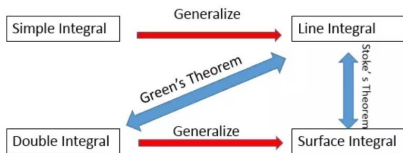


MATH 223: Multivariable Calculus

MULTIPLE INTEGRALS

Stoke's Theorem

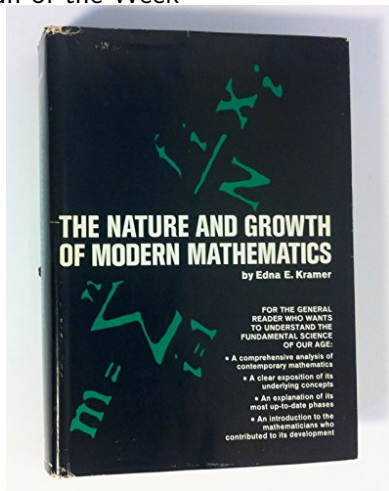


Class 34: May 11, 2022



Notes on Assignment 32
Assignment 33
Last Term's Final Exam

Mathematician of the Week



Edna Ernestine Kramer Lassar

May 11, 1902 – July 9, 1984

Announcements

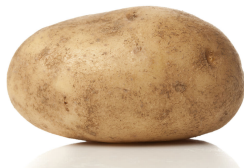
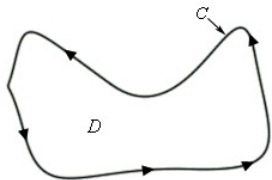
Independent Projects Due Monday

Course Response Forms: Monday
Bring Your Laptop To Class

Final Exam:
Thursday, May 19: 2 to 5 PM
MATH 223 A: Here
MATH 223 B: 317 Munroe

Gauss's Theorem aka Divergence Theorem

$$\text{Planar Version: } \int_D \text{div } \mathbf{F} = \int_\gamma \mathbf{F} \cdot \mathbf{N}$$



Three Dimensional Version

∂R is 2-dimensional surface surrounding 3-dimensional region R

$$\int_R \text{div } \mathbf{F} = \int_{\partial R} \mathbf{F} \cdot \mathbf{N}$$

Gauss's Theorem

The Setting

- \mathcal{R} Bounded Solid Region in \mathbb{R}^3
- $\partial\mathcal{R}$ Finitely Many Piecewise Smooth, Closed Orientable Surfaces
Oriented by Unit Normals Pointed away from \mathcal{R}
- \mathbf{F} Continuously Differentiable Vector Field in \mathcal{R}

The Theorem

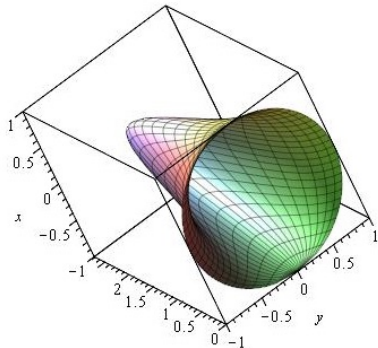
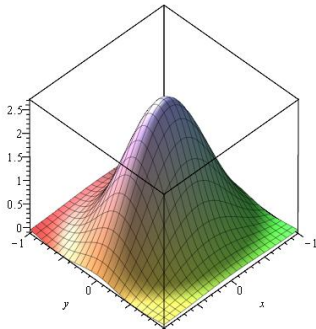
In this setting
$$\int_{\mathcal{R}} \operatorname{div} \mathbf{F} dV = \int_{\partial\mathcal{R}} \mathbf{F} \cdot d\mathbf{S}$$

Example: $\mathbf{F} = (e^y \cos z, \sqrt{x^3 + 1} \sin z, x^2 + y^2 + 3)$

$$\operatorname{div} \mathbf{F} = 0 + 0 + 0 = 0$$

so $\int_R \operatorname{div} \mathbf{F} = 0$ for any region in \mathbb{R}^3 .

Let S be graph of $z = (1 - x^2 - y^2)e^{1-x^2-3y^2}$ for $z \geq 0$
oriented by outward pointing unit normal vector.



Finding $\int_S \mathbf{F} \cdot d\sigma$ directly is impossible.

A Clever Way To Find $\int_S \mathbf{F} \cdot d\sigma$ indirectly.

Cap the Surface with a Disk so New Surface Bounds a
3-Dimensional Region

Form closed surface $S \cup S'$ where S' is the disk of radius 1
($x^2 + y^2 = 1$) in $z = 0$ plane.

$$\text{Then } \int_{\partial V} \mathbf{F} = \int_{S \cup S'} \mathbf{F} = \int_S \mathbf{F} + \int_{S'} \mathbf{F}$$

But by Gauss's Theorem, this integral equals 0.

$$\text{Hence } \int_S \mathbf{F} = - \int_{S'} \mathbf{F}$$

Now

$$\begin{aligned} \int_{S'} \mathbf{F} &= - \int (-, -, x^2 + y^2 + 3) \cdot (0, 0, -1) = - \int x^2 + y^2 + 3 dx dy \\ &= - \int_{\theta=0}^{2\pi} \int_{r=0}^1 (r^2 + 3) r dr d\theta = -\frac{7}{2}\pi. \end{aligned}$$

$$\text{Thus } \int_S \mathbf{F} = \frac{7}{2}\pi$$

Today:

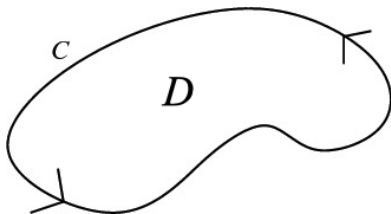
Stokes's Theorem

$$\int_S \operatorname{curl} \mathbf{F} = \int_{\partial S} \mathbf{F}$$

S is a Surface in \mathbb{R}^3

Vector Field Theorems
Plane

$$\mathbf{F} : \mathcal{R}^2 \rightarrow \mathcal{R}^2$$



D is 2-dimensional

$C = \partial D$ is 1-dimensional

Green – Ostrogradski

$$\int_D \text{curl } \mathbf{F} = \int_C \mathbf{F}$$

Gauss (Divergence)

$$\int_D \text{div } \mathbf{F} = \int_C \mathbf{F} \cdot \mathbf{N}$$

Positive Orientation

Setting: Let D be a plane region bounded by a curve traced out in a counterclockwise direction by some parametrization

$$h : \mathcal{R}^1 \rightarrow \mathcal{R}^2 \text{ for } a \leq t \leq b.$$

Let $S = g(D)$ be the image of D where $g : \mathcal{R}^2 \rightarrow \mathcal{R}^3$ so that S is a 2-dimensional surface in 3-space whose border γ corresponds to the boundary of D .

We say that γ inherits the **positive orientation** with respect to S . The composition $g(h(t))$ describes the border of S . Denote by ∂S the **positively oriented border** of S .

Vector Field in \mathcal{R}^3 : $\mathbf{F}(\mathbf{x}) = (F(\mathbf{x}), G(\mathbf{x}), H(\mathbf{x}))$ where each of F, G, H is a real-valued function of 3 variables.

$$\text{Curl } \mathbf{F}(\mathbf{x}) = (H_y(\mathbf{x}) - G_z(\mathbf{x}), F_z(\mathbf{x}) - H_x(\mathbf{x}), G_x(\mathbf{x}) - F_y(\mathbf{x}))$$

Stokes's Theorem: Let S be a piece of smooth surface in \mathcal{R}^3 , parametrized by a twice continuously differentiable function g . Assume that D , the parameter domain of g , is a finite union of simple regions bounded by a piecewise smooth curve. If \mathbf{F} is a continuously differentiable vector field defined on S , then

$$\int_S \text{Curl } \mathbf{F} \cdot d\mathbf{S} = \int_{\partial S} \mathbf{F} \cdot d\mathbf{x}$$

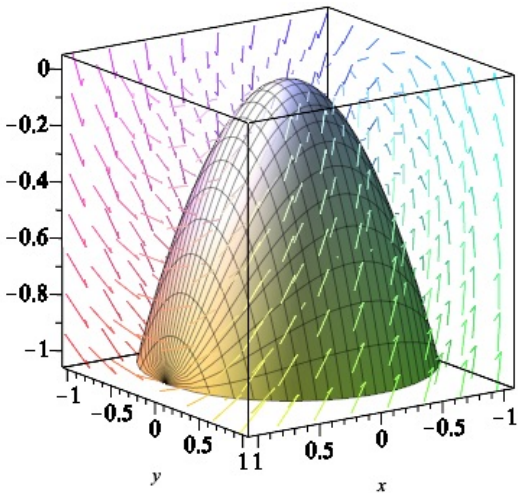
where ∂S is the positively oriented border of S .

[Note: If $\mathbf{F} = (F, G, 0)$ where F and G are independent of z , then Stokes's Theorem reduces to Green's Theorem. Thus Stokes generalizes Green.]

Example: Verify Stokes Theorem where

$$\mathbf{F}(x, y, z) = (z, x, y)$$

$$S : g(u, v) = (u, v, 1 - u^2 - v^2), u^2 + v^2 \leq 1.$$



Example: Verify Stokes Theorem where

$$\mathbf{F}(x, y, z) = (z, x, y)$$

$$S : g(u, v) = (u, v, 1 - u^2 - v^2), u^2 + v^2 \leq 1.$$

Parametrize ∂S by $(\cos t, \sin t), 0 \leq t \leq 2\pi$.

Then $g(u, v) = (\cos t, \sin t, 0)$ and $g'(u, v) = (-\sin t, \cos t, 0)$

$$\mathbf{F}(g(u, v)) = (1 - u^2 - v^2, u, v) = (0, \cos t, \sin t)$$

$$\mathbf{F}(g(u, v)) \cdot g'(u, v) = (0, \cos t, \sin t) \cdot (-\sin t, \cos t, 0) = \cos^2 t$$

$$\int_{\partial S} \mathbf{F} = \int_0^{2\pi} \cos^2 t dt = \int_0^{2\pi} \frac{1 + \cos 2t}{2} dt = \frac{1}{2} \left[t + \frac{\sin 2t}{2} \right]_0^{2\pi} = \pi$$

$$\text{Now } \int_S \text{curl } \mathbf{F} = \int_S \text{curl } (z, x, y)$$

$$\text{curl } \mathbf{F} = \det \begin{pmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ z & x & y \end{pmatrix} = (1 - 0, -(0 - 1), 1 - 0) = (1, 1, 1)$$

Thus we want to integrate $(1, 1, 1)$ over S .

$$\text{Here } g(u, v) = (u, v, 1 - u^2 - v^2)$$

$$\text{so } g_u = (1, 0, -2u), g_v = (0, 1, -2v)$$

$$\text{and } g_u \times g_v = (2u, 2v, 1) \text{ [work it out]}$$

$$\int_S \text{curl } \mathbf{F} = \iint_D (1, 1, 1) \cdot (2u, 2v, 1) du dv = \iint_D 2u + 2v + 1 du dv$$

which equals (using polar coordinates)

$$\int_{r=0}^{r=1} \int_{\theta=0}^{\theta=2\pi} (2r \cos \theta + 2r \sin \theta + 1) r dr d\theta$$

$$\int_S \operatorname{curl} \mathbf{F} = \iint_D (1, 1, 1) \cdot (2u, 2v, 1) du dv = \iint_D 2u + 2v + 1 du dv$$

which equals (using polar coordinates)

$$\int_{r=0}^{r=1} \int_{\theta=0}^{\theta=2\pi} (2r \cos \theta + 2r \sin \theta + 1) r dr d\theta$$

$$= \int_{r=0}^{r=1} [2r^2 \sin \theta - 2r^2 \cos \theta + r\theta]_{\theta=0}^{\theta=2\pi} dr$$

$$= \int_{r=0}^{r=1} 2\pi r dr = 2\pi \left[\frac{r^2}{2} \right]_{r=0}^{r=1} = \pi$$