

# Vector Calculus (H.1)

## Green's Theorem

20160202

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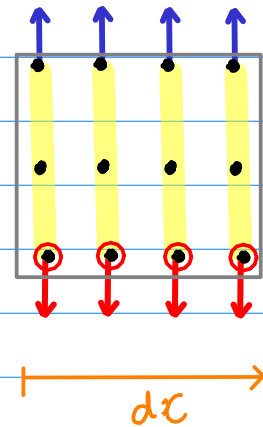
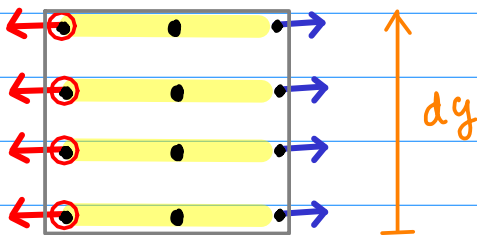
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$$\frac{\partial P}{\partial x} dA = \frac{\partial P}{\partial x} dx dy$$

$$\frac{\partial Q}{\partial z} dA = \frac{\partial Q}{\partial z} dy dz$$

$$dP dy \vec{i}$$

$$dQ dz \vec{j}$$



Increasing / Decreasing P & Q

$$\frac{\partial P}{\partial x}, \frac{\partial Q}{\partial z}$$

⇒ Outbound, Inbound P & Q

Differentials of P & Q

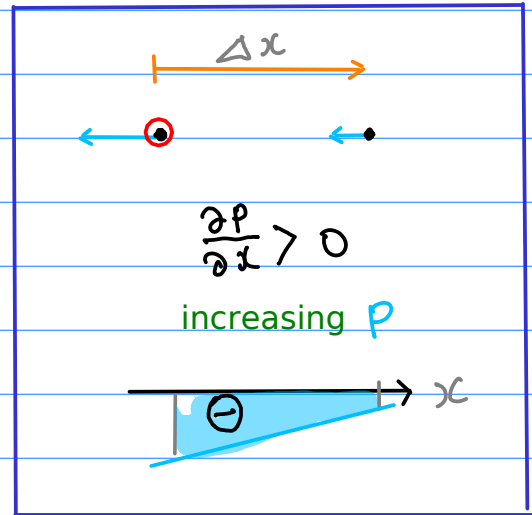
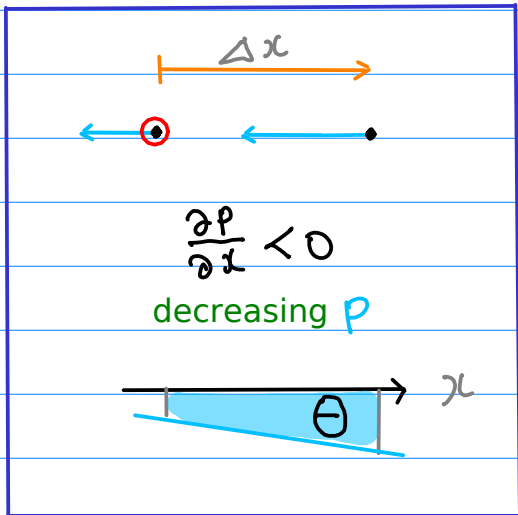
$$dP, dQ$$

Outbound / Inbound Region

# Increasing / Decreasing P & Q

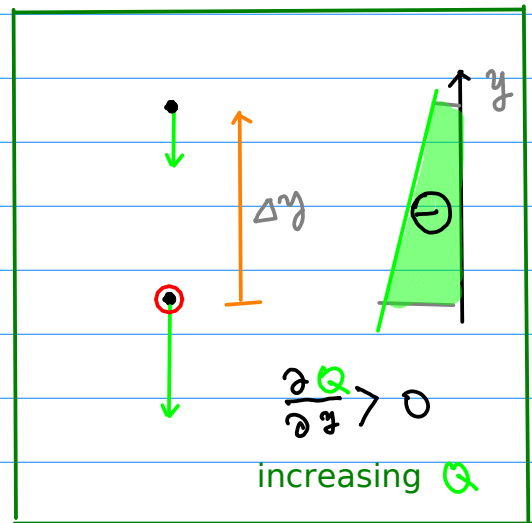
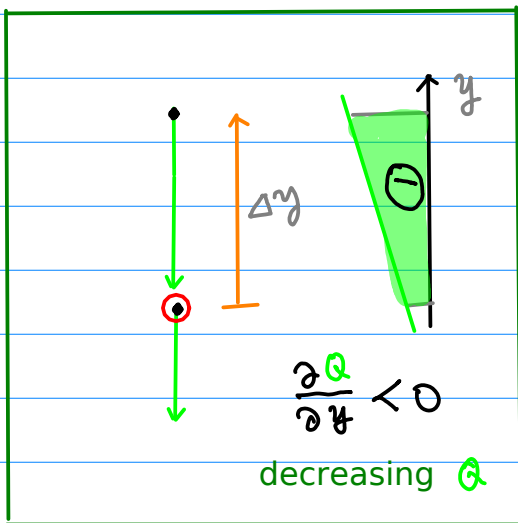
$$\frac{\partial P}{\partial x}, \frac{\partial Q}{\partial y}$$

$P(x, y)$



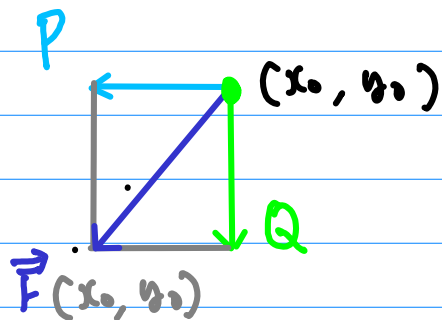
$Q(x, y)$

$Q(x, y)$

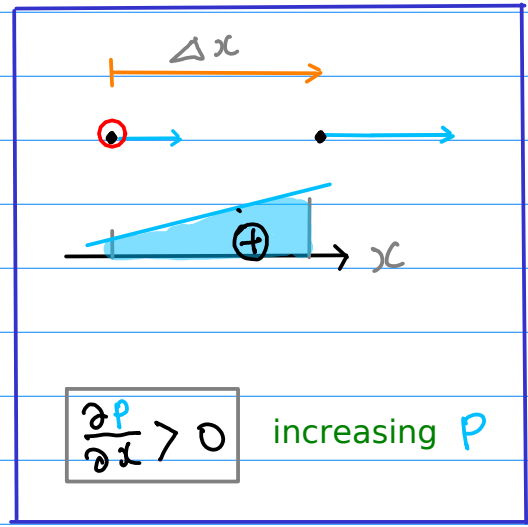
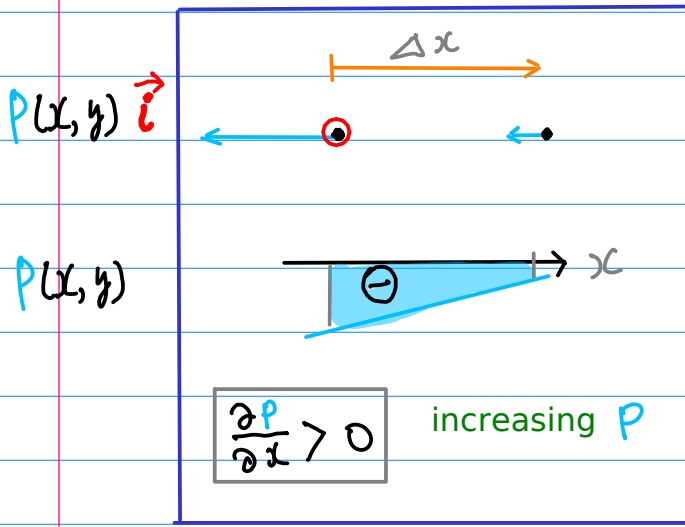


$P$  : 1st component of a vector  $\vec{F}$

$Q$  : 2nd component of a vector  $\vec{F}$

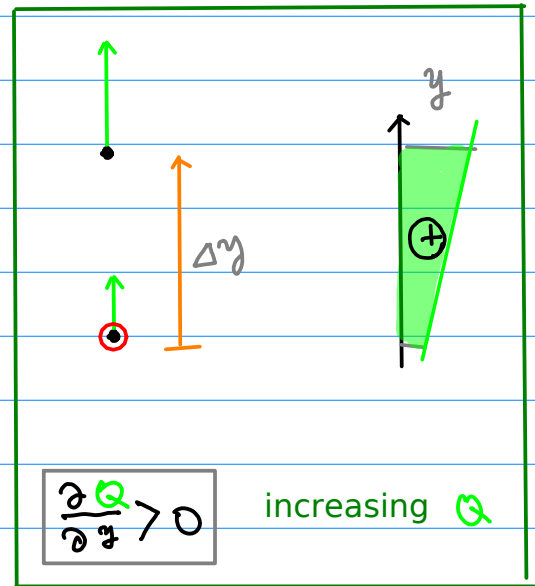
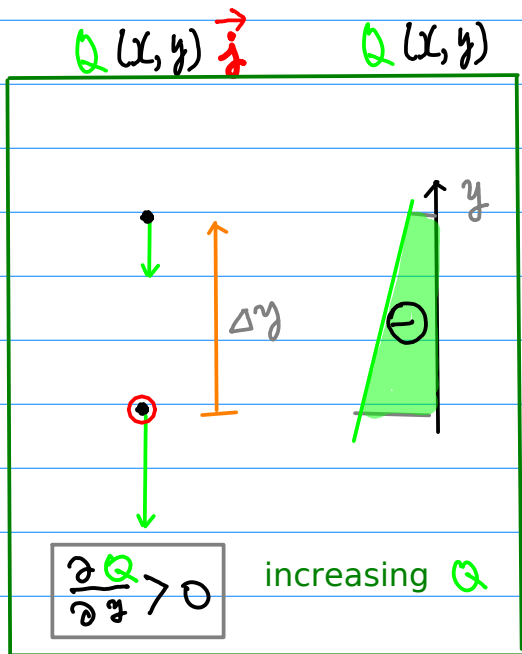


# Increasing, Outbound P & Q $\frac{\partial P}{\partial x}$ , $\frac{\partial Q}{\partial z}$



net decrement  
= outbound flux

net increment  
= outbound flux



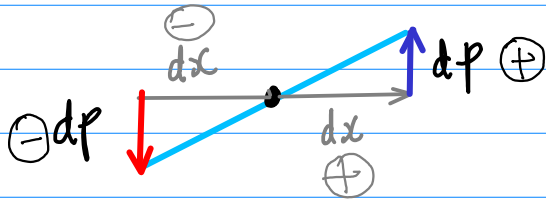
net decrement  
= outbound flux

net increment  
= outbound flux

# Differentials of P & Q $dP, dQ$

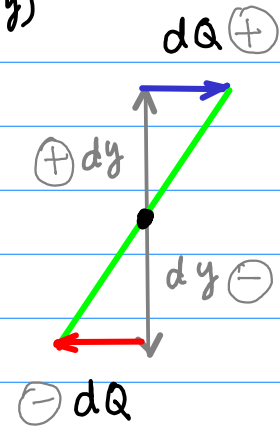
increasing P  $\frac{\partial P}{\partial x} > 0$

$P(x, y)$



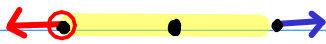
increasing Q  $\frac{\partial Q}{\partial y} > 0$

$Q(x, y)$



$$dP = \frac{\partial P}{\partial x} dx$$

$dP \vec{i}$



net decrement  
= outward flux

net increment  
= outward flux

$$dQ = \frac{\partial Q}{\partial y} dy$$

$dQ \vec{j}$

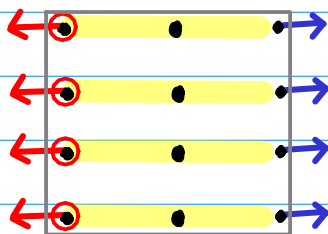


net increment  
= outward flux

net decrement  
= outward flux

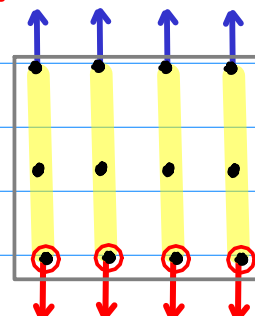
$$\frac{\partial P}{\partial x} dA = \frac{\partial P}{\partial x} dx dy$$

$dP dy \vec{i}$

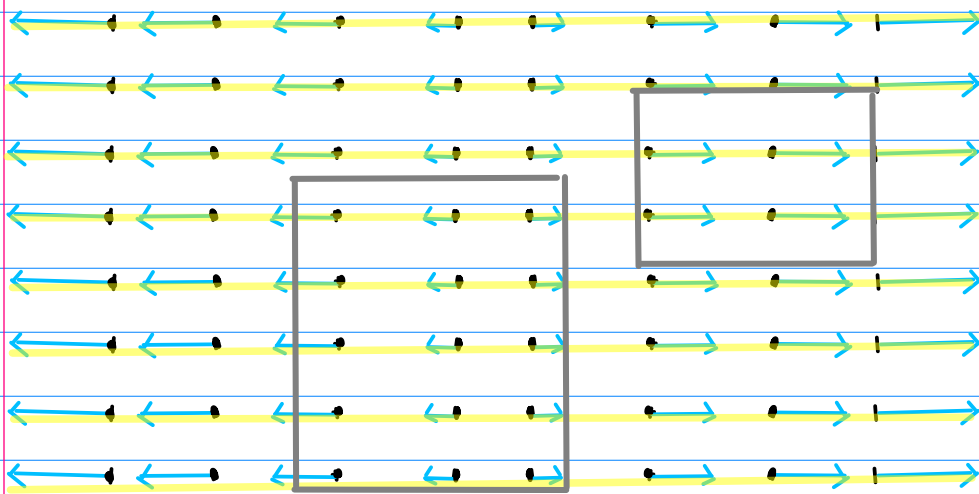
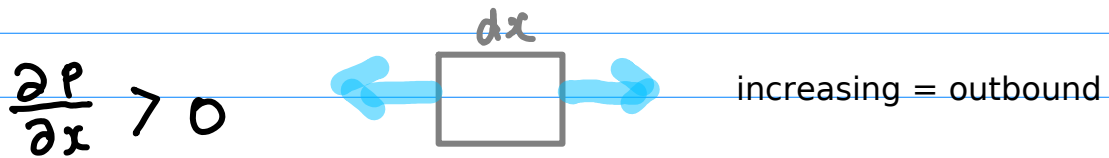


$$\frac{\partial Q}{\partial y} dA = \frac{\partial Q}{\partial y} dy dx$$

$dQ dx \vec{j}$

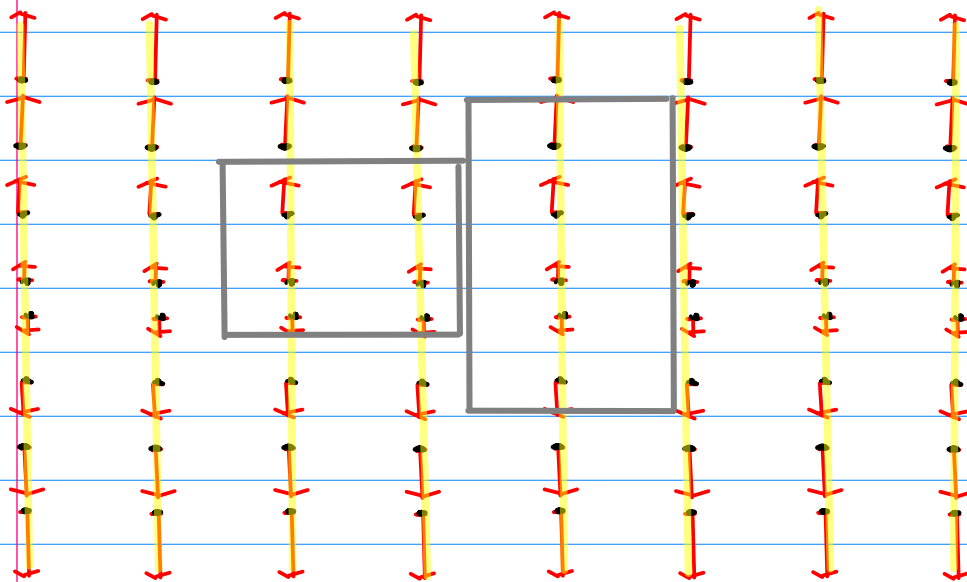
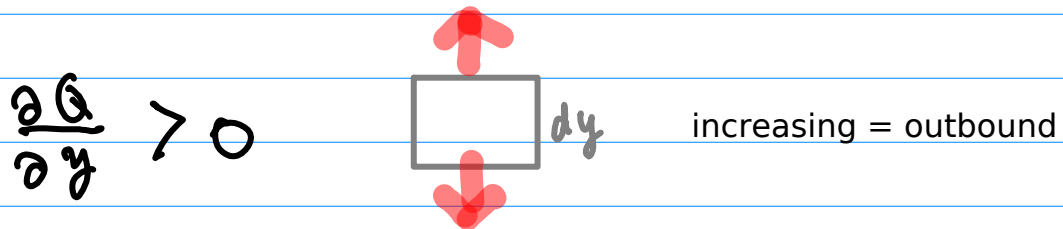


# Outbound / Inbound Region



net result of  $\frac{\partial p}{\partial x}$   
over a region

$> 0$  ; out bound



net result of  $\frac{\partial Q}{\partial y}$   
over a region

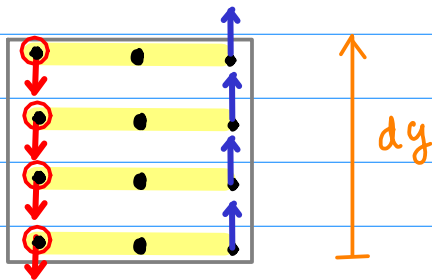
$> 0$  ; out bound



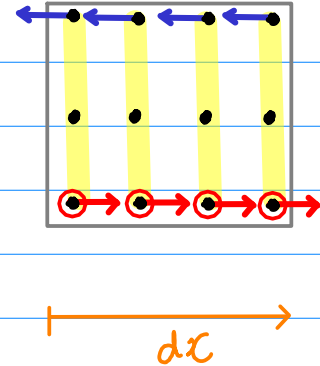
$$\frac{\partial Q}{\partial x} dA = \frac{\partial Q}{\partial x} dx dy$$

$$-\frac{\partial P}{\partial y} dA = -\frac{\partial P}{\partial y} dy dx$$

$$dQ dy \vec{i}$$



$$dP dx \vec{j}$$



Increasing / Decreasing P & Q

$$\frac{\partial Q}{\partial x}, \frac{\partial P}{\partial y}$$

⇒ CCW / CW Circulation P & Q

Differentials of P & Q

$$dQ \quad dP$$

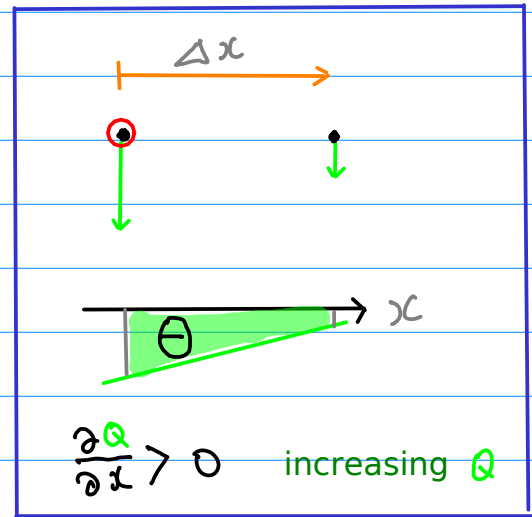
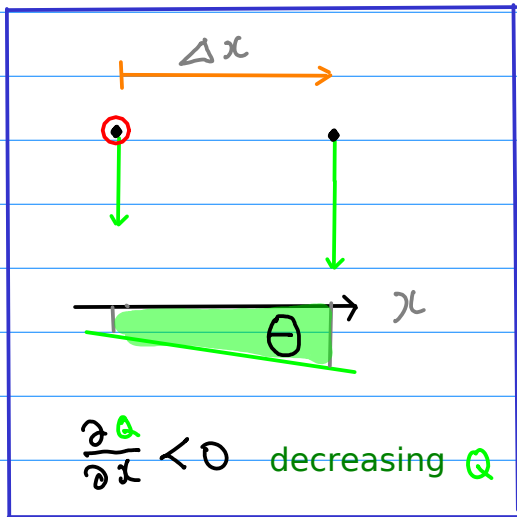
CCW / CW Rotating Region



# Increasing / Decreasing P & Q

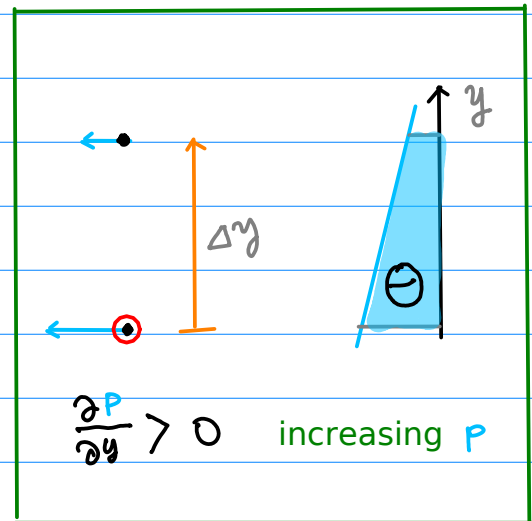
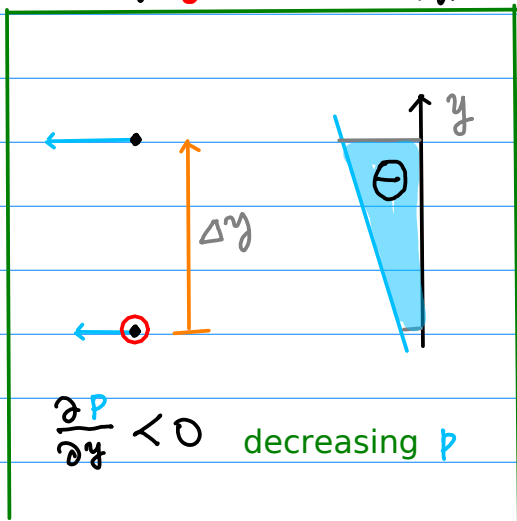
$$\frac{\partial Q}{\partial x}, \frac{\partial P}{\partial y}$$

$Q(x, y)$   $\vec{i}$



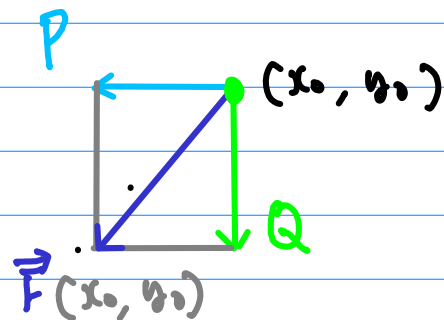
$P(x, y)$   $\vec{i}$

$P(x, y)$



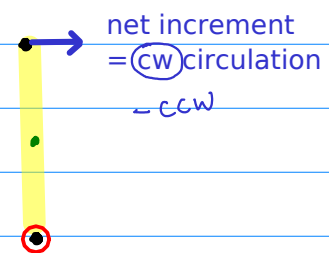
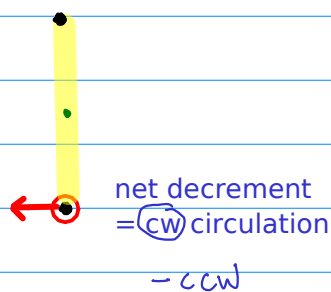
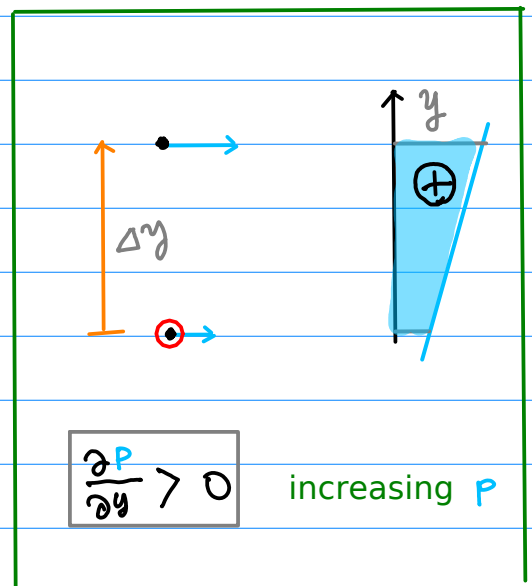
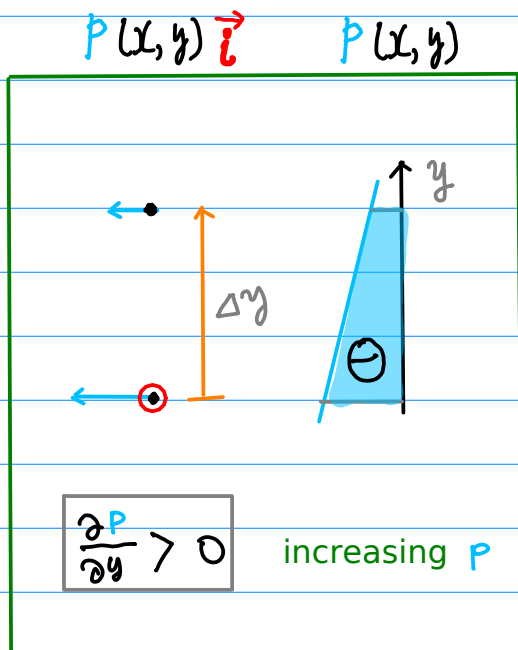
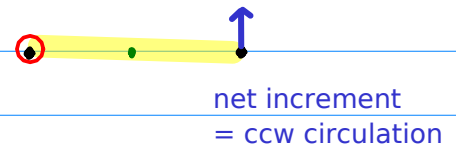
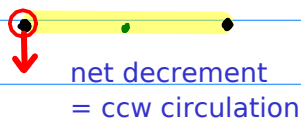
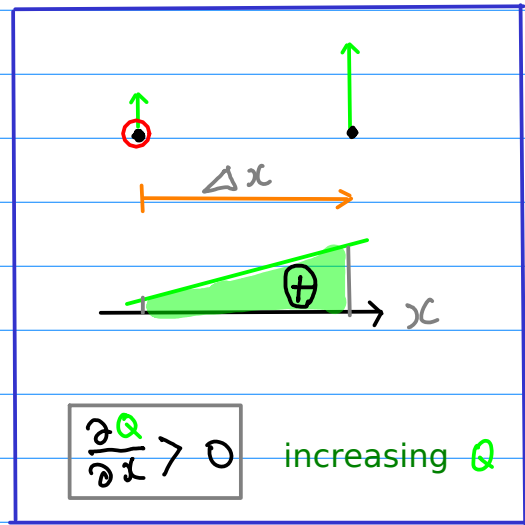
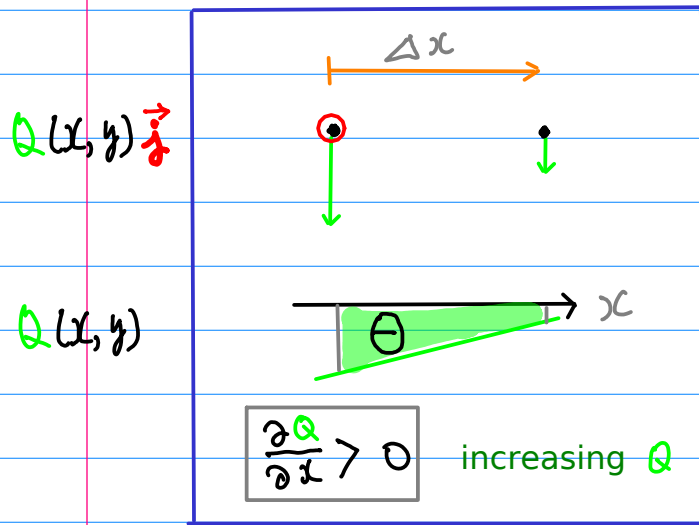
$P$  : 1st component of a vector  $\vec{F}$

$Q$  : 2nd component of a vector  $\vec{F}$



# Increasing, Circulation P & Q

$$\frac{\partial Q}{\partial x}, \frac{\partial P}{\partial y}$$



# Differentials of P & Q

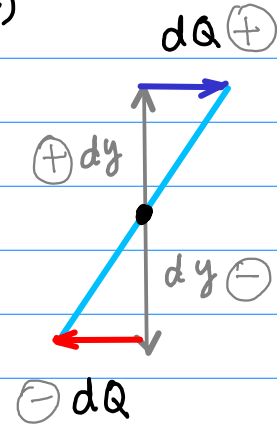
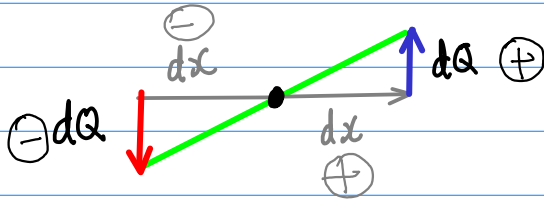
$dQ$   $dP$

increasing  $Q$   $\frac{\partial Q}{\partial x} > 0$

increasing  $P$   $\frac{\partial P}{\partial y} > 0$

$Q(x, y)$

$P(x, y)$

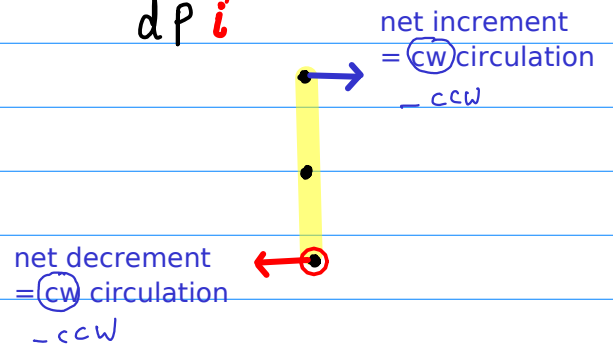
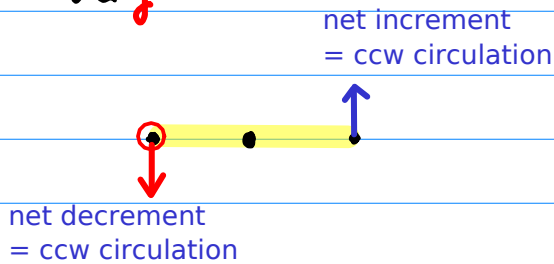


$$dQ = \frac{\partial Q}{\partial x} dx$$

$$dP = \frac{\partial P}{\partial y} dy$$

$dQ$   $\vec{j}$

$dP$   $\vec{i}$

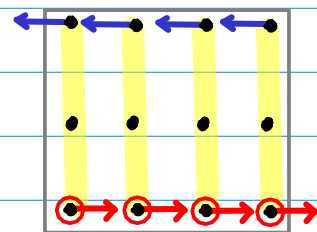
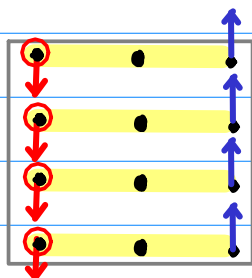


$$\frac{\partial Q}{\partial x} dA = \frac{\partial Q}{\partial x} dx dy$$

$$-\frac{\partial P}{\partial y} dA = -\frac{\partial P}{\partial y} dy dx$$

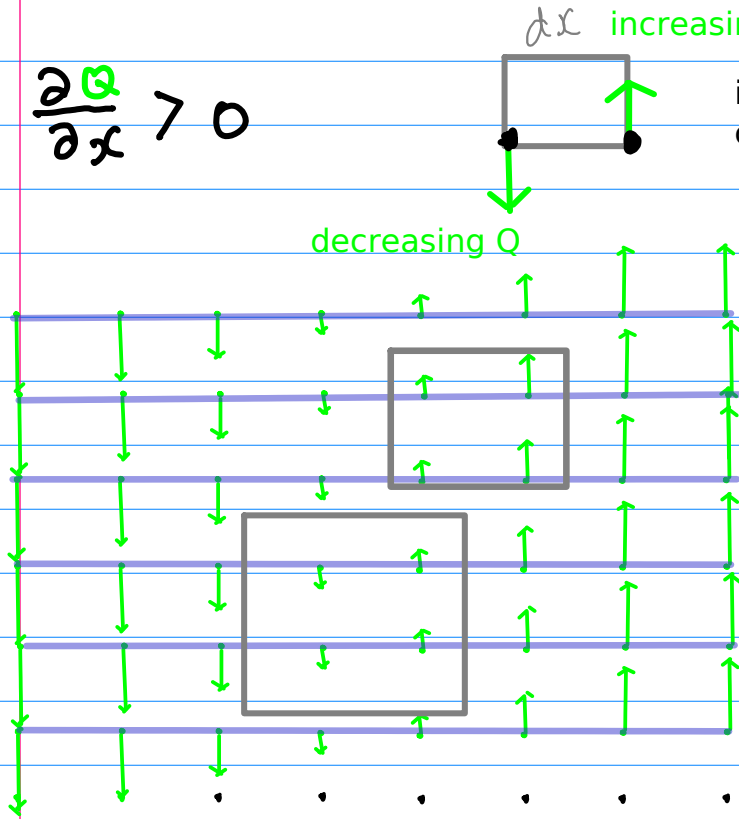
$dQ$   $dy$   $\vec{i}$

$dP$   $dx$   $\vec{j}$

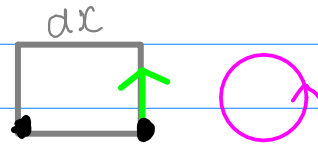


# CCW / CW Rotating Region

$$\frac{\partial Q}{\partial x} > 0$$



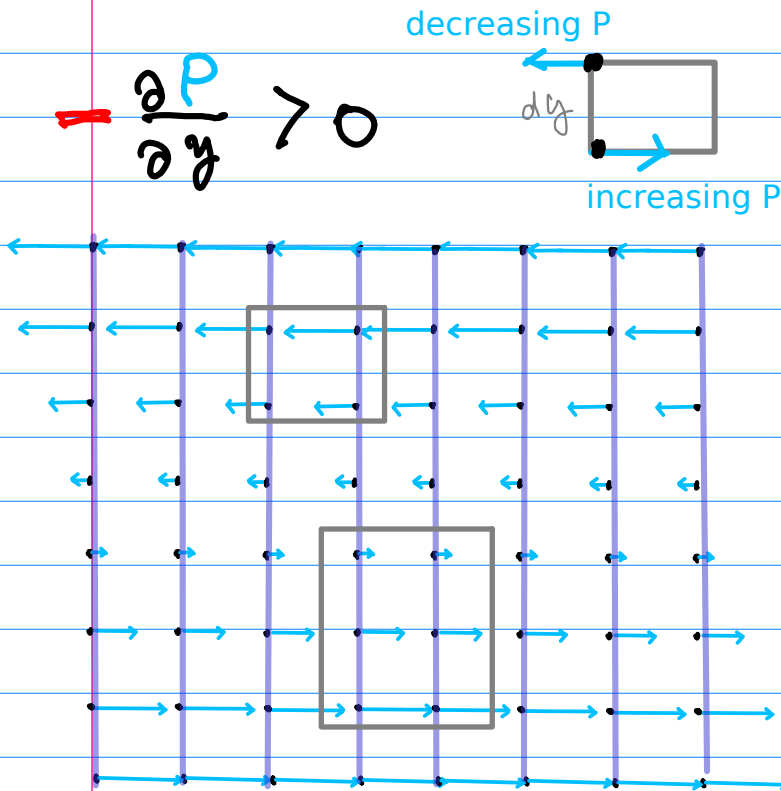
increasing = counter-clock-wise



net result of  $\frac{\partial Q}{\partial x}$  over a region

$> 0$  ; CCW rotating

$$-\frac{\partial P}{\partial y} > 0$$



decreasing = counter-clock-wise



net result of  $\frac{\partial P}{\partial y}$  over a region

$< 0$  ; CCW rotating



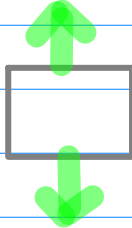
# Physical Interpretation of Partial Derivatives

$$\frac{\partial P}{\partial x} > 0$$



increasing = outbound

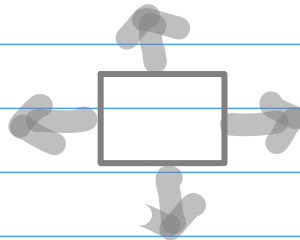
$$\frac{\partial Q}{\partial y} > 0$$



increasing = outbound

$$\text{div } \vec{F} = \nabla \cdot \vec{F} = \left( \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} \right)$$

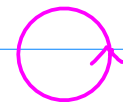
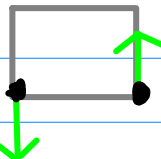
$$\text{div } \vec{F} > 0$$



outbound

$$\frac{\partial Q}{\partial x} > 0$$

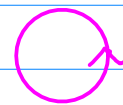
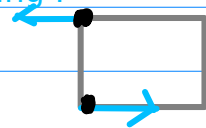
increasing Q



increasing = counter-clock-wise

decreasing Q  
decreasing P

$$-\frac{\partial P}{\partial y} > 0$$

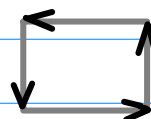


decreasing = counter-clock-wise

increasing P

$$\text{Curl } \vec{F} = \nabla \times \vec{F} = \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \vec{k}$$

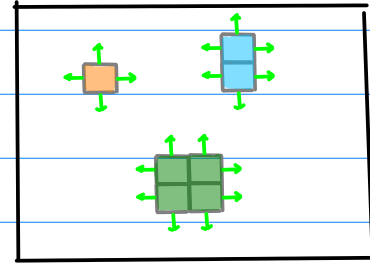
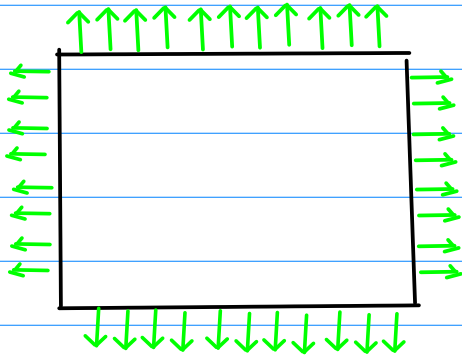
$$\text{Curl } \vec{F} > 0$$



CCW

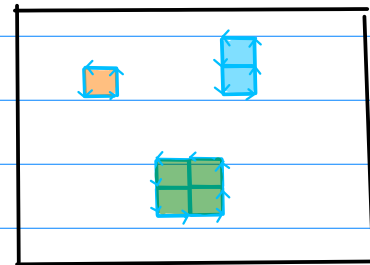
# Stoke's Theorem

$$\oint_C \vec{F} \cdot \vec{n} \, ds = \iiint_D (\text{div } \vec{F}) \, dA = \iiint_D \nabla \cdot \vec{F} \, dA$$



$\vec{n}$  normal vector  
w.r.t the contour C

$$\oint_C \vec{F} \cdot \vec{T} \, ds = \iiint_D (\text{curl } \vec{F}) \cdot \vec{k} \, dA = \iiint_D (\nabla \times \vec{F}) \cdot \vec{k} \, dA$$



$\vec{T}$  tangent vector  
w.r.t the contour C

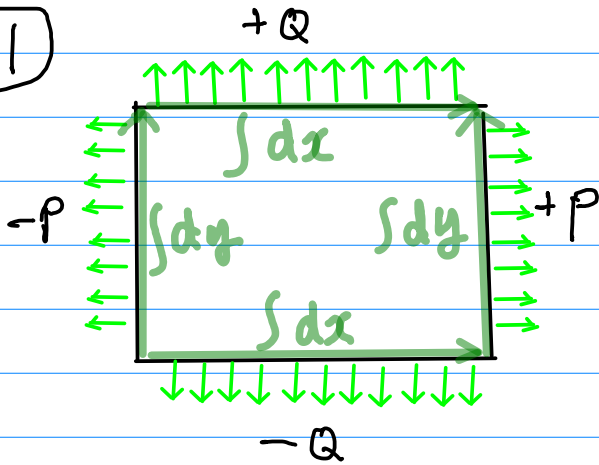




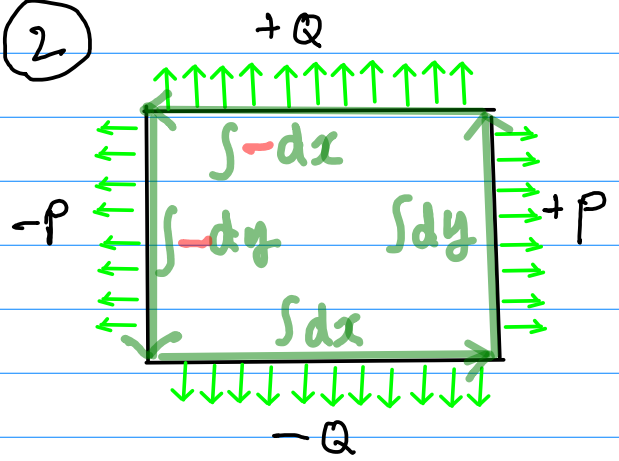
$$\oint (P dy - Q dx)$$

# Line Integral 1

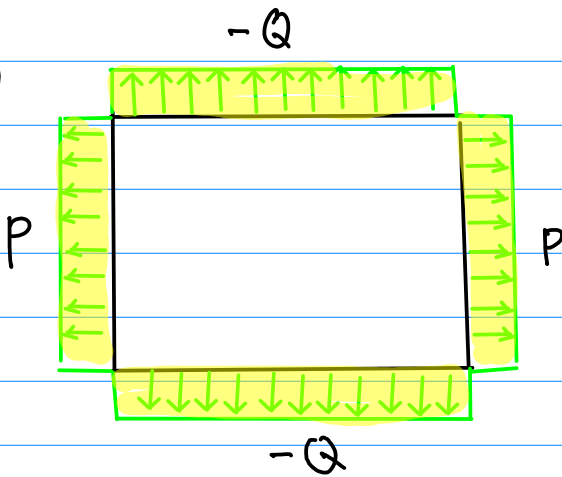
①



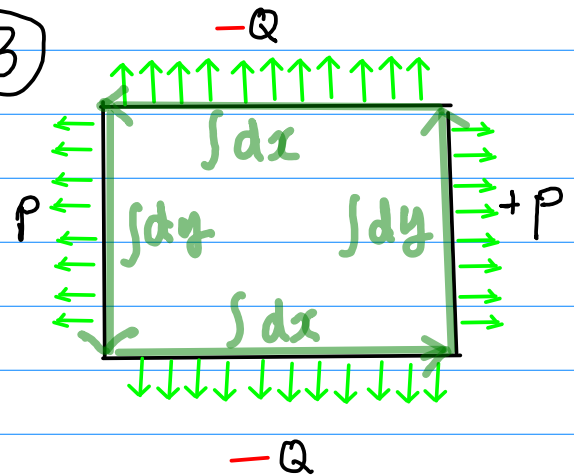
②



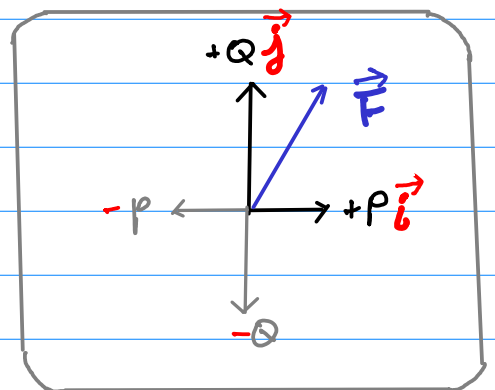
④



③



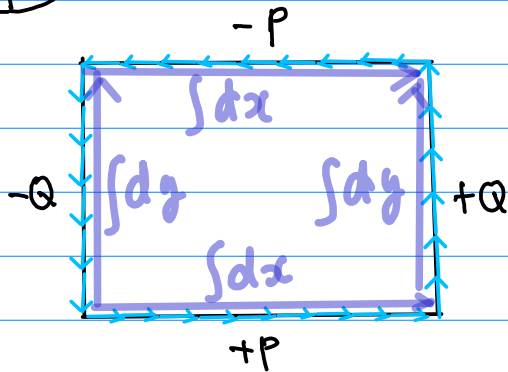
$$\oint (P dy - Q dx)$$



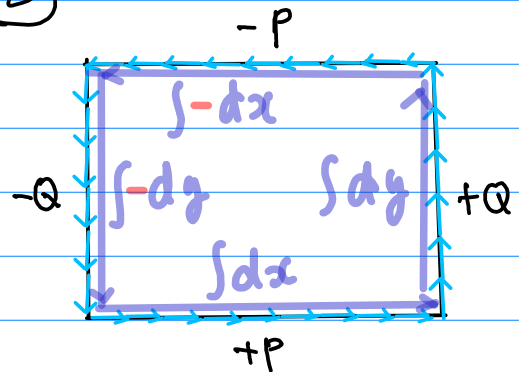
$$\oint (P dy + Q dx)$$

## Line Integral 2

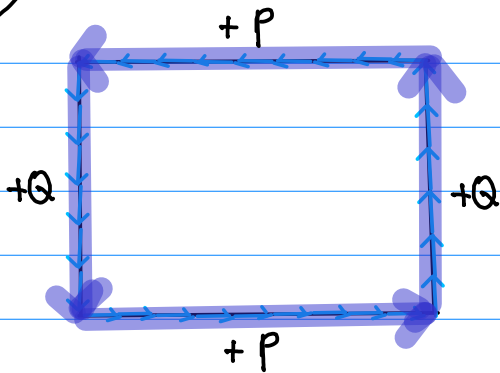
①



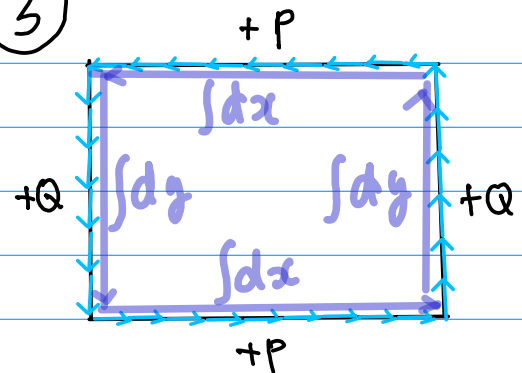
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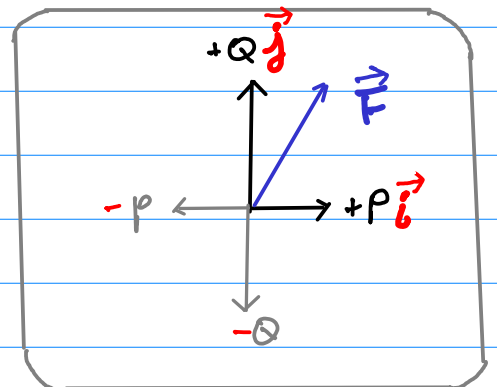
④



③



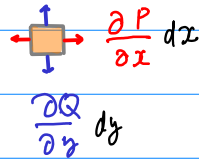
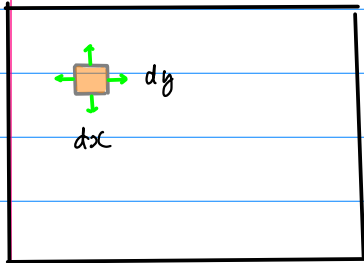
$$\oint (P dx + Q dy)$$



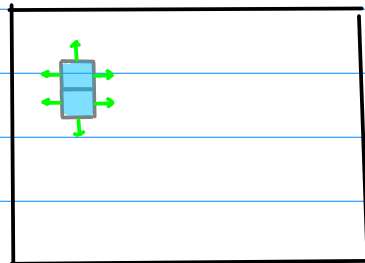
$$\iint_R \left( \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} \right) dx dy$$

# Double Integral 1

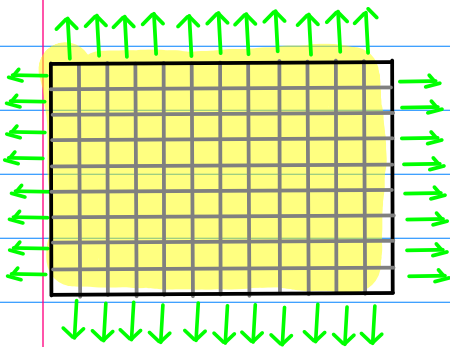
①



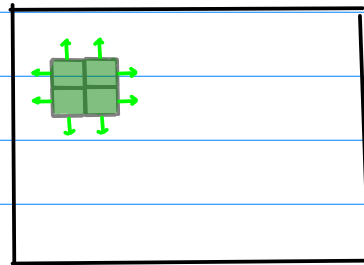
②



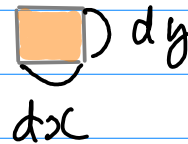
④



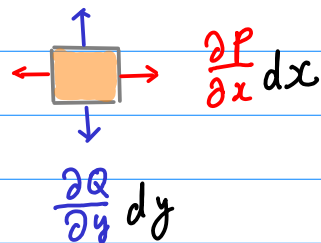
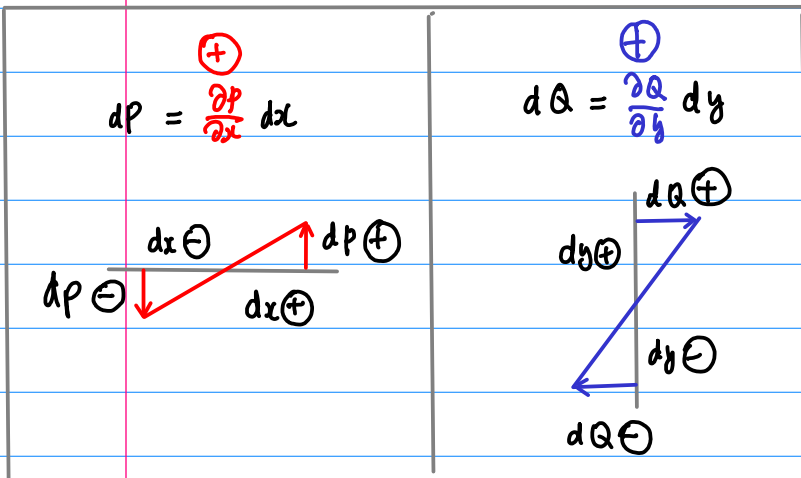
③



$$\iint_R \left( \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} \right) dx dy$$



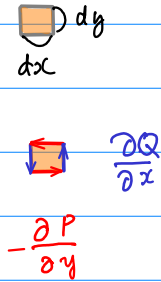
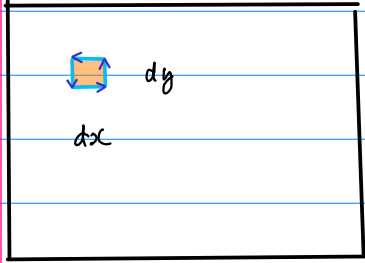
$$dA = dx dy$$



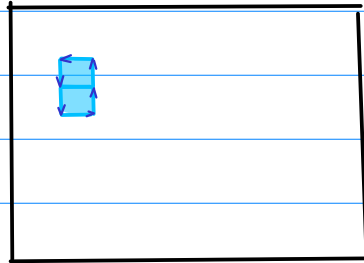
$$\iint_R \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$

# Double Integral 2

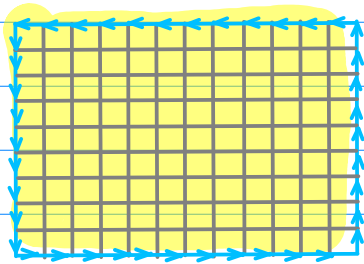
①



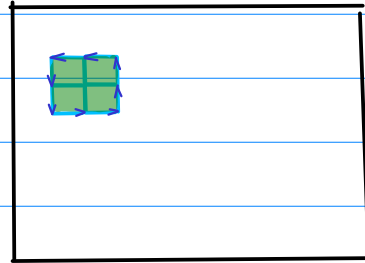
②



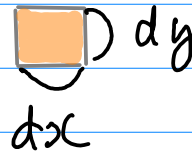
④



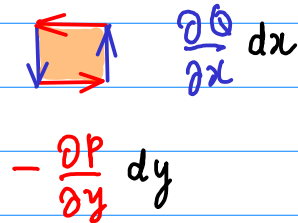
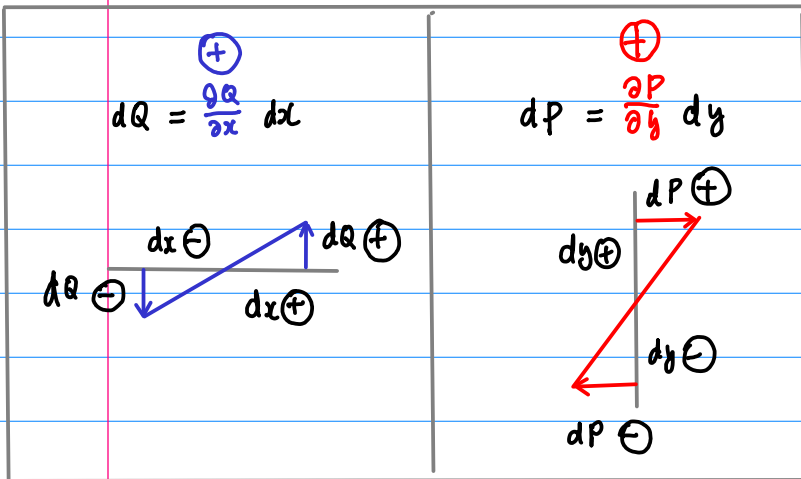
③

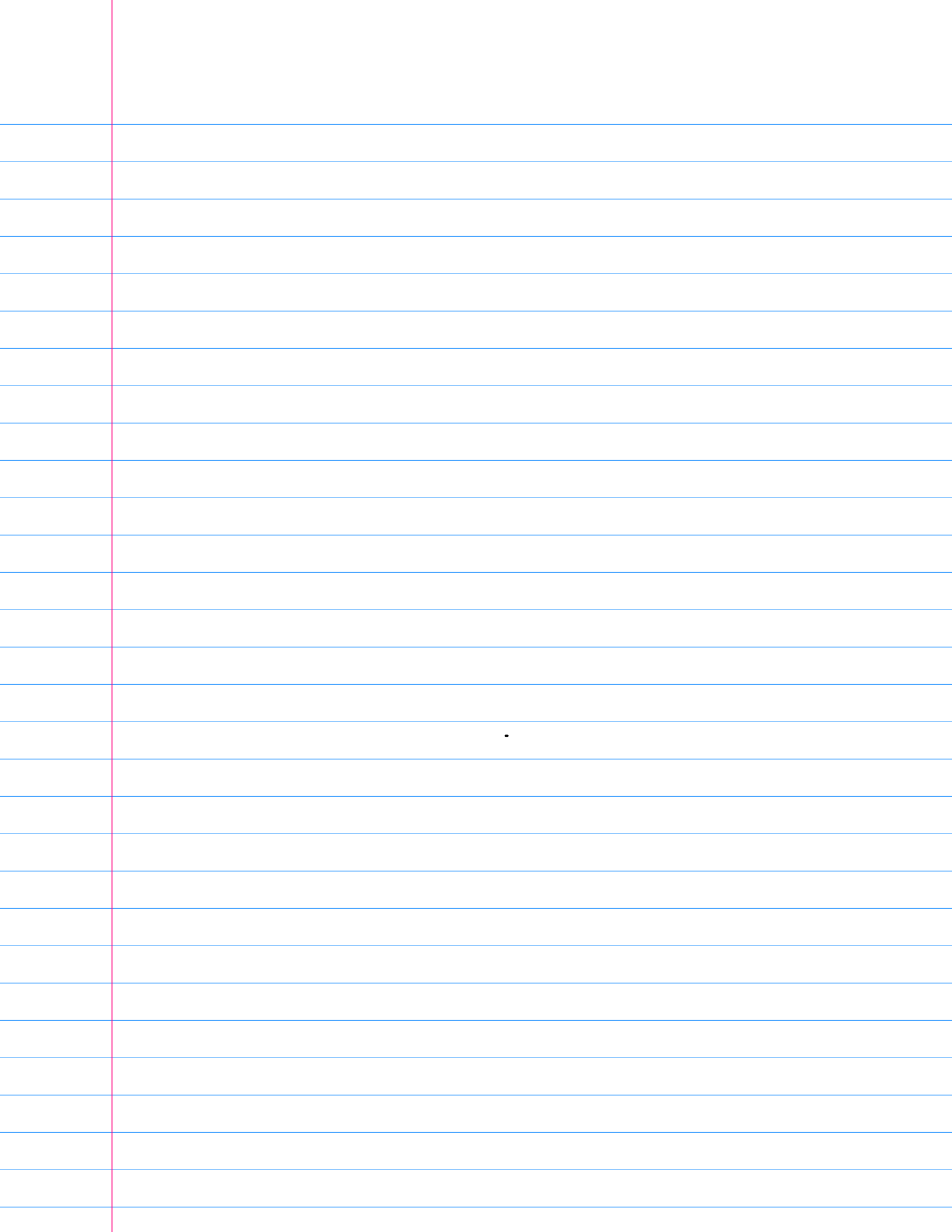


$$\iint_R \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$



$$dA = dx dy$$





# Green's Theorem

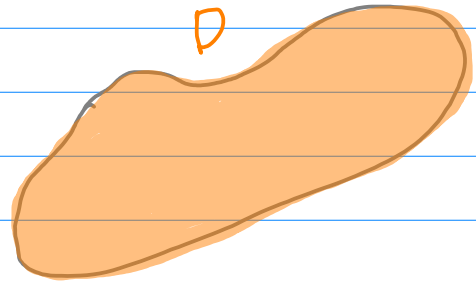
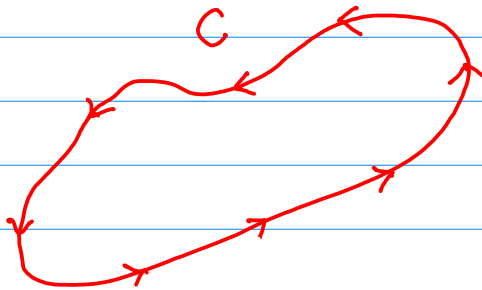
Simple closed curve  
positively oriented  
piecewise smooth

$C$ ,

the region enclosed  
by  $C$

$D$

$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$



$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

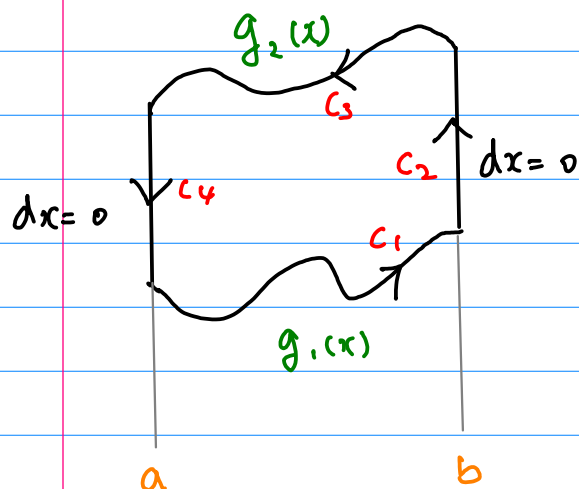
$$\int \frac{\partial P}{\partial y} dy \Rightarrow P \quad dP = \frac{\partial P}{\partial y} dy$$

$$\int \frac{\partial Q}{\partial x} dx \Rightarrow Q \quad dQ = \frac{\partial Q}{\partial x} dx$$

$$\boxed{\int f'(x) dx \Rightarrow f(x)} \quad \int_a^b f'(x) dx = f(b) - f(a)$$

Fundamenta Theorem

# Type 1 regions and contours



double integral

$$\iint_D \left( \frac{\partial P}{\partial y} \right) dA$$

$$= \int_a^b \int_{g_1(x)}^{g_2(x)} \frac{\partial P}{\partial y} dy dx$$

$$= \int_a^b P(x, g_2(x)) - P(x, g_1(x)) dx$$

line integral

$$\int_C P dx = \int_{C_1 + C_2 + C_3 + C_4} P dx$$

$$= \int_{C_1} P dx - \int_{-C_3} P dx$$

$$= \int_a^b P(x, g_1(x)) dx - \int_a^b P(x, g_2(x)) dx$$

$C_2, C_4: dx=0$

$$\int_{C_2} P dx = \int_{C_4} P dx = 0$$

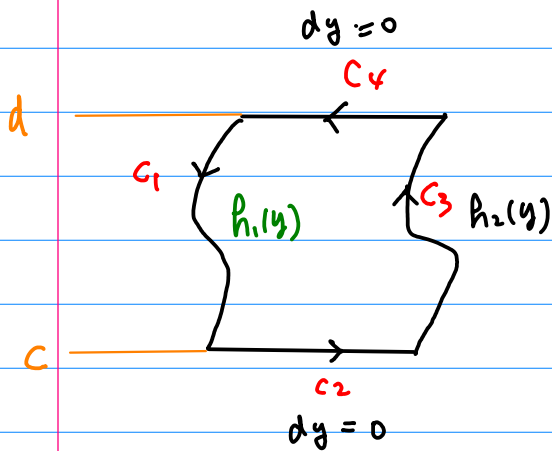
$$\int_C P dx = - \iint_D \left( \frac{\partial P}{\partial y} \right) dA$$

line integral

double integral



# Type 2 regions and contours



double integral

$$\iint_D \left( \frac{\partial Q}{\partial x} \right) dA$$

$$= \int_c^d \int_{h_1(y)}^{h_2(y)} \frac{\partial Q}{\partial x} dx dy$$

$$= \int_c^d Q(h_2(y), y) - Q(h_1(y), y) dy$$

line integral

$$\int_C Q dy = \int_{C_1 + C_2 + C_3 + C_4} Q dy$$

$$= - \int_{-C_1} Q dy + \int_{C_3} Q dy$$

$$= - \int_c^d Q(h_1(y), y) dy + \int_c^d Q(h_2(y), y) dy$$

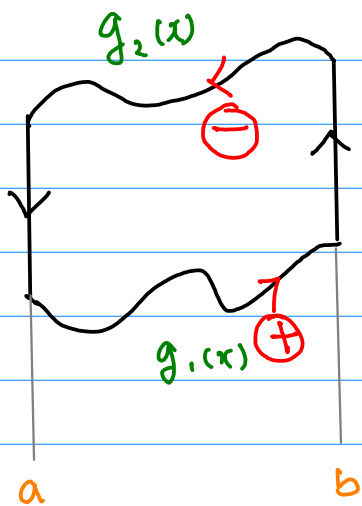
$C_2, C_4: dy=0$

$$\int_{C_2} Q dy = \int_{C_4} Q dy = 0$$

$$\int_C Q dy = + \iint_D \left( \frac{\partial Q}{\partial x} \right) dA$$

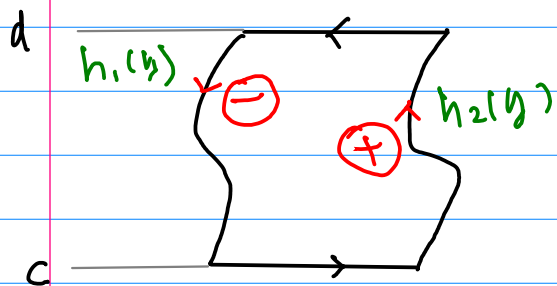
line integral

double integral



$$\int_C P dx = - \iint_D \left( \frac{\partial P}{\partial y} \right) dA$$

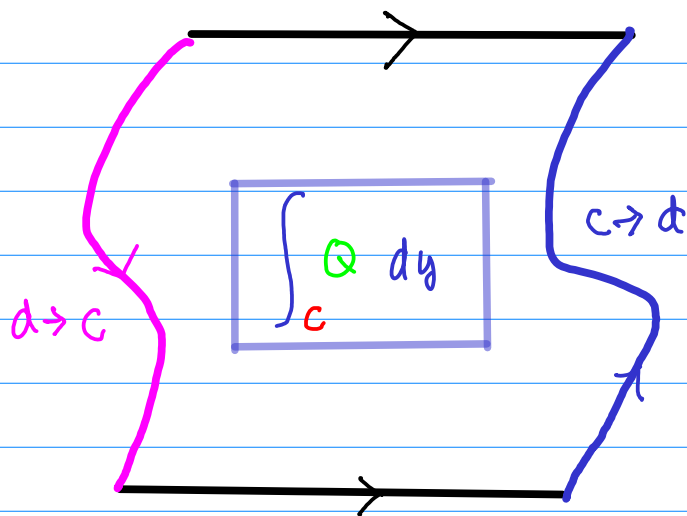
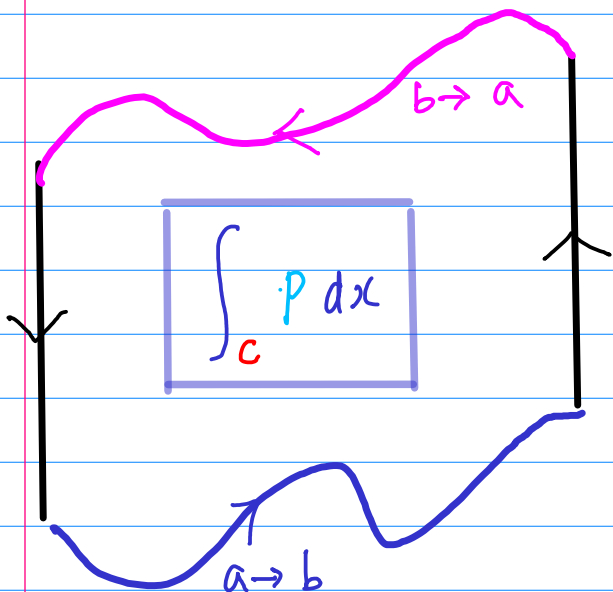
$$+ g_1 - g_2$$



$$\int_C Q dy = + \iint_D \left( \frac{\partial Q}{\partial x} \right) dA$$

$$+ h_2 - h_1$$

$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$



$$\int_a^b \left( \frac{\partial P}{\partial y} \right) dy \quad dx$$

$$\int_a^b - (\text{TOP} - \text{BOTTOM}) dx$$

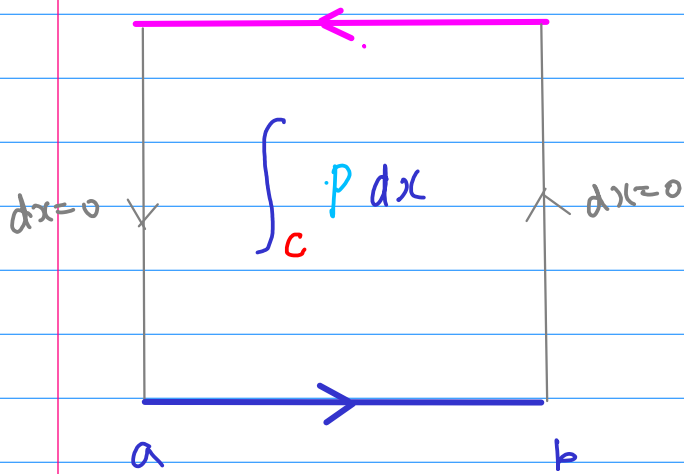
$$\int_c^d \left( \frac{\partial Q}{\partial x} \right) dx \quad dy$$

$$\int_c^d (\text{RIGHT} - \text{LEFT}) dy$$

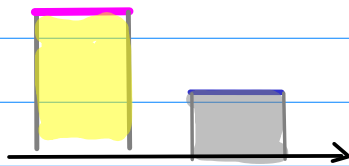
$$- \iint_D \left( \frac{\partial P}{\partial y} \right) dA$$

$$+ \iint_D \left( \frac{\partial Q}{\partial x} \right) dA$$

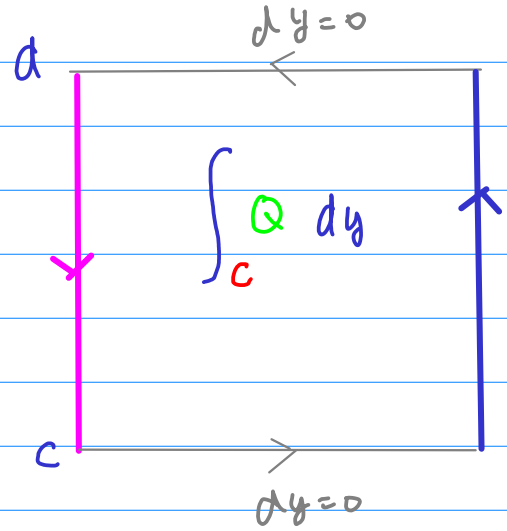
# Rectangular regions and contours



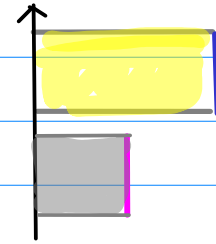
$$\int_a^b -(\text{TOP} - \text{BOTTOM}) dx$$



$$\int_a^b \left( \frac{\partial P}{\partial y} \right) dy dx$$



$$\int_c^d (\text{RIGHT} - \text{LEFT}) dy$$



$$\int_c^d \left( \frac{\partial Q}{\partial x} \right) dx dy$$

$$- \iint_D \left( \frac{\partial P}{\partial y} \right) dA$$

$$+ \iint_D \left( \frac{\partial Q}{\partial x} \right) dA$$

# General Contour

$$\int_C P dx + \int_C Q dy$$

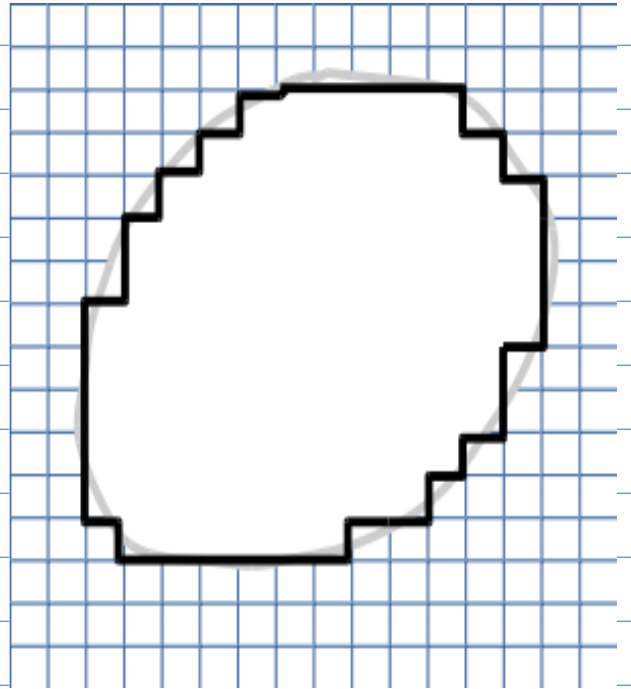
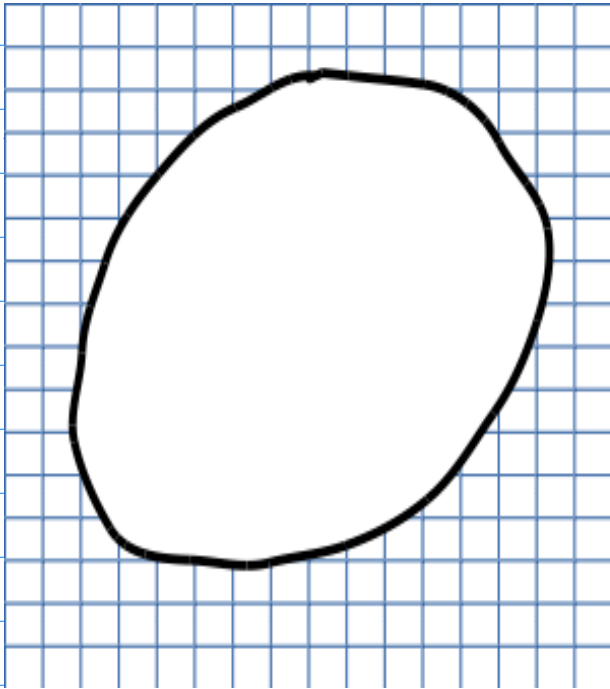
≡

$$-\iint_D \left( \frac{\partial P}{\partial y} \right) dA + \iint_D \left( \frac{\partial Q}{\partial x} \right) dA$$

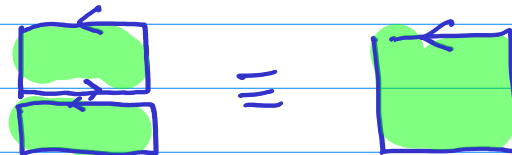
$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

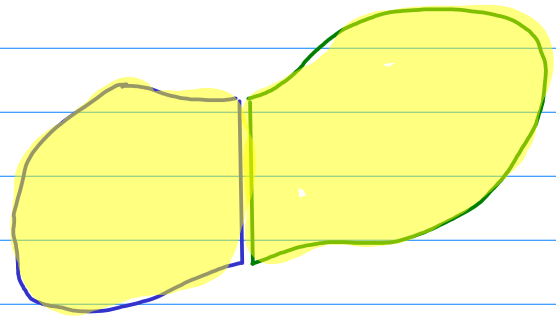
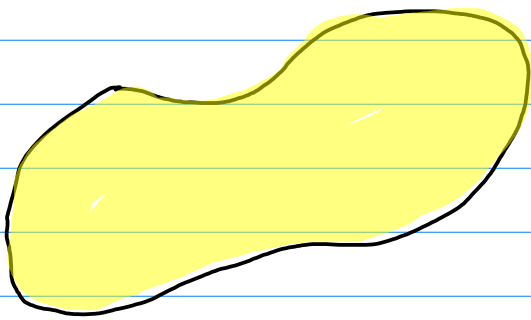
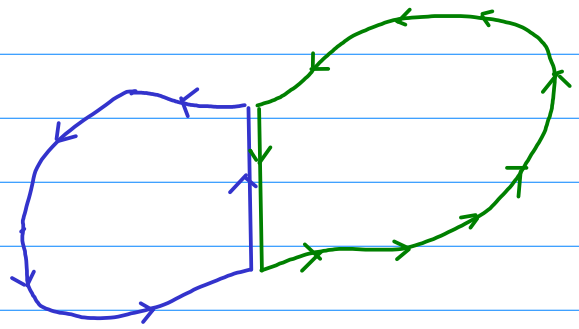
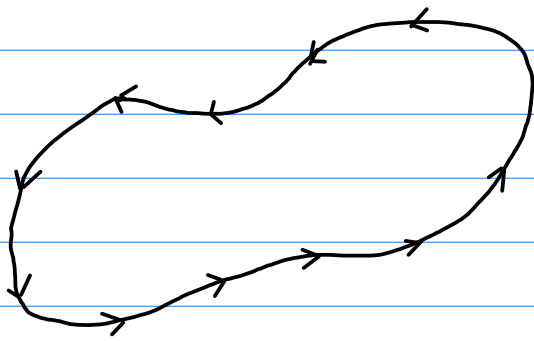
Approximation

(Digitization)



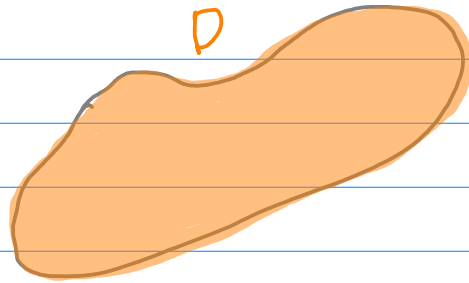
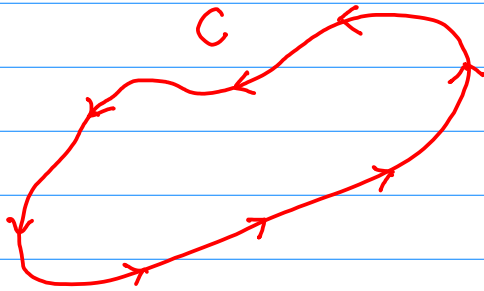
Approximated by a collection of rectangles!





$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$



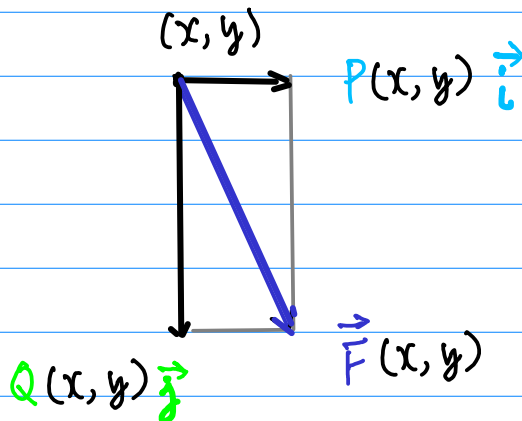
If  $P, Q$  are the  $(x), (y)$  component of  
a gradient vector field  
then there exists a potential function

$f$

$$\begin{aligned} \nabla f &= \frac{\partial f}{\partial x} \vec{i} + \frac{\partial f}{\partial y} \vec{j} \\ &= P \vec{i} + Q \vec{j} \\ &= \vec{F} \end{aligned}$$

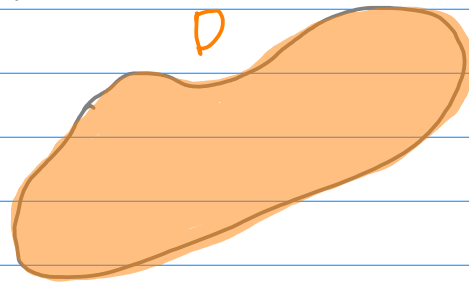
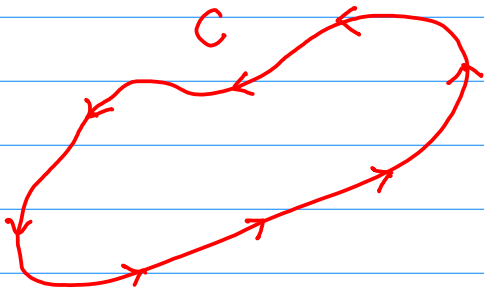
$$f(x, y) = \int P(x, y) dx$$

$$f(x, y) = \int Q(x, y) dy$$





$$\int_C P dx + Q dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$



$P, Q$  can be  $x, y$  component of  
a gradient vector field of  $f(x, y)$   $\iff$

$$P = \frac{\partial f}{\partial x}$$

$$Q = \frac{\partial f}{\partial y}$$

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

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

conservative field

# Example

$$f(x, y) = x^2 + xy + y^2$$

$$\frac{\partial f}{\partial x} = 2x + y$$

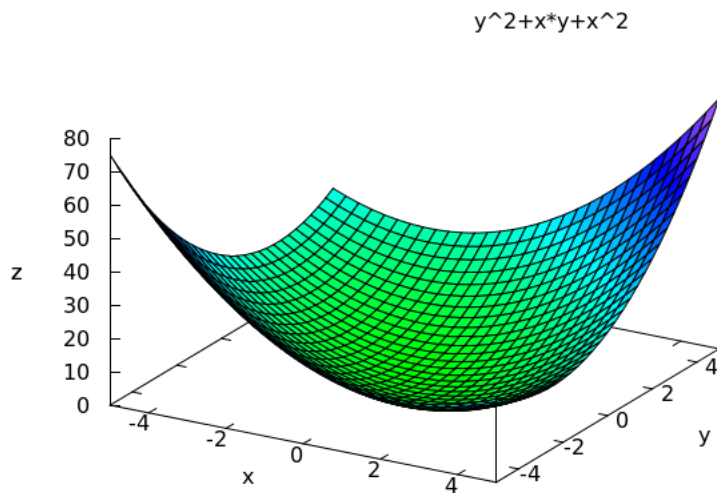
$$\frac{\partial f}{\partial y} = x + 2y$$

$$\nabla f = \underbrace{(2x+y)}_P \vec{i} + \underbrace{(x+2y)}_Q \vec{j}$$

$$\frac{\partial P}{\partial y} = 1 = \frac{\partial Q}{\partial x} = 1 \quad ; \text{Conservative Vector Field}$$

$$\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = 0$$

$$\oint_C \vec{F} \cdot d\vec{r} = 0$$



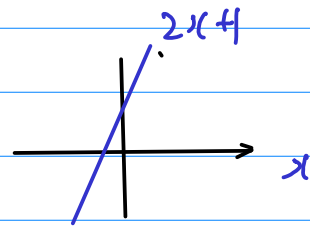
$$F(x, y) = x^2 + xy + y^2$$

$$\frac{\partial f}{\partial x} = 2x + y$$

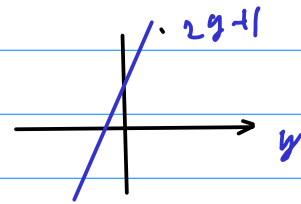
$$\frac{\partial f}{\partial y} = x + 2y$$

$$f(1, 1) = 1 + 1 + 1 = 3$$

$$y = 1 \Rightarrow \frac{\partial f}{\partial x} = 2x + 1$$



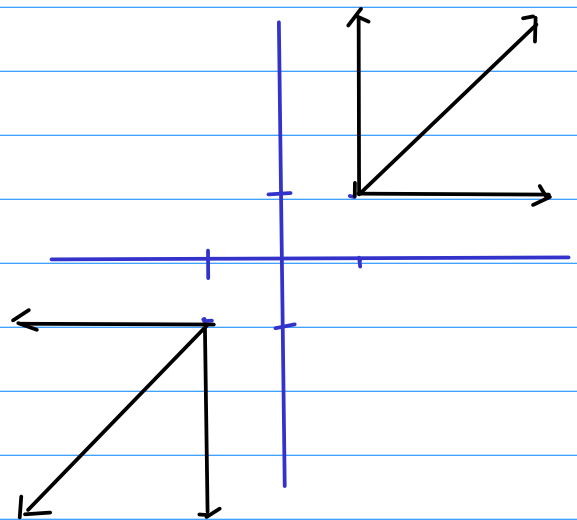
$$x = 1 \Rightarrow \frac{\partial f}{\partial y} = 1 + 2y$$



$$\frac{\partial f}{\partial x}(1, 1) \vec{i} + \frac{\partial f}{\partial y}(1, 1) \vec{j} = 3 \vec{i} + 3 \vec{j}$$

$$f(-1, -1) = 1 + 1 + 1 = 3$$

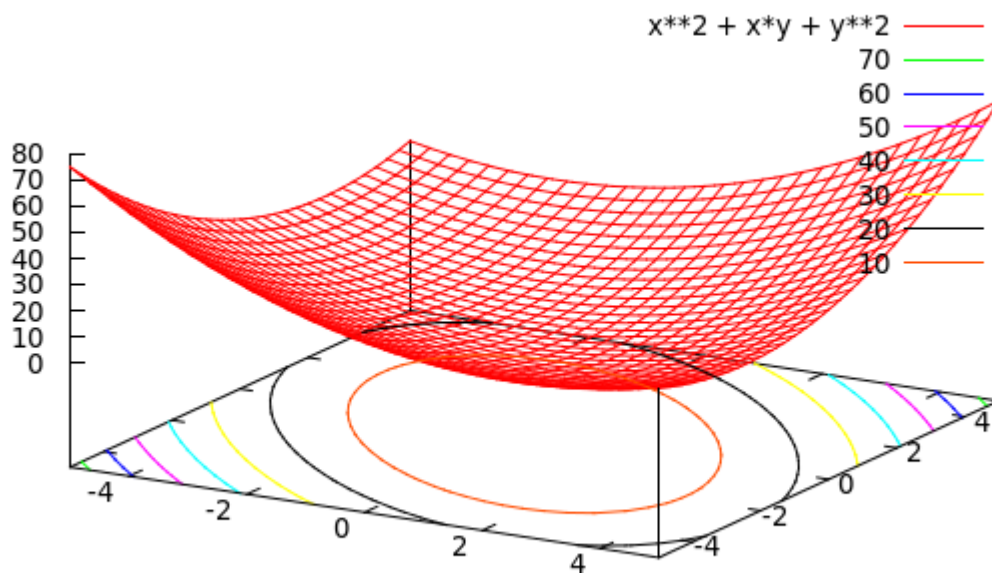
$$y = -1 \Rightarrow \frac{\partial f}{\partial x} = 2x - 1$$



$$x = -1 \Rightarrow \frac{\partial f}{\partial y} = -1 + 2y$$

$$\frac{\partial f}{\partial x}(-1, -1) \vec{i} + \frac{\partial f}{\partial y}(-1, -1) \vec{j} = -3 \vec{i} - 3 \vec{j}$$

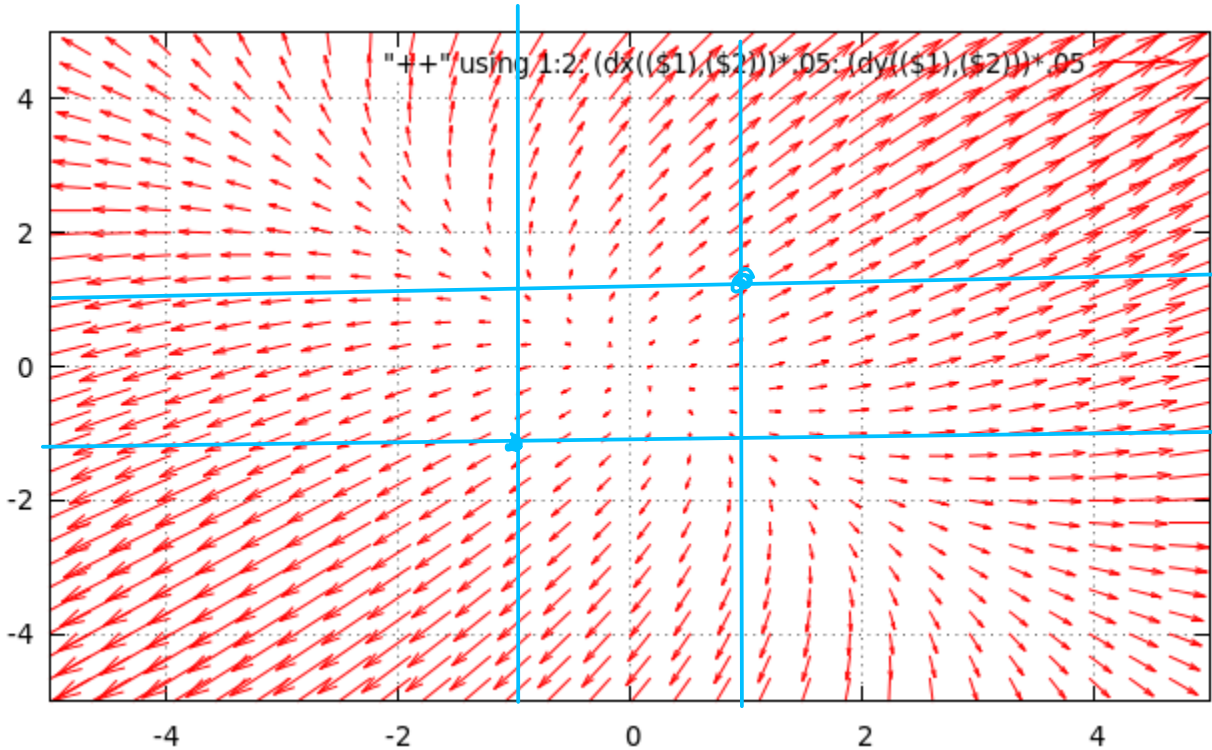
# \* Contour graphs in gnuplot



$$f(x, y) = x^2 + xy + y^2$$

```
gnuplot> set xrange [-5:5]
gnuplot> set yrange [-5:5]
gnuplot> set sample 30
gnuplot> set isosample 31
gnuplot> set contour base
gnuplot> set cntrparam levels 10
gnuplot> splot x**2 + x*y + y**2
```

# \* Gradient field plot in gnuplot



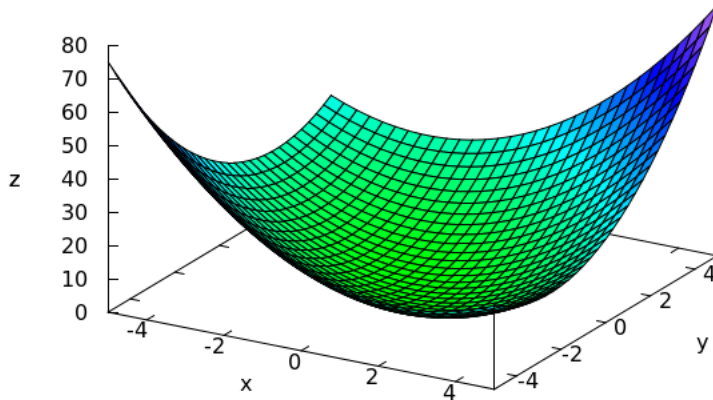
$$\nabla f(x,y)$$

$$f(x,y) = x^2 + xy + y^2$$

```
gnuplot> set xrange [-5:5]
gnuplot> set yrange [-5:5]
gnuplot> set sample 30
gnuplot> set isosample 31
gnuplot> dx(x,y) = 2*x + y
gnuplot> dy(x,y) = x + 2*y
gnuplot> plot "++" using 1:2: (dx(($1),($2)))*.05: (dy(($1),($2)))*.05 w vec
```

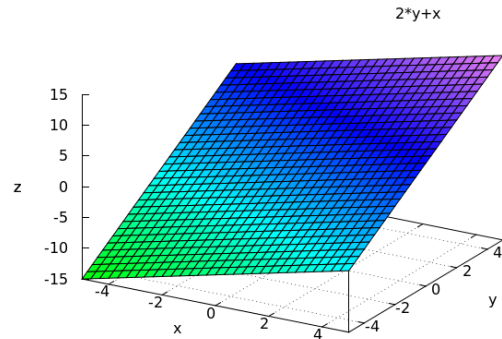
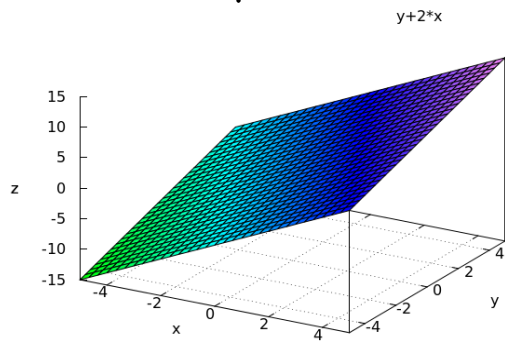
$$f(x, y) = x^2 + xy + y^2$$

$$y^2 + x \cdot y + x^2$$

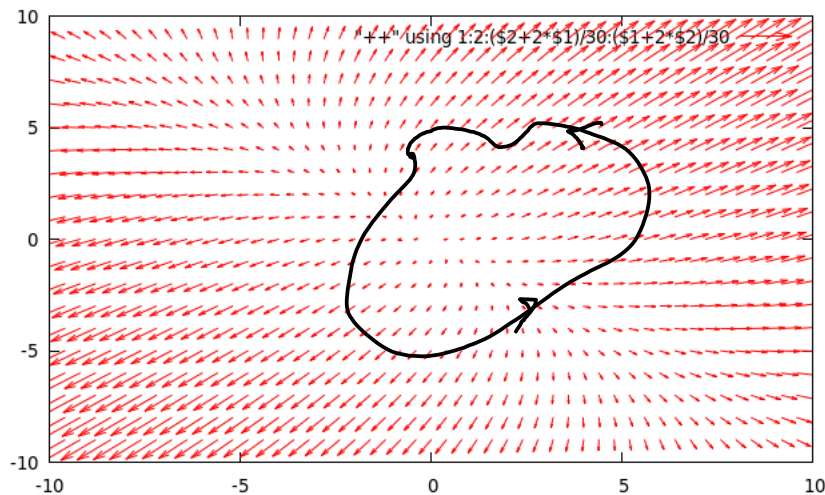


$$P(x, y) = \frac{\partial f}{\partial x}(x, y) = y + 2x$$

$$Q(x, y) = \frac{\partial f}{\partial y}(x, y) = 2y + x$$



$$\nabla f(x, y) = P(x, y) \vec{i} + Q(x, y) \vec{j} = (y + 2x) \vec{i} + (2y + x) \vec{j}$$



$$\oint_C \vec{F} \cdot d\vec{r} = 0$$

conservative

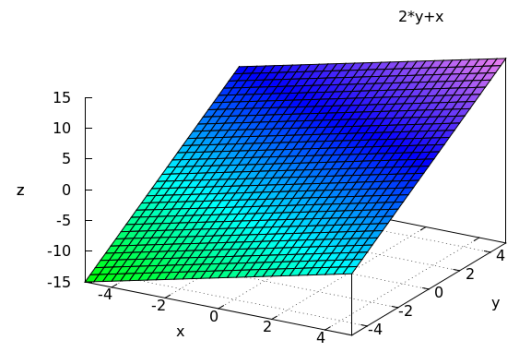
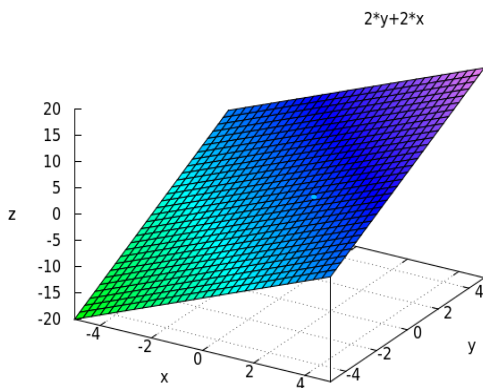
$f(x, y)$  ~~X~~ no potential function exists

$$P(x, y) = \frac{\partial f}{\partial x}(x, y)$$

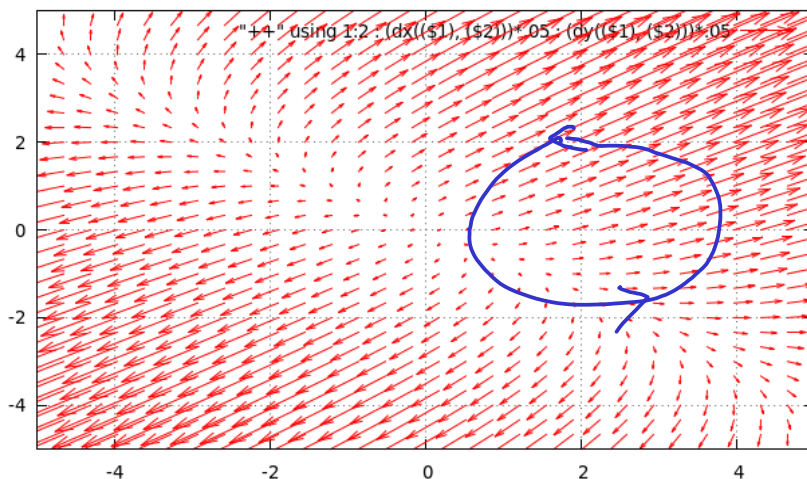
$$Q(x, y) = \frac{\partial f}{\partial y}(x, y)$$

$$P(x, y) = 2y + 2x$$

$$Q(x, y) = 2y + x$$



$$P(x, y) \vec{i} + Q(x, y) \vec{j} = (2y + 2x) \vec{i} + (2y + x) \vec{j}$$



$$\oint_C \vec{F} \cdot d\vec{r} \neq 0$$

~~conservative~~

# \* Exact Differential

$P(x, y) dx + Q(x, y) dy$  : a differential

if this is a total differential of a certain function  $f$   
then it is exact differential

$$\Rightarrow \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy = dz \quad z = f(x, y)$$

$$\begin{array}{cc} P(x, y) & Q(x, y) \\ \parallel & \parallel \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{array}$$

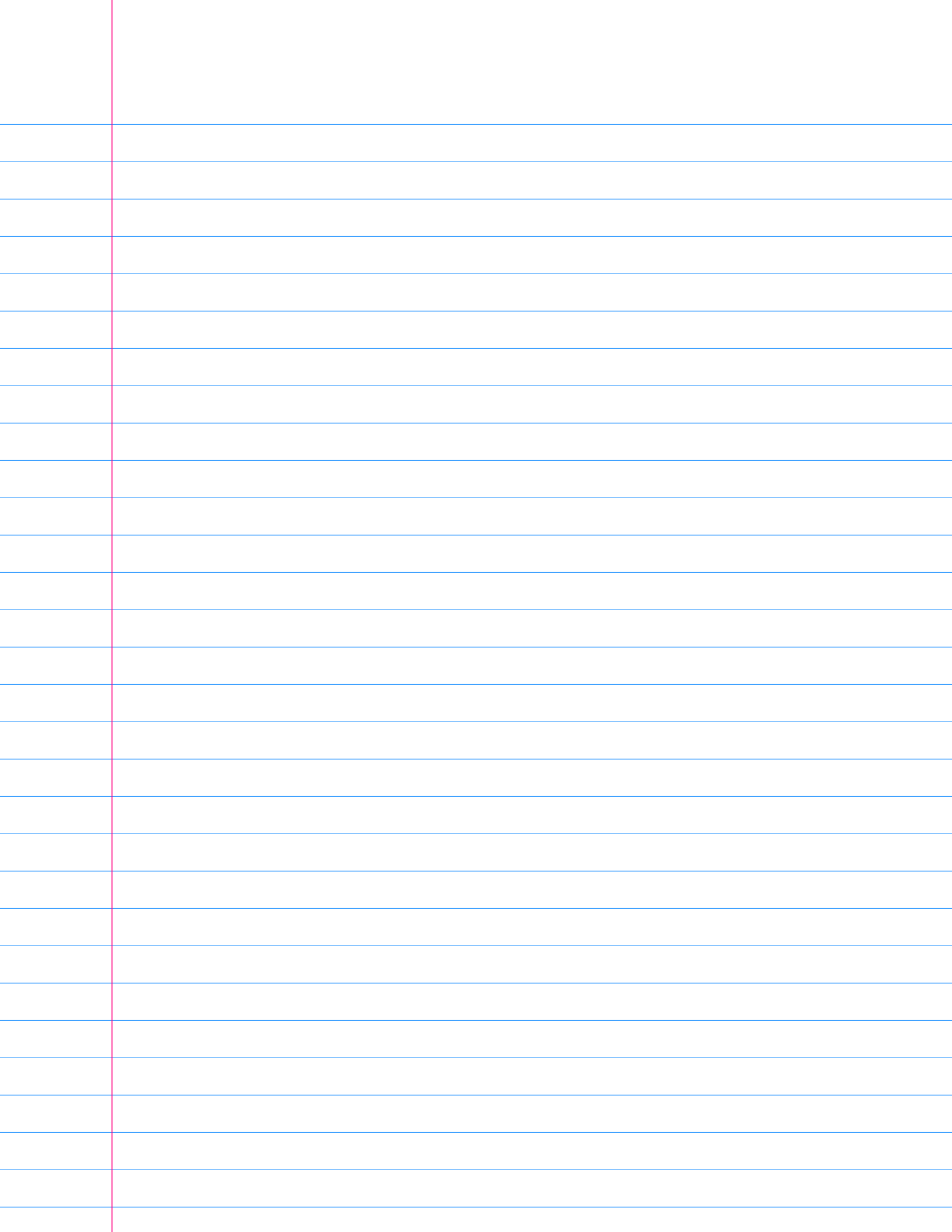
the necessary and sufficient condition

$P(x, y) dx + Q(x, y) dy$  : an exact differential



$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$



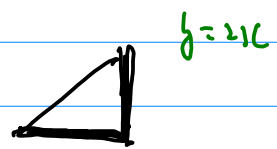


$$\oint_C xy \, dx = \int_{C_1} xy \, dx + \int_{C_2} xy \, dx + \int_{C_3} xy \, dx$$

$y=0$                        $y=1$                        $y=2x$

$$= \int_0^1 0 \, dx + \int_1^1 x \, dx + \int_1^0 2x^2 \, dx$$

$$= \left[ \frac{2}{3} x^3 \right]_1^0 = -\frac{2}{3}$$



$$\oint_C x^2 y^3 \, dx = \int_{C_1} x^2 y^3 \, dy + \int_{C_2} x^2 y^3 \, dy + \int_{C_3} x^2 y^3 \, dy$$

$x=[0,1]$                        $x=1$                        $x=\frac{y}{2}$

$$= \int_0^2 x^2 y^3 \, dy + \int_0^2 y^3 \, dy + \int_2^0 \frac{y^5}{4} \, dy$$

$$= \left[ \frac{1}{4} y^4 \right]_0^2 + \left[ \frac{1}{24} y^6 \right]_0^2$$

$$= 4 - \frac{64}{24} - \frac{1}{3} \cdot 8 = \frac{12-8}{3} = \frac{4}{3}$$

$\frac{4}{3}$

