Laplace Transform of the Convolution Integral

Masaru Sawata

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There are several forms of the difinition of divergence and curl. One of them is using the integral form.

Definition 1 Divergence. The divergence of a vector field \vec{v} is defined as

$$\nabla \cdot \vec{v} = \lim_{V \to 0} \frac{\int_{\partial \Omega} \vec{v} \cdot d\vec{S}}{V}$$

where $\partial\Omega$ is the closed surface and the volume inside $\partial\Omega$ is V

Definition 2 Curl. The curl of a vector field \vec{v} is defined as

$$(\nabla \times \vec{v}) \cdot \vec{n} = \lim_{S \to 0} \frac{\oint_C \vec{v} \cdot d\vec{r}}{S}$$

where \vec{n} is a unit vector in an arbitrary direction, S is an area of plane perpendicular to \vec{n} and closed by curve C

Theorem Gauss Divergence Theorem.

$$\int_{\Omega} \nabla \cdot \vec{v} dV = \int_{\partial \Omega} \vec{v} \cdot d\vec{S}$$

Proof. First, we divide the region Ω into n regions. Each region is denoted as $\Omega_i(i = 1, 2, \dots, n)$. We can write the RHS of the theorem as follows.

$$\int_{\partial\Omega} \vec{v} \cdot d\vec{S} = \sum_{i=1}^n \int_{\partial\Omega_i} \vec{v} \cdot d\vec{S}$$

This is because the surface integral on the boundary between Ω_i and Ω_j cancels out due to the oposite direction of $d\vec{S}$. Let V_i be the volume of the region Ω_i . In addition, we define $|\Delta| = \max\{V_i; 1 \le i \le n\}$. We can increase the number of division so that $|\Delta|$ becomes less

than any positive value. Therefore,

$$\begin{split} \int_{\partial\Omega} \vec{v} \cdot d\vec{S} &= \sum_{i=1}^n \int_{\partial\Omega_i} \vec{v} \cdot d\vec{S} \\ &= \sum_{i=1}^n \frac{\int_{\partial\Omega_i} \vec{v} \cdot d\vec{S}}{V_i} \\ &\to \int_{\Omega} \nabla \cdot \vec{v} dV \quad (|\Delta| \to 0) \end{split}$$

Theorem Stokes' Theorem.

$$\int_{\Gamma} (\nabla \times \vec{v}) \cdot \vec{ds} = \oint_{C} \vec{v} \cdot \vec{dr}$$

Proof. First, we divide the surface Γ into n surfaces. Each surface is denoted as $\Gamma_i(i=1,2,\cdots,n)$, and the closed loop around Γ_i is C_i We can write the RHS of the theorem as follows.

$$\oint_C \vec{v} \cdot d\vec{r} = \sum_{i=1}^n \oint_{C_i} \vec{v} \cdot d\vec{r}$$

This is because the integral on the boundary between Γ_i and Γ_j cancels out due to the opposite direction of the integral. Let S_i be the are of the surface Γ_i . In addition, we define $|\Delta| = \max\{S_i; 1 \le i \le n\}$. We can increase the number of division so that $|\Delta|$ becomes less than any positive value. Therefore,

$$\oint_{C} \vec{v} \cdot d\vec{r} = \sum_{i=1}^{n} \oint_{C_{i}} \vec{v} \cdot d\vec{r}$$

$$= \sum_{i=1}^{n} \frac{\oint_{C_{i}} \vec{v} \cdot d\vec{r}}{S_{i}} S_{i}$$

$$\rightarrow \int_{\Gamma} (\nabla \times \vec{v}) \cdot d\vec{S} \quad (|\Delta| \rightarrow 0)$$

We can derive the divergence in Cartesian coordinate by considering the rectangular prism shown in Figure 1.

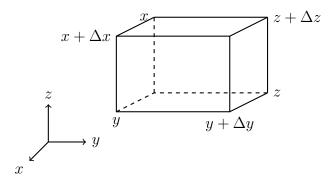


Figure 1: Rectangular prism

Using the Gauss divergence theorem,

$$\begin{split} \int_{\Omega} \nabla \cdot \vec{v} dV &= \int_{\partial \Omega} \vec{v} \cdot d\vec{S} \\ &= \int_{y}^{y + \Delta y} \int_{z}^{z + \Delta z} \left(v_{x}(x + \Delta x, y', z') - v_{x}(x, y', z') \right) dz' dy' \\ &+ \int_{z}^{z + \Delta z} \int_{x}^{x + \Delta x} \left(v_{y}(x', y + \Delta y, z') - v_{y}(x', y, z') \right) dx' dz' \\ &+ \int_{x}^{x + \Delta x} \int_{y}^{y + \Delta y} \left(v_{z}(x', y', z + \Delta z) - v_{z}(x', y', z) \right) dy' dx' \\ &= \int_{y}^{y + \Delta y} \int_{z}^{z + \Delta z} \int_{x}^{x + \Delta x} \frac{\partial v_{x}}{\partial x} dx' dz' dy' \\ &+ \int_{z}^{z + \Delta z} \int_{x}^{x + \Delta x} \int_{y}^{y + \Delta y} \frac{\partial v_{y}}{\partial y} dy' dx' dz' \\ &+ \int_{x}^{x + \Delta x} \int_{y}^{y + \Delta y} \int_{z}^{z + \Delta z} \frac{\partial v_{z}}{\partial z} dz' dy' dx' \\ &= \int_{x}^{x + \Delta x} \int_{y}^{y + \Delta y} \int_{z}^{z + \Delta z} \left(\frac{\partial v_{x}}{\partial x} + \frac{\partial v_{y}}{\partial y} + \frac{\partial v_{z}}{\partial z} \right) dz' dy' dx' \\ &= \int_{\Omega} \left(\frac{\partial v_{x}}{\partial x} + \frac{\partial v_{y}}{\partial y} + \frac{\partial v_{z}}{\partial z} \right) dV \end{split}$$

The above equation has to hold at any region Ω . Therefore,

$$\nabla \cdot \vec{v} = \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z}$$

The x component of the curl of \vec{v} is

$$\begin{split} &(\nabla \cdot \vec{v}) \cdot \vec{e_x} = \lim_{\Delta y, \Delta z \to 0} \frac{\oint_C \vec{v} \cdot d\vec{r}}{\Delta y \Delta z} \\ &= \lim_{\Delta y, \Delta z \to 0} \frac{1}{\Delta y \Delta z} \left(\int_y^{y + \Delta y} v_y(x, y', z) dy' + \int_z^{z + \Delta z} v_z(x, y + \Delta y, z') dz' \right. \\ &\quad + \int_{y + \Delta y}^y v_y(x, y', z + \Delta z) dy' + \int_{z + \Delta z}^z v_z(x, y, z') dz' \right) \\ &= \lim_{\Delta y, \Delta z \to 0} \frac{\int_z^{z + \Delta z} (v_z(x, y + \Delta y, z') - v_z(x, y, z')) dz' - \int_y^{y + \Delta y} (v_y(x, y', z + \Delta z) - v_y(x, y', z)) dy'}{\Delta y \Delta z} \\ &= \frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \end{split}$$

Similarly, we can compute the y component and z component, and we can obtain

$$\nabla \times \vec{v} = \begin{pmatrix} \frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \\ \frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \\ \frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \end{pmatrix}$$

Theorem Green's Theorem.

$$\oint_C Pdx + Qdy = \int_{\Gamma} \left(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) dS$$

where $\Gamma \in \mathbb{R}^2$ which is closed by a contour C

Proof. Let \vec{v} be defined as follows.

$$\vec{v} = \begin{pmatrix} P \\ Q \\ 0 \end{pmatrix}$$

Using the Stokes' theorem,

$$\oint_{C} \vec{v} \cdot d\vec{r} = \oint_{C} P dx + Q dy$$

$$= \int_{\Gamma} (\nabla \times \vec{v}) \cdot d\vec{s}$$

$$= \int_{\Gamma} \begin{pmatrix} -\frac{\partial Q}{\partial z} \\ \frac{\partial P}{\partial z} \\ \frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} dS$$

$$= \int_{\Gamma} \left(\frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) dS$$