

Lecture # 15

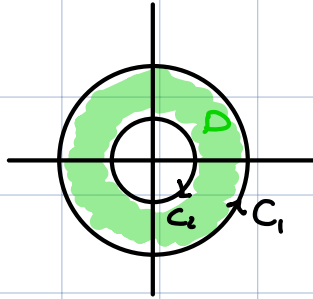
Title: Curl and Divergence (and a little more Green's Theorem)

Section: Stewart 16.5

Warm-up: Compute $\int_C y^2 dx + 3xy dy$ where C is the boundary of the annulus D contained between $r = 1$ and $r = 2$.

Soln:

- Draw:



- Green's thm:

$$\begin{aligned} \iint_D 3y - 2x \, dA &= \int_{C_1} y^2 dx + 3xy dy + \int_{C_2} y^2 dx + 3xy dy \\ &= \int_C y^2 dx + 3xy dy. \end{aligned}$$

- $D = \{1 \leq r \leq 2, 0 \leq \theta \leq 2\pi\}$
- line integral = $\int_0^{2\pi} \int_1^2 r^2 \sin(\theta) \, dr \, d\theta = 0$

Example:

Spse Area(D) = 6 and C is the pos. oriented boundary of D. What is $\int_C F \cdot d\vec{r}$ where $F = (x^2 + y, 3x - y^2)$.

Soln :

- $Q_x - P_y = 3 - 1 = 2$

- Green's Thm : $12 = \iint_D 2 \, dA = \int_C F \, d\vec{r}$

Stokes-like theorems in Dimension 1

Functions $\xrightarrow{\frac{d}{dx}}$ Functions

$$f(b) - f(a) \equiv \int_a^b \frac{d}{dx}(f) dx$$

Rem: ◦

$$\text{Jacobian } \circ \quad \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ P & Q \end{vmatrix} = \frac{\partial}{\partial x}(Q) - \frac{\partial}{\partial y}(P) = Q_x - P_y$$

So we can state Green's Theorem as follows: ◦

$$\iint_D \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ P & Q \end{vmatrix} dA = \int_{\partial D} F \cdot d\vec{r} = \int_{\partial D} P dx + Q dy$$

where $F = P\vec{i} + Q\vec{j}$.

Stokes-like theorems in Dimension 2

$$\text{Functions} \xrightarrow{\nabla} \text{Vector Fields} \xrightarrow{\begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ \cdot & \cdot \end{vmatrix}} \text{Functions}$$

$$f|_{\partial C} \xrightarrow{\text{FTLI}} \int_C \nabla f \cdot d\vec{r}$$

$$f(\vec{r}(b)) - f(\vec{r}(a))$$

$$\int_{\partial D} F \cdot d\vec{r} \xrightarrow{\text{Green's Theorem}} \iint_D \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ P & Q \end{vmatrix} dA$$

$$\bullet \quad f \mapsto \nabla f \mapsto \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ f_x & f_y \end{vmatrix} = 0$$

↳ Fcn \rightarrow Vf \rightarrow Fcn w/ above maps is zero

$$\bullet \quad \text{If } \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ P & Q \end{vmatrix} = 0, \text{ then } F = \nabla f \text{ for some } f$$

↳ If second map takes vf to zero, then vf is

conservative

Curl and Divergence

Defn: Let $F = P\vec{i} + Q\vec{j} + R\vec{k}$ be a v.f. on \mathbb{R}^3 .

The curl of F is the v.f. on \mathbb{R}^3

$$\text{Curl}(F) = (R_y - Q_z)\vec{i} + (P_z - R_x)\vec{j} + (Q_x - P_y)\vec{k}$$

Notn: Let $\nabla = \frac{\partial}{\partial x}\vec{i} + \frac{\partial}{\partial y}\vec{j} + \frac{\partial}{\partial z}\vec{k}$ be a vector differential operator.

$$\begin{aligned}\hookrightarrow \nabla f &= \frac{\partial}{\partial x}(f)\vec{i} + \frac{\partial}{\partial y}(f)\vec{j} + \frac{\partial}{\partial z}(f)\vec{k} \\ &= f_x\vec{i} + f_y\vec{j} + f_z\vec{k}\end{aligned}$$

↳ Think of ∇ as "vector" w/

$$\vec{i} \text{ - component} = \frac{\partial}{\partial x}$$

$$\vec{j} \quad \quad \quad = \frac{\partial}{\partial y}$$

$$\vec{k} \quad \quad \quad = \frac{\partial}{\partial z}$$

Rem: • Think of curl in terms of a cross product

• $\text{Curl}(F) = \nabla \times F$

$$= \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix}$$

$$= (R_y - Q_z) \vec{i} + (P_z - R_x) \vec{j} + (Q_x - P_y) \vec{k}$$

Ex: Compute $\nabla \times F$ where $F = (xz, xyz, -y^2)$

Soln:

$$\begin{aligned} \nabla \times F &= \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xz & xyz & -y^2 \end{vmatrix} \\ &= \vec{i} \cdot (-2y - xy) - \vec{j} \cdot (0 - x) + \vec{k} \cdot (yz - 0) \\ &= (-2y - xy) \vec{i} + x \vec{j} + yz \vec{k} \end{aligned}$$

Ex :

Compute $\text{Curl}(F)$ where $F = \sin(x)\vec{i} + e^{xyz}\vec{j} + zx^2\vec{k}$

Soln :

$$\cdot \text{Curl}(F) = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ \sin(x) & e^{xyz} & zx^2 \end{vmatrix}$$

$$= \vec{i} \cdot (0 - xye^{xyz}) - \vec{j} \cdot (2xz) + \vec{k} \cdot (ye^{xyz})$$

$$= -xye^{xyz}\vec{i} - 2xz\vec{j} + ye^{xyz}\vec{k}$$

Thm :

$$\text{Curl}(\nabla f) = \nabla \times \nabla(f) = \mathbf{0}$$

*F and its comp. fcn
have cont. part. deriv.*

Proof :

$$\nabla \times (\nabla f) = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ f_x & f_y & f_z \end{vmatrix}$$

*mixed
partials
commute* ↗

$$\begin{aligned} &= \vec{i} \cdot (f_{zy} - f_{yz}) - \vec{j} \cdot (f_{zx} - f_{xz}) + \vec{k} \cdot (f_{yx} - f_{xy}) \\ &= \mathbf{0} \end{aligned}$$

□

Cor : If F is conservative, then $\nabla \times F = \mathbf{0}$.

Example: Is $F = (e^x, e^y, e^{xy})$ conservative?

Soln: • $\nabla \times F = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ e^x & e^y & e^{xy} \end{vmatrix}$

$$= \mathbf{i} (x e^{xy} - 0) + \text{stuff}$$
$$\neq 0.$$

Thm: (When F is defined everywhere w/ components having continuous partial derivatives)

F is conservative iff $\nabla \times F = 0$

Proof:

Uses Stoke's thm, which is an analogue
of Green's theorem.

↪ See later.

Ex: Show $F = (y^2z^3, 2xyz^3, 3xy^2z^2)$ is conservative and find f st $\nabla f = F$.

Soln:

- $\nabla \times F = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ y^2z^3 & 2xyz^3 & 3xy^2z^2 \end{vmatrix}$
 $= \mathbf{i} (0 \times yz^2 - 6xyz^2)$
 $\quad - \mathbf{j} (3y^2z^2 - 3y^2z^2)$
 $\quad + \mathbf{k} (2yz^3 - 2yz^3)$
 $= 0$
 \Rightarrow conservative

$$\cdot \frac{\partial f}{\partial x} = y^2 z^3$$

$$\Rightarrow f(x, y, z) = x y^2 z^3 + g(y, z)$$

Integrate

$$\cdot \frac{\partial f}{\partial y} = 2xy z^3$$

$$\Rightarrow 2xy z^3 + \frac{\partial g}{\partial y} = 2xy z^3$$

$$\Rightarrow \frac{\partial g}{\partial y} = 0$$

diff.

$\Rightarrow g$ only depends on z

$$\cdot \frac{\partial f}{\partial z} = 3xy^2 z^2$$

$$\Rightarrow 3xy^2 z^2 + g'(z) = 3xy^2 z^2$$

diff

$$\Rightarrow g'(z) = 0$$

$$\cdot \Rightarrow f(x, y, z) = 3xy^2 z^2 + C$$

Ex: Show $F = (\sin(y), x \cos(y) + \cos(z), -y \sin(z))$ is conservative and find f st $\nabla f = F$.

Soln:

$$\nabla \times F = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \sin(y) & x \cos(y) + \cos(z) & -y \sin(z) \end{vmatrix}$$

$$\begin{aligned} &= \vec{i} \cdot (-\sin(z) - (-\sin(z))) \\ &\quad - \vec{j} \cdot (0 - 0) \\ &\quad + \vec{k} \cdot (\cos(y) - \cos(y)) \\ &= \vec{0} \end{aligned}$$

\Rightarrow conservative

- $f_x = \sin(y)$

$$\Rightarrow f(x, y, z) = x \sin(y) + g(y, z)$$

$$f_y = x \cos(y) + \cos(z)$$

$$\Rightarrow \cancel{x \cos(y)} + g_y(y, z) = \cancel{x \cos(y)} + \cos(z)$$

$$\Rightarrow g(y, z) = y \cos(z) + h(z)$$

$$f_z = -y \sin(z)$$

$$\Rightarrow \cancel{-y \sin(z)} + h'(z) = \cancel{-y \sin(z)}$$

$$\Rightarrow h'(z) = 0$$

$$\Rightarrow f = x \sin(y) + y \cos(z)$$

Divergence

Defn: • Let $F = P\vec{i} + Q\vec{j} + R\vec{k}$ be a v.f. on \mathbb{R}^3 .

The divergence of F is the function on \mathbb{R}^3
given by

$$\operatorname{div}(F) = P_x + Q_y + R_z$$

Rem:
$$\begin{aligned}\operatorname{div}(F) &= \nabla \cdot F \\ &= \left(\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right) \cdot (P, Q, R) \\ &= P_x + Q_y + R_z\end{aligned}$$

Ex: $F = (xz, xyz, -y^2)$, compute $\text{div}(F)$

Soln: $\text{div}(F) = \nabla \cdot F = z + xz$

Ex: $F = (e^x yz, z^2 xy, \sin(xz))$

Soln: $\nabla \cdot F = e^x yz + z^2 x + x \sin(xz)$

Theorem: $\text{div}(\text{curl}(F)) = \nabla \cdot (\nabla \times F) = 0$

Proof:

$$\nabla \cdot (\nabla \times (P, Q, R))$$

$$= \nabla \cdot (R_y - Q_z, P_z - R_x, Q_x - P_y)$$

$$= \frac{\partial}{\partial x} (R_y - Q_z) + \frac{\partial}{\partial y} (P_z - R_x) + \frac{\partial}{\partial z} (Q_x - P_y)$$

$$= R_{yx} - Q_{zx} + P_{zy} - R_{xy} + Q_{xz} - P_{yz}$$

$$= 0$$

□

Ex:

$F = (xz, xyz, -y^2)$ is not the curl of a vector field, ie, $F \neq \nabla \times G$ for some vector field G .

↳ If so, $z + xz = \nabla \cdot F = \nabla \cdot \nabla \times G = 0$.

a contradiction.

□

Defn:

If $\nabla \cdot F = 0$, then F is said to be incompressible

Stokes like theorems in Dimension 3

Functions $\xrightarrow{\nabla}$ Vector fields $\xrightarrow[\text{curl}]{\nabla \times}$ Vector fields $\xrightarrow[\text{div}]{\nabla \cdot}$ Functions

$$f|_{\partial C} \stackrel{\text{FTLI}}{=} \int_C \nabla f \cdot d\vec{r}$$

$$\int_{\partial C} ? \cdot d\vec{r} \stackrel{=} \int_C \nabla \times ? \cdot d\vec{r}$$

$$\int_{\partial C} ? \cdot d\vec{r} \stackrel{=} \int_C \nabla \cdot ? \cdot d\vec{r}$$

- $\nabla \times (\nabla f) = 0$, $\nabla \cdot (\nabla \times F) = 0$

↳ Apply two operators in a row gives 0!