

§11.3+

Wednesday, April 13, 2022 5:30 PM

Gauss (divergence theorem)

$$\begin{array}{ccc}
 \iint_{\partial D} \mathbf{F} \cdot d\vec{S} & = & \iiint_D \nabla \cdot \mathbf{F} \, dV \\
 \parallel & & \downarrow \\
 \iint_{\partial D} \mathbf{F} \cdot \mathbf{n} \, dS & & \text{divergence} \\
 \downarrow & & \parallel \\
 \text{Flux of } \mathbf{F} \text{ across } \partial D & &
 \end{array}$$

When

$S = \partial D$ is given by a level set

$$S: G(x, y, z) = C.$$

then $\nabla G(x, y, z) = (G_x, G_y, G_z)$

gives a normal vector. The unit normal vector

$$\mathbf{n}(x, y, z) = \frac{(G_x, G_y, G_z)}{(G_x^2 + G_y^2 + G_z^2)^{1/2}}$$

We may adjust its sign due to orientation of ∂D .

Ex: Let $F = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ be a vector field

and $S: x^2 + y^2 + z^2 = a^2$

To compute the flux of F across S in two ways.

1) use the parametric equation system

$$\begin{cases} x = a \cos s \sin t & 0 \leq s \leq 2\pi \\ y = a \sin s \sin t & 0 \leq t \leq \pi \\ z = a \cos t \end{cases}$$

$$N(s, t) = T_s \times T_t = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ -a \sin s \sin t & a \cos s \sin t & 0 \\ a \cos s \cos t & a \sin s \cos t & -a \sin t \end{vmatrix}$$

$$= (-a^2 \cos s \sin^2 t, -a^2 \sin s \sin^2 t, -a^2 \sin t \cos t)$$

$$= -a^2 \sin t (\cos s \sin t, \sin s \sin t, \cos t)$$

or

$$= -a \sin t (x, y, z).$$

Problem: $s \times t \rightarrow N$?
 $t \times s \rightarrow N$.

it is inward, so add a negative sign.

$$\iint_S F \cdot d\vec{S} = - \int_0^\pi \int_0^{2\pi} F(x(s, t)) \cdot N(s, t) ds dt$$

$$= - \int_0^\pi \int_0^{2\pi} (a \cos s \sin t, a \sin s \sin t, a \cos t) \cdot$$

$$[-a^2 \sin t (\cos s \sin t, \sin s \sin t, \cos t)] ds dt$$

$$= +a^3 \int_0^\pi \int_0^{2\pi} \sin t (\cos^2 s \sin^2 t + \sin^2 s \sin^2 t + \cos^2 t) ds dt$$

$$= +a^3 \int_0^\pi \int_0^{2\pi} \sin t ds dt = 2\pi a^3 \int_0^\pi \sin t dt = 4\pi a^3$$

$$2). S: G(x, y, z) = x^2 + y^2 + z^2 = a$$

$$\Rightarrow G(x, y, z) = (2x, 2y, 2z)$$

$$n(x, y, z) = \frac{(2x, 2y, 2z)}{\sqrt{(2x)^2 + (2y)^2 + (2z)^2}} = \frac{(x, y, z)}{a}$$

It is outward, good.

Then

$$\iint_S F \cdot d\vec{S} = \iint_S F \cdot n \, dS = \iint_S \frac{x^2 + y^2 + z^2}{a} \, dS$$

$$= a \iint_S dS = a |S| = a 4\pi a^2$$

3) If we use $S: z = \pm \sqrt{a^2 - x^2 - y^2}$

$$N(x, y) = (-z_x, -z_y, 1) = \left(\frac{x}{\sqrt{a^2 - x^2 - y^2}}, \frac{y}{\sqrt{a^2 - x^2 - y^2}}, 1 \right)$$

always point upward

↓
+

From 2) we have $n = \left(\frac{x}{a}, \frac{y}{a}, \frac{z}{a} \right)$

we see that

$$N(x, y) = \left(\frac{x}{\sqrt{a^2 - x^2 - y^2}}, \frac{y}{\sqrt{a^2 - x^2 - y^2}}, \pm 1 \right) \begin{matrix} "+" \\ "-" \end{matrix} \text{ for } \begin{matrix} z > 0 \\ z < 0 \end{matrix}$$

Ex: Verify Gauss (divergence theorem)

$$\text{Let } F = \frac{x\hat{i} + y\hat{j} + z\hat{k}}{\sqrt{x^2 + y^2 + z^2}} \quad D: a^2 \leq x^2 + y^2 + z^2 \leq b^2$$

$$\oiint_{\partial D} F \cdot d\vec{S} = \iiint_D \nabla \cdot F \, dV$$

$$\text{RHS: } \nabla \cdot F = F_x^1 + F_y^2 + F_z^3 = M_x + N_y + P_z$$

$$F_x^1 = (x^2 + y^2 + z^2)^{-1/2} - \frac{2}{2} x^2 (x^2 + y^2 + z^2)^{-3/2}$$

$$\Rightarrow \nabla \cdot F = \frac{3}{(x^2 + y^2 + z^2)^{3/2}} - \frac{x^2 + y^2 + z^2}{(x^2 + y^2 + z^2)^{3/2}} = \frac{2}{(x^2 + y^2 + z^2)^{1/2}}$$

$$\begin{cases} x = r \cos s \sin t & 0 \leq t \leq \pi \\ y = r \sin s \sin t & 0 \leq s \leq 2\pi \\ z = r \cos t & a \leq r \leq b \end{cases} \quad \boxed{\begin{aligned} dx dy dz &= \\ r^2 \sin t \, dr ds dt \end{aligned}}$$

$$\text{RHS} = \int_0^{2\pi} \int_0^{\pi} \int_a^b \frac{2}{r} r^2 \sin t \, dr dt ds$$

$$= 2\pi \left(-\cos t \Big|_0^{\pi} \cdot r^2 \Big|_a^b \right) = 4\pi (b^2 - a^2)$$

$$\text{LHS: } \partial D: G(x, y, z) = x^2 + y^2 + z^2 = C$$

$$\nabla G(x, y, z) = (2x, 2y, 2z)$$

$$n(x, y, z) = \frac{\nabla G}{|\nabla G|} = \frac{(x, y, z)}{\sqrt{x^2 + y^2 + z^2}}$$

$$n(x, y, z) = \frac{\nabla G}{\|\nabla G\|} = \frac{(x, y, z)}{\sqrt{x^2 + y^2 + z^2}}$$

$$\begin{aligned} \text{LHS} &= \iint_{S_b} F \cdot n \, dS - \iint_{S_a} F \cdot n \, dS \\ &= \iint_{S_b} \frac{x^2 + y^2 + z^2}{x^2 + y^2 + z^2} \, dS - \iint_{S_a} \frac{x^2 + y^2 + z^2}{x^2 + y^2 + z^2} \, dS \\ &= \iint_{S_b} dS - \iint_{S_a} dS = 4\pi b^2 - 4\pi a^2 = 4\pi(b^2 - a^2) \end{aligned}$$

Ex: When $F = M\mathbf{i} + N\mathbf{j}$.

Stokes' theorem reduces to Green's theorem.

$$\iint_S (\nabla \times F) \cdot \vec{dS} = \oint_{\partial S} F \cdot d\vec{s}$$

$$\Rightarrow \oint_C M dx + N dy = \iint_D \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dA$$

When $F = M\mathbf{i} + N\mathbf{j}$

$$\nabla \times F = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & 0 \end{vmatrix} = \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \mathbf{k}$$

In Stokes'

$$\text{RHS} = \oint_{\partial S} (M, N, 0) \cdot (x'(s), y'(s), z'(s)) ds$$

$$= \oint_{\partial S} (Mx'(s) + Ny'(s)) ds = \oint_{\partial S} M dx + N dy$$

$$\text{LHS} = \iint_D (0, 0, \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}) \cdot (-f_x, -f_y, 1) dA$$

$$= \iint_D (\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}) dA.$$