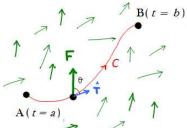
Physics II (PH 102) Electromagnetism (Lecture 3)

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Line Integral of Vector Fields



Definition

Let $\mathbf{r}(t) = g(t)\hat{\mathbf{i}} + h(t)\hat{\mathbf{j}} + k(t)\hat{\mathbf{k}}$; $t \in [a,b]$ is a parametrized curve C in \mathbb{R}^3 and F is continuous vector field over \mathbb{R}^3 . Then the LINE INTEGRAL of the vector $F = (F_x, F_y, F_z)$ over C between the end-pints A and B is given as

$$\int_{C} \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_{AB} \mathbf{F}(\mathbf{r}) \cdot (\hat{\mathbf{T}} ds) = \int_{AB} F(\mathbf{r}) \cos \theta ds$$

$$= \int_{a}^{b} F[\mathbf{r}(t)] \cos [\theta(t)] \left(\frac{ds(t)}{dt}\right) dt = \int_{a}^{b} F[\mathbf{r}(t)] \cos [\theta(t)] |\mathbf{r}'(t)| dt$$

$$= \int_{a}^{b} F[g(t), h(t), k(t)] \cos [\theta(t)] \sqrt{\left(\frac{dg}{dt}\right)^{2} + \left(\frac{dh}{dt}\right)^{2} + \left(\frac{dk}{dt}\right)^{2}} dt$$

Line Integral of Vector Fields

Corollary

If the Line Integral of F is defined along any simple closed curve/loop L (that does not intesect with itself) in \mathbb{R}^3 , it is termed as the CONTOUR INTEGRAL or CIRCULATION of F about L, and expressed as

$$\oint_{L} \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \oint_{L} F_{x} dx + F_{y} dy + F_{z} dz$$

Examples

- 1. WORK DONE, $\Delta W_{\rm AB} = \int_{\rm AB} {\bf F}({\bf r}) \cdot d{\bf r}$ is the most familar example in Physics of a line integral of a force field ${\bf F}({\bf r})$.
- For a CONSERVATIVE FIELD F_{consv.} the net work done about EVERY closed path vanishes:

$$\Delta W_{
m Loop} = \oint \mathbf{F}_{
m consv.}(\mathbf{r}) \cdot d\mathbf{r} = 0$$

Examples of Line Integral of Vector Fields

Example

Consider the inverse square force field, $\mathbf{F}(\mathbf{r}) = \alpha \mathbf{r}/r^3$, where $\alpha > 0$ is a constant and \mathbf{r} is the position vector. Find the work done in moving a particle along the unit circle C: $\mathbf{r}(\theta) = (\cos \theta, \sin \theta)$; $\theta \in [0, 2\pi]$.

The given path is *circular and closed* (end-point coincides with starting point), with unit radius, $|\mathbf{r}(\theta)| = r(\theta) = 1$. Thus, the work done is

$$\Delta W = \oint_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_0^{2\pi} \mathbf{F}[\mathbf{r}(\theta)] \cdot \left(\frac{d\mathbf{r}(\theta)}{d\theta}\right) d\theta$$
$$= \alpha \int_0^{2\pi} \left(\frac{\cos \theta \hat{\mathbf{i}} + \sin \theta \hat{\mathbf{j}}}{r(\theta)^3}\right) \cdot (-\sin \theta \hat{\mathbf{i}} + \cos \theta \hat{\mathbf{j}}) d\theta = 0$$

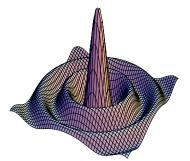
- ► This is a NECESSARY but not a sufficient condition for "consevativeness" of F(r), since work done must be zero about EVERY closed path.
- ► NECESSARY & SUFFICIENT condition: What is curl F?
- ▶ The inverse square field with $\nabla \times \mathbf{F} = \mathbf{0}$ is a conservative field.

How to describe Surfaces in 3D?

- ▶ F(x, y, z) = c = const. is used to represent the general quation of a surface in 3D, where F is a real smooth function of x, y and z.
- ► Surface can be OPEN or CLOSED types.
- z = f(x, y) is a typical form of an *open surface* in 3D space, where f is a real smooth function of x and y.

Examples

- (a) z = const. is an open plane surface parallel to XY plane
- (b) Another open surface: $z = \sin\left(\sqrt{x^2 + y^2}\right) / \sqrt{x^2 + y^2}$



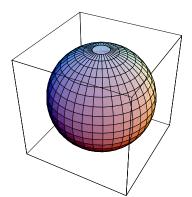
Surfaces with 2D Parametric Representations

Example

UNIT SPHERE: $F(x, y, z) = x^2 + y^2 + z^2 = 1$

- ▶ The two open half surfaces described by $z = \pm \sqrt{1 x^2 y^2}$.
- **PARAMETRIC REPRESENTATION**: Alternatively, it can be described in terms of two real parameters θ and ϕ as:

$$\mathbf{r}(\theta,\phi) = \sin\theta\cos\phi\hat{\mathbf{i}} + \sin\theta\sin\phi\hat{\mathbf{j}} + \cos\theta\hat{\mathbf{k}}, \ \theta \in [0,\pi], \ \phi \in [0,2\pi].$$



Surface Parameterizations

Examples

1. CYLINDER: $x^2 + y^2 = a^2$, $-1 \le z \le 1$ has radius a and height 2 units is described as

$$\mathbf{r}(\phi, z) = a\cos\phi\hat{\mathbf{i}} + a\sin\phi\hat{\mathbf{j}} + z\hat{\mathbf{k}}, \ \phi \in [0, 2\pi], \ z \in [-1, 1].$$

2. REGULAR CONE: $z = \sqrt{x^2 + y^2}$ of height H is described as

$$\mathbf{r}(\phi, z) = z\cos\phi\hat{\mathbf{i}} + z\sin\phi\hat{\mathbf{j}} + z\hat{\mathbf{k}}, \ \phi \in [0, 2\pi], \ z \in [0, H].$$

3. PARABOLOID: $r = x^2 + y^2$ of height H is described as

$$\mathbf{r}(r,\phi) = r\cos\phi\hat{\mathbf{i}} + r\sin\phi\hat{\mathbf{j}} + r^2\hat{\mathbf{k}}, \ r \in [0,H], \ \phi \in [0,2\pi].$$

4. HYPERBOLOID: $z = x^2 - y^2$ is described as

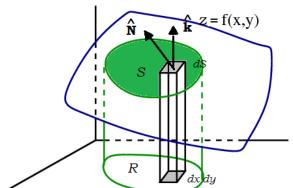
$$\mathbf{r}(u,v) = u \sec v \hat{\mathbf{i}} + u \tan v \hat{\mathbf{j}} + u^2 \hat{\mathbf{k}}, \ u \in [0,\infty], \ v \in (-\frac{\pi}{2},\frac{\pi}{2}).$$

How to represent Elemental Area on an Open Surface?

- Let S be a patch of area on a smooth two-sided open surface, z = f(x, y).
- Let R be the projection on the xy-plane with unit normal vector $\hat{\mathbf{k}}$.
- $ightharpoonup \hat{N}$ be the unit normal vector at any point on the surface.
- ▶ The projection of dS is the rectangular patch of area dx dy, i.e.,

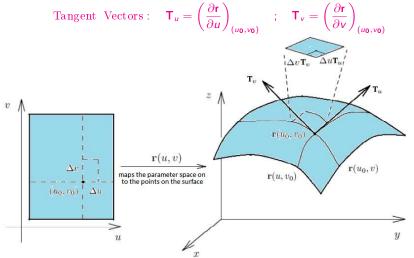
$$dx dy = |\hat{\mathbf{k}} \cdot \hat{\mathbf{N}}| dS = \hat{\mathbf{k}} \cdot d\mathbf{S}$$

$$d\mathbf{S} = \hat{\mathbf{N}} dS = \hat{\mathbf{N}} \left(\frac{dx dy}{|\hat{\mathbf{k}} \cdot \hat{\mathbf{N}}|} \right)$$



Elemental Area on a Parametrized Surface $\mathbf{r}(u,v):D\to\mathbb{R}^3$

- We need only Orthogonal parametrizations such that if the parameter lines meet orthogonally in the 2-dim abstract parameter domain $D \in \mathbb{R}^2$, then the co-ordinate lines on the surface S also meet orthogonally.
- Non-orthogonal parametrizations are cumbersome and not useful.



Finding Elemental Area on a Parametrized Surface

Example

Paraboloid of Revolution:

$$\mathbf{r}(r,\phi) = r\cos\phi\hat{\mathbf{j}} + r\sin\phi\hat{\mathbf{j}} + r^2\hat{\mathbf{k}}$$

Parameter domain:

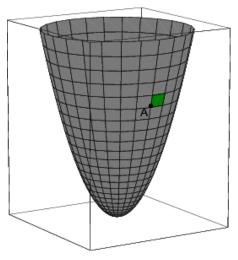
$$D = \{ r \times \phi \mid r \in [0, 3], \ \phi \in [0, 2\pi] \}$$

► Elemental area at **A** shown in green:

$$r(A) = r(r = 2, \phi = 0) = 2\hat{i} + 4\hat{k}$$

► Tangent vectors at A on the co-ordinate lines:

$$\mathbf{T}_r = \left(\frac{\partial \mathbf{r}}{\partial r}\right)_A = \hat{\mathbf{i}} + 4\hat{\mathbf{k}} \quad ; \quad \mathbf{T}_\phi = \left(\frac{\partial \mathbf{r}}{\partial \phi}\right)_A = 2\hat{\mathbf{j}}$$



Finding Elemental Area on a Parametrized Surface (contd.)

$$\mathbf{r}(r,\phi) = r\cos\phi\hat{\mathbf{i}} + r\sin\phi\hat{\mathbf{j}} + r^2\hat{\mathbf{k}}; \quad r \in [0,3], \phi \in [0,2\pi], \text{ and } \mathbf{A} \equiv \mathbf{r}(2,0) = 2\hat{\mathbf{i}} + 4\hat{\mathbf{k}}$$

Line elements at A:

$$\overrightarrow{AB} = \mathsf{T}_r \, dr = \left(\frac{\partial \mathsf{r}}{\partial r}\right)_A \, dr = (\mathbf{\hat{i}} + 4\hat{\mathsf{k}}) \, dr$$

$$\overrightarrow{AC} = \mathbf{T}_{\phi} d\phi = \left(\frac{\partial \mathbf{r}}{\partial \phi}\right)_{A} d\phi = 2\mathbf{j} d\phi$$

Outward Normal vector at A:

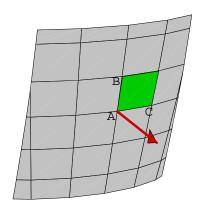
$$\mathbf{N} = \mathbf{T}_{\phi} \times \mathbf{T}_{r} = \left(\frac{\partial \mathbf{r}}{\partial \phi}\right)_{A} \times \left(\frac{\partial \mathbf{r}}{\partial r}\right)_{A} = 8\hat{\mathbf{i}} - 2\hat{\mathbf{k}}$$

Scalar area element:

$$dS = \left| \overrightarrow{AB} \times \overrightarrow{AC} \right| = |\mathbf{N}| dr d\phi$$
$$= 2\sqrt{17} dr d\phi$$

Vector area element:

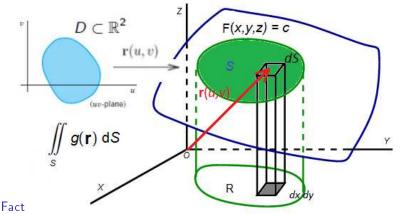
$$d\mathbf{S} \equiv \hat{\mathbf{N}} \; dS = \overrightarrow{AB} \times \overrightarrow{AC} = \mathbf{N} \; dr \, d\phi = \left(8 \hat{\mathbf{i}} - 2 \hat{\mathbf{k}} \right) \; dr \, d\phi$$



Surface Integrals of Scalar Fields

Definition

A SURFACE INTEGRAL of a continuous scalar field, g = g(x, y, z) is the generalization of a 2D definite integral where the domain of integration is a smooth or piecewise smooth surface S: F(x, y, z) = c, or parametrized as $\mathbf{r} = \mathbf{r}(u, v)$, with $(u, v) \in D \subset \mathbb{R}^2$.

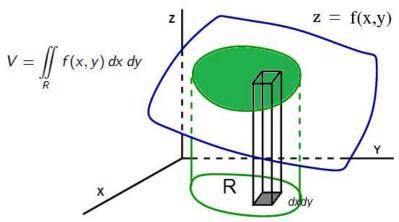


Surface integral CAN NOT be evaluated without reducing to double integral!

Double Integral is different from Surface Integral!

Definition

A DOUBLE INTEGRAL is essentially a 2D definite integral where the doman of integration is the region $R \subset \mathbb{R}^2$ on the co-ordinate xy-plane for the given surface S: z = f(x,y). Here the integral yields the volume of the cylindrical region under the surface.



Surface Integral of Scalar Fields (with Surface Parameterization)

Definition

The SURFACE INTEGRAL of a continuous scalar function $g(\mathbf{r})$ over a smooth or piecewise smooth surface S, and parametrized as $\mathbf{r} = \mathbf{r}(u, v)$, with $(u, v) \in D \subset \mathbb{R}^2$, is given as

$$\iint\limits_{S} g(\mathbf{r}) dS = \iint\limits_{D} g\left[\mathbf{r}(u,v)\right] |\mathbf{N}| du dv = \iint\limits_{D} g\left[\mathbf{r}(u,v)\right] |\mathbf{T}_{u} \times \mathbf{T}_{v}| du dv$$

where, $dS = |\mathbf{N}| \, du \, dv$ and $|\mathbf{N}| = |\mathbf{T}_u \times \mathbf{T}_v|$ is the magnification/scale factor termed as the JACOBIAN of transformation. Corollary

▶ In particular the surface area is of S is obtained with $g(\mathbf{r}) = 1$, i.e.,

$$\operatorname{Area} = \iint\limits_{S} 1 \, dS = \iint\limits_{D} \left| \mathsf{T}_{u} \times \mathsf{T}_{v} \right| du \, dv = \iint\limits_{D} \left| \left(\frac{\partial r}{\partial u} \right) \times \left(\frac{\partial r}{\partial v} \right) \right| \, du \, dv$$

► CLOSED SURFACE INTEGRAL over surface *S* enclosing some volume:

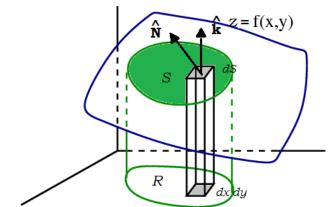
$$\iint_{S} g(\mathbf{r}) dS$$

Surfaces Without Parameterization: Surface Integral \rightarrow Double Integral

Association between dS and elemental projected area on any co-ordinate plane:

- \triangleright \hat{N} be the unit normal vector at any point on the surface.
- ightharpoonup Projective Correspondence of dS with the elemental area dx dy on R

$$dx \ dy = |\hat{\mathbf{N}} \cdot \hat{\mathbf{k}}| \ dS$$
$$dS = \frac{dx \ dy}{|\hat{\mathbf{N}} \cdot \hat{\mathbf{k}}|}$$



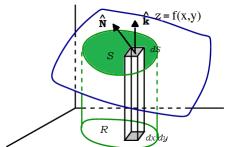
Surface Integrals of Scalar Fields in Cartesian System

Reducing to a double integral: If $\hat{\mathbf{N}}$ be the unit normal vector at any point on the smooth two-sided open surface, S: z = f(x,y), then the projection of dS on R is the rectangular patch given by $dxdy = \hat{\mathbf{N}} \cdot \hat{\mathbf{k}} \, dS$. With the equation of surface written in the form

$$F(x,y,z) = f(x,y) - z = 0,$$
 $\hat{\mathbf{N}} = \pm \frac{\nabla F(x,y,z)}{|\nabla F(x,y,z)|},$

the surface integrals of a continuous scalar field g(x, y, z) is given by

$$\iint\limits_{S} g(x,y,z) dS = \iint\limits_{R} g(x,y,f(x,y)) \frac{dx dy}{|\hat{\mathbf{N}} \cdot \hat{\mathbf{k}}|} = \iint\limits_{R} g(x,y,f) \frac{|\nabla F(x,y,f)|}{|\nabla F(x,y,f) \cdot \hat{\mathbf{k}}|} dx dy$$



Parametric Surface Integral of a Scalar Field

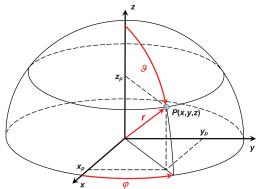
Example

Calculate the area of the upper hemispherical surface of radius a.

Parameterization: Spherical-Polar System

$$P(x, y, z) \equiv \mathbf{r}(\theta, \phi) = a \sin \theta \cos \phi \hat{\mathbf{i}} + a \sin \theta \sin \phi \hat{\mathbf{j}} + a \cos \theta \hat{\mathbf{k}}$$

▶ Parameter Domain: $D = \{\theta \times \phi \mid \theta \in [0, \pi/2], \phi \in [0, 2\pi]\}$



Parametric Surface Integral of a Scalar Field (contd.)

Example

Calculate the area of the upper hemispherical surface of radius a.

- ▶ With Parametrization: Spherical-polar system
- $ightharpoonup r(\theta,\phi) = a(\sin\theta\cos\phi,\sin\theta\sin\phi,\cos\theta)$ with $\theta\in[0,\pi/2]$ and $\phi\in[0,2\pi]$
- ► $\mathbf{T}_{\theta} = \partial \mathbf{r} / \partial \theta = a (\cos \theta \cos \phi, \cos \theta \sin \phi, -\sin \theta)$
- ► $\mathbf{T}_{\phi} = \partial \mathbf{r} / \partial \phi = a \left(-\sin \theta \sin \phi, \sin \theta \cos \phi, 0 \right)$
- ► N = T_θ × T_φ = ∂ **r**/ ∂ θ × ∂ **r**/ ∂ φ = a^2 (sin² θ cos φ, sin² θ sin φ, sin θ cos θ)
- ► JACOBIAN: $|\mathbf{N}| = |\mathbf{T}_{\theta} \times \mathbf{T}_{\phi}| = a^2 \sin \theta$
- The area of hemisphere is

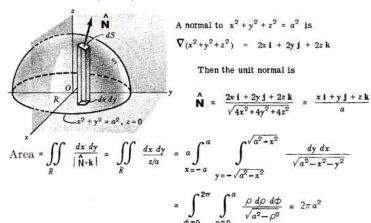
Area =
$$\iint\limits_{S} 1 \, dS = \iint\limits_{D} |\mathsf{T}_{\theta} \times \mathsf{T}_{\phi}| \, d\theta \, d\phi = \int_{0}^{\pi/2} \int_{0}^{2\pi} a^{2} \sin \theta \, d\theta \, d\phi = 2\pi a^{2}$$

- ▶ Without parametrization: Using Cartesian system
- ► S: $z = f(x, y) = \sqrt{a^2 x^2 y^2} \ge 0$ is the open upper hemisphere

Surface Integrals of a Scalar Field (without Parametrization) Example

The equation of the upper hemispherical surface of radius a is represented as

$$F(x, y, z) = x^2 + y^2 + z^2 - a^2 = 0; z \ge 0$$

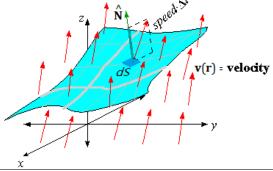


where $x = \rho \cos \phi$, $y = \rho \sin \phi$ and dy dx is replaced by $\rho d\rho d\phi$.

Surface Integrals of Vector Fields: Flux Integrals

Example

Consider a steady state flow of an incompressible fluid, which can be described by a velocity field $\mathbf{v}(\mathbf{r})$. What is the rate of flow of fluid across the surface?



The TOTAL FLUX yields the amount or volume of fluid flowing across the given surface in unit time, i.e.,

Total Flux =
$$\iint_{S} \mathbf{v}(\mathbf{r}) \cdot d\mathbf{S} = \iint_{S} \mathbf{v}(\mathbf{r}) \cdot \hat{\mathbf{N}} dS$$

Parametric Flux Integrals

Definition

If S be a smooth or piecewise smooth surface, parametrized as $\mathbf{r} = \mathbf{r}(u,v)$ with $(u,v) \in D \subset \mathbb{R}^2$, then surface or FLUX INTEGRAL of a continuous vector field $\mathbf{F}(\mathbf{r})$ yields its flux through the surface S, i.e.,

Flux of
$$\mathbf{F} = \iint_{S} \mathbf{F}(\mathbf{r}) \cdot d\mathbf{S} = \iint_{S} \mathbf{F}(\mathbf{r}) \cdot \hat{\mathbf{N}} dS = \pm \iint_{D} \mathbf{F} [\mathbf{r}(u, v)] \cdot (\mathbf{T}_{u} \times \mathbf{T}_{v}) du dv$$

using the correspondence $dS = |\mathbf{N}| \, du \, dv$, with the "magnification/scale factor" or JACOBIAN given by the modulus of the normal vector:

$$\mathsf{N} = \pm (\mathsf{T}_u \times \mathsf{T}_v) = \pm \left(\frac{\partial \mathsf{r}}{\partial u} \times \frac{\partial \mathsf{r}}{\partial v} \right)$$

Note:

- ► There is always a *two-fold ambiguity* in deciding the sign of **N** for any general *two-sided* OPEN SURFACE.
- ► CLOSED SURFACE INTEGRAL: $\hat{\mathbf{N}} \equiv \hat{\mathbf{N}}_{\text{out}}$ is conventionally chosen as the outward normal, then the surface integral yields

Net Outward Flux =
$$\iint_{S} \mathbf{F}(\mathbf{r}) \cdot \hat{\mathbf{N}}_{\text{out}} d\mathbf{S}$$

Parametric Flux Integrals (contd.)

Example

Calculate the flux of $\mathbf{F}(x,y,z) = (x\hat{\mathbf{i}} + y\hat{\mathbf{j}} + z\hat{\mathbf{k}})/(x^2 + y^2 + z^2)^{3/2}$ through the same upper hemispherical surface of radius a.

- ► Spherical-polar Parametrization: $F(r) = r/r^3$
- $ightharpoonup r = a (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta)$
- ▶ Parameter domain: $D = \{\theta \times \phi \mid \theta \in [0, \pi/2], \phi \in [0, 2\pi]\}$
- $T_{\theta} = \partial \mathbf{r}/\partial \theta = a (\cos \theta \cos \phi, \cos \theta \sin \phi, -\sin \theta)$
- $T_{\phi} = \partial \mathbf{r}/\partial \phi = a \left(-\sin\theta\sin\phi, \sin\theta\cos\phi, 0 \right)$
- ► JACOBIAN: $|\mathbf{N}| = |\mathbf{T}_{\theta} \times \mathbf{T}_{\phi}| = a^2 \sin \theta$
- ► FLUX: On the hemispherical surface S, r = a, $\hat{N} = \hat{r}$ and $N = (a^2 \sin \theta)\hat{r}$

$$\operatorname{Net} \operatorname{Flux} = \iint_{S} \left[\mathbf{F} \left[\mathbf{r} (\theta, \phi) \right] \cdot \mathbf{N} \right]_{S} d\theta d\phi$$

$$= \iint_{D} \left(\frac{a \hat{\mathbf{r}}}{a^{3}} \right) \cdot \hat{\mathbf{r}} \left(a^{2} \sin \theta \right) d\theta d\phi$$

$$= \int_{0}^{\pi/2} \sin \theta d\theta \int_{0}^{2\pi} d\phi = 2\pi.$$

Volume Integrals

Definition

A volume integral is simply a 3D definitie integral or TRIPLE INTEGRAL of a continuous scalar field f(x, y, z), or a vector field $\mathbf{A}(x, y, z)$, defined over a certain region of space $\mathbb{V} \subset \mathbb{R}^3$:

▶ Differential volume in Cartesian System : $dV \equiv dz \, dy \, dx$

$$I_{Scalar} = \iiint\limits_{V} f(\mathbf{r}) dV = \int\limits_{x=a}^{x=b} \left[\int\limits_{y=g_{1}(x)}^{y=g_{2}(x)} \left(\int\limits_{z=f_{1}(x,y)}^{z=f_{2}(x,y)} f(x,y,z) dz \right) dy \right] dx$$

$$I_{Vector} = \iiint\limits_{V} \mathbf{A}(\mathbf{r}) dV = \int\limits_{x=a}^{x=b} \left[\int\limits_{y=g_{1}(x)}^{y=g_{2}(x)} \left(\int\limits_{z=f_{1}(x,y)}^{z=f_{2}(x,y)} \mathbf{A}(x,y,z) dz \right) dy \right] dx$$

▶ Differential volume with 3D Parametrization, $\mathbf{r} = \mathbf{r}(u, v, w)$ with $(u, v, w) \in D \subset \mathbb{R}^3$:

$$dV = |\mathbf{T}_u \cdot (\mathbf{T}_v \times \mathbf{T}_w)| du dv dw$$

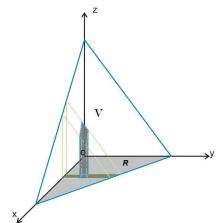
▶ The magnification/scale factor $J = |\mathbf{T}_u \cdot (\mathbf{T}_v \times \mathbf{T}_w)|$ is the JACOBIAN.

Volume Integrals in Cartesian System

Example

Determine the volume integral of $\phi(x, y, z) = 45x^2y$, over the closed region V bounded by the co-ordinate planes x = 0, y = 0, z = 0, and the plane 4x + 2y + z = 8.

▶ We choose to project the region V onto the xy-plane, i.e., area R bounded by x-axis, y-axis and the line 4x + 2y = 8.



- ► Here, it is <u>convenient</u> to first perform the z-integration, and then the double integral over the projected region *R* in the xy-plane.
- Limits of the integration are:

$$z = f_1(x, y) = 0$$
 , $z = f_2(x, y) = 8 - 4x - 2y$,
 $y = g_1(x) = 0$, $y = g_2(x) = 4 - 2x$,
 $x = 0$, $x = 2$

► Volume Integral:

$$\iiint_{V} \phi(x, y, z) dV = \iiint_{V} 45x^{2}y \, dx \, dy \, dz$$

$$= \iint_{R} \left(\int_{z=0}^{z=8-4x-2y} dz \right) 45x^{2}y \, dx \, dy$$

$$= 45 \int_{x=0}^{x=2} x^{2} \left[\int_{y=0}^{y=4-2x} y(8-4x-2y) \, dy \right] dx$$

$$= 45 \int_{x=0}^{x=2} \frac{x^{2}}{3} (4-2x)^{3} dx = 128$$