

Chapter 7 Vector Analysis

7-1 Vector Functions

One-variable vector function: $\vec{R}(t) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k}$

Multi-variable vector function: $\vec{F}(x, y, z) = F_1(x, y, z)\hat{i} + F_2(x, y, z)\hat{j} + F_3(x, y, z)\hat{k}$

The derivatives of vector functions: $\frac{d\vec{R}(t)}{df(t)} = \frac{d\vec{R}(t)}{dt} \cdot \frac{dt}{df(t)} = \frac{d\vec{R}(t)}{dt} / \frac{df(t)}{dt}$

$$\frac{\partial \vec{F}(x, y, z)}{\partial g(x, y, z)} = \frac{\partial \vec{F}(x, y, z)}{\partial x} \cdot \frac{\partial x}{\partial g(x, y, z)} + \frac{\partial \vec{F}(x, y, z)}{\partial y} \cdot \frac{\partial y}{\partial g(x, y, z)} + \frac{\partial \vec{F}(x, y, z)}{\partial z} \cdot \frac{\partial z}{\partial g(x, y, z)}$$

Eg. For $\vec{R}(t) = 2t\hat{i} - \cos(3t)\hat{j} + t^3\hat{k}$, $0 \leq t \leq 1$, **find** $\vec{R}'(t) = d\vec{R}(t)/dt$. **Let** $s(t) = \int_0^1 \sqrt{4 + 9\sin^2(3t) + 9t^4} \cdot dt$, **then find** $d\vec{R}(t)/ds(t)$.

(Sol) $d\vec{R}(t)/dt = 2\hat{i} + 3\sin(3t)\hat{j} + 3t^2\hat{k}$

$$\therefore \frac{d\vec{R}(t)}{ds(t)} = \frac{d\vec{R}(t)}{dt} \cdot \frac{dt}{ds(t)} = \frac{2\hat{i} + 3\sin(3t)\hat{j} + 3t^2\hat{k}}{\sqrt{4 + 9\sin^2(3t) + 9t^4}}$$

Some theorems of derivatives of vector functions:

1. $(\vec{F} \cdot \vec{G})' = \vec{F}' \cdot \vec{G} + \vec{F} \cdot \vec{G}'$

2. $(\vec{F} \times \vec{G})' = \vec{F}' \times \vec{G} + \vec{F} \times \vec{G}'$

3. $(\vec{F} \times \vec{F}')' = \vec{F} \times \vec{F}''$

(Proof) $(\vec{F} \times \vec{F}')' = \vec{F}' \times \vec{F}' + \vec{F} \times \vec{F}'' = \vec{F} \times \vec{F}''$

4. **For** $\vec{R}(t) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k}$, **if** $\vec{R}(t)$ **does not change direction, then** $\vec{R}(t) \times \vec{R}'(t) = 0$, **and vice versa.**

5. **Let** $\vec{R}(t)$ **denote the position of a particle at time** t . **If the particle moves so that equal areas are swept out in equal times, then we have** $\vec{R}(t) \times \vec{R}''(t) = 0$, **and vice versa. (Kepler's law)**

(Proof)

$$\text{Area} = \frac{1}{2} R^2 \theta \quad \text{and} \quad |\vec{R}(t + \Delta t) - \vec{R}(t)| \approx R \theta$$

$$\therefore 2 \text{ area} = R^2 \theta = \vec{R}(t) \times [\vec{R}(t + \Delta t) - \vec{R}(t)]$$

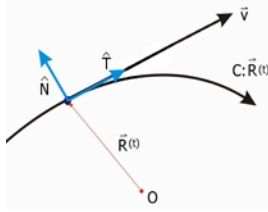
$$\text{If area} = 0 \Leftrightarrow \vec{R}(t) \times [\vec{R}(t + \Delta t) - \vec{R}(t)] = 0 \Leftrightarrow \vec{R}(t) \times \vec{R}'(t) \cdot \Delta t = 0$$

$$\Leftrightarrow \vec{R}(t) \times \vec{R}'(t) = 0$$

Equal area in equal time

$$\Leftrightarrow \vec{R}(t) \times \vec{R}'(t) = \text{constant} \Leftrightarrow [\vec{R}(t) \times \vec{R}'(t)]' = 0 \Leftrightarrow \vec{R}(t) \times \vec{R}''(t) = 0$$

7-2 Differential Geometry



Position vector: $\vec{R}(t) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k}$

Velocity: $\vec{v}(t) = \vec{R}'(t) = \frac{dx(t)}{dt}\hat{i} + \frac{dy(t)}{dt}\hat{j} + \frac{dz(t)}{dt}\hat{k}$

Arc length: $s(t) = \int_{t_1}^{t_2} |\vec{R}'(t)| dt$, $\frac{ds}{dt} = |\vec{R}'(t)| = |\vec{v}(t)|$

Acceleration: $\vec{a}(t) = \vec{v}'(t) = \frac{d^2x(t)}{dt^2}\hat{i} + \frac{d^2y(t)}{dt^2}\hat{j} + \frac{d^2z(t)}{dt^2}\hat{k}$

Curvature: $\kappa = \left| \frac{d\hat{T}}{ds} \right|$, where $\hat{T} = \frac{\vec{R}'(t)}{|\vec{R}'(t)|} = \frac{\vec{v}(t)}{|\vec{v}(t)|} = \frac{d\vec{R}(t)}{ds(t)}$

Eg. C: $\vec{R}(t) = t\hat{i} + (t-2)\hat{j} + (3t-1)\hat{k}$ is a straight line.

$$\hat{T} = \frac{\vec{v}}{|\vec{v}|} = \frac{\hat{i} + \hat{j} + 3\hat{k}}{\sqrt{11}}, \quad \kappa = \left| \frac{d\hat{T}}{ds} \right| = \left| \frac{d\hat{T}}{dt} \cdot \frac{dt}{ds} \right| = 0.$$

Eg. C: $\vec{R}(t) = 2\cos(t)\hat{i} + 2\sin(t)\hat{j} + 4\hat{k}$ is a circle of radius 2 at $z=4$.

$$\hat{T} = \frac{-2\sin(t)\hat{i} + 2\cos(t)\hat{j}}{2}, \quad \kappa = \left| \frac{d\hat{T}}{dt} \cdot \frac{dt}{ds} \right| = \frac{1}{2} = \frac{1}{r}.$$

Theorem $\vec{a} = \frac{d|\vec{v}|}{dt}\hat{T} + \frac{|\vec{v}|^2}{\rho}\hat{N}$ = tangential acceleration + centripetal acceleration

(Proof) $\vec{a}(t) = \frac{d\vec{v}(t)}{dt} = \frac{d}{dt}[|\vec{v}(t)|\hat{T}] = \frac{d|\vec{v}(t)|}{dt}\hat{T} + |\vec{v}(t)|\frac{d\hat{T}}{dt}$

$$= \frac{d|\vec{v}(t)|}{dt}\hat{T} + |\vec{v}(t)|\left(\frac{ds}{dt}\frac{d\hat{T}}{ds}\right) = \frac{d|\vec{v}(t)|}{dt}\hat{T} + |\vec{v}(t)|^2\frac{d\hat{T}}{ds}. \text{ Define } \hat{N} = \rho\frac{d\hat{T}}{ds}$$

$$\Rightarrow \vec{a}(t) = \frac{d|\vec{v}(t)|}{dt}\hat{T} + \frac{|\vec{v}(t)|^2}{\rho}\hat{N} \quad (\hat{N} \perp \hat{T} \Leftrightarrow \hat{T} \cdot \hat{T} = 1), \quad \frac{d(\hat{T} \cdot \hat{T})}{ds} = 0$$

Eg. For $\vec{R}(t) = [\cos(t) + t\sin(t)]\hat{i} + [\sin(t) - t\cos(t)]\hat{j} + t^2\hat{k}$, $t > 0$, we have

$$\vec{v}(t) = t\cos(t)\hat{i} + t\sin(t)\hat{j} + 2t\hat{k}$$

$$\vec{a}(t) = [\cos(t) - t\sin(t)]\hat{i} + [\sin(t) + t\cos(t)]\hat{j} + 2\hat{k}$$

$$\hat{T} = \frac{\vec{v}(t)}{|\vec{v}(t)|} = \frac{1}{\sqrt{5}}\cos(t)\hat{i} + \frac{1}{\sqrt{5}}\sin(t)\hat{j} + \frac{2}{\sqrt{5}}\hat{k}$$

$$\rho = \frac{1}{\kappa} = \frac{1}{\left| \frac{d\hat{T}}{dt} \cdot \frac{dt}{ds} \right|} = \frac{1}{\left| \frac{d\hat{T}}{dt} \cdot \frac{1}{|\vec{v}(t)|} \right|} = 5t$$

$$\hat{N} = \rho\frac{d\hat{T}}{ds} = \rho\frac{dt}{ds}\frac{d\hat{T}}{dt} = \frac{\rho}{|\vec{v}(t)|}\frac{d\hat{T}}{dt} = -\sin(t)\hat{i} + \cos(t)\hat{j}$$

$$\therefore \vec{a}(t) = \sqrt{5}\hat{T} + t\hat{N}, \quad \mathbf{a}_t = \sqrt{5}, \quad \mathbf{a}_n = t$$

Binormal vector: $\hat{B} = \hat{T} \times \hat{N}$

$$\left\{ \begin{array}{l} \frac{d\hat{T}}{ds} = \kappa\hat{N} = \frac{\hat{N}}{\rho} \quad (1) \end{array} \right.$$

$$\left\{ \begin{array}{l} \frac{d\hat{N}}{ds} = -\kappa\hat{T} + \tau\hat{B} \quad (2) \end{array} \right.$$

$$\left\{ \begin{array}{l} \frac{d\hat{B}}{ds} = -\tau\hat{N} \quad (3) \end{array} \right.$$

Torsion of a curve: τ

(Proof of (3)) $\frac{d\hat{B}}{ds} = \frac{d}{ds}(\hat{T} \times \hat{N}) = \frac{d\hat{T}}{ds} \times \hat{N} + \hat{T} \times \frac{d\hat{N}}{ds} = \hat{T} \times (-\kappa\hat{T}) + \hat{T} \times (\tau\hat{B}) = -\tau\hat{N}$

Note: \hat{T} , \hat{N} , and \hat{B} are unit vectors.

Basic theorems of curvature and torsion:

$$\kappa = \frac{|\bar{R}' \times \bar{R}''|}{|\bar{R}'|^3}, \tau = [\hat{T}, \hat{N}, \hat{N}'] = \frac{1}{\kappa^2} [\bar{R}', \bar{R}'', \bar{R}'''], \text{ where } [\bar{A}, \bar{B}, \bar{C}] \equiv \bar{A} \cdot (\bar{B} \times \bar{C})$$

Eg. For $C: \bar{R}(t) = 3 \cos(t)\hat{i} + 3 \sin(t)\hat{j} + 4t\hat{k}$, **find** \hat{T} , \hat{N} , \hat{B} , κ , τ , and ρ .

(Sol.) $\hat{T} = \frac{\bar{v}}{|\bar{v}|} = -\frac{3}{5} \sin(t)\hat{i} + \frac{3}{5} \cos(t)\hat{j} + \frac{4}{5}\hat{k}$, $\kappa = \frac{|\bar{R}' \times \bar{R}''|}{|\bar{R}'|^3} = \frac{3}{25}$, $\rho = \frac{1}{\kappa} = \frac{25}{3}$

$$\hat{N} = \rho \frac{d\hat{T}}{ds} = \frac{\rho}{|\bar{v}(t)|} \cdot \frac{d\hat{T}}{dt} = -\cos(t)\hat{i} - \sin(t)\hat{j}, \quad \hat{B} = \hat{T} \times \hat{N} = \frac{4}{5} \sin(t)\hat{i} - \frac{4}{5} \cos(t)\hat{j} + \frac{3}{5}\hat{k}$$

$$\frac{d\hat{B}}{ds} = \frac{1}{|\bar{v}(t)|} \frac{d\hat{B}}{dt} = \frac{4}{25} \cos(t)\hat{i} + \frac{4}{25} \sin(t)\hat{j} = -\tau \hat{N} = -\tau(-\cos(t)\hat{i} - \sin(t)\hat{j})$$

$$\Rightarrow \tau = \frac{4}{25}$$

Eg. Consider the curve: $\hat{r} = a \cos(t)\hat{i} + a \sin(t)\hat{j} + bt\hat{k}$, $0 \leq t \leq 2\pi$. **What is the equation of tangential vector at $t=\pi/2$.** 【中山機研】

(Sol.) $\bar{v} = \frac{d\bar{r}}{dt} = -a \sin(t)\hat{i} + a \cos(t)\hat{j} + b\hat{k}$. At $t = \frac{\pi}{2} \Rightarrow \bar{v} = -a\hat{i} + b\hat{k}$

$$\hat{T} = \frac{\bar{v}}{|\bar{v}|} = \frac{-a\hat{i} + b\hat{k}}{\sqrt{a^2 + b^2}}$$

7-3 Gradient, Divergence, and Curl in the Rectangular Coordinate System

Gradient $\nabla\phi(x, y, z)$: $\nabla\phi(x, y, z) = \frac{\partial\phi(x, y, z)}{\partial x}\hat{i} + \frac{\partial\phi(x, y, z)}{\partial y}\hat{j} + \frac{\partial\phi(x, y, z)}{\partial z}\hat{k}$ is a vector function if $\phi(x, y, z)$ is a scalar function.

Divergence $\nabla \cdot \vec{F}(x, y, z)$: $\nabla \cdot \vec{F}(x, y, z) = \frac{\partial F_1(x, y, z)}{\partial x} + \frac{\partial F_2(x, y, z)}{\partial y} + \frac{\partial F_3(x, y, z)}{\partial z}$ is a scalar function if $\vec{F}(x, y, z) = F_1(x, y, z)\hat{i} + F_2(x, y, z)\hat{j} + F_3(x, y, z)\hat{k}$ is a vector function.

Curl $\nabla \times \vec{F}(x, y, z)$:

$$\nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix} = \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) \hat{i} + \left(\frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) \hat{j} + \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) \hat{k}$$
 is a vector function if $\vec{F}(x, y, z) = F_1(x, y, z)\hat{i} + F_2(x, y, z)\hat{j} + F_3(x, y, z)\hat{k}$ is a vector function.

Eg. $\vec{F} = x\hat{i} + y\hat{j} + z\hat{k}$, compute $\nabla \cdot \vec{F}$ and $\nabla \times \vec{F}$.

$$\text{(Sol.) } \nabla \cdot \vec{F} = 1+1+1 = 3, \quad \nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x & y & z \end{vmatrix} = 0\hat{i} + 0\hat{j} + 0\hat{k} = 0$$

Eg. $\vec{F}(x, y, z) = x^2\hat{i} - 2x^2y\hat{j} + 2yz^4\hat{k}$, find $\nabla \times \vec{F}$ and $\nabla \cdot \vec{F}$ at $(1, -1, 1)$. 【中山電研】

$$\text{(Sol.) } \nabla \cdot \vec{F} = 2x - 2x^2 + 8yz^3, \text{ at } (1, -1, 1) \Rightarrow \nabla \cdot \vec{F} = -8$$

$$\nabla \times \vec{F} = 2z^4\hat{i} - 4xy\hat{k}, \text{ at } (1, -1, 1) \Rightarrow \nabla \times \vec{F} = 2\hat{i} + 4\hat{k}$$

Laplacian operator: $\nabla^2\phi = \nabla \cdot \nabla\phi = \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi$

Theorems (a) $\nabla \times (\nabla \times \vec{F}) = \nabla(\nabla \cdot \vec{F}) - \nabla^2 \vec{F}$

(b) $\nabla \cdot (\nabla \times \vec{F}) = 0, \quad \forall \vec{F} \in C^2$

(c) $\nabla \times (\nabla\phi) = 0, \quad \forall \phi \in C^2$

(d) $\nabla \times (\vec{F} \times \vec{G}) = (\vec{G} \cdot \nabla)\vec{F} - (\vec{F} \cdot \nabla)\vec{G} + (\nabla \cdot \vec{G})\vec{F} - (\nabla \cdot \vec{F})\vec{G}$

(e) $\nabla(\vec{F} \cdot \vec{G}) = (\vec{F} \cdot \nabla)\vec{G} + (\vec{G} \cdot \nabla)\vec{F} + \vec{F} \times (\nabla \times \vec{G}) + \vec{G} \times (\nabla \times \vec{F})$

(f) $\nabla \cdot (\vec{F} \times \vec{G}) = \vec{G} \cdot (\nabla \times \vec{F}) - \vec{F} \cdot (\nabla \times \vec{G})$

(g) $\nabla \cdot (\phi \vec{F}) = (\nabla\phi) \cdot \vec{F} + \phi(\nabla \cdot \vec{F})$

Theorem $\nabla\phi(x, y, z) \perp$ **the surface of** $\phi(x, y, z)=\text{constant}$.

(Proof) $\because \phi(x, y, z)=\text{constant}$

$$\begin{aligned} \therefore d\phi(x, y, z) &= 0 = \frac{\partial\phi(x, y, z)}{\partial x}dx + \frac{\partial\phi(x, y, z)}{\partial y}dy + \frac{\partial\phi(x, y, z)}{\partial z}dz \\ &= \left(\frac{\partial\phi}{\partial x}\hat{i} + \frac{\partial\phi}{\partial y}\hat{j} + \frac{\partial\phi}{\partial z}\hat{k} \right) \cdot (dx\hat{i} + dy\hat{j} + dz\hat{k}) = \nabla\phi \cdot d\vec{R} \end{aligned}$$

$\therefore \nabla\phi(x, y, z) \perp d\vec{R}$, and $d\vec{R}$ is the tangential increment on the surface $\phi(x, y, z)$

Eg. Find the tangential plane and normal line to $z=x^2+y^2$ at $(2, -2, 8)$.

(Sol.) Let $\phi(x, y, z)=z-x^2-y^2$, $\nabla\phi = -2x\hat{i} - 2y\hat{j} + \hat{k}$, and $(2, -2, 8)$ is on the surface.

For $z-x^2-y^2=0$, the normal vector at $(2, -2, 8)$ is $-4\hat{i} + 4\hat{j} + \hat{k}$.

The tangential plane at $(2, -2, 8)$ is $-4(x-2) + 4(y+2) + (z-8) = 0 \Rightarrow -4x + 4y + z = -8$

$$\text{The normal line is } \frac{x-2}{-4} = \frac{y+2}{4} = \frac{z-8}{1}.$$

Eg. Find a unit normal vector of $z^2=4(x^2+y^2)$ at $(1, 0, 2)$. 【中山電研】

Theorem $\nabla \cdot \vec{F}(x, y, z)$ **is the outward flux per unit volume of the flow at point** (x, y, z) **and time** t .

(Proof) \vec{F} at $P = F_x\hat{i} + F_y\hat{j} + F_z\hat{k}$

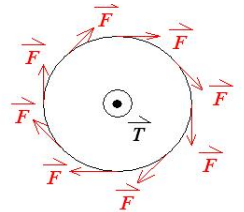
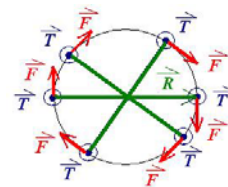
$$\text{The } x\text{-direction flux} = \left(F_x + \frac{1}{2} \frac{\partial F_x}{\partial x} \Delta x \right) \Delta y \Delta z - \left(F_x - \frac{1}{2} \frac{\partial F_x}{\partial x} \Delta x \right) \Delta y \Delta z = \frac{\partial F_x}{\partial x} \Delta x \Delta y \Delta z$$

$$\text{The } y\text{-direction flux} = \frac{\partial F_y}{\partial y} \Delta x \Delta y \Delta z, \text{ and the } z\text{-direction flux} = \frac{\partial F_z}{\partial z} \Delta x \Delta y \Delta z$$

$$\therefore \text{Total flux} = \left(\frac{\partial F_x}{\partial x} + \frac{\partial F_y}{\partial y} + \frac{\partial F_z}{\partial z} \right) \cdot \Delta x \Delta y \Delta z / \Delta x \Delta y \Delta z = \nabla \cdot \vec{F}$$

Theorem If $\vec{T} = \vec{F} \times \vec{R}$ and $\vec{R} = x\hat{i} + y\hat{j} + z\hat{k}$, then $\vec{F} = \frac{1}{2} \nabla \times \vec{T}$.

$$\text{(Proof)} \quad \nabla \times \vec{T} = \nabla \times (\vec{F} \times \vec{R}) = \nabla \times \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ F_1 & F_2 & F_3 \\ x & y & z \end{vmatrix}$$



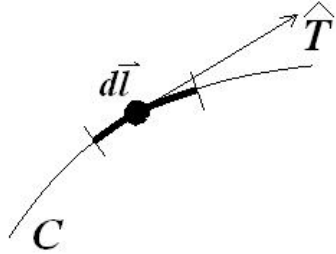
$$= \nabla \times [(F_2z - F_3y)\hat{i} + (F_3x - F_1z)\hat{j} + (F_1y - F_2x)\hat{k}]$$

$$= \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_2z - F_3y & F_3x - F_1z & F_1y - F_2x \end{vmatrix} = 2(F_1\hat{i} + F_2\hat{j} + F_3\hat{k}) = 2\vec{F} \Rightarrow \vec{F} = \frac{1}{2} \nabla \times \vec{T}$$

7-4 Line Integrals & Surface Integrals

Line integral: \exists Curve C : $\vec{R}(t) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k}$, $a \leq t \leq b$

\exists Vector $\vec{F}(x, y, z) = F_1(x, y, z)\hat{i} + F_2(x, y, z)\hat{j} + F_3(x, y, z)\hat{k}$



$$(a) \int_C \vec{F} \cdot d\vec{l} = \int_a^b \vec{F}[x(t), y(t), z(t)] \cdot \vec{R}'(t) dt,$$

$$(b) \int_C \vec{F} \times d\vec{l} = \int_a^b \vec{F}[x(t), y(t), z(t)] \times \vec{R}'(t) dt,$$

$$(c) \int_C f(x, y, z) dl = \int_a^b f[x(t), y(t), z(t)] \cdot |\vec{R}'(t)| dt$$

Eg. For $C: \vec{R}(t) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k} = \cos(t)\hat{i} + \sin(t)\hat{j} + \hat{k}$, $0 \leq t \leq 2\pi$, and $\vec{F}(x, y, z) = x\hat{i} + y\hat{j} + z\hat{k}$, **determine** $\int_C \vec{F} \cdot d\vec{l}$ and $\int_C \vec{F} \times d\vec{l}$.

(Sol.) $C: \vec{R}(t) = \cos(t)\hat{i} + \sin(t)\hat{j} + \hat{k}$, $\vec{R}'(t) = -\sin(t)\hat{i} + \cos(t)\hat{j}$

$$\vec{F}(x(t), y(t), z(t)) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k} = \cos(t)\hat{i} + \sin(t)\hat{j} + \hat{k}$$

$$\begin{aligned} \vec{F} \cdot d\vec{l} &= \vec{F}(x(t), y(t), z(t)) \cdot \vec{R}'(t) dt = (\cos(t)\hat{i} + \sin(t)\hat{j} + \hat{k}) \cdot (-\sin(t)\hat{i} + \cos(t)\hat{j}) dt \\ &= (-\cos(t)\sin(t) + \sin(t)\cos(t)) dt = 0 \end{aligned}$$

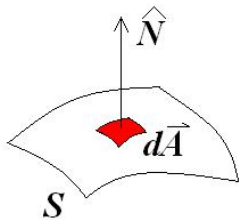
$$\vec{F} \times d\vec{l} = \vec{F}(x(t), y(t), z(t)) \times \vec{R}'(t) dt = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \cos(t) & \sin(t) & 1 \\ -\sin(t) & \cos(t) & 0 \end{vmatrix} dt$$

$$= [-\cos(t)\hat{i} - \sin(t)\hat{j} + \hat{k}] dt$$

$$\therefore \int_C \vec{F} \cdot d\vec{l} = 0, \quad \int_C \vec{F} \times d\vec{l} = \int_0^{2\pi} [-\cos(t)\hat{i} - \sin(t)\hat{j} + \hat{k}] dt = 2\pi\hat{k}$$

Surface integral: \exists Surface $S: z = \varphi(x, y)$. If $z = \varphi(x, y)$ has a projection on the xy -plane, then $\vec{N} = -\frac{\partial \varphi}{\partial x}\hat{i} - \frac{\partial \varphi}{\partial y}\hat{j} + \hat{k}$ is a normal vector on S , and $\hat{N} = \vec{N} / |\vec{N}|$.

\exists Vector $\vec{F}(x, y, z) = F_1(x, y, z)\hat{i} + F_2(x, y, z)\hat{j} + F_3(x, y, z)\hat{k}$



$$(a) \iint_S \vec{F} \cdot d\vec{A} = \iint_D \vec{F}(x, y, z) \cdot \hat{N} \sqrt{1 + \left(\frac{\partial \varphi}{\partial x}\right)^2 + \left(\frac{\partial \varphi}{\partial y}\right)^2} dx dy,$$

$$(b) \iint_S \vec{F} \times d\vec{A} = \iint_D \vec{F}(x, y, z) \times \hat{N} \sqrt{1 + \left(\frac{\partial \varphi}{\partial x}\right)^2 + \left(\frac{\partial \varphi}{\partial y}\right)^2} dx dy,$$

$$(c) \iint_S f(x, y, z) dA = \iint_D f(x, y, z) \sqrt{1 + \left(\frac{\partial \varphi}{\partial x}\right)^2 + \left(\frac{\partial \varphi}{\partial y}\right)^2} dx dy,$$

Note: $d\vec{l} = \hat{T} dl$ is parallel to the tangential direction of the curve, but $d\vec{A} = \hat{N} dA$ is normal to the surface.

Eg. For $S: x^2 + y^2 + z^2 = 1, z \geq 0$, and $\vec{F}(x, y, z) = x\hat{i} + y\hat{j} + z\hat{k}$, determine $\iint_S \vec{F} \cdot d\vec{A}$ and $\iint_S \vec{F} \times d\vec{A}$.

(Sol.) $S: x^2 + y^2 + z^2 = 1 \wedge z \geq 0 \Rightarrow z = \sqrt{1 - x^2 - y^2}$, $\frac{\partial z}{\partial x} = \frac{-x}{\sqrt{1 - x^2 - y^2}} = -\frac{x}{z}$

$$\frac{\partial z}{\partial y} = \frac{-y}{\sqrt{1 - x^2 - y^2}} = -\frac{y}{z} \Rightarrow \vec{N} = -\frac{\partial z}{\partial x} \hat{i} - \frac{\partial z}{\partial y} \hat{j} + \hat{k} = \frac{x}{z} \hat{i} + \frac{y}{z} \hat{j} + \hat{k},$$

$$\hat{N} = \frac{\vec{N}}{|\vec{N}|} = x\hat{i} + y\hat{j} + z\hat{k}, \quad \vec{F}(x, y, z) = x\hat{i} + y\hat{j} + z\hat{k}, \quad \text{and } x^2 + y^2 + z^2 = 1$$

$$\Rightarrow \vec{F} \cdot d\vec{A} = \vec{F} \cdot \hat{N} \sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2} dx dy = \frac{x^2 + y^2 + z^2}{z} dx dy = \frac{dx dy}{\sqrt{1 - x^2 - y^2}}$$

$$\Rightarrow \vec{F} \times d\vec{A} = \vec{F} \times \hat{N} \sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2} dx dy = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ x & y & z \\ x & y & z \end{vmatrix} \frac{dx dy}{z} = 0$$

$$\therefore \iint_S \vec{F} \cdot d\vec{A} = \iint_{x^2 + y^2 \leq 1} \frac{dx dy}{\sqrt{1 - x^2 - y^2}} = \int_0^{2\pi} \int_0^1 \frac{r dr d\theta}{\sqrt{1 - r^2}} = 2\pi, \quad \iint_S \vec{F} \times d\vec{A} = 0$$

Eg. $f = \frac{1}{r}$, $r = \sqrt{x^2 + y^2 + z^2}$, find $\iint_S \nabla f \cdot \hat{n} dA$ for $S: x^2 + y^2 + z^2 = a^2$. 【中山電研】

(Sol.) $S: x^2 + y^2 + z^2 = a^2 \Rightarrow z = \pm \sqrt{a^2 - x^2 - y^2}$,

For $z = \sqrt{a^2 - x^2 - y^2} \Rightarrow \vec{N} = -\frac{\partial z}{\partial x} \hat{i} - \frac{\partial z}{\partial y} \hat{j} + \hat{k} = \frac{x}{z} \hat{i} + \frac{y}{z} \hat{j} + \hat{k}$,

$$\hat{N} = \frac{\vec{N}}{|\vec{N}|} = \frac{1}{a} (x\hat{i} + y\hat{j} + z\hat{k}), \quad \sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2} = \frac{a}{z}$$

$$\nabla f = \nabla\left(\frac{1}{r}\right) = \nabla\left(\frac{1}{\sqrt{x^2 + y^2 + z^2}}\right) = \frac{-1}{(\sqrt{x^2 + y^2 + z^2})^3} (x\hat{i} + y\hat{j} + z\hat{k}) = \frac{-1}{a^3} (x\hat{i} + y\hat{j} + z\hat{k})$$

$$\Rightarrow \nabla\left(\frac{1}{r}\right) \cdot \hat{n} dA = \nabla\left(\frac{1}{r}\right) \cdot \hat{N} \sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2} dx dy = -\frac{x^2 + y^2 + z^2}{a^3 z} dx dy = \frac{-dx dy}{a \cdot \sqrt{a^2 - x^2 - y^2}}$$

$$\iint_{z=\sqrt{a^2-x^2-y^2}} \nabla f \cdot \hat{n} dA = \iint_{x^2+y^2 \leq a^2} \frac{-dx dy}{a \cdot \sqrt{a^2 - x^2 - y^2}} = \frac{-1}{a} \int_0^{2\pi} \int_0^a \frac{r dr d\theta}{\sqrt{a^2 - r^2}} = \frac{-2\pi}{a} \int_0^a \frac{r dr}{\sqrt{a^2 - r^2}}$$

$= -2\pi$. Similarly, for $z = -\sqrt{a^2 - x^2 - y^2}$, $\iint_{z=-\sqrt{a^2-x^2-y^2}} \nabla f \cdot \hat{n} dA = -2\pi$

$$\therefore \iint_S \nabla f \cdot \hat{n} dA = (-2\pi) + (-2\pi) = -4\pi$$

Eg. Compute the surface integral $\iint_S (x+y+z)dA$, **where**
 $S: z = x + y, 0 \leq y \leq x, 0 \leq x \leq 1$. 【台大農工研】

(Sol.) $\sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2} = \sqrt{3}$, $\iint_S (x+y+z)dA = \int_0^1 \int_0^x 2(x+y) \cdot \sqrt{3} dy dx = \sqrt{3}$

Eg. For $\vec{F} = e^x \sin y \hat{i} + e^x \cos y \hat{j} + z^2 \hat{k}$, **find** $\int_C \vec{F} \cdot d\vec{r}$, **where**

$C: \vec{r}(t) = t^{1/2} \hat{i} + t^3 \hat{j} + e^{\sqrt{t}} \hat{k}, 0 \leq t \leq 1$. 【清大核工】 (Ans.) $e \cdot \sin(1) + \frac{e^3}{3} + \frac{2}{3}$

Eg. $\vec{F} = \hat{i}xy + \hat{j}yz + \hat{k}xz$, evaluate $\iint_S \vec{F} \cdot \hat{n} dA$ **for** $S: 0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1$.
 【中山電研】

Green's theorem Let C be a regular, closed, positively-oriented curve enclosing a region D , $\vec{F}(x, y) = F_1(x, y)\hat{i} + F_2(x, y)\hat{j}$.

$$\oint_C F_1(x, y)dx + F_2(x, y)dy = \iint_D \left[\frac{\partial F_2(x, y)}{\partial x} - \frac{\partial F_1(x, y)}{\partial y} \right] dx dy$$

Eg. $\hat{F} = \frac{-y\hat{i} + x\hat{j}}{x^2 + y^2}$, find $\oint_C \vec{F} \cdot d\vec{r}$, **where C is any closed curve.** 【成大電研】

(Sol.) $\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} = 0, \forall (x, y) \neq 0$, $\oint_C \vec{F} \cdot d\vec{r} = 0$ if C does not enclose 0.

Else, $\oint_C \vec{F} \cdot d\vec{r} = 2\pi$

Stokes's theorem Let S be a regular surface with coherently oriented boundary C ,
 $\iint_S (\nabla \times \vec{F}) \cdot d\vec{A} = \oint_C \vec{F} \cdot d\vec{\ell}$.

Divergence theorem Let S be a regular, positive-oriented closed surface, enclosing a region V , $\oiint_S \vec{F} \cdot d\vec{A} = \iiint_V (\nabla \cdot \vec{F}) dx dy dz$.

Eg. Compute $\oiint_S \vec{F} \cdot d\vec{A}$, **where** $\vec{F} = (y^2 + z^2)^{\frac{2}{3}} \hat{i} + \sin(x^2 + z) \hat{j} + e^{x^2 - y^2} \hat{k}$,

$S: \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$. 【成大工程科學所】

(Sol.) $\nabla \cdot \vec{F} = 0 \Rightarrow \oiint_S \vec{F} \cdot d\vec{A} = \iiint_V (\nabla \cdot \vec{F}) dx dy dz = 0$

Eg. $f = \frac{1}{r}$, $r = \sqrt{x^2 + y^2 + z^2}$, find $\iint_S \nabla f \cdot \hat{n} dA$ for $S: x^2 + y^2 + z^2 = a^2$. 【中山電研】

(Sol.)

$$\vec{F} = \nabla f = \nabla \left(\frac{1}{\sqrt{x^2 + y^2 + z^2}} \right) = \frac{-1}{(\sqrt{x^2 + y^2 + z^2})^3} (x\hat{i} + y\hat{j} + z\hat{k}) = \frac{-1}{a^3} (x\hat{i} + y\hat{j} + z\hat{k}),$$

$$\nabla \cdot \vec{F} = \frac{-3}{a^3}, \quad \iint_S \nabla f \cdot \hat{n} dA = \oiint_S \vec{F} \cdot d\vec{A} = \iiint_V (\nabla \cdot \vec{F}) dx dy dz = \frac{-3}{a^3} \cdot \frac{4a^3\pi}{3} = -4\pi$$

Green's identities

$$\phi, \psi \text{ are scalars, } \begin{cases} (a) \iiint_V [\phi \nabla^2 \psi + \nabla \phi \cdot \nabla \psi] dx dy dz = \iint_S (\phi \nabla \psi) \cdot d\vec{A} \\ (b) \iiint_V [\phi \nabla^2 \psi - \psi \nabla^2 \phi] dx dy dz = \iint_S [\phi \nabla \psi - \psi \nabla \phi] \cdot d\vec{A} \end{cases}$$

7-5 Potential Theory

Potential: ϕ is called a potential for the vector field \vec{F} if $\vec{F} = \nabla \phi$ or $\vec{F} = -\nabla \phi$

Test for a potential: If \vec{F} and $\nabla \cdot \vec{F}$ are continuous in a simply-connected domain Ω , then \vec{F} has a potential function. $\Leftrightarrow \nabla \times \vec{F} = 0$

(Proof) " \Rightarrow ": $\vec{F} = \pm \nabla \phi \Rightarrow \nabla \times \vec{F} = 0$.

$$" \Leftarrow ": $\nabla \times \vec{F} = 0, \quad \oint_C \vec{F} \cdot d\vec{\ell} = \iint_S (\nabla \times \vec{F}) \cdot d\vec{A} = 0$$$

Let C be the boundary of $\phi(x,y,z) = \text{constant}$, then we choose $\vec{F} = \pm \nabla \phi$, then $\int_C \vec{F} \cdot d\vec{\ell} = 0$ is always valid. $\Rightarrow \vec{F}$ has a potential function.

Eg. Check (a) $\vec{F} = 2xy\hat{i} + z^2\hat{j} + (x - y + z)\hat{k}$,

and (b) $\vec{F} = (yze^{-xyz} - 4x)\hat{i} + (xze^{-xyz} + z)\hat{j} + (xye^{-xyz} + y)\hat{k}$, which does have a potential?

(Sol.) (a) $\nabla \times \vec{F} = (-2z - 1)\hat{i} - \hat{j} - 2x\hat{k} \neq 0$, \therefore no potential.

(b) $\nabla \times \vec{F} = 0$, \therefore there exists a potential.

$$\vec{F} = \nabla \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k} = (yze^{-xyz} - 4x)\hat{i} + (xze^{-xyz} + z)\hat{j} + (xye^{-xyz} + y)\hat{k}$$

$$\Rightarrow \phi(x, y, z) = e^{-xyz} - 2x^2 + I(y, z) = e^{-xyz} + yz + J(x, z) = e^{-xyz} + yz + K(x, y)$$

$$\Rightarrow \phi(x, y, z) = e^{-xyz} - 2x^2 + zy + \text{Constant}$$

Eg. $\vec{F} = (x^2 + y^2 + z^2)^n (x\hat{i} + y\hat{j} + z\hat{k})$, find a scalar potential $\phi(x,y,z)$ so that

$$\vec{F} = -\nabla \phi. \quad \text{【台大材研】} \quad (\text{Ans.}) \quad \phi(x, y, z) = \frac{-(x^2 + y^2 + z^2)^{n+1}}{2(n+1)} + C$$

Theorem If \vec{F} has a potential, then the line integral of \vec{F} is independent of path in Ω . That is, $\int_C \vec{F} \cdot d\vec{\ell} = \int_K \vec{F} \cdot d\vec{\ell}$, whenever C and K are regular curves in Ω with the same initial point and the same terminal point.

(Proof) $\int_C \vec{F} \cdot d\vec{\ell} - \int_K \vec{F} \cdot d\vec{\ell} = \oint_{C'} \vec{F} \cdot d\vec{\ell}$

If \vec{F} has a potential, then $\oint_{C'} \vec{F} \cdot d\vec{\ell} = 0$, $\therefore \int_C \vec{F} \cdot d\vec{\ell} = \int_K \vec{F} \cdot d\vec{\ell}$.

Theorem Let \vec{F} be a 2-D vector field of a simply-connected domain Ω . Then \vec{F} has a potential on Ω . $\Leftrightarrow \frac{\partial F_2}{\partial x} = \frac{\partial F_1}{\partial y}$. (In this case, $\vec{F} = F_1(x, y)\hat{i} + F_2(x, y)\hat{j}$)

(Proof) If $\vec{F} = \nabla\phi$, then $F_1 = \frac{\partial\phi(x, y)}{\partial x}$, $F_2 = \frac{\partial\phi(x, y)}{\partial y}$, $\frac{\partial F_1}{\partial y} = \frac{\partial^2\phi}{\partial y\partial x} = \frac{\partial^2\phi}{\partial x\partial y} = \frac{\partial F_2}{\partial x}$

By Green's theorem, $\oint_C F_1 dx + F_2 dy = \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy = 0$, $\therefore \vec{F}$ is conservative on Ω .

Eg. Is $\vec{F}(x, y, z) = -\frac{y}{z}\hat{i} - \frac{x}{z}\hat{j} + \frac{xy}{z^2}\hat{k}$ conservative in the region $z > 0$? 【成大化工所】

(Sol.) $\nabla \times \vec{F} = 0$ at $z > 0$, $\therefore \vec{F}$ is conservative.

Eg. Evaluate $\int_C \vec{F} \cdot d\vec{r}$, where $\vec{F} = -\frac{y}{z}\hat{i} - \frac{x}{z}\hat{j} + \frac{xy}{z^2}\hat{k}$, C is a piecewisely smooth curve from (1,1,1) to (2,-1,3) and not crossing the xy -plane. 【成大化工所】

(Sol.) $\nabla \times \vec{F} = 0$, $\therefore \exists \phi(x, y, z)$ such that $\vec{F} = \nabla\phi$

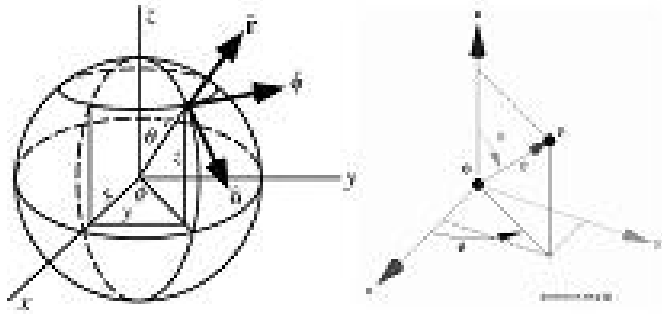
$$\Rightarrow \phi(x, y, z) = -\frac{xy}{z} \Rightarrow \int \vec{F} \cdot d\vec{r} = \phi(x, y, z) \Big|_{(1,1,1)}^{(2,-1,3)} = \frac{5}{3}$$

7-6 Curvilinear Coordinates

Coordinate transformation: $\begin{cases} x = x(q_1, q_2, q_3) \\ y = y(q_1, q_2, q_3) \\ z = z(q_1, q_2, q_3) \end{cases} \Leftrightarrow \begin{cases} q_1 = q_1(x, y, z) \\ q_2 = q_2(x, y, z) \\ q_3 = q_3(x, y, z) \end{cases}$

Scalar factors: If (q_1, q_2, q_3) are orthogonal system, then

$$h_{ij} = \begin{cases} 0, i \neq j \\ \left[\left(\frac{\partial x}{\partial q_i} \right)^2 + \left(\frac{\partial y}{\partial q_i} \right)^2 + \left(\frac{\partial z}{\partial q_i} \right)^2 \right]^{1/2}, i = j \end{cases}$$

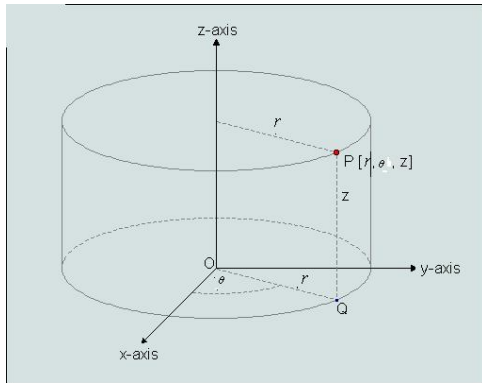


Eg. Rectangular coordinate
 \Leftrightarrow **Spherical coordinate**

$$\begin{cases} x = r \sin \theta \cos \phi \\ y = r \sin \theta \sin \phi \\ z = r \cos \theta \end{cases} \Leftrightarrow \begin{cases} r = \sqrt{x^2 + y^2 + z^2} \\ \theta = \sin^{-1} \left(\frac{\sqrt{x^2 + y^2}}{\sqrt{x^2 + y^2 + z^2}} \right) \\ \phi = \cos^{-1} \left(\frac{x}{\sqrt{x^2 + y^2}} \right) \end{cases} \Rightarrow \begin{cases} h_r = h_{11} = \left[\left(\frac{\partial x}{\partial r} \right)^2 + \left(\frac{\partial y}{\partial r} \right)^2 + \left(\frac{\partial z}{\partial r} \right)^2 \right]^{1/2} = 1 \\ h_\theta = h_{22} = \left[\left(\frac{\partial x}{\partial \theta} \right)^2 + \left(\frac{\partial y}{\partial \theta} \right)^2 + \left(\frac{\partial z}{\partial \theta} \right)^2 \right]^{1/2} = r \\ h_\phi = h_{33} = \left[\left(\frac{\partial x}{\partial \phi} \right)^2 + \left(\frac{\partial y}{\partial \phi} \right)^2 + \left(\frac{\partial z}{\partial \phi} \right)^2 \right]^{1/2} = r \sin \theta \end{cases}$$

Differential length vector in the spherical coordinate:

$$d\vec{l} = \hat{a}_r dr + \hat{a}_\theta r d\theta + \hat{a}_\phi r \sin \theta d\phi$$



Eg. Rectangular coordinate \Leftrightarrow **Cylindrical coordinate**

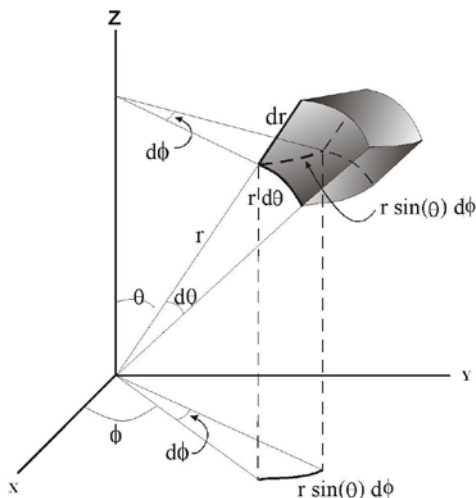
$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \\ z = z \end{cases} \Leftrightarrow \begin{cases} r = \sqrt{x^2 + y^2} \\ \theta = \tan^{-1}(y/x) \\ z = z \end{cases} \Rightarrow \begin{cases} h_r = h_{11} = \left[\left(\frac{\partial x}{\partial r} \right)^2 + \left(\frac{\partial y}{\partial r} \right)^2 + \left(\frac{\partial z}{\partial r} \right)^2 \right]^{1/2} = 1 \\ h_\theta = h_{22} = \left[\left(\frac{\partial x}{\partial \theta} \right)^2 + \left(\frac{\partial y}{\partial \theta} \right)^2 + \left(\frac{\partial z}{\partial \theta} \right)^2 \right]^{1/2} = r \\ h_z = h_{33} = \left[\left(\frac{\partial x}{\partial z} \right)^2 + \left(\frac{\partial y}{\partial z} \right)^2 + \left(\frac{\partial z}{\partial z} \right)^2 \right]^{1/2} = 1 \end{cases}$$

Differential length vector in the cylindrical coordinate: $d\vec{l} = \hat{a}_r dr + \hat{a}_\theta r d\theta + \hat{a}_z dz$

Differential arc length: $ds = [(h_1 dq_1)^2 + (h_2 dq_2)^2 + (h_3 dq_3)^2]^{1/2}$

Differential elements of area on the $q_i q_j$ -plane: $dA_{ij} = ds_i ds_j = h_i h_j dq_i dq_j$

Differential element of volume: $dV = ds_1 ds_2 ds_3 = h_1 h_2 h_3 dq_1 dq_2 dq_3$



Eg. Spherical coordinate:

$$\begin{cases} ds = [dr^2 + r^2 d\theta^2 + r^2 \sin^2 \theta d\phi^2]^{1/2} \\ dA_{\theta, \phi} = r^2 \sin \theta d\theta d\phi, dA_{r, \theta} = r dr d\theta, \text{ etc.} \\ dV = r^2 \sin \theta dr d\theta d\phi \end{cases}$$

Eg. Cylindrical coordinate:

$$\begin{cases} ds = [dr^2 + r^2 d\theta^2 + dz^2]^{1/2} \\ dA_{\theta, z} = r d\theta dz, dA_{r, \theta} = r dr d\theta, dA_{r, z} = dr dz. \\ dV = r dr d\theta dz \end{cases}$$

Jacobian determinants: $(p_1, p_2, p_3) \Leftrightarrow (q_1, q_2, q_3)$

$$dp_i dp_j = \det \begin{bmatrix} \frac{\partial p_i}{\partial q_i} & \frac{\partial p_j}{\partial q_i} \\ \frac{\partial p_i}{\partial q_j} & \frac{\partial p_j}{\partial q_j} \end{bmatrix} \cdot dq_i dq_j$$

and $dp_1 dp_2 dp_3 = \det \begin{bmatrix} \frac{\partial p_1}{\partial q_1} & \frac{\partial p_2}{\partial q_1} & \frac{\partial p_3}{\partial q_1} \\ \frac{\partial p_1}{\partial q_2} & \frac{\partial p_2}{\partial q_2} & \frac{\partial p_3}{\partial q_2} \\ \frac{\partial p_1}{\partial q_3} & \frac{\partial p_2}{\partial q_3} & \frac{\partial p_3}{\partial q_3} \end{bmatrix} \cdot dq_1 dq_2 dq_3$

Eg. Let $I = \iiint_V f(x, y, z) dx dy dz$. Transform the integral from (x, y, z) into (r, θ, ϕ) .

$$|J| = \det \begin{bmatrix} \sin \theta \cos \phi & \sin \theta \sin \phi & \cos \theta \\ r \cos \theta \cos \phi & r \cos \theta \sin \phi & -r \sin \theta \\ -r \sin \theta \sin \phi & r \sin \theta \cos \phi & 0 \end{bmatrix} = |r^2 \sin \theta \cos^2 \theta \cos^2 \phi$$

$$+ r^2 \sin^3 \theta \sin^2 \phi + r^2 \sin \theta \cos^2 \theta \sin^2 \phi + r^2 \sin^3 \theta \cos^2 \phi| = |r^2 \sin \theta \cos^2 \theta + r^2 \sin^3 \theta| = r^2 \sin \theta = h_1 h_2 h_3$$

$$\therefore I = \iiint_V f(r \sin \theta \cos \phi, r \sin \theta \sin \phi, r \cos \theta) \cdot r^2 \sin \theta dr d\theta d\phi$$

Del operators in (q_1, q_2, q_3) coordinate system:

$$\nabla \psi(q_1, q_2, q_3) = \frac{1}{h_1} \frac{\partial \psi}{\partial q_1} \hat{u}_1 + \frac{1}{h_2} \frac{\partial \psi}{\partial q_2} \hat{u}_2 + \frac{1}{h_3} \frac{\partial \psi}{\partial q_3} \hat{u}_3$$

$$\nabla \cdot \bar{F}(q_1, q_2, q_3) = \frac{1}{h_1 h_2 h_3} \left(\frac{\partial}{\partial q_1} (F_1 h_2 h_3) + \frac{\partial}{\partial q_2} (F_2 h_1 h_3) + \frac{\partial}{\partial q_3} (F_3 h_1 h_2) \right)$$

$$\nabla \times \bar{F} = \frac{1}{h_1 h_2 h_3} \begin{vmatrix} h_1 \hat{u}_1 & h_2 \hat{u}_2 & h_3 \hat{u}_3 \\ \frac{\partial}{\partial q_1} & \frac{\partial}{\partial q_2} & \frac{\partial}{\partial q_3} \\ F_1 h_1 & F_2 h_2 & F_3 h_3 \end{vmatrix}$$

$$\nabla^2 \psi(q_1, q_2, q_3) = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial}{\partial q_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial \psi}{\partial q_1} \right) + \frac{\partial}{\partial q_2} \left(\frac{h_1 h_3}{h_2} \frac{\partial \psi}{\partial q_2} \right) + \frac{\partial}{\partial q_3} \left(\frac{h_1 h_2}{h_3} \frac{\partial \psi}{\partial q_3} \right) \right],$$

where $\bar{F} = F_1 \hat{u}_1 + F_2 \hat{u}_2 + F_3 \hat{u}_3$

Eg. Spherical coordinate system: $h_r=1, h_\theta=r, h_\phi=r \sin \theta$

$$\bar{F} = F_r \hat{u}_r + F_\theta \hat{u}_\theta + F_\phi \hat{u}_\phi$$

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

$$\nabla \times \bar{F} = \frac{1}{r^2 \sin \theta} \begin{vmatrix} \hat{u}_r & r \hat{u}_\theta & r \sin \theta \hat{u}_\phi \\ \frac{\partial}{\partial r} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial \phi} \\ F_r & r F_\theta & r \sin \theta \cdot F_\phi \end{vmatrix}, \quad \nabla \psi = \frac{\partial \psi}{\partial r} \hat{u}_r + \frac{1}{r} \frac{\partial \psi}{\partial \theta} \hat{u}_\theta + \frac{1}{r \sin \theta} \frac{\partial \psi}{\partial \phi} \hat{u}_\phi$$

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

Eg. Cylindrical coordinate system: $h_r=1, h_\theta=r, h_z=1$

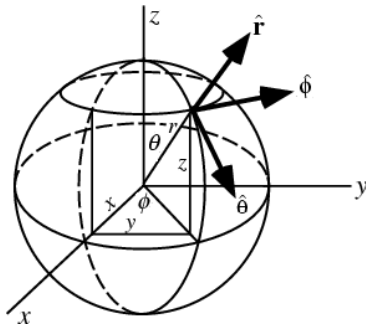
$$\bar{F} = F_r \hat{u}_r + F_\theta \hat{u}_\theta + F_z \hat{u}_z$$

$$\nabla \cdot \bar{F} = \frac{1}{r} \frac{\partial}{\partial r} (r F_r) + \frac{1}{r} \frac{\partial F_\theta}{\partial \theta} + \frac{\partial F_z}{\partial z}$$

$$\nabla \times \bar{F} = \left(\frac{1}{r} \frac{\partial F_z}{\partial \theta} - \frac{\partial F_\theta}{\partial z} \right) \hat{u}_r + \left(\frac{\partial F_\theta}{\partial z} - \frac{\partial F_z}{\partial r} \right) \hat{u}_\theta + \left(\frac{1}{r} \frac{\partial}{\partial r} (r F_\theta) - \frac{1}{r} \frac{\partial F_r}{\partial \theta} \right) \hat{u}_z$$

$$\nabla \psi = \frac{\partial \psi}{\partial r} \hat{u}_r + \frac{1}{r} \frac{\partial \psi}{\partial \theta} \hat{u}_\theta + \frac{\partial \psi}{\partial z} \hat{u}_z, \quad \nabla^2 \psi = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \psi}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 \psi}{\partial \theta^2} + \frac{\partial^2 \psi}{\partial z^2}$$

Unit vector conversions between distinct coordinates:



Eg. Rectangular coordinate \Leftrightarrow Spherical coordinate

(Proof) $\hat{x} \cdot \hat{r} = \sin \theta \cos \phi$, $\hat{y} \cdot \hat{r} = \sin \theta \sin \phi$,

$\hat{z} \cdot \hat{r} = \cos \theta$, $\therefore \hat{r} = \hat{x} \sin \theta \cos \phi + \hat{y} \sin \theta \sin \phi + \hat{z} \cos \theta$

Similarly, $\hat{x} \cdot \hat{\theta} = \cos \theta \cos \phi$, $\hat{y} \cdot \hat{\theta} = \cos \theta \sin \phi$,

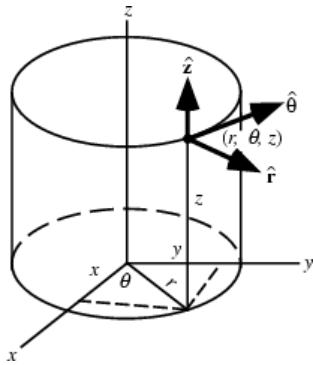
$\hat{z} \cdot \hat{\theta} = -\sin \theta$, $\therefore \hat{\theta} = \hat{x} \cos \theta \cos \phi + \hat{y} \cos \theta \sin \phi - \hat{z} \sin \theta$,

And $\hat{x} \cdot \hat{\phi} = -\sin \phi$, $\hat{y} \cdot \hat{\phi} = \cos \phi$, $\hat{z} \cdot \hat{\phi} = 0$,

$$\therefore \hat{\phi} = -\hat{x} \sin \phi + \hat{y} \cos \phi$$

$$\begin{bmatrix} \hat{r} \\ \hat{\theta} \\ \hat{\phi} \end{bmatrix} = \begin{bmatrix} \sin \theta \cos \phi & \sin \theta \sin \phi & \cos \theta \\ \cos \theta \cos \phi & \cos \theta \sin \phi & -\sin \theta \\ -\sin \phi & \cos \phi & 0 \end{bmatrix} \cdot \begin{bmatrix} \hat{x} \\ \hat{y} \\ \hat{z} \end{bmatrix},$$

$$\text{or } \begin{bmatrix} \hat{x} \\ \hat{y} \\ \hat{z} \end{bmatrix} = \begin{bmatrix} \sin \theta \cos \phi & \cos \theta \cos \phi & -\sin \phi \\ \sin \theta \sin \phi & \cos \theta \sin \phi & \cos \phi \\ \cos \theta & -\sin \theta & 0 \end{bmatrix} \cdot \begin{bmatrix} \hat{r} \\ \hat{\theta} \\ \hat{\phi} \end{bmatrix}$$



Eg. Rectangular coordinate \Leftrightarrow Cylindrical coordinate

$$\begin{bmatrix} \hat{x} \\ \hat{y} \\ \hat{z} \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} \hat{r} \\ \hat{\theta} \\ \hat{z} \end{bmatrix} \text{ or}$$

$$\begin{bmatrix} \hat{r} \\ \hat{\theta} \\ \hat{z} \end{bmatrix} = \begin{bmatrix} \cos \theta & \sin \theta & 0 \\ -\sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} \hat{x} \\ \hat{y} \\ \hat{z} \end{bmatrix}$$