Overview

Many of you will know a good deal already about Vector Algebra — how to add and subtract vectors, how to take scalar and vector products of vectors, and something of how to describe geometric and physical entities using vectors. This course will remind you about that good stuff, but goes on to introduce you to the subject of Vector Calculus which, like it says on the can, combines vector algebra with calculus.

To give you a feeling for the issues, suppose you were interested in the temperature $T$ of water in a river. Temperature $T$ is a scalar, and will certainly be a function of a position vector $\mathbf{x} = (x, y, z)$ and may also be a function of time $t$: $T = T(\mathbf{x}, t)$. It is a scalar field.

Suppose now that you kept $y, z, t$ constant, and asked what is the change in temperature as you move a small amount in $x$? No doubt you’d be interested in calculating $\frac{\partial T}{\partial x}$. Similarly if you kept the point fixed, and asked how does the temperature change of time, you would be interested in $\frac{\partial T}{\partial t}$.

But why restrict ourselves to movements up-down, left-right, etc? Suppose you wanted to know what the change in temperature along an arbitrary direction. You would be interested in $\frac{\partial T}{\partial \mathbf{x}}$, but how would you calculate that? Is $\frac{\partial T}{\partial \mathbf{x}}$ a vector or a scalar?

Now let’s dive into the flow. At each point $\mathbf{x}$ in the stream, at each time $t$, there will be a stream velocity $\mathbf{v}(\mathbf{x}, t)$. The local stream velocity can be viewed directly using modern techniques such as laser Doppler anemometry, or traditional techniques such as throwing twigs in. The point now is that $\mathbf{v}$ is a function that has the same four input variables as temperature did, but its output result is a vector. We may be interested in places $\mathbf{x}$ where the stream suddenly accelerates, or vortices where the stream curls around dangerously. That is, we will be interested in finding the acceleration of the stream, the gradient of its velocity. We may be interested in the magnitude of the acceleration (a scalar). Equally, we may be interested in the acceleration as a vector, so that we can apply Newton’s law and figure out the force.

This is the stuff of vector calculus.
Grey book

Vector algebra: scalar and vector products; scalar and vector triple products; geometric applications. Differentiation of a vector function; scalar and vector fields. Gradient, divergence and curl - definitions and physical interpretations; product formulae; curvilinear coordinates. Gauss’ and Stokes’ theorems and evaluation of integrals over lines, surfaces and volumes. Derivation of continuity equations and Laplace’s equation in Cartesian, cylindrical and spherical coordinate systems.

Course Content

- Introduction and revision of elementary concepts, scalar product, vector product.
- Triple products, multiple products, applications to geometry.
- Differentiation and integration of vector functions of a single variable.
- Curvilinear coordinate systems. Line, surface and volume integrals.
- Vector operators.
- Vector Identities.
- Gauss’ and Stokes’ Theorems.
- Engineering Applications.

Learning Outcomes

You should be comfortable with expressing systems (especially those in 2 and 3 dimensions) using vector quantities and manipulating these vectors without necessarily going back to some underlying coordinates.

You should have a sound grasp of the concept of a vector field, and be able to link this idea to descriptions of various physical phenomena.

You should have a good intuition of the physical meaning of the various vector calculus operators and the important related theorems. You should be able to interpret the formulae describing physical systems in terms of this intuition.

References

Although these notes cover the material you need to know you should, wider reading is essential. Different explanations and different diagrams in books will give you the perspective to glue everything together, and further worked examples give you the confidence to tackle the tute sheets.

- H M Schey, “Div, Grad, Curl and all that”, Norton
Course WWW Pages

Pdf copies of these notes (including larger print versions), tutorial sheets, FAQs etc will be accessible from

www.robots.ox.ac.uk/~sjrob/Teaching/Vectors
Lecture 1

Vector Algebra

1.1 Vectors

Many physical quantities, such as mass, time, temperature are fully specified by one number or magnitude. They are scalars. But other quantities require more than one number to describe them. They are vectors. You have already met vectors in their more pure mathematical sense in your course on linear algebra (matrices and vectors), but often in the physical world, these numbers specify a magnitude and a direction — a total of two numbers in a 2D planar world, and three numbers in 3D.

Obvious examples are velocity, acceleration, electric field, and force. Below, probably all our examples will be of these “magnitude and direction” vectors, but we should not forget that many of the results extend to the wider realm of vectors.

There are three slightly different types of vectors:

- **Free vectors:** In many situations only the magnitude and direction of a vector are important, and we can translate them at will (with 3 degrees of freedom for a vector in 3-dimensions).

- **Sliding vectors:** In mechanics the line of action of a force is often important for deriving moments. The force vector can slide with 1 degree of freedom.

- **Bound or position vectors:** When describing lines, curves etc in space, it is obviously important that the origin and head of the vector are not translated about arbitrarily. The origins of position vectors all coincide at an overall origin \( O \).

One the advantages of using vectors is that it frees much of the analysis from the restriction of arbitrarily imposed coordinate frames. For example, if two free vectors are equal we need only say that their magnitudes and directions are equal, and that can be done with a drawing that is independent of any coordinate system.

However, coordinate systems are ultimately useful, so it useful to introduce the idea of vector components. Try to spot things in the notes that are independent
of coordinate system.

1.1.1 Vector elements or components in a coordinate frame

A method of representing a vector is to list the values of its elements or components in a sufficient number of different (preferably mutually perpendicular) directions, depending on the dimension of the vector. These specified directions define a coordinate frame. In this course we will mostly restrict our attention to the 3-dimensional Cartesian coordinate frame \( O(x, y, z) \). When we come to examine vector fields later in the course you will use curvilinear coordinate frames, especially 3D spherical and cylindrical polars, and 2D plane polar, coordinate systems.

In a Cartesian coordinate frame we write
\[
a = [a_1, a_2, a_3] = [x_2 - x_1, y_2 - y_1, z_2 - z_1] \quad \text{or} \quad a = [a_x, a_y, a_z]
\]
as sketched in Figure 1.2. Defining \( \hat{i}, \hat{j}, \hat{k} \) as unit vectors in the \( x, y, z \) directions
\[
\hat{i} = [1, 0, 0] \quad \hat{j} = [0, 1, 0] \quad \hat{k} = [0, 0, 1]
\]
1.1. VECTORS

Figure 1.3: (a) Addition of two vectors is commutative, but subtraction isn’t. Note that the coordinate frame is irrelevant. (b) Addition of three vectors is associative.

we could also write

$$\mathbf{a} = a_1 \hat{i} + a_2 \hat{j} + a_3 \hat{k}.$$  

Although we will be most often dealing with vectors in 3-space, you should not think that general vectors are limited to three components. In these notes we will use bold font to represent vectors $\mathbf{a}, \omega$, In your written work, underline the vector symbol $\mathbf{a}, \omega$ and be meticulous about doing so. We shall use the hat to denote a unit vector.

1.1.2 Vector equality

Two free vectors are said to be equal iff their lengths and directions are the same. If we use a coordinate frame, we might say that corresponding components of the two vectors must be equal. This definition of equality will also do for position vectors, but for sliding vectors we must add that the line of action must be identical too.

1.1.3 Vector magnitude and unit vectors

Provided we use an orthogonal coordinate system, the magnitude of a 3-vector is

$$a = |\mathbf{a}| = \sqrt{a_1^2 + a_2^2 + a_3^2}$$

To find the unit vector in the direction of $\mathbf{a}$, simply divide by its magnitude

$$\hat{a} = \frac{\mathbf{a}}{|\mathbf{a}|}.$$  

1.1.4 Vector Addition and subtraction

Vectors are added/subtracted by adding/subtracting corresponding components, exactly as for matrices. Thus

$$\mathbf{a} + \mathbf{b} = [a_1 + b_1, \; a_2 + b_2, \; a_3 + b_3]$$
Addition follows the parallelogram construction of Figure 1.3(a). Subtraction \((\mathbf{a} - \mathbf{b})\) is defined as the addition \((\mathbf{a} + (-\mathbf{b}))\). It is useful to remember that the vector \(\mathbf{a} - \mathbf{b}\) goes from \(\mathbf{b}\) to \(\mathbf{a}\).

The following results follow immediately from the above definition of vector addition:

(a) \(\mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}\) (commutativity) (Figure 1.3(a))  
(b) \((\mathbf{a} + \mathbf{b}) + \mathbf{c} = \mathbf{a} + (\mathbf{b} + \mathbf{c})\) (associativity) (Figure 1.3(b))  
(c) \(\mathbf{a} + \mathbf{0} = \mathbf{0} + \mathbf{a} = \mathbf{a}\), where the zero vector is \(\mathbf{0} = [0, 0, 0]\).  
(d) \(\mathbf{a} + (-\mathbf{a}) = \mathbf{0}\)

1.1.5 Multiplication of a vector by a scalar. (NOT the scalar product!)

Just as for matrices, multiplication of a vector \(\mathbf{a}\) by a scalar \(c\) is defined as multiplication of each component by \(c\), so that  
\[c\mathbf{a} = [ca_1, ca_2, ca_3].\]

It follows that:
\[|c\mathbf{a}| = \sqrt{(ca_1)^2 + (ca_2)^2 + (ca_3)^2} = |c||\mathbf{a}|.\]

The direction of the vector will reverse if \(c\) is negative, but otherwise is unaffected. (By the way, a vector where the sign is uncertain is called a director.)

♣ Example

Q. Coulomb’s law states that the electrostatic force on charged particle \(Q\) due to another charged particle \(q_1\) is  
\[\mathbf{F} = K\frac{Qq_1}{r^2}\hat{r},\]

where \(\mathbf{r}\) is the vector from \(q_1\) to \(Q\) and \(\hat{r}\) is the unit vector in that same direction. (Note that the rule “unlike charges attract, like charges repel” is built into this formula.) The force between two particles is not modified by the presence of other charged particles.

Hence write down an expression for the force on \(Q\) at \(\mathbf{R}\) due to \(N\) charges \(q_i\) at \(\mathbf{r}_i\).

A. The vector from \(q_i\) to \(Q\) is \(\mathbf{R} - \mathbf{r}_i\). The unit vector in that direction is \((\mathbf{R} - \mathbf{r}_i)/|\mathbf{R} - \mathbf{r}_i|\), so the resultant force is
\[\mathbf{F}(\mathbf{R}) = \sum_{i=1}^{N} K\frac{Qq_i}{|\mathbf{R} - \mathbf{r}_i|^3}(\mathbf{R} - \mathbf{r}_i).\]

Note that \(\mathbf{F}(\mathbf{R})\) is a vector field.
1.2 Scalar, dot, or inner product

This is a product of two vectors results in a scalar quantity and is defined as follows for 3-component vectors:

\[ \mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2 + a_3 b_3. \]

Note that

\[ \mathbf{a} \cdot \mathbf{a} = a_1^2 + a_2^2 + a_3^2 = |\mathbf{a}|^2 = a^2. \]

The following laws of multiplication follow immediately from the definition:

(a) \( \mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a} \)  (commutativity)

(b) \( \mathbf{a} \cdot (\mathbf{b} + \mathbf{c}) = \mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{c} \)  (distributivity with respect to vector addition)

(c) \( (\lambda \mathbf{a}) \cdot \mathbf{b} = \lambda (\mathbf{a} \cdot \mathbf{b}) = \mathbf{a} \cdot (\lambda \mathbf{b}) \)  scalar multiple of a scalar product of two vectors

1.2.1 Geometrical interpretation of scalar product

Consider the square magnitude of the vector \( \mathbf{a} - \mathbf{b} \). By the rules of the scalar product, this is

\[
|\mathbf{a} - \mathbf{b}|^2 = (\mathbf{a} - \mathbf{b}) \cdot (\mathbf{a} - \mathbf{b}) \\
= \mathbf{a} \cdot \mathbf{a} + \mathbf{b} \cdot \mathbf{b} - 2(\mathbf{a} \cdot \mathbf{b}) \\
= a^2 + b^2 - 2(\mathbf{a} \cdot \mathbf{b})
\]

Figure 1.4: (a) Cosine rule. (b) Projection of \( \mathbf{b} \) onto \( \mathbf{a} \).
But, by the cosine rule for the triangle OAB (Figure 1.4a), the length $AB^2$ is given by

$$|a - b|^2 = a^2 + b^2 - 2ab \cos \theta$$

where $\theta$ is the angle between the two vectors. It follows that

$$a \cdot b = ab \cos \theta,$$

which is independent of the co-ordinate system used, and that $|a \cdot b| \leq ab$. Conversely, the cosine of the angle between vectors $a$ and $b$ is given by $\cos \theta = a \cdot b / ab$.

### 1.2.2 Projection of one vector onto the other

Another way of describing the scalar product is as the product of the magnitude of one vector and the component of the other in the direction of the first, since $b \cos \theta$ is the component of $b$ in the direction of $a$ and vice versa (Figure 1.4b). Projection is particularly useful when the second vector is a unit vector — $a \cdot \hat{i}$ is the component of $a$ in the direction of $\hat{i}$.

Notice that if we wanted the vector component of $b$ in the direction of $a$ we would write

$$(b \cdot \hat{a})\hat{a} = \frac{(b \cdot a)a}{a^2}.$$ 

In the particular case $a \cdot b = 0$, the angle between the two vectors is a right angle and the vectors are said to be mutually orthogonal or perpendicular — neither vector has any component in the direction of the other.

An orthonormal coordinate system is characterised by $\hat{i} \cdot \hat{i} = \hat{j} \cdot \hat{j} = \hat{k} \cdot \hat{k} = 1$; and $\hat{i} \cdot \hat{j} = \hat{j} \cdot \hat{k} = \hat{k} \cdot \hat{i} = 0$.

### 1.2.3 A scalar product is an “inner product”

So far we have been writing our vectors as row vectors $a = [a_1, a_2, a_3]$. This is convenient because it takes up less room than writing column vectors

$$a = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix}.$$ 

In matrix algebra vectors are more usually defined as column vectors, as in

$$\begin{bmatrix} M_{11} & M_{12} & M_{13} \\ M_{21} & M_{22} & M_{23} \\ M_{31} & M_{32} & M_{33} \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}.$$
and a row vector is written as $\mathbf{a}^\top$. Now for most of our work we can be quite relaxed about this minor difference, but here let us be fussy.

Why? Simply to point out at that the scalar product is also the **inner product** more commonly used in linear algebra. Defined as $\mathbf{a}^\top \mathbf{b}$ when vectors are column vectors as

$$
\mathbf{a} \cdot \mathbf{b} = \mathbf{a}^\top \mathbf{b} = [a_1, \ a_2, \ a_3] \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = a_1 b_1 + a_2 b_2 + a_3 b_3 .
$$

Here we treat a $n$-dimensional column vector as an $n \times 1$ matrix. (Remember that if you multiply two matrices $M_{m \times n} N_{n \times p}$ then $M$ must have the same columns as $N$ has rows (here denoted by $n$) and the result has size (rows $\times$ columns) of $m \times p$. So for $n$-dimensional column vectors $\mathbf{a}$ and $\mathbf{b}$, $\mathbf{a}^\top$ is a $1 \times n$ matrix and $\mathbf{b}$ is $n \times 1$ matrix, so the product $\mathbf{a}^\top \mathbf{b}$ is a $1 \times 1$ matrix, which is (at last!) a scalar.)

### Examples

**Q1.** A force $\mathbf{F}$ is applied to an object as it moves by a small amount $\delta \mathbf{r}$. What work is done on the object by the force?

**A1.** The work done is equal to the component of force in the direction of the displacement multiplied by the displacement itself. This is just a scalar product:

$$
\delta W = \mathbf{F} \cdot \delta \mathbf{r} .
$$

**Q2.** A cube has four diagonals, connecting opposite vertices. What is the angle between an adjacent pair?

**A2.** Well, you could plod through using Pythagoras’ theorem to find the length of the diagonal from cube vertex to cube centre, and perhaps you should to check the following answer.

The directions of the diagonals are $[\pm 1, \pm 1, \pm 1]$. The ones shown in the figure are $[1, 1, 1]$ and $[-1, 1, 1]$. The angle is thus

$$
\theta = \cos^{-1} \frac {[1, 1, 1] \cdot [-1, 1, 1]} {\sqrt{1^2 + 1^2 + 1^2} \sqrt{-1^2 + 1^2 + 1^2}} = \cos^{-1} \frac{1}{3}
$$
Q3. A pinball moving in a plane with velocity \( \mathbf{s} \) bounces (in a purely elastic impact) from a baffle whose endpoints are \( \mathbf{p} \) and \( \mathbf{q} \). What is the velocity vector after the bounce?

A3. Best to refer everything to a coordinate frame with principal directions \( \hat{\mathbf{u}} \) along and \( \hat{\mathbf{v}} \) perpendicular to the baffle:

\[
\hat{\mathbf{u}} = \frac{\mathbf{q} - \mathbf{p}}{|\mathbf{q} - \mathbf{p}|} \\
\hat{\mathbf{v}} = \mathbf{u}^\perp = [-u_y, u_x]
\]

Thus the velocity before impact is

\[
\mathbf{s}_{\text{before}} = (\mathbf{s} \cdot \hat{\mathbf{u}}) \hat{\mathbf{u}} + (\mathbf{s} \cdot \hat{\mathbf{v}}) \hat{\mathbf{v}}
\]

After the impact, the component of velocity in the direction of the baffle is unchanged and the component normal to the baffle is negated:

\[
\mathbf{s}_{\text{after}} = (\mathbf{s} \cdot \hat{\mathbf{u}}) \hat{\mathbf{u}} - (\mathbf{s} \cdot \hat{\mathbf{v}}) \hat{\mathbf{v}}
\]

1.2.4 Direction cosines use projection

Direction cosines are commonly used in the field of crystallography. The quantities

\[
\lambda = \frac{\mathbf{a} \cdot \hat{i}}{a}, \quad \mu = \frac{\mathbf{a} \cdot \hat{j}}{a}, \quad \nu = \frac{\mathbf{a} \cdot \hat{k}}{a}
\]

represent the cosines of the angles which the vector \( \mathbf{a} \) makes with the co-ordinate vectors \( \hat{i}, \hat{j}, \hat{k} \) and are known as the direction cosines of the vector \( \mathbf{a} \). Since \( \mathbf{a} \cdot \hat{i} = a_1 \) etc, it follows immediately that \( \mathbf{a} = a(\lambda \hat{i} + \mu \hat{j} + \nu \hat{k}) \) and \( \lambda^2 + \mu^2 + \nu^2 = \frac{1}{a^2}[a_1^2 + a_2^2 + a_3^2] = 1 \)

1.3 Vector or cross product

The vector product of two vectors \( \mathbf{a} \) and \( \mathbf{b} \) is denoted by \( \mathbf{a} \times \mathbf{b} \) and is defined as follows

\[
\mathbf{a} \times \mathbf{b} = (a_2 b_3 - a_3 b_2)\hat{i} + (a_3 b_1 - a_1 b_3)\hat{j} + (a_1 b_2 - a_2 b_1)\hat{k}.
\]
It is MUCH more easily remembered in terms of the (pseudo-)determinant

$$\mathbf{a} \times \mathbf{b} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$$

where the top row consists of the vectors $\hat{i}$, $\hat{j}$, $\hat{k}$ rather than scalars.

Since a determinant with two equal rows has value zero, it follows that $\mathbf{a} \times \mathbf{a} = \mathbf{0}$. It is also easily verified that $(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{a} = (\mathbf{a} \times \mathbf{b}) \cdot \mathbf{b} = 0$, so that $\mathbf{a} \times \mathbf{b}$ is orthogonal (perpendicular) to both $\mathbf{a}$ and $\mathbf{b}$, as shown in Figure 1.6.

Note that $\hat{i} \times \hat{j} = \hat{k}$, $\hat{j} \times \hat{k} = \hat{i}$, and $\hat{k} \times \hat{i} = \hat{j}$.

The magnitude of the vector product can be obtained by showing that

$$|\mathbf{a} \times \mathbf{b}|^2 + (\mathbf{a} \cdot \mathbf{b})^2 = a^2 b^2$$

from which it follows that

$$|\mathbf{a} \times \mathbf{b}| = ab \sin \theta ,$$

which is again independent of the co-ordinate system used. This is left as an exercise.

Unlike the scalar product, the vector product does not satisfy commutativity but is in fact anti-commutative, in that $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$. Moreover the vector product does not satisfy the associative law of multiplication either since, as we shall see later $\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) \neq (\mathbf{a} \times \mathbf{b}) \times \mathbf{c}$.

Since the vector product is known to be orthogonal to both the vectors which form the product, it merely remains to specify its sense with respect to these vectors. Assuming that the co-ordinate vectors form a right-handed set in the order $\hat{i} \hat{j}$, $\hat{k}$ it can be seen that the sense of the the vector product is also right handed, i.e
the vector product has the same sense as the co-ordinate system used.

\[
\hat{i} \times \hat{j} = \begin{vmatrix}
\hat{i} & \hat{j} & \hat{k} \\
1 & 0 & 0 \\
0 & 1 & 0
\end{vmatrix} = \hat{k} .
\]

In practice, figure out the direction from a right-handed screw twisted from the first to second vector as shown in Figure 1.6(a).

![Diagram showing vector product](image)

Figure 1.6: (a) The vector product is orthogonal to both \( \mathbf{a} \) and \( \mathbf{b} \). Twist from first to second and move in the direction of a right-handed screw. (b) Area of parallelogram is \( ab \sin \theta \).

### 1.3.1 Geometrical interpretation of vector product

The magnitude of the vector product \((\mathbf{a} \times \mathbf{b})\) is equal to the area of the parallelogram whose sides are parallel to, and have lengths equal to the magnitudes of, the vectors \( \mathbf{a} \) and \( \mathbf{b} \) (Figure 1.6b). Its direction is perpendicular to the parallelogram.

#### Example

Q. \( \mathbf{g} \) is vector from A \([1,2,3]\) to B \([3,4,5]\).

\( \hat{\mathbf{e}} \) is the unit vector in the direction from O to A.

Find \( \hat{\mathbf{m}} \), a UNIT vector along \( \mathbf{g} \times \hat{\mathbf{e}} \)

Verify that \( \hat{\mathbf{m}} \) is perpendicular to \( \hat{\mathbf{e}} \).

Find \( \hat{\mathbf{n}} \), the third member of a right-handed coordinate set \( \hat{\mathbf{e}}, \hat{\mathbf{m}}, \hat{\mathbf{n}} \).

**A.**

\[
\mathbf{g} = [3, 4, 5] - [1, 2, 3] = [2, 2, 2]
\]

\[
\hat{\mathbf{e}} = \frac{1}{\sqrt{14}}[1, 2, 3]
\]

\[
\mathbf{g} \times \hat{\mathbf{e}} = \frac{1}{\sqrt{14}} \begin{vmatrix}
\hat{i} & \hat{j} & \hat{k} \\
2 & 2 & 2 \\
1 & 2 & 3
\end{vmatrix} = \frac{1}{\sqrt{14}}[2, -4, 2]
\]
Hence\[
\mathbf{\hat{m}} = \frac{1}{\sqrt{24}} [2, -4, 2]
\]
and\[
\mathbf{\hat{n}} = \mathbf{\hat{l}} \times \mathbf{\hat{m}}
\]
Lecture 2

Multiple Products. Geometry using Vectors

2.1 Triple and multiple products

Using mixtures of the pairwise scalar product and vector product, it is possible to derive “triple products” between three vectors, and indeed \( n \)-products between \( n \) vectors.

There is nothing about these that you cannot work out from the definitions of pairwise scalar and vector products already given, but some have interesting geometric interpretations, so it is worth looking at these.

2.1.1 Scalar triple product

This is the scalar product of a vector product and a third vector, i.e. \( \mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) \). Using the pseudo-determinant expression for the vector product, we see that the scalar triple product can be represented as the true determinant

\[
\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}
\]

You will recall that if you swap a pair of rows of a determinant, its sign changes; hence if you swap two pairs, its sign stays the same.

\[
\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} \quad \begin{vmatrix} c_1 & c_2 & c_3 \\ b_1 & b_2 & b_3 \\ a_1 & a_2 & a_3 \end{vmatrix} \quad \begin{vmatrix} c_1 & c_2 & c_3 \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}
\]

This says that

\[(i) \quad \mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \mathbf{b} \cdot (\mathbf{c} \times \mathbf{a}) = \mathbf{c} \cdot (\mathbf{a} \times \mathbf{b}) \quad \text{(Called cyclic permutation.)} \]
(ii) \( \mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = -\mathbf{b} \cdot (\mathbf{a} \times \mathbf{c}) \) and so on. (Called anti-cyclic permutation.)

(iii) The fact that \( \mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c} \) allows the scalar triple product to be written as \([\mathbf{a}, \mathbf{b}, \mathbf{c}]\). This notation is not very helpful, and we will try to avoid it below.

### 2.1.2 Geometrical interpretation of scalar triple product

The scalar triple product gives the volume of the parallelepiped whose sides are represented by the vectors \( \mathbf{a}, \mathbf{b}, \) and \( \mathbf{c} \).

We saw earlier that the vector product \( (\mathbf{a} \times \mathbf{b}) \) has magnitude equal to the area of the base, and direction perpendicular to the base. The component of \( \mathbf{c} \) in this direction is equal to the height of the parallelepiped shown in Figure 2.1(a).

![Figure 2.1: (a) Scalar triple product equals volume of parallelepiped. (b) Coplanarity yields zero scalar triple product.](image)

### 2.1.3 Linearly dependent vectors

If the scalar triple product of three vectors is zero

\[
\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = 0
\]

then the vectors are **linearly dependent**. That is, one can be expressed as a linear combination of the others. For example,

\[
\mathbf{a} = \lambda \mathbf{b} + \mu \mathbf{c}
\]

where \( \lambda \) and \( \mu \) are scalar coefficients.

You can see this immediately in two ways:

- The determinant would have one row that was a linear combination of the others. You’ll remember that by doing row operations, you could reach a row of zeros, and so the determinant is zero.

- The parallelepiped would have zero volume if squashed flat. In this case all three vectors lie in a plane, and so any one is a linear combination of the other two. (Figure 2.1b.)
2.1. Vector triple product

This is defined as the vector product of a vector with a vector product, \( \mathbf{a} \times (\mathbf{b} \times \mathbf{c}) \). Now, the vector triple product \( \mathbf{a} \times (\mathbf{b} \times \mathbf{c}) \) must be perpendicular to \( (\mathbf{b} \times \mathbf{c}) \), which in turn is perpendicular to both \( \mathbf{b} \) and \( \mathbf{c} \). Thus \( \mathbf{a} \times (\mathbf{b} \times \mathbf{c}) \) can have no component perpendicular to \( \mathbf{b} \) and \( \mathbf{c} \), and hence must be coplanar with them. It follows that the vector triple product must be expressible as a linear combination of \( \mathbf{b} \) and \( \mathbf{c} \):

\[
\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = \lambda \mathbf{b} + \mu \mathbf{c}.
\]

The values of the coefficients can be obtained by multiplying out in component form. Only the first component need be evaluated, the others then being obtained by symmetry. That is

\[
(a \times (b \times c))_1 = a_2 (b \times c)_3 - a_3 (b \times c)_2 \\
= a_2 (b_1 c_2 - b_2 c_1) + a_3 (b_1 c_3 - b_3 c_1) \\
= (a_2 c_2 + a_3 c_3) b_1 - (a_2 b_2 + a_3 b_3) c_1 \\
= (a \cdot c) b_1 - (a \cdot b) c_1
\]

The equivalents must be true for the 2nd and 3rd components, so we arrive at the identity

\[
\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c}) \mathbf{b} - (\mathbf{a} \cdot \mathbf{b}) \mathbf{c}.
\]

![Figure 2.2: Vector triple product.](image)

2.1.5 Projection using vector triple product

An example of the application of this formula is as follows. Suppose \( \mathbf{v} \) is a vector and we want its projection into the \( xy \)-plane. The component of \( \mathbf{v} \) in the \( z \) direction is \( \mathbf{v} \cdot \hat{k} \), so the projection we seek is \( \mathbf{v} - (\mathbf{v} \cdot \hat{k}) \hat{k} \). Writing \( \hat{k} \leftarrow \mathbf{a}, \mathbf{v} \leftarrow \mathbf{b}, \mathbf{c} \leftarrow \mathbf{c} \), and \( \mathbf{a} \times (\mathbf{b} \times \mathbf{c}) \leftarrow \mathbf{c} \times (\mathbf{a} \times \mathbf{b}) \), we have

\[
\mathbf{v} \cdot \hat{k} = (\mathbf{v} \cdot \hat{k}) \hat{k} = (\mathbf{v} \cdot \hat{k}) (\mathbf{a} \times (\mathbf{b} \times \mathbf{c})) = (\mathbf{v} \cdot (\mathbf{a} \times (\mathbf{b} \times \mathbf{c}))) \hat{k}
\]

and

\[
\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c}) \mathbf{b} - (\mathbf{a} \cdot \mathbf{b}) \mathbf{c}.
\]
\[ \hat{k} \leftarrow c, \]
\[
\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} - (\mathbf{a} \cdot \mathbf{b})\mathbf{c} \\
\hat{k} \times (\mathbf{v} \times \hat{k}) = (\hat{k} \cdot \hat{k})\mathbf{v} - (\hat{k} \cdot \mathbf{v})\hat{k} \\
= \mathbf{v} - (\mathbf{v} \cdot \hat{k})\hat{k}
\]

So \( \mathbf{v} - (\mathbf{v} \cdot \hat{k})\hat{k} = \hat{k} \times (\mathbf{v} \times \hat{k}) \).

(Hot stuff! But the expression \( \mathbf{v} - (\mathbf{v} \cdot \hat{k})\hat{k} \) is much easier to understand, and cheaper to compute!)

### 2.1.6 Other repeated products

Many combinations of vector and scalar products are possible, but we consider only one more, namely the vector quadruple product \((\mathbf{a} \times \mathbf{b}) \times (\mathbf{c} \times \mathbf{d})\). By regarding \(\mathbf{a} \times \mathbf{b}\) as a single vector, we see that this vector must be representable as a linear combination of \(\mathbf{c}\) and \(\mathbf{d}\). On the other hand, regarding \(\mathbf{c} \times \mathbf{d}\) as a single vector, we see that it must also be a linear combination of \(\mathbf{a}\) and \(\mathbf{b}\). This provides a means of expressing one of the vectors, say \(\mathbf{d}\), as linear combination of the other three, as follows:

\[
(\mathbf{a} \times \mathbf{b}) \times (\mathbf{c} \times \mathbf{d}) = [(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{d}]\mathbf{c} - [(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}]\mathbf{d} \\
= [(\mathbf{c} \times \mathbf{d}) \cdot \mathbf{a}]\mathbf{b} - [(\mathbf{c} \times \mathbf{d}) \cdot \mathbf{b}]\mathbf{a}
\]

Hence

\[
[(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}]\mathbf{d} = [(\mathbf{b} \times \mathbf{c}) \cdot \mathbf{d}]\mathbf{a} + [(\mathbf{c} \times \mathbf{a}) \cdot \mathbf{d}]\mathbf{b} + [(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{d}]\mathbf{c}
\]

or

\[
\mathbf{d} = \frac{[(\mathbf{b} \times \mathbf{c}) \cdot \mathbf{d}]\mathbf{a} + [(\mathbf{c} \times \mathbf{a}) \cdot \mathbf{d}]\mathbf{b} + [(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{d}]\mathbf{c}}{[(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}]} = \alpha \mathbf{a} + \beta \mathbf{b} + \gamma \mathbf{c} .
\]

This is not something to remember off by heart, but it is worth remembering that the projection of a vector on any arbitrary basis set is unique.

♣ Example

**Q1** Use the quadruple vector product to express the vector \(\mathbf{d} = [3, 2, 1]\) in terms of the vectors \(\mathbf{a} = [1, 2, 3]\), \(\mathbf{b} = [2, 3, 1]\) and \(\mathbf{c} = [3, 1, 2]\).

**A1** Grinding away at the determinants, we find

\[
[(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}] = -18; \\ [(\mathbf{b} \times \mathbf{c}) \cdot \mathbf{d}] = 6; \\ [(\mathbf{c} \times \mathbf{a}) \cdot \mathbf{d}] = -12; \\ [(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{d}] = -12
\]

So, \(\mathbf{d} = (-\mathbf{a} + 2\mathbf{b} + 2\mathbf{c})/3\).
2.2. GEOMETRY USING VECTORS: LINES, PLANES

2.2.1 The equation of a line

The equation of the line passing through the point whose position vector is $\mathbf{a}$ and lying in the direction of vector $\mathbf{b}$ is

$$\mathbf{r} = \mathbf{a} + \lambda \mathbf{b}$$

where $\lambda$ is a scalar parameter. If you make $\mathbf{b}$ a unit vector, $\mathbf{r} = \mathbf{a} + \lambda \hat{\mathbf{b}}$ then $\lambda$ will represent metric length.

For a line defined by two points $\mathbf{a}_1$ and $\mathbf{a}_2$

$$\mathbf{r} = \mathbf{a}_1 + \lambda(\mathbf{a}_2 - \mathbf{a}_1)$$

or for the unit version

$$\mathbf{r} = \mathbf{a}_1 + \lambda \frac{(\mathbf{a}_2 - \mathbf{a}_1)}{|\mathbf{a}_2 - \mathbf{a}_1|}$$
2.2.2 The shortest distance from a point to a line

Referring to Figure 2.5(a) the vector \( \mathbf{p} \) from \( \mathbf{c} \) to any point on the line is \( \mathbf{p} = \mathbf{a} + \lambda \mathbf{b} - \mathbf{c} = (\mathbf{a} - \mathbf{c}) + \lambda \mathbf{b} \) which has length squared \( p^2 = (\mathbf{a} - \mathbf{c})^2 + \lambda^2 + 2\lambda(\mathbf{a} - \mathbf{c}) \cdot \mathbf{b} \). Rather than minimizing length, it is easier to minimize length-squared. The minimum is found when \( d\ p^2/d\lambda = 0 \), ie when
\[
\lambda = -(\mathbf{a} - \mathbf{c}) \cdot \mathbf{b}.
\]
So the minimum length vector is
\[
\mathbf{p} = (\mathbf{a} - \mathbf{c}) - ((\mathbf{a} - \mathbf{c}) \cdot \mathbf{b})\mathbf{b}.
\]
You might spot that is the component of \( (\mathbf{a} - \mathbf{c}) \) perpendicular to \( \mathbf{b} \) (as expected!). Furthermore, using the result of Section 2.1.5,
\[
\mathbf{p} = \mathbf{b} \times [(\mathbf{a} - \mathbf{c}) \times \mathbf{b}].
\]
Because \( \mathbf{b} \) is a unit vector, and is orthogonal to \( [(\mathbf{a} - \mathbf{c}) \times \mathbf{b}] \), the modulus of the vector can be written rather more simply as just
\[
\rho_{\min} = |(\mathbf{a} - \mathbf{c}) \times \mathbf{b}|.
\]

![Figure 2.5: (a) Shortest distance point to line. (b) Shortest distance, line to line.](image)

2.2.3 The shortest distance between two straight lines

If the shortest distance between a point and a line is along the perpendicular, then the shortest distance between the two straight lines \( \mathbf{r} = \mathbf{a} + \lambda \mathbf{b} \) and \( \mathbf{r} = \mathbf{c} + \mu \mathbf{d} \) must be found as the length of the vector which is mutually perpendicular to the lines.

The unit vector along the mutual perpendicular is
\[
\hat{\mathbf{p}} = (\mathbf{b} \times \mathbf{d})/|\mathbf{b} \times \mathbf{d}|.
\]
(Yes, don’t forget that \( \mathbf{b} \times \mathbf{d} \) is NOT a unit vector. \( \mathbf{b} \) and \( \mathbf{d} \) are not orthogonal, so there is a \( \sin \theta \) lurking!)

The minimum length is therefore the component of \( \mathbf{a} - \mathbf{c} \) in this direction
\[
\rho_{\min} = |(\mathbf{a} - \mathbf{c}) \cdot (\mathbf{b} \times \mathbf{d})/|\mathbf{b} \times \mathbf{d}||.
\]
Example

Q Two long straight pipes are specified using Cartesian co-ordinates as follows:
Pipe A has diameter 0.8 and its axis passes through points (2, 5, 3) and (7, 10, 8).
Pipe B has diameter 1.0 and its axis passes through the points (0, 6, 3) and (−12, 0, 9).
Determine whether the pipes need to be realigned to avoid intersection.

A Each pipe axis is defined using two points. The vector equation of the axis of pipe A is
\[ \mathbf{r} = [2, 5, 3] + \lambda'[5, 5, 5] = [2, 5, 3] + \lambda[1, 1, 1]/\sqrt{3} \]
The equation of the axis of pipe B is
\[ \mathbf{r} = [0, 6, 3] + \mu'[12, 6, 6] = [0, 6, 3] + \mu[-2, -1, 1]/\sqrt{6} \]
The perpendicular to the two axes has direction
\[ [1, 1, 1] \times [-2, -1, 1] = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ 1 & 1 & 1 \\ -2 & -1 & 1 \end{vmatrix} = [2, -3, 1] = \mathbf{p} \]
The length of the mutual perpendicular is
\[ (\mathbf{a} - \mathbf{c}) \cdot \frac{[2, -3, 1]}{\sqrt{14}} = [2, -1, 0] \cdot \frac{[2, -3, 1]}{\sqrt{14}} = 1.87. \]
But the sum of the radii of the two pipes is 0.4 + 0.5 = 0.9. Hence the pipes do not intersect.

2.2.4 The equation of a plane

There are a number of ways of specifying the equation of a plane.

1. If \( \mathbf{b} \) and \( \mathbf{c} \) are two non-parallel vectors (ie \( \mathbf{b} \times \mathbf{c} \neq 0 \)), then the equation of the plane passing through the point \( \mathbf{a} \) and parallel to the vectors \( \mathbf{b} \) and \( \mathbf{c} \) may be written in the form
\[ \mathbf{r} = \mathbf{a} + \lambda \mathbf{b} + \mu \mathbf{c} \]
where \( \lambda, \mu \) are scalar parameters. Note that \( \mathbf{b} \) and \( \mathbf{c} \) are free vectors, so don’t have to lie in the plane (Figure 2.6(a).)

2. Figure 2.6(b) shows the plane defined by three non-collinear points \( \mathbf{a}, \mathbf{b} \) and \( \mathbf{c} \) in the plane (note that the vectors \( \mathbf{b} \) and \( \mathbf{c} \) are position vectors, not free vectors as in the previous case). The equation might be written as
\[ \mathbf{r} = \mathbf{a} + \lambda(\mathbf{b} - \mathbf{a}) + \mu(\mathbf{c} - \mathbf{a}) \]

3. Figure 2.6(c) illustrates another description is in terms of the unit normal to the plane \( \mathbf{\hat{n}} \) and a point \( \mathbf{a} \) in the plane
\[ \mathbf{r} \cdot \mathbf{\hat{n}} = \mathbf{a} \cdot \mathbf{\hat{n}}. \]
2.2.5 The shortest distance from a point to a plane

The shortest distance from a point \( d \) to the plane is along the perpendicular. Depending on how the plane is defined, this can be written as

\[
D = |(d - a) \cdot \hat{n}| \quad \text{or} \quad D = \frac{|(d - a) \cdot (b \times c)|}{|b \times c|}.
\]

2.3 Solution of vector equations

It is sometimes required to obtain the most general vector which satisfies a given vector relationship. This is very much like obtaining the locus of a point. The best method of proceeding in such a case is as follows:

(i) Decide upon a system of three co-ordinate vectors using two non-parallel vectors appearing in the vector relationship. These might be \( a, b \) and their vector product \( a \times b \).

(ii) Express the unknown vector \( x \) as a linear combination of these vectors

\[
x = \lambda a + \mu b + \nu a \times b
\]

where \( \lambda, \mu, \nu \) are scalars to be found.

(iii) Substitute the above expression for \( x \) into the vector relationship to determine the constraints on \( \lambda, \mu \) and \( \nu \) for the relationship to be satisfied.

♣ Example

Q Solve the vector equation \( x = x \times a + b \).

A Step (i): Set up basis vectors \( a, b \) and their vector product \( a \times b \).

Step (ii): \( x = \lambda a + \mu b + \nu a \times b \).
2.4. **ROXTION, ANGULAR VELOCITY/ACCELERATION AND MOMENTS**

A rotation can be represented by a vector whose direction is along the axis of rotation in the sense of a r-h screw, and whose magnitude is proportional to the size of the rotation (Fig. 2.7). The same idea can be extended to the derivatives, that is, angular velocity \( \omega \) and angular acceleration ˙\( \omega \).

Angular accelerations arise because of a moment (or torque) on a body. In mechanics, the moment of a force \( F \) about a point \( Q \) is defined to have magnitude \( M = Fd \), where \( d \) is the perpendicular distance between \( Q \) and the line of action \( L \) of force \( F \).

The resulting angular acceleration vector is in the same direction as the moment vector.

The instantaneous velocity of any point \( P \) on a rigid body undergoing pure rotation can be defined by a vector product as follows. The angular velocity vector \( \omega \) has
magnitude equal to the angular speed of rotation of the body and with direction the same as that of the r-h screw. If \( \mathbf{r} \) is the vector \( \mathbf{OP} \), where the origin \( O \) can be taken to be any point on the axis of rotation, then the velocity \( \mathbf{v} \) of \( P \) due to the rotation is given, in both magnitude and direction, by the vector product

\[
\mathbf{v} = \mathbf{\omega} \times \mathbf{r}.
\]
Lecture 3

Differentiating Vector Functions of a Single Variable

Your experience of differentiation and integration has extended as far as scalar functions of single and multiple variables — functions like $f(x)$ and $f(x, y, t)$.

It should be no great surprise that we often wish to differentiate vector functions. For example, suppose you were driving along a wiggly road with position $\mathbf{r}(t)$ at time $t$. Differentiating $\mathbf{r}(t)$ wrt time should yield your velocity $\mathbf{v}(t)$, and differentiating $\mathbf{v}(t)$ should yield your acceleration. Let’s see how to do this.

3.1 Differentiation of a vector

The derivative of a vector function $\mathbf{a}(p)$ of a single parameter $p$ is

$$
a'(p) = \lim_{\delta p \to 0} \frac{\mathbf{a}(p + \delta p) - \mathbf{a}(p)}{\delta p} .
$$

If we write $\mathbf{a}$ in terms of components relative to a FIXED coordinate system ($\hat{i}, \hat{j}, \hat{k}$ constant)

$$
\mathbf{a}(p) = a_1(p)\hat{i} + a_2(p)\hat{j} + a_3(p)\hat{k}
$$

then

$$
a'(p) = \frac{da_1}{dp}\hat{i} + \frac{da_2}{dp}\hat{j} + \frac{da_3}{dp}\hat{k} .
$$

That is, in order to differentiate a vector function, one simply differentiates each component separately. This means that all the familiar rules of differentiation apply, and they don’t get altered by vector operations like scalar product and vector products.

Thus, for example:

$$
\frac{d}{dp}(\mathbf{a} \times \mathbf{b}) = \frac{d\mathbf{a}}{dp} \times \mathbf{b} + \mathbf{a} \times \frac{d\mathbf{b}}{dp} ,
$$

$$
\frac{d}{dp}(\mathbf{a} \cdot \mathbf{b}) = \frac{d\mathbf{a}}{dp} \cdot \mathbf{b} + \mathbf{a} \cdot \frac{d\mathbf{b}}{dp} .
$$
Note that $\frac{da}{dp}$ has a different direction and a different magnitude from $a$. Likewise, as you might expect, the chain rule still applies. If $a = a(u)$ and $u = u(t)$, say:

\[
\frac{d}{dt} a = \frac{da}{du} \frac{du}{dt}
\]

\section*{Examples}

\begin{itemize}
\item[A] A 3D vector $a$ of constant magnitude is varying over time. What can you say about the direction of $\dot{a}$?
\item[A] Using intuition: if only the direction is changing, then the vector must be tracing out points on the surface of a sphere. We would guess that the derivative $\dot{a}$ is orthogonal to $a$.
\item[A] To prove this write

\[
\frac{d}{dt}(a \cdot a) = a \cdot \frac{da}{dt} + \frac{da}{dt} \cdot a = 2a \cdot \frac{da}{dt}
\]

But $(a \cdot a) = a^2$ which we are told is constant. So

\[
\frac{d}{dt}(a \cdot a) = 0 \quad \Rightarrow \quad 2a \cdot \frac{da}{dt} = 0
\]

and hence $a$ and $\frac{da}{dt}$ must be perpendicular.
\item[A] The position of a vehicle is $r(u)$ where $u$ is the amount of fuel consumed by some time $t$. Write down an expression for the acceleration.
\item[A] The velocity is

\[
v = \frac{dr}{dt} = \frac{dr}{du} \frac{du}{dt}
\]

\[
a = \frac{d}{dt} \frac{dr}{dt} = \frac{d^2r}{du^2} \left( \frac{du}{dt} \right)^2 + \frac{dr}{du} \frac{d^2u}{dt^2}
\]

\end{itemize}

\subsection{Geometrical interpretation of vector derivatives}

Let $r(p)$ be a position vector tracing a space curve as some parameter $p$ varies. The vector $\delta r$ is a secant to the curve, and $\frac{\delta r}{\delta p}$ lies in the same direction. (See Fig. 3.1.) In the limit as $\delta p$ tends to zero $\frac{\delta r}{\delta p} = \frac{dr}{dp}$ becomes a tangent to the space curve. If the magnitude of this vector is 1 (i.e. a unit tangent), then
3.1. DIFFERENTIATION OF A VECTOR

$|\mathbf{dr}| = dp$ so the parameter $p$ is arc-length (metric distance). More generally, however, $p$ will not be arc-length and we will have:

$$\frac{d\mathbf{r}}{dp} = \frac{d\mathbf{r}}{ds} \frac{ds}{dp}$$

So, the direction of the derivative is that of a tangent to the curve, and its magnitude is $|ds/dp|$, the rate of change of arc length w.r.t the parameter. Of course if that parameter $p$ is time, the magnitude $|d\mathbf{r}/dt|$ is the speed.

♣ Example

Q Draw the curve

$$\mathbf{r} = a \cos\left(\frac{s}{\sqrt{a^2 + h^2}}\right) \hat{i} + a \sin\left(\frac{s}{\sqrt{a^2 + h^2}}\right) \hat{j} + \frac{hs}{\sqrt{a^2 + h^2}} \hat{k}$$

where $s$ is arc length and $h, a$ are constants. Show that the tangent $d\mathbf{r}/ds$ to the curve has a constant elevation angle w.r.t the $xy$-plane, and determine its magnitude.

A

$$\frac{d\mathbf{r}}{ds} = -\frac{a}{\sqrt{a^2 + h^2}} \sin() \hat{i} + \frac{a}{\sqrt{a^2 + h^2}} \cos() \hat{j} + \frac{h}{\sqrt{a^2 + h^2}} \hat{k}$$

The projection on the $xy$ plane has magnitude $a/\sqrt{a^2 + h^2}$ and in the $z$ direction $h/\sqrt{a^2 + h^2}$, so the elevation angle is a constant, $\tan^{-1}(h/a)$. We are expecting $d\mathbf{r}/ds = 1$, and indeed

$$\sqrt{a^2 \sin^2() + a^2 \cos^2() + h^2/\sqrt{a^2 + h^2}} = 1.$$ 

3.1.2 Arc length is a special parameter!

It might seem that we can be completely relaxed about saying that any old parameter $p$ is arc length, but this is not the case. Why not? The reason is that arc length is special is that, whatever the parameter $p$,

$$s = \int_{p_0}^{p} \left| \frac{d\mathbf{r}}{dp} \right| dp .$$

Perhaps another way to grasp the significance of this is using Pythagoras’ theorem on a short piece of curve: in the limit as $dx$ etc tend to zero,

$$ds^2 = dx^2 + dy^2 + dz^2 .$$
So if a curve is parameterized in terms of \( p \)

\[
\frac{ds}{dp} = \sqrt{\frac{dx}{dp}^2 + \frac{dy}{dp}^2 + \frac{dz}{dp}^2}.
\]

As an example, suppose in our earlier example we had parameterized our helix as

\[
r = a \cos \hat{i} + a \sin \hat{j} + hp \hat{k}
\]

It would be easy just to say that \( p \) was arclength, but it would not be correct because

\[
\frac{ds}{dp} = \sqrt{\frac{dx}{dp}^2 + \frac{dy}{dp}^2 + \frac{dz}{dp}^2} = \sqrt{a^2 \sin^2 p + a^2 \cos^2 p + h^2} = \sqrt{a^2 + h^2}
\]

If \( p \) really was arclength, \( ds/dp = 1 \). So \( p/\sqrt{a^2 + h^2} \) is arclength, not \( p \).

## 3.2 Integration of a vector function

The integration of a vector function of a single scalar variable can be regarded simply as the reverse of differentiation. In other words

\[
\int_{p_1}^{p_2} \frac{d\mathbf{a}(p)}{dp} dp
\]

For example the integral of the acceleration vector of a point over an interval of time is equal to the change in the velocity vector during the same time interval. However, many other, more interesting and useful, types of integral are possible, especially when the vector is a function of more than one variable. This requires the introduction of the concepts of scalar and vector fields. See later!
3.3 Curves in 3 dimensions

In the examples above, parameter $p$ has been either arc length $s$ or time $t$. It doesn't have to be, but these are the main two of interest. Later we shall look at some important results when differentiating w.r.t. time, but now let use look more closely at 3D curves defined in terms of arc length, $s$.

Take a piece of wire, and bend it into some arbitrary non-planar curve. This is a space curve. We can specify a point on the wire by specifying $\mathbf{r}(s)$ as a function of distance or arc length $s$ along the wire.

3.3.1 The Frénet-Serret relationships

We are now going to introduce a local orthogonal coordinate frame for each point $s$ along the curve, ie one with its origin at $\mathbf{r}(s)$. To specify a coordinate frame we need three mutually perpendicular directions, and these should be intrinsic to the curve, not fixed in an external reference frame. The ideas were first suggested by two French mathematicians, F-J. Frénet and J. A. Serret.

1. **Tangent $\hat{t}$**
   
   There is an obvious choice for the first direction at the point $\mathbf{r}(s)$, namely the unit tangent $\hat{t}$. We already know that
   
   $$\hat{t} = \frac{d\mathbf{r}(s)}{ds}$$

2. **Principal Normal $\hat{n}$**
   
   Recall that earlier we proved that if $\mathbf{a}$ was a vector of constant magnitude that varies in direction over time then $d\mathbf{a}/dt$ was perpendicular to it. Because $\hat{t}$ has constant magnitude but varies over $s$, $d\hat{t}/ds$ must be perpendicular to $\hat{t}$.

   Hence the principal normal $\hat{n}$ is
   
   $$\frac{d\hat{t}}{ds} = \kappa \hat{n} : \text{where } \kappa \geq 0.$$

   $\kappa$ is the curvature, and $\kappa = 0$ for a straight line. The plane containing $\hat{t}$ and $\hat{n}$ is called the osculating plane.

3. **The Binormal $\hat{b}$**
   
   The local coordinate frame is completed by defining the binormal
   
   $$\hat{b}(s) = \hat{t}(s) \times \hat{n}(s).$$
Since \( \hat{b} \cdot \hat{t} = 0 \),
\[
\frac{d\hat{b}}{ds} \cdot \hat{t} + \hat{b} \cdot \frac{d\hat{t}}{ds} = \frac{d\hat{b}}{ds} \cdot \hat{t} + \hat{b} \cdot \kappa \hat{n} = 0
\]
from which
\[
\frac{d\hat{b}}{ds} \cdot \hat{t} = 0.
\]
But this means that \( d\hat{b}/ds \) is along the direction of \( \hat{n} \), or
\[
\frac{d\hat{b}}{ds} = -\tau(s)\hat{n}(s)
\]
where \( \tau \) is the torsion, and the negative sign is a matter of convention.

Differentiating \( \hat{n} \cdot \hat{t} = 0 \) and \( \hat{n} \cdot \hat{b} = 0 \), we find
\[
\frac{d\hat{n}}{ds} = -\kappa(s)\hat{t}(s) + \tau(s)\hat{b}(s).
\]

The Frénet-Serret relationships:
\[
\begin{align*}
\frac{d\hat{t}}{ds} &= \kappa \hat{n} \\
\frac{d\hat{n}}{ds} &= -\kappa(s)\hat{t}(s) + \tau(s)\hat{b}(s) \\
\frac{d\hat{b}}{ds} &= -\tau(s)\hat{n}(s)
\end{align*}
\]

Example

Q Derive \( \kappa(s) \) and \( \tau(s) \) for the helix
\[
r(s) = a \cos \left( \frac{s}{\beta} \right) \hat{i} + a \sin \left( \frac{s}{\beta} \right) \hat{j} + h \left( \frac{s}{\beta} \right) \hat{k}; \quad \beta = \sqrt{a^2 + h^2}
\]
and comment on their values.

A We found the unit tangent earlier as
\[
\hat{t} = \frac{dr}{ds} = \left[ -\frac{a}{\beta} \sin \left( \frac{s}{\beta} \right), \frac{a}{\beta} \cos \left( \frac{s}{\beta} \right), \frac{h}{\beta} \right].
\]
Differentiation gives
\[
\kappa \hat{n} = \frac{d\hat{t}}{ds} = \left[ -\frac{a}{\beta^2} \cos \left( \frac{s}{\beta} \right), -\frac{a}{\beta^2} \sin \left( \frac{s}{\beta} \right), 0 \right]
\]
Curvature is always positive, so
\[ \kappa = \frac{a}{\beta^2} \quad \hat{n} = \begin{bmatrix} -\cos\left(\frac{s}{\beta}\right), & -\sin\left(\frac{s}{\beta}\right), & 0 \end{bmatrix}. \]

So the curvature is constant, and the normal is parallel to the \( xy \)-plane.

Now use
\[ \hat{b} = \hat{t} \times \hat{n} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ -a/\beta s & a/\beta C & h/\beta \\ -C & -S & 0 \end{vmatrix} = \begin{bmatrix} h \beta \sin\left(\frac{s}{\beta}\right), & -h \beta \cos\left(\frac{s}{\beta}\right), & a/\beta \end{bmatrix} \]

and differentiate \( \hat{b} \) to find an expression for the torsion
\[ \frac{d\hat{b}}{ds} = \begin{bmatrix} h \beta^2 \cos\left(\frac{s}{\beta}\right), & h \beta^2 \sin\left(\frac{s}{\beta}\right), & 0 \end{bmatrix} = -\frac{h}{\beta^2} \hat{n} \]

so the torsion is
\[ \tau = \frac{h}{\beta^2} \]

again a constant.

### 3.4 Radial and tangential components in plane polars

In plane polar coordinates, the radius vector of any point \( P \) is given by
\[ r = r \cos \theta \hat{i} + r \sin \theta \hat{j} \]
\[ = r \hat{e}_r \]

where we have introduced the unit radial vector
\[ \hat{e}_r = \cos \theta \hat{i} + \sin \theta \hat{j} . \]

The other “natural” (we’ll see why in a later lecture) unit vector in plane polars is orthogonal to \( \hat{e}_r \) and is
\[ \hat{e}_\theta = -\sin \theta \hat{i} + \cos \theta \hat{j} \]

so that \( \hat{e}_r \cdot \hat{e}_r = \hat{e}_\theta \cdot \hat{e}_\theta = 1 \) and \( \hat{e}_r \cdot \hat{e}_\theta = 0 \).
Now suppose $P$ is moving so that $\mathbf{r}$ is a function of time $t$. Its velocity is

$$\mathbf{\dot{r}} = \frac{d}{dt}(r \hat{e}_r) = \frac{dr}{dt} \hat{e}_r + r \frac{d\hat{e}_r}{dt} = \frac{dr}{dt} \hat{e}_r + r \left( \frac{d\theta}{dt}(-\sin \theta \mathbf{i} + \cos \theta \mathbf{j}) \right) = \frac{dr}{dt} \hat{e}_r + r \frac{d\theta}{dt} \hat{e}_\theta$$

The radial and tangential components of velocity of $P$ are therefore $dr/dt$ and $r d\theta/dt$, respectively.

Differentiating a second time gives the acceleration of $P$

$$\mathbf{\ddot{r}} = \frac{d^2}{dt^2}(r \hat{e}_r) = \frac{d^2r}{dt^2} \hat{e}_r + \frac{dr}{dt} \frac{d\theta}{dt} \hat{e}_\theta + \frac{dr}{dt} \frac{d\theta}{dt} \hat{e}_\theta + r \frac{d^2\theta}{dt^2} \hat{e}_\theta - r \frac{d\theta}{dt} \frac{d\theta}{dt} \hat{e}_r$$

$$= \left[ \frac{d^2r}{dt^2} - r \left( \frac{d\theta}{dt} \right)^2 \right] \hat{e}_r + \left[ \frac{dr}{dt} \frac{d\theta}{dt} + r \frac{d^2\theta}{dt^2} \right] \hat{e}_\theta$$
3.5 Rotating systems

Consider a body which is rotating with constant angular velocity \( \omega \) about some axis passing through the origin. Assume the origin is fixed, and that we are sitting in a fixed coordinate system \( Oxyz \).

If \( \rho \) is a vector of constant magnitude and constant direction in the rotating system, then its representation \( r \) in the fixed system must be a function of \( t \).

\[
r(t) = R(t)\rho
\]

At any instant as observed in the fixed system

\[
\frac{dr}{dt} = \dot{R}\rho + R\dot{\rho}
\]

but the second term is zero since we assumed \( \rho \) to be constant so we have

\[
\frac{dr}{dt} = R\dot{R}^\top r
\]

Note that:

- \( \frac{dr}{dt} \) will have fixed magnitude;
- \( \frac{dr}{dt} \) will always be perpendicular to the axis of rotation;
- \( \frac{dr}{dt} \) will vary in direction within those constraints;
- \( r(t) \) will move in a plane in the fixed system.
Now let’s consider the term $\dot{RR}^\top$. First, note that $RR^T = I$ (the identity), so differentiating both sides yields

$$\dot{RR}^T + R\dot{R}^T = 0$$  
$$\dot{RR}^T = -R\dot{R}^T$$

Thus $\dot{RR}^T$ is anti-symmetric:

$$\dot{RR}^T = \begin{bmatrix} 0 & -z & y \\ z & 0 & -x \\ -y & x & 0 \end{bmatrix}$$

Now you can verify for yourself that application of a matrix of this form to an arbitrary vector has precisely the same effect as the cross product operator, $\omega \times$, where $\omega = [xyz]^\top$. Loh-and-behold, we then have

$$\dot{r} = \omega \times r$$

matching the equation at the end of lecture 2, $\mathbf{v} = \omega \times \mathbf{r}$, as we would hope/expect.

### 3.5.1 Rotation: Part 2

Now suppose $\rho$ is the position vector of a point $P$ which moves in the rotating frame. There will be two contributions to motion with respect to the fixed frame, one due to its motion within the rotating frame, and one due to the rotation itself. So, returning to the equations we derived earlier:

$$r(t) = R(t)\rho(t)$$

and the instantaneous differential with respect to time:

$$\frac{dr}{dt} = \dot{R}\rho + R\dot{\rho} = \dot{RR}^T r + R\dot{\rho}$$

Now $\rho$ is not constant, so its differential is not zero; hence rewriting this last equations we have that

The **instantaneous velocity** of $P$ in the fixed frame is

$$\frac{dr}{dt} = \dot{\rho} + \omega \times r$$

The second term of course, is the contribution from the rotating frame which we saw previously. The first is the linear velocity measured in the rotating frame $\dot{\rho}$, referred to the fixed frame (via the rotation matrix $R$ which aligns the two frames).
3.5.2 Rotation 3: Instantaneous acceleration

Our previous result is a general one relating the time derivatives of any vector in rotating and non-rotating frames. Let us now consider the second differential:

\[ \ddot{\mathbf{r}} = \dot{\omega} \times \mathbf{r} + \omega \times \dot{\mathbf{r}} + \ddot{\mathbf{R}} \dot{\mathbf{\rho}} + \mathbf{R} \dddot{\rho} \]

We shall assume that the angular acceleration is zero, which kills off the first term, and so now, substituting for \( \dot{\mathbf{r}} \) we have

\[ \dot{\mathbf{r}} = \omega \times (\omega \times \mathbf{r} + \mathbf{R} \dot{\mathbf{\rho}}) + \ddot{\mathbf{R}} \dot{\mathbf{\rho}} + \mathbf{R} \dddot{\rho} \]

\[ = \omega \times (\omega \times \mathbf{r}) + \omega \times \mathbf{R} \dot{\mathbf{\rho}} + \mathbf{R} \dddot{\rho} + \mathbf{R} \dddot{\rho} \]

\[ = \omega \times (\omega \times \mathbf{r}) + \omega \times \mathbf{R} \dot{\mathbf{\rho}} + \dot{\mathbf{R}}(\mathbf{R}^T \mathbf{R}) \dot{\mathbf{\rho}} + \mathbf{R} \dddot{\rho} \]

\[ = \omega \times (\omega \times \mathbf{r}) + 2 \omega \times (\mathbf{R} \dot{\mathbf{\rho}}) + \mathbf{R} \dddot{\rho} \]

The instantaneous acceleration is therefore

\[ \ddot{\mathbf{r}} = \mathbf{R} \dddot{\rho} + 2 \omega \times (\mathbf{R} \dot{\mathbf{\rho}}) + \omega \times (\omega \times \mathbf{r}) \]

- The first term is the acceleration of the point \( P \) in the rotating frame measured in the rotating frame, but referred to the fixed frame by the rotation \( \mathbf{R} \)

- The last term is the centripetal acceleration due to the rotation. (Yes! Its magnitude is \( \omega^2 r \) and its direction is that of \( -\mathbf{r} \). Check it out.)
The middle term is an extra term which arises because of the velocity of $P$ in the rotating frame. It is known as the Coriolis acceleration, named after the French engineer who first identified it.

Because of the rotation of the earth, the Coriolis acceleration is of great importance in meteorology and accounts for the occurrence of high pressure anticyclones and low pressure cyclones in the northern hemisphere, in which the Coriolis acceleration is produced by a pressure gradient. It is also a very important component of the acceleration (hence the force exerted) by a rapidly moving robot arm, whose links whirl rapidly about rotary joints.

\[ \cdot \text{Example} \]

\text{Q} Find the instantaneous acceleration of a projectile fired along a line of longitude (with angular velocity of $\gamma$ constant relative to the sphere) if the sphere is rotating with angular velocity $\omega$.

\text{A} Consider a coordinate frame defined by mutually orthogonal unit vectors, $\hat{\ell}$, $\hat{m}$ and $\hat{n}$, as shown in Fig. 3.2. We shall assume, without loss of generality, that the fixed and rotating frames are instantaneously aligned at the moment shown in the diagram, so that $R = I$, the identity, and hence $r = \rho$.

In the rotating frame

\[ \dot{\rho} = \gamma \times \rho \quad \text{and} \quad \ddot{\rho} = \gamma \times \rho = \gamma \times (\gamma \times \rho) \]

So the in the fixed reference frame, because these two frames are instantaneously aligned

\[ \ddot{r} = \gamma \times (\gamma \times \rho) + 2\omega \times (\gamma \times \rho) + \omega \times (\omega \times r). \]

The first term is the centripetal acceleration due to the projectile moving around the sphere — which it does because of the gravitational force. The
last term is the centripetal acceleration resulting from the rotation of the sphere. The middle term is the Coriolis acceleration.

Using Fig. 3.2, at some instant \( t \)

\[
r(t) = \rho(t) = r \cos(\gamma t)\hat{m} + r \sin(\gamma t)\hat{n}
\]

and

\[
\gamma = \gamma \hat{\ell}
\]

Then

\[
\gamma \times (\gamma \times \rho) = (\gamma \cdot \rho)\gamma - \gamma^2 \rho = -\gamma^2 \rho = -\gamma^2 r,
\]

Check the direction — the negative sign means it points \textit{towards} the centre of the sphere, which is as expected.

Likewise the last term can be obtained as

\[
\omega \times (\omega \times r) = -\omega^2 r \sin(\gamma t)\hat{n}
\]

Note that it is perpendicular to the axis of rotation \( \hat{m} \), and because of the minus sign, directed towards the axis)

The Coriolis term is derived as:

\[
2\omega \times \dot{\rho} = 2\omega \times (\gamma \times \rho)
\]

\[
= 2 \begin{bmatrix} 0 \\ \omega \\ 0 \end{bmatrix} \times \left( \begin{bmatrix} \gamma \\ 0 \\ 0 \end{bmatrix} \times \begin{bmatrix} 0 \\ r \cos \gamma t \\ r \sin \gamma t \end{bmatrix} \right)
\]

\[
= 2\omega \gamma r \cos \gamma t \hat{\ell}
\]

Instead of a projectile, now consider a rocket on rails which stretch north from the equator. As the rocket travels north it experiences the Coriolis force (exerted by the rails):

\[
\text{Hence the coriolis force is in the direction opposed to } \hat{\ell} \text{ (i.e. in the opposite direction to the earth’s rotation). In the absence of the rails (or atmosphere) the rocket’s tangential speed (relative to the surface of the earth) is greater than the speed of the surface of the earth underneath it (since the radius of successive lines of latitude decreases) so it would (to an observer on the earth) appear to deflect to the east. The rails provide a coriolis force keeping it on the same meridian.}
\]
Rocket’s velocity in direction of meridian

Tangential velocity of earth’s surface

Tangential component of velocity
(NB instantaneously common to earth’s surface and rocket)

Figure 3.3: Rocket example
Figure 3.4: Coriolis effect giving rise to weather systems
Lecture 4

Line, Surface and Volume Integrals. Curvilinear coordinates.

We started off the course being concerned with individual vectors \( \mathbf{a}, \mathbf{b}, \mathbf{c} \), and so on.

We went on to consider how single vectors vary over time or over some other parameter such as arc length.

In much of the rest of the course, we will be concerned with scalars and vectors which are defined over regions in space — scalar and vector fields.

In this lecture we introduce line, surface and volume integrals, and consider how these are defined in non-Cartesian, curvilinear coordinates.

4.1 Scalar and vector fields

When a scalar function \( u(\mathbf{r}) \) is determined or defined at each position \( \mathbf{r} \) in some region, we say that \( u \) is a scalar field in that region.

Similarly, if a vector function \( \mathbf{v}(\mathbf{r}) \) is defined at each point, then \( \mathbf{v} \) is a vector field in that region. As you will see, in field theory our aim is to derive statements about the bulk properties of scalar and vector fields, rather than to deal with individual scalars or vectors.

Familiar examples of each are shown in figure 4.1.

In Lecture 1 we worked out the force \( \mathbf{F}(\mathbf{r}) \) on a charge \( Q \) arising from a number of charges \( q_i \). The electric field is \( \mathbf{E}/Q \), so

\[
\mathbf{E}(\mathbf{r}) = \sum_{i=1}^{N} K \frac{q_i}{|\mathbf{r} - \mathbf{r}_i|^3} (\mathbf{r} - \mathbf{r}_i) . \quad (K = \frac{1}{4\pi\epsilon\epsilon_0})
\]

For example; you could work out the velocity field, in plane polars, at any point on
Let us first consider how to perform a variety of types of integration in vector and scalar fields.

### 4.2 Line integrals through fields

Line integrals are concerned with measuring the integrated interaction with a field as you move through it on some defined path. Eg, given a map showing the pollution density field in Oxford, you may wish to work out how much pollution you breathe in when cycling from college to the Department via different routes.

First recall the definition of an integral for a scalar function $f(x)$ of a single scalar variable $x$. One assumes a set of $n$ samples $f_i = f(x_i)$ spaced by $\delta x_i$. One forms the limit of the sum of the products $f(x_i)\delta x_i$ as the number of samples tends to infinity

$$\int f(x)dx = \lim_{n \to \infty} \sum_{i=1}^{n} f_i \delta x_i .$$

For a smooth function, it is irrelevant how the function is subdivided.

#### 4.2.1 Vector line integrals

In a vector line integral, the path $L$ along which the integral is to be evaluated is split into a large number of vector segments $\delta r_i$. Each line segment is then
4.2. LINE INTEGRALS THROUGH FIELDS

Figure 4.2: Line integral. In the diagram $F(r)$ is a vector field, but it could be replaced with scalar field $U(r)$.

multiplied by the quantity associated with that point in space, the products are then summed and the limit taken as the lengths of the segments tend to zero. There are three types of integral we have to think about, depending on the nature of the product:

1. Integrand $U(r)$ is a scalar field, hence the integral is a vector.
   \[
   I = \int_L U(r)\,dr \quad \left(= \lim_{\delta r_i \to 0} \sum_i U_i \delta r_i.\right)
   \]

2. Integrand $a(r)$ is a vector field dotted with $dr$ hence the integral is a scalar:
   \[
   I = \int_L a(r) \cdot dr \quad \left(= \lim_{\delta r_i \to 0} \sum_i a_i \cdot \delta r_i.\right)
   \]

3. Integrand $a(r)$ is a vector field crossed with $dr$ hence vector result.
   \[
   I = \int_L a(r) \times dr \quad \left(= \lim_{\delta r_i \to 0} \sum_i a_i \times \delta r_i.\right)
   \]

Note immediately that unlike an integral in a single scalar variable, there are many paths $L$ from start point $r_A$ to end point $r_B$, and the integral will in general depend on the path taken.

Physical examples of line integrals

- The total work done by a force $F$ as it moves a point from $A$ to $B$ along a given path $C$ is given by a line integral of type 2 above. If the force acts
at point \( \mathbf{r} \) and the instantaneous displacement along curve \( C \) is \( d\mathbf{r} \) then the infinitesimal work done is \( dW = \mathbf{F} \cdot d\mathbf{r} \), and so the total work done traversing the path is

\[
W_C = \int_C \mathbf{F} \cdot d\mathbf{r}
\]

- Ampère’s law relating magnetic field \( \mathbf{B} \) to linked current can be written as

\[
\oint_C \mathbf{B} \cdot d\mathbf{r} = \mu_0 I
\]

where \( I \) is the current enclosed by (closed) path \( C \).

- The force on an element of wire carrying current \( I \), placed in a magnetic field of strength \( \mathbf{B} \), is \( d\mathbf{F} = I d\mathbf{r} \times \mathbf{B} \). So if a loop this wire \( C \) is placed in the field then the total force will be and integral of type 3 above:

\[
\mathbf{F} = I \oint_C d\mathbf{r} \times \mathbf{B}
\]

Note that the expressions above are beautifully compact in vector notation, and are all independent of coordinate system. Of course when evaluating them we need to choose a coordinate system: often this is the standard Cartesian coordinate system (as in the worked examples below), but need not be, as we shall see in section 4.6.

**Examples**

**Q1** An example in the \( xy \)-plane. A force \( \mathbf{F} = x^2y \hat{i} + xy^2 \hat{j} \) acts on a body as it moves between \((0, 0)\) and \((1, 1)\).

Determine the work done when the path is

1. along the line \( y = x \).
2. along the curve \( y = x^n \), \( n > 0 \).
3. along the \( x \) axis to the point \((1, 0)\) and then along the line \( x = 1 \).

**A1** This is an example of the “type 2” line integral. In planar Cartesians, \( d\mathbf{r} = \hat{i} dx + \hat{j} dy \). Then the work done is

\[
\int_L \mathbf{F} \cdot d\mathbf{r} = \int_L (x^2y dx + xy^2 dy)
\]

1. For the path \( y = x \) we find that \( dy = dx \). So it is easiest to convert all \( y \) references to \( x \).

\[
\int_{(0,0)}^{(1,1)} (x^2y dx + xy^2 dy) = \int_{x=0}^{x=1} (x^2x dx + xx^2 dx) = \int_{x=0}^{x=1} 2x^3 dx = \left[ x^4 / 2 \right]_{x=0}^{x=1} = 1/2
\]
2. For the path \( y = x^n \) we find that \( dy = nx^{n-1} dx \), so again it is easiest to convert all \( y \) references to \( x \).

\[
\int_{(0,0)}^{(1,1)} (x^2 y \, dx + xy^2 \, dy) = \int_{x=0}^{x=1} (x^{n+2} \, dx + nx^{n-1} \cdot x \cdot x^{2n} \, dx)
\]

\[
= \int_{x=0}^{x=1} (x^{n+2} \, dx + nx^3 \, dx)
\]

\[
= \frac{1}{n+3} + \frac{n}{3n+1}
\]

3. This path is not smooth, so break it into two. Along the first section, \( y = 0 \) and \( dy = 0 \), and on the second \( x = 1 \) and \( dx = 0 \), so

\[
\int_A^B (x^2 y \, dx + xy^2 \, dy) = \int_{x=0}^{x=1} (x^2 \, dx) + \int_{y=0}^{y=1} y^2 \, dy = 0 + \left[ \frac{y^3}{3} \right]_{y=0}^{y=1} = 1/3.
\]

So in general the integral depends on the path taken. Notice that answer (1) is the same as answer (2) when \( n = 1 \), and that answer (3) is the limiting value of answer (2) as \( n \to \infty \).

Q2 Repeat part (2) using the Force \( \mathbf{F} = xy^2 \hat{i} + x^2 y \hat{j} \).
A2 For the path \( y = x^n \) we find that \( dy = nx^{n-1}dx \), so

\[
\int_{(0,0)}^{(1,1)} (y^2dx + yx^2dy) = \int_{x=0}^{x=1} (x^{2n+1}dx + nx^{n-1}x^2x^ndx) = \int_{x=0}^{x=1} (x^{2n+1}dx + nx^{2n+1}dx) = \frac{1}{2n+2} + \frac{n}{2n+2} = \frac{1}{2} \text{ independent of } n
\]

4.3 Line integrals in Conservative fields

In the second example, the line integral has the same value for the whole range of paths. In fact it is wholly independent of path. This is easy to see if we write \( g(x, y) = \frac{x^2y^2}{2} \). Then using the definition of the perfect differential

\[
dg = \frac{\partial g}{\partial x} dx + \frac{\partial g}{\partial y} dy
\]

we find that

\[
\int_A^B (y^2dx + yx^2dy) = \int_A^B dg = g_B - g_A
\]

which depends solely on the value of \( g \) at the start and end points, and not at all on the path used to get from \( A \) to \( B \). Such a vector field is called conservative. One sort of line integral performs the integration around a complete loop and is denoted with a ring. If \( \mathbf{E} \) is a conservative field, determine the value of

\[
\oint \mathbf{E} \cdot d\mathbf{r}.
\]

In electrostatics, if \( \mathbf{E} \) is the electric field then the potential function is

\[
\phi = -\int \mathbf{E} \cdot d\mathbf{r}.
\]

Do you think \( \mathbf{E} \) is conservative?
4.3.1 A note on line integrals defined in terms of arc length

Line integrals are often defined in terms of scalar arc length. They don’t appear to involve vectors (but actually they are another form of type 2 defined earlier). The integrals usually appear as follows

\[ I = \int_L F(x, y, z) \, ds \]

and most often the path \( L \) is along a curve defined parametrically as \( x = x(p), \ y = y(p), \ z = z(p) \) where \( p \) is some parameter. Convert the function to \( F(p) \), writing

\[ I = \int_{p_{\text{start}}}^{p_{\text{end}}} F(p) \frac{ds}{dp} \, dp \]

where

\[ \frac{ds}{dp} = \left[ \left( \frac{dx}{dp} \right)^2 + \left( \frac{dy}{dp} \right)^2 + \left( \frac{dz}{dp} \right)^2 \right]^{1/2}. \]

Note that the parameter \( p \) could be arc-length \( s \) itself, in which case \( ds/dp = 1 \) of course! Another possibility is that the parameter \( p \) is \( x \) — that is we are told \( y = y(x) \) and \( z = z(x) \). Then

\[ I = \int_{x_{\text{start}}}^{x_{\text{end}}} F(x) \left[ 1 + \left( \frac{dy}{dx} \right)^2 + \left( \frac{dz}{dx} \right)^2 \right]^{1/2} \, dx. \]

4.4 Surface integrals

These can be defined by analogy with line integrals. The surface \( S \) over which the integral is to be evaluated is now divided into infinitesimal vector elements of area \( dS \), the direction of the vector \( dS \) representing the direction of the surface normal and its magnitude representing the area of the element.

Again there are three possibilities:

- \( \int_S UdS \) — scalar field \( U \); vector integral.
- \( \int_S a \cdot dS \) — vector field \( a \); scalar integral.
- \( \int_S a \times dS \) — vector field \( a \); vector integral.

(in addition, of course, to the purely scalar form, \( \int_S UdS \)).
Physical example of surface integral

- Physical examples of surface integrals with vectors often involve the idea of flux of a vector field through a surface, \( \int_S \mathbf{a} \cdot d\mathbf{S} \). For example, the mass of fluid crossing a surface \( S \) in time \( dt \) is \( dM = \rho \mathbf{v} \cdot d\mathbf{S} dt \) where \( \rho(r) \) is the fluid density and \( \mathbf{v}(r) \) is the fluid velocity. The total mass flux can be expressed as a surface integral:

\[
\Phi_M = \int_S \rho(r)\mathbf{v}(r) \cdot d\mathbf{S}
\]

Again, though this expression is coordinate free, we evaluate an example below using Cartesians. Note, however, that in some problems, symmetry may lead us to a different more natural coordinate system.

Example

Evaluate \( \int \mathbf{F} \cdot d\mathbf{S} \) over the \( x = 1 \) side of the cube shown in the figure when \( \mathbf{F} = y\hat{i} + z\hat{j} + x\hat{k} \).

\( d\mathbf{S} \) is perpendicular to the surface. Its \( \pm \) direction actually depends on the nature of the problem. More often than not, the surface will enclose a volume, and the surface direction is taken as everywhere emanating from the interior.

Hence for the \( x = 1 \) face of the cube

\[
d\mathbf{S} = dydz\hat{i}
\]

and

\[
\int \mathbf{F} \cdot d\mathbf{S} = \int \int ydydz = \frac{1}{2} y^2|_0^1 z|_0^1 = \frac{1}{2}.
\]

4.5 Volume integrals

The definition of the volume integral is again taken as the limit of a sum of products as the size of the volume element tends to zero. One obvious difference though is that the element of volume is a scalar (how could you define a direction with an infinitesimal volume element?). The possibilities are:
4.6. Changing variables: curvilinear coordinates

Up to now we have been concerned with Cartesian coordinates \( x, y, z \) with coordinate axes \( \hat{i}, \hat{j}, \hat{k} \). When performing a line integral in Cartesian coordinates, you write

\[
\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k} \quad \text{and} \quad d\mathbf{r} = dx\mathbf{i} + dy\mathbf{j} + dz\mathbf{k}
\]

and can be sure that length scales are properly handled because – as we saw in Lecture 3 –

\[
|d\mathbf{r}| = ds = \sqrt{dx^2 + dy^2 + dz^2}.
\]

The reason for using the basis \( \hat{i}, \hat{j}, \hat{k} \) rather than any other orthonormal basis set is that \( \hat{i} \) represents a direction in which \( x \) is increasing while the other two coordinates remain constant (and likewise for \( \hat{j} \) and \( \hat{k} \) with \( y \) and \( z \) respectively), simplifying the representation and resulting mathematics.

Often the symmetry of the problem strongly hints at using another coordinate system:

- likely to be plane, cylindrical, or spherical polars,
- but can be something more exotic

The general name for any different “\( u, v, w \)” coordinate system is a **curvilinear coordinate system**. We will see that the idea hinted at above – of defining a basis set by considering directions in which only one coordinate is (instantaneously) increasing – provides the appropriate generalisation.

We begin by discussing common special cases: cylindrical polars and spherical polars, and conclude with a more general formulation.

### 4.6.1 Cylindrical polar coordinates

As shown in figure 4.4 a point in space \( P \) having cartesian coordinates \( x, y, z \) can be expressed in terms of cylindrical polar coordinates, \( r, \phi, z \) as follows:

\[
\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k} = r \cos \phi \mathbf{i} + r \sin \phi \mathbf{j} + z\mathbf{k}
\]
Note that, by definition, \( \frac{\partial \mathbf{r}}{\partial r} \) represents a direction in which (instantaneously) \( r \) is changing while the other two coordinates stay constant. That is, it is tangent to lines of constant \( \phi \) and \( z \). Likewise for \( \frac{\partial \mathbf{r}}{\partial \phi} \) and \( \frac{\partial \mathbf{r}}{\partial z} \). Thus the vectors:

\[
\begin{align*}
\mathbf{e}_r &= \frac{\partial \mathbf{r}}{\partial r} = \cos \phi \mathbf{i} + \sin \phi \mathbf{j} \\
\mathbf{e}_\phi &= \frac{\partial \mathbf{r}}{\partial \phi} = -r \sin \phi \mathbf{i} + r \cos \phi \mathbf{j} \\
\mathbf{e}_z &= \frac{\partial \mathbf{r}}{\partial z} = \mathbf{k}
\end{align*}
\]

form a basis set in which we may describe infinitesimal vector displacements in the position of \( P, \, d\mathbf{r} \). It is more usual, however, first to normalise the vectors to obtain their corresponding unit vectors, \( \mathbf{\hat{e}}_r, \mathbf{\hat{e}}_\phi, \mathbf{\hat{e}}_z \). Following the usual rules of calculus we may write:

\[
\begin{align*}
d\mathbf{r} &= \frac{\partial \mathbf{r}}{\partial r} dr + \frac{\partial \mathbf{r}}{\partial \phi} d\phi + \frac{\partial \mathbf{r}}{\partial z} dz \\
&= d\mathbf{r}_r + d\phi \mathbf{\hat{e}}_\phi + dz \mathbf{\hat{e}}_z \\
&= d\mathbf{\hat{r}} + r d\phi \mathbf{\hat{e}}_\phi + dz \mathbf{\hat{e}}_z
\end{align*}
\]

Now here is the important thing to note. In cartesian coordinates, a small change

\[\text{Aside on notation: some texts use the notation } \mathbf{\hat{e}}_r, \mathbf{\hat{e}}_\phi, \ldots \text{ to represent the unit vectors that form the local basis set. Though I prefer the notation used here, where the basis vectors are written as } \mathbf{\hat{e}} \text{ with appropriate subscripts (as used in Riley et al), you should be aware of, and comfortable with, either possibility.}\]
in (eg) \(x\) while keeping \(y\) and \(z\) constant would result in a displacement of

\[
ds = |\Delta \mathbf{r}| = \sqrt{\Delta \mathbf{r} \cdot \Delta \mathbf{r}} = \sqrt{\Delta x^2 + 0 + 0} = \Delta x
\]

But in cylindrical polars, a small change in \(\phi\) of \(d\phi\) while keeping \(r\) and \(z\) constant results in a displacement of

\[
ds = |\Delta \mathbf{r}| = \sqrt{r^2(d\phi)^2} = r \, d\phi
\]

Thus the size of the (infinitessimal) displacement is dependent on the value of \(r\). Factors such as this \(r\) are known as scale factors or metric coefficients, and we must be careful to take them into account when, eg, performing line, surface or volume integrals, as you will below. For cylindrical polars the metric coefficients are clearly 1, \(r\) and 1.

**Example: line integral in cylindrical coordinates**

**Q** Evaluate \(\oint_C \mathbf{a} \cdot d\mathbf{l}\), where \(\mathbf{a} = x^3 \hat{j} - y^3 \hat{i} + x^2 y \hat{k}\) and \(C\) is the circle of radius \(r\) in the \(z = 0\) plane, centred on the origin.

**A** Consider figure 4.5. In this case our cylindrical coordinates effectively reduce to plane polars since the path of integration is a circle in the \(z = 0\) plane, but let’s persist with the full set of coordinates anyway; the \(\hat{k}\) component of \(\mathbf{a}\) will play no role (it is normal to the path of integration and therefore cancels as seen below).

On the circle of interest

\[
\mathbf{a} = r^3(-\sin^3 \phi \hat{i} + \cos^3 \phi \hat{j} + \cos^2 \phi \sin \phi \hat{k})
\]

and (since \(dz = dr = 0\) on the path)

\[
dr = r \, d\phi \, \hat{\phi} = r d\phi(-\sin \phi \hat{i} + \cos \phi \hat{j})
\]

so that

\[
\oint_C \mathbf{a} \cdot d\mathbf{r} = \int_0^{2\pi} r^4(\sin^4 \phi + \cos^4 \phi) d\phi = \frac{3\pi}{2} r^4
\]

since

\[
\int_0^{2\pi} \sin^4 \phi d\phi = \int_0^{2\pi} \cos^4 \phi d\phi = \frac{3\pi}{4}
\]
Volume integrals in cylindrical polars

In Cartesian coordinates a volume element is given by (see figure 4.6a):

\[
\text{d}V = \text{d}x\text{d}y\text{d}z
\]

Recall that the volume of a parallelopiped is given by the scalar triple product of the vectors which define it (see section 2.1.2). Thus the formula above can be derived (even though it is “obvious”) as:

\[
\text{d}V = \text{d}x\hat{i} . (\text{d}y \hat{j} \times \text{d}z \hat{k}) = \text{d}x\text{d}y\text{d}z
\]

since the basis set is orthonormal.

In cylindrical polars a volume element is given by (see figure 4.6b):

\[
\text{d}V = \text{d}r\hat{r} . (r\text{d}\phi \hat{\phi} \times \text{d}z \hat{z}) = r\text{d}\phi\text{d}r\text{d}z
\]

Note also that this volume, because it is a scalar triple product, can be written as a determinant:

\[
\text{d}V = \begin{vmatrix}
\hat{r} & \hat{\phi} & \hat{z} \\
\frac{\partial x}{\partial r} & \frac{\partial y}{\partial r} & \frac{\partial z}{\partial r} \\
\frac{\partial x}{\partial \phi} & \frac{\partial y}{\partial \phi} & \frac{\partial z}{\partial \phi} \\
\frac{\partial x}{\partial z} & \frac{\partial y}{\partial z} & \frac{\partial z}{\partial z}
\end{vmatrix} \text{d}r\text{d}\phi\text{d}z
\]

where the equality on the right-hand side follows from the definitions of \(\hat{r} = \frac{\partial \textbf{r}}{\partial r} = \frac{\partial x}{\partial r}\hat{i} + \frac{\partial y}{\partial r}\hat{j} + \frac{\partial z}{\partial r}\hat{k}\), etc. This is the explanation for the “magical” appearance of the determinant in change-of-variables integration that you encountered in your first year maths!
Surface integrals in cylindrical polars

Recall from section 4.4 that for a surface element with normal along \( \hat{i} \) we have:

\[
dS = dydz \hat{i}
\]

More explicitly this comes from finding normal to the plane that is tangent to the surface of constant \( x \) and from finding the area of an infinitesimal area element on the plane. In this case the plane is spanned by the vectors \( \hat{j} \) and \( \hat{k} \) and the area of the element given by (see section 1.3):

\[
dS = \left| dy \hat{j} \times dz \hat{k} \right|
\]

Thus

\[
dS = dy \hat{j} \times dz \hat{k} = \hat{i}dS = dydz \hat{i}
\]

In cylindrical polars, surface area elements (see figure 4.7) are given by:

\[
\begin{align*}
dS &= dr \hat{e}_r \times rd\phi \hat{e}_\phi = rdrd\phi \hat{e}_z \quad \text{(for surfaces of constant } z) \\
dS &= rd\phi \hat{e}_\phi \times dz \hat{e}_z = rd\phi dz \hat{e}_r \quad \text{(for surfaces of constant } r)
\end{align*}
\]

Similarly we can find \( dS \) for surfaces of constant \( \phi \), though since these aren’t as common this is left as a (relatively easy) exercise.
4.6.2 Spherical polars

Much of the development for spherical polars is similar to that for cylindrical polars. As shown in figure 4.6.2 a point in space $P$ having cartesian coordinates $x, y, z$ can be expressed in terms of spherical polar coordinates, $r, \theta, \phi$ as follows:

$$r = x\hat{i} + y\hat{j} + z\hat{k} = r \sin \theta \cos \phi \hat{i} + r \sin \theta \sin \phi \hat{j} + r \cos \theta \hat{k}$$

The basis set in spherical polars is obtained in an analogous fashion: we find unit
vectors which are in the direction of increase of each coordinate:

\[
\begin{align*}
\mathbf{e}_r &= \frac{\partial \mathbf{r}}{\partial r} = \sin \theta \cos \phi \mathbf{i} + \sin \theta \sin \phi \mathbf{j} + \cos \theta \mathbf{k} = \hat{\mathbf{e}}_r \\
\mathbf{e}_\theta &= \frac{\partial \mathbf{r}}{\partial \theta} = r \cos \theta \cos \phi \mathbf{i} + r \cos \theta \sin \phi \mathbf{j} - r \sin \theta \mathbf{k} = r \hat{\mathbf{e}}_\theta \\
\mathbf{e}_\phi &= \frac{\partial \mathbf{r}}{\partial \phi} = -r \sin \theta \sin \phi \mathbf{i} + r \sin \theta \cos \phi \mathbf{j} = r \sin \theta \hat{\mathbf{e}}_\phi
\end{align*}
\]

As with cylindrical polars, it is easily verified that the vectors \( \hat{\mathbf{e}}_r, \hat{\mathbf{e}}_\theta, \hat{\mathbf{e}}_\phi \) form an orthonormal basis.

A small displacement \( d\mathbf{r} \) is given by:

\[
\begin{align*}
d\mathbf{r} &= \frac{\partial \mathbf{r}}{\partial r} dr + \frac{\partial \mathbf{r}}{\partial \theta} d\theta + \frac{\partial \mathbf{r}}{\partial \phi} d\phi \\
&= d\mathbf{r} \hat{\mathbf{e}}_r + d\theta \hat{\mathbf{e}}_\theta + d\phi \hat{\mathbf{e}}_\phi \\
&= d\mathbf{r} \hat{\mathbf{e}}_r + rd\theta \hat{\mathbf{e}}_\theta + r \sin \theta d\phi \hat{\mathbf{e}}_\phi
\end{align*}
\]

Thus the metric coefficients are 1, \( r \), \( r \sin \theta \).

**Volume integrals in spherical polars**

In spherical polars a volume element is given by (see figure 4.8):

\[
dV = d\mathbf{r} \cdot (rd\theta \hat{\mathbf{e}}_\theta \times r \sin \theta d\phi \hat{\mathbf{e}}_\phi) = r^2 \sin \theta drd\theta d\phi
\]

Note again that this volume could be written as a determinant, but this is left as an exercise.

**Surface integrals in spherical polars**

The most (the only?) useful surface elements in spherical polars are those tangent to surfaces of constant \( r \) (see figure 4.9). The surface direction (unnormalised) is given by \( \hat{\mathbf{e}}_\theta \times \hat{\mathbf{e}}_\phi = \hat{\mathbf{e}}_r \) and the area of an infinitesimal surface element is given by

\[
|rd\theta \hat{\mathbf{e}}_\theta \times r \sin \theta d\phi \hat{\mathbf{e}}_\phi| = r^2 \sin \theta d\theta d\phi
\]

Thus a surface element \( d\mathbf{S} \) in spherical polars is given by

\[
d\mathbf{S} = rd\theta \hat{\mathbf{e}}_\theta \times r \sin \theta d\phi \hat{\mathbf{e}}_\phi = r^2 \sin \theta \hat{\mathbf{e}}_r
\]
LECTURE 4. LINE, SURFACE AND VOLUME INTEGRALS. CURVILINEAR COORDINATES.

\[ dV = r^2 \sin \theta \, dr \, d\theta \, d\phi \]

Figure 4.8: Volume element \( dV \) in spherical polar coordinates

\[ \hat{e}_r, \hat{e}_\theta, \hat{e}_\phi \]

\[ x, y, z \]

\[ r \sin \theta d\phi \]

\[ d\phi \]

\[ d\theta \]

\[ \theta \]

\[ \phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

\[ \hat{e}_r \cdot \hat{k} \]

\[ \int_S a \cdot dS \]

\[ a = A^3 \cos^3 \theta \hat{k} \]

\[ dS = A^2 \sin \theta \, d\theta \, d\phi \hat{e}_r \]

\[ \int_S a \cdot dS = \int_{\phi=0}^{2\pi} \int_{\theta=0}^{\pi} A^3 \cos^3 \theta \, A^2 \sin \theta \, [\hat{e}_r \cdot \hat{k}] \, d\theta \, d\phi \]

\[ = A^5 \int_0^{2\pi} d\phi \int_0^{\pi} \cos^3 \theta \sin \theta [\cos \theta] \, d\theta \]

\[ = 2\pi A^5 \frac{1}{5} \left[ -\cos^5 \theta \right]_0^\pi \]

\[ = 4\pi A^5 \frac{1}{5} \]

\[ a \cdot \hat{k} \]

\[ \int_S a \cdot dS = 4\pi A^5 \frac{1}{5} \]

\[ \int_S a \cdot dS = \frac{4\pi A^5}{5} \]

\[ \hat{e}_r \]

\[ \hat{e}_\theta \]

\[ \hat{e}_\phi \]

\[ \theta \]

\[ \phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

\[ \hat{e}_r \cdot \hat{k} \]

\[ \int_S a \cdot dS = \frac{4\pi A^5}{5} \]

\[ \hat{e}_r \]

\[ \hat{e}_\theta \]

\[ \hat{e}_\phi \]

\[ \theta \]

\[ \phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

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\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]

\[ d\theta \]

\[ d\phi \]

\[ r \sin \theta \]
### 4.6.3 General curvilinear coordinates

Cylindrical and spherical polar coordinates are two (useful) examples of general curvilinear coordinates. In general a point $P$ with Cartesian coordinates $x, y, z$ can be expressed in terms of the curvilinear coordinates $u, v, w$ where

$$x = x(u, v, w), \quad y = y(u, v, w), \quad z = z(u, v, w)$$

Thus

$$\mathbf{r} = x(u, v, w)\mathbf{i} + y(u, v, w)\mathbf{j} + z(u, v, w)\mathbf{k}$$

and

$$\frac{\partial \mathbf{r}}{\partial u} = \frac{\partial x}{\partial u}\mathbf{i} + \frac{\partial y}{\partial u}\mathbf{j} + \frac{\partial z}{\partial u}\mathbf{k}$$

and similarly for partials with respect to $v$ and $w$, so

$$d\mathbf{r} = \frac{\partial \mathbf{r}}{\partial u}d\mathbf{u} + \frac{\partial \mathbf{r}}{\partial v}d\mathbf{v} + \frac{\partial \mathbf{r}}{\partial w}d\mathbf{w}$$

We now define the local coordinate system as before by considering the directions in which each coordinate "unilaterally" (and instantaneously) increases:

$$\mathbf{e}_u = \frac{\partial \mathbf{r}}{\partial u} = \left. \frac{\partial \mathbf{r}}{\partial u} \right|_{\hat{e}_u} = h_u \hat{e}_u$$

$$\mathbf{e}_v = \frac{\partial \mathbf{r}}{\partial v} = \left. \frac{\partial \mathbf{r}}{\partial v} \right|_{\hat{e}_v} = h_v \hat{e}_v$$

$$\mathbf{e}_w = \frac{\partial \mathbf{r}}{\partial w} = \left. \frac{\partial \mathbf{r}}{\partial w} \right|_{\hat{e}_w} = h_w \hat{e}_w$$
The metric coefficients are therefore \( h_u = \left| \frac{\partial \mathbf{r}}{\partial u} \right| \), \( h_v = \left| \frac{\partial \mathbf{r}}{\partial v} \right| \) and \( h_w = \left| \frac{\partial \mathbf{r}}{\partial w} \right| \).

A volume element is in general given by

\[
dV = h_u du \hat{e}_u \hat{e}_u \hat{e}_v \times h_v dv \hat{e}_v \times h_w dw \hat{e}_w
\]

and simplifies if the coordinate system is orthonormal (since \( \hat{e}_u \cdot (\hat{e}_v \times \hat{e}_w) = 1 \)) to

\[
dV = h_u h_v h_w du dv dw
\]

A surface element (normal to constant \( w \), say) is in general

\[
dS = h_u du \hat{e}_u \times h_v dv \hat{e}_v
\]

and simplifies if the coordinate system is orthogonal to

\[
dS = h_u h_v du dv
\]

### 4.6.4 Summary

To summarise:

<table>
<thead>
<tr>
<th>General curvilinear coordinates</th>
</tr>
</thead>
<tbody>
<tr>
<td>( x = x(u, v, w) ), ( y = y(u, v, w) ), ( z = z(u, v, w) )</td>
</tr>
<tr>
<td>( \mathbf{r} = x(u, v, w) \hat{i} + y(u, v, w) \hat{j} + z(u, v, w) \hat{k} )</td>
</tr>
<tr>
<td>( h_u = \left</td>
</tr>
<tr>
<td>( \hat{u} = \hat{e}_u = \frac{1}{h_u} \frac{\partial \mathbf{r}}{\partial u} ), ( \hat{v} = \hat{e}_v = \frac{1}{h_v} \frac{\partial \mathbf{r}}{\partial v} ), ( \hat{w} = \hat{e}_w = \frac{1}{h_w} \frac{\partial \mathbf{r}}{\partial w} )</td>
</tr>
<tr>
<td>( d\mathbf{r} = h_u du \hat{u} + h_v dv \hat{v} + h_w dw \hat{w} )</td>
</tr>
<tr>
<td>( dV = h_u h_v h_w du dv dw \hat{u} \cdot (\hat{v} \times \hat{w}) )</td>
</tr>
<tr>
<td>( dS = h_u h_v du dv \hat{u} \times \hat{v} ) (for surface element tangent to constant ( w ))</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Plane polar coordinates</th>
</tr>
</thead>
<tbody>
<tr>
<td>( x = r \cos \theta ), ( y = r \sin \theta )</td>
</tr>
<tr>
<td>( \mathbf{r} = r \cos \theta \hat{i} + r \sin \theta \hat{j} )</td>
</tr>
<tr>
<td>( h_r = 1 ), ( h_\theta = r )</td>
</tr>
<tr>
<td>( \hat{e}<em>r = \cos \theta \hat{i} + \sin \theta \hat{j} ), ( \hat{e}</em>\theta = -\sin \theta \hat{i} + \cos \theta \hat{j} )</td>
</tr>
<tr>
<td>( d\mathbf{r} = dr \hat{e}<em>r + rd\theta \hat{e}</em>\theta )</td>
</tr>
<tr>
<td>( dS = r dr d\theta \hat{k} )</td>
</tr>
</tbody>
</table>
### Cylindrical polar coordinates

\[
\begin{align*}
x &= r \cos \phi, \quad y = r \sin \phi, \quad z = z \\
r &= r \cos \phi \hat{i} + r \sin \phi \hat{j} + z \hat{k} \\
h_r &= 1, \quad h_\phi = r, \quad h_z = 1 \\
\hat{e}_r &= \cos \phi \hat{i} + \sin \phi \hat{j}, \quad \hat{e}_\phi = -\sin \phi \hat{i} + \cos \phi \hat{j}, \quad \hat{e}_z = \hat{k} \\
dr &= dr \hat{e}_r + rd\phi \hat{e}_\phi + dz \hat{e}_z \\
dS &= r \, dr \, d\phi \hat{k} \quad \text{(on the flat ends)} \\
dS &= rd\phi dz \hat{e}_r \quad \text{(on the curved sides)} \\
dV &= r \, dr \, d\phi \, dz
\end{align*}
\]

### Spherical polar coordinates

\[
\begin{align*}
x &= r \sin \theta \cos \phi, \quad y = r \sin \theta \sin \phi, \quad z = r \cos \theta \\
r &= r \sin \theta \cos \phi \hat{i} + r \sin \theta \sin \phi \hat{j} + r \cos \theta \hat{k} \\
h_r &= 1, \quad h_\theta = r, \quad h_\phi = r \sin \theta \\
\hat{e}_r &= \sin \theta \cos \phi \hat{i} + \sin \theta \sin \phi \hat{j} + \cos \theta \hat{k} \\
\hat{e}_\theta &= \cos \theta \cos \phi \hat{i} + \cos \theta \sin \phi \hat{j} + \sin \theta \hat{k} \\
\hat{e}_\phi &= -\sin \phi \hat{i} + \cos \phi \hat{j} \\
dr &= dr \hat{e}_r + r \, d\theta \hat{e}_\theta + r \sin \theta \, d\phi \hat{e}_\phi \\
dS &= r^2 \sin \theta \, dr \, d\theta \, d\phi \hat{e}_r \quad \text{(on a spherical surface)} \\
dV &= r^2 \sin \theta \, dr \, d\theta \, d\phi
\end{align*}
\]
LECTURE 4. LINE, SURFACE AND VOLUME INTEGRALS. CURVILINEAR COORDINATES.
Lecture 5

Vector Operators: Grad, Div and Curl

In the first lecture of the second part of this course we move more to consider properties of fields. We introduce three field operators which reveal interesting collective field properties, viz.

- the gradient of a scalar field,
- the divergence of a vector field, and
- the curl of a vector field.

There are two points to get over about each:

- The mechanics of taking the grad, div or curl, for which you will need to brush up your multivariate calculus.
- The underlying physical meaning — that is, why they are worth bothering about.

In Lecture 6 we will look at combining these vector operators.

5.1 The gradient of a scalar field

Recall the discussion of temperature distribution throughout a room in the overview, where we wondered how a scalar would vary as we moved off in an arbitrary direction. Here we find out how.

If \( U(x, y, z) \) is a scalar field, i.e., a scalar function of position \( r = [x, y, z] \) in 3 dimensions, then its gradient at any point is defined in Cartesian co-ordinates by

\[
\nabla U = \frac{\partial U}{\partial x} \hat{i} + \frac{\partial U}{\partial y} \hat{j} + \frac{\partial U}{\partial z} \hat{k}.
\]

It is usual to define the vector operator which is called “del” or “nabla”

\[
\nabla = \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z}.
\]
Then
\[ \text{grad} U \equiv \nabla U . \]

**Note immediately that \( \nabla U \) is a vector field!**
Without thinking too carefully about it, we can see that the gradient of a scalar field tends to point in the direction of greatest change of the field. Later we will be more precise.

♣ **Worked examples of gradient evaluation**

1. \( U = x^2 \)

\[
\Rightarrow \nabla U = \left( \frac{\partial}{\partial x} \hat{i} + \frac{\partial}{\partial y} \hat{j} + \frac{\partial}{\partial z} \hat{k} \right) x^2 = 2x \hat{i} .
\]

2. \( U = r^2 \)

\[
\begin{align*}
r^2 &= x^2 + y^2 + z^2 \\
\Rightarrow \nabla U &= \left( \frac{\partial}{\partial x} \hat{i} + \frac{\partial}{\partial y} \hat{j} + \frac{\partial}{\partial z} \hat{k} \right) (x^2 + y^2 + z^2) \\
&= 2x \hat{i} + 2y \hat{j} + 2z \hat{k} = 2r .
\end{align*}
\]

3. \( U = \mathbf{c} \cdot \mathbf{r} \), where \( \mathbf{c} \) is constant.

\[
\Rightarrow \nabla U = \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) (c_1x + c_2y + c_3z) = c_1 \hat{i} + c_2 \hat{j} + c_3 \hat{k} = \mathbf{c} .
\]

4. \( U = f(r) \), where \( r = \sqrt{x^2 + y^2 + z^2} \)

\( U \) is a function of \( r \) alone so \( df/dr \) exists. As \( U = f(x, y, z) \) also,

\[
\begin{align*}
\frac{\partial f}{\partial x} &= \frac{df}{dr} \frac{\partial r}{\partial x} & \frac{\partial f}{\partial y} &= \frac{df}{dr} \frac{\partial r}{\partial y} & \frac{\partial f}{\partial z} &= \frac{df}{dr} \frac{\partial r}{\partial z} .
\end{align*}
\]

\[
\Rightarrow \nabla U = \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} + \frac{\partial f}{\partial z} \hat{k} = \frac{df}{dr} \left( \frac{\partial r}{\partial x} \hat{i} + \frac{\partial r}{\partial y} \hat{j} + \frac{\partial r}{\partial z} \hat{k} \right)
\]

But \( r = \sqrt{x^2 + y^2 + z^2} \), so \( \partial r/\partial x = x/r \) and similarly for \( y, z \).

\[
\Rightarrow \nabla U = \frac{df}{dr} \left( \frac{x \hat{i} + y \hat{j} + z \hat{k}}{r} \right) = \frac{df}{dr} \left( \frac{\mathbf{r}}{r} \right) .
\]
5.2 The significance of \( \text{grad} \)

If our current position is \( \mathbf{r} \) in some scalar field \( U \) (Fig. 5.1), and we move an infinitesimal distance \( d\mathbf{r} \), we know that the change in \( U \) is

\[
dU = \frac{\partial U}{\partial x} dx + \frac{\partial U}{\partial y} dy + \frac{\partial U}{\partial z} dz .
\]

But we know that \( d\mathbf{r} = (\hat{i} dx + \hat{j} dy + \hat{k} dz) \) and \( \nabla U = (\hat{i} \partial U/\partial x + \hat{j} \partial U/\partial y + \hat{k} \partial U/\partial z) \), so that the change in \( U \) is also given by the scalar product

\[
dU = \nabla U \cdot d\mathbf{r} .
\]

Now divide both sides by \( ds \)

\[
\frac{dU}{ds} = \nabla U \cdot \frac{d\mathbf{r}}{ds} .
\]

But remember that \( |d\mathbf{r}| = ds \), so \( d\mathbf{r}/ds \) is a unit vector in the direction of \( d\mathbf{r} \).

This result can be paraphrased as:

- \( \text{grad} U \) has the property that the rate of change of \( U \) wrt distance in a particular direction (\( \hat{d} \)) is the projection of \( \text{grad} U \) onto that direction (or the component of \( \text{grad} U \) in that direction).

The quantity \( dU/ds \) is called a directional derivative, but note that in general it has a different value for each direction, and so has no meaning until you specify the direction.

We could also say that
At any point P, \( \nabla U \) points in the direction of greatest change of \( U \) at P, and has magnitude equal to the rate of change of \( U \) wrt distance in that direction.

Another nice property emerges if we think of a surface of constant \( U \) – that is the locus \((x, y, z)\) for

\[
U(x, y, z) = \text{constant}.
\]

If we move a tiny amount within that iso-\( U \) surface, there is no change in \( U \), so \( dU/ds = 0 \). So for any \( dr/ds \) in the surface

\[
\nabla U \cdot \frac{dr}{ds} = 0.
\]

But \( dr/ds \) is a tangent to the surface, so this result shows that

\( \nabla U \) is everywhere NORMAL to a surface of constant \( U \).
5.3 The divergence of a vector field

The divergence computes a scalar quantity from a vector field by differentiation. If \( \mathbf{a}(x, y, z) \) is a vector function of position in 3 dimensions, that is \( \mathbf{a} = a_1 \hat{i} + a_2 \hat{j} + a_3 \hat{k} \), then its divergence at any point is defined in Cartesian co-ordinates by

\[
\text{div} \mathbf{a} = \frac{\partial a_1}{\partial x} + \frac{\partial a_2}{\partial y} + \frac{\partial a_3}{\partial z}
\]

We can write this in a simplified notation using a scalar product with the \( \nabla \) vector differential operator:

\[
\text{div} \mathbf{a} = \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \cdot \mathbf{a} = \nabla \cdot \mathbf{a}
\]

Notice that the divergence of a vector field is a scalar field.

\[\text{Examples of divergence evaluation}\]

<table>
<thead>
<tr>
<th>( \mathbf{a} )</th>
<th>( \text{div} \mathbf{a} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>1) ( x\hat{i} )</td>
<td>1</td>
</tr>
<tr>
<td>2) ( \mathbf{r} (= x\hat{i} + y\hat{j} + z\hat{k}) )</td>
<td>3</td>
</tr>
<tr>
<td>3) ( \mathbf{r}/r^3 )</td>
<td>0</td>
</tr>
<tr>
<td>4) ( \mathbf{r}\mathbf{c} ), for ( \mathbf{c} ) constant ( (\mathbf{r} \cdot \mathbf{c})/r )</td>
<td></td>
</tr>
</tbody>
</table>

We work through example 3).

The \( x \) component of \( \mathbf{r}/r^3 \) is \( x(x^2 + y^2 + z^2)^{-3/2} \), and we need to find \( \partial/\partial x \) of it.

\[
\frac{\partial}{\partial x} x(x^2 + y^2 + z^2)^{-3/2} = \frac{1}{2}(x^2 + y^2 + z^2)^{-5/2}(2x^2 - 3x^4 - 3x^2y^2 - 3x^2z^2) = r^{-3} \left(1 - 3x^2r^{-2}\right).
\]

The terms in \( y \) and \( z \) are similar, so that

\[
\text{div}(\mathbf{r}/r^3) = r^{-3} \left(3 - 3(x^2 + y^2 + z^2)r^{-2}\right) = r^{-3} (3 - 3)
\]

\[
= 0
\]

5.4 The significance of \( \text{div} \)

Consider a typical vector field, water flow, and denote it by \( \mathbf{a}(\mathbf{r}) \). This vector has magnitude equal to the mass of water crossing a unit area perpendicular to the direction of \( \mathbf{a} \) per unit time.

Now take an infinitesimal volume element \( dV \) and figure out the balance of the flow of \( \mathbf{a} \) in and out of \( dV \).
To be specific, consider the volume element \(dV = dx dy dz\) in Cartesian coordinates, and think first about the face of area \(dx dz\) perpendicular to the \(y\) axis and facing outwards in the negative \(y\) direction. (That is, the one with surface area \(dS = -dx dz \hat{j}\).)

The component of the vector \(a\) normal to this face is \(a \cdot \hat{j} = a_y\), and is pointing inwards, and so its contribution to the OUTWARD flux from this surface is

\[
a \cdot dS = -a_y(y) dz dx,
\]

where \(a_y(y)\) means that \(a_y\) is a function of \(y\). (By the way, flux here denotes mass per unit time.)

A similar contribution, but of opposite sign, will arise from the opposite face, but we must remember that we have moved along \(y\) by an amount \(dy\), so that this OUTWARD amount is

\[
a_y(y + dy) dz dx = \left( a_y + \frac{\partial a_y}{\partial y} dy \right) dz dx
\]

The total outward amount from these two faces is

\[
\frac{\partial a_y}{\partial y} dy dz dx = \frac{\partial a_y}{\partial y} dV
\]

Summing the other faces gives a total outward flux of

\[
\left( \frac{\partial a_x}{\partial x} + \frac{\partial a_y}{\partial y} + \frac{\partial a_z}{\partial z} \right) dV = \nabla \cdot a \ dV
\]

So we see that
The divergence of a vector field represents the flux generation per unit volume at each point of the field. (Divergence because it is an efflux not an influx.)

Interestingly we also saw that the total efflux from the infinitesimal volume was equal to the flux integrated over the surface of the volume.

(NB: The above does not constitute a rigorous proof of the assertion because we have not proved that the quantity calculated is independent of the co-ordinate system used, but it will suffice for our purposes.)

### 5.5 The Laplacian: $\text{div}(\text{grad}U)$ of a scalar field

Recall that $\text{grad}U$ of any scalar field $U$ is a vector field. Recall also that we can compute the divergence of any vector field. So we can certainly compute $\text{div}(\text{grad}U)$, even if we don’t know what it means yet.

Here is where the $\nabla$ operator starts to be really handy.

$$
\nabla \cdot (\nabla U) = \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \cdot \left( \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) U \right)
$$

$$
= \left( \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \cdot \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \right) U
$$

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

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

This last expression occurs frequently in engineering science (you will meet it next in solving Laplace’s Equation in partial differential equations). For this reason, the operator $\nabla^2$ is called the “Laplacian”

$$
\nabla^2 U = \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) U
$$

Laplace’s equation itself is

$$
\nabla^2 U = 0
$$
Examples of $\nabla^2 U$ evaluation

<table>
<thead>
<tr>
<th>$U$</th>
<th>$\nabla^2 U$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$1) \quad r^2(= x^2 + y^2 + z^2)$</td>
<td>6</td>
</tr>
<tr>
<td>$2) \quad xy^2 z^3$</td>
<td>$2xz^3 + 6xy^2z$</td>
</tr>
<tr>
<td>$3) \quad 1/r$</td>
<td>0</td>
</tr>
</tbody>
</table>

Let’s prove example (3) (which is particularly significant – can you guess why?).

$$1/r = (x^2 + y^2 + z^2)^{-1/2}$$

$$\frac{\partial}{\partial x} \frac{\partial}{\partial x} (x^2 + y^2 + z^2)^{-1/2} \quad = \quad \frac{\partial}{\partial x} - x. (x^2 + y^2 + z^2)^{-3/2}$$

$$\quad = \quad -(x^2 + y^2 + z^2)^{-3/2} + 3x.x. (x^2 + y^2 + z^2)^{-5/2}$$

$$\quad = \quad (1/r^3)(-1 + 3x^2/r^2)$$

Adding up similar terms for $y$ and $z$

$$\nabla^2 \frac{1}{r} = \frac{1}{r^3} \left( -3 + 3 \frac{(x^2 + y^2 + x^2)}{r^2} \right) = 0$$

5.6 The curl of a vector field

So far we have seen the operator $\nabla$ applied to a scalar field $\nabla U$; and dotted with a vector field $\nabla \cdot a$.

We are now overwhelmed by an irresistible temptation to

- cross it with a vector field $\nabla \times a$

This gives the curl of a vector field

$$\nabla \times a \equiv \text{curl}(a)$$

We can follow the pseudo-determinant recipe for vector products, so that

$$\nabla \times a = \begin{vmatrix}
\hat{i} & \hat{j} & \hat{k} \\
\frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\
a_x & a_y & a_z
\end{vmatrix}$$

(remember it this way)

$$= \left( \frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) \hat{i} + \left( \frac{\partial a_x}{\partial z} - \frac{\partial a_z}{\partial x} \right) \hat{j} + \left( \frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) \hat{k}$$
5.7. THE SIGNIFICANCE OF CURL

Examples of curl evaluation

<table>
<thead>
<tr>
<th>a</th>
<th>( \nabla \times a )</th>
</tr>
</thead>
<tbody>
<tr>
<td>1)</td>
<td>(-y\hat{i} + x\hat{j})</td>
</tr>
<tr>
<td>2)</td>
<td>(x^2y^2\hat{k})</td>
</tr>
</tbody>
</table>

5.7 The significance of curl

Perhaps the first example gives a clue. The field \(a = -y\hat{i} + x\hat{j}\) is sketched in Figure 5.3(a). (It is the field you would calculate as the velocity field of an object rotating with \(\omega = [0, 0, 1]\).) This field has a curl of \(2\hat{k}\), which is in the r-h screw sense out of the page. You can also see that a field like this must give a finite value to the line integral around the complete loop \(\oint_C a \cdot dr\).

In fact curl is closely related to the line integral around a loop.

The circulation of a vector \(a\) round any closed curve \(C\) is defined to be \(\oint_C a \cdot dr\) and the curl of the vector field \(a\) represents the vorticity, or circulation per unit area, of the field.
Our proof uses the small rectangular element \( dx \) by \( dy \) shown in Figure 5.3(b). Consider the circulation round the perimeter of a rectangular element.

The fields in the \( x \) direction at the bottom and top are

\[
a_x(y) \quad \text{and} \quad a_x(y + dy) = a_x(y) + \frac{\partial a_x}{\partial y} dy,
\]

where \( a_x(y) \) denotes \( a_x \) is a function of \( y \), and the fields in the \( y \) direction at the left and right are

\[
a_y(x) \quad \text{and} \quad a_y(x + dx) = a_y(x) + \frac{\partial a_y}{\partial x} dx.
\]

Starting at the bottom and working round in the anticlockwise sense, the four contributions to the circulation \( dC \) are therefore as follows, where the minus signs take account of the path being opposed to the field:

\[
dC = + \left[ a_x(y) \, dx \right] + \left[ a_y(x + dx) \, dy \right] - \left[ a_x(y + dy) \, dx \right] - \left[ a_y(x) \, dy \right]
\]

\[
= + \left[ a_x(y) \, dx \right] + \left[ \left( a_y(x) + \frac{\partial a_y}{\partial x} dx \right) \, dy \right] - \left[ \left( a_x(y) + \frac{\partial a_x}{\partial y} dy \right) \, dx \right] - \left[ a_y(x) \, dy \right]
\]

\[
= \left( \frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) \, dx \, dy
\]

\[
= (\nabla \times \mathbf{a}) \cdot d\mathbf{S}
\]

where \( d\mathbf{S} = dx \, dy \, \mathbf{k} \).

**NB:** Again, this is not a completely rigorous proof as we have not shown that the result is independent of the co-ordinate system used.

### 5.8 Some definitions involving div, curl and grad

- A vector field with zero divergence is said to be **solenoidal**.
- A vector field with zero curl is said to be **irrotational**.
- A scalar field with zero gradient is said to be, er, **constant**.
Lecture 6

Vector Operator Identities

In this lecture we look at more complicated identities involving vector operators. The main thing to appreciate it that the operators behave both as vectors and as differential operators, so that the usual rules of taking the derivative of, say, a product must be observed.

There could be a cottage industry inventing vector identities. HLT contains a lot of them. So why not leave it at that?

First, since grad, div and curl describe key aspects of vectors fields, they arise often in practice, and so the identities can save you a lot of time and hacking of partial derivatives, as we will see when we consider Maxwell’s equation as an example later.

Secondly, they help to identify other practically important vector operators. So, although this material is a bit dry, the relevance of the identities should become clear later in other Engineering courses.

6.1 Identity 1: curl grad \( U = 0 \)

\[
\nabla \times \nabla U = \begin{vmatrix}
\hat{i} & \hat{j} & \hat{k} \\
\partial/\partial x & \partial/\partial y & \partial/\partial z \\
\partial U/\partial x & \partial U/\partial y & \partial U/\partial z \\
\end{vmatrix}
= \hat{i} \left( \frac{\partial^2 U}{\partial y \partial z} - \frac{\partial^2 U}{\partial z \partial y} \right) + \hat{j}() + \hat{k}()
= 0 ,
\]

as \( \partial^2 /\partial y \partial z = \partial^2 /\partial z \partial y \).

Note that the output is a null vector.
6.2 Identity 2: div curl \( \mathbf{a} \) = 0

\[
\nabla \cdot \nabla \times \mathbf{a} = \begin{vmatrix}
\frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\
\frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\
a_x & a_y & a_z
\end{vmatrix}
= \frac{\partial^2 a_z}{\partial x \partial y} - \frac{\partial^2 a_y}{\partial x \partial z} - \frac{\partial^2 a_z}{\partial y \partial x} + \frac{\partial^2 a_x}{\partial y \partial z} + \frac{\partial^2 a_y}{\partial z \partial x} - \frac{\partial^2 a_x}{\partial z \partial y}
= 0
\]

6.3 Identity 3: div and curl of \( \mathbf{Ua} \)

Suppose that \( \mathbf{U}(\mathbf{r}) \) is a scalar field and that \( \mathbf{a}(\mathbf{r}) \) is a vector field and we are interested in the product \( \mathbf{Ua} \). This is a vector field, so we can compute its divergence and curl. For example the density \( \rho(\mathbf{r}) \) of a fluid is a scalar field, and the instantaneous velocity of the fluid \( \mathbf{v}(\mathbf{r}) \) is a vector field, and we are probably interested in mass flow rates for which we will be interested in \( \rho(\mathbf{r})\mathbf{v}(\mathbf{r}) \).

The divergence (a scalar) of the product \( \mathbf{Ua} \) is given by:

\[
\nabla \cdot (\mathbf{Ua}) = \mathbf{U}(\nabla \cdot \mathbf{a}) + (\nabla \mathbf{U}) \cdot \mathbf{a}
= \mathbf{U} \text{div} \mathbf{a} + (\text{grad} \mathbf{U}) \cdot \mathbf{a}
\]

In a similar way, we can take the curl of the vector field \( \mathbf{Ua} \), and the result should be a vector field:

\[
\nabla \times (\mathbf{Ua}) = \mathbf{U} \nabla \times \mathbf{a} + (\nabla \mathbf{U}) \times \mathbf{a}.
\]

6.4 Identity 4: div of \( \mathbf{a} \times \mathbf{b} \)

Life quickly gets trickier when vector or scalar products are involved: For example, it is not that obvious that

\[
\text{div} (\mathbf{a} \times \mathbf{b}) = \text{curl} \mathbf{a} \cdot \mathbf{b} - \mathbf{a} \cdot \text{curl} \mathbf{b}
\]

To show this, use the determinant:

\[
\begin{vmatrix}
\frac{\partial}{\partial x_i} & \frac{\partial}{\partial x_j} & \frac{\partial}{\partial x_k} \\
a_x & a_y & a_z \\
b_x & b_y & b_z
\end{vmatrix} = \frac{\partial}{\partial x}[a_y b_z - a_z b_y] + \frac{\partial}{\partial y}[a_z b_x - a_x b_z] + \frac{\partial}{\partial z}[a_x b_y - a_y b_x]
= \ldots \text{bash out the products} \ldots
= \text{curl} \mathbf{a} \cdot \mathbf{b} - \mathbf{a} \cdot (\text{curl} \mathbf{b})
6.5 Identity 5: \( \text{curl}\left(\mathbf{a} \times \mathbf{b}\right) \)

\[
\text{curl}(\mathbf{a} \times \mathbf{b}) = \begin{vmatrix}
\hat{i} & \hat{j} & \hat{k} \\
\frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\
a_y b_z - a_z b_y & a_z b_x - a_x b_z & a_x b_y - a_y b_x
\end{vmatrix}
\]

so the \( \hat{i} \) component is

\[
\frac{\partial}{\partial y}(a_x b_y - a_y b_x) - \frac{\partial}{\partial z}(a_z b_x - a_x b_z)
\]

which can be written as the sum of four terms:

\[
a_x \left( \frac{\partial b_y}{\partial y} + \frac{\partial b_z}{\partial z} \right) - b_x \left( \frac{\partial a_y}{\partial y} + \frac{\partial a_z}{\partial z} \right) + \left( b_y \frac{\partial}{\partial y} + b_z \frac{\partial}{\partial z} \right) a_x - \left( a_y \frac{\partial}{\partial y} + a_z \frac{\partial}{\partial z} \right) b_x
\]

Adding \( a_x (\partial b_x / \partial x) \) to the first of these, and subtracting it from the last, and doing the same with \( b_x (\partial a_x / \partial x) \) to the other two terms, we find that (you should of course check this):

\[
\nabla \times (\mathbf{a} \times \mathbf{b}) = (\nabla \cdot \mathbf{b})\mathbf{a} - (\nabla \cdot \mathbf{a})\mathbf{b} + [\mathbf{b} \cdot \nabla] \mathbf{a} - [\mathbf{a} \cdot \nabla] \mathbf{b}
\]

where \([\mathbf{a} \cdot \nabla]\) can be regarded as new, and very useful, scalar differential operator.

6.6 Definition of the operator \([\mathbf{a} \cdot \nabla]\)

This is a scalar operator, but it can obviously can be applied to a scalar field, resulting in a scalar field, or to a vector field resulting in a vector field:

\[
[\mathbf{a} \cdot \nabla] \equiv \left[ a_x \frac{\partial}{\partial x} + a_y \frac{\partial}{\partial y} + a_z \frac{\partial}{\partial z} \right].
\]

6.7 Identity 6: \( \text{curl}(\text{curl}\mathbf{a}) \) for you to derive

The following important identity is stated, and left as an exercise:

\[
\text{curl}(\text{curl}\mathbf{a}) = \text{graddiv}\mathbf{a} - \nabla^2 \mathbf{a}
\]

where

\[
\nabla^2 \mathbf{a} = \nabla^2 a_x \hat{i} + \nabla^2 a_y \hat{j} + \nabla^2 a_z \hat{k}
\]
Example of Identity 6: electromagnetic waves

Q: James Clerk Maxwell established a set of four vector equations which are fundamental to working out how electromagnetic waves propagate. The entire telecommunications industry is built on these.

\[
\begin{align*}
\text{div} \mathbf{D} &= \rho \\
\text{div} \mathbf{B} &= 0 \\
\text{curl} \mathbf{E} &= -\frac{\partial}{\partial t} \mathbf{B} \\
\text{curl} \mathbf{H} &= \mathbf{J} + \frac{\partial}{\partial t} \mathbf{D}
\end{align*}
\]

In addition, we can assume the following, which should all be familiar to you:

\[
\mathbf{B} = \mu_r \mu_0 \mathbf{H}, \quad \mathbf{J} = \sigma \mathbf{E}, \quad \mathbf{D} = \varepsilon_r \varepsilon_0 \mathbf{E},
\]

where all the scalars are constants.

Now show that in a material with zero free charge density, \( \rho = 0 \), and with zero conductivity, \( \sigma = 0 \), the electric field \( \mathbf{E} \) must be a solution of the wave equation

\[
\nabla^2 \mathbf{E} = \mu_r \mu_0 \varepsilon_r \varepsilon_0 \left( \frac{\partial^2 \mathbf{E}}{\partial t^2} \right).
\]

A: First, a bit of respect. Imagine you are the first to do this — this is a tingle moment.

\[
\begin{align*}
\text{div} \mathbf{D} &= \text{div} (\varepsilon_r \varepsilon_0 \mathbf{E}) = \varepsilon_r \varepsilon_0 \text{div} \mathbf{E} = \rho = 0 \quad \Rightarrow \text{div} \mathbf{E} = 0. (a) \\
\text{div} \mathbf{B} &= \text{div} (\mu_r \mu_0 \mathbf{H}) = \mu_r \mu_0 \text{div} \mathbf{H} = 0 \quad \Rightarrow \text{div} \mathbf{B} = 0 \quad (b) \\
\text{curl} \mathbf{E} &= -\frac{\partial \mathbf{B}}{\partial t} = -\mu_r \mu_0 (\partial \mathbf{H} / \partial t) \quad (c) \\
\text{curl} \mathbf{H} &= \mathbf{J} + \frac{\partial \mathbf{D}}{\partial t} = 0 + \varepsilon_r \varepsilon_0 (\partial \mathbf{E} / \partial t) \quad (d)
\end{align*}
\]

But we know (or rather you worked out in Identity 6) that \( \text{curl} \text{curl} = \text{grad} \text{div} - \nabla^2 \), and using (c)

\[
\text{curl} \text{curl} \mathbf{E} = \text{grad} \text{div} \mathbf{E} - \nabla^2 \mathbf{E} = \text{curl} (\mu_r \mu_0 (\partial \mathbf{H} / \partial t))
\]

so interchanging the order of partial differentiation, and using (a) \( \text{div} \mathbf{E} = 0 \):

\[
\begin{align*}
-\nabla^2 \mathbf{E} &= -\mu_r \mu_0 \frac{\partial}{\partial t} (\text{curl} \mathbf{H}) \\
&= -\mu_r \mu_0 \frac{\partial}{\partial t} \left( \varepsilon_r \varepsilon_0 \frac{\partial \mathbf{E}}{\partial t} \right) \\
\Rightarrow \nabla^2 \mathbf{E} &= \mu_r \mu_0 \varepsilon_r \varepsilon_0 \frac{\partial^2 \mathbf{E}}{\partial t^2}
\end{align*}
\]
6.8 Grad, div, curl and $\nabla^2$ in curvilinear co-ordinate systems

This equation is actually three equations, one for each component:

$$\nabla^2 E_x = \mu r \mu_0 \varepsilon_0 \varepsilon r \frac{\partial^2 E_x}{\partial t^2}$$

and so on for $E_y$ and $E_z$.

6.8 Grad, div, curl and $\nabla^2$ in curvilinear co-ordinate systems

It is possible to obtain general expressions for grad, div and curl in any orthogonal curvilinear co-ordinate system by making use of the $h$ factors which were introduced in Lecture 4.

We recall that the unit vector in the direction of increasing $u$, with $v$ and $w$ being kept constant, is

$$\hat{u} = \frac{1}{h_u} \frac{\partial \mathbf{r}}{\partial u}$$

where $\mathbf{r}$ is the position vector, and

$$h_u = \left| \frac{\partial \mathbf{r}}{\partial u} \right|$$

is the metric coefficient. Similar expressions apply for the other co-ordinate directions. Then

$$d\mathbf{r} = h_u \hat{u} du + h_v \hat{v} dv + h_w \hat{w} dw .$$

6.9 Grad in curvilinear coordinates

Noting that $U = U(\mathbf{r})$ and $U = U(u, v, w)$, and using the properties of the gradient of a scalar field obtained previously

$$\nabla U \cdot d\mathbf{r} = dU = \frac{\partial U}{\partial u} du + \frac{\partial U}{\partial v} dv + \frac{\partial U}{\partial w} dw$$

It follows that

$$\nabla U \cdot (h_u \hat{u} du + h_v \hat{v} dv + h_w \hat{w} dw) = \frac{\partial U}{\partial u} du + \frac{\partial U}{\partial v} dv + \frac{\partial U}{\partial w} dw$$

The only way this can be satisfied for independent $du$, $dv$, $dw$ is when

$$\nabla U = \frac{1}{h_u} \frac{\partial U}{\partial u} \hat{u} + \frac{1}{h_v} \frac{\partial U}{\partial v} \hat{v} + \frac{1}{h_w} \frac{\partial U}{\partial w} \hat{w}$$
6.10 Divergence in curvilinear coordinates

Expressions can be obtained for the divergence of a vector field in orthogonal curvilinear co-ordinates by making use of the flux property.

We consider an element of volume $dV$. If the curvilinear coordinates are orthogonal then the little volume is a cuboid (to first order in small quantities) and

$$dV = h_u \ h_v \ h_w \ \ du \ dv \ dw$$

However, it is not quite a cuboid: the area of two opposite faces will differ as the scale parameters are functions of $u$, $v$ and $w$ in general.

![The scale params are functions of $u,v,w$](image)

Figure 6.1: Elemental volume for calculating divergence in orthogonal curvilinear coordinates

So the net efflux from the two faces in the $\hat{v}$ direction shown in Figure 6.1 is

$$= \left[ a_v + \frac{\partial a_v}{\partial v} \ dv \right] \left[ h_u + \frac{\partial h_u}{\partial v} \ dv \right] \left[ h_w + \frac{\partial h_w}{\partial v} \ dv \right] \ dudw - a_v h_u h_w dudw$$

$$= \frac{\partial(a_v h_u h_w)}{\partial v} dudvdw$$

which is easily shown by multiplying the first line out and dropping second order terms (i.e. $(dv)^2$).

By definition $\text{div}$ is the net efflux per unit volume, so summing up the other faces:

$$\text{div} \ a \ dV = \left( \frac{\partial(a_u h_v h_w)}{\partial u} + \frac{\partial(a_v h_u h_w)}{\partial v} + \frac{\partial(a_w h_u h_v)}{\partial w} \right) \ dudvdw$$

$$\Rightarrow \text{div} \ h_u h_v h_w \ dudvdw = \left( \frac{\partial(a_u h_v h_w)}{\partial u} + \frac{\partial(a_v h_u h_w)}{\partial v} + \frac{\partial(a_w h_u h_v)}{\partial w} \right) \ dudvdw$$
6.11. Curl in Curvilinear Coordinates

So, finally,

\[
\text{div} \mathbf{a} = \frac{1}{h_u h_v h_w} \left( \frac{\partial (a_u h_v h_w)}{\partial u} + \frac{\partial (a_v h_u h_w)}{\partial v} + \frac{\partial (a_w h_u h_v)}{\partial w} \right)
\]

6.11 Curl in Curvilinear Coordinates

Recall from Lecture 5 that we computed the \( z \) component of curl as the circulation per unit area from

\[
dC = \left( \frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) \, dx \, dy
\]

By analogy with our derivation of divergence, you will realize that for an orthogonal curvilinear coordinate system we can write the area as \( h_u h_v \, du \, dv \). But the opposite sides are no longer quite of the same length. The lower of the pair in Figure 6.2 is length \( h_u(v) \, du \), but the upper is of length \( h_u(v + dv) \, du \)

![Figure 6.2: Elemental loop for calculating curl in orthogonal curvilinear coordinates](image)

Summing this pair gives a contribution to the circulation

\[
a_u(v) h_u(v) \, du - a_u(v + dv) h_u(v + dv) \, du = -\frac{\partial (h_u a_u)}{\partial v} \, dv \, du
\]

and together with the other pair:

\[
dC = \left( -\frac{\partial (h_u a_u)}{\partial v} + \frac{\partial (h_v a_v)}{\partial u} \right) \, du \, dv
\]
So the circulation per unit area is

\[
\frac{dC}{h_u h_v dudv} = \frac{1}{h_u h_v} \left( \frac{\partial (h_v a_v)}{\partial u} - \frac{\partial (h_u a_u)}{\partial v} \right)
\]

and hence curl is

\[
\text{curl}(u, v, w) = \frac{1}{h_v h_w} \left( \frac{\partial (h_w a_w)}{\partial v} - \frac{\partial (h_v a_v)}{\partial w} \right) \hat{u} + \frac{1}{h_w h_u} \left( \frac{\partial (h_u a_u)}{\partial w} - \frac{\partial (h_w a_w)}{\partial u} \right) \hat{v} + \frac{1}{h_u h_v} \left( \frac{\partial (h_v a_v)}{\partial u} - \frac{\partial (h_u a_u)}{\partial v} \right) \hat{w}
\]

You should check that this can be written as

\[
\text{Curl in curvilinear coords:}
\]

\[
\text{curl}(u, v, w) = \frac{1}{h_u h_v h_w} \left| \begin{array}{ccc}
h_u \hat{u} & h_v \hat{v} & h_w \hat{w} \\
\frac{\partial}{\partial u} & \frac{\partial}{\partial v} & \frac{\partial}{\partial w} \\
h_u a_u & h_v a_v & h_w a_w
\end{array} \right|
\]

### 6.12 The Laplacian in curvilinear coordinates

Substitution of the components of \(\text{grad} U\) into the expression for \(\text{div} a\) immediately (!*?) gives the following expression for the Laplacian in general orthogonal coordinates:

\[
\nabla^2 U = \frac{1}{h_u h_v h_w} \left[ \frac{\partial}{\partial u} \left( \frac{h_v h_w}{h_u} \frac{\partial U}{\partial u} \right) + \frac{\partial}{\partial v} \left( \frac{h_w h_u}{h_v} \frac{\partial U}{\partial v} \right) + \frac{\partial}{\partial w} \left( \frac{h_u h_v}{h_w} \frac{\partial U}{\partial w} \right) \right].
\]

### 6.13 Grad Div, Curl, \(\nabla^2\) in cylindrical polars

Here \((u, v, w) \rightarrow (r, \phi, z)\). The position vector is \(r = r \cos \phi \hat{i} + r \sin \phi \hat{j} + z \hat{k}\), and \(h_r = |\partial r/\partial r|\), etc.

\[
\Rightarrow h_r = \sqrt{(\cos^2 \phi + \sin^2 \phi)} = 1,
\]

\[
h_\phi = \sqrt{(r^2 \sin^2 \phi + r^2 \cos^2 \phi)} = r,
\]

\[
h_z = 1
\]
6.14. GRAD DIV, CURL, $\nabla^2$ IN SPHERICAL POLARS

$\Rightarrow \text{grad} U = \frac{\partial U}{\partial r} \hat{e}_r + \frac{1}{r} \frac{\partial U}{\partial \phi} \hat{e}_\phi + \frac{1}{r} \frac{\partial U}{\partial z} \hat{k}$

$\text{div} a = \frac{1}{r} \left( \frac{\partial (ra_r)}{\partial r} + \frac{\partial a_\phi}{\partial \phi} \right) + \frac{\partial a_z}{\partial z}$

$\text{curl} a = \left( \frac{1}{r} \frac{\partial a_z}{\partial \phi} - \frac{\partial a_\phi}{\partial z} \right) \hat{e}_r + \left( \frac{\partial a_r}{\partial z} - \frac{\partial a_z}{\partial r} \right) \hat{e}_\phi + \frac{1}{r} \left( \frac{\partial (ra_\phi)}{\partial r} - \frac{\partial a_r}{\partial \phi} \right) \hat{k}$

$\nabla^2 U = \text{Tutorial Exercise}$

6.14 Grad Div, Curl, $\nabla^2$ in spherical polars

Here $(u, v, w) \rightarrow (r, \theta, \phi)$. The position vector is $\mathbf{r} = r \sin \theta \cos \phi \hat{i} + r \sin \theta \sin \phi \hat{j} + r \cos \theta \hat{k}$.

$\Rightarrow h_r = \sqrt{\sin^2 \theta (\cos^2 \phi + \sin^2 \phi) + \cos^2 \theta} = 1$

$h_\theta = \sqrt{(r^2 \cos^2 \theta (\cos^2 \phi + \sin^2 \phi) + r^2 \sin^2 \theta)} = r$

$h_\phi = \sqrt{(r^2 \sin^2 \theta (\sin^2 \phi + \cos^2 \phi)} = r \sin \theta$

$\Rightarrow \text{grad} U = \frac{\partial U}{\partial r} \hat{e}_r + \frac{1}{r} \frac{\partial U}{\partial \theta} \hat{e}_\theta + \frac{1}{r \sin \theta} \frac{\partial U}{\partial \phi} \hat{e}_\phi$

$\text{div} a = \frac{1}{r^2} \frac{\partial (r^2 a_r)}{\partial r} + \frac{1}{r \sin \theta} \frac{\partial (a_\theta \sin \theta)}{\partial \theta} + \frac{1}{r \sin \theta} \frac{\partial a_\phi}{\partial \phi}$

$\text{curl} a = \frac{\hat{e}_r}{r \sin \theta} \left( \frac{\partial}{\partial \theta} (a_\phi \sin \theta) - \frac{\partial}{\partial \phi} (a_\theta) \right) + \frac{\hat{e}_\theta}{r \sin \theta} \left( \frac{\partial}{\partial \phi} (a_r) - \frac{\partial}{\partial r} (a_\phi r \sin \theta) \right) + \frac{\hat{e}_\phi}{r} \left( \frac{\partial}{\partial r} (a_\theta r) - \frac{\partial}{\partial \theta} (a_r) \right)$

$\nabla^2 U = \text{Tutorial Exercise}$

♣ Examples

Q1 Find curl $\mathbf{a}$ in (i) Cartesians and (ii) Spherical polars when $\mathbf{a} = x(\hat{i} + y\hat{j} + z\hat{k})$.

A1 (i) In Cartesians

$$\text{curl} \mathbf{a} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 & xy & xz \end{vmatrix} = -z\hat{j} + y\hat{k}.$$
(ii) In spherical polars, \( x = r \sin \theta \cos \phi \) and \( r = (x \hat{i} + y \hat{j} + z \hat{k}) \). So

\[
\mathbf{a} = r^2 \sin \theta \cos \phi \hat{e}_r
\]

\[
\Rightarrow a_r = r^2 \sin \theta \cos \phi; \quad a_\theta = 0; \quad a_\phi = 0.
\]

Hence as

\[
curl \mathbf{a} = \frac{\hat{e}_r}{r \sin \theta} \left( \frac{\partial}{\partial \theta} (a_\phi \sin \theta) - \frac{\partial}{\partial \phi} (a_r) \right) + \frac{\hat{e}_\theta}{r} \left( \frac{\partial}{\partial \phi} (r^2 \sin \theta \cos \phi) \right) + \frac{\hat{e}_\phi}{r} \left( \frac{\partial}{\partial r} (a_\theta r \sin \theta) - \frac{\partial}{\partial \theta} (a_r) \right)
\]

\[
curl \mathbf{a} = \frac{\hat{e}_\theta}{r \sin \theta} (-r^2 \sin \theta \sin \phi) + \frac{\hat{e}_\phi}{r} (-r^2 \cos \theta \cos \phi)
\]

\[
= \hat{e}_\theta (-r \sin \phi) + \hat{e}_\phi (-r \cos \theta \cos \phi)
\]

Checking: these two results should be the same, but to check we need expressions for \( \hat{e}_\theta, \hat{e}_\phi \) in terms of \( \hat{i} \) etc.

Remember that we can work out the unit vectors \( \hat{e}_r \) and so on in terms of \( \hat{i} \) etc using

\[
\hat{e}_r = \frac{1}{h_1} \frac{\partial r}{\partial r} \hat{i}; \quad \hat{e}_\theta = \frac{1}{h_2} \frac{\partial r}{\partial \theta} \hat{j}; \quad \hat{e}_\phi = \frac{1}{h_3} \frac{\partial r}{\partial \phi} \hat{k}
\]

\( \mathbf{r} = x \hat{i} + y \hat{j} + z \hat{k} \).

Grinding through we find

\[
\begin{bmatrix}
\hat{e}_r \\
\hat{e}_\theta \\
\hat{e}_\phi
\end{bmatrix} = \begin{bmatrix}
\sin \theta \cos \phi & \sin \theta \sin \phi & \cos \theta \\
\cos \theta \cos \phi & \cos \theta \sin \phi & -\sin \theta \\
-\sin \phi & \cos \phi & 0
\end{bmatrix} \begin{bmatrix}
\hat{i} \\
\hat{j} \\
\hat{k}
\end{bmatrix} = [R] \begin{bmatrix}
\hat{i} \\
\hat{j} \\
\hat{k}
\end{bmatrix}
\]

Don’t be shocked to see a rotation matrix \([R]\): we are after all rotating one right-handed orthogonal coord system into another.

So the result in spherical polars is

\[
curl \mathbf{a} = \left( \cos \theta \cos \phi \hat{i} + \cos \theta \sin \phi \hat{j} - \sin \theta \hat{k} \right) (-r \sin \phi) + \left( -\sin \phi \hat{i} + \cos \phi \hat{j} \right) (-r \cos \theta \cos \phi)
\]

\[
= -r \cos \theta \hat{j} + r \sin \theta \sin \phi \hat{k}
\]

which is exactly the result in Cartesians.

**Q2** Find the divergence of the vector field \( \mathbf{a} = r \mathbf{c} \) where \( \mathbf{c} \) is a constant vector

(i) using Cartesian coordinates and (ii) using Spherical Polar coordinates.
A2 (i) Using Cartesian coords:

\[ \text{div}\mathbf{a} = \frac{\partial}{\partial x}(x^2 + y^2 + z^2)^{1/2}c_x + \ldots \]
\[ = x.(x^2 + y^2 + z^2)^{-1/2}c_x + \ldots \]
\[ = \frac{1}{r}\mathbf{r} \cdot \mathbf{c} \]

(ii) Using Spherical polars

\[ \mathbf{a} = a_r\hat{\mathbf{e}}_r + a_\theta\hat{\mathbf{e}}_\theta + a_\phi\hat{\mathbf{e}}_\phi \]

and our first task is to find \( a_r \) and so on. We can’t do this by inspection, and finding their values requires more work than you might think! Recall

\[
\begin{bmatrix}
\hat{\mathbf{e}}_r \\
\hat{\mathbf{e}}_\theta \\
\hat{\mathbf{e}}_\phi
\end{bmatrix} =
\begin{bmatrix}
\sin \theta \cos \phi & \sin \theta \sin \phi & \cos \theta \\
\cos \theta \cos \phi & \cos \theta \sin \phi & -\sin \theta \\
-\sin \phi & \cos \phi & 0
\end{bmatrix}
\begin{bmatrix}
\hat{i} \\
\hat{j} \\
\hat{k}
\end{bmatrix} = [R]
\begin{bmatrix}
\hat{i} \\
\hat{j} \\
\hat{k}
\end{bmatrix}
\]

Now the point is the same point in space whatever the coordinate system, so

\[ a_r\hat{\mathbf{e}}_r + a_\theta\hat{\mathbf{e}}_\theta + a_\phi\hat{\mathbf{e}}_\phi = a_x\hat{i} + a_y\hat{j} + a_z\hat{k} \]

and using the inner product

\[
\begin{bmatrix}
\begin{bmatrix} a_r \\ a_\theta \\ a_\phi \end{bmatrix}^T
\end{bmatrix}
\begin{bmatrix}
\begin{bmatrix} \hat{i} \\ \hat{j} \\ \hat{k} \end{bmatrix}
\end{bmatrix} =
\begin{bmatrix}
\begin{bmatrix} a_x \\ a_y \\ a_z \end{bmatrix}^T
\end{bmatrix}
\begin{bmatrix}
\begin{bmatrix} \hat{i} \\ \hat{j} \\ \hat{k} \end{bmatrix}
\end{bmatrix}
\]

\[
\Rightarrow
\begin{bmatrix}
\begin{bmatrix} a_r \\ a_\theta \\ a_\phi \end{bmatrix}^T
\end{bmatrix}
[R] =
\begin{bmatrix}
\begin{bmatrix} a_x \\ a_y \\ a_z \end{bmatrix}^T
\end{bmatrix}
\]

\[
\Rightarrow
\begin{bmatrix}
\begin{bmatrix} a_r \\ a_\theta \\ a_\phi \end{bmatrix}^T
\end{bmatrix} =
\begin{bmatrix}
\begin{bmatrix} a_x \\ a_y \\ a_z \end{bmatrix}^T
\end{bmatrix}
[R]^T
\]

\[
\Rightarrow
\begin{bmatrix}
\begin{bmatrix} a_r \\ a_\theta \\ a_\phi \end{bmatrix}
\end{bmatrix} = [R]
\begin{bmatrix}
\begin{bmatrix} a_x \\ a_y \\ a_z \end{bmatrix}
\end{bmatrix}
\]
For our particular problem, \( a_x = r c_x \), etc, where \( c_x \) is a constant, so now we can write down

\[
\begin{align*}
  a_r &= r (\sin \theta \cos \phi c_x + \sin \theta \sin \phi c_y + \cos \theta c_z) \\
  a_\theta &= r (\cos \theta \cos \phi c_x + \cos \theta \sin \phi c_y - \sin \theta c_z) \\
  a_\phi &= r (-\sin \phi c_x + \cos \phi c_y)
\end{align*}
\]

Now all we need to do is to bash out

\[
\text{div} \mathbf{a} = \frac{1}{r^2} \frac{\partial}{\partial r} \left( r^2 a_r \right) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} \left( a_\theta \sin \theta \right) + \frac{1}{r \sin \theta} \frac{\partial a_\phi}{\partial \phi}
\]

In glorious detail this is

\[
\text{div} \mathbf{a} = 3 \left( \sin \theta \cos \phi c_x + \sin \theta \sin \phi c_y + \cos \theta c_z \right) + \\
\frac{1}{\sin \theta} \left( \cos^2 \theta - \sin^2 \theta \right) \left( \cos \phi c_x + \sin \phi c_y \right) - 2 \sin \theta \cos \theta c_z \right) + \\
\frac{1}{\sin \theta} \left( -\cos \phi c_x - \sin \phi c_y \right)
\]

A bit more bashing and you’ll find

\[
\text{div} \mathbf{a} = \sin \theta \cos \phi c_x + \sin \theta \sin \phi c_y + \cos \theta c_z = \hat{e}_r \cdot c
\]

This is EXACTLY what you worked out before of course.

---

**Take home messages from these examples:**

- Just as physical vectors are independent of their coordinate systems, so are differential operators.
- Don’t forget about the vector geometry you did in the 1st year. Rotation matrices are useful!
- Spherical polars were NOT a good coordinate system in which to think about this problem. Let the symmetry guide you.

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Lecture 7

Gauss’ and Stokes’ Theorems

This section finally begins to deliver on why we introduced div grad and curl. Two theorems, both of them over two hundred years old, are explained:

- **Gauss’ Theorem** enables an integral taken over a volume to be replaced by one taken over the surface bounding that volume, and vice versa. Why would we want to do that? Computational efficiency and/or numerical accuracy!

- **Stokes’ Law** enables an integral taken around a closed curve to be replaced by one taken over any surface bounded by that curve.

### 7.1 Gauss’ Theorem

Suppose that \( \mathbf{a}(\mathbf{r}) \) is a vector field and we want to compute the total flux of the field across the surface \( S \) that bounds a volume \( V \). That is, we are interested in calculating:

\[
\int_S \mathbf{a} \cdot d\mathbf{S}
\]

Figure 7.1: The surface element \( d\mathbf{S} \) must stick out of the surface.
where recall that $dS$ is normal to the locally planar surface element and must everywhere point out of the volume as shown in Figure 7.1. Gauss’ Theorem tells us that we can do this by considering the total flux generated inside the volume $V$:

\[
\int_S \mathbf{a} \cdot dS = \int_V \text{div} \mathbf{a} \, dV
\]

obtained by integrating the divergence over the entire volume.

### 7.2 Informal proof

An non-rigorous proof can be realized by recalling that we defined div by considering the efflux $dE$ from the surfaces of an infinitesimal volume element

\[
dE = \mathbf{a} \cdot dS
\]

and defining it as

\[
\text{div} \mathbf{a} \, dV = dE = \mathbf{a} \cdot dS.
\]

If we sum over the volume elements, this results in a sum over the surface elements. But if two elemental surface touch, their $dS$ vectors are in opposing direction and cancel as shown in Figure 7.2. Thus the sum over surface elements gives the overall bounding surface.

Figure 7.2: When two elements touch, the $dS$ vectors at the common surface cancel out. One can imagine building the entire volume up from the infinitesimal units.
Example of Gauss’ Theorem

This is a typical example, in which the surface integral is rather tedious, whereas the volume integral is straightforward.

Q Derive $\int_S \mathbf{a} \cdot d\mathbf{S}$ where $\mathbf{a} = z^3 \mathbf{k}$ and $S$ is the surface of a sphere of radius $R$ centred on the origin:

1. directly;
2. by applying Gauss’ Theorem

\[ \Rightarrow \int_S \mathbf{a} \cdot d\mathbf{S} = \int_{\phi=0}^{2\pi} \int_{\theta=0}^{\pi} R^3 \cos^3 \theta \hat{\mathbf{k}} \cdot R^2 \sin \theta d\theta d\phi \hat{\mathbf{r}} \cdot \hat{\mathbf{k}} \]

\[ = \int_{\phi=0}^{2\pi} \int_{\theta=0}^{\pi} R^3 \cos^3 \theta \cdot R^2 \sin \theta d\theta d\phi \cdot \cos \theta \]

\[ = 2\pi R^5 \int_{\theta=0}^{\pi} \cos^4 \theta \sin \theta d\theta \]

\[ = \frac{2\pi R^5}{5} \left[ - \cos^5 \theta \right]_0^\pi = \frac{4\pi R^5}{5} \]

(2) To apply Gauss’ Theorem, we need to figure out $\text{div} \mathbf{a}$ and decide how to compute the volume integral. The first is easy:

\[ \text{div} \mathbf{a} = 3z^2 \]
For the second, because $\text{div } \mathbf{a}$ involves just $z$, we can divide the sphere into discs of constant $z$ and thickness $dz$, as shown in Fig. 7.3. Then

$$dV = \pi(R^2 - z^2)\,dz$$

and

$$\int_V \text{div } \mathbf{a}\,dV = 3\pi \int_{-R}^{R} z^2(R^2 - z^2)\,dz$$

$$= 3\pi \left[ \frac{R^2z^3}{3} - \frac{z^5}{5} \right]_{-R}^{R}$$

$$= \frac{4\pi R^5}{5}$$

### 7.3 Surface versus volume integrals

At first sight, it might seem that with a computer performing surface integrals might be better than a volume integral, perhaps because there are, somehow, “fewer elements”. However, this is not the case. Imagine doing a surface integral over a wrinkly surface, say that of the moon. All the elements involved in the integration are “difficult” and must be modelled correctly. With a volume integral, most of the elements are not at the surface, and so the bulk of the integral is done without accurate modelling. The computation is easier, faster, and better conditioned numerically.

### 7.4 Extension to Gauss’ Theorem

Suppose the vector field $\mathbf{a}(\mathbf{r})$ is of the form $\mathbf{a} = U(\mathbf{r})\mathbf{c}$, where $U(\mathbf{r})$ is scalar field and $\mathbf{c}$ is a constant vector. Then, as we showed in the previous lecture,

$$\text{div } \mathbf{a} = \text{grad}U \cdot \mathbf{c} + U \text{div } \mathbf{c}$$

$$= \text{grad}U \cdot \mathbf{c}$$

since $\text{div } \mathbf{c} = 0$ because $\mathbf{c}$ is constant.

Gauss’ Theorem becomes

$$\int_S U\mathbf{c} \cdot d\mathbf{S} = \int_V \text{grad } U \cdot \mathbf{c}\,dV$$

or, alternatively, taking the constant $\mathbf{c}$ out of the integrals

$$\mathbf{c} \cdot \left( \int_S U\,d\mathbf{S} \right) = \mathbf{c} \cdot \left( \int_V \text{grad } U\,dV \right)$$
This is still a scalar equation but we now note that the vector $c$ is arbitrary so that the result must be true for any vector $c$. This can be true only if the vector equation

$$\int_S UdS = \int_V \nabla UdV$$

is satisfied. If you think this is fishy, just write $c = \hat{i}$, then $c = \hat{j}$, and $c = \hat{k}$ in turn, and you must obtain the three components of $\int_S UdS$ in turn.

Further “extensions” can be obtained of course. For example one might be able to write the vector field of interest as

$$\mathbf{a}(r) = \mathbf{b}(r) \times c$$

where $c$ is a constant vector.

Example of extension to Gauss’ Theorem

**Q** $U = x^2 + y^2 + z^2$ is a scalar field, and volume $V$ is the cylinder $x^2 + y^2 \leq a^2$, $0 \leq z \leq h$. Compute the surface integral

$$\int_S UdS$$

over the surface of the cylinder.

**A** It is immediately clear from symmetry that there is no contribution from the curved surface of the cylinder since for every vector surface element there exists an equal and opposite element with the same value of $U$. We therefore need consider only the top and bottom faces.

*Top face:*

$$U = x^2 + y^2 + z^2 = r^2 + h^2 \quad \text{and} \quad dS = rdrd\phi \hat{k}$$

so

$$\int UdS = \int_{r=0}^{r=a} (h^2 + r^2)2\pi rdr \int_{\phi=0}^{2\pi} d\phi \hat{k} = \hat{k} \pi \left[ h^2 r^2 + \frac{1}{2} r^4 \right]_0^a = \pi [h^2 a^2 + \frac{1}{2} a^4] \hat{k}$$
Bottom face:

\[ U = r^2 \text{ and } dS = -rdrd\phi \hat{k} \]

The contribution from this face is thus \(-\frac{\pi a^4}{2} \hat{k}\), and the total integral is \(\pi h^2 a^2 \hat{k}\).

On the other hand, using Gauss’ Theorem we have to compute

\[
\int_V \text{grad } U dV
\]

In this case, \(\text{grad } U = 2r\),

\[
2 \int_V (x\hat{i} + y\hat{k} + z\hat{k})r \ dr \ dz \ d\phi
\]

The integrations over \(x\) and \(y\) are zero by symmetry, so that the only remaining part is

\[
2 \int_{z=0}^{h} z \ dz \int_{r=0}^{a} r \ dr \int_{\phi=0}^{2\pi} d\phi \hat{k} = \pi a^2 h^2 \hat{k}
\]

### 7.5 Stokes’ Theorem

Stokes’ Theorem relates a line integral around a closed path to a surface integral over what is called a *capping surface* of the path.

Stokes’ Theorem states:

\[
\oint_C a \cdot dl = \int_S \text{curl } a \cdot dS
\]

where \(S\) is *any* surface capping the curve \(C\).

Why have we used \(dl\) rather than \(dr\), where \(r\) is the position vector?

There is no good reason for this, as \(dl = dr\). It just seems to be common usage in line integrals!
7.6 Informal proof

You will recall that in Lecture 5 that we defined curl as the circulation per unit area, and showed that

\[
\sum_{\text{around elemental loop}} \mathbf{a} \cdot d\mathbf{l} = dC = (\nabla \times \mathbf{a}) \cdot d\mathbf{S}.
\]

Now if we add these little loops together, the internal line sections cancel out because the \(d\mathbf{l}\)'s are in opposite direction but the field \(\mathbf{a}\) is not. This gives the larger surface and the larger bounding contour as shown in Fig. 7.4.

![Figure 7.4: An example of an elementary loop, and how they combine together.](image)

For a given contour, the capping surface can be ANY surface bound by the contour. The only requirement is that the surface element vectors point in the “general direction” of a right-handed screw with respect to the sense of the contour integral. See Fig. 7.5.

![Figure 7.5: For a given contour, the bounding surface can be any shape. \(d\mathbf{S}\)'s must have a positive component in the sense of a r-h screw wrt the contour sense.](image)
Example of Stokes’ Theorem

In practice, (and especially in exam questions!) the bounding contour is often planar, and the capping surface flat or hemispherical or cylindrical.

\[ \text{Q: Vector field } \mathbf{a} = x^3 \mathbf{j} - y^3 \mathbf{i} \text{ and } C \text{ is the circle of radius } R \text{ centred on the origin. Derive} \]

\[ \oint_C \mathbf{a} \cdot d\mathbf{l} \]

directly and (ii) using Stokes’ theorem where the surface is the planar surface bounded by the contour.

A(i) Directly. On the circle of radius \( R \)

\[ \mathbf{a} = R^3(-\sin^3 \theta \mathbf{i} + \cos^3 \theta \mathbf{j}) \]

and

\[ d\mathbf{l} = R d\theta(-\sin \theta \mathbf{i} + \cos \theta \mathbf{j}) \]

so that:

\[ \oint_C \mathbf{a} \cdot d\mathbf{l} = \int_0^{2\pi} R^4(\sin^4 \theta + \cos^4 \theta) d\theta = \frac{3\pi}{2} R^4, \]

since

\[ \int_0^{2\pi} \sin^4 \theta d\theta = \int_0^{2\pi} \cos^4 \theta d\theta = \frac{3\pi}{4} \]

A(ii) Using Stokes’ theorem ...

\[ \text{curl } \mathbf{a} = \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \hat{i} & \hat{j} & \hat{k} \\ -y^3 & x^3 & 0 \end{vmatrix} = 3(x^2 + y^2)\hat{k} = 3r^2 \hat{k} \]

We choose area elements to be circular strips of radius \( r \) thickness \( dr \). Then

\[ d\mathbf{S} = 2\pi r dr \hat{k} \quad \text{and} \quad \int_S \text{curl } \mathbf{a} \cdot d\mathbf{S} = 6\pi \int_0^R r^3 dr = \frac{3\pi}{2} R^4 \]
7.7 An Extension to Stokes’ Theorem

Just as we considered one extension to Gauss’ theorem (not really an extension, more of a re-expression), so we will try something similar with Stoke’s Theorem. Again let \( \mathbf{a}(\mathbf{r}) = U(\mathbf{r})\mathbf{c} \), where \( \mathbf{c} \) is a constant vector. Then

\[
\text{curl } \mathbf{a} = U \text{curl } \mathbf{c} + \text{grad } U \times \mathbf{c}
\]

Again, curl \( \mathbf{c} \) is zero. Stokes’ Theorem becomes in this case:

\[
\oint_{C} U(\mathbf{c} \cdot d\mathbf{l}) = \int_{S} (\text{grad } U \times \mathbf{c}) \cdot d\mathbf{S} = \int_{S} \mathbf{c} \cdot (d\mathbf{S} \times \text{grad } U)
\]

or, rearranging the triple scalar products and taking the constant \( \mathbf{c} \) out of the integrals gives

\[
\mathbf{c} \cdot \oint_{C} U d\mathbf{l} = -\mathbf{c} \cdot \int_{S} \text{grad } U \times d\mathbf{S}.
\]

But \( \mathbf{c} \) is arbitrary and so

\[
\oint_{C} U d\mathbf{l} = -\int_{S} \text{grad } U \times d\mathbf{S}
\]

7.8 Example of extension to Stokes’ Theorem

Q Derive \( \oint_{C} U d\mathbf{r} \) (i) directly and (ii) using Stokes’, where \( U = x^2 + y^2 + z^2 \) and the line integral is taken around \( C \) the circle \((x - a)^2 + y^2 = a^2\) and \( z = 0 \).

Note that, for no special reason, we have used \( d\mathbf{r} \) here not \( d\mathbf{l} \).

A(i) First some preamble.

If the circle were centred at the origin, we would write \( d\mathbf{r} = ad\theta \hat{e}_\theta = ad\theta(-\sin \theta \hat{i} + \cos \theta \hat{j}) \). For such a circle the magnitude \( r = |\mathbf{r}| = a \), a constant and so \( dr = 0 \).

However, in this example \( d\mathbf{r} \) is not always in the direction of \( \hat{e}_\theta \), and \( dr \neq 0 \). Could you write down \( d\mathbf{r} \)? If not, revise Lecture 3, where we saw that in plane polars \( x = r \cos \theta, y = r \sin \theta \) and the general expression is

\[
d\mathbf{r} = dx\hat{i} + dy\hat{j} = (\cos \theta dr - r \sin \theta d\theta)\hat{i} + (\sin \theta dr + r \cos \theta d\theta)\hat{j}
\]
To avoid having to find an expression for $r$ in terms of $\theta$, we will perform a coordinate transformation by writing $r = [a, 0]^T + \rho$. So, $x = (a + \rho \cos \alpha)$ and $y = \rho \sin \alpha$, and on the circle itself where $\rho = a$

$r = a(1 + \cos \alpha)\hat{i} + a \sin \alpha \hat{j}$,

$dr = a d\alpha (-\sin \alpha \hat{i} + \cos \alpha \hat{j})$,

and, as $z = 0$ on the circle,

$U = a^2(1 + \cos \alpha)^2 + a^2 \sin^2 \alpha = 2a^2(1 + \cos \alpha)$.

The line integral becomes

$$\oint U dr = 2a^3 \int_{\alpha=0}^{2\pi} (1 + \cos \alpha)(-\sin \alpha \hat{i} + \cos \alpha \hat{j}) d\alpha = 2\pi a^3 \hat{j}$$

A(ii) Now using Stokes’ ...

For a planar surface covering the disc, the surface element can be written using the new parametrization as

$dS = \rho d\rho d\alpha \hat{k}$

Remember that $U = x^2 + y^2 + z^2 = r^2$, and as $z = 0$ in the plane

$\text{grad } U = 2(x\hat{i} + y\hat{j} + z\hat{k}) = 2(a + \rho \cos \alpha)\hat{i} + 2\rho \sin \alpha \hat{j}$.

Be careful to note that $x, y$ are specified for any point on the disc, not on its circular boundary!

So

$$dS \times \text{grad } U = 2\rho d\rho d\alpha \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ 0 & 0 & 1 \\ (a + \rho \cos \alpha) & \rho \sin \alpha & 0 \end{vmatrix} = 2\rho [-\rho \sin \alpha \hat{i} + (a + \rho \cos \alpha) \hat{j}] d\rho d\alpha$$

Both $\int_0^{2\pi} \sin \alpha d\alpha = 0$ and $\int_0^{2\pi} \cos \alpha d\alpha = 0$, so we are left with

$$\int_S dS \times \text{grad } U = \int_{\rho=0}^{a} \int_{\alpha=0}^{2\pi} 2\rho a \hat{j} d\rho d\alpha = 2\pi a^3 \hat{j}$$

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Engineering applications

In Lecture 6 we saw one classic example of the application of vector calculus to Maxwell’s equation.

In this lecture we explore a few more examples from fluid mechanics and heat transfer. As with Maxwell’s equations, the examples show how vector calculus provides a powerful way of representing underlying physics.

The power come from the fact that div, grad and curl have a significance or meaning which is more immediate than a collection of partial derivatives. Vector calculus will, with practice, become a convenient shorthand for you.

- Electricity – Ampère’s Law
- Fluid Mechanics - The Continuity Equation
- Thermo: The Heat Conduction Equation
- Mechanics/Electrostatics - Conservative fields
- The Inverse Square Law of force
- Gravitational field due to distributed mass
- Gravitational field inside body
- Pressure forces in non-uniform flows
8.1 Electricity – Ampère’s Law

If the frequency is low, the displacement current in Maxwell’s equation \( \text{curl} \mathbf{H} = \mathbf{J} + \partial \mathbf{D}/\partial t \) is negligible, and we find

\[
\text{curl} \mathbf{H} = \mathbf{J}
\]

Hence

\[
\int_S \text{curl} \mathbf{H} \cdot d\mathbf{S} = \int_S \mathbf{J} \cdot d\mathbf{S}
\]
or

\[
\oint \mathbf{H} \cdot d\mathbf{l} = \int_S \mathbf{J} \cdot d\mathbf{S}
\]

where \( \int_S \mathbf{J} \cdot d\mathbf{S} \) is total current through the surface.

Now consider the \( \mathbf{H} \) around a straight wire carrying current \( I \). Symmetry tells us the \( \mathbf{H} \) is in the \( \hat{e}_\theta \) direction, in a rhs screw sense with respect to the current. (You might check this against Biot-Savart’s law.)

Suppose we asked what is the magnitude of \( \mathbf{H} \)?

Inside the wire, the bounding contour only encloses a fraction \( \pi r^2/(\pi a^2) \) of the current, and so

\[
H 2\pi r = \int J \cdot dS = I(r^2/A^2)
\]

\[
\Rightarrow H = l r / 2\pi A^2
\]

whereas outside we enclose all the current, and so

\[
H 2\pi r = \int J \cdot dS = I
\]

\[
\Rightarrow H = l / 2\pi r
\]

A plot is shown in the Figure.
8.2 Fluid Mechanics - The Continuity Equation

The Continuity Equation expresses the condition of conservation of mass in a fluid flow. The continuity principle applied to any volume (called a control volume) may be expressed in words as follows:

“The net rate of mass flow of fluid out of the control volume must equal the rate of decrease of the mass of fluid within the control volume”

To express the above as a mathematical equation, we denote the velocity of the fluid at each point of the flow by \( \mathbf{q}(\mathbf{r}) \) (a vector field) and the density by \( \rho(\mathbf{r}) \) (a scalar field). The element of rate-of-volume-loss through surface \( dS \) is \( d\dot{V} = \mathbf{q} \cdot dS \), so the rate of mass loss is

\[
\dot{M} = \rho \mathbf{q} \cdot dS,
\]

so that the total rate of mass loss from the volume is

\[
- \frac{\partial}{\partial t} \int_V \rho(\mathbf{r}) dV = \int_S \rho \mathbf{q} \cdot dS.
\]

Assuming that the volume of interest is fixed, this is the same as

\[
- \int_V \frac{\partial \rho}{\partial t} dV = \int_S \rho \mathbf{q} \cdot dS.
\]

Now we use Gauss’ Theorem to transform the RHS into a volume integral

\[
- \int_V \frac{\partial \rho}{\partial t} dV = \int_V \text{div} (\rho \mathbf{q}) dV.
\]

The two volume integrals can be equal for any control volume \( V \) only if the two integrands are equal at each point of the flow. This leads to the mathematical formulation of
**The Continuity Equation:**

\[
\text{div } (\rho \mathbf{q}) = -\frac{\partial \rho}{\partial t}
\]

Notice that if the density doesn’t vary with time, \( \text{div } (\rho \mathbf{q}) = 0 \), and if the density doesn’t vary with position then

**The Continuity Equation for uniform, time-invariant density:**

\[
\text{div } (\mathbf{q}) = 0 .
\]

In this last case, we can say that the flow \( \mathbf{q} \) is solenoidal.

### 8.3 Thermodynamics - The Heat Conduction Equation

Flow of heat is very similar to flow of fluid, and heat flow satisfies a similar continuity equation. The flow is characterized by the heat current density \( \mathbf{q}(\mathbf{r}) \) (heat flow per unit area and time), sometimes misleadingly called heat flux.

Assuming that there is no mass flow across the boundary of the control volume and no source of heat inside it, the rate of flow of heat out of the control volume by conduction must equal the rate of decrease of internal energy (constant volume) or enthalpy (constant pressure) within it. This leads to the equation

\[
\text{div } \mathbf{q} = -\rho c \frac{\partial T}{\partial t},
\]

where \( \rho \) is the density of the conducting medium, \( c \) its specific heat (both are assumed constant) and \( T \) is the temperature.

In order to solve for the temperature field another equation is required, linking \( q \) to the temperature gradient. This is

\[
\mathbf{q} = -\kappa \text{grad } T,
\]

where \( \kappa \) is the thermal conductivity of the medium. Combining the two equations gives the heat conduction equation:

\[
-\text{div } \mathbf{q} = \kappa \text{div } \text{grad } T = \kappa \nabla^2 T = \rho c \frac{\partial T}{\partial t},
\]

where it has been assumed that \( \kappa \) is a constant. In steady flow the temperature field satisfies Laplace’s Equation \( \nabla^2 T = 0 \).
8.4 Mechanics - Conservative fields of force

A conservative field of force is one for which the work done

\[ \int_{A}^{B} \mathbf{F} \cdot d\mathbf{r}, \]

moving from A to B is indep. of path taken. As we saw in Lecture 4, conservative fields must satisfy the condition

\[ \oint_{C} \mathbf{F} \cdot d\mathbf{r} = 0, \]

Stokes’ tells us that this is

\[ \int_{S} \text{curl} \mathbf{F} \cdot d\mathbf{S} = 0, \]

where S is any surface bounded by C.

But if true for any C containing A and B, it must be that

\[ \text{curl} \mathbf{F} = 0 \]

Conservative fields are irrotational

All radial fields are irrotational

One way (actually the only way) of satisfying this condition is for

\[ \mathbf{F} = \nabla U \]

The scalar field \( U(r) \) is the Potential Function
8.5 The Inverse Square Law of force

Radial forces are found in electrostatics and gravitation — so they are certainly irrotational and conservative.

But in nature these radial forces are also inverse square laws. One reason why this may be so is that it turns out to be the only central force field which is solenoidal, i.e. has zero divergence.

If $F = f(r)r$,

$$
\text{div } F = 3f(r) + rf'(r).
$$

For $\text{div } F = 0$ we conclude

$$
\frac{df}{dr} + 3f = 0
$$

or

$$
\frac{df}{f} + 3\frac{dr}{r} = 0.
$$

Integrating with respect to $r$ gives $fr^3 = \text{const} = A$, so that

$$
F = \frac{Ar}{r^3}, \quad |F| = \frac{A}{r^2}.
$$

The condition of zero divergence of the inverse square force field applies everywhere except at $r = 0$, where the divergence is infinite.

To show this, calculate the outward normal flux out of a sphere of radius $R$ centered on the origin when $F = F\hat{r}$. This is

$$
\int_S F \cdot dS = F \int_{\text{Sphere}} \hat{r} \cdot dS = F \int_{\text{Sphere}} d = F4\pi R^2 = 4\pi A = \text{Constant}.
$$

Gauss tells us that this flux must be equal to

$$
\int_V \text{div } F dV = \int_0^R \text{div } 4\pi r^2 dr
$$

where we have done the volume integral as a summation over thin shells of surface area $4\pi r^2$ and thickness $dr$.

But for all finite $r$, $\text{div } F = 0$, so $\text{div } F$ must be infinite at the origin.

The flux integral is thus

- zero — for any volume which does not contain the origin
- $4\pi A$ for any volume which does contain it.
8.6 Gravitational field due to distributed mass: Poisson’s Equation

If one tried the same approach as §8.4 for the gravitational field, \( A = Gm \), where \( m \) is the mass at the origin and \( G \) the universal gravitational constant, one would run into the problem that there is no such thing as point mass.

We can make progress though by considering distributed mass. The mass contained in each small volume element \( dV \) is \( \rho dV \) and this will make a contribution \(-4\pi\rho GdV\) to the flux integral from the control volume. Mass outside the control volume makes no contribution, so that we obtain the equation

\[
\int_S \mathbf{F} \cdot d\mathbf{S} = -4\pi G \int_V \rho dV.
\]

Transforming the left hand integral by Gauss’ Theorem gives

\[
\int_V \text{div } \mathbf{F} dV = -4\pi G \int_V \rho dV
\]

which, since it is true for any \( V \), implies that

\[
-\text{div } \mathbf{F} = 4\pi \rho G.
\]

Since the gravitational field is also conservative (i.e. irrotational) it must have an associated potential function \( U \), so that \( \mathbf{F} = \text{grad } U \). It follows that the gravitational potential \( U \) satisfies

\[
\nabla^2 U = 4\pi \rho G.
\]

Using the integral form of Poisson’s equation, it is possible to calculate the gravitational field inside a spherical body whose density is a function of radius only. We have

\[
4\pi R^2 F = 4\pi G \int_0^R 4\pi r^2 \rho dr,
\]

where \( F = |\mathbf{F}| \), or

\[
|F| = \frac{G}{R^2} \int_0^R 4\pi r^2 \rho dr = \frac{MG}{R^2},
\]

where \( M \) is the total mass inside radius \( R \). For the case of uniform density, this is equal to \( M = \frac{4}{3}\pi \rho R^3 \) and \( |F| = \frac{4}{3}\pi \rho GR \).
8.7 Pressure forces in non-uniform flows

When a body is immersed in a flow it experiences a net pressure force

\[ \mathbf{F}_p = - \int_S p \mathbf{dS}, \]

where \( S \) is the surface of the body. If the pressure \( p \) is non-uniform, this integral is not zero. The integral can be transformed using Gauss’ Theorem to give the alternative expression

\[ \mathbf{F}_p = - \int_V \nabla p \mathbf{dV}, \]

where \( V \) is the volume of the body. In the simple hydrostatic case \( p + \rho g z = \text{constant} \), so that

\[ \nabla p = -\rho g \mathbf{k} \]

and the net pressure force is simply

\[ \mathbf{F}_p = g \mathbf{k} \int_V p \mathbf{dV} \]

which, in agreement with Archimedes’ principle, is equal to the weight of fluid displaced.

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