

The Stokes Theorem. (Sect. 16.7)

- ▶ The curl of a vector field in space.
- ▶ The curl of conservative fields.
- ▶ Stokes' Theorem in space.
- ▶ Idea of the proof of Stokes' Theorem.

The curl of a vector field in space

Definition

The *curl* of a vector field $\mathbf{F} = \langle F_1, F_2, F_3 \rangle$ in \mathbb{R}^3 is the vector field

$$\text{curl } \mathbf{F} = (\partial_2 F_3 - \partial_3 F_2) \mathbf{i} + (\partial_3 F_1 - \partial_1 F_3) \mathbf{j} + (\partial_1 F_2 - \partial_2 F_1) \mathbf{k}.$$

Remark: Since the following formula holds,

$$\text{curl } \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \partial_1 & \partial_2 & \partial_3 \\ F_1 & F_2 & F_3 \end{vmatrix}$$

then one also uses the notation

$$\text{curl } \mathbf{F} = \nabla \times \mathbf{F}.$$

Remark: The curl of a vector field measures the rotational component of the vector field at every point of its domain.

In 3-dimensions a vector is needed to collect this information.

The curl of a vector field in space

Example

Find the curl of the vector field $\mathbf{F} = \langle xz, xyz, -y^2 \rangle$.

Solution: Since $\text{curl } \mathbf{F} = \nabla \times \mathbf{F}$, we get,

$$\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \partial_x & \partial_y & \partial_z \\ xz & xyz & -y^2 \end{vmatrix} =$$

$$(\partial_y(-y^2) - \partial_z(xyz)) \mathbf{i} - (\partial_x(-y^2) - \partial_z(xz)) \mathbf{j} + (\partial_x(xyz) - \partial_y(xz)) \mathbf{k},$$

$$= (-2y - xy) \mathbf{i} - (0 - x) \mathbf{j} + (yz - 0) \mathbf{k},$$

We conclude that

$$\nabla \times \mathbf{F} = \langle -y(2 + x), x, yz \rangle.$$

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The Stokes Theorem. (Sect. 16.7)

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- ▶ **The curl of conservative fields.**
- ▶ Stokes' Theorem in space.
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The curl of conservative fields

Recall: A vector field $F : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ is *conservative* iff there exists a scalar field $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ such that $\mathbf{F} = \nabla f$.

Theorem

If a vector field \mathbf{F} is conservative, then $\nabla \times \mathbf{F} = \mathbf{0}$.

Remark:

- ▶ This Theorem is usually written as $\nabla \times (\nabla f) = \mathbf{0}$.
- ▶ The converse is true only on simple connected sets. That is, if a vector field \mathbf{F} satisfies $\nabla \times \mathbf{F} = \mathbf{0}$ on a simple connected domain D , then there exists a scalar field $f : D \subset \mathbb{R}^3 \rightarrow \mathbb{R}$ such that $\mathbf{F} = \nabla f$.

Proof of the Theorem:

$$\nabla \times \mathbf{F} = \langle (\partial_y \partial_z f - \partial_z \partial_y f), -(\partial_x \partial_z f - \partial_z \partial_x f), (\partial_x \partial_y f - \partial_y \partial_x f) \rangle$$

□

The curl of conservative fields

Example

Is the vector field $\mathbf{F} = \langle xz, xyz, -y^2 \rangle$ conservative?

Solution: We have shown that $\nabla \times \mathbf{F} = \langle -y(2+x), x, yz \rangle$.

Since $\nabla \times \mathbf{F} \neq \mathbf{0}$, then \mathbf{F} is not conservative.

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Example

Is the vector field $\mathbf{F} = \langle y^2 z^3, 2xyz^3, 3xy^2 z^2 \rangle$ conservative in \mathbb{R}^3 ?

Solution: Notice that

$$\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \partial_x & \partial_y & \partial_z \\ y^2 z^3 & 2xyz^3 & 3xy^2 z^2 \end{vmatrix}$$

$$= \langle (6xyz^2 - 6xyz^2), -(3y^2 z^2 - 3y^2 z^2), (2yz^3 - 2yz^3) \rangle = \mathbf{0}.$$

Since $\nabla \times \mathbf{F} = \mathbf{0}$ and \mathbb{R}^3 is simple connected, then \mathbf{F} is conservative, that is, there exists f in \mathbb{R}^3 such that $\mathbf{F} = \nabla f$.

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The Stokes Theorem. (Sect. 16.7)

- ▶ The curl of a vector field in space.
- ▶ The curl of conservative fields.
- ▶ **Stokes' Theorem in space.**
- ▶ Idea of the proof of Stokes' Theorem.

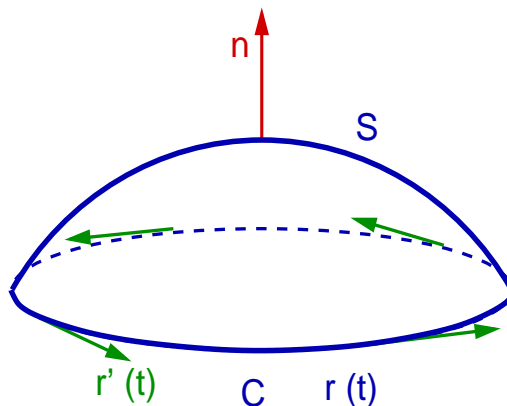
Stokes' Theorem in space

Theorem

The circulation of a differentiable vector field $\mathbf{F} : D \subset \mathbb{R}^3 \rightarrow \mathbb{R}^3$ around the boundary C of the oriented surface $S \subset D$ satisfies the equation

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma,$$

where $d\mathbf{r}$ points counterclockwise when the unit vector \mathbf{n} normal to S points in the direction to the viewer (right-hand rule).

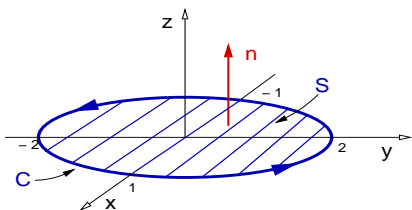
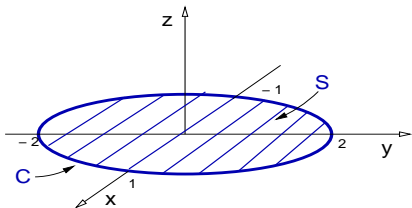


Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on the ellipse $S = \{(x, y, z) : 4x^2 + y^2 \leq 4, z = 0\}$.

Solution: We compute both sides in $\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma$.



We start computing the circulation integral on the ellipse $x^2 + \frac{y^2}{2^2} = 1$.

If we choose the upward normal to S , we have to choose a counterclockwise parametrization for C .

So we choose, for $t \in [0, 2\pi]$,

$$\mathbf{r}(t) = \langle \cos(t), 2\sin(t), 0 \rangle.$$

and the right-hand rule normal \mathbf{n} to S $\mathbf{n} = \langle 0, 0, 1 \rangle$.

Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on the ellipse $S = \{(x, y, z) : 4x^2 + y^2 \leq 4, z = 0\}$.

Solution: Recall: $\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma$, with $\mathbf{r}(t) = \langle \cos(t), 2\sin(t), 0 \rangle$, $t \in [0, 2\pi]$ and $\mathbf{n} = \langle 0, 0, 1 \rangle$.

The circulation integral is:

$$\begin{aligned} \oint_C \mathbf{F} \cdot d\mathbf{r} &= \int_0^{2\pi} \mathbf{F}(t) \cdot \mathbf{r}'(t) dt \\ &= \int_0^{2\pi} \langle \cos^2(t), 2\cos(t), 0 \rangle \cdot \langle -\sin(t), 2\cos(t), 0 \rangle dt. \\ \oint_C \mathbf{F} \cdot d\mathbf{r} &= \int_0^{2\pi} [-\cos^2(t)\sin(t) + 4\cos^2(t)] dt. \end{aligned}$$

Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on the ellipse $S = \{(x, y, z) : 4x^2 + y^2 \leq 4, z = 0\}$.

$$\text{Solution: } \oint_C \mathbf{F} \cdot d\mathbf{r} = \int_0^{2\pi} [-\cos^2(t)\sin(t) + 4\cos^2(t)] dt.$$

The substitution on the first term $u = \cos(t)$ and $du = -\sin(t) dt$, implies $\int_0^{2\pi} -\cos^2(t)\sin(t) dt = \int_1^{-1} u^2 du = 0$.

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \int_0^{2\pi} 4\cos^2(t) dt = \int_0^{2\pi} 2[1 + \cos(2t)] dt.$$

Since $\int_0^{2\pi} \cos(2t) dt = 0$, we conclude that $\oint_C \mathbf{F} \cdot d\mathbf{r} = 4\pi$.

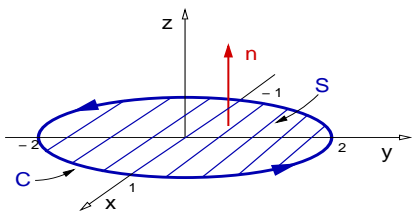
Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on the ellipse $S = \{(x, y, z) : 4x^2 + y^2 \leq 4, z = 0\}$.

$$\text{Solution: } \oint_C \mathbf{F} \cdot d\mathbf{r} = 4\pi \text{ and } \mathbf{n} = \langle 0, 0, 1 \rangle.$$

We now compute the right-hand side in Stokes' Theorem.



$$I = \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma.$$

$$\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \partial_x & \partial_y & \partial_z \\ x^2 & 2x & z^2 \end{vmatrix} \Rightarrow \nabla \times \mathbf{F} = \langle 0, 0, 2 \rangle.$$

S is the flat surface $\{x^2 + \frac{y^2}{2} \leq 1, z = 0\}$, so $d\sigma = dx dy$.

Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on the ellipse $S = \{(x, y, z) : 4x^2 + y^2 \leq 4, z = 0\}$.

Solution: $\oint_C \mathbf{F} \cdot d\mathbf{r} = 4\pi$, $\mathbf{n} = \langle 0, 0, 1 \rangle$, $\nabla \times \mathbf{F} = \langle 0, 0, 2 \rangle$, and $d\sigma = dx dy$.

$$\text{Then, } \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma = \int_{-1}^1 \int_{-2\sqrt{1-x^2}}^{2\sqrt{1-x^2}} \langle 0, 0, 2 \rangle \cdot \langle 0, 0, 1 \rangle dy dx.$$

The right-hand side above is twice the area of the ellipse. Since we know that an ellipse $x^2/a^2 + y^2/b^2 = 1$ has area πab , we obtain

$$\iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma = 4\pi.$$

This verifies Stokes' Theorem. \triangleleft

Stokes' Theorem in space

Remark: Stokes' Theorem implies that for any smooth field \mathbf{F} and any two surfaces S_1, S_2 having the same boundary curve C holds,

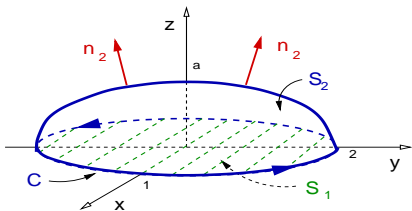
$$\iint_{S_1} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_1 d\sigma_1 = \iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2.$$

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on any half-ellipsoid $S_2 = \{(x, y, z) : x^2 + \frac{y^2}{2^2} + \frac{z^2}{a^2} = 1, z \geq 0\}$.

Solution: (The previous example was the case $a \rightarrow 0$.)

We must verify Stokes' Theorem on S_2 ,



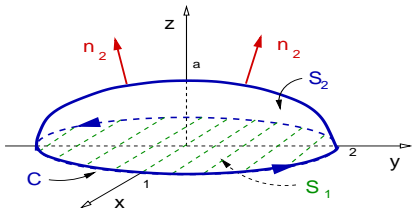
$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2.$$

Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on any half-ellipsoid $S_2 = \{(x, y, z) : x^2 + \frac{y^2}{2^2} + \frac{z^2}{a^2} = 1, z \geq 0\}$.

Solution: $\oint_C \mathbf{F} \cdot d\mathbf{r} = 4\pi$, $\nabla \times \mathbf{F} = \langle 0, 0, 2 \rangle$, $I = \iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2$.



S_2 is the level surface $\mathbb{F} = 0$ of

$$\mathbb{F}(x, y, z) = x^2 + \frac{y^2}{2^2} + \frac{z^2}{a^2} - 1.$$

$$\mathbf{n}_2 = \frac{\nabla \mathbb{F}}{|\nabla \mathbb{F}|}, \quad \nabla \mathbb{F} = \left\langle 2x, \frac{y}{2}, \frac{2z}{a^2} \right\rangle, \quad (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 = 2 \frac{2z/a^2}{|\nabla \mathbb{F}|}.$$

$$d\sigma_2 = \frac{|\nabla \mathbb{F}|}{|\nabla \mathbb{F} \cdot \mathbf{k}|} = \frac{|\nabla \mathbb{F}|}{2z/a^2} \Rightarrow (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2 = 2.$$

Stokes' Theorem in space

Example

Verify Stokes' Theorem for the field $\mathbf{F} = \langle x^2, 2x, z^2 \rangle$ on any half-ellipsoid $S_2 = \{(x, y, z) : x^2 + \frac{y^2}{2^2} + \frac{z^2}{a^2} = 1, z \geq 0\}$.

Solution: $\oint_C \mathbf{F} \cdot d\mathbf{r} = 4\pi$ and $(\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2 = 2$.

Therefore,

$$\iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2 = \iint_{S_1} 2 dx dy = 2(2\pi).$$

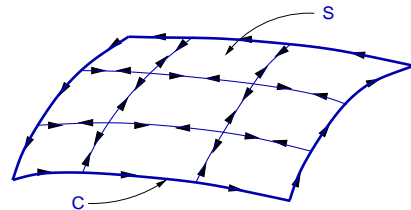
We conclude that $\iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_2 d\sigma_2 = 4\pi$, no matter what is the value of $a > 0$. \triangleleft

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Idea of the proof of Stokes' Theorem

Split the surface S into n surfaces S_i , for $i = 1, \dots, n$, as it is done in the figure for $n = 9$.



$$\begin{aligned}\oint_C \mathbf{F} \cdot d\mathbf{r} &= \sum_{i=1}^n \oint_{C_i} \mathbf{F} \cdot d\mathbf{r}_i \\ &\simeq \sum_{i=1}^n \oint_{\tilde{C}_i} \mathbf{F} \cdot d\tilde{\mathbf{r}}_i \quad (\tilde{C}_i \text{ the border of small rectangles}); \\ &= \sum_{i=1}^n \iint_{\tilde{R}_i} (\nabla \times \mathbf{F}) \cdot \mathbf{n}_i dA \quad (\text{Green's Theorem on a plane}); \\ &\simeq \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma. \quad \square\end{aligned}$$