

SEMESTER-IV
LECTURE NOTES ON
Vector 1st PART

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REFERENCE BOOK: VECTOR ANALYSIS BY
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8.40 Gradient of a scalar point function

We shall now associate the *directional derivative* of a scalar point function at a point with a special vector called the **gradient**.

DEFINITION. Let S be a level surface of a scalar point function f and let P be a given point on S . Suppose we denote the unit vector normal to S at P by \mathbf{n} , so that \mathbf{n} points in the direction of increasing f .

(i) The directional derivative of f along \mathbf{n} is known as the **normal derivative** and is denoted by

$$\frac{df}{dn} \quad \text{or} \quad df/dn \quad (n = \text{distance from } P \text{ measured along } n).$$

(ii) The gradient of f (denoted by $\text{grad } f$) at the point P is defined to be a vector having magnitude = df/dn and direction same as that of \mathbf{n} ;

$$\text{i.e., } \text{grad } f = \frac{df}{dn} \mathbf{n}.$$

Figure 1

Note. This definition is *invariant* in the sense that $\text{grad } f$ is independent of the choice of the basis.

We observe that for all points of a region $\text{grad } f$ constitutes a **vector field** determined by a scalar field f .

Relation between directional derivative of a scalar point function f at a point in any given direction and gradient of f at that point.

Theorem 8.40.1 The directional derivative of a scalar field f at a point P and in the direction of a unit vector \mathbf{u} through P is given by

$$\frac{df}{ds} = \mathbf{u} \cdot \text{grad } f \quad [s \text{ is the distance measured from } P \text{ along } \mathbf{u}] \quad \text{(II)}$$

that is, the directional derivative of f along \mathbf{u} is the component of $\text{grad } f$ in that direction.

Figure 2

the direction in which the maximum value of the directional derivative of f occurs and the length of $\text{grad } f = |\text{grad } f| = \text{maximum rate of change of } f$.

2. Let

$$\frac{df}{ds_1}, \frac{df}{ds_2}, \frac{df}{ds_3}$$

be the directional derivatives, in the directions of any three mutually orthogonal unit vectors $\mathbf{e}_1, \mathbf{e}_2$ and \mathbf{e}_3 . Then since the directional derivatives in any direction is the component of $\text{grad } f$ in that directions it follows:

$$\mathbf{e}_1 \cdot \text{grad } f = \frac{df}{ds_1}, \quad \mathbf{e}_2 \cdot \text{grad } f = \frac{df}{ds_2}, \quad \mathbf{e}_3 \cdot \text{grad } f = \frac{df}{ds_3}.$$

Hence in compact form

$$\text{grad } f = \frac{df}{ds_1} \mathbf{e}_1 + \frac{df}{ds_2} \mathbf{e}_2 + \frac{df}{ds_3} \mathbf{e}_3. \quad \text{(III)}$$

In particular, if we identify $\mathbf{e}_1, \mathbf{e}_2, \mathbf{e}_3$ with the fundamental system \mathbf{i}, \mathbf{j} and \mathbf{k} , the corresponding directional derivatives are the partial derivatives

$$\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \quad \text{and} \quad \frac{\partial f}{\partial z}.$$

Accordingly, we have

$$\text{grad } f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k}. \quad \text{(IV)}$$

Figure 3

Example 8.50.3. If $f = y/(x^2 + y^2)$, find the magnitude of the directional derivative making a 30° -angle with the positive x -axis at the point $(0, 1)$.

$$\text{Solution. } \text{grad } f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} = \frac{-2xy}{(x^2 + y^2)^2} \mathbf{i} + \frac{x^2 - y^2}{(x^2 + y^2)^2} \mathbf{j}.$$

At the point $(0, 1)$, $\text{grad } f = -\mathbf{j} = (0, -1)$.

The directional derivative is given by

$$\begin{aligned} \frac{df}{ds} &= \mathbf{u} \cdot \text{grad } f, \quad \text{where } \mathbf{u} = \cos 30^\circ \mathbf{i} + \sin 30^\circ \mathbf{j} \\ &= \cos 30^\circ(0) - \sin 30^\circ(1) = -\frac{1}{2}. \end{aligned}$$

Example 8.50.4. Find the gradient and the unit vector normal to the level surface $x^2 + y - z = 1$ at the point $(1, 0, 0)$.

Solution.

$$\begin{aligned} f &= x^2 + y - z \\ \text{grad } f &= 2x\mathbf{i} + \mathbf{j} - \mathbf{k} = 2\mathbf{i} + \mathbf{j} - \mathbf{k} \quad \text{at } (1, 0, 0). \end{aligned}$$

We know that the vector $\text{grad } f$ is in the direction of \mathbf{n} where \mathbf{n} is the unit vector normal to the surface at $(1, 0, 0)$.

$$\therefore \mathbf{n} = \frac{\sqrt{6}}{6} (2\mathbf{i} + \mathbf{j} - \mathbf{k}).$$

Example 8.50.5. Find the directional derivative of $f = xy + yz + zx$ in the direction of the vector $\mathbf{i} + 2\mathbf{j} + 2\mathbf{k}$ at $(1, 2, 0)$.

Solution. $f = xy + yz + zx$; unit vector along $\mathbf{i} + 2\mathbf{j} + 2\mathbf{k}$ is $\frac{1}{3}(\mathbf{i} + 2\mathbf{j} + 2\mathbf{k})$

$$\begin{aligned} \text{grad } f &= (y+z)\mathbf{i} + (z+x)\mathbf{j} + (x+y)\mathbf{k} \\ \frac{df}{ds} &= \frac{\mathbf{i} + 2\mathbf{j} + 2\mathbf{k}}{3} \cdot [(y+z)\mathbf{i} + (z+x)\mathbf{j} + (x+y)\mathbf{k}] \\ &= \frac{1}{3}(4x + 3y + 3z), \quad \text{at the point } (x, y, z) \\ &= \frac{10}{3}, \quad \text{at the point } (1, 2, 0). \end{aligned}$$

Figure 4

8.60 The Del (or Nabla) Operator ∇

We defined the gradient of a scalar point function f independent of co-ordinate axes. But if rectangular cartesian system be considered vectors $\mathbf{i}, \mathbf{j}, \mathbf{k}$ along the three mutually perpendicular axes, then

$$\text{grad } f = \mathbf{i} \frac{\partial f}{\partial x} + \mathbf{j} \frac{\partial f}{\partial y} + \mathbf{k} \frac{\partial f}{\partial z}.$$

We now introduce a symbol *del* (or *nabla*) ∇ (in rectangular system) as a vector operator

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

Hence

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

i.e., ∇f may be considered as the result produced when the vector

$$\nabla = \mathbf{i} \frac{\partial}{\partial x} + \mathbf{j} \frac{\partial}{\partial y} + \mathbf{k} \frac{\partial}{\partial z} \quad \text{acts on } f.$$

Figure 5

or else ∇f may be assumed to be the multiplication of a vector

$$\nabla = i \frac{\partial}{\partial x} + j \frac{\partial}{\partial y} + k \frac{\partial}{\partial z} \quad \text{by a scalar } f.$$

Because of its dual characteristics the symbol ∇ is known as **differential operator**.

Again, we have observed before that the directional derivative of direction of the unit vector $\mathbf{u} = \frac{df}{ds} = \mathbf{u} \cdot \text{grad } f$, where s is the distance along \mathbf{u} .

We may now write

$$\frac{df}{ds} = \mathbf{u} \cdot \nabla f \quad \text{or in equivalent form, } (\mathbf{u} \cdot \nabla) f$$

i.e., the operator d/ds acting on $f \equiv$ the operator $(\mathbf{u} \cdot \nabla)$ acting

Next consider a vector \mathbf{s} of magnitude s (unit vector along \mathbf{s} is \mathbf{u}): t

Now

$$s \frac{df}{ds} = s(\mathbf{u} \cdot \nabla) f = (s\mathbf{u} \cdot \nabla) f = (\mathbf{s} \cdot \nabla) f$$

i.e., the operator $s \frac{d}{ds}$ acting on $f \equiv$ the operator $(\mathbf{s} \cdot \nabla)$ acting

Note. Since d/ds may act on a vector point function \mathbf{F} we shall write

$$\frac{d}{ds} \mathbf{F} = (\mathbf{u} \cdot \nabla) \mathbf{F}.$$

But we shall never write $\mathbf{u}(\nabla \mathbf{F})$ in this case, because then, $\nabla \mathbf{F}$ becomes meaningless.

8.70 The Operators ∇ , $\nabla \cdot$, $\nabla \times$ and ∇^2 : Gradient, Divergence, Curl and Laplacian ¹

All the functions considered in these discussions will be supposed to be continuous and differentiable.

In the previous article we have introduced

$$\text{grad } f = i \frac{\partial f}{\partial x} + j \frac{\partial f}{\partial y} + k \frac{\partial f}{\partial z} = \nabla f.$$

We now introduce three more operators $\nabla \cdot$, $\nabla \times$ and ∇^2 :

$$\nabla \cdot \equiv i \frac{\partial}{\partial x} + j \frac{\partial}{\partial y} + k \frac{\partial}{\partial z}$$

$$\nabla \times \equiv i \times \frac{\partial}{\partial x} + j \times \frac{\partial}{\partial y} + k \times \frac{\partial}{\partial z}$$

$$\text{and } \nabla^2 = \nabla \cdot \nabla \equiv \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}.$$

DO NOT FORGET : ∇ IS AN OPERATOR AND ALSO IT IS A VECTOR.

Figure 7

Figure 6

Let \mathbf{F} be a vector point function and suppose

$$\begin{aligned}\mathbf{F} &= F_1(x, y, z)\mathbf{i} + F_2(x, y, z)\mathbf{j} + F_3(x, y, z)\mathbf{k} \\ &= F_1\mathbf{i} + F_2\mathbf{j} + F_3\mathbf{k} \text{ (in shorter form)}\end{aligned}$$

Then

$$\nabla \cdot \mathbf{F} = \mathbf{i} \cdot \frac{\partial \mathbf{F}}{\partial x} + \mathbf{j} \cdot \frac{\partial \mathbf{F}}{\partial y} + \mathbf{k} \cdot \frac{\partial \mathbf{F}}{\partial z} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$$

$\because \nabla = \mathbf{i} \frac{\partial}{\partial x} + \mathbf{j} \frac{\partial}{\partial y} + \mathbf{k} \frac{\partial}{\partial z}$ and $\mathbf{F} = F_1\mathbf{i} + F_2\mathbf{j} + F_3\mathbf{k}$. Take dot product

$$\begin{aligned}\nabla \times \mathbf{F} &= \mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} + \mathbf{j} \times \frac{\partial \mathbf{F}}{\partial y} + \mathbf{k} \times \frac{\partial \mathbf{F}}{\partial z} \\ &= \mathbf{i} \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) + \mathbf{j} \left(\frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) + \mathbf{k} \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) \\ &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}\end{aligned}$$

and finally if f is a scalar point function, then

Figure 8

Illustrations

Example 8.70.1. If $\mathbf{F} = x^2\mathbf{i} + y^2\mathbf{j} + z^2\mathbf{k}$, then find $\nabla \cdot \mathbf{F}$ and $\nabla \times \mathbf{F}$.

Solution.

$$\begin{aligned}\nabla \cdot \mathbf{F} &= \sum \mathbf{i} \cdot \frac{\partial \mathbf{F}}{\partial x} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \\ &= \frac{\partial}{\partial x}(x^2) + \frac{\partial}{\partial y}(y^2) + \frac{\partial}{\partial z}(z^2) = 2(x + y + z)\end{aligned}$$

$$\begin{aligned}\text{and } \nabla \times \mathbf{F} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 & y^2 & z^2 \end{vmatrix} \\ &= \mathbf{i} \left[\frac{\partial}{\partial y}(z^2) - \frac{\partial}{\partial z}(y^2) \right] - \mathbf{j} \left[\frac{\partial}{\partial x}(z^2) - \frac{\partial}{\partial z}(x^2) \right] + \mathbf{k} \left[\frac{\partial}{\partial x}(y^2) - \frac{\partial}{\partial y}(x^2) \right] \\ &= 0\mathbf{i} + 0\mathbf{j} + 0\mathbf{k} = \mathbf{0}.\end{aligned}$$

Figure 9

$$(i) \operatorname{div} \mathbf{F} = \nabla \cdot \mathbf{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}.$$

$$(ii) \operatorname{curl} \mathbf{F} \text{ (also known as } \operatorname{rot} \mathbf{F}) = \nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}.$$

2. The operator $\nabla^2 = \nabla \cdot \nabla$ is called the **Laplacian**.

If f is a scalar point function then

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

is called **Laplace equation**.

Any function f which satisfies the partial differential equation $\nabla^2 u = 0$ is called a **Harmonic function**.

Remember, however, that if \mathbf{F} be a vector point function, then $\nabla^2 \mathbf{F}$ will mean $\nabla(\nabla \cdot \mathbf{F})$ or $(\operatorname{grad} \operatorname{div} \mathbf{F})$.

Example 8.70.2. If $\mathbf{F} = xy \sin z \mathbf{i} + y^2 \sin x \mathbf{j} + z^2 \sin xy \mathbf{k}$, then find $\operatorname{div} \mathbf{F}$ at the point $(0, \pi/2, \pi/2)$.

Solution.

$$\begin{aligned} \operatorname{div} \mathbf{F} &= \nabla \cdot \mathbf{F} = \frac{\partial}{\partial x}(xy \sin z) + \frac{\partial}{\partial y}(y^2 \sin x) + \frac{\partial}{\partial z}(z^2 \sin xy) \\ &= y \sin z + 2y \sin x + 2z \sin xy, \text{ at any point } (x, y, z) \\ &= \pi/2 \quad (\text{if we put } x = 0, y = \pi/2, z = \pi/2) \end{aligned}$$

Figure 10

i.e., when $\mathbf{i} + \mathbf{j} + \mathbf{k} = 0$, i.e., when $\mathbf{u} = -\mathbf{e}$.

Example 8.70.5. Find the constants a, b, c so that the vector

$$\mathbf{w} = (x + 2y + az)\mathbf{i} + (bx - 3y - z)\mathbf{j} + (4x + cy + 2z)\mathbf{k}$$

becomes irrotational.

Solution. \mathbf{w} is irrotational when $\nabla \times \mathbf{w} = \mathbf{0}$,

$$\text{i.e., when } \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x + 2y + az & bx - 3y - z & 4x + cy + 2z \end{vmatrix} = 0$$

$$\text{i.e., when } \left\{ \frac{\partial}{\partial y}(4x + cy + 2z) - \frac{\partial}{\partial z}(bx - 3y - z) \right\} \mathbf{i} + \text{etc.} =$$

$$\text{i.e., when } \mathbf{i}(c + 1) - \mathbf{j}(4 - a) + \mathbf{k}(b - 2) = 0\mathbf{i} + 0\mathbf{j} + 0\mathbf{k}$$

$$\text{i.e., when } c = -1, 4 = a, b = 2.$$

Example 8.70.6. If $\varphi = 2x^3y^2z^4$, then prove that

$$\operatorname{div}(\operatorname{grad} \varphi) = 12xy^2z^4 + 4x^3z^4 + 24x^3y^2z^2.$$

$$\text{Solution. } \operatorname{div}(\operatorname{grad} \varphi) = \nabla \cdot \nabla \varphi = (\nabla \cdot \nabla)\varphi = \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right)$$

$$\text{Now } \frac{\partial \varphi}{\partial x} = 6x^2y^2z^4, \quad \frac{\partial^2 \varphi}{\partial x^2} = 12xy^2z^4; \text{ etc. Now complete.}$$

Figure 11

Example 8.70.7. Verify $\nabla^2 u = 0$ if $u = x^2 - y^2 + 4z$. [Similar to E

Problems involving \mathbf{r} and r .

Let $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$. Then $r = |\mathbf{r}| = \sqrt{x^2 + y^2 + z^2}$.

IMPORTANT RESULTS (May be used wherever necessary)

Example 8.70.8. Given $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ and \mathbf{c} is any constant vector

(i) $\text{div } \mathbf{r} = 3$, $\text{div } \mathbf{c} = 0$; (ii) $\text{curl } \mathbf{r} = \mathbf{0}$, $\text{curl } \mathbf{c} = \mathbf{0}$;

(iii) $\text{div}(\mathbf{r} \times \mathbf{c}) = 0$ but $\text{curl}(\mathbf{r} \times \mathbf{c}) = -2\mathbf{c}$.

Solution. (i) $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$; $\text{div } \mathbf{r} = \nabla \cdot \mathbf{r}$, i.e., $\frac{\partial}{\partial x}(x) + \frac{\partial}{\partial y}(y) +$

$$(ii) \text{curl } \mathbf{r} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x & y & z \end{vmatrix} = 0\mathbf{i} + 0\mathbf{j} + 0\mathbf{k} = \mathbf{0}.$$

Figure 12

Similarly, $\text{curl } \mathbf{c} = \mathbf{0}$ (Take, $\mathbf{c} = c_1\mathbf{i} + c_2\mathbf{j} + c_3\mathbf{k}$).

$$(iii) \mathbf{r} \times \mathbf{c} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ x & y & z \\ c_1 & c_2 & c_3 \end{vmatrix} = \mathbf{i}(c_3y - c_2z) - \mathbf{j}(c_3x - c_1z) + \mathbf{k}(c_2x -$$

Now check $\nabla \cdot \mathbf{r} \times \mathbf{c} = \frac{\partial}{\partial x}(c_3y - c_2z) + \text{etc.} = 0$.

$$\text{But } \text{curl}(\mathbf{r} \times \mathbf{c}) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ c_3y - c_2z & c_1z - c_3x & c_2x - c_1y \end{vmatrix} \\ = -2c_1\mathbf{i} - 2c_2\mathbf{j} - 2c_3\mathbf{k} = -2\mathbf{c}.$$

Figure 13

Differentiation Formulas : Proofs given below

SUMS:

I. $\nabla(f \pm g) = \nabla f \pm \nabla g$

II. $\nabla \cdot (\mathbf{F} \pm \mathbf{G}) = \nabla \cdot \mathbf{F} \pm \nabla \cdot \mathbf{G}$

III. $\nabla \times (\mathbf{F} \pm \mathbf{G}) = \nabla \times \mathbf{F} \pm \nabla \times \mathbf{G}$.

Thus **grad**, **div** or **curl** is each distributive with respect to the sum and difference of functions (scalar point function or vector point function, as the case may be).

PRODUCTS:

IV. $\nabla(fg) = f\nabla g + g\nabla f$ [grad $(fg) = f \text{ grad } g + g \text{ grad } f$]

V. $\nabla(\mathbf{F} \cdot \mathbf{G}) = \mathbf{F} \times (\nabla \times \mathbf{G}) + \mathbf{G} \times (\nabla \times \mathbf{F}) + (\mathbf{F} \cdot \nabla)\mathbf{G} + (\mathbf{G} \cdot \nabla)\mathbf{F}$

VI. $\nabla \cdot (\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot \text{curl } \mathbf{F} - \mathbf{F} \cdot \text{curl } \mathbf{G}$.

i.e., $\text{div}(\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot (\nabla \times \mathbf{F}) - \mathbf{F} \cdot (\nabla \times \mathbf{G})$

VII. $\nabla \times (\mathbf{F} \times \mathbf{G}) = \mathbf{F}(\nabla \cdot \mathbf{G}) - \mathbf{G}(\nabla \cdot \mathbf{F}) + (\mathbf{G} \cdot \nabla)\mathbf{F} - (\mathbf{F} \cdot \nabla)\mathbf{G}$

$\text{curl } \mathbf{F} \times \mathbf{G} = \mathbf{F} \text{ div } \mathbf{G} - \mathbf{G} \text{ div } \mathbf{F} + (\mathbf{G} \cdot \nabla)\mathbf{F} - (\mathbf{F} \cdot \nabla)\mathbf{G}$

Figure 14

DIVERGENCE AND CURL OF ONE SCALAR FUNCTION MULTIPLIED BY ONE VECTOR FUNCTION:

- III. $\nabla \cdot (f\mathbf{F}) = f(\nabla \cdot \mathbf{F}) + \mathbf{F} \cdot \nabla f$
 divergence of $f\mathbf{F} = f$ divergence of $\mathbf{F} + \mathbf{F} \cdot \text{grad } f$.
- IX. $\nabla \times (f\mathbf{F}) = \nabla f \times \mathbf{F} + f(\nabla \times \mathbf{F})$
 curl of $f\mathbf{F} = \text{grad } f \times \mathbf{F} + f \text{curl } \mathbf{F}$. [C.H. 2000]

SECOND ORDER DIFFERENTIAL OPERATORS:

- X. $\nabla \cdot \nabla f = \nabla^2 f$ (div of $\text{grad } f \equiv \text{Laplacian } f$ where f is a scalar point function)
 $\nabla^2 f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2}$.
- But $\nabla^2 \mathbf{F} = \nabla(\nabla \cdot \mathbf{F}) - \text{grad}(\text{div } \mathbf{F})$
- XI. $\nabla \times \nabla f = \mathbf{0}$; $\nabla \cdot (\nabla \times \mathbf{F}) = 0$.
 curl (grad f) = $\mathbf{0}$; div (curl \mathbf{F}) = 0 .
- XII. $\nabla \times (\nabla \times \mathbf{F}) = \nabla(\nabla \cdot \mathbf{F}) - \mathbf{F}\nabla^2$
 curl curl $\mathbf{F} = \text{grad}(\text{div } \mathbf{F}) - \text{Laplacian } \mathbf{F}$

Proofs of differentiation Formulas:

Formula I. To prove

$$\begin{aligned} \nabla(f+g) &= \sum i \frac{\partial}{\partial x}(f+g) = \sum i \left\{ \frac{\partial f}{\partial x} + \frac{\partial g}{\partial x} \right\} \\ &= \sum i \frac{\partial f}{\partial x} + \sum i \frac{\partial g}{\partial x} = \nabla f + \nabla g \end{aligned}$$

Similar proof for $\nabla(f-g) = \nabla f - \nabla g$.

Figure 15

Formula II. To prove: $\nabla \cdot (\mathbf{F} + \mathbf{G}) = \nabla \cdot \mathbf{F} + \nabla \cdot \mathbf{G}$.

$$\begin{aligned} \nabla \cdot (\mathbf{F} + \mathbf{G}) &= \left(\hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \cdot (\mathbf{F} + \mathbf{G}) \\ &= \hat{i} \cdot \frac{\partial}{\partial x}(\mathbf{F} + \mathbf{G}) + \hat{j} \cdot \frac{\partial}{\partial y}(\mathbf{F} + \mathbf{G}) + \hat{k} \cdot \frac{\partial}{\partial z}(\mathbf{F} + \mathbf{G}) \\ &= \hat{i} \cdot \left(\frac{\partial \mathbf{F}}{\partial x} + \frac{\partial \mathbf{G}}{\partial x} \right) + \hat{j} \cdot \left(\frac{\partial \mathbf{F}}{\partial y} + \frac{\partial \mathbf{G}}{\partial y} \right) + \hat{k} \cdot \left(\frac{\partial \mathbf{F}}{\partial z} + \frac{\partial \mathbf{G}}{\partial z} \right) \\ &= \left(\hat{i} \cdot \frac{\partial \mathbf{F}}{\partial x} + \hat{j} \cdot \frac{\partial \mathbf{F}}{\partial y} + \hat{k} \cdot \frac{\partial \mathbf{F}}{\partial z} \right) + \left(\hat{i} \cdot \frac{\partial \mathbf{G}}{\partial x} + \hat{j} \cdot \frac{\partial \mathbf{G}}{\partial y} + \hat{k} \cdot \frac{\partial \mathbf{G}}{\partial z} \right) \\ &= \nabla \cdot \mathbf{F} + \nabla \cdot \mathbf{G} \end{aligned}$$

Formula III. To prove: $\nabla \times (\mathbf{F} + \mathbf{G}) = \nabla \times \mathbf{F} + \nabla \times \mathbf{G}$.

$$\begin{aligned} \nabla \times (\mathbf{F} + \mathbf{G}) &= \mathbf{i} \times \frac{\partial}{\partial x}(\mathbf{F} + \mathbf{G}) + \mathbf{j} \times \frac{\partial}{\partial y}(\mathbf{F} + \mathbf{G}) + \mathbf{k} \times \frac{\partial}{\partial z}(\mathbf{F} + \mathbf{G}) \\ &= \sum \mathbf{i} \times \frac{\partial}{\partial x}(\mathbf{F} + \mathbf{G}) = \sum \mathbf{i} \times \left\{ \frac{\partial \mathbf{F}}{\partial x} + \frac{\partial \mathbf{G}}{\partial x} \right\} \\ &= \sum \mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} + \sum \mathbf{i} \times \frac{\partial \mathbf{G}}{\partial x} \\ &= \nabla \times \mathbf{F} + \nabla \times \mathbf{G}. \end{aligned}$$

Figure 16

Formula IV. To prove: $\nabla(fg) = f\nabla g + g\nabla f$.

$$\begin{aligned}\nabla(fg) &= \mathbf{i} \frac{\partial}{\partial x}(fg) + \mathbf{j} \frac{\partial}{\partial y}(fg) + \mathbf{k} \frac{\partial}{\partial z}(fg) \\ &= \sum \mathbf{i} \left(f \frac{\partial g}{\partial x} + g \frac{\partial f}{\partial x} \right) = \sum \mathbf{i} f \frac{\partial g}{\partial x} + \sum \mathbf{i} g \frac{\partial f}{\partial x} \\ &= f \sum \mathbf{i} \frac{\partial g}{\partial x} + g \sum \mathbf{i} \frac{\partial f}{\partial x} = f\nabla g + g\nabla f.\end{aligned}$$

Formula V. To prove:

$$\begin{aligned}\nabla(\mathbf{F} \cdot \mathbf{G}) &= \mathbf{F} \times (\nabla \times \mathbf{G}) + \mathbf{G} \times (\nabla \times \mathbf{F}) + (\mathbf{F} \cdot \nabla)\mathbf{G} + (\mathbf{G} \cdot \nabla)\mathbf{F} \\ \nabla(\mathbf{F} \cdot \mathbf{G}) &= \sum \mathbf{i} \frac{\partial}{\partial x}(\mathbf{F} \cdot \mathbf{G}) = \sum \mathbf{i} \left\{ \mathbf{F} \cdot \frac{\partial \mathbf{G}}{\partial x} + \mathbf{G} \cdot \frac{\partial \mathbf{F}}{\partial x} \right\} \\ &= \sum \mathbf{i} \mathbf{F} \cdot \frac{\partial \mathbf{G}}{\partial x} + \sum \mathbf{i} \mathbf{G} \cdot \frac{\partial \mathbf{F}}{\partial x}\end{aligned}$$

Now see that

$$\mathbf{F} \times \left(\mathbf{i} \times \frac{\partial \mathbf{G}}{\partial x} \right) = \left(\mathbf{F} \cdot \frac{\partial \mathbf{G}}{\partial x} \right) \mathbf{i} - (\mathbf{F} \cdot \mathbf{i}) \frac{\partial \mathbf{G}}{\partial x}$$

Figure 17

Similarly,

$$\mathbf{i} \left(\mathbf{G} \cdot \frac{\partial \mathbf{F}}{\partial x} \right) = \mathbf{G} \times \left(\mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} \right) + (\mathbf{G} \cdot \mathbf{i}) \frac{\partial \mathbf{F}}{\partial x}.$$

Hence,

$$\begin{aligned}\nabla(\mathbf{F} \cdot \mathbf{G}) &= \sum \mathbf{F} \times \left(\mathbf{i} \times \frac{\partial \mathbf{G}}{\partial x} \right) + \sum \mathbf{G} \times \left(\mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} \right) \\ &\quad + \sum (\mathbf{F} \cdot \mathbf{i}) \frac{\partial \mathbf{G}}{\partial x} + \sum (\mathbf{G} \cdot \mathbf{i}) \frac{\partial \mathbf{F}}{\partial x} \\ &= \mathbf{F} \times \sum \mathbf{i} \times \frac{\partial \mathbf{G}}{\partial x} + \mathbf{G} \times \sum \mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} \\ &\quad + \sum (\mathbf{F} \cdot \mathbf{i}) \frac{\partial \mathbf{G}}{\partial x} + \sum (\mathbf{G} \cdot \mathbf{i}) \frac{\partial \mathbf{F}}{\partial x} \\ &= \mathbf{F} \times (\nabla \times \mathbf{G}) + \mathbf{G} \times (\nabla \times \mathbf{F}) + (\mathbf{F} \cdot \nabla)\mathbf{G} + (\mathbf{G} \cdot \nabla)\mathbf{F}.\end{aligned}$$

Figure 18

Formula VI. To prove: $\nabla \cdot (\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot (\nabla \times \mathbf{F}) - \mathbf{F} \cdot (\nabla \times \mathbf{G})$

$$\begin{aligned}\nabla \cdot (\mathbf{F} \times \mathbf{G}) &= \sum_i \mathbf{i} \cdot \frac{\partial}{\partial x} (\mathbf{F} \times \mathbf{G}) = \sum_i \mathbf{i} \cdot \left\{ \frac{\partial \mathbf{F}}{\partial x} \times \mathbf{G} + \mathbf{F} \times \frac{\partial \mathbf{G}}{\partial x} \right\} \\ &= \sum_i \mathbf{i} \cdot \frac{\partial \mathbf{F}}{\partial x} \times \mathbf{G} + \sum_i \mathbf{i} \cdot \mathbf{F} \times \frac{\partial \mathbf{G}}{\partial x} \\ &= \sum \left(\mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} \right) \cdot \mathbf{G} - \sum \left(\mathbf{i} \times \frac{\partial \mathbf{G}}{\partial x} \right) \cdot \mathbf{F} \\ &\quad \text{[Remember: } \mathbf{a} \cdot \mathbf{b} \times \mathbf{c} = \mathbf{a} \times \mathbf{b} \cdot \mathbf{c}] \\ &= \nabla \times \mathbf{F} \cdot \mathbf{G} - \nabla \times \mathbf{G} \cdot \mathbf{F} = \mathbf{G} \cdot (\nabla \times \mathbf{F}) - \mathbf{F} \cdot (\nabla \times \mathbf{G}).\end{aligned}$$

Formula VII. To prove:

$$\nabla \times (\mathbf{F} \times \mathbf{G}) = \mathbf{F}(\nabla \cdot \mathbf{G}) - \mathbf{G}(\nabla \cdot \mathbf{F}) + (\mathbf{G} \cdot \nabla)\mathbf{F} - (\mathbf{F} \cdot \nabla)\mathbf{G}.$$

$$\begin{aligned}\nabla \times (\mathbf{F} \times \mathbf{G}) &= \sum_i \mathbf{i} \times \frac{\partial}{\partial x} (\mathbf{F} \times \mathbf{G}) = \sum_i \mathbf{i} \times \left\{ \frac{\partial \mathbf{F}}{\partial x} \times \mathbf{G} + \mathbf{F} \times \frac{\partial \mathbf{G}}{\partial x} \right\} \\ &= \sum_i \mathbf{i} \times \left(\mathbf{F} \times \frac{\partial \mathbf{G}}{\partial x} \right) + \sum_i \mathbf{i} \times \left(\frac{\partial \mathbf{F}}{\partial x} \times \mathbf{G} \right) \\ &= \sum \left\{ \left(\mathbf{i} \cdot \frac{\partial \mathbf{G}}{\partial x} \right) \mathbf{F} - (\mathbf{i} \cdot \mathbf{F}) \frac{\partial \mathbf{G}}{\partial x} \right\} + \sum \left\{ (\mathbf{i} \cdot \mathbf{G}) \frac{\partial \mathbf{F}}{\partial x} - \left(\mathbf{i} \cdot \frac{\partial \mathbf{F}}{\partial x} \right) \mathbf{G} \right\}\end{aligned}$$

Arranging in a proper way,

$$\begin{aligned}&= \mathbf{F} \sum_i \mathbf{i} \cdot \frac{\partial \mathbf{G}}{\partial x} - \mathbf{G} \sum_i \mathbf{i} \cdot \frac{\partial \mathbf{F}}{\partial x} + \sum (\mathbf{G} \cdot \mathbf{i}) \frac{\partial \mathbf{F}}{\partial x} - \sum (\mathbf{F} \cdot \mathbf{i}) \frac{\partial \mathbf{G}}{\partial x} \\ &= \mathbf{F}(\nabla \cdot \mathbf{G}) - \mathbf{G}(\nabla \cdot \mathbf{F}) + (\mathbf{G} \cdot \nabla)\mathbf{F} - (\mathbf{F} \cdot \nabla)\mathbf{G} \\ &\quad \left[\text{see that } (\mathbf{G} \cdot \mathbf{i}) \frac{\partial \mathbf{F}}{\partial x} = \left(\mathbf{G} \cdot \mathbf{i} \frac{\partial}{\partial x} \right) \mathbf{F} \right]\end{aligned}$$

Formula VIII can be proved in a similar manner as we have proved **Formula IX** below:

Figure 19

Formula IX. To prove: $\nabla \times (f\mathbf{F}) = \nabla f \times \mathbf{F} + f(\nabla \times \mathbf{F})$

$$\begin{aligned}\nabla \times (f\mathbf{F}) &= \sum_i \mathbf{i} \times \frac{\partial}{\partial x} (f\mathbf{F}) = \sum_i \mathbf{i} \times \left\{ \frac{\partial f}{\partial x} \mathbf{F} + f \frac{\partial \mathbf{F}}{\partial x} \right\} \\ &= \sum_i \mathbf{i} \times \frac{\partial f}{\partial x} \mathbf{F} + \sum_i \mathbf{i} \times f \frac{\partial \mathbf{F}}{\partial x} \\ &= \sum \left\{ \mathbf{i} \frac{\partial f}{\partial x} \times \mathbf{F} \right\} + \sum \left(\mathbf{i} \times \frac{\partial \mathbf{F}}{\partial x} \right) f \\ &= \nabla f \times \mathbf{F} + f(\nabla \times \mathbf{F})\end{aligned}$$

In particular, $\nabla \times (f(r)\mathbf{r}) = \mathbf{0}$ ($\mathbf{r} = x\hat{i} + y\hat{j} + z\hat{k}$)

For,

$$\begin{aligned}\nabla \times (f(r)\mathbf{r}) &= \nabla f(r) \times \mathbf{r} + f(r) \nabla \times \mathbf{r} \\ &= \nabla f(r) \times \mathbf{r} \quad (\because \nabla \times \mathbf{r} = \mathbf{0}) \\ &= \left\{ \frac{\partial}{\partial x} f(r)\hat{i} + \frac{\partial}{\partial y} f(r)\hat{j} + \frac{\partial}{\partial z} f(r)\hat{k} \right\} \times \mathbf{r} \\ &= \left\{ f'(r) \frac{x}{r} \hat{i} + f'(r) \frac{y}{r} \hat{j} + f'(r) \frac{z}{r} \hat{k} \right\} \times \mathbf{r} \\ &= \frac{f'(r)}{r} (x\hat{i} + y\hat{j} + z\hat{k}) \times \mathbf{r} = \frac{f'(r)}{r} \mathbf{r} \times \mathbf{r} = \mathbf{0}.\end{aligned}$$

In other words, the vector $f(r)\mathbf{r}$ is irrotational.

A note on second order differential operators:

Figure 20