

Physics II

Electromagnetism and Optics

Charudatt Kadolkar

Indian Institute of Technology Guwahati

Jan 2009

Product Rules (Gradient)

If f and g are scalar fields, so is fg . And if \mathbf{A} and \mathbf{B} are vector fields then $\mathbf{A} \cdot \mathbf{B}$ is a scalar field.

Product Rules (Gradient)

If f and g are scalar fields, so is fg . And if \mathbf{A} and \mathbf{B} are vector fields then $\mathbf{A} \cdot \mathbf{B}$ is a scalar field.

- ▶ $\nabla(fg) = f\nabla g + g\nabla f$
- ▶ $\nabla(\mathbf{A} \cdot \mathbf{B}) = (\mathbf{A} \cdot \nabla)\mathbf{B} + (\mathbf{B} \cdot \nabla)\mathbf{A} + \mathbf{A} \times (\nabla \times \mathbf{B}) + \mathbf{B} \times (\nabla \times \mathbf{A})$

Product Rules (Gradient)

If f and g are scalar fields, so is fg . And if \mathbf{A} and \mathbf{B} are vector fields then $\mathbf{A} \cdot \mathbf{B}$ is a scalar field.

- ▶ $\nabla(fg) = f\nabla g + g\nabla f$
- ▶ $\nabla(\mathbf{A} \cdot \mathbf{B}) = (\mathbf{A} \cdot \nabla)\mathbf{B} + (\mathbf{B} \cdot \nabla)\mathbf{A} + \mathbf{A} \times (\nabla \times \mathbf{B}) + \mathbf{B} \times (\nabla \times \mathbf{A})$

Proof of the second Identity:

$$\begin{aligned}\nabla(\mathbf{A} \cdot \mathbf{B}) &= \nabla(A_x B_x + A_y B_y + A_z B_z) \\ &= (\mathbf{A}_x \nabla B_x + \mathbf{A}_y \nabla B_y + \mathbf{A}_z \nabla B_z) + (B_x \nabla A_x + \dots)\end{aligned}$$

The x-component of the first bracket:

$$\begin{aligned}&+A_x \partial_x B_x \quad +A_y \partial_x B_y \quad +A_z \partial_x B_z \\&+A_y \partial_y B_x \quad -A_y \partial_y B_x \\&+A_z \partial_z B_x \quad -A_z \partial_z B_x \\&\hline(\mathbf{A} \cdot \nabla) B_x \quad +A_y (\nabla \times \mathbf{B})_z \quad -A_z (\nabla \times \mathbf{B})_y \\&\quad (\mathbf{A} \cdot \nabla) B_x + (\mathbf{A} \times (\nabla \times \mathbf{B}))_x\end{aligned}$$

Product Rules (Divergence and Curl)

- ▶ $\nabla \cdot (f\mathbf{A}) = f (\nabla \cdot \mathbf{A}) + \mathbf{A} \cdot \nabla f$
- ▶ $\nabla \times (f\mathbf{A}) = f (\nabla \times \mathbf{A}) - \mathbf{A} \times \nabla f$
- ▶ $\nabla \cdot (\mathbf{A} \times \mathbf{B}) = \mathbf{B} \cdot (\nabla \times \mathbf{A}) - \mathbf{A} \cdot (\nabla \times \mathbf{B})$
- ▶ $\nabla \times (\mathbf{A} \times \mathbf{B}) = (\mathbf{B} \cdot \nabla)\mathbf{A} - (\mathbf{A} \cdot \nabla)\mathbf{B} + \mathbf{A} \cdot (\nabla \cdot \mathbf{B}) - \mathbf{B} (\nabla \cdot \mathbf{A})$

Higher Derivatives

Higher order derivatives of fields can be written in terms of partial derivatives like

$$\frac{\partial^2}{\partial x^2} \quad \frac{\partial^2}{\partial y^2} \quad \frac{\partial^2}{\partial x \partial y} \quad \frac{\partial^2}{\partial y \partial x}$$

The last two terms are called mixed partial derivatives.

Higher Derivatives

Higher order derivatives of fields can be written in terms of partial derivatives like

$$\frac{\partial^2}{\partial x^2} \quad \frac{\partial^2}{\partial y^2} \quad \frac{\partial^2}{\partial x \partial y} \quad \frac{\partial^2}{\partial y \partial x}$$

The last two terms are called mixed partial derivatives.

Theorem

If f has continuous second ordered partial derivatives, then the mixed partial derivatives are equal that is

$$\frac{\partial^2}{\partial x_j \partial x_k} f = \frac{\partial^2}{\partial x_k \partial x_j} f$$

where x_j and x_k are either x, y or z

Higher Derivatives

- ▶ Laplacian:

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

Higher Derivatives

- ▶ Laplacian:

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

- ▶ If mixed partial derivatives are continuous,

$$\nabla \times \nabla f = 0$$

Higher Derivatives

- ▶ Laplacian:

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

- ▶ If mixed partial derivatives are continuous,

$$\nabla \times \nabla f = 0$$

- ▶ If mixed partial derivatives are continuous,

$$\nabla \cdot (\nabla \times \mathbf{F}) = 0$$

Higher Derivatives

- ▶ Laplacian:

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

- ▶ If mixed partial derivatives are continuous,

$$\nabla \times \nabla f = 0$$

- ▶ If mixed partial derivatives are continuous,

$$\nabla \cdot (\nabla \times \mathbf{F}) = 0$$

- ▶ Curl of a curl

$$\nabla \times (\nabla \times \mathbf{F}) = -\nabla^2 \mathbf{F} + \nabla(\nabla \cdot \mathbf{F})$$

Line (or Path) Integrals

Integration of real valued function of one variable,

$$\int_a^b f(x)dx$$

is quite familiar.

We want to extend this definition to integrating scalar and vector fields over arbitrary paths.

How to describe paths?

Definition

Let $[a, b] \in \mathbb{R}$ be a closed interval. A path in \mathbb{R}^m is a continuous function $\mathbf{r} : [a, b] \rightarrow \mathbb{R}^m$. The path is called smooth if the derivative \mathbf{r}' exists and is continuous.

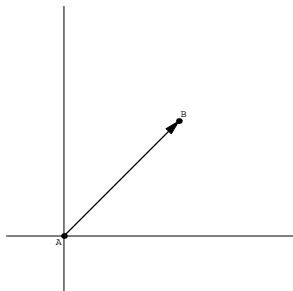
When $m = 2$, the function $\mathbf{r}(t) = \hat{x}x(t) + \hat{y}y(t)$ can be split into two component functions.

Example

$$\left. \begin{aligned} x(t) &= t \\ y(t) &= t \end{aligned} \right\} t \in [0, 1]$$

This is directed path.

Starting Point : (0, 0) End Point: (1, 1)



How to describe paths?

Definition

Let $[a, b] \in \mathbb{R}$ be a closed interval. A path in \mathbb{R}^m is a continuous function $\mathbf{r} : [a, b] \rightarrow \mathbb{R}^m$. The path is called smooth if the derivative \mathbf{r}' exists and is continuous.

When $m = 2$, the function $\mathbf{r}(t) = \hat{x}x(t) + \hat{y}y(t)$ can be split into two component functions.

Example

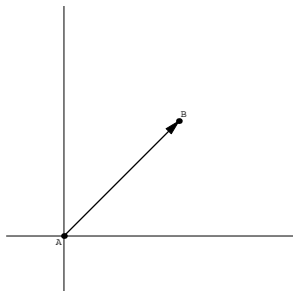
$$\left. \begin{array}{l} x(t) = t \\ y(t) = t \end{array} \right\} t \in [0, 1]$$

This is directed path.

Starting Point : (0, 0) End Point: (1, 1)

Reversed path

$$\left. \begin{array}{l} x(t) = 1 - t \\ y(t) = 1 - t \end{array} \right\} t \in [0, 1]$$

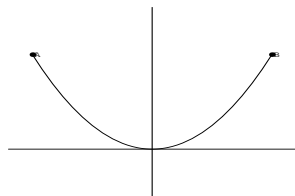


How to describe paths?

Example

Parabola

$$\left. \begin{array}{l} x(t) = t \\ y(t) = t^2 \end{array} \right\} t \in [-1, 1]$$

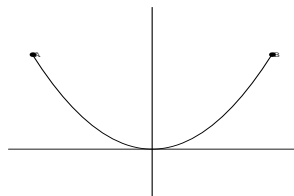


How to describe paths?

Example

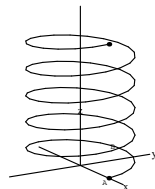
Parabola

$$\left. \begin{array}{l} x(t) = t \\ y(t) = t^2 \end{array} \right\} t \in [-1, 1]$$



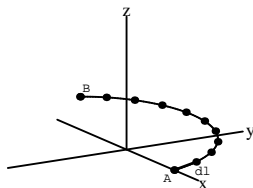
Helix

$$\left. \begin{array}{l} x(t) = \cos t \\ y(t) = \sin t \\ z(t) = t/2\pi \end{array} \right\} t \in [0, 10\pi]$$



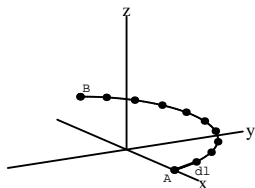
Line Integral of Scalar Fields

- ▶ Split path into small segments of length dr
- ▶ Line Integral is limiting value of $\sum f dr$ over the path.



Line Integral of Scalar Fields

- ▶ Split path into small segments of length dr
- ▶ Line Integral is limiting value of $\sum f dr$ over the path.



Definition

If $\mathbf{r}(t)$; $t \in [a, b]$ is a path in \mathbb{R}^m and f is scalar field over \mathbb{R}^m , then line integral of f over path \mathbf{r} is

$$\int f dr = \int_a^b f(\mathbf{r}(t)) |\mathbf{r}'(t)| dt.$$

For $m = 2$, $\mathbf{r}(t) = \hat{x}x(t) + \hat{y}y(t)$ and $|\mathbf{r}'(t)| = ((dx/dt)^2 + (dy/dt)^2)^{1/2}$.

Line Integral of Scalar Fields

Example

Length of a circular arc

Let $\mathbf{r}(t) = (R \cos t, R \sin t)$; $t \in [0, \alpha]$ then $\mathbf{r}'(t) = (-R \sin t, R \cos t)$ and $|\mathbf{r}'(t)| = R$

$$\begin{aligned} L &= \int_0^{\alpha} |\mathbf{r}'(t)| dt \\ &= \int_0^{\alpha} R dt = R\alpha \end{aligned}$$

Line Integral of Scalar Fields

Example

Centre of Mass

If $m(\mathbf{r})$ is linear mass density of a wire given by path $\mathbf{r}(t)$ $t \in [a, b]$. Let $\mathbf{R}_{cm} = (x_{cm}, y_{cm})$. Then

$$x_{cm} = \frac{1}{M} \int x(t) m(\mathbf{r}(t)) |\mathbf{r}'(t)| dt$$

$$y_{cm} = \frac{1}{M} \int y(t) m(\mathbf{r}(t)) |\mathbf{r}'(t)| dt$$

Line Integral of Scalar Fields

Example

Centre of Mass

If $m(\mathbf{r})$ is linear mass density of a wire given by path $\mathbf{r}(t)$ $t \in [a, b]$. Let $\mathbf{R}_{cm} = (x_{cm}, y_{cm})$. Then

$$x_{cm} = \frac{1}{M} \int x(t) m(\mathbf{r}(t)) |\mathbf{r}'(t)| dt$$

$$y_{cm} = \frac{1}{M} \int y(t) m(\mathbf{r}(t)) |\mathbf{r}'(t)| dt$$

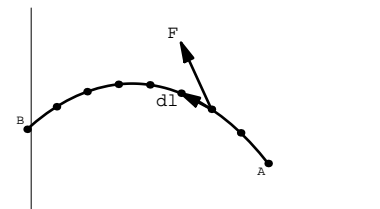
Or more compactly

$$\mathbf{R}_{cm} = \frac{1}{M} \int \mathbf{r}(t) m(\mathbf{r}(t)) |\mathbf{r}'(t)| dt$$

Thus line integral of a vector field can be defined in a straight-forward manner.

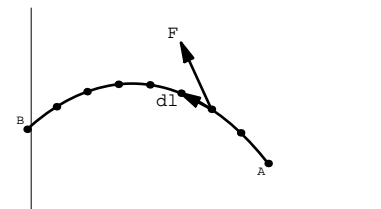
Line Integral of Vector Fields

To compute the work done by a force along the particle trajectory, we need to sum terms like $\sum \mathbf{F} \cdot d\mathbf{r}$



Line Integral of Vector Fields

To compute the work done by a force along the particle trajectory, we need to sum terms like $\sum \mathbf{F} \cdot d\mathbf{r}$



Definition

If $\mathbf{r}(t); t \in [a, b]$ is a path in \mathbb{R}^m and \mathbf{F} is vector field over \mathbb{R}^m , then the line integral of \mathbf{F} over path \mathbf{r} is

$$\int \mathbf{F} \cdot d\mathbf{r} = \int_a^b \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) dt.$$

Line Integral of Vector Fields

Example

A force field is given by $\alpha \mathbf{r}/r^3$ where $\alpha > 0$ is constant and \mathbf{r} is position vector.

Find the work done in moving a particle along a curve

$\mathbf{r}(t) = (\cos t, \sin t)$; $t \in [0, 2\pi]$.

Given path is circular and closed (endpoint coincides with starting point).

Along the path $r(t) = |\mathbf{r}(t)| = 1$.

$$\int_0^{2\pi} \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) dt = \alpha \int_0^{2\pi} \frac{(\cos t, \sin t) \cdot (-\sin t, \cos t)}{r(t)^3} dt = 0$$

Line Integral of Vector Fields

Example

A force field is given by $\alpha \mathbf{r}/r^3$ where $\alpha > 0$ is constant and \mathbf{r} is position vector.

Find the work done in moving a particle along a curve

$$\mathbf{r}(t) = (\cos t, \sin t); \quad t \in [0, 2\pi].$$

Given path is circular and closed (endpoint coincides with starting point).

Along the path $r(t) = |\mathbf{r}(t)| = 1$.

$$\int_0^{2\pi} \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) dt = \alpha \int_0^{2\pi} \frac{(\cos t, \sin t) \cdot (-\sin t, \cos t)}{r(t)^3} dt = 0$$

Example

Another field: $\alpha(-\hat{x}y + \hat{y}x)$. With the same path as above

$$\int_0^{2\pi} \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) dt = \alpha \int_0^{2\pi} (-\sin t, \cos t) \cdot (-\sin t, \cos t) dt = 2\pi\alpha$$

Surface Integrals

How to describe Surfaces

Common Form: $z = f(x, y)$ or $x = f(y, z)$ etc.

Examples

(a) $z = c$ is a plane parallel to XY plane

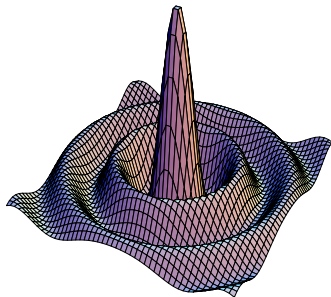
How to describe Surfaces

Common Form: $z = f(x, y)$ or $x = f(y, z)$ etc.

Examples

(a) $z = c$ is a plane parallel to XY plane

(b) $z = \sin\left(\sqrt{x^2 + y^2}\right) / \sqrt{x^2 + y^2}$



How to describe Surfaces

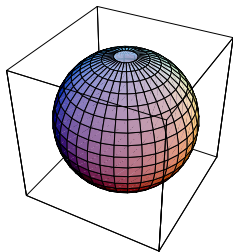
Another Form: $f(x, y, z) = c$

Examples

(a) Closed surfaces like sphere can be described by

$$z = \pm\sqrt{1 - x^2 - y^2}$$

and a more difficult boundary $x^2 + y^2 = 1$.



Alternatively one describe the entire sphere by

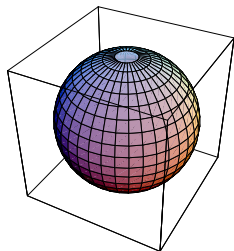
$$x^2 + y^2 + z^2 = 1$$

How to describe Surfaces

A general form: $S = \{\mathbf{S}(u, v) = (x(u, v), y(u, v), z(u, v)) \mid (u, v) \in D \subset \mathbb{R}^2\}$

Example

$\mathbf{S} = (\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta)$ where $\phi \in [0, 2\pi]$ and $\theta \in [0, \pi]$



Parametric curves can be seen on the surface.

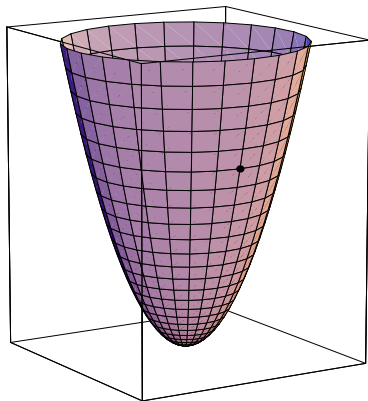
Elementary Area on a Surface

Consider a surface given by

$$\mathbf{S}(r, \phi) = (r \cos \phi, r \sin \phi, r^2)$$

with $r \in [0, 3]$ and $\phi \in [0, 2\pi]$

Let $\mathbf{A} = \mathbf{S}(2, 0) = (2, 0, 4)$



Elementary Area on a Surface

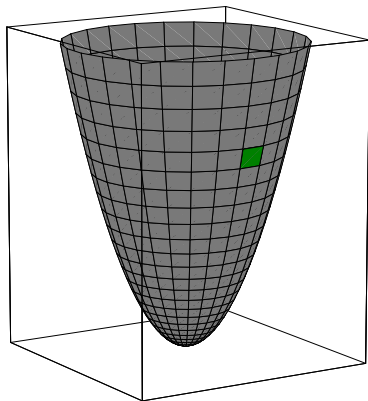
Consider a surface given by

$$\mathbf{S}(r, \phi) = (r \cos \phi, r \sin \phi, r^2)$$

with $r \in [0, 3]$ and $\phi \in [0, 2\pi]$

Let $\mathbf{A} = \mathbf{S}(r = 2, \phi = 0) = (2, 0, 4)$

Elementary area is shown in green.



Elementary Area on a Surface

$$\mathbf{S}(r, \phi) = (r \cos \phi, r \sin \phi, r^2)$$

Let $\mathbf{A} = \mathbf{S}(2, 0) = (2, 0, 4)$

Elementary area is shown in green.

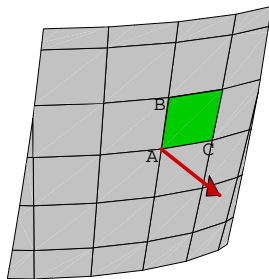
$$\overrightarrow{AB} = (\partial \mathbf{S} / \partial r) dr \text{ and}$$

$$\overrightarrow{AC} = (\partial \mathbf{S} / \partial \phi) d\phi$$

$$\text{Normal: } \mathbf{n} = (\partial \mathbf{S} / \partial r) \times (\partial \mathbf{S} / \partial \phi)$$

$$\text{Area: } dS = \left| \overrightarrow{AB} \times \overrightarrow{AC} \right| = |\mathbf{n}| dr d\phi$$

$$\text{Vector Area: } d\mathbf{S} = \hat{\mathbf{n}} dS$$



Surface Integrals: Scalar Fields

Definition

Let S be a surface parametrized by $\mathbf{S}(u, v)$ with $(u, v) \in D$. Surface integral of a scalar field f is defined by

$$\int_S f \, dS = \int_D f(\mathbf{S}(u, v)) \, dS = \int_D f(\mathbf{S}(u, v)) \left| \frac{\partial \mathbf{S}}{\partial u} \times \frac{\partial \mathbf{S}}{\partial v} \right| \, du \, dv$$

Surface Integrals: Scalar Fields

Example

Area of a hemisphere:

- ▶ $\mathbf{S} = (R \sin \theta \cos \phi, R \sin \theta \sin \phi, R \cos \theta)$ with $\theta \in [0, \pi/2]$ and $\phi \in [0, 2\pi]$
- ▶ $\partial \mathbf{S} / \partial \theta = (R \cos \theta \cos \phi, R \cos \theta \sin \phi, -R \sin \theta)$
- ▶ $\partial \mathbf{S} / \partial \phi = (-R \sin \theta \sin \phi, R \sin \theta \cos \phi, 0)$
- ▶ $\partial \mathbf{S} / \partial \theta \times \partial \mathbf{S} / \partial \phi = R^2 (\sin^2 \theta \cos \phi, \sin^2 \theta \sin \phi, \sin \theta \cos \theta)$
- ▶ $|\partial \mathbf{S} / \partial \theta \times \partial \mathbf{S} / \partial \phi| = R^2 \sin \theta$
- ▶ The area of hemisphere

$$\begin{aligned} \int_S dS &= \int_0^{\pi/2} \int_0^{2\pi} R^2 \sin \theta \, d\theta \, d\phi \\ &= 2\pi R^2 \end{aligned}$$

- ▶ How about $\mathbf{S} = (x, y, \sqrt{R^2 - x^2 - y^2})$ with $x^2 + y^2 \leq R^2$? Complete at home.

Surface Integrals: Vector Fields

Consider a steady state flow of incompressible fluid, which can be described by a velocity field $\mathbf{v}(\mathbf{r})$. Amount of fluid passing through a surface of area dS is given by $\mathbf{v} \cdot \hat{\mathbf{n}} dS$. This motivates the definition of surface integrals of vector fields

Definition

Let S be a surface parametrized by $\mathbf{S}(u, v)$ with $(u, v) \in D$. Surface integral of a vector field \mathbf{F} is defined by

$$\int_S \mathbf{F} \cdot d\mathbf{S} = \int_D \mathbf{F}(\mathbf{S}(u, v)) \cdot \hat{\mathbf{n}} dS = \int_D f(\mathbf{S}(u, v)) \mathbf{n} du dv$$

where $\mathbf{n} = \frac{\partial \mathbf{S}}{\partial u} \times \frac{\partial \mathbf{S}}{\partial v}$

Surface Integrals: Vector Fields

Example

Let $\mathbf{F}(\mathbf{r}) = \hat{\mathbf{r}}/r^2 = (x, y, z)/(x^2 + y^2 + z^2)^{3/2}$

- ▶ $\mathbf{S} = (R \sin \theta \cos \phi, R \sin \theta \sin \phi, R \cos \theta)$ with $\theta \in [0, \pi]$ and $\phi \in [0, 2\pi]$
- ▶ $\partial \mathbf{S} / \partial \theta = (R \cos \theta \cos \phi, R \cos \theta \sin \phi, -R \sin \theta)$
- ▶ $\partial \mathbf{S} / \partial \phi = (-R \sin \theta \sin \phi, R \sin \theta \cos \phi, 0)$
- ▶ $\partial \mathbf{S} / \partial \theta \times \partial \mathbf{S} / \partial \phi = R^2 (\sin^2 \theta \cos \phi, \sin^2 \theta \sin \phi, \sin \theta \cos \theta) = R^2 \sin \theta \hat{\mathbf{n}} = R^2 \sin \theta \hat{\mathbf{S}}$
- ▶ $|\partial \mathbf{S} / \partial \theta \times \partial \mathbf{S} / \partial \phi| = R^2 \sin \theta$
- ▶ Surface integral is

$$\begin{aligned} \int_S \mathbf{F} \cdot \hat{\mathbf{n}} dS &= \int_0^{\pi/2} \int_0^{2\pi} \left(\frac{\hat{\mathbf{S}}}{|\mathbf{S}|^2} \right) \cdot (\hat{\mathbf{S}} R^2 \sin \theta) d\theta d\phi \\ &= \int_0^{\pi/2} \int_0^{2\pi} \sin \theta d\theta d\phi = 4\pi. \end{aligned}$$

Volume Integrals

A volume in 3D is simply a region in \mathbb{R}^3 . Thus volume integral of a scalar field f over a volume V is defined as

$$\int_V f(x, y, z) \, dx \, dy \, dz$$

Fundamental Theorem For Gradients

In some sense, this theorem says, integration is an inverse of differentiation.

Theorem

If ϕ is a differentiable scalar field with continuous gradient $\nabla\phi$ on open connected set S in \mathbb{R}^3 and $a, b \in S$, then

$$\int_a^b \nabla\phi \cdot d\mathbf{r} = \phi(b) - \phi(a)$$

over any smooth path joining a and b .

Fundamental Theorem For Gradients

In some sense, this theorem says, integration is an inverse of differentiation.

Theorem

If ϕ is a differentiable scalar field with continuous gradient $\nabla\phi$ on open connected set S in \mathbb{R}^3 and $a, b \in S$, then

$$\int_a^b \nabla\phi \cdot d\mathbf{r} = \phi(b) - \phi(a)$$

over any smooth path joining a and b .

- ▶ $\int_a^b \nabla\phi \cdot d\mathbf{r}$ is independent of path, which is not the case ordinarily
- ▶ $\oint \nabla\phi \cdot d\mathbf{r} = 0$

Fundamental Theorem For Gradients

Another fundamental theorem:

Theorem

Let \mathbf{F} be a vector field over \mathbb{R}^3 such that its path integral between two points is independent of path. Define a scalar field ϕ such that

$$\phi(\mathbf{r}) = \int_{\mathbf{a}}^{\mathbf{r}} \mathbf{F} \cdot d\mathbf{r}$$

where \mathbf{a} is some fixed point. Then $\nabla\phi = \mathbf{F}$.

- True if $\oint \mathbf{F} \cdot d\mathbf{r} = 0$ for all closed paths (loops)

Fundamental Theorem For Gradients

Another fundamental theorem:

Theorem

Let \mathbf{F} be a vector field over \mathbb{R}^3 such that its path integral between two points is independent of path. Define a scalar field ϕ such that

$$\phi(\mathbf{r}) = \int_{\mathbf{a}}^{\mathbf{r}} \mathbf{F} \cdot d\mathbf{r}$$

where \mathbf{a} is some fixed point. Then $\nabla\phi = \mathbf{F}$.

- True if $\oint \mathbf{F} \cdot d\mathbf{r} = 0$ for all closed paths (loops)

Since $\nabla \times (\nabla\phi) = 0$, for \mathbf{F} to be equal to gradient of some potential field, atlest $\nabla \times \mathbf{F} = 0$. Is this condition sufficient? Yes if it is true over convex sets.

Fundamental Theorem For Gradients

Check if $\mathbf{F} = yz\hat{\mathbf{x}} + xz\hat{\mathbf{y}} + xy\hat{\mathbf{z}}$ can be written as a gradient of a potential?

Fundamental Theorem For Gradients

Check if $\mathbf{F} = yz\hat{\mathbf{x}} + xz\hat{\mathbf{y}} + xy\hat{\mathbf{z}}$ can be written as a gradient of a potential?

if $\phi(x, y, z) = xyz + c$ then $\nabla\phi = \mathbf{F}$

Fundamental Theorem For Divergence

This is similar to the previous theorem.

Theorem

(Gauss Theorem) Let V be a solid region in \mathbb{R}^3 bounded by closed surface S . If \mathbf{F} is continuously differentiable on V then

$$\int_V (\nabla \cdot \mathbf{F}) dv = \oint_S \mathbf{F} \cdot \hat{\mathbf{n}} dS$$

with $\hat{\mathbf{n}}$ is outer normal to S .

Inverse Square Field

Example

Let $\mathbf{F} = \hat{\mathbf{r}}/r^2$.

- ▶ $\nabla \cdot \mathbf{F}(\mathbf{r}) = 0$ if $\mathbf{r} \neq 0$.
- ▶ $\oint_S \mathbf{F} \cdot \hat{\mathbf{n}} dS = 4\pi$ if S is spherical surface centered at $\mathbf{r} = 0$.
- ▶ by Gauss theorem

$$\int_V (\nabla \cdot \mathbf{F}) dv = 4\pi$$

- ▶ Contribution to right hand side integral is only at origin. Then $\nabla \cdot \mathbf{F}(0) = \infty$

Fundamental Theorem For Curl

Theorem

(Gauss Theorem) Let S be a smooth surface in \mathbb{R}^3 bounded by closed curve Γ . If \mathbf{F} is continuously differentiable vector field, then

$$\int_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S} = \oint_{\Gamma} \mathbf{F} \cdot d\mathbf{r}$$

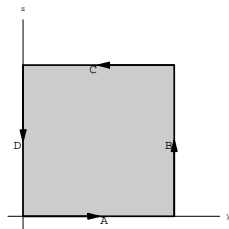
where direction of $d\mathbf{S}$ vector is determined by the right hand rule.

- ▶ $\int_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S}$ does not depend on the surface but only the boundary.
- ▶ $\oint_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S} = 0$

Fundamental Theorem For Curl

Example

Let $\mathbf{F} = (2xz + 3y^2)\hat{\mathbf{y}} + 4yz^2\hat{\mathbf{z}}$ and surface S be square plane in yz plane given by $\mathbf{S} = (0, y, z)$ with $0 \leq y, z \leq 1$.

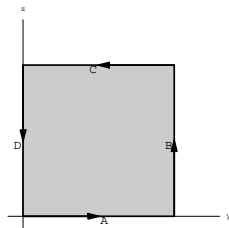


Fundamental Theorem For Curl

Example

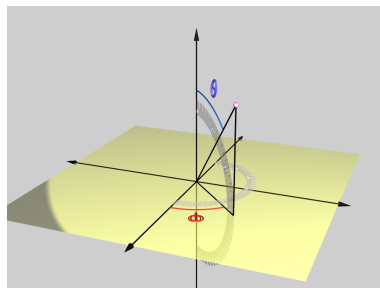
Let $\mathbf{F} = (2xz + 3y^2)\hat{\mathbf{y}} + 4yz^2\hat{\mathbf{z}}$ and surface S be square plane in yz plane given by $\mathbf{S} = (0, y, z)$ with $0 \leq y, z \leq 1$.

- In Figure: $d\mathbf{S} = dydz\hat{\mathbf{x}}$
- $\nabla \times \mathbf{F} = (4z^2 - 2x)\hat{\mathbf{x}} + 2z\hat{\mathbf{z}}$
- $\int_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S} = 4/3$
- $\int_A \mathbf{F} \cdot d\mathbf{r} = 1$, $\int_B \mathbf{F} \cdot d\mathbf{r} = 4/3$,
 $\int_C \mathbf{F} \cdot d\mathbf{r} = -1$, $\int_D \mathbf{F} \cdot d\mathbf{r} = 0$
- Stokes Theorem verified.



Spherical Coordinate System

- ▶ position vector of P : \mathbf{r}
- ▶ Cartesian coordinates: (x, y, z) .
- ▶ length of \mathbf{r} : $r = |\mathbf{r}|$
- ▶ projection of \mathbf{r} onto XY plane:
 OQ
- ▶ angle between z -axis and \mathbf{r} : θ
- ▶ angle between x -axis and OQ : ϕ
- ▶ θ : zenith angle
- ▶ ϕ : azimuthal angle.
- ▶ spherical polar coordinates:
ordered triplet (r, θ, ϕ)



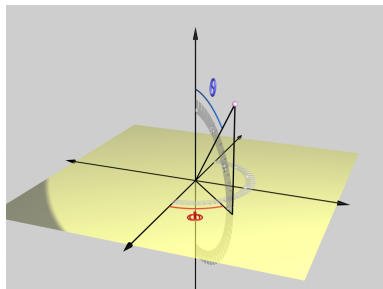
Spherical Coordinate System

Spherical Coordinate System

$$r = \sqrt{x^2 + y^2 + z^2}$$

$$\theta = \tan^{-1} \left(\frac{\sqrt{x^2 + y^2}}{z} \right)$$

$$\phi = \tan^{-1} \left(\frac{y}{x} \right).$$



Spherical Coordinate System

$$r = \sqrt{x^2 + y^2 + z^2}$$

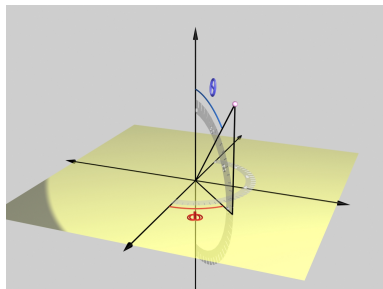
$$\theta = \tan^{-1} \left(\frac{\sqrt{x^2 + y^2}}{z} \right)$$

$$\phi = \tan^{-1} \left(\frac{y}{x} \right).$$

$$x = r \sin \theta \cos \phi$$

$$y = r \sin \theta \sin \phi$$

$$z = r \cos \theta$$



Spherical Coordinate System

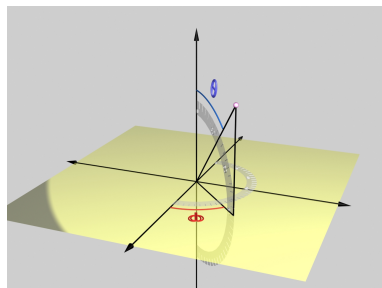
Ranges of Spherical polar coordinates:

Clearly, $x, y, z \in (-\infty, \infty)$.

- ▶ $r \in [0, \infty)$,
- ▶ $\theta \in [0, \pi]$
- ▶ $\phi \in [0, 2\pi)$.

Note:

- ▶ ϕ is undefined for points on z-axis
- ▶ both θ and ϕ are undefined for the origin.



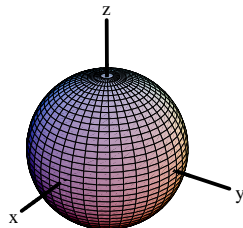
Spherical Coordinate System

Coordinate Surfaces can be obtained by keeping one of the coordinates constant.

$r = \text{constant}$ gives a spherical surface. Let $c > 0$.

$$S = \{(c, \theta, \phi) \mid \theta \in [0, \pi], \phi \in [0, 2\pi)\}$$

is a sphere of radius c .



Spherical Coordinate System

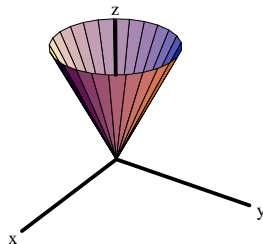
Coordinate Surfaces can be Obtained by keeping one of the coordinates constant.

$\theta = \text{constant}$ gives a conical surface.

Let $c > 0$.

$$S = \{(r, c, \phi) \mid r \in [0, \infty], \phi \in [0, 2\pi)\}$$

is a cone of angle c .



Spherical Coordinate System

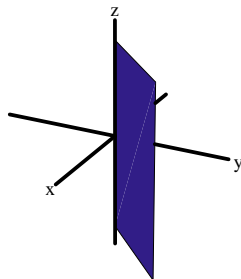
Coordinate Surfaces can be Obtained by keeping one of the coordinates constant.

$\phi = \text{constant}$ gives a planar surface.

Let $c > 0$.

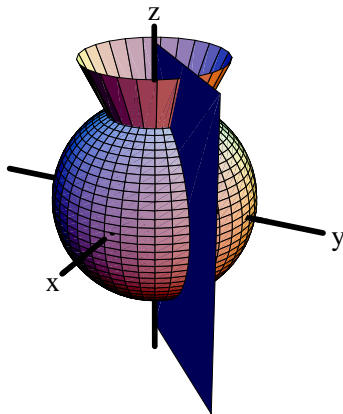
$$S = \{(r, \theta, c) \mid \theta \in [0, \pi], r \in [0, \infty)\}$$

is a half plane.



Spherical Coordinate System

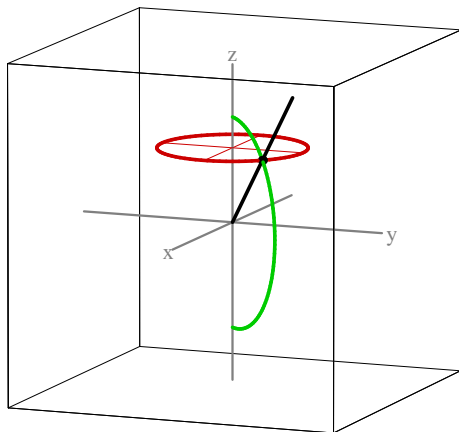
All surfaces:



Spherical Coordinate System

Coordinate Curves: Keeping two coordinates fixed, we get a path. Let $P = (r_0, \theta_0, \phi_0)$

- ▶ $\mathbf{S}_r =$
 $r (\sin \theta_0 \cos \phi_0, \sin \theta_0 \sin \phi_0, \cos \theta_0)$
- ▶ $\mathbf{S}_\theta =$
 $r_0 (\sin \theta \cos \phi_0, \sin \theta \sin \phi_0, \cos \theta)$
- ▶ $\mathbf{S}_\phi =$
 $r_0 (\sin \theta_0 \cos \phi, \sin \theta_0 \sin \phi, \cos \theta_0)$



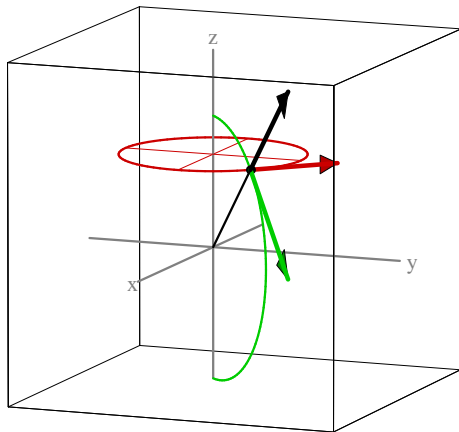
Spherical Coordinate System

Coordinate unit vectors are unit tangent vectors to coordinate curves at a given point. Let $P = (r_0, \theta_0, \phi_0)$. If $\mathbf{S} = r(\sin \theta \cos \phi, \sin \theta \sin \phi, \cos \theta)$

$$\hat{\mathbf{r}} = \frac{\partial \mathbf{S}}{\partial r} / \left| \frac{\partial \mathbf{S}}{\partial r} \right|$$

$$\hat{\boldsymbol{\theta}} = \frac{\partial \mathbf{S}}{\partial \theta} / \left| \frac{\partial \mathbf{S}}{\partial \theta} \right|$$

$$\hat{\boldsymbol{\phi}} = \frac{\partial \mathbf{S}}{\partial \phi} / \left| \frac{\partial \mathbf{S}}{\partial \phi} \right|$$



Spherical Coordinate System

Given, $\mathbf{S} = r \sin \theta \cos \phi \hat{\mathbf{x}} + r \sin \theta \sin \phi \hat{\mathbf{y}} + r \cos \theta \hat{\mathbf{z}}$, the Unit Vectors:

$$\hat{\mathbf{r}}(\theta, \phi) = \frac{\partial \mathbf{S}}{\partial r} / \left| \frac{\partial \mathbf{S}}{\partial r} \right| = \sin \theta \cos \phi \hat{\mathbf{x}} + \sin \theta \sin \phi \hat{\mathbf{y}} + \cos \theta \hat{\mathbf{z}}$$

$$\hat{\theta}(\theta, \phi) = \frac{\partial \mathbf{S}}{\partial \theta} / \left| \frac{\partial \mathbf{S}}{\partial \theta} \right| = \cos \theta \cos \phi \hat{\mathbf{x}} + \cos \theta \sin \phi \hat{\mathbf{y}} - \sin \theta \hat{\mathbf{z}}$$

$$\hat{\phi}(\theta, \phi) = \frac{\partial \mathbf{S}}{\partial \phi} / \left| \frac{\partial \mathbf{S}}{\partial \phi} \right| = -\sin \phi \hat{\mathbf{x}} + \cos \phi \hat{\mathbf{y}}$$

Unit Vectors depend on the location on θ and ϕ .

Inverse Transformations are

$$\hat{\mathbf{x}} = \sin \theta \cos \phi \hat{\mathbf{r}} + \cos \theta \cos \phi \hat{\theta} - \sin \phi \hat{\phi}$$

$$\hat{\mathbf{y}} = \sin \theta \sin \phi \hat{\mathbf{r}} + \cos \theta \sin \phi \hat{\theta} + \cos \phi \hat{\phi}$$

$$\hat{\mathbf{z}} = \cos \theta \hat{\mathbf{r}} - \sin \theta \hat{\theta}$$

Spherical Coordinate System

Usually, the unit vectors are written without reference to the location, but it is understood by context.

Point	Cartesian	Spherical
P	$(1, 0, 0)$	$(1, \pi/2, 0)$
Q	$(0, 1, 0)$	$(1, \pi/2, \pi/2)$

Now,

$$\hat{\mathbf{r}}(P) = \hat{\mathbf{r}}(\theta = \pi/2, \phi = 0) = \hat{\mathbf{x}} \text{ and}$$

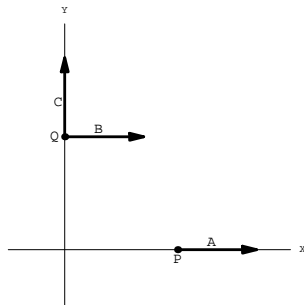
$$\hat{\phi}(P) = \hat{\phi}(\theta = \pi/2, \phi = 0) = \hat{\mathbf{y}}$$

But

$$\hat{\mathbf{r}}(Q) = \hat{\mathbf{r}}(\theta = \pi/2, \phi = \pi/2) = \hat{\mathbf{y}} \text{ and}$$

$$\hat{\phi}(Q) = \hat{\phi}(\theta = \pi/2, \phi = \pi/2) = -\hat{\mathbf{x}}$$

Vector	Cartesian	Spherical
A	$\hat{\mathbf{x}}$	$\hat{\mathbf{r}}$
B	$\hat{\mathbf{x}}$	$-\hat{\phi}$
C	$\hat{\mathbf{y}}$	$\hat{\mathbf{r}}$



Spherical Coordinate System

Cartesian unit vectors are constants and do not depend on position, but spherical unit vectors do!

$$\frac{\partial}{\partial \theta} \hat{\mathbf{r}} = \hat{\theta} \quad \frac{\partial}{\partial \phi} \hat{\mathbf{r}} = \sin \theta \hat{\phi}$$

$$\frac{\partial}{\partial \theta} \hat{\theta} = -\hat{\mathbf{r}} \quad \frac{\partial}{\partial \phi} \hat{\theta} = \cos \theta \hat{\phi}$$

$$\frac{\partial}{\partial \theta} \hat{\phi} = 0 \quad \frac{\partial}{\partial \phi} \hat{\phi} = -\sin \theta \hat{\mathbf{r}} - \cos \theta \hat{\theta}$$

Spherical Coordinate System

Position vector to any point $P = (r, \theta, \phi)$ is

$$\overrightarrow{OP} = \mathbf{r} = r\hat{\mathbf{r}}(\theta, \phi) = r\hat{\mathbf{r}}$$

Line Element:

$$\begin{aligned} d\mathbf{r} &= dr \frac{\partial \mathbf{r}}{\partial r} + d\theta \frac{\partial \mathbf{r}}{\partial \theta} + d\phi \frac{\partial \mathbf{r}}{\partial \phi} \\ &= dr \hat{\mathbf{r}} + d\theta r \frac{\partial \hat{\mathbf{r}}}{\partial \theta} + d\phi r \frac{\partial \hat{\mathbf{r}}}{\partial \phi} \\ &= dr \hat{\mathbf{r}} + r d\theta \hat{\boldsymbol{\theta}} + r \sin \theta d\phi \hat{\boldsymbol{\phi}} \end{aligned}$$

Surface Elements:

Surface	Shape	Normal	Elementary Area
$r = \text{const}$	Sphere	$\hat{\mathbf{r}}$	$r^2 \sin \theta d\theta d\phi$
$\theta = \text{const}$	Cone	$\hat{\boldsymbol{\theta}}$	$r \sin \theta dr d\phi$
$\phi = \text{const}$	Half Plane	$\hat{\boldsymbol{\phi}}$	$r dr d\theta$

Volume Element: $r^2 \sin \theta dr d\theta d\phi$

Spherical Coordinate System

Gradient:

$$\begin{aligned}\nabla f(P) &= \hat{\mathbf{x}} \frac{\partial f}{\partial x} + \hat{\mathbf{y}} \frac{\partial f}{\partial y} + \hat{\mathbf{z}} \frac{\partial f}{\partial z} \\ &= \hat{\mathbf{r}} \frac{\partial f}{\partial r} + \hat{\theta} \frac{1}{r} \frac{\partial f}{\partial \theta} + \hat{\phi} \frac{1}{r \sin \theta} \frac{\partial f}{\partial \phi}\end{aligned}$$

Divergence:

$$\nabla \cdot \mathbf{F} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 F_r) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} (\sin \theta F_\theta) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi} (F_\phi)$$

Curl:

...

Laplacian:

$$\nabla^2 f = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial f}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial f}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2}{\partial \phi^2} (F_\phi)$$