The Delicate General Stoke's Formula

a short introduction to differential forms and its unification

For the Well-Known Newton Leibniz's theorem, irrotational field and its protential, there's obviously sth like similarity:

$$\int_{a}^{b} \frac{dF}{dx} dx = F(b) - F(a) \tag{1}$$

$$\int_{a}^{b} \nabla \Phi \cdot d\mathbf{r} = \Phi(b) - \Phi(a) \tag{2}$$

And then for this short journey we must introduce a tiny formalism: we are kind of using ∂D to stand for the directed(or strictly, orienting) boundary of the regin D.

With this formalation, and a littel Vector Analysis, the well-know *Gauss Theorem* and *Stoke's Theorem* can be written as follow:

$$\iint_{\partial D} \mathbf{E} \cdot d\mathbf{S} = \iiint_{D} \nabla \cdot \mathbf{E} dV \tag{3}$$

$$\oint_{\partial D} \mathbf{E} \cdot d\mathbf{r} = \iint_{D} \nabla \times \mathbf{E} \cdot d\mathbf{S} \tag{4}$$

For the Stoke's theorem (4), choose $\mathbf{E}(P(x,y),Q(x,y),0)$,and D a region on the x-y plane, we have:

$$\iint_{D} \nabla \times \mathbf{E} \cdot d\mathbf{S} = \iint_{D} \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & 0 \end{vmatrix} \cdot d\mathbf{S} = \iint_{D} (\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y}) \mathbf{k} \cdot d\mathbf{S}$$
$$= \iint_{D} (\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y}) dx dy$$

which precisely gives the Green' theorm.

$$\iint_{D} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y}\right) dx dy = \oint_{\partial D} P dx + Q dy \tag{5}$$

What's the relation between them? And why we write the line and surface integration as follow:

$$\oint_{\partial D} \mathbf{E} \cdot d\mathbf{r} = \int_{\partial D} P dx + Q dy + R dz$$

$$\iint_{\partial D} \mathbf{E} \cdot d\mathbf{S} = \iint_{\partial D} P dy dz + Q dz dx + R dx dy$$

Are they indeed imply somthing?

Without so much more sophisticated mathematical proof, I can't wait to share with you the compact, meticulous Stoke's Formula:

$$\int_{\partial D} \omega = \int_{D} d\omega$$

To feel the power inside this equation, we need to know that $\omega, d\omega$ is something call differential forms, and that "d" is an differential operator call exterior differentiation, which is quite similar to "d" in the common calculus, but not just the same, and which can be apply to a differential forms. Hiden in this equation there's a knid of new product operation between two d("something") call wedge product(or exterior product), as " \wedge ", which is antisymmetry and defined as follow:

$$d(d\omega) = 0 \tag{6}$$

$$dx \wedge dx = 0 \tag{7}$$

$$dx \wedge dy = -dy \wedge dx \tag{8}$$

$$dF(x,y,z) = \frac{\partial F}{\partial x}dx + \frac{\partial F}{\partial y}dy + \frac{\partial F}{\partial z}dz \tag{9}$$

Quite annoying? Let's take a try. Take Green Theorem as an example. Suppose \mathbf{E} is a vector field (or mathematically: $\mathbf{E}:\mathbb{R}^2\to\mathbb{R}^2$) define on region D within x-y plane, whith has two component $\mathbf{E}(P,Q)$, a line integrate running arround the edge of D is:

$$\int_{\partial D} \mathbf{E} \cdot d\mathbf{r} = \int_{\partial D} P dx + Q dy$$

Now glance at the left hand side of the Stoke's Fomula, we just denote the integrand as $\omega = Pdx + Qdy$, now it's time to do "exterior differention" with the notation of wedge product:

$$\begin{split} d(d\omega) &= d(Pdx + Qdy) \\ &= dPdx + Pd(dx) + dQdy + Qd(dy) \qquad //\text{still use the product rule} \\ &= (\frac{\partial P}{\partial x}dx + \frac{\partial P}{\partial y}dy) \wedge dx + (\frac{\partial Q}{\partial x}dx + \frac{\partial Q}{\partial y}dy) \wedge dy \quad \text{(1)gives d(dx)=0} \\ &= \frac{\partial P}{\partial x}dx \wedge dx + \frac{\partial P}{\partial y}dy \wedge dx + \frac{\partial Q}{\partial x}dx \wedge dy + \frac{\partial Q}{\partial y}dy \wedge dy \\ &= \frac{\partial P}{\partial y}dy \wedge dx + \frac{\partial Q}{\partial x}dx \wedge dy \qquad //(2)\text{gives} \quad dx \wedge dx = 0 \\ &= (\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y})dx \wedge dy \qquad //\text{use the (3) antisymmetry law} \end{split}$$

which precisly give the Green Theorem.

Now here comes the unification of Fundamental theorem of Calculus, take $\omega=F(x)$ and "D" a interval of $\mathbb R$, $d\omega$ gives $\frac{dF(x)}{dx}dx$, and $\int_D d\omega=\int_D \frac{dF(x)}{dx}dx$, the general stoke's formula gives the former equals to $\int_{\partial D}\omega=\int_{\partial D}F(x)$, now we come to a strange integration without "d", the edge of an line interval is two end points, naturally it's $\int_{\partial D}F(x)=F(b)-F(a)$

And if we choose the differential forms $\omega = F(x, y, z)$, and "D" a curve in space. $d\omega$ gives, $\frac{\partial F}{\partial x}dx + \frac{\partial F}{\partial y}dy + \frac{\partial F}{\partial z}dz$. With this formula we have:

$$\int_{D} \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy + \frac{\partial F}{\partial z} dz = \int_{\partial D} F(x, y, z)$$

which return the equation (2).

And the same way, given $\omega = Pdx + Qdy + Rdz$, (which we call differential 1-forms) gives back

$$d\omega = (\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y})dx \wedge dy + (\frac{\partial P}{\partial x} - \frac{\partial P}{\partial y})dx \wedge dy + (\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y})dx \wedge dy$$

Now take a look at the Gauss' theorem.

Takes $\omega = Pdy \wedge dz + Qdz \wedge dx + Rdx \wedge dy$ (2-forms)gives back:

$$d\omega = d(Pdy \wedge dz + Qdz \wedge dx + Rdx \wedge dy)$$

$$= (\frac{\partial P}{\partial x}dx + \frac{\partial P}{\partial y}dy + \frac{\partial P}{\partial z}dz)dy \wedge dz$$

$$+ (\frac{\partial Q}{\partial x}dx + \frac{\partial Q}{\partial y}dy + \frac{\partial Q}{\partial z}dz)dz \wedge dx$$

$$+ (\frac{\partial R}{\partial x}dx + \frac{\partial R}{\partial y}dy + \frac{\partial R}{\partial z}dz)dx \wedge dy$$

$$= \frac{\partial P}{\partial x}dx \wedge dy \wedge dz + \frac{\partial Q}{\partial y}dy \wedge dz \wedge dx + \frac{\partial R}{\partial z}dz \wedge dx \wedge dy$$

$$= (\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z})dx \wedge dy \wedge dz \qquad (10)$$

Look back to the Thomas Calculus, a great book with almost 1200 pages, talks form the notation of function and map, to the integration on vector field. Such a grand book finally end up with such a grand summation:

The integral of a differential operator acting on a field over a region equals the sum of the field components appropriate to the operator over the boundary of the region.