

18MAB102T

Advanced Calculus and Complex Analysis

Unit II - Vector Calculus

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Scalar and Vector Fields:

- A physical quantity expressible as a continuous function and which can assume one or more definite values at each point of a region of space, is called point function in the region and the region concerned is called a field.
- Point functions are classified as scalar point function and vector point function according as the nature of the quantity concerned is a scalar or a vector.
- At each point P of the field if the function denoted by $f(P)$ is a scalar, it is known as scalar point function while if $\vec{f}(P)$ is a vector, then the function $\vec{f}(P)$ is called a vector point function. The concerned field is called a scalar field or a vector field respectively.

Example of Scalar Fields:

- The temperature distribution in a medium, the gravitational potential of a system of masses and the electrostatic potential of a system of charges.

Example of Vector Fields:

- The velocity of a moving particle, the electrostatic, the magneto static and gravitational fields.

Vector Differential Operator DEL(∇):

$$\nabla = \vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z}$$

Gradient:

Let $\phi(x, y, z)$ defines a differentiable scalar field. (i.e) ϕ is differentiable at each point (x, y, z) is a certain region of space. Then the gradient of ϕ denoted by $\nabla\phi$ (or) $\text{grad } \phi$ is defined by

$$\nabla\phi = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) \phi = \vec{i} \frac{\partial\phi}{\partial x} + \vec{j} \frac{\partial\phi}{\partial y} + \vec{k} \frac{\partial\phi}{\partial z} = \sum \vec{i} \frac{\partial\phi}{\partial x}$$

Divergence :

If $\vec{F}(x, y, z)$ is defined and differentiable vector point function at each point (x, y, z) is a certain region of space, then the divergence of \vec{F} denoted by $\nabla \cdot \vec{F}$ (or) $\text{div} \vec{F}$ is defined by

$$\text{div} \vec{F} = \nabla \cdot \vec{F} = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) \vec{F} = \sum \vec{i} \cdot \frac{\partial \vec{F}}{\partial x}$$

$$\text{If } \vec{F} = F_1 \vec{i} + F_2 \vec{j} + F_3 \vec{k}, \text{ then } \text{div} \vec{F} = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) (F_1 \vec{i} + F_2 \vec{j} + F_3 \vec{k})$$

$$\text{div} \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$$

Solenoidal :

If \vec{F} is a vector such that $\nabla \cdot \vec{F} = 0$ for all points in a given region, then it is said to be a solenoidal vector in that region.

Curl :

If $\vec{F}(x, y, z)$ is a differentiable vector point function in a certain region of space, then the curl or rotation of \vec{F} denoted by $\nabla \times \vec{F}$ (or) $\text{curl } \vec{F}$ (or) $\text{rot } \vec{F}$ is defined by

$$\nabla \times \vec{F} = \text{curl } \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}$$

Irrotational :

If \vec{F} is vector such that $\nabla \times \vec{F} = 0$ for all points in the region, then it is called an irrotational vector (or) Lamellar vector in that region.

Directional derivation : $\frac{\nabla \phi \cdot \vec{a}}{|\vec{a}|}$

Unit normal vector : $\hat{n} = \frac{\nabla \phi}{|\nabla \phi|}$

Angle between the surfaces :

$$\cos \theta = \frac{\nabla \phi_1 \cdot \nabla \phi_2}{|\nabla \phi_1| |\nabla \phi_2|}$$

Problem: 1

If $\phi = xyz$, find $\nabla\phi$ at $(1, 2, 3)$

Solution:

$$\begin{aligned}\nabla\phi &= \left(\vec{i}\frac{\partial}{\partial x} + \vec{j}\frac{\partial}{\partial y} + \vec{k}\frac{\partial}{\partial z}\right)(xyz) \\&= \vec{i}\frac{\partial}{\partial x}(xyz) + \vec{j}\frac{\partial}{\partial y}(xyz) + \vec{k}\frac{\partial}{\partial z}(xyz) \\&= \vec{i}yz + \vec{j}xz + \vec{k}xy\end{aligned}$$

$$\nabla\phi = yz\vec{i} + xz\vec{j} + xy\vec{k}$$

$$\nabla\phi_{(1,2,3)} = 6\vec{i} + 3\vec{j} + 2\vec{k}.$$

Problem: 2

Prove that $\nabla(r^n) = nr^{n-2}\vec{r}$

Solution:

$$\begin{aligned}\nabla(r^n) &= \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z}\right) (r^n) \\&= \vec{i} \frac{\partial}{\partial x} (r^n) + \vec{j} \frac{\partial}{\partial y} (r^n) + \vec{k} \frac{\partial}{\partial z} (r^n) \\&= \vec{i} nr^{n-1} \frac{\partial r}{\partial x} + \vec{j} nr^{n-1} \frac{\partial r}{\partial y} + \vec{k} nr^{n-1} \frac{\partial r}{\partial z}\end{aligned}$$

$$\nabla(r^n) = nr^{n-1} \left(\vec{i} \frac{\partial r}{\partial x} + \vec{j} \frac{\partial r}{\partial y} + \vec{k} \frac{\partial r}{\partial z}\right) \quad (1)$$

$$\vec{r} = x\vec{i} + y\vec{j} + z\vec{k}$$

$$\vec{r} \cdot \vec{r} = r^2 = x^2 + y^2 + z^2$$

$$\begin{array}{ccc|ccc} 2r \frac{\partial r}{\partial x} = 2x & & 2r \frac{\partial r}{\partial y} = 2y & & 2r \frac{\partial r}{\partial z} = 2z & \\ \frac{\partial r}{\partial x} = \frac{x}{r} & & \frac{\partial r}{\partial y} = \frac{y}{r} & & \frac{\partial r}{\partial z} = \frac{z}{r} & (2) \end{array}$$

Sub (2) in (1),

$$\nabla(r^n) = nr^{n-1} \left(\vec{i} \frac{x}{r} + \vec{j} \frac{y}{r} + \vec{k} \frac{z}{r} \right)$$

$$\nabla(r^n) = nr^{n-2} \vec{r}.$$

Problem: 3

Find the directional derivative of $\phi = x^2yz + 4xz^2 + xyz$ at $(1, 2, 3)$ in the direction of $2\vec{i} + \vec{j} - \vec{k}$.

Solution:

$$\text{Directional derivation} = \frac{\nabla\phi \cdot \vec{a}}{|\vec{a}|}$$

$$\text{Given } \phi = x^2yz + 4xz^2 + xyz$$

$$\nabla\phi = (2xyz + 4z^2 + yz)\vec{i} + (x^2z + xz)\vec{j} + (x^2 + 8xz + xy)\vec{k}$$

$$\nabla\phi_{(1,2,3)} = 54\vec{i} + 6\vec{j} + 28\vec{k}$$

$$\text{Let } \vec{a} = 2\vec{i} + \vec{j} - \vec{k}$$

$$|\vec{a}| = \sqrt{2^2 + 1^2 + (-1)^2}$$

$$|\vec{a}| = \sqrt{6}$$

$$\text{Directional derivation} = \frac{\nabla\phi \cdot \vec{a}}{|\vec{a}|}$$

$$\text{Directional derivation} = \frac{(54\vec{i} + 6\vec{j} + 28\vec{k}) \cdot (2\vec{i} + \vec{j} - \vec{k})}{\sqrt{6}}$$

$$\text{Directional derivation} = \frac{86}{\sqrt{6}}$$

Problem: 4

Find a unit normal to the surface $x^2 + 2xz^2 = 8$ at the point $(1, 0, 2)$.

Solution:

$$\text{Let } \phi = x^2 + 2xz^2 - 8$$

$$\nabla\phi = (2xy + 2x^2)\vec{i} + x^2\vec{j} + 4xz\vec{k}$$

$$\nabla\phi_{(1,0,2)} = 8\vec{i} + \vec{j} + 8\vec{k}$$

$$|\nabla\phi| = \sqrt{8^2 + 1^2 + 8^2} = \sqrt{129}$$

$$\text{Unit normal} = \hat{n} = \frac{\nabla\phi}{|\nabla\phi|} = \frac{8\vec{i} + \vec{j} + 8\vec{k}}{\sqrt{129}}.$$

Problem: 5

Find the angle between the surfaces $z = x^2 + y^2 - 3$ and $x^2 + y^2 + z^2 = 9$ at $(2, -1, 2)$.

Solution:

$$\text{Given } \phi_1 = x^2 + y^2 - 2z - 3$$

$$\nabla \phi_1 = 2x\vec{i} + 2y\vec{j} - 2\vec{k}$$

$$\nabla \phi_1 (2, -1, 2) = 4\vec{i} - 2\vec{j} - 2\vec{k}$$

$$|\nabla \phi_1| = \sqrt{21}$$

$$\phi_2 = x^2 + y^2 + z^2 - 9$$

$$\nabla \phi_2 = 2x\vec{i} + 2y\vec{j} + 2z\vec{k}$$

$$\nabla \phi_2 (2, -1, 2) = 4\vec{i} - 2\vec{j} + 4\vec{k}$$

$$|\nabla \phi_2| = 6$$

$$\begin{aligned} \cos \theta &= \frac{\nabla \phi_1 \cdot \nabla \phi_2}{(\nabla \phi_1)(\nabla \phi_2)} \\ &= \frac{(4\vec{i} - 2\vec{j} - \vec{k}) \cdot (4\vec{i} - 2\vec{j} + 4\vec{k})}{(\sqrt{21})(6)} \end{aligned}$$

$$\cos \theta = \frac{8}{3\sqrt{21}}$$

$$\theta = \cos^{-1} \frac{8}{3\sqrt{21}}$$

Problem: 6

If $\nabla\phi = (yz\vec{i} + zx\vec{j} + xy\vec{k})$, find ϕ .

Solution:

$$\nabla\phi = (yz\vec{i} + zx\vec{j} + xy\vec{k})$$

$$\vec{i}\frac{\partial\phi}{\partial x} + \vec{j}\frac{\partial\phi}{\partial y} + \vec{k}\frac{\partial\phi}{\partial z} = (yz\vec{i} + zx\vec{j} + xy\vec{k})$$

$$\frac{\partial\phi}{\partial x} = yz$$

function not involving x .

$$\frac{\partial \phi}{\partial y} = zx$$

$\phi = xyz + a$, function not involving y .

$$\frac{\partial \phi}{\partial z} = xy$$

$\phi = xyz + a$, function not involving z .

From the last three statements,

we conclude

$\phi = xyz + a$ is a constant.

Problem: 7

If $\vec{F} = x^2\vec{i} + y^2\vec{j} + z^2\vec{k}$, then find $\nabla \cdot \vec{F}$ and $\nabla \times \vec{F}$.

Solution:

$$\nabla \cdot \vec{F} = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) \cdot (x^2\vec{i} + y^2\vec{j} + z^2\vec{k})$$

$$= \frac{\partial}{\partial x}(x^2) + \frac{\partial}{\partial y}(y^2) + \frac{\partial}{\partial z}(z^2)$$

$$\nabla \cdot \vec{F} = 2x + 2y + 2z$$

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 & y^2 & z^2 \end{vmatrix}$$

$$= \vec{i} \left[\frac{\partial}{\partial y} (z^2) - \frac{\partial}{\partial z} (y^2) \right] - \vec{j} \left[\frac{\partial}{\partial x} (z^2) - \frac{\partial}{\partial z} (x^2) \right] + \vec{k} \left[\frac{\partial}{\partial x} (y^2) - \frac{\partial}{\partial y} (x^2) \right]$$

$$= \vec{i}[0] - \vec{j}[0] + \vec{k}[0]$$

$$\nabla \times \vec{F} = 0.$$

Problem: 8

Prove that the vector $\vec{F} = z\vec{i} + x\vec{j} + y\vec{k}$ is solenoidal.

Solution:

$$\nabla \cdot \vec{F} = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) \cdot (z\vec{i} + x\vec{j} + y\vec{k})$$

$$= \frac{\partial}{\partial x}(z) + \frac{\partial}{\partial y}(x) + \frac{\partial}{\partial z}(y)$$

$$\nabla \cdot \vec{F} = 0$$

$\therefore \vec{F}$ is solenoidal.

Problem: 9

If $\vec{F} = (x + 3y)\vec{i} + (y - 2z)\vec{j} + (x + \lambda z)\vec{k}$ is solenoidal, find the value of λ .

Solution:

$$\nabla \cdot \vec{F} = 0$$

$$\frac{\partial}{\partial x}(x + 3y) + \frac{\partial}{\partial y}(y - 2z) + \frac{\partial}{\partial z}(x + \lambda z) = 0$$

$$1 + 1 + \lambda = 0$$

$$\lambda = -2.$$

Problem: 10

Show that $\vec{F} = (yz\vec{i} + zx\vec{j} + xy\vec{k})$ is irrotational.

Solution:

$$\begin{aligned}\nabla \times \vec{F} &= \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ yz & zx & xy \end{vmatrix} \\ &= \vec{i} \left[\frac{\partial}{\partial y} (xy) - \frac{\partial}{\partial z} (xz) \right] - \vec{j} \left[\frac{\partial}{\partial x} (xy) - \frac{\partial}{\partial z} (yz) \right] + \vec{k} \left[\frac{\partial}{\partial x} (zx) - \frac{\partial}{\partial y} (yz) \right]\end{aligned}$$

$$\nabla \times \vec{F} = 0$$

$\therefore \vec{F}$ is irrotational.

Laplace operator :

$$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

Problem: 11

Prove that $\nabla^2 r^n = n(n+1)r^{n-2}$ where $\vec{r} = x\vec{i} + y\vec{j} + z\vec{k}$ and $r = |\vec{r}|$ and deduce $\nabla^2 \left(\frac{1}{r}\right)$.

Solution:

$$r = |\vec{r}| = \sqrt{x^2 + y^2 + z^2}$$

$$r^2 = x^2 + y^2 + z^2$$

$$\frac{\partial r}{\partial x} = \frac{x}{r}; \quad \frac{\partial r}{\partial y} = \frac{y}{r}; \quad \frac{\partial r}{\partial z} = \frac{z}{r}$$

$$\nabla^2 r^n = \sum \frac{\partial^2}{\partial x^2} (r^n) = \sum \frac{\partial}{\partial x} \left[n r^{n-1} \frac{\partial r}{\partial x} \right]$$

$$= \sum \frac{\partial}{\partial x} \left[n r^{n-1} \frac{x}{r} \right] = \sum \frac{\partial}{\partial x} [n r^{n-2} x]$$

$$= \sum n \left[\left((n-2) r^{n-3} \frac{\partial r}{\partial x} \right) x + r^{n-2} \right]$$

$$= \sum n \left[\left((n-2) r^{n-3} \frac{x}{r} \right) x + r^{n-2} \right]$$

$$\begin{aligned}
&= \sum n[(x^2(n-2)r^{n-4}) + r^{n-2}] \\
&= \sum [(n(n-2)r^{n-4}x^2) + nr^{n-2}] \\
&= n(n-2)r^{n-4}(x^2 + y^2 + z^2) + 3nr^{n-2} \\
&= n(n-2)r^{n-4}r^2 + 3nr^{n-2} \\
&= n(n-2)r^{n-2} + 3nr^{n-2} \\
&= nr^{n-2}[n-2+3]
\end{aligned}$$

$$\nabla^2(r^n) = n(n+1)r^{n-2}.$$

Line Integral

Problem: 12

Find the work done in moving a particle in the force field $\vec{F} = 3x^2\vec{i} + (2xz - y)\vec{j} - z\vec{k}$ from $t = 0$ to $t = 1$ along the cone $x = 2t^2, y = t, z = 4t^3$.

Solution:

$$\text{Work done} = \int_C \vec{F} \cdot \overrightarrow{dr}$$

$$\vec{F} = 3x^2\vec{i} + (2xz - y)\vec{j} - z\vec{k}$$

$$\overrightarrow{dx} = dx\vec{i} + dy\vec{j} + dz\vec{k}$$

$$\vec{F} \cdot \overrightarrow{dr} = 3x^2 dx + (2xz - y)dy - z dz$$

$$\begin{array}{ccc} x = 2t^2 & | & y = t & | & z = 4t^3 \\ dx = 4t \, dt & | & dy = dt & | & dz = 12t^2 \, dt \end{array}$$

$$\vec{F} \cdot \overrightarrow{dr} = 48 t^5 \, dt + (16 t^5 - t) dt - 48 t^5 \, dt$$

$$\int_c \vec{F} \cdot \overrightarrow{dr} = \int_0^1 (16 t^5 - t) dt$$

$$= \left[16 \frac{t^6}{6} - \frac{t^2}{2} \right]_0^1$$

$$= \frac{16}{6} - \frac{1}{2}$$

$$= \frac{13}{6}$$

Surface Integrals

$$\iint_S \vec{F} \cdot \hat{n} \, ds = \iint_R \frac{\vec{F} \cdot \hat{n}}{|\vec{n} \cdot \hat{k}|} \, ds \, dy$$

Problem: 13

Evaluate $\iint_S \vec{F} \cdot \hat{n} \, ds$ where $\vec{F} = z \vec{i} + x \vec{j} - y^2 z \vec{k}$ and S is the surface of the cylinder $x^2 + y^2 = 1$ included in the first octant between the planes $z = 0$ and $z = 2$.

Solution :

$$\vec{F} = z \vec{i} + x \vec{j} - y^2 z \vec{k}$$

$$\varphi = x^2 + y^2 - 1$$

$$|\nabla\varphi| = \sqrt{4x^2 + 4y^2} = 2$$

$$\hat{n} = \frac{\nabla\varphi}{|\nabla\varphi|}$$

$$= \frac{2x \vec{i} + 2y \vec{j}}{2}$$

$$\hat{n} = x \vec{i} + y \vec{j}$$

$$\vec{F} \cdot \hat{n} = (z \vec{i} + x \vec{j} - y^2 z \vec{k}) \cdot (x \vec{i} + y \vec{j}) = xz + xy$$

$$\iint_S \vec{F} \cdot \hat{n} \, ds = \iint_R \frac{\vec{F} \cdot \hat{n}}{|\vec{n} \cdot \hat{i}|} \, dy \, dz$$

Where R is the projection of S on yz plane.

$$= \iint_R (xz + xy) \frac{dy \, dz}{x}$$

$$= \iint_R (z + y) \, dy \, dz$$

$$= \int_0^2 \int_0^1 (z + y) \, dy \, dz$$

$$= \int_0^2 \left[zy + \frac{y^2}{2} \right]_0^1 dz$$

$$= \int_0^2 \left(z + \frac{1}{2} \right) dz$$

$$= \left[\frac{z^2}{2} + \frac{z}{2} \right]_0^2 = 3.$$

Volume Integrals

Problem: 14

If $\vec{F} = (2x^2 - 3x)\vec{i} - 2xy\vec{j} - 4x\vec{k}$. Evaluate $\iiint_v \nabla \times \vec{F} dv$ where v is the region bounded by $x = 0, y = 0, z = 0$ and $2x + 2y + z = 4$.

Solution:

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 2x^2 - 3x & -2xy & -4x \end{vmatrix}$$

$$\nabla \times \vec{F} = \vec{j} - 2y\vec{k}$$

$$\iiint_v \nabla \times \vec{F} \, dv = \int_0^2 \int_0^{2-x} \int_0^{4-2x-2y} (\vec{j} - 2y\vec{k}) \, dz \, dy \, dx$$

$$= \int_0^2 \int_0^{2-x} \left[z\vec{j} - 2yz\vec{k} \right]_0^{4-2x-2y} dy \, dx$$

$$= \int_0^2 \int_0^{2-x} \left[(4 - 2x - 2y)\vec{j} - 2y(4 - 2x - 2y)\vec{k} \right] dy \, dx$$

$$= \int_0^2 \left[\left(4y - 2xy - \frac{2y^2}{2} \right) \vec{j} - \left(4y^2 - 2xy^2 - \frac{4y^3}{3} \right) \vec{k} \right]_0^{2-x} dx$$

$$= \int_0^2 \left\{ [4(2-x) - 2x(2-x) - (2-x)^2] \vec{j} - \left[4(2-x)^2 - 2x(2-x)^2 - \frac{4}{3}(2-x)^3 \right] \vec{k} \right\} dx$$

$$= \int_0^2 \left[(4 - 4x + x^2) \vec{i} - \frac{\vec{k}}{3} (16 - 24x + 12x^2 - 2x^3) \right] dx$$

$$\iiint_v \nabla \times \vec{F} \, dv = \left[4x - 2x^2 + \frac{x^3}{3} \right]_0^2 \vec{i} - \frac{\vec{k}}{3} \left[16x - 12x^2 + 4x^3 - \frac{x^4}{2} \right]_0^2$$

$$= \left(8 - 8 + \frac{8}{3} \right) \vec{i} - \frac{\vec{k}}{3} (32 - 48 + 32 - 8)$$

$$= \frac{8}{3} (\vec{j} - \vec{k}).$$

Thank You

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