

# Vector Calculus (H.1)

## Divergence

20160111

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# Divergence (Flux Density)

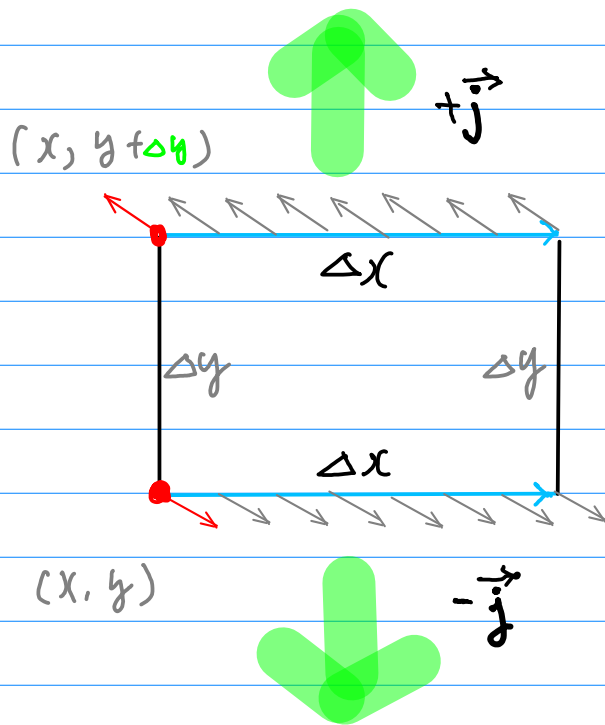
Divergence (Flux Density)

of a vector field  $\vec{F} = M\vec{i} + N\vec{j}$

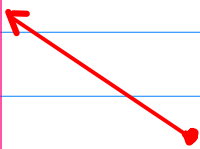
$$\text{div } \vec{F} = \left( \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right)$$

$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j}) \Delta x$$

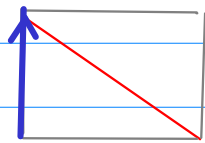
$$\vec{F}(x, y) \cdot (-\vec{j}) \Delta x$$



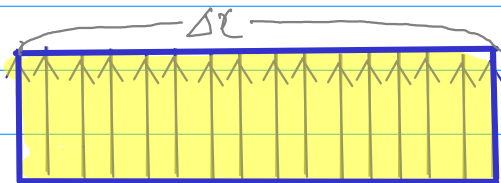
$$\vec{F}(x, y + \Delta y)$$



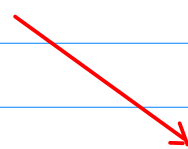
$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j})$$



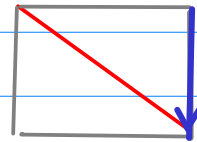
+y component



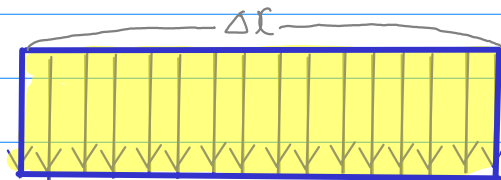
$$\vec{F}(x, y)$$



$$\vec{F}(x, y) \cdot (-\vec{j})$$



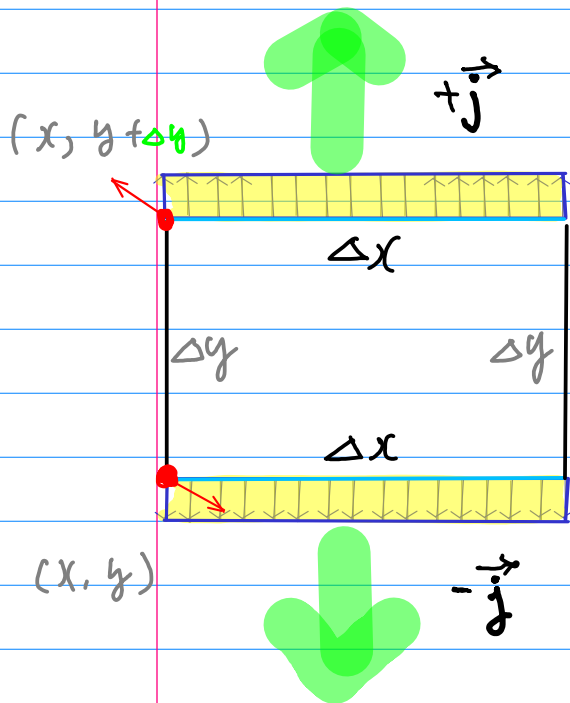
-y component



$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j}) \Delta x$$

$$\vec{F}(x, y) \cdot (-\vec{j}) \Delta x$$

Consider the  $+\vec{j}$  component of  $\vec{F}$  only  $\Rightarrow N(x, y)$



$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j}) \Delta x$$

$$\Rightarrow N(x, y + \Delta y) \Delta x$$

$$\Rightarrow -N(x, y) \Delta x$$

$$\vec{F}(x, y) \cdot (-\vec{j}) \Delta x$$

$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j}) \Delta x + \vec{F}(x, y) \cdot (-\vec{j}) \Delta x$$

$$\Rightarrow N(x, y + \Delta y) \Delta x - N(x, y) \Delta x$$

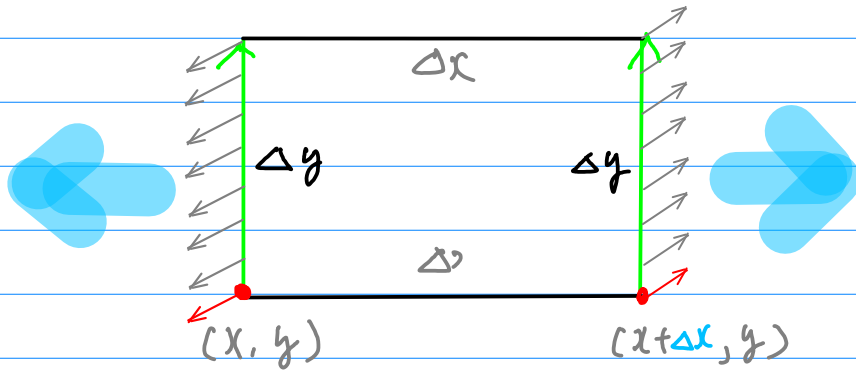
$$\Rightarrow (N(x, y + \Delta y) - N(x, y)) \Delta x$$

$$\Rightarrow \left( \frac{\partial N}{\partial y} \Delta y \right) \Delta x$$

$$\frac{\partial N}{\partial y} = \lim_{\Delta y \rightarrow 0} \frac{N(x, y + \Delta y) - N(x, y)}{\Delta y}$$

$$\vec{F}(x, y) \cdot (-\vec{i}) \Delta y$$

$$\vec{F}(x+\Delta x, y) \cdot (+\vec{i}) \Delta y$$

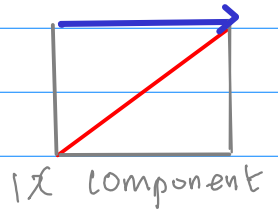
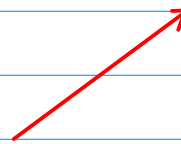
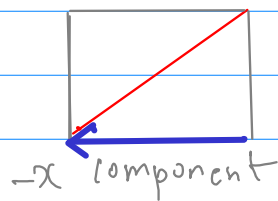
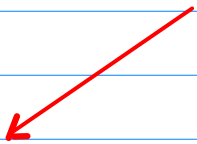


$$\vec{F}(x, y)$$

$$\vec{F}(x, y) \cdot (-\vec{i})$$

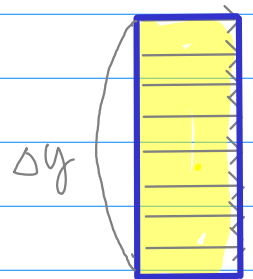
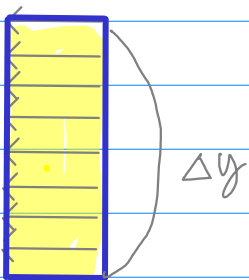
$$\vec{F}(x+\Delta x, y)$$

$$\vec{F}(x+\Delta x, y) \cdot (+\vec{i})$$



$$\vec{F}(x, y) \cdot (-\vec{i}) \Delta y$$

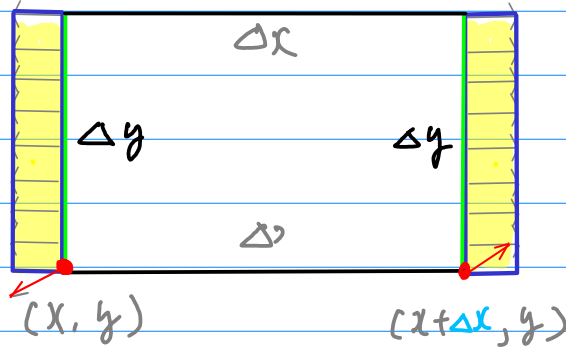
$$\vec{F}(x+\Delta x, y) \cdot (+\vec{i}) \Delta y$$



Consider the  $+i$  component of  $\vec{F}$  only  $\Rightarrow M(x, y)$

$$\vec{F}(x, y) \cdot (-\vec{i}) \Delta y$$

$$-M(x, y) \Delta y$$



$$\vec{F}(x + \Delta x, y) \cdot (+\vec{i}) \Delta y$$

$$M(x + \Delta x, y) \Delta y$$

$$\vec{F}(x + \Delta x, y) \cdot (+\vec{i}) \Delta y + \vec{F}(x, y) \cdot (-\vec{i}) \Delta y$$

$$\Rightarrow M(x + \Delta x, y) \Delta y - M(x, y) \Delta y$$

$$\Rightarrow (M(x + \Delta x, y) - M(x, y)) \Delta y$$

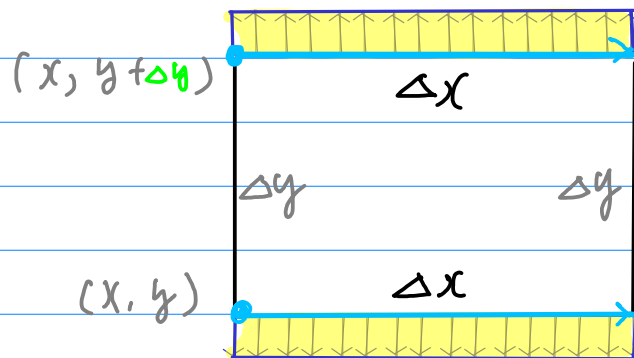
$$\Rightarrow \left( \frac{\partial M}{\partial x} \Delta x \right) \Delta y$$

$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{M(x + \Delta x, y) - M(x, y)}{\Delta x}$$

# Flux Density along $\vec{j}$ axis

$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j}) \Delta x$$

the rate at which  
the fluid leaves  
from the top edge



$$\vec{F}(x, y) \cdot (-\vec{j}) \Delta x$$

the rate at which  
the fluid leaves  
from the bottom edge

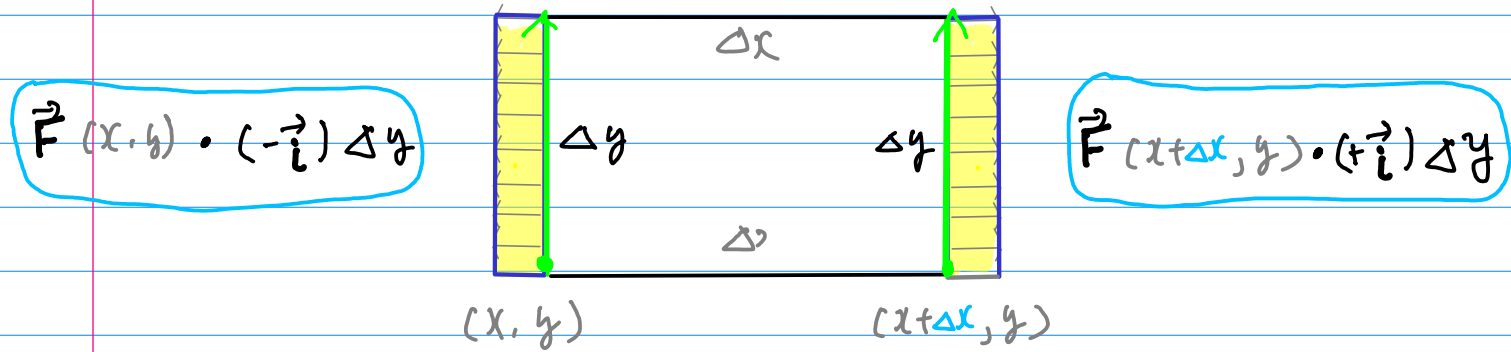
$$\vec{F}(x, y + \Delta y) \cdot (+\vec{j}) \Delta x + \vec{F}(x, y) \cdot (-\vec{j}) \Delta x$$

$$\Rightarrow \left( \frac{\partial N}{\partial y} \Delta y \right) \Delta x$$

$$\vec{F}(x, y) = M(x, y) \vec{i} + N(x, y) \vec{j}$$

Velocity field of a fluid flow in a plane

# Flux density along $\vec{i}$ axis



the rate at which  
the fluid leaves  
from the left edge

the rate at which  
the fluid leaves  
from the right edge

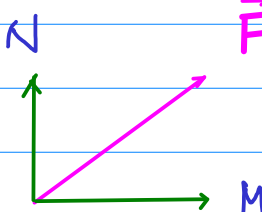
$$\vec{F}(x + \Delta x, y) \cdot (\vec{i}) \Delta y + \vec{F}(x, y) \cdot (-\vec{i}) \Delta y$$

$$\Rightarrow \left( \frac{\partial M}{\partial x} \Delta x \right) \Delta y$$

$$\vec{F}(x, y) = M(x, y) \vec{i} + N(x, y) \vec{j}$$

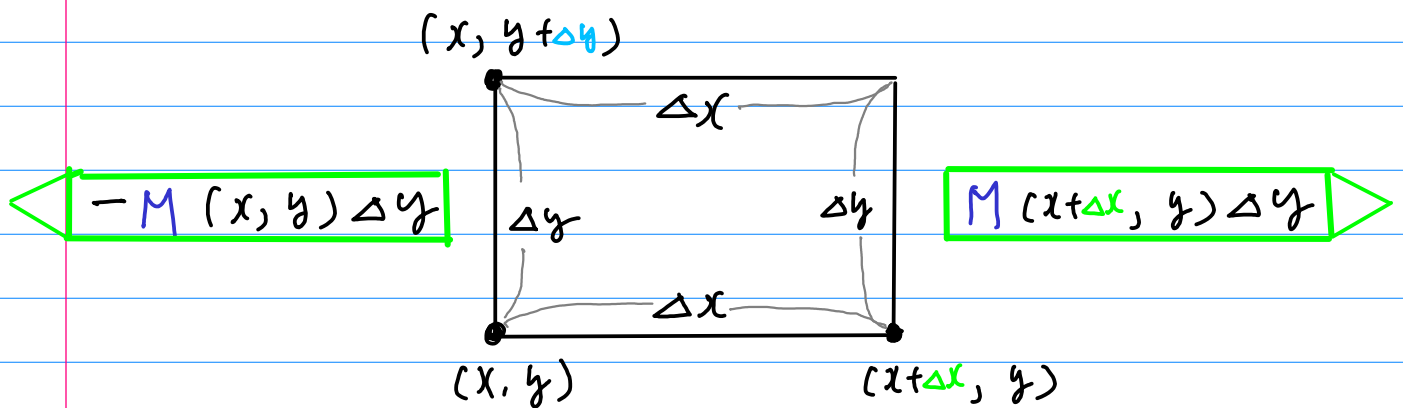
Velocity field of a fluid flow in a plane





$$\vec{F} = M\vec{i} + N\vec{j} \Rightarrow \operatorname{div} \vec{F} = \left( \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right)$$

$$N(x, y + \Delta y) \Delta x$$



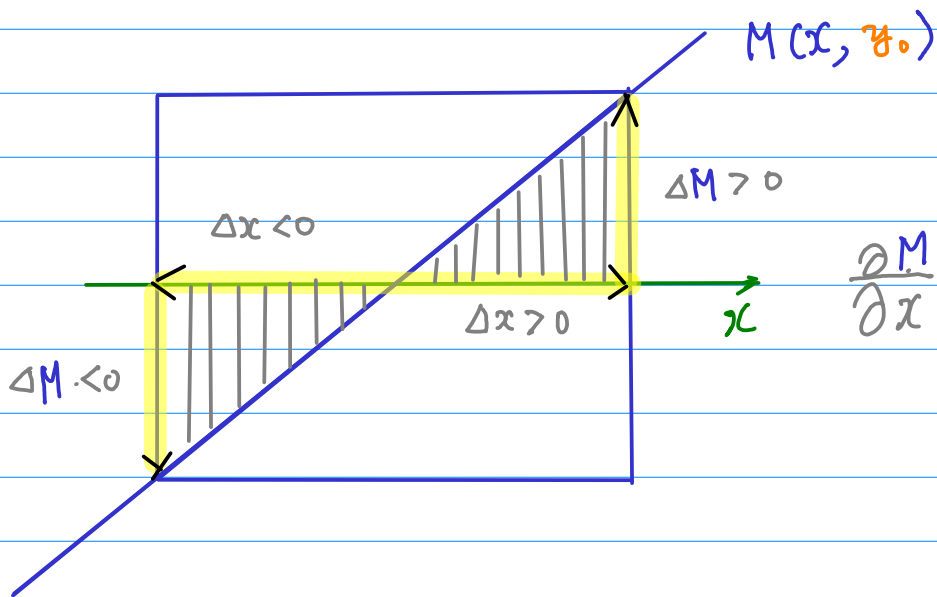
$$-N(x, y) \Delta x$$

$$[N(x, y + \Delta y) - N(x, y)] \Delta x \approx \left( \frac{\partial N}{\partial y} \Delta y \right) \Delta x$$

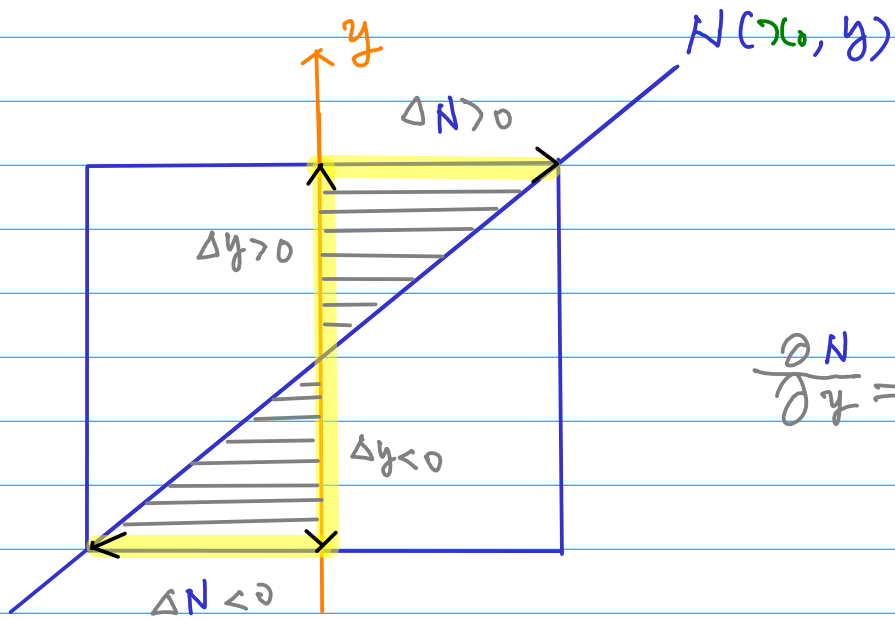
$$[M(x + \Delta x, y) - M(x, y)] \Delta y \approx \left( \frac{\partial M}{\partial x} \Delta x \right) \Delta y$$

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$$\left( \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right) \Delta x \Delta y$$

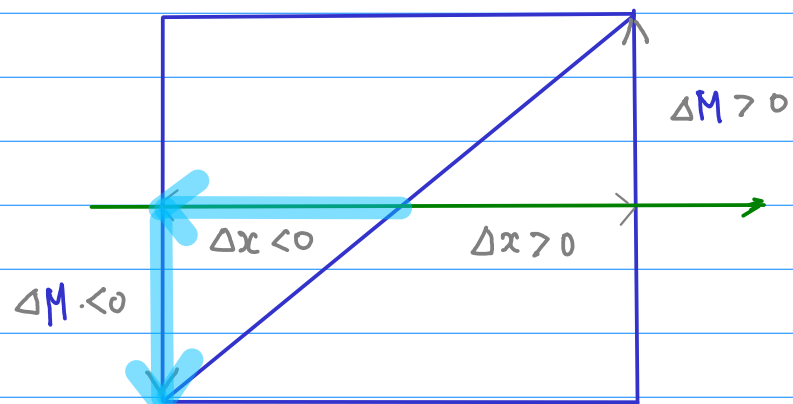
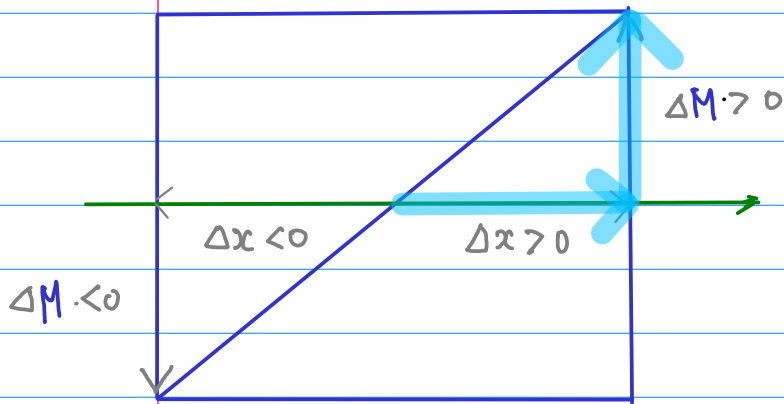


$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$



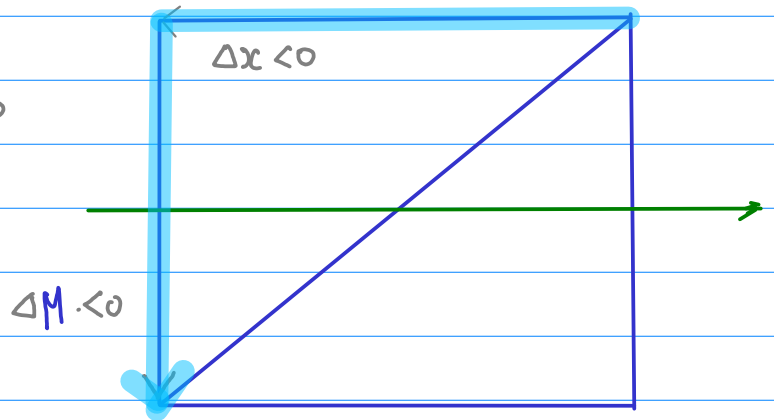
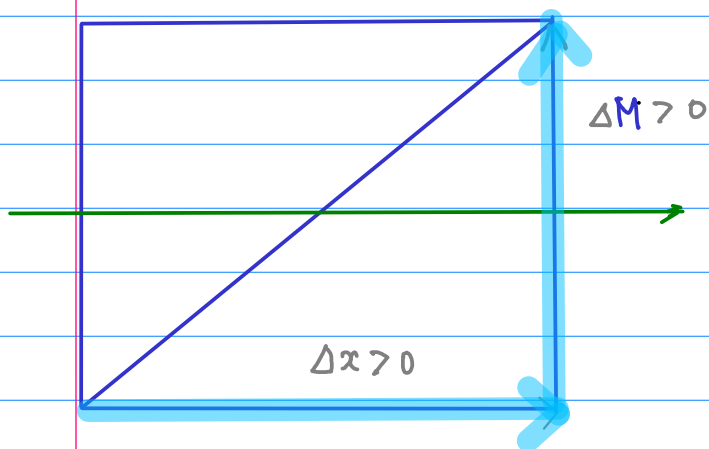
$$\frac{\partial N}{\partial y} = \lim_{\Delta y \rightarrow 0} \frac{\Delta N}{\Delta y}$$

All the same  $\frac{\partial M}{\partial x}$



$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$

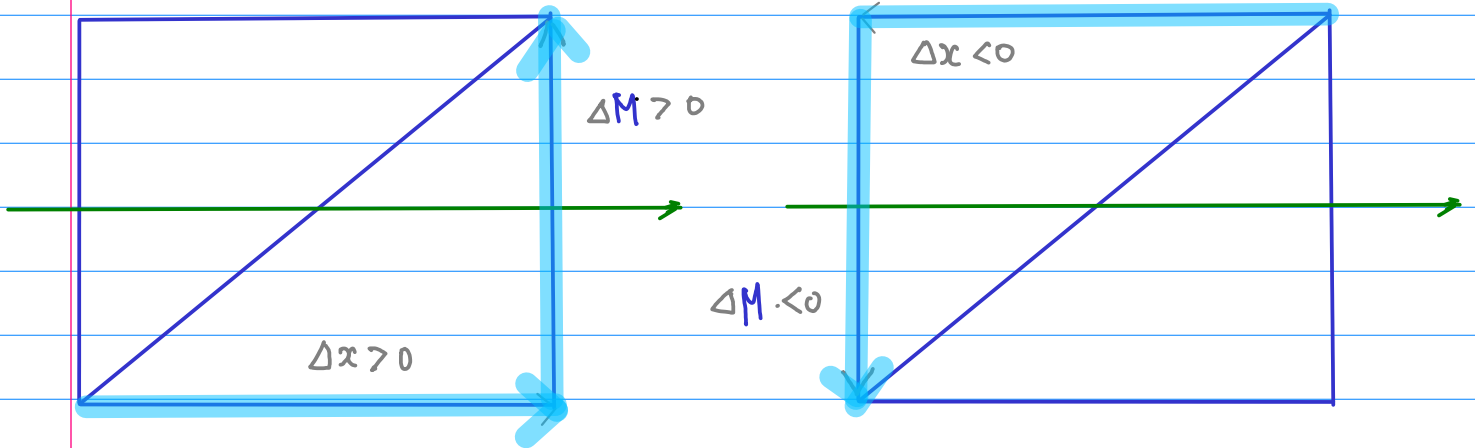
$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$



$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$

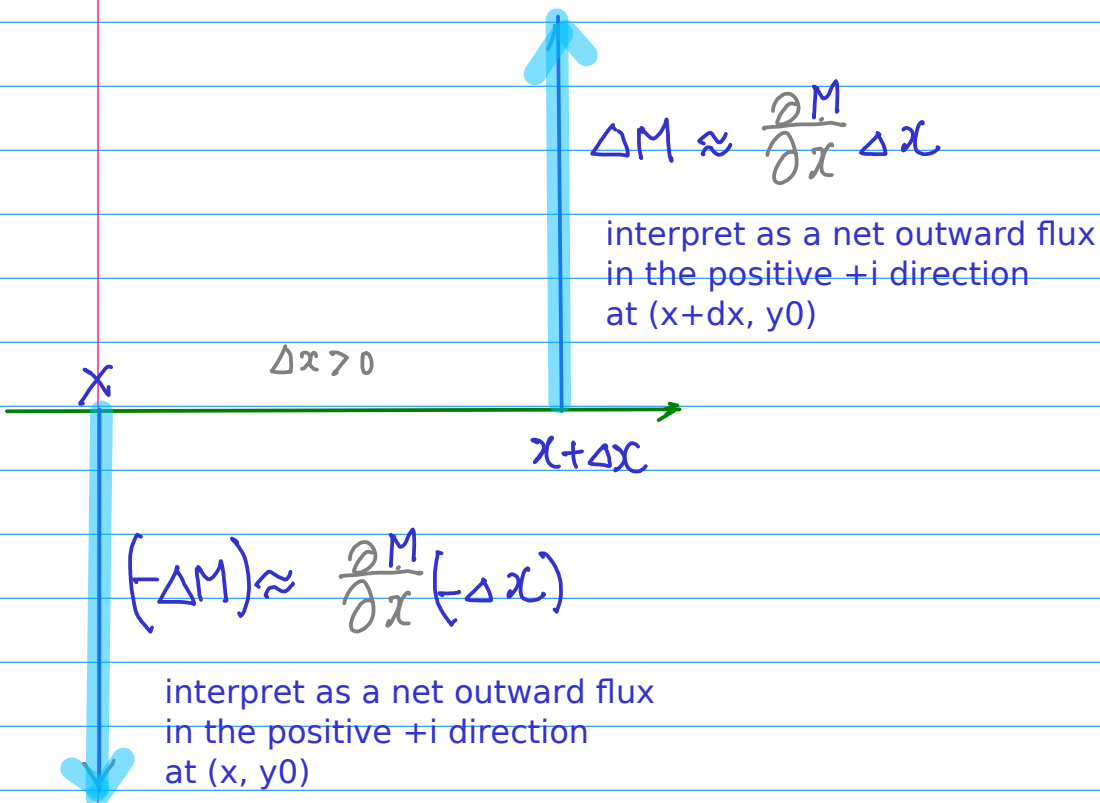
$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$

# Flux Interpretation

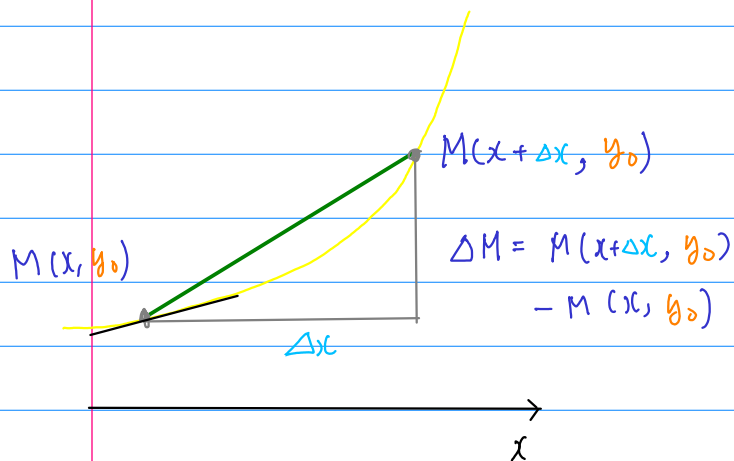


$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$

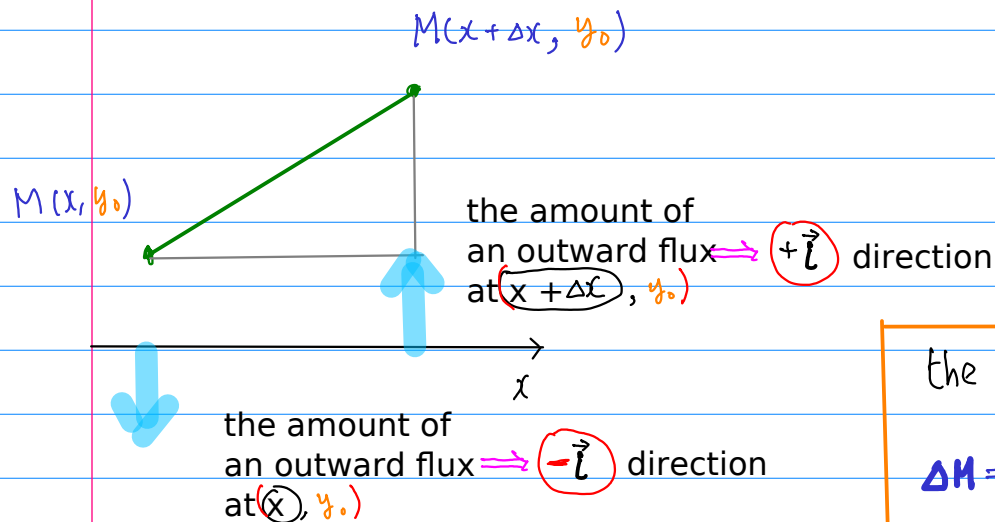
$$\frac{\partial M}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x}$$



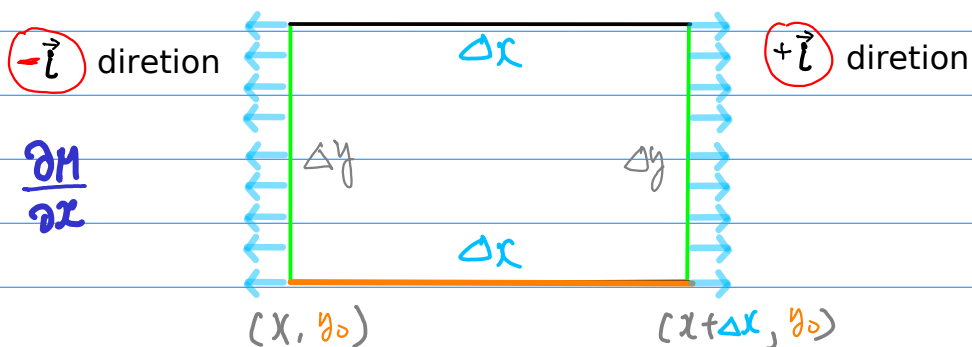
# $\Delta M(x, y)$ Interpretation



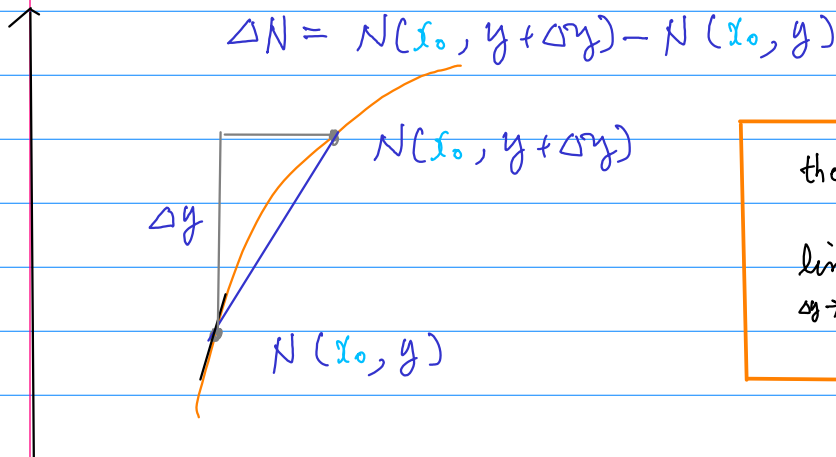
the slope of a tangent :

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta M}{\Delta x} = \frac{\partial M}{\partial x}$$


the net outward flux :

$$\Delta M = M(x + \Delta x, y_0) - M(x, y_0)$$


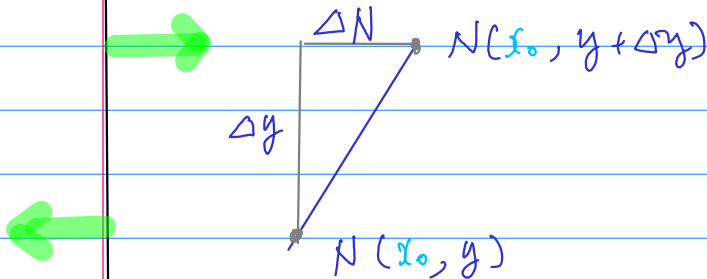
# $\Delta N(x, y)$ Interpretation



the slope of a tangent :

$$\lim_{\Delta y \rightarrow 0} \frac{\Delta N}{\Delta y} = \frac{\partial N}{\partial y}$$

the amount of an outward flux  $\Rightarrow$   $(+\vec{j})$  direction at  $(x_0, y + \Delta y)$

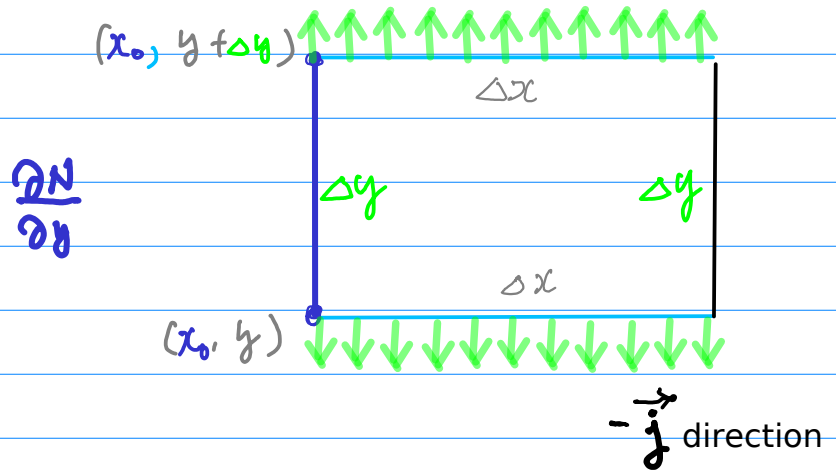


the net outward flux :

$$\Delta N = N(x_0, y + \Delta y) - N(x_0, y)$$

the amount of an outward flux  $\Rightarrow$   $(-\vec{j})$  direction at  $(x_0, y)$

$+\vec{j}$  direction



# Exit Rates

$$\uparrow \quad \vec{F}(x, y+\Delta y) \cdot (+\vec{j}) \Delta x = N(x, y+\Delta y) \Delta x$$

$$\downarrow \quad \vec{F}(x, y) \cdot (-\vec{j}) \Delta x = -N(x, y) \Delta x$$

$$\rightarrow \quad \vec{F}(x+\Delta x, y) \cdot (+\vec{i}) \Delta y = M(x+\Delta x, y) \Delta y$$

$$\leftarrow \quad \vec{F}(x, y) \cdot (-\vec{i}) \Delta y = -M(x, y) \Delta y$$

scalar

$$\left( N(x, y+\Delta y) - N(x, y) \right) \Delta x \approx \left( \frac{\partial N}{\partial y} \Delta y \right) \Delta x$$

$$\left( M(x+\Delta x, y) - M(x, y) \right) \Delta y \approx \left( \frac{\partial M}{\partial x} \Delta x \right) \Delta y$$

$$\left( \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right) \underbrace{\Delta x \Delta y}_R$$

$$\frac{\text{Flux across rectangle boundary}}{\text{rectangle area}} = \left( \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right)$$

Divergence (Flux Density)

of a vector field  $\vec{F} = M\vec{i} + N\vec{j}$

$$\text{div } \vec{F} = \left( \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right)$$

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

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

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

$$df = (2x + y) dx + (x + 2y) dy$$

$$= M(x, y) dx + N(x, y) dy$$

total differential  
 $\left( \frac{\partial M}{\partial y} = 2 = \frac{\partial N}{\partial x} \right)$

$$\vec{F}(x, y) = M(x, y) \vec{i} + N(x, y) \vec{j}$$

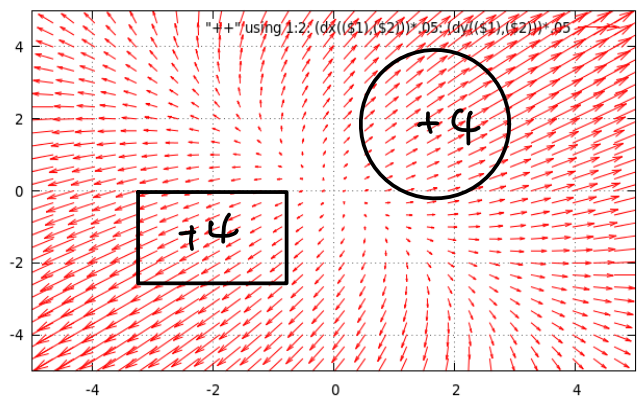
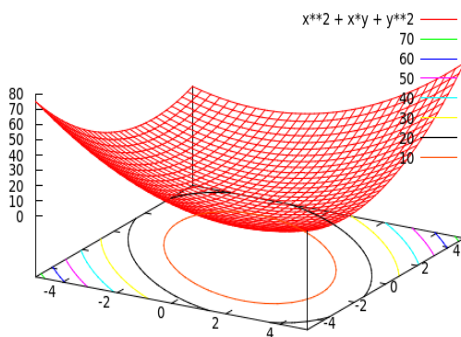
gradient field

conservative field  
 $\left( \frac{\partial M}{\partial y} = 2 = \frac{\partial N}{\partial x} \right)$

$$\text{div } \vec{F} = \nabla \cdot \vec{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} = \textcircled{4} \text{ outward}$$

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

$$\vec{F}(x, y) = M(x, y) \vec{i} + N(x, y) \vec{j}$$





$$f(x, y) \quad \times$$

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

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

no such  $f$

~~$$df = (2x+y) dx + (x+2y) dy$$

$$= M(x, y) dx + N(x, y) dy$$~~

total differential  $\times$

$$\left( \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \right)$$

$$\vec{F}(x, y) = M(x, y) \vec{i} + N(x, y) \vec{j}$$

gradient field

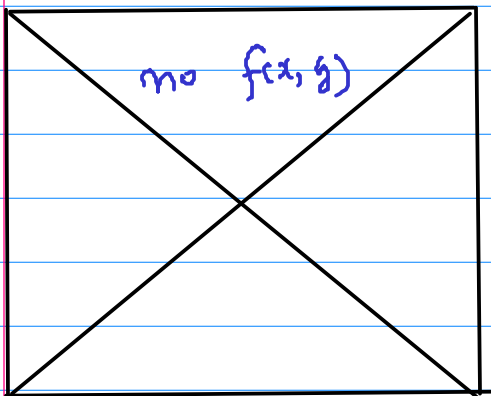
conservative field  $\times$

$$\left( \frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x} \right)$$

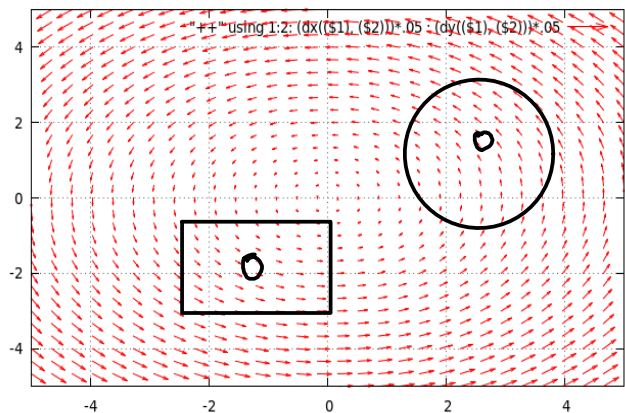
$$\text{div } \vec{F} = \nabla \cdot \vec{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} = \odot$$

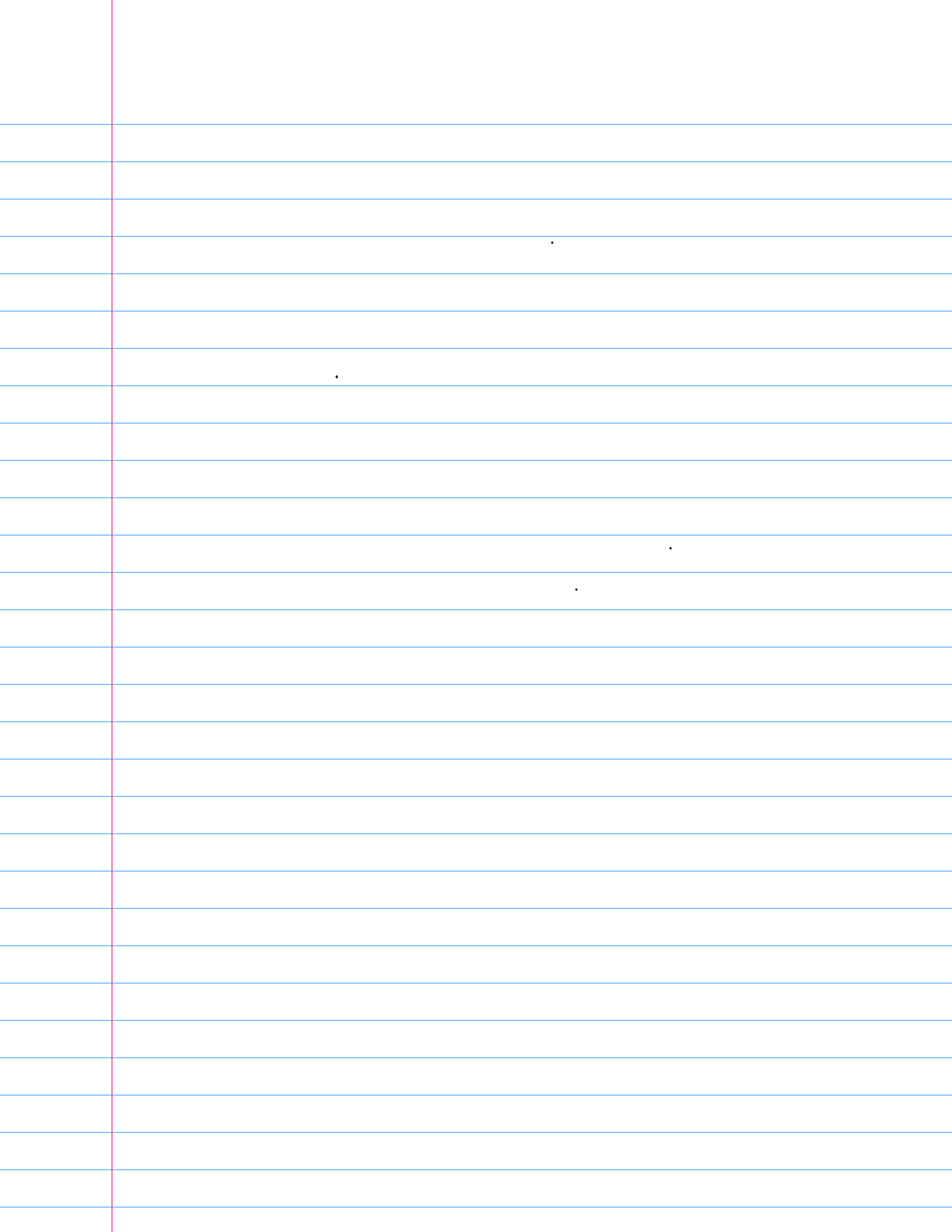
outward  $\times$   
inward  $\times$

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



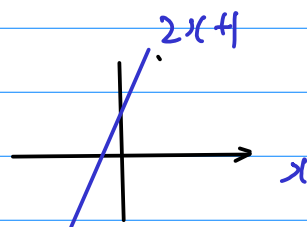
$$\vec{F}(x, y) = M(x, y) \vec{i} + N(x, y) \vec{j}$$



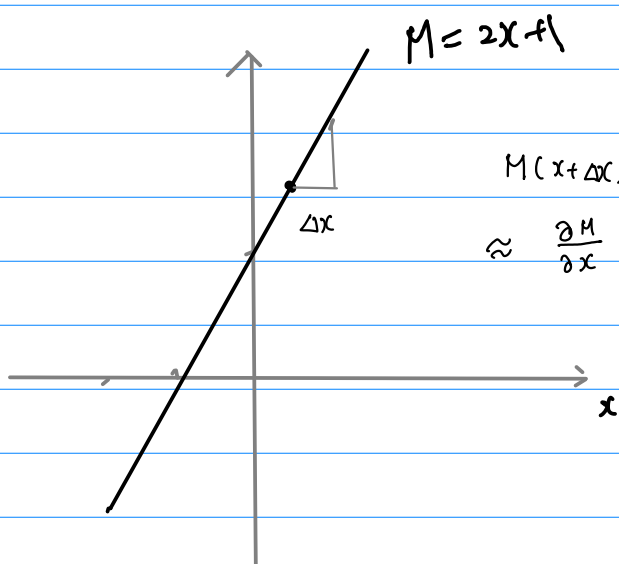
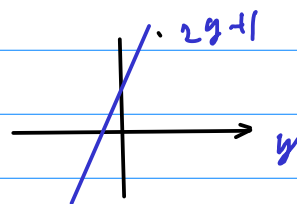


$$f(1, 1) = 1 + 1 + 1 = 3$$

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



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



$$M(x + \Delta x, y_0) - M(x, y_0) \approx \frac{\partial M}{\partial x} \Delta x$$

