

Divergence and Curl (3A)

- Divergence
- Curl
- Green's Theorem

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2-D Vector Field

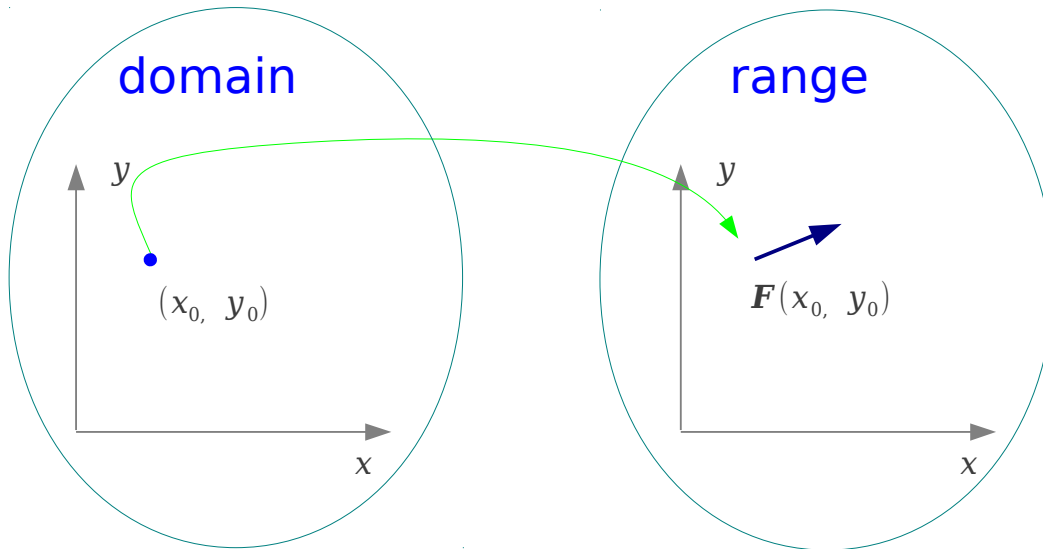
a given point in a 2-d space



A vector

$$(x_0, y_0)$$

$$\langle M(x_0, y_0), N(x_0, y_0) \rangle$$



2 functions

$$(x_0, y_0) \longrightarrow M(x_0, y_0)$$

$$(x_0, y_0) \longrightarrow N(x_0, y_0)$$

$$(x_0, y_0) \longrightarrow \mathbf{F}(x_0, y_0) = M(x_0, y_0)\mathbf{i} + N(x_0, y_0)\mathbf{j}$$

3-D Vector Field

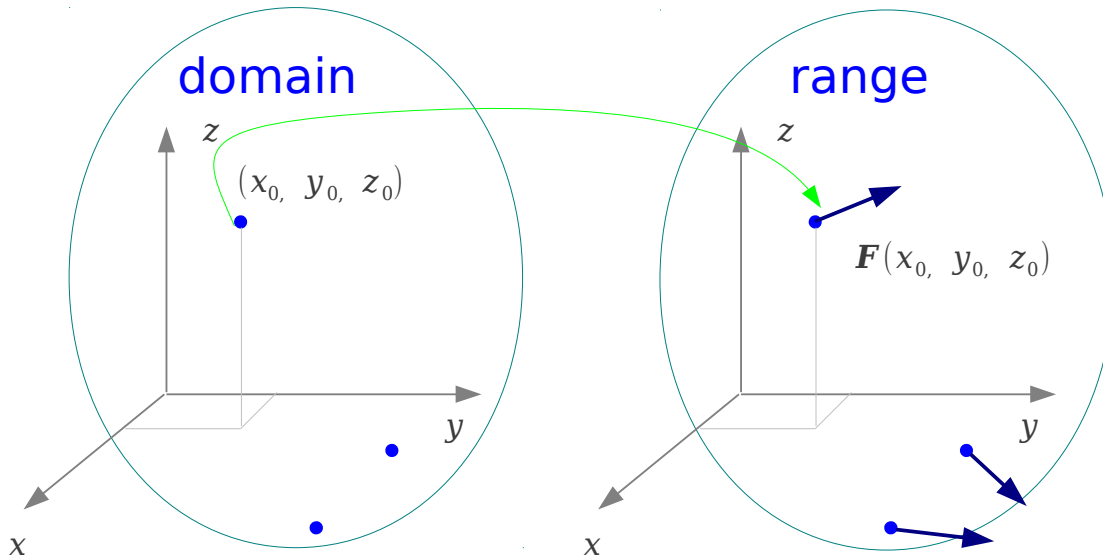
A given point in a 3-d space



A vector

$$(x_0, y_0, z_0)$$

$$\langle M(x_0, y_0, z_0), N(x_0, y_0, z_0), P(x_0, y_0, z_0) \rangle$$



3 functions

$$(x_0, y_0, z_0) \longrightarrow M(x_0, y_0, z_0)$$

$$(x_0, y_0, z_0) \longrightarrow N(x_0, y_0, z_0)$$

$$(x_0, y_0, z_0) \longrightarrow P(x_0, y_0, z_0)$$

$$(x_0, y_0, z_0) \longrightarrow \mathbf{F}(x_0, y_0, z_0) = M(x_0, y_0, z_0)\mathbf{i} + N(x_0, y_0, z_0)\mathbf{j} + P(x_0, y_0, z_0)\mathbf{k}$$

2-Divergence

Flux across rectangle boundary

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

Flux density

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

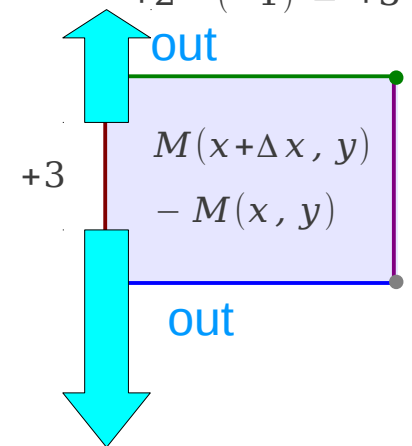
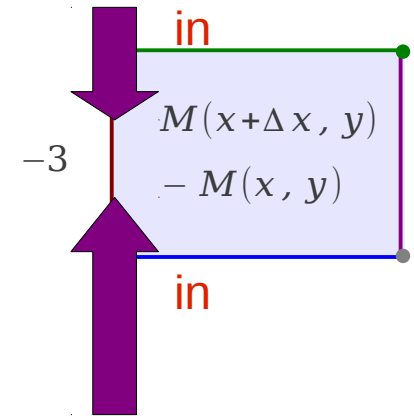
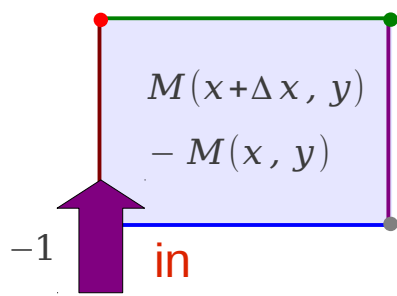
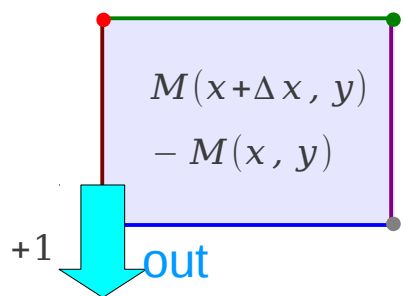
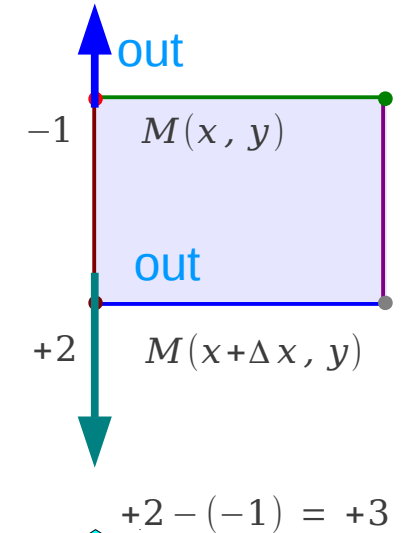
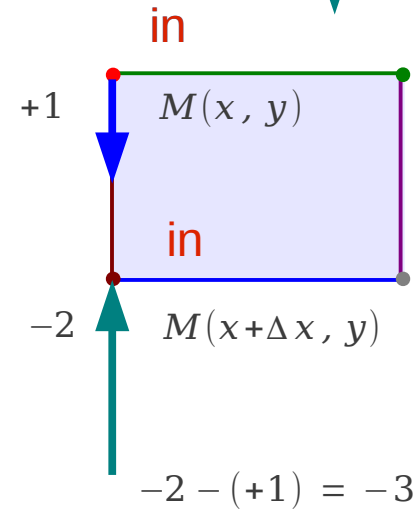
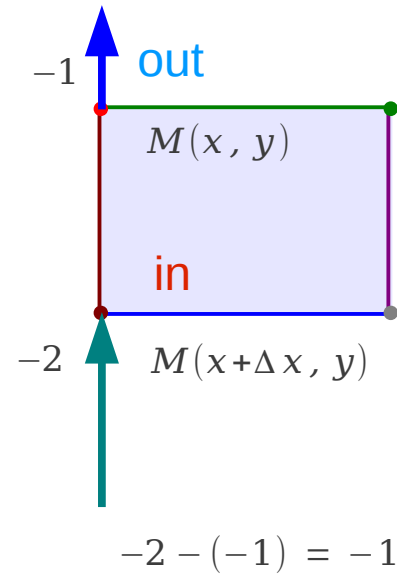
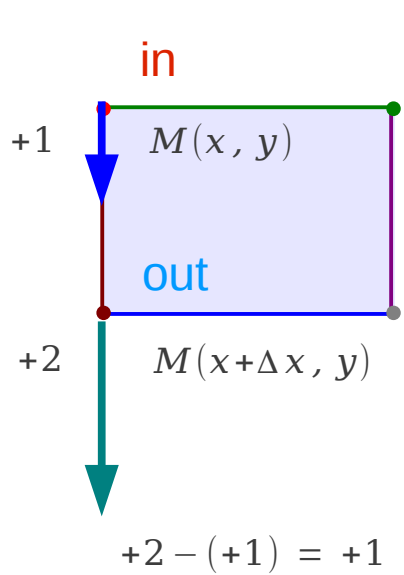
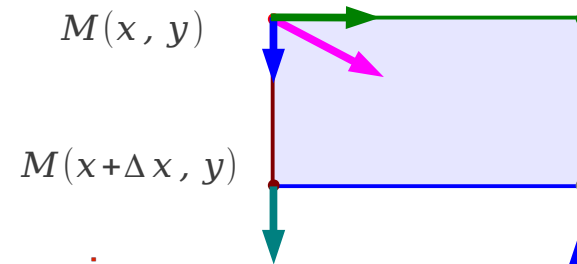
Divergence of \mathbf{F}

Flux Density

Inward & Outward Flow – Top, Bottom

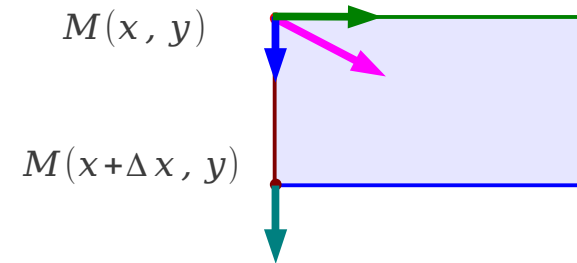
$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$

$$\{M(x+\Delta x, y) - M(x, y)\}$$



Inward & Outward Net Flow – Top, Bottom

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



$$\frac{\{M(x+\Delta x, y) - M(x, y)\}}{\Delta x} \approx \frac{\partial M}{\partial x} > 0$$

- **Positive Slope** of a tangent line parallel to the x axis
- **Outward** bound net flow along the x axis

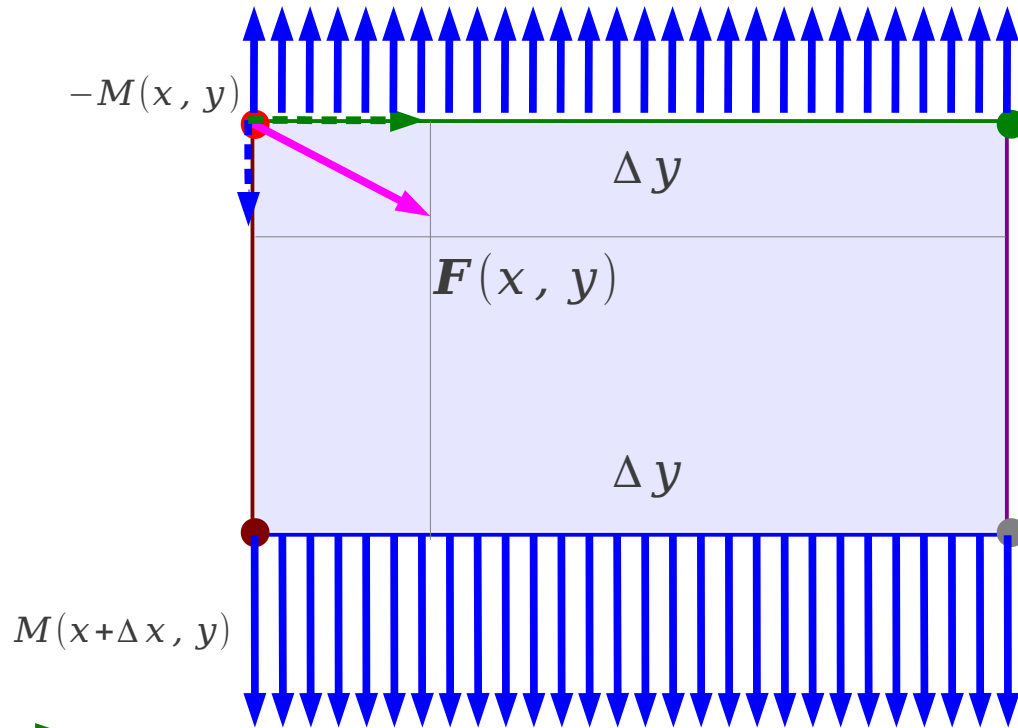
$$\frac{\{M(x+\Delta x, y) - M(x, y)\}}{\Delta x} \approx \frac{\partial M}{\partial x} < 0$$

- **Negative Slope** of a tangent line parallel to the x axis
- **Inward** bound net flow along the x axis

Net Flow – Top, Bottom

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

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



$$\frac{\{M(x+\Delta x, y) - M(x, y)\}}{\Delta x}$$

$$\approx \frac{\partial M}{\partial x}$$

$$\{M(x+\Delta x, y) - M(x, y)\}\Delta y$$

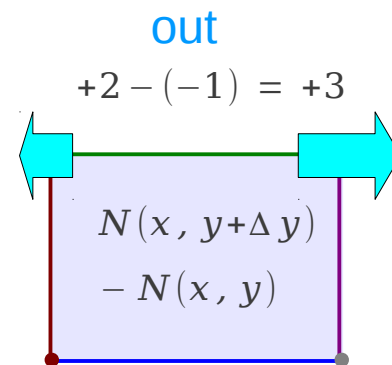
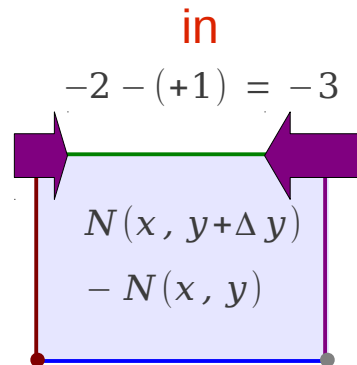
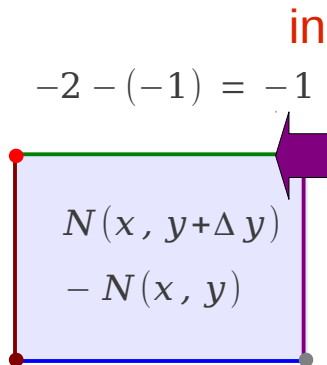
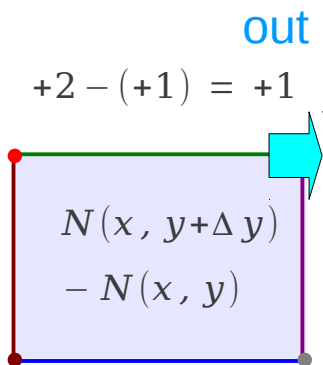
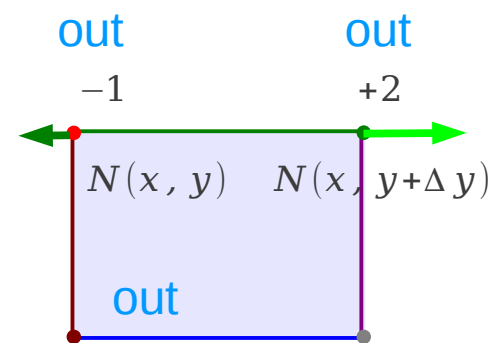
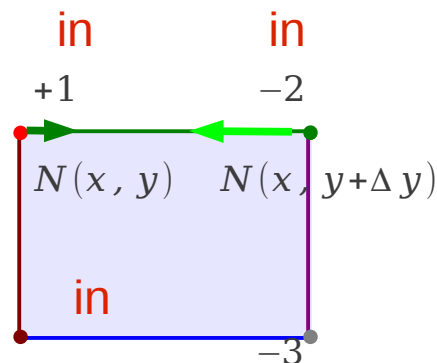
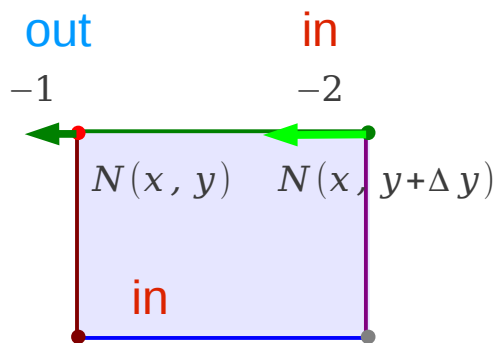
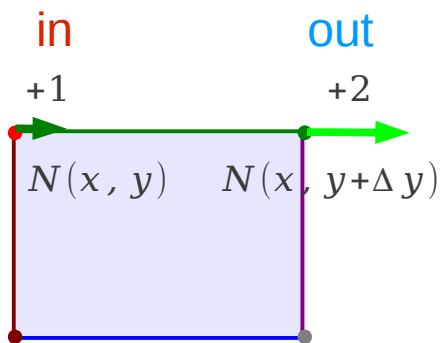
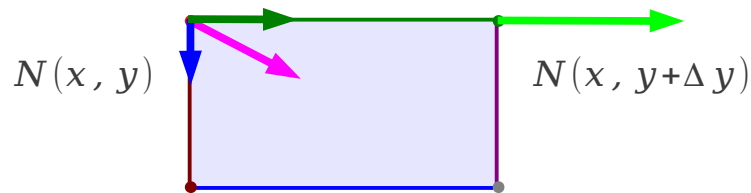
$$= \left(\frac{\partial M}{\partial x} \Delta x\right)\Delta y$$

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

Inward & Outward Flow – Left, Right

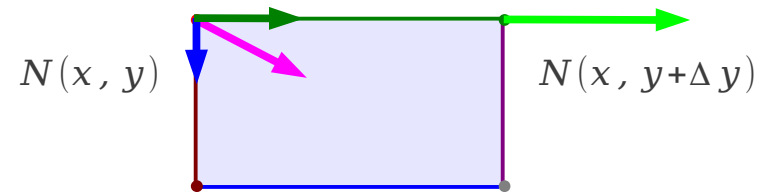
$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$

$$\{N(x, y+\Delta y) - N(x, y)\}$$



Inward & Outward Net Flow – Left, Right

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



$$\frac{\{N(x, y + \Delta y) - N(x, y)\}}{\Delta y} \approx \frac{\partial N}{\partial y} > 0$$

- **Positive Slope** of a tangent line parallel to the y axis
- **Outward** bound net flow along the y axis

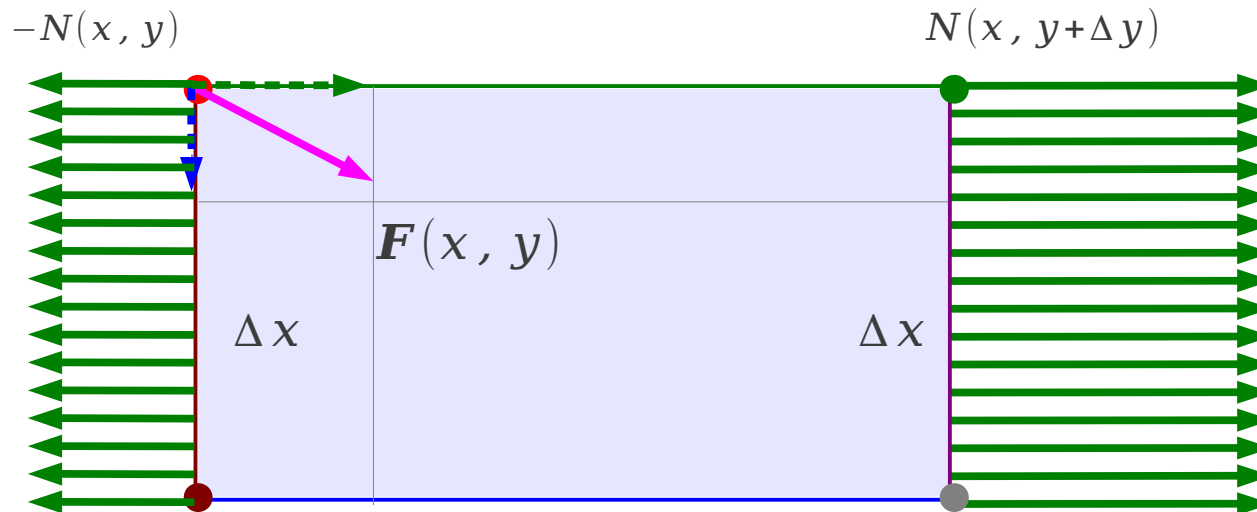
$$\frac{\{N(x, y + \Delta y) - N(x, y)\}}{\Delta y} \approx \frac{\partial N}{\partial y} < 0$$

- **Negative Slope** of a tangent line parallel to the y axis
- **Inward** bound net flow along the y axis

Net Flow – Left, Right

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

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



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

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

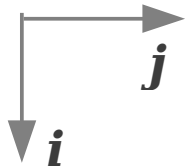
$$\{N(x, y + \Delta y) - N(x, y)\}\Delta x = \left(\frac{\partial N}{\partial y}\Delta y\right)\Delta x$$

2-D Divergence (1)

Velocity Fields
of fluid flows

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

$$\text{Top Velocity } \mathbf{F}(x, y)(-\mathbf{i}) = -M(x, y)$$

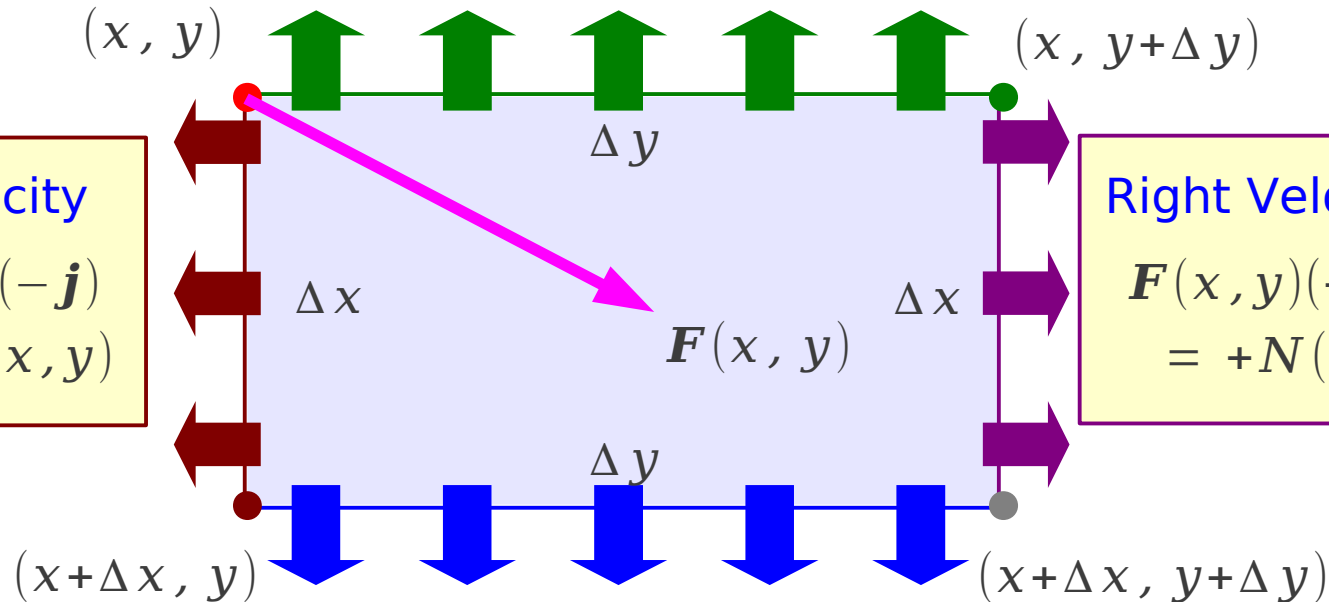


Left Velocity

$$\mathbf{F}(x, y)(-\mathbf{j}) = -N(x, y)$$

Right Velocity

$$\mathbf{F}(x, y)(+\mathbf{j}) = +N(x, y)$$



$$\text{Bottom Velocity } \mathbf{F}(x, y)(+\mathbf{i}) = +M(x, y)$$

Flow rate of outward bound fluid

2-D Divergence (2)

The rate at which fluid leave the rectangle

Across top $\mathbf{F}(x, y) \cdot (-\mathbf{i})\Delta y = -M(x, y)\Delta y$

Across bottom $\mathbf{F}(x+\Delta x, y) \cdot (+\mathbf{i})\Delta y = M(x+\Delta x, y)\Delta y$

Across left $\mathbf{F}(x, y) \cdot (-\mathbf{j})\Delta x = -N(x, y)\Delta x$

Across right $\mathbf{F}(x, y+\Delta y) \cdot (+\mathbf{j})\Delta x = N(x, y+\Delta y)\Delta x$

Across top + bottom $\{M(x+\Delta x, y) - M(x, y)\}\Delta y = \left(\frac{\partial M}{\partial x}\Delta x\right)\Delta y$

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

Flux across rectangle boundary

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

Flux density $= \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y}\right)$ **Divergence of \mathbf{F}** Flux Density

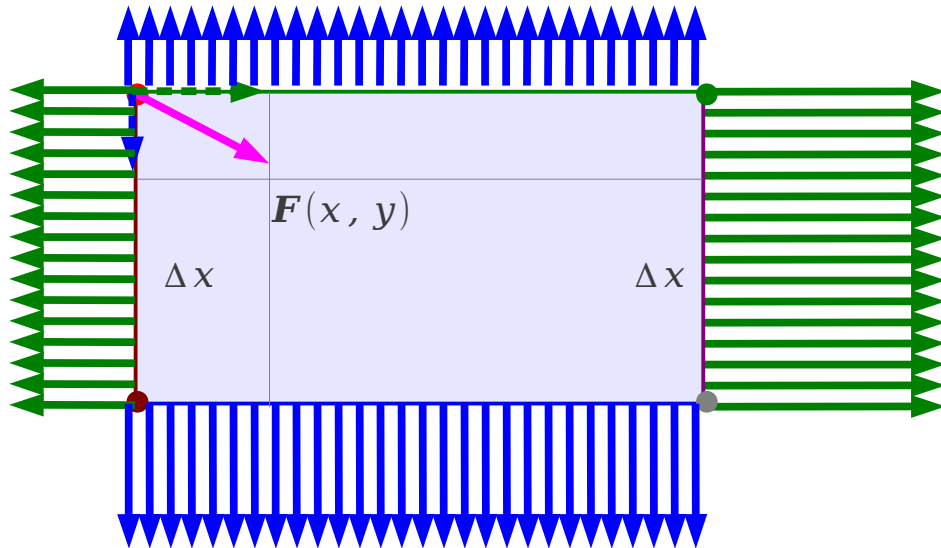
2-D Divergence and Del Operator

2-D Vector Field

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

Flux across rectangle boundary

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



$$\text{Flux density} = \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right)$$

$$= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} \right) \cdot (M\mathbf{i} + N\mathbf{j})$$

$$= \nabla \cdot \mathbf{F}$$

Divergence of \mathbf{F}

3-D Divergence and Del Operator

2-D Vector Field

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

$$\begin{aligned}\text{Divergence of } \mathbf{F} &= \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right) \\ &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} \right) \cdot (M\mathbf{i} + N\mathbf{j}) = \nabla \cdot \mathbf{F}\end{aligned}$$

3-D Vector Field

$$\mathbf{F}(x, y, z) = M(x, y, z)\mathbf{i} + N(x, y, z)\mathbf{j} + P(x, y, z)\mathbf{k}$$

$$\begin{aligned}\text{Divergence of } \mathbf{F} &= \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z} \right) \\ &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \cdot (M\mathbf{i} + N\mathbf{j} + P\mathbf{k}) = \nabla \cdot \mathbf{F}\end{aligned}$$

2-Curl (1 - 5)

Circulation around rectangle boundary

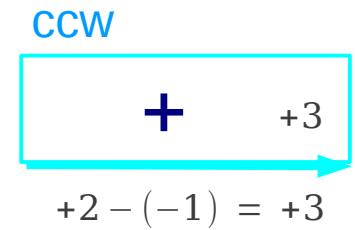
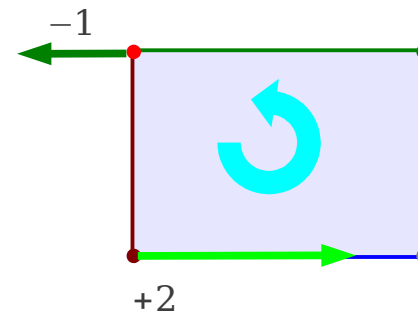
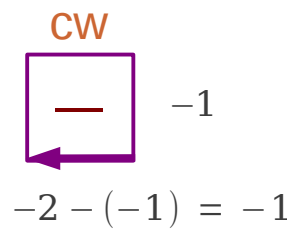
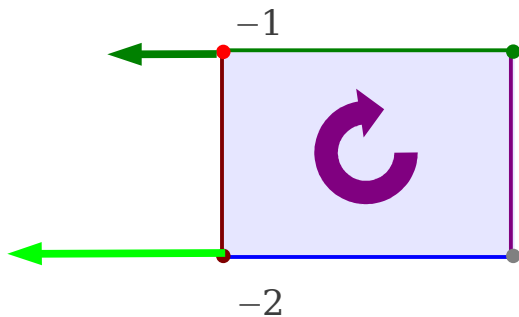
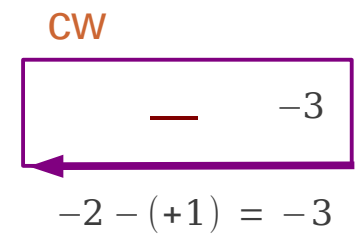
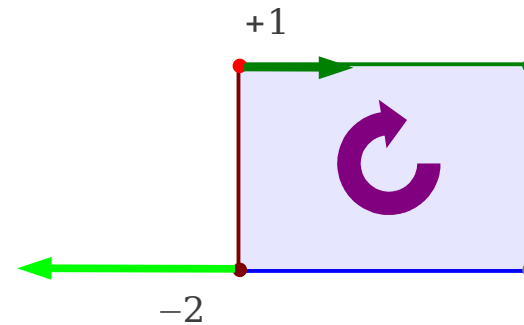
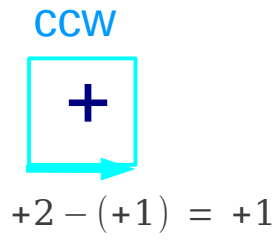
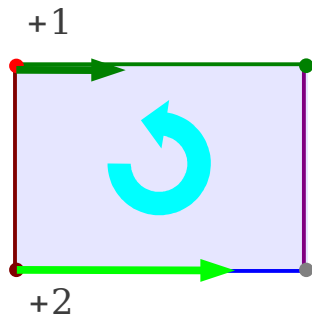
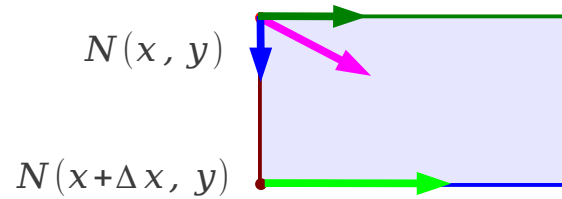
$$\approx \left(\frac{\partial N}{\partial x} \Delta x \right) \Delta y - \left(\frac{\partial M}{\partial y} \Delta y \right) \Delta x = \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \Delta x \Delta y$$

Circulation density = $\left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$ k-component
Curl of \mathbf{F} Circulation Density

CW & CCW Spin – Top, Bottom

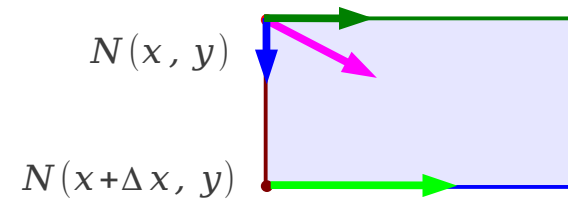
$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$

$$\{N(x+\Delta x, y) - N(x, y)\}$$



CW & CCW Net Spin – Top, Bottom

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



$$\frac{\{N(x+\Delta x, y) - N(x, y)\}}{\Delta x} \approx \frac{\partial N}{\partial x} > 0$$

- **Positive Slope** of a tangent line parallel to the x axis
- **CCW** bound net flow along the z axis

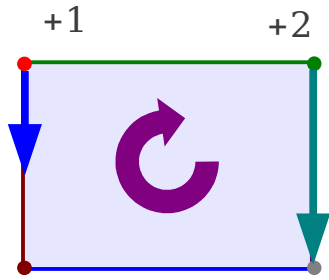
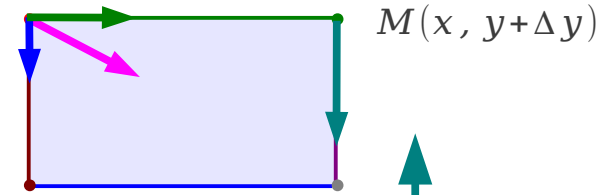
$$\frac{\{N(x+\Delta x, y) - N(x, y)\}}{\Delta x} \approx \frac{\partial N}{\partial x} < 0$$

- **Negative Slope** of a tangent line parallel to the x axis
- **CW** bound net flow along the z axis

CW & CCW Spin – Left, Right

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

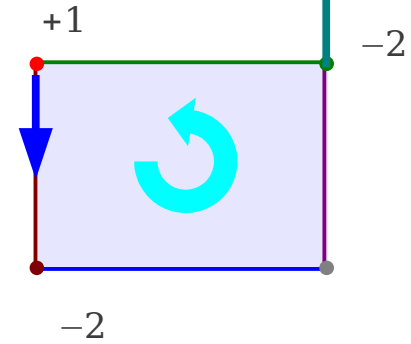
$$-\{M(x, y+\Delta y) - M(x, y)\}$$



CW

$$-(+1)$$

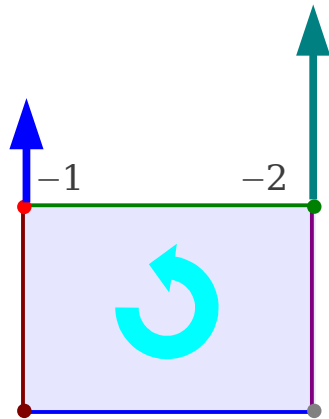
$$+2 - (+1) = +1$$



CCW

$$-(+1)$$

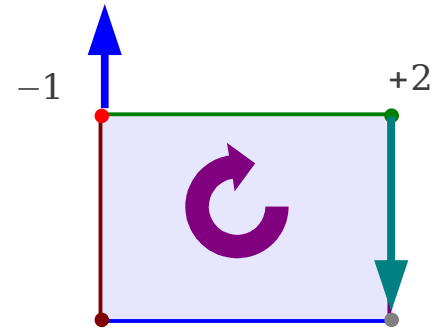
$$-2 - (+1) = -3$$



CCW

$$-(-1)$$

$$-2 - (-1) = -1$$



CW

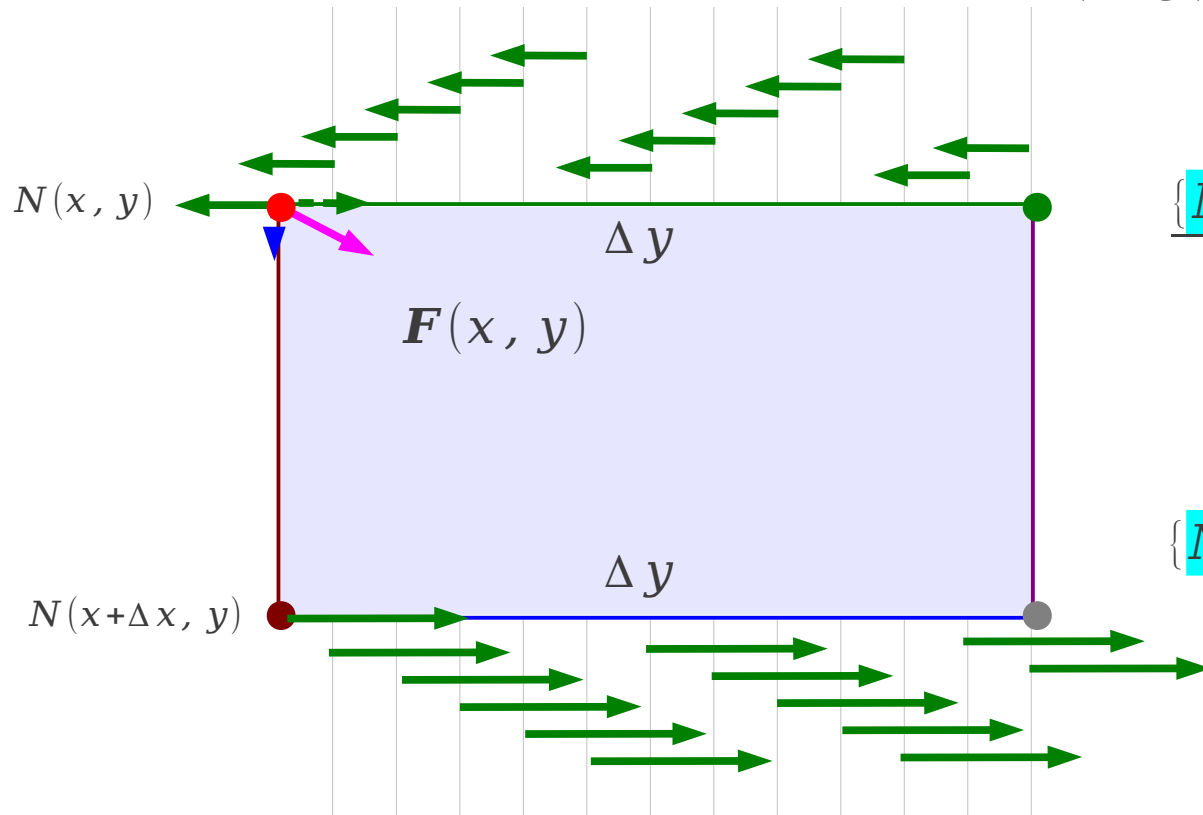
$$-(-1)$$

$$+2 - (-1) = +3$$

Net Spin – Top, Bottom

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

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



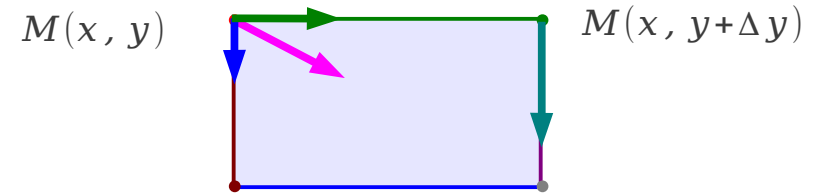
$$\frac{\{M(x+\Delta x, y) - M(x, y)\}}{\Delta x} = \left(\frac{\partial N}{\partial x}\right)$$

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

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

CW & CCW Net Spin – Left, Right

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



$$-\frac{\{M(x, y + \Delta y) - M(x, y)\}}{\Delta y} \approx -\frac{\partial M}{\partial y} > 0$$

- **Positive Slope** of a tangent line parallel to the y axis
- **CCW** bound net flow along the z axis

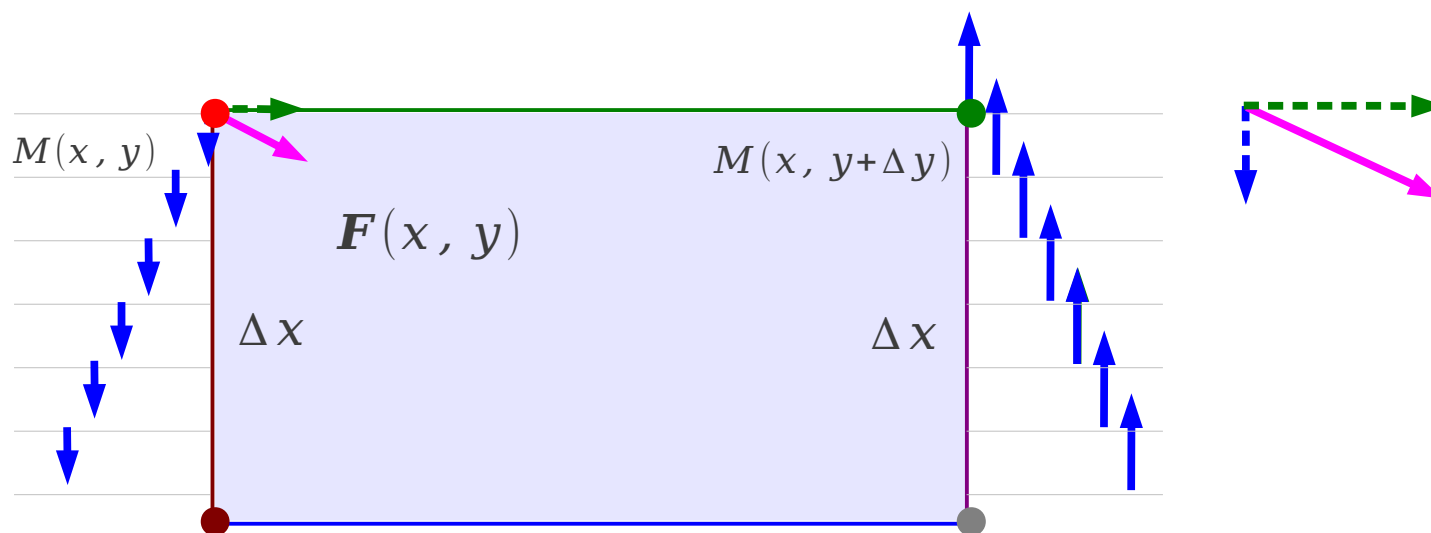
$$-\frac{\{M(x, y + \Delta y) - M(x, y)\}}{\Delta y} \approx -\frac{\partial M}{\partial y} < 0$$

- **Negative Slope** of a tangent line parallel to the y axis
- **CW** bound net flow along the z axis

Net Spin – Left, Right

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

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

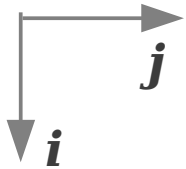


$$\frac{-\{M(x, y+\Delta y) - M(x, y)\}}{\Delta y} = -\left(\frac{\partial M}{\partial y}\right)$$

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

2-D Curl (1)

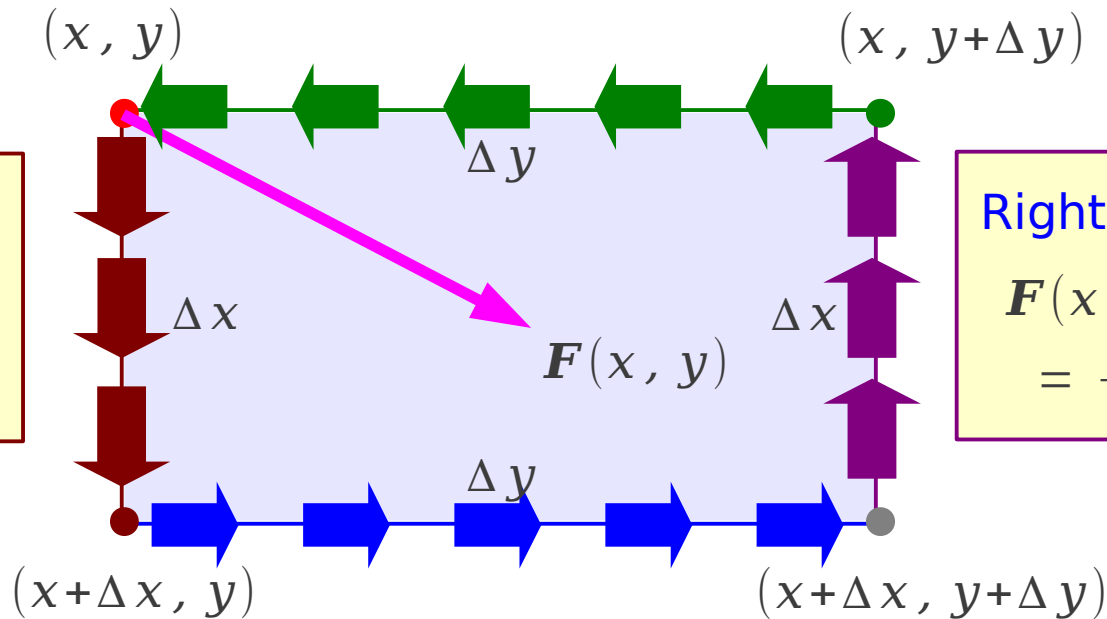
Velocity Fields of fluid flows



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

Top Velocity $\mathbf{F}(x, y)(-\mathbf{j}) = -N(x, y)$

Left Velocity $\mathbf{F}(x, y)(+\mathbf{i}) = +M(x, y)$



Right Velocity $\mathbf{F}(x, y)(-\mathbf{i}) = -M(x, y)$

Bottom Velocity $\mathbf{F}(x, y)(+\mathbf{j}) = +N(x, y)$

Flow rate of counter clock wise circulating fluid

2-D Curl (2)

The flow rate of counter clock wise circulation

Along top $\mathbf{F}(x, y) \cdot (-\mathbf{j})\Delta y = -N(x, y)\Delta y$

Along bottom $\mathbf{F}(x+\Delta x, y) \cdot (+\mathbf{j})\Delta y = N(x+\Delta x, y)\Delta y$

Along left $\mathbf{F}(x, y) \cdot (+\mathbf{i})\Delta x = M(x, y)\Delta x$

Along right $\mathbf{F}(x, y+\Delta y) \cdot (-\mathbf{i})\Delta x = -M(x, y+\Delta y)\Delta x$

Along top + bottom $\{N(x+\Delta x, y) - N(x, y)\}\Delta y = \left(\frac{\partial N}{\partial x}\Delta x\right)\Delta y$

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

Circulation around rectangle boundary

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

Circulation density $= \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}\right)$ **k-component** **Curl of \mathbf{F}** **Circulation Density**

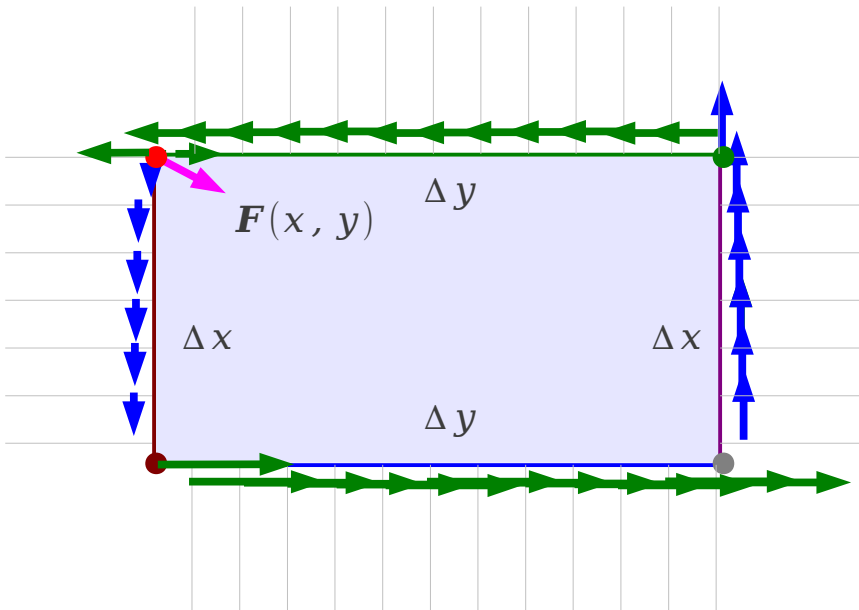
2-D Curl and Del Operator

2-D Vector Field

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

Circulation around rectangle boundary

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



$$\text{Circulation density} = \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

$$= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + 0 \mathbf{k} \right) \times (M \mathbf{i} + N \mathbf{j} + 0 \mathbf{k})$$

$$\text{Curl of } \mathbf{F} = \nabla \times \mathbf{F}$$

$$\begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & 0 \\ M & N & 0 \end{vmatrix}$$

3-D Curl and Del Operator

2-D Vector Field

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

$$\begin{aligned} \text{Curl of } \mathbf{F} &= \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \mathbf{k} && \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & 0 \\ M & N & 0 \end{vmatrix} \\ &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + 0 \mathbf{k} \right) \times (M\mathbf{i} + N\mathbf{j} + 0\mathbf{k}) && = \nabla \times \mathbf{F} \end{aligned}$$

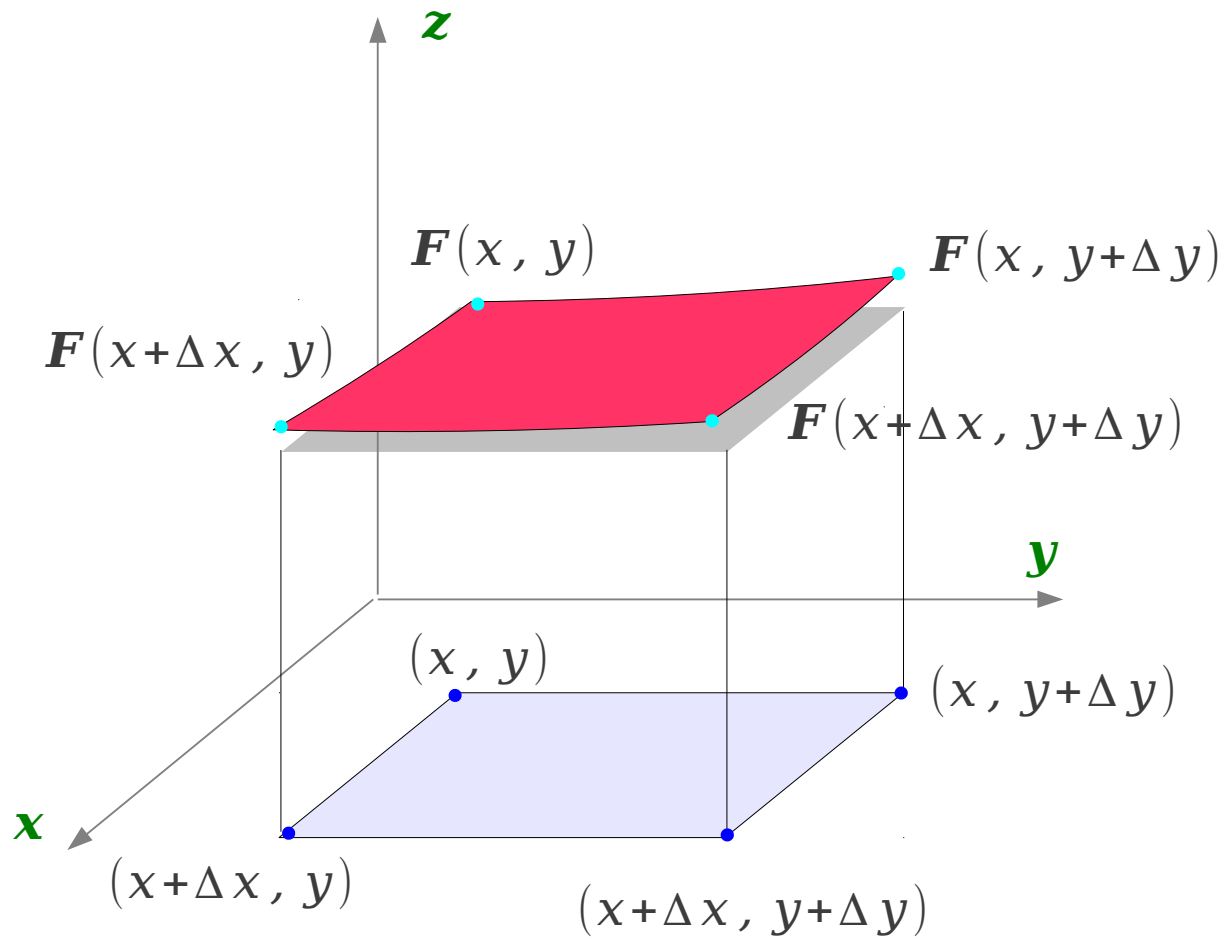
3-D Vector Field

$$\mathbf{F}(x, y, z) = M(x, y, z)\mathbf{i} + N(x, y, z)\mathbf{j} + P(x, y, z)\mathbf{k}$$

$$\begin{aligned} \text{Curl of } \mathbf{F} &= \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z} \right) \mathbf{i} - \left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z} \right) \mathbf{j} + \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \mathbf{k} && \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix} \\ &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \times (M\mathbf{i} + N\mathbf{j} + P\mathbf{k}) && = \nabla \times \mathbf{F} \end{aligned}$$

i

2-D Divergence



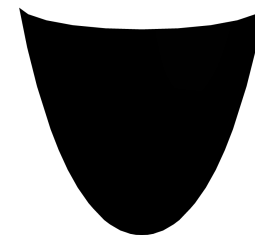
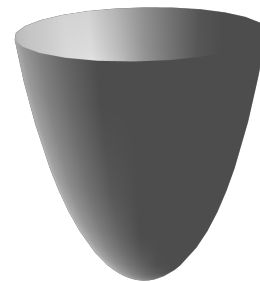
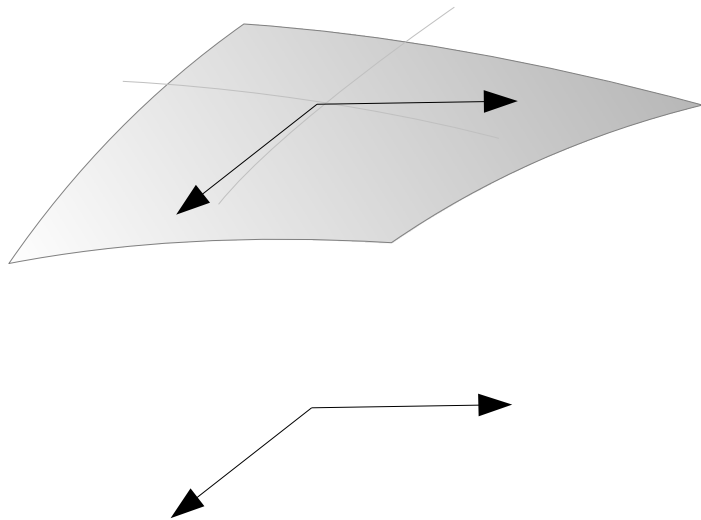
Chain Rule

Function of two variable

$$y = f(u, v)$$

$$u = g(x, y)$$

$$v = h(x, y)$$



References

- [1] <http://en.wikipedia.org/>
- [2] <http://planetmath.org/>
- [3] M.L. Boas, “Mathematical Methods in the Physical Sciences”
- [4] D.G. Zill, “Advanced Engineering Mathematics”