

Physics II (PH 102)
Electromagnetism (Lecture 2)

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Gradient Operator (∇ or grad)

Suppose $\phi(x, y, z)$ is a scalar field in \mathbb{R}^3 with continuous partial derivatives, the **GRADIENT** of $\phi(x, y, z)$ is given by

$$\text{grad } \phi(x, y, z) \equiv \nabla \phi(x, y, z) = \left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y} + \hat{\mathbf{k}} \frac{\partial}{\partial z} \right) \phi(x, y, z)$$

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- ▶ The gradient is defined *only* for scalar fields which yields *vector fields*.
- ▶ The relation ~~$\nabla \mathbf{V}$~~ is *meaningless* for a vector field \mathbf{V} .
- ▶ *The magnitude $|\nabla \phi|$ gives the maximum value of the directional derivative of ϕ at any given point, while the direction of the gradient points along the fastest rate of change of ϕ at that point.*
- ▶ $\nabla \phi$ *points in the direction normal to the level surface $\phi = \text{const.}$ ie.,*

$$\hat{\mathbf{N}} = \pm \frac{\nabla \phi}{|\nabla \phi|}$$

Example of Gradient in 2D

Examples

1. $f(x, y) = xy$ then $\frac{\partial f}{\partial x} = y$ and $\frac{\partial f}{\partial y} = x$ and

$$\vec{\nabla} f = y\hat{i} + x\hat{j}$$

2. $f(x, y) = e^x y$ then $\frac{\partial f}{\partial x} = e^x y$ and $\frac{\partial f}{\partial y} = e^x$ and

$$\vec{\nabla} f = (y\hat{i} + \hat{j}) e^x$$

3. $f(x, y) = \sin(5x^2 + 3y)$ then $\frac{\partial f}{\partial x} = 10x \cos(5x^2 + 3y)$ and

$$\frac{\partial f}{\partial y} = 3 \cos(5x^2 + 3y) \text{ and}$$

$$\vec{\nabla} f = (10x\hat{i} + 3\hat{j}) \cos(5x^2 + 3y)$$

Example of Gradients in 3D

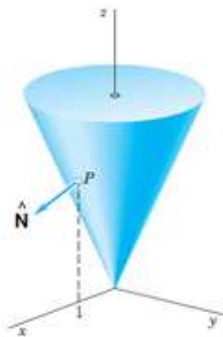
Find a unit normal vector $\hat{\mathbf{N}}$ of the cone of revolution $z^2 = 4(x^2 + y^2)$ at the point $P: (1, 0, 2)$.

Solution. The cone is the level surface $f = 0$ of $f(x, y, z) = 4(x^2 + y^2) - z^2$.

$$\text{grad } f = [8x, 8y, -2z], \quad \text{grad } f(P) = [8, 0, -4]$$

$$\hat{\mathbf{N}} = \frac{\text{grad } f(P)}{|\text{grad } f(P)|} = \left[\frac{2}{\sqrt{5}}, 0, -\frac{1}{\sqrt{5}} \right].$$

$\hat{\mathbf{N}}$ points downward since it has a negative z -component. The other unit normal vector of the cone at P is $-\hat{\mathbf{N}}$



Divergence Operator ($\nabla \cdot$ or “div”)

Let $\mathbf{V}(x, y, z)$ is a differentiable vector field in \mathbb{R}^3 with real Cartesian components V_x , V_y , and V_z . The **DIVERGENCE** of $\mathbf{V}(x, y, z)$ is obtained by taking the scalar “dot-product” operation with ∇ :

$$\nabla \cdot \mathbf{V}(x, y, z) = \left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y} + \hat{\mathbf{k}} \frac{\partial}{\partial z} \right) \cdot \left(\hat{\mathbf{i}} V_x + \hat{\mathbf{j}} V_y + \hat{\mathbf{k}} V_z \right)$$

$$\text{div } \mathbf{V}(x, y, z) \equiv \nabla \cdot \mathbf{V}(x, y, z) = \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z}$$

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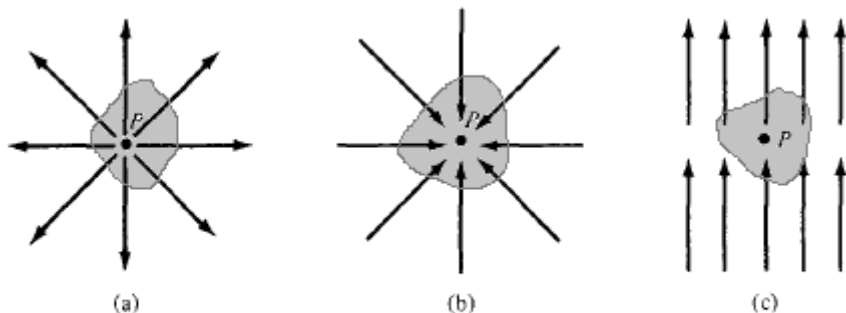
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- ▶ *Defined for vector fields which yields scalar fields.*
- ▶ *Gives a measure of how much a vector field tends to diverge from or converge to a given point.*
- ▶ *A **SOURCE** is a point of +ve divergence and a **SINK** is a point of -ve divergence.*
- ▶ *A non-trivial (i.e., $\mathbf{V} \neq 0$) vector field with zero divergence **identically** is said to be **SOLENOIDAL** (e.m. theory) or **INCOMPRESSIBLE** (fluid mechanics).*

Divergence: Physical significance



$\text{div } \mathbf{V}$ at P : Illustration of the divergence of a vector field at P ; (a) positive divergence, (b) negative divergence, (c) zero divergence.

Examples of Divergence

Example

$$\nabla \cdot \vec{V} = \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z}$$

$$\vec{V} = \hat{e}_x x + \hat{e}_y y$$

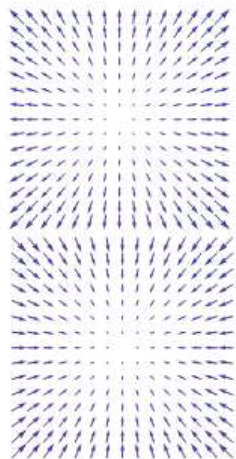
$$\nabla \cdot \vec{V} = 1 + 1 = 2$$

Positive divergence: source

$$\vec{V} = -\hat{e}_x x - \hat{e}_y y$$

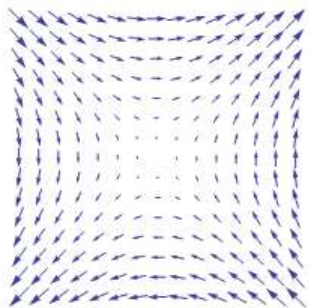
$$\nabla \cdot \vec{V} = -1 - 1 = -2$$

Negative divergence: sink



Examples of Divergence

Example



$$\vec{V} = \hat{e}_x y + \hat{e}_y x$$

$$\nabla \cdot \vec{V} = 0 + 0 = 0$$

Divergence Free

Curl Operator ($\nabla \times$ or “rot”)

Suppose $\mathbf{A}(x, y, z)$ is a differentiable vector field in \mathbb{R}^3 with real Cartesian components A_x, A_y, A_z , the **CURL** or **ROTATION** of $\mathbf{A}(x, y, z)$ is obtained by taking the vector “cross-product” operation with ∇ :

$$\nabla \times \mathbf{A}(x, y, z) = \left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y} + \hat{\mathbf{k}} \frac{\partial}{\partial z} \right) \times \left(\hat{\mathbf{i}} A_x + \hat{\mathbf{j}} A_y + \hat{\mathbf{k}} A_z \right)$$

$$\text{curl } \mathbf{A}(x, y, z) = \hat{\mathbf{i}} \left(\frac{\partial A_z}{\partial y} - \frac{\partial A_y}{\partial z} \right) + \hat{\mathbf{j}} \left(\frac{\partial A_x}{\partial z} - \frac{\partial A_z}{\partial x} \right) + \hat{\mathbf{k}} \left(\frac{\partial A_y}{\partial x} - \frac{\partial A_x}{\partial y} \right)$$

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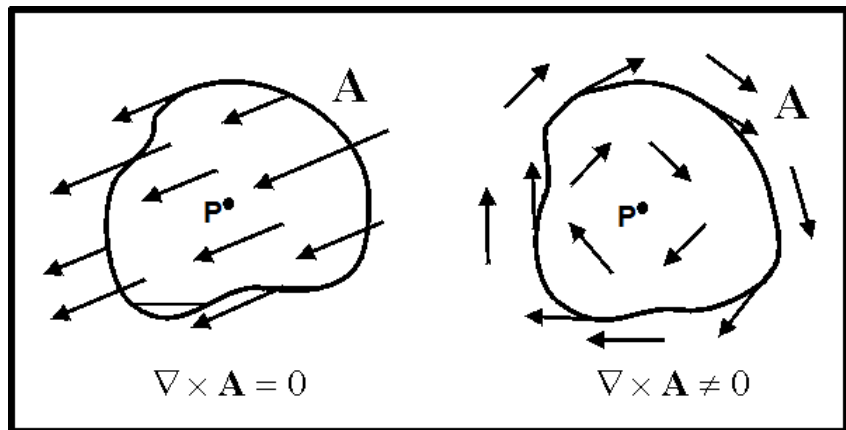
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- ▶ *Defined for vector fields which also yields vector fields.*
- ▶ *Unlike the gradient or divergence operator, the curl operator is defined only in 3D, like a vector cross-product.*
- ▶ *Its magnitude gives the tendency of the vector field to rotate/circulate about a given point, while its direction lies along the axis of rotation as determined by the right-hand rule.*
- ▶ *An **IRROTATIONAL** vector field is one for which the curl vanishes identically.*

Curl: Physical significance



Non-vanishing curl implies the vector field to be rotational about the point P

Product Identities for Gradient, Divergence and Curl (Prove them!)

Let f be a differentiable scalar field, \mathbf{A} and \mathbf{B} be differentiable vector fields, and $k = \text{const.}$, then the following product identities hold:

- ▶ $\nabla \cdot (k\mathbf{A}) = k(\nabla \cdot \mathbf{A})$
- ▶ $\nabla \times (k\mathbf{A}) = k(\nabla \times \mathbf{A})$
- ▶ $\nabla \cdot (f\mathbf{A}) = f(\nabla \cdot \mathbf{A}) + \mathbf{A} \cdot \nabla f$
- ▶ $\nabla \times (f\mathbf{A}) = f(\nabla \times \mathbf{A}) - \mathbf{A} \times \nabla f$
- ▶ $\nabla \cdot (\mathbf{A} \times \mathbf{B}) = \mathbf{B} \cdot (\nabla \times \mathbf{A}) - \mathbf{A} \cdot (\nabla \times \mathbf{B})$
- ▶ $\nabla \times (\mathbf{A} \times \mathbf{B}) = (\mathbf{B} \cdot \nabla)\mathbf{A} + \mathbf{A}(\nabla \cdot \mathbf{B}) - \mathbf{B}(\nabla \cdot \mathbf{A}) - (\mathbf{A} \cdot \nabla)\mathbf{B}$
- ▶ curl of a grad is zero identically: $\nabla \times (\nabla f) = 0$
- ▶ div of a curl is zero identically: $\nabla \cdot (\nabla \times \mathbf{A}) = 0$

Fact

The last two identities are very important and we shall use them very often.

Laplacian Operator $\nabla^2 \equiv \nabla \cdot \nabla$

Operation on Scalar Fields yields other Scalar Fields: Suppose the scalar function, $\phi(x, y, z)$ defines a differentiable scalar field in \mathbb{R}^3 with continuous higher order partial derivatives, then a **second order scalar operator** is obtained by first taking the “dot-product” of two ∇ 's and then operating on $\phi(x, y, z)$, or equivalently, by taking the gradient first and then evaluating the divergence:

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$$(\nabla \cdot \nabla) \phi(x, y, z) = \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right] \phi(x, y, z) = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2}$$

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$$\begin{aligned}(\nabla \cdot \nabla) \phi(x, y, z) &= \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right] \phi(x, y, z) = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} \\ \nabla \cdot (\nabla \phi(x, y, z)) &= \left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y} + \hat{\mathbf{k}} \frac{\partial}{\partial z} \right) \cdot \left(\hat{\mathbf{i}} \frac{\partial \phi}{\partial x} + \hat{\mathbf{j}} \frac{\partial \phi}{\partial y} + \hat{\mathbf{k}} \frac{\partial \phi}{\partial z} \right) \\ &= \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} \equiv \nabla^2 \phi(x, y, z)\end{aligned}$$

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Operation on Vector Fields yields other Vector Fields: Suppose the vector function, $\mathbf{V}(x, y, z) = \hat{\mathbf{i}}V_x + \hat{\mathbf{j}}V_y + \hat{\mathbf{k}}V_z$ defines a differentiable vector field in \mathbb{R}^3 with continuous higher order partial derivatives, then instead the following sequence of operation makes sense:

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$$\begin{aligned}(\nabla \cdot \nabla) \mathbf{V}(x, y, z) &= \left[\left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y} + \hat{\mathbf{k}} \frac{\partial}{\partial z} \right) \cdot \left(\hat{\mathbf{i}} \frac{\partial}{\partial x} + \hat{\mathbf{j}} \frac{\partial}{\partial y} + \hat{\mathbf{k}} \frac{\partial}{\partial z} \right) \right] \mathbf{V}(x, y, z) \\ \nabla^2 \mathbf{V}(x, y, z) &= \left[\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right] \mathbf{V} \equiv \hat{\mathbf{i}}(\nabla^2 V_x) + \hat{\mathbf{j}}(\nabla^2 V_y) + \hat{\mathbf{k}}(\nabla^2 V_z)\end{aligned}$$

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$$\nabla^2 \equiv \nabla \cdot \nabla = \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right)$$

- ▶ Defined for both scalar and vector fields which also yield other scalar and vector fields, respectively.
- ▶ The relation $\nabla^2 \mathbf{V} \neq \nabla \cdot (\nabla \mathbf{V})$ is *meaningless* for a vector field \mathbf{V} . However, a direct operation on its components only make sense, namely,
$$\nabla^2 \mathbf{V} \equiv \hat{\mathbf{i}}(\nabla^2 V_x) + \hat{\mathbf{j}}(\nabla^2 V_y) + \hat{\mathbf{k}}(\nabla^2 V_z)$$
- ▶ A **HARMONIC** field is one whose Laplacian vanishes *identically*.

Ordinary Integrals of Vector Functions (in 1D or single variable)

Let $\mathbf{A}(u) = A_1(u)\hat{\mathbf{i}} + A_2(u)\hat{\mathbf{j}} + A_3(u)\hat{\mathbf{k}}$ be a vector valued function of a parameter $u \in \mathbb{R}$, where the components $A_{1,2,3} \in \mathbb{R}$ are assumed to be continuous in **1D domain** $[a, b] \in \mathbb{R}$. If \exists a vector function $\mathbf{S}(u)$ such that

$$\mathbf{A}(u) = \frac{d\mathbf{S}(u)}{du}$$

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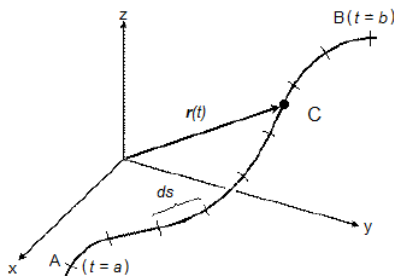
then,

$$\int_a^b \mathbf{A}(u) du = \int_a^b \left(\frac{d\mathbf{S}(u)}{du} \right) du = \mathbf{S}(b) - \mathbf{S}(a)$$

is defined as the **DEFINITE INTEGRAL** of $\mathbf{A}(u)$ over the domain $[a, b]$ and yields a **constant vector**.

Note: The vector function may be a 3D vector, but the integral is a *one-dimensional* or a single variable definite integral.

Line Integrals over Parametric 3D Space Curves

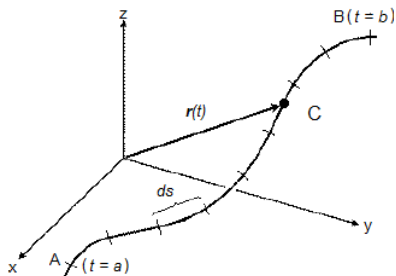


The *domain of integration* can be generalized to an *arbitrary 3D path* in \mathbb{R}^3 having a *1D parametric representation*

$$\mathbf{r}(t) = g(t)\hat{\mathbf{i}} + h(t)\hat{\mathbf{j}} + k(t)\hat{\mathbf{k}}$$

where $x = g(t)$, $y = h(t)$, $z = k(t)$,
are smooth functions of the variable $t \in [a, b] \in \mathbb{R}$.

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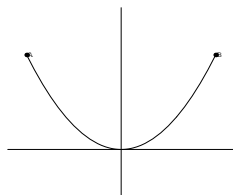
Time parameter t describes point $\mathbf{r}(t)$ on the space curve C of a moving particle in 3D. If $f[\mathbf{r}(t)]$ be any smooth scalar function defined on C , then $\int_C f[\mathbf{r}]ds$ defines a scalar **LINE INTEGRAL** of $f(\mathbf{r})$ over C .

Examples of 1-dim Parametrization Space Curves

Examples

Parabolic path in 2D

$$\left. \begin{array}{l} x(s) = s \\ y(s) = s^2 \end{array} \right\} s \in [-1, 1]$$

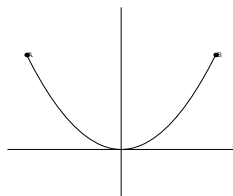


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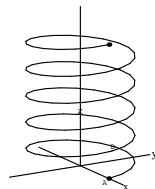
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Helical path in 3D

$$\left. \begin{aligned} x(\theta) &= \cos \theta \\ y(\theta) &= \sin \theta \\ z(\theta) &= \theta/2\pi \end{aligned} \right\} \theta \in [0, 10\pi]$$



Line Integral of Scalar Fields

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- ▶ Find a smooth (continuous derivatives) 1D parametrization for C :

$$x = g(t), y = h(t), z = k(t)$$

$$\mathbf{r}(t) = g(t)\hat{\mathbf{i}} + h(t)\hat{\mathbf{j}} + k(t)\hat{\mathbf{k}}, \quad a \leq t \leq b$$

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- ▶ Line Integral over path C is converted to a definite integral over $t \in [a, b]$:

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$$\int_C f(x, y, z) ds = \int_a^b f(x, y, z) \left(\frac{ds(t)}{dt} \right) dt = \int_a^b f[\mathbf{r}(t)] \left| \frac{d\mathbf{r}(t)}{dt} \right| dt$$

Line Integral of Scalar Fields

QUESTION: How to evaluate the **LINE INTEGRAL** of the scalar function $f(x, y, z)$ over a given space curve $C : \mathbf{r}(t)$, $a \leq t \leq b$?

- ▶ Split the given path C into differential segments ds between the end-points.
- ▶ Find a smooth (continuous derivatives) 1D parametrization for C :

$$x = g(t), y = h(t), z = k(t)$$

$$\mathbf{r}(t) = g(t)\hat{\mathbf{i}} + h(t)\hat{\mathbf{j}} + k(t)\hat{\mathbf{k}}, \quad a \leq t \leq b$$

- ▶ Line Integral over path C is converted to a definite integral over $t \in [a, b]$:

$$\begin{aligned} \int_C f(x, y, z) ds &= \int_a^b f(x, y, z) \left(\frac{ds(t)}{dt} \right) dt = \int_a^b f[\mathbf{r}(t)] \left| \frac{d\mathbf{r}(t)}{dt} \right| dt \\ &= \int_a^b f(x, y, z) \sqrt{\left(\frac{dx}{dt} \right)^2 + \left(\frac{dy}{dt} \right)^2 + \left(\frac{dz}{dt} \right)^2} dt \end{aligned}$$

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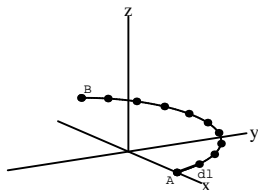
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Example of Line Integral of Scalar Fields

Example

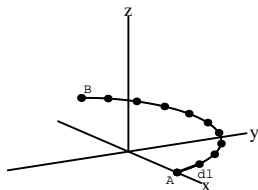
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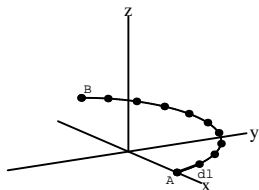


- ▶ Plane-polar Parametric form: $\mathbf{r}(\theta) = (R \cos \theta, R \sin \theta)$.
- ▶ $\mathbf{r}'(\theta) = (-R \sin \theta, R \cos \theta)$ and $|\mathbf{r}'(\theta)| = R$.

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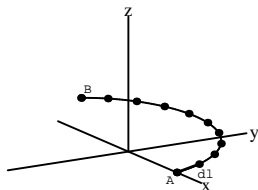
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- ▶ Length of arc is given by the line integral:

$$L = \int_C f(\mathbf{r}) dl = \int_C \left(\frac{dl}{d\theta} \right) d\theta = \int_0^\alpha |\mathbf{r}'(\theta)| d\theta$$

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