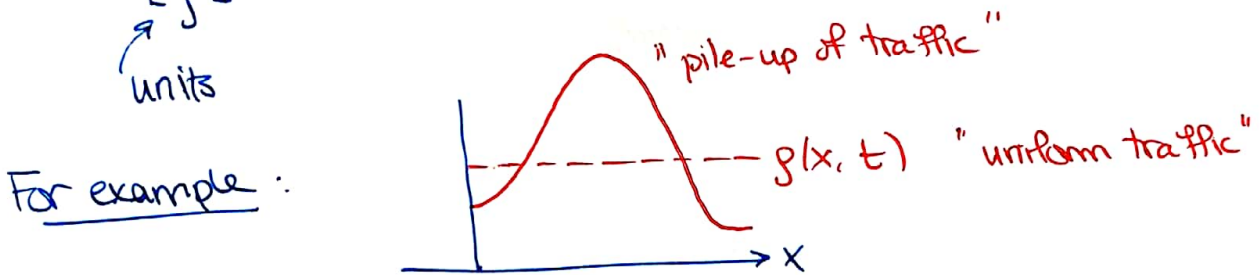


We want to motivate this course with an example.



Let  $g(x, t)$  = density of cars at position  $x$  and time  $t$

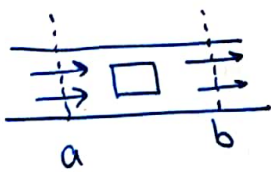
$[g]$  = # of cars per unit length.  
units



Let's consider a stretch of road  $[a, b] \subset \mathbb{R}$ .

$$\textcircled{*} \quad \underbrace{\frac{\partial}{\partial t} \int_a^b g(x, t) \cdot dx}_{\text{rate of change of cars in } [a, b]} = \text{cars in at } x=a - \text{cars out at } x=b.$$

$$= q(a, t) - q(b, t)$$



where  $q(x, t)$  = flow (flux) of traffic.  
and  $[q]$  = # of cars per unit time

$$\textcircled{*} \quad \frac{\partial}{\partial t} \int_a^b g(x, t) \cdot dx = - \int_a^b \frac{\partial q}{\partial x} \cdot dx$$

$$\Rightarrow \int_a^b \left( \frac{\partial g}{\partial t} + \frac{\partial q}{\partial x} \right) \cdot dx = 0.$$

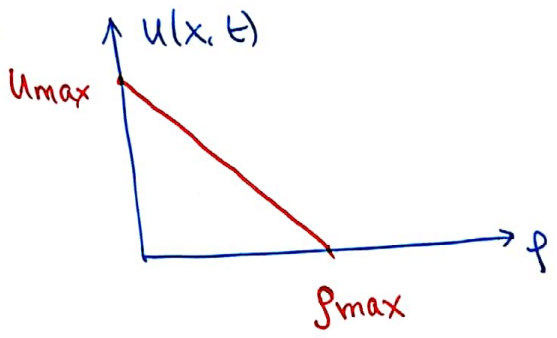
$$\Rightarrow \boxed{\frac{\partial g}{\partial t} + \frac{\partial q}{\partial x} = 0} \quad \text{since } a, b \text{ is general}$$

**TRANSPORT EQUATION.**

We need an empirical law for  $q(x, t)$ . Note

$$q(x, t) = \underbrace{g(x, t)}_{\substack{\# \text{ of cars} \\ \text{per m}}} \times \underbrace{(\text{velocity}, u(x, t))}_{\text{m/s.}}$$

For example



eg.  $u = u_{max} - k\rho$        $k = \text{constant}$

$\therefore$   $\frac{\partial \rho}{\partial t} + \frac{\partial q}{\partial x} = 0$  where  $q = g\{u_{max} - k\rho\}$ .  
to be solved for  $g(x, t)$ .

This seems very general + powerful. We could have equally modeled.

- 1) Traffic, populations, biological processes.
- 2) heat flow, water flow
- 3) Electricity and magnetism
- 4) Stocks.

This inspires questions.

- 1) How do we extend to 3D (and beyond)  
Need vector calculus
- 2) How do we solve these equations
  - (i) analytical methods
  - (ii) numerical methods
  - (iii) experimental methods

THIS IS THE START.

# CHAPTER 2: REVIEW OF MULTIVARIABLE CALCULUS

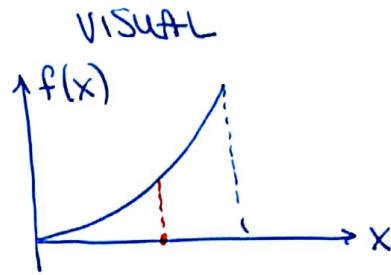
3

The visualisation of functions is key.

FUNCTION.

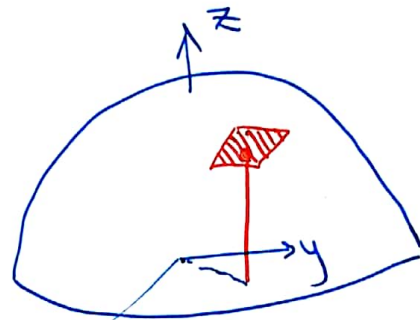
1D Scalar,  $f: \mathbb{R} \rightarrow \mathbb{R}$ .

e.g.  $f(x) = x^2$



2D Scalar,  $f: \mathbb{R}^2 \rightarrow \mathbb{R}$

e.g.  $f(x,y) = 1 - x^2 - y^2$



height of surface is  $z = f(x,y)$

3D Scalar,  $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ .

e.g.  $f(x,y,z) = x^2 + y^2 + z^2$

need 4D space but can think of every  $(x,y,z)$  having a colour, temperature.

2D Vector on a line

$\underline{v}: \mathbb{R} \rightarrow \mathbb{R}^2$

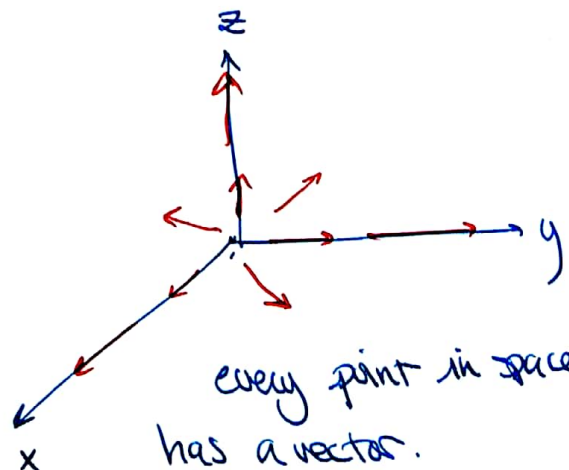
e.g.  $\underline{v}(t) = \begin{pmatrix} v_1(t) \\ v_2(t) \end{pmatrix}$



3D Vector in  $\mathbb{R}^3$

e.g.  $\underline{v}: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ .

$\underline{v}(x,y,z) = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$



every point in space has a vector.