

CONSERVATIVE FORCES

Theorem 3.1 from the class notes: If $\vec{F} = \vec{F}(\vec{r})$, then

$$\nabla \times \vec{F} = 0 \iff \exists U(\vec{r}) \mid \vec{F} = -\nabla U.$$

The RHS reads: *There exists* (\exists) *a function*, $U(\vec{r})$, *such that* (\mid) $\vec{F} = -\nabla U$.

Theorems with an “if and only if” symbol (\iff) require both “directions” to be proven separately.

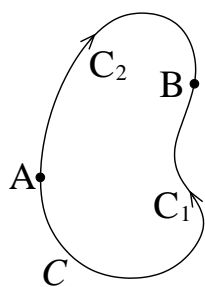
\Leftarrow *proof*: Here, we assume $\vec{F} = -\nabla U$, and prove $\nabla \times \vec{F} = 0$. Thus,

$$\nabla \times \vec{F} = -\nabla \times (\nabla U) = 0,$$

using identity (3.1.5) in the class notes. □

\Rightarrow *proof*: Here, we assume $\nabla \times \vec{F} = 0$, and prove $\vec{F} = -\nabla U$ for some $U(\vec{r})$.

Since $\nabla \times \vec{F} = 0$, we have from Stokes Theorem (page 3):



$$\int_S \nabla \times \vec{F} \cdot d\vec{\sigma} = \oint_C \vec{F} \cdot d\vec{r} = 0,$$

where \int_S is an integral over an *open surface*¹ and \oint_C is a *contour integral* over the loop that is the open surface's edge.

Now, break up the contour integral into two *path integrals*:

$$\oint_C \vec{F} \cdot d\vec{r} = \underbrace{\int_A^B \vec{F} \cdot d\vec{r}}_{\text{counter-clockwise along } C} + \underbrace{\int_B^A \vec{F} \cdot d\vec{r}}_{\text{path } C_1} = \underbrace{\int_A^B \vec{F} \cdot d\vec{r}}_{\text{path } C_1} - \underbrace{\int_A^B \vec{F} \cdot d\vec{r}}_{\text{path } C_2} = 0$$

¹An *open surface* is one with an edge, such as a piece of paper or half a tennis ball. Conversely, a *closed surface* is one with no edges, such as an entire tennis ball.

$$\Rightarrow \int_{C_1} \vec{F} \cdot d\vec{r} = \int_{C_2} \vec{F} \cdot d\vec{r},$$

and the value of the integral is independent of the path chosen (C_1 or C_2). Thus, all the integral can depend upon are the end points, A and B, from which we conclude there is some function, let's call it $U(\vec{r})$, such that:

$$\int_A^B \vec{F} \cdot d\vec{r} = \underbrace{U(\vec{r}_A) - U(\vec{r}_B)}_{\text{function of end points only}} = -\int_A^B dU = -\int_A^B \nabla U \cdot d\vec{r},$$

using Eq. (3.1.2) from the lecture notes ($d\phi = \nabla \cdot d\vec{r}$). Thus,

$$\int_A^B (\vec{F} + \nabla U) \cdot d\vec{r} = 0,$$

true for any two points, A and B. The only way this integral can be zero regardless of end points chosen is for the integrand to be zero. That is,

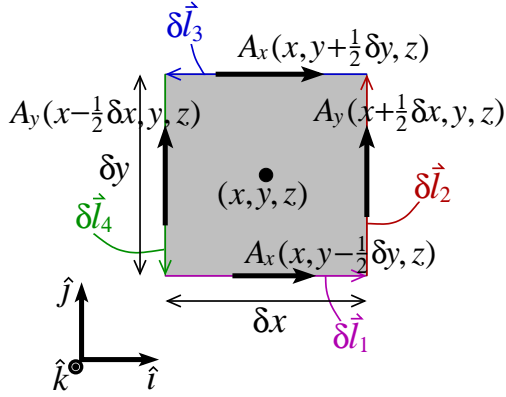
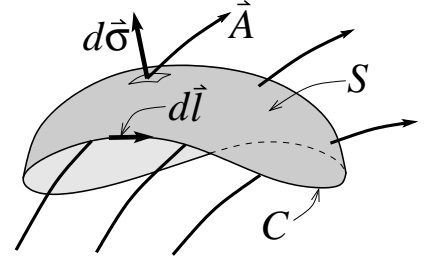
$$\boxed{\vec{F} = -\nabla U.}$$

□

An *irrotational* force (where $\nabla \times \vec{F} = 0$) is known as a *conservative force* because a force has to be irrotational for a potential energy function—and thus mechanical energy—to make sense. Only then can we speak of the conservation of mechanical energy.

Stoke's Theorem: If S is an open surface with perimeter C within a vector field \vec{A} , then,

$$\oint_C \vec{A} \cdot d\vec{l} = \int_S \nabla \times \vec{A} \cdot d\vec{\sigma}. \quad (1)$$



Proof: Consider an arbitrarily small, flat square centred at (x, y, z) with surface area $\delta\sigma = \delta x \delta y \hat{k}$ embedded in a vector field \vec{A} .

Traversing the square in the counter-clockwise direction, its edges and their locations are given by:

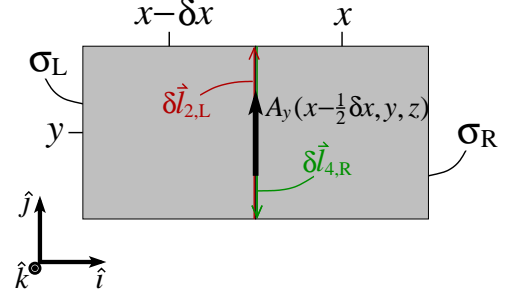
$$\begin{aligned} \delta\vec{l}_1 &= \delta x \hat{i}, & (x, y - \frac{1}{2}\delta y, z); & & \delta\vec{l}_2 &= \delta y \hat{j}, & (x + \frac{1}{2}\delta x, y, z); \\ \delta\vec{l}_3 &= -\delta x \hat{i}, & (x, y + \frac{1}{2}\delta y, z); & & \delta\vec{l}_4 &= -\delta y \hat{j}, & (x - \frac{1}{2}\delta x, y, z). \end{aligned}$$

Summing the quantity $\vec{A} \cdot d\vec{l}$ around the square's perimeter, we get:

$$\begin{aligned} \sum_{n=1}^4 \vec{A} \cdot \delta\vec{l}_n &= A_x(x, y - \frac{1}{2}\delta y, z)\delta x + A_y(x + \frac{1}{2}\delta x, y, z)\delta y \\ &\quad - A_x(x, y + \frac{1}{2}\delta y, z)\delta x - A_y(x - \frac{1}{2}\delta x, y, z)\delta y \\ &= \left[\frac{A_y(x + \frac{1}{2}\delta x, y, z) - A_y(x - \frac{1}{2}\delta x, y, z)}{\delta x} \right. \\ &\quad \left. - \frac{A_x(x, y + \frac{1}{2}\delta y, z) - A_x(x, y - \frac{1}{2}\delta y, z)}{\delta y} \right] \delta x \delta y \\ &= \underbrace{(\partial_x A_y - \partial_y A_x)}_{(\nabla \times \vec{A})_z} d\sigma = \nabla \times \vec{A} \cdot d\vec{\sigma}, \end{aligned} \quad (2)$$

in the limit when $\delta x \rightarrow dx$, etc.

Introduce a second square, σ_L (left) at $(x - \delta x, y, z)$, that shares the $(x - \frac{1}{2}\delta x, y, z)$ edge with the first square, σ_R (right) at (x, y, z) .



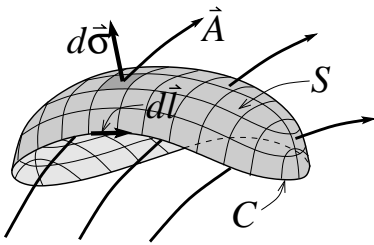
Adding the contributions of the two squares, the RHS of Eq. (2) is the sum of the two values of $(\nabla \times \vec{A}) \cdot \delta \vec{\sigma}$.

Likewise, the LHS of Eq. (2) is the sum of all *eight* edges, although the contributions from the *interior* edges cancel. For example, on edge 2 of σ_L (red), $\delta \vec{l}_{2,L} \propto +\hat{j}$ while on edge 4 of σ_R (green), $\delta \vec{l}_{4,R} \propto -\hat{j}$. Thus,

$$\vec{A} \cdot \delta \vec{l}_{2,L} = -\vec{A} \cdot \delta \vec{l}_{4,R},$$

and the LHS of Eq. (2) is just the sum from all *exterior* edges.

This is true no matter how many squares we bring together, and whether the squares are all actually coplanar *squares*, or non-coplanar “patches”; only the exterior edges (the circumference of the aggregate) of the patches contribute to the LHS of Eq. (2) while *all* patches contribute fully to the RHS.



Now, redraw the original figure divided into “Riemann patches” whose aggregate approximates the form of the surface S . Then, Eq. (2) \Rightarrow

$$\sum_{\text{exterior edges}} \vec{A} \cdot \delta \vec{l} = \sum_{\text{all patches}} \nabla \times \vec{A} \cdot d\vec{\sigma}, \quad (3)$$

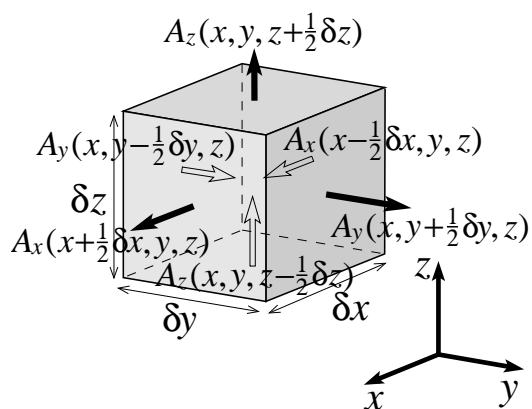
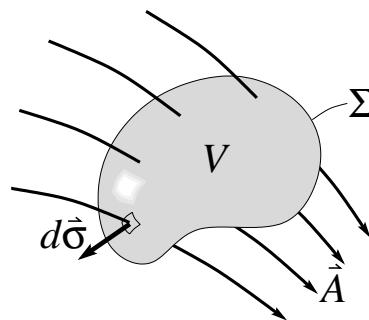
In the limit as $\delta x \rightarrow dx$, the sum on the LHS of Eq. (3) becomes a contour integral and the sum on the RHS becomes an open surface integral:

$$\oint_C \vec{A} \cdot d\vec{l} = \int_S \nabla \times \vec{A} \cdot d\vec{\sigma}. \quad \square$$

And so while we're at it, let's introduce and prove the second of two very important theorems in vector calculus ...

Gauss' Theorem: *If V is a volume with surface area Σ embedded in a vector field \vec{A} , then,*

$$\oint_{\Sigma} \vec{A} \cdot d\vec{\sigma} = \int_V \nabla \cdot \vec{A} dV. \quad (4)$$



Proof: Consider an arbitrarily small cube centred at (x, y, z) of volume $\delta V = \delta x \delta y \delta z$ embedded within a vector field \vec{A} .

The \hat{i} face at $(x + \frac{1}{2}\delta x, y, z)$ has area $\delta\vec{\sigma}_x = \delta y \delta z \hat{i}$ (points outside cube). Thus,

$$\vec{A} \cdot \delta\vec{\sigma}_x \Big|_{x+\frac{\delta x}{2}} = A_x(x + \frac{1}{2}\delta x, y, z) \delta y \delta z.$$

Similarly, the \hat{i} face at $(x - \frac{1}{2}\delta x, y, z)$ has area $\delta\vec{\sigma}_x = \delta y \delta z (-\hat{i})$ (points outside cube) and,

$$\vec{A} \cdot \delta\vec{\sigma}_x \Big|_{x-\frac{\delta x}{2}} = -A_x(x - \frac{1}{2}\delta x, y, z) \delta y \delta z.$$

Thus, their sum is:

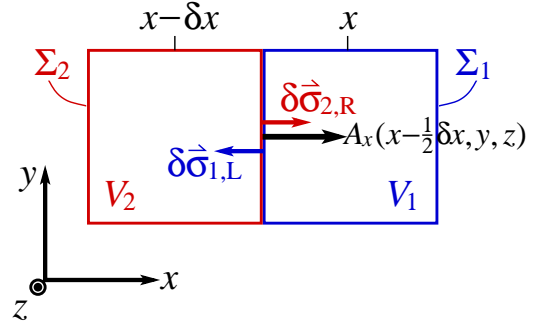
$$\begin{aligned} \vec{A} \cdot \delta\vec{\sigma}_x \Big|_{x+\frac{\delta x}{2}} + \vec{A} \cdot \delta\vec{\sigma}_x \Big|_{x-\frac{\delta x}{2}} &= \left(A_x(x + \frac{1}{2}\delta x, y, z) - A_x(x - \frac{1}{2}\delta x, y, z) \right) \delta y \delta z \\ &= \frac{\delta A_x}{\delta x} \delta x \delta y \delta z = \frac{\delta A_x}{\delta x} \delta V. \end{aligned}$$

By including the sums on the other four faces, the sum of $\vec{A} \cdot \delta\vec{\sigma}$ over the entire (closed) surface of the cube is:

$$\sum_{\text{cube}} \vec{A} \cdot \delta\vec{\sigma} = \left(\frac{\delta A_x}{\delta x} + \frac{\delta A_y}{\delta y} + \frac{\delta A_z}{\delta z} \right) \delta V = \nabla \cdot \vec{A} \delta V, \quad (5)$$

in the limit $\delta x \rightarrow dx$, etc.

Suppose a second cube, Σ_2 (red), at $(x - \delta x, y, z)$ shares the $(x - \frac{1}{2}\delta x, y, z)$ face with the first cube, Σ_1 (blue).



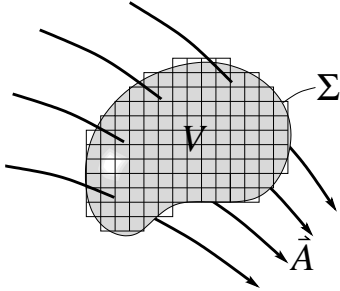
Adding the contributions of the two cubes, the RHS of Eq. (5) is the sum of the two values of $\nabla \cdot \vec{A} \delta V$.

Likewise, the LHS of Eq. (5) is the sum of all *twelve* faces, although the contributions from the *interior* faces cancel. For example, the right face of Σ_2 , $\delta \vec{\sigma}_{2,R} \propto +\hat{i}$ while the left face of Σ_1 , $\delta \vec{\sigma}_{1,L} \propto -\hat{i}$. Thus,

$$\vec{A} \cdot \delta \vec{\sigma}_{2,R} = -\vec{A} \cdot \delta \vec{\sigma}_{1,L},$$

and the LHS of Eq. (5) is just the sum of all *exterior* faces.

This is true no matter how many cubes we bring together; only the exterior faces (the surface of the aggregate) contribute to the LHS of Eq. (5) while *all* cubes contribute fully to the RHS.



Now, redraw the original figure divided into “Riemann cubes” that approximate the form of the volume V . Writing Eq. (5) for this case, we get:

$$\sum_{\text{exterior faces}} \vec{A} \cdot \delta \vec{\sigma} = \sum_{\text{all cubes}} \nabla \cdot \vec{A} \delta V, \quad (6)$$

In the limit as $\delta x \rightarrow dx$, the sum on the LHS of Eq. (6) becomes a surface integral and the sum on the RHS becomes a volume integral, leaving us with:

$$\boxed{\oint_{\Sigma} \vec{A} \cdot d\vec{\sigma} = \int_V \nabla \cdot \vec{A} dV.} \quad \square$$

What do Stoke's and Gauss' theorems actually do?

- In univariate calculus, $\int \frac{d}{dx} f(x) dx = f(x) \Rightarrow \frac{d}{dx}$ and \int “annihilate”.
Stoke's and Gauss' theorems are the multi-variate analogues to this.

- Stoke's theorem,

$$\int_S \nabla \times \vec{A} \cdot d\vec{\sigma} = \oint_C \vec{A} \cdot d\vec{l},$$

turns a surface (double) integral with a differential operator ($\nabla \times$) into a line (single) integral, and one can think of the $\nabla \times$ as “annihilating” one integral.

- Gauss' theorem,

$$\int_V \nabla \cdot \vec{A} dV = \oint_{\Sigma} \vec{A} \cdot d\vec{\sigma},$$

turns a volume (triple) integral with a differential operator ($\nabla \cdot$) into a surface (double) integral, and one can think of the $\nabla \cdot$ as “annihilating” one integral.