1 Recap

- Parametrised surfaces.
- Scalar line integral (its reparametrisation invariance is left as an exercise).

2 Surface integrals

Let $S = \vec{r}(T)$ be a parametrised surface and let f be a bounded scalar field on S. Then $\int \int_S f dA := \int \int_T f(\vec{r}(u,v)) \|\vec{r}_u \times \vec{r}_v\| du dv$. When f = 1, we get the area. (Akin to the length of a regular curve in the case of line integrals.)

Centre of mass: If f is the density, then $x_{CM} = \int \int xf dA$ and likewise for other coordinates. For instance, for a cone $\vec{r} = (v \sin(\alpha) \cos(u), v \sin(\alpha) \sin(u), v \cos(\alpha))$ where $(u, v) \in [0, 2\pi] \times [0, l]$, we see that $dA = v \sin(\alpha) du dv$. Thus if f = 1 (uniform density), then $\int \int z dA = \int_0^l \int_0^{2\pi} v^2 \cos(\alpha) \sin(\alpha) du dv = \frac{\pi}{3} \sin(2\alpha)$. It is easy to see that $x_{CM} = y_{CM} = 0$. Thus the centre of mass can lie outside the surface.

Let $\vec{r}(u, v)$ be a piecewise C^1 parametrised surface defined on $T \subset \mathbb{R}^2$. Let $\vec{G}(s,t) = (u(s,t), v(s,t)) : T' \to T$ be a C^1 map that is 1-1 onto on the interiors. Assume that the Jacobian J of G is nowhere 0 on the interior. Then $\vec{R}(s,t) = \vec{r}(\vec{G}(s,t))$ is called a reparametrisation.

Theorem: $\vec{R}_s \times \vec{R}_t = \vec{r}_u \times \vec{r}_v J$.

Proof: By the chain rule, $\vec{R}_s = \vec{r}_u u_s + \vec{r}_v v_s$, $\vec{R}_t = \vec{r}_u u_t + \vec{r}_v v_t$. Thus $\vec{R}_s \times \vec{R}_t = \vec{r}_u \times \vec{r}_v (u_s v_t - v_s u_t)$, and since $J = u_s v_t - v_s u_t$, we are done. \Box Theorem: The surface integral is reparametrisation invariant.

Proof: $\int \int_{\vec{r}(T)} f dA = \int \int_T f \|\vec{r}_u \times \vec{r}_v\| du dv$. By the change of variables formula, this integral equals $\int \int_{T'} f \|\vec{r}_u \times \vec{r}_v\| |J| ds dt$. This is precisely the surface integral using the other parametrisation.

Consider a fluid (can be charged too) moving through space with the velocity vector field $\vec{V}(x, y, z, t)$. If its density is ρ , the amount of fluid per unit area per unit time moving along \vec{V} is $\vec{J} = \rho \vec{V}$ (the flux density or the current vector). The amount per unit time that moves across an infinitesimal surface element \vec{dA} is $\vec{J}.\vec{dA}$. This quantity is the infinitesimal flux. Likewise, if \vec{E} is the electric field, $\vec{E}.\vec{dA}$ is also called flux (roughly measures the "number of lines of force" going through the surface element). Rigorously, if $S \subset \mathbb{R}^3$ is a regular parametrised surface, and \vec{F} is a bounded vector field on S, then the flux of \vec{F} through S is defined to be $\int \int_T \vec{F}.(\vec{r_u} \times \vec{r_v}) du dv$. It is certainly not immediately clear as to whether this quantity is reparametrisation invariant.

As before, if $\vec{G}(s,t)$, $\vec{R}(s,t) = \vec{r}(\vec{G}(s,t))$ are reparametrisation data, then $\int \int_{\vec{r}(T)} \vec{F} \cdot d\vec{A} = \int \int_T \vec{F} \cdot (\vec{r_u} \times \vec{r_v}) du dv = \int \int_{T'} \vec{F} \cdot (\vec{r_u} \times \vec{r_v}) |J| ds dt$. However, $\vec{R_s} \times \vec{R_t} = (\vec{r_u} \times \vec{r_v}) J$. Therefore, there is a sign discrepancy. If J > 0 throughout, then |J| = J and the flux integral is reparametrisation invariant. If J < 0 throughout, then the flux changes sign. The choice (outward vs inward) of normal is thus important (akin to the vector line integral). Let S be the unit upper hemisphere parametrised by $(\sin(u)\cos(v), \sin(u)\sin(v), \cos(u))$

where $(u, v) \in T = [0, \frac{\pi}{2}] \times [0, 2\pi]$. Then $\vec{r}_u \times \vec{r}_v = \sin(u)(\sin(u)\cos(v), \sin(u)\sin(v), \cos(u))$. Let $\vec{F} = x\hat{i} + y\hat{j}$. The flux of \vec{F} across S is $\int_0^{2\pi} \int_0^{\pi/2} \sin^3(u) dv du = 0$.

3 Stokes' theorem

We want to generalise Green's theorem to integrals over surfaces.

Theorem: Let S be a C^1 regular parametrised oriented surface $S = \vec{r}(T)$ where $T \subset \mathbb{R}^2$ is an open set in u - v plane bounded by a regular simple closed curve I. Assume that \vec{r} is actually C^2 on an open set containing T. Let C be the curve $\vec{r}(I)$. Let P, Q, R be C^1 scalar fields on S. Let $\vec{F} = (P, Q, R)$ and $\nabla \times \vec{F} = (R_y - Q_z, P_z - R_x, Q_x - P_y)$. Suppose C is oriented in the following manner: The velocity of C, i.e., \vec{w} is such that $(\vec{r}_u \times \vec{r}_v) \times \vec{w}$ points "along" surface, i.e., if you travel a tiny bit along this vector, you are closer to the surface than if you travel in the opposite direction.

Then $\int \int_{S} (\nabla \times \vec{F}) . d\vec{A} = \int_{C} \vec{F} . d\vec{r}$.

The line integral is sometimes called the *circulation* of \vec{F} because if we consider $\vec{F} = (-y, x, 0)$ and C as the unit circle, then the line integral is non-zero whereas for $\vec{F} = (x, y, 0)$ it is zero. James Clerk Maxwell called $\nabla \times \vec{F}$ as the "curl" of \vec{F} (because it is like the "circulation density").

It is easy to see that if S is a planar surface, then Stokes=Green. The proof of Stokes: By linearity in \vec{F} and the symmetry of the expression, it is enough to prove it for $\vec{F} = P\hat{i}$. Now $\nabla \times \vec{F} = (0, P_z, -P_y)$ and hence $\nabla \times \vec{F}.d\vec{A} = -P_y(x_uy_v - x_vy_u) + P_z(z_uy_v - z_vy_u)$ which is $(Px_v)_u - (Px_u)_v$ (HW). Apply Green to $\int \int_T ((Px_v)_u - (Px_u)_v) dudv$ to get $\int_C (PX_u du + PX_v dv) = \int_C P dx$.