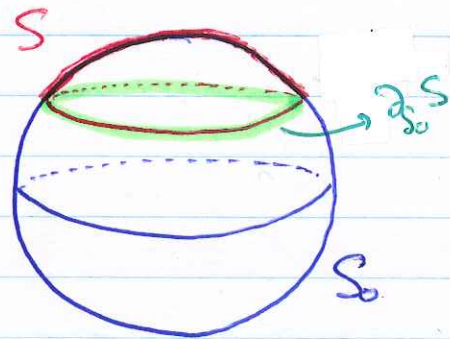


Stokes theorem (Also known as Kelvin-Stokes or curl theorem)

Setup: • $S \subset \mathbb{R}^3$ a smooth surface

- S a surface lying in S_0
- We denote the **relative boundary** of S in S_0 by $\partial_{S_0} S$ (we assume it is a curve or \emptyset)



(We often drop the S_0 and simply write ∂S , but be careful $\partial_{S_0} S \neq \partial S$)

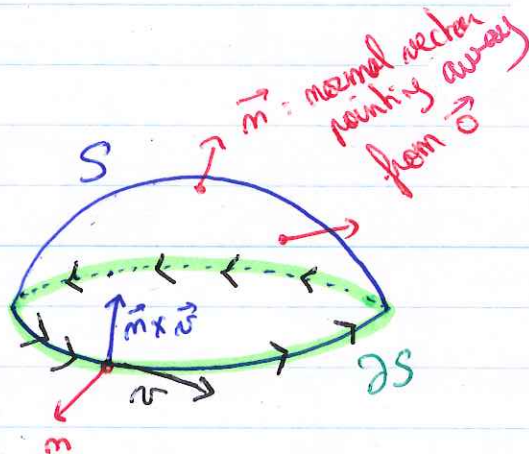
Comment: by "relative" we mean that we forget \mathbb{R}^3 and see the ambient space as S_0 for some topology.
I won't give details because it outreaches MAT237 but that's a very intuitive notion.

If you want a formal definition for $\partial_{S_0} S$:

$$\partial_{S_0} S = \{x \in S_0 : \forall \varepsilon > 0, B(x, \varepsilon) \cap S \neq \emptyset \text{ and } B(x, \varepsilon) \cap (S_0 \setminus S) \neq \emptyset\}$$

- We assume that S is oriented by $\vec{m}: S \rightarrow \mathbb{R}^3$ a C^0 normal unit vector field

- We assume that $\partial_{S_0} S$ is positively oriented: if \vec{v} gives the orientation of $\partial_{S_0} S$ then $\vec{m} \times \vec{v}$ points to S



Theorem (Stokes, Kelvin-Stokes or curl)

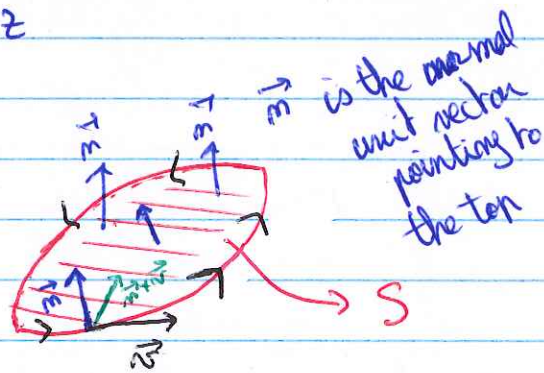
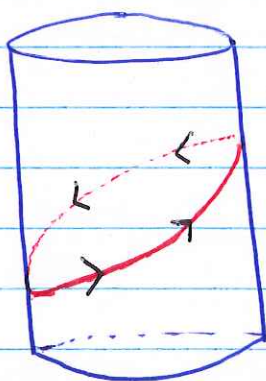
$F: U \rightarrow \mathbb{R}^3$ C^1 , $U \subset \mathbb{R}^3$ open, $S \subset U$, then

$$\int_{\partial S} \vec{F} \cdot d\vec{x} = \iint_S (\text{curl } \vec{F}) \cdot \vec{m}$$

Comment: That's a "3D" version of Green's theorem: $\rightarrow S = \text{plane}$
the latter is a special case when the surface is "flat"
(ie inside a plane)

Comment: That's (again!) a special case of the general Stokes theorem for differential forms.

Ex: We define C as the ellipse obtained by intersecting the cylinder $x^2 + y^2 = 1$ with the plane $y - z = 0$ oriented counterclockwise as viewed from above.
Compute $\int_C (x-z)dx + (x+y)dy + (y+z)dz$



$$Q_0 \int_C (x-z) dx + (x+y) dy + (y+z) dz$$

$$= \iint_S \text{curl } \vec{F} \cdot \vec{m} \text{ where } \vec{F}(x,y,z) = (x-z, x+y, y+z)$$

$$\text{curl } \vec{F} = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

\vec{m} is the unit vector normal to $y-z=0$ pointing to the top

$$\text{so } \vec{m} = \frac{1}{\sqrt{2}} \begin{pmatrix} 0 \\ -1 \\ 1 \end{pmatrix}$$

$$\text{and } \text{curl } \vec{F} \cdot \vec{m} = \frac{2}{\sqrt{2}} = \sqrt{2}$$

$$\text{so } \int_C \vec{F} \cdot d\vec{x} = \iint_S \sqrt{2}$$

"
"

then notice that $S = \{ (r \cos \theta, r \sin \theta, r \sin \theta) : r \in [0,1], \theta \in [-\pi, \pi] \}$

$$\partial_1 \vec{r} \times \partial_2 \vec{r} = \begin{pmatrix} \cos \theta \\ \sin \theta \\ \sin \theta \end{pmatrix} \times \begin{pmatrix} -r \sin \theta \\ r \cos \theta \\ r \cos \theta \end{pmatrix} = \begin{pmatrix} 0 \\ -r \\ r \end{pmatrix}$$

$$\text{hence } \int_C \vec{F} \cdot d\vec{x} = \int_{-\pi}^{\pi} \int_0^1 \sqrt{2} \| (0, -r, r) \| dr d\theta$$

$$= 4\pi \int_0^1 r dr$$

$$= 2\pi.$$

In this corollary, I am not very formal. It is possible to define properly what do I mean by "closed", but I think that's not necessary for our purpose. You can believe your intuition: "closed" means that there is no "boundary" in the above sense, so the line integral is 0.

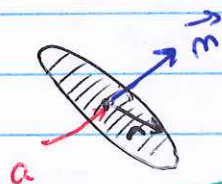
Corollary:

Assume that S is "closed"

then
$$\iint_S (\text{curl } \vec{F}) \cdot \vec{n} = 0$$

Stokes theorem allows to give a physics interpretation of curl.

Let $a \in \mathbb{R}^3$, \vec{n} a unit vector and D_r the disk centered at a normal to \vec{n} and of radius r



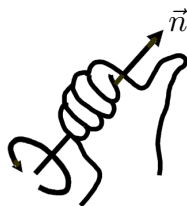
intuitively the average goes to the exact value we may prove it with a "MVT" for \int_S theorem for surface integrals

then
$$(\text{curl } \vec{F}(a)) \cdot \vec{n} = \lim_{r \rightarrow 0} \frac{1}{\pi r^2} \iint_{D_r} (\text{curl } \vec{F}) \cdot \vec{n}$$

$$= \lim_{r \rightarrow 0} \frac{1}{\pi r^2} \int_{C_r} \vec{F} \cdot d\vec{x} \quad (*)$$

If \vec{F} is a force field, then $\int_{C_r} \vec{F} \cdot d\vec{x}$ is the work of F on a particle moving along C_r :

So $\text{curl } \vec{F}(a) \cdot \vec{n} > 0$: the force pushes the particle counterclockwise
 < 0 : clockwise



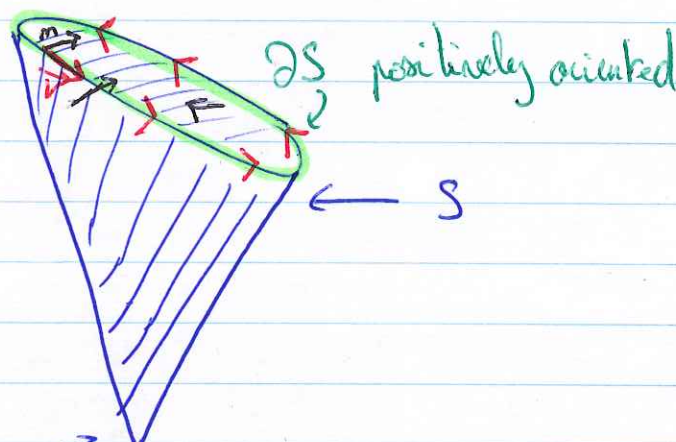
(Image from Wikipedia)

By "counterclockwise", I mean that the force pushes the particle in the direction of the orientation of the boundary, as in the "right hand rule" on the right:

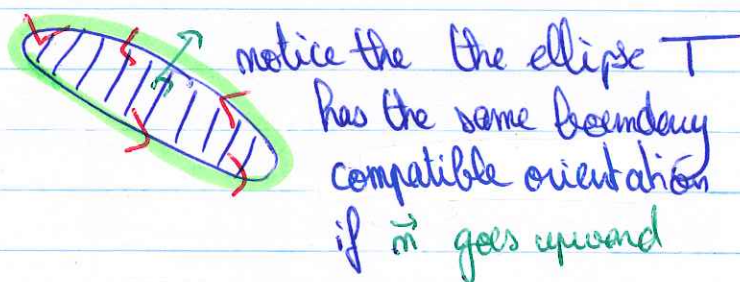
By the way, (*) doesn't depend on the coordinate system!

Another example of usage:

Let S be the part of the cone $z = \sqrt{x^2 + y^2}$ below $x + z = 1$
 oriented by \vec{m} going upward (in the inside)



we want to compute $\iint_S (\text{curl } \vec{F}) \cdot \vec{m}$



$$\text{so } \iint_S \text{curl } \vec{F} \cdot \vec{m} = \int_C \vec{F} \cdot d\vec{x} = \iint_T \text{curl } \vec{F} \cdot \vec{m}$$

that could be easier to compute



It is false in general that

$$\iint_{S_1} \vec{G} \cdot \vec{m} = \iint_{S_2} \vec{G} \cdot \vec{m} \quad \text{for } \vec{G} \text{ a vector field}$$

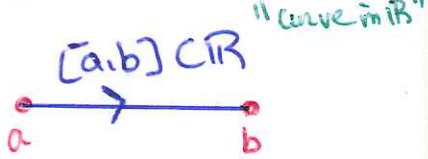
if $\partial S_1 = \partial S_2$

(it is true when $\vec{G} = \text{curl } \vec{F}$) !!!!!



In this chapter, you met the following special cases of the general Stokes theorem: $\int_R dw = \int_{\partial R} \omega$

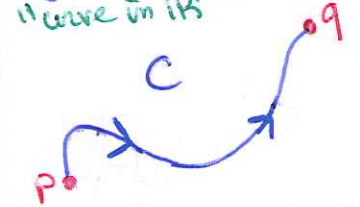
FTC:



$$\int_a^b F'(t) dt = F(b) - F(a)$$

- ① \int_a^b is the usual one-variable Riemann-Darboux integral
- ② $F: [a,b] \rightarrow \mathbb{R} \quad C^1$
- ③ $[a,b]$ is a segment line in \mathbb{R}

Gradient theorem

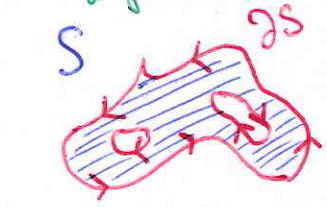


$$\int_C \nabla f \cdot dx = f(q) - f(p)$$

- ① \int_C is the line integral for vector fields
- ② C is an oriented curve in \mathbb{R}^m
- ③ $f: U \rightarrow \mathbb{R} \quad C^1$
 $U \subset \mathbb{R}^m$ is an open subset containing C

We want the surface to be on the left
 \Leftrightarrow If \vec{v} is tangent compatible with the orientation, we want $\vec{m} = (\omega_2, -\omega_1)$ to point outward
 $\vec{m} = \text{rotation of } \vec{n} \text{ by } \frac{\pi}{2} \text{ clockwise}$

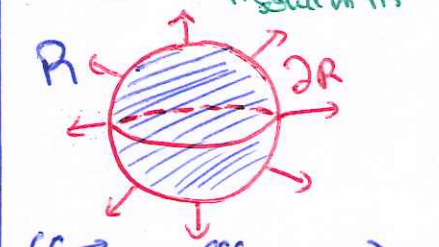
Green's theorem



$$\int_{\partial S} \vec{F} \cdot d\vec{x} = \iint_S \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$$

- ① $S \subset \mathbb{R}^2$ is a planar regular region (surface in \mathbb{R}^2)
- ② ∂S is piecewise smooth and positively oriented
- ③ \int is the line integral ∂S for vector fields
- ④ \iint_S is the usual integral S for 2-variable function $f: S \rightarrow \mathbb{R}$
- ⑤ $\vec{F}: U \rightarrow \mathbb{R}^2 \quad C^1$
 $U \subset \mathbb{R}^2$ open with ∂U

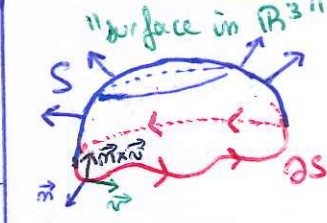
Divergence theorem



$$\iint_{\partial R} \vec{F} \cdot \vec{m} = \iiint_R \text{div}(F)$$

- ① $R \subset \mathbb{R}^3$ is a regular region ("solid")
- ② ∂R is a piecewise smooth surface oriented by \vec{m} the outward pointing normal unit vector.
- ③ $\iint_{\partial R}$ surface integral for vector fields
- ④ \iiint_R usual integral for 3-variable functions $f: R \rightarrow \mathbb{R}$
- ⑤ $\vec{F}: U \rightarrow \mathbb{R}^3 \quad C^1$
 $U \subset \mathbb{R}^3$ open, $R \subset U$

Stokes theorem



$$\int_{\partial S} \vec{F} \cdot d\vec{x} = \iint_S (\text{curl } \vec{F}) \cdot \vec{m}$$

- ① $S \subset \mathbb{R}^3$ is an oriented surface
 - ② ∂S is the relative boundary of S with the positive orientation. It is an oriented curve in \mathbb{R}^3
 - ③ $\int_{\partial S}$ is the line integral for vector fields
 - ④ \iint_S is the surface integral for vector fields
 - ⑤ $F: U \rightarrow \mathbb{R}^3 \quad C^1$
 $U \subset \mathbb{R}^3$ open, $S \subset U$
- We want $\vec{m} \times \vec{v}$ to point to the surface S