

## 應用數學

## Vector Analysis

$$\vec{a} = (a_1, a_2, a_3) = a_1 e_1 + a_2 e_2 + a_3 e_3 = \sum_{i=1}^3 a_i e_i = a_i e_i$$

( Einstein convention )

$e_1 = (1, 0, 0)$  ,  $e_2 = (0, 1, 0)$  ,  $e_3 = (0, 0, 1)$  .....單位向量

## Scalar product ( dot , inner )

define :  $e_i \cdot e_j = \delta_{ij} = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$  (直角座標系才適用)  
 (  $\delta_{ij}$  : kronecker delta )

$$\vec{A} \cdot \vec{B} = (\sum_i a_i e_i) \cdot (\sum_j b_j e_j) = \sum_i \sum_j a_i b_j e_i \cdot e_j = \sum_i \sum_j a_i b_j \delta_{ij} = \sum_i a_i b_i = a_1 b_1 + a_2 b_2 + a_3 b_3$$

$$\sum_{i=1}^3 a_i b_i = \sum_{j=1}^3 a_j b_j \quad (i, j : \text{dummy index})$$

## Cross product ( exterior )

define :  $e_i \times e_j = \sum_k \epsilon_{ijk} e_k = \epsilon_{ijk} e_k$

Levi-Civita Symbol :  $\epsilon_{ijk} = \begin{cases} 1 & ijk \text{ 有規律} \\ -1 & ijk \text{ 有規律} \\ 0 & \text{其他} \end{cases}$

$$\begin{aligned} \epsilon_{123} &= \epsilon_{231} = \epsilon_{312} \\ \epsilon_{213} &= \epsilon_{132} = \epsilon_{321} \\ \text{其他} &: \epsilon_{112} = \epsilon_{223} \end{aligned}$$

$$\begin{aligned} e_1 \times e_2 &= e_3 = -e_2 \times e_1 \\ e_2 \times e_3 &= e_1 = -e_3 \times e_2 \\ e_3 \times e_1 &= e_2 = -e_1 \times e_3 \\ e_1 \times e_1 &= e_2 \times e_2 = e_3 \times e_3 = 0 \end{aligned}$$

$$\begin{aligned} \vec{A} \times \vec{B} &= (\sum_i a_i e_i) \times (\sum_j b_j e_j) = \sum_i \sum_j a_i b_j e_i \times e_j = \sum_i \sum_j a_i b_j (\sum_k \epsilon_{ijk} e_k) \\ &= \sum_i \sum_j \sum_k \epsilon_{ijk} a_i b_j e_k \\ &= \begin{vmatrix} e_1 & e_2 & e_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} \\ &= (a_2 b_3 - a_3 b_2) e_1 + (a_3 b_1 - a_1 b_3) e_2 + (a_1 b_2 - a_2 b_1) e_3 \end{aligned}$$

$$= \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} e_1 - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} e_2 + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} e_3$$

ex :  $\vec{A} = (1, 0, -1)$  ,  $\vec{B} = (2, 1, 3)$

$$\Rightarrow \vec{A} \times \vec{B} = \begin{vmatrix} e_1 & e_2 & e_3 \\ 1 & 0 & -1 \\ 2 & 1 & 3 \end{vmatrix} = (1, -5, 1)$$

ex :  $\vec{C} = \vec{A} \times \vec{B} \Rightarrow |\vec{A} \times \vec{B}| = AB \sin \theta$   
 $\Rightarrow |\vec{A} \times \vec{B}|^2 + (\vec{A} \cdot \vec{B})^2 = A^2 B^2 \quad (A \equiv |\vec{A}|)$

$$\vec{C} \cdot \vec{A} = \vec{A} \cdot \vec{C} = \vec{A} \cdot (\vec{A} \times \vec{B})$$

$$= (a_1 e_1 + a_2 e_2 + a_3 e_3) \cdot \left( \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} e_1 - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} e_2 + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} e_3 \right)$$

$$= a_1 \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} - a_2 \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} + a_3 \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix}$$

$$= \begin{vmatrix} a_1 & a_2 & a_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = 0$$

$$\vec{C} = \vec{A} \times \vec{B} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \end{vmatrix} = (A_2 B_3 - A_3 B_2) \hat{i} + (A_3 B_1 - A_1 B_3) \hat{j} + (A_1 B_2 - A_2 B_1) \hat{k}$$

$$= C_1 \hat{i} + C_2 \hat{j} + C_3 \hat{k}$$

$$|\vec{A} \times \vec{B}| = \sqrt{C_1^2 + C_2^2 + C_3^2}$$

Triple scalar product

$$\vec{a} \cdot (\vec{b} \times \vec{c}) = \sum_i a_i (\vec{b} \times \vec{c})_i = \sum_i a_i (\sum_j \sum_k \epsilon_{ijk} b_j c_k) = \sum_i \sum_j \sum_k \epsilon_{ijk} a_i b_j c_k$$

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

Triple vector product

$$\vec{a} \times (\vec{b} \times \vec{c}) = (\vec{a} \cdot \vec{c})\vec{b} - (\vec{a} \cdot \vec{b})\vec{c}$$

$$(\vec{a} \times \vec{b}) \times \vec{c} = (\vec{a} \cdot \vec{c})\vec{b} - (\vec{b} \cdot \vec{c})\vec{a}$$

$$pf: [\vec{a} \times (\vec{b} \times \vec{c})]_1 = a_2(\vec{b} \times \vec{c})_3 - a_3(\vec{b} \times \vec{c})_2 \\ = a_2(b_1c_2 - b_2c_1) - a_3(b_3c_1 - b_1c_3) \\ = (a_1c_1 + a_2c_2 + a_3c_3)b_1 - (a_1b_1 + a_2b_2 + a_3b_3)c_1 \\ = (\vec{a} \cdot \vec{c})b_1 - (\vec{a} \cdot \vec{b})c_1 \\ \therefore \vec{a} \times (\vec{b} \times \vec{c}) = (\vec{a} \cdot \vec{c})\vec{b} - (\vec{a} \cdot \vec{b})\vec{c}$$

$$\epsilon_{ijk}\epsilon_{lmk} = \delta_{il}\delta_{jm} - \delta_{im}\delta_{jl}$$

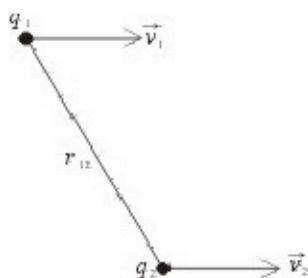
$$[(\vec{a} \times \vec{b}) \times \vec{c}]_i = \epsilon_{ijk}(\vec{a} \times \vec{b})_j c_k = \epsilon_{ijk}\epsilon_{jlm}a_l b_m c_k \\ = -\epsilon_{ikj}\epsilon_{lmj}a_l b_m c_k = -(\delta_{il}\delta_{km} - \delta_{im}\delta_{kl})a_l b_m c_k \\ = -(a_i b_m c_m - a_l b_l c_l) = -(\vec{b} \cdot \vec{c})a_i + (\vec{a} \cdot \vec{c})b_i$$

ex: 電荷  $q$ , 速度  $v$ ,  $\vec{B}_1 = \frac{\mu_0}{4\pi} q_1 \frac{\vec{v}_1 \times \vec{r}_{12}}{r_{12}^2}$ ,  $r_{12} = r$ ,  $\vec{r}_{12} = -\vec{r}_{21}$

$$\vec{F}_2 = q_2(\vec{v}_2 \times \vec{B}_1) = \frac{\mu_0}{4\pi} \frac{q_1 q_2}{r^2} \vec{v}_2 \times (\vec{v}_1 \times \vec{r}_{12}) \\ \vec{v}_2 \times (\vec{v}_1 \times \vec{r}_{12}) = \vec{v}_1(\vec{v}_2 \cdot \vec{r}_{12}) - \vec{r}_{12}(\vec{v}_2 \cdot \vec{v}_1)$$

$$\vec{F}_1 = q_1(\vec{v}_1 \times \vec{B}_2) = \frac{\mu_0}{4\pi} \frac{q_1 q_2}{r^2} \vec{v}_1 \times (\vec{v}_2 \times \vec{r}_{21}) = -\vec{F}_2 \\ \vec{v}_1 \times (\vec{v}_2 \times \vec{r}_{21}) = \vec{v}_2(\vec{v}_1 \cdot \vec{r}_{21}) - \vec{r}_{21}(\vec{v}_1 \cdot \vec{v}_2)$$

$\therefore$  牛頓第三定律成立  
 $\Rightarrow$  牛頓三定律不成立, 除非  $\vec{v}_1 // \vec{v}_2$

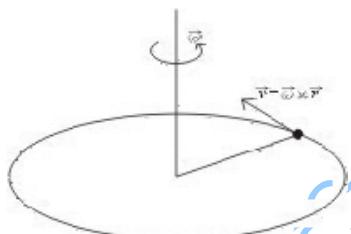


ex:  $(\vec{a} \times \vec{b}) \cdot (\vec{c} \times \vec{d}) = (\vec{a} \cdot \vec{c})(\vec{b} \cdot \vec{d}) - (\vec{a} \cdot \vec{d})(\vec{b} \cdot \vec{c})$

$$\begin{aligned} \text{左式} &= \vec{c}[\vec{d} \times (\vec{a} \times \vec{b})] \\ &= \vec{c}[\vec{a}(\vec{b} \cdot \vec{d}) - \vec{b}(\vec{a} \cdot \vec{d})] \\ &= (\vec{a} \cdot \vec{c})(\vec{b} \cdot \vec{d}) - (\vec{a} \cdot \vec{d})(\vec{b} \cdot \vec{c}) = \text{右式} \end{aligned}$$

ex : rotational motion

$$\begin{aligned}
 \vec{E} &= \frac{1}{2} m(\vec{\omega} \times \vec{r})^2 \\
 &= \frac{1}{2} m[\omega^2 r^2 - (\vec{\omega} \cdot \vec{r})^2] \\
 &= \frac{1}{2} m \left( \sum_i \sum_j \omega_i \omega_i r_j r_j - \sum_i \sum_j \omega_i r_i \omega_j r_j \right) = \frac{1}{2} m(\omega_i \omega_j r^2 - \omega_i r_i \omega_j r_j) \\
 &= \frac{1}{2} m \sum_{i,j} \underbrace{(\delta_{ij} r^2 - r_i r_j)}_{=I_{ij}} \omega_i \omega_j = \frac{1}{2} m \underbrace{(r^2 \delta_{ij} - r_i r_j)}_{=I_{ij}} \omega_i \omega_j \\
 &= \frac{1}{2} \sum_i \sum_j [m(\delta_{ij} r^2 - r_i r_j) \omega_i \omega_j]
 \end{aligned}$$



ex :  $(\vec{a} \times \vec{b}) \times (\vec{c} \times \vec{d}) = [\vec{a} \cdot (\vec{b} \times \vec{d})] \vec{c} - [\vec{a} \cdot (\vec{b} \times \vec{c})] \vec{d}$

左式 :  $= \vec{c}[(\vec{a} \times \vec{b}) \cdot \vec{d}] - \vec{d}[(\vec{a} \times \vec{b}) \cdot \vec{c}]$   
 $= [\vec{a} \cdot (\vec{b} \times \vec{d})] \vec{c} - [\vec{a} \cdot (\vec{b} \times \vec{c})] \vec{d}$

### 應用數學

Gradient (梯度)

scalar field

$$\begin{aligned}
 d\phi(x, y, z) &= \phi(x+dx, y+dy, z+dz) - \phi(x, y, z) \\
 &= \phi(x, y, z) + \left( \frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy + \frac{\partial \phi}{\partial z} dz + \dots \right) - \phi(x, y, z)
 \end{aligned}$$

$$= \left( \frac{\partial \phi}{\partial x}, \frac{\partial \phi}{\partial y}, \frac{\partial \phi}{\partial z} \right) \cdot (dx, dy, dz)$$

$$= \nabla \phi \cdot d\vec{r}$$

$$\nabla = \left( \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right)$$

$\nabla \phi$  :  $\phi$  的梯度 , Geometrical properties of  $\nabla \phi$

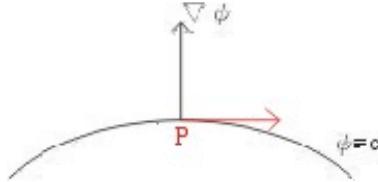
- (1)  $\nabla \phi$  垂直於  $\phi(x, y, z) = \text{常數}$
- (2)  $\nabla \phi$  沿著  $\phi$  在空間變化率最大的方向

pf : (1)  $d\phi = 0 \Rightarrow P$  沿著移動  $\phi = c$

$$\Rightarrow \nabla \phi \cdot d\vec{r} = 0$$

$$\Rightarrow \nabla \phi \perp d\vec{r}$$

∴ 在 P 處  $\nabla\phi$  垂直於  $\phi=c$

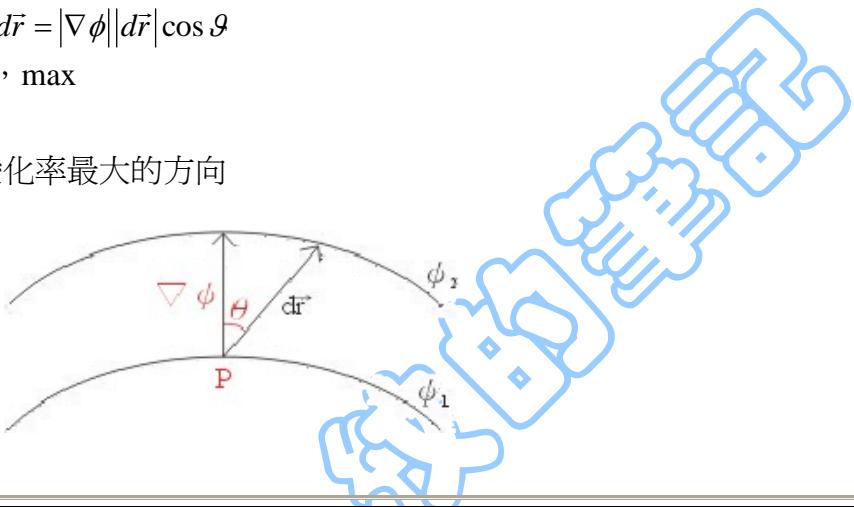


$$(2) d\phi = \phi_1 - \phi_2 = \nabla\phi \cdot d\vec{r} = |\nabla\phi| |d\vec{r}| \cos\theta$$

$\theta=0$ ,  $\cos 0=1$ , max

∴  $|d\vec{r}|$  min

$\nabla\phi$  沿著  $\phi$  空間變化率最大的方向



ex :  $\phi = (x^2 + y^2 + z^2)^{-\frac{1}{2}}$ , (a)  $\nabla\phi$  在(1,2,3)

(b)  $|\nabla\phi|$  在(1,2,3)

(a)  $\nabla\phi = \left(\frac{\partial\phi}{\partial x}, \frac{\partial\phi}{\partial y}, \frac{\partial\phi}{\partial z}\right)$

$$\frac{\partial\phi}{\partial x} = -\frac{1}{2}(x^2 + y^2 + z^2)^{-\frac{3}{2}} \cdot 2x = -x(x^2 + y^2 + z^2)^{-\frac{3}{2}} = -\frac{1}{(14)^{\frac{3}{2}}}$$

$$\therefore \nabla\phi = \left(-\frac{1}{14^{\frac{3}{2}}}, -\frac{2}{14^{\frac{3}{2}}}, -\frac{3}{14^{\frac{3}{2}}}\right)$$

(b)  $|\nabla\phi| = \frac{14^{\frac{1}{2}}}{14^{\frac{3}{2}}} = \frac{1}{14}$

ex : 球  $x^2 + y^2 + z^2 = 1$ , 求在 P 點  $(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}})$  之法向量

Let  $\phi = x^2 + y^2 + z^2$

$$\nabla\phi = (2x, 2y, 2z) = \left(\frac{2}{\sqrt{3}}, \frac{2}{\sqrt{3}}, \frac{2}{\sqrt{3}}\right) \text{ 取單位向量 } \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right)$$

If  $(x - \frac{1}{\sqrt{3}}, y - \frac{1}{\sqrt{3}}, z - \frac{1}{\sqrt{3}}) \cdot (\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}) = 0$

$\Rightarrow x + y + z = \sqrt{3}$  ..... P 點的切平面

ex : electric potential  $V = \frac{1}{4\pi\epsilon_0} \frac{q}{r}$ ,  $\vec{E} = -\nabla V$ ,  $\vec{r} = (x, y, z)$

$$\nabla r = \nabla \sqrt{x^2 + y^2 + z^2} = \left( \frac{\partial r}{\partial x}, \frac{\partial r}{\partial y}, \frac{\partial r}{\partial z} \right) = \left( \frac{x}{r}, \frac{y}{r}, \frac{z}{r} \right) = \frac{1}{r} (x, y, z) = \frac{\vec{r}}{r} = \hat{r}$$

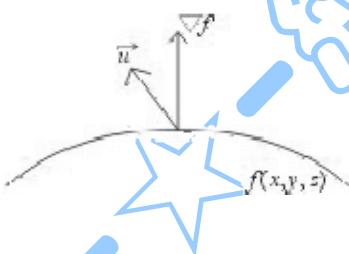
$$\nabla V = \frac{q}{4\pi\epsilon_0} \nabla \left( \frac{1}{r} \right) = \frac{q}{4\pi\epsilon_0} \left( -\frac{1}{r^2} \right) \hat{r} = -\vec{E}$$

ex :  $f = 2x^2 + 3y^2 + z^2$  在  $(2, 1, 3)$  沿著  $\vec{u} = (1, 0, -2)$  的方向導數 (directional derivative)

$$\nabla f \Big|_{(2,1,3)} = (4x, 6y, 2z) \Big|_{(2,1,3)}$$

$$\begin{aligned} \nabla f \Big|_{(2,1,3)} \cdot \hat{u} &= (8, 6, 6) \cdot \left( \frac{1}{\sqrt{5}}, 0, -\frac{2}{\sqrt{5}} \right) \\ &= -\frac{4}{\sqrt{5}} = |\nabla f| \cos \theta \end{aligned}$$

$$\therefore u = -\frac{4}{\sqrt{5}}$$



ex : a vector field  $\vec{F}(x, y, z)$ ,  $\frac{d\vec{F}}{dt} = \frac{\partial \vec{F}}{\partial t} + (\vec{v} \cdot \nabla) \vec{F}$

$$\begin{aligned} \frac{d\vec{F}}{dt} &= \frac{\partial \vec{F}}{\partial t} + \frac{dx}{dt} \frac{\partial}{\partial x} \vec{F} + \frac{dy}{dt} \frac{\partial}{\partial y} \vec{F} + \frac{dz}{dt} \frac{\partial}{\partial z} \vec{F} \\ &= \frac{\partial \vec{F}}{\partial t} + (\vec{v} \cdot \nabla) \vec{F} \end{aligned}$$

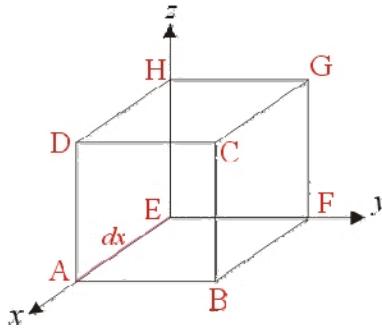
Divergence 散度

$$\vec{v} = (v_x, v_y, v_z)$$

$$\nabla \cdot \vec{v} = \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}$$

$$\vec{J} = \rho \vec{v} \quad (\vec{J} : \text{current density ; flux 通量})$$

$$[\vec{J}] = \frac{\#}{m^2 \cdot \text{sec}} \quad (\# : \text{指的是質量、電量、能量.....})$$



rate of flow out  $|_{ABCD} = \rho v_x |_{x=dx} dydz = [\rho v_x |_{x=0} + \frac{\partial(\rho v_x)}{\partial x} |_{x=0} dx + \dots] dydz \dots \dots \dots (1)$

rate of flow out  $|_{EFGH} = \rho v_x |_{x=0} \frac{(-dydz)}{-x\text{方向}} \dots \dots \dots (2)$

$\underbrace{(1)+(2)}_{x\text{方向和}-x\text{方向之和}} \Rightarrow \frac{\partial(\rho v_x)}{\partial x} dxdydz$

同理，y 和 z 方向亦同

net flow out (per unit time) =  $[\nabla \cdot (\rho \vec{v})] dxdydz$

$\nabla \cdot (\rho \vec{v}) = \lim_{d\tau \rightarrow 0} \frac{\text{單位時間淨流出的量}}{d\tau}$

ex :  $\vec{r} = (x, y, z) = x\hat{x} + y\hat{y} + z\hat{z}$   
 $\nabla \cdot \vec{r} = 1+1+1=3$

ex :  $\nabla \cdot (f\vec{v}) = (\nabla f)\vec{v} + f(\nabla \cdot \vec{v})$

$$\begin{aligned} \nabla \cdot (f\vec{v}) &= \frac{\partial}{\partial x}(fv_x) + \frac{\partial}{\partial y}(fv_y) + \frac{\partial}{\partial z}(fv_z) \\ &= \frac{\partial f}{\partial x}v_x + f \frac{\partial v_x}{\partial x} + \frac{\partial f}{\partial y}v_y + f \frac{\partial v_y}{\partial y} + \frac{\partial f}{\partial z}v_z + f \frac{\partial v_z}{\partial z} \\ &= (\nabla f)\vec{v} + f(\nabla \cdot \vec{v}) \end{aligned}$$

ex :  $r = |\vec{r}|$ ,  $\hat{r} = \frac{\vec{r}}{r}$

$$\begin{aligned} \nabla \cdot (r^n \hat{r}) &= \nabla \cdot (r^{n-1} \vec{r}) = (\nabla r^{n-1}) \cdot \vec{r} + r^{n-1}(\nabla \cdot \vec{r}) \\ &= (n-1)r^{n-2} \underbrace{\hat{r} \cdot \vec{r}}_{=r} + 3r^{n-1} \\ &= (n-2)r^{n-1} \quad r \neq -2 \end{aligned}$$

ex :  $\nabla \cdot (\vec{a} \times \vec{b}) = \vec{b} \cdot (\nabla \times \vec{a}) - \vec{a} \cdot (\nabla \times \vec{b})$

$$\begin{aligned} \nabla \cdot (\vec{a} \times \vec{b}) &= \partial_i (\vec{a} \times \vec{b})_i \\ &= \partial_i (\epsilon_{ijk} a_j b_k) \\ &= \epsilon_{ijk} [(\partial_i a_j) b_k + a_j (\partial_i b_k)] \\ &= \epsilon_{ijk} b_k \partial_i a_j - \epsilon_{ijk} a_j \partial_i b_k \end{aligned}$$

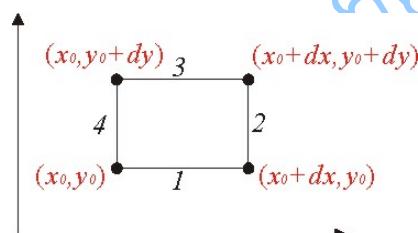
$$= \vec{b} \cdot (\nabla \times \vec{a}) - \vec{a} \cdot (\nabla \times \vec{b})$$

### 應用數學

Curl (旋度)  $\nabla \times \vec{v}$

旋度物理意義：

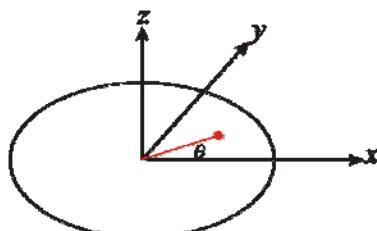
$$\begin{aligned} \text{Circulation (環量)} &\equiv \oint \vec{v} \cdot d\vec{l} & (\vec{v} = v_x \hat{i} + v_y \hat{j} + v_z \hat{k}, d\vec{l} = dx \hat{i} + dy \hat{j}) \\ &= \int_1 v_x(x, y) dx + \int_2 v_y(x, y) dy + \int_3 v_x(x, y)(-dx) + \int_4 v_y(x, y)(-dy) \\ &= v_x(x_0, y_0) dx + [v_y(x_0, y) + \frac{\partial}{\partial x} v_y|_{x=x_0} dx + \dots] \\ &\quad + [v_x(x_0, y_0) + \frac{\partial}{\partial y} v_x|_{y=y_0} dy + \dots] + v_y(x_0, y)(-dy) \\ &= (\frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y}) dx dy \\ &= (\nabla \times v)_z dx dy \end{aligned}$$



ex : 一粒子的平面運動  $\vec{r} = (x, y, 0) = (r \cos \theta, r \sin \theta, 0)$

$r = \text{定值}$ ,  $\dot{\theta} = \omega$  等速率

$$\vec{v} = \frac{d\vec{r}}{dt} = (-r \sin \theta \ddot{\theta}, r \cos \theta \ddot{\theta}, 0) = (-y\omega, x\omega, 0)$$



$$\nabla \cdot \vec{r} = 2$$

$$\nabla \cdot \vec{v} = 0$$

$$\nabla \times \vec{r} = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x & y & 0 \end{vmatrix} = 0$$

$$\nabla \times \vec{v} = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ -y\omega & x\omega & 0 \end{vmatrix} = 2\omega \hat{k}$$

ex :  $\nabla \times (f\vec{v}) = f(\nabla \times \vec{v}) + \nabla f \times \vec{v}$

$$[\nabla \times (f\vec{v})]_i = \epsilon_{ijk} \partial_j (f\vec{v})_k = \epsilon_{ijk} \partial_j (fv_k)$$

$$= \epsilon_{ijk} [f \partial_j v_k + (\partial_j f) v_k]$$

$$= f(\nabla \times \vec{v})_i + [(\nabla f) \times \vec{v}]_i$$

$$\nabla \times (f\vec{v}) = f(\nabla \times \vec{v}) + \nabla f \times \vec{v}$$

$$\begin{aligned} \text{另解} : [\nabla \times (f\vec{v})]_x &= \frac{\partial}{\partial y} (fv_z) - \frac{\partial}{\partial z} (fv_y) \\ &= \frac{\partial f}{\partial y} v_z + f \frac{\partial v_z}{\partial y} - \frac{\partial f}{\partial z} v_y - f \frac{\partial v_y}{\partial z} \\ &= (\nabla f \times \vec{v})_x + f(\nabla \times \vec{v})_x \end{aligned}$$

ex :  $\nabla \times (f(\vec{r})\vec{r}) = 0$

$$\nabla \times \vec{r} = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x & y & 0 \end{vmatrix} = 0$$

$$\nabla \times (f\vec{r}) = f(\nabla \times \vec{r}) + \nabla f \times \vec{r} \stackrel{=0}{=} 0$$

ex :  $\vec{a} \times (\nabla \times \vec{b}) = \nabla_{\vec{b}} (\vec{a} \cdot \vec{b}) - (\vec{a} \cdot \nabla) \vec{b}$

對b微分

$$\begin{aligned} [\vec{a} \times (\nabla \times \vec{b})]_i &= \epsilon_{ijk} a_j (\nabla \times \vec{b})_k \\ &= \epsilon_{ijk} \epsilon_{klm} a_j \partial_l b_m \\ &= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) a_j \partial_l b_m \\ &= a_j \partial_i b_j - a_j \partial_j b_i \\ \Rightarrow \vec{a} \times (\nabla \times \vec{a}) &= \frac{1}{2} \nabla (\vec{a} \cdot \vec{a}) - (\vec{a} \cdot \nabla) \vec{a} \end{aligned}$$

ex :  $\nabla(\vec{a} \cdot \vec{b}) = (\vec{b} \cdot \nabla)\vec{a} + (\vec{a} \cdot \nabla)\vec{b} + \vec{b} \times (\nabla \times \vec{a}) + \vec{a} \times (\nabla \times \vec{b})$

$$\vec{a} \times (\nabla \times \vec{b}) = \nabla_{\vec{b}} (\vec{a} \cdot \vec{b}) - (\vec{a} \cdot \nabla) \vec{b} \dots\dots(1)$$

$$\vec{b} \times (\nabla \times \vec{a}) = \nabla_{\vec{a}} (\vec{a} \cdot \vec{b}) - (\vec{b} \cdot \nabla) \vec{a} \dots\dots(2)$$

$$(1)+(2) \Rightarrow \vec{a} \times (\nabla \times \vec{b}) + \vec{b} \times (\nabla \times \vec{a}) = \nabla(\vec{a} \cdot \vec{b}) - (\vec{a} \cdot \nabla) \vec{b} - (\vec{b} \cdot \nabla) \vec{a}$$

ex :  $\nabla \times (\vec{a} \times \vec{b}) = (\vec{b} \cdot \nabla) \vec{a} - (\vec{a} \cdot \nabla) \vec{b} - \vec{b}(\nabla \cdot \vec{a}) + \vec{a}(\nabla \cdot \vec{b})$

$$\begin{aligned}
 [\nabla \times (\vec{a} \times \vec{b})]_i &= \varepsilon_{ijk} \partial_j (\vec{a} \times \vec{b})_k = \varepsilon_{ijk} \partial_j (\varepsilon_{klm} a_l b_m) \\
 &= \varepsilon_{ijk} \varepsilon_{klm} \partial_j (a_l b_m) \\
 &= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) [(\partial_j a_l) b_m + a_l (\partial_j b_m)] \\
 &= (\nabla_j a_i) b_j - (\nabla_j a_j) b_i + a_i (\nabla_j b_j) - a_j (\nabla_j b_i) \\
 &= (\vec{b} \cdot \nabla) a_i - (\nabla \cdot \vec{a}) b_i + a_i (\nabla \cdot \vec{b}) - (\vec{a} \cdot \nabla) b_i \\
 &= (\vec{b} \cdot \nabla) \vec{a} - (\vec{a} \cdot \nabla) \vec{b} - \vec{b} (\nabla \cdot \vec{a}) + \vec{a} (\nabla \cdot \vec{b})
 \end{aligned}$$

ex : electric dipole       $V = \frac{1}{4\pi\epsilon_0} \frac{\vec{P} \cdot \vec{r}}{r^3}$

$$\vec{E} = -\nabla V$$

$$= -\nabla \left( \frac{1}{4\pi\epsilon_0} \frac{\vec{P} \cdot \vec{r}}{r^3} \right)$$

$$= -\frac{1}{4\pi\epsilon_0} \nabla \left( \vec{P} \cdot \frac{\vec{r}}{r^3} \right)$$

$$= -\frac{1}{4\pi\epsilon_0} \left[ (\vec{P} \cdot \nabla) \left( \frac{\vec{r}}{r^3} \right) + \vec{P} \times \left( \nabla \times \frac{\vec{r}}{r^3} \right) \right]$$

$$= -\frac{1}{4\pi\epsilon_0} \left[ \frac{\vec{P} r^2 - 3(\vec{P} \cdot \vec{r}) \vec{r}}{r^5} \right]$$

$$= \frac{1}{4\pi\epsilon_0} \left[ \frac{3\hat{r}(\hat{r} \cdot \vec{P}) - \vec{P}}{r^3} \right]$$

$$[(\vec{P} \cdot \nabla) \left( \frac{\vec{r}}{r^3} \right)]_i = (\vec{P} \cdot \nabla) \left( \frac{r_i}{r^3} \right) = P_j \nabla_j \left( \frac{r_i}{r^3} \right)$$

$$= \frac{P_j \delta_{ij}}{r^3} + P_j r_i \left( -\frac{3}{r^4} \frac{r_j}{r} \right)$$

$$= \frac{Pr^2 - 3P_j r_i r_j}{r^5}$$

ex : magnetic dipole       $\vec{A}(r) = \frac{\mu_0}{4\pi} \frac{\vec{m} \times \vec{r}}{r^3}$

$$\vec{B} = \nabla \times \vec{A} = \frac{\mu_0}{4\pi} \nabla \times \left( \vec{m} \times \frac{\vec{r}}{r^3} \right) = \frac{\mu_0}{4\pi} \frac{3\hat{r}(\hat{r} \cdot \vec{m}) - \vec{m}}{r^3}$$

$$\text{By } \nabla \times (\vec{a} \times \vec{b}) = (\vec{b} \cdot \nabla) \vec{a} - (\vec{a} \cdot \nabla) \vec{b} - \vec{b} (\nabla \cdot \vec{a}) + \vec{a} (\nabla \cdot \vec{b})$$

and  $\vec{a} = \vec{m}$  ,  $\vec{b} = \frac{\vec{r}}{r^3}$

ex : two dimensional flow  $\vec{V} = U(x, y)\hat{i} - V(x, y)\hat{j}$

incompressible  $\Rightarrow \nabla \cdot \vec{V} = 0$

irrotational  $\Rightarrow \nabla \times \vec{V} = 0$

$$\because \nabla \cdot \vec{V} = 0 \quad \frac{\partial U}{\partial x} - \frac{\partial V}{\partial y} = 0 \Rightarrow \frac{\partial U}{\partial x} = \frac{\partial V}{\partial y}$$

$$\nabla \times \vec{V} = 0 \quad \frac{\partial(-V)}{\partial x} - \frac{\partial U}{\partial y} = 0 \Rightarrow \frac{\partial U}{\partial y} = -\frac{\partial V}{\partial x} \text{ (Couchy-Riemann condition)}$$

$$\frac{\partial}{\partial x} \frac{\partial U}{\partial x} = \frac{\partial}{\partial x} \frac{\partial V}{\partial y} = -\frac{\partial^2 U}{\partial y^2}$$

$$\begin{cases} \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) U = 0 \\ \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) V = 0 \end{cases}$$

ex :  $\nabla \cdot \nabla \phi = \nabla^2 \phi = \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi$

ex :  $\nabla \cdot (\nabla \times \vec{V}) = 0$

$$\begin{aligned} \nabla_i (\nabla \times \vec{V})_i &= \nabla_i (\epsilon_{ijk} \nabla_j V_k) \\ &= \epsilon_{ijk} \nabla_i \nabla_j V_k \quad (= \epsilon_{jik} \nabla_j \nabla_i V_k \text{ 足碼部分 } i, j \Rightarrow j, i, \text{ 要換要全換}) \\ &= -\epsilon_{ijk} \nabla_i \nabla_j V_k = 0 \end{aligned}$$

ex :  $\nabla \times (\nabla \phi) = 0$

$$[\nabla \times (\nabla \phi)]_i = \epsilon_{ijk} \nabla_j \nabla_k \phi = 0$$

ex :  $\nabla \times (\nabla \times \vec{V}) = \nabla(\nabla \cdot \vec{V}) - \nabla^2 \vec{V}$

$$\begin{aligned} [\nabla \times (\nabla \times \vec{V})]_i &= \epsilon_{ijk} \nabla_j (\nabla \times \vec{V})_k \\ &= \epsilon_{ijk} \nabla_j (\epsilon_{klm} \nabla_l V_m) \\ &= (\delta_{il} \delta_{jm} - \delta_{im} \delta_{jl}) \nabla_j \nabla_l V_m \\ &= \nabla_j \nabla_i V_j - \nabla_j \nabla_j V_i \\ &= \nabla(\nabla \cdot \vec{V}) - \nabla^2 \vec{V} \end{aligned}$$

ex : Maxwell equation

$$\left\{ \begin{array}{l} \nabla \cdot \vec{E} = 0 \quad \nabla \times \vec{B} = \epsilon_0 \mu_0 \frac{\partial \vec{E}}{\partial t} \\ \nabla \cdot \vec{B} = 0 \quad \nabla \times \vec{E} = -\frac{\partial \vec{B}}{\partial t} \end{array} \right. \quad (\text{非靜電場, 靜電場 } \nabla \times \vec{E} = 0)$$

磁場隨時間改變

$$\textcircled{1} \quad \nabla \times (\nabla \times \vec{E}) = -\frac{\partial}{\partial t} \nabla \times \vec{B}$$

$$\Rightarrow \nabla(\cancel{\nabla \cdot \vec{E}}^=0) - \nabla^2 \vec{E} = -\frac{\partial}{\partial t} (\epsilon_0 \mu_0 \frac{\partial \vec{E}}{\partial t})$$

$$(\epsilon_0 \mu_0 = \frac{1}{c^2} \Rightarrow c(\text{光速}) = \frac{1}{\sqrt{\epsilon_0 \mu_0}})$$

$$\Rightarrow \nabla^2 \vec{E} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} \vec{E} = 0$$

$$\textcircled{2} \quad \nabla \times (\nabla \times \vec{B}) = \epsilon_0 \mu_0 \nabla \times \frac{\partial \vec{E}}{\partial t}$$

$$\Rightarrow \nabla(\cancel{\nabla \cdot \vec{B}}^=0) - \nabla^2 \vec{B} = \frac{1}{c^2} \frac{\partial}{\partial t} \left( -\frac{\partial \vec{B}}{\partial t} \right)$$

$$\Rightarrow \nabla^2 \vec{B} - \frac{1}{c^2} \frac{\partial^2}{\partial t^2} \vec{B} = 0$$

line integral

$$\int_c \varphi d\vec{r}, \int_c \vec{V} \cdot d\vec{r}, \int_c \vec{V} \times d\vec{r}$$

ex : Conservation Force  $\int_0^b \vec{F} \cdot d\vec{r}$

① independent of path

②  $\oint \vec{F} \cdot d\vec{r} = 0$

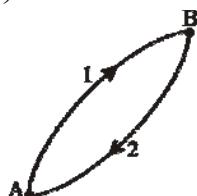
③  $\vec{F} = -\nabla \phi$

④  $\nabla \times \vec{F} = 0$  (stoke's theorem)

$$\int_1 \vec{F} \cdot d\vec{r} = \int_2 \vec{F} \cdot d\vec{r}$$

$$\Rightarrow \int_A^B \vec{F} \cdot d\vec{r} = - \int_B^A \vec{F} \cdot d\vec{r}$$

$$\Rightarrow \oint \vec{F} \cdot d\vec{r} = 0$$



ex :  $\vec{F} = (xe^y, ye^z, ze^x)$

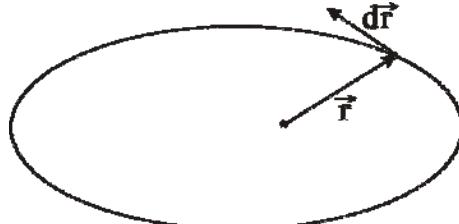
$$\because \nabla \times \vec{F} \neq 0$$

$\therefore \vec{F}$  不守恆

ex :  $\oint \vec{r} \times d\vec{r} = ?$

$$C = \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 , \vec{r} = (a \cos \theta, b \sin \theta, 0)$$

$$d\vec{r} = (-a \sin \theta d\theta, b \cos \theta d\theta, 0)$$



$$\vec{r} \times d\vec{r} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ a \cos \theta & b \sin \theta & 0 \\ -a \sin \theta d\theta & b \cos \theta d\theta & 0 \end{vmatrix} = ab d\theta \hat{k}$$

$$\oint \vec{r} \times d\vec{r} = \hat{k} ab \int_0^{2\pi} d\theta$$

$$= 2\pi ab \hat{k} = 2 \times (\text{橢圓面積})$$

surface integral

$$\int \varphi d\vec{\sigma} , \int \vec{V} \cdot d\vec{\sigma} , \int \vec{V} \times d\vec{\sigma}$$

ex :  $\Phi = \int \vec{B} \cdot d\vec{\sigma}$

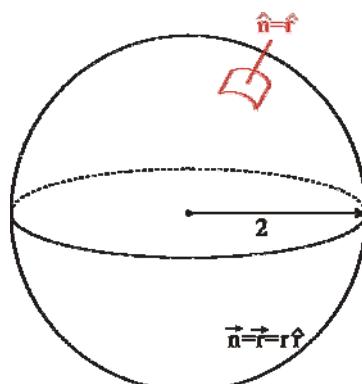
$\Phi$  : 磁通量 magnetic flux

ex :  $\vec{F} = (x, y, z)$  , 在  $x^2 + y^2 + z^2 = 4$  上 ,  $\iint \vec{F} \cdot d\vec{\sigma} = ?$

$$\vec{F} \cdot d\vec{\sigma} = \vec{F} \cdot \hat{n} d\sigma$$

$$= (r\hat{r}) \cdot r d\sigma = r dr$$

$$\iint \vec{F} \cdot d\vec{\sigma} = \iint r d\sigma = \iint (2) d\sigma = 2 \times (4\pi(2)^2) = 32\pi$$



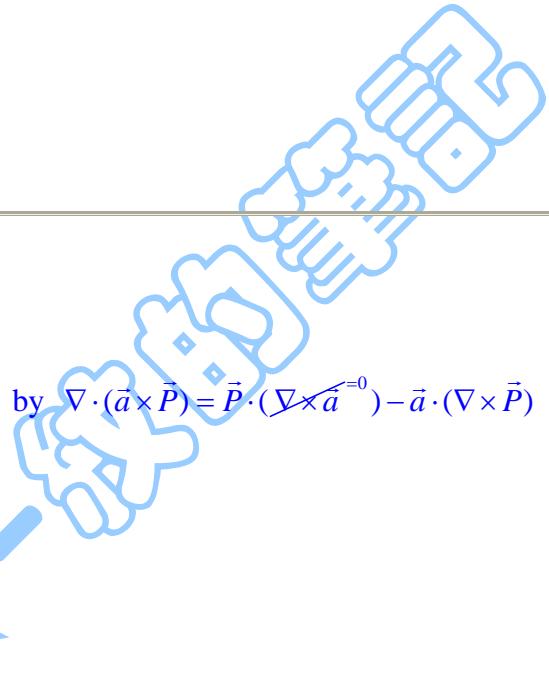
Volume integral

$$\int \vec{V} \cdot d\tau = \hat{i} \int V_x d\tau + \hat{j} \int V_y d\tau + \hat{k} \int V_z d\tau$$

$$\int \varphi d\tau$$

Gauss's Theorem

$$\begin{aligned} \int_V \nabla \cdot \vec{V} d\tau &= \int_S \vec{V} \cdot d\sigma \\ \Rightarrow \sum_{\text{six surface}} \vec{V} \cdot d\vec{\sigma} &= \nabla \cdot \vec{V} d\tau \\ \Rightarrow \sum_{\text{exterior}} \vec{V} \cdot d\vec{\sigma} &= \sum_{\text{volume}} \nabla \cdot \vec{V} d\tau \\ \Rightarrow \int_S \vec{V} \cdot d\vec{\sigma} &= \int_V \nabla \cdot \vec{V} d\tau \end{aligned}$$



Alternate forms

$$(1) \int_S d\vec{\sigma} \times \vec{P} = \int_V \nabla \times \vec{P} d\tau$$

$$\vec{V} = \vec{a} \times \vec{P} \quad \vec{a} : \text{任意常數向量}$$

$$\text{pf: } \oint_S \vec{a} \times \vec{P} \cdot d\vec{\sigma} = \int_V \nabla \cdot (\vec{a} \times \vec{P}) d\tau$$

$$\Rightarrow \oint_S \vec{P} \times d\vec{\sigma} \cdot \vec{a} = - \int_V \vec{a} \cdot (\nabla \times \vec{P}) d\tau$$

$$\Rightarrow \vec{a} \int_V [\vec{P} \times d\vec{\sigma} + \nabla \times \vec{P} d\tau] = 0$$

$$\Rightarrow \int_S d\vec{\sigma} \times \vec{P} = \int_V \nabla \times \vec{P} d\tau$$

$$\text{by } \nabla \cdot (\vec{a} \times \vec{P}) = \vec{P} \cdot (\nabla \times \vec{a}) - \vec{a} \cdot (\nabla \times \vec{P})$$

$$(2) \int_S \varphi d\vec{\sigma} = \int_V \nabla \varphi d\tau$$

$$\vec{V} = \varphi \vec{a} \quad \vec{a} : \text{任意常數向量}$$

$$\text{pf: } \oint_S \varphi \vec{a} \cdot d\vec{\sigma} = \int_V \nabla \cdot (\varphi \vec{a}) d\tau$$

$$\Rightarrow \oint_S \varphi \vec{a} \cdot d\vec{\sigma} = \int_V (\nabla \varphi) \cdot \vec{a} d\tau$$

$$\Rightarrow \vec{a} [\oint_S \varphi d\vec{\sigma} - \int_V \nabla \varphi d\tau] = 0$$

$$\Rightarrow \int_S \varphi d\vec{\sigma} = \int_V \nabla \varphi d\tau$$

$$\text{by } \nabla \cdot (\varphi \vec{a}) = \nabla \varphi \cdot \vec{a} + \varphi \nabla \cdot \vec{a} = 0$$

ex : Green's theorem

$$\int (U \nabla^2 V - V \nabla^2 U) d\tau = \int (U \nabla V - V \nabla U) d\vec{\sigma}$$

$$\text{利用 } \nabla \cdot (U \nabla V) = U \nabla^2 V + \nabla U \cdot \nabla V$$

$$\nabla \cdot (V \nabla U) = V \nabla^2 U + \nabla V \cdot \nabla U$$

$$\text{兩式相減 } \nabla \cdot (U \nabla V - V \nabla U) = U \nabla^2 V - V \nabla^2 U$$

Stoke's Theorem

$$\oint \vec{V} \cdot d\vec{\lambda} = \int_s \nabla \times \vec{V} \cdot d\vec{\sigma}$$

$$\Rightarrow \sum \vec{V} \cdot d\vec{\lambda} = \nabla \times \vec{V} \cdot d\vec{\sigma} \dots \dots \text{只能用在矩形很小時}$$

所有矩形相加  $\Rightarrow \sum_{\substack{\text{最外圈} \\ \text{邊界}}} \vec{V} \cdot d\vec{\lambda} = \sum_{\substack{\text{所有} \\ \text{矩形}}} \nabla \times \vec{V} \cdot d\vec{\sigma}$

$$\Rightarrow \oint \vec{V} \cdot d\vec{\lambda} = \int \nabla \times \vec{V} \cdot d\vec{\sigma}$$

ex : magnetic flux

$$\begin{aligned} \int \vec{B} \cdot d\vec{\sigma} &= \int \nabla \times \vec{A} \cdot d\vec{\sigma} \\ &= \oint_c \vec{A} \cdot d\vec{\lambda} \dots \dots \text{(if } \vec{A} \text{ 是常數向量)} \\ &= \Phi \\ &= A \cdot (2\pi R) \dots \dots \text{(此為特例!)} \end{aligned}$$

Gauss's Law

$$\begin{aligned} \vec{E} &= \frac{q}{4\pi\epsilon_0} \frac{\hat{r}}{r^2} \\ \oint \vec{E} \cdot d\vec{\sigma} &= \oint \frac{q}{4\pi\epsilon_0} \frac{\hat{r}}{r^2} \cdot d\vec{\sigma} \\ &= \frac{q}{4\pi\epsilon_0} \int \nabla \cdot \left( \frac{\hat{r}}{r^2} \right) d\tau \\ &= -\frac{q}{4\pi\epsilon_0} \int \nabla^2 \frac{1}{r} d\tau \\ &= \frac{4\pi q}{4\pi\epsilon_0} \int \delta(\vec{r}) d\tau \\ &= \frac{q}{\epsilon_0} \dots \dots \left( \nabla^2 \left( \frac{1}{r} \right) = -4\pi\delta(\vec{r}) \right) \end{aligned}$$

Dirac delta function

$$\delta(x) = \begin{cases} \infty, & x = 0 \\ 0, & x \neq 0 \end{cases}$$

$$\Rightarrow \int_{-\infty}^{\infty} \delta(x) dx = 1$$

$$\text{pf : } \lim_{\varepsilon \rightarrow 0^+} \delta_\varepsilon(x) = \lim_{\varepsilon \rightarrow 0} \frac{1}{\pi} \frac{\varepsilon}{x^2 + \varepsilon^2}$$



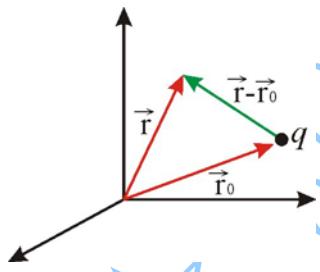
$$\begin{aligned}
 \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\varepsilon}{x^2 + \varepsilon^2} dx &= \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{d \frac{x}{\varepsilon}}{1 + (\frac{x}{\varepsilon})^2} \\
 &= \frac{1}{\pi} \tan^{-1} \left. \frac{x}{\varepsilon} \right|_{-\infty}^{\infty} \\
 &= 1
 \end{aligned}$$

ex :  $x \cdot \delta(x) = 0$

ex : 點電荷電荷密度  $e(\vec{r}) = ?$

$$e(\vec{r}) = q \delta(\vec{r} - \vec{r}_0)$$

$$\int e(\vec{r}) d\tau = \int q \delta(\vec{r} - \vec{r}_0) d\tau$$



應用數學

