

Divergence and Curl (3A)

- Divergence
- Curl
- Green's Theorem

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2-D Vector Field

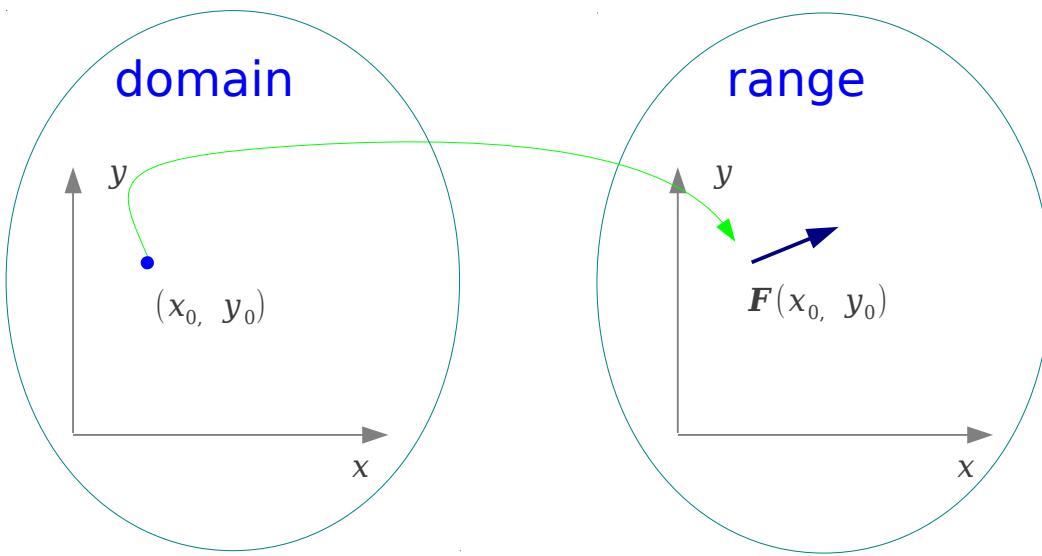
a given point in a 2-d space

$$(x_0, y_0)$$



A vector

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



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

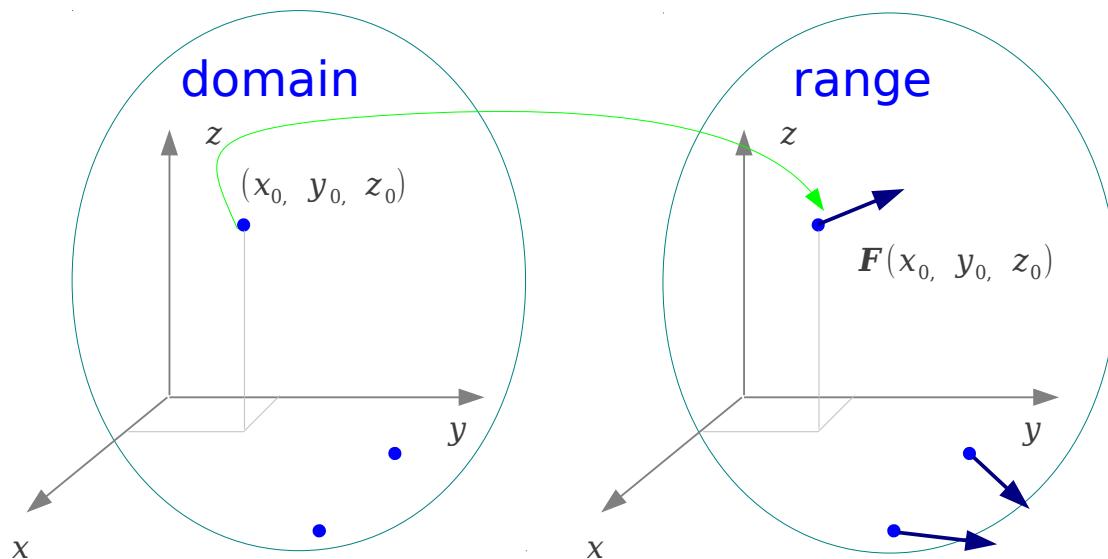
A given point in a 3-d space

$$(x_0, y_0, z_0)$$



A vector

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



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 (1 - 5)

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

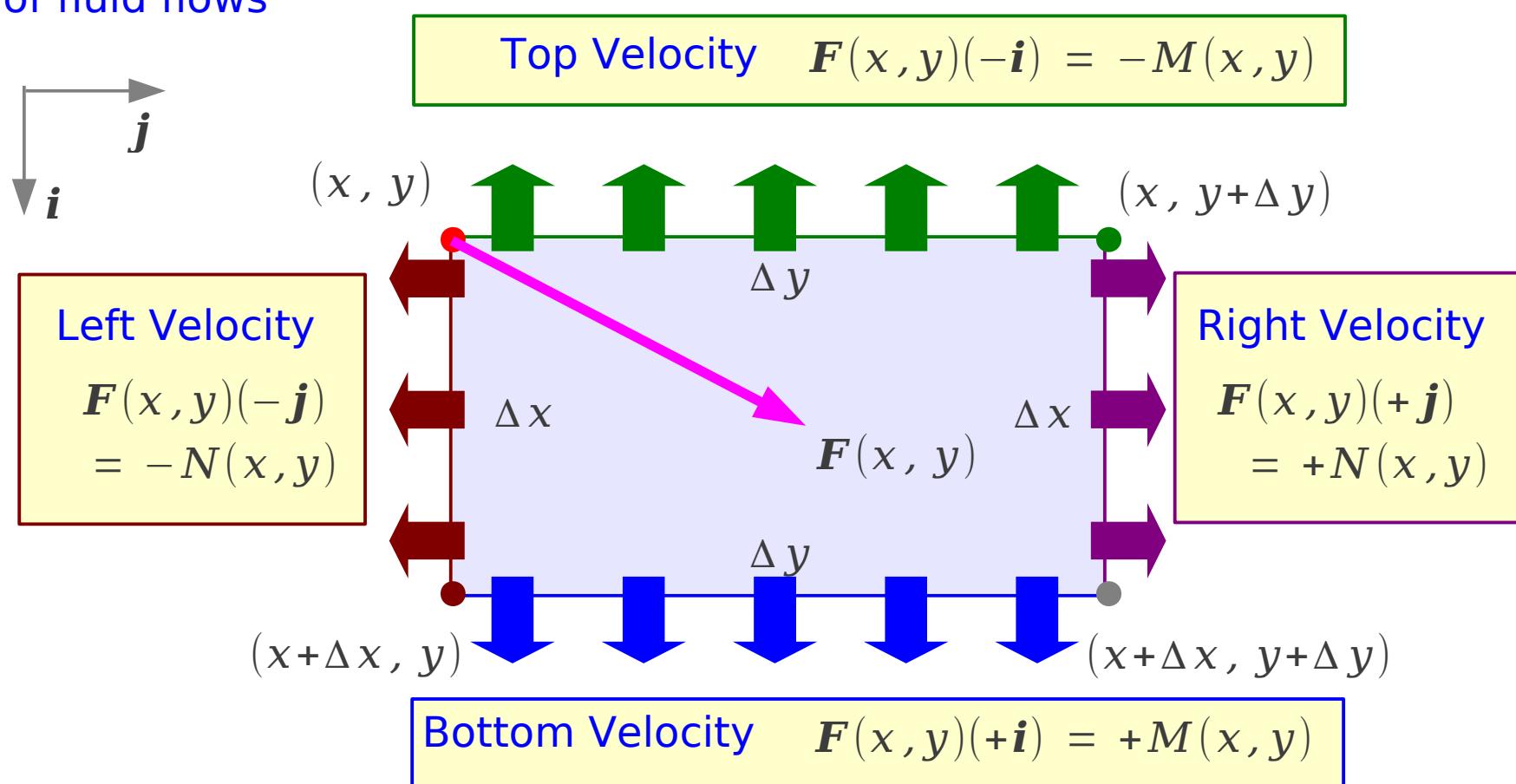
Divergence of \mathbf{F}

Flux Density

2-D Divergence (1)

Velocity Fields
of fluid flows

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

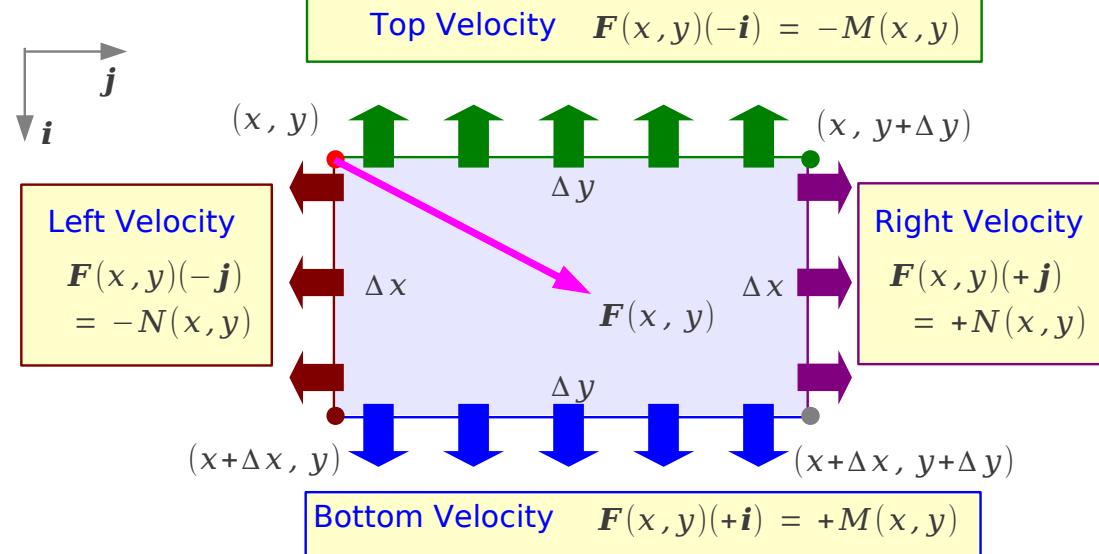


Flow rate of outward bound fluid

2-D Divergence (2)

Velocity Fields
of fluid flows

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



Flow rate of outward bound fluid

The rate at which fluid leave the rectangle

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

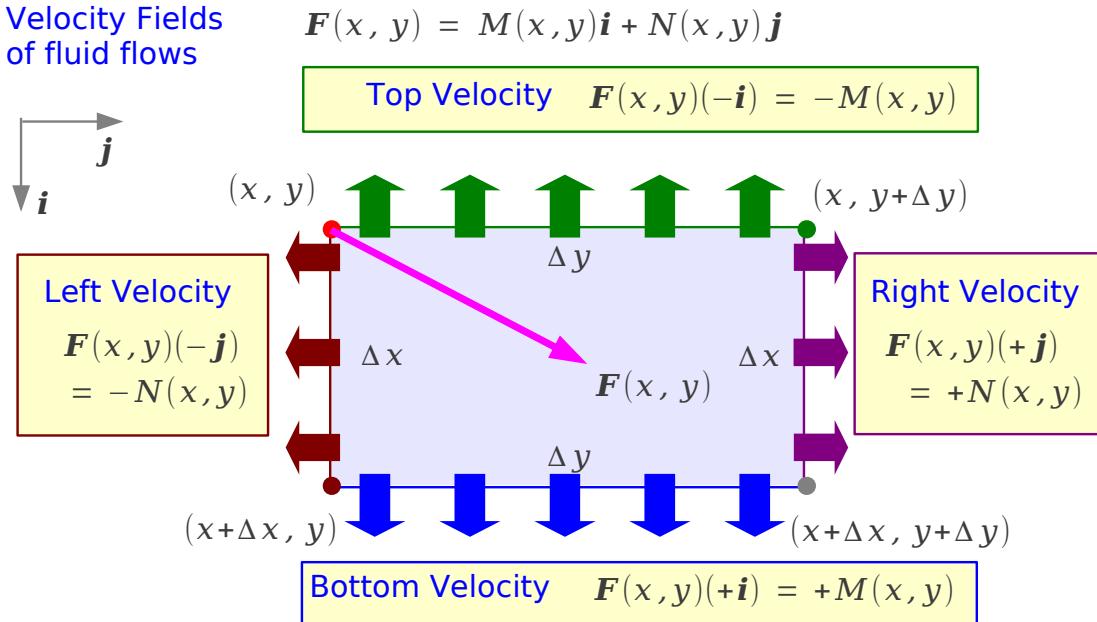
Across bottom $\mathbf{F}(x+\Delta x, y) \cdot (+\mathbf{i})\Delta y = M(x+\Delta x, y)\Delta y$

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

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

2-D Divergence (3)

Velocity Fields
of fluid flows



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

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

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

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

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

Flow rate of outward bound fluid

The rate at which fluid leave the rectangle

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

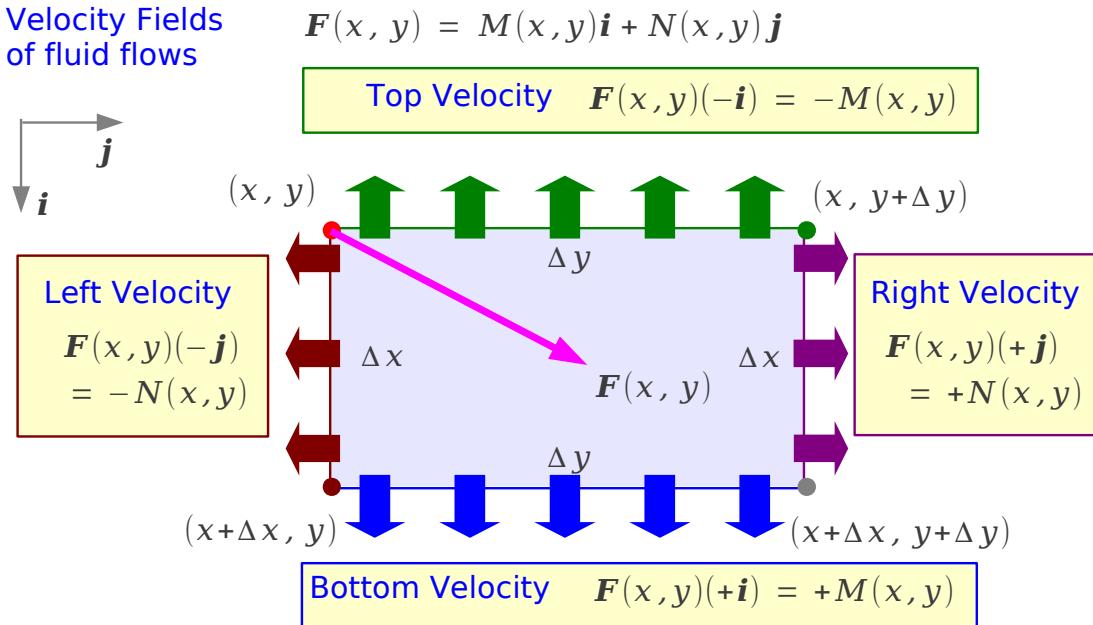
$$= \left(\frac{\partial M}{\partial x} \Delta x \right) \Delta y$$

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

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

2-D Divergence (4)

Velocity Fields
of fluid flows



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

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



$$\Delta y$$

$$(x, y)$$

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

Left Velocity

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

$$\Delta x$$

Right Velocity

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

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

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

$$\Delta y$$

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

Flow rate of outward bound fluid

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

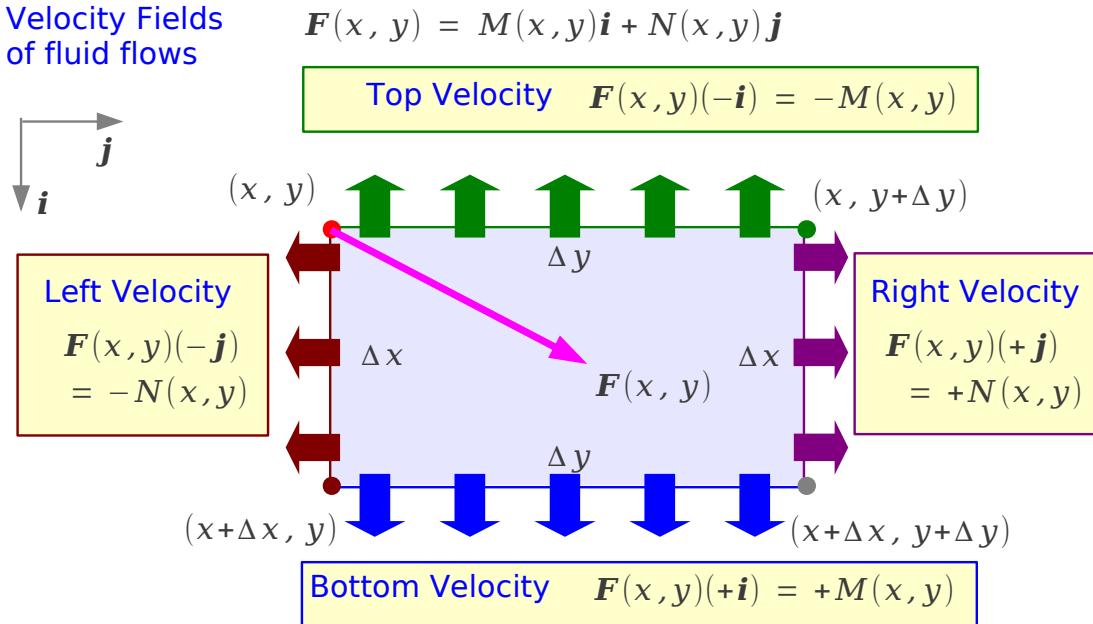
$$= \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} \right)$$

Divergence of \mathbf{F}

Flux Density

2-D Divergence (5)

Velocity Fields
of fluid flows



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

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

Flow rate of outward bound fluid

Flux across rectangle boundary

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

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

2-D Divergence (a - d)

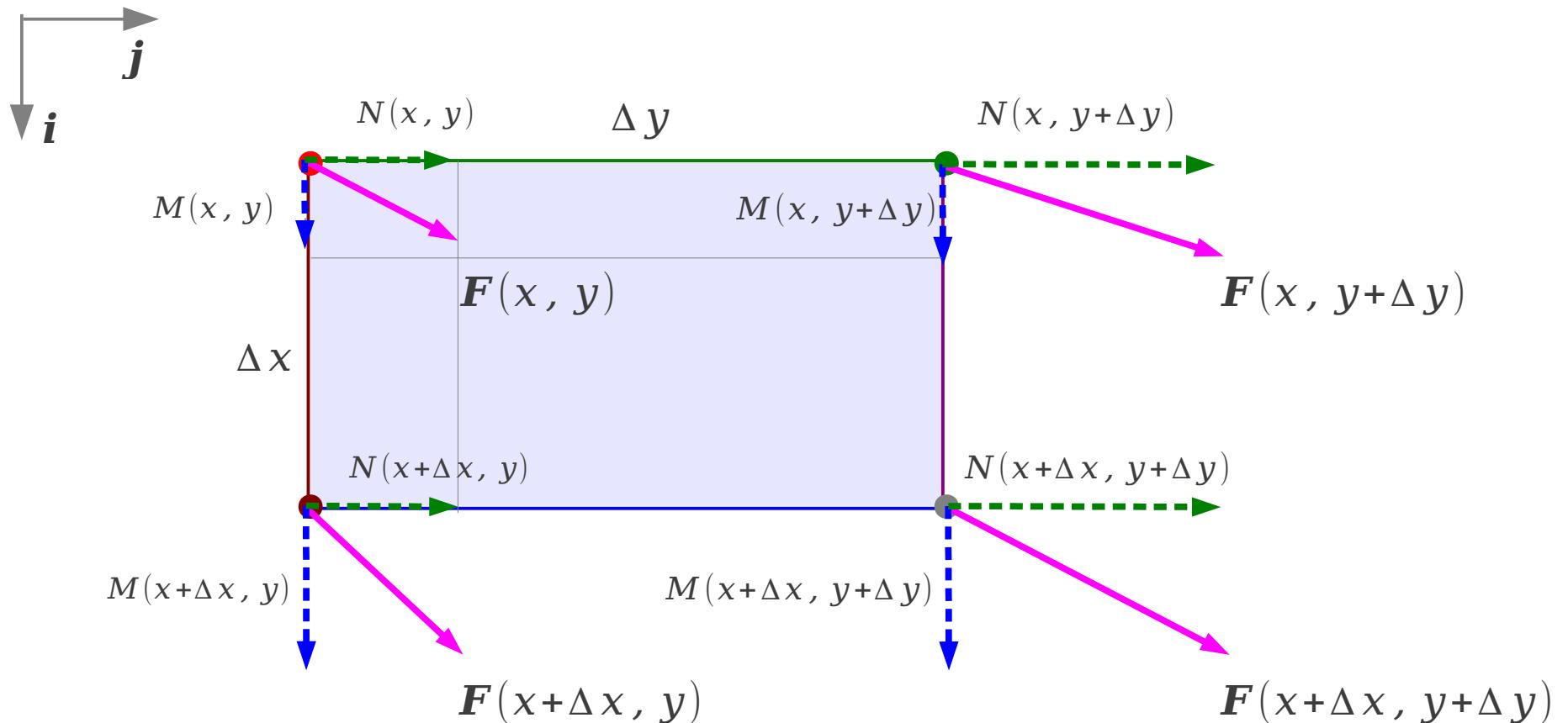
2-D Divergence and Del Operator

3-D Divergence and Del Operator

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

2-D Divergence (a)

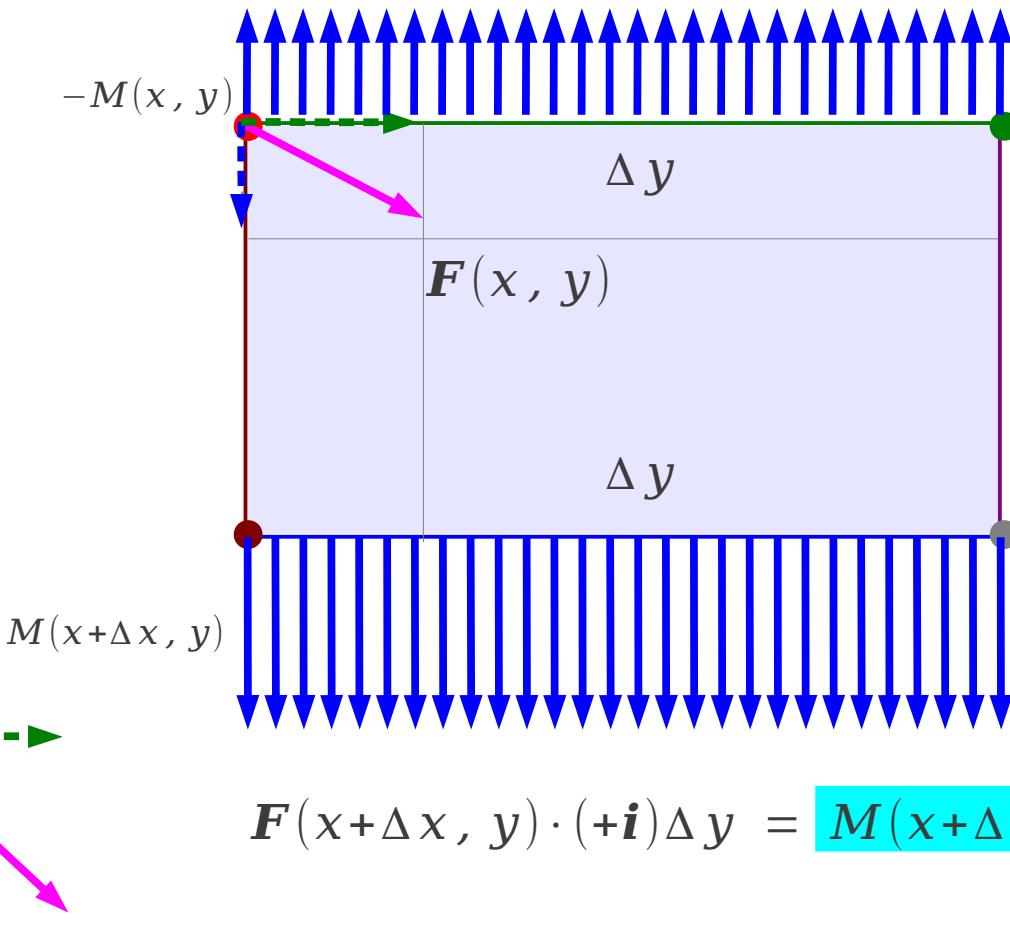
$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$



2-D Divergence (Top, Bottom) (b)

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

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



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

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

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

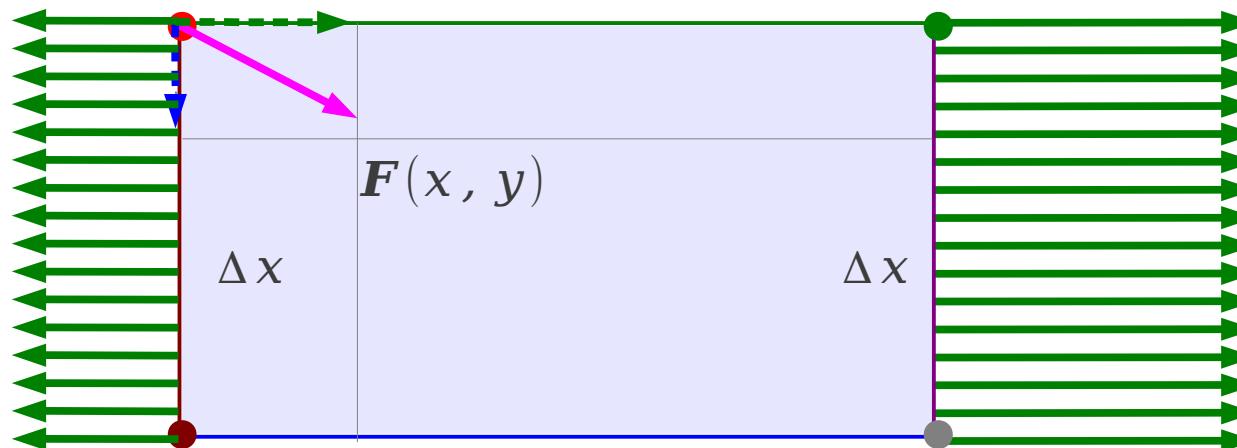
2-D Divergence (left, right) (c)

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

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

$-N(x, y)$

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



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

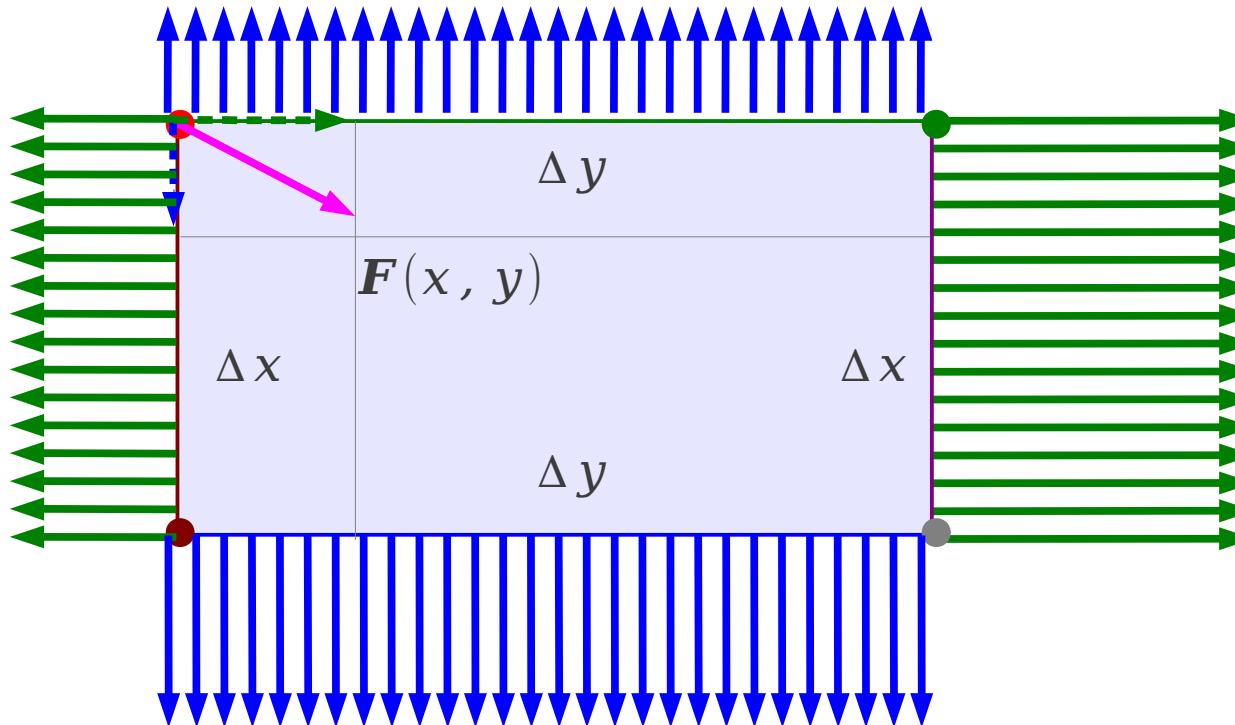
$$\frac{[N(x, y+\Delta y) - N(x, y)]}{\Delta y} \approx \frac{\partial N}{\partial y}$$

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

2-D Divergence (d)

Flux across rectangle boundary

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



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

Divergence of \mathbf{F}

Flux Density

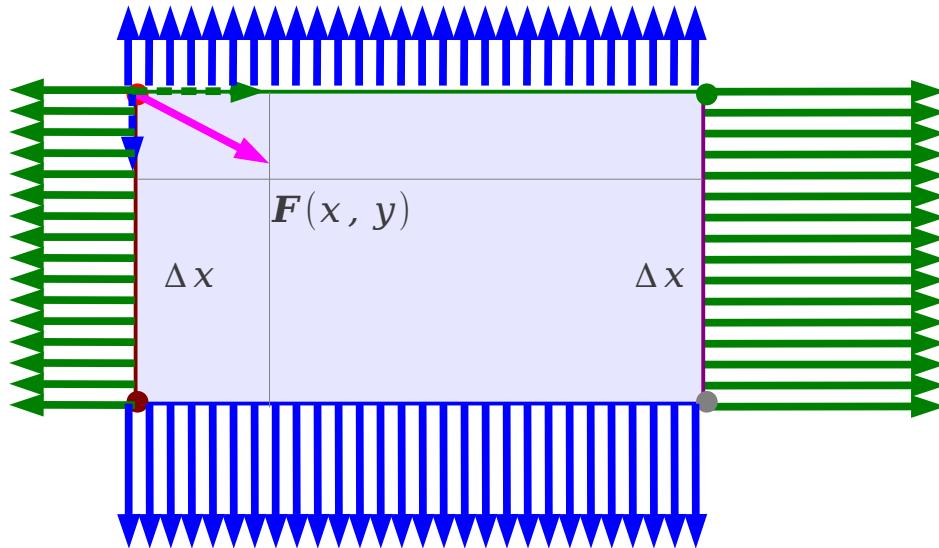
2-D Divergence and Del Operator

2-D Vector Field

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

Flux across rectangle boundary

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



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

Divergence of \mathbf{F}

3-D Divergence and Del Operator

2-D Vector Field

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

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

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

3-D Vector Field

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

Divergence of \mathbf{F} $= \left(\frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z} \right)$

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

2-Curl (1 – 5)

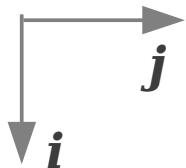
Circulation around rectangle boundary

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

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

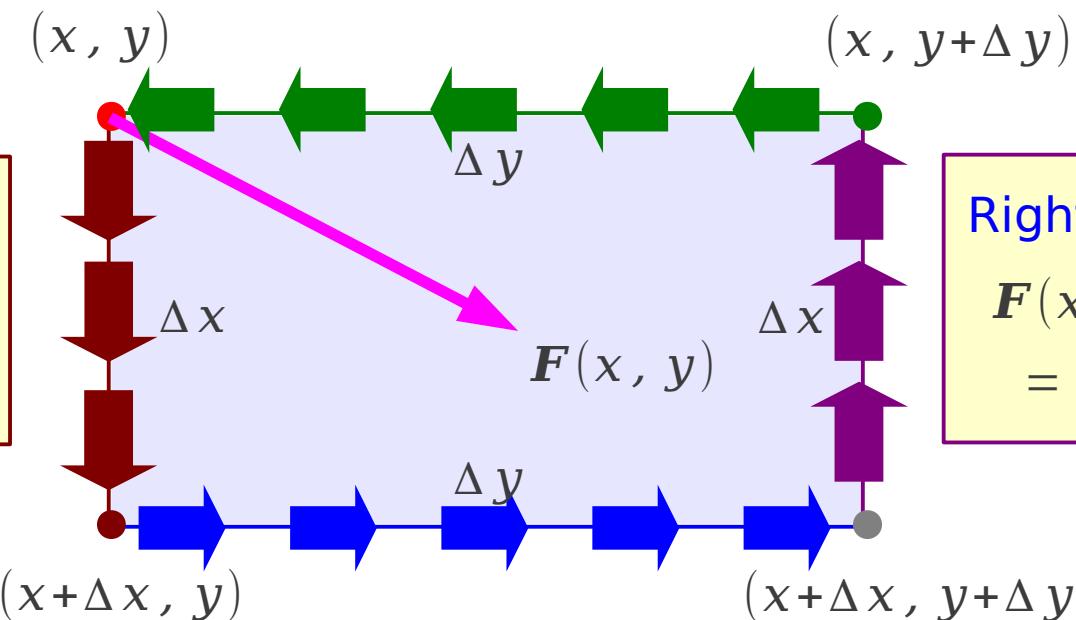
2-D Curl (1)

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

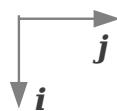
$$\mathbf{F}(x, y)(-\mathbf{i}) = -M(x, y)$$

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

Flow rate of counter clock wise circulating fluid

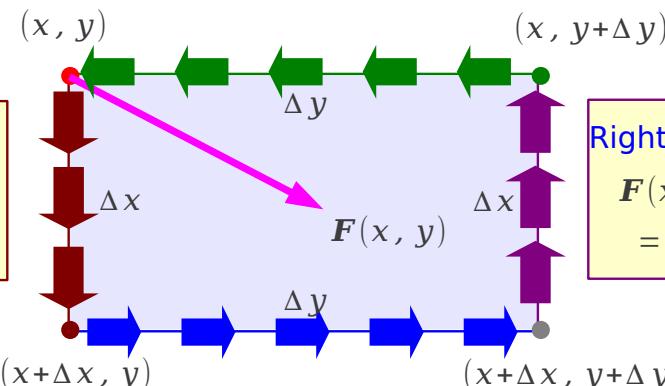
2-D Curl (2)

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

The flow rate of counter clock wise circulation

Across top

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

Across bottom

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

Across left

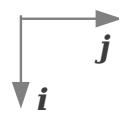
$$\mathbf{F}(x, y) \cdot (+\mathbf{i})\Delta x = M(x, y)\Delta x$$

Across right

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

2-D Curl (3)

Velocity Fields
of fluid flows



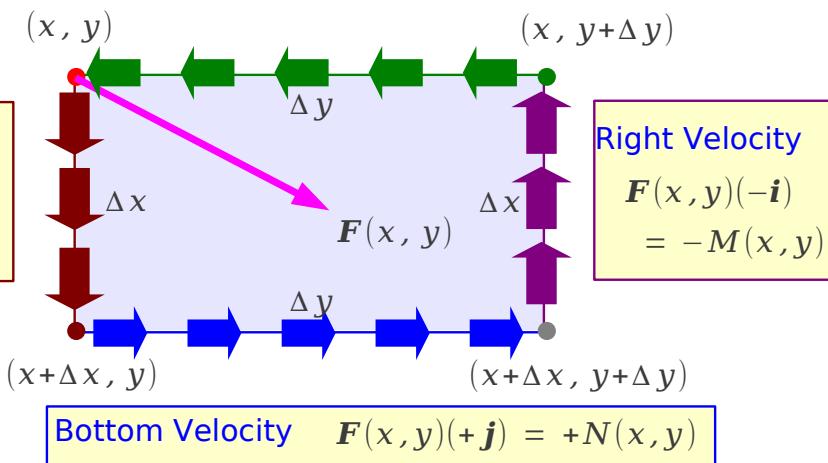
$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$

Top Velocity

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

Left Velocity

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



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

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

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

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

Flow rate of counter clock wise circulating fluid

The flow rate of counter clock wise circulation

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

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

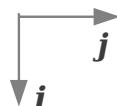
Across left + right

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

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

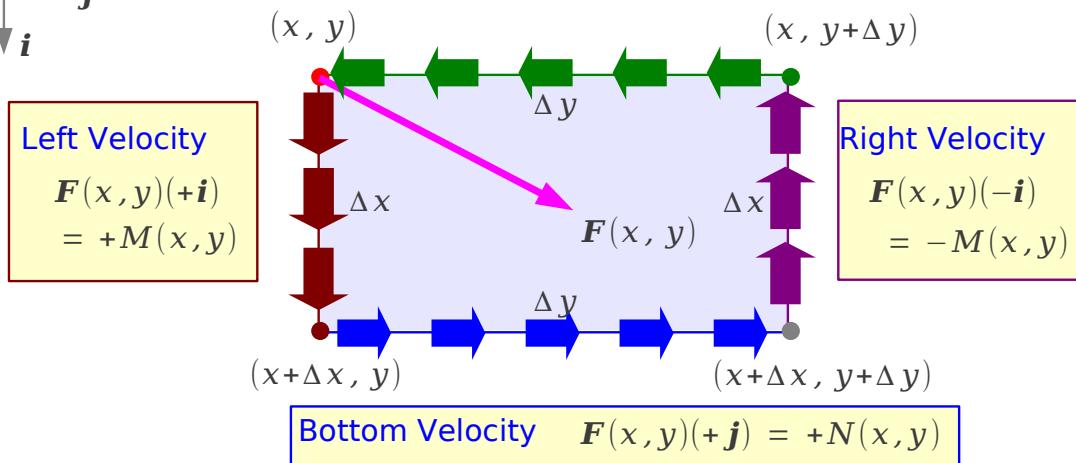
2-D Curl (4)

Velocity Fields
of fluid flows



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

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



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

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

Flow rate of counter clock wise circulating fluid

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

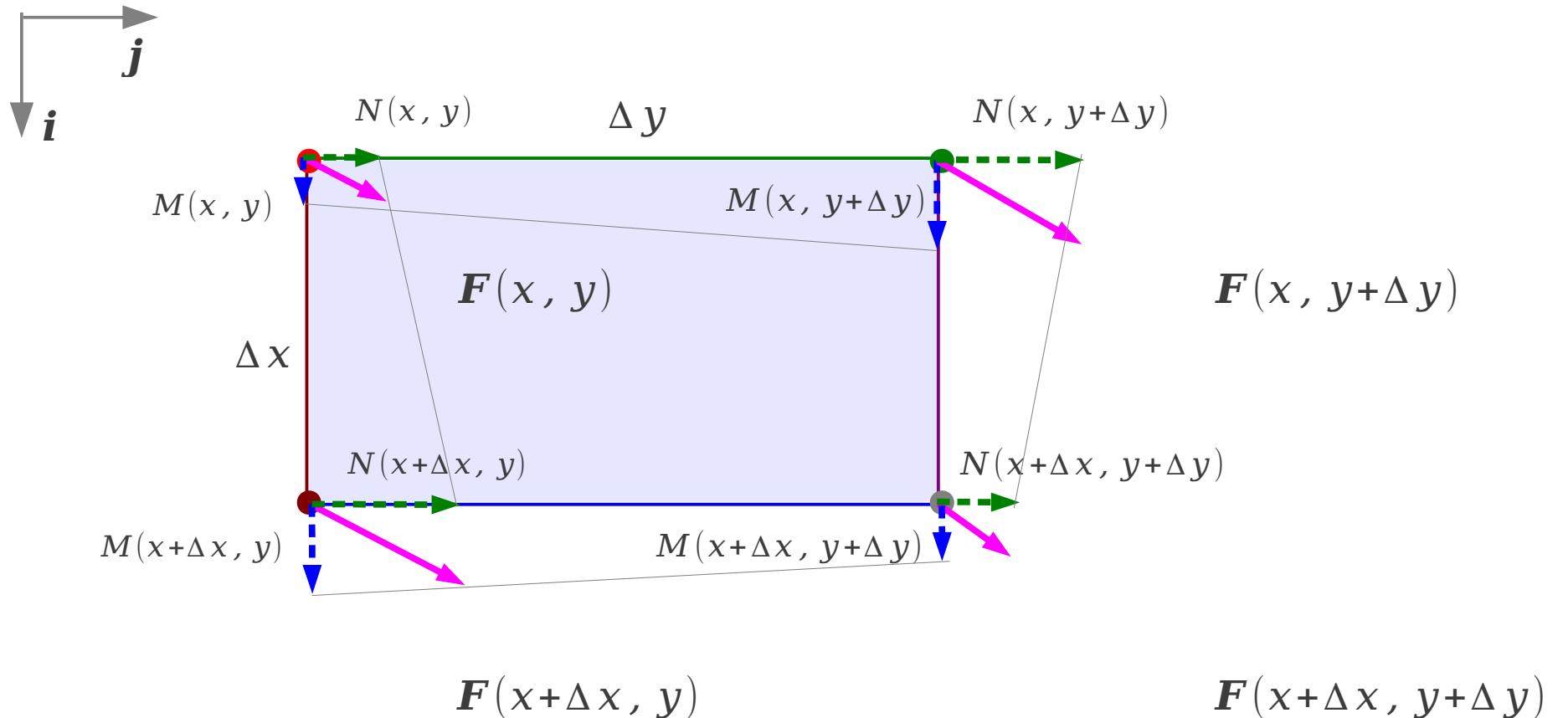
2-D Curl and Del Operator

3-D Curl and Del Operator

$$\nabla \times \mathbf{F}$$

2-D Curl (a)

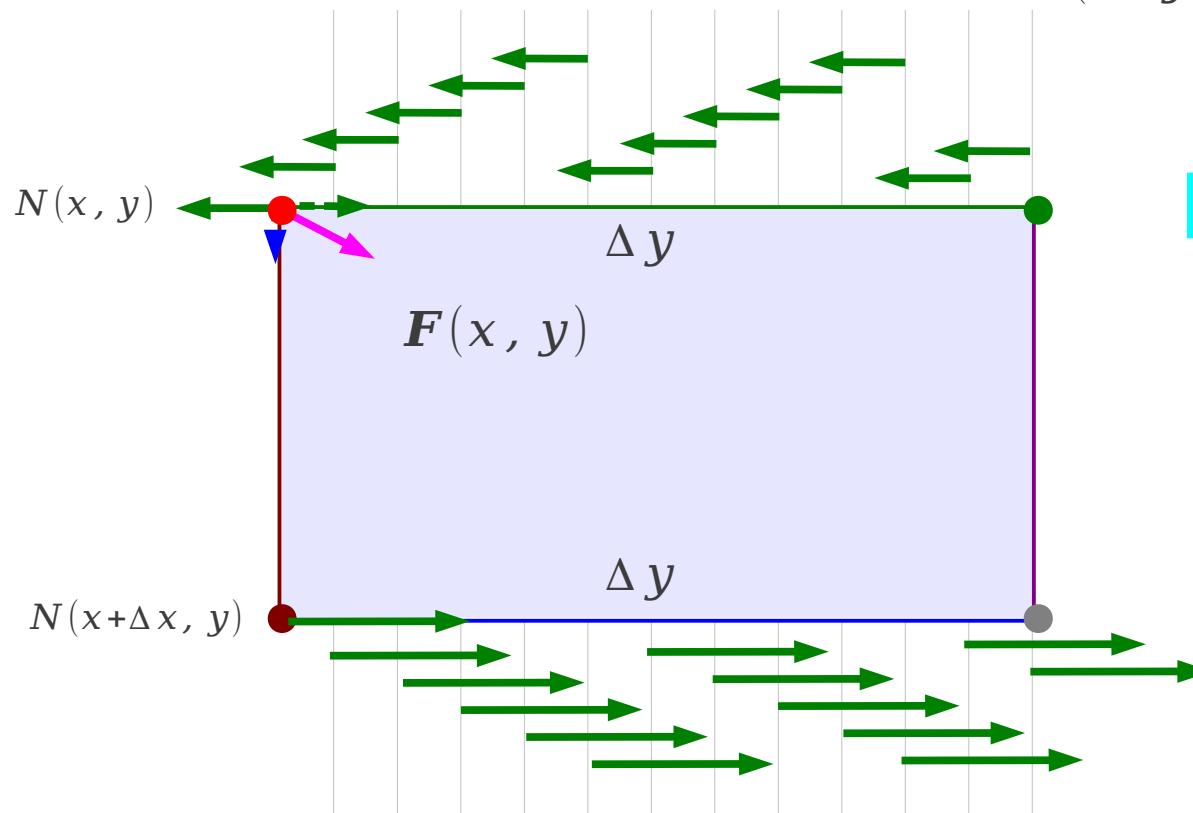
$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$



2-D Curl (top, bottom) (b)

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

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

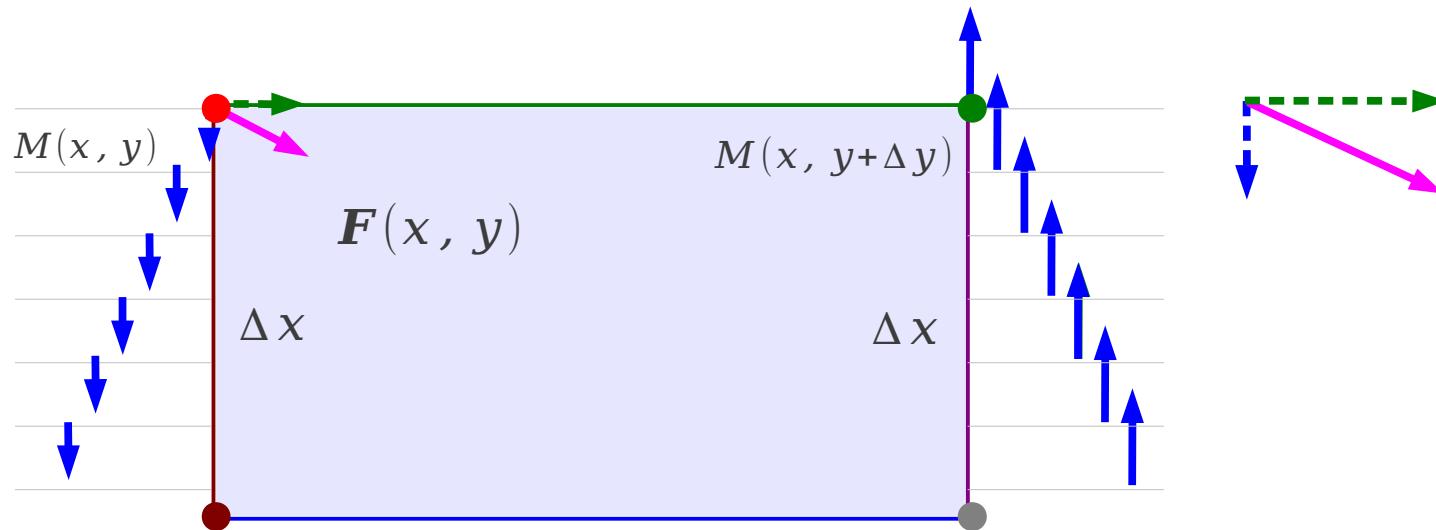


$$\mathbf{F}(x + \Delta x, y) \cdot (+\mathbf{j})\Delta y = N(x + \Delta x, y)\Delta y$$

2-D Curl (left, right) (c)

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

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

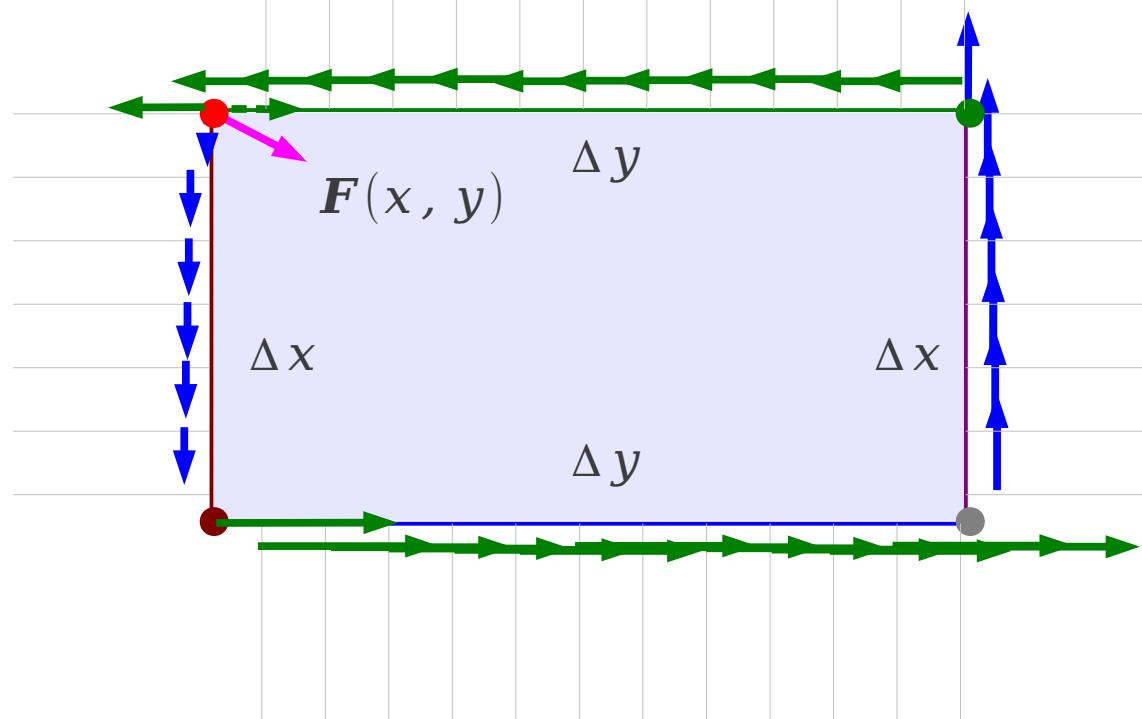


$$\begin{aligned} \frac{-\{M(x, y+\Delta y) - M(x, y)\}}{\Delta y} &= -\left(\frac{\partial M}{\partial y}\right) \\ -\{M(x, y+\Delta y) - M(x, y)\}\Delta x &= -\left(\frac{\partial M}{\partial y}\Delta y\right)\Delta x \end{aligned}$$

2-D Curl (d)

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

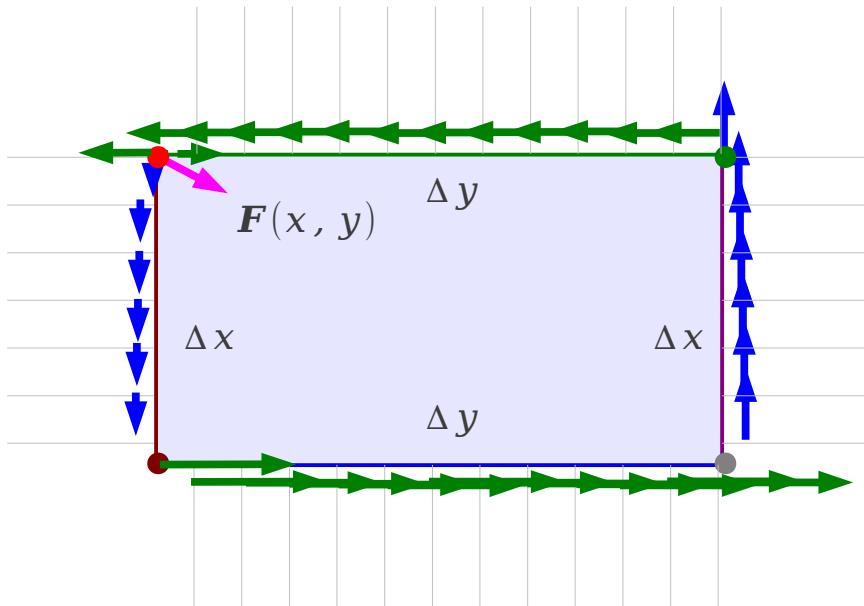
2-D Curl and Del Operator

2-D Vector Field

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

Circulation around rectangle boundary

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



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

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

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

3-D Curl and Del Operator

2-D Vector Field

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

Curl of \mathbf{F}

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

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

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

3-D Vector Field

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

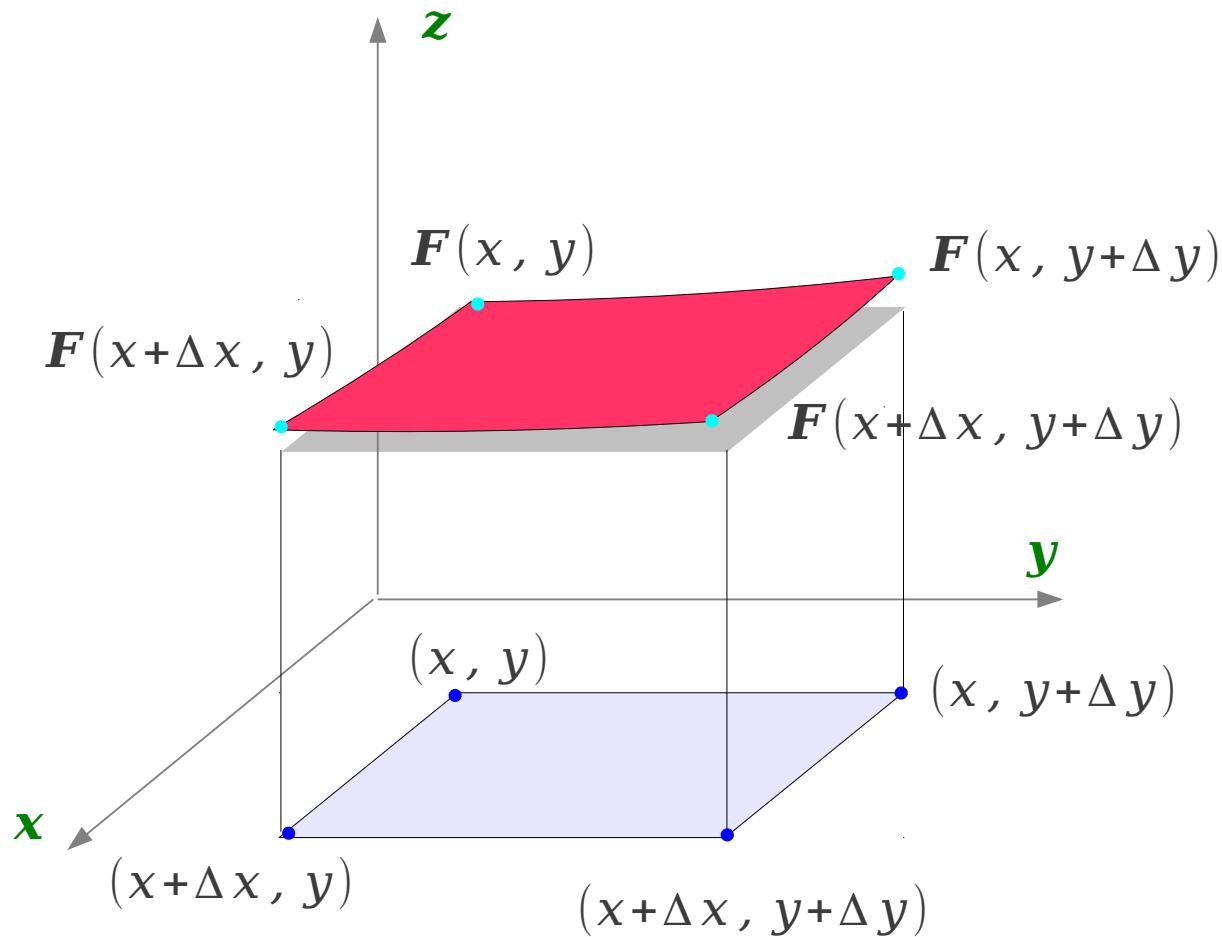
Curl of \mathbf{F}

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

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

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

2-D Divergence



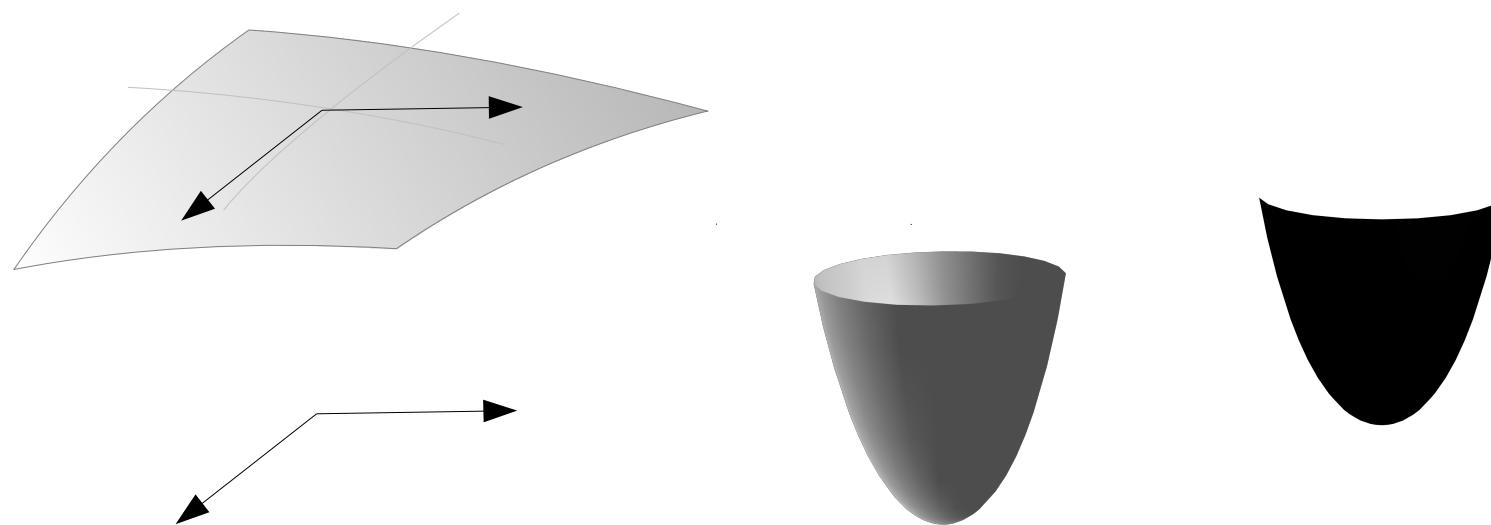
Chain Rule

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"