

# Solution to HW 10

Leon Li

Academic Building 1, Room 505

ylli @ math.cuhk.edu.hk



## § 16.7

### Using Stokes' Theorem to Find Line Integrals

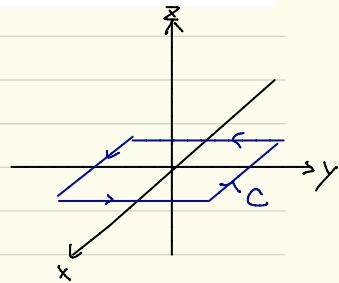
In Exercises 1–6, use the surface integral in Stokes' Theorem to calculate the circulation of the field  $\mathbf{F}$  around the curve  $C$  in the indicated direction.

5.  $\mathbf{F} = (y^2 + z^2)\mathbf{i} + (x^2 + y^2)\mathbf{j} + (x^2 + y^2)\mathbf{k}$

$C$ : The square bounded by the lines  $x = \pm 1$  and  $y = \pm 1$  in the  $xy$ -plane, counterclockwise when viewed from above

Sol)  $\vec{F} = (y^2 + z^2)\hat{i} + (x^2 + y^2)\hat{j} + (x^2 + y^2)\hat{k}$ .

$$\operatorname{curl} \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y^2 + z^2 & x^2 + y^2 & x^2 + y^2 \end{vmatrix}$$



$$= (2y)\hat{i} + (2z - 2x)\hat{j} + (2x - 2y)\hat{k} : \hat{n} = \hat{k}$$

$$\operatorname{curl} \vec{F} \cdot \hat{n} = 2x - 2y : d\sigma = dx dy$$

$$\therefore \oint_C \vec{F} \cdot d\vec{r} = \int_{-1}^1 \int_{-1}^1 (2x - 2y) dx dy = \int_{-1}^1 [x^2 - 2xy]_{-1}^1 dy$$

$$= \int_{-1}^1 (-4y) dy = [-2y^2]_{-1}^1 = 0$$

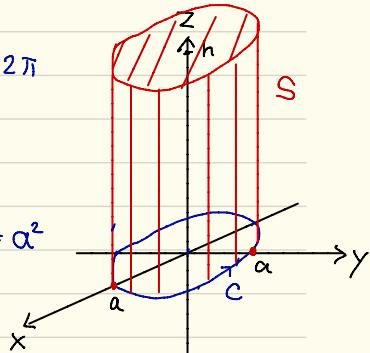
9. Let  $S$  be the cylinder  $x^2 + y^2 = a^2$ ,  $0 \leq z \leq h$ , together with its top,  $x^2 + y^2 \leq a^2$ ,  $z = h$ . Let  $\mathbf{F} = -y\mathbf{i} + x\mathbf{j} + x^2\mathbf{k}$ . Use Stokes' Theorem to find the flux of  $\nabla \times \mathbf{F}$  outward through  $S$ .

$$\text{Sol) } C : \vec{r}(t) = a \cos t \hat{i} + a \sin t \hat{j}, 0 \leq t < 2\pi$$

$$\frac{d\vec{r}}{dt} = -a \sin t \hat{i} + a \cos t \hat{j}$$

$$\vec{F} \cdot \frac{d\vec{r}}{dt} = (-a \sin t) \cdot (-a \sin t) + (a \cos t)(a \cos t) = a^2$$

$$\begin{aligned} \iint_S \nabla \times \vec{F} d\sigma &= \oint_C \vec{F} \cdot d\vec{r} \\ &= \int_0^{2\pi} a^2 dt = 2\pi a^2 \end{aligned}$$



## Stokes' Theorem for Parametrized Surfaces

In Exercises 13–18, use the surface integral in Stokes' Theorem to calculate the flux of the curl of the field  $\mathbf{F}$  across the surface  $S$  in the direction of the outward unit normal  $\mathbf{n}$ .

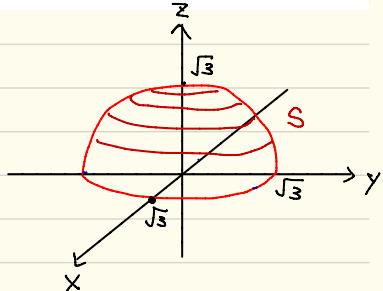
17.  $\mathbf{F} = 3y\mathbf{i} + (5 - 2x)\mathbf{j} + (z^2 - 2)\mathbf{k}$

$$S: \quad \mathbf{r}(\phi, \theta) = (\sqrt{3} \sin \phi \cos \theta)\mathbf{i} + (\sqrt{3} \sin \phi \sin \theta)\mathbf{j} + (\sqrt{3} \cos \phi)\mathbf{k}, \quad 0 \leq \phi \leq \pi/2, \quad 0 \leq \theta \leq 2\pi$$

Sol)

$$\nabla \times \vec{\mathbf{F}} = \begin{vmatrix} \hat{\mathbf{i}} & \hat{\mathbf{j}} & \hat{\mathbf{k}} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 3y & 5-2x & z^2-2 \end{vmatrix}$$

$$= -5\hat{\mathbf{k}}$$



$$\vec{\mathbf{r}}_\phi \times \vec{\mathbf{r}}_\theta = \begin{vmatrix} \hat{\mathbf{i}} & \hat{\mathbf{j}} & \hat{\mathbf{k}} \\ \sqrt{3} \cos \phi \cos \theta & \sqrt{3} \cos \phi \sin \theta & -\sqrt{3} \sin \phi \\ -\sqrt{3} \sin \phi \sin \theta & \sqrt{3} \sin \phi \cos \theta & 0 \end{vmatrix}$$

$$= 3 \sin \phi \cos \theta \hat{\mathbf{i}} + 3 \sin \phi \sin \theta \hat{\mathbf{j}} + 3 \cos \phi \sin \phi \hat{\mathbf{k}}$$

$$\therefore \iint_S \nabla \times \vec{\mathbf{F}} \cdot \hat{\mathbf{n}} d\sigma = \int_0^{2\pi} \int_0^{\frac{\pi}{2}} (-15 \cos \phi \sin \phi) d\phi d\theta$$

$$= 2\pi \cdot \left[ \frac{-15 \sin^2 \phi}{2} \right]_0^{\frac{\pi}{2}} = -15\pi$$

**26. Zero curl, yet field not conservative** Show that the curl of

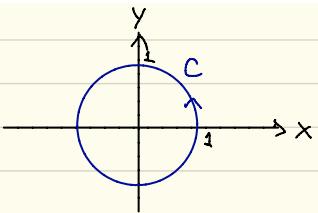
$$\mathbf{F} = \frac{-y}{x^2 + y^2} \mathbf{i} + \frac{x}{x^2 + y^2} \mathbf{j} + z \mathbf{k}$$

is zero but that

$$\oint_C \mathbf{F} \cdot d\mathbf{r}$$

is not zero if  $C$  is the circle  $x^2 + y^2 = 1$  in the  $xy$ -plane. (Theorem 7 does not apply here because the domain of  $\mathbf{F}$  is not simply connected. The field  $\mathbf{F}$  is not defined along the  $z$ -axis so there is no way to contract  $C$  to a point without leaving the domain of  $\mathbf{F}$ .)

Sol)  $\vec{\mathbf{F}} = \frac{-y}{x^2+y^2} \hat{\mathbf{i}} + \frac{x}{x^2+y^2} \hat{\mathbf{j}} + z \hat{\mathbf{k}}$



$$\operatorname{curl} \vec{\mathbf{F}} = \begin{vmatrix} \hat{\mathbf{i}} & \hat{\mathbf{j}} & \hat{\mathbf{k}} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{-y}{x^2+y^2} & \frac{x}{x^2+y^2} & z \end{vmatrix}$$

$$= (0) \hat{\mathbf{i}} + (0) \hat{\mathbf{j}} + \left( \frac{(x^2+y^2)-x(2x)}{(x^2+y^2)^2} - \left( \frac{-(x^2+y^2)+y(2y)}{(x^2+y^2)^2} \right) \right) \hat{\mathbf{k}} = 0$$

while  $C : \vec{r}(t) = \cos t \hat{\mathbf{i}} + \sin t \hat{\mathbf{j}}, 0 \leq t < 2\pi$

$$\frac{d\vec{r}}{dt} = -\sin t \hat{\mathbf{i}} + \cos t \hat{\mathbf{j}}$$

$$\vec{\mathbf{F}} \cdot \frac{d\vec{r}}{dt} = \left( \frac{-\sin t}{\cos^2 t + \sin^2 t} \right) \cdot (-\sin t) + \left( \frac{\cos t}{\cos^2 t + \sin^2 t} \right) (\cos t) + 0 = 1$$

$$\therefore \oint_C \vec{\mathbf{F}} \cdot d\vec{r} = \int_0^{2\pi} 1 dt = 2\pi \neq 0$$

## § 16.8

### Calculating Flux Using the Divergence Theorem

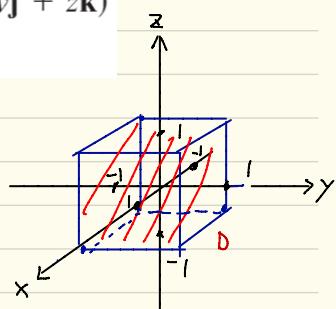
In Exercises 5–16, use the Divergence Theorem to find the outward flux of  $\mathbf{F}$  across the boundary of the region  $D$ .

**5. Cube**  $\mathbf{F} = (y - x)\mathbf{i} + (z - y)\mathbf{j} + (y - x)\mathbf{k}$

$D$ : The cube bounded by the planes  $x = \pm 1$ ,  $y = \pm 1$ , and  $z = \pm 1$

**13. Thick sphere**  $\mathbf{F} = \sqrt{x^2 + y^2 + z^2}(\mathbf{x}\mathbf{i} + \mathbf{y}\mathbf{j} + \mathbf{z}\mathbf{k})$

$D$ : The region  $1 \leq x^2 + y^2 + z^2 \leq 2$



Sol) 5)  $\vec{F} = (y-x)\hat{i} + (z-y)\hat{j} + (y-x)\hat{k}$

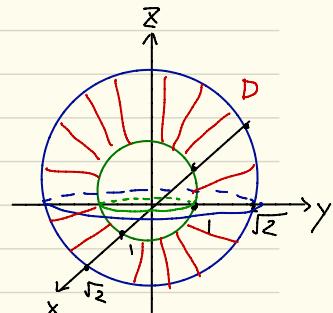
$$\nabla \cdot \vec{F} = -1 + (-1) + 0 = -2$$

$$\therefore \text{Flux}_x = \int_{-1}^1 \int_{-1}^1 \int_{-1}^1 (-2) dx dy dz$$

$$= 2 \cdot 2 \cdot 2 \cdot (-2) = -16$$

(3)  $D = \{(r, \phi, \theta) \mid 1 \leq r \leq 2, 0 \leq \phi \leq \pi, 0 \leq \theta \leq 2\pi\}$

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



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

$$= \left( \frac{x^2}{r} + \frac{y^2}{r} + \frac{z^2}{r} \right) + 3r = 4r$$

$$\therefore \text{Flux}_x = \iiint_D 4r dV = \int_0^{2\pi} \int_0^\pi \int_1^2 4r(r^2 \sin \phi) dr d\phi d\theta$$

$$= 2\pi \cdot [-\cos \phi]_0^\pi \cdot [r^4]_1^2 = 12\pi$$

18. Let  $\mathbf{F}_1$  and  $\mathbf{F}_2$  be differentiable vector fields and let  $a$  and  $b$  be arbitrary real constants. Verify the following identities.

a.  $\nabla \cdot (a\mathbf{F}_1 + b\mathbf{F}_2) = a\nabla \cdot \mathbf{F}_1 + b\nabla \cdot \mathbf{F}_2$

b.  $\nabla \times (a\mathbf{F}_1 + b\mathbf{F}_2) = a\nabla \times \mathbf{F}_1 + b\nabla \times \mathbf{F}_2$

c.  $\nabla \cdot (\mathbf{F}_1 \times \mathbf{F}_2) = \mathbf{F}_2 \cdot \nabla \times \mathbf{F}_1 - \mathbf{F}_1 \cdot \nabla \times \mathbf{F}_2$

Sol) Let  $\vec{\mathbf{F}}_1(x, y, z) = M_1(x, y, z)\hat{i} + N_1(x, y, z)\hat{j} + P_1(x, y, z)\hat{k}$

$$\vec{\mathbf{F}}_2(x, y, z) = M_2(x, y, z)\hat{i} + N_2(x, y, z)\hat{j} + P_2(x, y, z)\hat{k}$$

a) LHS =  $\nabla \cdot ((aM_1 + bM_2)\hat{i} + (aN_1 + bN_2)\hat{j} + (aP_1 + bP_2)\hat{k})$

$$= (a \frac{\partial M_1}{\partial x} + b \frac{\partial M_2}{\partial x}) + (a \frac{\partial N_1}{\partial y} + b \frac{\partial N_2}{\partial y}) + (a \frac{\partial P_1}{\partial z} + b \frac{\partial P_2}{\partial z})$$

$$= a \left( \frac{\partial M_1}{\partial x} + \frac{\partial N_1}{\partial y} + \frac{\partial P_1}{\partial z} \right) + b \left( \frac{\partial M_2}{\partial x} + \frac{\partial N_2}{\partial y} + \frac{\partial P_2}{\partial z} \right) = a(\nabla \cdot \vec{\mathbf{F}}_1) + b(\nabla \cdot \vec{\mathbf{F}}_2) = \text{RHS}$$

b) LHS =  $\nabla \times ((aM_1 + bM_2)\hat{i} + (aN_1 + bN_2)\hat{j} + (aP_1 + bP_2)\hat{k})$

$$= \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ (aM_1 + bM_2) & (aN_1 + bN_2) & (aP_1 + bP_2) \end{vmatrix} = \left( (a \frac{\partial P_1}{\partial y} + b \frac{\partial P_2}{\partial y}) - (a \frac{\partial N_1}{\partial z} + b \frac{\partial N_2}{\partial z}) \right) \hat{i}$$

$$+ \left( - (a \frac{\partial P_1}{\partial x} + b \frac{\partial P_2}{\partial x}) + (a \frac{\partial M_1}{\partial z} + b \frac{\partial M_2}{\partial z}) \right) \hat{j} + \left( (a \frac{\partial N_1}{\partial x} + b \frac{\partial N_2}{\partial x}) - (a \frac{\partial M_1}{\partial y} + b \frac{\partial M_2}{\partial y}) \right) \hat{k}$$

$$= a \left[ \left( \frac{\partial P_1}{\partial y} - \frac{\partial N_1}{\partial z} \right) \hat{i} + \left( - \frac{\partial P_1}{\partial x} + \frac{\partial M_1}{\partial z} \right) \hat{j} + \left( \frac{\partial N_1}{\partial x} - \frac{\partial M_1}{\partial y} \right) \hat{k} \right]$$

$$+ b \left[ \left( \frac{\partial P_2}{\partial y} - \frac{\partial N_2}{\partial z} \right) \hat{i} + \left( - \frac{\partial P_2}{\partial x} + \frac{\partial M_2}{\partial z} \right) \hat{j} + \left( \frac{\partial N_2}{\partial x} - \frac{\partial M_2}{\partial y} \right) \hat{k} \right]$$

$$= a \cdot (\nabla \times \vec{\mathbf{F}}_1) + b \cdot (\nabla \times \vec{\mathbf{F}}_2) = \text{RHS}$$

$$c) LHS = \nabla \cdot \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ M_1 & N_1 & P_1 \\ M_2 & N_2 & P_2 \end{vmatrix}$$

$$= \nabla \cdot [(N_1 P_2 - N_2 P_1) \vec{i} + (-M_1 P_2 + M_2 P_1) \vec{j} + (M_1 N_2 - M_2 N_1) \vec{k}]$$

$$= \frac{\partial}{\partial x} (N_1 P_2 - N_2 P_1) + \frac{\partial}{\partial y} (-M_1 P_2 + M_2 P_1) + \frac{\partial}{\partial z} (M_1 N_2 - M_2 N_1)$$

$$= \left( \frac{\partial N_1}{\partial x} \cdot P_2 + N_1 \frac{\partial P_2}{\partial x} - \frac{\partial N_2}{\partial x} \cdot P_1 - N_2 \frac{\partial P_1}{\partial x} \right) + \left( \frac{\partial M_1}{\partial y} \cdot P_2 - M_1 \frac{\partial P_2}{\partial y} + \frac{\partial M_2}{\partial y} \cdot P_1 + M_2 \frac{\partial P_1}{\partial y} \right)$$

$$+ \left( \frac{\partial M_1}{\partial z} \cdot N_2 + M_1 \frac{\partial N_2}{\partial z} - \frac{\partial M_2}{\partial z} \cdot N_1 - M_2 \frac{\partial N_1}{\partial z} \right)$$

$$= [M_2 \left( \frac{\partial P_1}{\partial y} - \frac{\partial N_1}{\partial z} \right) + N_2 \left( -\frac{\partial P_1}{\partial x} + \frac{\partial M_1}{\partial z} \right) + P_2 \left( \frac{\partial N_1}{\partial x} - \frac{\partial M_1}{\partial y} \right)]$$

$$- [M_1 \left( \frac{\partial P_2}{\partial y} - \frac{\partial N_2}{\partial z} \right) + N_1 \left( -\frac{\partial P_2}{\partial x} + \frac{\partial M_2}{\partial z} \right) + P_1 \left( \frac{\partial N_2}{\partial x} - \frac{\partial M_2}{\partial y} \right)]$$

$$= \vec{F}_2 \cdot (\nabla \times \vec{F}_1) - \vec{F}_1 \cdot (\nabla \times \vec{F}_2) = RHS$$

**25. Volume of a solid region** Let  $\mathbf{F} = xi + yj + zk$  and suppose that the surface  $S$  and region  $D$  satisfy the hypotheses of the Divergence Theorem. Show that the volume of  $D$  is given by the formula

$$\text{Volume of } D = \frac{1}{3} \iint_S \mathbf{F} \cdot \mathbf{n} d\sigma.$$

Sol) By Divergence Theorem,  $\iint_S \vec{\mathbf{F}} \cdot \vec{\mathbf{n}} d\sigma = \iiint_D \nabla \cdot \vec{\mathbf{F}} dV$

$$= \iiint_D (1+1+1) dV = 3 \iiint_D dV = 3 \cdot V_0(D)$$

$$\therefore V_0(D) = \frac{1}{3} \iint_S \vec{\mathbf{F}} \cdot \vec{\mathbf{n}} d\sigma$$

**29. Green's first formula** Suppose that  $f$  and  $g$  are scalar functions with continuous first- and second-order partial derivatives throughout a region  $D$  that is bounded by a closed piecewise smooth surface  $S$ . Show that

$$\iint_S f \nabla g \cdot \mathbf{n} d\sigma = \iiint_D (f \nabla^2 g + \nabla f \cdot \nabla g) dV. \quad (9)$$

Equation (9) is **Green's first formula**. (*Hint:* Apply the Divergence Theorem to the field  $\mathbf{F} = f \nabla g$ .)

$$\begin{aligned} \text{Sol.) LHS} &= \iint_S (f \nabla g) \cdot \hat{\mathbf{n}} d\sigma = \iiint_D \nabla \cdot (f \nabla g) dV \quad (\text{by Divergence Theorem}) \\ &= \iiint_D \nabla \cdot (f \frac{\partial g}{\partial x} \hat{i} + f \frac{\partial g}{\partial y} \hat{j} + f \frac{\partial g}{\partial z} \hat{k}) dV \\ &= \iiint_D \left( \frac{\partial}{\partial x} (f \frac{\partial g}{\partial x}) + \frac{\partial}{\partial y} (f \frac{\partial g}{\partial y}) + \frac{\partial}{\partial z} (f \frac{\partial g}{\partial z}) \right) dV \\ &= \iiint_D \left( \frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + f \frac{\partial^2 g}{\partial x^2} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + f \frac{\partial^2 g}{\partial y^2} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} + f \frac{\partial^2 g}{\partial z^2} \right) dV \\ &= \iiint_D \left[ \left( f \frac{\partial^2 g}{\partial x^2} + f \frac{\partial^2 g}{\partial y^2} + f \frac{\partial^2 g}{\partial z^2} \right) + \left( \frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} \right) \right] dV \\ &= \iiint_D [f \nabla^2 g + \nabla f \cdot \nabla g] dV = \text{RHS} \end{aligned}$$

**30. Green's second formula** (*Continuation of Exercise 29.*) Interchange  $f$  and  $g$  in Equation (9) to obtain a similar formula. Then subtract this formula from Equation (9) to show that

$$\iint_S (f \nabla g - g \nabla f) \cdot \mathbf{n} d\sigma = \iiint_D (f \nabla^2 g - g \nabla^2 f) dV. \quad (10)$$

This equation is **Green's second formula**.

**Sol)** Applying the formula in Q29 to pair

$$\textcircled{1} (f, g): \iint_S (f \nabla g) \cdot \hat{\mathbf{n}} d\sigma = \iiint_D [f \nabla^2 g + \nabla f \cdot \nabla g] dV$$

$$\textcircled{2} (g, f): \iint_S (g \nabla f) \cdot \hat{\mathbf{n}} d\sigma = \iiint_D [g \nabla^2 f + \nabla g \cdot \nabla f] dV$$

$$\begin{aligned} \text{Consider } \textcircled{1} - \textcircled{2}: \quad & \text{LHS} = \iint_S (f \nabla g) \cdot \hat{\mathbf{n}} d\sigma - \iint_S (g \nabla f) \cdot \hat{\mathbf{n}} d\sigma \\ &= \iiint_D [f \nabla^2 g + \nabla f \cdot \nabla g] dV - \iiint_D [g \nabla^2 f + \nabla g \cdot \nabla f] dV \\ &= \iiint_D [f \nabla^2 g - g \nabla^2 f] dV \quad (\text{since } \nabla f \cdot \nabla g = \frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} = \nabla g \cdot \nabla f) \\ &= \text{RHS} \end{aligned}$$