

Recall: $\int_S f \, dS := \int_R f \circ \mathbf{r} \, \|\mathbf{r}_x \times \mathbf{r}_y\| \, dA.$

Surface integral
of the scalar field
 $f \in \text{Cont}(S)$ over
the surface S .

Where $\mathbf{r}: R \rightarrow \mathbb{R}^3$ is a
parameterization. (which is
independent of the value of the
integration).

eg: Evaluate $\int_S (x^2 + y^2 + z^2) \, dS$, where S is the portion of
the cone $z = \sqrt{x^2 + y^2}$, $0 \leq z \leq 1$.

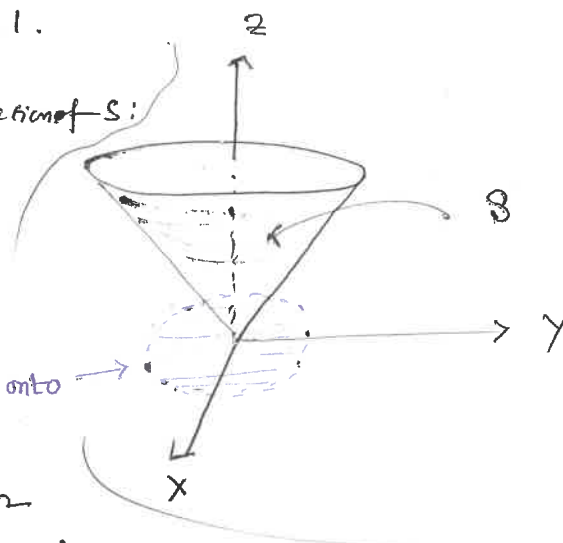
Sol: ~~Here~~ We consider the following parameterization of S :

$$\mathbf{r}(x, y) = (x, y, \sqrt{x^2 + y^2})$$

$$\forall (x, y) \in R = \{(x, y) : x^2 + y^2 \leq 1\}$$

The graph
of $(x, y) \mapsto \sqrt{x^2 + y^2}$.

The shadow of S onto
 xy -plane.



$$\therefore \|\mathbf{r}_x \times \mathbf{r}_y\| = \sqrt{1 + f_x^2 + f_y^2},$$

where $f(x, y) = \sqrt{x^2 + y^2}$ ($= z$).

known fact.
or reprove it.

$$\therefore \frac{\partial f}{\partial x} = \frac{\partial z}{\partial x} = \frac{x}{\sqrt{x^2 + y^2}} \quad \& \quad \frac{\partial f}{\partial y} = \frac{\partial z}{\partial y} = \frac{y}{\sqrt{x^2 + y^2}}.$$

We have: $\|\mathbf{r}_x \times \mathbf{r}_y\| = \sqrt{1 + \frac{x^2}{x^2 + y^2} + \frac{y^2}{x^2 + y^2}} = \sqrt{2}.$

$$\therefore \int_S (x^2 + y^2 + z^2) \, dS = \int_R \underbrace{(x^2 + y^2 + (x^2 + y^2))}_{= 2(x^2 + y^2)} \sqrt{2} \, dA.$$

$$= 2\sqrt{2} \int_{x^2 + y^2 \leq 1} (x^2 + y^2) \, dA.$$

$$\stackrel{(*)}{=} 2\sqrt{2} \int_0^{2\pi} \int_0^1 p^2 \cdot p \, dp \, d\theta = \sqrt{2} \pi. \quad \underline{\text{Ans.}}$$

(*)

$$\begin{aligned} x &\rightarrow p \cos \theta \\ y &\rightarrow p \sin \theta \\ \Rightarrow x^2 + y^2 &= p^2. \end{aligned}$$

$$\& \quad |J| = p.$$

Jacobian

Surface integrals of vector fields:

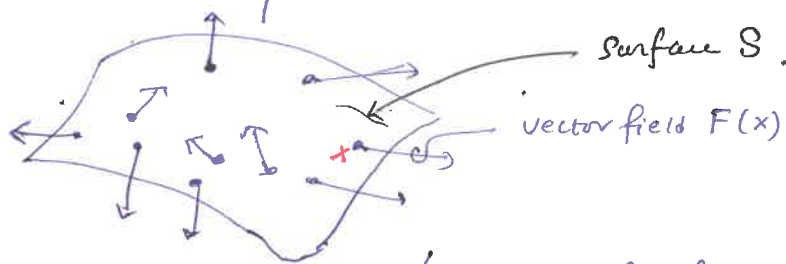
Recall: vector fields are f.s of the form $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$.

Here our interest is in vector fields $F: \mathcal{O}_3 \rightarrow \mathbb{R}^3 / \mathcal{O}_2 \rightarrow \mathbb{R}^2$.

eg: electric fields, magnetic fields, velocity field of a fluid/gas.

Let $\vec{F}: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a velocity field of a fluid. Consider a surface $S \subseteq \mathbb{R}^3$.

OR Simply
 F



Q: How much the vector field/amount of fluid (Also known as the FLUX of the vector field \vec{F}) passes through the surface?

Ans: Surface integral of \vec{F} over S .

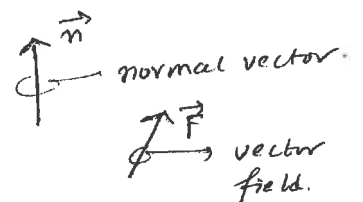
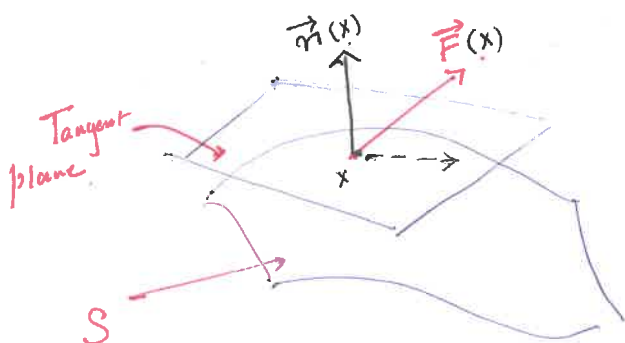
Let's explain this.

[Recall $\int_C \vec{F} \cdot d\vec{s} = \text{work done by } \vec{F} \text{ along } C.$]

Here we want to talk about/define

$$\int_S \vec{F} \cdot d\vec{s}.$$

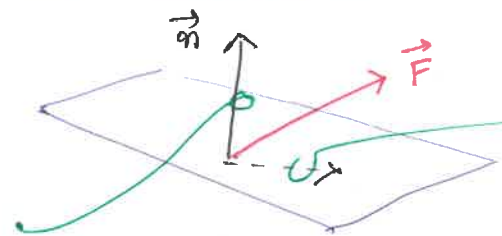
So, we want to compute/measure the extent to which \vec{F} is PUSHING ALONG the surface S . Let's consider "one point" situation:



Evidently ^{here} the Components of \vec{F} are : (i) one along \vec{n} , the vector \perp to the tangent plane, & (ii) one along the tangent plane.

Clearly, (ii) (i.e. the component in the tangent plane) is NOT pushing through the surface !!

i.e. WALK ALONG NORMALS !!



No Contribution to the flux.

$\vec{F} \cdot \vec{n}$ the only contribution to flux by \vec{F} at this point.

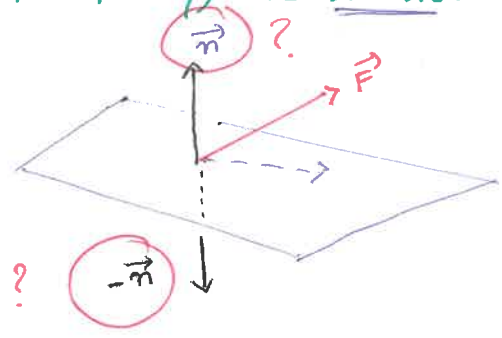
Clearly, we must define

$$\int_S \vec{F} \cdot d\vec{S} := \int_S \vec{F} \cdot \vec{n} \, dS$$

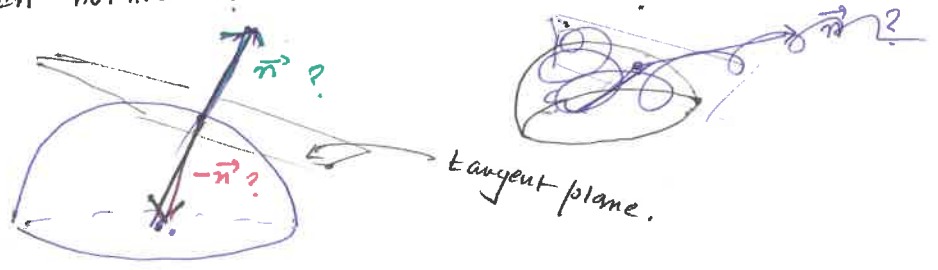
"Surface integral of the vector field \vec{F} along S " = Flux / amount of fluid flowing through S .

Known object. Surface integral of the scalar field $\vec{F} \cdot \vec{n} : S \rightarrow \mathbb{R}$.

Remark: With the above "one point" view, in fact the above def of $\int_S \vec{F} \cdot d\vec{S}$ may be set forth as "partition-limit of Riemann integrable S fn." as the way we did in previous cases. But: there is at least (w perhaps only) one trouble:



Which normal? \vec{n} or $-\vec{n}$?



Ans: Of course, \vec{n} : the direction along which the vector is pushing off !! In the sphere case.

Ans: Whatever it is, it should be "Consistent",
i.e. Continuous!! We call it "orientation" of S (if \exists such a choice/possibility).

Def: A Surface $S \subseteq \mathbb{R}^3$ is said to be oriented if
 \exists a Continuous $\vec{n} : S \rightarrow \mathbb{R}^3$ (a vector field) s.t.

$\vec{n}(x)$ is normal to S at x , $\forall x \in S$, &

$$\|\vec{n}(x)\| = 1 \quad \forall x \in S.$$

Unit vector.

Often $\vec{n} \leftrightarrow n$.

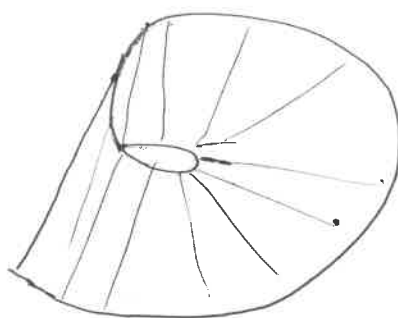
Remark: The idea of orientation is clear: Consider just "one" "side"
of the surface & consider the choice of \vec{n} along that side.

So, any S is orientable (with two sides)?

No!!

Möbius band/strip is not orientable: it has only
one "side" \leftarrow whatever it means.

Another one: Klein bottle.



\leftarrow Can you get
a parametrization
of Möbius strip?

So, ^{along} With "Oriented" case, we define:

Def: (Surface integral of a vector field \vec{F} along
an oriented surface S):

$$\int_S \vec{F} \cdot d\vec{S} := \int_S \vec{F} \cdot \underbrace{\vec{n}}_{\substack{\uparrow \\ \text{The orientation of the surface } S}} dS$$

The orientation of the surface S .

The orientation $\vec{n} : S \rightarrow \mathbb{R}^3$ is known as the normal field.

eg: (1) $S = \{x \in \mathbb{R}^3 : \|x\| = 1\}$ ← the sphere.

Here $\vec{n}(x) = \frac{1}{\|x\|} x \quad \forall x \in S$ (Clearly, cont.).

most useful.

(2) Consider the graph(f) : (the graph surface corresponding to $f \in C^1(\mathcal{O}_2)$)

$$S := \text{graph}(f) = \{(x, y, f(x, y)) : (x, y) \in \mathcal{O}_2\}.$$

Recall: $r : \mathcal{O}_2 \rightarrow \mathbb{R}^3$

$$(x, y) \mapsto (x, y, f(x, y))$$

is a parametrization of S .

$$\text{Here } r_x \times r_y = \langle -f_x, -f_y, 1 \rangle.$$

$$\therefore f \in C_1, \quad (r_x \times r_y)(x, y) = \langle -f_x(x, y), -f_y(x, y), 1 \rangle$$

is cont. on \mathcal{O}_2 .

$$\text{Set } \vec{n} := \frac{r_x \times r_y}{\|r_x \times r_y\|}$$

$\therefore \vec{n}$ is an orientation of $\text{graph}(f)$.

This will be our
orientation for
graph(f).

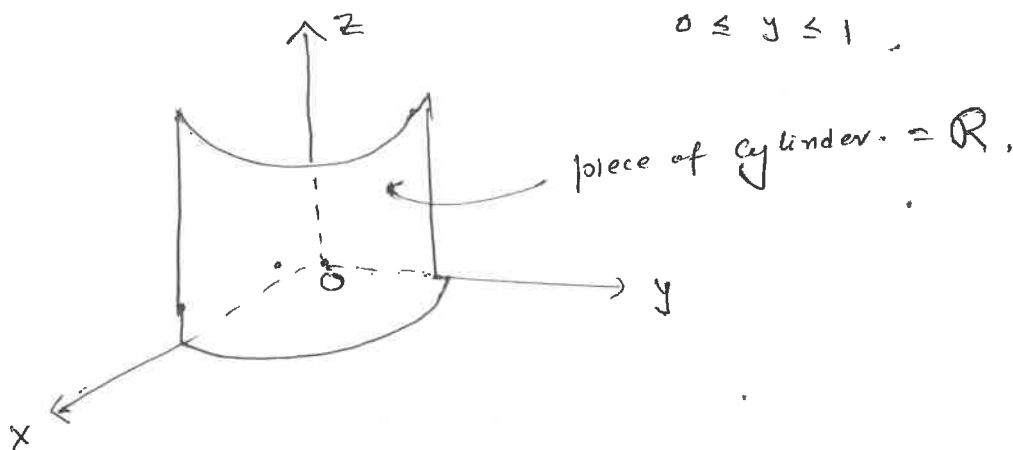
of $\int \vec{F} \cdot d\vec{S}$

eg: We will do it : but you will soon realize, computation of $\int_S \vec{F} \cdot d\vec{S}$ is complicated, in general. There must be an easier way!! Still, let's fix some examples.

eg: ② $\vec{F}(x, y, z) = \langle x, y, z \rangle$ on S , where [See Page 47]

$$S = \text{ran } \vec{r}; \quad \vec{r}(x, y) = (\cos x, \sin x, y)$$

$$0 \leq x \leq \pi/2 \\ 0 \leq y \leq 1$$



We want to compute $\int_S \vec{F} \cdot d\vec{S}$.

We know (See Page 47):

$$\vec{r}_x \times \vec{r}_y = (\cos x, \sin x, 0).$$

← Cont. right?

$$\therefore \vec{n} = \frac{\vec{r}_x \times \vec{r}_y}{\|\vec{r}_x \times \vec{r}_y\|} = \vec{r}_x \times \vec{r}_y$$

$$\therefore \int_S \vec{F} \cdot d\vec{S} = \int_S \vec{F} \cdot \vec{n} \, dS \quad \leftarrow \text{Surface integral of the scalar field } \vec{F} \cdot \vec{n}.$$

$$= \int_R \vec{F}(\vec{r}(x, y)) \cdot \vec{n}(x, y) \underbrace{\|\vec{n}(x, y)\|}_{=1} \, dA \quad \leftarrow \text{it will be 1 always!!}$$

$$= \int_R \langle \cos x, \sin x, y \rangle \cdot \langle \cos x, \sin x, 0 \rangle \, dA$$

$$= \int_R (\cos^2 x + \sin^2 x) \, dA = \int_R 1 \, dA$$

$$(\text{Area}(R)) = \int_0^1 \int_0^{\pi/2} 1 \, dx \, dy = \pi/2.$$

Ans.

So, we have the following integrations:

Line integrals

Vs.

Surface integrals.

(I)

$$L(\gamma) = \int_a^b \|\gamma'(t)\| dt$$

(length of $\gamma: [a, b] \rightarrow \mathbb{R}^n$).

$S \leftarrow$ a surface with
~~Surface Area~~ (R) \leftarrow a parametrization.
(area of a region)

$\mathbf{r}: R \rightarrow \mathbb{R}^3$. Then

$$\text{Surface area of } S = \int_R \|\mathbf{r}_x \times \mathbf{r}_y\| dA$$

Riemann double integration.

(II)

$$\int_C f = \int_a^b f(\gamma(t)) \|\gamma'(t)\| dt$$

\downarrow Scalar field
 \downarrow 1-variable standard Riemann integ.
 \downarrow $\gamma: [a, b] \rightarrow \mathbb{R}^n$ a parametrization of C .

\downarrow C^1 & piecewise smooth curve.

(Integration of scalar field).

$$\int_S f dS = \int_R f \circ \mathbf{r} \|\mathbf{r}_x \times \mathbf{r}_y\| dA$$

\downarrow Scalar field
 \downarrow Surface.
 \downarrow $\mathbf{r}: R \rightarrow \mathbb{R}^3$ a parametrization of S .

(Integration of scalar field over/along surface S)

(III)

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_a^b \mathbf{F}(\gamma(t)) \cdot \gamma'(t) dt$$

\downarrow Vector field
 \downarrow $\gamma: [a, b] \rightarrow \mathbb{R}^3$ a parametrization of C .

(line integral of vector field or work done.)

$$\int_S \vec{F} \cdot d\vec{S} = \int_R \vec{F} \cdot \vec{n} dS$$

(Flux/Surface integral of a vector field F along oriented surface S).

For \vec{F} if it is clear from the context.

Back to FTC (in line integrals): Let $f: \mathcal{O}_n \rightarrow \mathbb{R}$ be a C^1 -scalar field, C be a piecewise C^1 -curve in \mathcal{O}_n joining two points A & B . Then (or smooth)

$$\int_C \nabla f \cdot dr = f(B) - f(A). \quad \text{--- } (\star)$$

line integrals
of gradient field.

gradient
field.

[See Page: 25]

Given a v.f. g
if we know that $g = \nabla f$ for
some $f \in C^1$ (??), then we know
 $\int g \cdot dr$!!

\therefore If C is closed, then $\int_C \nabla f \cdot dr = 0$.

Motivation

~~Def:~~ A curve $\gamma: [a, b] \rightarrow \mathbb{R}^n$ is said to be a simple closed curve if

Def: A vector field \vec{F} (or F if it is clear) on \mathcal{O}_n ($\subseteq \mathbb{R}^n$, open) is called conservative if $F = \nabla f$ for some C^1 -scalar field f . In this case, f is called a potential fn. of F .

The R.H.S. of (\star) is path-independent (choice of C -free, so long as C connects A & B).

Fact: Let F be a v.f. on $\mathcal{O}_n \subseteq \mathbb{R}^n$. TFAE:

(1) F is Conservative.

(2) $\int_C F \cdot dr = 0 \quad \forall$ piecewise smooth/ C^1 -curve $C \subseteq \mathcal{O}_n$.

\therefore work done is
independent of C
but end
points.

(3) $\int_{C_1} F \cdot dr = \int_{C_2} F \cdot dr$, $\forall C_1, C_2$ piecewise smooth curves in \mathcal{O}_n with the same initial & end. points.

\uparrow
i.e. line integrals of F
are path independent.

— HW (Easy) —

Q: A v.f. F is necessarily Conservative? Ans: No.

Lets see: Let F be a v.f. & f be a potential fcn of F (in \mathbb{R}^3).

$$\Rightarrow \nabla f = F = (P, Q, R) \text{ (say)}$$

$$\Rightarrow \frac{\partial f}{\partial x} = P, \quad \frac{\partial f}{\partial y} = Q, \quad \frac{\partial f}{\partial z} = R.$$

$$\Rightarrow \boxed{\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}} \quad (1) \quad \left(\because = \frac{\partial^2 f}{\partial x \partial y} \text{ as } f \in C^1 \right).$$

$$\& \text{ Similarly } \boxed{\frac{\partial Q}{\partial z} = \frac{\partial R}{\partial y}} \quad (2) \quad \& \quad \boxed{\frac{\partial P}{\partial z} = \frac{\partial R}{\partial x}} \quad (3)$$

$\therefore \nabla f = F \Rightarrow$ (1) & (2) & (3) holds (~~the~~ necessary part).

Combining:

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

Here $\nabla \times F := \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix}$

Formal
 \downarrow
 $\mathbf{i} \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) - \mathbf{j} \left(\frac{\partial R}{\partial x} - \frac{\partial P}{\partial z} \right) + \mathbf{k} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right)$

$\therefore F = (P, Q, R)$ is Conservative $\Rightarrow \nabla \times F = 0$.

B.T.W: Curl of a v.f. F is defined by:

$\nabla \times F$. \leftarrow Another v.f.

eg: ① $F(x, y) = \langle xy, 1-x^2 \rangle$ in \mathbb{R}^2 .

$= \langle P, Q \rangle$ (say). $\Rightarrow \frac{\partial P}{\partial y} = x, \quad \frac{\partial Q}{\partial x} = -2x$

Now $\nabla \times F = \begin{vmatrix} \mathbf{i} & \mathbf{j} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ P & Q \end{vmatrix} = \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = -2x - x = -3x \neq 0$ (if $x \neq 0$).
 \Rightarrow F is not conservative!!

② Let $F(x, y) = \langle y-3, x+2 \rangle$. ($= \langle P, Q \rangle$ say).

Here $\frac{\partial P}{\partial y} = 1 = \frac{\partial Q}{\partial x}$.

$P = y-3$
 $Q = x+2$

If F is conservative, then $\nabla f = \langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \rangle = \langle P, Q \rangle$.
To find a potential of F :

$\therefore \left. \begin{aligned} \frac{\partial f}{\partial x} &= P \\ \frac{\partial f}{\partial y} &= Q \end{aligned} \right\}$ — we got to solve it.

i.e., solve $\frac{\partial f}{\partial x} = y-3$ — ① $\frac{\partial f}{\partial y} = x+2$ — ②

Solving PDE !!

① $\xRightarrow{\text{int w.r.t. to } x} \int (y-3) dx = f + \varphi(y)$
 for some φ .

← Why ?? (☆)

Need FTC & integration over lines.

$\Rightarrow f = xy - 3x - \varphi(y)$ — ③

$\xRightarrow[\text{mind ②}]{\text{keeping in}} \frac{\partial f}{\partial y} = x - \varphi'(y)$

$\therefore \text{②} \Rightarrow x - \varphi'(y) = x+2$

$\Rightarrow \varphi'(y) = -2$

$\Rightarrow \varphi = -2y + \underline{k}$

Constant.

& we consider $k=0$. ← No harm !!

$\therefore \text{③} \Rightarrow f = xy - 3x + 2y$

$\therefore F(x, y) = xy - 3x + 2y$ is the potential function of F .

Q: Suppose $\nabla \times F = 0$. $\xRightarrow{?} F$ is conservative ?

No: eg: $F(x, y) = \left\langle \frac{-y}{x^2+y^2}, \frac{x}{x^2+y^2} \right\rangle$.