Calculus IV Vector fields in 3-dimensions and Grad, Curl, and Div

 $\left\{ \begin{array}{c} \text{Functions} \\ f(x,y,z) \\ \text{on a} \\ \text{domain} \\ E \text{ in } \mathbb{R}^3. \end{array} \right\} \xrightarrow{\text{grad}} \left\{ \begin{array}{c} \text{Vector fields} \\ \mathbf{F} = \langle P, Q, R \rangle \\ \text{on the domain} \\ E \text{ in } \mathbb{R}^3. \end{array} \right\} \xrightarrow{\text{curl}} \left\{ \begin{array}{c} \text{Vector fields} \\ \mathbf{F} = \langle P, Q, R \rangle \\ \text{on the domain} \\ E \text{ in } \mathbb{R}^3. \end{array} \right\} \xrightarrow{\text{div}} \left\{ \begin{array}{c} \text{Functions} \\ f(x,y,z) \\ \text{on the} \\ \text{domain} \\ E \text{ in } \mathbb{R}^3. \end{array} \right\} \xrightarrow{\text{div}} \left\{ \begin{array}{c} \text{Functions} \\ f(x,y,z) \\ \text{on the} \\ \text{domain} \\ E \text{ in } \mathbb{R}^3. \end{array} \right\}$

1. It is best to think about grad, curl, and div in 3-dimensions in terms of a single vector differential operator (called "Del" or "Nabla")

$$\nabla = \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right\rangle$$

This differential operator can take functions and return vector fields (grad), and can also take vector fields and return either vector fields (curl) or functions (div).

2. The first operator, grad, takes a function f = f(x, y, z) and returns the vector field

$$\operatorname{grad}(f) = \nabla f = \langle f_x, f_y, f_z \rangle.$$

3. The second operator, *curl*, takes a vector field $\mathbf{F} = \langle P(x, y, z), Q(x, y, z), R(x, y, z) \rangle$ and returns another vector field

$$\operatorname{curl}(\mathbf{F}) = \nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix} = \langle R_y - Q_z, P_z - R_x, Q_x - P_y \rangle$$

4. The third operator, div, takes a vector field $\mathbf{F} = \langle P(x, y, z), Q(x, y, z), R(x, y, z) \rangle$ and returns a function

$$\operatorname{div}(\mathbf{F}) = \nabla \cdot \mathbf{F} = P_x + Q_y + R_z$$

- 5. It is easy to check that the composition of two successive operators is zero.
 - (a) The first pair is

$$\operatorname{curl} \circ \operatorname{grad} = 0$$

That is,

$$\nabla \times (\nabla f) = \nabla \times \langle f_x, f_y, f_z \rangle = \langle f_{zy} - f_{yz}, f_{xz} - f_{zx}, f_{yx} - f_{xy} \rangle = \langle 0, 0, 0 \rangle$$

for all functions f.

(b) The second pair is

 $\operatorname{div} \circ \operatorname{curl} = 0.$

That is,

$$\nabla \cdot (\nabla \times \mathbf{F}) = \nabla \cdot \langle R_y - Q_z, P_z - R_x, Q_x - P_y \rangle = R_{yx} - Q_{zx} + P_{zy} - R_{xy} + Q_{xz} - P_{yz} = 0$$

for all vector fields $\mathbf{F} = \langle P, Q, R \rangle$.

6. Tests to see if a vector field has a scalar or vector potential.

- (a) Suppose the vector field F is equal to ∇f for some function f (we say that F is conservative, and that it has a scalar potential). Then ∇ × F = ∇ × (∇f) = 0. In particular, if F is a vector field for which ∇ × F ≠ 0, then you can conclude that F is NOT the gradient of some function f.
- (b) Suppose the vector field F is equal to ∇ × G for some vector field G (we say that F has a vector potential). Then ∇ · F = ∇ · (∇ × G) = 0.
 In particular, if F is a vector field for which ∇ · F ≠ 0, then you can conclude that F is NOT the curl of some vector field G.
- 7. Two Questions. This gives rise to two questions.
 - (a) Suppose the vector field **F** satisfies $\nabla \times \mathbf{F} = \mathbf{0}$. Is it always the case that **F** is the gradient of some function f?
 - (b) Suppose the vector field \mathbf{F} satisfies $\nabla \cdot \mathbf{F} = 0$. Is it always the case that \mathbf{F} is the curl of some vector field \mathbf{G} ?

The answers to these questions will be similar to the 2-dimensional setting. It depends on the connectivity properties of the region E. If the region E has particular types of "holes" the answers will be "No," otherwise "Yes."

We will investigate these questions further after we have learned about Stokes' Theorem and the Divergence Theorem.

8. The Laplacian. The Laplacian is denoted by ∇^2 (some people use the symbol Δ for the Laplacian) and is defined to be div \circ grad. It takes functions and returns functions (which involve second derivatives of the input function).

$$\Delta f = \nabla^2 f = \nabla \cdot \nabla f = \nabla \cdot \langle f_x, f_y, f_z \rangle = f_{xx} + f_{yy} + f_{zz}$$

- 9. Two interpretations of Green's Theorem. Let C be a closed curve satisfying the hypotheses of Green's Theorem, and bounding a region D. Let $\mathbf{F} = \langle P(x, y), Q(x, y) \rangle$ be a vector field satisfying the hypotheses of Green's Theorem. We shall consider P and Q as functions of three variables (x, y, z) (their values are independent of the third variable z) and shall consider F to be a vector field in 3-dimensions as follows, $\mathbf{F} = \langle P, Q, 0 \rangle$. Then we have the following.
 - (a) Tangential Version of Green's Theorem.

$$\oint_C \mathbf{F} \cdot \hat{\mathbf{T}} \, ds = \oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_D \operatorname{curl}(\mathbf{F}) \cdot \hat{\mathbf{k}} \, dA$$

(b) Normal Version of Green's Theorem.

$$\oint_C \mathbf{F} \cdot \hat{\mathbf{N}} \, ds = \oint_C P \, dy - Q \, dx = \iint_D P_x + Q_y \, dA = \iint_D \operatorname{div}(\mathbf{F}) \, dA$$