

Oriented Surfaces and Flux Integrals

Let Σ be a surface that has a tangent plane at each of its nonboundary points. At such a point on the surface two unit normal vectors exist, and they have opposite directions.

If it is possible to select one normal at each nonboundary point in such a way that the chosen normal varies continuously on the whole of Σ , then the surface Σ is said to be orientable, or two-sided, and the selection of the normal gives an orientation to Σ and thus makes Σ an oriented surface. In such case, there are two possible orientations. Some surfaces are not orientable. For example, the Möbus band; it is one-sided.

Induced Orientation

If Σ is an oriented surface bounded by a curve C , then the orientation of Σ induces an orientation for C , based on the Right-Hand-Rule.

Flux Integrals

Let \vec{F} be a vector field and \hat{n} be the unit normal to the oriented surface Σ , the flux integral over Σ is

$$\iint_{\Sigma} \vec{F} \cdot \hat{n} \, dS.$$

This integral gives the net flux through Σ . The field strength (i.e. $|\vec{F}|$) can be measured as the amount of *flux per unit area* perpendicular to the local direction of \vec{F} .

When Σ is the graph of a function f with continuous partials on a region R in the xy plane that is composed of vertically or horizontally simple regions, and its orientation is chosen to be directed upward (i.e. the \vec{k} component of the unit normal is positive), then

$$\iint_{\Sigma} \vec{F} \cdot \hat{n} dS = \iint_R [-F_1 f_x - F_2 f_y + F_3] dA$$

for $\vec{F} = F_1 \vec{i} + F_2 \vec{j} + F_3 \vec{k}$.

Note Another way to remember this is

$$\iint_{\Sigma} \vec{F} \cdot \hat{n} dS = \iint_R \vec{F} \cdot \vec{N} dA$$

where $\vec{N} = -f_x \vec{i} - f_y \vec{j} + \vec{k}$ is the upward normal to Σ with the z component equal to 1.

Example Suppose Σ is the part of the paraboloid $z = 1 - x^2 - y^2$ that lies above the xy plane and is oriented by the unit normal directed upward. Assume that the velocity of a fluid is $\vec{v} = x\vec{i} + y\vec{j} + 2z\vec{k}$. Determine the flow rate (volume/time) through Σ .

2π

Flux integrals can be defined for a surface Σ composed of several oriented surfaces $\Sigma_1, \Sigma_2, \dots, \Sigma_n$, as

$$\iint_{\Sigma} \vec{F} \cdot \hat{n} dS = \iint_{\Sigma_1} \vec{F} \cdot \hat{n} dS + \dots + \iint_{\Sigma_n} \vec{F} \cdot \hat{n} dS$$

Example Let Σ be the unit sphere $x^2 + y^2 + z^2 = 1$, oriented with the unit normal directed outward, and let $F(x, y, z) = z\vec{k}$. Find

$$\iint_{\Sigma} \vec{F} \cdot \hat{n} dS.$$

$4\pi/3$

The Divergence Theorem

Definition A solid region D is called a simple solid region if D is the solid region between the graphs of two functions $f(x, y)$ and $g(x, y)$ on a simple region R in the xy plane and if D has the corresponding properties with respect to the xz plane and the yz plane.

Theorem Let D be a simple solid region whose boundary surface Σ is oriented by the normal \hat{n} directed outward from D , and let \vec{F} be a vector field whose component functions have continuous partial derivatives on D . Then

$$\iint_{\Sigma} \vec{F} \cdot \hat{n} dS = \iiint_D \vec{\nabla} \cdot \vec{F} dV.$$

pf: Let $\vec{F} = F_1\vec{i} + F_2\vec{j} + F_3\vec{k}$, then

$$\iint_{\Sigma} F_1\vec{i} \cdot \hat{n} dS = \iiint_D \frac{\partial F_1}{\partial x} dV$$

$$\iint_{\Sigma} F_2\vec{j} \cdot \hat{n} dS = \iiint_D \frac{\partial F_2}{\partial y} dV$$

$$\iint_{\Sigma} F_3\vec{k} \cdot \hat{n} dS = \iiint_D \frac{\partial F_3}{\partial z} dV$$

Note The interpretation of $\iint_{\Sigma} \vec{F} \cdot \hat{n} dS$ is “net outward flux through the boundary of D ”.

Example Let D be the region bounded by the xy plane and the hemisphere $x^2 + y^2 + z^2 = 4$ with $z \geq 0$, and let $\vec{F}(x, y, z) = 3x^4\vec{i} + 4xy^3\vec{j} + 4xz^3\vec{k}$.

Evaluate $\iint_{\Sigma} \vec{F} \cdot \hat{n} dS$, where Σ is the boundary of D .

0

Note If the domain of integration R is symmetry with respect to certain thing and the integrand is anti-symmetric w.r.t. the same thing, then the integral is 0.

For example, if $f(-x, y, z) = -f(x, y, z)$, the function f is anti-symmetric w.r.t. the yz -plane.

The theorem can be applied to a ‘not so simple’ solid region by considering the division of the region into a number of simple solid regions.

Example Let $\vec{F} = \frac{q}{r^2} \hat{r}$.

Show that for any surface Σ enclosing the origin, $\iint_{\Sigma} \vec{F} \cdot \hat{n} dS = 4\pi q$.

Stokes' Theorem

Theorem Let Σ be an oriented surface with normal \hat{n} (unit vector) and finite surface area. Assume that Σ is bounded by a closed, piecewise smooth curve C whose orientation is induced by Σ . Let \vec{F} be a continuous vector field defined on Σ , and assume that the component functions of \vec{F} have continuous partial derivatives at each nonboundary point of Σ . Then

$$\int_C \vec{F} \cdot d\vec{r} = \iint_{\Sigma} (\vec{\nabla} \times \vec{F}) \cdot \hat{n} dS$$

Example Let C be the intersection of the paraboloid $z = x^2 + y^2$ and the plane $z = y$, and give C a counterclockwise direction as viewed from the positive z axis. Evaluate

$$\int_C 2xy dx + x^2 dy + z^2 dz.$$

What about

$$\int_C (2xy - y) dx + x^2 dy + z^2 dz \quad ?$$

0; $\pi/4$

Example Verify Stokes' Theorem for $\vec{F} = 3y\vec{i} - xz\vec{j} + yz^2\vec{k}$ where Σ is the surface of the paraboloid $2z = x^2 + y^2$ bounded by $z = 2$, and C is its boundary.

$$\vec{\nabla} \times \vec{F} = (z^2 + x)\vec{i} - (z + 3)\vec{k}$$

$$-20\pi$$

— Problem Set 12 —

Proof of Stokes' theorem

$$(\vec{\nabla} \times \vec{F}) \cdot \vec{N} = (\partial_y F_3 - \partial_z F_2)(-f_x) + (\partial_z F_1 - \partial_x F_3)(-f_y) + (\partial_x F_2 - \partial_y F_1)$$

$$= (\partial_x F_2 + f_x \partial_z F_2 + f_y \partial_x F_3) - (\partial_y F_1 + f_y \partial_z F_1 + f_x \partial_y F_3)$$

$$= \partial_x (F_2(x, y, f(x, y)) + f_y F_3(x, y, f(x, y))) - \partial_y (F_1(x, y, f(x, y)) + f_x F_3(x, y, f(x, y)))$$

Now apply Green's theorem on the xy -plane as following.

$$\iint_R \left(\frac{\partial}{\partial x} (F_2 + f_y F_3) - \frac{\partial}{\partial y} (F_1 + f_x F_3) \right) dA$$

$$= \oint_{\partial R} (F_1 + f_x F_3) dx + (F_2 + f_y F_3) dy$$

$$\vec{r}(t) = (x(t), y(t), z(t)) \text{ where } z(t) = f(x(t), y(t))$$

$$\text{So that } \vec{r}'(t) = (x'(t), y'(t), f_x x'(t) + f_y y'(t))$$

$$\text{and } \vec{F} \cdot \vec{r}'(t) = F_1 x' + F_2 y' + (F_3 f_x x' + F_3 f_y y')$$

$$= \oint_{\partial \Sigma} F_1 dx + F_2 dy + F_3 dz.$$

Therefore,

$$\iint_{\Sigma} (\vec{\nabla} \times \vec{F}) \cdot \hat{n} dS = \iint_R (\vec{\nabla} \times \vec{F}) \cdot \vec{N} dA = \oint_{\partial \Sigma} \vec{F} \cdot d\vec{r}.$$