

A wireframe sphere is positioned in the top-left corner of the slide. It is composed of a grid of thin, light-colored lines that form a spherical shape, with a central point where the lines converge.

***Whoo-hoo! Way to go Jackets!***

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## reminder - participation in special PILOT survey for CIOS

Inbox | X dean | X teaching | X

★ **Tris Utschig** to Evans

[show details](#) 2:37 PM (1 hour ago)

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Dear Dr. Harrell,

Can you please forward the message below to your students and announce in class? You have 2 responses for your course so far. Thank you for your help with this PILOT!

Sincerely,

Tris Utschig

Good morning/afternoon/evening,

Last week you should have received an announcement and/or email about a PILOT effort to re-design the CIOS (Course/Instructor Opinion Survey). If you have already completed the PILOT survey – thank you!

However, additional responses are needed. Please help Georgia Tech improve our survey by responding to the questions found at [http://www.surveymonkey.com/s.aspx?sm=p8NDOUb5hqqL3KWuj58csw\\_3d\\_3d](http://www.surveymonkey.com/s.aspx?sm=p8NDOUb5hqqL3KWuj58csw_3d_3d) between now and Dec 14. This will only take 5-15 minutes of your time (depending on how many comments you choose to add).

I do hope that you will choose to help out Georgia Tech by participating.

Thank you.

A decorative wireframe sphere is positioned in the upper-left corner of the slide. The sphere is composed of a grid of thin, light-colored lines that form a globe-like structure. It is partially obscured by a white circular shape that frames the text.

## *Current class standing available*

- ★ Check main class webpage for link.

# *New rules*

- ★ Linear rules
- ★ Product rules
- ★ Chain rules
- ★ Higher derivatives
  - ★ Laplacian  $\nabla^2 = \nabla \cdot \nabla$
  - ★  $\nabla \times \nabla f =$
  - ★  $\nabla \cdot \nabla \times \mathbf{v} =$
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$$\nabla(\alpha f + \beta g) = \alpha \nabla f + \beta \nabla g$$

$$\nabla \cdot (\alpha \vec{v} + \beta \vec{w}) = \alpha \nabla \cdot \vec{v} + \beta \nabla \cdot \vec{w}$$

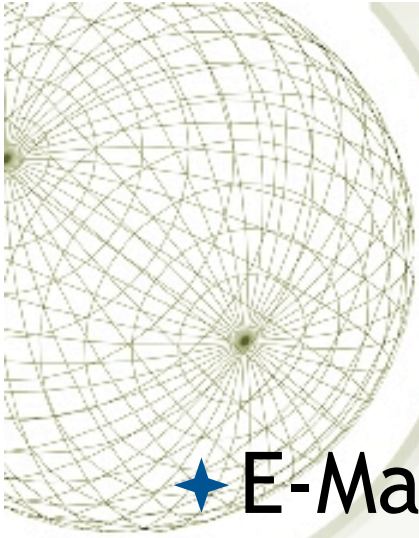
$$\nabla \times (\alpha \vec{v} + \beta \vec{w}) = \alpha \nabla \times \vec{v} + \beta \nabla \times \vec{w}$$

"del cross w"

$\vec{v} \cdot \nabla f$  different from  $\nabla \cdot \vec{v}$

is still a  
diff op

$$= v_1 \frac{\partial f}{\partial x} + v_2 \frac{\partial f}{\partial y}$$



# *The importance of PDEs*

★ E-Mag

★ Fluids

★ Quantum

★ Optics

★ Elasticity

★ Diffusion

★ Finance

★ Waves

★ Acoustics

★ Epidemiology

★ Cosmology

★ Climate modeling



# *Laplacian*

★ Laplace's equation for "harmonic fns":

★  $\Delta u = 0$ .

★ Equilibrium membrane, electric potential

★ Heat or diffusion equation

★  $u_t = k \Delta u$ .

★ Temperature, density of dye

★ Wave equation

★  $u_{tt} = c^2 \Delta u$ .

★ Sound, light

## ★ Scalar function

- ★  $xy, |\mathbf{r}|^3$

## ★ Vector fields

- ★  $x \mathbf{i} + y \mathbf{j} + z \mathbf{k},$  a.k.a.  $\mathbf{r}.$

- ★  $-y \mathbf{i} + x \mathbf{j} + 0 \mathbf{k}.$

- ★  $-\mathbf{r}/|\mathbf{r}|^3.$



New theorems from old.

$$\text{Green: } \iint_{\Omega} \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \oint_{\partial \Omega} \vec{F} \cdot d\vec{r} = \oint_{\partial \Omega} \vec{F} \cdot \hat{t} ds$$

$$\text{where } \vec{F} = P\hat{i} + Q\hat{j}.$$

But what if we choose

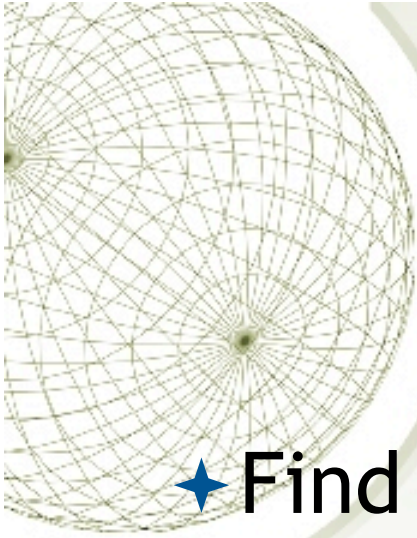
$$\vec{H} = Q\hat{i} - P\hat{j} \quad \text{Left} = \iint_{\Omega} \nabla \cdot \vec{H} dA.$$

$$\text{Right is } \oint (Pt_x + Qt_y) ds$$

$$= \oint \begin{bmatrix} Q \\ -P \end{bmatrix} \cdot \begin{bmatrix} t_y \\ -t_x \end{bmatrix} ds$$

$$= \oint (\vec{H} \cdot \hat{n}_{\text{out}}) ds$$

$$\boxed{\iint_{\Omega} \nabla \cdot \vec{H} da = \oint (\vec{H} \cdot \hat{n}) ds} \quad \text{"Divergence theorem."}$$



## *Divergence examples*

★ Find the flux of  $\mathbf{v} = xy \mathbf{i} + x^2y^2 \mathbf{j}$  across the quarter ellipse  $x = 4 \cos t$ ,  $y = \sin t$ ,  $t = 0.. \pi/2$ ?

★ A fluid has velocity  $(xy^3 - \sin(y))\mathbf{i} + (yx^3 - \cos(y))\mathbf{j}$ .

What is the rate of flow out of the rectangle  $0 \leq x \leq 3$ ,  $0 \leq y \leq 2$ ?

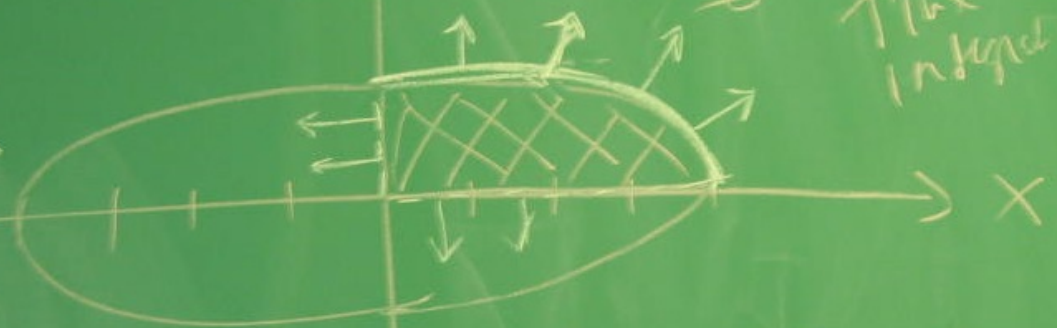
*I have asked practically everyone where the slides from the examples we did in class are, but nobody knows.*



so

$$\phi = \int \vec{v} \cdot \hat{n} ds$$

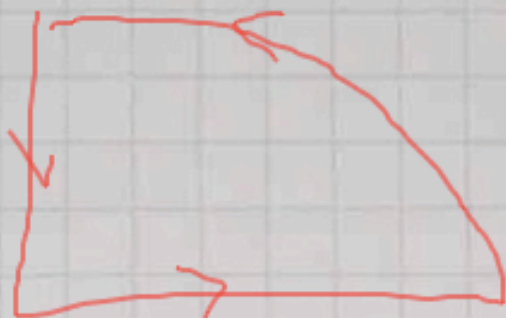
flux integral  $\uparrow$  area length



$$\vec{v} = \begin{bmatrix} xy \\ x^2 y^2 \end{bmatrix}$$

= 0 on left, bottom edges

$$\left(\frac{x}{4}\right)^2 + y^2 = 1$$



$$\oint \vec{v} \cdot \hat{n} \, ds$$

$$= \iint_{\Omega} \nabla \cdot \vec{v} \, dA$$

$$\nabla \cdot v = \frac{\partial}{\partial x}(xy) + \frac{\partial}{\partial y}(x^2y^2)$$

$$= y(1 + 2x^2)$$

$$\int_0^1 y \int_0^{4\sqrt{1-y^2}} (1 + 2x^2) \, dx \, dy = \int_0^1 y \left( 4\sqrt{1-y^2} + \frac{2}{3} (4\sqrt{1-y^2})^{\frac{3}{2}} \right) dy$$

The divergence theorem in 3-D.  
(Gauß's theorem)

$$2D: \iint_{\Omega} \nabla \cdot H d^2x = \oint_{\partial\Omega} (\vec{H} \cdot \hat{n}) ds$$

$$3D: \iiint_{\Omega} \nabla \cdot H d^3x = \iint_{\partial\Omega} (\vec{H} \cdot \hat{n}) d^2x$$

$$nD: \int \dots \int_{\Omega} \nabla \cdot H d^n x = \int \dots \int_{\partial\Omega} (\vec{H} \cdot \hat{n}) d^{n-1} x$$

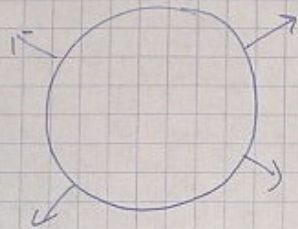


# *Conservation of mass and the continuity equation*

- ★  $\partial\rho/\partial t = -(\nabla\cdot\rho\mathbf{v})$  says that the mass in a small region changes in time in proportion (negatively) to the flux out of the region.

Suppose a charge density  $\rho$  is distributed inside a sphere independently of angle.

What is the electric field  $\vec{D}$  at the boundary?



(In free space  $\mathbf{E}$  and  $\mathbf{D}$  are the same.)

S1. Symmetry indicates that it will (a) point radially and (b) have a constant magnitude

Therefore 
$$\int_{\partial B} \vec{E} \cdot \hat{n} da = |\vec{E}| \cdot 4\pi R^2$$
↑ area of sphere.

By Gauss,

$$\int_{\partial B} \vec{E} \cdot \hat{n} da = \int_B \nabla \cdot \vec{E} d^3x$$

$$= \frac{1}{\epsilon_0} \int_B \rho d^3x = \frac{Q}{\epsilon_0}$$

Conclusion:

$ \vec{E}  = \frac{Q}{4\pi\epsilon_0 R^2}$	$\vec{E} = \frac{Q \vec{r}}{4\pi\epsilon_0  \vec{r} ^3}$
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New theorems from old.

Green: 
$$\iint_{\Omega} \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \oint_{\Omega} \vec{F} \cdot d\vec{r} = \oint_{\Omega} \vec{F} \cdot \hat{t} ds$$
  
where  $\vec{F} = P\hat{i} + Q\hat{j}$ .

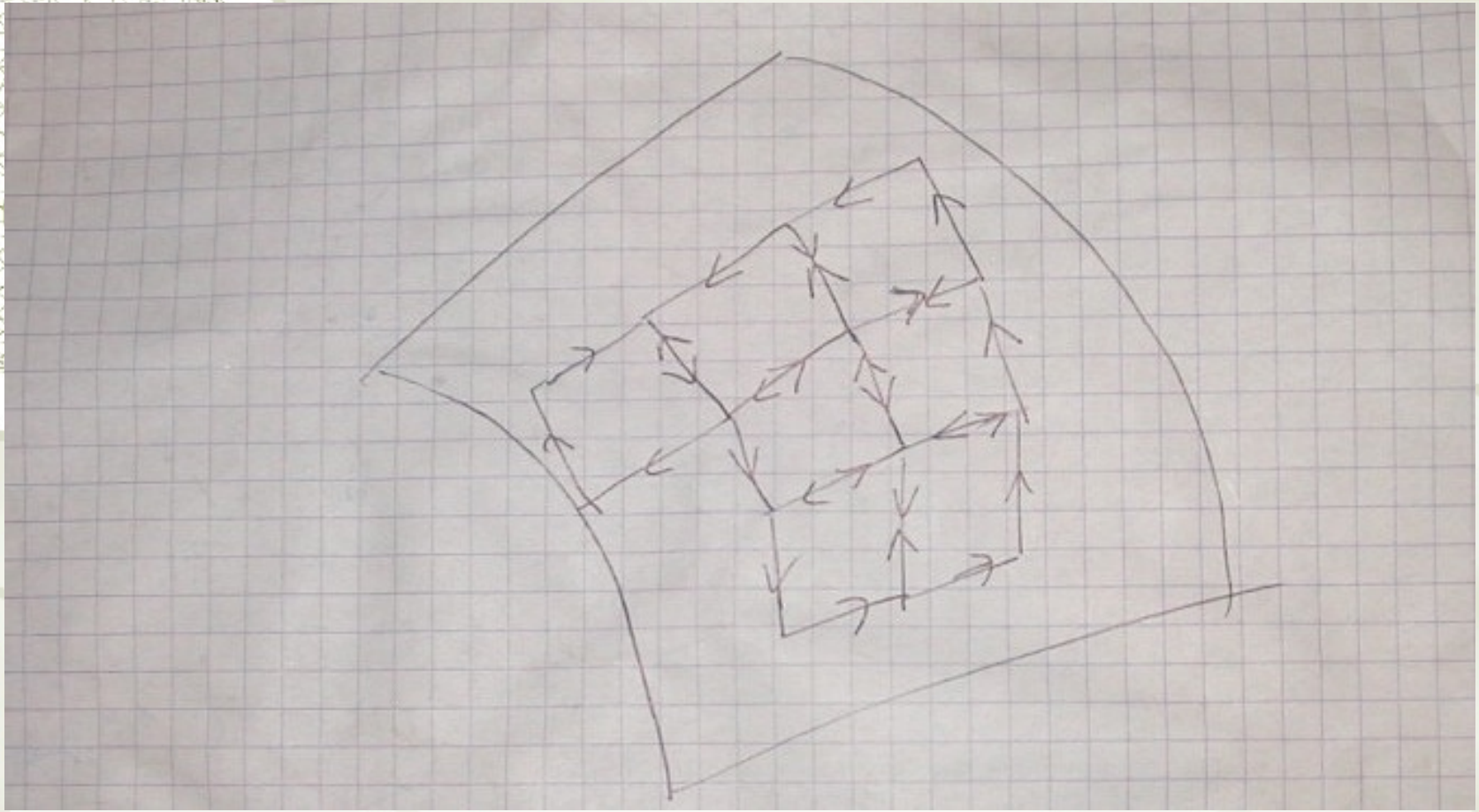
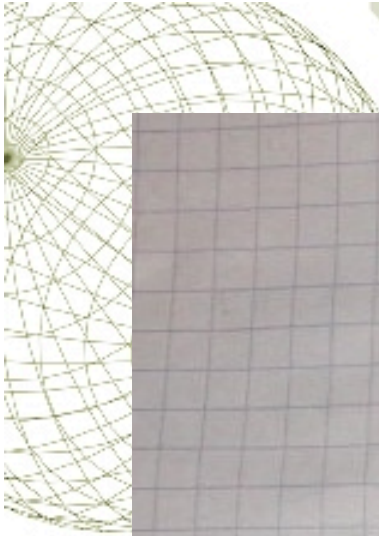
This time notice that the left side is

$$(\nabla \times \vec{F}) \cdot \hat{k}$$
$$\oint_{\partial \Omega} \vec{F} \cdot d\vec{r} = \iint_{\Omega} (\nabla \times \vec{F}) \cdot \hat{n} dA,$$

where  $\hat{n}$  is the r.h.r. normal to  $\Omega$ .



When we write it this way, we get a formula that works no matter how the region  $\Omega$  is oriented.



Cancellation of edges does not require adjacent parallelograms to be in the same plane.

# Stokes's Theorem

Let  $\mathcal{C}$  be a curve along the edge of a surface  $\Omega$  (not assumed flat).

Let  $\mathcal{C}$  be a curve along the edge of a (smooth, orientable, connected) surface  $\Omega$ . Let the unit normal to  $\Omega$  point according to the right hand rule with respect to the orientation of  $\mathcal{C}$ . Then for any smooth vector field  $F$ ,

$$\iint_{\Omega} (\nabla \times F) \cdot \hat{n} \, da = \oint_{\mathcal{C}} \vec{F} \cdot d\vec{r}$$



# Examples

- ★ How much work is done by the force  $x\mathbf{i} + y^2z\mathbf{j} + xy^2\mathbf{k}$ , when traversing the edge of the parallelogram  $x+2y - z = 0$ ,  $-1 \leq x \leq 0$ ,  $0 \leq y \leq 1$ ?
- ★ How much work is done by the force  $(x+y)\mathbf{i} + (y-z)\mathbf{j} + (x-y)\mathbf{k}$ , when traversing the boundary of the paraboloid  $z=4-x^2-y^2$  above the square  $0 \leq x \leq 1, 0 \leq y \leq 1$ ?



# *The Laplacian*

★  $\Delta$  or  $\nabla^2 = \nabla \cdot \nabla = \partial^2/\partial x^2 + \partial^2/\partial y^2 + \partial^2/\partial z^2$

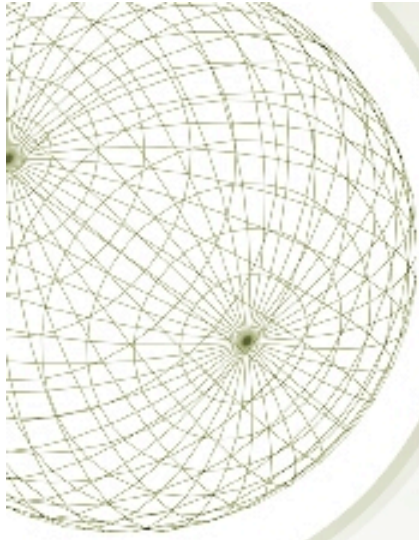
★ If  $\Delta u = 0$ , "Laplace's equation," then  $u$  is "harmonic."

★  $x - y$

★  $x^2 - y^2$

★  $e^x \cos y$

★  $x^2 + z^2 - y^2$  **(NOT THIS ONE!)**



*The End*