

Properties of vector functions

Limit of a vector function

Let $\mathbf{r} = (f_1, f_2, \dots, f_n)$ be a vector function of one variable (scalar) t and domain of definition $M \subset \mathbf{R}$ and let $t_0 \in M$ be such point (number), that one of its neighbourhoods (possibly without t_0) is a part of M , therefore function need not be defined at the point t_0 .

Vector function $\mathbf{r}(t)$ is said to have limit $\mathbf{a}$ at the point t_0 denoted

$$\lim_{t \rightarrow t_0} \mathbf{r}(t) = \mathbf{a}$$

if for any sequence of real numbers $\{t_n\}_{n=1}^{\infty}$ such that

$$\lim_{n \rightarrow \infty} t_n = t_0, t_n \neq t_0, t_n \in M$$

the respective sequence of function values converges to vector $\mathbf{a}$

$$\lim_{t \rightarrow t_0} \mathbf{r}(t) = \mathbf{a} \Leftrightarrow \left[\lim_{n \rightarrow \infty} t_n = t_0, t_n \neq t_0, t_n \in M \Rightarrow \lim_{n \rightarrow \infty} \mathbf{r}(t_n) = \mathbf{a} \right]$$

One-sided limits of vector function $\mathbf{r}(t)$ can be defined similarly, while condition $t_n \neq t_0$ is substituted by condition:

$t_n < t_0$ for limit of vector function $\mathbf{r}(t)$ at the point t_0 from the left

$$\lim_{t \rightarrow t_0^-} \mathbf{r}(t) = \mathbf{a}$$

$t_n > t_0$ for limit of vector function $\mathbf{r}(t)$ at the point t_0 from the right

$$\lim_{t \rightarrow t_0^+} \mathbf{r}(t) = \mathbf{b}$$

Vector function $\mathbf{r}(t)$ has a limit at the point t_0 if and only if there exists limit from the left and limit from the right at this point and these two limits are equal

$$\lim_{t \rightarrow t_0} \mathbf{r}(t) = \lim_{t \rightarrow t_0^-} \mathbf{r}(t) = \mathbf{a} = \lim_{t \rightarrow t_0^+} \mathbf{r}(t) = \mathbf{b}$$

Vector function $\mathbf{r}(t) = (f_1(t), f_2(t), \dots, f_n(t))$ has limit $\mathbf{a}$ at the point t_0 if and only if all scalar functions $f_1(t), f_2(t), \dots, f_n(t)$ have limits at this point and holds

$$\lim_{t \rightarrow t_0} f_1(t) = a_1, \lim_{t \rightarrow t_0} f_2(t) = a_2, \dots, \lim_{t \rightarrow t_0} f_n(t) = a_n$$

$$\begin{aligned} \lim_{t \rightarrow t_0} \mathbf{r}(t) &= \lim_{t \rightarrow t_0} [(f_1(t), f_2(t), \dots, f_n(t))] = \\ &= (\lim_{t \rightarrow t_0} f_1(t), \lim_{t \rightarrow t_0} f_2(t), \dots, \lim_{t \rightarrow t_0} f_n(t)) = (a_1, a_2, \dots, a_n) = \mathbf{a} \end{aligned}$$

Limit of a vector function $\mathbf{r}(t)$ at the point t_0 is vector $\mathbf{a}$, whose components are equal to limits of scalar coordinate functions $f_i(t)$ at the point t_0 .

Vector function $\mathbf{r}(t)$ is continuous at the point t_0 if for its limit holds

$$\lim_{t \rightarrow t_0} \mathbf{r}(t) = \mathbf{r}(t_0)$$

Limit of function equals to function value at this point, therefore function is defined at this point.

Analogously as one-sided limits continuity of a vector function at the point t_0 from the left can be defined

$$\lim_{t \rightarrow t_0^-} \mathbf{r}(t) = \mathbf{r}(t_0)$$

and continuity of a vector function at the point t_0 from the right

$$\lim_{t \rightarrow t_0^+} \mathbf{r}(t) = \mathbf{r}(t_0)$$

Vector function $\mathbf{r}(t)$ is continuous at the point t_0 if and only if it is continuous from the right and from the left at this point.

Derivative of a vector function

Let $\mathbf{r}(t) = (f_1(t), f_2(t), \dots, f_n(t))$ be a vector function of variable (scalar) t with domain of definition $M \subset \mathbf{R}$ and let $t_0 \in M$ be such point (number) from M , that some of its neighbourhoods is a part of M , therefore function **is defined** at the point t_0 .

If there exists limit

$$\lim_{t \rightarrow t_0} \frac{\mathbf{r}(t) - \mathbf{r}(t_0)}{t - t_0}$$

it is said to be derivative of vector function at the point t_0 denoted

$$\mathbf{r}'(t_0) = \left[\frac{d\mathbf{r}}{dt} \right]_{t=t_0} = \lim_{t \rightarrow t_0} \frac{\mathbf{r}(t) - \mathbf{r}(t_0)}{t - t_0}$$

Vector function $\mathbf{r}(t) = (f_1(t), f_2(t), \dots, f_n(t))$ has derivative $\mathbf{r}'(t_0)$ at the point t_0 if and only if all scalar functions $f_1(t), f_2(t), \dots, f_n(t)$ have derivatives $f_1'(t_0), f_2'(t_0), \dots, f_n'(t_0)$ at this point and it holds

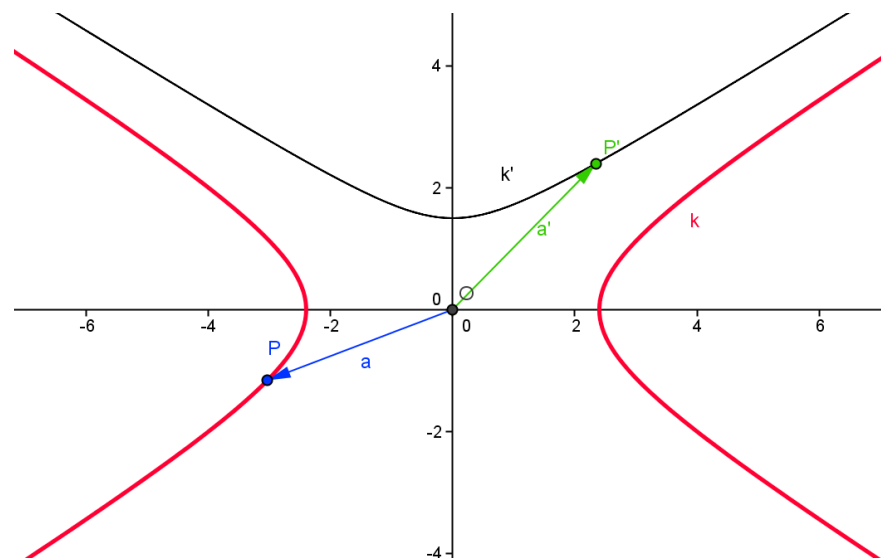
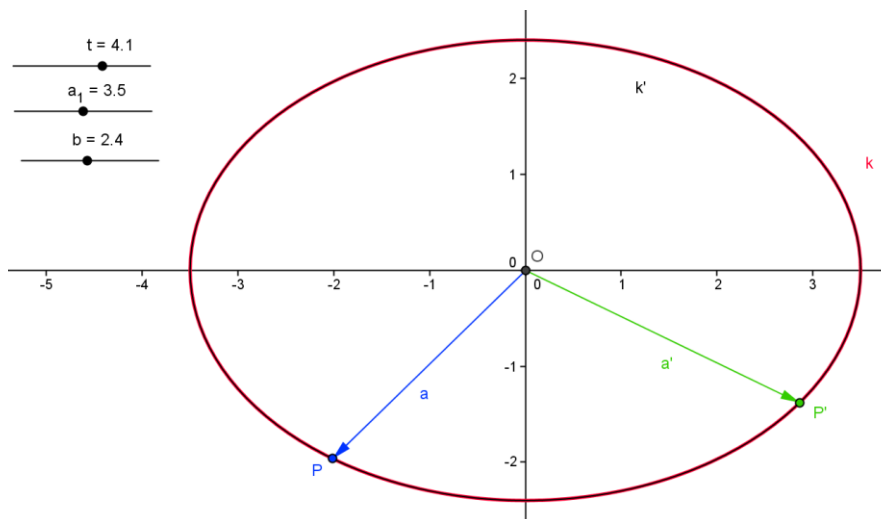
$$\begin{aligned}\mathbf{r}'(t_0) &= \lim_{t \rightarrow t_0} \frac{\mathbf{r}(t) - \mathbf{r}(t_0)}{t - t_0} = \\ &= \left(\lim_{t \rightarrow t_0} \frac{f_1(t) - f_1(t_0)}{t - t_0}, \lim_{t \rightarrow t_0} \frac{f_2(t) - f_2(t_0)}{t - t_0}, \dots, \lim_{t \rightarrow t_0} \frac{f_n(t) - f_n(t_0)}{t - t_0} \right) = \\ &= (f_1'(t_0), f_2'(t_0), \dots, f_n'(t_0))\end{aligned}$$

Derivative $\mathbf{r}'(t_0)$ of vector function $\mathbf{r}(t)$ at the point t_0 is vector, whose components are equal to derivatives $f_i'(t_0)$ of respective scalar coordinate functions $f_i(t)$ at the point t_0 .

If vector function $\mathbf{r}(t) = (f_1(t), f_2(t), \dots, f_n(t))$ has derivative at all points of its domain of definition M , then it has derivative on M , which is a vector function defined on M and it holds

$$\mathbf{r}'(t) = (f_1'(t), f_2'(t), \dots, f_n'(t), t \in M$$

Graph of derivative $\mathbf{r}'(t)$ of vector function $\mathbf{r}(t)$ is a curve k' , called also derivative of a curve k , which is graph of vector function $\mathbf{r}(t)$.



Derivatives of higher orders are defined analogously

$$\mathbf{r}''(t_0) = \left[\frac{d^2 \mathbf{r}}{dt^2} \right]_{t=t_0} = \lim_{t \rightarrow t_0} \frac{\mathbf{r}'(t) - \mathbf{r}'(t_0)}{t - t_0} = \\ = (f_1''(t_0), f_2''(t_0), \dots, f_n''(t_0))$$

$$\mathbf{r}'''(t_0) = \left[\frac{d^3 \mathbf{r}}{dt^3} \right]_{t=t_0} = \lim_{t \rightarrow t_0} \frac{\mathbf{r}''(t) - \mathbf{r}''(t_0)}{t - t_0} = , \text{ and so on, for higher orders} \\ = (f_1'''(t_0), f_2'''(t_0), \dots, f_n'''(t_0))$$

Geometric interpretation of derivative of vector function at point

$\mathbf{r}'(t_0)$ is direction vector of tangent line to graph of vector function $\mathbf{r}(t)$

For two-dimensional vector function defined on $I \subset \mathbf{R}$

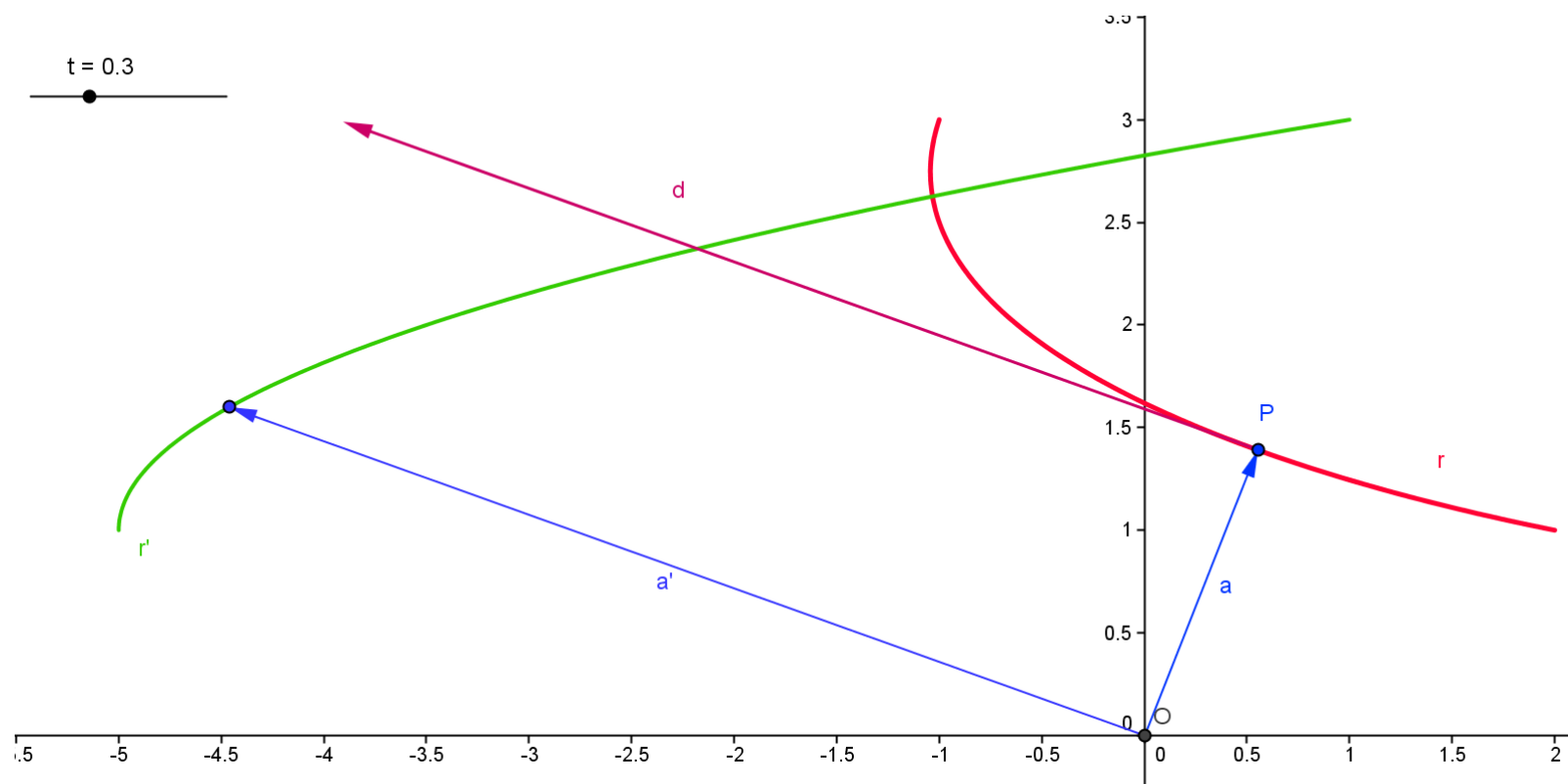
$$\mathbf{r}(t) = (x(t), y(t))$$

derivative $\mathbf{r}'(t_0) = (x'(t_0), y'(t_0))$

is direction vector of tangent line to the curve k ,

which is graph of vector function $\mathbf{r}(t)$ at the point

$$X = [x(t_0), y(t_0)] \in \mathbf{E}^2$$



Planar curve $\mathbf{r}(t) = (2t^3 - 5t + 2, t^2 + t + 1)$ (in red)

Derivative $\mathbf{r}'(t) = (6t^2 - 5, 2t + 1)$ is also a planar curve (in green)

For three-dimensional vector function defined on $I \subset \mathbf{R}$

$$\mathbf{r}(t) = (x(t), y(t), z(t))$$

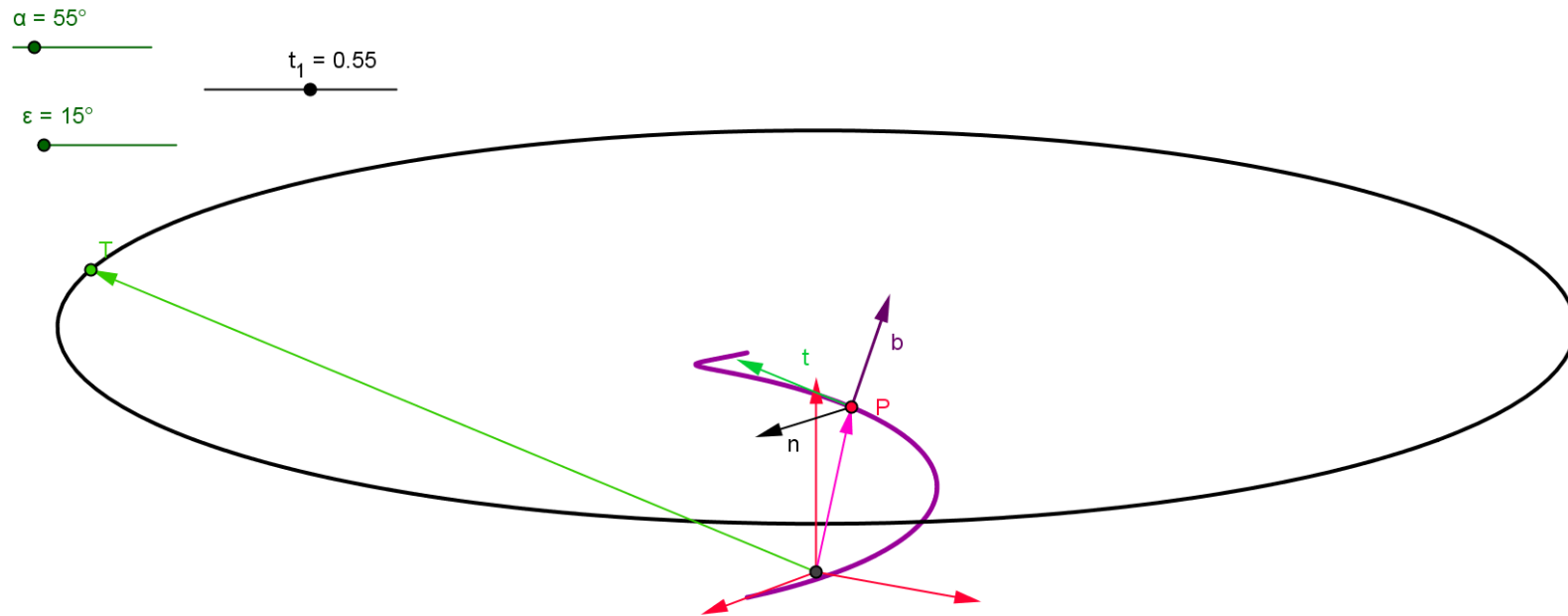
derivative $\mathbf{r}'(t_0) = (x'(t_0), y'(t_0), z'(t_0))$

is direction vector of the tangent line to the curve K ,

which is graph of vector function $\mathbf{r}(t)$,

at the point

$$X = [x(t_0), y(t_0), z(t_0)] \in \mathbf{E}^3$$



$\mathbf{r}(t) = (a\cos(t), b\sin(t), vt), t \in \langle 0, 2\pi \rangle$ graph is elliptic helix,
for $a = b$ cylindrical helix

$\mathbf{r}'(t) = (-a\sin(t), b\cos(t), v), t \in \langle 0, 2\pi \rangle$ graph is ellipse in plane $z = v$
for $a = b$ circle