

# **Engineering Mathematics II**

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Text book: Erwin Kreyszig, Advanced Engineering Mathematics,  
9<sup>th</sup> Edition, Wiley (2006)

# Ch. 10 Vector Integral Calculus. Integral Theorems

10.1 Line Integrals

10.2 Path Independence of Line Integrals

10.3 Calculus Review: Double Integrals

10.4 Green's Theorem in the Plane

10.5 Surfaces for Surface Integrals

10.6 Surface Integrals

10.7 Triple Integrals. Divergence Theorem of Gauss

10.8 Further Applications of the Divergence Theorem

10.9 Stokes's Theorem

# Ch. 10 Vector Integral Calculus. Integral Theorems (벡터적분법. 적분정리)

- 적분을 곡선(선적분), 면(면적분), 고체에 대한 적분으로 확장:  
고체역학, 유체흐름, 열역학에서 공학적 기본 응용으로 활용
- 적분의 변환은 계산을 간단히 하거나,  
유용한 일반적인 공식을 얻기 위해 수행  
예) 퍼텐셜 이론(Potential Theory)
- 적분변환 공식:  
Green의 공식, Gauss 공식, Stokes 공식

# 10.1 Line Integrals (선적분)

● 선적분의 개념: 미적분학에서 공부한 정적분의 간단한 일반화

• Line Integral(선적분) 또는 Curve Integral(곡선적분):

Integrand(피적분함수)를 공간(혹은 평면)내의 곡선을 따라 적분.

• Path of Integration (적분경로): 곡선  $C$

$$C : \mathbf{r}(t) = [x(t), y(t), z(t)] = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k} \quad (a \leq t \leq b)$$

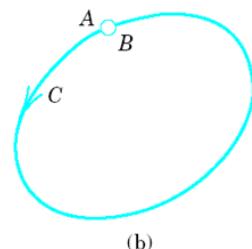
❖ General Assumption:

선적분의 모든 적분경로를 구분적으로 매끄럽다 (Piecewise Smooth).

● Definition and Evaluation of Line Integrals

$$\text{곡선 } C : \mathbf{r}(t) \text{에서 벡터 함수 } \mathbf{F}(\mathbf{r}) \text{의 선적분} : \int_C \mathbf{F}(\mathbf{r}) \bullet d\mathbf{r} = \int_a^b \mathbf{F}(\mathbf{r}(t)) \bullet \mathbf{r}'(t) dt \quad \mathbf{r}' = \frac{d\mathbf{r}}{dt}$$

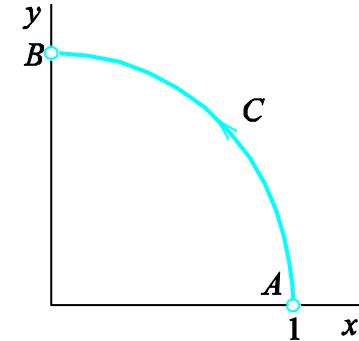
$$\int_C \mathbf{F}(\mathbf{r}) \bullet d\mathbf{r} = \int_C (F_1 dx + F_2 dy + F_3 dz) = \int_a^b (F_1 x' + F_2 y' + F_3 z') dt$$



# 10.1 Line Integrals (선적분)

■ Ex.1 Evaluation of a Line Integral in the Plane (평면에서 선적분의 계산)

$$\mathbf{F}(\mathbf{r}) = [-y, -xy] = -y\mathbf{i} - xy\mathbf{j}$$



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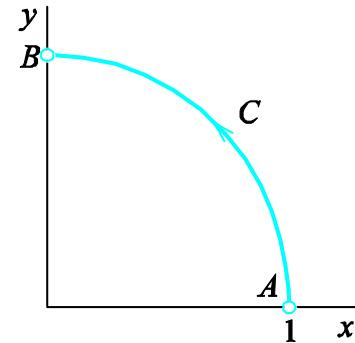
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$C$ 를  $\mathbf{r}(t) = [\cos t, \sin t] = \cos t\mathbf{i} + \sin t\mathbf{j}$ , ( $0 \leq t \leq \pi/2$ )로 표현

$$\Rightarrow x(t) = \cos t, y(t) = \sin t$$

$$\Rightarrow \mathbf{F}(\mathbf{r}(t)) = -y(t)\mathbf{i} - x(t)y(t)\mathbf{j} = -\sin t\mathbf{i} - \cos t \sin t\mathbf{j}$$



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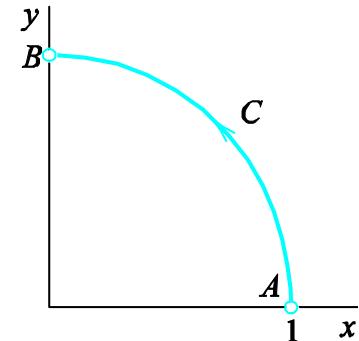
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$$\Rightarrow \int_C \mathbf{F}(\mathbf{r}) \bullet d\mathbf{r} = \int_0^{\pi/2} [-\sin t, -\cos t \sin t] \bullet [-\sin t, \cos t] dt$$

$$= \int_0^{\pi/2} (\sin^2 t - \cos^2 t \sin t) dt = \int_0^{\pi/2} \frac{1}{2} (1 - \cos 2t) dt - \int_1^0 u^2 (-du) = \frac{\pi}{4} - 0 - \frac{1}{3} \approx 0.4521$$



# 10.1 Line Integrals (선적분)

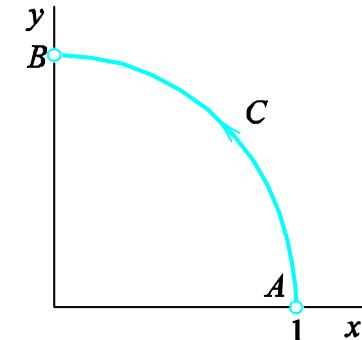
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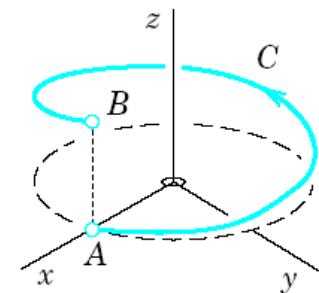
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## ■ Ex.2 Line Integral in Space

$$\mathbf{F}(\mathbf{r}) = [z, x, y], \quad \mathbf{r}(t) = [\cos t, \sin t, 3t] \quad (0 \leq t \leq 2\pi)$$



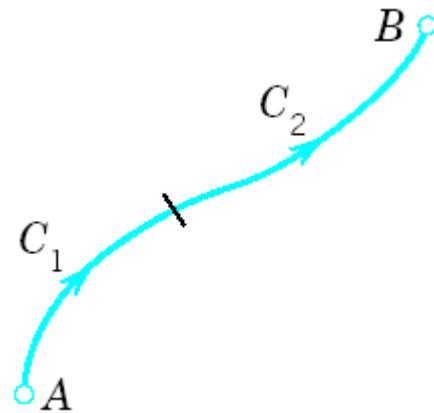
# 10.1 Line Integrals (선적분)

- Simple General Properties of the Line Integral

$$\int_C k \mathbf{F} \bullet d\mathbf{r} = k \int_C \mathbf{F} \bullet d\mathbf{r} \quad (k \text{는 상수})$$

$$\int_C (\mathbf{F} + \mathbf{G}) \bullet d\mathbf{r} = \int_C \mathbf{F} \bullet d\mathbf{r} + \int_C \mathbf{G} \bullet d\mathbf{r}$$

$$\int_C \mathbf{F} \bullet d\mathbf{r} = \int_{C_1} \mathbf{F} \bullet d\mathbf{r} + \int_{C_2} \mathbf{F} \bullet d\mathbf{r}$$



# 10.1 Line Integrals (선적분)

## ■ Ex.3 Work Done by a Variable Force

- 직선분  $d$ 를 따른 변위에서 일정한 힘  $F$ 에 의한 일  $W = F \bullet d$ 이다.
- 곡선  $C:r(t)$ 를 따르는 변위에서 힘  $F$ 가 변할 때, 행해진 일  $W$ 는  $C$ 의 작은 현을 따른 변위에서 행해진 일의 합의 극한으로 정의할 수 있다.
- 선적분으로  $W$ 를 정하는 것과 같다.

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## ■ Ex.4 Work Done Equals the Gain in Kinetic Energy.

$\mathbf{F}$ 가 힘이면 선적분은 일이다.  $t$ 를 시간이라 하면  $d\mathbf{r}/dt = \mathbf{v}$ 는 속도이다.

$$W = \int_C \mathbf{F} \bullet d\mathbf{r} = \int_a^b \mathbf{F}(\mathbf{r}(t)) \bullet \mathbf{v}(t) dt$$

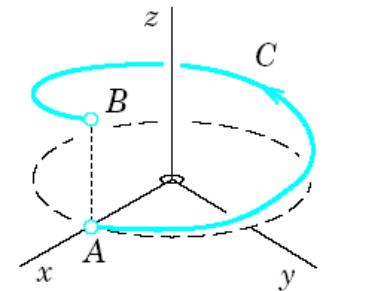
$$\text{Newton의 제2법칙 } \Rightarrow \mathbf{F} = m\mathbf{r}''(t) = m\mathbf{v}'(t) \Rightarrow W = \int_a^b m\mathbf{v}'(t) \bullet \mathbf{v}(t) dt = \int_a^b m \left( \frac{\mathbf{v} \bullet \mathbf{v}}{2} \right)' dt = \frac{m}{2} |\mathbf{v}|^2 \Big|_{t=a}^{t=b}$$

# 10.1 Line Integrals (선적분)

## ● Other Forms of Line Integrals

값이 벡터인 선적분 :  $\int_C \mathbf{F}(\mathbf{r}) dt = \int_a^b \mathbf{F}(\mathbf{r}(t)) dt = \int_a^b [F_1(\mathbf{r}(t)), F_2(\mathbf{r}(t)), F_3(\mathbf{r}(t))] dt$

■ Ex.5 Integrate  $\mathbf{F}(\mathbf{r}) = [xy, yz, z]$  along the helix.



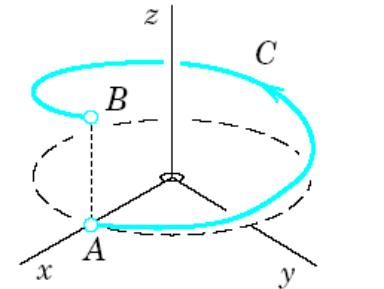
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$$\int_0^{2\pi} \mathbf{F}(\mathbf{r}(t)) dt = \left[ -\frac{1}{2} \cos^2 t, 3 \sin t - 3t \cos t, \frac{3}{2} t^2 \right] \Big|_0^{2\pi} = [0, -6\pi, 6\pi^2]$$



## ● Path Dependence

선적분은 일반적으로 피적분함수와 경로의 끝점과 관련이 있을 뿐 아니라  
적분이 취해지는 경로 그 자체와도 관련이 있다.

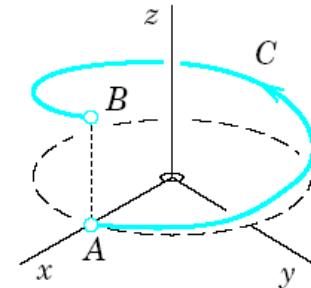
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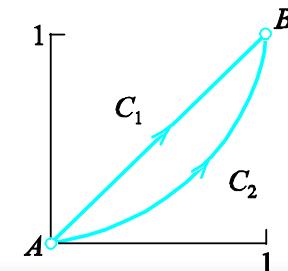
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■ Example:  $0 \leq t \leq 1, C_1: \mathbf{r}_1(t) = [t, t, 0], C_2: \mathbf{r}_2(t) = [t, t^2, 0], \mathbf{F} = [0, xy, 0]$

$$\mathbf{F}(\mathbf{r}_1(t)) \bullet \mathbf{r}_1'(t) = t^2 \Rightarrow \int_{C_1} \mathbf{F}(\mathbf{r}_1) \bullet d\mathbf{r}_1 = \frac{1}{3}$$

$$\mathbf{F}(\mathbf{r}_2(t)) \bullet \mathbf{r}_2'(t) = 2t^4 \Rightarrow \int_{C_2} \mathbf{F}(\mathbf{r}_2) \bullet d\mathbf{r}_2 = \frac{2}{5}$$



# 10.1 Line Integrals (선적분)

## PROBLEM SET 10.1

HW: 19, 20

## 10.2 Path Independence of Line Integrals (선적분의 경로 무관성)

### ● Path Independence (경로 무관성)

- 공간의 영역  $D$ 에서  $F_1, F_2, F_3$ 가 연속인 선적분은 만약  $\mathbf{F} = [F_1, F_2, F_3]$  어떤 함수  $f$ 의 기울기이면 영역에서 경로에 무관하다.

$$\mathbf{F} = \operatorname{grad} f \quad \left( F_1 = \frac{\partial f}{\partial x}, F_2 = \frac{\partial f}{\partial y}, F_3 = \frac{\partial f}{\partial z} \right) \quad \Rightarrow \quad \int_A^B (F_1 dx + F_2 dy + F_3 dz) = f(B) - f(A)$$

- 영역  $D$ 의 모든 닫힌 곡선에서 선적분의 적분값이 0이면, 적분은 영역  $D$ 에서 경로무관하다.
- 미분형식  $\mathbf{F} \bullet d\mathbf{r} = F_1 dx + F_2 dy + F_3 dz$ 가 영역  $D$ 에서 연속적인 계수함수  $F_1, F_2, F_3$ 를 가지고 완전하면, 선적분은 영역  $D$ 에서 경로 무관하다.

### ● Exact (완전)

영역  $D$ 의 모든 곳에서 미분가능한 함수  $f$ 가 존재하여  $\mathbf{F} \bullet d\mathbf{r} = df$ 의 관계가 성립

## 10.2 Path Independence of Line Integrals (선적분의 경로 무관성)

### ■ Ex.1 Path Independence

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C (2x dx + 2y dy + 4z dz), \quad A:(0, 0, 0) \text{ to } B:(2, 2, 2)$$

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$$\mathbf{F} = [2x, 2y, 4z] = \operatorname{grad} f$$

$$\Rightarrow \frac{\partial f}{\partial x} = 2x = F_1, \quad \frac{\partial f}{\partial y} = 2y = F_2, \quad \frac{\partial f}{\partial z} = 4z = F_3$$

$$\Rightarrow f = x^2 + y^2 + 2z^2$$

∴ 적분은 경로와 무관하다.

$$\int_C (2x dx + 2y dy + 4z dz) = f(B) - f(A) = f(2, 2, 2) - f(0, 0, 0) = 4 + 4 + 8 = 16$$

## 10.2 Path Independence of Line Integrals (선적분의 경로 무관성)

### ● Criterion for Exactness and Path Independence (완전성과 경로 무관성에 대한 판별기준)

선적분  $\int_C \mathbf{F}(\mathbf{r}) \bullet d\mathbf{r} = \int_C (F_1 dx + F_2 dy + F_3 dz)$ 에서

$F_1, F_2, F_3$ 가 영역에서 연속적이고, 연속적인 일차편미분도함수를 가진다고 하자.

- 미분형식  $\mathbf{F} \bullet d\mathbf{r} = F_1 dx + F_2 dy + F_3 dz$ 이 완전

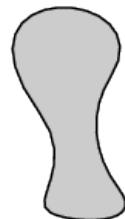
$$\Rightarrow \operatorname{curl} \mathbf{F} = \mathbf{0} \left( \text{즉}, \frac{\partial F_3}{\partial y} = \frac{\partial F_2}{\partial z}, \quad \frac{\partial F_1}{\partial z} = \frac{\partial F_3}{\partial x}, \quad \frac{\partial F_2}{\partial x} = \frac{\partial F_1}{\partial y} \right) \quad \nabla \times \mathbf{F} = \nabla \times (\nabla f) = \mathbf{0}$$

- $\operatorname{curl} \mathbf{F} = \mathbf{0}$  성립하고  $D$ 가 단순연결  $\Rightarrow \mathbf{F} \bullet d\mathbf{r} = F_1 dx + F_2 dy + F_3 dz$ 은 완전

$\Rightarrow$  선적분은 경로 무관하다.

## 10.2 Path Independence of Line Integrals

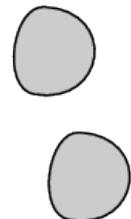
(선적분의 경로 무관성)



*simply connected*



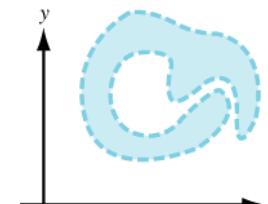
*simply connected*



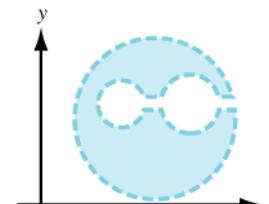
*not simply connected*



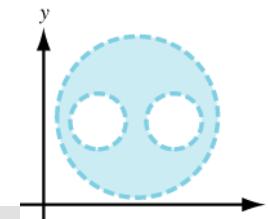
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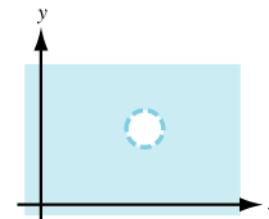
(a) A simply connected domain



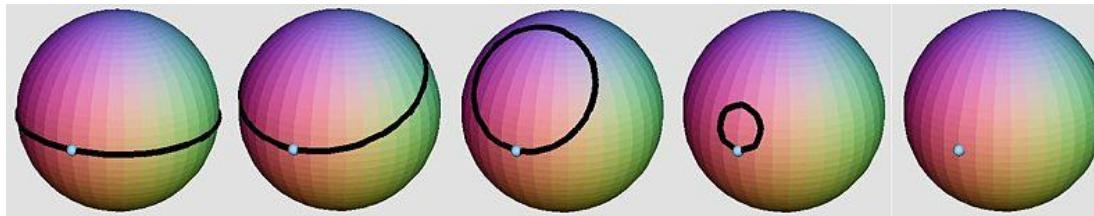
(b) A simply connected domain



(c) A multiply connected domain

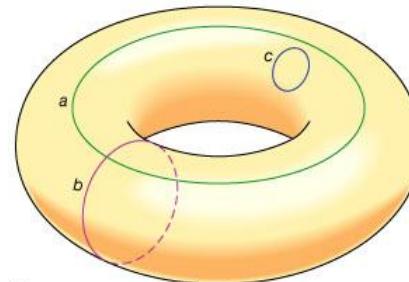


(d) A multiply connected domain



A sphere is simply connected because every loop can be contracted (on the surface) to a point.

A torus is not simply connected.  
Neither of the colored loops can be contracted to a point without leaving the surface.



## 10.2 Path Independence of Line Integrals (선적분의 경로 무관성)

### ■ Ex.3 Exactness and Independence of Path. Determination of a Potential

Show that the differential form is exact. Find the value of  $I$  from A: (0, 0, 1) to B (1,  $\pi/4$ , 2)

$$I = \int_C [2xyz^2 dx + (x^2z^2 + z \cos yz) dy + (2x^2yz + y \cos yz) dz]$$

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완전성 :

$$(F_3)_y = 2x^2z + \cos yz - yz \sin yz = (F_2)_z, \quad (F_1)_z = 4xyz = (F_3)_x, \quad (F_2)_x = 2xz^2 = (F_1)_y$$

$f$  를 구하기

$$f = \int F_2 dy = \int (x^2z^2 + z \cos yz) dy = x^2yz^2 + \sin yz + g(x, z)$$

$$\Rightarrow f_x = 2xyz^2 + g_x = F_1 = 2xyz^2 \quad \Rightarrow \quad g_x = 0 \quad \Rightarrow \quad g = h(z)$$

$$f_z = 2x^2yz + y \cos yz + h' = F_3 = 2x^2yz + y \cos yz \quad \Rightarrow \quad h' = 0 \quad \Rightarrow \quad h = \text{상수}$$

$$\therefore f = x^2yz^2 + \sin yz, \quad f(B) - f(A) = 1 \cdot \frac{\pi}{4} \cdot 4 + \sin \frac{\pi}{2} - 0 = \pi + 1$$

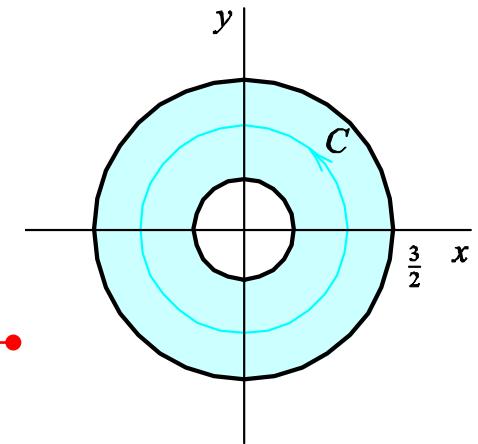
## 10.2 Path Independence of Line Integrals

(선적분의 경로 무관성)

### ■ Ex.4 On the Assumption of Simple Connectedness

$$F_1 = -\frac{y}{x^2 + y^2}, \quad F_2 = \frac{x}{x^2 + y^2}, \quad F_3 = 0,$$

$$I = \int_C (F_1 dx + F_2 dy) = \int_C \frac{-y dx + x dy}{x^2 + y^2}$$



## 10.2 Path Independence of Line Integrals (선적분의 경로 무관성)

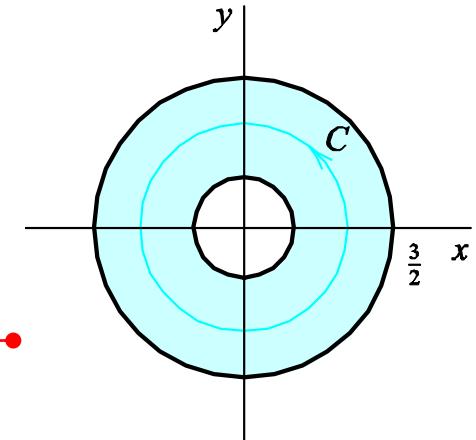
### ■ Ex.4 On the Assumption of Simple Connectedness

$$F_1 = -\frac{y}{x^2 + y^2}, \quad F_2 = \frac{x}{x^2 + y^2}, \quad F_3 = 0,$$

$$I = \int_C (F_1 dx + F_2 dy) = \int_C -\frac{y dx + x dy}{x^2 + y^2}$$

$$\frac{\partial F_2}{\partial x} = \frac{x^2 + y^2 - x \cdot 2x}{(x^2 + y^2)^2} = \frac{y^2 - x^2}{(x^2 + y^2)^2}, \quad \frac{\partial F_1}{\partial y} = -\frac{x^2 + y^2 - y \cdot 2y}{(x^2 + y^2)^2} = \frac{y^2 - x^2}{(x^2 + y^2)^2}$$

이므로 미분형식이  $D$ 에서 완전하다.



만약 적분  $I$ 가  $D$ 에서 경로에 무관하면  $D$ 의 임의 닫힌 곡선에서  $I = 0$ 이다.

그러나,  $x = r \cos \theta, \quad y = r \sin \theta, \quad r = 1 \Rightarrow dx = -\sin \theta d\theta, \quad dy = \cos \theta d\theta$

$$\Rightarrow -y dx + x dy = \sin^2 \theta d\theta + \cos^2 \theta d\theta = d\theta \Rightarrow \text{반시계방향 적분 } I = \int_0^{2\pi} \frac{d\theta}{1} = 2\pi$$

$\therefore D$ 가 단순연결이 아니므로,  $D$ 에서  $I$ 가 경로 무관하다고 결론을 내릴 수 없다.

## 10.2 Path Independence of Line Integrals (선적분의 경로 무관성)

### PROBLEM SET 10.2

HW: 10, 16

# 10.3 Calculus Review: Double Integrals (이중적분)

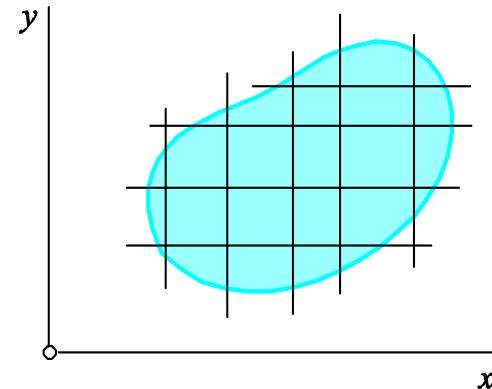
- **Double Integrals:** 피적분함수를 평면의 닫힌 유한한 영역에서 적분

- 영역  $R$ 을  $x$ 축과  $y$ 축에 평행한 직선을 그어 분할한다.

- 각 직사각형내의 한 점  $(x_k, y_k)$ 을 택하여

$$J_n = \sum_{k=1}^n f(x_k, y_k) \Delta A_k \text{와 같은 형태의 합을 만든다.}$$

\*  $\Delta A_k$ 는  $k$ 번째 직사각형의 면적



- $f(x, y)$ 가  $R$ 에서 연속이고  $R$ 이 유한개의 매끄러운 곡선을 경계로 한다고 가정

⇒ 수열  $J_n$ 이 수렴, 극한을 영역  $R$ 에서의  $f(x, y)$ 의 이중적분(Double Integral)이라 한다.

# 10.3 Calculus Review: Double Integrals (이중적분)

## ● 이중적분의 성질

$$* \iint_R kf \, dxdy = k \iint_R f \, dxdy$$

$$* \iint_R (f + g) \, dxdy = \iint_R f \, dxdy + \iint_R g \, dxdy$$

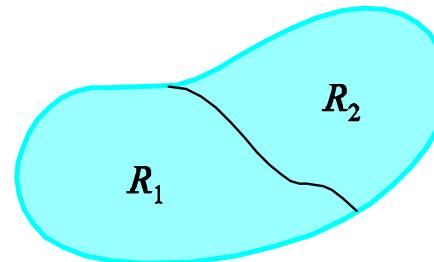
$$* \iint_R f \, dxdy = \iint_{R_1} f \, dxdy + \iint_{R_2} f \, dxdy$$

\* 이중적분에 대한 평균값 정리(Mean Value Theorem)

$R$ 이 단순연결되었으면

$\iint_R f(x, y) \, dxdy = f(x_0, y_0)A$ 을 만족하는 점  $(x_0, y_0)$ 가 적어도 하나  $R$ 에 존재한다.

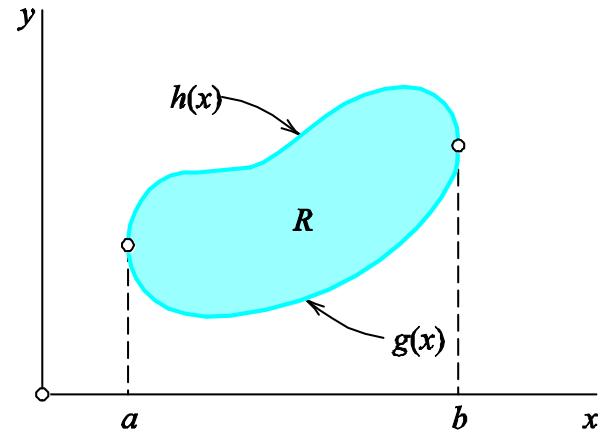
$A$ 는  $R$ 의 면적이다.



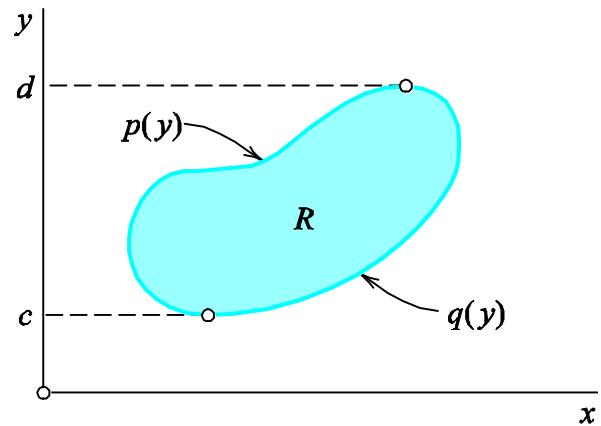
# 10.3 Calculus Review: Double Integrals (이중적분)

- Evaluation of Double Integrals by Two Successive Integrations  
(연속적인 두 적분에 의한 이중적분의 계산)

$$\cdot \iint_R f(x, y) dxdy = \int_a^b \left[ \int_{g(x)}^{h(x)} f(x, y) dy \right] dx$$



$$\cdot \iint_R f(x, y) dxdy = \int_c^d \left[ \int_{p(y)}^{q(y)} f(x, y) dx \right] dy$$



# 10.3 Calculus Review: Double Integrals (이중적분)

## ● Applications of Double Integrals

- 영역  $R$  의 면적 :  $A = \iint_R dxdy$
- $z = f(x,y) (> 0)$  아래와  $xy$  평면 영역  $R$  위로 이루어지는 체적

$$: V = \iint_R f(x,y) dxdy$$

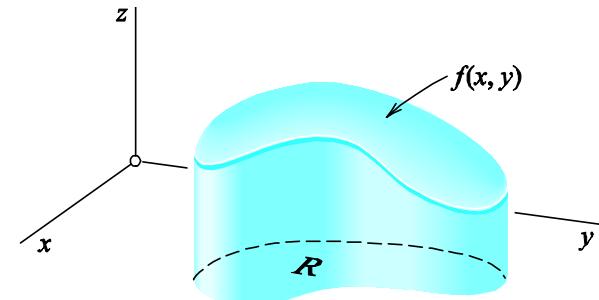
- $f(x,y)$  :  $xy$  평면에서 질량분포의 밀도(= 단위 면적당 질량)

$$* R \text{에서 전체 질량} : M = \iint_R f(x,y) dxdy$$

$$* R \text{에서 질량의 무게중심(Center of Gravity)} : \bar{x} = \frac{1}{M} \iint_R xf(x,y) dxdy, \quad \bar{y} = \frac{1}{M} \iint_R yf(x,y) dxdy$$

$$* R \text{에서 질량의 관성모멘트(Moments of Inertia)} : I_x = \iint_R y^2 f(x,y) dxdy, \quad I_y = \iint_R x^2 f(x,y) dxdy$$

$$* R \text{에서 질량의 극관성모멘트(Polar Moments of Inertia)} : I_0 = I_x + I_y = \iint_R (x^2 + y^2) f(x,y) dxdy$$



# 10.3 Calculus Review: Double Integrals (이중적분)

## ● Change of Variables in Double Integrals (이중적분에서 변수변환). Jacobian

- 이중적분에서  $x, y$ 에서  $u, v$ 로의 변수 변환공식

$$: \iint_R f(x, y) dx dy = \iint_{R^*} f(x(u, v), y(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv$$

$$\text{Jacobian} : J = \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}$$

- 극좌표계  $r$ 과  $\theta$ 로서,  $x = r \cos \theta, y = r \sin \theta$

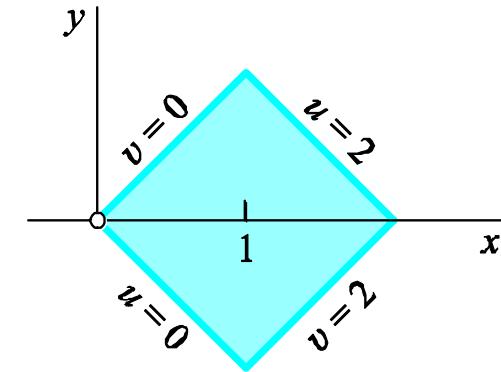
$$\Rightarrow J = \frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} = r$$

$$\Rightarrow \iint_R f(x, y) dx dy = \iint_{R^*} f(r \cos \theta, r \sin \theta) r dr d\theta$$

# 10.3 Calculus Review: Double Integrals (이중적분)

- Ex. 1 Evaluate the following double integral over the square  $R$ .

$$\iint_R (x^2 + y^2) dxdy$$



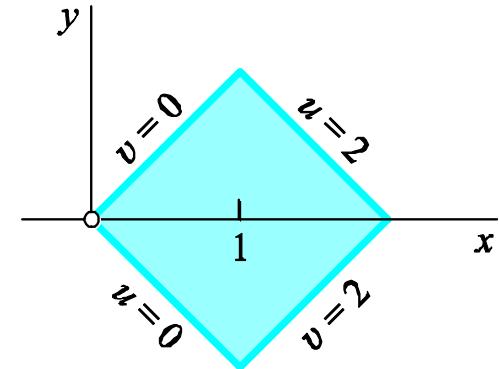
# 10.3 Calculus Review: Double Integrals (이중적분)

■ Ex. 1 Evaluate the following double integral over the square  $R$ .

$$\iint_R (x^2 + y^2) dxdy$$

$R$ 의 모양으로부터 변환

$$: x + y = u, \quad x - y = v \quad \Rightarrow \quad x = \frac{1}{2}(u + v), \quad y = \frac{1}{2}(u - v)$$



$$J = \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{vmatrix} = -\frac{1}{2}$$

$$J = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}$$

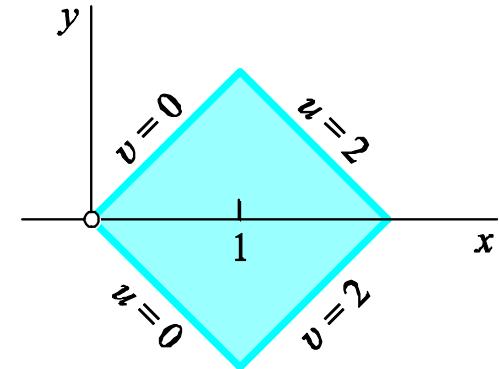
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$$J = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}$$

$R$ 은 정사각형  $0 \leq u \leq 2, 0 \leq v \leq 2$

$$\iint_R (x^2 + y^2) dxdy = \iint_0^2 \frac{1}{2} (u^2 + v^2) \frac{1}{2} du dv = \frac{8}{3}$$

# 10.3 Calculus Review: Double Integrals

## (이중적분)

### PROBLEM SET 10.3

HW: 9, 12

# 10.4 Green's Theorem in the Plane (평면에서의 Green의 정리)

- Green's Theorem in the Plane  
(Transformation between Double Integrals and Line Integrals)

$R$  :  $xy$  평면에서의 닫힌 유계영역

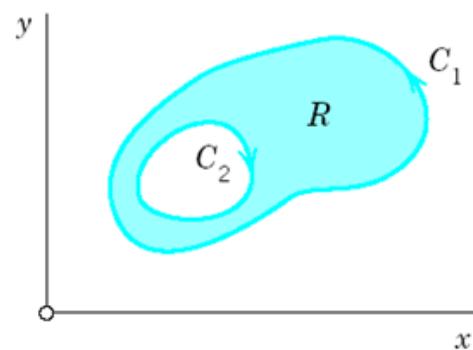
$C$  : 유한개의 매끄러운 곡선으로 영역  $R$ 의 경계

$F_1(x, y), F_2(x, y) : R$ 을 포함하는 어떤 영역의 모든점에서 연속이고

연속인 편도함수  $\frac{\partial F_1}{\partial y}, \frac{\partial F_2}{\partial x}$ 를 갖는 함수

$$\Rightarrow \iint_R \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy = \oint_C (F_1 dx + F_2 dy)$$

\* 적분의 방향 :  $C$ 를 따라 진행할 때  $R$ 이 좌측에 있는 방향



- $\mathbf{F} = [F_1, F_2] = F_1 \mathbf{i} + F_2 \mathbf{j} \Rightarrow \iint_R (\operatorname{curl} \mathbf{F}) \bullet \mathbf{k} dx dy = \oint_C \mathbf{F} \bullet d\mathbf{r}$

# 10.4 Green's Theorem in the Plane (평면에서의 Green의 정리)

## ■ Ex. 1 Verification of Green's Theorem in the Plane

$$F_1 = y^2 - 7y, \quad F_2 = 2xy + 2x,$$

$$C: x^2 + y^2 = 1$$


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$$C: x^2 + y^2 = 1$$

원판  $R$ 의 면적:  $\pi \Rightarrow \iint_R \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy = \iint_R [(2y + 2) - (2y - 7)] dx dy = 9 \iint_R dx dy = 9\pi$

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$$C: \text{반시계 방향} \Rightarrow \mathbf{r}(t) = [\cos t, \sin t], \quad \mathbf{r}'(t) = [-\sin t, \cos t]$$

$$\Rightarrow F_1 = y^2 - 7y = \sin^2 t - 7 \sin t, \quad F_2 = 2xy + 2x = 2 \cos t \sin t + 2 \cos t$$

$$\Rightarrow \oint_C (F_1 x' + F_2 y') dt = \int_0^{2\pi} [(\sin^2 t - 7 \sin t)(-\sin t) + 2(\cos t \sin t + \cos t)(\cos t)] dt$$

$$= \int_0^{2\pi} (-\sin^3 t + 7 \sin^2 t + 2 \cos^2 t \sin t + 2 \cos^2 t) dt$$

$$= 0 + 7\pi - 0 + 2\pi = 9\pi$$

# 10.4 Green's Theorem in the Plane (평면에서의 Green의 정리)

- Some Applications of Green's Theorem
- Ex. 2 Area of a Plane Region as a Line Integral Over the Boundary

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- Some Applications of Green's Theorem

- Ex. 2 Area of a Plane Region as a Line Integral Over the Boundary

$$F_1 = 0, \quad F_2 = x \quad \Rightarrow \quad \iint_R dxdy = \oint_C xdy \quad \longrightarrow \quad A = \frac{1}{2} \oint_C (xdy - ydx)$$
$$F_1 = -y, \quad F_2 = 0 \quad \Rightarrow \quad \iint_R dxdy = -\oint_C ydx$$

$$\iint_R \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dxdy = \oint_C (F_1 dx + F_2 dy)$$

# 10.4 Green's Theorem in the Plane (평면에서의 Green의 정리)

- Some Applications of Green's Theorem

- Ex. 2 Area of a Plane Region as a Line Integral Over the Boundary

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- Ex. 3 Area of a Plane Region in a Polar Coordinates

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- Ex. 3 Area of a Plane Region in a Polar Coordinates

$$x = r\cos\theta, \quad y = r\sin\theta \quad \Rightarrow \quad dx = \cos\theta dr - r\sin\theta d\theta, \quad dy = \sin\theta dr + r\cos\theta d\theta$$

$$\Rightarrow A = \frac{1}{2} \oint_C (xdy - ydx) = \frac{1}{2} \oint_C [(r\cos\theta)(\sin\theta dr + r\cos\theta d\theta) - (r\sin\theta)(\cos\theta dr - r\sin\theta d\theta)] = \frac{1}{2} \oint_C r^2 d\theta$$

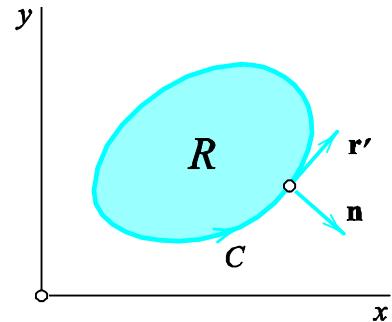
# 10.4 Green's Theorem in the Plane (평면에서의 Green의 정리)

## ■ Ex. 4 Transformation of a Double Integral of the Laplacian of a Function into a Line Integral of Its Normal Derivative

$w(x, y)$ : 연속적이고 1차와 2차의 연속적인 도함수를 가지는 함수

$$F_1 = -\frac{\partial w}{\partial y}, \quad F_2 = \frac{\partial w}{\partial x}$$

$\Rightarrow$



$$* \quad \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} = \frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y^2} = \nabla^2 w \quad \Rightarrow \quad \iint_R \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy = \iint_R \nabla^2 w dx dy$$

$$* \quad \oint_C (F_1 dx + F_2 dy) = \oint_C \left( F_1 \frac{dx}{ds} + F_2 \frac{dy}{ds} \right) ds = \oint_C \left( -\frac{\partial w}{\partial y} \frac{dx}{ds} + \frac{\partial w}{\partial x} \frac{dy}{ds} \right) ds = \oint_C \frac{\partial w}{\partial n} ds \\ \Leftarrow \quad \frac{\partial w}{\partial x} \frac{dy}{ds} - \frac{\partial w}{\partial y} \frac{dx}{ds} = \left[ \frac{\partial w}{\partial x}, \frac{\partial w}{\partial y} \right] \left[ \frac{dy}{ds}, -\frac{dx}{ds} \right] = (\text{grad } w) \bullet \mathbf{n} = \frac{\partial w}{\partial n}$$

$$\therefore \iint_R \nabla^2 w dx dy = \oint_C \frac{\partial w}{\partial n} ds$$

# 10.4 Green's Theorem in the Plane (평면에서의 Green의 정리)

PROBLEM SET 10.4

HW: 5, 20

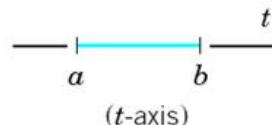
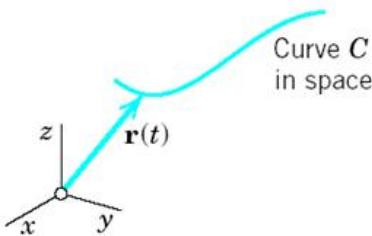
# 10.5 Surfaces for Surface Integrals

## (면적분에서의 곡면)

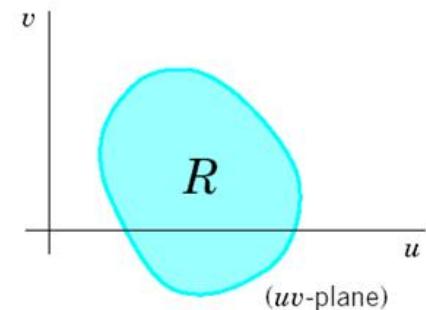
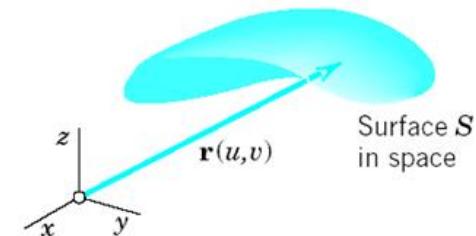
- 곡면의 표현식:  $z = f(x, y)$  또는  $g(x, y, z) = 0$

- 곡면  $S$ 의 매개변수 표현식

$$\begin{aligned}\mathbf{r}(u, v) &= [x(u, v), y(u, v), z(u, v)] \\ &= x(u, v)\mathbf{i} + y(u, v)\mathbf{j} + z(u, v)\mathbf{k} \\ (u, v) &\in R\end{aligned}$$



(A) Curve

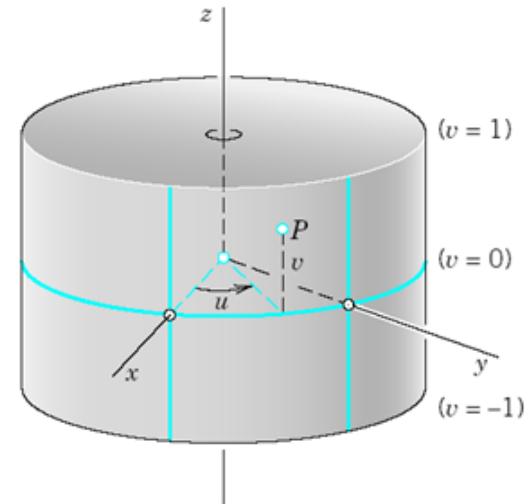


(B) Surface

# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

## ■ Ex. 1 Parametric Representation of a Cylinder

$$x^2 + y^2 = a^2, \quad -1 \leq z \leq 1$$



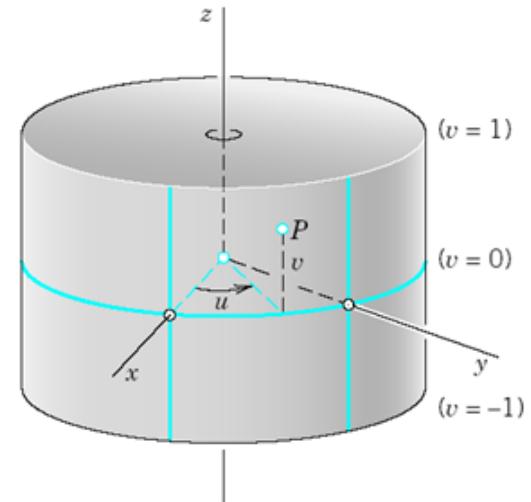
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## ■ Ex. 1 Parametric Representation of a Cylinder

$$x^2 + y^2 = a^2, \quad -1 \leq z \leq 1$$

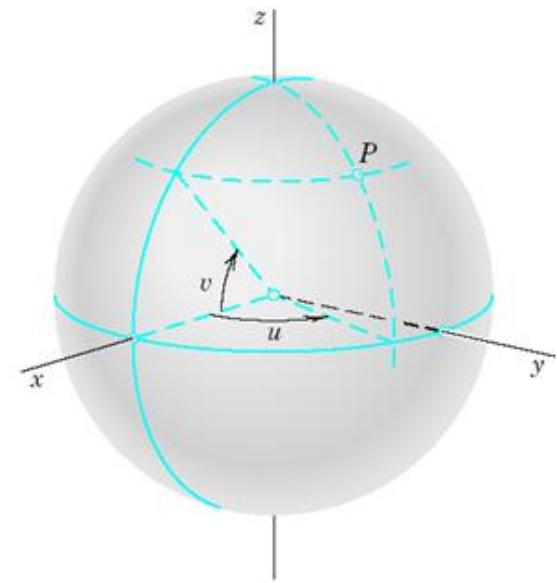
매개변수표현식 :  $\mathbf{r}(u, v) = [a \cos u, a \sin u, v] = a \cos u \mathbf{i} + a \sin u \mathbf{j} + v \mathbf{k}$

- \* 매개변수  $u$ 와  $v$ 는  $uv$ 평면의 직사각형 ( $R : 0 \leq u \leq 2\pi, -1 \leq v \leq 1$ )에서 변함
- \*  $\mathbf{r}$ 의 성분 :  $x = a \cos u, y = a \sin u, z = v$
- \* 곡선  $v =$ 상수 : 평행한 원들  
곡선  $u =$ 상수 : 수직인 직선들



# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

- Ex. 2 Parametric Representation of a Sphere

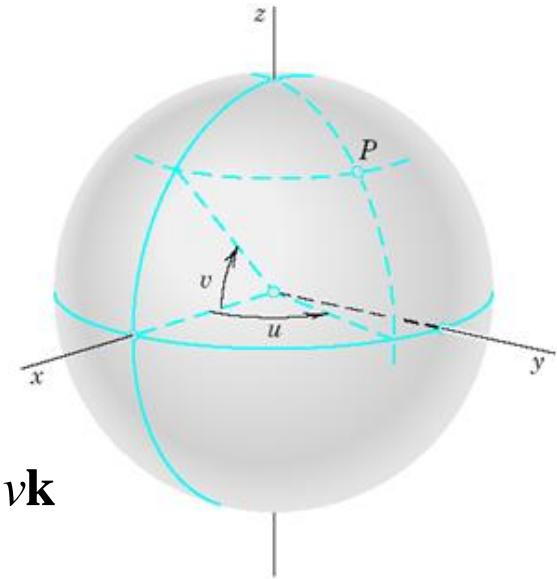


# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

## ■ Ex. 2 Parametric Representation of a Sphere

\* 구  $x^2 + y^2 + z^2 = a^2$ 의 매개변수표현식

$$: \mathbf{r}(u, v) = a \cos v \cos u \mathbf{i} + a \cos v \sin u \mathbf{j} + a \sin v \mathbf{k}$$



$$R : 0 \leq u \leq 2\pi, -\frac{\pi}{2} \leq v \leq \frac{\pi}{2}$$

\* 다른 매개변수표현식 :  $\mathbf{r}(u, v) = a \cos u \sin v \mathbf{i} + a \sin u \sin v \mathbf{j} + a \cos v \mathbf{k}$

$$R : 0 \leq u \leq 2\pi, 0 \leq v \leq \pi$$

# 10.5 Surfaces for Surface Integrals

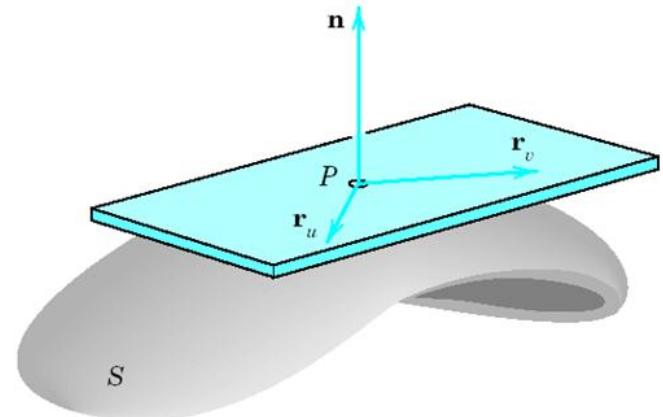
## (면적분에서의 곡면)

- Tangent Plane and Surface Normal (접평면과 곡면법선)
- Tangent Plane: 곡면의 한 점을 통과하는 모든 곡선의 접선벡터들이 형성하는 곡면
- Normal Vector (법선벡터): 접평면에 수직인 벡터

\* 곡면  $S : \mathbf{r} = \mathbf{r}(u, v)$

\*  $S$  상의 곡선  $C : \tilde{\mathbf{r}}(t) = \mathbf{r}(u(t), v(t))$

\*  $S$  상에서  $C$ 의 접선벡터:  $\tilde{\mathbf{r}}'(t) = \frac{d\tilde{\mathbf{r}}}{dt} = \frac{d\mathbf{r}}{du} u' + \frac{d\mathbf{r}}{dv} v'$



$P$ 에서 편도함수  $r_u$ 와  $r_v$ 는  $P$ 에서  $S$ 에 접하게 됨

$$\Rightarrow r_u \text{와 } r_v \text{는 } P \text{에서 } S \text{의 접평면 생성} \Rightarrow P \text{에서 } S \text{의 법선벡터} : \mathbf{N} = r_u \times r_v \neq \mathbf{0}$$

\* 법선벡터의 단위벡터:  $\mathbf{n} = \frac{1}{|\mathbf{N}|} \mathbf{N} = \frac{1}{|r_u \times r_v|} r_u \times r_v$

\*  $S : g(x, y, z) = 0 \Rightarrow \mathbf{n} = \frac{1}{|\operatorname{grad} g|} \operatorname{grad} g$

# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

- **Tangent Plane and Surface Normal** (접평면과 곡면법선)

곡면  $S$ 는  $\mathbf{r}_u$ 와  $\mathbf{r}_v$ 에 의해 생성되는 유일한 접평면을 가지며,

$S$ 의 점들에서 방향이 연속적인 유일한 법선벡터를 가진다.

- **Ex. 4 Unit Normal Vector of a Sphere** (구의 단위법선벡터)

$$g(x, y, z) = x^2 + y^2 + z^2 - a^2 = 0$$

# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

- **Tangent Plane and Surface Normal** (접평면과 곡면법선)

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- **Ex. 4 Unit Normal Vector of a Sphere** (구의 단위법선벡터)

$$g(x, y, z) = x^2 + y^2 + z^2 - a^2 = 0$$

$$\mathbf{n}(x, y, z) = \left[ \frac{x}{a}, \frac{y}{a}, \frac{z}{a} \right] = \frac{x}{a} \mathbf{i} + \frac{y}{a} \mathbf{j} + \frac{z}{a} \mathbf{k}$$

# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

## ■ Ex. 5 Unit Normal Vector of a Cone

$$g(x, y, z) = -z + \sqrt{x^2 + y^2} = 0$$

# 10.5 Surfaces for Surface Integrals (면적분에서의 곡면)

## ■ Ex. 5 Unit Normal Vector of a Cone

$$g(x, y, z) = -z + \sqrt{x^2 + y^2} = 0$$

$$\mathbf{n}(x, y, z) = \left[ \frac{x}{\sqrt{2(x^2 + y^2)}}, \frac{y}{\sqrt{2(x^2 + y^2)}}, \frac{-1}{\sqrt{2}} \right]$$

# 10.5 Surfaces for Surface Integrals

## (면적분에서의 곡면)

PROBLEM SET 10.5

HW: 9, 18

# 10.6 Surface Integrals (면적분)

## ● Surface Integrals

곡면  $S : \mathbf{r}(u, v) = [x(u, v), y(u, v), z(u, v)] = x(u, v)\mathbf{i} + y(u, v)\mathbf{j} + z(u, v)\mathbf{k}$ 는 구분적으로 매끄럽다.

\* 법선벡터 :  $\mathbf{N} = \mathbf{r}_u \times \mathbf{r}_v$

\* 단위법선벡터 :  $\mathbf{n} = \frac{1}{|\mathbf{N}|} \mathbf{N} = \frac{1}{|\mathbf{r}_u \times \mathbf{r}_v|} \mathbf{r}_u \times \mathbf{r}_v$

벡터함수  $\mathbf{F}$ 에 대해  $S$ 에서 면적분 :  $\iint_S \mathbf{F} \bullet \mathbf{n} dA = \iint_R \mathbf{F}(\mathbf{r}(u, v)) \bullet \mathbf{N}(u, v) du dv$

$$* \mathbf{n} dA = \mathbf{n} |\mathbf{N}| du dv = \mathbf{N} du dv \quad \cos \alpha = \mathbf{n} \cdot \mathbf{i} / |\mathbf{n}| |\mathbf{i}|$$

$$* \mathbf{F} \bullet \mathbf{n} : \mathbf{F} \text{의 법선성분} \quad \cos \alpha dA = dy dz$$

$$\mathbf{F} = [F_1, F_2, F_3], \quad \mathbf{N} = [N_1, N_2, N_3], \quad \mathbf{n} = [\cos \alpha, \cos \beta, \cos \gamma] \quad (\alpha, \beta, \gamma \text{는 } \mathbf{n} \text{과 좌표축 사이의 각도})$$

$$\Rightarrow \iint_S \mathbf{F} \bullet \mathbf{n} dA = \iint_S (F_1 \cos \alpha + F_2 \cos \beta + F_3 \cos \gamma) dA$$

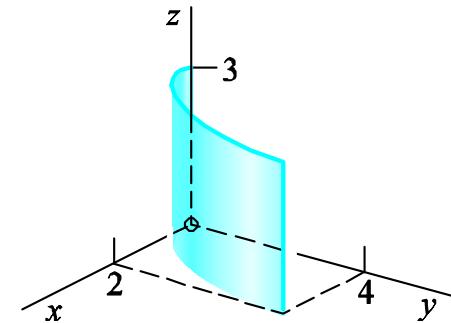
$$= \iint_R (F_1 N_1 + F_2 N_2 + F_3 N_3) du dv = \iint_S (F_1 dy dz + F_2 dz dx + F_3 dx dy)$$

**Surface integral → double integral**

# 10.6 Surface Integrals (면적분)

## ■ Ex. 1 Flux Through a Surface (곡면을 통과하는 유출량)

Compute the flux of water through the parabolic cylinder  $S: y = x^2$ ,  $0 \leq x \leq 2$ ,  $0 \leq z \leq 3$  if the velocity vector is,  $\mathbf{v} = \mathbf{F} = [3z^2, 6, 6xz]$ , speed being measured in m/s.  
(Generally,  $\mathbf{F} = \rho \mathbf{v}$ , but water has the density  $\rho = 1 \text{ gm/cm}^3 = 1 \text{ ton/m}^3$ )



# 10.6 Surface Integrals (면적분)

## ■ Ex. 1 Flux Through a Surface (곡면을 통과하는 유출량)

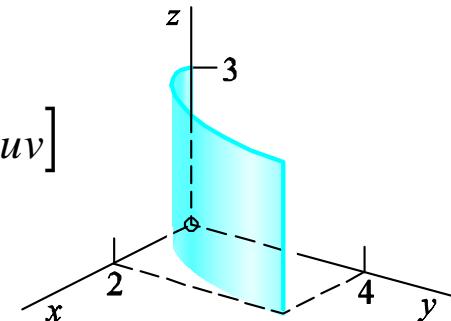
Compute the flux of water through the parabolic cylinder  $S: y = x^2, 0 \leq x \leq 2, 0 \leq z \leq 3$  if the velocity vector is,  $\mathbf{v} = \mathbf{F} = [3z^2, 6, 6xz]$ , speed being measured in m/s.  
 (Generally,  $\mathbf{F} = \rho \mathbf{v}$ , but water has the density  $\rho = 1 \text{ gm/cm}^3 = 1 \text{ ton/m}^3$ )

$$x = u, z = v \Rightarrow y = x^2 = u^2$$

$$\Rightarrow S : \mathbf{r} = [u, u^2, v] \quad (0 \leq u \leq 2, 0 \leq v \leq 3), \quad \mathbf{F}(S) = [3v^2, 6, 6uv]$$

$$\mathbf{N} = \mathbf{r}_u \times \mathbf{r}_v = [1, 2u, 0] \times [0, 0, 1] = [2u, -1, 0]$$

$$\therefore \mathbf{F}(S) \cdot \mathbf{N} = 6uv^2 - 6$$



$$\iint_S \mathbf{F} \cdot \mathbf{n} dA = \int_0^3 \int_0^2 (6uv^2 - 6) du dv = \int_0^3 (3u^2v^2 - 6u) \Big|_{u=0}^2 dv = \int_0^3 (12v^2 - 12) dv = (4v^3 - 12v) \Big|_{v=0}^3 = 72 \left[ \frac{\text{m}^3}{\text{sec}} \right]$$

# 10.6 Surface Integrals (면적분)

## ■ Ex. 1 Flux Through a Surface (곡면을 통과하는 유출량)

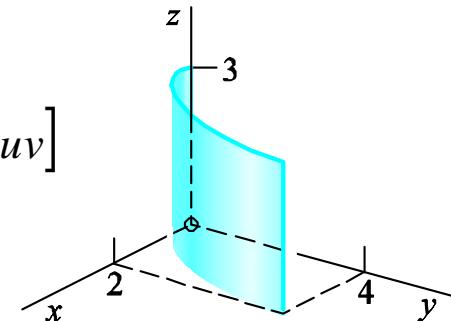
Compute the flux of water through the parabolic cylinder  $S: y = x^2, 0 \leq x \leq 2, 0 \leq z \leq 3$  if the velocity vector is,  $\mathbf{v} = \mathbf{F} = [3z^2, 6, 6xz]$ , speed being measured in m/s.  
(Generally,  $\mathbf{F} = \rho \mathbf{v}$ , but water has the density  $\rho = 1 \text{ gm/cm}^3 = 1 \text{ ton/m}^3$ )

$$x = u, z = v \Rightarrow y = x^2 = u^2$$

$$\Rightarrow S : \mathbf{r} = [u, u^2, v] \quad (0 \leq u \leq 2, 0 \leq v \leq 3), \quad \mathbf{F}(S) = [3v^2, 6, 6uv]$$

$$\mathbf{N} = \mathbf{r}_u \times \mathbf{r}_v = [1, 2u, 0] \times [0, 0, 1] = [2u, -1, 0]$$

$$\therefore \mathbf{F}(S) \cdot \mathbf{N} = 6uv^2 - 6$$



$$\iint_S \mathbf{F} \cdot \mathbf{n} dA = \int_0^3 \int_0^2 (6uv^2 - 6) du dv = \int_0^3 (3u^2v^2 - 6u) \Big|_{u=0}^2 dv = \int_0^3 (12v^2 - 12) dv = (4v^3 - 12v) \Big|_{v=0}^3 = 72 \left[ \frac{\text{m}^3}{\text{sec}} \right]$$

다른 해법

$$\mathbf{N} = |\mathbf{N}| \mathbf{n} = |\mathbf{N}| [\cos\alpha, \cos\beta, \cos\gamma] = [2u, -1, 0] = [2x, -1, 0] \Rightarrow \cos\alpha > 0, \cos\beta < 0, \cos\gamma = 0$$

$$\iint_S \mathbf{F} \cdot \mathbf{n} dA = \int_0^3 \int_0^4 3z^2 dy dz - \int_0^2 \int_0^3 6 dz dx = \int_0^3 4(3z^2) dz - \int_0^2 (6 \cdot 3) dx = 4 \cdot 3^3 - 6 \cdot 3 \cdot 2 = 72$$

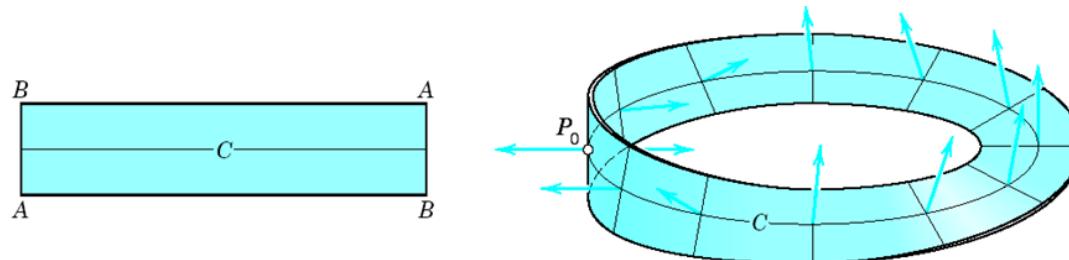
# 10.6 Surface Integrals (면적분)

## ● Orientation of Surfaces (곡면의 방향)

- 방향의 변경:  $\mathbf{n}$ 을  $-\mathbf{n}$ 으로 대체하는 것은 면적분에 -1을 곱하는 것과 일치함.
- 매끄러운 곡면은 방향을 가질 수 있다 (Orientable).
- 구분적으로 매끄러운 곡면도 방향을 가질 수 있다.



- 매끄러운 곡면의 충분히 작은 조각도 항상 방향을 가진다.  
그러나 전체 곡면에 대해서는 성립하지 않을 수도 있다. Ex) Möbius strip



# 10.6 Surface Integrals (면적분)

- Surface Integrals Without Regard to Orientation (방향을 고려하지 않는 면적분)

- 면적분의 다른 형식 :  $\iint_S G(\mathbf{r}) dA = \iint_R G(\mathbf{r}(u, v)) |\mathbf{N}(u, v)| du dv$

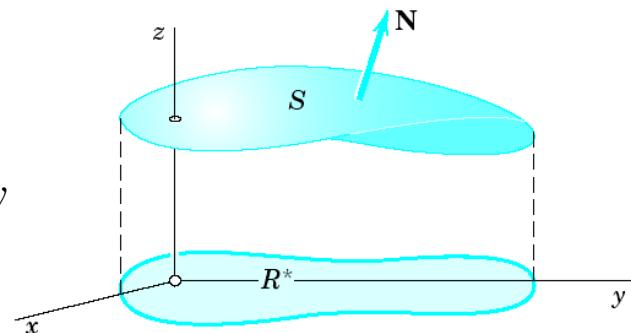
$$S : z = f(x, y) \Rightarrow u = x, v = y, \mathbf{r} = [u, v, f]$$

$$\Rightarrow |\mathbf{N}| = |\mathbf{r}_u \times \mathbf{r}_v| = [[1, 0, f_u] \times [0, 1, f_v]] = [[-f_u, -f_v, 1]] = \sqrt{1 + f_u^2 + f_v^2}$$

$$\Rightarrow \iint_S G(\mathbf{r}) dA = \iint_{R^*} G(x, y, f(x, y)) \sqrt{1 + \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2} dx dy$$

- $S$ 의 면적 ( $G = 1$ ) :  $A(S) = \iint_S dA = \iint_R |\mathbf{r}_u \times \mathbf{r}_v| du dv$

$$S : z = f(x, y) \Rightarrow A(S) = \iint_{R^*} \sqrt{1 + \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2} dx dy$$



# 10.6 Surface Integrals (면적분)

## ■ Ex. 4 Area of a Sphere

$$r(u, v) = [a \cos v \cos u, a \cos v \sin u, a \sin v], \quad 0 \leq u \leq 2\pi, \quad -\frac{\pi}{2} \leq v \leq \frac{\pi}{2}$$

# 10.6 Surface Integrals (면적분)

## ■ Ex. 4 Area of a Sphere

$$r(u, v) = [a \cos v \cos u, a \cos v \sin u, a \sin v], \quad 0 \leq u \leq 2\pi, \quad -\frac{\pi}{2} \leq v \leq \frac{\pi}{2}$$

$$\mathbf{r}_u \times \mathbf{r}_v = \left[ a^2 \cos^2 v \cos u, \quad a^2 \cos^2 v \sin u, \quad a^2 \cos v \sin v \right]$$

$$\cos^2 u + \sin^2 u = 1, \quad \cos^2 v + \sin^2 v = 1$$

$$\Rightarrow |\mathbf{r}_u \times \mathbf{r}_v| = a^2 (\cos^4 v \cos^2 u + \cos^4 v \sin^2 u + \cos^2 v \sin^2 v)^{1/2} = a^2 |\cos v|$$

$$\Rightarrow A(S) = a^2 \int_{-\pi/2}^{\pi/2} \int_0^{2\pi} |\cos v| du dv = 2\pi a^2 \int_{-\pi/2}^{\pi/2} \cos v dv = 4\pi a^2$$

# 10.6 Surface Integrals (면적분)

## ■ Ex. 5 Torus Surface (Doughnut Surface): Representation and Area

$$r(u, v) = [(a + b \cos v) \cos u, (a + b \cos v) \sin u, b \sin v], \quad 0 \leq u \leq 2\pi, \quad 0 \leq v \leq 2\pi$$

# 10.6 Surface Integrals (면적분)

## ■ Ex. 5 Torus Surface (Doughnut Surface): Representation and Area

$$r(u, v) = [(a + b \cos v) \cos u, (a + b \cos v) \sin u, b \sin v], \quad 0 \leq u \leq 2\pi, \quad 0 \leq v \leq 2\pi$$

$$\mathbf{r}_u = [-(a + b \cos v) \sin u, (a + b \cos v) \cos u, 0]$$

$$\mathbf{r}_v = [-b \sin v \cos u, -b \sin v \sin u, b \cos v]$$

$$\mathbf{r}_u \times \mathbf{r}_v = [b(a + b \cos v) \cos u \cos v, b(a + b \cos v) \sin u \cos v, b(a + b \cos v) \sin v]$$

$$\Rightarrow |\mathbf{r}_u \times \mathbf{r}_v| = b(a + b \cos v)$$

$$\Rightarrow A(S) = \int_0^{2\pi} \int_0^{2\pi} b(a + b \cos v) du dv = 4\pi^2 ab$$

# 10.6 Surface Integrals (면적분)

## PROBLEM SET 10.6

HW: 30 (a), (b), (c), (d)

# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

- **Triple Integrals (삼중적분):** 공간의 닫힌 유한한 3차원 영역에서 함수의 적분
- 좌표평면(삼차원)에 평행한 평면으로  $T$ 를 분할한다.
- 각 상자에서 한 점  $(x_k, y_k, z_k)$ 을 택하여

$$J_n = \sum_{k=1}^n f(x_k, y_k, z_k) \Delta V_k \text{와 같은 형태의 합을 만든다.} (\Delta V_k : k\text{번째 상자의 부피})$$

- $f(x, y, z)$ 가  $T$ 를 포함하는 영역에서 연속이고  
 $T$ 는 유한개의 매끄러운 곡선에 의해 제한된다고 가정  
 $\Rightarrow$  수열  $J_n$ 이 수렴, 극한을 영역  $T$ 에서의  $f(x, y, z)$ 의 삼중적분이라한다.

$$\iiint_T f(x, y, z) dx dy dz = \iiint_T f(x, y, z) dV$$

# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

- Divergence Theorem of Gauss  
(Transformation Between Triple and Surface Integrals))

$T$ : 닫혀 있고 유한한 입체

$S$ : 경계가 구분적으로 매끄러우며 방향을 가지는 곡면으로  $T$ 의 표면

$\mathbf{F}$ : 연속이며  $T$ 를 포함하는 영역에서 연속인 1차 편도함수를 가지는 벡터함수

$$\Rightarrow \iiint_T \operatorname{div} \mathbf{F} dV = \iint_S \mathbf{F} \bullet \mathbf{n} dA$$

$\mathbf{F} = [F_1, F_2, F_3]$ 이고  $S$ 의 외향 법선 벡터  $\mathbf{n} = [\cos\alpha, \cos\beta, \cos\gamma]$ 이면

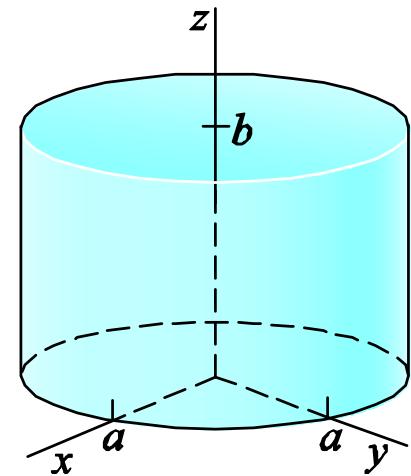
$$\iiint_T \left( \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \right) dx dy dz = \iint_S (F_1 \cos\alpha + F_2 \cos\beta + F_3 \cos\gamma) dA = \iint_S (F_1 dy dz + F_2 dz dx + F_3 dx dy)$$

# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

## ■ Ex. 1 Evaluation of a Surface Integral by the Divergence Theorem

$$I = \iint_S (x^3 dy dz + x^2 y dz dx + x^2 z dx dy)$$

$$S: x^2 + y^2 = a^2 (0 \leq z \leq b), z = 0, z = b (x^2 + y^2 \leq a^2) \quad \text{—————} \bullet$$



# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

## ■ Ex. 1 Evaluation of a Surface Integral by the Divergence Theorem

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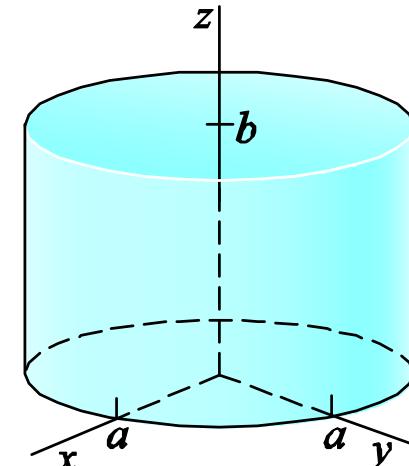
$$S: x^2 + y^2 = a^2 (0 \leq z \leq b), z = 0, z = b (x^2 + y^2 \leq a^2) \quad \text{—————} \bullet$$

$$F_1 = x^3, F_2 = x^2 y, F_3 = x^2 z \Rightarrow \operatorname{div} \mathbf{F} = 3x^2 + x^2 + x^2 = 5x^2$$

$$\text{극좌표 } (x = r \cos \theta, y = r \sin \theta) \text{ 적용} \Rightarrow dx dy dz = r dr d\theta dz$$

$$I = \iiint_T 5x^2 dx dy dz = \int_{z=0}^b \int_{\theta=0}^{2\pi} \int_{r=0}^a (5r^2 \cos^2 \theta) r dr d\theta dz$$

$$= 5 \int_{z=0}^b \int_{\theta=0}^{2\pi} \frac{a^4}{4} \cos^2 \theta d\theta dz = 5 \int_{z=0}^b \frac{a^4 \pi}{4} dz = \frac{5\pi}{4} a^4 b$$



# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

## ■ Ex. 2 Verification of the Divergence Theorem

$$\iint_S (7xi - zk) \cdot \mathbf{n} dA$$
$$S: x^2 + y^2 + z^2 = 4 \quad \text{—————} \bullet$$

# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

## ■ Ex. 2 Verification of the Divergence Theorem

$$\iint_S (7xi - zk) \cdot n dA$$
$$S: x^2 + y^2 + z^2 = 4 \quad \text{_____} \bullet$$

(a)  $\operatorname{div} \mathbf{F} = 6 \Rightarrow 6 \cdot (4/3)\pi \cdot 2^3 = 64\pi$

(b)  $S: \mathbf{r} = [2\cos v \cos u, 2\cos v \sin u, 2\sin v]$

$$\mathbf{N} = \mathbf{r}_u \times \mathbf{r}_v = [4\cos^2 v \cos u, 4\cos^2 v \sin u, 4\cos v \sin v]$$

$$\iint_S \mathbf{F}(S) \cdot \mathbf{N} dA = 64\pi$$

# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

- Coordinate Invariance of the Divergence (발산의 좌표계 불변)
- Mean Value Theorem for Triple Integrals (삼중적분의 평균값 정리)

유한하고 단순연결된 영역  $T$ 의 연속함수  $f(x, y, z)$ 에 대해,  $T$ 에서

$$\iiint_T f(x, y, z) dV = f(x_0, y_0, z_0) V(T) \quad (V(T): T \text{의 체적})$$

만족하는 점  $(x_0, y_0, z_0)$ 가 있다.

- Invariance of the Divergence

영역에서 1차 편도함수가 연속인 벡터함수의 발산은 직각 좌표계의 선택에 독립이다.

# 10.7 Triple Integrals. Divergence Theorem of Gauss (삼중적분. Gauss의 발산정리)

## PROBLEM SET 10.7

HW: 8, 24

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

## ■ Ex. 1 Fluid Flow. Physical Interpretation of the Divergence

We consider the flow of an incompressible fluid of constant density  $\rho=1$  which is steady, that is, does not vary with time.

\* 흐름은 임의의 점  $P$ 에서의 속도벡터장  $\mathbf{v}(P)$ 에 의해서 결정

\*  $S$  : 공간상의 영역  $T$ 의 경계면

\*  $\mathbf{n}$  :  $S$ 의 외향 단위 법선벡터

1. 단위 시간당  $S$ 를 통하여  $T$ 로부터 외부로 흐르는 유체의 전체질량 :  $\iint_S \mathbf{v} \bullet \mathbf{n} dA$

2.  $T$ 의 외부로 흐르는 평균유출량 :  $\frac{1}{V} \iint_S \mathbf{v} \bullet \mathbf{n} dA$

\* 비압축성 장상류의 속도벡터  $\mathbf{v}$ 의 발산은 대응점에서의 그 흐름의 발생강도

\*  $T$ 내의 발생점이 없을 필요충분조건 :  $\operatorname{div} \mathbf{v} = 0$

$$\operatorname{div} \mathbf{v}(P) = \lim_{d(T) \rightarrow 0} \frac{1}{V(T)} \iint_{S(T)} \mathbf{v} \bullet \mathbf{n} dA \quad \Rightarrow \quad \iint_S \mathbf{v} \bullet \mathbf{n} dA = 0$$

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

## ■ Ex. 2 Modeling of Heat Flow. Heat or Diffusion Equation

Physical experiments show that in a body, heat flows in the direction of decreasing temperature, and the rate of flow is proportional to the gradient of the temperature. This means that the velocity  $v$  of the heat flow in a body is of the form

$$\mathbf{v} = -K \operatorname{grad} U$$

Where  $U(x, u, z, t)$  is temperature,  $t$  is time, and  $K$  is called the thermal conductivity of the body; in ordinary physical circumstances  $K$  is a constant.

Using this information, set up the mathematical model of heat flow, the so-called heat equation or diffusion equation. 

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

## ■ Ex. 2 Modeling of Heat Flow. Heat or Diffusion Equation

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Using this information, set up the mathematical model of heat flow, the so-called heat equation or diffusion equation. \_\_\_\_\_

1. 단위 시간당  $T$ 로부터 나가는 열량 :  $\iint_S \mathbf{v} \bullet \mathbf{n} dA$

$$\operatorname{div}(\operatorname{grad} U) = \nabla^2 U = U_{xx} + U_{yy} + U_{zz} \quad \Rightarrow \quad \iint_S \mathbf{v} \bullet \mathbf{n} dA = -K \iiint_T \operatorname{div}(\operatorname{grad} U) dx dy dz = -K \iiint_T \nabla^2 U dx dy dz$$

## 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

2.  $T$ 내의 열의 전체량 :  $H = \iiint_T \sigma \rho U dx dy dz$  ( $\sigma$ : 물체 재료의 비열,  $\rho$ : 재료의 밀도)

$$H\text{가 감소하는 시간 비율} : -\frac{\partial H}{\partial t} = -\iiint_T \sigma \rho \frac{\partial U}{\partial t} dx dy dz$$

$H$ 가 감소하는 시간 비율은  $T$ 로부터 나가는 열의 양과 같아야 한다.

$$\Rightarrow -\iiint_T \sigma \rho \frac{\partial U}{\partial t} dx dy dz = -K \iiint_T \nabla^2 U dx dy dz$$

$$\Rightarrow \iiint_T \left( \sigma \rho \frac{\partial U}{\partial t} - K \nabla^2 U \right) dx dy dz = 0$$

$$\therefore \frac{\partial U}{\partial t} = \frac{K}{\sigma \rho} \nabla^2 U \quad \frac{K}{\sigma \rho} = c^2 : \text{ thermal diffusivity}$$

Heat equation or diffusion equation

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

- **Potential Theory. Harmonic Functions** (퍼텐셜 이론. 조화함수)

- **Laplace's equation:**  $\nabla^2 f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} = 0$
- **Potential theory:** 라플라스 방정식 해에 대한 이론
- **Harmonic functions:** 연속적인 2차 편도함수를 갖는 라플라스 방정식의 해

$$\iiint_T \nabla \cdot \mathbf{F} dV = \iiint_T \nabla^2 f dV$$

$$\iiint_T \nabla \cdot \mathbf{F} dV = \iint_S \mathbf{F} \cdot n dA = \iint_S \nabla f \cdot n dA = \iint_S \frac{\partial f}{\partial n} dA$$

- **A Basic Property of Harmonic Functions**

구분적으로 매끄럽게 닫히고 방향을 줄 수 있는 곡면에서 조화함수의 법선도함수 적분값은 0이 된다.

$$\iiint_T \nabla^2 f dV = 0 = \iint_S \frac{\partial f}{\partial n} dA$$

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

## ■ Ex. 4 Green's Theorem

Let  $f$  and  $g$  be scalar functions such that  $\mathbf{F} = f \mathbf{grad} g$  satisfies the assumption of the divergence theorem in some region  $T$ .

$$\begin{aligned}\operatorname{div} \mathbf{F} &= \operatorname{div}(f \mathbf{grad} g) = \operatorname{div} \left( \left[ f \frac{\partial g}{\partial x}, f \frac{\partial g}{\partial y}, f \frac{\partial g}{\partial z} \right] \right) \\ &= \left( \frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + f \frac{\partial^2 g}{\partial x^2} \right) + \left( \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + f \frac{\partial^2 g}{\partial y^2} \right) + \left( \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} + f \frac{\partial^2 g}{\partial z^2} \right) = f \nabla^2 g + \mathbf{grad} f \bullet \mathbf{grad} g\end{aligned}$$

$$f \text{ 가 스칼라 함수 } \Rightarrow \mathbf{F} \bullet \mathbf{n} = \mathbf{n} \bullet \mathbf{F} = \mathbf{n} \bullet (f \mathbf{grad} g) = (\mathbf{n} \bullet \mathbf{grad} g)f$$

$$\mathbf{n} \bullet \mathbf{grad} g = \frac{\partial g}{\partial n} \Rightarrow \iiint_T (f \nabla^2 g + \mathbf{grad} f \bullet \mathbf{grad} g) dV = \iint_S f \frac{\partial g}{\partial n} dA \quad (\text{Green의 첫 번째 공식})$$

$$\iiint_T (f \nabla^2 g - g \nabla^2 f) dV = \iint_S \left( f \frac{\partial g}{\partial n} - g \frac{\partial f}{\partial n} \right) dA \quad (\text{Green의 두 번째 공식})$$

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

## ● Harmonic Functions

$f$  : 영역  $D$ 에서 조화함수

$S$  :  $D$ 내의 구분적으로 매끄럽고 닫힌 방향을 줄 수 있는 곡면

$T$  :  $D$ 에 속하는  $S$ 를 감싸는 전체영역

$f$  가  $S$ 의 모든점에서 값이 0이다  $\Rightarrow f$  는  $T$ 에서 동일하게 0이다.

## ● Uniqueness Theorem for Laplace's Equation

$T$  : 발산정리 가정을 만족하는 영역

$f$  :  $T$ 와  $T$ 의 경계면  $S$ 를 포함하는 영역  $D$ 에서 조화함수

$\Rightarrow f$  는  $S$ 상에서 값으로  $T$ 내에서 유일하게 결정된다.

## ● Uniqueness Theorem for the Dirichlet Problem

위의 가정이 만족되고 라플라스 방정식에 대한 Dirichlet 문제가  $T$ 에서 해를 가진다면,

이 해는 유일하다

# 10.8 Further Applications of the Divergence Theorem (발산정리의 응용)

## PROBLEM SET 10.8

HW: 7, 8

# 10.9 Stokes's Theorem

- **Stokes' Theorem (Transformation Between Surface and Line Integrals)**

$S$ : 공간에서 구분적으로 매끄럽고 방향을 갖는 곡면

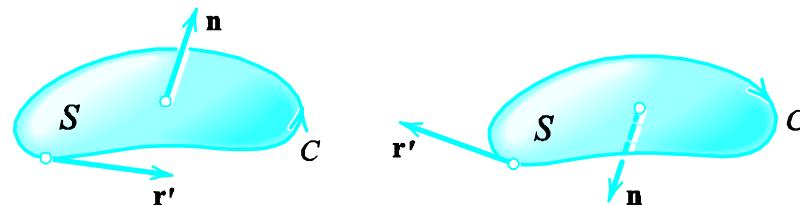
$C$ :  $S$ 의 경계로 구분적으로 매끄럽고 단순히 닫힌 곡선

$\mathbf{F}$ :  $S$ 를 포함하는 영역에서 연속인 편도함수를 가지는 연속인 벡터함수

$$\Rightarrow \iint_S (\operatorname{curl} \mathbf{F}) \bullet \mathbf{n} dA = \oint_C \mathbf{F} \bullet \mathbf{r}'(s) ds$$

성분으로 표시하면

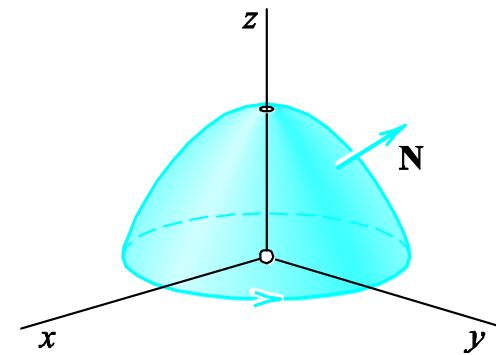
$$\Rightarrow \iint_R \left[ \left( \frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) N_1 + \left( \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) N_2 + \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) N_3 \right] du dv = \oint_C (F_1 dx + F_2 dy + F_3 dz)$$



# 10.9 Stokes's Theorem

## ■ Ex. 1 Verification of Stokes's Theorem

$$F = [y, z, x], \quad S: z = f(x, y) = 1 - (x^2 + y^2), \quad z \geq 0$$



# 10.9 Stokes's Theorem

## ■ Ex. 1 Verification of Stokes's Theorem

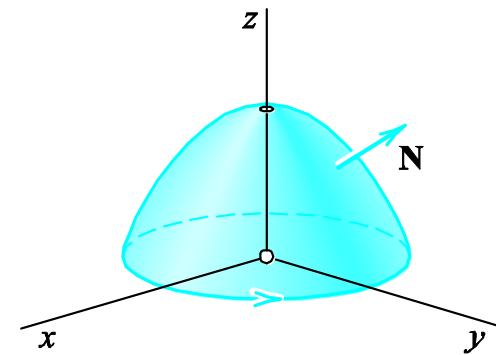
$$F = [y, z, x], S: z = f(x, y) = 1 - (x^2 + y^2), z \geq 0$$

**Case 1** Line integral

$$C: \mathbf{r}(s) = [\cos s, \sin s, 0] \Rightarrow \text{단위 접선 벡터: } \mathbf{r}'(s) = [-\sin s, \cos s, 0]$$

$$\mathbf{F}(\mathbf{r}(s)) = [\sin s, 0, \cos s]$$

$$\therefore \oint_C \mathbf{F} \bullet d\mathbf{r} = \int_0^{2\pi} \mathbf{F}(\mathbf{r}(s)) \bullet \mathbf{r}'(s) ds = \int_0^{2\pi} [(\sin s)(-\sin s + 0 + 0)] ds = -\pi$$



# 10.9 Stokes's Theorem

## ■ Ex. 1 Verification of Stokes's Theorem

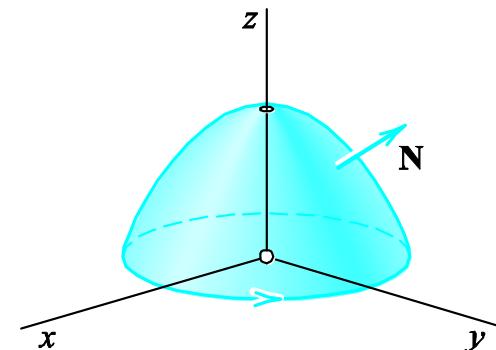
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**Case 1** Line integral

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$$\mathbf{F}(\mathbf{r}(s)) = [\sin s, 0, \cos s]$$

$$\therefore \oint_C \mathbf{F} \bullet d\mathbf{r} = \int_0^{2\pi} \mathbf{F}(\mathbf{r}(s)) \bullet \mathbf{r}'(s) ds = \int_0^{2\pi} [(\sin s)(-\sin s + 0 + 0)] ds = -\pi$$



**Case 2** Surface integral

$$F_1 = y, F_2 = z, F_3 = x \Rightarrow \operatorname{curl} \mathbf{F} = \operatorname{curl}[F_1, F_2, F_3] = \operatorname{curl}[y, z, x] = [-1, -1, -1]$$

$$S \text{의 법선 벡터} : \mathbf{N} = \operatorname{grad}(z - f(x, y)) = [2x, 2y, 1]$$

$$\Rightarrow (\operatorname{curl} \mathbf{F}) \bullet \mathbf{N} = -2x - 2y - 1$$

$$\therefore \iint_S (\operatorname{curl} \mathbf{F}) \bullet \mathbf{N} dA = \iint_R (\operatorname{curl} \mathbf{F}) \bullet \mathbf{N} dx dy = \iint_R (-2x - 2y - 1) dx dy$$

$$= \int_{\theta=0}^{2\pi} \int_{r=0}^1 (-2r(\cos \theta + \sin \theta) - 1) r dr d\theta = \int_{\theta=0}^{2\pi} \left( -\frac{2}{3}(\cos \theta + \sin \theta) - \frac{1}{2} \right) d\theta = 0 + 0 - \frac{1}{2}(2\pi) = -\pi$$

# 10.9 Stokes's Theorem

PROBLEM SET 10.9

HW: 19