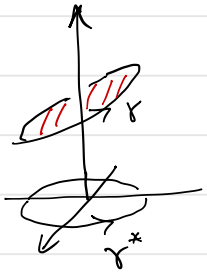
Ex Calculate $\oint_\gamma \vec{F} \cdot d\vec{r}$ where

$\vec{F}(x,y,z) = (-y^3, x^3, -z^3)$ and

γ is the curve of intersection of the cylinder $x^2+y^2=1$ and the plane $2x+2y+z=3$ oriented so it has a counterclockwise projection onto the xy-plane.



$$\oint_\gamma \vec{F} \cdot d\vec{r} = \iint_S Curl\vec{F} \cdot \vec{N}\, dS$$

$$\vec{N}\, dS = \frac{\nabla G}{|\nabla G|} |\nabla G|\, dx\,dy$$

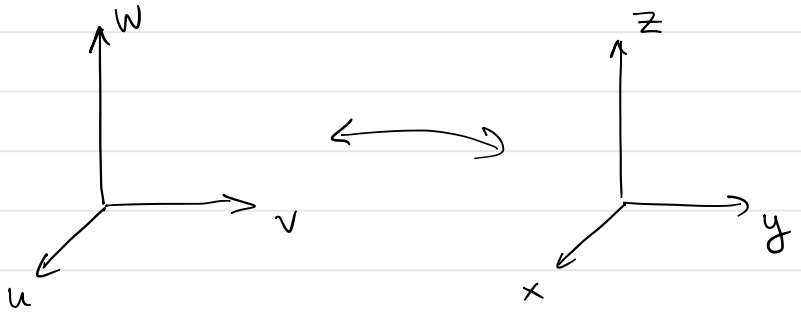
$$= (2,2,1)\, dx\,dy$$

$$Curl\vec{F} = \begin{vmatrix} \vec{e_1} & \vec{e_2} & \vec{e_3} \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ -y^3 & x^3 & -z^3 \end{vmatrix} = (0, 0, 3x^2+3y^2)$$

$$\oint_\gamma \vec{F} \cdot d\vec{r} = \iint_S Curl\vec{F} \cdot \vec{N}\, dS = \iint_R 3x^2+3y^2\, dx\,dy$$

$$= \int_0^{2\pi}\int_0^1 3r^2 \cdot r\, dr\,d\theta = \left[\frac{3r^4}{4}\right]_0^1 2\pi = \frac{3\pi}{2}$$

(Orthogonal) Curvilinear Coordinates



(or $\mathbb{R}^n$)

$$\begin{cases} x = x(u,v,w) \\ y = y(u,v,w) \\ z = z(u,v,w) \end{cases}$$

We consider maps that are locally 1-1 (and not necessarily injective (globally 1-1))

We aim to describe div, grad & Curl in (u,v,w). However first we need to be able to change coordinates in vector fields and for this we need the concept of local basis.

Coordinate Surfaces and Coordinate Curves

The image of $u=u_0$ ($v=v_0$, or $w=w_0$) in xyz-space is called a coordinate surface. Such surfaces has a parametrization via

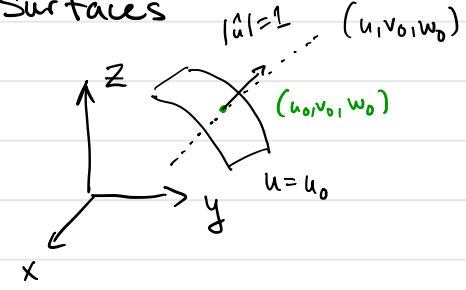
$$(v,w) \mapsto (x(u_0,v,w), y(u_0,v,w), z(u_0,v,w))$$

The intersection of coordinates surfaces are coordinate curves

$$w \longmapsto \big(x(u_0, v_0, w), y(u_0, v_0, w), z(u_0, v_0, w)\big)$$

for example

We call a curvilinear coordinate system orthogonal if the coordinate surfaces (curves) intersect at right angles at all points of intersection. In a orthogonal curvilinear coordinate system we can use coordinate curves to find normal vectors to coordinate surfaces



In a similar way we get $\hat{v}$ & $\hat{w}$

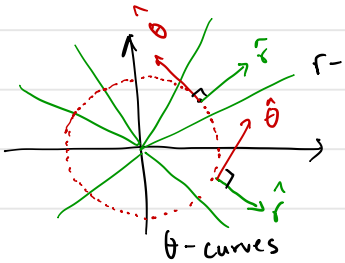
We get a local basis at (u_0, v_0, w_0)

$[\hat{u}, \hat{v}, \hat{w}]$

Ex Polar coordinates

$$(r,\theta) \longmapsto (r\cos\theta, r\sin\theta) \qquad 0<r<\infty, \quad \theta \in \mathbb{R}$$

$x = r\cos\theta \qquad y = r\sin\theta$



$$\hat{r} = (\cos\theta, \sin\theta)$$

$$\hat{\theta} = \frac{1}{r}(-r\sin\theta, r\cos\theta)$$

$$= (-\sin\theta, \cos\theta)$$

$$\hat{r}\cdot\hat{\theta} = 0$$

Ex Express $F(x,y) = (-y,x)$ in polar coordinates using the local bases $[\hat{r},\hat{\theta}]$

In general $F = (F_1, F_2) = F_1\vec{e_1} + F_2\vec{e_2}$

Note that $F_1 = F\cdot\vec{e_1}$ and $F_2 = F\cdot\vec{e_2}$

In the same way (since $\hat{r}\cdot\hat{\theta} = 0$) we have

$$F = \underbrace{(F\cdot\hat{r})}_{F_r}\hat{r} + \underbrace{(F\cdot\hat{\theta})}_{F_\theta}\hat{\theta}$$

$$F_r = F \cdot \hat{r} = (-r\sin\theta, r\cos\theta) \cdot (\cos\theta, \sin\theta) = 0$$

$$F_\theta = F \cdot \hat{\theta} = (-r\sin\theta, r\cos\theta) \cdot (-\sin\theta, \cos\theta) = r$$

$$\Longrightarrow \quad \vec{F} = 0\,\hat{r} + r\,\hat{\theta} = r\,\hat{\theta}$$

Ex Cylindrical coordinates

$$x = r\cos\theta, \quad y = r\sin\theta, \quad z = z$$

Coordinate surface

$r = r_0$ cylinder with radius r_0

$\theta = \theta_0$ vertical half-planes radiating from x-axis

$z = z_0$ horizontal plane

$$\hat{r} = (\cos\theta, \sin\theta, 0)$$
$$\hat{\theta} = (-\sin\theta, \cos\theta, 0)$$
$$\hat{z} = (0, 0, 1)$$

$$\hat{r}\cdot\hat{\theta} = \hat{r}\cdot\hat{z} = \hat{\theta}\cdot\hat{z} = 0$$

Ex Spherical coordinates

$$x = r\cos\theta\sin\phi$$
$$y = r\sin\theta\sin\phi$$
$$z = r\cos\phi$$

Coordinate surfaces

$r = r_0$ sphere with radius r_0

$\theta = \theta_0$ vertical half-planes radiating from the z-axis

$\phi = \phi_0$ cone with vertex at the origin.

It is easy to check that this is an orthogonal curvilinear coordinate system.

Scale factors and Differential Elements

The position vector in xyz-space

$$\vec{r}(u,v,w) = \big(x(u,v,w), y(u,v,w), z(u,v,w)\big)$$

We have $\frac{\partial \vec{r}}{\partial u} = \left(\frac{\partial x}{\partial u}, \frac{\partial y}{\partial u}, \frac{\partial z}{\partial u}\right)$ and $\frac{\partial \vec{r}}{\partial v}, \frac{\partial \vec{r}}{\partial w}$

The lengths of these vectors are called the scale factors of the coordinate system

$$h_u = \left|\frac{\partial \vec{r}}{\partial u}\right|, \quad h_v = \left|\frac{\partial \vec{r}}{\partial v}\right| \text{ and } h_w = \left|\frac{\partial \vec{r}}{\partial w}\right|$$

We assume that h_u, h_v and h_w all are non-zero and defines a right-handed coordinate system $\left[\frac{\partial \vec{r}}{\partial u}, \frac{\partial \vec{r}}{\partial v}, \frac{\partial \vec{r}}{\partial w}\right]$

For orthogonal systems one can use the scale factors to quickly calculate area elements and volume elements for the change of variables.

Notice that

$$\frac{\partial \vec{r}}{\partial u} = h_u \hat{u}, \quad \frac{\partial \vec{r}}{\partial v} = h_v \hat{v} \text{ and } \frac{\partial \vec{r}}{\partial w} = h_w \hat{w}$$

Since $\hat{u}\cdot\hat{v} = \hat{u}\cdot\hat{w} = \hat{v}\cdot\hat{w} = 0$

$$\Rightarrow dV = h_u h_v h_w \, du\,dv\,dw$$

You can also get surface area elements for coordinate surfaces.

Ex $u = u_0 \qquad dS = h_v h_w \, dv\,dw$

and so on.

Ex Cylindrical coordinates

$$\begin{cases} x = R\cos\theta \\ y = R\sin\theta \\ z = z \end{cases} \qquad (R,\theta,z) \longmapsto (x,y,z)$$

$$\frac{\partial \vec{r}}{\partial R} = (\cos\theta, \sin\theta, 0) \qquad h_R = 1$$

$$\frac{\partial \vec{r}}{\partial \theta} = (-R\sin\theta, R\cos\theta, 0) \qquad h_\theta = R$$

$$\frac{\partial \vec{r}}{\partial z} = (0,0,1) \qquad h_z = 1$$

$$dV = R\, dR\, d\theta\, dz$$

The gradient, divergence and Curl in orthogonal curvilinear coordinates

We begin with the gradient. We want to find $\nabla f = f_u \hat{u} + f_v \hat{v} + f_w \hat{w}$. Take a curve γ with parametrization $\gamma(s)$ in terms of arc length

$$\left(\left| \frac{d\gamma}{ds} \right| = 1 \right)$$

$$\frac{df}{ds} = \frac{\partial f}{\partial u}\cdot\frac{du}{ds} + \frac{\partial f}{\partial v}\cdot\frac{dv}{ds} + \frac{\partial f}{\partial w}\cdot\frac{dw}{ds}$$ because of chain rule

We can also calculate

$$\frac{df}{ds} = \nabla f \cdot \hat{T}$$ where $\hat{T}$ is the unit tangent vector of γ

$$\hat{T} = \frac{d\gamma}{ds} = \frac{\partial \gamma}{\partial u}\cdot\frac{du}{ds} + \frac{\partial \gamma}{\partial v}\cdot\frac{dv}{ds} + \frac{\partial \gamma}{\partial w}\cdot\frac{dw}{ds}$$

$$= h_u \frac{du}{ds}\hat{u} + h_v \frac{dv}{ds}\hat{v} + h_w \frac{dw}{ds}\hat{w}$$

So $$\frac{df}{ds} = f_u h_u \frac{du}{ds} + f_v h_v \frac{dv}{ds} + f_w h_w \frac{dw}{ds}$$

↑ (u,v,w) orthogonal

$$\Rightarrow f_u h_u = \frac{\partial f}{\partial u}, \quad f_v h_v = \frac{\partial f}{\partial v} \text{ & } f_w h_w = \frac{\partial f}{\partial w}$$

$$\Rightarrow \nabla f = \frac{1}{h_u}\frac{\partial f}{\partial u}\hat{u} + \frac{1}{h_v}\frac{\partial f}{\partial v}\hat{v} + \frac{1}{h_w}\frac{\partial f}{\partial w}\hat{w}$$

Ex In polar coordinates

$$\begin{cases} x = R\cos\theta \\ y = R\sin\theta \end{cases} \qquad \begin{aligned} h_R &= |(\cos\theta, \sin\theta)| = 1 \\ h_\theta &= |(-R\sin\theta, R\cos\theta)| = R \end{aligned}$$

$$\Rightarrow \nabla f = \frac{\partial f}{\partial R}\hat{R} + \frac{1}{R}\frac{\partial f}{\partial \theta}\hat{\theta}$$

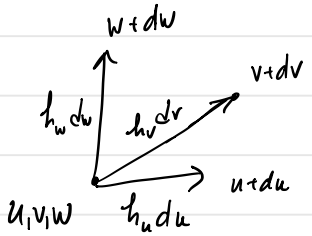
In cylindrical coordinates ($h_R = 1$, $h_\theta = R$, $h_z = 1$) we get

$$\nabla f = \frac{\partial f}{\partial R}\hat{R} + \frac{1}{R}\frac{\partial f}{\partial \theta}\hat{\theta} + \frac{\partial f}{\partial z}\hat{z}$$

Divergence in orthogonal curvilinear coordinates

$$F(u,v,w) = F_u \hat{u} + F_v \hat{v} + F_w \hat{w}$$

Remember that div F is the outward flux per unit volume



On u and u+du surface the flux is

$$F(u+du, v, w)\cdot \hat{u}\, dS_u - F(u,v,w)\cdot \hat{u}\, dS_u$$

$$= F_u(u+du, v, w)\, h_v(u+du, v, w)\, h_w(u+du, v, w)\, dv\, dw -$$

$$- F_u(u,v,w)\, h_v(u,v,w)\, h_w(u,v,w)\, dv\, dw =$$

$$= \frac{\partial}{\partial u}(F_u h_v h_w)\, du\, dv\, dw + \text{higher order terms}$$

Add the other 4 surfaces and divide by the volume $(h_u h_v h_w \, du\,dv\,dw)$

$$\Rightarrow \operatorname{div} F = \frac{1}{h_u h_v h_w}\left(\frac{\partial}{\partial u}(h_v h_w F_u) + \right.$$
$$\left. + \frac{\partial}{\partial v}(h_u h_w F_v) + \frac{\partial}{\partial w}(h_u h_v F_w) \right)$$

Ex Cylindrical coordinates

$$h_R = h_z = 1 \quad h_\theta = R$$

$$F(R,\theta,z) = F_R \hat{R} + F_\theta \hat{\theta} + F_z \hat{z}$$

$$\operatorname{div} F = \frac{1}{R}\left(\frac{\partial}{\partial R}(R F_R) + \frac{\partial}{\partial \theta} F_\theta + \frac{\partial}{\partial z}(R F_z) \right)$$

$$= \frac{1}{R}\left(F_R + R\frac{\partial F_R}{\partial R} + \frac{\partial F_\theta}{\partial \theta} + R\frac{\partial F_z}{\partial z} \right) =$$

$$= \frac{1}{R} F_R + \frac{\partial f}{\partial R} + \frac{1}{R}\frac{\partial F_\theta}{\partial \theta} + \frac{\partial F_z}{\partial z}$$

Finally Curl F

We begin by showing that

$$\operatorname{Curl}(f \nabla g) = \nabla f \times \nabla g$$

We have (c) $\mathrm{Curl}(\phi F) = (\nabla\phi) \times F + \phi(\nabla \times F)$

and

(h) $\mathrm{Curl}(\nabla g) = \nabla \times (\nabla g) = \vec{0}$

$\Longrightarrow \mathrm{Curl}(f \nabla g) = \nabla f \times \nabla g + f \nabla \times (\nabla g) = \nabla f \times \nabla g.$

Now study $f(u,v,w) = u$. What is ∇f ?

$$\nabla f = \frac{1}{h_u} \frac{\partial f}{\partial u} \hat{u} = \frac{1}{h_u} \hat{u} \quad \text{or} \quad \nabla u = \frac{1}{h_u} \hat{u}$$

$$\Rightarrow \hat{u} = h_u \nabla u$$

Also $\hat{v} = h_v \nabla v$ and $\hat{w} = h_w \nabla w$

We get $F = F_u \hat{u} + F_v \hat{v} + F_w \hat{w} =$

$$= F_u h_u \nabla u + F_v h_v \nabla v + F_w h_w \nabla w$$

and $\mathrm{Curl}\, F = \nabla \times (F_u h_u \nabla u) + \nabla \times (F_v h_v \nabla v) + \nabla \times (F_w h_w \nabla w)$

$$\nabla \times (F_u h_u \nabla u) = \nabla (F_u h_u) \times \nabla u =$$

$$= \left(\frac{1}{h_u} \frac{\partial}{\partial u} (F_u h_u) \hat{u} + \frac{1}{h_v} \frac{\partial}{\partial v} (F_u h_u) \hat{v} + \right.$$

$$\left. + \frac{1}{h_w} \frac{\partial}{\partial w} (F_u h_u) \hat{w} \right) \times \frac{1}{h_u} \hat{u} = \begin{matrix} \hat{u} \times \hat{u} = 0 \\ \hat{v} \times \hat{u} = -\hat{w} \\ \hat{w} \times \hat{u} = \hat{v} \end{matrix} =$$

$$= \frac{1}{h_u h_v h_w} \left[\frac{\partial}{\partial w} (F_u h_u) h_v \hat{v} - \frac{\partial}{\partial v} (F_u h_u) h_w \hat{w} \right]$$

Do the same for the other terms and you get

$$\text{Curl}\,F = \frac{1}{h_u h_v h_w}\begin{vmatrix} h_u\hat{u} & h_v\hat{v} & h_w\hat{w} \\ \partial/\partial u & \partial/\partial v & \partial/\partial w \\ F_u h_u & F_v h_v & F_w h_w \end{vmatrix}$$

Ex Cylindrical coordinates $(h_R = h_z = 1,\ h_\theta = R)$ $[\hat{R},\hat{\theta},\hat{z}]$ right-handed

$$F = F_R\hat{R} + F_\theta\hat{\theta} + F_z\hat{z}$$

$$\text{Curl}\,F = \frac{1}{R}\begin{vmatrix} \hat{R} & R\hat{\theta} & \hat{z} \\ \partial/\partial R & \partial/\partial\theta & \partial/\partial z \\ F_R & RF_\theta & F_z \end{vmatrix} =$$

$$= \frac{1}{R}\left(\left(\frac{\partial F_z}{\partial\theta} - \frac{\partial}{\partial z}(RF_\theta)\right)\hat{R} - \left(\frac{\partial F_z}{\partial R} - \frac{\partial F_R}{\partial z}\right)R\hat{\theta} + \left(\frac{\partial}{\partial R}(RF_\theta) - \frac{\partial F_R}{\partial\theta}\right)\hat{z}\right) =$$

$$= \left(\frac{1}{R}\frac{\partial F_z}{\partial\theta} - \frac{\partial F_\theta}{\partial z}\right)\hat{R} + \left(\frac{\partial F_R}{\partial z} - \frac{\partial F_z}{\partial R}\right)\hat{\theta} + \left(\frac{1}{R}F_\theta + \frac{\partial F_\theta}{\partial R} - \frac{1}{R}\frac{\partial F_R}{\partial\theta}\right)\hat{z}$$