

## Vector-Valued Functions

**Definition** A **vector-valued function**, or vector function

$$r : I \subset \mathbb{R} \rightarrow \mathbb{R}^n$$

is a function whose domain is a subset  $I$  of  $\mathbb{R}$  and whose range is a set of vectors in  $\mathbb{R}^n$ , that is

$$r(t) = \langle r_1(t), r_2(t), \dots, r_n(t) \rangle = \sum_{i=1}^n r_i(t)e_i \in \mathbb{R}^n \quad \text{for each } t \in I,$$

where

- $e_i = (0, \dots, 0, \overset{i^{\text{th}}}{1}, 0, \dots, 0)$  is the unit vector in the positive  $i^{\text{th}}$  coordinate,
- $r_1, r_2, \dots, r_n : I \rightarrow \mathbb{R}$  are called the **component functions** of  $r$ .

**Definitions** Let  $r : I \subset \mathbb{R} \rightarrow \mathbb{R}^n$  be a vector function defined by

$$r(t) = \langle r_1(t), r_2(t), \dots, r_n(t) \rangle = \sum_{i=1}^n r_i(t)e_i \quad t \in I.$$

- **$\lim_{t \rightarrow a} r(t)$  exists** if and only if  $\lim_{t \rightarrow a} r_i(t)$  exists for each  $1 \leq i \leq n$ .

Furthermore, if  $\lim_{t \rightarrow a} r(t)$  exists, then

$$\lim_{t \rightarrow a} r(t) = \langle \lim_{t \rightarrow a} r_1(t), \lim_{t \rightarrow a} r_2(t), \dots, \lim_{t \rightarrow a} r_n(t) \rangle.$$

- $r$  is **continuous** at  $t = a$  if

$$\lim_{t \rightarrow a} r(t) = r(a).$$

Thus  $r$  is continuous at  $t = a$  if and only if its component functions  $r_1, r_2, \dots, r_n$  are continuous at  $a$ .

- $r$  is **differentiable** at  $t = a$  if and only if its component functions  $r_1, r_2, \dots, r_n$  are differentiable at  $a$ .

Furthermore, if  $r$  is differentiable at  $t = a$ , then its **derivative**  $r'(a)$  is a vector in  $\mathbb{R}^n$  defined by

$$r'(a) = \lim_{t \rightarrow a} \frac{r(t) - r(a)}{t - a} = \left\langle \lim_{t \rightarrow a} \frac{r_1(t) - r_1(a)}{t - a}, \lim_{t \rightarrow a} \frac{r_2(t) - r_2(a)}{t - a}, \dots, \lim_{t \rightarrow a} \frac{r_n(t) - r_n(a)}{t - a} \right\rangle = \sum_{i=1}^n r'_i(a)e_i.$$

- $r$  is **integrable** on  $[a, b] \subset I$  if and only if its component functions  $r_1, r_2, \dots, r_n$  are integrable on  $[a, b]$ .

Furthermore, if  $r$  is integrable on  $[a, b]$ , then its **definite integral**  $\int_a^b r(t) dt$  is a vector in  $\mathbb{R}^n$  defined by

$$\int_a^b r(t) dt = \left\langle \int_a^b r_1(t) dt, \int_a^b r_2(t) dt, \dots, \int_a^b r_n(t) dt \right\rangle = \sum_{i=1}^n \left[ \int_a^b r_i(t) dt \right] e_i.$$

**Definition** If  $r : I \subset \mathbb{R} \rightarrow \mathbb{R}^3$  is continuous on an interval  $I$ , then the set  $C$  defined by

$$C = \{(x_1, x_2, x_3) \mid x_1 = r_1(t), x_2 = r_2(t), x_3 = r_3(t), t \in I\} = \text{trace of } r \text{ throughout } I$$

is called a **space curve** given by the vector function (or parametrization)  $r(t), t \in I$ .

Note that a single curve  $C$  can be represented by more than one vector function. For instance,

$$r_1(t) = \langle t, t^2, t^3 \rangle, 1 \leq t \leq 2 \quad \text{and} \quad r_2(u) = \langle e^u, e^{2u}, e^{3u} \rangle, 0 \leq u \leq \ln 2$$

are parametrizations of the same twisted cubic curve, and the connection between the parameters  $t$  and  $u$  is given by  $t = e^u$ .

**Examples**

1.  $r(t) = \langle t^3, \ln(3 - t), \sqrt{t} \rangle$  is a vector function from  $[0, 3)$  to  $\mathbb{R}^3$ .
2. Find  $\lim_{t \rightarrow 0} r(t)$ , where  $r(t) = (1 + t^3)\mathbf{i} + te^{-t}\mathbf{j} + \frac{\sin t}{t}\mathbf{k}$ , where  $\mathbf{i} = e_1, \mathbf{j} = e_2, \mathbf{k} = e_3$ .
3. Sketch the curve whose vector equation is  $r(t) = \cos t\mathbf{i} + \sin t\mathbf{j} + t\mathbf{k}, t \in \mathbb{R}$ . Note that this curve is called a **helix**.
4. Find the derivative of  $r(t)$  at  $t = 0$ , where  $r(t) = (1 + t^3)\mathbf{i} + te^{-t}\mathbf{j} + \frac{\sin t}{t}\mathbf{k}$ , and find the unit tangent vector at the point where  $t = 0$ .
5. Find  $\int_0^{\pi/2} r(t) dt$ , where  $r(t) = 2 \cos t\mathbf{i} + \sin t\mathbf{j} + 2t\mathbf{k}$ .

**Theorem** Let  $I$  be an interval,  $u, v : I \rightarrow \mathbb{R}^3$  be differentiable vector functions,  $c$  be a scalar,  $f : I \rightarrow \mathbb{R}$  be a differentiable function and  $g : I \rightarrow I$  be a differentiable function. Then

- |  |  |
|--|--|
| 1. $\frac{d}{dt} [u(t) + v(t)] = u'(t) + v'(t)$      | 4. $\frac{d}{dt} [u(t) \cdot v(t)] = u'(t) \cdot v(t) + u(t) \cdot v'(t)$ ,    |
| 2. $\frac{d}{dt} [cu(t)] = cu'(t)$                   | 5. $\frac{d}{dt} [u(t) \times v(t)] = u'(t) \times v(t) + u(t) \times v'(t)$ , |
| 3. $\frac{d}{dt} [f(t)u(t)] = f'(t)u(t) + f(t)u'(t)$ | 6. $\frac{d}{dt} [u(g(t))] = g'(t)u'(g(t))$ (Chain Rule)                       |

where  $\langle u(t) \cdot v(t) \rangle = u(t) \cdot v(t)$  and  $u(t) \times v(t)$  denotes the inner product and the cross product of  $u(t)$  and  $v(t)$ , respectively.

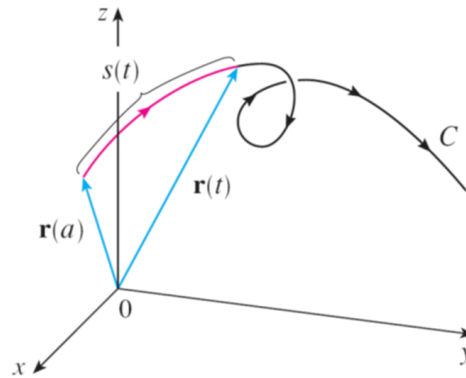
**Theorem** If  $r : I \rightarrow \mathbb{R}^3$  is differentiable and  $|r(t)| = c$  (a constant), then  $r'(t)$  is orthogonal to  $r(t)$  for all  $t$ .

**Arc Length** Let  $C$  be a curve given by a vector equation (or vector function, or parametrization)

$$r(t) = \langle r_1(t), r_2(t), r_3(t) \rangle = r_1(t)\mathbf{i} + r_2(t)\mathbf{j} + r_3(t)\mathbf{k}, \quad t \in [a, b]$$

where  $r'$  is continuous and  $C$  is traversed exactly once as  $t$  increases from  $a$  to  $b$ . Then the length of  $C$  is

$$L(C) = \int_a^b |r'(t)| dt = \int_a^b \sqrt{\sum_{i=1}^3 [r'_i(t)]^2} dt = \int_a^b \sqrt{\sum_{i=1}^3 \left[ \frac{dx_i}{dt} \right]^2} dt.$$



Define its **arc length function**  $s$  by

$$s = s(t) = \int_a^t |r'(u)| \, du = \int_a^t \sqrt{\sum_{i=1}^3 \left[ \frac{dx_i}{du} \right]^2} \, du.$$

Then  $s(t)$  is the length of the part of  $C$  between  $r(a)$  and  $r(t)$ , and, by the Fundamental Theorem of Calculus,  $s(t)$  is differentiable with

$$\frac{ds}{dt} = |r'(t)| \quad \text{for } t \in (a, b).$$

**It is often useful to parametrize a curve with respect to arc length** because arc length arises naturally from the shape of the curve and does not depend on a particular coordinate system or a particular parametrization.

### Examples

1. Find the length of the arc of the circular helix with vector equation  $r(t) = \cos t \mathbf{i} + \sin t \mathbf{j} + t \mathbf{k}$  from the point  $(1, 0, 0)$  to the point  $(1, 0, 2\pi)$ .
2. Reparametrize the helix  $r(t) = \cos t \mathbf{i} + \sin t \mathbf{j} + t \mathbf{k}$  with respect to arc length measured from  $(1, 0, 0)$  in the direction of increasing  $t$ .

**Definition** A parametrization  $r(t)$  is called **smooth (or regular)** on an interval  $I$  if  $r'(t)$  is continuous and  $r'(t) \neq 0$  for each  $t \in I$ .

**Remark** Let  $C$  be a smooth curve defined by the vector function  $r(t)$ ,  $t \in [a, b]$ ,  $s(t) = \int_a^t |r'(u)| \, du$ , and let  $L = \int_a^b |r'(u)| \, du$  be the length of  $C$ .

Since  $\frac{ds}{dt} = |r'(t)| > 0$  for  $t \in (a, b)$ ,  $s = s(t) : [a, b] \rightarrow [0, L]$  is an 1-1, increasing function and has a differentiable inverse  $t = t(s) : [0, L] \rightarrow [a, b]$  such that

$$1 = \frac{dt}{dt} = \frac{dt}{ds} \frac{ds}{dt} \implies \frac{dt}{ds} = \frac{1}{ds/dt} = \frac{1}{|r'(t)|}.$$

A curve is called smooth if it has a smooth parametrization. A smooth curve has no sharp corners (e.g.  $r(t) = (t, |t|)$ ,  $t \in \mathbb{R}$ , at  $(0, 0)$ ,  $r'(0)$  does not exist) or cusps (e.g.  $r(t) = (t^2, t^3)$ ,  $t \geq 0$ , at  $(0, 0)$ ,  $r'(0) = (0, 0)$ ); when the tangent vector turns, it does so continuously. If  $C$  is a smooth

curve defined by the vector function  $r$ , recall that **the unit tangent vector**  $T(t)$  of  $C$  at  $r(t)$  is given by

$$T(t) = \frac{r'(t)}{|r'(t)|} \implies \langle T(t), T(t) \rangle = 1 \implies \frac{d}{dt} \langle T(t), T(t) \rangle = 0 \implies \langle T'(t), T(t) \rangle = 0 \text{ for all } t \in I$$

and  $T(t)$  indicates the direction of the curve.

**Definition** Let  $C$  be a smooth (or regular) curve defined by the vector function  $r(t)$ ,  $t \in I$ , and let  $T(t)$  be the unit tangent vector to  $C$  at  $r(t)$ . Then the **curvature** of a curve at  $r(t)$  is

$$k = \left| \frac{dT}{ds} \right|.$$

The curvature is easier to compute if it is expressed in terms of the parameter  $t$  instead of  $s$ , so we use the Chain Rule to write

$$\frac{dT}{dt} = \frac{dT}{ds} \frac{ds}{dt} \quad \text{and} \quad k = \left| \frac{dT}{ds} \right| = \frac{|T'(t)|}{|s'(t)|} = \frac{|T'(t)|}{|r'(t)|}.$$

**Example** Show that the curvature of a circle of radius  $a$  is  $\frac{1}{a}$ .

**Definition** Let  $C$  be a smooth (or regular) curve defined by the vector function  $r(t)$ ,  $t \in I$ , and let  $T(t)$  be the unit tangent vector to  $C$  at  $r(t)$ . Suppose that the curvature  $k(t) \neq 0 \iff T'(t) \neq 0$  at  $r(t) \in C$ . Then we can define the **principal unit normal vector**  $N(t)$  (or simply **unit normal**) as

$$N(t) = \frac{T'(t)}{|T'(t)|} \quad \text{when } k(t) \neq 0 \implies \frac{dT}{ds} = k(s)N(s), \quad \text{where } s = s(t) \text{ is the arc length parameter}$$

and the vector

$$B(t) = T(t) \times N(t)$$

is called the **binormal vector**.

Note that  $B(t)$  is perpendicular to both  $T(t)$  and  $N(t)$  and is also a unit vector, i.e.  $\langle B(t), T(t) \rangle = 0$ ,  $\langle B(t), N(t) \rangle = 0$  and  $|B(t)| = |T(t) \times N(t)| = |T(t)| |N(t)| \sin(\pi/2) = 1$ .

**Theorem** The curvature of the curve given by the vector function  $r(t)$  is

$$k(t) = \frac{|r'(t) \times r''(t)|}{|r'(t)|^3}$$

**Proof** Since

$$k(s) = |k(s)B(s)| = |k(s)T(s) \times N(s)| = |T(s) \times \frac{dT}{ds}| = \left| \frac{dr}{ds} \times \frac{d^2r}{ds^2} \right|,$$

and since  $T(s) = \frac{dr}{ds}$ ,

$$\frac{dr}{ds} = r'(t) \frac{dt}{ds} = \frac{r'(t)}{|r'(t)|} \quad \text{and} \quad \frac{d^2r}{ds^2} = \frac{r''(t)}{|r'(t)|^2} + r'(t) \frac{d^2t}{ds^2} \xrightarrow{r' \times r' = 0} \frac{dr}{ds} \times \frac{d^2r}{ds^2} = \frac{r'(t) \times r''(t)}{|r'(t)|^3},$$

we have

$$k(t) = \frac{|r'(t) \times r''(t)|}{|r'(t)|^3}.$$

**Remark** Let  $C$  be a smooth (or regular) curve defined by the position vector function  $r(t)$ ,  $t \in I$ , and let  $s = s(t)$  be the arc length parameter. Since

$$\begin{aligned} \frac{dr}{ds} &= T(s), \quad \frac{d^2r}{ds^2} = \frac{r''(t)}{|r'(t)|^2} + r'(t) \frac{d^2t}{ds^2} \quad \text{and} \quad \frac{dT}{ds} = k(s)N(s), \\ \implies k(s)N(s) &= \frac{d^2r}{ds^2} = \frac{r''(t)}{|r'(t)|^2} + r'(t) \frac{d^2t}{ds^2} = \frac{a(t)}{|v(t)|^2} + T(s) \left( |v(t)| \frac{d^2t}{ds^2} \right) \\ \xrightarrow{N \perp T, |N|=|T|=1} a_N(t) &= \langle a(t), N(s) \rangle = k(s)|v(t)|^2, \quad a_T(t) = \langle a(t), T(s) \rangle = -|v(t)|^3 \cdot \frac{d^2t}{ds^2} \end{aligned}$$

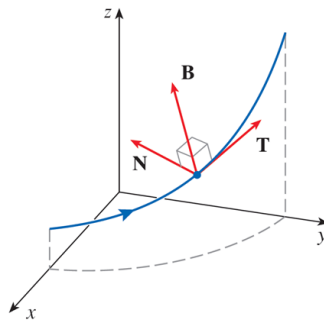
where  $v(t) = r'(t)$ ,  $a(t) = r''(t)$  are respectively the velocity, acceleration vectors at the position  $r(t)$  and  $a_N(t)$ ,  $a_T(t)$  are the normal and tangent components of  $a(t)$ .

**Example** For the special case of a plane curve with equation  $y = f(x)$ , we choose  $x$  as the parameter and write  $r(x) = x\mathbf{i} + f(x)\mathbf{j}$ . Then  $r'(x) = \mathbf{i} + f'(x)\mathbf{j}$ ,  $r''(x) = f''(x)\mathbf{j}$ , and

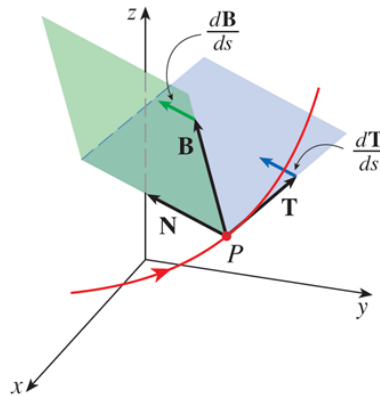
$$k(x) = \frac{|f''(x)|}{[1 + (f'(x))^2]^{3/2}}.$$

**Example** Find the unit normal and binormal vectors for the helix  $r(t) = \langle \cos t, \sin t, t \rangle$ .

**Solution** At  $r(t)$ , since  $r'(t) = \langle -\sin t, \cos t, 1 \rangle$ , the unit tangent vector  $T(t) = \frac{r'(t)}{|r'(t)|} = \frac{1}{\sqrt{2}} \langle -\sin t, \cos t, 1 \rangle$ ,  $T'(t) = \frac{1}{\sqrt{2}} \langle -\cos t, -\sin t, 0 \rangle$ , the unit normal vector  $N(t) = \frac{T'(t)}{|T'(t)|} = \langle -\cos t, -\sin t, 0 \rangle$ , and the unit binormal vector  $B(t) = T(t) \times N(t) = \frac{1}{\sqrt{2}} \langle \sin t, -\cos t, 1 \rangle$ .



**Definition** The plane determined by the vectors  $N$  and  $B$  at a point  $P$  on a curve  $C$  is called the **normal plane** of  $C$  at  $P$ . It consists of all lines that are orthogonal to the tangent vector  $T$ . The plane determined by the vectors  $T$  and  $N$  is called the **osculating plane** of  $C$  at  $P$ .



**Definition** The **circle of curvature**, or the **osculating circle**, of  $C$  at  $P$  is the circle in the osculating plane that passes through  $P$  with radius  $\frac{1}{k}$  and center a distance  $\frac{1}{k}$  from  $P$  along the vector  $N$ . The center of the circle is called the **center of curvature** of  $C$  at  $P$ .

**Remarks**

- We can think of the circle of curvature as the circle that best describes how  $C$  behaves near  $P$ , it shares the same tangent, normal, and curvature at  $P$ .
- Note that the curvature  $k = |dT/ds|$  at a point  $P$  on a curve  $C$  indicates how tightly the curve “bends.” Since  $T$  is a normal vector for the normal plane,  $dT/ds$  tells us how the normal plane changes as  $P$  moves along  $C$ .
- Since  $B$  is normal to the osculating plane,  $dB/ds$  gives us information about how the osculating plane changes as  $P$  moves along  $C$ . Thus there is a scalar  $\tau$  such that

$$\frac{dB}{ds} = \tau N \implies \tau = \left\langle \frac{dB}{ds}, N \right\rangle \iff \tau(t) = \frac{\langle B'(t), N(t) \rangle}{|r'(t)|},$$

where  $\tau$  is called the **torsion** of  $C$  at  $P = r(t)$ .

**Example** Find the torsion  $\tau(t)$  of the helix  $r(t) = \langle \cos t, \sin t, t \rangle$  at  $r(t)$ .

**Solution** At  $r(t)$ , since  $r'(t) = \langle -\sin t, \cos t, 1 \rangle$ ,  $|r'(t)| = \sqrt{2}$ ,

$$T(t) = \frac{r'(t)}{|r'(t)|} = \frac{1}{\sqrt{2}} \langle -\sin t, \cos t, 1 \rangle, \quad T'(t) = \frac{1}{\sqrt{2}} \langle -\cos t, -\sin t, 0 \rangle,$$

$$N(t) = \frac{T'(t)}{|T'(t)|} = \langle -\cos t, -\sin t, 0 \rangle, \quad B(t) = T(t) \times N(t) = \frac{1}{\sqrt{2}} \langle \sin t, -\cos t, 1 \rangle, \text{ we obtain that}$$

$$B'(t) = \frac{1}{\sqrt{2}} \langle \cos t, \sin t, 0 \rangle \text{ and}$$

$$\tau(t) = \frac{\langle B'(t), N(t) \rangle}{|r'(t)|} = \frac{\langle B'(t), N(t) \rangle}{\sqrt{2}} = -\frac{\cos^2 t + \sin^2 t}{2} = -\frac{1}{2}.$$

**More Facts (補充教材)**

**Definitions** Let  $x = (x_1, x_2, x_3)$  and  $y = (y_1, y_2, y_3)$  be vectors in  $\mathbb{R}^3$ .

(a) The **inner product**  $\langle x, y \rangle = x \cdot y$  is defined by

$$\langle x, y \rangle = x \cdot y = \sum_{i=1}^3 x_i y_i.$$

Note that for any  $x, y, z \in \mathbb{R}^3$  and for any  $a \in \mathbb{R}$ , the definition implies that

- $\langle x, y \rangle = x \cdot y = \sum_{i=1}^3 x_i y_i = \sum_{i=1}^3 y_i x_i = y \cdot x = \langle y, x \rangle$  (inner product is symmetric),
- $\langle z, ax + y \rangle = \langle ax + y, z \rangle = a\langle x, z \rangle + \langle y, z \rangle$  (inner product is bilinear).

(b) The **cross product**  $x \times y$  is defined by ,

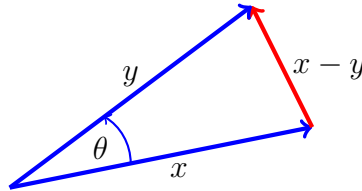
$$x \times y = \left( \begin{vmatrix} x_2 & x_3 \\ y_2 & y_3 \end{vmatrix}, -\begin{vmatrix} x_1 & x_3 \\ y_1 & y_3 \end{vmatrix}, \begin{vmatrix} x_1 & x_2 \\ y_1 & y_2 \end{vmatrix} \right) = (x_2 y_3 - x_3 y_2, x_3 y_1 - x_1 y_3, x_1 y_2 - x_2 y_1).$$

The definition implies that

$$y \times x = \left( \begin{vmatrix} y_2 & y_3 \\ x_2 & x_3 \end{vmatrix}, -\begin{vmatrix} y_1 & y_3 \\ x_1 & x_3 \end{vmatrix}, \begin{vmatrix} y_1 & y_2 \\ x_1 & x_2 \end{vmatrix} \right) = - \left( \begin{vmatrix} x_2 & x_3 \\ y_2 & y_3 \end{vmatrix}, -\begin{vmatrix} x_1 & x_3 \\ y_1 & y_3 \end{vmatrix}, \begin{vmatrix} x_1 & x_2 \\ y_1 & y_2 \end{vmatrix} \right) = -x \times y,$$

**Remarks**

(a) By the law of cosines,



$$|x - y|^2 = (\text{length of the vector } x - y)^2 = |x|^2 + |y|^2 - 2|x||y| \cos \theta.$$

This gives

$$\begin{aligned} 2|x||y| \cos \theta &= |x|^2 + |y|^2 - |x - y|^2 \\ &= \sum_{i=1}^3 x_i^2 + \sum_{i=1}^3 y_i^2 - \sum_{i=1}^3 (x_i - y_i)^2 \\ &= 2 \sum_{i=1}^3 x_i y_i \\ &= 2\langle x, y \rangle. \end{aligned}$$

Hence we have  $\sum_{i=1}^3 x_i y_i = \langle x, y \rangle = |x||y| \cos \theta$ , where  $\theta$  is the angle between  $x$  and  $y$ .

(b) Let  $z = (z_1, z_2, z_3)$  be a vector in  $\mathbb{R}^3$ . Then

$$\begin{aligned} \langle z, x \times y \rangle &= \left\langle z, \left( \begin{vmatrix} x_2 & x_3 \\ y_2 & y_3 \end{vmatrix}, -\begin{vmatrix} x_1 & x_3 \\ y_1 & y_3 \end{vmatrix}, \begin{vmatrix} x_1 & x_2 \\ y_1 & y_2 \end{vmatrix} \right) \right\rangle \\ &= z_1 \begin{vmatrix} x_2 & x_3 \\ y_2 & y_3 \end{vmatrix} - z_2 \begin{vmatrix} x_1 & x_3 \\ y_1 & y_3 \end{vmatrix} + z_3 \begin{vmatrix} x_1 & x_2 \\ y_1 & y_2 \end{vmatrix} \\ &= \begin{vmatrix} z_1 & z_2 & z_3 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix} = \det(z, x, y) = \text{determinant of } \begin{pmatrix} z_1 & z_2 & z_3 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{pmatrix} \end{aligned}$$

For any  $a, b \in \mathbb{R}$ , since

$$\langle ax + by, x \times y \rangle = \begin{vmatrix} ax_1 + by_1 & ax_2 + by_2 & ax_3 + by_3 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix} = a \begin{vmatrix} x_1 & x_2 & x_3 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix} + b \begin{vmatrix} y_1 & y_2 & y_3 \\ x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{vmatrix} = 0,$$

If  $x \times y \neq 0 \in \mathbb{R}^3$ , then  $x \times y$  is a vector perpendicular to the plane spanned by  $x$  and  $y$ .

(c) If  $x$  and  $y$  are parallel, then  $x \times y = 0 \in \mathbb{R}^3$ .

(d) Let  $e_1 = (1, 0, 0)$ ,  $e_2 = (0, 1, 0)$ ,  $e_3 = (0, 0, 1)$ . Since

$$\langle e_i, e_j \rangle = \begin{cases} 1 & \text{if } i = j, \\ 0 & \text{if } i \neq j, \end{cases} \quad \text{and } e_i \times e_i = 0 \quad \text{for } i = 1, 2, 3,$$

$e_1 \times e_2 = e_3$ ,  $e_1 \times e_3 = -e_2$ ,  $e_2 \times e_3 = e_1$  and  $\det(e_i \times e_j, e_i, e_j) = 1$  for all  $1 \leq i \neq j \leq 3$ , we have

$$\begin{aligned} (e_i \times e_j) \cdot (e_k \times e_\ell) &= \det(e_i \times e_j, e_k, e_\ell) \\ &= \begin{cases} 0 & \text{if } i = j, \text{ or } k = \ell, \text{ or } \{i \neq j\} \neq \{k \neq \ell\}, \\ 1 & \text{if } \{i = k \neq j = \ell\} \\ -1 & \text{if } \{i = \ell \neq j = k\} \end{cases} \\ &= \begin{vmatrix} e_i \cdot e_k & e_j \cdot e_k \\ e_i \cdot e_\ell & e_j \cdot e_\ell \end{vmatrix} \quad \text{for all } i, j, k, \ell = 1, 2, 3, \end{aligned}$$

and the identity

$$(u \times v) \cdot (x \times y) = \begin{vmatrix} u \cdot x & v \cdot x \\ u \cdot y & v \cdot y \end{vmatrix} \quad \text{for all } u, v, x, y \in \mathbb{R}^3$$

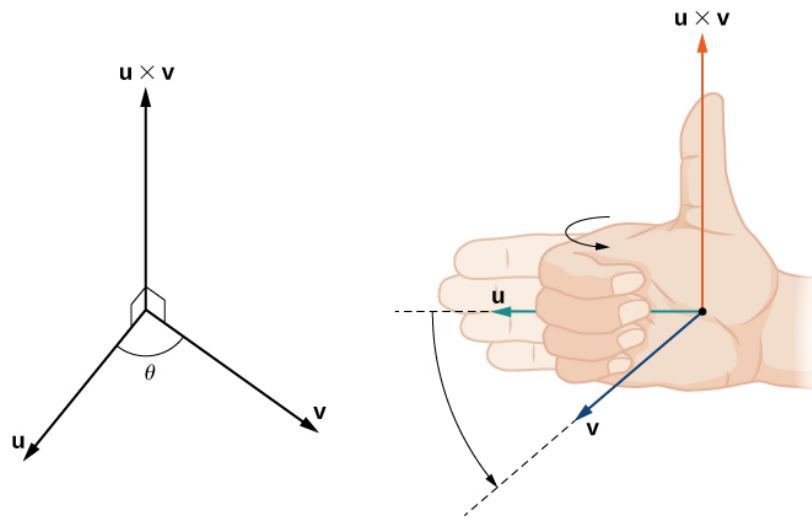
by noting that both sides are linear in  $u = \sum_{i=1}^3 u_i e_i$ ,  $v = \sum_{j=1}^3 v_j e_j$ ,  $x = \sum_{k=1}^3 x_k e_k$ ,  $y = \sum_{\ell=1}^3 y_\ell e_\ell$ .

In particular, for any  $x, y \in \mathbb{R}^3$  this implies that

$$(x \times y) \cdot (x \times y) = \begin{vmatrix} x \cdot x & y \cdot x \\ x \cdot y & y \cdot y \end{vmatrix} = (x \cdot x)(y \cdot y) - (x \cdot y)^2 = |x|^2 |y|^2 - |x|^2 |y|^2 \cos^2 \theta = |x|^2 |y|^2 \sin^2 \theta$$

so  $|x \times y| = |x| |y| \sin \theta$ , where  $\theta$  is the angle between  $x$  and  $y$ . Hence  $|x \times y| = \text{the area of the parallelogram spanned by } x \text{ and } y$ .





(e) If  $x \times y \neq 0 \in \mathbb{R}^3$ , then  $\det(x \times y, x, y) = \langle x \times y, x \times y \rangle = |x \times y|^2 > 0$ , and  $x, y$  and  $x \times y$  form a right-handed triple.

**Remarks** Let  $x, y : (a, b) \rightarrow \mathbb{R}^3$  be differentiable functions defined on  $(a, b)$  with vector value in  $\mathbb{R}^3$ . Then

(a)  $\frac{d}{dt} \langle x, y \rangle = \langle \frac{dx}{dt}, y \rangle + \langle x, \frac{dy}{dt} \rangle$ .

**Proof** For each  $t \in (a, b)$ , let

$$x = x(t) = (x_1(t), x_2(t), x_3(t)) = (x_1, x_2, x_3), \quad y = y(t) = (y_1(t), y_2(t), y_3(t)) = (y_1, y_2, y_3).$$

Since  $\langle x, y \rangle = \sum_{i=1}^3 x_i y_i$ , we have

$$\frac{d}{dt} \langle x, y \rangle = \sum_{i=1}^3 \frac{d}{dt} (x_i y_i) = \sum_{i=1}^3 \frac{dx_i}{dt} y_i + \sum_{i=1}^3 \frac{dy_i}{dt} x_i = \langle \frac{dx}{dt}, y \rangle + \langle x, \frac{dy}{dt} \rangle.$$

(b)  $\frac{d}{dt} (x \times y) = \frac{dx}{dt} \times y + x \times \frac{dy}{dt}$ .

(c) If  $|x(t)| = r$ , a positive constant, for all  $t \in (a, b)$ , then  $\frac{d}{dt} \langle x, x \rangle = \frac{d}{dt} (r^2) = 0$ . We have  $\langle \frac{dx}{dt}, x \rangle = 0$  for all  $t \in (a, b) \implies \frac{dx}{dt} \perp x$  (互相垂直) whenever  $\frac{dx}{dt} \neq 0$ .