18MAB102T
Advanced Calculus and Complex Analysis
Unit II -Vector Calculus

Dr. P. GODHANDARAMAN & Dr. S. SABARINATHAN

Assistant Professor

Department of Mathematics

Faculty of Engineering and Technology

SRM Institute of Science and Technology, Kattankulathur- 603 203.

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) grad ϕ 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 $\nabla . \vec{F}$ (or) $\text{div}\vec{F}$ is defined by

$$\text{div}\vec{F} = \nabla . \vec{F} = \left(\vec{\imath}\frac{\partial}{\partial x} + \vec{\jmath}\frac{\partial}{\partial y} + \vec{k}\frac{\partial}{\partial z}\right)\vec{F} = \sum \vec{\imath}.\frac{\partial \vec{F}}{\partial x}$$

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

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

Solenoidal :

If $\vec{F}$ is a vector such that $\nabla.\vec{F} = 0$ for all points is 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) curl $\vec{F}$ (or) rot $\vec{F}$ is defined by

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

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 : $\frac{\nabla\phi.\vec{a}}{|\vec{a}|}$

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

Angle between the surfaces :

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

Problem: 1

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

Solution:

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

$$= \vec{i}\,\frac{\partial}{\partial x}(xyz) + \vec{j}\,\frac{\partial}{\partial y}(xyz) + \vec{k}\,\frac{\partial}{\partial z}(xyz)$$

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

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

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

Problem: 2

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

Solution:

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

$$= \vec{i}\frac{\partial}{\partial x}(r^n) + \vec{j}\frac{\partial}{\partial y}(r^n) + \vec{k}\frac{\partial}{\partial z}(r^n)$$

$$= \vec{i}\,nr^{n-1}\frac{\partial r}{\partial x} + \vec{j}\,nr^{n-1}\frac{\partial r}{\partial y} + \vec{k}\,nr^{n-1}\frac{\partial r}{\partial z}$$

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

(1)

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

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

$$2r\frac{\partial r}{\partial x} = 2x \qquad 2r\frac{\partial r}{\partial y} = 2y \qquad 2r\frac{\partial r}{\partial z} = 2z$$

$$\frac{\partial r}{\partial x} = \frac{x}{r} \qquad \frac{\partial r}{\partial y} = \frac{y}{r} \qquad \frac{\partial r}{\partial z} = \frac{z}{r} \qquad (2)$$

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:

Directional derivation $= \left(\dfrac{\nabla\phi.\vec{a}}{|\vec{a}|}\right)$

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

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

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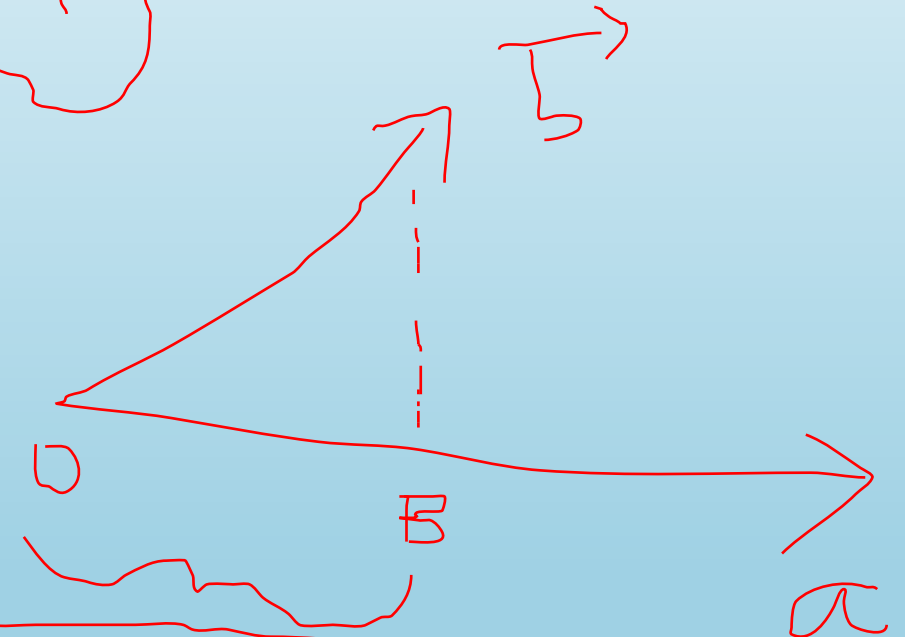
Let $\vec{a} = 2\vec{i} + \vec{j} - \vec{k}$

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

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

Directional derivation $= \dfrac{\nabla\phi.\vec{a}}{|\vec{a}|}$

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

Directional derivation $= \dfrac{86}{\sqrt{6}}$

Dr. P. Godhandaraman & Dr. S. Sabarinathan, Assistant Professor, Department of Mathematics, E&T, SRM IST, KTR

Problem: 4

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

Solution:

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

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

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

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

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

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:

Given $\phi_1 = x^2 + y^2 - 2 - 3$

$$\nabla\phi_1 = 2x\vec{\imath} + 2y\vec{\jmath} - \vec{k}$$

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

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

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

$$\nabla\phi_2 = 2x\vec{\imath} + 2y\vec{\jmath} + 2z\vec{k}$$

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

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

$$\cos\theta = \frac{\nabla\phi_1 . \nabla\phi_2}{(\nabla\phi_1)(\nabla\phi_2)}$$

$$= \frac{\left(4\vec{\imath} - 2\vec{\jmath} - \vec{k}\right).(4\vec{\imath} - 2\vec{\jmath} + 4\vec{k})}{(\sqrt{21})\,(6)}$$

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

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

Problem: 6

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

Solution:

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

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

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

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.

Dr. P. Godhandaraman & Dr. S. Sabarinathan, Assistant Professor, Department of Mathematics, E&T, SRM IST, KTR

Problem: 7

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

Solution:

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

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

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

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{\imath} & \vec{\jmath} & \vec{k} \\ \dfrac{\partial}{\partial x} & \dfrac{\partial}{\partial y} & \dfrac{\partial}{\partial z} \\ x^2 & y^2 & z^2 \end{vmatrix}$$

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

$$= \vec{\imath}[0] - \vec{\jmath}[0] + \vec{k}[0]$$

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

Problem: 8

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

Solution:

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

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

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

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

<u>Problem: 9</u>

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

Solution:

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

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

$1 + 1 + \lambda = 0$

$\lambda = -2.$

Problem: 10

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

Solution:

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \dfrac{\partial}{\partial x} & \dfrac{\partial}{\partial y} & \dfrac{\partial}{\partial z} \\ yz & zx & xy \end{vmatrix}$$

$$= \vec{i}\left[\frac{\partial}{\partial y}(xy) - \frac{\partial}{\partial z}(xz) \right] - \vec{j}\left[\frac{\partial}{\partial x}(xy) - \frac{\partial}{\partial z}(yz) \right] + \vec{k}\left[\frac{\partial}{\partial x}(zx) - \frac{\partial}{\partial y}(yz) \right]$$

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

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

Dr. P. Godhandaraman & Dr. S. Sabarinathan, Assistant Professor, Department of Mathematics, E&T, SRM IST, KTR

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:

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

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

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

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

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

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

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

$$= \sum n[(\mathrm{x}^2(\mathrm{n}-2)\mathrm{r}^{n-4}) + \mathrm{r}^{n-2}]$$

$$= \sum[(n(\mathrm{n}-2)\mathrm{r}^{n-4}\mathrm{x}^2) + n\mathrm{r}^{n-2}]$$

$$= n(n-2)\mathrm{r}^{n-4}(x^2 + y^2 + z^2) + 3\mathrm{nr}^{n-2}$$

$$= n(n-2)\mathrm{r}^{n-4}r^2 + 3\mathrm{nr}^{n-2}$$

$$= n(n-2)\mathrm{r}^{n-2} + 3\mathrm{nr}^{n-2}$$

$$= n\mathrm{r}^{n-2}[n-2+3]$$

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

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:

Work done $= \int_c \vec{F}.\overrightarrow{dr}$

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

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

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

$$x = 2t^2 \qquad\qquad y = t \qquad\qquad z = 4t^3$$

$$dx = 4t \, dt \qquad\qquad dy = dt \qquad\qquad dz = 12t^2 \, dt$$

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

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

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

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

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

Surface Integrals

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

Problem: 13

Evaluate $\iint_S \vec{F}.\hat{n} \ ds$ 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 :

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

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

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

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

$$= \frac{2x\,\vec{\imath} + 2y\,\vec{\jmath}}{2}$$

$$\hat{n} = x\,\vec{\imath} + y\,\vec{\jmath}$$

$$\vec{F}.\hat{n} = \left(z\,\vec{\imath} + x\,\vec{\jmath} - y^2z\,\vec{k}\right).(x\,\vec{\imath} + y\,\vec{\jmath}) = xz + xy$$

$$\iint_S \vec{F}.\hat{n}\ ds = \iint_R \frac{\vec{F}.\hat{n}}{|\vec{n}.\hat{\imath}|}\ dy\ dz$$

Where R is the projection of S on yz plane.

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

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

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

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

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

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

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:

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

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

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

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

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

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

$$= \int_0^2 \left\{ [4(2-x) - 2x(2-x) - (2-x)^2]\vec{j} - \left[4(2-x)^2 - \right. \right.$$

Thank You

Dr. P. GODHANDARAMAN & Dr. S. SABARINATHAN

Assistant Professor

Department of Mathematics

Faculty of Engineering and Technology

SRM Institute of Science and Technology, Kattankulathur- 603 203.