

6. Curvilinear coordinates

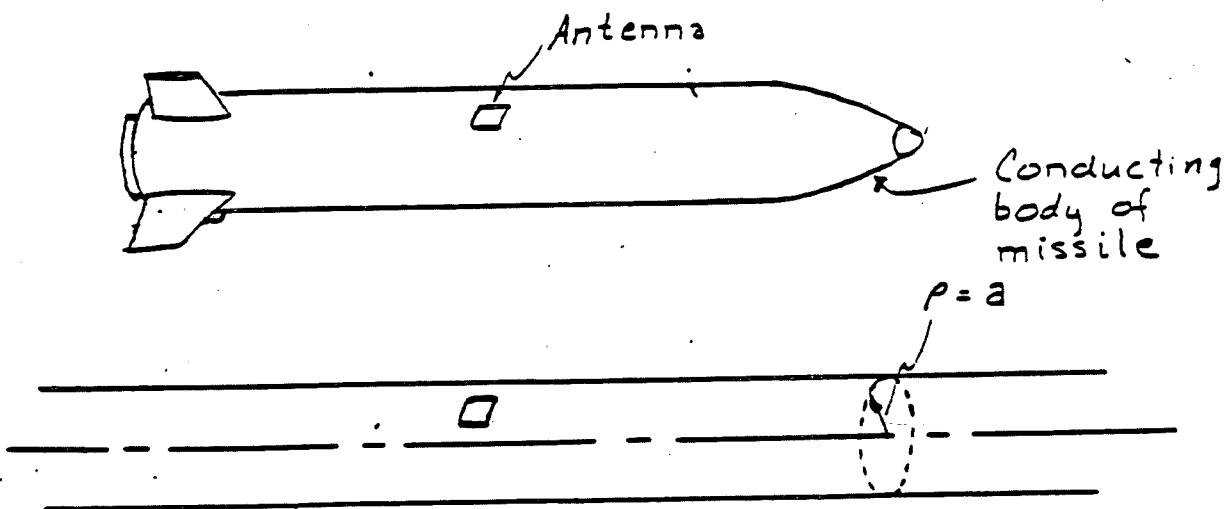
+++++

a) Coordinate system

Why not use rectangular coordinates for any physical problem?

Most often, physical problems of interest involve some associated physical structure.

For example, suppose we wish to find the antenna radiation pattern produced by an antenna physically mounted on the side of a missile.



Model of missile: Conducting cylinder described by the simple equation, $\rho = a$. This is a constant coordinate surface.

The electromagnetic field MUST obey certain conditions at the surface of the missile (boundary conditions).

It is MUCH easier to specify the shape of the missile (at least approximately) in cylindrical coordinates than in rectangular coordinates.

In general, whenever a physical boundary can be specified by a constant coordinate surface in some coordinate system, it is much easier to attack the problem using that coordinate system than the rectangular system.

WHAT IS A COORDINATE SYSTEM?

If we have three functions u_1 , u_2 , and u_3 , which map \mathbb{R}^3 into U_1 , U_2 , and U_3 , respectively, in a 1:1 manner (except at a finite number of singular points), then we say that

$$(u_1, u_2, u_3) \text{ for } u_k \in U_k, k=1,2,3$$

forms a coordinate system.

$$\begin{aligned} \text{Eg: } u_1 &= \sqrt{x^2 + y^2}, & U_1 &= \{r \mid r > 0\} \\ u_2 &= \tan^{-1} \frac{y}{x}, & U_2 &= \{\theta \mid 0 \leq \theta < 2\pi\} \\ u_3 &= z, & U_3 &= \mathbb{R} = \text{set of real numbers} \end{aligned}$$

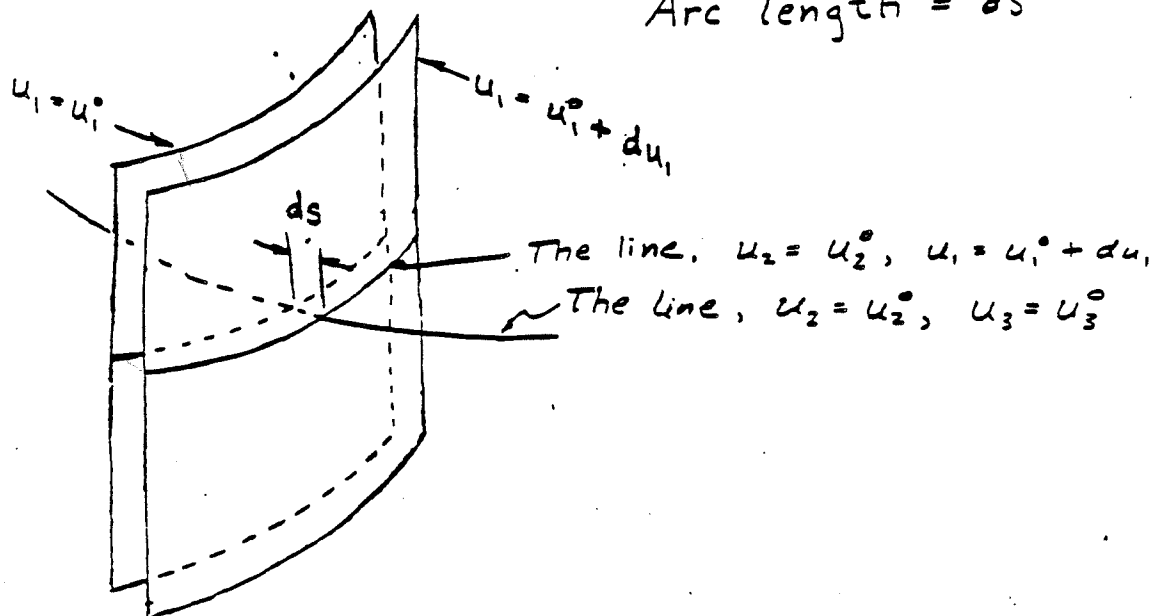
forms a cylindrical coordinate system.

< < < < < < < < < < < < < < > > > > > > > > > > > > > >

$$\nabla u_i \cdot \nabla u_j = 0 \text{ for } i \neq j.$$

=====

Arc length = ds



This is so since u_1 might be an angle or some other non-linear measure. (Its units may not even be-units of distance!)

We can find what the distance between these two surfaces is by computing the directional derivative of u_1 in the $\text{grad}(u_1)$ direction.

This is (by DEFINITION of the gradient)

$$\frac{du_1}{ds} = \nabla u_1 \cdot \frac{\nabla u_1}{|\nabla u_1|} = |\nabla u_1|.$$

Solving for ds , the arc length is

$$ds = \frac{1}{|\nabla u_1|} du_1.$$

The reciprocal magnitude of the gradient of u_k is called the "scale factor" of the u_k coordinate.

$$h_k = \frac{1}{|\nabla u_k|} = \frac{1}{\sqrt{\left(\frac{\partial u_k}{\partial x}\right)^2 + \left(\frac{\partial u_k}{\partial y}\right)^2 + \left(\frac{\partial u_k}{\partial z}\right)^2}}$$

$$ds_k = h_k du_k$$

Let's try an example. Suppose that we wish to compute the scale factors for cylindrical coordinates.

Usually, we write x , y , and z in terms of ρ , φ , and z , instead of the other way around.

$$x = \rho \cos \varphi$$

$$y = \rho \sin \varphi$$

$$z = z$$

$$u_1 = \rho$$

$$u_2 = \varphi$$

$$u_3 = z$$

But according to the formula that we derived, we must take a gradient and so we need to write ρ , φ , and z in terms of x , y , and z .

$$\rho = \sqrt{x^2 + y^2}$$

$$\varphi = \tan^{-1} \left(\frac{y}{x} \right)$$

$$z = z$$

Then the gradients and scale factors are

$$\nabla \rho = \frac{x}{\sqrt{x^2 + y^2}} \hat{x} + \frac{y}{\sqrt{x^2 + y^2}} \hat{y} \Rightarrow h_\rho = \frac{1}{|\nabla \rho|} = \frac{1}{1} = 1$$

$$\nabla \varphi = \frac{-y \hat{x}}{x^2 + y^2} + \frac{x \hat{y}}{x^2 + y^2} \Rightarrow h_\varphi = \frac{1}{|\nabla \varphi|} = \sqrt{x^2 + y^2}$$

$$\nabla z = \hat{z} \Rightarrow$$

$$h_z = \frac{1}{|\nabla z|} = 1$$

But these scale factors are in terms of x , y , and z which is not what we wanted. We must now write this in terms of ρ , φ , and z by substituting the expressions for x , y , and z in terms of these variables

$$h_\rho = 1$$

$$h_\varphi = \sqrt{x^2 + y^2} = \sqrt{\rho^2 \cos^2 \varphi + \rho^2 \sin^2 \varphi} = \rho$$

$$h_z = 1$$

This is a lot of work. Fortunately, there is an easier way to find the scale factors.

All we really need to do to find, say h_1 , is to find the distance, ds , between the points (u_1, u_2, u_3) and $(u_1 + du_1, u_2, u_3)$ and to divide this distance by du_1 .

Now, in rectangular coordinates, the point corresponding to point (u_1, u_2, u_3) is the point (x, y, z)

$$x = x(u_1, u_2, u_3)$$

$$y = y(u_1, u_2, u_3)$$

$$z = z(u_1, u_2, u_3)$$

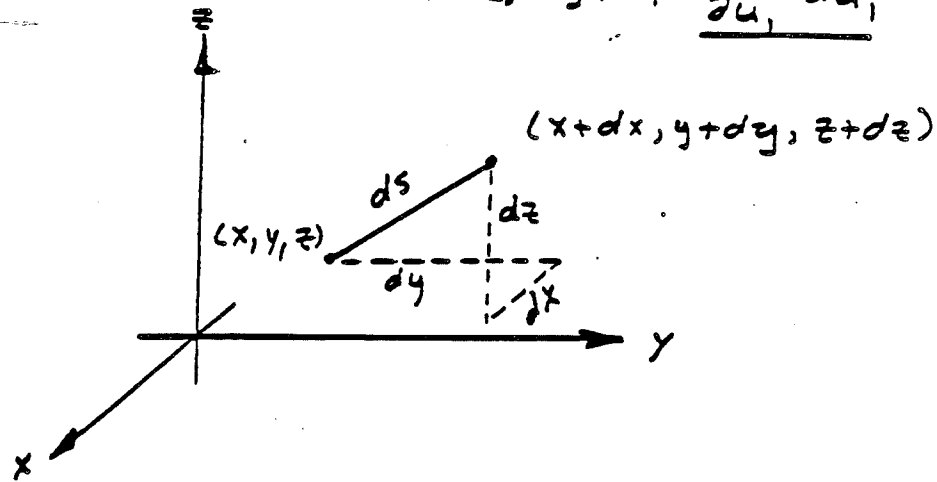
The displaced point.

$(u_1 + du_1, u_2, u_3)$ is

$$x(u_1 + du_1, u_2, u_3) = x(u_1, u_2, u_3) + \frac{\partial x}{\partial u_1} \cdot du_1 = x + \underline{dx}$$

$$y(u_1 + du_1, u_2, u_3) = y(u_1, u_2, u_3) + \frac{\partial y}{\partial u_1} \cdot du_1 = y + \underline{dy}$$

$$z(u_1 + du_1, u_2, u_3) = z(u_1, u_2, u_3) + \frac{\partial z}{\partial u_1} \cdot du_1 = z + \underline{dz}$$



Thus, the distance, ds , is just

$$ds = \sqrt{dx^2 + dy^2 + dz^2} = \sqrt{\left(\frac{\partial x}{\partial u_1}\right)^2 + \left(\frac{\partial y}{\partial u_1}\right)^2 + \left(\frac{\partial z}{\partial u_1}\right)^2} du_1$$

and the scale factor, h_1 , is

$$h_1 = \frac{ds}{du_1} = \sqrt{\left(\frac{\partial x}{\partial u_1}\right)^2 + \left(\frac{\partial y}{\partial u_1}\right)^2 + \left(\frac{\partial z}{\partial u_1}\right)^2}$$

Of course, in general,

$$h_k = \sqrt{\left(\frac{\partial x}{\partial u_k}\right)^2 + \left(\frac{\partial y}{\partial u_k}\right)^2 + \left(\frac{\partial z}{\partial u_k}\right)^2}$$

Let's use this formula to find the scale factors for cylindrical coordinates

$$x = \rho \cos \varphi$$

$$y = \rho \sin \varphi$$

$$z = z$$

$$\frac{\partial x}{\partial \rho} = \cos \varphi, \quad \frac{\partial y}{\partial \rho} = \sin \varphi, \quad \frac{\partial z}{\partial \rho} = 0$$

$$\frac{\partial x}{\partial \varphi} = -\rho \sin \varphi, \quad \frac{\partial y}{\partial \varphi} = \rho \cos \varphi, \quad \frac{\partial z}{\partial \varphi} = 0$$

$$\frac{\partial x}{\partial z} = 0, \quad \frac{\partial y}{\partial z} = 0, \quad \frac{\partial z}{\partial z} = 1$$

$$\therefore h_\rho = \sqrt{\cos^2 \varphi + \sin^2 \varphi} = 1, \quad h_\varphi = \sqrt{\rho^2 \sin^2 \varphi + \rho^2 \cos^2 \varphi} = \rho,$$

$$h_z = 1.$$

A corollary to these results is the interesting result that for orthogonal coordinate systems,

$$\sqrt{\left(\frac{\partial x}{\partial u_k}\right)^2 + \left(\frac{\partial y}{\partial u_k}\right)^2 + \left(\frac{\partial z}{\partial u_k}\right)^2}$$

$$= 1 / \sqrt{\left(\frac{\partial u_k}{\partial x}\right)^2 + \left(\frac{\partial u_k}{\partial y}\right)^2 + \left(\frac{\partial u_k}{\partial z}\right)^2}$$

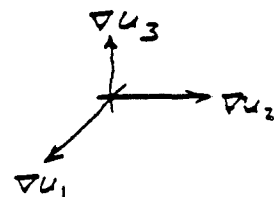
The determinant of this matrix is called the Jacobian, J , and (recall) is simply, the triple scalar product of the vectors formed by the rows. Thus

$$\nabla u_1 \cdot \nabla u_2 \times \nabla u_3 = J.$$

Since, the coordinate system is orthogonal, $\nabla u_2 \times \nabla u_3$ is parallel to ∇u_1 and hence

$$J = \nabla u_1 \cdot \nabla u_2 \times \nabla u_3 = |\nabla u_1| |\nabla u_2| |\nabla u_3| = h_1 h_2 h_3$$

$$\therefore dx dy dz = \frac{du_1 du_2 du_3}{J}$$



e) Gradient

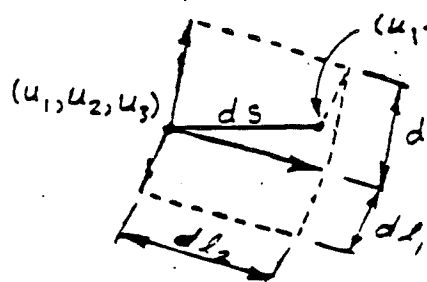
Using the DEFINITION of grad, we can now construct $\text{grad } w(u_1, u_2, u_3)$ in this system:

$$\frac{dw}{ds} = \frac{\partial w}{\partial u_1} \frac{du_1}{ds} + \frac{\partial w}{\partial u_2} \frac{du_2}{ds} + \frac{\partial w}{\partial u_3} \frac{du_3}{ds}.$$

$$dl_1 = h_1 du_1$$

$$dl_2 = h_2 du_2$$

$$dl_3 = h_3 du_3$$



$$\therefore \frac{dw}{ds} = \frac{\partial w}{\partial u_1} \frac{1}{h_1} \frac{dl_1}{ds} + \frac{\partial w}{\partial u_2} \frac{1}{h_2} \frac{dl_2}{ds} + \frac{\partial w}{\partial u_3} \frac{1}{h_3} \frac{dl_3}{ds}$$

$$= \left[\frac{1}{h_1} \frac{\partial w}{\partial u_1} \hat{u}_1 + \frac{1}{h_2} \frac{\partial w}{\partial u_2} \hat{u}_2 + \frac{1}{h_3} \frac{\partial w}{\partial u_3} \hat{u}_3 \right] \cdot \text{grad } w$$

$$= \left[\frac{dl_1}{ds} \hat{u}_1 + \frac{dl_2}{ds} \hat{u}_2 + \frac{dl_3}{ds} \hat{u}_3 \right]$$

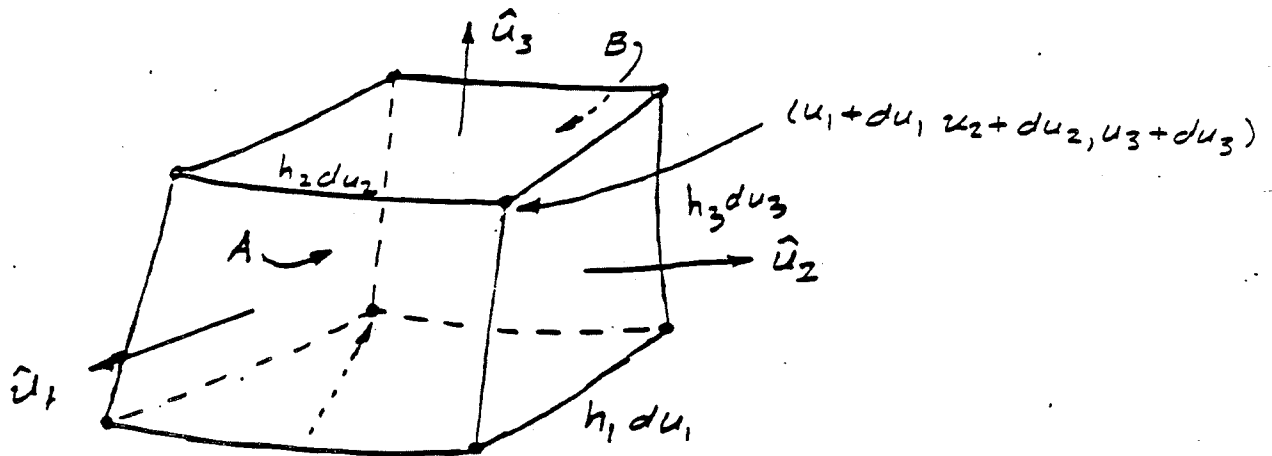
↑ unit vector

i) Divergence

Using the DEFINITION of div, we can now construct $\text{div } \vec{F}(u_1, u_2, u_3)$ in this system:

$$\vec{F} = \hat{u}_1 F_1 + \hat{u}_2 F_2 + \hat{u}_3 F_3.$$

$$\text{div } \vec{F} = \lim_{\Delta V \rightarrow 0} \frac{1}{\Delta V} \oint_{\Delta S} \vec{F} \cdot \hat{n} ds.$$



Flux through face A:

$$(u_1, u_2, u_3) \quad F_1(u_1+du_1, u_2, u_3) h_2(u_1+du_1, u_2, u_3) h_3(u_1+du_1, u_2, u_3) du_2 du_3$$

Flux through face B:

$$- F_1(u_1, u_2, u_3) h_2(u_1, u_2, u_3) h_3(u_1, u_2, u_3) du_2 du_3$$

In a similar way the flux through the remaining faces can be found.

Therefore, the total flux per unit volume is

$$\frac{1}{\Delta V} \oint_{\Delta S} \vec{F} \cdot d\vec{S} =$$

$$\frac{1}{h_1 h_2 h_3 du_1 du_2 du_3} \cdot \left\{ \right.$$

$$\left[F_1(u_1+du_1, u_2, u_3) h_2(u_1+du_1, u_2, u_3) h_3(u_1+du_1, u_2, u_3) \right. \\ \left. - F_1(u_1, u_2, u_3) h_2(u_1, u_2, u_3) h_3(u_1, u_2, u_3) \right] du_2 du_3$$

$$+ \left[F_2(u_1, u_2+du_2, u_3) h_1(u_1, u_2+du_2, u_3) h_3(u_1, u_2+du_2, u_3) \right. \\ \left. - F_2(u_1, u_2, u_3) h_1(u_1, u_2, u_3) h_3(u_1, u_2, u_3) \right] du_1 du_3$$

$$+ \left[F_3(u_1, u_2, u_3+du_3) h_1(u_1, u_2, u_3+du_3) h_2(u_1, u_2, u_3+du_3) \right. \\ \left. - F_3(u_1, u_2, u_3) h_1(u_1, u_2, u_3) h_2(u_1, u_2, u_3) \right] du_1 du_2 \}$$

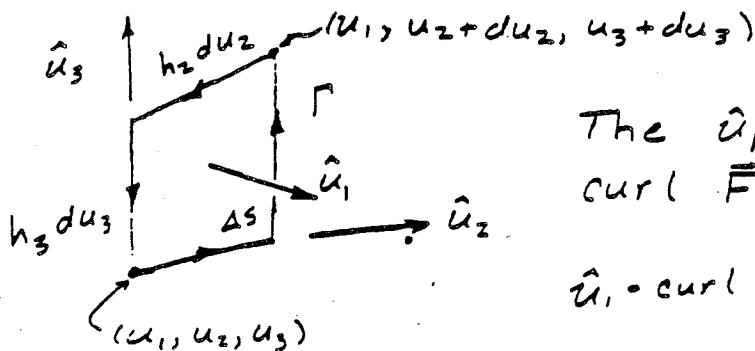
$$\therefore \operatorname{div} \vec{F} = \frac{1}{h_1 h_2 h_3} \left\{ \frac{\partial [h_2 h_3 F_1]}{\partial u_1} + \frac{\partial [h_1 h_3 F_2]}{\partial u_2} + \frac{\partial [h_1 h_2 F_3]}{\partial u_3} \right\}$$

Compare this with the formula in rectangular coordinates

$$\operatorname{div} \vec{F} = \frac{\partial F_x}{\partial x} + \frac{\partial F_y}{\partial y} + \frac{\partial F_z}{\partial z}$$

g) Curl

Using the DEFINITION of curl, we can now construct $\text{curl } \vec{F}(u_1, u_2, u_3)$ in this system:



The \hat{u}_1 component of $\text{curl } \vec{F}$ is defined as

$$\hat{u}_1 \cdot \text{curl } \vec{F} = \lim_{\Delta S \rightarrow 0} \frac{\oint_{\Gamma} \vec{F} \cdot d\vec{r}}{\Delta S}$$

The circulation of \vec{F} about Γ is

$$\begin{aligned} & F_2(u_1, u_2, u_3) h_2(u_1, u_2, u_3) du_2 \\ & - F_2(u_1, u_2, u_3 + du_3) h_2(u_1, u_2, u_3 + du_3) du_2 \\ & + F_3(u_1, u_2 + du_2, u_3) h_3(u_1, u_2 + du_2, u_3) du_3 \\ & - F_3(u_1, u_2, u_3) h_3(u_1, u_2, u_3) du_3. \end{aligned}$$

∴ The net circulation per unit area is

$$\frac{1}{h_2 h_3 du_2 du_3} \cdot$$

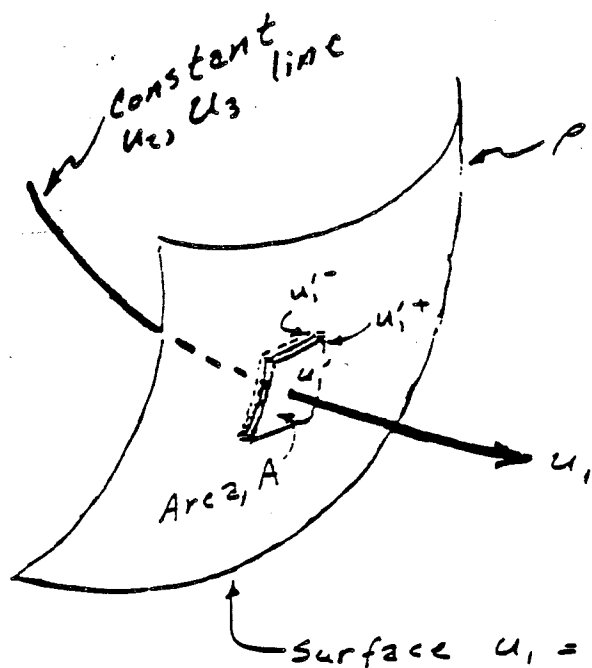
$$\begin{aligned} & \{ du_3 [F_3(u_1, u_2 + du_2, u_3) h_3(u_1, u_2 + du_2, u_3) - F_3(u_1, u_2, u_3) h_3(u_1, u_2, u_3)] \\ & - du_2 [F_2(u_1, u_2, u_3 + du_3) h_2(u_1, u_2, u_3 + du_3) - F_2(u_1, u_2, u_3) h_2(u_1, u_2, u_3)] \\ & = \frac{1}{h_2 h_3} \left\{ \frac{\partial}{\partial u_2} (h_3 F_3) - \frac{\partial}{\partial u_3} (h_2 F_2) \right\} \\ & = \hat{u}_1 \cdot \text{curl } \vec{F}. \end{aligned}$$

The other components are similarly found and

$$\begin{aligned} \text{curl } \vec{F} = \frac{1}{h_1 h_2 h_3} \left\{ \right. & \hat{u}_1 h_1 \left[\frac{\partial (h_3 F_3)}{\partial u_2} - \frac{\partial (h_2 F_2)}{\partial u_3} \right] \\ & + \hat{u}_2 h_2 \left[\frac{\partial (h_1 F_1)}{\partial u_3} - \frac{\partial (h_3 F_3)}{\partial u_1} \right] \\ & \left. + \hat{u}_3 h_3 \left[\frac{\partial (h_2 F_2)}{\partial u_1} - \frac{\partial (h_1 F_1)}{\partial u_2} \right] \right\} \end{aligned}$$

A density is a quantity per unit VOLUME. If all the charge or mass is concentrated on a single coordinate surface, then the DENSITY is represented by

Surface density
↓ (eg. C/m²)



$$\rho = \frac{1}{h_1} \delta(u_1 - u_1') \cdot 1$$

$$\begin{aligned} & \iiint_A \int_{u_1' - \epsilon}^{u_1' + \epsilon} \rho(u_1') \, dV \\ &= A \int_{u_1' - \epsilon}^{u_1' + \epsilon} \rho(u_1') h_1 \, du_1 \\ &= A \int_{u_1' - \epsilon}^{u_1' + \epsilon} \frac{1}{h_1} \delta(u_1 - u_1') h_1 \, du_1 \\ &= 1 \cdot A \end{aligned}$$

$$\begin{aligned} u_1' - \epsilon &= u_1' - \epsilon \\ u_1' + \epsilon &= u_1' + \epsilon \\ \epsilon &> 0 \end{aligned}$$

Without this factor of $\frac{1}{h_1}$, the integral of ρ over this volume would be $h_1 \cdot A$ not A as it should be.

(2) Line source

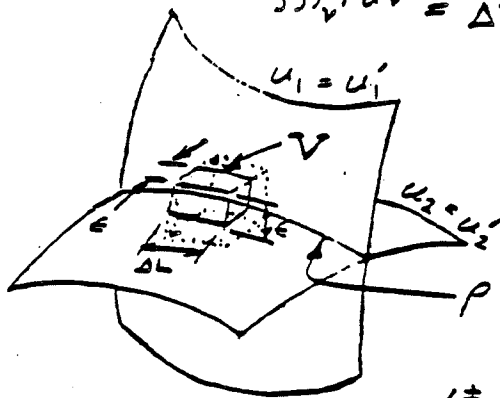
< < < < < < < < < < < < < > > > > > > > > > > > > > > >

Suppose that all the charge is concentrated at the intersection of two coordinate surfaces.

The the density of charge is

$$\iiint_V \rho dV = \Delta L \int_{u_2^-}^{u_2^+} \int_{u_1^-}^{u_1^+} \rho dl_1 dl_2 = \Delta L \int_{u_2^-}^{u_2^+} \int_{u_1^-}^{u_1^+} \rho h_1 h_2 du_1 du_2$$

$$= \Delta L \int_{u_2^-}^{u_2^+} \int_{u_1^-}^{u_1^+} \frac{1}{h_1 h_2} \delta(u_1 - u_1') \delta(u_2 - u_2') h_1 h_2 du_1 du_2 = 1.$$



$$\rho = \frac{1}{h_1 h_2} \delta(u_1 - u'_1) \delta(u_2 - u'_2)$$

$$\alpha_i' \pm \equiv \alpha_i \pm \in$$

$$u_2^{\pm} \equiv u_2' \pm \epsilon$$

(3) Point source

<<<<<<<<<<<<<<<.>>>>>>>>>>>>>>>>>>

Finally, the density of a point source which is located at the intersection of three coordinate surfaces is

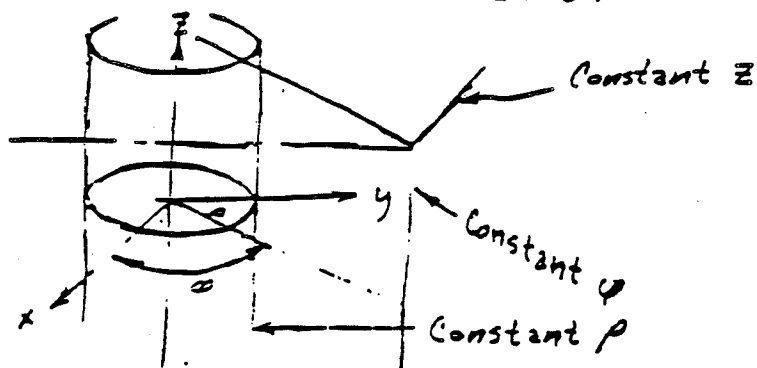
$$\rho = \frac{1}{h_1 h_2 h_3} \delta(u_1 - u_1') \delta(u_2 - u_2') \delta(u_3 - u_3')$$

$$\iiint \rho \, dV = \iiint \rho \cdot h_1 h_2 h_3 \, du_1 du_2 du_3 = 1$$

9) Applications

(1) Cylindrical coordinates

< < < < < < < < < < < < < > > > > > > > > > > > > >



$$h_p = 1$$

$$h_4 = \rho$$

$$h_2 = 1$$

Therefore, the grad, div, curl, and Laplacian in cylindrical coordinates are:

$$\text{grad } w = \frac{\partial w}{\partial \rho} \hat{\rho} + \frac{1}{\rho} \frac{\partial w}{\partial \varphi} \hat{\varphi} + \frac{\partial w}{\partial z} \hat{z}$$

$$\text{div } \mathbb{F} = \frac{1}{\rho} \frac{\partial}{\partial \rho} (\rho F_r) + \frac{1}{\rho} \frac{\partial}{\partial \phi} F_\phi + \frac{\partial}{\partial z} F_z$$

$$\text{curl } \vec{F} = \rho \left[\frac{1}{\rho} \frac{\partial F_z}{\partial \phi} - \frac{\partial F_\phi}{\partial z} \right] + \hat{\phi} \left[\frac{\partial F_z}{\partial z} - \frac{\partial F_z}{\partial \rho} \right] + \hat{z} \frac{1}{\rho} \left[\frac{\partial (\rho F_\phi)}{\partial \rho} - \frac{\partial F_\rho}{\partial \phi} \right]$$

$$\nabla^2 \omega = \frac{1}{\rho} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial \omega}{\partial \rho} \right) + \frac{1}{\rho^2} \frac{\partial^2 \omega}{\partial \varphi^2} + \frac{\partial^2 \omega}{\partial z^2}.$$

