MRD

So far

· integrate over a line/curve

$$\int_{C} \varphi \left[\frac{1}{2} \right]$$

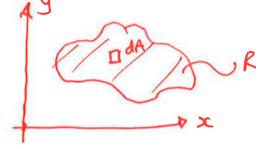
$$\int_{C} E \cdot dc$$

change vandées de = de dt

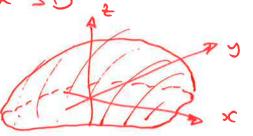


 $\iint_{\mathbb{R}} \varphi(x,y) dA$

dA = dxdy = IJI dudr



- integrate one a general 2D surface embedded i 3D
 - · scalar fields.



a w

6. Integration over surfaces

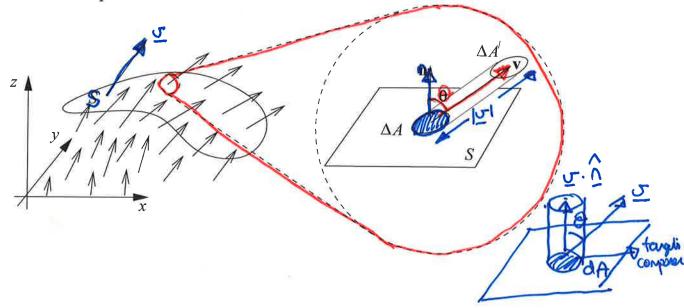
How do we integrate over a surface S(x, y, z) = 0? Before we do that we had better find out how to parametrise the surface, using two parameters. What is the notion of area dS? What is a flux integral and what does it represent physically?

6.1 Scalar and vector integrals over surfaces

MOTIVATION: Consider a steady fluid motion (e.g. airflow); what is the flux (volume of fluid per unit time) flowing through a given surface?

E.g. what is the air intake rate into the orifice of a jet engine? How much blood flows through a given membrane etc?

Consider fluid flowing across a surface S with velocity \boldsymbol{v} . In unit time a small piece of area ΔA moves to $\Delta A'$



The volume of fluid flowing through ΔA in unit time is given by the volume of the column in the above figure

area × flow/unit time =
$$\Delta A |\mathbf{v}| \cos \theta$$

= $\Delta A (\mathbf{v} \cdot \hat{\mathbf{n}})$,

where $\hat{\boldsymbol{n}}$ is the unit normal to the surface S at this point. We need the component of the vector field $\boldsymbol{v}(\boldsymbol{r})$ that is **normal to the surface**.

Summing up all the small contributions from the ΔA 's across the surface S, the the integral we require is:

Definition The Flux integral of a vector field \mathbf{v} through a surface S is $\int \int_{S} \mathbf{v} \cdot d\mathbf{A} := \int \int_{S} \mathbf{v} \cdot \hat{\mathbf{n}} dA \qquad \qquad \mathbf{\hat{c}} \lambda \mathbf{\hat{A}} \equiv \underline{\lambda} \mathbf{\hat{A}}$

where dA is an infinitesimal piece of area of the surface and $\hat{\boldsymbol{n}}$ is the unit normal (writing $d\boldsymbol{A} := \hat{\boldsymbol{n}} dA$).

Applications of the Flux Integral

In fluid dynamics, the flow through a surface S is given by

$$\Phi = \int \int_{S} \boldsymbol{v} \cdot \hat{\boldsymbol{n}} dA,$$

where \boldsymbol{v} is the fluid velocity vector field.

In thermodynamics, the heat flow through a surface S is given by

$$\Phi = \int \int_{S} \boldsymbol{H} \cdot \hat{\boldsymbol{n}} dA,$$

where \boldsymbol{H} is the heat flow vector field.

In electrostatics, the electric and magnetic fluxes through a surface S are given by

$$\Phi_E = \int \int_S \mathbf{E} \cdot \hat{\mathbf{n}} dA, \qquad \Phi_B = \int \int_S \mathbf{B} \cdot \hat{\mathbf{n}} dA,$$

where E is the electric field and B is the magnetic field.

But, how do we calculate the flux integral? Need to find dA:

Worked example 6.1 Compute the flux of water through the plane

$$S: y = x, \quad 0 \le x \le 2, \quad 0 \le z \le 3,$$

where the velocity vector is

$$v = 3z^2i + 6j + 6xzk$$
. = (32°, 6,6x2)

How would you calculate the flux through $S: y = x^2$?

We shall return to this example later after learning how to parameterise surfaces S.

Another type of surface integral is the scalar surface integral, which is the integral over a surface of a scalar field f.

Definition The surface integral of a scalar field f on a surface S is

$$\int \int_{S} f dA := \int \int_{S} f |dA| \qquad \qquad \partial \underline{A} = \widehat{\Omega} \partial A \qquad \qquad |\partial \underline{A}| = \partial A \qquad (\widehat{\Omega} = 1)$$

Examples, include mass, surface area and moments of inertia of plates, shells etc. Where these quantities are defined as for 2D flat surfaces, and 3D volumes in the last Chapter:

Surface Area
$$A=\int\int_S dA,$$
Surface Mass $M=\int\int_S \rho(x,y,z)dA,$
Centre of gravity $\bar{x}=\frac{1}{M}\int\int_S x \rho(x,y,z)dA,$ etc.

Moment of intertia $I_z=\int\int_S (x^2+y^2)\rho(x,y,z)dA,$ etc.

Worked example 6.2 Find the area and moment of inertia about the z axis of the uniform (constant density ρ_0) spherical shell of mass M and radius a (with co-ordinates $x^2 + y^2 + z^2 = a^2$).

In all these examples we need to parameterise the surface S and calculate dA (or |dA|) for a general surface S.

Always start by drawing a picture!

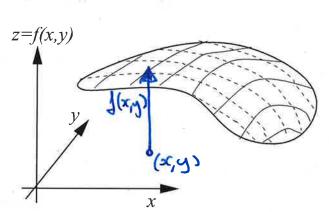
Jund dA on a shell in spherical polars $dV = r^2 \sin \theta dr d\theta d\varphi$ $dA = a^2 \sin \theta d\theta d\varphi$

6.2 Parameterisation of surfaces

2D surfaces in our 3D world can be (locally) represented by a single scalar equation

Go captures sources

z = f(x, y) or g(x, y, z) = 0.



g(x,y,z)=0 $x^{2}+g^{2}+2^{2}=a^{2}$ eqxiv. $= x^{2}+y^{2}+2^{2}=a^{2}$ $= x^{2}+y^{2}+2^{2}=a^{2}$ = 0

But in order to perform vector calculus on surfaces, it is so much easier to have a **parametric representation**. Surfaces are 2-dimensional objects, therefore they need two parameters to describe them

$$r(u,v) = x(u,v)\mathbf{i} + y(u,v)\mathbf{j} + z(u,v)\mathbf{k}.$$

CURUE E C(F)

vory (x) (court)

Tony (court)

Tony (court)

Tony (court)

Compare this situation with that for curves, which are 1-D objects and hence we parameterised them with a single parameter as $\mathbf{r}(t)$.

Sometimes the choice of parameters is obvious:

• if the surface can be written as z = f(x, y) then we can choose (u,v)=(x,y) so that $z=f(u,v)=\int (x,y)$

$$\boldsymbol{r}(u,v) = u\boldsymbol{i} + v\boldsymbol{j} + f(u,v)\boldsymbol{k}.$$

e.g. a plane $(\boldsymbol{r}-\boldsymbol{r}_0)\cdot\boldsymbol{n}=\boldsymbol{0}$ with normal $\boldsymbol{n}=(a,b,c)$

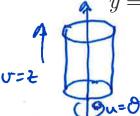
Writing $a(x-x_0) + b(y-y_0) + c(z-z_0) = 0$ can rearrange as

example for
$$f(u,v)=z=z_0-rac{a(u-x_0)+b(v-y_0)}{c}$$
 height f^n represented place

• if one co-ordinate does not appear in g(x, y, z) = 0e.g. $g(x,y) = 0 \Rightarrow \text{can write } z = v \text{ and } x = x(u), y = y(u)$

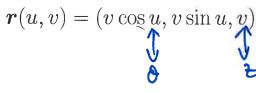
For other surfaces, we can use an angular formulation.

• A cylinder of radius a D • A cylinder of radius a. Parametrise the circular base as $x = a \cos u$, $y = a \sin u$, and the height z as v. So that



$$r(u,v) = (a\cos u, a\sin u, v)$$

• A cone $x^2 + y^2 = z^2$. This is similar, except the radius a depends on the z co-ordinate:



cylindrical polars

A sphere $x^2 + y^2 + z^2 = a^2$. Here we use the polar $u = \theta$ and azimuthal $v = \phi$ angles (latitude and longitude) with ranges $0 \le \theta < \pi, 0 \le \phi < 2\pi$ so that

 $\mathbf{r}(u,v) = (a\sin u\cos v, a\sin u\sin v, a\cos u)$

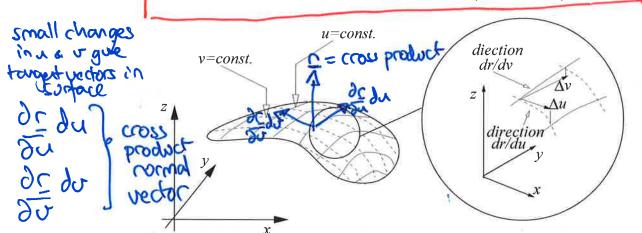
70

envicence broken?

So, how to calculate dA on an arbitrary surface?

Consider a small piece of surface r(u, v), then the infinitesimal area vector is

$$oldsymbol{dA} := \hat{oldsymbol{n}} \, dA = (oldsymbol{r}_u imes oldsymbol{r}_v) du dv = \left(rac{\partial oldsymbol{r}}{\partial u} imes rac{\partial oldsymbol{r}}{\partial v}
ight) du dv.$$



Return to worked example 6.1. Calculate the infinitesimal area vector dA and hence evaluate the flux integral. Also calculate the flux integral through the surface $S: y = x^2$.

Worked example 6.3 What happens if we calculate $\left(\frac{\partial r}{\partial v} \times \frac{\partial r}{\partial u} dudv\right)$ instead of $\left(\frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v}\right)$ dudy in worked example 6.1?

This leads us to the notion of the orientation of a surface. We may outwards. A surface is said to be **orientable** if a label (e.g. outwards) outwards. A surface is said to be **orientable** if a label (e.g. outwards) can be assigned to a normal direction at a point, and that this labeling can be continued in a unique and continuous way throughout the entire surface.

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Q.) Can you think of an example of a non-orientable surface?

MORAL: When evaluating flux integrals, it is important to check whether the normal vector we compute points in the correct direction to make physical sense for the problem at hand. Otherwise we get precisely the negative of the true answer.

6.3 Evaluation of surface integrals

Considering how we solved worked example 6.1, we have the following method for evaluating flux integrals

$$\iint_{S} \boldsymbol{F}(\boldsymbol{r}) \cdot \boldsymbol{d}\boldsymbol{A} = \iint_{S} \boldsymbol{F}(\boldsymbol{r}) \cdot \boldsymbol{n} dA$$

- 1. Draw a sketch
- 2. Express the surface S as r(u, v) with two parameters u and v.
- 3. Calculate the limits a, b and c, d on the parameters u and v respectively
- 4. Calculate the area vector $d\mathbf{A} = (\mathbf{r}_u \times \mathbf{r}_v) du dv = \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} du dv$ and check that this normal vector points in the right direction.
- 5. form the dot product and evaluate the integral as a double integral $\int_{c}^{d} \int_{a}^{b} \mathbf{F}(\mathbf{r}(u,v)) \cdot (\mathbf{r}_{u} \times \mathbf{r}_{v}) du dv$

$$\int_{c}^{d} \int_{a}^{b} \boldsymbol{F}(\boldsymbol{r}(u,v)) \cdot (\boldsymbol{r}_{u} \times \boldsymbol{r}_{v}) du dv$$

(note that the limits a, b may depend on v).

Uector field as function of
$$u, v$$

 $f(u, v) = (x(u, v), y(u, v), z(u, v))$

Worked example 6.4 Find the Mollata flux of the vector field

$$\boldsymbol{v} = \frac{1}{16}(x^2 - y^2)\boldsymbol{i} + \frac{xy}{8}\boldsymbol{j} + x\boldsymbol{k} = \left(\frac{1}{6}(x^2 - y^2), \frac{xy}{8}, x\right)$$

outwards through, (i) the curved surface, (ii) the top surface of a cylinder of radius 4. Cylinder axis along z-axis, limits $0 \le z \le 1$.

To evaluate scalar surface integrals,

$$\int \int_{S} f(\mathbf{r}) dA = \int \int_{S} f(\mathbf{r}) |\mathbf{dA}|$$

we need to compute a similar parameterisation of the surface

- 1. Draw a sketch
- 2. Express the surface S as r(u, v) with two parameters u and v.
- 3. Calculate the limits a, b and c, d on the parameters u and v respectively
- 4. Calculate the magnitude of the area element vector

$$|dA| = |dA| = |r_u \times r_v| du dv = \left| \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right| du dv$$

5. Evaluate the integral as a double integral
$$\frac{\partial c h_u \times \partial c \wedge v}{\partial c}$$
 $\int_c^d \int_a^b f(\boldsymbol{r}(u,v)) |\boldsymbol{r}_u \times \boldsymbol{r}_v| du dv$

(note that the limits a, b may depend on v).

Scalar field as fundion of unit
substitute
$$C(u,v) = (x(u,v), y(u,v), t(u,v))$$

Return to worked example 6.2 Find the surface area and moment of inertia about the z-axis of the uniform spherical shell of mass M and radius a (with co-ordinates $x^2 + y^2 + z^2 = a^2$).

There are plenty more examples of both kinds of surface integrals in Example sheet 7.

REMARK Some textbooks suggest other ways of evaluating surface integrals, for example by projecting onto the (x, y)-plane. The approach we adopt here is the most general, and is described in Kreyszig Section 9.5.

Summary

• Two kinds of surface integral:

$$\int \int_{S} \mathbf{F}(r) \cdot \hat{\mathbf{n}} dA$$
, and $\int \int_{S} f(r) dA$.

ullet Evaluate by parametrising the surface using two parameters u, v.

Extra: Proof of area element formula (non-examinable)

Result: For a surface r(u, v), the infinitesimal area vector is

$$dA(u,v) := \hat{\boldsymbol{n}}(u,v) dA = (\boldsymbol{r}_u \times \boldsymbol{r}_v) du dv = \left(\frac{\partial \boldsymbol{r}}{\partial u} \times \frac{\partial \boldsymbol{r}}{\partial v}\right) du dv.$$

Proof: Two vectors in the first-order approximation (tangent space) to the surface S at a point parametrised by (u_0, v_0) are

$$\frac{\partial \boldsymbol{r}}{\partial u}\Big|_{u_0,v_0} \Delta u$$
 and $\frac{\partial \boldsymbol{r}}{\partial v}\Big|_{u_0,v_0} \Delta v$,

where Δu and Δv are small displacements in the u and v directions. To see this recall from Taylor's theorem that to first order:

$$\mathbf{r}(u_0 + \Delta u, v_0) = \mathbf{r}(u_0, v_0) + \left(\frac{\partial u}{\partial u}, \frac{\partial u}{\partial u}, \frac{\partial u}{\partial u}\right) \Delta u + O\left(\Delta u^2\right),$$

$$= \mathbf{r}(u_0, v_0) + \frac{\partial \mathbf{r}}{\partial u} \Delta u + O\left(\Delta u^2\right),$$

and similarly for a small change in the Δv in the v-direction.

Now, the area ΔA on the tangent space approximation to S is the area of the parallelogram spanned by the two vectors $\frac{\partial \mathbf{r}}{\partial u} \Delta u$ and $\frac{\partial \mathbf{r}}{\partial v} \Delta v$.

Also the unit normal vector to S is perpendicular to both of them. Recall the physical definition of the cross-product; $\boldsymbol{a} \times \boldsymbol{b}$. Its magnitude is precisely the area of the parallelogram defined by the two vectors. Also, its direction is the direction $\hat{\boldsymbol{n}}$ normal to the two vectors.

In other words

$$\left| \left(\frac{\partial \boldsymbol{r}}{\partial u} \Delta u \right) \times \left(\frac{\partial \boldsymbol{r}}{\partial v} \Delta v \right) \right| := |\boldsymbol{r}_u \times \boldsymbol{r}_v| \Delta u \Delta v$$

gives the magnitude of ΔA , is by definition normal to both $\mathbf{r}_u \Delta u$ and $\mathbf{r}_v \Delta v$ and hence normal to S to leading order.

Letting $\Delta u \to du$, $\Delta v \to dv$ and $\Delta A \to dA$ gives result. \Box

2 vectors i surface:
$$\sqrt{2} \begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$\therefore \hat{\Omega} = \frac{1}{\sqrt{2}} \left(\frac{1}{6} \right) \times \left(\frac{0}{6} \right) = \frac{1}{\sqrt{2}} \left(\frac{1}{6} \right) \times \left(\frac{1}{6} \right) = \frac{1}{\sqrt{2}} \left(\frac{1}{6} \right)$$

parameterize surface:
$$\begin{cases} c = y = u/\sqrt{2} \\ z = v \end{cases}$$

$$\int_{U=0}^{\infty} \int_{U=0}^{\infty}$$

$$= \int_{V=0}^{\infty} \int_{u=0}^{\infty}$$

Flux =
$$\int_{u=0}^{3} \int_{u=0}^{2\sqrt{2}} (3u^2/6, 6uv/z) \cdot (\frac{1}{12}, \frac{1}{12}) dudv$$

$$= \int_{v=0}^{3} \int_{u=0}^{2\sqrt{2}} \left(\frac{3v^2}{\sqrt{2}} - \frac{6}{\sqrt{2}} \right) du dv$$

Example 6.2

bnow
$$dA = a^2 \sin \theta d\theta d\phi$$

[section 5 of notes]

Surface: $0 \le 0 \le \pi$, $0 \le \phi \le 2\pi$
 $A = \iint_S dA = \int_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin \theta d\theta d\phi$
 $= a^2 \left[\cos \theta\right]_0^{\pi} \left[\phi\right]_0^{2\pi} = 4\pi a^2$
 $T_2 = 30 \iint_S \left(\cos^2 + y^2 \right) dA$
 $= 30 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} \left(a^2 \sin^2 \theta \cos^2 \phi + a^2 \sin^2 \theta \sin^2 \phi \right) a^2 \sin^2 \theta d\theta d\phi$
 $= 30 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin^2 \theta d\theta d\phi$
 $= 90 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin^2 \theta d\theta d\phi$
 $= 90 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin^2 \theta d\theta d\phi$
 $= 90 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin^2 \theta d\theta d\phi$
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 $= 90 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin^2 \theta d\theta d\phi$
 $= 90 \iint_{\rho=0}^{2\pi} \int_{\theta=0}^{\pi} a^2 \sin^2 \theta d\theta d\phi$
 $= 90 \iint_{\rho=0}^{2\pi} \left[\phi\right]_{0}^{2\pi} \left[-\cos \theta + \cos^2 \theta\right]_{0}^{\pi}$

 $M = 4\pi\alpha^2 g_0$ \therefore $I_2 = \frac{28\pi\alpha^2}{3} = \frac{2\alpha^2 M}{3}$

Example 6.1 (RETURN) remember parameterisation of plane. $x = y = u/\sqrt{2}$, z = vie [(4,5) = (4/2,4/2,5) $dA = \frac{3c}{2u} \times \frac{3c}{3u} du dv$ = (1/2,1/2,0) x (0,0,1) dudu

= (k=,-1/2,0) dudv.

but this is exactly what me was before ! re dA = dudu $\hat{C} = \frac{1}{\sqrt{2}} \left(\frac{1}{\sqrt{2}} \right)$

Sare onsuer!

Example 6-1 (Reven - Paer II)

try for parabolic cylider

$$S: y = x^2, 0 \le x \le 2, 0 \le 2 \le 3$$

© limits of utegration
$$0 \le x \le 2 \implies 0 \le u \le 2$$

$$0 \le t \le 3 \implies 0 \le t \le 3$$

$$\begin{aligned}
& \text{III.} \quad \text{Integral} \quad \text{III.} \quad \text{III$$

i.
$$\iint_{S} \underline{u} \cdot dA = \int_{u=0}^{3} \int_{u=0}^{2} (6uv^{2} - 6) du dv$$

$$= \int_{u=0}^{3} \left[3u^{2}v^{2} - 6u \right]_{u=0}^{2} dv = \int_{u=0}^{3} (12v^{2} - 12) dv = \left[4v^{3} - 12v \right]_{u=0}^{3}$$

$$= 77$$

(1) parameterize S,:

cylidrical polars
$$x = 4\cos\theta$$

 $y = 4\sin\theta$

integral:
$$\iint_{S_1} \underline{\sigma} \cdot d\underline{A} = \int_{z=0}^{1} \int_{0=0}^{2\pi} \underline{\sigma}(0,z) \cdot d\underline{A}$$

$$\underline{v}(0, \varepsilon) = \left(\frac{1}{r} (x^2 - y^2), \frac{xy}{8}, x \right)$$

=
$$(\cos^2\theta - \sin^2\theta, 2\sin\theta\cos\theta, 4\cos\theta)$$

$$dA = \frac{\partial c}{\partial \theta} \times \frac{\partial c}{\partial z} d\theta dz$$

$$= (-4sid_1/4cos\theta_10) \times (0,0,1) \quad \text{dod} =$$

$$= \begin{vmatrix} \frac{1}{4} & \frac{1}{2} & \frac{1}{2} \\ -4\sin\theta & 4\cos\theta & 0 \end{vmatrix} d\theta dz$$

$$\int_{S_{1}}^{2\pi} (2\pi)^{2} dA = \int_{S_{2}}^{2\pi} (4\cos\theta(\cos^{2}\theta - \sin^{2}\theta) + 8\sin^{2}\theta\cos\theta) d\theta d\theta$$

$$= \left[\frac{1}{2} \right]_{0}^{2} \int_{0=0}^{2\pi} 4 \cos \theta \left(\frac{1}{3} \cos^{2}\theta + \cos^{2}\theta \right) d\theta$$



```
EXAMPLE 6.4
(11) parameterie S_2: x = rcos\theta, y = rsid, z = 1
                so \underline{\Gamma} = (r\cos\theta, r\sin\theta, 1)
    limits: 0< r<4, 0< 0< 2tr
  integral: \iint_{S_0} \underline{\sigma} \cdot d\underline{A} = \int_{\Theta=0}^{2\pi} \int_{C=0}^{+} \underline{\sigma}(C, \Theta) \cdot d\underline{A}
          \bar{\Omega}(\dot{L}(0)) = \left(\frac{1}{1}(x_5 - \lambda_5)^2 + \frac{\lambda}{2} + \frac{\lambda}{2}\right)
                        = \left(\frac{c^2}{(6 \cos^2 \theta - \sin^2 \theta)}, \frac{c}{c^2}\cos \theta \sin \theta\right)
        \partial b_1 b_2 = \frac{\partial c}{\partial c} \times \frac{\partial c}{\partial c} = \Delta b
                 = (\cos\theta, \sin\theta, 0) \times (-\sin\theta, 0)
                     = (0,0,0) dr 20
1. Ms v. dA = \int_{0=0}^{877} \int_{0=0}^{4} \tau^2 \cos \text{d} dr d\text{d}
                          = \begin{bmatrix} \frac{7}{3} \end{bmatrix}^4 \begin{bmatrix} \frac{3}{4} \\ \frac{3}{4} \end{bmatrix} = 0
```

[agani disappointingly - but if had been [0, 11/2] ther nonzero]

EXAMPLE 6.2 (Lewer) paraneterie S: $x = asio cos \varphi$ y = a siOsiq $z = a \cos \theta$ $\Gamma(\Theta, \varphi) = (\alpha s \circ \partial \cos \varphi, \alpha s \circ \partial \sin \varphi, \alpha \cos \partial)$ 0=0=T, 0=9=2TT integral $\varphi bbb = \frac{36}{96} \times \frac{36}{96} = \frac{4b}{96}$ = (acosocosq, acososiq, ació) x (asidsiq, asidosq, o) $= (a^2 sin^2 \theta \cos \varphi, a^2 sin^2 \theta sin \varphi, a sin \theta \cos \theta (\cos^2 \varphi + sin^2)$ i. | dA | = a2 /(si40cos2p + si40si2p + su20cos20) dolp a Vsi 40 + su 20 ros d 2020 qbbb bire is But this is the differential of onea we read before => some auswer.