MATH203 Calculus

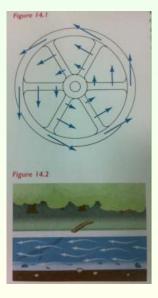
Dr. Bandar Al-Mohsin

School of Mathematics, KSU

Vector Fields

- If to each point K in a region there is assigned exactly one vector having initial point K, then the collection of all such vectors is a vector field.
- A vector field in which each vector represents velocity is a called a velocity field.
- A vector field in which each vector represents force is a called a force field, i.e. mechanics and electricity.
- Steady vector fields is a vector field in which every vector is independent of time,

Vector Fields



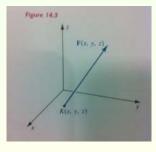
Vector Fields

Definition: Vector field in 3-dimensions

A vector field in three dimensions is a function F whose domain D is a subset of \mathbb{R}^3 and whose range is a subset of V_3 . If $(x,y,z)\in D$, then

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

where M, N and P are scalar functions.

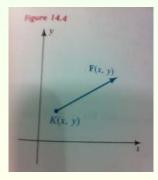


Vector Fields

Definition: Vector field in 2-dimensions

A vector field in two dimensions is a function F whose domain D is a subset of \mathbb{R}^2 and whose range is a subset of V_2 . If $(x,y) \in D$, then

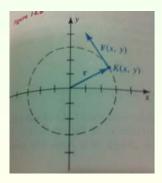
$$\mathbf{F}(x,y) = M(x,y)\mathbf{i} + N(x,y)\mathbf{j},$$



Vector Fields

Example: Describe the vector field \mathbf{F} if $\mathbf{F}(x,y) = -y\mathbf{i} + x\mathbf{j}$. **Notes:**

- 1- $\mathbf{F}(x,y)$ is tangent to the circle of radius r with center at origin.
- 2- $\|\mathbf{F}(x,y)\| = \sqrt{x^2 + y^2} = \|r\|.$
- 3- This implies that $\|\mathbf{F}(x,y)\|$ increases as the point P(x,y) moves away from the center.



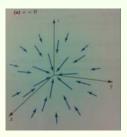
Vector Fields

Definition: Inverse Square Field

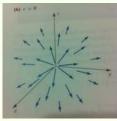
Let $\mathbf{r}=x\mathbf{i}+y\mathbf{j}+z\mathbf{k}$ be the position vector for (x,y,z) and let the vector $\mathbf{u}=\frac{1}{\|\mathbf{r}\|}\mathbf{r}$ has the same direction as \mathbf{r} . A vector field \mathbf{F} is an **inverse** square field if

$$\mathbf{F}(x, y, z) = \frac{c}{\|\mathbf{r}\|^2} \mathbf{u} = \frac{c}{\|\mathbf{r}\|^3} \mathbf{r},$$

where c is a scalar.



(a)
$$c < 0$$



(b)
$$c > 0$$

Vector Fields

Definition: Gradient of a function

If f is a function of three variables, the gradient of f(x,y,z) is the following vector field

$$\nabla f(x, y, z) = f_x(x, y, z)\mathbf{i} + f_y(x, y, z)\mathbf{j} + f_z(x, y, z)\mathbf{k}$$

Definition: Conservative

A vector field F is conservative, if

$$\mathbf{F}(x,y,z) = \nabla f(x,y,z) = f_x(x,y,z)\mathbf{i} + f_y(x,y,z)\mathbf{j} + f_z(x,y,z)\mathbf{k}$$

for some scalar function f.

Definition: Potential function

If A vector field $\mathbf F$ is conservative, then f is called a **Potential function** for $\mathbf F$ and f(x,y,z) is potential at the point (x,y,z).

Vector Fields

Theorem

Every inverse sqaure vector field is conservative.

Vector differential in 3-dimensions

$$\nabla = \frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}$$

Notes:

(1) ∇ operating on a scalar function f, produces then gradient of f, i.e.

$$\operatorname{grad}(f) = \nabla f = \frac{\partial f}{\partial x}\mathbf{i} + \frac{\partial f}{\partial y}\mathbf{j} + \frac{\partial f}{\partial z}\mathbf{k}$$

(2) ∇ operating on a vector field to define another vector field called the **curl** of **F**, denoted by

$$\operatorname{curl}(\mathbf{F}) = \nabla \times \mathbf{F}$$

Vector Fields

Definition: curl

Let $\mathbf{F}(x,y,z)=M(x,y,z)\mathbf{i}+N(x,y,z)\mathbf{j}+P(x,y,z)\mathbf{k}$, where M,N and P have partial derivatives in some region. Then,

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

Definition: divergence

Let $\mathbf{F}(x,y,z)=M(x,y,z)\mathbf{i}+N(x,y,z)\mathbf{j}+P(x,y,z)\mathbf{k}$, where M,N and P have partial derivatives in some region. Then,

$$\operatorname{div}(\mathbf{F}) = \nabla.\mathbf{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z}$$

Vector Fields

Test for conservative vector field in space

Let $\mathbf{F}(x,y,z) = M(x,y,z)\mathbf{i} + N(x,y,z)\mathbf{j} + P(x,y,z)\mathbf{k}$ is a vector field in space, where M,N and P have continuous first partial derivatives in an open region. Then, \mathbf{F} is conservative if and only if

$$\operatorname{curl}(\mathbf{F}) = 0$$

$$\frac{\partial P}{\partial y} = \frac{\partial N}{\partial z}, \frac{\partial P}{\partial x} = \frac{\partial M}{\partial z}, \frac{\partial N}{\partial x} = \frac{\partial M}{\partial y}.$$

Vector Fields

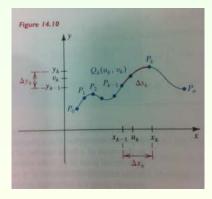
Examples

(1) If
$$\mathbf{F}(x,y,z) = xy^2z^4\mathbf{i} + (2x^2y+z)\mathbf{j} + y^3z^2\mathbf{k}$$
, Find $\nabla \times \mathbf{F}$ and $\nabla \cdot \mathbf{F}$

- (2) Find a potential function for a conservative vector field
- (a) $\mathbf{F}(x,y) = 2xy\mathbf{i} + (x^2 y)\mathbf{j}$,
- (b) $\mathbf{F}(x, y, z) = -x\mathbf{i} y\mathbf{j} z\mathbf{k}$
- (c) $\mathbf{F}(x, y, z) = 2xy\mathbf{i} + (x^2 + z^2)\mathbf{j} + 2zy\mathbf{k}$
- (3) Find conservative vector field that has given potential
- (a) $f(x, y, z) = x^2 3y^2 + 4z^2$
- (b) $f(x, y, z) = \sin(x^2 + y^2 + z^2)$
- (4) Find $\nabla \times \mathbf{F}$ and $\nabla \cdot \mathbf{F}$
- (a) $\mathbf{F}(x, y, z) = x^2 z \mathbf{i} + y^2 x \mathbf{j} + (y + 2z) \mathbf{k}$,
- (b) $\mathbf{F}(x, y, z) = 3xyz^2\mathbf{i} y^2\sin z\mathbf{j} xe^{2z}\mathbf{k}$

Line Integrals

We shall study the new type of integral called a **Line integral** defined by $\int_c f(x,y)ds$. Recall that a plane curve C is smooth if it has parametrisation $x=g(t),\ y=h(t);\ a\leqslant t\leqslant b$



Line Integrals

Let $\Delta x_k = x_k - x_{k-1}$, $\Delta y_k = y_k - y_{k-1}$ and $\Delta s_k = \text{length of } \widehat{P_{k-1}P_k}$.

Definition: Line Integrals in Two Dimensions

$$\int_{C} f(x,y)ds = \lim_{\|P\| \to 0} \sum_{k} f(x_{k}, y_{k}) \Delta s_{k}$$

$$\int_{C} f(x,y)dx = \lim_{\|P\| \to 0} \sum_{k} f(x_{k}, y_{k}) \Delta x_{k}$$

$$\int_{C} f(x,y)dy = \lim_{\|P\| \to 0} \sum_{k} f(x_{k}, y_{k}) \Delta y_{k}$$

where
$$ds = \sqrt{(dx)^2 + (dy)^2} = \sqrt{[g'(t)]^2 + [h'(t)]^2} dt$$
, $dx = g'(t)dt$ and $dy = h'(t)dt$

Line Integrals

Evaluation theorem for Line integral

If a smooth curve C is given by $x=g(t),\ y=h(t);\ a\leqslant t\leqslant b$ and f(x,y) is continuous on region D containing C, then

(i)
$$\int_C f(x,y)ds = \int_a^b f(g(t),h(t))\sqrt{[g'(t)]^2 + [h'(t)]^2}dt$$

(ii)
$$\int_C f(x,y)dx = \int_a^b f(g(t),h(t))g'(t)dt$$

(iii)
$$\int_C f(x,y)dy = \int_a^b f(g(t),h(t))h'(t)dt$$

Line Integrals

Mass of a wire

$$m = \int_C \delta(x, y) ds$$

Examples

- (1) Evaluate $\int_C xy^2 ds$ if C has parametrisation $x = \cos t, y = \sin t; 0 \le t \le \pi/2.$
- (2) Evaluate $\int_C xy^2 dx$ and $\int_C xy^2 dy$ if C has parametrisation $y=x^2$ from (0,0) to (2,4).
- (3) Evaluate $\int_C (x^2-y+3z)ds$ if C has parametrisation x=t,y=2t and z=t from $0\leqslant t\leqslant 1$.
- (4) A thin wire is bent into the shape of a semicircle of radius a with descity $\delta=ky$. Find the mass of the wire.

Line Integrals

Examples

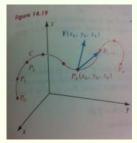
- (1) Evaluate $\int_C xydx + x^2dy$ if
- (a) C consist of line segment from (2,1) to (4,1) and (4,1) to (4,5).
- (b) C is the line segment from (2,1) to (4,5).
- (c) C has parametrisation $x = 3t 1, y = 3t^2 2t; 1 \le t \le 5/3$.

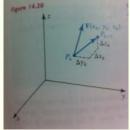
Line Integrals

Definition: Work done

$$\begin{split} W &= \lim_{\|P\| \to 0} \sum_k \Delta W \\ &= \int_C M(x,y,z) dx &+ N(x,y,z) dy + P(x,y,z) dz \end{split}$$

This is the line integral represents the work done by the force ${\bf F}$ along to the curve C.





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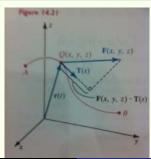
Line Integrals

Definition

Let C be a smooth space curve, Let ${\bf T}$ be a unit tangential vector to C at (x,y,z), and let ${\bf F}$ be force acting at (x,y,z). The work done by ${\bf F}$ along ${\bf C}$ is

$$W = \int_C \mathbf{F} \cdot \mathbf{T} ds = \int_C \mathbf{F} \cdot d\mathbf{r}$$

where $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$.



Line Integrals

Examples

(1) If an inverse force field ${f F}$ is given by

$$\mathbf{F}(x, y, z) = \frac{k}{\|r\|^3} \mathbf{r},$$

where k is a constant, find the work done by ${\bf F}$ along x-axis from A(1,0,0) to B(2,0,0).

- (2) Let C be the part of the parapola $y=x^2$ between (0,0) and (3,9). If $\mathbf{F}(x,y)=-y\mathbf{i}+x\mathbf{j}$ is a force field acting at (x,y), find the work done by \mathbf{F} along C from
- (a) (0,0) to (3,9)
- (b) (3,9) to (0,0).

Line Integrals

Examples

- (3) The force at a point (x,y) in a coordinate plane is given by $\mathbf{F}(x,y)=(x^2+y^2)\mathbf{i}+xy\mathbf{j}$. Find the work done by \mathbf{F} along the graph of $y=x^3$ from (0,0) to B(2,8).
- (4) The force at a point (x, y, z) in three dimensions is given by $\mathbf{F}(x, y, z) = y\mathbf{i} + z\mathbf{j} + x\mathbf{k}$. Find the work done by \mathbf{F} along the twisted cubic x = t, $y = t^2$ $z = t^3$ from (0, 0, 0) to B(2, 4, 8).
- (5) Evaluate $\int_C xyzds$ if C is the line segment from (0,0,0) to (1,2,3).