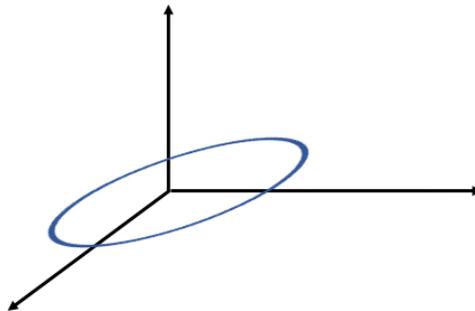


Module Surface integral and flux

1. Parametrizations of Surfaces: Introduction

①



$$x = \cos t$$

$$y = \sin t$$

$$z = 0$$

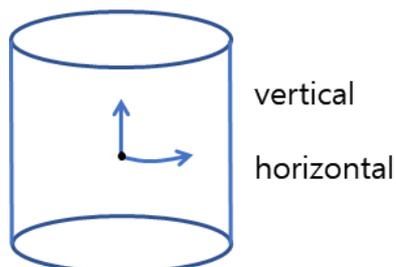
We want to express the **ant** circle on plane $z = 3$

$$x = \cos t$$

$$y = \sin t$$

$$z = 3$$

We need two parameters t and s such that we express points moving on cylinder.



$$R^2 \ni (s, t) \mapsto (x(s, t), y(s, t), z(s, t)) \in R^3$$

② $z = f(x, y)$ parametrize a surface given as a graph of f

$$x = t, y = s \quad z = f(t, s)$$

예제)

$$x^2 + y^2 + z^2 = 1, z \geq 0$$

$$z = \sqrt{1 - x^2 - y^2}$$

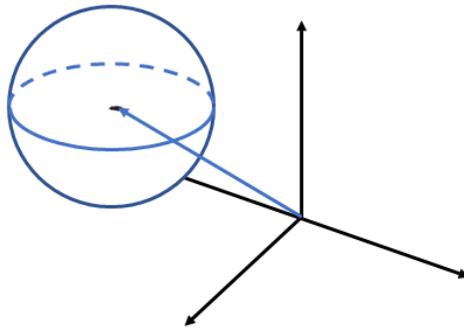
$$x = t, y = s, z = \sqrt{1 - t^2 - s^2}$$

$$(t,s) \in \{t^2 + s^2 \leq 1\}$$

③ parametrization of plane.

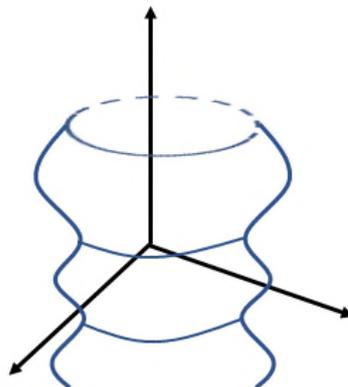
$$p = p_0 = tV + sW$$

예제) Sphere centered at $(2, -1, 3)$ with radius 2



$$\begin{aligned} \vec{r}(\varphi, \theta) &= \vec{p} + \vec{r}_0(\varphi, \theta) \\ &= (2, -1, 3) + 2(\sin\varphi\cos\theta, \sin\varphi\sin\theta, \cos\varphi) \\ &\begin{cases} x = 2 + 2\sin\varphi\cos\theta & 0 \leq \varphi \leq \pi \\ y = -1 + 2\sin\varphi\sin\theta & 0 \leq \theta \leq 2\pi \\ z = 3 + 2\cos\varphi \end{cases} \end{aligned}$$

④ Surface of revolution



curve in x-z plane

$$x = x_0(s)$$

$$y = 0$$

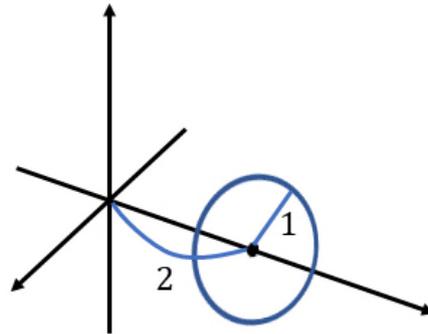
$$z = z_0(s)$$

$$x(t, s) = x_0(s) \cos t \quad 0 \leq t \leq 2\pi$$

$$y(t, s) = y_0(s) \sin t \quad a \leq s \leq b$$

$$z(t, s) = z_0(s)$$

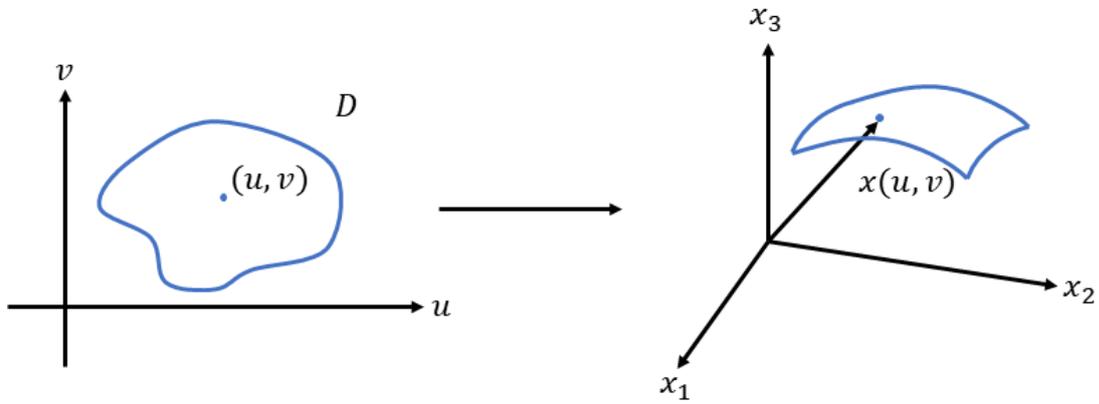
예제) torus



$$x_0 = 2 + \cos(s) \quad 0 \leq s \leq 2\pi$$

$$z_0 = 2 + \sin(s)$$

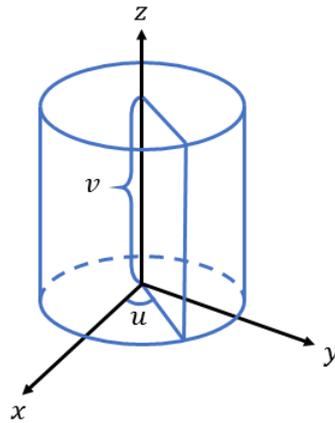
2. 곡면의 매개화



$$X : D \rightarrow \mathbb{R}^3 \text{ 연속 사상 (mapping)}$$

$$(u, v) \mapsto X(u, v) = (X_1(u, v), X_2(u, v), X_3(u, v))$$

예제)

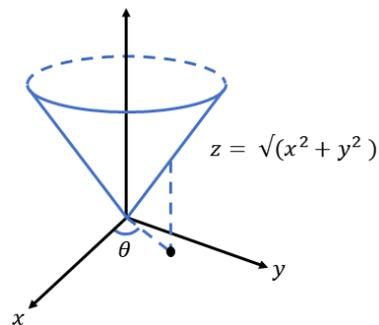


$$x^2 + y^2 = 4 \quad x(u, v) = 2\cos u \quad (u, v) \in [0, 2\pi) \times \mathbb{R}$$

$$y(u, v) = 2\sin u$$

$$z(u, v) = v$$

예제)

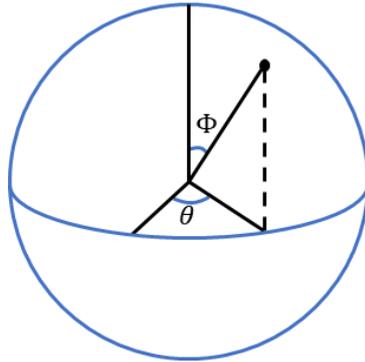


$$x = r \cos \theta \quad (r, \theta) \in \mathbb{R}^+ \times [0, 2\pi)$$

$$y = r \sin \theta$$

$$z = \sqrt{x^2 + y^2} = r$$

예제) sphere



$$x^2 + y^2 + z^2 = 1$$

$$x = \sin \phi \cos \theta$$

$$y = \sin \phi \sin \theta$$

$$z = \cos \phi$$

$$(\phi, \theta) \in [0, \pi] \times [0, 2\pi)$$

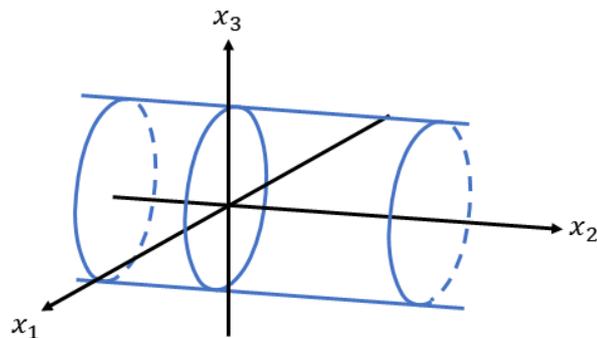
예제) 매개변수가 주어졌을 때 곡면을 sketch 해보라.

$$X(u, v) = (2 \cos u, v, 2 \sin u)$$

$$x_1 = 2 \cos u \quad x_1^2 + x_3^2 = (2)^2$$

$$x_2 = v$$

$$x_3 = 2 \sin u$$



$x_1 - x_3$ 평면에 중심이 $(0,0)$ 이고 반지름이 2인 원. x_2 방향으로 이동

예제) $X(u, v) = (u \cos v, u \sin v, u^2)$ 으로 매개화 되는 곡면을 스케치하라.

3. 곡면의 면적 구하기

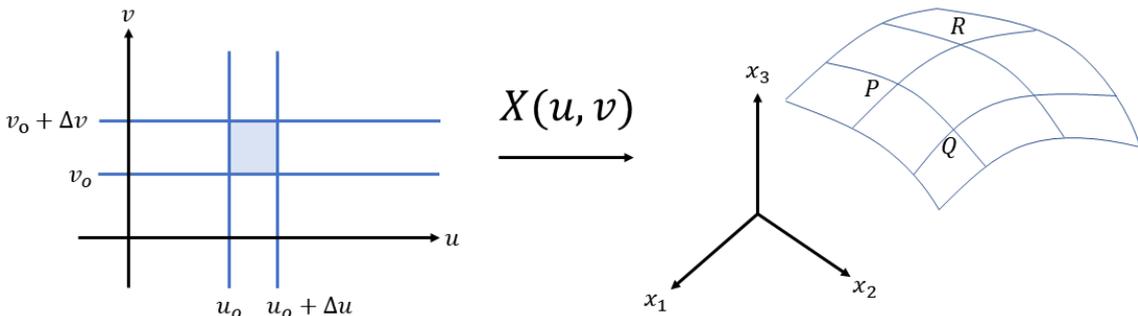
$$S : X(u, v) = (x_1(u, v), x_2(u, v), x_3(u, v)) \quad (u, v) \in D$$

$$A(S) = \iint_D |X_u \times X_v| du dv$$

$$X_u = \frac{\partial x_1}{\partial u} i + \frac{\partial x_2}{\partial u} j + \frac{\partial x_3}{\partial u} k$$

$$X_v = \frac{\partial x_1}{\partial v} i + \frac{\partial x_2}{\partial v} j + \frac{\partial x_3}{\partial v} k$$

Justification of area formula



(*) $[u_0, u_0 + \Delta u] \times [v_0, v_0 + \Delta v]$ 의 X 에 의한 image의 면적을 구해보자.

$$\text{arc PQ의 길이} = \left(\begin{array}{l} \text{curve } u \mapsto x(u, v_0) \\ u_0 \leq u \leq u_0 + \Delta u \end{array} \right) \text{의 길이}$$

$$\text{arc PR의 길이} = \left(\begin{array}{l} \text{curve } v \mapsto x(u_0, v) \\ v_0 \leq v \leq v_0 + \Delta v \end{array} \right) \text{의 길이}$$

(*) 면적 $\approx |\overrightarrow{PQ} \times \overrightarrow{PR}|$

curve $u \mapsto x(u, v_0)$ 의 $u = u_0$ 에서의 target vector를 X_u 라고 놓자.

$$u \mapsto (x_1(u, v_0), x_2(u, v_0), x_3(u, v_0))$$

$$X_u|_{(u_0, v_0)} = \left(\frac{\partial x_1}{\partial u}(u_0, v_0), \frac{\partial x_2}{\partial u}(u_0, v_0), \frac{\partial x_3}{\partial u}(u_0, v_0) \right)$$

curve $v \mapsto X(u_0, v)$ 의 $v = v_0$ 에서의 target vector를 X_v 라고 놓자.

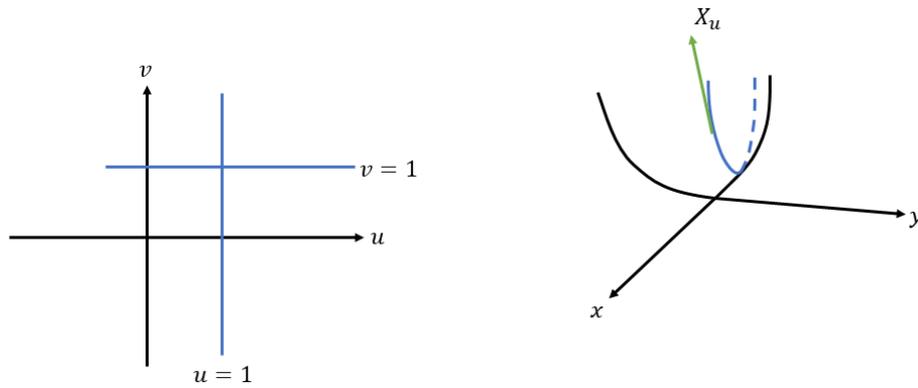
$$v \mapsto (x_1(u_0, v), x_2(u_0, v), x_3(u_0, v))$$

$$X_v|_{(u_0, v_0)} = \left(\frac{\partial x_1}{\partial v}(u_0, v_0), \frac{\partial x_2}{\partial v}(u_0, v_0), \frac{\partial x_3}{\partial v}(u_0, v_0) \right)$$

$$\begin{aligned}\overrightarrow{PQ} &\approx X_u|_{(u_0, v_0)} \Delta u \\ \overrightarrow{PR} &\approx X_v|_{(u_0, v_0)} \Delta v \\ |\overrightarrow{PQ} \times \overrightarrow{PR}| &\approx |X_u \times X_v| \Delta u \Delta v \\ \text{surface의 면적} &\approx \sum \sum |X_u \times X_v| \Delta u \Delta v\end{aligned}$$

예제)

$$x = u, y = v, z = u^2 + v^2$$



$$u = 1 \Rightarrow (1, v, 1 + v^2)$$

$$v = 1 \Rightarrow (u, 1, 1 + u^2)$$

$$X(u, v) = (u, v, u^2 + v^2)$$

$$X_u = \left(\frac{\partial u}{\partial u}, \frac{\partial v}{\partial u}, \frac{\partial (u^2 + v^2)}{\partial u} \right)$$

$$= (1, 0, 2u)$$

$$X_v = \left(\frac{\partial u}{\partial v}, \frac{\partial v}{\partial v}, \frac{\partial (u^2 + v^2)}{\partial v} \right) = (0, 1, 2v)$$

예제) 반지름 1인 sphere 의 겉면적 구하기

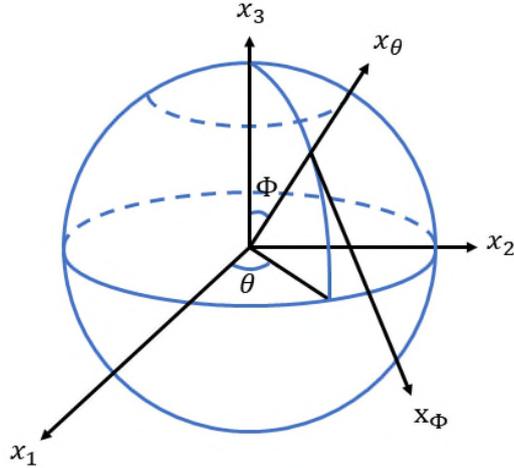
$$x_1 = \sin\phi\cos\theta \quad x_2 = \sin\phi\sin\theta \quad x_3 = \cos\phi$$

$$D = \{(\phi, \theta) : 0 \leq \phi \leq \pi, 0 \leq \theta \leq 2\pi\}$$

$$X_\phi = \frac{\partial x_1}{\partial \phi} i + \frac{\partial x_2}{\partial \phi} j + \frac{\partial x_3}{\partial \phi} k$$

$$= \cos\phi\cos\theta i + \cos\phi\sin\theta j - \sin\phi k$$

$$\begin{aligned}
X_\phi &= \frac{\partial x_1}{\partial \theta} i + \frac{\partial x_2}{\partial \theta} j + \frac{\partial x_3}{\partial \theta} k \\
&= -\sin\phi \sin\theta i + \sin\phi \cos\theta j + 0k
\end{aligned}$$



$$\begin{aligned}
X_\phi \times X_\theta &= \begin{vmatrix} i & j & k \\ \cos\phi \cos\theta & \cos\phi \sin\theta & -\sin\phi \\ -\sin\phi \sin\theta & \sin\phi \cos\theta & 0 \end{vmatrix} \\
&= \sin^2\phi \cos\theta i + \sin^2\phi \sin\theta j + \sin\phi \cos\phi k \\
|X_\phi \times X_\theta|^2 &= \sin^4\phi \cos^2\theta + \sin^4\phi \sin^2\theta + \sin^2\phi \cos^2\phi \\
&= \sin^4\phi + \sin^2\phi \cos^2\phi \\
&= \sin^2\phi (\sin^2\phi + \cos^2\phi) \\
&= \sin^2\phi
\end{aligned}$$

$$\begin{aligned}
A(S) &= \iint_D |X_\phi \times X_\theta| d\phi d\theta \\
&= \int_0^{2\pi} \int_0^\pi \sin\phi d\phi d\theta \\
&= 2\pi \int_0^\pi \sin\phi d\phi = 4\pi
\end{aligned}$$

예제) Surface가 함수 $z = f(x, y)$ 의 그래프로 주어질 때, $S: z = f(x, y), (x, y) \in D$

S 의 surface area가 $\iint_D \sqrt{1 + f_x^2 + f_y^2} dx dy$ 로 주어짐을 증명하라.

예제) 평면 $z = 9$ 아래에 있는 paraboloid $z = x^2 + y^2$ 의 surface area를 위의 결과를 이용하여 계산하라.

예제) The portion of the cone $z = \sqrt{x^2 + y^2}$ between the planes $z = 2$ and $z = 6$
Find its surface area.

예제) Cylindrical surface $y^2 + z^2 = 4$ $1 \leq x \leq 4$

$$\rho(x, y, z) = z^2$$

$$\vec{r}(u, v) = (v, 2\cos u, 2\sin u) \quad 0 \leq u \leq 2\pi, 1 \leq v \leq 4$$

$$\vec{r}_u \times \vec{r}_v = 2\cos u \vec{j} + 2\sin u \vec{k}$$

$$\text{mass} = \int_1^4 \int_0^{2\pi} (2\sin u)^2 2 du dv$$

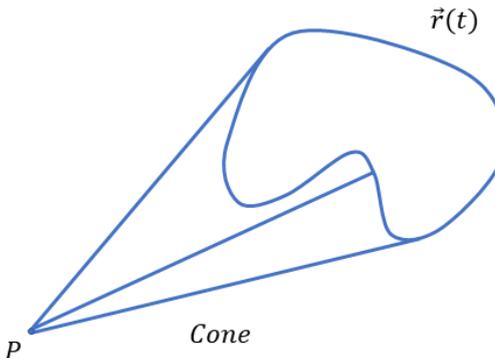
$$= 8 \int_1^4 dv \int_0^{2\pi} \sin^2 u du$$

예제) $z \geq 0, \rho = z \Rightarrow 0 \leq u \leq \pi$

$$\int_1^4 \int_0^\pi (2\sin u) 2 du dv$$

예제) Torus의 surface area?

예제)



Cone

$$\vec{r}(t, s) = (1-s)\vec{p} + s\vec{r}(t) \quad 0 \leq s \leq 1, a \leq t \leq b$$

$$\vec{r}_t = s\vec{r}'(t)$$

$$\vec{r}_s = -\vec{p} + \vec{r}(t)$$

$$|\vec{r}_t \times \vec{r}_s| = s |\vec{r}'(t) \times (-\vec{p} + \vec{r}(t))|$$

예제)

$$P = (0,0,0) \quad \vec{r}(t) = (3, 5\cos t, 10\sin t) \quad 0 \leq t \leq 2\pi$$

$$\begin{aligned} \vec{r}_t \times \vec{r}_s &= s \begin{vmatrix} i & j & k \\ 0 & -5\sin t & 10\cos t \\ 3 & 5\cos t & 10\sin t \end{vmatrix} \\ &= s [(-50)\vec{i} + 30\cos t\vec{j} + 15\sin t\vec{k}] \end{aligned}$$

$$\text{Area} = \int_0^1 \int_0^{2\pi} s \sqrt{50^2 + 30^2 \cos^2 t + 15^2 \sin^2 t} dt ds$$

4. Surface integral of f over the surface S

$$S: X: D \rightarrow R^3$$

$$\iint_S f d\sigma = \iint_D f(X(u,v)) |X_u \times X_v| du dv$$

A thin sheet has the shape of a surface S and its density (mass per unit area) at (x,y,z) is $\rho(x,y,z)$

Total mass of the sheet

$$m = \iint_S \rho d\sigma$$

Center of mass $(\bar{x}, \bar{y}, \bar{z})$

$$\bar{x} = \frac{1}{m} \iint_S x \rho d\sigma$$

$$\bar{y} = \frac{1}{m} \iint_S y \rho d\sigma$$

$$\bar{z} = \frac{1}{m} \iint_S z \rho d\sigma$$

예제) $S: z = \sqrt{a^2 - x^2 - y^2}$ ($x^2 + y^2 \leq a^2$), $(x,y,z) = z$. Find $(\bar{x}, \bar{y}, \bar{z})$.

Sol) S를 매개화한다.

$$X(u,v) = (u, v, \sqrt{a^2 - u^2 - v^2})$$

$$D = \{(u,v) : u^2 + v^2 \leq a^2\}$$

$$X_u = \left(1, 0, \frac{\partial z}{\partial u}\right)$$

$$X_v = \left(0, 1, \frac{\partial z}{\partial v}\right)$$

$$z^2 = a^2 - u^2 - v^2$$

$$u^2 + v^2 + z^2 = a^2$$

Apply $\frac{\partial}{\partial u}$ to both sides $2u + 2z\frac{\partial z}{\partial u} = 0 \quad \frac{\partial z}{\partial u} = -\frac{u}{z}$

Like wise $2v + 2z\frac{\partial z}{\partial v} = 0 \quad \frac{\partial z}{\partial v} = -\frac{v}{z}$

$$X_u = \left(1, 0, -\frac{u}{z}\right) = \left(1, 0, -\frac{u}{\sqrt{a^2 - u^2 - v^2}}\right)$$

$$X_v = \left(0, 1, -\frac{v}{z}\right) = \left(0, 1, -\frac{v}{\sqrt{a^2 - u^2 - v^2}}\right)$$

$$|X_u \times X_v| = \left\| \begin{vmatrix} i & j & k \\ 1 & 0 & -\frac{u}{z} \\ 0 & 1 & -\frac{v}{z} \end{vmatrix} \right\|$$

$$= \left| \frac{u}{z}i + \frac{v}{z}j + k \right|$$

$$= \sqrt{\left(\frac{u}{z}\right)^2 + \left(\frac{v}{z}\right)^2 + 1}$$

$$= \frac{a}{z} = \frac{a}{\sqrt{a^2 - u^2 - v^2}}$$

$$m = \iint_S \rho d\sigma = \iint_D \rho(u, v, z(u, v)) \frac{a}{\sqrt{a^2 - u^2 - v^2}} du dv$$

use polar coordinates

$$= \int_0^{2\pi} \int_0^a \sqrt{a^2 - r^2} \frac{a}{\sqrt{a^2 - r^2}} r dr d\theta$$

$$= 2\pi a \frac{1}{2} a^2 = \pi a^3$$

$$\bar{x} = \frac{1}{m} \iint_S x \rho d\sigma$$

$$\iint_S x \rho d\sigma = \iint_D u \rho(u, v, z(u, v)) \frac{a}{\sqrt{a^2 - u^2 - v^2}} du dv \quad (\text{여기서 } x(u, v) = u)$$

$$= \int_0^{2\pi} \int_0^a r \cos \theta a r dr d\theta$$

$$= a \int_0^a r^2 dr \int_0^{2\pi} \cos \theta d\theta = 0$$

Likewise $\bar{y}=0$, $\bar{z}=\frac{2}{3}a$

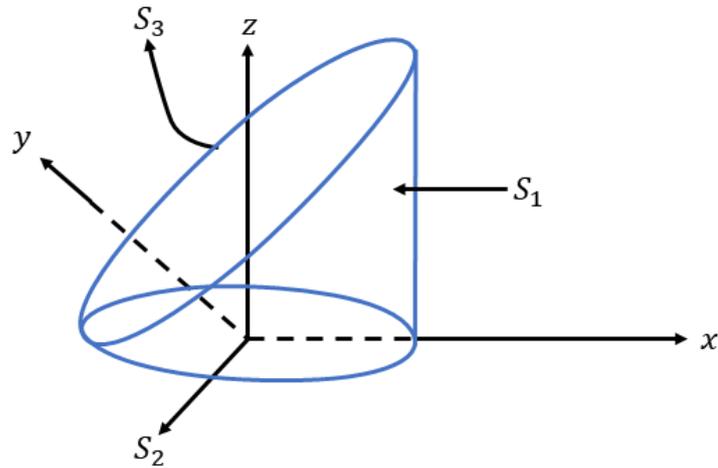
예제)

$$S = S_1 \cup S_2 \cup S_3$$

$$S_1 : \{x^2 + y^2 = 1\} \cap \{0 \leq z \leq 1+x\}$$

$$S_2 : \{z=0\} \cap \{x^2 + y^2 \leq 1\}$$

$$S_3 : \{z=1+x\} \cap \{x^2 + y^2 \leq 1\}$$



$$\iint_S z d\sigma = \iint_{S_1} z d\sigma + \iint_{S_2} z d\sigma + \iint_{S_3} z d\sigma$$

$$S_1 : x = \cos\theta, y = \sin\theta, z = z$$

$$D = \{0 \leq \theta \leq 2\pi, 0 \leq z \leq 1 + \cos\theta\}$$

$$X(\theta, z) = (\cos\theta, \sin\theta, z)$$

$$X_\theta = (-\sin\theta, \cos\theta, 0)$$

$$X_z = (0, 0, 1)$$

$$X_\theta \times X_z = \begin{vmatrix} i & j & k \\ -\sin\theta & \cos\theta & 0 \\ 0 & 0 & 1 \end{vmatrix} = \cos\theta i + \sin\theta j$$

$$|X_\theta \times X_z| = 1$$

$$\begin{aligned}
\iint_{S_1} z d\sigma &= \iint_D z dz d\theta \\
&= \int_0^{2\pi} \int_0^{1+\cos\theta} z dz d\theta \\
&= \int_0^{2\pi} \frac{1}{2} (1+\cos\theta)^2 d\theta = \frac{3\pi}{2} \\
\iint_{S_2} z d\sigma &= 0 \quad (z = 0 \text{ on } S_2) \\
\iint_{S_3} z d\sigma &= \sqrt{2}\pi \quad (\text{Exe})
\end{aligned}$$

Exe)

$$S: x+y+z=1, \quad x \geq 0, y \geq 0, z \geq 0$$

$\iint_S yz d\sigma$ 를 계산하라. (ans : $\frac{\sqrt{3}}{24}$)

5. Flux integral through surface

*Orientation of surface

곡면의 안과 밖을 구분하는 방법이다.

곡면의 법선 vector를 이용하여 orientation 을 정한다.

예제) $x^2 + y^2 + z^2 = 1$

바깥 쪽을 향하는 법선 vector는 positive orientation 을 안쪽을 향하는 법선 vector는 negative orientation을 준다.

$$X(\phi, \theta) = \sin\phi \cos\theta i + \sin\phi \sin\theta j + \cos\phi k$$

$$X_\phi \times X_\theta = \sin^2\phi \cos\theta i + \sin^2\phi \sin\theta j + \sin\phi \cos\phi k$$

*곡면 위에서의 적분의 중요한 응용으로 Flux integral을 생각해보자.

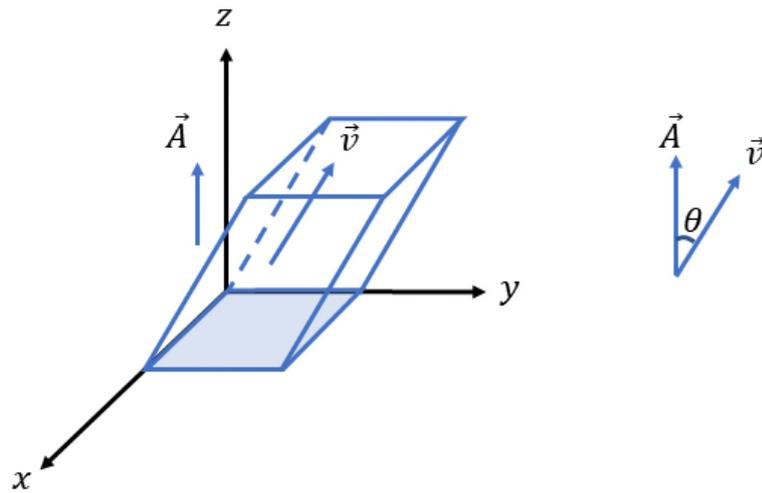
Flux = 단위시간 동안 S를 통과한 물의 volume (부피/시간)

Def) Area vector \vec{A}

i) $|\vec{A}|$ = area of the surface

ii) \vec{A}/n

예제)

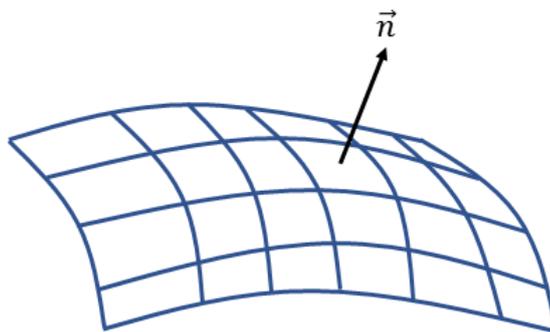


$$\vec{A} = A\vec{k} \quad \vec{v} = v\vec{i} + k\vec{k}$$

A는 공간의 면적

$$\Delta t \text{ 동안 } S \text{ 를 통과한 물의 부피} = |\vec{A}| |\vec{v}| \Delta t \cos \theta$$

$$\text{Flux} = |\vec{A}| |\vec{v}| \cos \theta = \vec{A} \cdot \vec{v}$$



$$\Delta \vec{A} = \Delta A \vec{n}$$

$$\sum F \cdot \Delta \vec{A} = \text{Flux through}$$

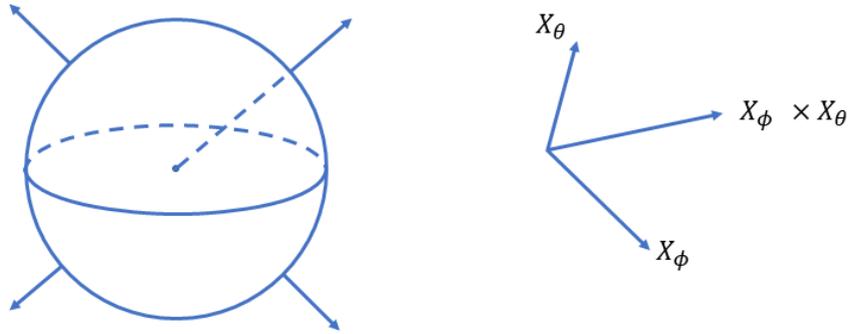
$$\rightarrow \iint_S F \cdot n d\sigma$$

$$|\mathbf{X}_\phi \times \mathbf{X}_\theta| = \sin \phi$$

$$n = \frac{X_\phi \times X_\theta}{|X_\phi \times X_\theta|} = \sin\phi \cos\theta i + \sin\phi \sin\theta j + \cos\phi k$$

normal vector (법선 벡터)

n = sphere의 position vector

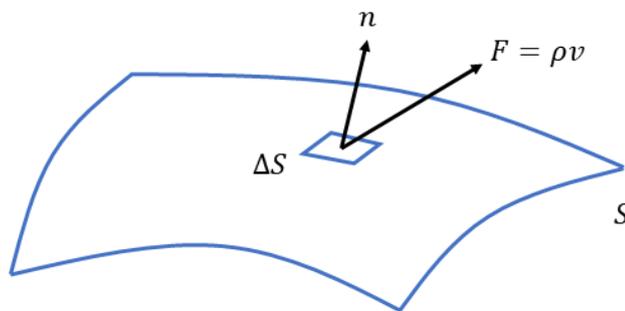


(정의) Flux integral of vector field across S

F 는 S 위에서 정의된 연속하는 vector field.

n : S 의 outward normal vector

$$\iint_S F \cdot n d\sigma$$



Flux integral의 물리적 의미

density $\rho(x,y,z)$, velocity $v(x,y,z)$ 인 fluid의 flow를 생각하라.

$(\rho v \cdot n)$ Area (ΔS)는 surface 조각 ΔS 를 단위시간당 통과하는 유체의 양이다.

$\sum_S (\rho v \cdot n) Area(\Delta S)$ 는 단위시간당 S 를 통과하는 유체의 양이다.

예제)

$$F = zi + yj + xk$$

$$S: x^2 + y^2 + z^2 = 1$$

$\iint_S F \cdot n d\sigma$ 를 계산해보자.

$$X(\phi, \theta) = (\sin\phi \cos\theta, \sin\phi \sin\theta, \cos\phi)$$

$$D = \{(\phi, \theta) : 0 \leq \phi \leq \pi, 0 \leq \theta \leq 2\pi\}$$

$$\iint_D F(X(\phi, \theta)) \cdot \frac{X_\phi \times X_\theta}{|X_\phi \times X_\theta|} |X_\phi \times X_\theta| d\phi d\theta$$

$$F(X(\phi, \theta)) = \cos\phi i + \sin\phi \sin\theta j + \sin\phi \cos\theta k$$

$$X_\phi \times X_\theta = \sin^2\phi \cos\theta i + \sin^2\phi \sin\theta j + \sin\phi \cos\phi k$$

$$F(X(\phi, \theta)) \cdot (X_\phi \times X_\theta)$$

$$= \cos\phi \sin^2\phi \cos\theta + \sin^3\phi \sin^2\theta + \sin^2\phi \cos\phi \cos\theta$$

$$= 2\cos\phi \sin^2\phi \cos\theta + \sin^3\phi \sin^2\theta$$

$$\int_0^{2\pi} \int_0^\pi (2\cos\phi \sin^2\phi \cos\theta + \sin^3\phi \sin^2\theta) d\phi d\theta$$

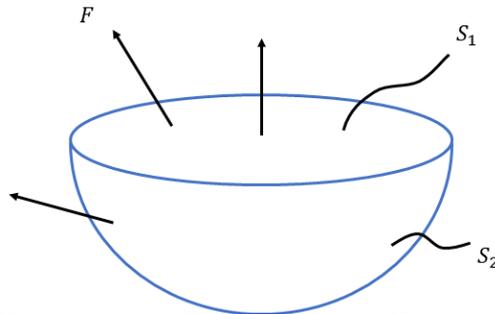
$$= 2 \int_0^{2\pi} \cos\theta d\theta \int_0^\pi \cos\phi \sin^2\phi d\phi + \int_0^{2\pi} \sin^2\theta d\theta \int_0^\pi \sin^3\phi d\phi$$

$$= 0 + \frac{4\pi}{3} = \frac{4\pi}{3}$$

예제)

$$F = xi + yj + zk$$

$$S: \{x^2 + y^2 \leq z \leq 4\}$$



$$\iint_S F \cdot n d\sigma = \iint_{S_1} F \cdot n_1 d\sigma + \iint_{S_2} F \cdot n_2 d\sigma$$

$$S_1 : n_1 = k$$

$$X(u, v) = (u, v, 4)$$

$$D = \{(u, v) : u^2 + v^2 \leq 4\}$$

$$F(X(u, v)) \cdot n_1 = 4$$

$$X_u = (1, 0, 0), X_v = (0, 1, 0)$$

$$X_u \times X_v = k$$

$$\iint_{S_1} F \cdot n_1 = \iint_D 4dudv$$

$$= 4\text{Area}(D) = 4 \cdot \pi(2)^2 = 16\pi$$

$$S_2 : X(u, v) = (u, v, u^2 + v^2)$$

$$X_u = (1, 0, 2u)$$

$$X_v = (0, 1, 2v)$$

$$X_u \times X_v = \begin{vmatrix} i & j & k \\ 1 & 0 & 2u \\ 0 & 1 & 2v \end{vmatrix}$$

$$= -2ui - 2vj + k$$

$$\iint_D F \cdot \frac{(X_u \times X_v)}{|X_u \times X_v|} |X_u \times X_v| dudv$$

$$= \iint_D F \cdot (-X_u \times X_v) dudv$$

$$F(X(u, v)) = ui + vj + (u^2 + v^2)k$$

$$F \cdot (-X_u \times X_v) = 2u^2 + 2v^2 - u^2 + v^2$$

$$= u^2 + v^2$$

$$\iint_D (u^2 + v^2) dudv$$

$$\int_0^{2\pi} \int_0^2 r^3 dr d\theta = 8\pi$$

$$\therefore \iint_S F \cdot ndr = 16\pi + 8\pi = 24\pi$$