

Calculus, week 15, Spring 2025

Recall (Green's Thm)

$$\iint_{\Omega} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$

$$P = P(x, y)$$

$$Q = Q(x, y)$$

$\partial\Omega$ = boundary of Ω

$$= \oint_{\partial\Omega} P dx + Q dy$$

if $\partial\Omega$ is parametrized by $\vec{\gamma}(t)$, $t \in [a, b]$
(counter-clockwise)

then

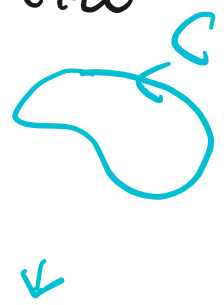
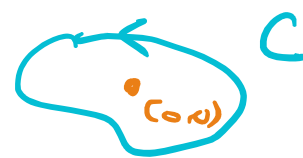
$$\oint_{\partial\Omega} P dx + Q dy$$

$$= \int_a^b P(\vec{\gamma}(t)) \underbrace{dx}_{\gamma_1'(t) dt} + Q(\vec{\gamma}(t)) \underbrace{dy}_{\gamma_2'(t) dt}$$

$$= \int_a^b \left(P(\gamma_1(t), \gamma_2(t)) \gamma_1'(t) + Q(\gamma_1(t), \gamma_2(t)) \gamma_2'(t) \right) dt$$

Example

Let C be Jordan curve that does not pass through the origin $(0,0)$. Show that

$$\oint_C \underbrace{-\frac{y}{x^2+y^2}}_{P(x,y)} dx + \underbrace{\frac{x}{x^2+y^2}}_{=Q(x,y)} dy = \begin{cases} 0 & \text{if } C \text{ does not} \\ & \text{enclose } (0,0) \\ 2\pi & \text{if } \underline{C \text{ encloses } (0,0)} \end{cases}$$



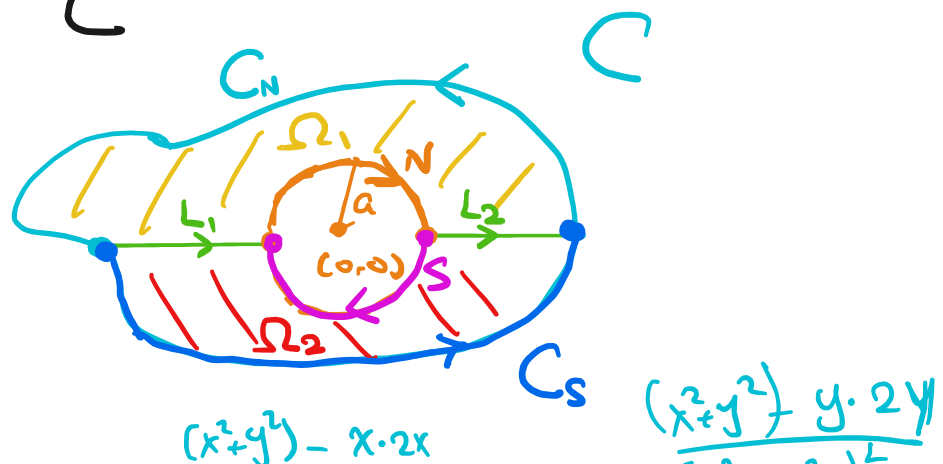
sol

① Assume C encloses $(0,0)$.

We need a geometric fact: $\exists$ a circle

$$C_a: x^2+y^2=a^2$$

lies inside C



Note that

$$\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = \frac{\partial}{\partial x} \left(\frac{x}{(x^2+y^2)^2} \right) + \frac{\partial}{\partial y} \left(\frac{y}{(x^2+y^2)^2} \right)$$

$$= \begin{cases} \text{doesn't exist} & (x,y) = (0,0) \\ 0 & (x,y) \neq (0,0) \end{cases}$$

By Green's Thm,

$$(i) \iint_{\Omega_1} \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} dx dy = 0$$

$$= \oint_{\partial \Omega_1} P dx + Q dy$$

$$= \int_{L_1} P dx + Q dy + \int_N P dx + Q dy$$

$$+ \int_{L_2} P dx + Q dy + \int_{C_0} P dx + Q dy$$

$$(ii) \iint_{\Omega_2} \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} dx dy = 0$$

$$= \oint_{\partial\Omega_2} P dx + Q dy$$

$$= - \int_{L_1} - \int_{L_2} + \int_S + \int_{C_S}$$

$$\text{So } (x) + (y) i$$

$$0 = \underbrace{\int_N + \int_S}_{\oint_{C_a}} + \int_{C_N} + \int_{C_S}$$

$$\Rightarrow \oint_C = - \oint_{C_a} = \oint_{C_a} P dx + Q dy$$

Finally, compute $\oint_{C_a} P dx + Q dy$:

$$\vec{\gamma}(t) = (a \cos t, a \sin t), \quad t \in [0, 2\pi]$$

is a parametrization of C_a

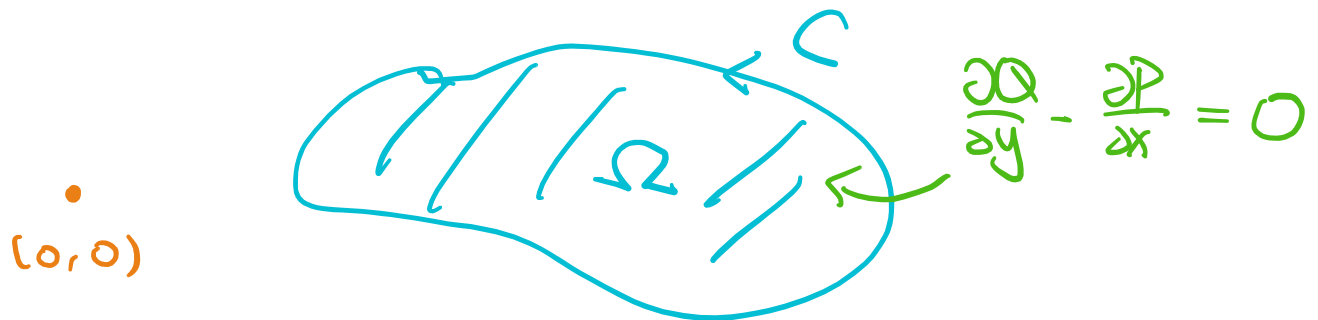
$$\Rightarrow \oint_{C_a} = \int_0^{2\pi} \left(P(a \cos t, a \sin t) (a \cos t)' + Q(a \cos t, a \sin t) (a \sin t)' \right) dt$$

$$= \int_0^{2\pi} \left(\frac{-a \sin t}{a^2 \cos^2 t + a^2 \sin^2 t} (-a \sin t) + \frac{a \cos t}{a^2 \cos^2 t + a^2 \sin^2 t} (a \cos t) \right) dt$$

$a^2 \sin^2 t + a^2 \cos^2 t = a^2$

$$= \int_0^{2\pi} 1 dt = 2\pi = \oint_C P dx + Q dy$$

② If C doesn't enclose $(0,0)$, then by Green's Thm,



$$\oint_C P dx + Q dy = \iint_{\Omega} 0 dx dy = 0$$

Remark

See Project 18.4 for an application to electric fields.

Divergence thm :

$$\begin{aligned} \iiint_T (\text{div } \vec{v}) \, dx \, dy \, dz &= \iint_{\partial T} \vec{v} \cdot \vec{n} \, d\sigma \end{aligned}$$

Def

Let

$$(u, v) \in \Omega \subseteq \mathbb{R}^2$$

$$S : \vec{r}(u, v) = r_1(u, v) \vec{i} + r_2(u, v) \vec{j} + r_3(u, v) \vec{k}$$

be a smooth parametrized surface.

Define the surface integral of H over S is

$$\begin{aligned} \iint_S H(x, y, z) \, d\sigma \\ = \iint_{\Omega} H(\vec{r}(u, v)) \cdot \|\vec{N}(u, v)\| \, du \, dv \end{aligned}$$

where

$$\vec{N} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial \vec{r}}{\partial u} & \frac{\partial \vec{r}}{\partial v} & \end{vmatrix}$$

$$\vec{N}(u,v) = \det \begin{pmatrix} \frac{\partial x_1}{\partial u} & \frac{\partial x_2}{\partial u} & \frac{\partial x_3}{\partial u} \\ \frac{\partial x_1}{\partial v} & \frac{\partial x_2}{\partial v} & \frac{\partial x_3}{\partial v} \end{pmatrix} \begin{matrix} \frac{\partial \sigma}{\partial u} \\ \frac{\partial \sigma}{\partial v} \end{matrix}$$



$$= \frac{\partial \vec{x}}{\partial u} \times \frac{\partial \vec{x}}{\partial v}$$

$$= \left(\frac{\partial x_2}{\partial u} \frac{\partial x_3}{\partial v} - \frac{\partial x_3}{\partial u} \frac{\partial x_2}{\partial v} \right) \vec{e}_1$$

$$- \left(\frac{\partial x_1}{\partial u} \frac{\partial x_3}{\partial v} - \frac{\partial x_3}{\partial u} \frac{\partial x_1}{\partial v} \right) \vec{e}_2$$

$$+ \left(\frac{\partial x_1}{\partial u} \frac{\partial x_2}{\partial v} - \frac{\partial x_2}{\partial u} \frac{\partial x_1}{\partial v} \right) \vec{e}_3$$

Example

Let

$$S = \{ (x,y,z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 = 1 \}$$

be the unit sphere.

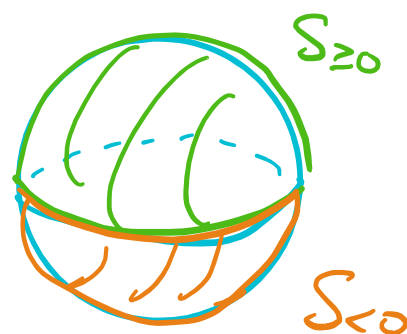
$$\int_0^1 \int_0^{2\pi} 1 \, d\theta \, du = 2\pi \quad (= \text{surface area})$$

)) $\vec{u}, \vec{v} \in \mathbb{R}^2$ $\rightarrow$ $\vec{u}, \vec{v}$ are in the plane of S

Sol

Note that

$$S = S_{\geq 0} \cup S_{< 0}$$



where

$$S_{\geq 0} = \{(x, y, z) \mid x^2 + y^2 + z^2 = 1, z \geq 0\}$$

$$S_{< 0} = \{(x, y, z) \mid x^2 + y^2 + z^2 = 1, z < 0\}$$

$\Rightarrow$

$$(i) \vec{\beta}(u, v) = u \vec{i} + v \vec{j} + \sqrt{1 - u^2 - v^2} \vec{k},$$

$$u, v \in \bar{D} = \{u^2 + v^2 \leq 1\}$$

parametrizes $S_{\geq 0}$.

$$(ii) \vec{\beta}(u, v) = u \vec{i} + v \vec{j} - \sqrt{1 - u^2 - v^2} \vec{k},$$

$$u, v \in D = \{u^2 + v^2 < 1\}$$

parametrizes $S_{< 0}$.

Note that,

$$\vec{\beta}_1 = \vec{\beta}_2 = \vec{n}$$

1. u, v, w

$$(i) \vec{N}_\sigma = \det \begin{pmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial u}{\partial u} & \frac{\partial v}{\partial u} & \frac{\partial \sqrt{1-u^2-v^2}}{\partial u} \\ \frac{\partial u}{\partial v} & \frac{\partial v}{\partial v} & \frac{\partial \sqrt{1-u^2-v^2}}{\partial v} \end{pmatrix}$$

$$= \det \begin{pmatrix} +\vec{i} & -\vec{j} & +\vec{k} \\ 1 & 0 & \frac{-u}{\sqrt{1-u^2-v^2}} \\ 0 & 1 & \frac{-v}{\sqrt{1-u^2-v^2}} \end{pmatrix}$$

$$= \frac{u}{\sqrt{1-u^2-v^2}} \vec{i} + \frac{v}{\sqrt{1-u^2-v^2}} \vec{j} + \vec{k}$$

$$\Rightarrow \|\vec{N}_\sigma\| = \sqrt{\frac{u^2 + v^2 + (1-u^2-v^2)}{1-u^2-v^2}}$$

$$= \frac{1}{\sqrt{1-u^2-v^2}}$$

$$(ii) \vec{N}_\beta = \det \begin{pmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial u}{\partial u} & \frac{\partial v}{\partial u} & -\frac{\partial \sqrt{1-u^2-v^2}}{\partial u} \\ \frac{\partial u}{\partial v} & \frac{\partial v}{\partial v} & -\frac{\partial \sqrt{1-u^2-v^2}}{\partial v} \end{pmatrix}$$

$$= -\frac{u}{\sqrt{1-u^2-v^2}} \vec{i} - \frac{v}{\sqrt{1-u^2-v^2}} \vec{j} + \vec{k}$$

$$\Rightarrow \|\vec{N}_\beta\| = \frac{1}{\sqrt{1-u^2-v^2}}$$

Therefore,

m

$$\iint_S 1 \, d\sigma = \iint_{S_{\geq 0}} 1 \, d\sigma + \iint_{S_{\leq 0}} 1 \, d\sigma$$

$$= \iint_{\bar{D}} 1 \cdot \underbrace{\|\vec{N}_x\|}_{=\frac{1}{\sqrt{1-u^2-v^2}}} \, du \, dv$$

$$+ \iint_D 1 \cdot \underbrace{\|\vec{N}_y\|}_{=\frac{1}{\sqrt{1-u^2-v^2}}} \, du \, dv$$

$$u = r \cos \theta$$

$$v = r \sin \theta$$

$$\Rightarrow J(r, \theta) = r$$

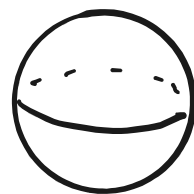
$$= \int_0^{2\pi} \int_0^1 \frac{1}{\sqrt{1-r^2}} r \, dr \, d\theta$$

$$+ \int_0^{2\pi} \int_0^1 \frac{1}{\sqrt{1-r^2}} r \, dr \, d\theta$$

$$\left\| - (1-r^2)^{-\frac{1}{2}} \right\|_{r=0}^1 = 1$$

$$= 2 \int_0^{2\pi} 1 \, d\theta = 2 \cdot 2\pi = 4\pi$$

= surface area of



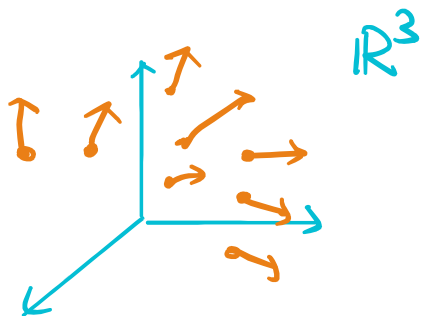
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Def (18.8.2)

Let

$$\vec{V}(x, y, z) = V_1(x, y, z) \vec{i} + V_2(x, y, z) \vec{j} + V_3(x, y, z) \vec{k}$$

be a vector field on $\mathbb{R}^3$, that is, a triple of smooth functions on $\mathbb{R}^3$.



The divergence ^{散度} of $\vec{V}$ is the function

$$\operatorname{div} \vec{V} = \nabla \cdot \vec{V} = \frac{\partial V_1}{\partial x} + \frac{\partial V_2}{\partial y} + \frac{\partial V_3}{\partial z}$$

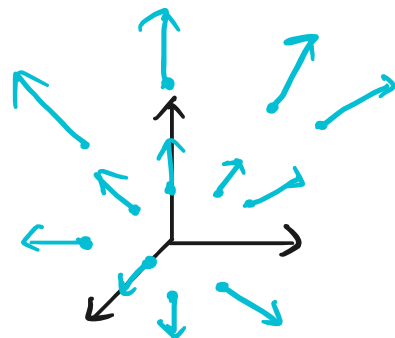
The curl ^{旋度} of $\vec{V}$ is the vector field

$$\begin{aligned} \operatorname{curl} \vec{V} &= \nabla \times \vec{V} \\ &= \left(\frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \right) \vec{i} + \left(\frac{\partial V_1}{\partial z} - \frac{\partial V_3}{\partial x} \right) \vec{j} \\ &\quad + \left(\frac{\partial V_2}{\partial x} - \frac{\partial V_1}{\partial y} \right) \vec{k} \end{aligned}$$

Example

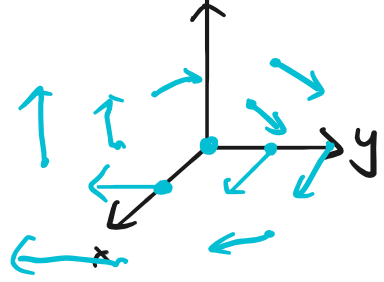
$$\textcircled{1} \quad \vec{V} = x \vec{i} + y \vec{j} + z \vec{k}$$

$$\Rightarrow \operatorname{div} \vec{V} = \frac{\partial x}{\partial x} + \frac{\partial y}{\partial y} + \frac{\partial z}{\partial z} = 3$$



$$\text{curl } \vec{v} = \left(\frac{\partial z}{\partial y} - \frac{\partial y}{\partial z} \right) \vec{i} + \left(\frac{\partial x}{\partial z} - \frac{\partial z}{\partial x} \right) \vec{j} + \left(\frac{\partial y}{\partial x} - \frac{\partial x}{\partial y} \right) \vec{k} = \vec{0}$$

$$\textcircled{2} \quad \vec{v} = y \vec{i} - x \vec{j}$$



$$\text{div } \vec{v} = \frac{\partial y}{\partial x} + \frac{\partial (-x)}{\partial y} + \frac{\partial 0}{\partial z} = 0$$

$$\begin{aligned} \text{curl } \vec{v} &= \left(\frac{\partial 0}{\partial y} - \frac{\partial (-x)}{\partial z} \right) \vec{i} + \left(\frac{\partial y}{\partial z} - \frac{\partial 0}{\partial x} \right) \vec{j} \\ &\quad + \left(\frac{\partial (-x)}{\partial x} - \frac{\partial y}{\partial y} \right) \vec{k} \\ &= -2 \vec{k} \end{aligned}$$

Thm (Divergence Thm, Thm 18.9.2)

Let T be a solid bounded by a piecewise smooth surface S .

If $\vec{v}$ is a smooth vector field on T ,



then

$$\iiint_T \operatorname{div} \vec{v} \, dx \, dy \, dz = \iint_S \vec{v} \cdot \vec{n} \, d\sigma$$

"flux"

where $\vec{n} = \vec{n}(x, y, z)$ is the outer unit normal vector of S .

If S is defined by

$$f(x, y, z) = c,$$

then $\nabla f(x, y, z)$ is a normal vector of S .

$$\Rightarrow \vec{n} = \frac{\nabla f}{\|\nabla f\|} \text{ or } -\frac{\nabla f}{\|\nabla f\|}$$

Example

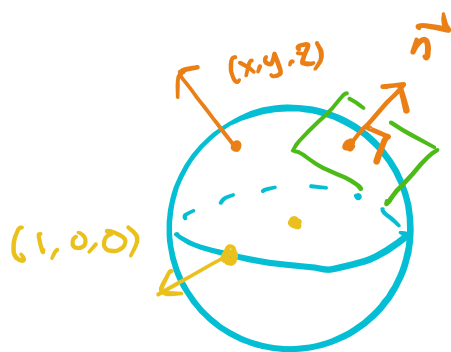
Let

$$B = \{x^2 + y^2 + z^2 \leq 1\}$$

$$S = \partial B = \{x^2 + y^2 + z^2 = 1\}$$

① $\vec{n}$ = outer unit normal vector = ?

$$\nabla(x^2 + y^2 + z^2) = (2x, 2y, 2z)$$



$(x, y, z) \in S$

$$\frac{(2x, 2y, 2z)}{\|(2x, 2y, 2z)\|} = \frac{(2x, 2y, 2z)}{\sqrt{4x^2 + 4y^2 + 4z^2}}$$

$$= (x, y, z)$$

So $\vec{n} = (x, y, z)$

② Consider the vector field

$$\vec{v} = (x, y, z)$$

$\Rightarrow$

$$\operatorname{div}(\vec{v}) = \frac{\partial x}{\partial x} + \frac{\partial y}{\partial y} + \frac{\partial z}{\partial z} = 3$$

$$\vec{v} \cdot \vec{n} = (x, y, z) \cdot (x, y, z)$$

$$= x^2 + y^2 + z^2 = 1 \text{ for } (x, y, z) \in S$$

By the divergence thm,

$$\iiint_B \operatorname{div}(\vec{v}) \, dx \, dy \, dz = \iint_S \vec{v} \cdot \vec{n} \, d\sigma$$

$\int_{\operatorname{vol}(B)}$

$\int_{\operatorname{area}(S)}$

$\partial \text{vol}(D)$

$\parallel$

$$3 \cdot \frac{4}{3} \pi$$

$\partial \text{area}(D)$

$\parallel$

$$4\pi$$

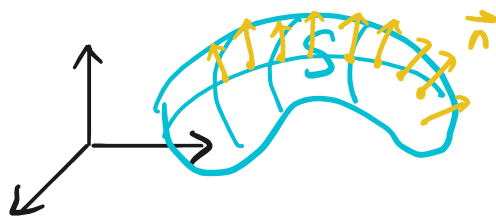
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Recall (Green's Thm)

$$\iint_{\Omega} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \oint_{\partial \Omega} \underbrace{P dx + Q dy}_{\underbrace{(P, Q) \cdot d\mathbf{r}}}$$



what if we consider



Thm (Stoke's Thm, Thm 18.10.1) We are given a unit normal vector $\vec{n}$ on S

Let S be a smooth oriented surface with a (piecewise) smooth bounding curve C in $\mathbb{R}^3$

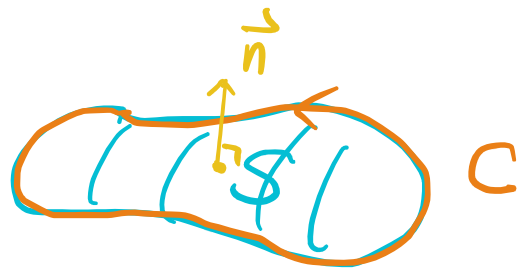
If $\vec{v}$ is a smooth vector field on $\mathbb{R}^3$, then

$$\int_C \vec{v} \cdot d\mathbf{r} = \int_S \nabla \times \vec{v} \cdot d\mathbf{r}$$

$$\iint_S (\text{Curl } \vec{V}) \cdot \vec{n} \, d\sigma$$

$$= \int_C \underbrace{\vec{V}(r) \cdot d\vec{r}}_{v_1 dx + v_2 dy + v_3 dz}$$

where $\int_C$ is taken in the positive sense
with respect to $\vec{n}$



Example

Let

$$\vec{V} = (z^2, -2x, y^3)$$

$$S = \{ (x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 = 1, z \geq 0 \}$$

$$\vec{r}(u, v) = (u, v, \sqrt{1-u^2-v^2})$$

$C = \partial S$

Then $(z^2, -2x, y^3)$

$$\textcircled{1} \quad \text{Curl}(\vec{V}) = \left(\left(\frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \right), \left(\frac{\partial V_1}{\partial z} - \frac{\partial V_3}{\partial x} \right), \left(\frac{\partial V_2}{\partial x} - \frac{\partial V_1}{\partial y} \right) \right)$$

$$= (3y^2 - 0, 2z - 0, -2 - 0)$$

$$= (3y^2, 2z, -2)$$

② Take

$$\vec{n} = (x, y, z)$$

$$\Rightarrow \text{Curl}(\vec{v}) \cdot \vec{n} = 3y^2 \cdot x + 2z \cdot y - 2 \cdot z$$

$$\Rightarrow \iint_S (\text{Curl} \vec{v}) \cdot \vec{n} \, d\sigma$$

$$= \iint_S 3xy^2 + 2yz - 2z \, d\sigma$$

③ S can be parametrized by

$$\vec{r}(u, v) = (u, v, \sqrt{1 - u^2 - v^2})$$

$$(u, v) \in \bar{D} = \{ u^2 + v^2 \leq 1 \}$$

$$\Rightarrow \iint_S 3xy^2 + 2yz - 2z \, d\sigma$$

$$\frac{1}{\sqrt{1 - u^2 - v^2}}$$

|| by Tuesday

$$= \iint_{\bar{D}} (3uv^2 + 2v\sqrt{1-u^2-v^2} - 2\sqrt{1-u^2-v^2}) \|\vec{N}_x\| du dv$$

$\frac{3(-u)v^2}{\sqrt{1-u^2-v^2}} = -\frac{3uv^2}{\sqrt{1-u^2-v^2}}$ (odd function in u)

$$= \iint_{\bar{D}} \frac{3uv^2}{\sqrt{1-u^2-v^2}} du dv + \iint_{\bar{D}} 2v du dv - \iint_{\bar{D}} 2 du dv$$

$\int_{-\sqrt{1-v^2}}^{\sqrt{1-v^2}} \frac{3uv^2}{\sqrt{1-u^2-v^2}} du = 0$

$\int_{-\sqrt{1-u^2}}^{\sqrt{1-u^2}} 2v dv du = 0$

$$= -2 \iint_{\bar{D}} du dv = -2 \text{ area}(\bar{D}) = -2\pi$$

$\iint_S (\text{curl } \vec{v}) \cdot \vec{n} d\sigma$

④ $\int_C \vec{v}(r) \cdot dr = -2\pi$?



C can be parametrized by

$$(\cos \theta, \sin \theta, 0) \quad \theta \in [0, 2\pi]$$

$\vec{v} = (z^2, -2x, y^3)$

$$\Rightarrow \int_C \vec{v}(r) \cdot dr = \int_0^{2\pi} \left(\vec{v}(\cos \theta, \sin \theta, 0) \right) d\theta$$

$$\bullet (-\sin\theta, \cos\theta, 0)$$

$$= \int_0^{2\pi} (0, -2\cos\theta, \sin^3\theta) \bullet (-\sin\theta, \cos\theta, 0) d\theta$$

$$= \int_0^{2\pi} -2\cos^2\theta d\theta = -2 \int_0^{2\pi} \frac{\cos 2\theta + 1}{2} d\theta$$

$$= -2 \cdot \frac{1}{2} \cdot 2\pi = -2\pi \quad \#$$

Remark

If S doesn't have boundary,

e.g. $\{x^2 + y^2 + z^2 = 1\}$



then

$$\iint_S (\text{curl } \vec{v}) \bullet \vec{n} d\sigma = 0$$

Remark

Green's Thm, Stoke's Thm, Divergence Thm

$$\oint \vec{v} \bullet d\vec{r} = \iiint \text{div } \vec{v} dV$$

can be unified: $\int_M \omega = \int_{\partial M} \omega$
 "Stoke's Thm in Differential Geometry"

by considering "differential forms."

$$d\xi d\xi = 0, \quad d\xi d\eta = -d\eta d\xi$$

In particular, curl can be obtained by:

$$\vec{V} = v_1 \vec{i} + v_2 \vec{j} + v_3 \vec{k}$$

$$\leftrightarrow v_1 dx + v_2 dy + v_3 dz$$

$\rightarrow$ exterior derivative

$$d(v_1 dx + v_2 dy + v_3 dz)$$

$$= dv_1 dx + dv_2 dy + dv_3 dz$$

$$= \left(\frac{\partial v_1}{\partial x} dx + \frac{\partial v_1}{\partial y} dy + \frac{\partial v_1}{\partial z} dz \right) dx$$

$$+ \left(\frac{\partial v_2}{\partial x} dx + \frac{\partial v_2}{\partial y} dy + \frac{\partial v_2}{\partial z} dz \right) dy$$

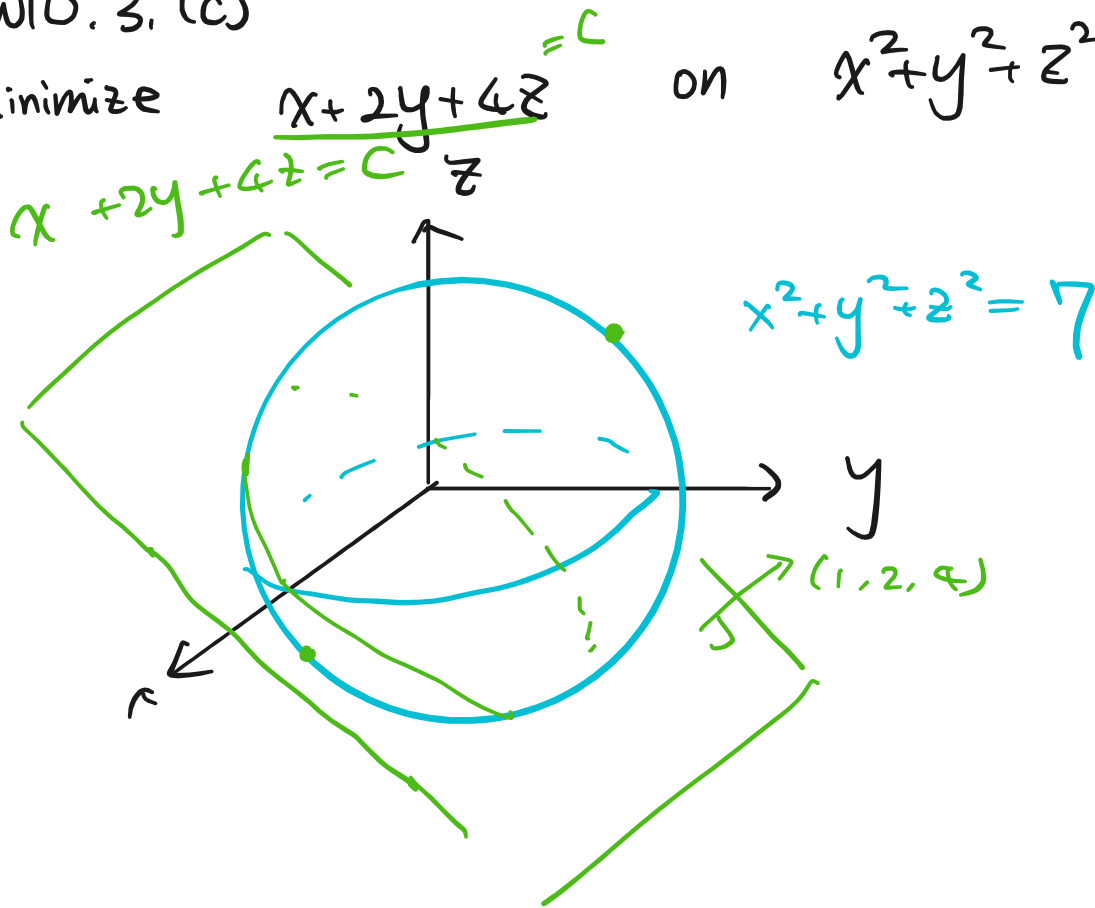
$$+ \left(\frac{\partial v_3}{\partial x} dx + \frac{\partial v_3}{\partial y} dy + \frac{\partial v_3}{\partial z} dz \right) dz$$

$$= \left(\frac{\partial v_3}{\partial y} - \frac{\partial v_2}{\partial z} \right) dy dz + \left(\frac{\partial v_1}{\partial z} - \frac{\partial v_3}{\partial x} \right) dz dx$$

$$+ \left(\frac{\partial v_2}{\partial x} - \frac{\partial v_1}{\partial y} \right) dx dy$$

HW(D. 3. (c)

Minimize $x + 2y + 4z$ on $x^2 + y^2 + z^2 = 7$



Lagrange multiplier:

Extreme value of

$$g(x, y, z) = x + 2y + 4z$$

on

$$f(x, y, z) = x^2 + y^2 + z^2 = 7$$

occur only when

— " —

$$\nabla g \parallel \nabla f$$

$$(1, 2, 4)$$

$$(2x, 2y, 2z)$$

$$\Leftrightarrow \exists \lambda \text{ s.t.}$$

$$\lambda^2 \left(\frac{1}{4} + 1 + 4 \right) = \frac{21}{4} \lambda^2$$

$$\begin{cases} 2x = \lambda \\ 2y = 2\lambda \\ 2z = 4\lambda \\ x^2 + y^2 + z^2 = 7 \end{cases}$$

$$\Rightarrow \left(\frac{\lambda}{2} \right)^2 + \lambda^2 + (2\lambda)^2 = 7$$

$$\Rightarrow \lambda = \pm \sqrt{\frac{4}{3}}$$

$$\Rightarrow (x, y, z) = \left(\frac{1}{\sqrt{3}}, \frac{2}{\sqrt{3}}, \frac{4}{\sqrt{3}} \right)$$

$$\text{or } \left(-\frac{1}{\sqrt{3}}, -\frac{2}{\sqrt{3}}, -\frac{4}{\sqrt{3}} \right)$$

Then check which one of

$$g\left(\frac{1}{\sqrt{3}}, \frac{2}{\sqrt{3}}, \frac{4}{\sqrt{3}}\right) \text{ and } g\left(-\frac{1}{\sqrt{3}}, -\frac{2}{\sqrt{3}}, -\frac{4}{\sqrt{3}}\right)$$

is smaller.

↑
ans

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