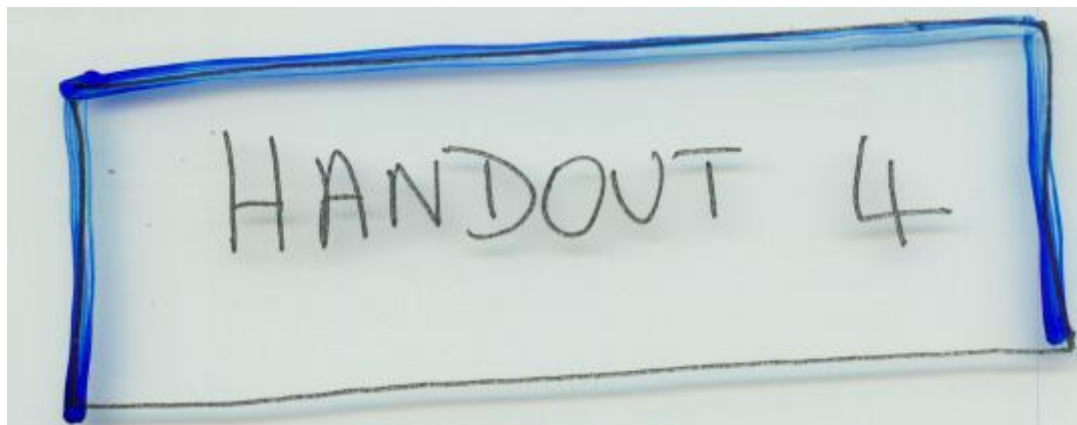


Mathematical Methods and Applications



Handout 4
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top

- VECTOR CALCULUS (continued)
- Flux calculations (surface integrals like $\int_S \vec{F} \cdot d\vec{s}$)
 - Divergence
 - Curl
 - definition
 - physical examples

Mathematical Methods and Applications

Contents continued ...

Handout 4
P92
bot

- Multiple operations

- grad div , div grad , curl curl

-- curl grad , div curl , div grad

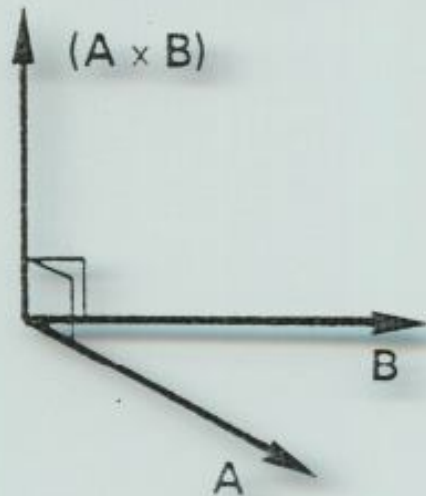
(revisited, Laplacian, physical examples)

- Revision summary (so far)

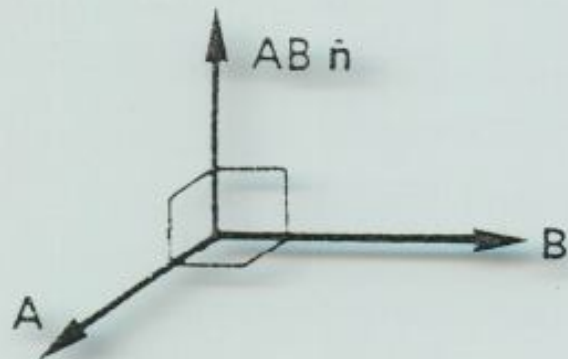
VECTOR PRODUCT \Rightarrow VECTOR AREA \Rightarrow SURFACE INTEGRALS

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p93
top

The vector product of two vectors \mathbf{A} and \mathbf{B} is defined as



$|\mathbf{A} \times \mathbf{B}| = AB \sin \theta$, at right angles to the plane of \mathbf{A} and \mathbf{B} to form a right-handed set.



If $\theta = \frac{\pi}{2}$, then $|\mathbf{A} \times \mathbf{B}| = AB$, in the direction of the normal. Therefore, if \hat{n} is a unit normal then

$$\mathbf{A} \times \mathbf{B} = |\mathbf{A}| |\mathbf{B}| \hat{n} = AB \hat{n}$$

VECTOR PRODUCT

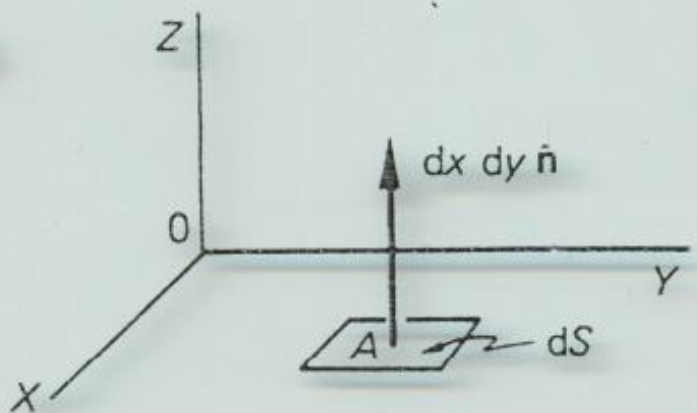


VECTOR AREA



SURFACE INTEGRALS

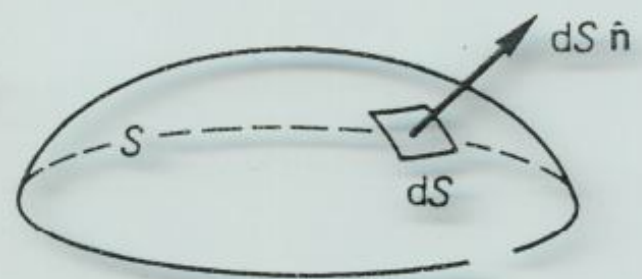
H4
p93
bot



If $P(x, y)$ is a point in the xy -plane, the element of area dS can be written

$$\begin{aligned} \vec{dS} &= (\mathbf{i} \, dx) \times (\mathbf{j} \, dy) \\ &= dx \, dy \, \hat{n} \end{aligned}$$

i.e. a vector of magnitude $dx \, dy$ acting in the direction of \hat{n} and referred to as the *vector area*.



For a general surface S in space, each element of surface dS has a *vector area* $d\vec{S}$ such that $d\vec{S} = dS \, \hat{n}$.

And...

$$\hat{n} = \frac{\nabla S}{|\nabla S|}$$

Let's work out some surface integrals of the form

$$\int_S \vec{F} \cdot d\vec{S}$$

to illustrate the technique.

This is a long example, but we will use the result again when we get to the Divergence Theorem.

Ex Consider a vector field $\vec{F}(x, y, z) = x^2 \vec{i} + z \vec{j} + y \vec{k}$

and a surface S with flat sides that is bounded

by the planes $x=0, y=0, z=0$
 $x=1, y=3, z=2$.

H4
p94
top

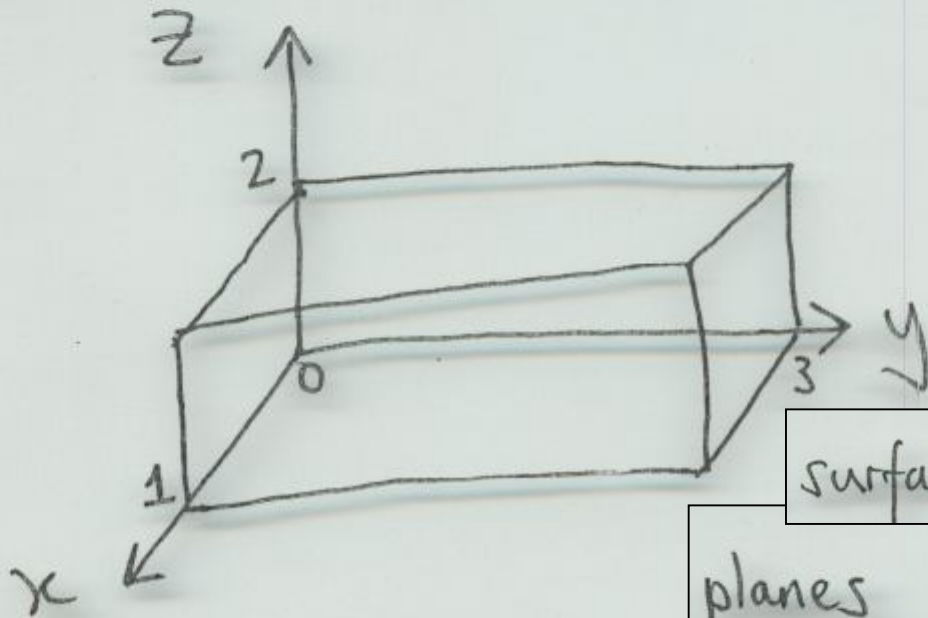
$$\vec{F}(x,y,z) = x^2 \vec{i} + z \vec{j} + y \vec{k}$$

H4
p94
bot

What is the total flux of \vec{F} over S ?

In other words, what is $\oint_S \vec{F} \cdot d\vec{S}$?

Ans The surface S is a "box" in x, y, z ...

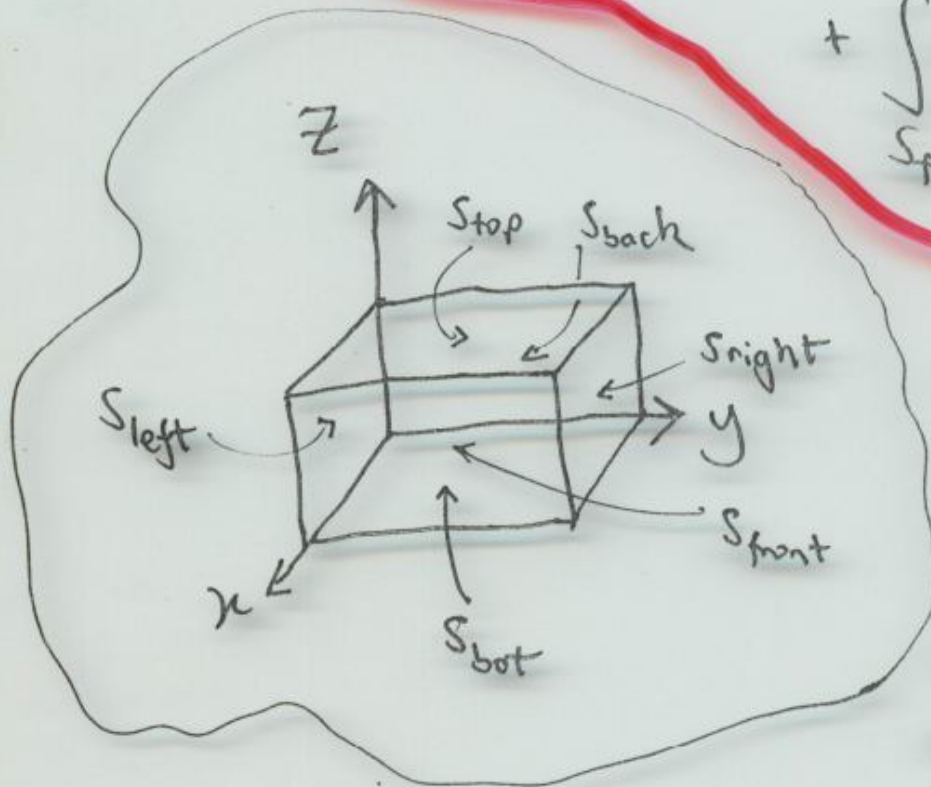


surface S with flat sides

planes $x=0$, $y=0$, $z=0$
 $x=1$, $y=3$, $z=2$

To work out the flux of \vec{F} over the whole surface, consider each side of the box in turn.

$$\oint_S \vec{F} \cdot d\vec{S} = \int_{S_{\text{bot}}} \vec{F} \cdot d\vec{S} + \int_{S_{\text{top}}} \vec{F} \cdot d\vec{S} + \int_{S_{\text{right}}} \vec{F} \cdot d\vec{S} + \int_{S_{\text{left}}} \vec{F} \cdot d\vec{S} + \int_{S_{\text{front}}} \vec{F} \cdot d\vec{S} + \int_{S_{\text{back}}} \vec{F} \cdot d\vec{S}$$

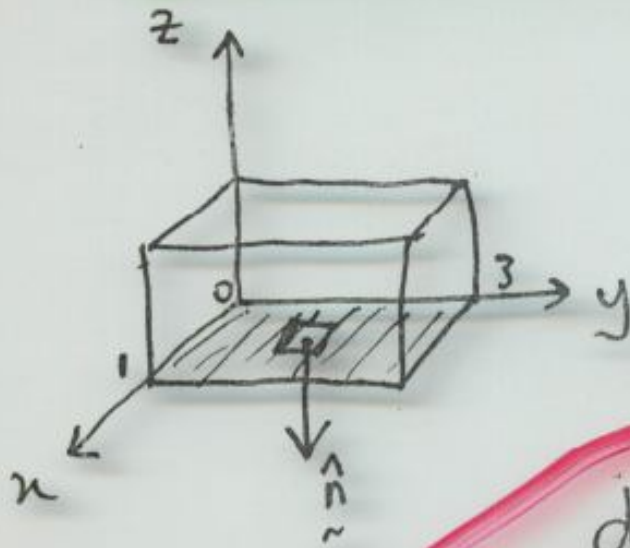


And recall that, for this closed surface, each $d\vec{S}$ will point OUTWARDS from the enclosed volume.

H4
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top



(i) The base of the box, S_{bot}



$$\vec{F} = x^2 \vec{i} + z \vec{j} + y \vec{k}$$

but here $z=0$, so

$$\vec{F} = x^2 \vec{i} + y \vec{k}$$

dS is in the xy plane, i.e. $dS = dx dy$

while $\vec{n} = -\vec{k}$ (pointing outwards and therefore downwards).

So we have

$$d\vec{S} = \hat{n} dS = -k \hat{n} dS$$

and

$$\int_{S_{\text{bot}}} \vec{F} \cdot d\vec{S} = \int_{S_{\text{bot}}} \vec{F} \cdot \hat{n} dS$$

$$= \int_{S_{\text{bot}}} (x^2 \hat{i} + y \hat{k}) \cdot (-k \hat{n}) dS$$

$$= \int_{S_{\text{bot}}} \left[x^2 (-k \hat{i}) + y (k) \cdot \hat{k} \right] dS$$

$$= \int_{S_{\text{bot}}} (0 - y) dS$$

$$= \int_{S_{\text{bot}}} (-y) dS$$

H4
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top



On this surface, $dS = dx dy$ and x varies from 0 to 1
and y varies from 0 to 3

$$\therefore \int_{\text{bot}} \vec{F} \cdot \vec{dS} = \int_{x=0}^{x=1} \int_{y=0}^{y=3} (-y) dx dy$$

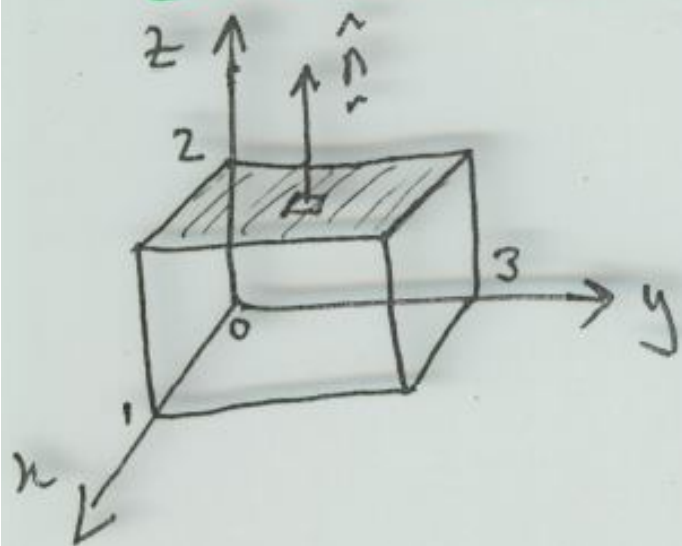
$$= \int_{x=0}^{x=1} \left[-\frac{y^2}{2} \right]_0^3 dx$$



$$\text{i.e. } \int_{S_{\text{bot}}} \vec{F} \cdot d\vec{S} = \int_0^1 \left(-\frac{q}{2}\right) dx = \left[-\frac{q}{2}x\right]_0^1 = -\frac{q}{2}$$

H4
p97
top

(ii) The top of the box, S_{top}



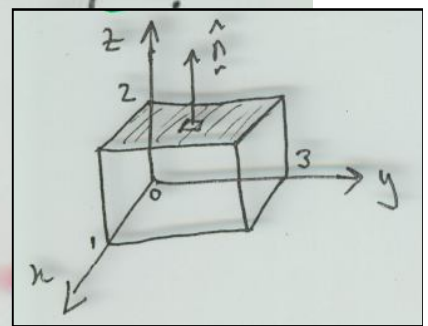
$$\vec{F} = x^2 \hat{i} + z \hat{j} + y \hat{k}$$

but here $z = 2$, so

$$\vec{F} = x^2 \hat{i} + 2 \hat{j} + y \hat{k}$$

S_{top} is composed of elements dS that, again, can be written in terms of dx and dy i.e. $dS = dx dy$

while $\hat{n} = +\hat{k}$ (pointing outwards and therefore upwards)



So we have $d\vec{S} = \hat{n} dS = +\hat{k} dx dy$

and $\int_{S_{top}} \vec{F} \cdot d\vec{S} = \int_{S_{top}} \vec{F} \cdot \hat{n} dS = \int_{S_{top}} (x^2 \hat{i} + z^2 \hat{j} + y^2 \hat{k}) \cdot \hat{k} dx dy$

Since $(x^2 \hat{i} + 2y \hat{j} + y^2 \hat{k}) \cdot \hat{k} = y$,

$$\int_{S_{\text{top}}} \vec{F} \cdot d\vec{S} = \int_{S_{\text{top}}} y \, dS.$$

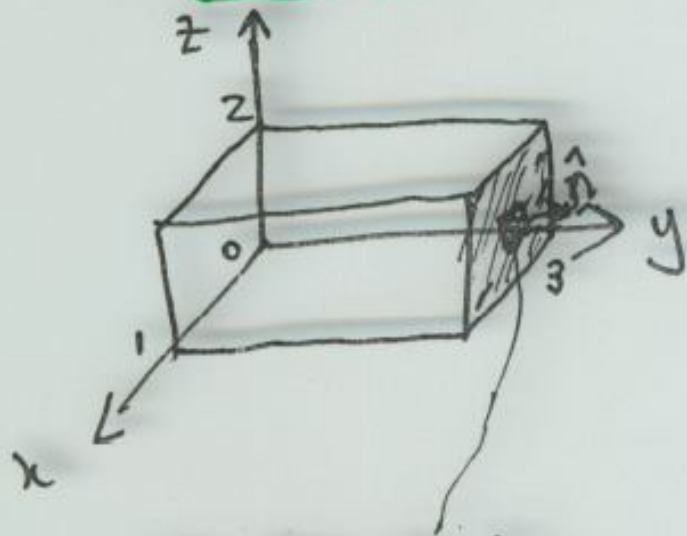
On this surface, $dS = dx \, dy$ and x varies from 0 to 1
and y varies from 0 to 3

$$\begin{aligned} \therefore \int_{S_{\text{top}}} \vec{F} \cdot d\vec{S} &= \int_{x=0}^{x=1} \int_{y=0}^{y=3} y \, dx \, dy = \int_{x=0}^{x=1} \left[\frac{y^2}{2} \right]_0^3 dx \\ &= \left[\frac{9}{2} x \right]_0^1 = +\frac{9}{2}. \end{aligned}$$

H4
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top

(iii) Right hand side of the box, S_{right}

H4
p98
bot



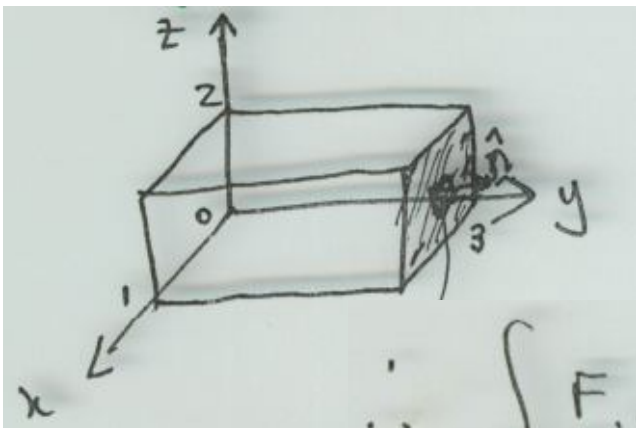
NA $dS = dx dz$

Here, $y = 3$ and

$$\vec{F} = x^2 \hat{i} + z \hat{j} + 3z \hat{k}$$

$$\hat{n} = \hat{j} \quad (\text{outwards along positive } y)$$

$$\begin{aligned} \vec{dS}_{\text{right}} &= \hat{n} dS \\ &= \hat{n} dx dz \\ &= \hat{j} dx dz \end{aligned}$$



$$d\vec{S}_{\text{right}} = \vec{j} \, dx \, dz$$

H4
p99
top

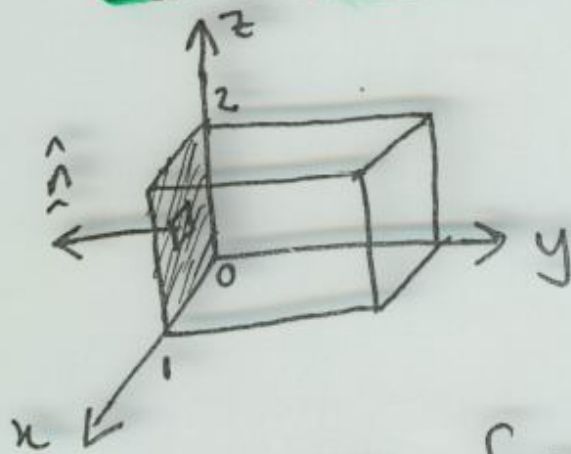
$$\therefore \int_{S_{\text{right}}} \vec{F} \cdot d\vec{S} = \int_{S_{\text{right}}} (x^2 \vec{i} + z \vec{j} + 3x \vec{k}) \cdot \vec{j} \, dx \, dz$$

$$= \iint_{S_{\text{right}}} z \, dx \, dz = \int_{x=0}^{x=1} \int_{z=0}^{z=2} z \, dx \, dz$$

$$= \int_0^1 \left[\frac{z^2}{2} \right]_0^2 dx = \int_0^1 2 \, dx$$

$$= \left[2x \right]_0^1 = 2$$

(iv) Left hand side of the box, S_{left}



Here, $y=0$ and $\vec{F} = x^2 \hat{i} + z \hat{j}$

$$d\vec{S}_{\text{left}} = -\hat{j} dx dz$$

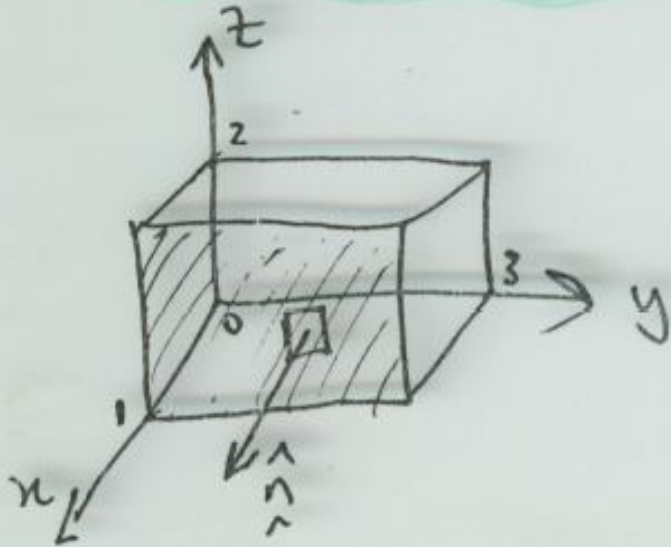
$$\text{and } \int_{S_{\text{left}}} \vec{F} \cdot d\vec{S} = \int_{x=0}^{x=1} \int_{z=0}^{z=2} (-z) dz dx$$

$$= \int_{x=0}^{x=1} \left[-\frac{z^2}{2} \right]_0^2 dx$$

$$= \int_0^1 (-2) dx = -2$$

H4
p99
bot

(v) Front side of the box, S_{front}

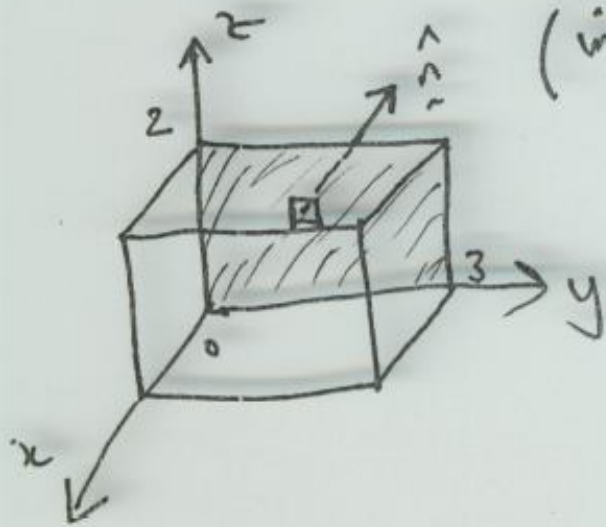


Here, $x=1$ and $\vec{F} = \vec{i} + z\vec{j} + y\vec{k}$.

$$d\vec{S}_{\text{front}} = \vec{i} \, dy \, dz$$

$$\text{and } \int_{S_{\text{front}}} \vec{F} \cdot d\vec{S} = \int_{y=0}^{y=3} \int_{z=0}^{z=2} (1) \, dy \, dz = 6.$$

(vi) Back side of the box, S_{back}



(in negative x
direction)

Here, $x=0$ and

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

$$d\vec{S}_{\text{back}} = -\vec{i} dy dz$$

$$\text{and } \int_{S_{\text{back}}} \vec{F} \cdot d\vec{S} = \int_{S_{\text{back}}} (z\vec{j} + y\vec{k}) \cdot (-\vec{i}) dS$$

$$= \int_{S_{\text{back}}} (0) dS = 0$$

H4
p100
bot

Finally, the flux of $\vec{F} = x^2 \vec{i} + z \vec{j} + y \vec{k}$
over the whole (closed) surface S is

H4
p101
top

$$\oint_S \vec{F} \cdot d\vec{S} = \text{"sum of the integrals over the sides"}$$
$$= -\frac{9}{2} + \frac{9}{2} + 2 - 2 + 6 + 0 = 6.$$

DIV (THE DIVERGENCE OF A VECTOR FUNCTION)

The div operator is the second differential operator that we will define, but first let's clarify what is meant by an "operator" and an "operation".

The scalar product of two vectors is an operation between two vectors that yields a scalar result.

H4
p101
bot

This can also be thought of in terms of an operator that acts on a vector ----

 $\hat{a} \cdot \hat{b} = \text{'a scalar'}$

But we may consider
 $\hat{a} \cdot = \text{'an operator'}$
that acts on \hat{b} .

H4
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top

An operator is like a function

e.g. $f(x) = x^2$ is function f acting upon x ,

where f is the "square it" operator.

Similarly, if $\underline{\underline{a}} = (a_1, a_2, a_3)$ and $\underline{\underline{b}} = (b_1, b_2, b_3)$

then $\underline{\underline{a}}$ is an operator acting upon $\underline{\underline{b}}$

that gives the result $a_1 b_1 + a_2 b_2 + a_3 b_3$.

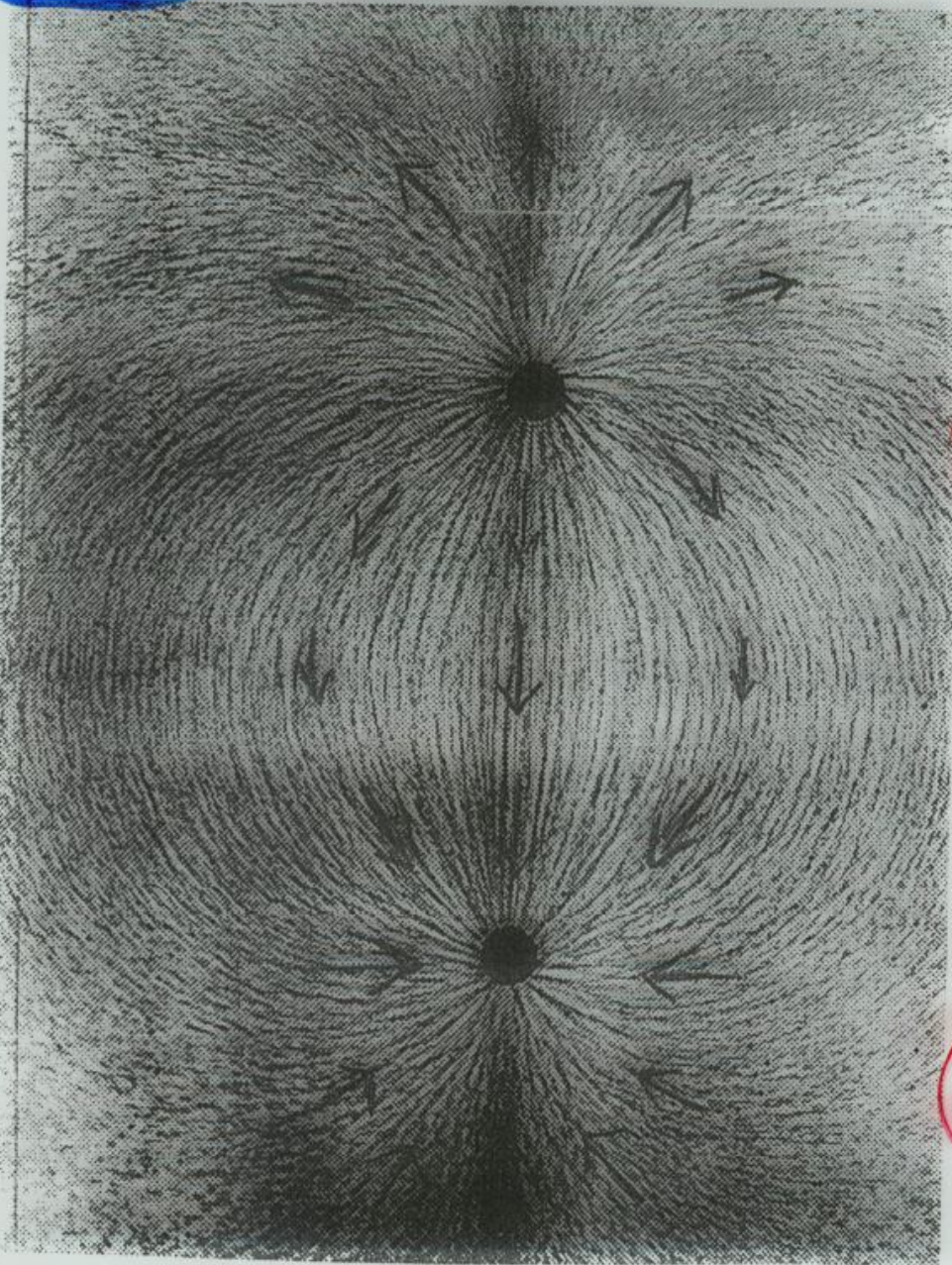
To define the differential operator div ,

we replace $\underline{\underline{a}}$ with $\underline{\underline{\nabla}}$

H4
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bot

div

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SOURCE
(OUTFLOW
OF FLUX)



SINK
(INFLOW
OF FLUX)




H4
p103
top

If $\vec{V} = V_x \vec{i} + V_y \vec{j} + V_z \vec{k}$ then

$$\operatorname{div} \vec{V} \equiv \vec{\nabla} \cdot \vec{V} = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) \cdot (V_x \vec{i} + V_y \vec{j} + V_z \vec{k})$$


$$\Rightarrow \vec{\nabla} \cdot \vec{V} = \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z}$$

 net outflow ^{OFFLOW} per unit volume (at a point)

div (vector) = scalar

In other words,

- the div operator $\nabla \cdot$ acts on a vector
and gives a scalar 

- $\nabla \cdot \vec{V}$ has the physical interpretation of
OF FLUX
the net outflow  per unit volume (at a point)
of the vector field \vec{V} . This can be deduced
from the "Divergence Theorem" that is covered
later.

- The "outflow" of a vector field can be related to the presence of "sources" and "sinks"

of flux within the vector field.

Ex If $\underline{V} = x^2y \underline{i} - xyz \underline{j} + yz^2 \underline{k}$

then work out $\text{div } \underline{V} = \underline{\nabla} \cdot \underline{V}$.

Ans

$$\begin{aligned}\underline{V} &= (V_x, V_y, V_z) \\ &= (x^2y, -xyz, yz^2)\end{aligned}$$

H4
p104
bot

So,

$$\vec{\nabla} \cdot \vec{V} = \left(\hat{i} \frac{d}{dx} + \hat{j} \frac{d}{dy} + \hat{k} \frac{d}{dz} \right) \cdot \left(V_x \hat{i} + V_y \hat{j} + V_z \hat{k} \right)$$

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$$= \frac{dV_x}{dx} + \frac{dV_y}{dy} + \frac{dV_z}{dz} ,$$

H4
p105
mid

where $\frac{\partial V_x}{\partial x} = \frac{d}{dx} (x^2 y) = 2xy$

$$\frac{\partial V_y}{\partial y} = \frac{d}{dy} (-xyz) = -xz$$

$$\frac{\partial V_z}{\partial z} = \frac{d}{dz} (yz^2) = 2yz$$

$$\therefore \operatorname{div} \underline{V} = \underline{\nabla} \cdot \underline{V} = 2xy + (-xz) + 2yz$$

$$\operatorname{div} \underline{V} = \underline{\nabla} \cdot \underline{V} = 2xy + (-xz) + 2yz$$

This is the divergence of vector field $\underline{V}(x, y, z)$.

At any point (x, y, z) , we can work out the

divergence of \underline{V} but substituting the values of

x, y and z in the right hand side of the above.

Ex If vector field $\underline{A} = 2x^2y \underline{i} - 2(xy^2 + y^3z) \underline{j} + 3y^2z^2 \underline{k}$

then determine $\underline{\nabla} \cdot \underline{A}$.

Ans $\underline{A} = (A_x, A_y, A_z)$ where

$$A_x = 2x^2y$$

$$A_y = -2(xy^2 + y^3z)$$

$$A_z = 3y^2z^2$$

$$\therefore \nabla \cdot \vec{A} = \frac{\partial A_x}{\partial x} + \frac{\partial A_y}{\partial y} + \frac{\partial A_z}{\partial z}$$

H4
p106
bot

$$= 4xy - 2(2xy + 3y^2z) + by^2z$$

$$= 4xy - 4xy - 6y^2z + by^2z = 0.$$

- Any such vector field \vec{A} for which $\nabla \cdot \vec{A} = 0$ at all points (x, y, z) , as in the above example, is termed SOLENOIDAL.

CURL (THE CURL OF A VECTOR FUNCTION)

The cross product of two vectors is an operation between two vectors that yields a vector result.

This can also be thought of in terms of an operator that acts on a vector.

$$\hat{a} \times \hat{b} = \text{'a vector'}$$

and we may consider

$$\hat{a} \times = \text{'an operator that acts on } \hat{b} \text{ and gives a vector result.'}$$

H4
p107
top

$\vec{a} \times \vec{b}$ = an operator that acts on \vec{b} and gives a vector result.

H4
p107
bot

To define the differential operator curl, we replace \vec{a} with $\vec{\nabla}$.
curl is most concisely defined in terms of a 3x3 determinant but can also be written in terms of the expansion of this determinant ----

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

and $\vec{\nabla} = \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z}$.

H4
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top

$$\vec{\nabla} = \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z}$$

curl \vec{V} (also called rot \vec{V}) of a vector field

$\vec{V}(x,y,z) = (V_x, V_y, V_z)$ is given by

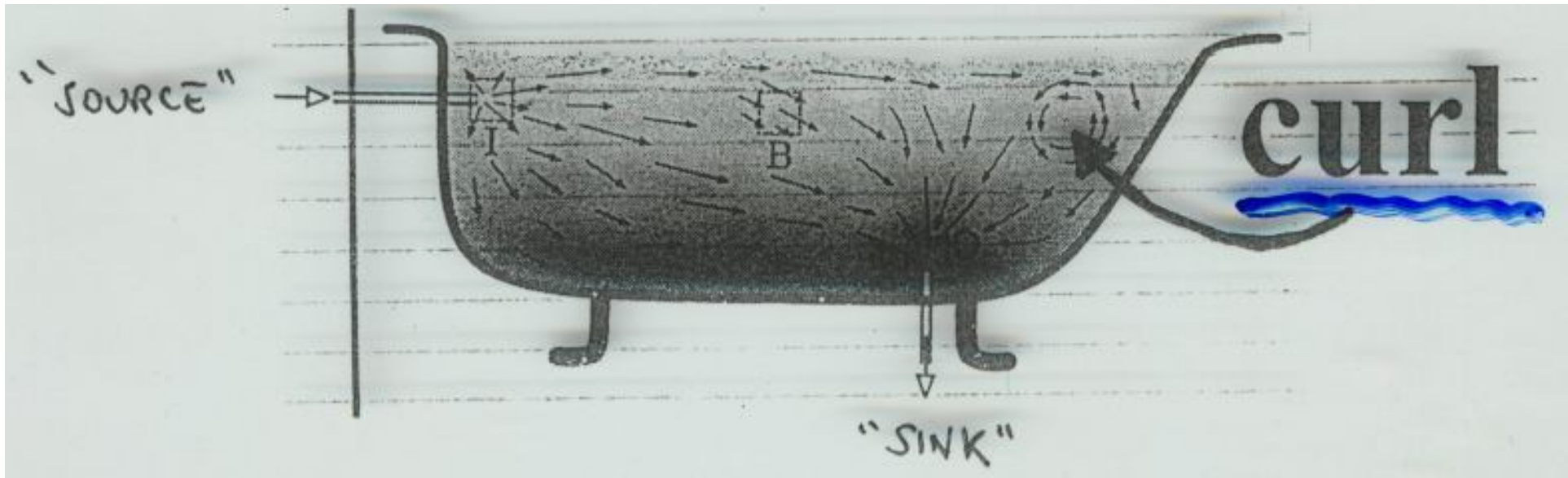
$$\vec{\nabla} \times \vec{V} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_x & V_y & V_z \end{vmatrix}$$

i.e. $\vec{\nabla} \times \vec{V} = \hat{i} \left(\frac{\partial V_z}{\partial y} - \frac{\partial V_y}{\partial z} \right) - \hat{j} \left(\frac{\partial V_z}{\partial x} - \frac{\partial V_x}{\partial z} \right) + \hat{k} \left(\frac{\partial V_y}{\partial x} - \frac{\partial V_x}{\partial y} \right)$

H4
p108
mid



H4
p108
bot

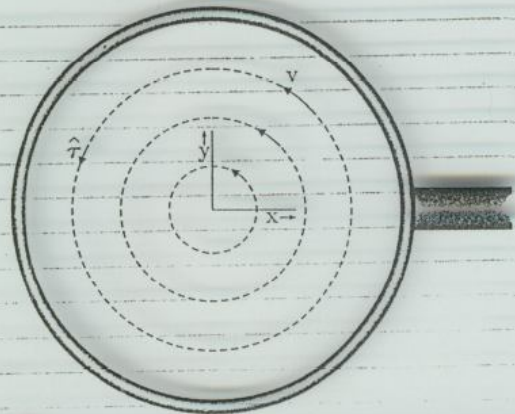


Since grad is a vector operator,
div and curl yield properties of a vector field.

div \Rightarrow the flux of the field originating from a point
curl \Rightarrow the "circulation" there is about a point



From the small ooo



Storm in a teacup

twist

swirl

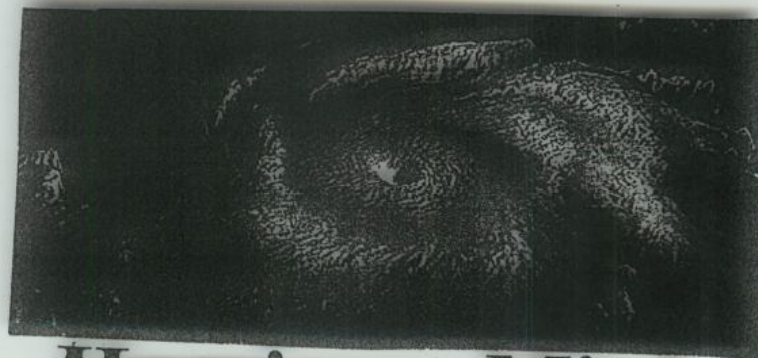
rotation (*rot*)

circulation

curl

H4
p109
bot

ooo to the large



Hurricane Mitch

A couple of things that are older than nearly everyone in this room 😊 !

H4
digression ...

Optics Communications 94 (1992) 469–476
North-Holland

OPTICS
COMMUNICATIONS

Full length article

Optical vortices in beam propagation through a self-defocussing medium

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Received 21 April 1992

Optics Communications 95 (1993) 281–288
North-Holland

OPTICS
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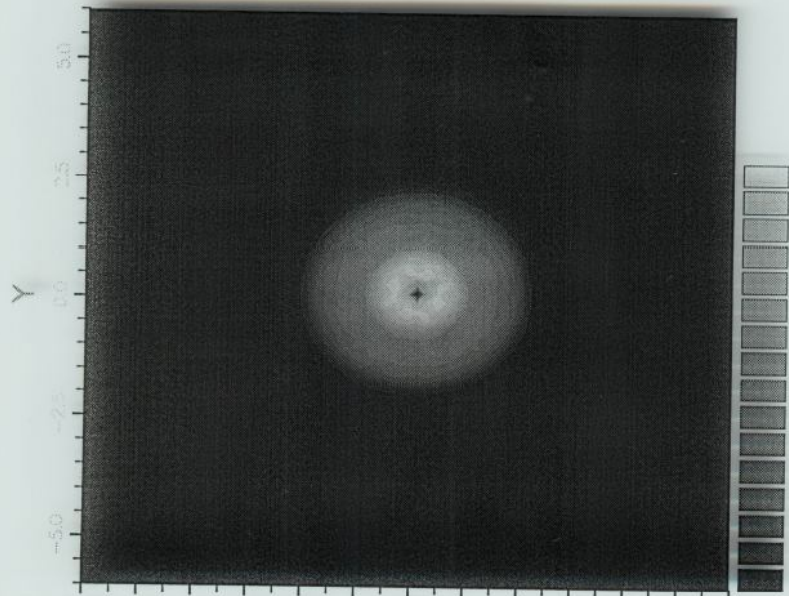
Dark spatial soliton break-up in the transverse plane

G.S. McDonald ¹, K.S. Syed ² and W.J. Firth

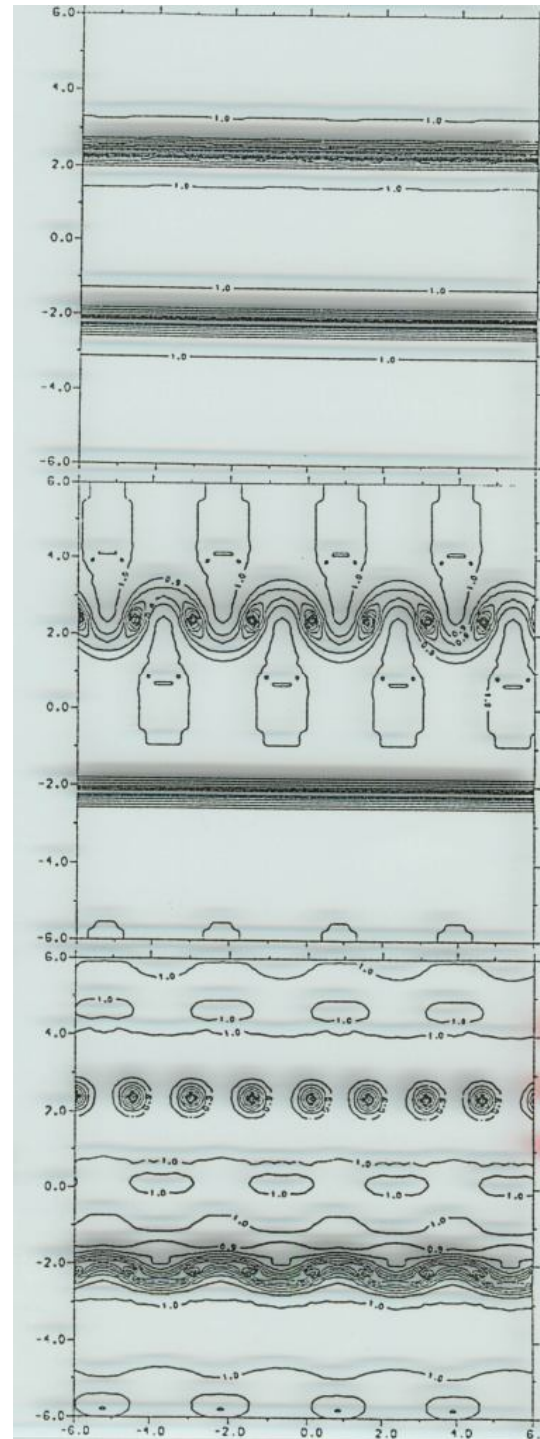
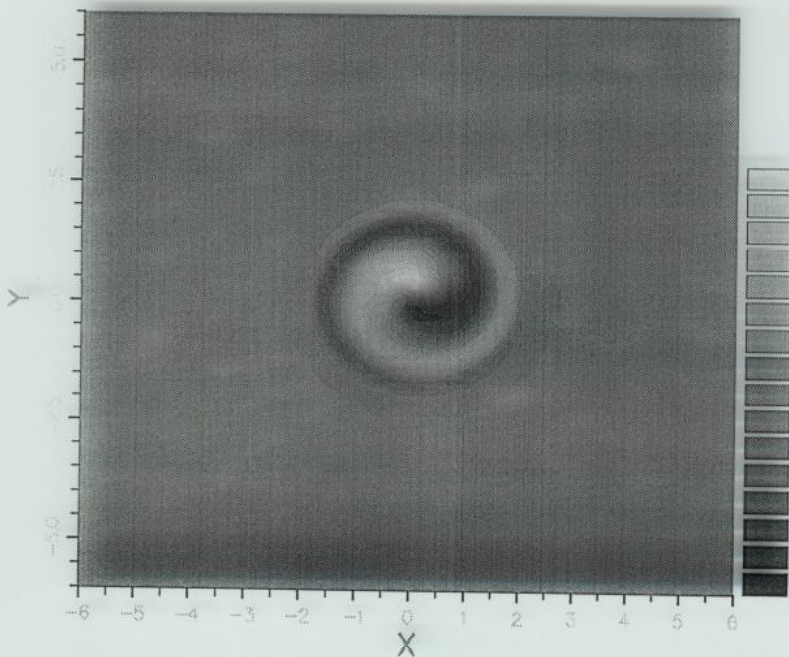
Department of Physics and Applied Physics, University of Strathclyde, 107 Rottenrow, Glasgow G4 0NG, UK

Received 3 April 1992

Vortex Propagation : Intensity



Vortex Propagation : Real part



H4
digression ...


$z = 30$

$z = 50$


**Robust
optical
vortices**

$z = 80$

And be clear that while


$$\text{div}(\text{vector}) = \text{scalar}$$

(scalar product),


$$\text{curl}(\text{vector}) = \text{vector}$$

(vector product).

Ex If vector field $\vec{V} = (y^4 - x^2 z^2)\vec{i} + (x^2 + y^2)\vec{j} - x^2 y z \vec{k}$

then determine $\text{curl } \vec{V} = \nabla \times \vec{V}$.

Ans $\vec{V} = (V_x, V_y, V_z)$ where

$$\begin{aligned} V_x &= y^4 - x^2 z^2 \\ V_y &= x^2 + y^2 \\ V_z &= -x^2 y z \end{aligned}$$

and $\nabla = \vec{i} \frac{d}{dx} + \vec{j} \frac{d}{dy} + \vec{k} \frac{d}{dz}$

H4
p110
bot

$$\text{curl } \vec{V} = \nabla \times \vec{V} =$$

$$\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_x & V_y & V_z \end{vmatrix}$$

$$= \hat{i} \left(\frac{\partial V_z}{\partial y} - \frac{\partial V_y}{\partial z} \right) - \hat{j} \left(\frac{\partial V_z}{\partial x} - \frac{\partial V_x}{\partial z} \right) + \hat{k} \left(\frac{\partial V_y}{\partial x} - \frac{\partial V_x}{\partial y} \right)$$

H4
p111
top

$$\text{curl } \vec{V} = \nabla \times \vec{V} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_x & V_y & V_z \end{vmatrix}$$

$$= \hat{i} \left(\frac{\partial V_z}{\partial y} - \frac{\partial V_y}{\partial z} \right) - \hat{j} \left(\frac{\partial V_z}{\partial x} - \frac{\partial V_x}{\partial z} \right) + \hat{k} \left(\frac{\partial V_y}{\partial x} - \frac{\partial V_x}{\partial y} \right)$$

$$V_x = y^4 - x^2 z^2$$

$$V_y = x^2 + y^2$$

$$V_z = -x^2 y z$$

H4
p111
mid

$$= \hat{i} \left[\frac{\partial}{\partial y} (-x^2 y z) - \frac{\partial}{\partial z} (x^2 + y^2) \right]$$

$$- \hat{j} \left[\frac{\partial}{\partial x} (-x^2 y z) - \frac{\partial}{\partial z} (y^4 - x^2 z^2) \right]$$

$$+ \hat{k} \left[\frac{\partial}{\partial x} (x^2 + y^2) - \frac{\partial}{\partial y} (y^4 - x^2 z^2) \right]$$

$$= \hat{i} \left[\frac{d}{dy} (-x^2yz) - \frac{d}{dz} (x^2+y^2) \right]$$

$$- \hat{j} \left[\frac{d}{dx} (-x^2yz) - \frac{d}{dz} (y^4 - x^2z^2) \right]$$

$$+ \hat{k} \left[\frac{d}{dx} (x^2+y^2) - \frac{d}{dy} (y^4 - x^2z^2) \right]$$

$$= \hat{i} \left[-x^2z + 0 \right] - \hat{j} \left[-2xy z + 2x^2z \right]$$

$$+ \hat{k} \left[2x - 4y^3 \right]$$

H4
p111
bot

Ex Determine $\text{curl } \vec{F}$ at the point $(2, 0, 3)$

where $\vec{F} = ze^{2xy} \vec{i} + 2xz \cos y \vec{j} + (x+2y) \vec{k}$.

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top

Ans

$$\vec{\nabla} \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ ze^{2xy} & 2xz \cos y & x+2y \end{vmatrix}$$

$$= \vec{i} [2 - 2xz \cos y] - \vec{j} [1 - e^{2xy}] + \vec{k} [2z \cos y - 2xz e^{2xy}]$$

$$= \hat{i} [2 - 2x \cos y] - \hat{j} [1 - e^{2xy}] + \hat{k} [2z \cos y - 2xz e^{2xy}]$$

At point

$(2, 0, 3)$,

$$\hat{\nabla} \times \hat{F} = \hat{i} [2 - 4 \cos 0] - \hat{j} [1 - e^0] + \hat{k} [6 \cos 0 - 12e^0]$$

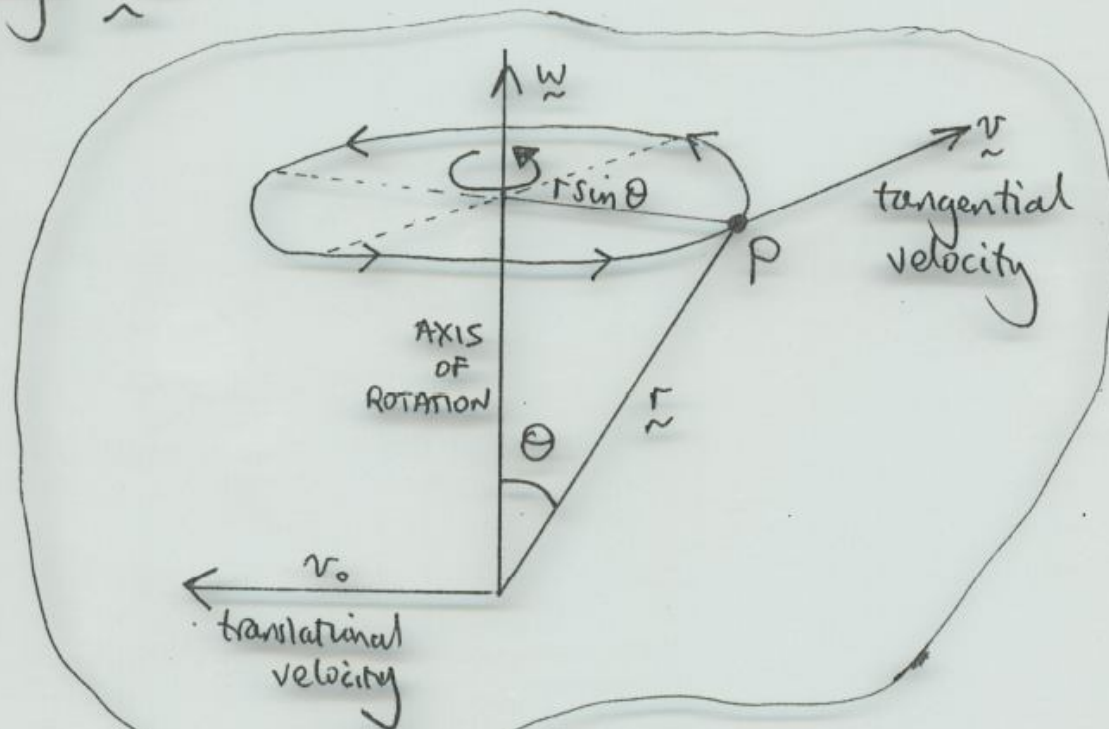
$$= -2\hat{i} + 0 - 6\hat{k}$$

$$= -2(\hat{i} + 3\hat{k})$$

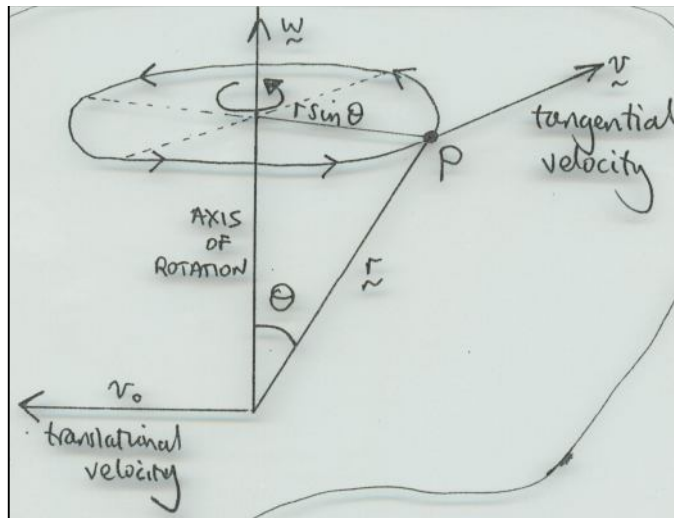
Let's look at two physical examples to see if some justification can be found that 'curl expresses rotation'.

An example from mechanics ...

Ex Consider a rotating body with constant angular velocity $\underline{\omega}$ and that is also moving with a translational velocity \underline{v}_0



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top



H4
p113
bot

TOTAL VELOCITY AT
ANY POINT P ON THE
TRANSLATING AND ROTATING BODY,

$$\begin{aligned} \vec{V} &= \vec{v}_0 + \vec{v} \\ &= \vec{v}_0 + \vec{\omega} \times \vec{r} \end{aligned}$$

$$\begin{aligned} \text{curl } \vec{V} &= \vec{\nabla} \times \vec{V} = \left(\vec{\nabla} \times \vec{v}_0 \right) + \left(\vec{\nabla} \times \vec{\omega} \times \vec{r} \right) \\ &= \vec{\nabla} \times \vec{\omega} \times \vec{r} \end{aligned}$$

for a constant translational
velocity i.e. not space
dependent.

$$\begin{aligned} \text{curl } \vec{V} &= \vec{\nabla} \times \vec{V} = \left(\vec{\nabla} \times \vec{v}_0 \right) + \left(\vec{\nabla} \times \vec{\omega} \times \vec{r} \right) \\ &= \vec{\nabla} \times \vec{\omega} \times \vec{r} \end{aligned}$$

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top

● Evaluate $\vec{\omega} \times \vec{r}$.

$$\vec{\omega} = \omega_x \hat{i} + \omega_y \hat{j} + \omega_z \hat{k}$$

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

$$\therefore \vec{\omega} \times \vec{r} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \omega_x & \omega_y & \omega_z \\ x & y & z \end{vmatrix}$$

$$= \hat{i} (\omega_y z - \omega_z y) - \hat{j} (\omega_x z - \omega_z x) + \hat{k} (\omega_x y - \omega_y x)$$

● Evaluate $\nabla \times (\underline{\omega} \times \underline{r})$, noting $\underline{\omega}$ not a function of x, y or z .

$$\nabla \times (\underline{\omega} \times \underline{r}) = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \omega_y z - \omega_z y & -(\omega_x z - \omega_z x) & \omega_x y - \omega_y x \end{vmatrix}$$

$$= \hat{i} (\omega_x + \omega_x) + \hat{j} (\omega_y + \omega_y) + \hat{k} (\omega_z + \omega_z)$$

$$= 2\underline{\omega}$$

$$\therefore \text{curl } \underline{V} = 2\underline{\omega}$$

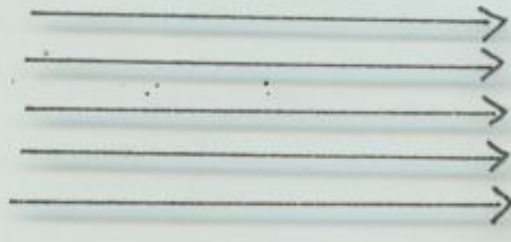


i.e. curl expresses both the direction and magnitude of the rotational property of the total velocity vector.

H4
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bot

Examples from fluid dynamics ...

Ex (a)



UNIFORM FLOW OF FLUID
(space independent)

\vec{V}

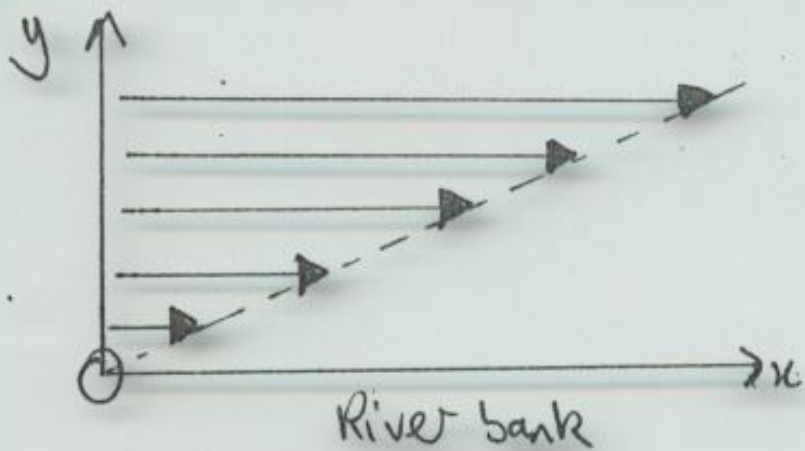
Say, $\vec{V} = \rho \vec{v}$ where $\rho =$ fluid density
 $\vec{v} =$ fluid velocity

and $\vec{V} = 3\vec{i} + 2\vec{j} - 4\vec{k}$ (i.e. an example of a constant vector)

$$\Rightarrow \nabla \times \vec{V} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 3 & 2 & -4 \end{vmatrix} = \vec{0}$$

\vec{v} field is
IRROTATIONAL.

(5) Flow near a river bank (at $y=0$)



$$\vec{V} = \alpha y \hat{i},$$

for example.

i.e. x -component depends on y
and $\alpha = \text{constant}$

$$\vec{\nabla} \times \vec{V} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \alpha y & 0 & 0 \end{vmatrix} = \hat{k} \left(0 - \frac{\partial}{\partial y} (\alpha y) \right) = -\alpha \hat{k}$$

(into the paper)

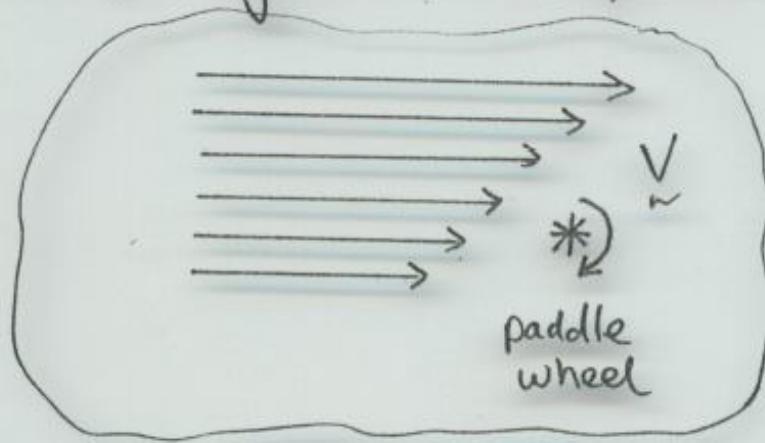
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bot

In this case, $\nabla \times \underline{V} \neq \underline{0}$: the field is ROTATIONAL
and has some "circulation".



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top

To see this, imagine a small paddle wheel in the fluid flow ...



If the fluid velocity is not uniform across the side of the wheel
then the wheel will turn i.e. the paddle measures $\nabla \times \underline{V}$ (or the
circulation) of the flow at that point.

(c) But not all non-uniform flows have such circulation.

H4
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bot

Consider $\vec{V} = V_x(x)\vec{i} + V_y(y)\vec{j} + V_z(z)\vec{k}$ ←

i.e. x, y, z components are functions of x, y, z , respectively.

$$\vec{\nabla} \times \vec{V} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_x(x) & V_y(y) & V_z(z) \end{vmatrix} = \vec{i} \left[\frac{\partial V_z(z)}{\partial y} - \frac{\partial V_y(y)}{\partial z} \right] - \vec{j} \left[\frac{\partial V_z(z)}{\partial x} - \frac{\partial V_x(x)}{\partial z} \right] + \vec{k} \left[\frac{\partial V_y(y)}{\partial x} - \frac{\partial V_x(x)}{\partial y} \right]$$

= $\vec{0}$ since each component is only a function of stated coord.

Summary of grad, div and curl

- (a) *Grad* operator ∇ acts on a *scalar* field to give a *vector* field
- (b) *Div* operator $\nabla \cdot$ acts on a *vector* field to give a *scalar* field
- (c) *Curl* operator $\nabla \times$ acts on a *vector* field to give a *vector* field.
- (d) With a *scalar* function $\phi(x, y, z)$

$$\text{grad } \phi = \nabla \phi = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k}$$

- (e) With a *vector* function $\mathbf{A} = a_x \mathbf{i} + a_y \mathbf{j} + a_z \mathbf{k}$

$$(i) \text{ div } \mathbf{A} = \nabla \cdot \mathbf{A} = \frac{\partial a_x}{\partial x} + \frac{\partial a_y}{\partial y} + \frac{\partial a_z}{\partial z}$$

$$(ii) \text{ curl } \mathbf{A} = \nabla \times \mathbf{A} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ a_x & a_y & a_z \end{vmatrix}$$

Multiple Operations

We can combine the operators grad, div and curl in multiple operations, as in the examples that follow.

Ex

$$\text{grad div } \vec{A} = \vec{\nabla} (\vec{\nabla} \cdot \vec{A})$$



$$\text{If } \vec{A} = x^2y \vec{i} + yz^3 \vec{j} - zx^3 \vec{k} = a_x \vec{i} + a_y \vec{j} + a_z \vec{k}$$

$$\text{then } \text{div } \vec{A} = \vec{\nabla} \cdot \vec{A} = \frac{\partial a_x}{\partial x} + \frac{\partial a_y}{\partial y} + \frac{\partial a_z}{\partial z}$$



$$= 2xy + z^3 - x^3$$

$$= \phi(x, y, z), \text{ a scalar field.}$$

H4
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bot

$$\phi(x, y, z) = \nabla \cdot \vec{A} = 2xy + z^3 - x^3$$

H4
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top

Now, div and curl both act on vector fields
but grad acts on a scalar field.

$$\text{e.g. } \text{grad}(\text{div} \vec{A}) = \nabla (\nabla \cdot \vec{A})$$

$$= \frac{\partial \phi}{\partial x} \vec{i} + \frac{\partial \phi}{\partial y} \vec{j} + \frac{\partial \phi}{\partial z} \vec{k}$$

$$= (2y - 3x^2) \vec{i} + 2x \vec{j} + 3z^2 \vec{k}$$

Ex

$$\text{div grad } \phi = \nabla \cdot (\nabla \phi)$$



H4
p118
bot

If scalar field $\phi = xyz - 2y^2z + x^2z^2$

then $\text{grad } \phi = \nabla \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k}$

$$= (yz + 2xz^2) \hat{i} + (xz - 4yz) \hat{j} + (xy - 2y^2 + 2xz) \hat{k}$$

i.e. a vector field

$$\text{grad } \phi = \nabla \phi = (yz + 2xz^2)\mathbf{i} + (xz - 4yz)\mathbf{j} + (xy - 2y^2 + 2xz)\mathbf{k}$$

H4
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top

and

$$\text{div grad } \phi = \nabla \cdot (\nabla \phi)$$

$$= \frac{\partial}{\partial x} (yz + 2xz^2)$$

$$+ \frac{\partial}{\partial y} (xz - 4yz)$$

$$+ \frac{\partial}{\partial z} (xy - 2y^2 + 2xz)$$

$$= 2z^2 - 4z + 2x^2$$

Ex

$$\text{curl } \text{curl } \vec{A} = \nabla \times (\nabla \times \vec{A})$$



H4
p119
bot

If vector field $\vec{A} = x^2yz \vec{i} + xyz^2 \vec{j} + y^2z \vec{k}$

then

$$\text{curl } \vec{A} = \nabla \times \vec{A}$$



$$\begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2yz & xyz^2 & y^2z \end{vmatrix}$$

$$= \vec{i} (2yz - 2xyz) - \vec{j} (-x^2y) + \vec{k} (z^2x - 2y^2z)$$

$$\text{curl } \underline{A} = \underline{\nabla} \times \underline{A} = \underline{i} (2yz - 2xy) - \underline{j} (-x^2) + \underline{k} (yz^2 - x^2z)$$

H4
p120
top

The result of $\underline{\nabla} \times \underline{A}$ is another vector field so we can take the curl of this new field...

(120)

$$\text{curl curl } \underline{A} = \underline{\nabla} \times (\underline{\nabla} \times \underline{A}) = \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 2yz - 2xy & x^2 & yz^2 - x^2z \end{vmatrix}$$

$$= \underline{i} z^2 - \underline{j} (-2xz - 2y + 2xy) + \underline{k} (2xy - 2z + 2xz)$$

The following three multiple operations lead to general results (often called 'vector identities')

H4
p120
bot

(a)



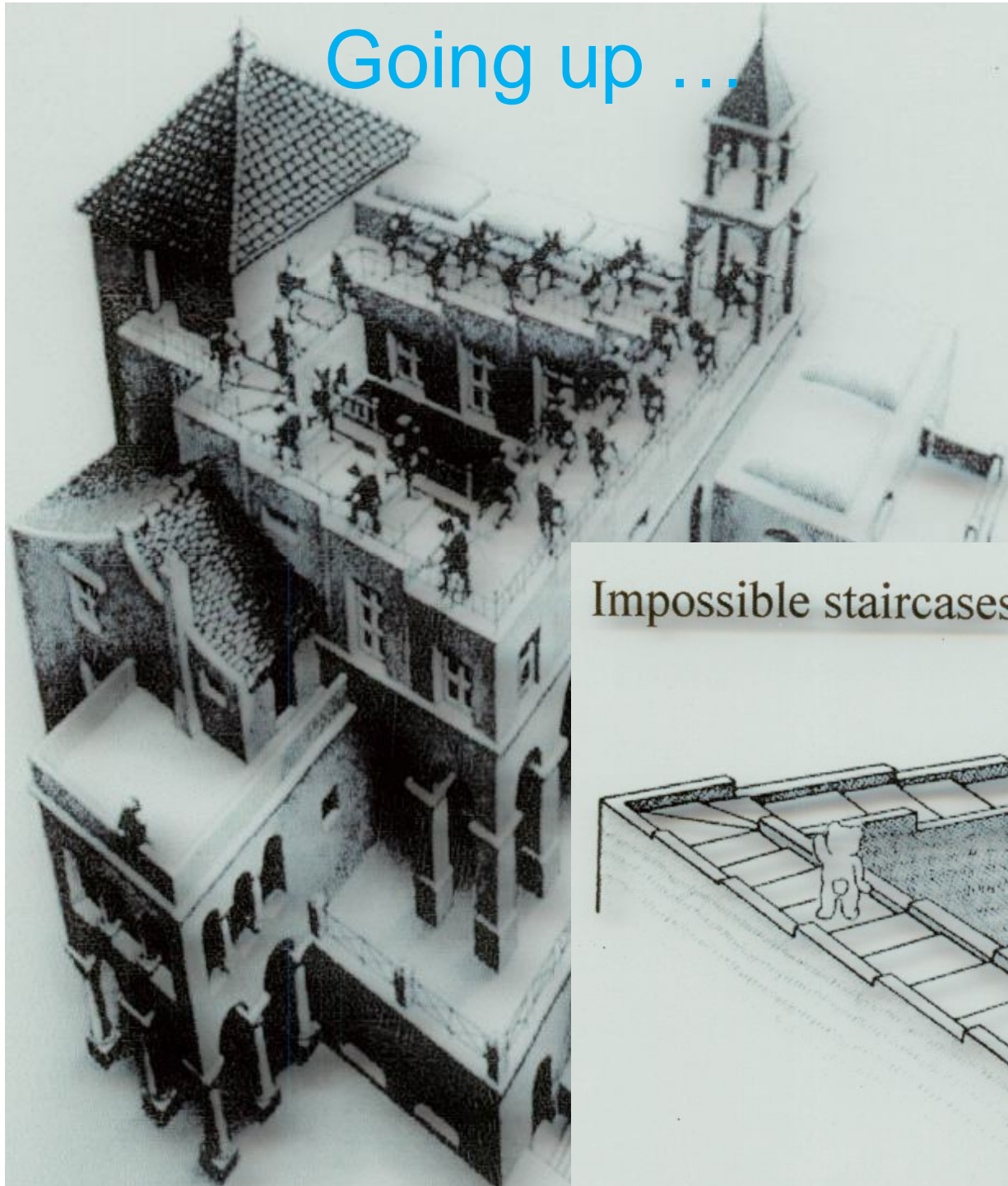
curl grad ϕ , where ϕ is scalar field

$$\text{grad } \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k}$$

Going up ...

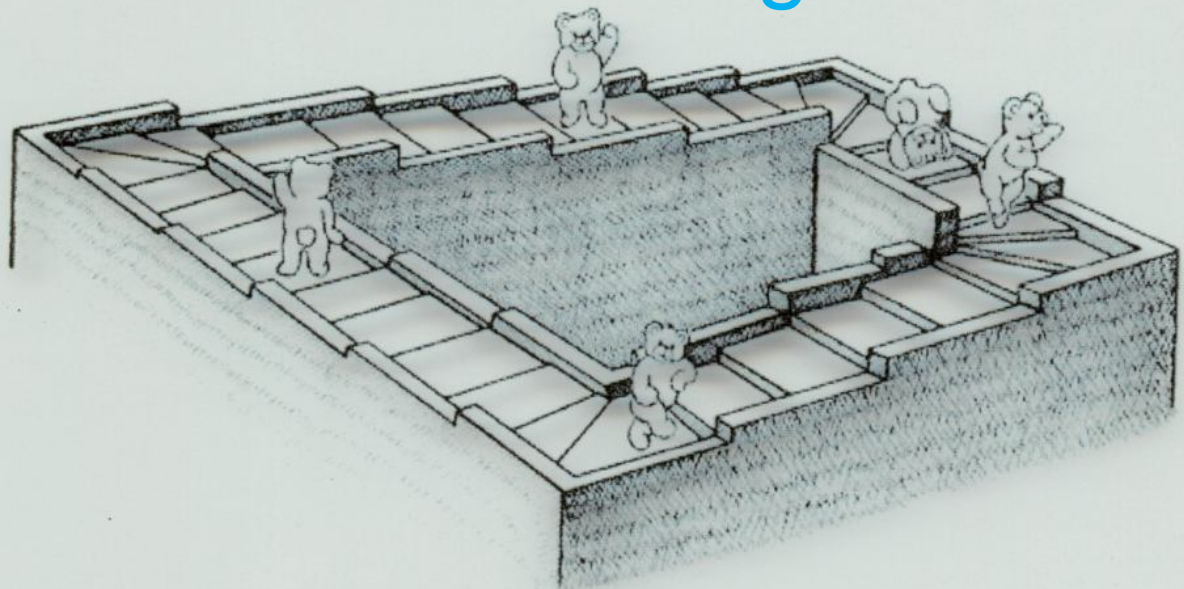
H4
extra

curl grad ϕ ?



Impossible staircases ...

Going down ...



$$\text{grad } \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k}$$

H4
p121
top

Then, $\text{curl grad } \phi =$

$$\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial \phi}{\partial x} & \frac{\partial \phi}{\partial y} & \frac{\partial \phi}{\partial z} \end{vmatrix}$$

$$= \hat{i} \left[\frac{\partial^2 \phi}{\partial y \partial z} - \frac{\partial^2 \phi}{\partial z \partial y} \right] - \hat{j} \left[\frac{\partial^2 \phi}{\partial x \partial z} - \frac{\partial^2 \phi}{\partial z \partial x} \right] + \hat{k} \left[\frac{\partial^2 \phi}{\partial x \partial y} - \frac{\partial^2 \phi}{\partial y \partial x} \right]$$

$$= \hat{0}$$

H4
p121
bot

i.e.

$$\text{curl grad } \phi = \nabla \times (\nabla \phi) = \underline{0}$$

TRUE FOR ANY SCALAR FIELD ϕ

(b)

$$\operatorname{div} \operatorname{curl} \underline{A} = \nabla \cdot (\nabla \times \underline{A})$$



Let $\underline{A} = a_x \underline{i} + a_y \underline{j} + a_z \underline{k}$, then

$$\operatorname{curl} \underline{A} = \nabla \times \underline{A} = \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ a_x & a_y & a_z \end{vmatrix}$$

$$= \underline{i} \left(\frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) - \underline{j} \left(\frac{\partial a_z}{\partial x} - \frac{\partial a_x}{\partial z} \right) + \underline{k} \left(\frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right)$$

$$\vec{A} = a_x \vec{i} + a_y \vec{j} + a_z \vec{k}$$

H4
p122
mid

$$\text{curl } \vec{A} = \nabla \times \vec{A} = \vec{i} \left(\frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) - \vec{j} \left(\frac{\partial a_z}{\partial x} - \frac{\partial a_x}{\partial z} \right) + \vec{k} \left(\frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right)$$

and

$$\begin{aligned} \text{div curl } \vec{A} &= \nabla \cdot (\nabla \times \vec{A}) = \frac{\partial}{\partial x} \left(\frac{\partial a_z}{\partial y} - \frac{\partial a_y}{\partial z} \right) - \frac{\partial}{\partial y} \left(\frac{\partial a_z}{\partial x} - \frac{\partial a_x}{\partial z} \right) + \frac{\partial}{\partial z} \left(\frac{\partial a_y}{\partial x} - \frac{\partial a_x}{\partial y} \right) \\ &= \frac{\partial^2 a_z}{\partial x \partial y} - \frac{\partial^2 a_y}{\partial x \partial z} - \frac{\partial^2 a_z}{\partial y \partial x} + \frac{\partial^2 a_x}{\partial y \partial z} + \frac{\partial^2 a_y}{\partial z \partial x} - \frac{\partial^2 a_x}{\partial z \partial y} \\ &= 0 \end{aligned}$$

i.e.

$$\operatorname{div} \operatorname{curl} \underline{\underline{A}} = \underline{\underline{\nabla}} \cdot (\underline{\underline{\nabla}} \times \underline{\underline{A}}) = 0 \quad .$$



TRUE FOR ANY VECTOR FIELD $\underline{\underline{A}}$

(c)

$$\text{div grad } \phi = \nabla \cdot (\nabla \phi)$$

H4
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top

$$\text{grad } \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k}$$


$$\therefore \text{div grad } \phi = \nabla \cdot (\nabla \phi) = \frac{\partial}{\partial x} \left(\frac{\partial \phi}{\partial x} \right) + \frac{\partial}{\partial y} \left(\frac{\partial \phi}{\partial y} \right) + \frac{\partial}{\partial z} \left(\frac{\partial \phi}{\partial z} \right)$$

$$\text{i.e. } \text{div grad } \phi = \nabla \cdot (\nabla \phi) = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2}$$


div grad

H4
p123
bot

In physics, we commonly write the divgrad operator as


$$\nabla^2 = \nabla \cdot \nabla = \frac{d^2}{dx^2} + \frac{d^2}{dy^2} + \frac{d^2}{dz^2}$$

It is an important operator in its own right and it is usually called



THE LAPLACIAN.

$$\nabla^2 = \frac{d^2}{dx^2} + \frac{d^2}{dy^2} + \frac{d^2}{dz^2}$$



H4
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top

Note that the Laplacian is written without an underscore; it is a scalar differential operator.

This means that either $\nabla^2 \phi$ or $\nabla^2 \underline{V}$ are possible, where ϕ is a scalar field and \underline{V} is a vector field.

The Laplacian appears in numerous important equations such as...

H4
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bot

$$\nabla^2 \phi = 0 \quad : \quad \text{LAPLACE'S EQUATION}$$

$$\nabla^2 \phi = \frac{1}{c^2} \frac{\partial^2 \phi}{\partial t^2} \quad : \quad \text{THE WAVE EQUATION}$$

$$\nabla^2 \phi = \frac{1}{c^2} \frac{\partial \phi}{\partial t} \quad : \quad \text{DIFFUSION or HEAT CONDUCTION EQUATION}$$

∇^2 arises in heat, hydrodynamics, electricity, magnetism, aerodynamics, elasticity, optics, quantum mechanics, and more!!

Particular examples of the Laplacian in electrostatics ...

H4
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top

"Gauss's Law"

$$\vec{\nabla} \cdot \vec{E} = \rho / \epsilon_0$$

where \vec{E} = electric field

ρ = charge density

Then, since $\vec{E} = -\vec{\nabla} V$

where V = (scalar) potential function

$$\vec{\nabla} \cdot \vec{E} = \rho / \epsilon_0$$

$$\vec{E} = -\vec{\nabla} V$$

H4
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bot

$$\vec{\nabla} \cdot (-\vec{\nabla} V) = \rho / \epsilon_0$$

giving
"POISSON'S
EQUATION"

$$\nabla^2 V = -\rho / \epsilon_0$$

If there is no charge
i.e. $\rho = 0$, we get

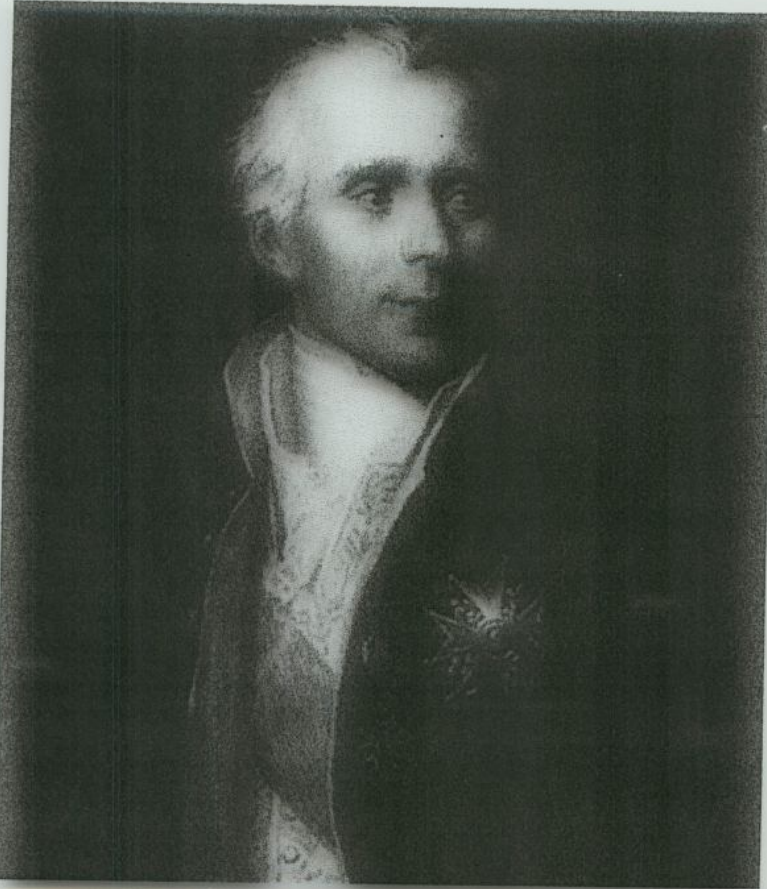


$$\nabla^2 V = 0$$

"LAPLACE'S EQUATION"

Pierre-Simon Laplace

Born: 23 March 1749 in Beaumont-en-Auge, Normandy, France
Died: 5 March 1827 in Paris, France



H4

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p127

p128

degree, and went to Paris. He took with him a letter of introduction to d'Alembert from Le Canu, his teacher at Caen. Although Laplace was only 19 years old when he arrived in Paris he quickly impressed d'Alembert. Not only did d'Alembert begin to direct Laplace's mathematical studies, he also tried to find him a position to earn enough money to support himself in Paris. Finding a

Revision Summary

If $\mathbf{A} = a_x\mathbf{i} + a_y\mathbf{j} + a_z\mathbf{k}$; $\mathbf{B} = b_x\mathbf{i} + b_y\mathbf{j} + b_z\mathbf{k}$; $\mathbf{C} = c_x\mathbf{i} + c_y\mathbf{j} + c_z\mathbf{k}$;
then we have the following relationships.

1. *Scalar product* (dot product) $\mathbf{A} \cdot \mathbf{B} = AB \cos \theta$

$$\mathbf{A} \cdot \mathbf{B} = \mathbf{B} \cdot \mathbf{A} \quad \text{and} \quad \mathbf{A} \cdot (\mathbf{B} + \mathbf{C}) = \mathbf{A} \cdot \mathbf{B} + \mathbf{A} \cdot \mathbf{C}$$

etc...

H4
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bot

4. *Scalar triple product* $\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C})$

From
Determinant
properties
OR
Parallelepiped
volumes

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \begin{vmatrix} a_x & a_y & a_z \\ b_x & b_y & b_z \\ c_x & c_y & c_z \end{vmatrix}$$

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \mathbf{B} \cdot (\mathbf{C} \times \mathbf{A}) = \mathbf{C} \cdot (\mathbf{A} \times \mathbf{B})$$

Unchanged by cyclic change of vectors.
Sign reversed by non-cyclic change of vectors.

H4
p129
mid

7. Differentiation of vectors

If A , a_x , a_y , a_z are functions of u ,

$$\frac{dA}{du} = \frac{da_x}{du} \mathbf{i} + \frac{da_y}{du} \mathbf{j} + \frac{da_z}{du} \mathbf{k}$$

H4
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mid

Note similarity,
where u is a scalar variable
such as single time or space variable



H4
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top

9. Integration of vectors

$$\int_a^b A \, du = \mathbf{i} \int_a^b a_x \, du + \mathbf{j} \int_a^b a_y \, du + \mathbf{k} \int_a^b a_z \, du$$