathbf{d})/c^2 \). The final answer is then
\[ D = \frac{|(\mathbf{a} \times \mathbf{b} - \mathbf{c} \times \mathbf{d}) \cdot (\mathbf{a} \times \mathbf{c})|}{a^2c^2} = \frac{|(\mathbf{a} \times \mathbf{b} - \mathbf{c} \times \mathbf{d}) \cdot (\mathbf{a} \times \mathbf{c})|}{a^2c^3}. \]

**The Equation of a Plane**

\( \mathbf{r} \) is the position vector of an arbitrary point \( P \) on the plane
\( \mathbf{a} \) is the position vector of a fixed point \( A \) in the plane
\( \mathbf{b} \) and \( \mathbf{c} \) are parallel to the plane but non-collinear: \( \mathbf{b} \times \mathbf{c} \neq 0 \).

We can express the vector \( \overrightarrow{AP} \) in terms of \( \mathbf{b} \) and \( \mathbf{c} \), so that:
\[ \mathbf{r} = \mathbf{a} + \overrightarrow{AP} = \mathbf{a} + \lambda \mathbf{b} + \mu \mathbf{c} \]
for some $\lambda$ and $\mu$. This is the **parametric equation of the plane**.

We define the unit normal to the plane

$$\hat{n} = \frac{b \times c}{|b \times c|}.$$ 

Since $b \cdot \hat{n} = c \cdot \hat{n} = 0$, we have the implicit equation

$$(r - a) \cdot \hat{n} = 0.$$ 

Alternatively, we can write this as

$$r \cdot \hat{n} = p,$$

where $p = a \cdot \hat{n}$ is the perpendicular distance of the plane from the origin. **Note:** $r \cdot a = 0$ is the equation for a plane through the origin (with unit normal $a/|a|$).

This is a very important equation which you must be able to recognise. In algebraic terms, it means that $ax + by + cz + d = 0$ is the equation of a plane.

**Example:** Are the following equations consistent?

$$r \times b = c $$
$$r = a \times c $$

Geometrical interpretation: the first equation is the (implicit) equation for a line whereas the second equation is the (explicit) equation for a point. Thus the question is whether the point is on the line. If we insert the 2nd into the into the l.h.s. of the first we find

$$r \times b = (a \times c) \times b = -b \times (a \times c) = -a (b \cdot c) + c (a \cdot b)$$

Now $b \cdot c = b \cdot (r \times b) = 0$ thus the previous equation becomes

$$r \times b = c (a \cdot b)$$

so that, on comparing with the first given equation, we require

$$a \cdot b = 1$$

for the equations to be consistent.

---

**Lecture 4: More on suffix notation**

So far, we have been revising material that should have been relatively familiar. Now it is time to introduce some more powerful tools – whose idea is to make vector calculations quicker and easier to perform.

To revise the issues we face, consider the vector equation

$$A = (B \cdot C) D.$$
which must hold for each component separately:

\[ A_i = (B \cdot C) D_i \quad i = 1, 2, 3. \]

The free index \( i \) occurs **once and only once** in each term of the equation. Every term in the equation must be of the same kind i.e. have the same free indices. In order to write the scalar product that appears in the second term in suffix notation, we must avoid using \( i \) as a dummy index, since as we have already used it as a free index. It is better to write

\[ A_i = \left( \sum_{k=1}^{3} B_k C_k \right) D_i \]

since this can then be rewritten without the brackets as

\[ A_i = \sum_{k=1}^{3} B_k C_k D_i. \]

### 4.1 The Kronecker delta symbol \( \delta_{ij} \)

We define the symbol \( \delta_{ij} \) (pronounced “delta i j”), where \( i \) and \( j \) can take on the values 1 to 3, such that

\[
\begin{align*}
\delta_{ij} &= 1 \text{ if } i = j \\
&= 0 \text{ if } i \neq j
\end{align*}
\]

i.e. \( \delta_{11} = \delta_{22} = \delta_{33} = 1 \) and \( \delta_{12} = \delta_{13} = \delta_{23} = \cdots = 0 \).

The equations satisfied by the **orthonormal basis vectors** \( e_i \) can all now be written as

\[ e_i \cdot e_j = \delta_{ij}. \]

**e.g.** \( e_1 \cdot e_2 = \delta_{12} = 0 \); \( e_1 \cdot e_1 = \delta_{11} = 1 \)

#### Notes

(i) Since there are two free indices \( i \) and \( j \), \( e_i \cdot e_j = \delta_{ij} \) is equivalent to 9 equations

(ii) \( \delta_{ij} = \delta_{ji} \) [i.e. \( \delta_{ij} \) is **symmetric** in its indices.]

(iii) \( \sum_{i=1}^{3} \delta_{ii} = 3 \) (\( = \delta_{11} + \delta_{22} + \delta_{33} \))

(iv) \( \sum_{j=1}^{3} A_j \delta_{jk} = A_1 \delta_{1k} + A_2 \delta_{2k} + A_3 \delta_{3k} \)

Remember that \( k \) is a free index. Thus if \( k = 1 \) then only the first term on the rhs contributes and rhs = \( A_1 \), similarly if \( k = 2 \) then rhs = \( A_2 \) and if \( k = 2 \) then rhs = \( A_3 \). Thus we conclude that

\[ \sum_{j=1}^{3} A_j \delta_{jk} = A_k \]

In other words, the Kronecker delta picks out the \( k \)th term in the sum over \( j \). This is in particular true for the multiplication of two Kronecker deltas:

\[ \sum_{j=1}^{3} \delta_{ij} \delta_{jk} = \delta_{i1} \delta_{1k} + \delta_{i2} \delta_{2k} + \delta_{i3} \delta_{3k} = \delta_{ik} \]
Generalising the reasoning in (iv) implies the so-called **sifting property**:

\[
\sum_{j=1}^{3} (\text{anything })_j \delta_{jk} = (\text{anything })_k
\]

where \((\text{anything})_j\) denotes any expression that has a free index \(j\). In effect, \(\delta_{ij}\) is a kind of mathematical virus, whose main love in life is to replace the index you first thought of with one of its own. Once you get used to this behaviour, it’s a very powerful trick.

Examples of the use of this symbol are:

1. \[A \cdot \varepsilon_j = \left( \sum_{i=1}^{3} A_i \varepsilon_i \right) \cdot \varepsilon_j = \sum_{i=1}^{3} A_i (\varepsilon_i \cdot \varepsilon_j) \]
   \[= \sum_{i=1}^{3} A_i \delta_{ij} = A_j, \quad \text{since terms with } i \neq j \text{ vanish.} \]

2. \[A \cdot B = \left( \sum_{i=1}^{3} A_i \varepsilon_i \right) \cdot \left( \sum_{j=1}^{3} B_j \varepsilon_j \right) \]
   \[= \sum_{i=1}^{3} \sum_{j=1}^{3} A_i B_j (\varepsilon_i \cdot \varepsilon_j) = \sum_{i=1}^{3} \sum_{j=1}^{3} A_i B_j \delta_{ij} \]
   \[= \sum_{i=1}^{3} A_i B_i \quad \text{or} \quad \sum_{j=1}^{3} A_j B_j. \]

**Matrix representation of \(\delta_{ij}\)**

We may label the elements of a \((3 \times 3)\) matrix \(M\) as \(M_{ij}\),

\[
M = \begin{pmatrix}
M_{11} & M_{12} & M_{13} \\
M_{21} & M_{22} & M_{23} \\
M_{31} & M_{32} & M_{33}
\end{pmatrix}.
\]

Note the ‘double-underline’ convention that we shall use to denote matrices and distinguish them from vectors and scalars. Textbooks normally use a different convention and denote a matrix in bold, \(\mathbf{M}\), but this is not practical for writing matrices by hand.

Thus we see that \(\delta_{ij}\) are just the components of the identity matrix \(I\) (which it will sometimes be better to write as \(\delta\)).

\[
\delta_{ij} = \begin{pmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{pmatrix}.
\]

### 4.2 Levi-Civita symbol \(\varepsilon_{ijk}\)

We saw in the last lecture how \(\delta_{ij}\) could be used to greatly simplify the writing out of the orthonormality condition on basis vectors.
We seek to make a similar simplification for the vector products of basis vectors i.e. we seek a simple, uniform way of writing the equations

\[ \varepsilon_1 \times \varepsilon_2 = \varepsilon_3 \quad \varepsilon_2 \times \varepsilon_1 = -\varepsilon_3 \quad \varepsilon_1 \times \varepsilon_1 = 0 \quad \text{etc.} \]

To do so we define the Levi-Civita symbol \( \epsilon_{ijk} \) (pronounced ‘epsilon i j k’), where \( i, j \) and \( k \) can take on the values 1 to 3, such that

\[
\epsilon_{ijk} = +1 \text{ if } ijk \text{ is an even permutation of } 123; \\
= -1 \text{ if } ijk \text{ is an odd permutation of } 123; \\
= 0 \text{ otherwise (i.e. 2 or more indices are the same)}. 
\]

An even permutation consists of an even number of transpositions. An odd permutation consists of an odd number of transpositions.

For example,

\[
\epsilon_{123} = +1; \\
\epsilon_{213} = -1 \{ \text{ since } (123) \rightarrow (213) \text{ under one transposition } [1 \leftrightarrow 2]\}; \\
\epsilon_{312} = +1 \{(123) \rightarrow (132) \rightarrow (312); 2 \text{ transpositions}; [2 \leftrightarrow 3][1 \leftrightarrow 3]\}; \\
\epsilon_{113} = 0; \quad \epsilon_{111} = 0; \text{ etc.}
\]

\[ \epsilon_{123} = \epsilon_{231} = \epsilon_{312} = +1; \quad \epsilon_{213} = \epsilon_{321} = \epsilon_{132} = -1; \quad \text{all others } = 0. \]

4.3 Vector product

The equations satisfied by the vector products of the (right-handed) orthonormal basis vectors \( \varepsilon_i \) can now be written uniformly as

\[ \varepsilon_i \times \varepsilon_j = \sum_{k=1}^{3} \epsilon_{ijk} \varepsilon_k \quad (i,j = 1,2,3). \]

For example,

\[ \varepsilon_1 \times \varepsilon_2 = \epsilon_{121} \varepsilon_1 + \epsilon_{122} \varepsilon_2 + \epsilon_{123} \varepsilon_3 = \varepsilon_3; \quad \varepsilon_1 \times \varepsilon_1 = \epsilon_{111} \varepsilon_1 + \epsilon_{112} \varepsilon_2 + \epsilon_{113} \varepsilon_3 = 0 \]

Also,

\[ \mathbf{A} \times \mathbf{B} = \sum_i A_i \varepsilon_i \times \sum_j B_j \varepsilon_j = \sum_{i,j} A_i B_j \varepsilon_i \times \varepsilon_j = \sum_{i,j,k} \epsilon_{ijk} A_i B_j \varepsilon_k \]

This gives the very important relation for the components of the vector product:

\[ (\mathbf{A} \times \mathbf{B})_k = \sum_{i,j} \epsilon_{ijk} A_i B_j \]

It also allows us to see directly that the definition of \( \mathbf{A} \times \mathbf{B} \) in terms of a determinant is correct: the general expression for a determinant of a \( 3 \times 3 \) matrix \( M \) is

\[ \text{det}(M) = |M| = \sum_{i,j,k} \epsilon_{ijk} M_{1i} M_{2j} M_{3k}, \]

with similar relations for matrices of different size (for a \( 2 \times 2 \) we need \( \epsilon_{12} = +1, \epsilon_{21} = -1 \)).
Example: differentiation of $A \times B$

Suppose we want to differentiate $A \times B$. For scalars, we have the product rule $(d/dt)AB = A(dB/dt) + (dA/dt)B$. From this, you might guess $(d/dt)(A \times B) = \dot{A} \times (dB/dt) + (dA/dt) \times \dot{B}$, but this needs a proof. To proceed, write things using components:

$$\frac{d}{dt} A \times B = \frac{d}{dt} \sum_{i,j,k} (\epsilon_{ijk} A_i B_j \mathbf{e}_k),$$

but $\epsilon_{ijk}$ and $\epsilon_k$ are not functions of time, so we can use the ordinary product rule on the numbers $A_i$ and $B_j$:

$$\frac{d}{dt} A \times B = \sum_{i,j,k} (\epsilon_{ijk} \dot{A}_i B_j \mathbf{e}_k) + \sum_{i,j,k} (\epsilon_{ijk} A_i \dot{B}_j \mathbf{e}_k) = \dot{A} \times B + A \times \dot{B}.$$  

This is often a fruitful approach: to prove a given vector result, write the expression of interest out in full using components. Now all quantities are either just numbers, or constant basis vectors. Having manipulated these quantities into a new form, re-express the answer in general vector notation.

**Lecture 5: Summation convention and co-ordinate transformations**

5.1 **Einstein summation convention**

As you will have noticed, the novelty of writing out summations in full soon wears thin. A way to avoid this tedium is to adopt the Einstein summation convention; by adhering strictly to the following rules the summation signs are suppressed.

**Rules**

(i) Omit summation signs

(ii) If a suffix appears twice, a summation is implied e.g. $A_i B_i = A_1 B_1 + A_2 B_2 + A_3 B_3$

Here $i$ is a *dummy* index.

(iii) If a suffix appears only once it can take any value e.g. $A_i = B_i$ holds for $i = 1, 2, 3$

Here $i$ is a *free* index. Note that there may be more than one free index. **Always** check that the free indices match on both sides of an equation e.g. $A_j = B_i$ is WRONG.

(iv) A given suffix **must not** appear more than twice in any term of an expression. Again, **always** check that there are no multiple indices e.g. $A_i B_i C_i$ is WRONG.

**Examples**
\[ A = A_i \epsilon_i \quad \text{here } i \text{ is a dummy index.} \]

\[ A \cdot \epsilon_j = A_i \epsilon_i \cdot \epsilon_j = A_i \delta_{ij} = A_j \quad \text{here } i \text{ is a dummy index but } j \text{ is a free index.} \]

\[ A \cdot B = (A_i \epsilon_i) \cdot (B_j \epsilon_j) = A_i B_j \delta_{ij} = A_j B_j \quad \text{here } i, j \text{ are dummy indices.} \]

\[ (A \cdot B)(A \cdot C) = A_i B_j A_j C_j \quad \text{again } i, j \text{ are dummy indices.} \]

Armed with the summation convention one can rewrite many of the equations of the previous lecture without summation signs \( e.g. \) the sifting property of \( \delta_{ij} \) now becomes

\[
(\text{anything})_j \delta_{jk} = (\text{anything})_k
\]

so that, for example, \( \delta_{ij} \delta_{jk} = \delta_{ik} \)

\[ \text{From now on, except where indicated, the summation convention will be assumed.} \]

You should make sure that you are completely at ease with it.

\section{5.2 Linear transformation of basis}

Suppose \( \{ \epsilon_i \} \) and \( \{ \epsilon'_i \} \) are two different orthonormal bases. The new basis vectors must have components in the old basis, so clearly \( \epsilon'_1 \) can be written as a linear combination of the vectors \( \epsilon_1, \epsilon_2, \epsilon_3 \):

\[ \epsilon'_1 = \lambda_{11} \epsilon_1 + \lambda_{12} \epsilon_2 + \lambda_{13} \epsilon_3 \]

with similar expressions for \( \epsilon'_2 \) and \( \epsilon'_3 \). In summary,

\[ \epsilon'_i = \lambda_{ij} \epsilon_j \]

(assuming summation convention) where \( \lambda_{ij} \) \((i = 1, 2, 3 \text{ and } j = 1, 2, 3)\) are the 9 numbers relating the basis vectors \( \epsilon'_1, \epsilon'_2, \epsilon'_3 \) to the basis vectors \( \epsilon_1, \epsilon_2, \epsilon_3 \).

\[ \text{Notes} \]

(i) \( \lambda_{ij} \) are nine numbers defining the change of basis or ‘linear transformation’. They are sometimes known as ‘direction cosines’.

(ii) Since \( \epsilon'_i \) are orthonormal

\[ \epsilon'_i \cdot \epsilon'_j = \delta_{ij}. \]

Now the l.h.s. of this equation may be written as

\[ (\lambda_{ik} \epsilon_k) \cdot (\lambda_{j\ell} \epsilon_{\ell}) = \lambda_{ik} \lambda_{j\ell} (\epsilon_k \cdot \epsilon_{\ell}) = \lambda_{ik} \lambda_{j\ell} \delta_{k\ell} = \lambda_{ik} \lambda_{j\ell} \]

(in the final step we have used the sifting property of \( \delta_{k\ell} \)) and we deduce

\[ \lambda_{ik} \lambda_{j\ell} = \delta_{ij} \]

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(ii) In order to determine $\lambda_{ij}$ from the two bases consider

$$e_i' \cdot e_j = (\lambda_{ik} e_k) \cdot e_j = \lambda_{ik} \delta_{kj} = \lambda_{ij}.$$ 

Thus

$$e_i' \cdot e_j = \lambda_{ij}$$

### 5.3 Skew basis: an aside

Now, so far all our basis vectors have been orthogonal and normalised (of unit length): an orthonormal basis. In fact, basis vectors need satisfy neither of these criteria. Even if the basis vectors are unit (which is a simple matter of definition), they need not be orthogonal – in which case we have a skew basis. How do we define components in such a case? It turns out that there are two different ways of achieving this.

We can express the vector as a linear superposition:

$$V = \sum_i V_i^{(1)} e_i,$$
where $e_i$ are the basis vectors. But we are used to extracting components by taking the dot product, so we might equally well want to define a second kind of component by

$$V_i^{(2)} = V \cdot e_i.$$ 

These numbers are not the same, as we see by inserting the first definition into the second:

$$V_i^{(2)} = \left( \sum_j V_j^{(1)} e_j \right) \cdot e_i.$$ 

This cannot be simplified further if we lack the usual orthonormal basis $e_i \cdot e_j = \delta_{ij}$, in which case a given type-2 component is a mixture of all the different type-1 components.

For (non-examinable) interest, the two types are named respectively contravariant and covariant components. It isn’t possible to say that one of these definitions is better than another: we sometimes want to use both types of component, as with the modulus-squared of a vector:

$$V^2 = V \cdot V = V \cdot \left( \sum_i V_i^{(1)} e_i \right) = \sum_i V_i^{(1)} V_i^{(2)}.$$ 

This looks like the usual rule for the dot product, but both kinds of components are needed.

For the rest of this course, we will ignore this complication, and consider only coordinate transformations that are in effect rotations, which turn one orthonormal basis into another.

### 5.4 Inverse relations

Consider expressing the unprimed basis in terms of the primed basis and suppose that

$$e_i = \mu_{ij} e_j'.$$
Then \( \lambda_{ki} = e_k' \cdot e_i = \mu_{ij} \delta_{kj} = \mu_{ik} \) so that
\[
\mu_{ij} = \lambda_{ji}
\]
Note that \( e_i \cdot e_j = \delta_{ij} = \lambda_{ki} \lambda_{kj} \) and so we obtain a second relation
\[
\lambda_{ki} \lambda_{kj} = \delta_{ij}.
\]

5.5 The transformation matrix

We may label the elements of a \( 3 \times 3 \) matrix \( M \) as \( M_{ij} \), where \( i \) labels the row and \( j \) labels the column in which \( M_{ij} \) appears:
\[
M = \begin{pmatrix} M_{11} & M_{12} & M_{13} \\ M_{21} & M_{22} & M_{23} \\ M_{31} & M_{32} & M_{33} \end{pmatrix}.
\]

The summation convention can be used to describe matrix multiplication. The \( ij \) component of a product of two \( 3 \times 3 \) matrices \( M, N \) is given by
\[
(MN)_{ij} = M_{i1} N_{1j} + M_{i2} N_{2j} + M_{i3} N_{3j} = M_{ik} N_{kj}
\]
Likewise, recalling the definition of the transpose of a matrix \( (M^T)_{ij} = M_{ji} \)
\[(M^T N)_{ij} = (M^T)_{ik} N_{kj} = M_{ki} N_{kj}
\]
We can thus arrange the numbers \( \lambda_{ij} \) as elements of a square matrix, denoted by \( \lambda \) and known as the transformation matrix:
\[
\lambda = \begin{pmatrix} \lambda_{11} & \lambda_{12} & \lambda_{13} \\ \lambda_{21} & \lambda_{22} & \lambda_{23} \\ \lambda_{31} & \lambda_{32} & \lambda_{33} \end{pmatrix}
\]
We denote the matrix transpose by \( \lambda^T \) and define it by \( (\lambda^T)_{ij} = \lambda_{ji} \) so we see that \( \mu = \lambda^T \) is the transformation matrix for the inverse transformation.

We also note that \( \delta_{ij} \) may be thought of as elements of a \( 3 \times 3 \) unit matrix:
\[
\begin{pmatrix} \delta_{11} & \delta_{12} & \delta_{13} \\ \delta_{21} & \delta_{22} & \delta_{23} \\ \delta_{31} & \delta_{32} & \delta_{33} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = I.
\]
\( i.e. \) the matrix representation of the Kronecker delta symbol is the identity matrix \( I \).

The inverse relation \( \lambda_{ik} \lambda_{jk} = \lambda_{ki} \lambda_{kj} = \delta_{ij} \) can be written in matrix notation as
\[ \lambda \lambda^T = \lambda^T \lambda = I, \quad \text{i.e.} \quad \lambda^{-1} = \lambda^T. \]

This is the definition of an **orthogonal matrix** and the transformation (from the \( e_i \) basis to the \( e_i' \) basis) is called an **orthogonal transformation**.

Now from the properties of determinants, \(|\lambda \lambda^T| = |I| = 1 = |\lambda| |\lambda^T|\) and \(|\lambda^T| = |\lambda|\), we have that \(|\lambda|^2 = 1\) hence

\[ |\lambda| = \pm 1. \]

If \(|\lambda| = +1\) the orthogonal transformation is said to be ‘proper’

If \(|\lambda| = -1\) the orthogonal transformation is said to be ‘improper’

**Handedness of basis**

An improper transformation has an unusual effect. In the usual Cartesian basis that we have considered up to now, the basis vectors \( e_1, e_2, \) and \( e_3 \) form a *right-handed* basis, that is, \( e_1 \times e_2 = e_3, e_2 \times e_3 = e_1 \) and \( e_3 \times e_1 = e_2 \).

However, we could choose \( e_1 \times e_2 = -e_3, \) and so on, in which case the basis is said to be *left-handed*.

**5.6 Examples of orthogonal transformations**

**Rotation about the \( e_3 \) axis.** We have \( e_3' = e_3 \) and thus for a rotation through \( \theta \),

\[
\begin{align*}
\varepsilon_3' \cdot \varepsilon_1 & = \varepsilon_1' \cdot \varepsilon_3 = \varepsilon_3' \cdot \varepsilon_2 = \varepsilon_2' \cdot \varepsilon_3 = 0, \quad \varepsilon_3' \cdot \varepsilon_3 = 1 \\
\varepsilon_1' \cdot \varepsilon_1 & = \cos \theta \\
\varepsilon_1' \cdot \varepsilon_2 & = \cos (\pi/2 - \theta) = \sin \theta \\
\varepsilon_2' \cdot \varepsilon_2 & = \cos \theta \\
\varepsilon_2' \cdot \varepsilon_1 & = \cos (\pi/2 + \theta) = -\sin \theta
\end{align*}
\]

Thus

\[
\lambda = \begin{pmatrix}
\cos \theta & \sin \theta & 0 \\
-\sin \theta & \cos \theta & 0 \\
0 & 0 & 1
\end{pmatrix}.
\]
It is easy to check that $\lambda \lambda^T = I$. Since $|\lambda| = \cos^2 \theta + \sin^2 \theta = 1$, this is a proper transformation. Note that rotations cannot change the handedness of the basis vectors.

**Inversion or Parity transformation.** This is defined such that $\varepsilon_i' = -\varepsilon_i$.

i.e. $\lambda_{ij} = -\delta_{ij}$ or $\lambda = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix} = -I$.

Clearly $\lambda \lambda^T = I$. Since $|\lambda| = -1$, this is an improper transformation. Note that the handedness of the basis is reversed: $\varepsilon_1' \times \varepsilon_2' = -\varepsilon_3'$.

**Reflection.** Consider reflection of the axes in $\varepsilon_2$-$\varepsilon_3$ plane so that $\varepsilon_1' = -\varepsilon_1$, $\varepsilon_2' = \varepsilon_2$ and $\varepsilon_3' = \varepsilon_3$. The transformation matrix is

$\lambda = \begin{pmatrix} -1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$.

Since $|\lambda| = -1$, this is an improper transformation. Again the handedness of the basis changes.

**Lecture 6: Combined transformations, and transformations of vectors and scalars**

**6.1 Products of transformations**

Consider a transformation $\lambda$ to the basis $\{\varepsilon_i'\}$ followed by a transformation $\rho$ to another basis $\{\varepsilon''_i\}$

$\varepsilon_i \Longrightarrow \varepsilon'_i \Longrightarrow \varepsilon''_i$

Clearly there must be an orthogonal transformation $\varepsilon_i \Longrightarrow \xi$

$\varepsilon''_i = \rho_{ij} \varepsilon'_j = \rho_{ij} \lambda_{jk} \varepsilon_k = (\rho \lambda)_{ik} \varepsilon_k$ so $\xi = \rho \lambda$

Note the order of the product: the matrix corresponding to the first change of basis stands to the right of that for the second change of basis. In general, transformations do not commute so that $\rho \lambda \neq \lambda \rho$. Only the inversion and identity transformations commute with all transformations.
Example: Rotation of $\theta$ about $\varepsilon_3$ then reflection in $yz$ plane

\[
\begin{pmatrix}
-1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
\cos \theta & \sin \theta & 0 \\
-\sin \theta & \cos \theta & 0 \\
0 & 0 & 1
\end{pmatrix}
= \begin{pmatrix}
-\cos \theta & -\sin \theta & 0 \\
-\sin \theta & \cos \theta & 0 \\
0 & 0 & 1
\end{pmatrix}
\]

whereas, if we reverse the order,

\[
\begin{pmatrix}
\cos \theta & \sin \theta & 0 \\
-\sin \theta & \cos \theta & 0 \\
0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
-1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{pmatrix}
= \begin{pmatrix}
-\cos \theta & \sin \theta & 0 \\
\sin \theta & \cos \theta & 0 \\
0 & 0 & 1
\end{pmatrix}
\]

### 6.2 Improper transformations

We may write any improper transformation $\xi$ (for which $|\xi| = -1$) as $\xi = (-I) \lambda$ where $\lambda = -\xi$ and $|\lambda| = +1$ Thus an improper transformation can always be expressed as a proper transformation followed by an inversion.

*E.g.* consider $\xi$ for a reflection in the $1-3$ plane which may be written as

\[
\xi = \begin{pmatrix}
1 & 0 & 0 \\
0 & -1 & 0 \\
0 & 0 & 1
\end{pmatrix}
= \begin{pmatrix}
-1 & 0 & 0 \\
0 & -1 & 0 \\
0 & 0 & -1
\end{pmatrix}
\]

Identifying $\lambda$ from $\xi = (-I) \lambda$ we see that $\lambda$ is a rotation of $\pi$ about $\varepsilon_2$.

This gives an explicit answer to an old puzzle: when you look in a mirror, why do you see yourself swapped left to right, but not upside down? In the above, we have the mirror in the $xz$ plane, so the $y$ axis sticks out of the mirror. If you are first inverted, this swaps your L & R hands, makes you face away from the mirror, and turns you upside-down. But now the rotation about the $y$ axis places your head above your feet once again.

### 6.3 Transformation of vector components

Let $A$ be any vector, with components $A_i$ in the basis $\{\varepsilon_i\}$ and $A'_i$ in the basis $\{\varepsilon'_i\}$ *i.e.*

\[
A = A_i \varepsilon_i = A'_i \varepsilon'_i.
\]

The components are related as follows, taking care with dummy indices:

\[
A'_i = A \cdot \varepsilon'_i = (A_j \varepsilon_j) \cdot \varepsilon'_i = (\varepsilon'_i \cdot \varepsilon_j) A_j = \lambda_{ij} A_j
\]

\[
A'_i = \lambda_{ij} A_j
\]
So the new components are related to the old ones by the same matrix transformation as applies to the basis vectors. The inverse transformation works in a similar way:

\[ A_i = A \cdot e_i = (A'_k e'_k) \cdot e_i = \lambda_{ki} A'_k = (\lambda^T)_{ik} A'_k. \]

Note carefully that we do not put a prime on the vector itself – there is only one vector, \( A \), in the above discussion.

However, the components of this vector are different in different bases, and so are denoted by \( A_i \) in the basis \( \{e_i\} \), \( A'_i \) in the basis \( \{e'_i\} \), etc.

In matrix form we can write these relations as

\[
\begin{pmatrix}
  A'_1 \\
  A'_2 \\
  A'_3
\end{pmatrix} = \begin{pmatrix}
  \lambda_{11} & \lambda_{12} & \lambda_{13} \\
  \lambda_{21} & \lambda_{22} & \lambda_{23} \\
  \lambda_{31} & \lambda_{32} & \lambda_{33}
\end{pmatrix}
\begin{pmatrix}
  A_1 \\
  A_2 \\
  A_3
\end{pmatrix} = \lambda
\begin{pmatrix}
  A_1 \\
  A_2 \\
  A_3
\end{pmatrix}
\]

Example: Consider a rotation of the axes about \( e_3 \)

\[
\begin{pmatrix}
  A'_1 \\
  A'_2 \\
  A'_3
\end{pmatrix} = \begin{pmatrix}
  \cos \theta & \sin \theta & 0 \\
  -\sin \theta & \cos \theta & 0 \\
  0 & 0 & 1
\end{pmatrix}
\begin{pmatrix}
  A_1 \\
  A_2 \\
  A_3
\end{pmatrix} = \begin{pmatrix}
  \cos \theta A_1 + \sin \theta A_2 \\
  \cos \theta A_2 - \sin \theta A_1 \\
  A_3
\end{pmatrix}
\]

A direct check of this using trigonometric considerations is significantly harder!

### 6.4 The Transformation of the scalar product

Let \( A \) and \( B \) be vectors with components \( A_i \) and \( B_i \) in the basis \( \{e_i\} \) and components \( A'_i \) and \( B'_i \) in the basis \( \{e'_i\} \). In the basis \( \{e_i\} \), the scalar product, denoted by \( (A \cdot B) \), is

\[ (A \cdot B) = A_i B_i. \]

In the basis \( \{e'_i\} \), we denote the scalar product by \( (A \cdot B)' \), and we have

\[
(A \cdot B)' = A'_i B'_i = \lambda_{ij} A_j \lambda_{ik} B_k = \delta_{jk} A_j B_k
\]

\[ = A_j B_j = (A \cdot B). \]

Thus the scalar product is the same evaluated in any basis. This is of course expected from the geometrical definition of scalar product which is independent of basis. We say that the scalar product is invariant under a change of basis.

**Summary** We have now obtained an algebraic definition of scalar and vector quantities. Under the orthogonal transformation from the basis \( \{e_i\} \) to the basis \( \{e'_i\} \), defined by the transformation matrix \( \lambda : e'_i = \lambda_{ij} e_j \), we have that

- A **scalar** is a single number \( \phi \) which is invariant:

\[ \phi' = \phi. \]
Of course, not all scalar quantities in physics are expressible as the scalar product of two vectors e.g. mass, temperature.

- A **vector** is an ‘ordered triple’ of numbers $A_i$ which transforms to $A'_i$:

$$A'_i = \lambda_{ij} A_j.$$

### 6.5 Transformation of the vector product

Improper transformations have an interesting effect on the vector product. Consider the case of inversion, so that $\xi_i' = -\xi_i$, and all the signs of vector components are flipped: $A'_i = -A_i$ etc.

If we now calculate the vector product $C = \mathbf{A} \times \mathbf{B}$ in the new basis using the determinant formula, we obtain

$$\left| \begin{array}{ccc} \xi'_1 & \xi'_2 & \xi'_3 \\ A'_1 & A'_2 & A'_3 \\ B'_1 & B'_2 & B'_3 \end{array} \right| = (-)^3 \left| \begin{array}{ccc} \xi_1 & \xi_2 & \xi_3 \\ A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \end{array} \right| = -\left| \begin{array}{ccc} \xi_1 & \xi_2 & \xi_3 \\ A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \end{array} \right|$$

which is $-C$ as calculated in the original basis. So inverting our coordinates has resulted in the cross-product vector pointing in the opposite direction. Alternatively, since inversion changes the sign of the components of all other vectors, we have the puzzle that the components of $C$ are un-changed by the transformation.

The determinant formula was derived by assuming (a) distributivity and (b) that the vector product of the basis vectors obeyed $\xi_1 \times \xi_2 = \xi_3$ and cyclic permutations. But with an inverted basis, sticking to the geometrical definition of the cross product using the RH screw rule would predict $\xi'_1 \times \xi'_2 = -\xi'_3$. Something has to give, and it is most normal to require the basis vectors to have the usual relation – i.e. that the vector product is now re-defined with a left-hand screw. So we keep the usual determinant expression, but have to live with a **pseudovector** law for the transformation of the components of the vector product:

$$C'_i = (\det \lambda) \lambda_{ij} C_j.$$

A pseudovector behaves like a vector under proper transformations, for which $\det \lambda = +1$, but picks up an extra minus sign under improper transformations, for which $\det \lambda = -1$.

### Parity violation

Whichever basis we adopt, there is an important distinction between an ordinary vector such as a position vector, and vectors involving cross products, such as angular momentum. Now we ask not what happens to these quantities under coordinate transformations, but under **active transformations** – where we really alter the positions of the particles that make up a physical system. In contrast, a change of basis would be a **passive transformation**. Specifically, consider a parity or inversion transformation, which flips the sign of all position and momentum vectors: $r \rightarrow -r$, $p \rightarrow -p$. Because the angular momentum is $L = r \times p$, we see that it is un-changed by this transformation. In short, when we look at a mirror image
of the physical world, there are two kinds of vectors: **polar vectors** like \( \mathbf{r} \), which invert in the mirror and **axial vectors** like \( \mathbf{L} \), which do not.

An alternative way to look at this is to ask what happens to the components of a vector under improper transformations. You might think that active and passive transformations are all the same thing: if you rotate the system and the basis, how can any change be measured? So an active transformation ought to be equivalent to a passive transformation where the passive transformation matrix is the inverse of the active one. For a normal polar vector \( \mathbf{P} \), the components will change as \( P'_i = \lambda_{ij} P_j \). But for an axial vector \( \mathbf{A} \), we have seen that this given the wrong sign when inversions are involved. Instead, we have the pseudovector transformation law:

\[
A'_i = (\det \lambda) \lambda_{ij} A_j.
\]

Thus the terms axial vector and pseudovector tend to be used interchangeably.

But the distinction between active and passive transformations does matter, because physics can be affected by **symmetry transformations**, of which inversion is an example. Suppose we see a certain kind of physical process and look at it in a mirror: is this something that might be seen in nature? In many cases, the answer is ‘yes’ – e.g. the equation of motion for a particle in an inverse-square gravitational field, \( \ddot{r} = -\frac{Gm}{|r|^3} r \), which is obviously still satisfied if \( r \rightarrow -r \). But at the microscopic level, this is not true. Neutrinos are particles that involve **parity violation**: they are purely left-handed and have their spin angular momentum anti-parallel to their linear momentum. A mirror image of a neutrino would cease to obey this rule, and is not something that occurs in nature. We can make this distinction because of the polar/axial distinction between linear and angular momentum vectors.

### 6.6 Summary of story so far

We take the opportunity to summarise some key points of what we have done so far. N.B. this is NOT a list of everything you need to know.

**Key points from geometrical approach**

You should recognise on sight that

\[
\mathbf{r} \times \mathbf{b} = \mathbf{c} \quad \text{is a line (r lies on a line)}
\]

\[
\mathbf{r} \cdot \mathbf{a} = d \quad \text{is a plane (r lies in a plane)}
\]

Useful properties of scalar and vector products to remember

\[
\mathbf{a} \cdot \mathbf{b} = 0 \quad \Leftrightarrow \quad \text{vectors orthogonal}
\]

\[
\mathbf{a} \times \mathbf{b} = 0 \quad \Leftrightarrow \quad \text{vectors collinear}
\]

\[
\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = 0 \quad \Leftrightarrow \quad \text{vectors co-planar or linearly dependent}
\]

\[
\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = \mathbf{b}(\mathbf{a} \cdot \mathbf{c}) - \mathbf{c}(\mathbf{a} \cdot \mathbf{b})
\]

**Key points of suffix notation**
We label orthonormal basis vectors $\xi_1, \xi_2, \xi_3$ and write the expansion of a vector $A$ as

$$A = \sum_{i=1}^{3} A_i \xi_i$$

The Kronecker delta $\delta_{ij}$ can be used to express the orthonormality of the basis

$$\xi_i \cdot \xi_j = \delta_{ij}$$

The Kronecker delta has a very useful sifting property

$$\sum_j [\cdots]_j \delta_{jk} = [\cdots]_k$$

$$(\xi_1, \xi_2, \xi_3) = \pm 1$$ determines whether the basis is right- or left-handed

**Key points of summation convention**

Using the summation convention we have for example

$$A = A_i \xi_i$$

and the sifting property of $\delta_{ij}$ becomes

$$[\cdots]_j \delta_{jk} = [\cdots]_k$$

We introduce $\epsilon_{ijk}$ to enable us to write the vector products of basis vectors in a r.h. basis in a uniform way

$$\xi_i \times \xi_j = \epsilon_{ijk} \xi_k$$

The vector products and scalar triple products in a r.h. basis are

$$A \times B = \begin{vmatrix} \xi_1 & \xi_2 & \xi_3 \\ A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \end{vmatrix}$$ or equivalently $$(A \times B)_i = \epsilon_{ijk} A_j B_k$$

$$A \cdot (B \times C) = \begin{vmatrix} A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \\ C_1 & C_2 & C_3 \end{vmatrix}$$ or equivalently $$A \cdot (B \times C) = \epsilon_{ijk} A_i B_j C_k$$

**Key points of change of basis**

The new basis is written in terms of the old through

$$\xi'_i = \lambda_{ij} \xi_j$$ where $\lambda_{ij}$ are elements of a $3 \times 3$ transformation matrix $\lambda$

$\lambda$ is an orthogonal matrix, the defining property of which is $\lambda^{-1} = \lambda^T$ and this can be written as

$$\lambda \lambda^T = I$$ or $$\lambda_{ik} \lambda_{jk} = \delta_{ij}$$

$|\lambda| = \pm 1$ decides whether the transformation is proper or improper i.e. whether the handedness of the basis is changed.
Key points of algebraic approach

A scalar is defined as a number that is invariant under an orthogonal transformation.

A vector is defined as an object represented in a basis by numbers which transform to \( A'_i = \lambda_{ij} A_j \).

or in matrix form

\[
\begin{pmatrix}
A'_1 \\
A'_2 \\
A'_3
\end{pmatrix} = \lambda
\begin{pmatrix}
A_1 \\
A_2 \\
A_3
\end{pmatrix}
\]

Lecture 7: Tensors

Physical relations between vectors

The simplest physical laws are expressed in terms of scalar quantities that are independent of our choice of basis e.g. the gas law \( P = nkT \) relating three scalar quantities (pressure, number density and temperature), which will in general all vary with position.

At the next level of complexity are laws relating vector quantities, such as \( \overline{F} = m \overline{a} \):

(i) These laws take the form \( \text{vector} = \text{scalar} \times \text{vector} \)

(ii) They relate two vectors in the same direction

If we consider Newton’s Law, for instance, then in a particular Cartesian basis \( \{ \xi_i \} \), \( \overline{a} \) is represented by its components \( \{ a_i \} \) and \( \overline{F} \) by its components \( \{ F_i \} \) and we can write

\[ F_i = m a_i \]

In another such basis \( \{ \xi'_i \} \)

\[ F'_i = m a'_i \]

where the set of numbers, \( \{ a'_i \} \), is in general different from the set \( \{ a_i \} \). Likewise, the set \( \{ F'_i \} \) differs from the set \( \{ F_i \} \), but of course

\[ a'_i = \lambda_{ij} a_j \quad \text{and} \quad F'_i = \lambda_{ij} F_j \]

Thus we can think of \( \overline{F} = m \overline{a} \) as representing an infinite set of relations between measured components in various bases. Because all vectors transform the same way under orthogonal transformations, the relations have the same form in all bases. We say that Newton’s Law, expressed in component form, is form invariant or covariant.

This is why our proof of the ‘BAC-CAB’ rule using a special coordinate system wasn’t a cheat. Rather, it uses the principle of manifest covariance: if we write down a candidate relation between two vectors \( \overline{A} = \overline{B} \), we only need to show that it holds for one basis. The case of changing basis involves a transformation matrix, which acts in the same way on each side of the equation; so if two vectors are equal in one basis, they are always equal.
7.1 Examples of more complicated laws

Physical laws often relate two vectors, but in general these may point in different directions. We then have the case where there is a linear relation between the various components of the vectors, and there are many physical examples of this.

Ohm’s law in an anisotropic medium

The vector form of Ohm’s Law says that an applied electric field $\mathbf{E}$ produces a current density $\mathbf{J}$ (current per unit area) in the same direction: $\mathbf{J} = \sigma \mathbf{E}$, where $\sigma$ is the conductivity (to see that this is the familiar $V = RI$, consider a tube of cross-sectional area $A$ and length $L$: $I = JA$, $V = EL$ and $R = L/(\sigma A)$). This only holds for conducting media that are isotropic, i.e. the same in all directions. This is certainly not the case in crystalline media, where the regular lattice will favour conduction in some directions more than in others.

The most general relation between $\mathbf{J}$ and $\mathbf{E}$ which is linear and is such that $\mathbf{J}$ vanishes when $\mathbf{E}$ vanishes is of the form

$$J_i = G_{ij} E_j$$

where $G_{ij}$ are the components of the conductivity tensor in the chosen basis, and characterise the conduction properties when $\mathbf{J}$ and $\mathbf{E}$ are measured in that basis. Thus we need nine numbers, $G_{ij}$, to characterise the conductivity of an anisotropic medium.

Stress tensor

Consider a surface acted on by the pressure of a fluid. The force on an area element $dS$ is $F = -PdS$ for isotropic pressure (a minus sign because the force acts into the surface).

In general, we have

$$F_i = s_{ij} dS_j,$$

where $s_{ij}$ are the components of the stress tensor. Thus, where we deal only with pressure, $s_{ij} = -P\delta_{ij}$ and the stress tensor is diagonal.

The most important example of anisotropic stress is in a viscous shear flow. Suppose a fluid moves in the $x$ direction, but $v_x$ changes in the $z$ direction. The force per unit area acting in the $x$ direction on a surface in the $xy$ plane is $\eta dv_x/dz$, where $\eta$ is the coefficient of viscosity. In this case, the only non-zero component of the stress tensor is

$$s_{13} = \eta dv_x/dz.$$

7.2 Angular momentum and the inertia tensor

(i) Angular velocity
Consider a particle of mass $m$ in a rigid body rotating with angular velocity $\omega$: $|\omega|$ is the angular speed of rotation measured in radians per second and $\hat{\omega}$ lies along the axis of rotation. Let the position vector of the point with respect to an origin $O$ on the axis of rotation be $\mathbf{r}$.

You should convince yourself that $\mathbf{v} = \mathbf{\omega} \times \mathbf{r}$ by checking that this gives the right direction for $\mathbf{v}$; that it is perpendicular to the plane of $\mathbf{\omega}$ and $\mathbf{r}$; that the magnitude $|\mathbf{v}| = \omega r \sin \theta = \omega \times \text{radius of circle}$ in which the point is travelling.

(ii) Angular momentum

Now consider the angular momentum of the particle defined by $\mathbf{L} = \mathbf{r} \times (m \mathbf{v})$ where $m$ is the mass of the particle.

Using the above expression for $\mathbf{v}$ we obtain

$$\mathbf{L} = mr \times (\mathbf{\omega} \times \mathbf{r}) = m \left[ \omega r^2 - \mathbf{r} \cdot \mathbf{\omega} \right]$$

where we have used the identity for the vector triple product. Note that $L = 0$ if $\mathbf{\omega}$ and $\mathbf{r}$ are parallel. Note also that only if $\mathbf{r}$ is perpendicular to $\mathbf{\omega}$ do we obtain $\mathbf{L} = m \omega \mathbf{r}$, which means that only then are $\mathbf{L}$ and $\mathbf{\omega}$ in the same direction.

(iii) Torque

This last result sounds peculiar, but makes a good example of how physical laws are independent of coordinates. The torque or moment of a force about the origin $\mathbf{G} = \mathbf{r} \times \mathbf{F}$ where $\mathbf{r}$ is the position vector of the point where the force is acting and $\mathbf{F}$ is the force vector through that point. Torque causes angular momentum to change:

$$\frac{d}{dt}\mathbf{L} = \dot{\mathbf{r}} \times m \mathbf{v} + \mathbf{r} \times ma = 0 + \mathbf{r} \times \mathbf{F} = \mathbf{G}.$$ 

If the origin is in the centre of the circle, then the centripetal force generates zero torque – but otherwise $\mathbf{G}$ is nonzero. This means that $\mathbf{L}$ has to change with time. Here, we have assumed that the vector product obeys the product rule under differentiation.

The inertia tensor

Taking components of $\mathbf{L} = m \left[ \omega r^2 - \mathbf{r} \cdot \mathbf{\omega} \right]$ in an orthonormal basis $\{\mathbf{e}_i\}$, we find that

$$L_i = m \left[ \omega_i (\mathbf{r} \cdot \mathbf{r}) - x_i (\mathbf{r} \cdot \mathbf{\omega}) \right] = m \left[ r^2 \omega_i - x_i x_j \omega_j \right]$$

noting that $\mathbf{r} \cdot \mathbf{\omega} = x_j \omega_j$.

Thus

$$L_i = I_{ij}(O) \omega_j$$

where $I_{ij}(O) = m \left[ r^2 \delta_{ij} - x_i x_j \right]$.

$I_{ij}(O)$ are the components of the inertia tensor, relative to $O$, in the $\mathbf{e}_i$ basis.
Note that there is a potential confusion here, since $I$ is often used to mean the identity matrix. It should be clear from context what is intended, but we will often henceforth use the alternative notation $\delta$ for the identity, since we have seen that its components are $\delta_{ij}$.

### 7.3 Rank of tensors

The set of nine numbers, $T_{ij}$, representing a tensor of the above sort can be written as a $3 \times 3$ array, which are the components of a matrix:

$$T = \begin{pmatrix} T_{11} & T_{12} & T_{13} \\ T_{21} & T_{22} & T_{23} \\ T_{31} & T_{32} & T_{33} \end{pmatrix}$$

Because it has 2 indices, this would be called a **second rank tensor**.

Scalars and vectors are called tensors of rank zero and one respectively, where *rank* = *no. of indices in a Cartesian basis*. We can also define tensors of rank greater than two. Our friend $\epsilon_{ijk}$ is a tensor of rank three, whereas $\delta_{ij}$ is another tensor of rank two.

### 7.4 Transformation properties of tensors

Suppose we consider an orthogonal transformation of basis. Simply changing basis cannot alter the form of a physical law, which must be valid in any basis. Therefore, if our relation reads $A_i = T_{ij}B_j$, we must have

$$A'_i = T'_{ij}B'_j \quad \text{where} \quad A'_i = \lambda_{ij}A_j \quad \text{and} \quad B'_j = \lambda_{jk}B_k$$

Thus we deduce that

$$\lambda_{ij}A_j = \lambda_{ij}T_{jk}B_k = T'_{ij}\lambda_{jk}B_k$$

which we can rewrite as

$$(T'_{ij}\lambda_{jk} - \lambda_{ij}T_{jk})B_k = 0$$

This must be true for arbitrary vector $B$ and hence $T'_{ij}\lambda_{jk} = \lambda_{ij}T_{jk}$. In matrix notation, this is just $T' = \lambda T$. If we multiply on the right by $T = \lambda^{-1}$, this gives the general law for transforming the components of a second rank tensor:

$$T' = \lambda T \lambda^T$$

In terms of components, this is written as

$$T'_{ij} = \lambda_{ik}T_{kl}(\lambda^T)_{lj} = \lambda_{ik}\lambda_{lj}T_{kl}.$$ 

Note that we get one instance of $\lambda$ for each tensor index, according to the rule that applies for vectors. This applies for tensors of any rank.

**Notes**

(i) It is not quite right to say that a second rank tensor is a matrix: the tensor is the fundamental object and is *represented in a given basis* by a matrix.
(ii) Nevertheless, it is reasonable to say informally that a tensor is a physical matrix: a matrix that occurs in a physics equation relating two vectors, which must hold in any basis.

(iii) But not all matrices are tensors: e.g. the transformation matrix $\lambda$ is not a tensor but nine numbers defining the transformation between two different bases.

(iv) Most tensors change components when the basis is changed, but some do not: $\delta_{ij}$ and $\epsilon_{ijk}$ are isotropic tensors whose components are always the same (easy to prove for $\delta_{ij}$, which is just the identity matrix).

Lecture 8: More on tensors

8.1 Invariants

Trace of a tensor: the trace of a tensor is defined as the sum of the diagonal elements $T_{ii}$. Consider the trace of the matrix representing the tensor in the transformed basis

$$T'_{ii} = \lambda_{ir} \lambda_{is} T_{rs}$$

$$= \delta_{rs} T_{rs} = T_{rr}$$

Thus the trace is the same, evaluated in any basis and is a scalar invariant.

Determinant: it can be shown that the determinant is also an invariant.

Symmetry of a tensor: if the matrix $T_{ij}$ representing the tensor is symmetric then

$$T_{ij} = T_{ji}$$

Under a change of basis

$$T'_{ij} = \lambda_{ir} \lambda_{js} T_{rs}$$

$$= \lambda_{is} \lambda_{jr} T_{sr} \quad \text{using symmetry}$$

$$= \lambda_{is} \lambda_{jr} T_{rs} \quad \text{relabelling}$$

$$= T'_{ji}$$

Therefore a symmetric tensor remains symmetric under a change of basis. Similarly (exercise) an antisymmetric tensor $T_{ij} = -T_{ji}$ remains antisymmetric.

In fact one can decompose an arbitrary second rank tensor $T_{ij}$ into a symmetric part $S_{ij}$ and an antisymmetric part $A_{ij}$ through

$$S_{ij} = \frac{1}{2} [T_{ij} + T_{ji}] \quad A_{ij} = \frac{1}{2} [T_{ij} - T_{ji}]$$
8.2 The inertia tensor

We saw earlier that for a single particle of mass \( m \), located at position \( \vec{r} \) with respect to an origin \( O \) on the axis of rotation of a rigid body

\[
L_i = I_{ij}(O) \omega_j \quad \text{where} \quad I_{ij}(O) = m \left\{ r^2 \delta_{ij} - x_i x_j \right\}
\]

where \( I_{ij}(O) \) are the components of the inertia tensor, relative to \( O \), in the basis \( \{e_i\} \).

For a collection of \( N \) particles of mass \( m^\alpha \) at \( \vec{r}^\alpha \), where \( \alpha = 1 \ldots N \),

\[
I_{ij}(O) = \sum_{\alpha=1}^{N} m^\alpha \left\{ (\vec{r}^\alpha \cdot \vec{r}^\alpha) \delta_{ij} - x_i^\alpha x_j^\alpha \right\}
\]  \( (1) \)

For a continuous body, the sums become integrals, giving

\[
I_{ij}(O) = \int_V \rho(r) \left\{ (\vec{r} \cdot \vec{r}) \delta_{ij} - x_i x_j \right\} \, dV.
\]

Here, \( \rho(r) \) is the density at position \( r \). \( \rho(r) \, dV \) is the mass of the volume element \( dV \) at \( r \). For laminae (flat objects) and solid bodies, these are 2- and 3-dimensional integrals respectively.

If the basis is fixed relative to the body, the \( I_{ij}(O) \) are constants in time.

Consider the diagonal term

\[
I_{11}(O) = \sum_{\alpha} m^\alpha \left\{ (\vec{r}^\alpha \cdot \vec{r}^\alpha) - (x_1^\alpha)^2 \right\}
= \sum_{\alpha} m^\alpha \left\{ (x_2^\alpha)^2 + (x_3^\alpha)^2 \right\}
= \sum_{\alpha} m^\alpha (r_1^\alpha)^2,
\]

where \( r_1^\alpha \) is the perpendicular distance of \( m^\alpha \) from the \( e_1 \) axis through \( O \).

This term is called the moment of inertia about the \( e_1 \) axis. It is simply the mass of each particle in the body, multiplied by the square of its distance from the \( e_1 \) axis, summed over all of the particles. Similarly the other diagonal terms are moments of inertia.

The off-diagonal terms are called the products of inertia, having the form, for example

\[
I_{12}(O) = -\sum_{\alpha} m^\alpha x_1^\alpha x_2^\alpha.
\]

Example

Consider 4 masses \( m \) at the vertices of a square of side 2a.

(i) \( O \) at centre of the square.
For \( m^{(1)} = m \) at \((a, a, 0)\), \( I^{(1)} = a \mathbf{e}_1 + a \mathbf{e}_2 \), so \( I^{(1)} \cdot I^{(1)} = 2a^2 \), \( x^{(1)}_1 = a \), \( x^{(1)}_2 = a \) and \( x^{(1)}_3 = 0 \)

\[
I(O) = m \left\{ 2a^2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} - a^2 \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right\} = ma^2 \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.
\]

For \( m^{(2)} = m \) at \((a, -a, 0)\), \( I^{(2)} = a \mathbf{e}_1 - a \mathbf{e}_2 \), so \( I^{(2)} \cdot I^{(2)} = 2a^2 \), \( x^{(2)}_1 = a \) and \( x^{(2)}_2 = -a \)

\[
I(O) = m \left\{ 2a^2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} - a^2 \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right\} = ma^2 \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.
\]

For \( m^{(3)} = m \) at \((-a, a, 0)\), \( I^{(3)} = -a \mathbf{e}_1 - a \mathbf{e}_2 \), so \( I^{(3)} \cdot I^{(3)} = 2a^2 \), \( x^{(3)}_1 = -a \) and \( x^{(3)}_2 = -a \)

\[
I(O) = m \left\{ 2a^2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} - a^2 \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right\} = ma^2 \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.
\]

For \( m^{(4)} = m \) at \((-a, -a, 0)\), \( I^{(4)} = -a \mathbf{e}_1 + a \mathbf{e}_2 \), so \( I^{(4)} \cdot I^{(4)} = 2a^2 \), \( x^{(4)}_1 = -a \) and \( x^{(4)}_2 = a \)

\[
I(O) = m \left\{ 2a^2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} - a^2 \begin{pmatrix} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} \right\} = ma^2 \begin{pmatrix} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.
\]

Adding up the four contributions gives the inertia tensor for all 4 particles as

\[
I(O) = 4ma^2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}.
\]

Note that the final inertia tensor is diagonal and in this basis the products of inertia are all zero (of course, there are other bases where the tensor is not diagonal). This implies the basis vectors are eigenvectors of the inertia tensor. For example, if \( \omega = \omega(0,0,1) \) then \( L(O) = 8m\omega a^2(0,0,1) \).

In general \( L(O) \) is not parallel to \( \omega \). For example, if \( \omega = \omega(0,1,1) \) then \( L(O) = 4m\omega a^2(0,1,2) \). Note that the inertia tensors for the individual masses are not diagonal.

### 8.3 The parallel axes theorem

If \( G \) is the centre of mass of the body its position vector \( \overline{R} \) is given by

\[
\overline{R} = \sum_{\alpha} m^\alpha \overline{r}^\alpha / M,
\]

where \( \overline{r}^\alpha \) are the position vectors relative to \( O \) and \( M = \sum_{\alpha} m^\alpha \), is the total mass of the system.

The parallel axes theorem states that
\[ I_{ij}(O) = I_{ij}(G) + M \{ (R \cdot R) \delta_{ij} - R_i R_j \} , \]

**Proof:** Let \( z^\alpha \) be the position of \( m^\alpha \) with respect to \( G \), then

\[
I_{ij}(G) = \sum_{\alpha} m^\alpha \left\{ (z^\alpha \cdot z^\alpha) \delta_{ij} - s^\alpha_i s^\alpha_j \right\} ;
\]

\[
I_{ij}(O) = \sum_{\alpha} m^\alpha \left\{ (r^\alpha \cdot r^\alpha) \delta_{ij} - x^\alpha_i x^\alpha_j \right\}
= \sum_{\alpha} m^\alpha \left\{ (R + z^\alpha)^2 \delta_{ij} - (R + z^\alpha)_i (R + z^\alpha)_j \right\}
= M \left\{ R^2 \delta_{ij} - R_i R_j \right\} + \sum_{\alpha} m^\alpha \left\{ (s^\alpha \cdot s^\alpha) \delta_{ij} - s^\alpha_i s^\alpha_j \right\}
+ 2 \delta_{ij} R \cdot \sum_{\alpha} m^\alpha z^\alpha - R_i \sum_{\alpha} m^\alpha s^\alpha_j - R_j \sum_{\alpha} m^\alpha s^\alpha_i
= M \left\{ R^2 \delta_{ij} - R_i R_j \right\} + I_{ij}(G)
\]

the cross terms vanishing since

\[
\sum_{\alpha} m^\alpha s^\alpha_i = \sum_{\alpha} m^\alpha (r^\alpha_i - R_i) = 0 .
\]

**Example: use of the parallel axes theorem**

Consider the same arrangement of masses as before but with \( O \) at one corner of the square i.e. a (massless) lamina of side \( 2a \), with masses \( m \) at each corner and the origin \( O \) at the bottom, left so that the masses are at \( (0,0,0) \), \( (2a,0,0) \), \( (0,2a,0) \) and \( (2a,2a,0) \).

We have \( M = 4m \) and

\[
OG = R = \frac{1}{4m} \{ m(0,0,0) + m(2a,0,0) + m(0,2a,0) + m(2a,2a,0) \}
= (a,a,0)
\]

and so \( G \) is at the centre of the square and \( R^2 = 2a^2 \). We can now use the parallel axis theorem to relate the inertia tensor of the previous example to that of the present

\[
I(O) - I(G) = 4m \left\{ 2a^2 \left( \begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right) - a^2 \left( \begin{array}{ccc} 1 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right) \right\} = 4ma^2 \left( \begin{array}{ccc} 1 & -1 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 2 \end{array} \right).
\]
From the previous example,

\[
I(G) = 4m^2 \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 2 \end{pmatrix}
\]

and hence

\[
I(O) = 4m^2 \begin{pmatrix} 1 + 1 & 0 - 1 & 0 \\ 0 - 1 & 1 + 1 & 0 \\ 0 & 0 & 2 + 2 \end{pmatrix} = 4m^2 \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix}
\]

Lecture 9: Eigenvectors of real, symmetric tensors

If \( T \) is a (2nd-rank) tensor an eigenvector \( \mathbf{n} \) of \( T \) obeys (in any basis)

\[
T \mathbf{n} = t \mathbf{n}
\]

The tensor acts on the eigenvector to produce a vector in the same direction, but changed in length by a factor \( t \) (the eigenvalue).

9.1 Construction of the eigenvectors

The matrix equation to solve is simply rearranged to one with a zero rhs: \( (T - t I) \mathbf{n} = 0 \).

You should know the standard result that such a matrix equation has a nontrivial solution (\( \mathbf{n} \) nonzero) if and only if

\[
\text{det}(T - t I) \equiv 0.
\]

i.e.

\[
\begin{vmatrix} T_{11} - t & T_{12} & T_{13} \\ T_{21} & T_{22} - t & T_{23} \\ T_{31} & T_{32} & T_{33} - t \end{vmatrix} = 0.
\]

This equation, known as the characteristic or secular equation, is a cubic in \( t \), giving 3 real solutions \( t^{(1)} \), \( t^{(2)} \) and \( t^{(3)} \) and corresponding eigenvectors \( \mathbf{n}^{(1)} \), \( \mathbf{n}^{(2)} \) and \( \mathbf{n}^{(3)} \).

Example:

\[
T = \begin{pmatrix} 1 & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 1 & 1 \end{pmatrix}.
\]

The characteristic equation reads

\[
\begin{vmatrix} 1 - t & 1 & 0 \\ 1 & -t & 1 \\ 0 & 1 & 1 - t \end{vmatrix} = 0.
\]
Thus
\[(1 - t)\{t(t - 1) - 1\} - \{(1 - t) - 0\} = 0\]
and so
\[(1 - t)\{t^2 - t - 2\} = (1 - t)(t - 2)(t + 1) = 0.\]
Thus the solutions are \(t = 1, t = 2\) and \(t = -1\).

We now find the eigenvector for each of these eigenvalues, writing \(n = (n_1, n_2, n_3)\):

\[
\begin{align*}
(1 - t) n_1 + n_2 &= 0 \\
n_1 - t n_2 + n_3 &= 0 \\
n_2 + (1 - t) n_3 &= 0.
\end{align*}
\]

For \(t = t^{(1)} = 1\), this is

\[
\begin{align*}
n_1 - n_2 + n_3 &= 0 \\
n_2 &= 0 \implies n_2 = 0; n_3 = -n_1.
\end{align*}
\]

Note that we only get two equations: we could never expect the components to be determined completely, since any multiple of \(n\) will also be an eigenvector. Thus \(n_1 : n_2 : n_3 = 1 : 0 : -1\) and a unit vector in the direction of \(\hat{n}^{(1)}\) is

\[
\hat{n}^{(1)} = \frac{1}{\sqrt{2}}(1, 0, -1).
\]

For \(t = t^{(2)} = 2\), we have

\[
\begin{align*}
-n_1 + n_2 &= 0 \\
n_1 - 2n_2 + n_3 &= 0 \\
n_2 - n_3 &= 0
\end{align*}
\]

\[
\implies n_2 = n_3 = n_1.
\]

Thus \(n_1 : n_2 : n_3 = 1 : 1 : 1\) and a unit vector in the direction of \(\hat{n}^{(2)}\) is

\[
\hat{n}^{(2)} = \frac{1}{\sqrt{3}}(1, 1, 1).
\]

For \(t = t^{(3)} = -1\), a similar calculation (exercise) gives

\[
\hat{n}^{(3)} = \frac{1}{\sqrt{6}}(1, -2, 1).
\]

Notes:

(1) We can equally well replace \(n\) by \(-n\) in any case.

(2) \(\hat{n}^{(1)} \cdot \hat{n}^{(2)} = \hat{n}^{(1)} \cdot \hat{n}^{(3)} = \hat{n}^{(2)} \cdot \hat{n}^{(3)} = 0\), so the eigenvectors are mutually orthogonal.
9.2 Important theorem and proof

**Theorem:** If $T_{ij}$ is real and symmetric, its eigenvalues are real. The eigenvectors corresponding to distinct eigenvalues are orthogonal.

**Proof:** Let $A$ and $B$ be eigenvectors, with eigenvalues $a$ and $b$ respectively, then

\[ T_{ij} A_j = a A_i \]
\[ T_{ij} B_j = b B_i \]

We multiply the first equation by $B_i^*$, and sum over $i$, giving

\[ T_{ij} A_j B_i^* = a A_i B_i^* \]

We now take the complex conjugate of the second equation, multiply by $A_i$ and sum over $i$, to give

\[ T_{ij}^* B_j^* A_i = b^* B_i^* A_i \]

Suppose $T_{ij}$ is Hermitian, $T_{ij}^* = T_{ji}$ (which includes the special case of real and symmetric): we have then created $T_{ij} A_j B_i^*$ twice. Subtracting the two right-hand sides gives

\[ (a - b^*) A_i B_i^* = 0. \]

**Case 1:** If we choose $B = A$, $A_i A_i^* = \sum_{i=1}^{3} |A_i|^2 > 0$, so

\[ a = a^*. \]

Thus, we have shown that the eigenvalues are real.

Since $a$ is real and $T_{ij}$ are real, real $A_i$ can be found: if $A$ were complex, the real and imaginary parts would make separate real eigenvectors having the same eigenvalue.

**Case 2:** If we choose $B \neq A$, and assume for now that $a \neq b$, then $(a - b^*)$ is non-zero, implying

\[ A \cdot B = 0. \]

Thus the eigenvectors are orthogonal if the eigenvalues are distinct.

9.3 Degenerate eigenvalues

This neat proof won’t always work. If the characteristic equation for the eigenvalue, $t$, takes the form

\[ (t^{(1)} - t)(t^{(2)} - t)^2 = 0, \]

there is a repeated root and we have a doubly degenerate eigenvalue $t^{(2)}$. 

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Claim: In the case of a real, symmetric tensor we can nevertheless always find TWO mutually orthogonal solutions for \( n^{(2)} \) (which are both orthogonal to \( n^{(1)} \)).

Example

\[
T = \begin{pmatrix}
0 & 1 & 1 \\
1 & 0 & 1 \\
1 & 1 & 0 \\
\end{pmatrix} \Rightarrow \left| T - t I \right| = \begin{vmatrix}
-t & 1 & 1 \\
1 & -t & 1 \\
1 & 1 & -t \\
\end{vmatrix} = 0 \Rightarrow t = 2 \text{ and } t = -1 \text{ (twice)}.
\]

For \( t = t^{(1)} = 2 \) with eigenvector \( n^{(1)} \)

\[
\begin{align*}
-2n_1 + n_2 + n_3 &= 0 \\
n_1 - 2n_2 + n_3 &= 0 \\
n_1 + n_2 - 2n_3 &= 0
\end{align*}
\]

\[
\Rightarrow \begin{cases}
n_2 = n_3 = n_1 \\
\hat{n}^{(1)} = \frac{1}{\sqrt{3}} (1, 1, 1)
\end{cases}
\]

For \( t = t^{(2)} = -1 \) with eigenvector \( n^{(2)} \)

\[
n_1^{(2)} + n_2^{(2)} + n_3^{(2)} = 0
\]

is the only independent equation. This can be written as \( n^{(1)} \cdot n^{(2)} = 0 \) which is the equation for a plane normal to \( n^{(1)} \). Thus any vector orthogonal to \( n^{(1)} \) is an eigenvector with eigenvalue \(-1\). It is clearly possible to choose an infinite number of different pairs of orthogonal vectors that are restricted to this plane, and thus orthogonal also to \( n^{(1)} \).

If the characteristic equation is of form

\[
(t^{(1)} - t)^3 = 0
\]

then we have a triply degenerate eigenvalue \( t^{(1)} \). In fact, this only occurs if the tensor is equal to \( t^{(1)} \delta_{ij} \) which means it is ‘isotropic’ and any direction is an eigenvector with eigenvalue \( t^{(1)} \).

9.4 Diagonalisation of a real, symmetric tensor

In the basis \( \{ e_i \} \) the tensor \( T_{ij} \) is, in general, non-diagonal. i.e. \( T_{ij} \) is non-zero for \( i \neq j \). But we now show that it is always possible to find a basis in which the tensor becomes diagonal. Moreover, this basis is such that we use the normalised eigenvectors (the principal axes) as the basis vectors.

It is relatively easy to see that this works, by considering the action of \( T \) on a vector \( V \):

\[
TV = T \sum_i V_i e_i = \sum_i V_i T e_i.
\]

If the basis vectors are eigenvectors with eigenvalues \( t^{(i)} \), then

\[
TV = \sum_i V_i t^{(i)} e_i,
\]

so the effect of \( T \) is to multiply the components of the vector by the eigenvalues. From this, it is easy to solve for the components of \( T \): e.g. \( T \cdot (1, 0, 0) = t^{(1)}(1, 0, 0) \), so that \( T_{11} = t^{(1)} \), \( T_{21} = T_{31} = 0 \) etc. Thus, with respect to a basis defined by the eigenvectors or principal axes.
of the tensor, the tensor has diagonal form. \([i.e. T' = \text{diag}\{t^{(1)}, t^{(2)}, t^{(3)}\}]\) The diagonal basis is often referred to as the \textbf{principal axes basis}:

\[
T = \begin{pmatrix}
t^{(1)} & 0 & 0 \\
0 & t^{(2)} & 0 \\
0 & 0 & t^{(3)}
\end{pmatrix}.
\]

How do we get there? We want to convert to the basis where \(e_i' = n^{(i)}\), the normalised eigenvectors of \(T\). Thus the elements of the transformation matrix are

\[
\lambda_{ij} = e_i' \cdot e_j = n^{(i)} \cdot e_j = n_j^{(i)};
\]

\(i.e.\) the \textbf{rows} of \(\lambda\) are the components of the \textbf{normalised eigenvectors} of \(T\).

\textbf{Note:} In the diagonal basis the trace of a tensor is the sum of the eigenvalues; the determinant of the tensor is the product of the eigenvalues. Since the trace and determinant are invariants this means that in any basis the trace and determinant are the sum and products of the eigenvalues respectively.

\textbf{Example: Diagonalisation of the inertia tensor} Consider the inertia tensor studied earlier: four masses arranged in a square with the origin at the left hand corner

\[
I(O) = 4ma^2 \begin{pmatrix}
2 & -1 & 0 \\
-1 & 2 & 0 \\
0 & 0 & 4
\end{pmatrix}
\]

It is easy to check (exercise) that the eigenvectors (or principal axes of inertia) are \((e_1 + e_2)\) (eigenvalue \(4ma^2\)), \((e_1 - e_2)\) (eigenvalue \(12ma^2\)) and \(e_3\) (eigenvalue \(16ma^2\)).

Defining the \(e_i'\) basis as normalised eigenvectors: 
\(e_1' = \frac{1}{\sqrt{2}}(e_1 + e_2)\); \(e_2' = \frac{1}{\sqrt{2}}(-e_1 + e_2)\); \(e_3' = e_3\), one obtains

\[
\lambda = \begin{pmatrix}
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\
0 & 0 & 1
\end{pmatrix}
\]

(a rotation of \(\pi/4\) about \(e_3\) axis)

and the inertia tensor in the basis \(\{e_i'\}\) has components \(I'_{ij}(O) = (\lambda I(O)\lambda^T)_{ij}\) so that

\[
I'(O) = 4ma^2 \begin{pmatrix}
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\
0 & 0 & 1
\end{pmatrix} \begin{pmatrix}
2 & -1 & 0 \\
-1 & 2 & 0 \\
0 & 0 & 4
\end{pmatrix} \begin{pmatrix}
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\
\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\
0 & 0 & 1
\end{pmatrix}
\]

\[
= 4ma^2 \begin{pmatrix}
1 & 0 & 0 \\
0 & 3 & 0 \\
0 & 0 & 4
\end{pmatrix}.
\]
We see that the tensor is diagonal with diagonal elements which are the eigenvalues (principal moments of inertia).

**Remark:** Diagonalisability is a very special and useful property of real, symmetric tensors. It is a property also shared by the more general class of Hermitian operators which you will meet in quantum mechanics in third year. A general tensor does not share the property. For example a real non-symmetric tensor cannot be diagonalised.

### Lecture 10: Fields

In physics we often have to consider properties that vary in some region of space e.g. temperature of a body. To do this we require the concept of fields.

If to each point \( r \) in some region of ordinary 3D space there corresponds a **scalar** \( \phi(x_1, x_2, x_3) \), then \( \phi(r) \) is a **scalar field**.

**Examples:** temperature distribution in a body \( T(r) \), pressure in the atmosphere \( P(r) \), electric charge density or mass density \( \rho(r) \), electrostatic potential \( \phi(r) \).

Similarly a **vector field** assigns a vector \( \mathbf{V}(x_1, x_2, x_3) \) to each point \( r \) of some region.

**Examples:** velocity in a fluid \( \mathbf{v}(r) \), electric current density \( \mathbf{J}(r) \), electric field \( \mathbf{E}(r) \), magnetic field \( \mathbf{B}(r) \)

A vector field in 2D can be represented graphically, at a carefully selected set of points \( r \), by an arrow whose length and direction is proportional to \( \mathbf{V}(r) \) e.g. wind velocity on a weather forecast chart.

#### 10.1 Level surfaces of a scalar field

If \( \phi(r) \) is a non-constant scalar field, then the equation \( \phi(r) = c \) where \( c \) is a constant, defines a **level surface** (or equipotential) of the field. Level surfaces do not intersect (otherwise \( \phi \) would be multi-valued at the point of intersection).

Familiar examples in two dimensions, where they are level curves rather than level surfaces, are the contours of constant height on a geographical map, \( h(x_1, x_2) = c \). Also isobars on a weather map are level curves of pressure \( P(x_1, x_2) = c \).

**Examples in three dimensions:**

(i) Suppose that

\[
\phi(r) = x_1^2 + x_2^2 + x_3^2 = x^2 + y^2 + z^2
\]

The level surface \( \phi(r) = c \) is a sphere of radius \( \sqrt{c} \) centred on the origin. As \( c \) is varied, we obtain a family of level surfaces which are concentric spheres.

(ii) Electrostatic potential due to a point charge \( q \) situated at the point \( a \) is

\[
\phi(r) = \frac{q}{4\pi\epsilon_0} \frac{1}{|r - a|}
\]

The level surfaces are concentric spheres centred on the point \( a \).
(iii) Let $\phi(r) = k \cdot r$. The level surfaces are planes $k \cdot r = \text{constant}$ with normal $k$.

(iv) Let $\phi(r) = \exp(ik \cdot r)$. Note that this a complex scalar field. Since $k \cdot r = \text{constant}$ is the equation for a plane, the level surfaces are planes.

### 10.2 Gradient of a scalar field

How does a scalar field change as we change position? As an example think of a 2D contour map of the height $h = h(x, y)$ of a hill. If we are on the hill and move in the $x - y$ plane then the change in height will depend on the direction in which we move. In particular, there will be a direction in which the height increases most steeply (‘straight up the hill’) We now introduce a formalism to describe how a scalar field $\phi(r)$ changes as a function of $r$.

Let $\phi(r)$ be a scalar field. Consider 2 nearby points: $P$ (position vector $r$) and $Q$ (position vector $r + \delta r$). Assume $P$ and $Q$ lie on different level surfaces as shown:

Now use a Taylor series for a function of 3 variables to evaluate the change in $\phi$ as we move from $P$ to $Q$

$$
\delta \phi \equiv \phi(r + \delta r) - \phi(r) = \phi(x_1 + \delta x_1, x_2 + \delta x_2, x_3 + \delta x_3) - \phi(x_1, x_2, x_3)
= \frac{\partial \phi(r)}{\partial x_1} \delta x_1 + \frac{\partial \phi(r)}{\partial x_2} \delta x_2 + \frac{\partial \phi(r)}{\partial x_3} \delta x_3 + O(\delta x_i^2).
$$

We have of course assumed that all the partial derivatives exist. Neglecting terms of order $(\delta x_i^2)$ we can write

$$
\delta \phi = \nabla \phi(r) \cdot \delta r
$$

where the 3 quantities

$$
(\nabla \phi(r))_i = \frac{\partial \phi(r)}{\partial x_i}
$$

form the Cartesian components of a vector field. We write

$$
\nabla \phi(r) \equiv \varepsilon_i \frac{\partial \phi(r)}{\partial x_i} = \varepsilon_1 \frac{\partial \phi(r)}{\partial x_1} + \varepsilon_2 \frac{\partial \phi(r)}{\partial x_2} + \varepsilon_3 \frac{\partial \phi(r)}{\partial x_3}
$$
or in the old ‘$x, y, z$’ notation (where $x_1 = x$, $x_2 = y$ and $x_3 = z$)

$$\nabla \phi(r) = \varepsilon_1 \frac{\partial \phi(r)}{\partial x} + \varepsilon_2 \frac{\partial \phi(r)}{\partial y} + \varepsilon_3 \frac{\partial \phi(r)}{\partial z}$$

The vector field $\nabla \phi(r)$, pronounced ‘grad phi’, is called the gradient of $\phi(r)$.

### 10.3 The operator ‘del’

We can think of the vector operator $\nabla$ (pronounced ‘del’) acting on the scalar field $\phi(r)$ to produce the vector field $\nabla \phi(r)$.

In Cartesians:

$$\nabla = \varepsilon_i \frac{\partial}{\partial x_i} = \varepsilon_1 \frac{\partial}{\partial x_1} + \varepsilon_2 \frac{\partial}{\partial x_2} + \varepsilon_3 \frac{\partial}{\partial x_3}$$

We call $\nabla$ an ‘operator’ since it operates on something to its right. It is a vector operator since it has vector transformation properties.

### 10.4 Interpretation of the gradient

In deriving the expression for $\delta \phi$ above, we assumed that the points $P$ and $Q$ lie on different level surfaces. Now consider the situation where $P$ and $Q$ are nearby points on the same level surface. In that case $\delta \phi = 0$ and so

$$\delta \phi = \nabla \phi(r) \cdot \delta r = 0$$

The infinitesimal vector $\delta r$ lies in the level surface at $r$, and the above equation holds for all such $\delta r$, hence

$\nabla \phi(r)$ is normal to the level surface at $r$.

**Example** Let $\phi = a \cdot r$ where $a$ is a constant vector.

$$\nabla (a \cdot r) = \left( \varepsilon_i \frac{\partial}{\partial x_i} \right) (a_j x_j) = \varepsilon_i a_j \delta_{ij} = a$$

Here we have used the important property of partial derivatives
Thus the level surfaces of \( a \cdot r = c \) are planes orthogonal to \( a \).

10.5 Directional derivative

Now consider the change, \( \delta \phi \), produced in \( \phi \) by moving distance \( \delta s \) in some direction say \( \hat{s} \). Then \( \delta r = \hat{s} \delta s \) and

\[
\delta \phi = \nabla \phi(r) \cdot \delta r = (\nabla \phi(r) \cdot \hat{s}) \delta s
\]

As \( \delta s \to 0 \), the rate of change of \( \phi \) as we move in the direction of \( \hat{s} \) is

\[
\frac{d\phi(r)}{ds} = \hat{s} \cdot \nabla \phi(r) = |\nabla \phi(r)| \cos \theta
\]

(2)

where \( \theta \) is the angle between \( \hat{s} \) and the normal to the level surface at \( r \).

\( \hat{s} \cdot \nabla \phi(r) \) is the directional derivative of the scalar field \( \phi \) in the direction of \( \hat{s} \).

Note that the directional derivative has its maximum value when \( \hat{s} \) is parallel to \( \nabla \phi(r) \), and is zero when \( \hat{s} \) lies in the level surface. Therefore

\[
\nabla \phi \text{ points in the direction of the maximum rate of increase in } \phi
\]

Also recall that this direction is normal to the level surface. For a familiar example think of the contour lines on a map. The steepest direction is perpendicular to the contour lines.

**Example:** calculate the gradient of \( \phi = r^2 = x^2 + y^2 + z^2 \)

\[
\nabla \phi(r) = (\xi_1 \frac{\partial}{\partial x} + \xi_2 \frac{\partial}{\partial y} + \xi_3 \frac{\partial}{\partial z})(x^2 + y^2 + z^2) = 2x \xi_1 + 2y \xi_2 + 2z \xi_3 = 2r
\]

**Example:** Find the directional derivative of \( \phi = xy(x + z) \) at point \( (1, 2, -1) \) in the \( (\xi_1 + \xi_2)/\sqrt{2} \) direction.

\[
\nabla \phi = (2xy + yz)\xi_1 + x(x + z)\xi_2 + xy\xi_3 = 2\xi_1 + 2\xi_3
\]

at \( (1, 2, -1) \). Thus at this point

\[
\frac{1}{\sqrt{2}} (\xi_1 + \xi_2) \cdot \nabla \phi = \sqrt{2}
\]

**Physical example:** Let \( T(r) \) be the temperature of the atmosphere at the point \( r \). An object flies through the atmosphere with velocity \( v \). Obtain an expression for the rate of change of temperature experienced by the object.
As the object moves from $r$ to $r + \delta r$ in time $\delta t$, it sees a change in temperature

$$\delta T(r) = \nabla T(r) \cdot \delta r.$$ 

For a small time interval, $\delta T \simeq (dT/dt) \delta t$ and $\delta r \simeq v \delta t$, so dividing by $\delta t$ gives

$$\frac{dT(r)}{dt} = v \cdot \nabla T(r).$$

Lecture 11: More on differentiation of fields

11.1 Maxima and minima

From this reasoning, it is easy to see the criterion that has to be satisfied at a maximum or minimum of a field $f(r)$ (or a stationary point):

$$\nabla f = 0.$$ 

A more interesting case is a conditional extremum: find a stationary point of $f$ subject to the condition that some other function $g(r)$ is constant. In effect, we need to see how $f$ varies as we move along a level line of the function $g$. If $dr$ lies in that level line, then we have

$$\nabla f \cdot dr = \nabla g \cdot dr = 0.$$ 

But if $dr$ points in a different direction, then $\nabla f \cdot dr$ would be non-zero in general: this is the difference between conditional and unconditional extrema.

Consider the function $f$, which has a maximum at point $A$. If we follow the dotted level line, on which the function $g$ is a constant, the value of $f$ constrained in this way reaches a maximum at point $B$. Here, the directional derivative of $f$ is zero along a vector $dr$ that is tangent to the level line: i.e. $\nabla f \cdot dr = 0$.

However, there is a very neat way of converting the problem into an unconditional one. Just write

$$\nabla (f + \lambda g) = 0,$$

where the constant $\lambda$ is called a Lagrange multiplier. We want to choose it so that $\nabla (f + \lambda g) \cdot dr = 0$ for any $dr$. Clearly it is satisfied for the initial case where $dr$ lies in the level line of $g$, in which case $dr$ is perpendicular to $\nabla g$ – and also to $\nabla f$. To make a general vector, we have to add a component in the direction of $\nabla g$ – but the effect of moving in this direction will be zero if we choose

$$\lambda = -(\nabla f \cdot \nabla g) / |\nabla g|^2,$$

evaluated at the desired solution. Since we don’t know this in advance, $\lambda$ is called an undetermined multiplier.
Example If we don’t know \( \lambda \), what use is it? The answer is we find it out at the end. Consider \( f = r^2 \) and find a stationary point subject to the condition \( g = x + y = 1 \). We have \( \nabla (x^2 + y^2 + z^2 + \lambda (x + y)) = 0 \); in components, this is \( (2x + \lambda, 2y + \lambda, 2z) = 0 \), so we learn \( z = 0 \) and \( x = y = -\lambda/2 \). Now, since \( x + y = 1 \), this requires \( \lambda = -1 \), and so the required stationary point is \((1/2, 1/2, 0)\).

11.2 Identities for gradients

If \( \phi(r) \) and \( \psi(r) \) are real scalar fields, then:

1. Distributive law
\[
\nabla (\phi(r) + \psi(r)) = \nabla \phi(r) + \nabla \psi(r)
\]
Proof:
\[
\nabla (\phi(r) + \psi(r)) = \varepsilon_i \frac{\partial}{\partial x_i} (\phi(r) + \psi(r)) = \nabla \phi(r) + \nabla \psi(r)
\]

2. Product rule
\[
\nabla (\phi(r) \psi(r)) = \psi(r) \nabla \phi(r) + \phi(r) \nabla \psi(r)
\]
Proof:
\[
\nabla (\phi(r) \psi(r)) = \varepsilon_i \frac{\partial}{\partial x_i} (\phi(r) \psi(r))
\]
\[
= \varepsilon_i \left( \psi(r) \frac{\partial \phi(r)}{\partial x_i} + \phi(r) \frac{\partial \psi(r)}{\partial x_i} \right)
\]
\[
= \psi(r) \nabla \phi(r) + \phi(r) \nabla \psi(r)
\]

3. Chain rule: If \( F(\phi(r)) \) is a scalar field, then
\[
\nabla F(\phi(r)) = \frac{\partial F(\phi)}{\partial \phi} \nabla \phi(r)
\]
Proof:
\[
\nabla F(\phi(r)) = \varepsilon_i \frac{\partial}{\partial x_i} F(\phi(r)) = \varepsilon_i \frac{\partial F(\phi)}{\partial \phi} \frac{\partial \phi(r)}{\partial x_i} = \frac{\partial F(\phi)}{\partial \phi} \nabla \phi(r)
\]

Example of Chain Rule: If \( \phi(r) = r \) and \( F(\phi(r)) = \phi(r)^n = r^n \), then
\[
\nabla (r^n) = (n r^{n-1}) \hat{r} = (n r^{n-2}) r.
\]
11.3 More on vector operators

We have seen how $\nabla$ acts on a scalar field to produce a vector field. We can make products of the vector operator $\nabla$ with other vector quantities to produce new operators and fields in the same way as we could make scalar and vector products of two vectors. But great care is required with the order in products since, in general, products involving operators are not commutative.

For example, recall that the directional derivative of $\phi$ in direction $\hat{s}$ was given by $\hat{s} \cdot \nabla \phi$.

Generally, we can interpret $A \cdot \nabla$ as a scalar operator:

$$\begin{align*}
A \cdot \nabla &= A_i \frac{\partial}{\partial x_i} \\
\text{i.e. } A \cdot \nabla &\text{ acts on a scalar field to its right to produce another scalar field}
\end{align*}$$

$$\begin{align*}
(A \cdot \nabla) \phi(r) &= A_i \frac{\partial \phi(r)}{\partial x_i} = A_1 \frac{\partial \phi(r)}{\partial x_1} + A_2 \frac{\partial \phi(r)}{\partial x_2} + A_3 \frac{\partial \phi(r)}{\partial x_3}
\end{align*}$$

Actually we can also act with this operator on a vector field to get another vector field.

$$\begin{align*}
(A \cdot \nabla) V(r) &= A_i \frac{\partial}{\partial x_i} V(r) = A_i \frac{\partial}{\partial x_i} (V_j(r) \varepsilon_j) \\
&= \varepsilon_1 (A \cdot \nabla) V_1(r) + \varepsilon_2 (A \cdot \nabla) V_2(r) + \varepsilon_3 (A \cdot \nabla) V_3(r)
\end{align*}$$

The alternative expression $A \cdot (\nabla V(r))$ is undefined because $\nabla V(r)$ doesn’t make sense.

11.4 The Laplacian operator $\nabla^2$

We may take the divergence of the gradient of a scalar field $\phi(r)$

$$\nabla \cdot (\nabla \phi(r)) = \frac{\partial}{\partial x_i} \frac{\partial}{\partial x_i} \phi(r) \equiv \nabla^2 \phi(r)$$

$\nabla^2$ is the Laplacian operator, pronounced ‘del-squared’. In Cartesian coordinates

$$\nabla^2 = \frac{\partial}{\partial x_i} \frac{\partial}{\partial x_i}$$

More explicitly

$$\nabla^2 \phi(r) = \frac{\partial^2 \phi}{\partial x_1^2} + \frac{\partial^2 \phi}{\partial x_2^2} + \frac{\partial^2 \phi}{\partial x_3^2} \text{ or } \frac{\partial^2 \phi}{\partial x_i^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial x^2}$$

Example

$$\nabla^2 r^2 = \frac{\partial}{\partial x_i} \frac{\partial}{\partial x_i} x_j x_j = \frac{\partial}{\partial x_i} (2 x_i) = 2 \delta_{ii} = 6 .$$

In Cartesian coordinates, the effect of the Laplacian on a vector field $A$ is defined to be

$$\nabla^2 A(r) = \frac{\partial}{\partial x_i} \frac{\partial}{\partial x_i} A(r) = \frac{\partial^2}{\partial x_1^2} A(r) + \frac{\partial^2}{\partial x_2^2} A(r) + \frac{\partial^2}{\partial x_3^2} A(r)$$

The Laplacian acts on a vector field to produce another vector field.
11.5 Divergence

We define the divergence of a vector field $\mathbf{A}$ (pronounced ‘div A’) as

$$\text{div} \mathbf{A}(r) \equiv \nabla \cdot \mathbf{A}(r)$$

In Cartesian coordinates

$$\nabla \cdot \mathbf{A}(r) = \frac{\partial A_1(r)}{\partial x} + \frac{\partial A_2(r)}{\partial y} + \frac{\partial A_3(r)}{\partial z}$$

or

$$\frac{\partial A_x(r)}{\partial x} + \frac{\partial A_y(r)}{\partial y} + \frac{\partial A_z(r)}{\partial z} \quad \text{in } x, y, z \text{ notation}$$

Example: $\mathbf{A}(r) = r \Rightarrow \nabla \cdot r = 3$ a very useful & important result

$$\nabla \cdot r = \frac{\partial x_1}{\partial x} + \frac{\partial x_2}{\partial y} + \frac{\partial x_3}{\partial z} = 1 + 1 + 1 = 3$$

In suffix notation

$$\nabla \cdot r = \frac{\partial x_i}{\partial x_i} = \delta_{ii} = 3.$$

Lecture 12: Curl and its meaning

12.1 Curl

We define the curl of a vector field, curl $\mathbf{A}$, as the vector field

$$\text{curl} \mathbf{A}(r) \equiv \nabla \times \mathbf{A}(r)$$

In Cartesian coordinates, this means that the $i$th component of $\nabla \times \mathbf{A}$ is

$$\left(\nabla \times \mathbf{A}\right)_i = \epsilon_{ijk} \frac{\partial}{\partial x_j} A_k$$

More explicitly, we can use a determinant form (cf. the expression of the vector product)

$$\begin{vmatrix}
\xi_1 & \xi_2 & \xi_3 \\
\frac{\partial}{\partial x_1} & \frac{\partial}{\partial x_2} & \frac{\partial}{\partial x_3} \\
A_1 & A_2 & A_3
\end{vmatrix} \quad \text{or} \quad
\begin{vmatrix}
\xi_x & \xi_y & \xi_z \\
\frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\
A_x & A_y & A_z
\end{vmatrix}.$$
\[ \mathbf{A}(r) = r \quad \Rightarrow \quad \nabla \times r = 0 \] another very useful & important result

\[
\nabla \times r = \varepsilon_i \varepsilon_{ijk} \frac{\partial}{\partial x_j} x_k = \varepsilon_i \varepsilon_{ijj} = 0
\]

or, using the determinant formula,

\[
\nabla \times r = \begin{vmatrix} \varepsilon_1 & \varepsilon_2 & \varepsilon_3 \\ \frac{\partial}{\partial x_1} & \frac{\partial}{\partial x_2} & \frac{\partial}{\partial x_3} \\ x_1 & x_2 & x_3 \end{vmatrix} \equiv 0
\]

Example: Compute the curl of \( \mathbf{V} = x^2 y \mathbf{e}_1 + y^2 x \mathbf{e}_2 + xyz \mathbf{e}_3 \):

\[
\nabla \times \mathbf{V} = \begin{vmatrix} \varepsilon_1 & \varepsilon_2 & \varepsilon_3 \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 y & y^2 x & xyz \end{vmatrix} = \varepsilon_1 (xz - 0) - \varepsilon_2 (yz - 0) + \varepsilon_3 (y^2 - x^2)
\]

### 12.2 Physical interpretation of ‘div’ and ‘curl’

Full interpretations of the divergence and curl of a vector field are best left until after we have studied the Divergence Theorem and Stokes' Theorem respectively. However, we can gain some intuitive understanding by looking at simple examples where div and/or curl vanish.

First consider the radial field \( \mathbf{A} = r \); \( \nabla \cdot \mathbf{A} = 3 \); \( \nabla \times \mathbf{A} = 0 \). We sketch the vector field \( \mathbf{A}(r) \) by drawing at selected points vectors of the appropriate direction and magnitude. These give the tangents of ‘flow lines’. Roughly speaking, in this example the divergence is positive because bigger arrows come out of a point than go in. So the field ‘diverges’. (Once the concept of flux of a vector field is understood this will make more sense.)

Now consider the field \( \mathbf{v} = \mathbf{\omega} \times r \) where \( \mathbf{\omega} \) is a constant vector. One can think of \( \mathbf{v} \) as the velocity of a point in a rigid rotating body. We sketch a cross-section of the field \( \mathbf{v} \) with \( \mathbf{\omega} \) chosen to point out of the page. We can calculate \( \nabla \times \mathbf{v} \) as follows:

To evaluate a triple vector product like \( \nabla \times (\mathbf{\omega} \times r) \), our first instinct is to reach for the BAC–CAB rule. We can do this, but need to be careful about the order. Since \( \mathbf{A} \) is the del operator, we can’t shift it to the right of any non-constant vector \( \mathbf{C} \) here. So our BAC–CAB rule should be written as

\[ \mathbf{A} \times (\mathbf{B} \times \mathbf{C}) = \mathbf{B}(\mathbf{A} \cdot \mathbf{C}) - (\mathbf{B} \cdot \mathbf{A})\mathbf{C} \quad \text{not} \quad \mathbf{B}(\mathbf{A} \cdot \mathbf{C}) - \mathbf{C}(\mathbf{A} \cdot \mathbf{B}). \]
In the current case, this becomes
\[ \nabla \times (\omega \times r) = \omega (\nabla \cdot r) - (\omega \cdot \nabla)r. \]
The first term is $3\omega$. The second is
\[ -\omega_i \left( \frac{\partial}{\partial x_i} \right) (x_j \xi_j) = -\omega_i \delta_{ij} \xi_j = -\omega. \]
Thus we obtain yet another very useful & important result:
\[ \nabla \times (\omega \times r) = 2\omega. \]
To understand intuitively the non-zero curl imagine that the flow lines are those of a rotating fluid with a small ball centred on a flow line of the field. The centre of the ball will follow the flow line. However the effect of the neighbouring flow lines is to make the ball rotate. Therefore the field has non-zero ‘curl’ and the axis of rotation gives the direction of the curl.

For this rotation-like field, the divergence is zero. To prove this, write the components of $\nabla \cdot (\omega \times r)$ as
\[ \frac{\partial}{\partial x_i} \epsilon_{ijk} \omega_j \xi_k = \epsilon_{ijk} \omega_j \delta_{ik} = \epsilon_{iji} \omega_j = 0, \]
where we have differentiated $\xi_k$ to get $\delta_{ik}$ and used the fact that $\epsilon_{ijk} = 0$ if two indices are equal. So our two examples are complementary: one has zero curl, the other has zero divergence.

**Terminology:**

1. If $\nabla \cdot A(r) = 0$ in some region $R$, $A$ is said to be **solenoidal** in $R$.
2. If $\nabla \times A(r) = 0$ in some region $R$, $A$ is said to be **irrotational** in $R$.

**12.3 Vector operator identities**

There are many identities involving div, grad, and curl. It is not necessary to know all of these, but you are advised to be able to produce from memory expressions for $\nabla r$, $\nabla \cdot r$, $\nabla \times r$, $\nabla \phi(r)$, $\nabla (a \cdot r)$, $\nabla \times (a \times r)$, $\nabla (fg)$, and first four identities given below. You should be familiar with the rest and to be able to derive and use them when necessary.

Most importantly you should be at ease with div, grad and curl. This only comes through practice and deriving the various identities gives you just that. In these derivations the advantages of suffix notation, the summation convention and $\epsilon_{ijk}$ will become apparent.

In what follows, $\phi(r)$ is a scalar field; $A(r)$ and $B(r)$ are vector fields.

**12.3.1 Distributive laws**

1. $\nabla \cdot (A + B) = \nabla \cdot A + \nabla \cdot B$
2. $\nabla \times (A + B) = \nabla \times A + \nabla \times B$

The proofs of these are straightforward using suffix or ‘x y z’ notation and follow from the fact that div and curl are linear operations.
12.3.2 Product laws

The results of taking the div or curl of products of vector and scalar fields are predictable but need a little care:

3. \( \nabla \cdot (\phi A) = \phi \nabla \cdot A + A \cdot \nabla \phi \)
4. \( \nabla \times (\phi A) = \phi (\nabla \times A) + (\nabla \phi) \times A = \phi (\nabla \times A) - A \times \nabla \phi \)

Proof of (4):

\[
\nabla \times (\phi A) = \varepsilon_{ij} \varepsilon_{ijk} \frac{\partial}{\partial x_j} (\phi A_k) = \varepsilon_{ij} \varepsilon_{ijk} \left( \phi \left( \frac{\partial A_k}{\partial x_j} \right) + \left( \frac{\partial \phi}{\partial x_j} \right) A_k \right) = \phi (\nabla \times A) + (\nabla \phi) \times A.
\]

12.3.3 Products of two vector fields

5. \( \nabla \cdot (A \times B) = B \cdot (\nabla \times A) - A \cdot (\nabla \times B) \)
6. \( \nabla \times (A \times B) = A (\nabla \cdot B) - B (\nabla \cdot A) + (B \cdot \nabla) A - (A \cdot \nabla) B \)

The trickiest of these is the one involving the triple vector product. Remembering ‘BAC–CAB’, we might be tempted to write \( \nabla \times (A \times B) = A (\nabla \cdot B) - B (\nabla \cdot A) \); where do the extra terms come from? To see this, write things in components, keeping terms in order. So the ‘BAC–CAB’ rule actually says

\[
[A \times (B \times C)]_i = A_j B_i C_j - A_j B_j C_i.
\]

When \( A_i = \partial / \partial x_i \), the derivative ‘looks right’ and makes two terms from differentiating a product.

12.3.4 Identities involving 2 gradients

7. \( \nabla \times (\nabla \phi) = 0 \) \quad curl grad \( \phi \) is always zero.
8. \( \nabla \cdot (\nabla \times A) = 0 \) \quad div curl \( A \) is always zero.
9. \( \nabla \times (\nabla \times A) = \nabla (\nabla \cdot A) - \nabla^2 A \)

Proofs are easily obtained in Cartesian coordinates using suffix notation:

Proof of (7)

\[
\nabla \times (\nabla \phi) = \varepsilon_{ij} \varepsilon_{ijk} \frac{\partial}{\partial x_j} (\nabla \phi)_k = \varepsilon_{ij} \varepsilon_{ijk} \frac{\partial}{\partial x_j} \frac{\partial}{\partial x_k} \phi.
\]

Now, partial derivatives commute, and so we will get the same contribution \((\partial / \partial x_j) (\partial / \partial x_k)\) twice, with the order of \( j \) and \( k \) reversed in \( \varepsilon_{ijk} \). This changes the sign of \( \varepsilon_{ijk} \), and so the two terms exactly cancel each other.

Proof of (9)

\[
[A \times (B \times C)]_i = A_j B_i C_j - A_j B_j C_i.
\]

So now if the first two terms are derivatives, there is no product rule to apply. Moreover, \( A_j \) and \( B_i \) will commute, since partial derivative commute. This immediately lets us prove the result.
Lecture 13: Integrals over Fields

13.1 Polar co-ordinate systems

Before commencing with integral vector calculus we review here polar co-ordinate systems. Here $dV$ indicates a volume element and $dA$ an area element. Note that different conventions, e.g. for the angles $\phi$ and $\theta$, are sometimes used.

Plane polar co-ordinates

\[
\begin{align*}
    x &= r \cos \phi \\
    y &= r \sin \phi \\
    \phi &= \phi \\
    dA &= r \, dr \, d\phi
\end{align*}
\]

Cylindrical polar co-ordinates

\[
\begin{align*}
    x &= \rho \cos \phi \\
    y &= \rho \sin \phi \\
    z &= z \\
    dV &= \rho \, d\rho \, d\phi \, dz
\end{align*}
\]

Spherical polar co-ordinates

\[
\begin{align*}
    x &= r \sin \theta \cos \phi \\
    y &= r \sin \theta \sin \phi \\
    z &= r \cos \theta \\
    dV &= r^2 \sin \theta \, dr \, d\theta \, d\phi
\end{align*}
\]

13.2 Volume integrals of scalar and vector fields

You should already be familiar with integration in $\mathbb{R}^1, \mathbb{R}^2, \mathbb{R}^3$. Here we review integration of a scalar field with an example.
Consider a hemisphere of radius \( a \) centred on the \( \xi_3 \) axis and with bottom face at \( z = 0 \). If the mass density (a scalar field) is \( \rho(r) = \sigma/r \) where \( \sigma \) is a constant, then what is the total mass?

It is most convenient to use spherical polars, so that

\[
M = \int_{\text{hemisphere}} \rho(r) dV = \int_0^a r^2 \rho(r) dr \int_0^{\pi/2} \sin \theta d\theta \int_0^{2\pi} d\phi = 2\pi \sigma \int_0^a r dr = \pi \sigma a^2
\]

Now consider the centre of mass vector

\[
M_{\hat{R}} = \int_V r \rho(r) dV
\]

This is our first example of integrating a vector field (here \( r \rho(r) \)). To do so simply integrate each component using \( r = r \sin \theta \cos \phi \hat{e}_1 + r \sin \theta \sin \phi \hat{e}_2 + r \cos \theta \hat{e}_3 \)

\[
MX = \int_0^a r^3 \rho(r) dr \int_0^{\pi/2} \sin^2 \theta d\theta \int_0^{2\pi} \cos \phi d\phi = 0 \quad \text{since} \quad \phi \text{ integral gives 0}
\]

\[
MY = \int_0^a r^3 \rho(r) dr \int_0^{\pi/2} \sin^2 \theta d\theta \int_0^{2\pi} \sin \phi d\phi = 0 \quad \text{since} \quad \phi \text{ integral gives 0}
\]

\[
MZ = \int_0^a r^3 \rho(r) dr \int_0^{\pi/2} \sin \theta \cos \theta d\theta \int_0^{2\pi} d\phi = 2\pi \sigma \int_0^a r^2 dr \int_0^{\pi/2} \sin 2\theta d\theta
\]

\[
= \frac{2\pi \sigma a^3}{3} \left[ -\cos 2\theta \right]_0^{\pi/2} = \frac{\pi \sigma a^3}{3} \quad \Rightarrow \quad R = \frac{a}{3} \xi_3
\]

### 13.3 Line integrals

As an example, consider a particle constrained to move on a wire. Only the component of the force along the wire does any work. Therefore the work done in moving the particle from \( r \) to \( r + dr \) is

\[
dW = F(\overline{r}) \cdot d\overline{r}.
\]

The total work done in moving particle along a wire which follows some curve \( C \) between two points \( P, Q \) is

\[
W_C = \int_P^Q dW = \int_C F(\overline{r}) \cdot d\overline{r}.
\]

This is a line integral along the curve \( C \).

More generally let \( A(r) \) be a vector field defined in the region \( R \), and let \( C \) be a curve in \( R \) joining two points \( \overline{P} \) and \( Q \). \( r \) is the position vector at some point on the curve; \( d\overline{r} \) is an infinitesimal vector along the curve at \( \overline{r} \).

The magnitude of \( d\overline{r} \) is the infinitesimal arc length: \( ds = \sqrt{dr \cdot dr} \).

We define \( \hat{t} \) to be the unit vector tangent to the curve at \( \overline{r} \) (points in the direction of \( d\overline{r} \))

\[
\hat{t} = \frac{dr}{ds}
\]

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In Cartesian coordinates, we have
\[ \int_C \mathbf{A} \cdot d\mathbf{r} = \int_C A_i dx_i = \int_C (A_1 dx_1 + A_2 dx_2 + A_3 dx_3). \]

Note that, in general, \( \int_C \mathbf{A} \cdot d\mathbf{r} \) depends on the path joining \( P \) and \( Q \). For example, the \( A_1 \) component is \( A_1(x_1, x_2, x_3) \) and all three coordinates will generally change at once along the path. Therefore, you can’t compute \( \int A_1 dx_1 \) just as a simple integral over \( x_1 \) holding \( x_2 \) and \( x_3 \) constant. That would only be correct if the path also held \( x_2 \) and \( x_3 \) constant. This is a common source of mistakes.

### 13.4 Parametric representation of a line integral

Often a curve in 3D can be parameterised by a single parameter e.g. if the curve were the trajectory of a particle then time would be the parameter. Sometimes the parameter of a line integral is chosen to be the arc-length \( s \) along the curve \( C \).

Generally for parameterisation by \( \lambda \) (varying from \( \lambda_P \) to \( \lambda_Q \))
\[ x_i = x_i(\lambda), \quad \text{with } \lambda_P \leq \lambda \leq \lambda_Q \]
then
\[ \int_C \mathbf{A} \cdot d\mathbf{r} = \int_{\lambda_P}^{\lambda_Q} \left( \mathbf{A} \cdot \frac{d\mathbf{r}}{d\lambda} \right) d\lambda = \int_{\lambda_P}^{\lambda_Q} \left( A_1 \frac{dx_1}{d\lambda} + A_2 \frac{dx_2}{d\lambda} + A_3 \frac{dx_3}{d\lambda} \right) d\lambda \]

If necessary, the curve \( C \) may be subdivided into sections, each with a different parameterisation (piecewise smooth curve).

**Example:** \( \mathbf{A} = (3x^2 + 6y) \mathbf{e}_1 - 14yz \mathbf{e}_2 + 20xz^2 \mathbf{e}_3 \). Evaluate \( \int_C \mathbf{A} \cdot d\mathbf{r} \) between the points with Cartesian coordinates \((0,0,0)\) and \((1,1,1)\), along the paths \( C \):

1. \((0,0,0) \to (1,0,0) \to (1,1,0) \to (1,1,1)\) (straight lines).
2. \( x = \lambda, \ y = \lambda^2, \ z = \lambda^3; \) from \( \lambda = 0 \) to \( \lambda = 1 \).

1. • Along the line from \((0,0,0)\) to \((1,0,0)\), we have \( y = z = 0 \), so \( dy = dz = 0 \), hence \( d\mathbf{r} = \mathbf{e}_1 \mathbf{d}x \) and \( \mathbf{A} = 3x^2 \mathbf{e}_1 \), (here the parameter is \( x \)):
   \[ \int_{(0,0,0)}^{(1,0,0)} \mathbf{A} \cdot d\mathbf{r} = \int_{x=0}^{x=1} 3x^2 \mathbf{d}x = \left[ x^3 \right]_0^1 = 1 \]
   • Along the line from \((1,0,0)\) to \((1,1,0)\), we have \( x = 1, \ \mathbf{d}x = 0, \ z = dz = 0, \) so \( d\mathbf{r} = \mathbf{e}_2 \mathbf{d}y \) (here the parameter is \( y \)) and
   \[ \mathbf{A} = (3x^2 + 6y) \mathbf{e}_1 \bigg|_{x=1} = (3 + 6y) \mathbf{e}_1. \]
   \[ \int_{(1,0,0)}^{(1,1,0)} \mathbf{A} \cdot d\mathbf{r} = \int_{y=0}^{y=1} (3 + 6y) \mathbf{e}_1 \cdot \mathbf{e}_2 \mathbf{d}y = 0. \]
• Along the line from (1, 1, 0) to (1, 1, 1), we have \( x = y = 1, \, dx = dy = 0, \) and hence \( dr = e_3 \, dz \) and \( A = 9e_1 - 14ze_2 + 20z^2 e_3, \) therefore

\[
\int_{(1,1,0)}^{(1,1,1)} A \cdot dr = \int_{z=0}^{z=1} 20z^2 \, dz = \left[ \frac{20}{3} z^3 \right]_0^1 = \frac{20}{3}
\]

Adding up the 3 contributions we get

\[
\int_C A \cdot dr = 1 + 0 + \frac{20}{3} = \frac{23}{3} \quad \text{along path (1)}
\]

2. To integrate \( A = (3x^2 + 6y) e_1 - 14yz e_2 + 20xz^2 e_3 \) along path (2) (where the parameter is \( \lambda \)), we write

\[
\begin{align*}
\mathbf{r} &= \lambda e_1 + \lambda^2 e_2 + \lambda^3 e_3 \\
\frac{d\mathbf{r}}{d\lambda} &= e_1 + 2\lambda e_2 + 3\lambda^2 e_3 \\
A &= (3\lambda^2 + 6\lambda^2) e_1 - 14\lambda^5 e_2 + 20\lambda^7 e_3 \quad \text{so that}
\end{align*}
\]

\[
\int_C \left( A \cdot \frac{d\mathbf{r}}{d\lambda} \right) \, d\lambda = \int_{\lambda=0}^{\lambda=1} (9\lambda^2 - 28\lambda^6 + 60\lambda^9) \, d\lambda = \left[ 3\lambda^3 - 4\lambda^7 + 6\lambda^{10} \right]_0^1 = 5
\]

Hence

\[
\int_C A \cdot dr = 5 \quad \text{along path (2)}
\]

In this case, the integral of \( A \) from (0, 0, 0) to (1, 1, 1) depends on the path taken.

The line integral \( \int_C A \cdot dr \) is a scalar quantity. Another scalar line integral is \( \int_C f \, ds \) where \( f(\mathbf{r}) \) is a scalar field and \( ds \) is the infinitesimal arc-length introduced earlier.

Line integrals around a simple (doesn’t intersect itself) closed curve \( C \) are denoted by \( \oint_C \)

\[
\text{e.g.} \quad \oint_C A \cdot dr \quad \equiv \text{the circulation of } A \text{ around } C
\]

We can also define vector line integrals e.g.
1. \[ \int_C \mathbf{A} \cdot d\mathbf{s} = \varepsilon_i \int_C A_i \, ds \] in Cartesian coordinates.

2. \[ \int_C \mathbf{A} \times d\mathbf{r} = \varepsilon_i \varepsilon_{ijk} \int_C A_j \, dx_k \] in Cartesians.

**Example**: Consider a current of magnitude \( I \) flowing along a wire following a closed path \( C \). The magnetic force on an element \( dr \) of the wire is \( Idr \times \mathbf{B} \) where \( \mathbf{B} \) is the magnetic field at \( r \). Let \( \mathbf{B}(r) = xe_1 + ye_2 \). Evaluate \( \oint_C \mathbf{B} \times dr \) for a circular current loop of radius \( a \) in the \( x \)-\( y \) plane, centred on the origin.

\[
\begin{aligned}
\mathbf{B} &= a \cos \phi e_1 + a \sin \phi e_2 \\
\frac{d\mathbf{B}}{dr} &= (-a \sin \phi e_1 + a \cos \phi e_2) \, d\phi
\end{aligned}
\]

Hence
\[
\oint_C \mathbf{B} \times dr = \int_0^{2\pi} \left( a^2 \cos^2 \phi + a^2 \sin^2 \phi \right) \varepsilon_3 \, d\phi = \varepsilon_3 a^2 \int_0^{2\pi} d\phi = 2\pi a^2 \varepsilon_3
\]

**Lecture 14: The scalar potential**

Consider again the work done by a force. If the force is *conservative*, i.e. total energy is conserved, then the work done is equal to minus the change in potential energy

\[
dV = -dW = -\mathbf{F} \cdot d\mathbf{r} = -F_i dx_i
\]

Now we can also write \( dV \) as

\[
dV = \frac{\partial V}{\partial x_i} dx_i = (\nabla V)_i dx_i
\]

Therefore we can identify

\[
\mathbf{F} = -\nabla V
\]

Thus the force is minus the gradient of the (scalar) potential. The minus sign is conventional and chosen so that potential energy decreases as the force does work.

In this example we knew that a potential existed (we postulated conservation of energy). More generally we would like to know under what conditions can a vector field \( \mathbf{A}(r) \) be written as the gradient of a scalar field \( \phi \), i.e. when does \( \mathbf{A}(r) = (\pm) \nabla \phi(r) \) hold?

**Aside**: A *simply connected region*, \( R \), is one for which every closed curve in \( R \) can be shrunk continuously to a point while remaining entirely in \( R \). The inside of a sphere is simply connected while the region between two concentric cylinders is *not* simply connected: it is doubly connected. For this course we shall be concerned with simply connected regions.

**14.1 Theorems on scalar potentials**

For a vector field \( \mathbf{A}(r) \) defined in a simply connected region \( R \), the following three statements are equivalent, i.e. *any one implies the other two*:

1. \( \mathbf{A}(r) \) can be written as the gradient of a scalar potential \( \phi(r) \)

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\[
A(r) = \nabla \phi(r) \quad \text{with} \quad \phi(r) = \int_{r_0}^{r} A(r') \cdot dr'
\]

where \(r_0\) is some arbitrary fixed point in \(R\).

2. (a) \(\oint_{C} A(r') \cdot dr' = 0\), where \(C\) is any closed curve in \(R\)

(b) \(\phi(r) \equiv \int_{r_0}^{r} A(r') \cdot dr'\) does not depend on the path between \(r_0\) and \(r\).

3. \(\nabla \times A(r) = 0\) for all points \(r \in R\)

**Proof that (2) implies (1)**

Consider two neighbouring points \(r\) and \(r + dr\), define the potential as an integral that is independent of path:

\[
\phi(r) = \int_{r_0}^{r} A(r') \cdot dr'.
\]

The starting point, \(r_0\) is arbitrary, so the potential can always have an arbitrary constant added to it. Now, the change in \(\phi\) corresponding to a change in \(r\) is

\[
d\phi(r) = A(r) \cdot dr.
\]

But, by Taylor’s theorem, we also have

\[
d\phi(r) = \frac{\partial \phi(r)}{\partial x_i} dx_i = \nabla \phi(r) \cdot dr
\]

Comparing the two different equations for \(d\phi(r)\), which hold for all \(dr\), we deduce

\[
A(r) = \nabla \phi(r)
\]

Thus we have shown that path independence implies the existence of a scalar potential \(\phi\) for the vector field \(A\). (Also path independence implies 2(a) ).

**Proof that (1) implies (3) (the easy bit)**

\(A = \nabla \phi\) \(\implies\) \(\nabla \times A = \nabla \times (\nabla \phi) \equiv 0\)

because curl (grad \(\phi\)) is identically zero (ie it is zero for any scalar field \(\phi\)).

**Proof that (3) implies (2) (the hard bit)**

We defer the proof until we have met Stokes’ theorem.

**Terminology:** A vector field is

- **irrotational** if \(\nabla \times A(r) = 0\).
- **conservative** if \(A(r) = \nabla \phi\).

- For simply connected regions we have shown irrotational and conservative are synonymous. But note that for a multiply connected region this is not the case.
14.2 Finding scalar potentials

We have shown that the scalar potential \( \phi(r) \) for a \textit{conservative} vector field \( \mathbf{A}(r) \) can be constructed from a line integral which is \textit{independent} of the path of integration between the endpoints. Therefore, a convenient way of evaluating such integrals is to integrate along a \textbf{straight line} between the points \( r_0 \) and \( r \). Choosing \( r_0 = 0 \), we can write this integral in parametric form as follows:

\[
\mathbf{r}' = \lambda \mathbf{r} \quad \text{where} \quad 0 \leq \lambda \leq 1 \quad \text{so} \quad dr' = d\lambda \mathbf{r} \quad \text{and therefore} \\
\phi(r) = \int_{\lambda=0}^{\lambda=1} \mathbf{A}(\lambda r) \cdot (d\lambda \mathbf{r})
\]

\textbf{Example:} Let \( \mathbf{A}(r) = 2 (\mathbf{a} \cdot \mathbf{r}) \mathbf{r} + r^2 \mathbf{a} \) where \( \mathbf{a} \) is a constant vector.

It is straightforward to show that \( \nabla \times \mathbf{A} = 0 \). Thus

\[
\phi(r) = \int_{0}^{1} \mathbf{A}(\lambda r) \cdot (d\lambda \mathbf{r}) = \int_{0}^{1} \left[ 2 (\mathbf{a} \cdot \mathbf{r}) \lambda \mathbf{r} + \lambda^2 r^2 \mathbf{a} \right] \cdot (d\lambda \mathbf{r}) \\
= \int_{0}^{1} \left[ 2 (\mathbf{a} \cdot \mathbf{r}) \mathbf{r} \cdot \mathbf{r} + r^2 (\mathbf{a} \cdot \mathbf{r}) \right] \int_{0}^{1} \lambda^2 d\lambda \\
= r^2 (\mathbf{a} \cdot \mathbf{r})
\]

Sometimes it is possible to see the answer without constructing it:

\[
\mathbf{A}(r) = 2 (\mathbf{a} \cdot \mathbf{r}) \mathbf{r} + r^2 \mathbf{a} = (\mathbf{a} \cdot \mathbf{r}) \nabla r^2 + r^2 \nabla (\mathbf{a} \cdot \mathbf{r}) = \nabla \left( (\mathbf{a} \cdot \mathbf{r}) r^2 + \text{const} \right)
\]

in agreement with what we had before if we choose \( \text{const} = 0 \). While this method is not as systematic as Method 1, it can be quicker if you spot the trick.

14.3 Conservative forces: conservation of energy

Let us now see how the name \textit{conservative field} arises. Consider a vector field \( \mathbf{F}(r) \) corresponding to the only force acting on some test particle of mass \( m \). We will show that for a conservative force (where we can write \( \mathbf{F} = -\nabla V \)) the total energy is \textbf{constant} in time.

\textbf{Proof:} The particle moves under the influence of Newton’s Second Law:

\[
m \mathbf{\ddot{r}} = \mathbf{F}(r).
\]

Consider a small displacement \( d\mathbf{r} \) along the path taking time \( dt \). Then

\[
m \mathbf{\ddot{r}} \cdot d\mathbf{r} = \mathbf{F}(r) \cdot d\mathbf{r} = -\nabla V(r) \cdot d\mathbf{r}.
\]

Integrating this expression along the path from \( r_A \) at time \( t = t_A \) to \( r_B \) at time \( t = t_B \) yields

\[
m \int_{r_A}^{r_B} \mathbf{\ddot{r}} \cdot d\mathbf{r} = -\int_{r_A}^{r_B} \nabla V(r) \cdot d\mathbf{r}.
\]
We can simplify the left-hand side of this equation to obtain
\[ m \int_{r_A}^{r_B} \dot{r} \cdot dr = m \int_{t_A}^{t_B} \dot{r} \cdot dt = m \int_{t_A}^{t_B} \frac{1}{2} \frac{d}{dt} r^2 dt = \frac{1}{2} m [v_B^2 - v_A^2], \]
where \( v_A \) and \( v_B \) are the magnitudes of the velocities at points \( A \) and \( B \) respectively.

The right-hand side simply gives
\[ -\int_{r_A}^{r_B} \nabla V(r) \cdot dr = -\int_{r_A}^{r_B} \nabla V(r) \cdot dr = V_A - V_B \]
where \( V_A \) and \( V_B \) are the values of the potential \( V \) at \( r_A \) and \( r_B \), respectively. Therefore
\[ \frac{1}{2} m v_A^2 + V_A = \frac{1}{2} m v_B^2 + V_B \]
and the total energy \( E = \frac{1}{2} m v^2 + V \) is conserved, i.e. constant in time.

### 14.4 Physical examples of conservative forces

*Newtonian Gravity* and the *electrostatic force* are both conservative. *Frictional forces* are not conservative; energy is dissipated and work is done in traversing a closed path. In general, time-dependent forces are not conservative.

The foundation of Newtonian Gravity is *Newton’s Law of Gravitation*. The force \( \vec{F} \) on a particle of mass \( m_1 \) at \( r \) due to a particle of mass \( m \) at the origin is given by
\[ \vec{F} = -\frac{G m m_1}{r^2} \hat{r}, \]
where \( G \approx 6.673 \times 10^{-11} \text{N m}^2\text{kg}^{-2} \) is Newton’s Gravitational Constant.

The *gravitational field* \( \vec{G}(r) \) (due to the mass at the origin) is formally defined as
\[ \vec{G}(r) = \lim_{m \to 0} \frac{F(r)}{m_1}. \]
so that the gravitational field due to the test mass \( m_1 \) can be ignored. The *gravitational potential* can be obtained by spotting the direct integration for \( \vec{G} = -\nabla \phi \)
\[ \phi = -\frac{Gm}{r}. \]
Alternatively, to calculate by a line integral choose \( r_0 = \infty \) then
\[ \phi(r) = -\int_{\infty}^{r} \vec{G}(r') \cdot dr' = -\int_{\infty}^{1} \vec{G}(r \lambda) \cdot d\lambda r \]
\[ = \int_{\infty}^{1} \frac{Gm (\hat{r} \cdot r)}{r^2 \lambda^2} d\lambda = -\frac{Gm}{r} \]

**NB** In this example the vector field \( G \) is singular at the origin \( r = 0 \). This implies we have to exclude the origin and it is not possible to obtain the scalar potential at \( r \) by integration.
along a path from the origin. Instead we integrate from infinity, which in turn means that the gravitational potential at infinity is zero.

**NB** Since \( F = m_1G = -\nabla(m_1\phi) \) the potential energy of the mass \( m_1 \) is \( V = m_1\phi \). The distinction (a convention) between potential and potential energy is a common source of confusion.

**Electrostatics:** Coulomb’s Law states that the force \( F \) on a particle of charge \( q_1 \) at \( r \) in the electric field \( E \) due to a particle of charge \( q \) at the origin is given by

\[
F = q_1 E = \frac{q_1 q}{4\pi\epsilon_0 r^2} \hat{r}
\]

where \( \epsilon_0 = 8.854187817 \cdots \times 10^{-12} \text{C}^2\text{N}^{-1}\text{m}^{-2} \) is the **Permittivity of Free Space** and the \( 4\pi \) is conventional. More strictly,

\[
E(r) = \lim_{q_1 \to 0} \frac{F(r)}{q_1}
\]

The **electrostatic potential** is taken as \( \phi = 1/(4\pi\epsilon_0 r) \) (obtained by integrating \( E = -\nabla\phi \) from infinity to \( r \)) and the potential energy of a charge \( q_1 \) in the electric field is \( V = q_1 \phi \).

Note that mathematically electrostatics and gravitation are very similar, the only real difference being that gravity between two masses is always attractive, whereas like charges repel.

**Lecture 15: Surface integrals**

Let \( S \) be a two-sided surface in ordinary three-dimensional space as shown. If an infinitesimal element of surface with (scalar) area \( dS \) has unit normal \( \hat{n} \), then the infinitesimal **vector element of area** is defined by

\[
dS = \hat{n} dS
\]

**Example:** if \( S \) lies in the \((x, y)\) plane, then \( dS = \hat{z} \) \( dx \) \( dy \) in Cartesian coordinates.

**Physical interpretation:** \( dS \cdot \hat{a} \) gives the projected (scalar) element of area onto the plane with unit normal \( \hat{a} \).

For **closed** surfaces (e.g. a sphere) we choose \( \hat{n} \) to be the **outward normal**. For **open** surfaces, the sense of \( \hat{n} \) is arbitrary — except that it is chosen in the same sense for all elements of the surface.
If \( \mathbf{A}(\mathbf{r}) \) is a vector field defined on \( S \), we define the (normal) surface integral

\[
\int_S \mathbf{A} \cdot d\mathbf{S} = \int_S (\mathbf{A} \cdot \mathbf{\hat{n}}) \, dS = \lim_{\delta S \to 0, m \to \infty} \sum_{i=1}^{m} (\mathbf{A}(\mathbf{r}_i) \cdot \mathbf{\hat{n}}_i) \, \delta S^i
\]

where we have formed the Riemann sum by dividing the surface \( S \) into \( m \) small areas, the \( i \)th area having vector area \( \delta S^i \). Clearly, the quantity \( \mathbf{A}(\mathbf{r}_i) \cdot \mathbf{\hat{n}}_i \) is the component of \( \mathbf{A} \) normal to the surface at the point \( \mathbf{r}_i \).

Note that the integral over \( S \) is really a double integral, since it is an integral over a 2D surface. Sometimes the integral over a closed surface is denoted by \( \oint_S \mathbf{A} \cdot d\mathbf{S} \).

### 15.1 Parametric form of the surface integral

Often, we will need to carry out surface integrals explicitly, and we need a procedure for turning them into double integrals. Suppose the points on a surface \( S \) are defined by two real parameters \( u \) and \( v \):

\[
\mathbf{r} = \mathbf{r}(u,v) = (x(u,v), y(u,v), z(u,v))
\]

then

- the lines \( \mathbf{r}(u,v) \) for fixed \( u \), variable \( v \), and
- the lines \( \mathbf{r}(u,v) \) for fixed \( v \), variable \( u \)

are parametric lines and form a grid on the surface \( S \) as shown. In other words, \( u \) and \( v \) form a coordinate system on the surface – although usually not a Cartesian one.
If we change $u$ and $v$ by $du$ and $dv$ respectively, then $r$ changes by $dr$: 

$$dr = \frac{\partial r}{\partial u} du + \frac{\partial r}{\partial v} dv,$$

so that there are two linearly independent vectors generated by varying either $u$ or $v$. The vector element of area, $dS$, generated by these two vectors has magnitude equal to the area of the infinitesimal parallelogram shown in the figure, and points perpendicular to the surface:

$$dS = \left( \frac{\partial r}{\partial u} du \right) \times \left( \frac{\partial r}{\partial v} dv \right) = \left( \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right) dudv

\boxed{dS = \left( \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right) dudv}$$

Finally, our integral is parameterised as

$$\int_S A \cdot dS = \int_u \int_v A \cdot \left( \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right) dudv.$$  

Fortunately, most practical cases don’t need the detailed form of this expression, since we tend to use **orthogonal coordinates**, where the vectors $\partial r/\partial u$ and $\partial r/\partial v$ are perpendicular to each other. It is normally clear from the geometry of the situation whether this is the case, as it is in spherical polars:
The normalised vectors (shown in the figure)

\[ \hat{e}_\theta = \frac{\partial r}{\partial \theta} \frac{1}{\left| \frac{\partial r}{\partial \theta} \right|} ; \quad \hat{e}_\phi = \frac{\partial r}{\partial \phi} \frac{1}{\left| \frac{\partial r}{\partial \phi} \right|} ; \quad \hat{e}_r = \hat{r} \]

form an orthonormal set. This is the basis for spherical polar co-ordinates and is an example of a non-Cartesian basis since the \( \hat{e}_\theta, \hat{e}_\phi, \hat{e}_r \) depend on position \( \overline{r} \). In this case, taking \( u = \theta \) and \( v = \phi \), the element of area is obviously

\[ dS = \left| \frac{\partial r}{\partial \theta} \right| \left| \frac{\partial r}{\partial \phi} \right| d\theta d\phi \hat{e}_r. \]

The length of an arc in the \( \theta \) direction is \( rd\theta \) and in the \( \phi \) direction is \( r \sin \theta d\phi \). Thus the vector element of area is

\[ dS = r^2 \sin \theta d\theta d\phi \hat{e}_r. \]

To prove this less intuitively, write down the explicit position vector using spherical polar co-ordinates \( \theta \) and \( \phi \):

\[ \overline{r} = r \sin \theta \cos \phi \hat{e}_1 + r \sin \theta \sin \phi \hat{e}_2 + r \cos \theta \hat{e}_3 \quad \{0 \leq \theta \leq \pi, \ 0 \leq \phi \leq 2\pi\} \]

so

\[ \frac{\partial r}{\partial \theta} = r \cos \theta \cos \phi \hat{e}_1 + r \cos \theta \sin \phi \hat{e}_2 - r \sin \theta \hat{e}_3 \]

and

\[ \frac{\partial r}{\partial \phi} = -r \sin \theta \sin \phi \hat{e}_1 + r \sin \theta \cos \phi \hat{e}_2 + 0 \hat{e}_3 \]

Therefore

\[ \frac{\partial r}{\partial \theta} \times \frac{\partial r}{\partial \phi} = \left| \begin{array}{ccc} \hat{e}_1 & \hat{e}_2 & \hat{e}_3 \\ a \cos \theta \cos \phi & a \cos \theta \sin \phi & -a \sin \theta \\ -a \sin \theta \sin \phi & +a \sin \theta \cos \phi & 0 \end{array} \right| \]

\[ = a^2 \sin^2 \theta \cos \phi \hat{e}_1 + a^2 \sin^2 \theta \sin \phi \hat{e}_2 + a^2 \sin \theta \cos \theta \left[ \cos^2 \phi + \sin^2 \phi \right] \hat{e}_3 \]

\[ = a^2 \sin \theta \left( \sin \theta \cos \phi \hat{e}_1 + \sin \theta \sin \phi \hat{e}_2 + \cos \theta \hat{e}_3 \right) \]

\[ = a^2 \sin \theta \hat{r} \]

\[ \Rightarrow dS = \frac{\partial r}{\partial \theta} \times \frac{\partial r}{\partial \phi} d\theta d\phi = a^2 \sin \theta d\theta d\phi \hat{r} \]
**Example** Evaluate separately the scalar and vector areas of the upper hemisphere of a sphere of radius $a$. This means $\int |dS|$ and $\int dS$ respectively. In the former case, we know the answer should be half that of the sphere, i.e. $2\pi a^2$. In detail, $|dS| = a^2 \sin \theta \, d\theta \, d\phi$, so

$$\int |dS| = \int_0^{\pi/2} \int_0^{2\pi} a^2 \sin \theta \, d\theta \, d\phi = 2\pi a^2 \int_0^{\pi/2} \sin \theta \, d\theta = 2\pi a^2$$

For the vector case, we really need to write $\hat{r} = (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta)$ and find all three components. But clearly the $x$ and $y$ components will vanish by symmetry, so we just need the $z$ component:

$$\int dS = \mu_3 \int_0^{\pi/2} \int_0^{2\pi} a^2 \sin \theta \cos \theta \, d\theta \, d\phi = \mu_3 \int_0^{\pi/2} 2\pi a^2 \sin \theta \cos \theta \, d\theta$$

The final integral uses the standard double-angle formula $\sin 2\theta = 2 \sin \theta \cos \theta$, so this gives us $\int_0^{\pi/2} \sin \theta \cos \theta \, d\theta = \int_0^\pi \sin \alpha \, d\alpha/4 = 1/2$ and the required vector area is $\pi a^2 \mu_3$. Note that this is exactly the negative of the circle that forms the base of the hemisphere. Thus, if we carried out the integral over the whole surface of hemisphere = circular cap, the result is zero. This is no accident, and we will shortly prove that the vector area of a closed surface is always zero:

$$\oint dS = 0.$$

### 15.2 The concept of flux

Let $v(r)$ be the velocity at a point $r$ in a moving fluid. In a small region, where $v$ is approximately constant, the **volume** of fluid crossing the element of vector area $d\vec{S} = \hat{n} \, dS$ in time $dt$ is

$$(|v| \, dt) \, (dS \cos \theta) = (v \cdot dS) \, dt$$

since the area normal to the direction of flow is $\hat{v} \cdot d\vec{S} = dS \cos \theta$.

Therefore

$$v \cdot dS = \textbf{volume per unit time of fluid crossing } d\vec{S}$$

hence

$$\int_S v \cdot d\vec{S} = \textbf{volume per unit time of fluid crossing a finite surface } S$$

More generally, for a vector field $A(r)$:

**The surface integral** $\int_S A \cdot d\vec{S}$ is called the **flux** of $A$ through the surface $S$.

The concept of flux is useful in many different contexts e.g. flux of molecules in a gas; electromagnetic flux etc.
Example: Let $S$ be the surface of sphere $x^2 + y^2 + z^2 = a^2$. Evaluate the total flux of the vector field $\overrightarrow{A} = \frac{\hat{r}}{r^2}$ out of the sphere.

This is easy, since $\overrightarrow{A}$ and $d\overrightarrow{S}$ are parallel, so $\overrightarrow{A} \cdot d\overrightarrow{S} = dS/r^2$. Therefore, we want the total area of the surface of the sphere, divided by $r^2$, giving $4\pi$. Let’s now prove this more pedantically, using the explicit expression for $dS$ and carrying out the integral. We have

$$dS = \frac{\partial r}{\partial \theta} \times \frac{\partial r}{\partial \phi} \ d\theta \ d\phi = r^2 \sin \theta d\theta \ d\phi \ \hat{r}.$$

On the surface $S$, $r = a$ and the vector field $\overrightarrow{A}(r) = \frac{\hat{r}}{a^2}$. Thus the flux of $\overrightarrow{A}$ is

$$\int_S \overrightarrow{A} \cdot d\overrightarrow{S} = \int_0^\pi \sin \theta d\theta \int_0^{2\pi} d\phi = 4\pi$$

Lecture 16: Volume integrals and the divergence theorem

16.1 Parametric form of volume integrals

Here we discuss the parametric form of volume integrals. Suppose we can write $\overrightarrow{r}$ in terms of three real parameters $u$, $v$ and $w$, so that $\overrightarrow{r} = \overrightarrow{r}(u, v, w)$. If we make a small change in each of these parameters, then $\overrightarrow{r}$ changes by

$$d\overrightarrow{r} = \frac{\partial \overrightarrow{r}}{\partial u} \ du + \frac{\partial \overrightarrow{r}}{\partial v} \ dv + \frac{\partial \overrightarrow{r}}{\partial w} \ dw$$

Along the curves $\{v = \text{constant}, w = \text{constant}\}$, we have $dv = 0$ and $dw = 0$, so $d\overrightarrow{r}$ is simply

$$d\overrightarrow{r}_u = \frac{\partial \overrightarrow{r}}{\partial u} \ du$$

with $d\overrightarrow{r}_v$ and $d\overrightarrow{r}_w$ having analogous definitions.

The vectors $d\overrightarrow{r}_u$, $d\overrightarrow{r}_v$ and $d\overrightarrow{r}_w$ form the sides of an infinitesimal parallelepiped of volume

$$dV = |d\overrightarrow{r}_u \cdot d\overrightarrow{r}_v \times d\overrightarrow{r}_w|$$

$$dV = \left| \frac{\partial \overrightarrow{r}}{\partial u} \cdot \frac{\partial \overrightarrow{r}}{\partial v} \times \frac{\partial \overrightarrow{r}}{\partial w} \right| \ du \ dv \ dw$$

Example: Consider a circular cylinder of radius $a$, height $c$. We can parameterise $\overrightarrow{r}$ using cylindrical polar coordinates. Within the cylinder, we have

$$\overrightarrow{r} = \rho \cos \phi \overrightarrow{e}_1 + \rho \sin \phi \overrightarrow{e}_2 + z \overrightarrow{e}_3 \ \{0 \leq \rho \leq a, \ 0 \leq \phi \leq 2\pi, \ 0 \leq z \leq c\}$$
Thus \[
\frac{\partial r}{\partial \rho} = \cos \phi \mathbf{e}_1 + \sin \phi \mathbf{e}_2 \\
\frac{\partial r}{\partial \phi} = -\rho \sin \phi \mathbf{e}_1 + \rho \cos \phi \mathbf{e}_2 \\
\frac{\partial r}{\partial z} = \mathbf{e}_3
\]
and so \[
dV = \left| \frac{\partial r}{\partial \rho} \cdot \frac{\partial r}{\partial \phi} \times \frac{\partial r}{\partial z} \right| d\rho d\phi dz = \rho d\rho d\phi dz
\]

The **volume** of the cylinder is
\[
\int_V dV = \int_{z=0}^{z=c} \int_{\phi=0}^{\phi=2\pi} \int_{\rho=0}^{\rho=a} \rho d\rho d\phi dz = \pi a^2 c.
\]

Cylindrical basis: the normalised vectors (shown on the figure) form a non-Cartesian basis where
\[
\mathbf{e}_\rho = \frac{\partial r}{\partial \rho} \left/ \left| \frac{\partial r}{\partial \rho} \right| \right. \\
\mathbf{e}_\phi = \frac{\partial r}{\partial \phi} \left/ \left| \frac{\partial r}{\partial \phi} \right| \right. \\
\mathbf{e}_z = \frac{\partial r}{\partial z} \left/ \left| \frac{\partial r}{\partial z} \right| \right.
\]

Exercise: For Spherical Polars \( r = r \sin \theta \mathbf{e}_1 + r \sin \theta \sin \phi \mathbf{e}_2 + r \cos \theta \mathbf{e}_3 \) show that
\[
dV = \left| \frac{\partial r}{\partial \rho} \cdot \frac{\partial r}{\partial \theta} \times \frac{\partial r}{\partial \phi} \right| d\rho d\theta d\phi = r^2 \sin \theta dr d\theta d\phi
\]

Example Consider the integrals
\[
I_1 = \int_V (x + y + z) dV, \quad I_2 = \int_V z dV,
\]
where the volume \( V \) is the positive octant of the unit sphere:
\[
x^2 + y^2 + z^2 \leq 1, \quad x \geq 0, \ y \geq 0, \ z \geq 0.
\]

Explain why \( I_1 = 3I_2 \) and use spherical polar co-ordinates coordinates to evaluate \( I_2 \) and hence \( I_1 \). Evaluate the centre of mass vector for such an octant of uniform mass density.

In Cartesian co-ordinates \( dV = dx \, dy \, dz \) and so we see that under the cyclic permutation of co-ordinates \( x \rightarrow y \rightarrow z \rightarrow x \) etc. and the region of integration remains unchanged so that
\[
\int_V x \, dx \, dy \, dz = \int_V y \, dy \, dz \, dx = \int_V z \, dz \, dx \, dy
\]
and thus \( I_1 = 3I_2 \).
In spherical polar co-ordinates \( z = r \cos \theta \) and \( dV = r^2 \sin \theta \, dr \, d\theta \, d\phi \)

\[
I_2 = \int_{V} z \, dV = \int_{0}^{1} r^3 \, dr \int_{0}^{\pi/2} \cos \theta \, \sin \theta \, d\theta \int_{0}^{\pi/2} d\phi
\]

Now \( \int_{0}^{1} r^3 \, dr = \left[ \frac{r^4}{4} \right]_{0}^{1} = \frac{1}{4} \), \( \int_{0}^{\pi/2} d\phi = \frac{\pi}{2} \), \( \int_{0}^{\pi/2} \cos \theta \, \sin \theta \, d\theta = \frac{1}{2} \int_{0}^{\pi/2} \sin 2\theta \, d\theta = \frac{1}{4} \left[ -\cos 2\theta \right]_{0}^{\pi/2} = \frac{1}{2} \)

Putting it all together gives the result : \( I_2 = \frac{\pi}{16} \).

The total mass is given in general by

\[
M = \int_{V} \rho \, dV
\]

but here \( \rho \) is a constant and hence

\[
M = \rho \int_{V} dV = \rho \int_{0}^{1} r^2 \, dr \int_{0}^{\pi/2} \sin \theta \, d\theta \int_{0}^{\pi/2} d\phi = \frac{1}{3} \times 1 \times \frac{\pi}{2} = \frac{\rho \pi}{6}
\]

Now consider the centre of mass vector

\[
\mathbf{M}_R = \int_{V} r \rho \, dV = \rho \int_{V} r \, dV
\]

Taking Cartesian components gives

\[
MX = \rho \int_{V} x \, dV = \rho \, I_2 \]
\[
MY = \rho \int_{V} y \, dV = \rho \, I_2 \]
\[
MZ = \rho \int_{V} z \, dV = \rho \, I_2
\]

Thus

\[
X = Y = Z = \frac{\rho \, I_2}{M} = \frac{6M \frac{\pi}{16}}{\pi} = \frac{3}{8}
\]

### 16.2 Integral definition of divergence

If \( \mathbf{A} \) is a vector field in the region \( R \), and \( P \) is a point in \( R \), then the divergence of \( \mathbf{A} \) at \( P \) may be defined by

\[
\text{div} \, \mathbf{A} = \lim_{V \to 0} \frac{1}{V} \int_{S} \mathbf{A} \cdot dS
\]
where $S$ is a closed surface in $R$ which encloses the volume $V$. The limit must be taken so that the point $P$ is within $V$.

This definition of $\text{div} \ A$ is basis independent.

We now prove that our original definition of $\text{div}$ is recovered in Cartesian co-ordinates.

Let $P$ be a point with Cartesian coordinates $(x_0, y_0, z_0)$ situated at the centre of a small rectangular block of size $\delta_1 \times \delta_2 \times \delta_3$, so its volume is $\delta V = \delta_1 \delta_2 \delta_3$.

- On the front face of the block, orthogonal to the $x$ axis at $x = x_0 + \delta_1/2$ we have outward normal $\hat{n} = e_1$ and so $dS = e_1 \, dy \, dz$
- On the back face of the block orthogonal to the $x$ axis at $x = x_0 - \delta_1/2$ we have outward normal $\hat{n} = -e_1$ and so $dS = -e_1 \, dy \, dz$

Hence $A \cdot dS = \pm A_1 \, dy \, dz$ on these two faces. Let us denote the two surfaces orthogonal to the $e_1$ axis by $S_1$.

The contribution of these two surfaces to the integral $\int_S A \cdot dS$ is given by

$$
\int_{S_1} A \cdot dS = \int_{x_0}^{x_0 + \delta_1/2} \int_{y_0}^{y_0 + \delta_2/2} \left( A_1(x, y, z) - A_1(x_0, y, z) \right) \, dy \, dz
$$

$$
= \int_{x_0}^{x_0 + \delta_1/2} \int_{y_0}^{y_0 + \delta_2/2} \left[ A_1(x_0, y, z) + \frac{\delta_1}{2} \frac{\partial A_1(x_0, y, z)}{\partial x} + O(\delta_1^2) \right] - \left[ A_1(x_0, y, z) - \frac{\delta_1}{2} \frac{\partial A_1(x_0, y, z)}{\partial x} + O(\delta_1^2) \right] \, dy \, dz
$$

$$
= \int_{x_0}^{x_0 + \delta_1/2} \int_{y_0}^{y_0 + \delta_2/2} \frac{\delta_1}{2} \frac{\partial A_1(x_0, y, z)}{\partial x} \, dy \, dz
$$

where we have dropped terms of $O(\delta_1^2)$ in the Taylor expansion of $A_1$ about $(x_0, y, z)$.

So

$$
\frac{1}{\delta V} \int_{S_1} A \cdot dS = \frac{1}{\delta_2 \delta_3} \int_{x_0}^{x_0 + \delta_1/2} \int_{y_0}^{y_0 + \delta_2/2} \frac{\partial A_1(x_0, y, z)}{\partial x} \, dy \, dz
$$

As we take the limit $\delta_1, \delta_2, \delta_3 \to 0$ the integral tends to $\int_{S_1} \frac{\partial A_1(x_0, y_0, z_0)}{\partial x} \, dy \, dz$ and we obtain

$$
\lim_{\delta V \to 0} \frac{1}{\delta V} \int_{S_1} A \cdot dS = \frac{\partial A_1(x_0, y_0, z_0)}{\partial x}
$$

With similar contributions from the other 4 faces, we find

$$
\text{div} \ A = \frac{\partial A_1}{\partial x} + \frac{\partial A_2}{\partial y} + \frac{\partial A_3}{\partial z} = \nabla \cdot A
$$

in agreement with our original definition in Cartesian co-ordinates.
Lecture 17: The divergence theorem and continuity

Note that the integral definition gives an intuitive understanding of the divergence in terms of net flux leaving a small volume around a point \( r \). In pictures: for a small volume \( dV \)

\[
\text{div } A > 0 \\
\text{div } A < 0 \\
\text{div } A = 0 \quad \text{(flux in = flux out)}
\]

We now show that this connection holds for any volume.

17.1 The divergence theorem (Gauss’s theorem)

If \( A \) is a vector field in a volume \( V \), and \( S \) is the closed surface bounding \( V \), then

\[
\int_V \nabla \cdot A \, dV = \int_S A \cdot dS
\]

Proof: We derive the divergence theorem by making use of the integral definition of \( \text{div } A \)

\[
\text{div } A = \lim_{V \to 0} \frac{1}{V} \int_S A \cdot dS.
\]

Since this definition of \( \text{div } A \) is valid for volumes of arbitrary shape, we can build a smooth surface \( S \) from a large number, \( N \), of blocks of volume \( \Delta V^i \) and surface \( \Delta S^i \). We have

\[
\text{div } A(r^i) = \frac{1}{\Delta V^i} \int_{\Delta S^i} A \cdot dS + (\epsilon^i)
\]

where \( \epsilon^i \to 0 \) as \( \Delta V^i \to 0 \). Now multiply both sides by \( \Delta V^i \) and sum over all \( i \)

\[
\sum_{i=1}^{N} \text{div } A(r^i) \Delta V^i = \sum_{i=1}^{N} \int_{\Delta S^i} A \cdot dS + \sum_{i=1}^{N} \epsilon^i \Delta V^i
\]

On rhs the contributions from surface elements \textit{interior} to \( S \) cancel. This is because where two blocks touch, the outward normals are in \textit{opposite} directions, implying that the contributions to the respective integrals cancel.

Taking the limit \( N \to \infty \) we have, as claimed,

\[
\int_V \nabla \cdot A \, dV = \int_S A \cdot dS.
\]

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17.2 Examples of the divergence theorem

Volume of a body:

Consider the volume of a body:

\[ V = \int_V dV \]

Recalling that \( \nabla \cdot \mathbf{r} = 3 \) we can write

\[ V = \frac{1}{3} \int_V \nabla \cdot \mathbf{r} \, dV \]

which using the divergence theorem becomes

\[ V = \frac{1}{3} \int_S \mathbf{r} \cdot dS \]

**Example:** Consider the hemisphere \( x^2 + y^2 + z^2 \leq a^2 \) centred on \( e_3 \) with bottom face at \( z = 0 \). Recalling that the divergence theorem holds for a closed surface, the above equation for the volume of the hemisphere tells us

\[ V = \frac{1}{3} \left[ \int_{\text{hemisphere}} \mathbf{r} \cdot dS + \int_{\text{bottom}} \mathbf{r} \cdot dS \right] . \]

On the bottom face \( dS = -e_3 \, dS \) so that \( \mathbf{r} \cdot dS = -z \, dS = 0 \) since \( z = 0 \). Hence the only contribution comes from the (open) surface of the hemisphere and we see that

\[ V = \frac{1}{3} \int_{\text{hemisphere}} \mathbf{r} \cdot dS . \]

We can evaluate this by using spherical polars for the surface integral. As was derived above, for a hemisphere of radius \( a \)

\[ dS = a^2 \sin \theta \, d\theta \, d\phi \, e_r . \]

On the hemisphere \( \mathbf{r} \cdot dS = a^3 \sin \theta \, d\theta \, d\phi \) so that

\[ \int_S \mathbf{r} \cdot dS = a^3 \int_0^{\pi/2} \sin \theta \, d\theta \int_0^{2\pi} d\phi = 2\pi a^3 \]

giving the anticipated result

\[ V = \frac{2\pi a^3}{3} . \]

17.3 Continuity equation

Consider a fluid with density field \( \rho(\mathbf{r}) \) and velocity field \( \mathbf{v}(\mathbf{r}) \). We have seen previously that the volume flux (volume per unit time) flowing across a surface is given by \( \int_S \mathbf{v} \cdot dS \). The corresponding mass flux (mass per unit time) is given by

\[ \int_S \rho \mathbf{v} \cdot dS \equiv \int_S \mathbf{J} \cdot dS \]

where \( \mathbf{J} = \rho \mathbf{v} \) is called the mass current.
Now consider a volume $V$ bounded by the closed surface $S$ containing no sources or sinks of fluid. Conservation of mass means that the outward mass flux through the surface $S$ must be equal to the rate of decrease of mass contained in the volume $V$.

$$\int_S J \cdot dS = -\frac{\partial M}{\partial t}.$$  

The mass in $V$ may be written as $M = \int_V \rho \, dV$. Therefore we have

$$\frac{\partial}{\partial t} \int_V \rho \, dV + \int_S J \cdot dS = 0.$$  

We now use the divergence theorem to rewrite the second term as a volume integral and we obtain

$$\int_V \left[ \frac{\partial \rho}{\partial t} + \nabla \cdot J \right] \, dV = 0.$$

Now since this holds for arbitrary $V$ we must have that

$$\frac{\partial \rho}{\partial t} + \nabla \cdot J = 0.$$  

This equation, known as the **continuity equation**, appears in many different contexts since it holds for any *conserved* quantity. Here we considered mass density $\rho$ and mass current $J$ of a fluid; but equally it could have been number density of molecules in a gas and current of molecules; electric charge density and electric current vector; thermal energy density and heat current vector; or even more abstract conserved quantities such as probability density.

### 17.4 Sources and sinks

**Static case:** Consider time independent behaviour where $\partial \rho/\partial t = 0$. The continuity equation tells us that for the density to be constant in time we must have $\nabla \cdot J = 0$ so that flux into a point equals flux out.

However if we have a source or a sink of the field, the divergence is not zero at that point. In general the quantity

$$\frac{1}{V} \int_S A \cdot dS$$

tells us whether there are sources or sinks of the vector field $A$ within $V$: if $V$ contains

- a **source**, then $\int_S A \cdot dS = \int_V \nabla \cdot A \, dV > 0$
- a **sink**, then $\int_S A \cdot dS = \int_V \nabla \cdot A \, dV < 0$

If $S$ contains neither sources nor sinks, then $\int_S A \cdot dS = 0$.

As an example consider **electrostatics**. You will have learned that electric field lines are conserved and can only start and stop at charges. A positive charge is a source of electric
field (i.e. creates a positive flux) and a negative charge is a sink (i.e. absorbs flux or creates a negative flux).

The electric field due to a charge $q$ at the origin is

$$E = \frac{q}{4\pi \varepsilon_0 r^2} \hat{r}.$$  

It is easy to verify that $\nabla \cdot E = 0$ except at the origin where the field is singular.

The flux integral for this type of field across a sphere (of any radius) around the origin was evaluated previously and we find the flux out of the sphere as:

$$\int_S E \cdot dS = \frac{q}{\varepsilon_0}.$$  

Now since $\nabla \cdot E = 0$ away from the origin the results holds for any surface enclosing the origin. Moreover if we have several charges enclosed by $S$ then

$$\int_S E \cdot dS = \sum_i \frac{q_i}{\varepsilon_0}.$$  

This recovers Gauss’ Law of electrostatics.

We can go further and consider a charge density of $\rho(r)$ per unit volume. Then

$$\int_S E \cdot dS = \int_V \frac{\rho(r)}{\varepsilon_0} dV.$$  

We can rewrite the lhs using the divergence theorem

$$\int_V \nabla \cdot E \, dV = \int_V \frac{\rho(r)}{\varepsilon_0} dV.$$  

Since this must hold for arbitrary $V$ we see

$$\nabla \cdot E = \frac{\rho(r)}{\varepsilon_0}$$

which holds for all $r$ and is one of Maxwell’s equations of Electromagnetism.
Lecture 18: Curl and Stokes’ Theorem

18.1 Two definitions of curl

18.1.1 Line integral definition of curl

Let $\Delta S$ be a small planar surface containing the point $P$, bounded by a closed curve $C$, with unit normal $\hat{n}$ and (scalar) area $\Delta S$. Let $A$ be a vector field defined on $\Delta S$.

The component of $\nabla \times A$ parallel to $\hat{n}$ is defined to be

$$\hat{n} \cdot (\nabla \times A) = \lim_{\Delta S \to 0} \frac{1}{\Delta S} \oint_C A \cdot dr$$

NB: the integral around $C$ is taken in the right-hand sense with respect to the normal $\hat{n}$ to the surface – as in the figure above.

This definition of curl is independent of the choice of basis. The usual Cartesian form for $\text{curl} A$ can be recovered from this general definition by considering small rectangles in the $(e_1 - e_2)$, $(e_2 - e_3)$ and $(e_3 - e_1)$ planes respectively, but you are not required to prove this.

18.1.2 Cartesian form of curl

Let $P$ be a point with Cartesian coordinates $(x_0, y_0, z_0)$ situated at the centre of a small rectangle $C = abcd$ of size $\delta_1 \times \delta_2$, area $\Delta S = \delta_1 \delta_2$, in the $(e_1 - e_2)$ plane.
The line integral around $C$ is given by the sum of four terms

$$\oint_C A \cdot dr = \int_a^b A \cdot dr + \int_b^c A \cdot dr + \int_c^d A \cdot dr + \int_d^a A \cdot dr$$

Since $r = x\mathbf{e}_1 + y\mathbf{e}_2 + z\mathbf{e}_3$, we have $dr = \mathbf{e}_1 dx$ along $d \to a$ and $c \to b$, and $dr = \mathbf{e}_2 dy$ along $a \to b$ and $d \to c$. Therefore

$$\oint_C A \cdot dr = \int_a^b A_2 dy - \int_c^b A_1 dx - \int_d^c A_2 dy + \int_d^a A_1 dx$$

For small $\delta_1$ & $\delta_2$, we can Taylor expand the integrands, viz

$$\int_d^a A_1 dx = \int_d^a A_1(x, y_0 - \delta_2/2, z_0) dx$$

$$= \int_{x_0-\delta_1/2}^{x_0+\delta_1/2} \left[ A_1(x, y_0, z_0) - \frac{\delta_2}{2} \frac{\partial A_1(x, y_0, z_0)}{\partial y} + O(\delta_2^2) \right] dx$$

$$\int_c^b A_1 dx = \int_c^b A_1(x, y_0 + \delta_2/2, z_0) dx$$

$$= \int_{x_0-\delta_1/2}^{x_0+\delta_1/2} \left[ A_1(x, y_0, z_0) + \frac{\delta_2}{2} \frac{\partial A_1(x, y_0, z_0)}{\partial y} + O(\delta_2^2) \right] dx$$

so

$$\frac{1}{\Delta S} \left[ \int_d^a A \cdot dr + \int_c^b A \cdot dr \right] = \frac{1}{\delta_1 \delta_2} \left[ \int_d^a A_1 dx - \int_c^b A_1 dx \right]$$

$$= \frac{1}{\delta_1 \delta_2} \int_{x_0-\delta_1/2}^{x_0+\delta_1/2} \left[ -\frac{\delta_2}{2} \frac{\partial A_1(x, y_0, z_0)}{\partial y} + O(\delta_2^2) \right] dx$$

$$\to - \frac{\partial A_1(x_0, y_0, z_0)}{\partial y} \quad \text{as} \quad \delta_1, \delta_2 \to 0$$

A similar analysis of the line integrals along $a \to b$ and $c \to d$ gives

$$\frac{1}{\Delta S} \left[ \int_a^b A \cdot dr + \int_d^c A \cdot dr \right] \to \frac{\partial A_2(x_0, y_0, z_0)}{\partial x} \quad \text{as} \quad \delta_1, \delta_2 \to 0$$
Adding the results gives for our line integral definition of curl yields
\[
\mathbf{e}_3 \cdot (\nabla \times \mathbf{A}) = (\nabla \times \mathbf{A})_3 = \left[ \frac{\partial A_2}{\partial x} - \frac{\partial A_1}{\partial y} \right]_{(x_0, y_0, z_0)}
\]
in agreement with our original definition in Cartesian coordinates.

The other components of curl \( \mathbf{A} \) can be obtained from similar rectangles in the \((\mathbf{e}_2-\mathbf{e}_3)\) and \((\mathbf{e}_1-\mathbf{e}_3)\) planes, respectively.

### 18.2 Stokes’ theorem

If \( \mathcal{S} \) is an open surface, bounded by a simple closed curve \( \mathcal{C} \), and \( \mathbf{A} \) is a vector field defined on \( \mathcal{S} \), then
\[
\oint_{\mathcal{C}} \mathbf{A} \cdot d\mathbf{r} = \int_{\mathcal{S}} (\nabla \times \mathbf{A}) \cdot d\mathbf{S}
\]
where \( \mathcal{C} \) is traversed in a right-hand sense about \( d\mathbf{S} \).

(As usual \( d\mathbf{S} = \mathbf{n} dS \) and \( \mathbf{n} \) is the unit normal to \( \mathcal{S} \).

**Proof:**

Divide the surface area \( \mathcal{S} \) into \( N \) adjacent small surfaces as indicated in the diagram. Let \( \Delta S^i = \Delta S^i \mathbf{n}^i \) be the vector element of area at \( r^i \). Using the integral definition of curl,
\[
\mathbf{n} \cdot (\text{curl} \ \mathbf{A}) = \mathbf{n} \cdot (\nabla \times \mathbf{A}) = \lim_{\Delta S \to 0} \frac{1}{\Delta S} \oint_{\mathcal{C}} \mathbf{A} \cdot d\mathbf{r}
\]
we multiply by \( \Delta S^i \) and sum over all \( i \) to get
\[
\sum_{i=1}^{N} (\nabla \times \mathbf{A}(r^i)) \cdot \mathbf{n}^i \Delta S^i = \sum_{i=1}^{N} \oint_{C^i} \mathbf{A} \cdot d\mathbf{r} + \sum_{i=1}^{N} \epsilon^i \Delta S^i
\]
where \( C^i \) is the curve enclosing the area \( \Delta S^i \), and the quantity \( \epsilon^i \to 0 \) as \( \Delta S^i \to 0 \).
Since each small closed curve $C^i$ is traversed in the same sense, then, from the diagram, all contributions to $\sum_{i=1}^{N} \oint_{C^i} A \cdot dr$ cancel, except on those curves where part of $C^i$ lies on the curve $C$. For example, the line integrals along the common sections of the two small closed curves $C^1$ and $C^2$ cancel exactly. Therefore

$$\sum_{i=1}^{N} \oint_{C^i} A \cdot dr = \oint_{C} A \cdot dr$$

Hence

$$\oint_{C} A \cdot dr = \int_{S} (\nabla \times A) \cdot dS = \int_{S} \hat{n} \cdot (\nabla \times A) \, dS$$

**Lecture 19: Applications of Stokes’ theorem**

### 19.1 Path independence of line integrals

We have seen that if a vector field is irrotational (curl vanishes) then a line integral is independent of path. We can now prove this statement using Stokes’ theorem.

**Proof:**

Let $\nabla \times A(r) = 0$ in $R$, and consider the difference of two line integrals from the point $r_0$ to the point $r$ along the two curves $C_1$ and $C_2$ as shown:

$$\int_{C_1} A(r') \cdot dr' - \int_{C_2} A(r') \cdot dr'$$

We use $r'$ as integration variable to distinguish it from the limits of integration $r_0$ and $r$.

We can rewrite this as the integral around the closed curve $C = C_1 - C_2$:

$$\int_{C_1} A(r') \cdot dr' - \int_{C_2} A(r') \cdot dr' = \oint_{C} A(r') \cdot dr'$$

$$= \int_{S} \nabla \times A \cdot dS = 0$$

In the above, we have used Stokes’ theorem to write the line integral of $A$ around the closed curve $C = C_1 - C_2$, as the surface integral of $\nabla \times A$ over an open surface $S$ bounded by $C$. This integral is zero because $\nabla \times A = 0$ everywhere in $R$. Hence

$$\nabla \times A(r) = 0 \Rightarrow \oint_{C} A(r') \cdot dr' = 0$$

for any closed curve $C$ in $R$ as claimed.

Clearly, the converse is also true i.e. if the line integral between two points is path independent then the line integral around any closed curve (connecting the two points) is zero. Therefore

$$0 = \oint_{C} A(r') \cdot dr' = \int_{S} \nabla \times A \cdot dS$$
where we have used Stokes’ theorem and since this holds for any $S$ the field must be irrotational.

19.2 Example on joint use of divergence and Stokes’ theorems

Example: show that $\nabla \cdot (\nabla \times A) \equiv 0$ independent of co-ordinate system:

Let $S$ be a closed surface, enclosing a volume $V$. Applying the divergence theorem to $\nabla \times A$, we obtain

$$\int_V \nabla \cdot (\nabla \times A) \, dV = \int_S (\nabla \times A) \cdot dS$$

Now divide $S$ into two surfaces $S_1$ and $S_2$ with a common boundary $C$ as shown below.

Now use Stokes’ theorem to write

$$\int_S (\nabla \times A) \cdot dS = \int_{S_1} (\nabla \times A) \cdot dS + \int_{S_2} (\nabla \times A) \cdot dS = \oint_C A \cdot dr - \oint_C A \cdot dr = 0$$

where the second line integral appears with a minus sign because it is traversed in the opposite direction. (Recall that Stokes’ theorem applies to curves traversed in the right hand sense with respect to the outward normal of the surface.)

Since this result holds for arbitrary volumes, we must have

$$\nabla \cdot (\nabla \times A) \equiv 0$$

19.3 Planar Areas

Consider a planar surface in the $\xi_1 - \xi_2$ plane and the vector field

$$A = \frac{1}{2} [-y\xi_1 + x\xi_2] .$$

We find $\nabla \times A = \xi_3$. Since a vector element of area normal to a planar surface in the $\xi_1 - \xi_2$ plane is $d\overrightarrow{S} = dS \xi_3$ we can obtain the area in the following way

$$\int_S \nabla \times A \cdot d\overrightarrow{S} = \int_S \xi_3 \cdot dS = \int_S dS = S$$
Now we can use Stokes’ theorem to find

\[ S = \oint_C A \cdot dr = \frac{1}{2} \oint_C (-y\mathbf{e}_1 + x\mathbf{e}_2) \cdot (\mathbf{e}_1 dx + \mathbf{e}_2 dy) \]

\[ = \frac{1}{2} \oint_C (x\, dy - y\, dx) \]

where \( C \) is the closed curve bounding the surface.

e.g. To find the area inside the curve

\[ x^{2/3} + y^{2/3} = 1 \]

use the substitution \( x = \cos^3 \phi, \ y = \sin^3 \phi, \ 0 \leq \phi \leq 2\pi \) then

\[ \frac{dx}{d\phi} = -3 \cos^2 \phi \sin \phi; \ \ \frac{dy}{d\phi} = 3 \sin^2 \phi \cos \phi \]

and we obtain

\[ S = \frac{1}{2} \int_C \left( x \frac{dy}{d\phi} - y \frac{dx}{d\phi} \right) d\phi \]

\[ = \frac{1}{2} \int_0^{2\pi} (3 \cos^4 \phi \sin^2 \phi + 3 \sin^4 \phi \cos^2 \phi) \, d\phi \]

\[ = \frac{3}{2} \int_0^{2\pi} \sin^2 \phi \cos^2 \phi \, d\phi = \frac{3}{8} \int_0^{2\pi} \sin^2 2\phi \, d\phi = \frac{3\pi}{8} \]

19.4 Ampère’s Law

You should have met the integral form of Ampère’s law, which describes the magnetic field \( \mathbf{B} \) produced by a steady current \( \mathbf{J} \):

\[ \oint_C \mathbf{B} \cdot dr = \mu_0 \int_S \mathbf{J} \cdot dS \]

where the closed curve \( C \) bounds the surface \( S \) i.e. the rhs is the current flux across \( S \). We can rewrite the rhs using Stokes’ theorem to obtain

\[ \int_S (\nabla \times \mathbf{B}) \cdot dS = \mu_0 \int_S \mathbf{J} \cdot dS . \]

Since this holds for any surface \( S \) we must have

\[ \nabla \times \mathbf{B} - \mu_0 \mathbf{J} = 0 \]

which is the differential form of Ampère’s law and is one of Maxwell’s equations (see next year).