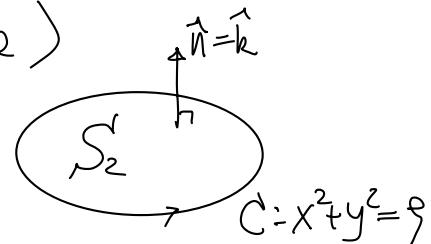


(b) (Same C & same \vec{F} , but new surface)

$$S_2: x^2 + y^2 \leq 9, \quad z=0$$

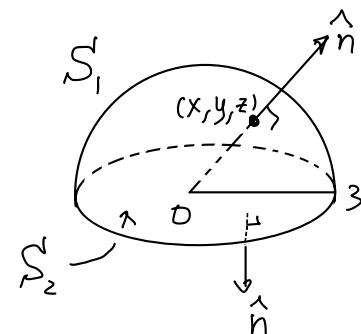


$$\iint_{S_2} (\nabla \times \vec{F}) \cdot \hat{n} d\sigma = \iint_{\{x^2 + y^2 \leq 9\}} (-2\hat{k}) \cdot \hat{k} dx dy$$

$$= -2 \text{Area}(\{x^2 + y^2 \leq 9\}) = -18\pi \quad (\text{check!})$$

(c) Same $\vec{F} = y\hat{i} - x\hat{j}$

$$S_3 = S_1 \cup S_2$$



S_3 has no boundary and

in fact encloses a solid region.

Suppose \hat{n} = outward normal of the solid.

$$\iint_{S_3} (\nabla \times \vec{F}) \cdot \hat{n} d\sigma = \iint_{S_1} (\nabla \times \vec{F}) \cdot \hat{n} d\sigma + \iint_{S_2} (\nabla \times \vec{F}) \cdot \hat{n} d\sigma$$

$$= \iint_{S_1} (\nabla \times \vec{F}) \cdot \hat{n} d\sigma + \iint_{S_2} (\nabla \times \vec{F}) \cdot (-\hat{k}) d\sigma$$

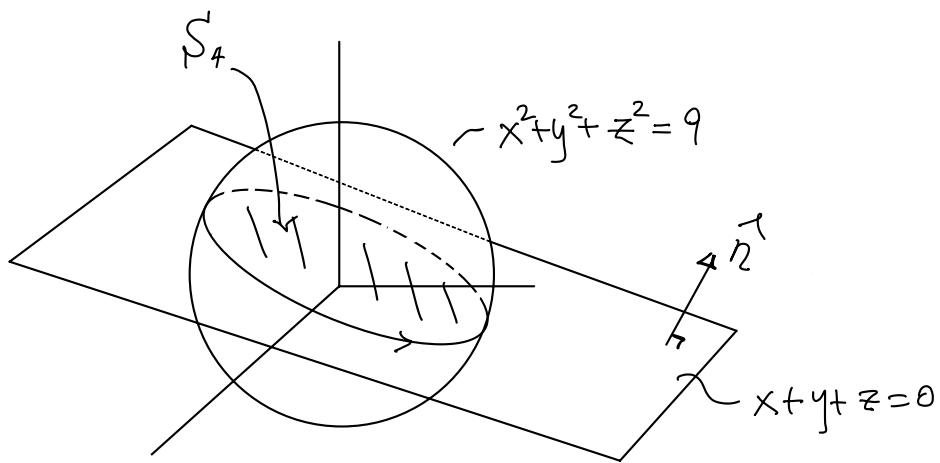
$$= -18\pi - \iint_{S_2} (\nabla \times \vec{F}) \cdot \hat{k} d\sigma = -18\pi - (-18\pi)$$

$$= 0$$

$(S_3 \text{ has no boundary} \Rightarrow \oint_{\partial S_3} \vec{F} \cdot d\vec{r} = 0)$



eg62 Let $\vec{F} = \hat{i}y - \hat{j}x$ (same \vec{F} as in eg61, now surface & near boundary curve)



$$S_4 = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 \leq 9, x + y + z = 0\}$$

$$\text{boundary curve of } S_4 : C_4 = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 = 9, x + y + z = 0\}$$

Find $\oint_{C_4} \vec{F} \cdot d\vec{r}$ (with direction of C_4 given as in the figure.)

Solu: Apply Stokes' Thm

$$\oint_{C_4} \vec{F} \cdot d\vec{r} = \iint_{S_4} (\vec{\nabla} \times \vec{F}) \cdot \hat{n} d\sigma$$

\hat{n} is the normal to S_4
is given by the coefficient of
the const. of the plane

$$= \iint_{S_4} (-2\hat{k}) \cdot \frac{\hat{i} + \hat{j} + \hat{k}}{\sqrt{3}} d\sigma$$

i.e. $\hat{n} = \frac{\hat{i} + \hat{j} + \hat{k}}{\sqrt{3}}$ +ve
upward

$$= -\frac{2}{\sqrt{3}} \iint_{S_4} d\sigma = -\frac{2}{\sqrt{3}} \text{Area}(S_4)$$

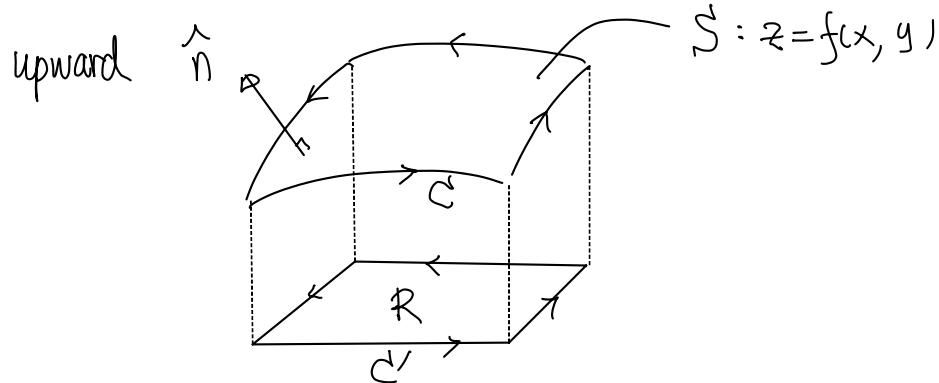
$$= -\frac{2}{\sqrt{3}} (\pi \cdot 3^2) = -\frac{18\pi}{\sqrt{3}}$$

X

Proof of Stokes' Thm

Special case: S is a graph given by

$$z = f(x, y) \quad \text{over a region } R \text{ with upward normal}$$



Assume C is the boundary of S , and C' is the boundary of R (anti-clockwise oriented wrt the normal of S and the plane respectively)

Parametrize the graph as

$$\vec{r}(x, y) = x\hat{i} + y\hat{j} + f(x, y)\hat{k}, \quad (x, y) \in R$$

Then as before

$$\begin{cases} \vec{r}_x = \hat{i} + \frac{\partial f}{\partial x}\hat{k} \\ \vec{r}_y = \hat{j} + \frac{\partial f}{\partial y}\hat{k} \end{cases}$$

$$\Rightarrow \vec{r}_x \times \vec{r}_y = -\frac{\partial f}{\partial x}\hat{i} - \frac{\partial f}{\partial y}\hat{j} + \underbrace{\hat{k}}_{\text{(upward)}}$$

Hence $\hat{n} = \frac{\vec{r}_x \times \vec{r}_y}{|\vec{r}_x \times \vec{r}_y|}$ is the upward (unit) normal of S ,

$$\text{and } dS = |\vec{r}_x \times \vec{r}_y| dx dy = |\vec{r}_x \times \vec{r}_y| dA \underset{\text{C area element of } R}{\sim}$$

Let $\vec{F} = M\hat{i} + N\hat{j} + L\hat{k}$ be the C^1 vector field.

Then

$$\begin{aligned} \iint_S (\nabla \times \vec{F}) \cdot \hat{n} d\sigma &= \iint_R (\nabla \times \vec{F})(\vec{r}(xy)) \cdot \frac{\vec{r}_x \times \vec{r}_y}{|\vec{r}_x \times \vec{r}_y|} \cdot |\vec{r}_x \times \vec{r}_y| dA \\ &= \iint_R [(L_y - N_z)\hat{i} + (M_z - L_x)\hat{j} + (N_x - M_y)\hat{k}] \cdot \left[-\frac{\partial f}{\partial x}\hat{i} - \frac{\partial f}{\partial y}\hat{j} + \hat{k} \right] dA \\ &= \iint_R [-f_x(L_y - N_z) - f_y(M_z - L_x) + (N_x - M_y)] dx dy \end{aligned}$$

For the line integral

$$\begin{aligned} \oint_C \vec{F} \cdot d\vec{r} &= \oint_C M dx + N dy + L dz \\ \xrightarrow{\text{parametrized by } (x, y) \in C'} &= \oint_{C'} M dx + N dy + L df \quad (z = f(x, y)) \\ &= \oint_{C'} M dx + N dy + L(f_x dx + f_y dy) \\ &= \oint_{C'} (M + L f_x) dx + (N + L f_y) dy. \end{aligned}$$

Precisely: If C' is parametrized by
 $\vec{r}(t) = (x(t), y(t))$ for $a \leq t \leq b$.

Then C is parametrized by

$$\begin{aligned} \vec{r}(t) &= (x(t), y(t), f(x(t), y(t))) \\ &= x(t)\hat{i} + y(t)\hat{j} + f(x(t), y(t))\hat{k}, \quad a \leq t \leq b \\ \Rightarrow \oint_C \vec{F} \cdot d\vec{r} &= \int_a^b \left[M(\vec{r}(t)) x'(t) + N(\vec{r}(t)) y'(t) \right. \\ &\quad \left. + L(\vec{r}(t)) \frac{d}{dt} f(x(t), y(t)) \right] dt \end{aligned}$$

$$\begin{aligned}
 &= \int_a^b [Mx' + Ny' + L(f_x x' + f_y y')] dt \\
 &= \int_a^b [(M + Lf_x)x' + (N + Lf_y)y'] dt \\
 &= \oint_{C'} (M + Lf_x) dx + (N + Lf_y) dy
 \end{aligned}$$

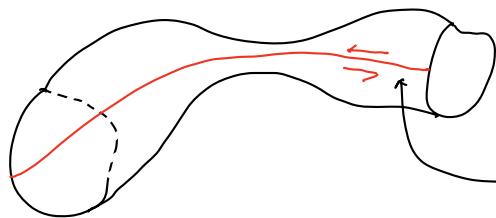
Then by Green's Thm

$$\begin{aligned}
 \oint_{C'} \vec{F} \cdot d\vec{r} &= \oint_{C'} (M + Lf_x) dx + (N + Lf_y) dy \\
 &= \iint_R \left[\frac{\partial}{\partial x} (N + Lf_y) - \frac{\partial}{\partial y} (M + Lf_x) \right] dA \\
 &= \iint_R \left\{ \begin{array}{l} \frac{\partial}{\partial x} [N(x, y, f(x, y)) + L(x, y, f(x, y)) f_y(x, y)] \\ - \frac{\partial}{\partial y} [M(x, y, f(x, y)) + L(x, y, f(x, y)) f_x(x, y)] \end{array} \right\} dA \\
 &= \iint_R \left\{ \begin{array}{l} (N_x + N_z f_x) + (L_x + L_z f_x) f_y + L \cancel{f_{yx}} \\ - [(M_y + M_z f_y) + (L_y + L_z f_y) f_x + L \cancel{f_{xy}}] \end{array} \right\} dA \\
 &= \iint_R [-f_x(L_y - N_z) - f_y(M_z - L_x) + (N_x - M_y)] dA \\
 &= \iint_S (\vec{r} \times \vec{F}) \cdot \hat{n} d\sigma.
 \end{aligned}$$

This proves the case of C^2 graph.

General case = Divides S into finitely many pieces which are graphs (in certain projection).

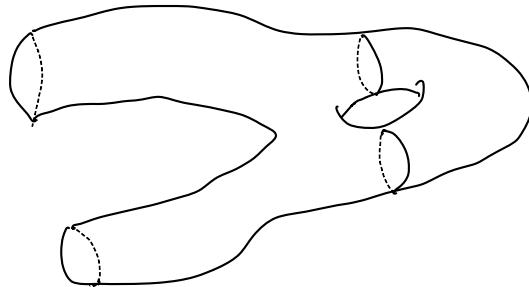
This includes S with many boundary components as in the Green's Thm



add some curve like this
to make it in 1 bdy component.

(Proof of general case omitted)

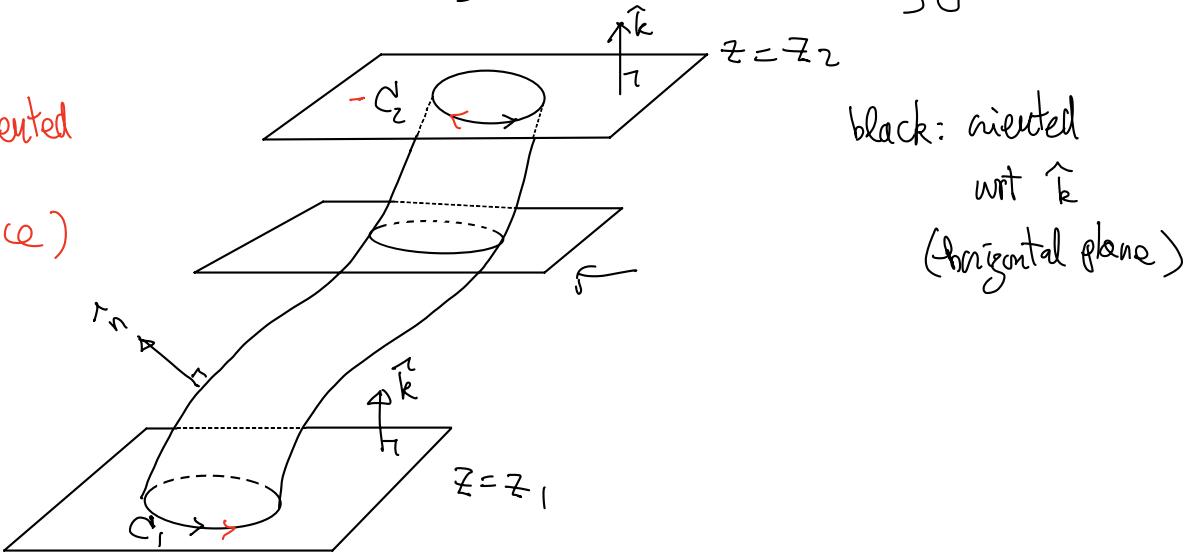
Note: Stokes' Thm applies to surfaces like the following



e.g. 63: Let \vec{F} be a vector field such that $\vec{\nabla} \times \vec{F} = 0$

and defined on a region containing the surface S
with unit normal vector field \hat{n} as in the figure:

red: oriented
wrt \hat{n}
(surface)



The boundary C of S has 2 components C_1 and C_2 at the level $z=z_1$ & $z=z_2$ respectively.

If both C_1, C_2 oriented anticlockwise with respect to the "horizontal planes" (i.e. \hat{k}).

Then when C oriented with respect to \hat{n} (the surface normal) we have $C = C_1 - C_2$

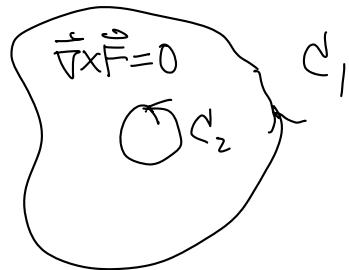
And Stokes' Thm \Rightarrow

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

$$= \oint_{C_1} \vec{F} \cdot d\vec{r} - \oint_{C_2} \vec{F} \cdot d\vec{r} \quad \text{oriented wrt "horizontal plane" (i.e. } \hat{k} \text{)}$$

$$\Rightarrow \oint_{C_1} \vec{F} \cdot d\vec{r} = \oint_{C_2} \vec{F} \cdot d\vec{r} \quad \times$$

Compare this with Green's Thm on plane region with one hole :



$$\Rightarrow \oint_{C_1} \vec{F} \cdot d\vec{r} = \oint_{C_2} \vec{F} \cdot d\vec{r} \quad (\text{check!})$$

↑ ↑
anticlockwise wrt "plane" (not see region as a surface).

Proof of Thm 10 (3-dim'l case)

Only the " \Leftarrow " part remains to be proved:

By assumption $\vec{F} = M\hat{i} + N\hat{j} + L\hat{k}$ satisfies the system of eqts in the cor. to the Thm 9, that is

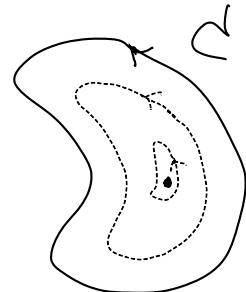
$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}, \quad \frac{\partial N}{\partial z} = \frac{\partial L}{\partial y}, \quad \text{and} \quad \frac{\partial L}{\partial x} = \frac{\partial M}{\partial z}.$$

Hence $\vec{\nabla} \times \vec{F} = \vec{0}$

Let C be a simple closed curve in a simply-connected region D . Then C can be deformed to a point inside D .

The process of deformation gives an oriented surface $S \subset D$ such that

the boundary of $S = C$.



By Stokes' Thm,

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\vec{\nabla} \times \vec{F}) \cdot \hat{n} d\sigma = 0 \quad (\text{since } \vec{\nabla} \times \vec{F} = \vec{0})$$

Then Thm 9 $\Rightarrow \vec{F}$ is conservative. ~~✓~~

Summary

$$n=2$$

Tangential form of Green's Thm

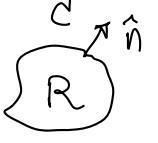
$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R (\vec{\nabla} \times \vec{F}) \cdot \hat{k} dA$$

$$n=3$$

Stokes' Thm

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

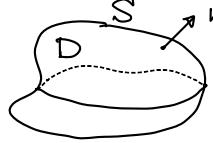
Normal form of Green's Thm

$$\oint_C \vec{F} \cdot \hat{n} ds = \iint_R \vec{\nabla} \cdot \vec{F} dA$$


(C = ∂R)

"flux": by definition \hat{n} is the "outward" normal of curve " C " in the "plane".

Divergence Thm (next topic)

$$\iint_S \vec{F} \cdot \hat{n} d\sigma = \iiint_D \vec{\nabla} \cdot \vec{F} dv$$


(S = ∂D)

surface normal of S , "outward" pointing which can be defined when S encloses a solid region D

Thm 13 (Divergence Theorem)

Let \vec{F} be a C^1 vector field on $\Omega \stackrel{\text{open}}{\subseteq} \mathbb{R}^3$ (no boundary)

S be a piecewise smooth oriented closed surface

enclosing a (solid) region $D \subseteq \Omega$.

Let \hat{n} be the outward pointing unit normal vector field on S ,

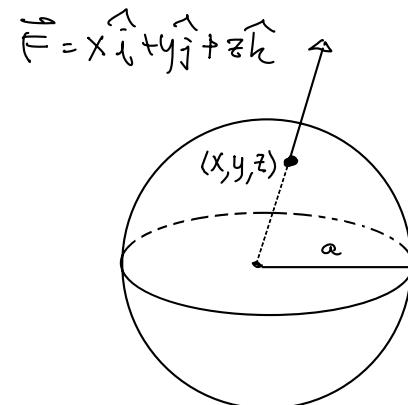
Then

$$\iint_S \vec{F} \cdot \hat{n} d\sigma = \iiint_D \operatorname{div} \vec{F} dv = \iiint_D \vec{\nabla} \cdot \vec{F} dv$$

eg 64 Verify Divergence Thm for

$$\vec{F} = x\hat{i} + y\hat{j} + z\hat{k}$$

$$S = \{x^2 + y^2 + z^2 = a^2\} \quad (a > 0)$$



(Surface = S_a 2-diml sphere of radius a centered at $(0,0,0)$)

D = solid ball bounded by S .

Soln: At $(x, y, z) \in S$

$$\hat{n} = \frac{x\hat{i} + y\hat{j} + z\hat{k}}{\sqrt{x^2 + y^2 + z^2}} = \frac{1}{a}(x\hat{i} + y\hat{j} + z\hat{k}) \quad \text{is the outward pointing unit normal}$$

$$\iint_S \vec{F} \cdot \hat{n} d\sigma = \iint_S (x\hat{i} + y\hat{j} + z\hat{k}) \cdot \frac{1}{a}(x\hat{i} + y\hat{j} + z\hat{k}) d\sigma$$

$$= \iint_S a d\sigma = a \text{Area}(S) = 4\pi a^3 \quad (\text{check!})$$

On the other hand

$$\begin{aligned} \operatorname{div} \vec{F} &= \vec{\nabla} \cdot \vec{F} = \left(\hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \cdot (x\hat{i} + y\hat{j} + z\hat{k}) \\ &= \frac{\partial x}{\partial x} + \frac{\partial y}{\partial y} + \frac{\partial z}{\partial z} = 3 \end{aligned}$$

$$\Rightarrow \iiint_D \operatorname{div} \vec{F} dV = \iiint_D 3 dV = 3 \text{Vol}(D) = 3 \cdot \frac{4\pi a^3}{3} = 4\pi a^3$$

~~$\iint_S \vec{F} \cdot \hat{n} d\sigma$~~

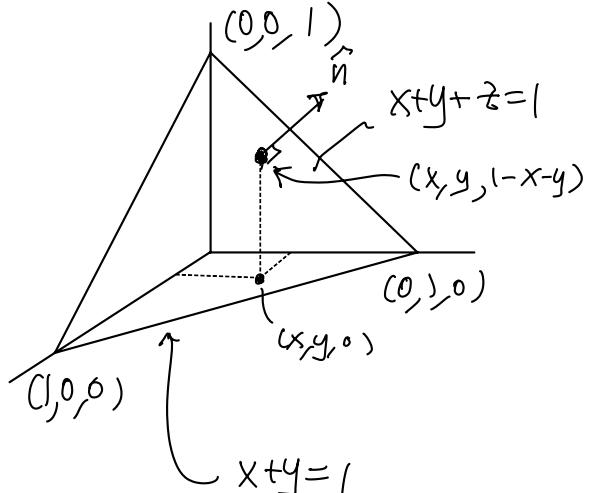
eg65 $\vec{F} = xy\hat{i} + (ay + z)\hat{j} + z^2\hat{k}$

Compute outward flux of \vec{F} across

the boundary ∂T of

$$T = \{(x, y, z) \in \mathbb{R}^3 : \begin{array}{l} x+y+z \leq 1 \\ x, y, z \geq 0 \end{array}\}$$

(tetrahedron)



Sol:

$$\operatorname{div} \vec{F} = \vec{\nabla} \cdot \vec{F} = \frac{\partial}{\partial x} (xy) + \frac{\partial}{\partial y} (ay + z) + \frac{\partial}{\partial z} (z^2) = 2z$$

(check!)

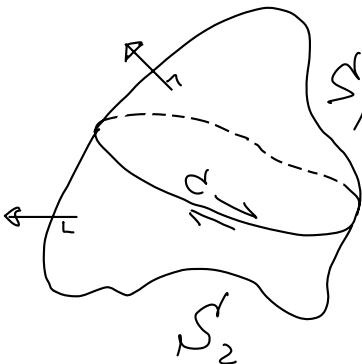
Divergence Thm \Rightarrow

$$\iint_{\partial T} \vec{F} \cdot \hat{n} d\sigma = \iiint_T \operatorname{div} \vec{F} dV = \int_0^1 \int_0^{1-x} \int_0^{1-x-y} 2z dz dy dx = \frac{1}{12}$$

~~(check!)~~

eg 66: Let S_1, S_2 be 2 surfaces with common boundary curve C such that $S_1 \cup S_2$ forms a closed surface enclosing a solid region D (without hole)

Suppose \hat{n} is the outward unit normal of the (boundary of) solid region D .



Then the orientation of C with respect to (S_1, \hat{n}) and (S_2, \hat{n}) are opposite (since " \hat{b} " of S_1 & S_2 are opposite)

Stokes' Thm \Rightarrow

$$\begin{aligned} \iint_{S_1} (\vec{\nabla} \times \vec{F}) \cdot \hat{n} \, d\sigma &= \oint_C \vec{F} \cdot d\vec{r} \\ &\quad \xleftarrow{\text{(+ve oriented wrt } (S_1, \hat{n}))} \\ &= - \oint_C \vec{F} \cdot d\vec{r} \\ &\quad \xleftarrow{\text{(+ve oriented wrt } (S_2, \hat{n}))} \\ &= - \iint_{S_2} (\vec{\nabla} \times \vec{F}) \cdot \hat{n} \, d\sigma \end{aligned}$$

$$\Rightarrow \iint_{S_1 \cup S_2} (\vec{\nabla} \times \vec{F}) \cdot \hat{n} \, d\sigma = 0 \quad (\text{See eg 61(c) for explicit example})$$

Divergence Thm \Rightarrow

$$\iiint_D \operatorname{div} (\vec{\nabla} \times \vec{F}) dV = \iint_{S_1 \cup S_2} (\vec{\nabla} \times \vec{F}) \cdot \vec{n} d\sigma = 0.$$

(true for "any" C^2 vector field \vec{F} defined on "any" D)

It is consistent with

(Ex!) $\vec{\nabla} \cdot (\vec{\nabla} \times \vec{F}) = 0 \quad \forall C^2 \text{ vector field}$

i.e.

$$\operatorname{div} (\operatorname{curl} \vec{F}) = 0$$

Compare:

$$\operatorname{curl} (\operatorname{grad} f) = \vec{0} \quad \text{i.e.} \quad \vec{\nabla} \times (\vec{\nabla} f) = \vec{0}$$

Proof of Divergence Thm

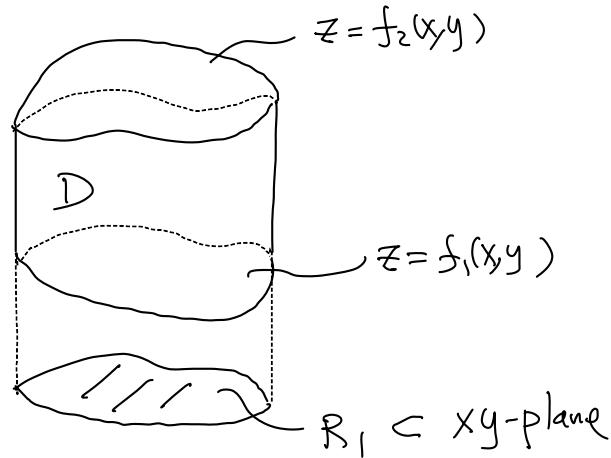
Same as Green's Thm, we'll prove only the case of special domain D which is of type I, II, and III:

$$D = \{(x, y, z) \in \mathbb{R}^3 : (x, y) \in R_1, f_1(x, y) \leq z \leq f_2(x, y)\} \quad (\text{type I})$$

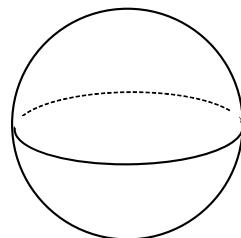
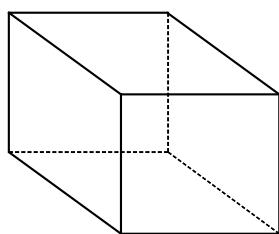
$$= \{(x, y, z) \in \mathbb{R}^3 : (y, z) \in R_2, g_1(y, z) \leq x \leq g_2(y, z)\} \quad (\text{type II})$$

$$= \{(x, y, z) \in \mathbb{R}^3 : (x, z) \in R_3, h_1(x, z) \leq y \leq h_2(x, z)\} \quad (\text{type III})$$

e.g.: type I domain



e.g.: Special domains:



And also as in the proof of Green's Thm,

$$\text{for } \vec{F} = M\hat{i} + N\hat{j} + L\hat{k}$$

we'll prove 3 equalities in the following which combine to give the divergence thm:

$$\left\{ \begin{array}{l} \iint_S M \hat{i} \cdot \hat{n} d\sigma = \iiint_D \frac{\partial M}{\partial x} dv \quad (\text{by type II}) \\ \iint_S N \hat{j} \cdot \hat{n} d\sigma = \iiint_D \frac{\partial N}{\partial y} dv \quad (\text{by type III}) \\ \iint_S L \hat{k} \cdot \hat{n} d\sigma = \iiint_D \frac{\partial L}{\partial z} dv \quad (\text{by type I}) \end{array} \right.$$

The proofs are similar, we'll prove only the last one:

$$\iint_S L \hat{k} \cdot \hat{n} d\sigma = \iiint_D \frac{\partial L}{\partial z} dv$$

By Fubini's Thm

$$\begin{aligned} \text{R.H.S.} &= \iiint_D \frac{\partial L}{\partial z} dv = \iiint_{R_1} \left[\int_{f_1(x,y)}^{f_2(x,y)} \frac{\partial L}{\partial z} dz \right] dx dy \quad (\text{by type I}) \\ &= \iint_{R_1} [L(x,y, f_2(x,y)) - L(x,y, f_1(x,y))] dx dy. \end{aligned}$$

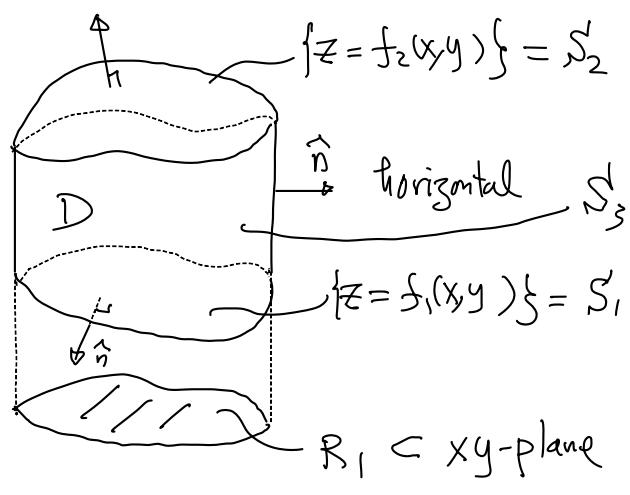
For the L.H.S., we note that

by definition of type I domain,

the boundary surface S

of D can be written as

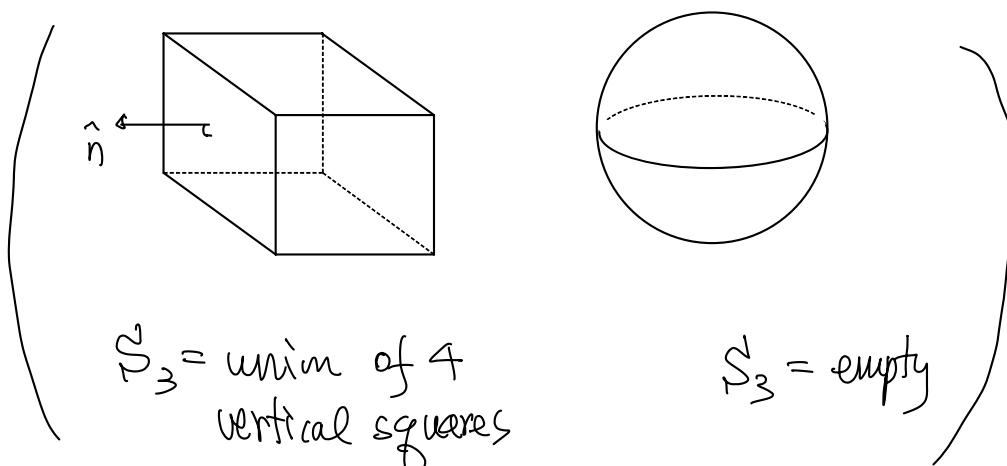
$$S = S_1 \cup S_2 \cup S_3,$$



where $S_1 = \text{graph of } f_1 = \{(x, y, f_1(x, y))\} = \{\bar{z} = f_1(x, y)\}$

$S_2 = \text{graph of } f_2 = \{(x, y, f_2(x, y))\} = \{\bar{z} = f_2(x, y)\}$

$S_3 = \text{a vertical surface (which could be empty)}$
between S_1 & S_2



Hence

$$\text{L.H.S.} = \iint_S L \hat{k} \cdot \hat{n} d\sigma = \iint_{S_1} L \hat{k} \cdot \hat{n} d\sigma + \iint_{S_2} L \hat{k} \cdot \hat{n} d\sigma$$

$$+ \iint_{S_3} L \hat{k} \cdot \hat{n} d\sigma$$

~~$\iint_{S_3} L \hat{k} \cdot \hat{n} d\sigma$~~

(since \hat{n} of a vertical surface is horizontal, hence $\hat{k} \cdot \hat{n} = 0$)

Now on the upper surface $S_2 = \{\bar{z} = f_2(x, y)\}$,

the outward normal \hat{n} is upward (in the sense that $\hat{n} \cdot \hat{k} > 0$)

Note that the parametrization

$$(x, y) \mapsto \vec{F}(xy) = \hat{x}\vec{i} + \hat{y}\vec{j} + f_z(x, y)\hat{k}$$

has $\begin{cases} \vec{r}_x = \vec{i} + \frac{\partial f_z}{\partial x} \vec{k} \\ \vec{r}_y = \vec{j} + \frac{\partial f_z}{\partial y} \vec{k} \end{cases}$

and $\vec{r}_x \times \vec{r}_y = -\frac{\partial f_z}{\partial x} \vec{i} - \frac{\partial f_z}{\partial y} \vec{j} + \vec{k}$ $\Rightarrow \vec{r}_x \times \vec{r}_y$ is upward.

Hence $\hat{n} = \frac{\vec{r}_x \times \vec{r}_y}{|\vec{r}_x \times \vec{r}_y|}$ is the upward normal

and $\hat{k} \cdot \hat{n} = \frac{1}{|\vec{r}_x \times \vec{r}_y|}$.



Therefore $\iint_{S_2} L \hat{k} \cdot \hat{n} dA = \iint_{R_1} L(x, y, f_z(xy)) \cdot \underbrace{\frac{1}{|\vec{r}_x \times \vec{r}_y|}}_{\cancel{|\vec{r}_x \times \vec{r}_y|}} \cdot \cancel{|\vec{r}_x \times \vec{r}_y|} dA$

$$= \iint_{R_1} L(x, y, f_z(x, y)) dx dy$$

Similarly, note that the outward normal on S_1 (lower surface) is downward (i.e. $\hat{n} \cdot \hat{k} < 0$), we have (by similar calculation)

$$\hat{n} = -\frac{\vec{r}_x \times \vec{r}_y}{|\vec{r}_x \times \vec{r}_y|}, \text{ where } \vec{F}(xy) = \hat{x}\vec{i} + \hat{y}\vec{j} + f_z(x, y)\hat{k}$$

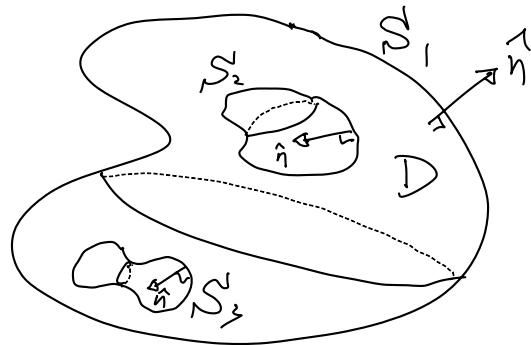
$$\Rightarrow \hat{k} \cdot \hat{n} = -\frac{1}{|\vec{r}_x \times \vec{r}_y|} \quad (\text{check!})$$

Hence $\iint_{S_1} \vec{L} \cdot \hat{n} d\sigma = - \iint_{R_1} L(x, y, f_1(x, y)) dx dy$

$$\begin{aligned} \therefore \iint_S \vec{L} \cdot \hat{n} d\sigma &= \iint_{R_1} [L(x, y, f_2(x, y)) - L(x, y, f_1(x, y))] dx dy \\ &= \iiint_D \frac{\partial L}{\partial z} dv. \end{aligned}$$

This completes the proof of the divergence thm. ~~xx~~

Note: Similar to Green's Thm, the Divergence Thm is also hold for solid region with finitely many holes insides:

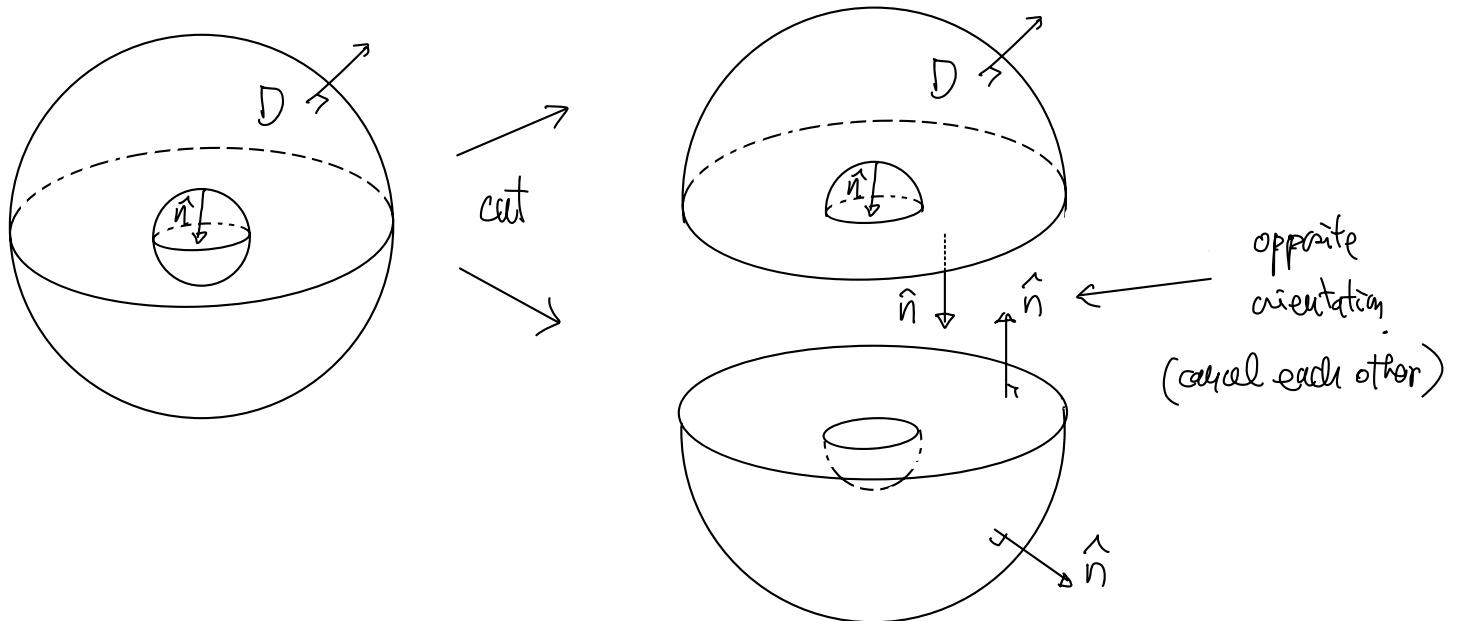


D = solid region inside S_1 ,
but outside of S_2 and S_3

$$\iiint_D \vec{\nabla} \cdot \vec{F} dv = \sum_{i=1}^n \iint_{S_i^-} \vec{F} \cdot \hat{n} d\sigma$$

for \hat{n} = outward normal with respect to D .

eg (ideal of proof of this kind of surface :)



Note: Physical meaning of $\operatorname{div} \vec{F} = \vec{\nabla} \cdot \vec{F}$ in \mathbb{R}^3

= flux density (by the divergence theorem)