

Chapter IX

Surface integrals

| | |
|---|-----------|
| 1. PARAMETERIZATION, TANGENT PLANE AND NORMAL VECTOR | 2 |
| 1.1 PARAMETERIZED SURFACE | 2 |
| 1.2 NORMAL VECTOR | 4 |
| 2. AREA OF A PARAMETERIZED SURFACE..... | 6 |
| 2.1 PARAMETERIZED SURFACE | 6 |
| 2.2 SURFACE, CARTESIAN COORDINATES | 7 |
| 2.3 AREA OF A REVOLUTION SURFACE | 10 |
| 3. SURFACE INTEGRAL | 10 |
| 4. FLUX OF A VECTOR FIELD THROUGH A SURFACE..... | 11 |
| 4.1 DEFINITION | 11 |
| 5. DIVERGENCE THEOREM, OSTROGRADSKI THEOREM OR GREEN'S THEOREM IN SPACE..... | 14 |
| 5.1 GENERAL CASE..... | 14 |
| 5.2 GENERAL STATEMENT | 17 |
| 6. STOKES THEOREM..... | 18 |
| 7. MASS, CENTER OF INERTIA, MOMENT OF INERTIA | 22 |
| 7.1 MASS OF A TWISTED PLATE | 22 |
| 7.1.1 <i>Example</i> | 22 |
| 7.2 CENTRE OF INERTIA OF A TWISTED PLATE | 23 |
| 7.2.1 <i>Example</i> | 23 |
| 7.2.2 <i>Example</i> | 23 |
| 7.3 MOMENT OF INERTIA OF A TWISTED PLATE: | 24 |
| 7.3.1 <i>Example</i> | 25 |

Part 1

1. Parameterization, tangent plane and normal vector

1.1 Parameterized surface

Let's first recall that a parameterized curve is an application from \mathbb{R} into \mathbb{R}^2 or \mathbb{R}^3 ;

$$C(t) = (x(t), y(t)) \quad \text{or} \quad C(t) = (x(t), y(t), z(t)), \quad t \in [a, b]$$

$$C(t) = (t, \cos(t^2), 3t + 2); \quad 0 \leq t \leq 2\pi$$

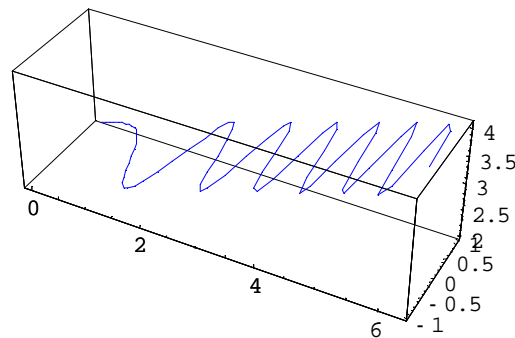


Figure 1

A parameterized surface is an application from \mathbb{R}^2 into \mathbb{R}^3

$$X(t, u) = (x(t, u), y(t, u), z(t, u)) \quad (t, u) \in A \subseteq \mathbb{R}^2$$

$$X(t, v) = (t + v, \cos(t^2) + 2v, v^3 + 1); \quad 0 \leq t \leq \pi; \quad 0 \leq v \leq 1$$

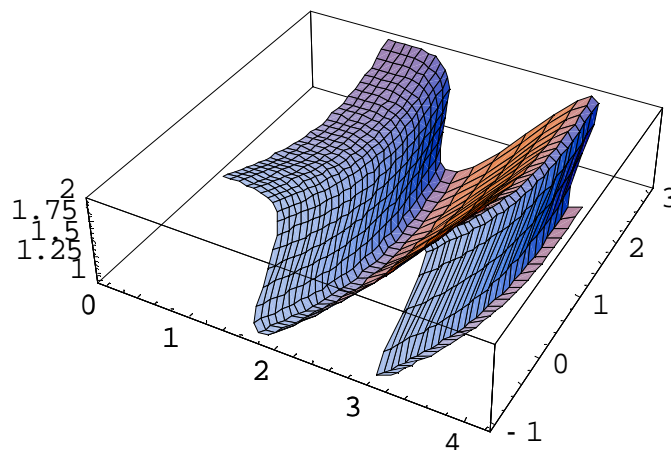


Figure 2

EXAMPLE

The equation of the sphere centered at the origin having a radius a ($a > 0$) is in spherical coordinates:

$$X(\theta, \varphi) = (a \sin \varphi \cos \theta, a \sin \varphi \sin \theta, a \cos \varphi); 0 \leq \varphi \leq \pi; 0 \leq \theta \leq 2\pi$$

TANGENT PLANE

Let's consider a surface S , defined by:

$$X(t, u) = (x(t, u), y(t, u), z(t, u)) \quad (t, u) \in A \subseteq \mathbb{R}^2.$$

For every fixed value of u , the curve:

$$C_1(t) = X(t, u)$$

is a curve from the surface S .

Similarly, for every fixed t , the curve:

$$C_2(u) = X(t, u)$$

is also a curve from the surface S . The vector

$$C_1'(t) = \frac{\partial X}{\partial t}(t, u)$$

is the direction vector of the tangent to the curve $C_1(t)$, therefore it's the direction vector of the tangent to the surface S at point $X(t, u)$.

Similarly, the vector

$$C_2'(u) = \frac{\partial X}{\partial u}(t, u)$$

is the direction vector of the tangent to the curve $C_2(t)$, therefore it's the direction vector of the tangent to the surface S at point $X(t, u)$. So we can propose the following:

Definition

For every surface S defined as above, the plane passing through point $X(t, u)$ and parallel to the 2 vectors $\frac{\partial X}{\partial t}(t, u)$ and $\frac{\partial X}{\partial u}(t, u)$ (whenever they exist) is by definition the plane tangent to the surface S at point (t, u)

1.2 Normal vector

The vector that is normal to the surface S at point $X(t, u)$ is by definition the normal vector to the tangent plane at this point.

$$N = \frac{\partial X}{\partial t}(t, u) \wedge \frac{\partial X}{\partial u}(t, u)$$

The unit normal vector is then:

$$n = \frac{\frac{\partial X}{\partial t}(t, u) \wedge \frac{\partial X}{\partial u}(t, u)}{\left\| \frac{\partial X}{\partial t}(t, u) \wedge \frac{\partial X}{\partial u}(t, u) \right\|}$$

EXAMPLE

Let's consider the following sphere:

$$X(\theta, \varphi) = (a \sin \varphi \cos \theta, a \sin \varphi \sin \theta, a \cos \varphi); 0 \leq \varphi \leq \pi; 0 \leq \theta \leq 2\pi$$

Then we have:

$$\left. \begin{array}{l} \frac{\partial X}{\partial \varphi}(\varphi, \theta) = (a \cos \varphi \cos \theta, a \cos \varphi \sin \theta, -a \sin \varphi) \\ \frac{\partial X}{\partial \theta}(\varphi, \theta) = (-a \sin \varphi \sin \theta, a \sin \varphi \cos \theta, 0) \end{array} \right\} \Rightarrow \frac{\partial X}{\partial \varphi} \wedge \frac{\partial X}{\partial \theta} = a \sin \varphi X(\varphi, \theta)$$

$$\left\| \frac{\partial X}{\partial \varphi} \wedge \frac{\partial X}{\partial \theta} \right\| = a \sin \varphi \|X(\varphi, \theta)\| = a^2 \sin \varphi \Rightarrow n = \frac{1}{a} X(\varphi, \theta)$$

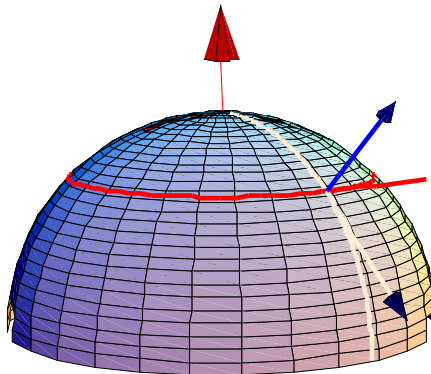


Figure 3

REMARK 1

Let's find the gradient to this sphere using the gradient. The sphere's function is given by:

$$f(x, y, z) = x^2 + y^2 + z^2 - a^2 = 0$$

$$\text{grad}f = 2(x, y, z) \Rightarrow n = \frac{2(x, y, z)}{2\sqrt{x^2 + y^2 + z^2}} = \frac{2(x, y, z)}{2a} = \frac{1}{a}(x, y, z)$$

But $X(\varphi, \theta)$ and (x, y, z) are nothing but the radius vector OM.

REMARK 2

$\frac{\partial X}{\partial \theta} \wedge \frac{\partial X}{\partial \varphi}$ is also a vector normal to the surface, but with a direction

opposite to the first one. We shall choose for n the vector directed toward the exterior. If S is not a closed surface then n is directed with respect to the "bonhomme d'Ampère".

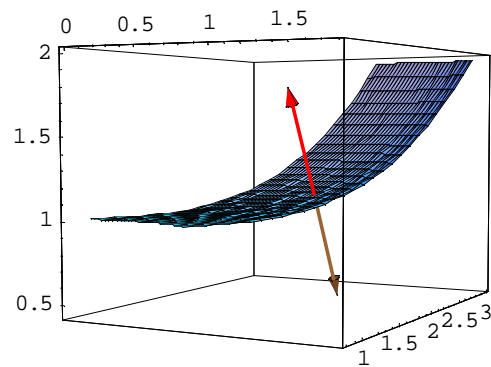


Figure 4

2. Area of a parameterized surface

2.1 Parameterized surface

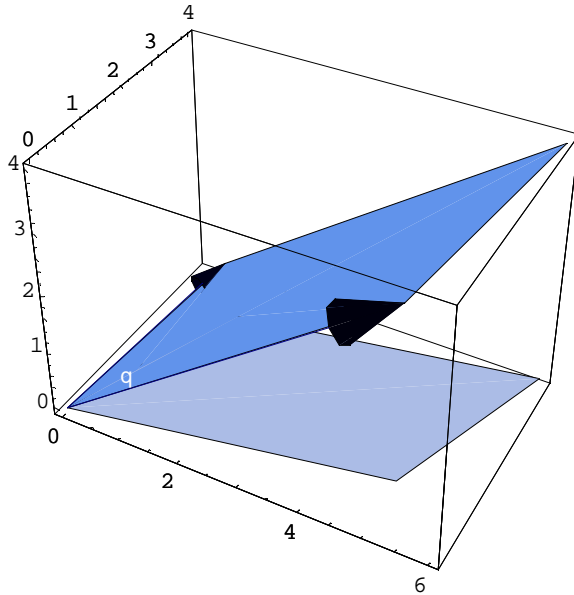


Figure 5

Let's consider two non collinear and non null vectors A and B . These two vectors create a parallelogram which surface equals:

$$s = \|A\| \|B\| \sin \theta \quad \theta \text{ being the angle between the 2 vectors.}$$

$$\text{But } \|A \wedge B\| = \|A\| \|B\| \sin \theta$$

Let's consider the parameterized surface:

$$X(t, u) = (x(t, u), y(t, u), z(t, u)) \quad (t, u) \in A \subseteq \mathbb{R}^2.$$

If A and B are the tangents $\frac{\partial X}{\partial t}$ and $\frac{\partial X}{\partial u}$ to this surface at point (t, u) , then:

$$\left\| \frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u} \right\|$$

is equal to the area of the parallelogram created by $\frac{\partial X}{\partial t}$ and $\frac{\partial X}{\partial u}$;

This parallelogram is part of the tangent plane.

Let's add the following condition:

$$(t_1, u_1) \neq (t_2, u_2) \Rightarrow X(t_1, u_1) \neq X(t_2, u_2)$$

in other terms, the surface is injective or "surface with two faces".

So, if the components $x(t, u)$, $y(t, u)$, $z(t, u)$, $(t, u) \in A$ are of class C^1 , we define the area of the surface S to be:

$$\text{Area}(S) = \iint_S d\sigma = \iint_A \left\| \frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u} \right\| dtdu$$

Symbolically we can write:

$$d\sigma = \left\| \frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u} \right\| dtdu$$

EXAMPLE

In the space (θ, φ, ρ) the sphere is reduced to the plane $\rho = a$ that is a 2 sided surface.

Let's evaluate the area of the sphere. We know that:

$$\left\| \frac{\partial X}{\partial \varphi} \wedge \frac{\partial X}{\partial \theta} \right\| = a^2 \sin \varphi \Rightarrow S = \iint_S d\sigma = \iint_R a^2 \sin \varphi d\varphi d\theta = a^2 \int_0^{2\pi} d\theta \int_0^{\pi} \sin \varphi d\varphi = 4\pi a^2$$

$$R = \{0 \leq \varphi \leq \pi; 0 \leq \theta \leq 2\pi\}$$

2.2 Surface, Cartesian coordinates

Let the surface given in Cartesian coordinates by $z = f(x, y)$. A parameterized representation of this surface is given by:

$$X(x, y) = (x, y, f(x, y))$$

so

$$\frac{\partial X}{\partial x} = (1, 0, f'_x) \text{ et } \frac{\partial X}{\partial y} = (0, 1, f'_y) \Rightarrow \frac{\partial X}{\partial x} \wedge \frac{\partial X}{\partial y} = (-f'_x, -f'_y, 1)$$

$$\Rightarrow \left\| \frac{\partial X}{\partial x} \wedge \frac{\partial X}{\partial y} \right\| = \sqrt{1 + f_x'^2 + f_y'^2}$$

$$\iint_S d\sigma = \iint_A \sqrt{1 + \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2} dx dy$$

EXAMPLE 1

Evaluate the area of the portion of the paraboloid defined by:

$$z = x^2 + y^2, \quad 0 \leq z \leq 2$$

Using the precedent formula, we get:

$$S = \iint_D \sqrt{1+4x^2+4y^2} \, dx dy \quad \text{with } D = \{(x, y) / x^2 + y^2 \leq 2\}$$

Using polar coordinates, we get:

$$S = \int_0^{2\pi} d\theta \int_0^{\sqrt{2}} r\sqrt{1+4r^2} \, dr = \frac{13}{3}\pi$$

EXAMPLE 2

Evaluate the area of a sphere having the following equation:

$$x^2 + y^2 + z^2 = a^2$$

In the (x, y, z) space, the sphere is not a two sided surface. It has four, 2 faces for $z = +\sqrt{a^2 - x^2 - y^2}$ and 2 faces for $z = -\sqrt{a^2 - x^2 - y^2}$.

We shall compute the area of the hemisphere $z = \sqrt{a^2 - x^2 - y^2}$ and multiply the result by 2.

$$z'_x = \frac{-x}{\sqrt{a^2 - x^2 - y^2}}; \quad z'_y = \frac{-y}{\sqrt{a^2 - x^2 - y^2}};$$

$$\sqrt{1 + z'^2_x + z'^2_y} = \frac{a}{\sqrt{a^2 - x^2 - y^2}}$$

$$\begin{aligned} S_1 &= \iint_S d\sigma = \iint_R \sqrt{1 + z'^2_x + z'^2_y} \, dx dy = \iint_R \frac{a}{\sqrt{a^2 - x^2 - y^2}} \, dx dy \\ &= \int_0^{2\pi} d\theta \int_0^a \frac{ar}{\sqrt{a^2 - r^2}} \, dr = 2\pi a^2 \end{aligned}$$

$$S = 2S_1 = 4\pi a^2$$

IMPORTANT REMARK

Let S be a two sided surface and D_{xy} its projection on the plane xOy . Let's suppose that the equation of S is given by:

$$z = f(x, y)$$

where f is a continuous and bijective function. Let n be the normal to the surface at a given point:

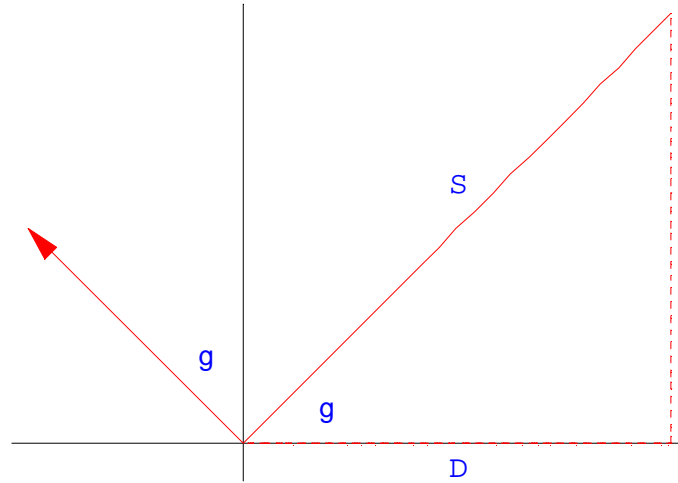


Figure 6

$$\cos \gamma = \left| \frac{D}{S} \right| \Rightarrow S = \left| \frac{D}{\cos \gamma} \right|$$

$$P = (x, y, f(x, y))$$

Let's consider at this point an elementary surface ΔS . We have:

$$\Delta S = \frac{1}{|\cos \gamma|} \Delta D = \frac{1}{|\cos \gamma|} dx dy$$

with $(\cos \alpha, \cos \beta, \cos \gamma)$ coefficients of the normal vector n :

$$n = (\cos \alpha, \cos \beta, \cos \gamma) \Rightarrow n \cdot k = (\cos \alpha, \cos \beta, \cos \gamma) \cdot (0, 0, 1) = \cos \gamma$$

γ being the angle between the normal vector and the z axis, we can write:

$$\frac{1}{|\cos \gamma|} = \frac{1}{|n \cdot K|} = \frac{1}{\left| \frac{(-f'_x, -f'_y, 1)}{\sqrt{1+f_x'^2+f_y'^2}} \cdot (0, 0, 1) \right|} = \sqrt{1+f_x'^2+f_y'^2}$$

So we can conclude:

$$S = \iint_{D_{xy}} \frac{1}{|\cos \gamma|} dx dy = \iint_{D_{xy}} \sqrt{1+f_x'^2+f_y'^2} dx dy$$

Thus, if we project the domain over the planes yOz or xOz , we can easily prove that:

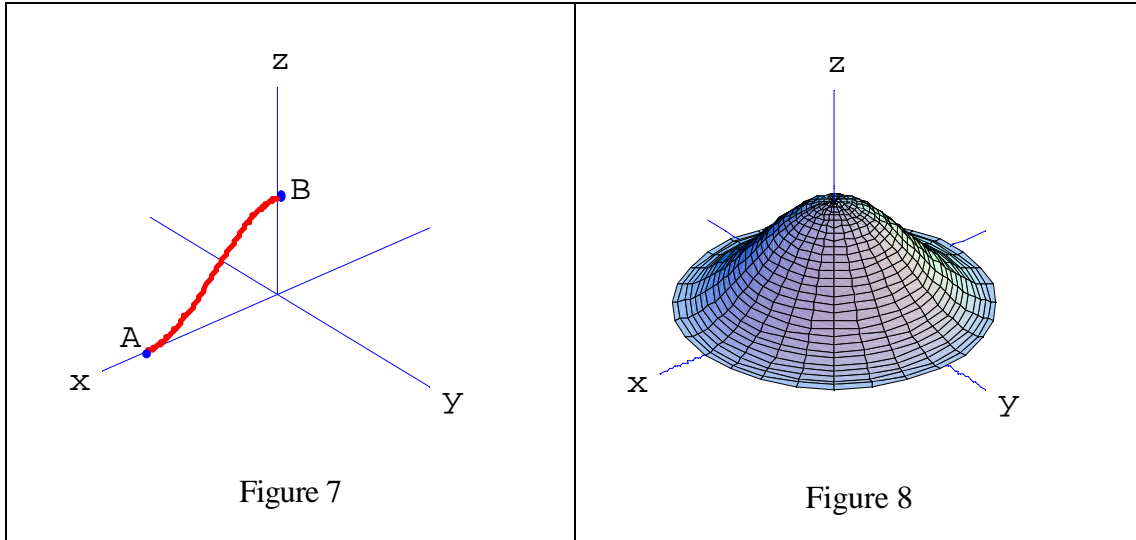
$$S = \iint_{D_{yz}} \frac{1}{|\cos \alpha|} dy dz = \iint_{D_{yz}} \sqrt{1+x_y'^2+x_z'^2} dy dz$$

$$S = \iint_{D_{xz}} \frac{1}{|\cos \beta|} dx dz = \iint_{D_{xz}} \sqrt{1 + y_x'^2 + y_z'^2} dx dz$$

2.3 Area of a revolution surface

Let a plane curve $z = z(x)$, going from point $A = (x_0, z_0)$ to point $B = (x_1, z_1)$.

When this curve turns around the z axis, it creates the surface S .



Every point of this curve travels over a circle which perimeter is $p(x) = 2\pi x$.

The area of this surface is given by:

$$S = \int_A^B 2\pi x ds$$

ds being the elementary length of the curve $z(x)$. So

$$ds = \sqrt{1 + z_x'^2} dx$$

Finally

$$S = \int_{x_0}^{x_1} 2\pi x \sqrt{1 + z_x'^2} dx$$

3. Surface integral

Let S be a parameterized surface given by $X(t, u)$, $(t, u) \in A$. Let f be a function defined on S . We define the surface integral of f over S to be:

$$\iint_S f d\sigma = \iint_A f(X(t, u)) \left\| \frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u} \right\| dt du$$

When $f=1$, the surface integral is the area of the surface S .

EXAMPLE

Let S be the surface defined by $z = x^2 + y$ with $\{0 \leq x \leq 1, -1 \leq y \leq 1\}$.

Evaluate the surface integral of the function $f(x, y, z) = x$.

$$\begin{aligned} \iint_S x d\sigma &= \iint_D x \sqrt{1 + z'_x{}^2 + z'_y{}^2} dx dy = \int_0^1 x \sqrt{2 + 4x^2} dx \int_{-1}^1 dy = \\ &= \left. \frac{1}{3} \sqrt{2} (1 + 3x^2)^{3/2} \right|_0^1 = -\frac{\sqrt{2}}{3} + \sqrt{6} \end{aligned}$$

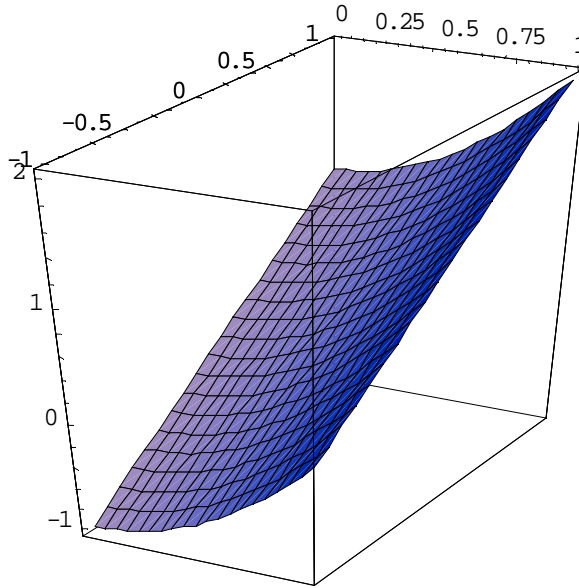


Figure 9

4. Flux of a vector field through a surface.

4.1 Definition

Let S be a surface, represented parametrically by $X(t, u)$. Let's suppose that S is contained in an open set U of \mathbb{R}^3 . Let F be a vector field of \mathbb{R}^3 defined in U .

Let n be a normal vector to the surface, directed toward the exterior. The scalar product $F \cdot n$ is the normal component of the field F .

We shall call flux of the field F through the surface S , the quantity

$$\text{flux} = \Phi = \iint_S F \cdot n d\sigma$$

This flux is therefore equal to:

$$\Phi = \iint_S F \cdot n d\sigma = \iint_A F(X(t, u)) \cdot n \left\| \frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u} \right\| dt du$$

with $(t, u) \in A$

but

$$n = \frac{\frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u}}{\left\| \frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u} \right\|}$$

so

$$\Phi = \iint_S F \cdot n \, ds = \iint_U F(X(t, u)) \cdot \frac{\partial X}{\partial u} \wedge \frac{\partial X}{\partial t} \, dt du$$

$$\Phi = \iint_S F \cdot n \, ds = \iint_U F \cdot N \, dt du$$

It's $\frac{\partial X}{\partial t} \wedge \frac{\partial X}{\partial u}$ or $\frac{\partial X}{\partial u} \wedge \frac{\partial X}{\partial t}$ depending on the orientation of the normal vector.

REMARK

It's not always possible to direct the surface in such a way to obtain an interior and an exterior. In this course we shall be limited to cases where geometrically orientation is possible.

EXAMPLE 1

Evaluate the flux of the field of vectors: $F(x, y, z) = (x, y, 0)$

Through the hemisphere $z = \sqrt{a^2 - x^2 - y^2}$

$$\Phi = \iint_S F \cdot n \, d\sigma = \iint_D F \cdot N \, d\theta d\varphi = \int_0^{2\pi} d\theta \int_0^{\pi/2} a^3 \sin^3 \varphi \, d\varphi = 2\pi a^3 \int_0^{\pi/2} \sin \varphi (1 - \cos^2 \varphi) \, d\varphi = \frac{4}{3} \pi a^3$$

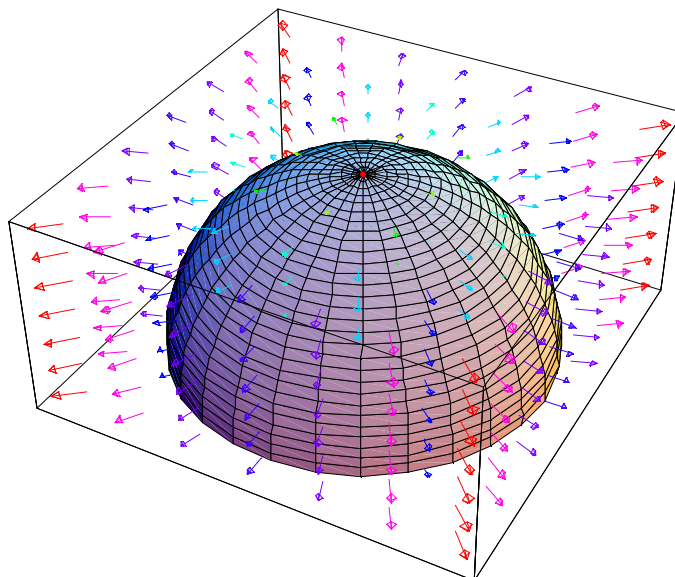


Figure 10

EXAMPLE 2

Evaluate the flux of the field of vectors: $F(x, y, z) = (y, -x, z^2)$ through the paraboloid $z = x^2 + y^2$; $0 \leq z \leq 1$

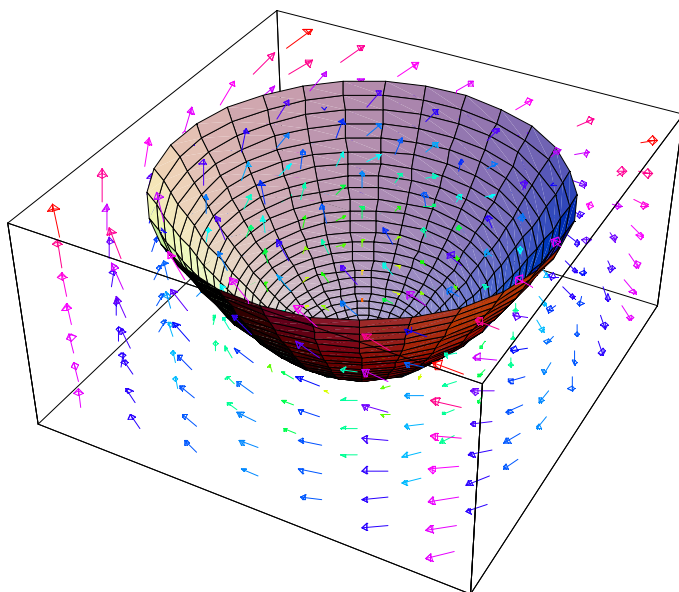


Figure 11

Let's parameterize this paraboloid:

$$X(x, y) = (x, y, x^2 + y^2); \quad (x, y) \in D = \{(x, y) / x^2 + y^2 \leq 1\}$$

$$\frac{\partial X}{\partial x} = (1, 0, 2x); \quad \frac{\partial X}{\partial y} = (0, 1, 2y); \Rightarrow \frac{\partial X}{\partial x} \wedge \frac{\partial X}{\partial y} = (-2x, -2y, 1) = (-f'_x, -f'_y, 1)$$

This vector is directed toward the interior of the paraboloid, we shall take as normal vector:

$$\frac{\partial X}{\partial y} \wedge \frac{\partial X}{\partial x} = (2x, 2y, -1)$$

So the flux equals:

$$\begin{aligned} \Phi &= \iint_S F \cdot n d\sigma = \iint_D F \cdot N dx dy = - \iint_D (x^2 + y^2)^2 dx dy \\ &= - \int_0^{2\pi} d\theta \int_0^1 r^5 dr = -\frac{\pi}{3} \end{aligned}$$

Part 2

LEMMA 1

We shall call divergence of a vector field $F(f_1, f_2, f_3)$ the scalar:

$$\operatorname{div} F = \frac{\partial f_1}{\partial x} + \frac{\partial f_2}{\partial y} + \frac{\partial f_3}{\partial z}$$

LEMMA 2

We shall call rotational of a vector field $U(P, Q, R)$ the scalar:

$$\operatorname{rot} U = \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z}, \frac{\partial P}{\partial z} - \frac{\partial R}{\partial x}, \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right)$$

5. Divergence theorem, Ostrogradski theorem or Green's theorem in space

5.1 General case

Let U be an open set whose boundary consists of a finite number of surfaces. Let F be a vector field on an open set containing U and S .

Let n be the unit outward normal vector to S . Then the flux of the field F through the surface S is given by:

$$\Phi = \iint_S F \cdot n d\sigma = \iiint_U \operatorname{div} F dV$$

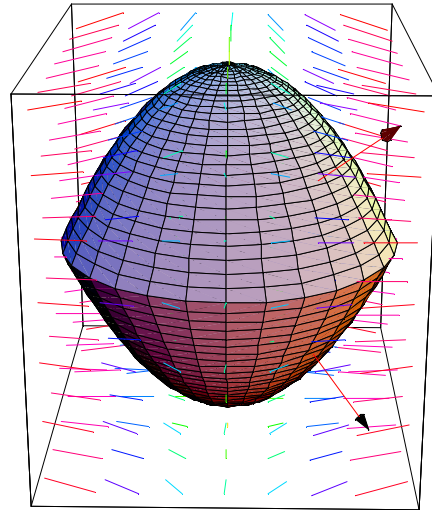


Figure 12

PROOF

Let S be a closed surface such that every parallel line to one of the main axis cuts S in two points at the maximum. Let's consider the vector field:

$$F = (f_1, f_2, f_3)$$

Let's consider that the lower and the upper parts equations are:

$z_1 = g_1(x, y)$; $z_2 = g_2(x, y)$ and D , the projection of the surface on the plane xOy .

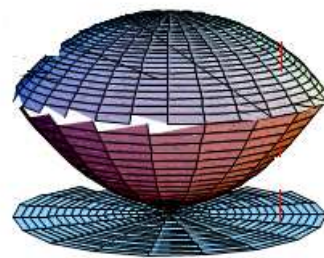


Figure 13

Thus we have:

$$\begin{aligned} \iiint_U \frac{\partial f_3}{\partial z} dx dy dz &= \iint_D dx dy \int_{z_1}^{z_2} \frac{\partial f_3}{\partial z} dz \\ &= \iint_D [f_3(x, y, g_2(x, y)) - f_3(x, y, g_1(x, y))] dx dy \end{aligned}$$

For the upper part S_2 the normal n_2 to S_2 makes a sharp angle γ_2 with k .

$$dxdy = \cos \gamma_2 ds_2 \Rightarrow dxdy = k.n_2 ds_2$$

For the lower part S_1 :

$$dxdy = -\cos \gamma_1 ds_1 \Rightarrow dxdy = -k.n_1 ds_1$$

since the normal n_1 to S_1 makes an obtuse γ_1 with k .

$$\begin{aligned} \text{So: } \iiint_U \frac{\partial f_3}{\partial z} dxdydz &= \iint_{S_2} f_3(x, y, z) k.n_2 ds_2 + \iint_{S_1} f_3(x, y, z) k.n_1 ds_1 \\ &= \iint_S f_3(x, y, z) k.nd\sigma \end{aligned}$$

$$\iiint_U \frac{\partial f_3}{\partial z} dxdydz = \iint_S f_3(x, y, z) k.nd\sigma \quad (1)$$

In the same manner, by projecting S on the other main planes we get:

$$\iiint_U \frac{\partial f_2}{\partial y} dxdydz = \iint_S f_2(x, y, z) j.nd\sigma \quad (2)$$

$$\iiint_U \frac{\partial f_1}{\partial x} dxdydz = \iint_S f_1(x, y, z) i.nd\sigma \quad (3)$$

By adding (1), (2) and (3), we get:

$$\iiint_U \text{div} F dV = \iint_S [f_1 i + f_2 j + f_3 k].nd\sigma = \iint_S F.n d\sigma$$

We shall note that the flux can be written:

$$\begin{aligned} \iint_S F.n d\sigma &= \iint_S [f_1 i + f_2 j + f_3 k].nd\sigma \\ &= \iint_S f_1 i.nd\sigma + f_2 j.nd\sigma + f_3 k.nd\sigma \\ &= \iint_S f_1 \cos \alpha d\sigma + f_2 \cos \beta d\sigma + f_3 \cos \gamma d\sigma \\ &= \iint_S f_1 dydz + f_2 dxdz + f_3 dxdy \end{aligned}$$

EXAMPLE 1

Evaluate the flux of the following field: $F(x, y, z) = (x^2, y^2, z^2)$ exiting through a unit cube (sol. 3)

EXAMPLE 2

Evaluate the flux of the following field:

$F(x, y, z) = (x, y, z)$ exiting through a unit sphere centered at the origin (sol 4π)

5.2 General statement

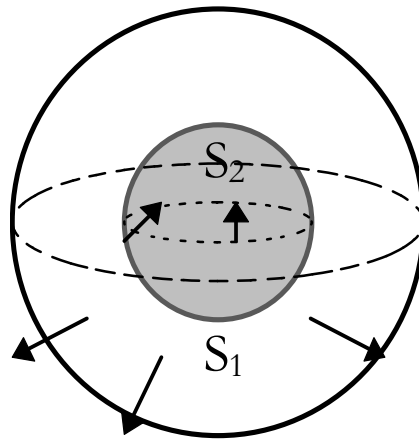
Let U be a region of the 3-space R^3 which the boundary is the union of a finite number of surfaces in such a way that U is in the interior (in the opposite direction of each normal) of every one of the surfaces.

Let F be a vector field defined in an open set U containing S . Let n be the unit normal vector directed toward the exterior of S . So:

$$\Phi = \iint_S F \cdot n \, d\sigma = \iiint_U \operatorname{div} F \, dV$$

EXAMPLE

Let U be the region bounded by the concentric spheres S_1 and S_2 , and let F be a vector field such that: $\operatorname{div} F = 0$



So

$$\iiint_U \operatorname{div} F \, dV = 0 \Rightarrow \iint_{S_1} F \cdot n \, d\sigma + \iint_{S_2} F \cdot n \, d\sigma = 0 \Rightarrow \iint_{S_1} F \cdot n \, d\sigma = -\iint_{S_2} F \cdot n \, d\sigma$$

If we change the orientation of n in S_2 we will get:

$$\iint_{S_1} F \cdot n \, d\sigma = \iint_{S_2} F \cdot n \, d\sigma \text{ which leads to the following corollary:}$$

Corollary

Let S_1 and S_2 be closed surfaces such that S_1 is contained in the interior of S_2 and let U be the region between them. If F is a vector field such that: $\operatorname{div} F = 0$, then the integral of F over S_1 is equal to the integral of F over S_2 .

$$\iint_S \text{rot}F \cdot n \, d\sigma = \int_C F \, dC$$

6. Stokes theorem

Let S be a 2 sided superficial domain, bounded by a closed curve C .

Let's direct C in such a way that S becomes at its left.

Let F be a vector field defined on a open set containing S and its boundary.

Then:

$$\iint_S \text{rot}F \cdot n \, d\sigma = \int_C F \, dC$$

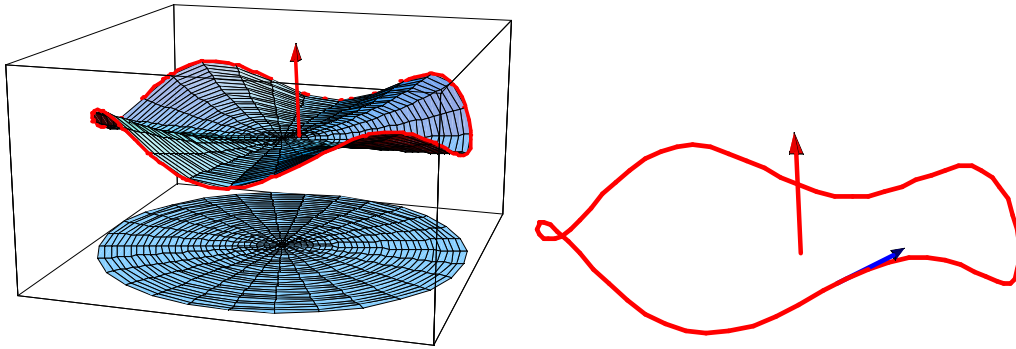


FIGURE 14

PROOF

Let S a 2 sided surface given by: $z = f(x, y)$

Let's assume that S is contained inside the domain U and that C is its boundary.

Lemma

The normal to this surface is given by the gradient of " $z - f(x, y) = 0$ ", then:

$$n = \frac{(-f'_x, -f'_y, 1)}{\sqrt{1 + f_x'^2 + f_y'^2}} \Rightarrow n.i = \frac{-f'_x}{\sqrt{1 + f_x'^2 + f_y'^2}} \quad \text{and} \quad n.j = \frac{-f'_y}{\sqrt{1 + f_x'^2 + f_y'^2}}$$

Since

$$\left| \begin{array}{l} n.k = \frac{1}{\sqrt{1+f_x'^2+f_y'^2}} \\ \Rightarrow n.i = -f_x' n.k; \text{ and } n.j = -f_y' n.k \end{array} \right.$$

On the other hand, we know that:

$$\left| \iint_S d\sigma = \iint_D \frac{1}{n.k} dx dy \text{ in other words } \iint_D dx dy = \iint_S n.k d\sigma \right.$$

Thus, let's consider a vector field of class C^1 defined on U .

$$F(x, y, z) = (X(x, y, z), Y(x, y, z), Z(x, y, z))$$

We need to prove that:

$$\iint_S \text{rot} F \cdot n \, d\sigma = \int_C F \, dC$$

Which means:

$$\iint_S \left[\left(\frac{\partial Z}{\partial y} - \frac{\partial Y}{\partial z} \right) i \cdot n + \left(\frac{\partial X}{\partial z} - \frac{\partial Z}{\partial x} \right) j \cdot n + \left(\frac{\partial Y}{\partial x} - \frac{\partial X}{\partial y} \right) k \cdot n \right] d\sigma = \int_C X dx + Y dy + Z dz$$

Let D be the projection of S on the plane xOy and L the boundary of D .

Evaluation of $\int_C X dx$

$$\int_C X(x, y, z) dx = \int_L X(x, y, f(x, y)) dx$$

Let $P = X$ and $Q = 0$, using Green's theorem:

$$\int_C X dx = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \iint_D \left(-\frac{\partial P}{\partial y} \right) dx dy$$

$$\text{But } P(x, y) = X(x, y, f(x, y)) \Rightarrow \frac{\partial P}{\partial y} = \frac{\partial X}{\partial y} + \frac{\partial X}{\partial z} \frac{\partial f}{\partial y}$$

$$\text{Then } \int_C X dx = -\iint_D \left(\frac{\partial X}{\partial y} + \frac{\partial X}{\partial z} \frac{\partial f}{\partial y} \right) dx dy ;$$

$$\begin{aligned} \iint_D dx dy &= \iint_S n.k d\sigma \Rightarrow \int_C X dx = -\iint_S \left(\frac{\partial X}{\partial y} + \frac{\partial X}{\partial z} \frac{\partial f}{\partial y} \right) n.k d\sigma \\ -f'_y n.k &= n.j \Rightarrow -\iint_S \left(\frac{\partial X}{\partial y} + \frac{\partial X}{\partial z} \frac{\partial f}{\partial y} \right) n.k d\sigma = -\iint_S \frac{\partial X}{\partial y} n.k d\sigma + \iint_S \frac{\partial X}{\partial z} n.j d\sigma \\ \Rightarrow \int_C X dx &= -\iint_S \frac{\partial X}{\partial y} n.k d\sigma + \iint_S \frac{\partial X}{\partial z} n.j d\sigma \end{aligned}$$

Evaluation of $\int_C Y dy$

$$\int_C Y(x, y, z) dx = \int_L Y(x, y, f(x, y)) dx$$

Let $Q=Y$ and $P(x, y)=0$, using Green's theorem:

$$\int_C Y dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \iint_D \left(\frac{\partial Q}{\partial x} \right) dx dy$$

But

$$Q(x, y) = Y(x, y, f(x, y)) \Rightarrow \frac{\partial Q}{\partial x} = \frac{\partial Y}{\partial x} + \frac{\partial Y}{\partial z} \frac{\partial z}{\partial x}$$

Then

$$\begin{aligned} \int_C Y dy &= -\iint_D \left(\frac{\partial Y}{\partial x} + \frac{\partial Y}{\partial z} \frac{\partial f}{\partial x} \right) dx dy \\ \iint_D dx dy &= \iint_S n.k d\sigma \Rightarrow \\ \int_C Y dy &= -\iint_S \left(\frac{\partial Y}{\partial x} + \frac{\partial Y}{\partial z} \frac{\partial f}{\partial x} \right) n.k d\sigma \\ -f'_x n.k &= n.i \Rightarrow \\ -\iint_S \left(\frac{\partial Y}{\partial x} + \frac{\partial Y}{\partial z} \frac{\partial f}{\partial x} \right) n.k d\sigma &= -\iint_S \frac{\partial Y}{\partial x} n.k d\sigma + \iint_S \frac{\partial Y}{\partial z} n.i d\sigma \\ \Rightarrow \int_C Y dy &= -\iint_S \frac{\partial Y}{\partial x} n.k d\sigma + \iint_S \frac{\partial Y}{\partial z} n.i d\sigma \end{aligned}$$

Evaluation of $\int_C Z dz$

$$\int_C Z dz = \int_L Z(x, y, f(x, y)) dz = \int_L Z(x, y, f(x, y))(f'_x dx + f'_y dy)$$

Let $P(x, y) = Z(x, y, f(x, y))f'_x(x, y)$
 $Q(x, y) = Z(x, y, f(x, y))f'_y(x, y)$, using Green's theorem:

$$\begin{aligned} \int_C Z dz &= \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy \\ &= \iint_D \left[\left(\frac{\partial Z}{\partial x} + \frac{\partial Z}{\partial z} f'_x \right) f'_y + Z f''_{xy} - \left(\frac{\partial Z}{\partial y} + \frac{\partial Z}{\partial z} f'_y \right) f'_x - Z f''_{yx} \right] dx dy \\ &= \iint_D \left(\frac{\partial Z}{\partial x} f'_y - \frac{\partial Z}{\partial y} f'_x \right) dx dy \\ \int_C Z dz &= \iint_D \left(-\frac{\partial Z}{\partial x} n.j - \frac{\partial Z}{\partial y} n.i \right) d\sigma \end{aligned}$$

By adding the precedent integrals: $\int_C X dx + Y dy + Z dz$

$$\begin{aligned} \int_C F &= \iint_S \left[\left(\frac{\partial Z}{\partial y} - \frac{\partial Y}{\partial z} \right) n.i + \left(\frac{\partial X}{\partial z} - \frac{\partial Z}{\partial x} \right) n.j + \left(\frac{\partial Y}{\partial x} - \frac{\partial X}{\partial y} \right) n.k \right] d\sigma \\ &= \iint_S \text{rot} F \cdot n d\sigma \end{aligned}$$

what needed to be demonstrated

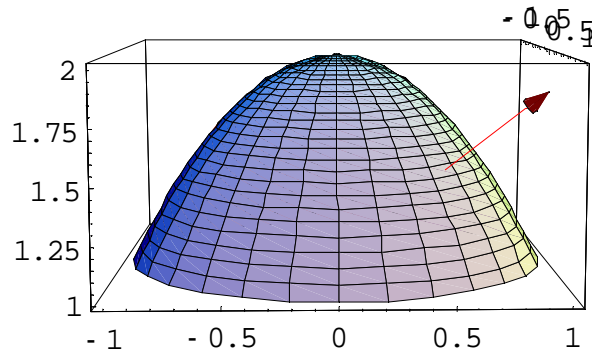
EXAMPLE

Verify the Stokes theorem for the following field:

$$F(x, y, z) = (z - y, x + z, -x - y)$$

On the domain: $z = 4 - x^2 - y^2$; $z = 0$

(sol. 8π)

**REMARK**

The Stokes theorem can be used for a surface containing many holes (like the gruyere cheese). The surface integral of $\text{rot}F \cdot n$, is therefore equal to the curve integral along all the boundaries of S .

Part 3**7. Mass, Center of inertia, Moment of inertia****7.1 Mass of a twisted plate**

We shall call twisted plate every pair (S, ρ) where S is a surface of R^3 and $\rho: S \rightarrow R_+$ a continuous application called superficial density of the plate.

The mass of the twisted plate (S, ρ) of R^3 is the real number m defined by:

$$m = \iint_S \rho(M) d\sigma$$

where M is a point of S and dS an elementary surface.

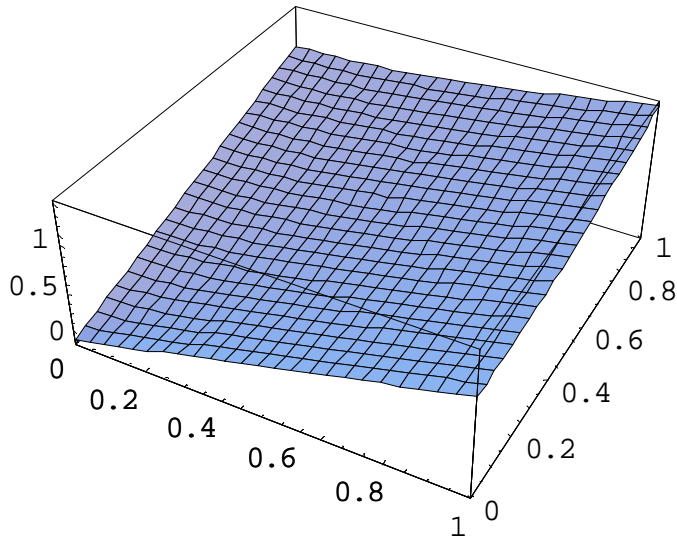
7.1.1 Example

Evaluate the mass of the twisted plate (S, ρ) where S is a piece of the cone defined by:

$$z = \sqrt{x^2 + y^2}; 0 \leq x \leq 1; 0 \leq y \leq 1 \text{ et } \rho(x, y, z) = x^2$$

$$m = \iint_D x^2 \sqrt{1 + z_x'^2 + z_y'^2} dx dy = \iint_D x^2 \sqrt{1 + \frac{x^2}{x^2 + y^2} + \frac{y^2}{x^2 + y^2}} dx dy = \iint_D x^2 \sqrt{2} dx dy$$

$$m = \sqrt{2} \int_0^1 x^2 dx \int_0^1 dy = \frac{\sqrt{2}}{3}$$



7.2 Centre of inertia of a twisted plate

The center of inertia of a twisted plate (S, ρ) is the point G of R^3 defined by:

$$\begin{cases} x_G = \frac{1}{m} \iint_D x \rho(x, y, z) d\sigma \\ y_G = \frac{1}{m} \iint_D y \rho(x, y, z) d\sigma \\ z_G = \frac{1}{m} \iint_D z \rho(x, y, z) d\sigma \end{cases}$$

For an homogenous plate, we use the term center of gravity instead of center of inertia.

7.2.1 Example

Find the center of gravity of the hemisphere:

$$z = \sqrt{a^2 - x^2 - y^2}$$

having a constant density of 1. We can easily verify that $x_G = y_G = 0$.

$$\begin{aligned} z_G &= \frac{1}{m} \iint_S z \rho d\sigma = \frac{1}{m} \iint_S z \frac{a}{\sqrt{a^2 - x^2 - y^2}} dx dy \\ &= \frac{1}{m} \iint_S \sqrt{a^2 - x^2 - y^2} \frac{a}{\sqrt{a^2 - x^2 - y^2}} dx dy \\ &= \frac{a}{m} \iint_D dx dy = \frac{a}{m} \pi a^2 = \frac{a}{2\pi a^2} \pi a^2 = \frac{a}{2} \end{aligned}$$

7.2.2 Example

Find the center of gravity of the homogenous plate $(S, 1)$ where S is the surface defined by: $x = ue^v \cos v$; $y = ue^v \sin v$; $z = e^v$; $(u, v) \in [0, 1] \times [0, 1]$

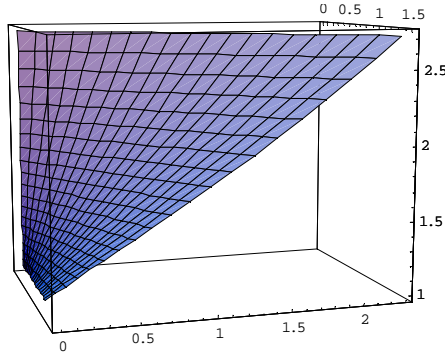


Figure 15

We have:

$$\frac{\partial X}{\partial u} = \begin{pmatrix} e^v \cos v \\ e^v \sin v \\ 0 \end{pmatrix}; \quad \frac{\partial X}{\partial v} = \begin{pmatrix} ue^v (\cos v - \sin v) \\ ue^v (\sin v + \cos v) \\ e^v \end{pmatrix}$$

$$\frac{\partial X}{\partial u} \wedge \frac{\partial X}{\partial v} = e^{2v} \begin{pmatrix} \sin v \\ -\cos v \\ u \end{pmatrix} \Rightarrow \left\| \frac{\partial X}{\partial u} \wedge \frac{\partial X}{\partial v} \right\| = e^{2v} \sqrt{1+u^2}$$

The mass m is given by:

$$m = \iint_S \left\| \frac{\partial X}{\partial u} \wedge \frac{\partial X}{\partial v} \right\| du dv = \left(\int_0^1 \sqrt{1+u^2} du \right) \left(\int_0^1 e^{2v} dv \right)$$

$$= \frac{1}{4} \left(\sqrt{2} + \ln(1 + \sqrt{2}) \right) (e^2 - 1) \cong 3.667$$

7.3 Moment of inertia of a twisted plate:

Let H be a point, a line or a plane of R^3 ; for every point M of R^3 , we denote $d(M, H)$ the distance between M and H .

The moment of inertia of the plate (S, ρ) with respect to H is the real I_H defined by:

$$I_H = \iint_S \rho(M) (d(M, H))^2 d\sigma$$

where $M(x, y, z)$ travels along S .

7.3.1 Example

Evaluate the moment of inertia with respect to the z axis of the homogenous plate $(S, 1)$ where S is the surface defined by: $S = \{z = xshy; 0 \leq x \leq 1; 0 \leq y \leq 1\}$

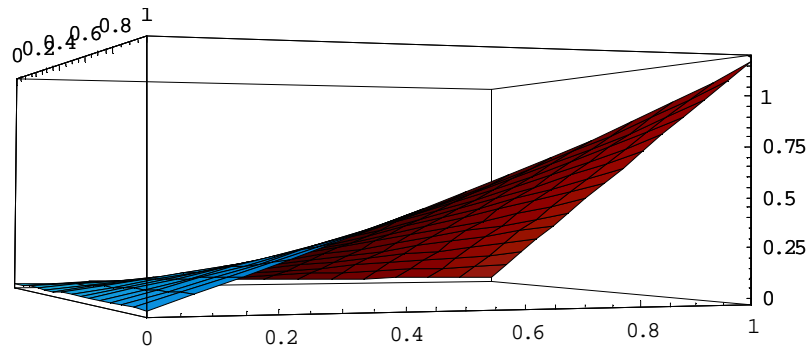


Figure 16

$$\sqrt{1 + z'_x{}^2 + z'_y{}^2} = \sqrt{1 + sh^2 y + x^2 sh^2 y} = \sqrt{1 + x^2 chy}$$

$$I_{z'z} = \iint_S \rho(x^2 + y^2) \sqrt{1 + x^2 chy} dx dy = \left(\int_0^1 x^2 \sqrt{1 + x^2} dx \right) \left(\int_0^1 chy dy \right)$$

$$I_{z'z} = 1.59$$