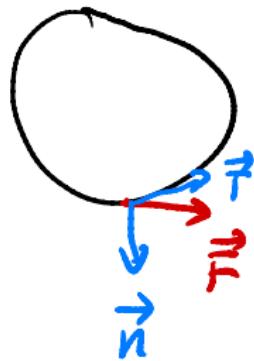


MAT1002: Calculus II

Ming Yan



§16.7 Stokes' Theorem

The curl vector

Green's theorem (in a plane)

$$\frac{d\vec{F}}{ds} = \vec{T}$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy$$

It measures the rotation rate of \vec{F} around an axis parallel to \vec{k} .

How to extend it to a general surface?

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C \vec{F} \cdot \vec{T} ds$$

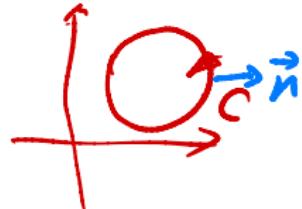
C in 3D

The curl vector

Green's theorem (in a plane)

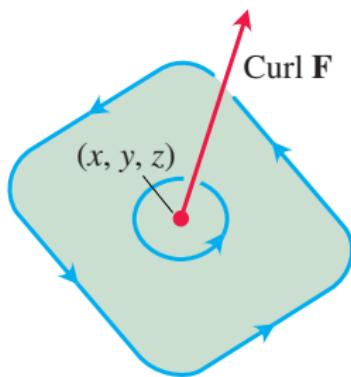
$$\text{curl } \vec{F} \cdot \vec{k}$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy$$



It measures the rotation rate of \vec{F} around an axis parallel to \vec{k} .

How to extend it to a general surface?



$$\vec{F} = M\vec{i} + N\vec{j} + P\vec{k}$$
$$\oint_C \vec{F} \cdot d\vec{r} = \int_C M dx + \int_C N dy + \int_C P dz$$

When viewed looking down, the vector points in the direction for which the rotation is counterclockwise.

The **curl vector** for the vector field $\vec{F} = M\vec{i} + N\vec{j} + P\vec{k}$ is

$$\text{curl } \vec{F} = \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z} \right) \vec{i} + \left(\frac{\partial M}{\partial z} - \frac{\partial P}{\partial x} \right) \vec{j} + \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \vec{k}$$

Curl vector

Define (pronounced 'del')

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

Then the curl of \vec{F} is

$$\text{curl } \vec{F} = \nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix}$$

$$= \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z} \right) \vec{i} + \left(\frac{\partial M}{\partial z} - \frac{\partial P}{\partial x} \right) \vec{j}$$

$$+ \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \vec{k}$$

Find the curl of $\vec{F} = (x^2 - z)\vec{i} + xe^z\vec{j} + xy\vec{k}$

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

$$= (x - xe^z) \vec{i} + (-1 - y) \vec{j}$$

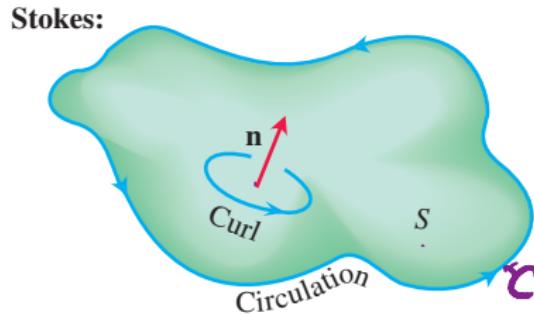
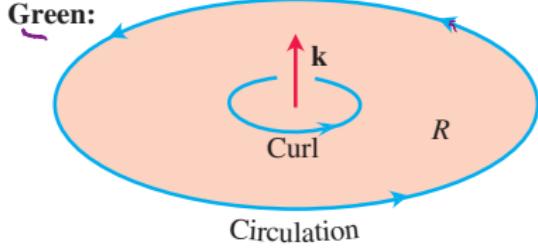
$$+ (e^z) \vec{k}$$

Stokes' theorem

Theorem (Theorem 6 - Stokes' Theorem)

Let S be a *piecewise smooth* oriented surface having a *piecewise smooth* boundary curve C . Let $\vec{F} = M\vec{i} + N\vec{j} + P\vec{k}$ be a vector field whose components have continuous first partial derivatives on an open region containing S . Then the circulation of \vec{F} around C in the direction counterclockwise with respect to the surface's unit normal vector \vec{n} equals the integral of the curl vector field $\nabla \times \vec{F}$ over S :

$$\oint_C \vec{F} \cdot d\vec{r} \quad \underbrace{\text{counterclockwise}}_{\text{curl integral}} = \iint_S \nabla \times \vec{F} \cdot \vec{n} d\sigma$$



Stokes' theorem

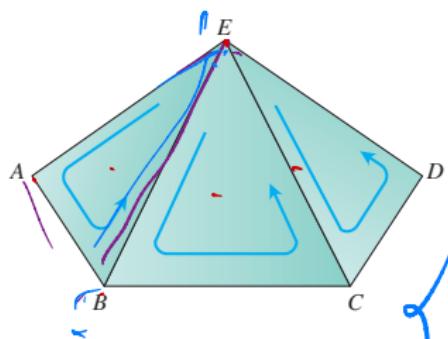
- Surface independent

$$\iint_{S_1} \nabla \times \vec{F} \cdot \vec{n}_1 d\sigma = \iint_{S_2} \nabla \times \vec{F} \cdot \vec{n}_2 d\sigma.$$

- Analogous to a path independent for $\vec{F} := \nabla f$.
- Green's theorem is a special case of Stokes' theorem. Let C be a curve in the xy -plane, oriented counterclockwise, and R is the region in the xy -plane bounded by C . Then we have

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy = \iint_S \nabla \times \vec{F} \cdot \vec{k} d\sigma$$

Proof of Stokes' theorem for polyhedral surfaces



$$\oint_{EAB} \vec{F} \cdot d\vec{r} = \iint_{EAB} \nabla \times \vec{F} \cdot \vec{n} d\sigma$$

$$\oint_{EBC} \vec{F} \cdot d\vec{r} = \iint_{EBC} \nabla \times \vec{F} \cdot \vec{n} d\sigma$$

$$\oint_{ECD} \vec{F} \cdot d\vec{r} = \iint_{ECP} \nabla \times \vec{F} \cdot \vec{n} d\sigma$$

$$\oint_{EABCD} \vec{F} \cdot d\vec{r} = \iint_{EABCP} \nabla \times \vec{F} \cdot \vec{n} d\sigma$$

Stokes' theorem for surfaces with holes

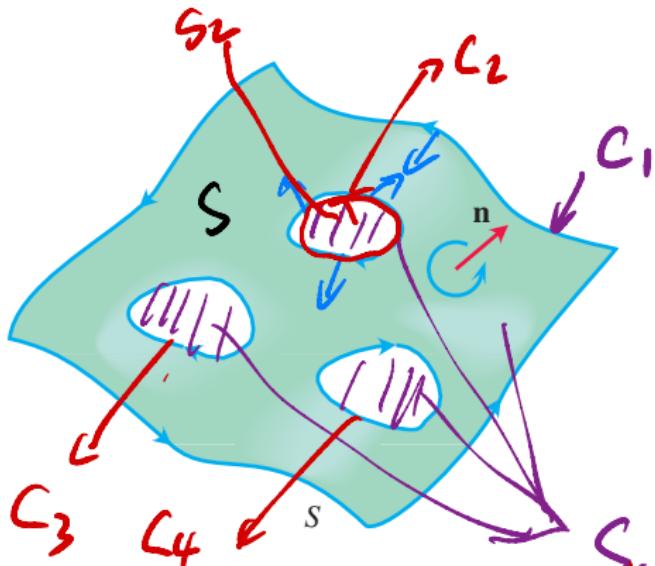


FIGURE 16.67 Stokes' Theorem also

holds for oriented surfaces with holes. Consistent with the orientation of S , the outer curve is traversed counterclockwise around \mathbf{n} and the inner curves surrounding the holes are traversed clockwise.

$$\iint_S \vec{g} \times \vec{F} \cdot \vec{n} dS$$

$$= \oint_C \vec{F} \cdot d\vec{r}$$

$$\oint_{C_2} \vec{F} \cdot d\vec{r}$$

$$= \iint_{S_2} \nabla \times \vec{F} \cdot \vec{n} d\sigma$$

$$\Rightarrow \iint_S \mathbf{r} \times \vec{F} \cdot \vec{n} \, dS$$

$$= \iint_{S_1} \partial_x \vec{F} \cdot \vec{n} d\sigma - \iint_{S_2 \cup S_3 \cup S_4} \partial_x \vec{F} \cdot \vec{n} d\sigma$$

Stokes' theorem for surfaces with holes

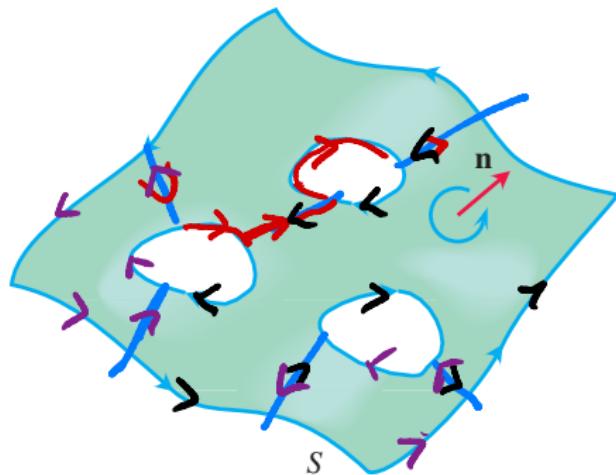
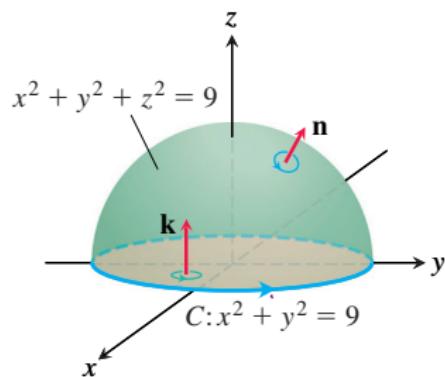


FIGURE 16.67 Stokes' Theorem also holds for oriented surfaces with holes. Consistent with the orientation of S , the outer curve is traversed counterclockwise around \mathbf{n} and the inner curves surrounding the holes are traversed clockwise.

Verify Stokes' theorem: the hemisphere $S : x^2 + y^2 + z^2 = 9, z \geq 0$, its bounding circle $C : x^2 + y^2 = 9, z = 0$, and the field $\vec{F} = y\vec{i} - x\vec{j}$.



$$\begin{aligned}\vec{r}(t) &= 3 \cos t \vec{i} + 3 \sin t \vec{j}, \quad 0 \leq t \leq 2\pi \\ \oint_C \vec{F} \cdot d\vec{r} &= \int_0^{2\pi} 3 \sin t \cdot (3 \sin t) - 3 \cos t \cdot (-3 \cos t) dt \\ &= \int_0^{2\pi} -9 dt = -18\pi\end{aligned}$$

$$d\sigma = \frac{3}{z} dA = \frac{\sqrt{x^2+y^2+z^2}}{2|z|} dA$$

$$F(x, y, z) = x^2 + y^2 + z^2 = \frac{3}{z} dA$$

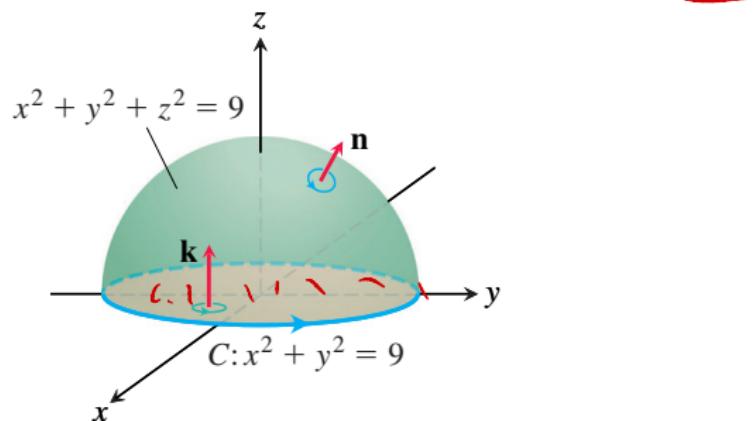
$$\iint_S \nabla \times \vec{F} \cdot \vec{n} d\sigma$$

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y & -x & 0 \end{vmatrix} = 0\vec{i} + 0\vec{j} + (-2)\vec{k}$$

$$\vec{n} = (x\vec{i} + y\vec{j} + z\vec{k})^{\frac{1}{2}}$$

$$\begin{aligned}\iint_S \frac{-2}{3} \vec{k} \cdot \vec{n} d\sigma &= \iint_R \frac{-2}{3} z \cdot \frac{1}{z} dA = -18\pi\end{aligned}$$

Calculate the circulation around the bounding circle C from the previous example using the surface $x^2 + y^2 \leq 9$, $z = 0$.

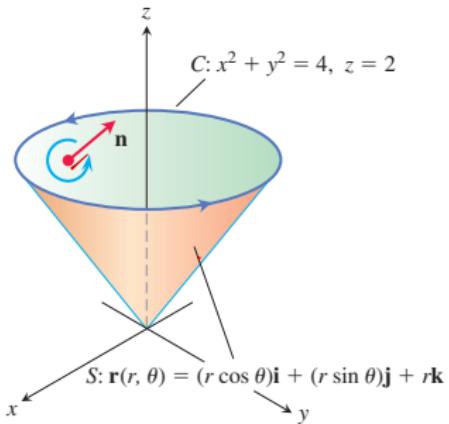


$$d\sigma = dA$$

$$\nabla \times \vec{F} \cdot \vec{R} = -2$$

$$\iint_R (-2) dA = -18\pi$$

Find the circulation of $\vec{F} = (x^2 - y)\vec{i} + 4z\vec{j} + x^2\vec{k}$ around the curve C in which the plane $z = 2$ meets the cone $z = \sqrt{x^2 + y^2}$, counterclockwise as viewed from above.

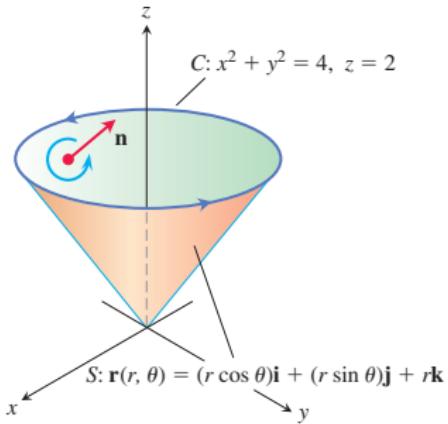


$$\begin{aligned}\vec{r}(r, \theta) &= r \cos \theta \vec{i} + r \sin \theta \vec{j} + r \vec{k}, \\ |\vec{r}_r \times \vec{r}_\theta| &= -r \cos \theta \vec{i} - r \sin \theta \vec{j} + r \vec{k} \\ \vec{n} &= -\frac{1}{\sqrt{2}} \cos \theta \vec{i} - \frac{1}{\sqrt{2}} \sin \theta \vec{j} + \frac{1}{\sqrt{2}} \vec{k} \\ \nabla \times \vec{F} &= -4\vec{i} - 2x\vec{j} + \vec{k} \\ &= -4\vec{i} - 2r \cos \theta \vec{j} + \vec{k}\end{aligned}$$

$$(\nabla \times \vec{F}) \cdot \vec{n} = 2\sqrt{2} \cos \theta + \sqrt{2} r \sin \theta \cos \theta + \frac{1}{\sqrt{2}}$$

$$\begin{aligned}\oint_C \vec{F} \cdot d\vec{r} &= \iint_S \nabla \times \vec{F} \cdot \vec{n} dS = \int_0^2 \int_0^{2\pi} (2\sqrt{2} \cos \theta + \sqrt{2} r \sin \theta \cos \theta + \frac{1}{\sqrt{2}}) dr d\theta \\ &= \int_0^2 \int_0^{2\pi} (4r \cos \theta + 2r^2 \sin \theta \cos \theta + 1) dr d\theta = 2\pi \cdot 2 = 4\pi\end{aligned}$$

Find the circulation of $\vec{F} = (x^2 - y)\vec{i} + 4z\vec{j} + x^2\vec{k}$ around the curve C in which the plane $z = 2$ meets the cone $z = \sqrt{x^2 + y^2}$, counterclockwise as viewed from above.



$$\vec{r}(r, \theta) = r \cos \theta \vec{i} + r \sin \theta \vec{j} + r \vec{k},$$

$$\vec{r}_r \times \vec{r}_\theta = -r \cos \theta \vec{i} - r \sin \theta \vec{j} + r \vec{k}$$

$$\vec{n} = -\frac{1}{\sqrt{2}} \cos \theta \vec{i} - \frac{1}{\sqrt{2}} \sin \theta \vec{j} + \frac{1}{\sqrt{2}} \vec{k}$$

$$\nabla \times \vec{F} = -4\vec{i} - 2x\vec{j} + \vec{k}$$

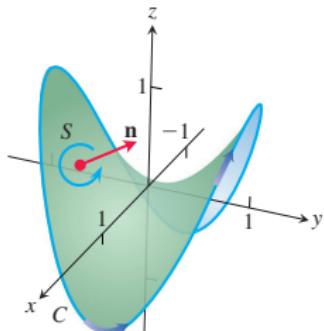
$$= -4\vec{i} - 2r \cos \theta \vec{j} + \vec{k}$$

$$\oint_C \vec{F} \cdot d\vec{r} \quad \vec{r}(\theta) = \underline{2\cos \theta \vec{i} + 2\sin \theta \vec{j} + 2\vec{k}}$$

$$\begin{aligned} & \int_0^{2\pi} (4\cos^2 \theta - 2\sin \theta) \cdot (-2\sin \theta) + 8 \cdot 2\cos \theta + 0 \, d\theta \\ &= \int_0^{2\pi} -8\sin \theta \cos^2 \theta + 4\sin^2 \theta + 16\cos \theta \, d\theta = 4\pi \end{aligned}$$

Verify Stokes' theorem for S using the vector field $\vec{F} = y\vec{i} - x\vec{j} + x^2\vec{k}$.

Find a parametrization for the surface S formed by the part of the hyperbolic paraboloid $z = y^2 - x^2$ lying inside the cylinder of radius one around the z-axis.



$$\vec{r}(r, \theta) = r \cos \theta \vec{i} + r \sin \theta \vec{j} + r^2 (\sin^2 \theta - \cos^2 \theta) \vec{k},$$

$0 \leq \theta \leq 2\pi, 0 \leq r \leq 1$

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y & -x & x^2 \end{vmatrix} = 0\vec{i} - 2x\vec{j} - 2\vec{k}$$

$$\vec{r}_r = \cos \theta \vec{i} + \sin \theta \vec{j} + 2r(\sin^2 \theta - \cos^2 \theta) \vec{k}$$

$$\vec{r}_\theta = -r \sin \theta \vec{i} + r \cos \theta \vec{j} + r^2(2\sin \theta \cos \theta + 2\sin^2 \theta) \vec{k}$$

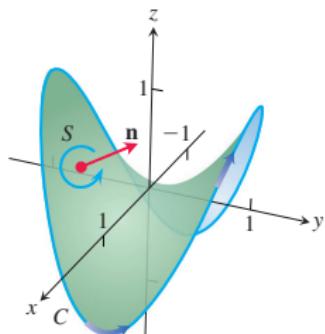
$$\vec{r}_r \times \vec{r}_\theta = ? \vec{i} + (-2r^2 \sin \theta (\sin^2 \theta - \cos^2 \theta) - r^2 \cos \theta + 4 \sin \theta \cos \theta) \vec{j}$$

$$+ (r \cos^2 \theta + r \sin^2 \theta) \vec{k}$$

$$= \dots \vec{i} - 2r \sin \theta \vec{j} + r \vec{k}$$

Verify Stokes' theorem for S using the vector field $\vec{F} = y\vec{i} - x\vec{j} + x^2\vec{k}$.

Find a parametrization for the surface S formed by the part of the hyperbolic paraboloid $z = y^2 - x^2$ lying inside the cylinder of radius one around the z -axis.



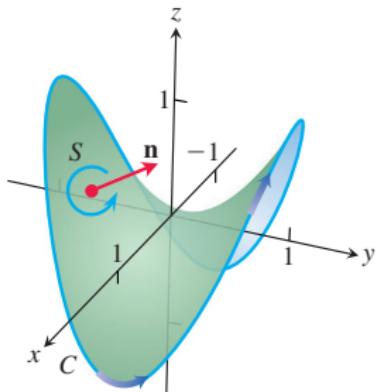
$$\vec{r}(r, \theta) = r \cos \theta \vec{i} + r \sin \theta \vec{j} + r^2(\sin^2 \theta - \cos^2 \theta) \vec{k},$$
$$0 \leq \theta \leq 2\pi, 0 \leq r \leq 1$$

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

$$\iint_R \nabla \times \vec{F} \cdot (\vec{r}_r \times \vec{r}_\theta) dA = \int_0^{2\pi} \int_0^1 -2r \cos \theta (-2r^2 \sin \theta) - 2r dr d\theta$$
$$= -2\pi$$

Verify Stokes' theorem for S using the vector field $\vec{F} = y\vec{i} - x\vec{j} + x^2\vec{k}$.

Find a parametrization for the boundary curve C of the surface S .



$$\vec{r}(t) = \cos t\vec{i} + \sin t\vec{j} + (\sin^2 t - \cos^2 t)\vec{k},$$

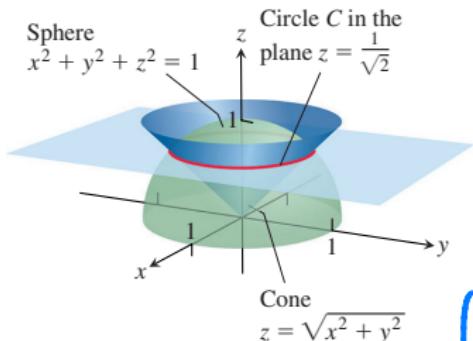
$$0 \leq t \leq 2\pi$$

$$\oint_C \vec{F} \cdot d\vec{r} = \int_0^{2\pi} \left[\sin t (-\sin t) - \cos t (\cos t) + \cos^2 t (4\sin t \cos t) \right] dt$$
$$= \int_0^{2\pi} -1 dt = -2\pi$$

Calculate the circulation of the vector field

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

along the curve of intersection of the sphere $x^2 + y^2 + z^2 = 1$ with the cone $z = \sqrt{x^2 + y^2}$ traversed in the counterclockwise direction around the z -axis when viewed from above.



$$x^2 + y^2 + z^2 = 1 \Rightarrow x^2 + y^2 = \frac{1}{2}$$
$$z = \frac{1}{\sqrt{2}}$$

$$\vec{r}(\theta) = \frac{1}{\sqrt{2}} \cos \theta \vec{i} + \frac{1}{\sqrt{2}} \sin \theta \vec{j} + \frac{1}{\sqrt{2}} \vec{k}$$

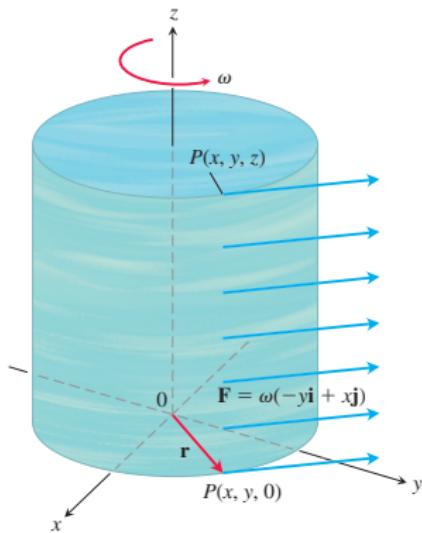
$$\int_0^{2\pi} \left(\frac{\cos^2 \theta}{2} + \frac{1}{2} \right) \left(-\frac{1}{\sqrt{2}} \sin \theta \right) + \left(\frac{\sin^2 \theta}{2} + \frac{1}{\sqrt{2}} \cos \theta \right) \frac{1}{\sqrt{2}} \cos \theta d\theta$$

$$= \int_0^{2\pi} -\frac{\cos^4 \theta}{2\sqrt{2}} \sin \theta - \frac{1}{2} \sin \theta + \frac{\sin^2 \theta \cos \theta}{\sqrt{2}} + \frac{\cos^2 \theta}{\sqrt{2}} d\theta$$

$$= \pi$$

Find $\nabla \times \vec{F}$ and relate it to the circulation density $\frac{1}{\pi\rho^2} \oint_C \vec{F} \cdot d\vec{r}$.

A fluid of constant density rotates around the z -axis with velocity $\vec{F} = w(-y\vec{i} + x\vec{j})$, where w is the angular velocity of the rotation.



$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ -wy & wx & 0 \end{vmatrix} = w\vec{i} + w\vec{j} + 2w\vec{k}$$

For circle C of radius ρ

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S \nabla \times \vec{F} \cdot \vec{n} d\sigma =$$

$$= 2w \cdot \pi \rho^2$$

$$\frac{\oint \vec{F} \cdot d\vec{r}}{\pi \rho^2} = \frac{\iint_S \nabla \times \vec{F} \cdot \vec{n} d\sigma}{\pi \cdot \rho^2} = 2w$$

FIGURE 16.63 A steady rotational flow parallel to the xy -plane, with constant angular velocity ω in the positive (counter-clockwise) direction (Example 8).

Paddle wheel interpretation of $\nabla \times \vec{F}$

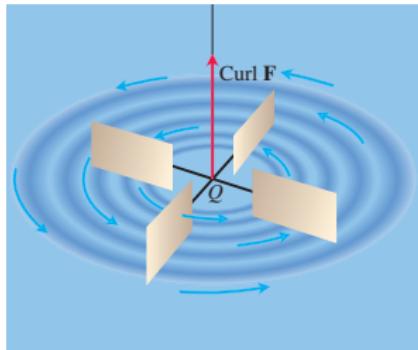


FIGURE 16.62 A small paddle wheel in a fluid spins fastest at point Q when its axle points in the direction of $\text{curl } \mathbf{F}$.

We fix a point Q in the region R and a direction \vec{u} . Take C as a circle of radius ρ , with center at Q , whose plane is normal to \vec{u} .

If $\nabla \times \vec{F}$ is continuous at Q , the average value of the \vec{u} -component of $\nabla \times \vec{F}$ over the circular disk S bounded by C approaches the \vec{u} -component of $\nabla \times \vec{F}$ at Q as the radius $\rho \rightarrow 0$:

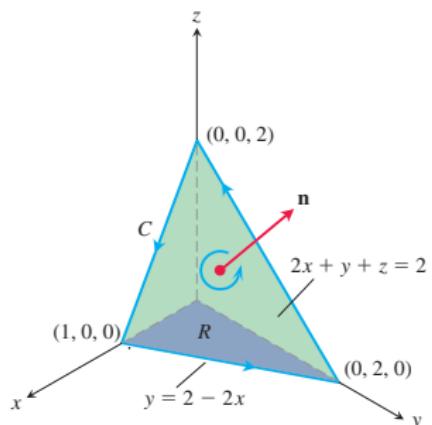
$$\underbrace{(\nabla \times \vec{F} \cdot \vec{u})_Q}_{\vec{u} = \vec{n}} = \lim_{\rho \rightarrow 0} \frac{1}{\pi \rho^2} \iint_S \nabla \times \vec{F} \cdot \vec{u} d\sigma$$
$$= \lim_{\rho \rightarrow 0} \frac{1}{\pi \rho^2} \oint_C \vec{F} \cdot d\vec{r}.$$

circulation density: the circulation around C divided by the area of the disk

$$\frac{1}{\pi \rho^2} \oint_C \vec{F} \cdot d\vec{r}$$

Use Stokes' theorem to evaluate $\oint_C \vec{F} \cdot d\vec{r}$ with $\vec{F} = xzi + xyj + 3xzk$

C is the boundary of the portion of the plane $2x + y + z = 2$ in the first octant, traversed counterclockwise as viewed from above.



$$\vec{n} = (\vec{i} + \vec{j} + \vec{k}) \frac{1}{\sqrt{6}}$$

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xz & xy & 3xz \end{vmatrix} / \sqrt{6}$$

$$= 0\vec{i} + (x - 3z)\vec{j} + y\vec{k}$$

$$\vec{r}(x, y) = x\vec{i} + y\vec{j} + (2 - 2x - y)\vec{k}$$

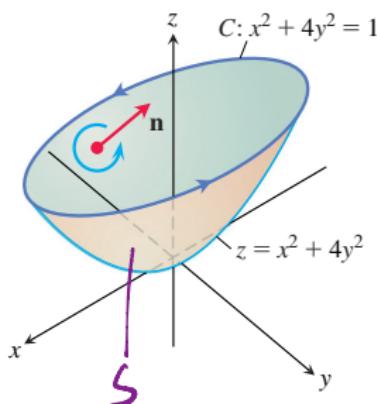
$$0 \leq y \leq 2 - 2x, \quad 0 \leq x \leq 1$$

$$\int_0^1 \int_0^{2-2x} (\nabla \times \vec{F}) \cdot \vec{n} \sqrt{\left(\frac{\partial x}{\partial x}\right)^2 + \left(\frac{\partial y}{\partial y}\right)^2 + 1} dy dx$$

$$= \int_0^1 \int_0^{2-2x} (x - 3z + y)/\sqrt{6} \cdot \sqrt{6} dy dx = \int_0^1 \int_0^{2-2x} (x + y - 3(2 - 2x - y)) dy dx$$

Find the flux of $\nabla \times \vec{F}$ across S in the direction \vec{n} for $\vec{F} = y\vec{i} - xz\vec{j} + xz^2\vec{k}$

The surface S is the elliptical paraboloid $z = x^2 + 4y^2$ lying beneath the plane $z = 1$. We define the orientation of S by taking the inner normal vector \vec{n} to the surface, which is the normal having a positive \vec{k} -component.



$$\iint_S (\nabla \times \vec{F}) \cdot \vec{n} dS$$

$$= \oint_C \vec{F} \cdot d\vec{r}$$

$$x^2 + 4y^2 = 1 \quad z = 1$$

$$\vec{r} = \cos\theta \vec{i} + \frac{1}{2}\sin\theta \vec{j} + \vec{k}$$

$$\int_0^{2\pi} \frac{1}{2}\sin\theta (-\sin\theta) - \cos\theta (\frac{1}{2}\cos\theta) d\theta$$

$$= \int_0^{2\pi} -\frac{1}{2}\sin^2\theta - \frac{1}{2}\cos^2\theta d\theta = -\pi$$

An important identity

$$\nabla \times (\nabla f) = \vec{0}$$

$$\begin{aligned} \left| \begin{array}{c|cc} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{array} \right| &= \left(\frac{\partial^2 f}{\partial y \partial z} - \frac{\partial^2 f}{\partial z \partial y} \right) \vec{i} \\ &\quad + \left[\frac{\partial^2 f}{\partial z \partial x} - \frac{\partial^2 f}{\partial x \partial z} \right] \vec{j} \\ &\quad + \left(\frac{\partial^2 f}{\partial x \partial y} - \frac{\partial^2 f}{\partial y \partial x} \right) \vec{k} \\ &\equiv 0 \end{aligned}$$

Curl $\vec{F} = 0$ related to the closed-loop property

Theorem

If $\nabla \times \vec{F} = \vec{0}$ at every point of a simply connected open region D in space, then on any piecewise smooth closed path C in D ,

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \vec{n} d\sigma = 0.$$

$$\oint_C \nabla f \cdot d\vec{r} = \iint_S (\nabla \times \vec{f}) \cdot \vec{n} d\sigma = 0$$

$$\oint_C \left(\frac{dx}{dt} \frac{dx}{dt} + \frac{dy}{dt} \frac{dy}{dt} + \frac{dz}{dt} \frac{dz}{dt} \right) dt$$

path independent.

Summary

\mathbf{F} conservative on D

Theorem 2,
Section 16.3

$\mathbf{F} = \nabla f$ on D

Theorem 3,
Section 16.3

$\oint_C \mathbf{F} \cdot d\mathbf{r} = 0$
over any closed
path in D

Theorem 7
Domain's simple
connectivity and
Stokes' Theorem

Vector identity (Eq. 8)
(continuous second
partial derivatives)

$\nabla \times \mathbf{F} = \mathbf{0}$ throughout D

depends on
2nd derivatives