

MATH 2010E ADVANCED CALCULUS I

LECTURE 4

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13.2 — Integrals of vector functions

Let I be an interval in \mathbb{R} , and let $\mathbf{x} : I \rightarrow \mathbb{R}^m$ be a curve in \mathbb{R}^m . Let

$$\mathbf{x}(t) = (x_1(t), x_2(t), \dots, x_m(t)).$$

Then

$$\int \mathbf{x}(t)dt = \left(\int x_1(t)dt, \int x_2(t)dt, \dots, \int x_m(t)dt \right)$$

if either side exists. If the antiderivative of each component is $\int x_i(t)dt = X_i(t) + C_i$, then

$$\int \mathbf{x}(t)dt = (X_1(t), X_2(t), \dots, X_m(t)) + \mathbf{C}.$$

For **definite integrals**,

$$\begin{aligned} \int_a^b \mathbf{x}(t)dt &= \left(\int_a^b x_1(t)dt, \int_a^b x_2(t)dt, \dots, \int_a^b x_m(t)dt \right) \\ &= (X_1(b), X_2(b), \dots, X_m(b)) - (X_1(a), X_2(a), \dots, X_m(a)). \end{aligned}$$

13.2 — Projectile motion

Consider a projectile motion in \mathbb{R}^2 . Let the initial position of the projectile motion be the origin $\mathbf{0}$, and let the initial velocity vector be \mathbf{v}_0 . The gravity asserts a constant acceleration $\mathbf{a} = -g\hat{\mathbf{j}}$. In other words, if the projectile is given by $\mathbf{x}(t)$, where $t \in [0, \infty)$, then

$$\mathbf{x}(0) = \mathbf{0}, \quad \mathbf{x}'(0) = \mathbf{v}_0, \quad \mathbf{x}''(t) = -g\hat{\mathbf{j}}.$$

Hence,

$$\mathbf{x}'(t) = \int -g\hat{\mathbf{j}}dt = -gt\hat{\mathbf{j}} + \mathbf{C}.$$

By $\mathbf{x}'(0) = \mathbf{v}_0$, we have $\mathbf{C} = \mathbf{v}_0$. Now,

$$\mathbf{x}(t) = \int -gt\hat{\mathbf{j}} + \mathbf{v}_0 = -\frac{1}{2}gt^2\hat{\mathbf{j}} + \mathbf{v}_0t + \tilde{\mathbf{C}}.$$

By $\mathbf{x}(0) = \mathbf{0}$, we have $\tilde{\mathbf{C}} = \mathbf{0}$. Therefore,

$$\mathbf{x}(t) = -\frac{1}{2}gt^2\hat{\mathbf{j}} + \mathbf{v}_0t = (\|\mathbf{v}_0\| \cos \alpha)t\hat{\mathbf{i}} + \left((\|\mathbf{v}_0\| \sin \alpha)t - \frac{1}{2}gt^2 \right)\hat{\mathbf{j}},$$

where α is the angle between \mathbf{v}_0 and the x -axis.

With this formula, we can obtain the following results.

- Maximum height

$x_2'(t) = \|\mathbf{v}_0\| \sin \alpha - gt = 0$ implies $t = \frac{\|\mathbf{v}_0\| \sin \alpha}{g}$. Since $x_2''(t) = -g < 0$, we know that $x_2\left(\frac{\|\mathbf{v}_0\| \sin \alpha}{g}\right) = \frac{(\|\mathbf{v}_0\| \sin \alpha)^2}{2g}$ is the global maximum.

- Flight time

$x_2(t) = 0$ implies $t = 0$ or $t = \frac{2\|\mathbf{v}_0\| \sin \alpha}{g}$, where the second value gives the flight time.

- Range

At the end of the flight time, $x_1\left(\frac{2\|\mathbf{v}_0\| \sin \alpha}{g}\right) = \frac{\|\mathbf{v}_0\|^2 \sin 2\alpha}{g}$.

13.3 — Arc length of a curve

Let I be an interval in \mathbb{R} , and let $\mathbf{x} : I \rightarrow \mathbb{R}^m$ be a smooth curve in \mathbb{R}^m . The arc length of the curve for $t \in [a, b]$ is

$$\int_a^b \|\mathbf{x}'(t)\| dt = \int_a^b \sqrt{(x_1'(t))^2 + (x_2'(t))^2 + \cdots + (x_m'(t))^2} dt.$$

Example 1. Let $\mathbf{x}(t) = (\cos t, \sin t, t)$, $t \in [0, 2\pi]$ be the helix curve.

- Find the tangent line at $t = \pi$.
- Find the length of the curve.

Solution. (a) The tangent line is

$$\begin{aligned} \{\mathbf{x}(\pi) + t\mathbf{x}'(\pi) : t \in \mathbb{R}\} &= \{(\cos \pi, \sin \pi, \pi) + t(-\sin \pi, \cos \pi, 1) : t \in \mathbb{R}\} \\ &= \{(-1, 0, \pi) + t(0, -1, 1) : t \in \mathbb{R}\}. \end{aligned}$$

(b) The length is

$$\int_0^{2\pi} \|(-\sin t, \cos t, 1)\| dt = \int_0^{2\pi} \sqrt{(-\sin t)^2 + \cos^2 t + 1} dt = \sqrt{2}t \Big|_0^{2\pi} = 2\sqrt{2}\pi.$$

□

Given a smooth curve $\mathbf{x}(t)$, it will be very convenient if we can reparametrize the curve so that all tangent vectors are of unit length. Such a parametrization is called the **arc length parametrization**, given by

$$s(t) = \int_{t_0}^t \|\mathbf{x}'(\tau)\| d\tau = \int_{t_0}^t \sqrt{(x_1'(\tau))^2 + (x_2'(\tau))^2 + \cdots + (x_m'(\tau))^2} d\tau.$$

Example 2. Reparametrize the curve $\mathbf{x}(t) = (\cos t, \sin t, t)$ using the arc length parameter.

Solution. Let $t_0 = 0$.

$$s(t) = \int_0^t \sqrt{(-\sin \tau)^2 + \cos^2 \tau + 1} \, d\tau = \sqrt{2}t.$$

In other words, $t = \frac{\sqrt{2}s}{2}$. Hence,

$$\tilde{\mathbf{x}}(s) = \mathbf{x}(t(s)) = \left(\cos \frac{\sqrt{2}s}{2}, \sin \frac{\sqrt{2}s}{2}, \frac{\sqrt{2}s}{2} \right).$$

□

Since \mathbf{x} is a smooth curve, \mathbf{x}' is continuous by definition of smoothness, implying that $\|\mathbf{x}'(\tau)\|$ is also continuous. By Fundamental Theorem of Calculus (of scalar valued functions),

$$\frac{ds}{dt} = \|\mathbf{x}'(t)\|.$$

Therefore,

$$\begin{aligned} \tilde{\mathbf{x}}'(s) &= \frac{d\tilde{\mathbf{x}}(s)}{ds} \\ &= \frac{d\mathbf{x}(t(s))}{ds} \\ &= \left(\frac{dx_1(t(s))}{ds}, \frac{dx_2(t(s))}{ds}, \dots, \frac{dx_m(t(s))}{ds} \right) \\ &= \left(\frac{dx_1(t)}{dt} \frac{dt}{ds}, \frac{dx_2(t)}{dt} \frac{dt}{ds}, \dots, \frac{dx_m(t)}{dt} \frac{dt}{ds} \right) \quad (\text{by chain rule of scalar valued functions}) \\ &= \left(\frac{dx_1(t)}{dt}, \frac{dx_2(t)}{dt}, \dots, \frac{dx_m(t)}{dt} \right) \frac{dt}{ds} \\ &= \mathbf{x}'(t) \frac{1}{ds/dt} \\ &= \frac{\mathbf{x}'(t)}{\|\mathbf{x}'(t)\|}. \end{aligned}$$

This shows that all tangent vectors of $\tilde{\mathbf{x}}(s)$ are of unit length.

For the convenience of future discussions, we let $\mathbf{T} = \frac{\mathbf{x}'(t)}{\|\mathbf{x}'(t)\|} = \tilde{\mathbf{x}}'(s)$ be the **unit tangent vector**.

13.4 — Curvature and normal vectors of a curve

Let I be an interval in \mathbb{R} , and let $\mathbf{x} : I \rightarrow \mathbb{R}^m$ be a smooth curve in \mathbb{R}^m . The **curvature** of the curve is defined as

$$\kappa = \left\| \frac{d\mathbf{T}}{ds} \right\|.$$

If the curve \mathbf{x} is not parametrized using the arc length parameter, then

$$\begin{aligned}\kappa &= \left\| \frac{d\mathbf{T}}{ds} \right\| \\ &= \left\| \frac{d\mathbf{T}}{dt} \frac{dt}{ds} \right\| \quad (\text{by chain rule}) \\ &= \left\| \frac{d\mathbf{T}}{dt} \right\| \frac{1}{|ds/dt|} \\ &= \frac{1}{\|\mathbf{x}'(t)\|} \left\| \frac{d\mathbf{T}}{dt} \right\|.\end{aligned}$$

Example 3. $\mathbf{x}(t) = \mathbf{p} + t\mathbf{v}$, $t \in \mathbb{R}$ is a straight line. Find the curvature κ .

Solution. $\mathbf{T} = \frac{\mathbf{x}'(t)}{\|\mathbf{x}'(t)\|} = \frac{\mathbf{v}}{\|\mathbf{v}\|}$ is a constant vector independent of t . Hence, the curvature is

$$\kappa = \frac{1}{\|\mathbf{v}\|} \left\| \frac{d(\mathbf{v}/\|\mathbf{v}\|)}{dt} \right\| = \frac{1}{\|\mathbf{v}\|} \|\mathbf{0}\| = 0.$$

□

Example 4. Let $\mathbf{x}(t) = (r \cos t, r \sin t)$, $t \in \mathbb{R}$. Find the curvature κ .

Solution. $\mathbf{T} = \frac{\mathbf{x}'(t)}{\|\mathbf{x}'(t)\|} = \frac{(-r \sin t, r \cos t)}{\|(-r \sin t, r \cos t)\|} = \frac{(-r \sin t, r \cos t)}{r} = (-\sin t, \cos t)$. Hence, the curvature is

$$\kappa = \frac{1}{\|(-r \sin t, r \cos t)\|} \left\| \frac{d(-\sin t, \cos t)}{dt} \right\| = \frac{1}{r} \|(-\cos t, -\sin t)\| = \frac{1}{r}.$$

□

The result in Example 4 makes sense in the way that when r is huge, the circle is almost like a straight line, hence κ is close to 0.

The **principal unit normal vector** of a smooth curve \mathbf{x} is

$$\mathbf{N} = \frac{1}{\kappa} \frac{d\mathbf{T}}{ds}.$$

This vector \mathbf{N} always point to the direction where \mathbf{T} turns. \mathbf{N} is normal to \mathbf{T} since

$$\begin{aligned}\mathbf{T} \cdot \mathbf{T} &= 1 \\ \frac{d}{ds}(\mathbf{T} \cdot \mathbf{T}) &= 0 \\ \frac{d\mathbf{T}}{ds} \cdot \mathbf{T} + \mathbf{T} \cdot \frac{d\mathbf{T}}{ds} &= 0 \\ 2\mathbf{T} \cdot \frac{d\mathbf{T}}{ds} &= 0 \\ \mathbf{T} \cdot \frac{d\mathbf{T}}{ds} &= 0.\end{aligned}$$

If the curve \mathbf{x} is not parametrized using the arc length parameter, then

$$\begin{aligned}\mathbf{N} &= \frac{1}{\kappa} \frac{d\mathbf{T}}{ds} \\ &= \|\mathbf{x}'(t)\| \frac{1}{\|d\mathbf{T}/dt\|} \frac{d\mathbf{T}}{dt} \frac{dt}{ds} \\ &= \|\mathbf{x}'(t)\| \frac{1}{\|d\mathbf{T}/dt\|} \frac{d\mathbf{T}}{dt} \frac{1}{\|\mathbf{x}'(t)\|} \\ &= \frac{d\mathbf{T}/dt}{\|d\mathbf{T}/dt\|}.\end{aligned}$$

Example 5. Let $\mathbf{x}(t) = (\cos 2t, \sin 2t)$, $t \in \mathbb{R}$. Find \mathbf{T} and \mathbf{N} .

Solution. $\mathbf{x}'(t) = (-2 \sin 2t, 2 \cos 2t)$, $\|\mathbf{x}'(t)\| = 2$, so

$$\mathbf{T} = \frac{(-2 \sin 2t, 2 \cos 2t)}{2} = (-\sin 2t, \cos 2t).$$

$$\frac{d\mathbf{T}}{dt} = (-2 \cos 2t, -2 \sin 2t), \left\| \frac{d\mathbf{T}}{dt} \right\| = 2, \text{ so}$$

$$\mathbf{N} = \frac{(-2 \cos 2t, -2 \sin 2t)}{2} = (-\cos 2t, -\sin 2t).$$

□

The **circle of curvature** or **osculating circle** at a point \mathbf{p} on a planar curve \mathbf{x} with $\kappa \neq 0$ is the circle that satisfies the following conditions.

- The circle is tangent to \mathbf{x} at \mathbf{p} , i.e. has the same tangent line as the curve.
- The circle has the same curvature as the curve at \mathbf{p} .
- The center of the circle lies on the same side as \mathbf{N} .

The **radius of curvature** ρ is the radius of the circle of curvature, satisfying

$$\rho = \frac{1}{\kappa}$$

by Example 4.

Example 6. Find the circle of curvature of the parabola $y = x^2$ at the origin.

Solution. A parametrization of the curve is $\mathbf{x}(t) = (t, t^2)$. Then $\mathbf{x}'(t) = (1, 2t)$, and $\|\mathbf{x}'(t)\| = \sqrt{1 + 4t^2}$, so

$$\begin{aligned}\mathbf{T} &= \left(\frac{1}{\sqrt{1 + 4t^2}}, \frac{2t}{\sqrt{1 + 4t^2}} \right), \\ \frac{d\mathbf{T}}{dt} &= \left(-\frac{4t}{(\sqrt{1 + 4t^2})^3}, \frac{2 + 8t^2 - 8t^2}{(\sqrt{1 + 4t^2})^3} \right) = \left(-\frac{4t}{(\sqrt{1 + 4t^2})^3}, \frac{2}{(\sqrt{1 + 4t^2})^3} \right), \\ \left\| \frac{d\mathbf{T}}{dt} \right\| &= \sqrt{\frac{16t^2 + 4}{(1 + 4t^2)^3}} = \frac{2}{\sqrt{1 + 4t^2}}, \\ \mathbf{N} &= \frac{d\mathbf{T}/dt}{\|d\mathbf{T}/dt\|} = \left(-\frac{2t}{1 + 4t^2}, \frac{1}{1 + 4t^2} \right), \\ \kappa &= \frac{1}{\|\mathbf{x}'(t)\|} \left\| \frac{d\mathbf{T}}{dt} \right\| = \frac{1}{\sqrt{1 + 4t^2}} \frac{2}{\sqrt{1 + 4t^2}} = \frac{2}{1 + 4t^2}.\end{aligned}$$

At the origin, $t = 0$. The curvature at the origin is $\kappa(0) = 2$, and the principal unit normal vector is $\mathbf{N}(0) = (0, 1)$. Therefore, the circle of curvature is tangent to the x -axis, has the center on the positive y -axis, and the radius of curvature is $\rho(0) = \frac{1}{\kappa(0)} = \frac{1}{2}$. In other words, the circle of curvature is

$$x^2 + \left(y - \frac{1}{2}\right)^2 = \frac{1}{4}.$$

□