

Chapter 17

Vector Analysis

17.1 Introduction: Vector Fields

- 12/29:
- In this chapter, we will consider vector functions of several variables, such as the function giving the velocity $\mathbf{v} = \mathbf{F}(x, y, z, t)$ of a particle in a fluid located at position (x, y, z) at time t .
 - **Steady-state flow:** A flow for which the velocity function does not depend on the time t .
 - **Vector field:** The collection of all vectors $\mathbf{F}(P)$ assigned to each point P in a region G .
 - **Gradient field:** The vector field defined for points in the domain G of a scalar function T such that $\mathbf{F}(P) = \nabla T(P)$.

17.2 Surface Integrals

- 12/30:
- Just like we have $ds = \sqrt{1 + f_x^2} dx$, we have

$$d\sigma = g(x, y) dA$$

where $d\sigma$ is “an element of surface area in the tangent plane that approximates the corresponding portion $\Delta\sigma$ of the surface itself” (Thomas, 1972, p. 581) and $g(x, y) = \sqrt{1 + f_x^2 + f_y^2}$.

- Thus, we can think of surface area as either the lefthand or righthand side of the below equation.

$$\iint_{\Sigma} d\sigma = \iint_R g(x, y) dA$$

- The lefthand interpretation sums infinitely many, infinitely small pieces $d\sigma$ of the surface Σ .
- The righthand interpretation sums infinitely many, infinitely small pieces dA of the shadow R of the surface Σ on the xy -plane, adjusted by the factor $g(x, y)$.
- These formulations are important because sometimes we want to conceive and evaluate an integral of the form $\iint_{\Sigma} h(x, y, z) d\sigma$.
- **Surface integral** (of $h(x, y, z)$ over the surface Σ): The limit as $\Delta\sigma \rightarrow 0$ of the sum of every $\Delta\sigma_k$ (composing Σ) times $h(x, y, z)$ for some $(x, y, z) \in \Delta\sigma_k$. Mathematically,

$$\iint_{\Sigma} h(x, y, z) d\sigma = \lim_{\Delta\sigma \rightarrow 0} \sum_{k=1}^n h(x_k, y_k, z_k) \Delta\sigma_k$$

- Consider a surface Σ consisting of all points $P(x, y, z)$ satisfying $z = f(x, y)$ for $(x, y) \in R$, where R is a closed, bounded region of the xy -plane and f, f_x, f_y are continuous throughout R and its boundary.
- Approximate R by dividing it into n rectangles using lines parallel to the y -axis spaced Δx apart and lines parallel to the x -axis spaced Δy apart.
- Let the part of Σ above each rectangle be denoted by $\Delta\sigma_k$ for some $1 \leq k \leq n$.
- Now if $P_k(x_k, y_k, z_k)$ is a point in $\Delta\sigma_k$, we can consider the above sum and take its limit.

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- To evaluate the surface integral, we substitute $\Delta\sigma_k = g(x_k, y_k) \Delta x \Delta y$ and $z_k = f(x_k, y_k)$ in the sum, and take iterated integrals over R (the shadow of Σ on the xy -plane) instead of Σ .

$$\iint_{\Sigma} h(x, y, z) d\sigma = \iint_R h[x, y, f(x, y)] g(x, y) dx dy$$

- We now explore a useful surface integration technique through a problem.
- Evaluate $\iint (x^2 + y^2) d\sigma$ over the hemisphere Σ described by $z = \sqrt{a^2 - x^2 - y^2}$.
 - Because of a *sphere* 2Σ of radius a 's high degree of symmetry,

$$\iint_{2\Sigma} x^2 d\sigma = \iint_{2\Sigma} y^2 d\sigma = \iint_{2\Sigma} z^2 d\sigma = \frac{1}{3} \iint_{2\Sigma} (x^2 + y^2 + z^2) d\sigma = \frac{1}{3} \iint_{2\Sigma} a^2 d\sigma$$

Thus, for the *hemisphere* Σ ,

$$\begin{aligned} \iint_{\Sigma} (x^2 + y^2) d\sigma &= \frac{1}{2} \iint_{2\Sigma} (x^2 + y^2) d\sigma \\ &= \frac{1}{2} \left(\iint_{2\Sigma} x^2 d\sigma + \iint_{2\Sigma} y^2 d\sigma \right) \\ &= \frac{1}{2} \left(\frac{1}{3} \iint_{2\Sigma} a^2 d\sigma + \frac{1}{3} \iint_{2\Sigma} a^2 d\sigma \right) \\ &= \frac{a^2}{3} \iint_{2\Sigma} d\sigma \\ &= \frac{a^2}{3} \cdot 4\pi a^2 \\ &= \frac{4}{3} \pi a^4 \end{aligned}$$

- Alternate formulations of $d\sigma$.
 - Let the surface Σ be defined by the equation $F(x, y, z) = 0$.
 - For the same reasons discussed in Chapter 17,

$$d\sigma = \frac{dA}{\cos \phi}$$

where ϕ is the angle between $\mathbf{N} = \nabla F$ and the unit vector normal to the plane onto which Σ is projected, which we will take to be the xy -plane at first (this means that this normal vector is \mathbf{k}).

- Since

$$\cos \phi = \frac{\mathbf{N} \cdot \mathbf{k}}{|\mathbf{N}| |\mathbf{k}|} = \frac{|F_z|}{\sqrt{F_x^2 + F_y^2 + F_z^2}}$$

we thus have that

$$d\sigma = \frac{\sqrt{F_x^2 + F_y^2 + F_z^2}}{|F_z|} dx dy$$

- Note that if we project Σ onto a different plane, an analog to the above can easily be derived.

17.3 Line Integrals

- **Line integral** (of $w(x, y, z)$ along the curve C from A to B): The limit as $\Delta s \rightarrow 0$ of the sum of every Δs_k (composing the section of C between points A and B along C) times $w(x, y, z)$ for some $(x, y, z) \in \Delta s_k$. Mathematically,

$$\int_C w ds = \lim_{\Delta s \rightarrow 0} \sum_{k=1}^n w(x_k, y_k, z_k) \Delta s_k$$

- Suppose that C is a directed curve in three-space from A to B . Let $w(x, y, z)$ be a scalar function of position that is continuous in a region D containing C .
- Divide C into n segments, and let $P_k(x_k, y_k, z_k)$ be an arbitrary point on the k th subarc.
- If the above sum has a limit as $n \rightarrow \infty$ and the largest $\Delta s_k \rightarrow 0$, and if this limit is the same for all ways of subdividing C and all choices of the points P_k , then we call this limit the line integral.
- If C is parameterized by the functions $x = f(t)$, $y = g(t)$, and $z = h(t)$ for $t_A \leq t \leq t_B$, where f, g, h are continuous and have bounded and piecewise-continuous first derivatives on $[t_A, t_B]$, then we may evaluate the line integral of $w(x, y, z)$ along C from A to B with the following formula.

$$\int_C w ds = \int_{t_A}^{t_B} w[f(t), g(t), h(t)] \sqrt{\left(\frac{df}{dt}\right)^2 + \left(\frac{dg}{dt}\right)^2 + \left(\frac{dh}{dt}\right)^2} dt$$

- Note that the line integral is the same for any appropriate parameterization of C , or no parameterization.

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- The line integral can be geometrically interpreted as the area of the region R that lies above the curve C , offset by distance w .
- If C is a straight line, we can take the line integral over it directly wrt. s by expressing f in terms of s and rewriting the limits:
- For example, “let C be the line segment from $A(0, 0)$ to $B(1, 1)$ and let $w = x + y^2$. Evaluate $\int_C w ds$ ” (Thomas, 1972, p. 585).
 - Let $x = t$ and $y = t$ for $0 \leq t \leq 1$. Then

$$\begin{aligned} \int_C w ds &= \int_0^1 (t + t^2) \sqrt{1 + 1} dt \\ &= \sqrt{2} \left[\frac{t^2}{2} + \frac{t^3}{3} \right]_0^1 \\ &= \frac{5\sqrt{2}}{6} \end{aligned}$$

- By the Pythagorean theorem, $s = \sqrt{x^2 + y^2} = \sqrt{2x^2} = x\sqrt{2}$. Thus, $w = s/\sqrt{2} + s^2/2$. Additionally, as $0 \leq x \leq 1$, $0 \leq s \leq \sqrt{2}$. Therefore,

$$\begin{aligned}\int_C w \, ds &= \int_0^{\sqrt{2}} \left(\frac{s}{\sqrt{2}} + \frac{s^2}{2} \right) ds \\ &= \left[\frac{s^2}{2\sqrt{2}} + \frac{s^3}{6} \right]_0^{\sqrt{2}} \\ &= \frac{5\sqrt{2}}{6}\end{aligned}$$

- To generalize the above notion, we can always think of w as a function $\phi(s)$, where s is arc length.
- “If the point of application of a force $\mathbf{F} = \mathbf{i}M(x, y, z) + \mathbf{j}N(x, y, z) + \mathbf{k}P(x, y, z)$ moves along a curve C from a point $A(a_1, a_2, a_3)$ to a point $B(b_1, b_2, b_3)$, then the work done by the force is

$$W = \int_C \mathbf{F} \cdot d\mathbf{R}$$

where \mathbf{R} [is the position vector]” (Thomas, 1972, p. 586).

- Since $d\mathbf{R} = \frac{d\mathbf{R}}{ds} ds$ and $d\mathbf{R}/ds = \mathbf{T}$, the work can also be thought of as “the value of the line integral along C of the tangential component of the force field \mathbf{F} ” (Thomas, 1972, p. 587).
- The line integral between two points A and B is independent of the path C joining them if and only if the force field \mathbf{F} is a **gradient field**, that is, if

$$\mathbf{F}(x, y, z) = \nabla f$$

for some differentiable function f .

- Thomas (1972) proves this.
- If \mathbf{F} is a gradient field, then

$$\int_A^B \mathbf{F} \cdot d\mathbf{R} = \int_A^B \nabla f \cdot d\mathbf{R} = f(B) - f(A)$$

- Furthermore, from \mathbf{F} , we define f by

$$f(x', y', z') = \int_A^{(x', y', z')} \mathbf{F} \cdot d\mathbf{R}$$

- “Find a function f such that if $\mathbf{F} = 2x\mathbf{i} + 2y\mathbf{j} + 2z\mathbf{k}$, then $\mathbf{F} = \nabla f$ ” (Thomas, 1972, p. 589).
 - Choose $A = (0, 0, 0)$ to simplify calculations.
 - Assume that \mathbf{F} is a gradient field, i.e., that evaluating $\int_A^{(x', y', z')} \mathbf{F} \cdot d\mathbf{R}$ along any path will yield the same result.
 - Thus, choose to evaluate the line integral along the line segment from A to (x', y', z') , which we may define by the parameterization $x = x't$, $y = y't$, $z = z't$ for $0 \leq t \leq 1$.
 - Therefore,

$$\begin{aligned}f(x', y', z') &= \int_{(0,0,0)}^{(x', y', z')} \mathbf{F} \cdot d\mathbf{R} \\ &= \int_{(0,0,0)}^{(x', y', z')} (2x\mathbf{i} + 2y\mathbf{j} + 2z\mathbf{k}) \cdot (\mathbf{i} dx + \mathbf{j} dy + \mathbf{k} dz)\end{aligned}$$

$$\begin{aligned}
&= \int_0^1 (2x't\mathbf{i} + 2y't\mathbf{j} + 2z't\mathbf{k}) \cdot (x'\mathbf{i} dt + y'\mathbf{j} dt + z'\mathbf{k} dt) \\
&= \int_0^1 (2x'^2 t dt + 2y'^2 t dt + 2z'^2 t dt) \\
&= (x'^2 + y'^2 + z'^2) \int_0^1 2t dt \\
&= x'^2 + y'^2 + z'^2
\end{aligned}$$

- **Conservative** (force field): A force field \mathbf{F} such that the work integral from A to B is the same for all paths joining them.
- Another criterion besides $\mathbf{F} = \nabla f$ for some differentiable f is that $df = \mathbf{F} \cdot d\mathbf{R} = M dx + N dy + P dz$ is an exact differential.
 - By an extension of Theorem 15.4, we know that $M dx + N dy + P dz$ is an exact differential if and only if

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} \qquad \frac{\partial M}{\partial z} = \frac{\partial P}{\partial x} \qquad \frac{\partial N}{\partial z} = \frac{\partial P}{\partial y}$$

- “Suppose $\mathbf{F} = \mathbf{i}(e^x \cos y + yz) + \mathbf{j}(xz - e^x \sin y) + \mathbf{k}(xy + z)$. Is \mathbf{F} conservative? If so, find f such that $\mathbf{F} = \nabla f$ ” (Thomas, 1972, p. 591).
- Apply the exact differential test:

$$\frac{\partial M}{\partial y} = -e^x \sin y + z = \frac{\partial N}{\partial x} \qquad \frac{\partial M}{\partial z} = y = \frac{\partial P}{\partial x} \qquad \frac{\partial N}{\partial z} = x = \frac{\partial P}{\partial y}$$

■ Therefore, \mathbf{F} is conservative.

- To calculate f , we integrate the system of equations

$$\frac{\partial f}{\partial x} = e^x \cos y + yz \qquad \frac{\partial f}{\partial y} = xz - e^x \sin y \qquad \frac{\partial f}{\partial z} = xy + z$$

■ Starting with the first one, we obtain

$$f = e^x \cos y + xyz + g(y, z)$$

where $g(y, z)$ is a function of integration.

■ Differentiating wrt. y , we get

$$xz - e^x \sin y = \frac{\partial f}{\partial y} = -e^x \sin y + xz + \frac{\partial g}{\partial y}$$

$$\frac{\partial g}{\partial y} = 0$$

$$g(y, z) = h(z)$$

■ Differentiating wrt. z , we get

$$xy + z = \frac{\partial f}{\partial z} = xy + \frac{\partial h}{\partial z}$$

$$\frac{\partial h}{\partial z} = z$$

$$h(z) = \frac{1}{2}z^2 + C$$

■ Therefore,

$$f(x, y, z) = e^x \cos y + xyz + \frac{1}{2}z^2 + C$$

- **Potential function:** A function $f(x, y, z)$ which has the property that its gradient gives the force vector \mathbf{F} .

17.4 Two-Dimensional Fields: Line Integrals in the Plane and Their Relation to Surface Integrals on Cylinders

- Features of a two-dimensional field \mathbf{F} :
 1. The vectors in \mathbf{F} are all parallel to one plane, which we have taken to be the xy -plane.
 - Mathematically, the vectors have no \mathbf{k} component.
 2. In every plane parallel to the xy -plane, the field is the same as it is in that plane.
 - Mathematically, the vectors do not depend on z .
- Imagine fluid of planar mass density δ flowing out from the origin with velocity defined by a vector velocity function \mathbf{v} .

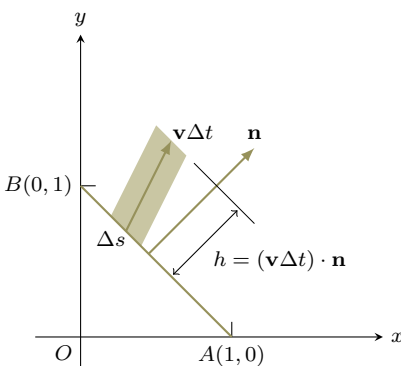


Figure 17.1: Fluid flowing over a line segment.

- Then the flow rate dM/dt over a curve C in the plane is given by

$$\frac{dM}{dt} = \int_C \delta(\mathbf{v} \cdot \mathbf{n}) ds$$

- **Flux** (of $\mathbf{F} = \delta\mathbf{v}$ across C): The quantity

$$\int_C \mathbf{F} \cdot \mathbf{n} ds$$

- If C is a closed curve, we canonically choose \mathbf{n} to point outwards and the orientation to be in the counterclockwise direction.
 - We also choose $\mathbf{n} = \mathbf{T} \times \mathbf{k}$.
- With these conventions, if we let $\mathbf{F}(x, y) = \mathbf{i}M(x, y) + \mathbf{j}N(x, y)$, then

$$\begin{aligned} \text{flux} &= \int_C \mathbf{F} \cdot \mathbf{n} ds \\ &= \int_C \mathbf{F} \cdot (\mathbf{T} \times \mathbf{k}) ds \\ &= \int_C \mathbf{F} \cdot \left(\left(\frac{dx}{ds} \mathbf{i} + \frac{dy}{ds} \mathbf{j} \right) \times \mathbf{k} \right) ds \\ &= \int_C \mathbf{F} \cdot \left(\frac{dy}{ds} \mathbf{i} - \frac{dx}{ds} \mathbf{j} \right) ds \\ &= \int_C \left(M \frac{dy}{ds} - N \frac{dx}{ds} \right) ds \\ &= \int_C (M dy - N dx) \end{aligned}$$

- Any flux integral can be reinterpreted as a work integral on a related field and vice versa: If $\mathbf{F}(x, y) = \mathbf{i}M + \mathbf{j}N$ and $\mathbf{G}(x, y) = -\mathbf{i}N + \mathbf{j}M$, then

$$\int_C \mathbf{F} \cdot \mathbf{n} \, ds = \int_C \mathbf{G} \cdot \mathbf{T} \, ds$$

17.5 Green's Theorem

- The following is a formal statement of **Green's theorem**.

Theorem 17.1 (Green's theorem). Let C be a simple closed curve in the xy -plane such that a line parallel to either axis cuts C in at most two points. Let M , N , $\partial N/\partial x$, and $\partial M/\partial y$ be continuous functions of (x, y) inside and on C . Let R be the region inside C . Then

$$\oint_C M \, dx + N \, dy = \iint_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx \, dy^{[1]}$$

Proof. We will prove that $\iint_R (-\partial M/\partial y) \, dx \, dy = \oint_C M \, dx$. It will follow by a symmetric argument that $\iint_R (\partial N/\partial x) \, dx \, dy = \oint_C N \, dy$. The sum of these two qualities will yield Green's theorem. Let's begin.

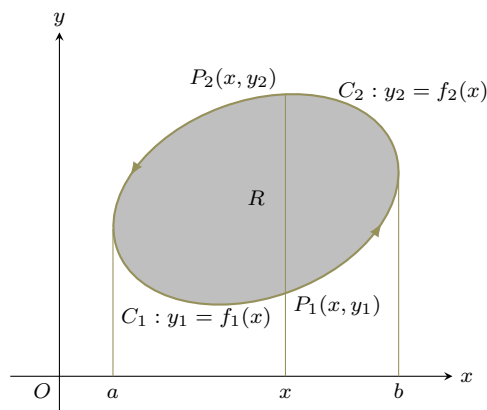


Figure 17.2: Proving Green's theorem.

Consider the curve C enclosing a region R . We divide C into a lower boundary curve C_1 and an upper boundary curve C_2 , both of which are functions of x (the constraint that a line parallel to either axis cuts C in at most two points allows us to do this).

Since $\partial M/\partial y$ is continuous, it is integrable, meaning that at any $x \in [a, b]$, we can determine that

$$\begin{aligned} \int_{y_1}^{y_2} \frac{\partial M}{\partial y} \, dy &= [M(x, y)]_{y=f_1(x)}^{y=f_2(x)} \\ &= M(x, f_2(x)) - M(x, f_1(x)) \end{aligned}$$

¹The symbol \oint denotes a line integral over a closed curve C .

It follows since M is continuous, and therefore integrable, that

$$\begin{aligned}
 \iint_R -\frac{\partial M}{\partial y} dx dy &= \int_a^b -\int_{f_1(x)}^{f_2(x)} \frac{\partial M}{\partial y} dy dx \\
 &= \int_a^b [M(x, f_1(x)) - M(x, f_2(x))] dx \\
 &= \int_a^b M(x, f_1(x)) dx + \int_b^a M(x, f_2(x)) dx \\
 &= \int_{C_1} M dx + \int_{C_2} M dx \\
 &= \oint_C M dx
 \end{aligned}$$

as desired.

It follows by a symmetric argument that

$$\iint_R \frac{\partial N}{\partial x} dx dy = \oint_C N dy$$

Therefore, we have by addition that

$$\oint_C M dx + N dy = \iint_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy^{[2]}$$

as desired. □

- Green's theorem provides an easy to calculate the area enclosed by a curve.

Corollary 17.1. *If C is a simple closed curve such that a line parallel to either axis cuts it in at most two points, then the area enclosed by C is equal to*

$$\frac{1}{2} \oint_C (x dy - y dx)$$

Proof. From Section 16.2, we have that

$$\begin{aligned}
 A &= \iint_R 1 dx dy \\
 &= \iint_R \left(\frac{1}{2} - \left(-\frac{1}{2} \right) \right) dx dy \\
 &= \iint_R \left(\frac{\partial}{\partial x} \left(\frac{x}{2} \right) - \frac{\partial}{\partial y} \left(-\frac{y}{2} \right) \right) dx dy \\
 &= \oint_C \left(-\frac{1}{2} y dx + \frac{1}{2} x dy \right) && \text{Theorem 17.1} \\
 &= \frac{1}{2} \oint_C (x dy - y dx)
 \end{aligned}$$

as desired. □

- Note that Green's theorem also applies to a number of shapes that don't fit the theorem statement's direct criteria.
 - For instance, we can prove that it holds for a rectangle in the xy -plane with sides parallel to the x - or y -axes.

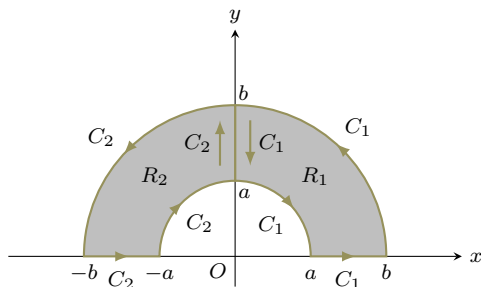


Figure 17.3: Creating composite regions that satisfy Green's theorem.

- Additionally, we can add together regions that satisfy Green's theorem individually to form bigger regions that satisfy it (the line integrals in the overlapping part of Figure 17.3 cancel).
- In fact, we can add together any finite number of subregions that satisfy Green's theorem.
- **Curl** (of a vector $\mathbf{F} = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$): The cross product of the del operator and \mathbf{F} . *Given by*

$$\begin{aligned}\text{curl } \mathbf{F} &= \nabla \times \mathbf{F} \\ &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix} \\ &= \mathbf{i} \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z} \right) + \mathbf{j} \left(\frac{\partial M}{\partial z} - \frac{\partial P}{\partial x} \right) + \mathbf{k} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)\end{aligned}$$

- It follows that Green's theorem in vector form is

$$\int_C \mathbf{F} \cdot d\mathbf{R} = \iint_R (\nabla \times \mathbf{F}) \cdot d\mathbf{A}$$

where $\mathbf{F} = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$, $d\mathbf{R} = \mathbf{i} dx + \mathbf{j} dy$, and $d\mathbf{A} = \mathbf{k} dx dy$.

- “In words, Green's theorem states that the integral around C of the tangential component of \mathbf{F} is equal to the integral, over the region R bounded by C , of the component of $\text{curl } \mathbf{F}$ that is normal to R ; this integral, specifically, is the flux through R of $\text{curl } \mathbf{F}$ ” (Thomas, 1972, p. 604).
- **Divergence** (of a vector $\mathbf{F} = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$): The dot product of the del operator and \mathbf{F} . *Given by*

$$\begin{aligned}\text{div } \mathbf{G} &= \nabla \cdot \mathbf{G} \\ &= \frac{\partial M}{\partial x} + \frac{\partial N}{\partial x} + \frac{\partial P}{\partial x}\end{aligned}$$

- If $\mathbf{F} = \mathbf{i}M(x, y) + \mathbf{j}N(x, y)$ is a field and $\mathbf{G} = \mathbf{i}N(x, y) - \mathbf{j}M(x, y)$ is the orthogonal field, then an alternate vector formulation of Green's theorem is

$$\int_C \mathbf{G} \cdot \mathbf{n} ds = \iint_R \nabla \cdot \mathbf{G} dx dy$$

- “In words, [this] says that the line integral of the normal component of any vector field \mathbf{G} around the boundary of a region R in which \mathbf{G} is continuous and has continuous partial derivatives is equal to the double integral of the divergence of \mathbf{G} over R ” (Thomas, 1972, p. 604).