Vector and Geometric Calculus

April 2025 printing

Alan Macdonald

Professor Emeritus of Mathematics Luther College, Decorah, IA 52101 USA macdonal@luther.edu faculty.luther.edu/~macdonal

 \odot



Geometry without algebra is dumb! - Algebra without geometry is blind!

- David Hestenes

The principal argument for the adoption of geometric algebra is that it provides a single, simple mathematical framework which eliminates the plethora of diverse mathematical descriptions and techniques it would otherwise be necessary to learn.

- Allan McRobie and Joan Lasenby

To Ellen

Copyright © 2012 Alan Macdonald

Contents

Contents iii							
Preface							
То	To the Reader in						
Ι	Pre	eliminaries	1				
1	Cur	ve and Surface Representations	3				
	1.1	Curve Representations	5				
	1.2	Surface Representations	7				
	1.3	Polar, Cylindrical, Spherical Coordinates	11				
2	Lim	Limits and Continuity 13					
	2.1	Open and Closed Sets	13				
	2.2	Limits	15				
	2.3	Continuity	18				
11	D	erivatives	21				
3	The	Differential	23				
	3.1	The Partial Derivative	23				
	3.2	The Differential	28				
	3.3	The Directional Derivative	33				
	3.4	The Chain Rule	35				
	3.5	Taylor's Formula	40				
	3.6	Inverse and Implicit Functions	42				
4	Tangent Spaces 47						
	4.1	Manifolds	47				
	4.2	Tangent Spaces to Curves	50				
	4.3	Tangent Spaces to Surfaces	54				

5	The	Gradient	59
	5.1	Fields	59
	5.2	The Gradient	60
	5.3	Scalar and Vector Fields	67
	5.4	Exact Fields	72
	5.5	Curvilinear Coordinates	80
	5.6	The Vector Derivative	87
6	Evt	rema	03
Ů	61	Extrema	03
	6.2	Lagrange Multipliers	98
II	[]	ntegrals 1	03
7	Inte	orrals over Curves	05
•	71	The Sceler Integral	105
	7.9	The Dealar Integral	110
	7.3	The Line Integral	114
	1.0		114
8	Mul	tiple Integrals 1	21
	8.1	Multiple Integrals	121
	8.2	Change of Variables	127
9	Inte	grals over Surfaces	31
-	9.1	The Surface Integral	132
	9.2	The Flux Integral	134
IV	r 1	The Fundamental Theorem of Calculus 1	39
10	The	Fundamental Theorem of Calculus	11
10	10.1	The Fundamental Theorem of Calculus	1/1
	10.1	The Divergence Theorem	$141 \\ 147$
	10.2	The Curl Theorem	151
	10.0	The Cradient Theorem	156
	10.4	Analytic Functions	157
	10.0		101
v	D	ifferential Geometry 1	61
11	Diff		.63
	11.1	Curves	163
	11.2	Surfaces	168
	11.3	Curves in Surfaces	177
	11.4	Differential Geometry in \mathbb{R}^n	183

VI Appendices	185
A Geometric Algebra Review	187
B Formulas from this Book	190
C Compare to Differential Forms	192
D Extend Fields on Manifolds	194

Preface

Vector and Geometric Calculus is intended for the second year vector calculus course. It is a sequel to my text *Linear and Geometric Algebra*. That text is a prerequisite for this one. Single variable calculus is also a prerequisite.

Linear algebra and vector calculus have provided the basic vocabulary of mathematics in dimensions greater than one for the past one hundred years. Geometric algebra generalizes linear algebra in powerful ways. Similarly, geometric calculus generalizes vector calculus in powerful ways.

Traditional vector calculus topics are covered here, as they must be, since readers will encounter them in other texts and out in the world.

The final chapter is a brief introduction to (mostly 3D) differential geometry, used today in many disciplines, including architecture, computer graphics, computer vision, econometrics, engineering, geology, image processing, and physics.

Tensor calculus and differential forms are two formalisms extending vector calculus beyond three dimensions. Geometric calculus provides an at once simpler, more general, more powerful, and easier to grasp way to break loose from $\mathbb{R}^{3,1}$ Section 5.4, *Exact Fields*, translates elementary differential forms definitions, theorems, and examples to geometric calculus.

Linear algebra is the natural mathematical background for vector calculus. Yet even today it is unusual for a vector calculus text to have a linear algebra prerequisite. This has to do, I suppose, with authors and publishers wanting to reach the largest possible audience. I cite my text *Linear and Geometric Algebra* freely and pervasively to advantage.

Vector and geometric algebra and differential vector and geometric calculus (Part II of this book) are excellent places to help students better understand and create proofs. But for integral calculus (Part III) rigorous proofs of fundamental theorems at the level of this book are mostly impossible. So I do not try.

Instead, I use the language of infinitesimals, while making it clear that they do not exist within the real number system. I believe that the first and most important way to understand integrals is intuitively: they "add infinitely many infinitesimal parts to give a whole". This is how people who use calculus think. Rigor can come later.

¹D. Hestenes and G. Sobczyk have argued in detail the superiority of geometric calculus over differential forms: (*Clifford Algebra to Geometric Calculus*, D. Reidel, Dordrecht Holland 1984, Section 6.4, especially at the end.)

Others endorse this approach: "An approach based on [infinitesimals] closely reflects the way most scientists and engineers successfully use calculus. We continue to find it remarkable that the mainstream mathematics community insists on downplaying the use of infinitesimals, most especially when teaching calculus."² "The fact is that in many situations ... the interpretation of the integral as a sum of infinitesimals is the clearest way to understand what is going on."³ From Lagrange: "When we have grasped the spirit of the infinitesimal method, and have verified the exactness of its results, ... we may employ infinitely small quantities as a sure and valuable means of shortening and simplifying our proofs.⁴ And even Cauchy: "My main aim has been to reconcile the rigor which I have made a law in my Cours d'Analyse, with the simplicity that comes from the direct consideration of infinitely small quantities"⁵

There are over 200 exercises interspersed with the text. They are designed to test understanding of and/or give simple practice with a concept just introduced. My intent is that readers attempt them while reading the text. That way they immediately confront the concept and get feedback on their understanding. There are also more challenging problems at the end of most sections – almost 200 in all.

The exercises replace the "worked examples" common in most mathematical texts, which serve as "templates" for problems assigned to students. We teachers know that students often do not read the text. Instead, they solve assigned problems by looking for the closest template in the text, often without much understanding. My intent is that success with the exercises requires engaging the text.

Some exercises and problems require the use of the free multiplatform Python module \mathcal{GA} lgebra. It is based on the Python symbolic computer algebra library SymPy (Symbolic Python). GAlgebraPrimer.pdf describes the installation and use of the module. \mathcal{GA} lgebra is available at the book's web site.

With the June 2024 printing, \mathcal{GA} lgebra is no longer being updated. It still installs and runs, but unfortunately it is not in perfect shape. Please report any problems you have and I'll update GAlgebraPrimer.

Everyone has their own teaching style, so I would ordinarily not make suggestions about this. However, I believe that the unusual structure of this text (exercises instead of worked examples), requires an unusual approach to teaching from it. I have placed some thoughts about this in the file "VAGC Instructor.pdf" at the book's web site. Take it for what it is worth.

The first part of the index is a symbol index.

Some material which is difficult or less important is printed in this smaller font.

²Tevian Dray and Corinne Manogue, Using Differentials to Bridge the Vector Calculus Gap, The College Mathematics Journal **34**, 283-290 (2003).

³Gerald Folland, Advanced Calculus, p. 157, Pearson (2001).

⁴Méchanique Analytique, Preface; Ouveres, t. 2 (Paris, 1988), p. 14.

⁵Quoted in *Cauchy's Continuum*, Karin Katz and Mikhail Katz, Perspectives on Science **19**, 426-452. Also at arXiv:1108.4201v2.

There are several appendices. Appendix A reviews some parts of *Linear* and *Geometric Algebra* used in this book. Appendix B provides a list of some geometric calculus formulas from this book. Appendix C provides a short comparison of differential forms and geometric calculus. Appendix D proves a couple of technical results needed in the text.

Numbered references to theorems, figures, etc. preceded by "LAGA" are to Linear and Geometric Algebra.

There are several URL's in the text. To save you typing, I have put them in a file "URLs.txt" at the book's web site.

Please send corrections, typos, or any other comments about the book to me. I will post them on the book's web site as appropriate.

Acknowledgements. I thank Dr. Eric Chisolm, Greg Grunberg, Professor Philip Kuntz, James Murphy, and Professor John Synowiec for reading all/most of the text and providing and helpful comments and advice. Professor Mike Taylor answered several questions. I give special thanks to Greg Grunberg and James Murphy. Grunberg spotted many errors, made many valuable suggestions and is an eagle eyed proofreader. Murphy suggested major revisions in the ordering of my chapters.

I thank Dr. Isaac To and Dr. Nicholas R. Todd for pointing out errors.

I also thank the ever cooperative Alan Bromborsky for extending \mathcal{GA} lgebra to make it more useful to the readers of this book.

Thanks again to Professor Kate Martinson for help with the cover design.

In general the position as regards all such new calculi is this - That one cannot accomplish by them anything that could not be accomplished without them. However, the advantage is that, provided such a calculus corresponds to the inmost nature of frequent needs, anyone who masters it thoroughly is able - without the unconscious inspiration of genius which no one can command - to solve the respective problems, indeed to solve them mechanically in complicated cases in which, without such aid, even genius becomes powerless. Such is the case with the invention of general algebra, with the differential calculus, ... Such conceptions unite, as it were, into an organic whole countless problems which otherwise would remain isolated and require for their separate solution more or less application of inventive genius.

- C. F. Gauss

Printings

From time to time I issue new printings of this book, with corrections and improvements. The printing version is shown on the title page.

Second Printing. I thank again Gregory Grunberg for many suggestions and expert proofreading. Christoph Bader and Dr. Gavin Polhemous pointed out shortcomings in the notation of Section 5.5. And I thank Dr. Manuel Reenders, a recent arrival, for many suggestions and corrections, especially with regard to the exercises and problems.

Third Printing. I thank a new eagle eyed reader, Nicholas H. Okamoto, for sending me errata.

Fifth Printing. I thank the very careful new reader Professor Mark R. Treuden for helpful comments and corrections.

August 2019 Printing. A new Section 5.4, *Exact Fields*, translates differential forms language to geometric calculus language: closed fields, exact fields potentials, etc.. It was gathered and improved from existing sections.

May 2020 Printing. The idea of a tangent map has been moved to a more appropriate place. There are a few new exercises/problems. All errors known to me have been corrected. All were minor.

October 2020 Printing. I've added material on the Helmholtz decomposition. The last part of Section 10.4 has been moved to Section 10.5. The section also contains some recently published results about antiderivatives. The new Section 11.4 introduces the differential geometry of manifolds of arbitrary dimension. There are several other small improvements.

January 2021 Printing. There are minor improvements.

June 2021 Printing. Eq. (9.3) is new. It provides a better understanding of the definitions of the surface and flux integrals. The last two sections of Chapter 10 have been rearranged. A geometric calculus version of the Helmholtz decomposition has been added to Section 10.5 to go with the vector calculus version in Section 5.4. There is a new Section 11.4, Manifolds in \mathbb{R}^n . There are many minor improvements and corrections.

January 2022 Printing. I have tried to make the text clearer in a number of places. Section 10.5, Analytic Functions, has been rearranged yet again. All errors/typos known to me have been corrected.

The text is improved in several places. The definition of limit have been given a new pictorial form, enabling better understanding of this concept. All errors/typos known to me have been corrected.

September 2023 Printing. There is a new short description of the gradient descent algorithm. All errors/typos known to me have been corrected.

December 2023 Printing. I have fixed many errors in citations to *Linear and Geometric Algebra*. All errors/typos known to me have been corrected.

June 2024 Printing. All errors/typos known to me have been corrected.

April 2025 Printing. All errors/typos known to me have been corrected.

To the Reader

Appendix A is a review of some items from *Linear and Geometric Algebra* (LAGA) used in this book. A quick read through it might be helpful before starting this book.

I repeat here my advice from Linear and Geometric Algebra.

Research clearly shows that *actively* engaging course material improves learning and retention. Here are some ways to actively engage the material in this book:

- Don't just read the text, *study* the text. This may not be your habit, but many parts of this book require reading and rereading and rereading again later before you will understand.
- Instructors in your previous mathematics courses have probably urged you to try to *understand*, rather than simply memorize. That advice is especially appropriate for this text.
- Many statements in the text require some thinking on your part to understand. Take the time to do this instead of simply moving on. Sometimes this involves a small computation, so have paper and pencil on hand while you read.
- Definitions are important. Take the time to understand them. You cannot know a foreign language if you do not know the meaning of its words. So too with mathematics. You cannot know an area of mathematics if you do not know the meaning of its defined concepts.
- Theorems are important. Take the time to understand them. If you do not understand what a theorem says, then you cannot understand its applications.
- Exercises are important. Attempt them as you encounter them in the text. They are designed to test your understanding of what you have just read. Some are trivial, there just to make sure that you are paying attention. But do not expect to solve them all. Even if you cannot solve an exercise you have learned something: you have something to learn!

The exercises require you to think about what you have just read, think more, perhaps, than you are used to when reading a mathematics text. This is part of my attempt to help you start to acquire that "mathematical frame of mind".

Write your solutions neatly in clear correct English.

- Proofs are important, but perhaps less so than the above. On a first reading, don't get bogged down in a difficult proof. On the other hand, one goal of this course is for you to learn to read and construct mathematical proofs better. So go back to those difficult proofs later and try to understand them.
- Important: take the above points seriously!

The World Wide Web makes it possible for me to leave out material that I would otherwise have to include. For example, the book refers to the *Coulomb* force without defining it. Perhaps you already know what it is. If not, and you want to know, actively engage the course material: Google it.

Index

B - A, 14 $D_{\mathbf{h}}\mathbf{f}, \mathbf{33}$ $F_x, 24$ $Hf(\mathbf{x}), \frac{95}{95}$ K, 173S, 131 b, 163 **n**, 143 **∇**, 60 ∇^{2} , 62 $\nabla_{\mathbf{h}}\mathbf{f}, \frac{33}{3}$ **∂**, 87 **Ý**, 61 $\mathbf{e}_r, \mathbf{82}$ $f'_{p}, \frac{89}{2}$ $\mathbf{f}'_{\mathbf{x}}, \frac{29}{\partial(x,y)}, \frac{\partial(x,y)}{\partial(u,v)}, 127$ $\widehat{w}_k, \frac{82}{2}$ i, j, k, <mark>4</mark> $\iiint_V F dV, 125$ $\iint_A F \, dA, \, \frac{121}{2}$ $\iint_{S} dS F, \, 132$ $\iint_{S} d\mathbf{S} F, \, \mathbf{134}$ $\iint_{S} d\boldsymbol{\sigma} F, \, 135$ $\int_C F ds$, 110 $\int_a^b f dx$, 106 κ , 163 $\kappa_g, 177$ $\kappa_n, 177$ $\mathcal{L}(\mathbf{U},\mathbf{V}),\,\mathbf{189}$ n, 163 $\phi, 115$ $\partial M, 141$ $\partial_{\mathbf{h}}$, directional derivative \mathbb{R}^n , 33 $\partial_i, \frac{23}{23}$ $\partial_u, 87$ $\partial_{uv}, \frac{97}{97}$

 $\partial_{ij}, \frac{40}{2}$ $\frac{\partial}{\partial x_i}$, 23 $\tau, 164$ II, 171, 181 $T_{p}, 54$ **B**, 131 **n**, 4, 170 **t**, 131 $\mathbf{x}_u, \mathbf{54}$ $\{w^{j}\}, 80$ $\{w_k\}, \frac{80}{80}$ ds, 110 $f_{xy}, \frac{26}{26}$ GAlgebra, vi absolute temperature, 26 adjoint, 71, 188 analytic function, 157angular momentum, 77 antiderivative, 107, 160 arclength, 111 axial vector, 53basis reciprocal, 85 binormal vector, 163, 164 boundary, 142 boundary values, 158 bounded function, 106 bounded set, 94 Cauchy's integral formula, 159 Cauchy's integral theorem, 157 Cauchy-Riemann equations, 157 Cauchy–Pompeiu formula, 158 central field, 77-79 chain rule, 35 change of variables, 127 circulation, 115, 117, 153

closed curve, 118 interval, 14 set, 14 commutator, 52, 184 compact set, 94 complement, 14 congruent, 165 connected set, 20conservation angular momentum, 77 energy, 77 mass, 150conservation law, 76, 78 conservative field, 72, 73, 77 conserved quantity, 76 continuity geometric algebra, 19 continuity equation, 150continuous function, 18 continuously differentiable, 30 well-defined, 92 contractible, 73, 75 closed curve, 73 coordinate independent ∇ , 60 curl, 62 curvilinear, 81 divergence, 62 coordinates orthogonal, 82 Coulomb force, 75 covariant derivative, 92, 184 cross product, 55, 188 curl, 62, 69, 70, 117 curl theorem, 151 curvature, 163, 184 curve parameterization, 5 curvilinear coordinates, 11, 80 cylindrical coordinates, 11, 82 Darboux basis, 177 Darboux bivector, 165 De Morgan's laws, 14 derivative covariant, 92, 184

differential, 28

gradient. 60

partial, 23

directional, 33, 67, 184

vector, 141derivative test first, 93, 94 second, 93, 95 determinant, 189 differentiable, 28, 60 differential, 28 surface, 89 differential forms, v, 184, 192 differential geometry, 163 directed integral, 134, 143 divergence, 62, 69, 148 divergence theorem, 147 dot notation, 61 double integral, 121 dual, 188 duality, 188

Einstein tensor, 184 elasticity, 27 electromagnetic field, 66 electromagnetism, 65 embedded manifold, 181 entropy, 26, 101 Euler characteristic, 182 exact bivector field, 76 differential equation, 79 field, 72 vector field, 73 extend field on manifold, 49, 194 parameter function, 49, 194 extend F, 49exterior derivative, 192 extrema, 93 extrinsic, 175 extrinsic curvature, 184

field, 59 central, 77, 79 closed, 72 inverse square, 75 field equation, 184 first derivative test, 93, 94 first fundamental form, 181 fluid, 136 fluids, 115, 150 flux, 136, 148 flux integral, 134 formulas from this book, 190 Frenet basis, 164 Frenet-Serret equations, 164 fundamental identities, 187 fundamental theorem scalar calculus, 107 geometric calculus, 141

Gauss map, 173 Gauss' theorem, 147 Gauss-Bonnet theorem, 182 Gaussian curvature, 173 general relativity, 184 geodesic, 180 geodesic curvature, 177 geodesic normal vector, 177 geometric calculus, 3 geometric product, 187 GPS, 46 gradient, 59, 60, 67, 68 and linear transformations, 71 curvilinear coordinates, 81 linear transformations, 71 gradient descent, 94 gradient theorem, 116, 156 Green's identities, 149 Green's theorem, 154

harmonic function, 137, 157 Helmholtz decomposition, 137, 160 Helmholtz-Hodge Decomposition, 137 Hessian matrix, 95 homogeneous function, 38

I, 181

ideal gas law, 39 implicit differentiation, 44 incompressible field, 70 indefinite integral, 107 index lowering, 171 index raising, 171 infinitesimal, 108 inflection point, 93 inner product, 187 integrable, 106 integral definite, 106 directed, 134, 141 double, 121 flux, 134

how to think about, 108 iterated, 123 line, 114 path, 110 scalar, 105, 106 surface, 132 triple, 125 integrand, 108 integration by parts, 148, 153 intermediate value theorem f(x), 20intrinsic, 175 intrinsic curvature, 184 inverse function theorem, 42inverse square field, 75 irrotational field, 70 iterated integral, 123 Jacobian, 28, 31 Jacobian determinant, 28

Kepler's laws, 78 kinetic energy, 77

Lagrange form, 40 Lagrange multiplier, 98 Laplacian, 62 least squares, 97 level curve, 7 set, 68 surface, 69 level surface, 69 limit, 15 line integral, 114 linear transformation, 188 Liouville's theorem, 137 local inverse, 43 local minimum, 93, 94 strict, 93, 94 longitudinal field, 70

Möbius strip, 88 manifold, 47, 141 with boundary, 47, 141 Maxwell relation, 26 Maxwell's equation, 66 Maxwell's equations, 65, 76 integral form, 149 mean value theorem double integral, 122 scalar, 27 vector, 39 measure zero, 106 meridians, 182 metric, 113, 168 mixed partial derivative, 25 monogenic, 157 multiple integral, 126 multivariable calculus, 3

neighborhood, 13 Newton's law of gravitation, 75, 78 Newton's second law, 76-78 Noether's theorem, 78 norm. 188 normal curvature, 177 normal plane, 177, 178 normal section, 177, 178 normal vector $f(\mathbf{x}) = k$ representation, 68 z = f(x, y) representation, 55 outward boundary, 143 principal, 164 to curve, 163 to surface, 143 notation, 4

open interval, 14 set, 13 operator gradient. 60 vector derivative, 87 operator norm, 189 orientable, 88, 143 orientation manifold, 143 orthogonal complement G^{n} , 188 orthogonal coordinates, 82 osculating plane, 164, 165 outer product, 187 outermorphism, 188 outward normal, 143

parallels, 182 parameter, 5 parameter independent T_p, 56

 ds^2 , 169 continuously differentiable, 87 parameterize by arclength, 112 curve, 5 manifold, 48 surface, 8 partial derivative, 23 geometric interpretation, 24 partial differential equation, 38 partition, 105 interval, 105 path independent, 116, 118 path integral, 110 pitch, 112 planimeter, 154 Poincaré Lemma, 75 polar coordinates, 11 positive definite matrix, 95 potential, 72scalar, 73 vector, 76 potential energy, 77 principal curvatures, 178 principal vectors, 178 principle of maximum entropy, 101 pseudo-Riemannian manifold, 184 pseudoscalar, 188 pseudosphere, 173 pseudovector, 53, 65 pullback, 91 pushforward, 91

reciprocal basis, 81, **85** relativity general, 169, 184 special, 66 reverse, 188 Ricci curvature, 184 Riemann curvature, 184 Riemann sum, 105 Riemannian manifold, 183 rotational velocity, 52, 53, 165 rotational velocity bivector, 52

saddle point, 95, 96 scalar calculus, 3 scalar curvature, 184 scalar functions, 3

second derivative test, 93, 95 second fundamental form, 181 Seifert surface, 152 shape operator, 170, 183, 184 simply connected, 73 Simpson's rule, 108 solenoidal field, 72 spacetime, 66, 184 spherical coordinates, 12, 83 right handed, 82 Stokes's theorem, 151 strict local minimum, 93, 94 summation convention, 4 surface orientable, 88 parameterization, 8 surface integral, 132 surface of revolution, 133, 173, 176, 182 symmetry, 78 SymPy, vi tangent algebra, 54 tangent field, 91, 170 tangent map, 90 tangent space, 49 curve, 50 manifold, 56 surface, 54 tangent vector, 56 curve, 50 surface, 54unit, 112 tangent vectors, 54 Tau manifesto, 158 Taylor series, 41 Taylor's formula, 40 telescoping sum, 30 tensors, v topological invariant, 182 Torricelli's trumpet, 133 torsion, 164 total curvature, 184 total derivative, 37 trace, 71 transverse field, 70 trapezoidal rule, 108 triple integral, 125 twisted cubic, 167

vector derivative, 87 vector potential, 76 wave equation, 38, 66 Weingarten equation, 171 well-defined ∇ , 60

vector calculus, 3

 ∂, 87 continuously differentiable, 92
 Wolfram Integrator, 108 work, 115