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Gradient, Divergence & Curl

GRADIENT, DIVERGENCE AND CURL:

Del operator :-- Del operator, written as ∇ , is defined as

$$\nabla = \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z}$$

This operator is also known as ‘nabla’.

Gradient :- Let ϕ defines a differentiable scalar field, then gradient of ϕ written as $\nabla\phi$ or $\text{grad } \phi$, is defined by

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

Note :(i) $\nabla\phi$ defines a vector field.

$$(ii) \nabla\phi = \sum i \frac{\partial\phi}{\partial x}$$

Ex.1. If $\phi = 3x^2 y$, then find gradient of ϕ .

$$\begin{aligned} \text{Soln. } \nabla\phi &= \left(\hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) (3x^2 y) = \hat{i} \left(\frac{\partial}{\partial x} (3x^2 y) \right) + \hat{j} \left(\frac{\partial}{\partial y} (3x^2 y) \right) + \hat{k} \left(\frac{\partial}{\partial z} (3x^2 y) \right) \\ &= \hat{i} (6xy) + \hat{j} (3x^2) + \hat{k} (0) = 6xy \hat{i} + 3x^2 \hat{j} \end{aligned}$$

Result : If $\phi(x, y, z) = c$, then $\nabla\phi(x, y, z)$ is normal to the surface $\phi(x, y, z) = c$ at the point (x, y, z) .

Ex.2. If $xyz = 1$. Then find the normal at point $(1, 1, 1)$ to the given surface.

Soln. Given, $xyz = 1$

$$\Rightarrow xyz - 1 = 0$$

$$\text{Let } \phi(x, y, z) = xyz - 1$$

$$\therefore \nabla\phi = \nabla(xyz - 1) = \frac{\partial(xyz - 1)}{\partial x} \hat{i} + \frac{\partial(xyz - 1)}{\partial y} \hat{j} + \frac{\partial(xyz - 1)}{\partial z} \hat{k} = yz \hat{i} + xz \hat{j} + xy \hat{k} \Rightarrow \nabla\phi|_{(1,1,1)} = \hat{i} + \hat{j} + \hat{k}$$

Ex.3. Find the point at which the gradient of the function $f(x, y) = \ln\left(x + \frac{1}{y}\right)$ is equal to $\hat{i} - \frac{16}{9} \hat{j}$

$$\text{Soln. } \text{grad } f = \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} + \frac{\partial f}{\partial z} \hat{k}$$

$$= \frac{1}{x + \frac{1}{y}} \hat{i} - \frac{1}{y^2} \hat{j} = \frac{y}{xy + 1} \hat{i} - \frac{1}{y(xy + 1)} \hat{j} \Rightarrow \hat{i} - \frac{16}{9} \hat{j} = \frac{y}{xy + 1} \hat{i} - \frac{1}{y(xy + 1)} \hat{j}$$

By comparing,

$$\frac{y}{xy+1} = 1 \text{ and } \frac{1}{y(xy+1)} = \frac{16}{9}$$

$$\Rightarrow \frac{1}{y^2} = \frac{16}{9} \Rightarrow y = \pm \frac{3}{4}$$

When, $y = 3/4$

$$y = 1 + xy \Rightarrow \frac{3}{4} = 1 + \frac{3}{4}x \Rightarrow x = -\frac{1}{3}$$

$$\text{When, } y = -\frac{3}{4}$$

$$xy + 1 = y \Rightarrow \frac{-3}{4}x + 1 = \frac{-3}{4} \Rightarrow x = \frac{7}{3}$$

Therefore points are $\left(\frac{7}{3}, -\frac{3}{4}\right)$ & $\left(-\frac{1}{3}, \frac{3}{4}\right)$

Ex.4: Find the points at which the modulus of the gradient of the function $f(x, y) = (x^2 + y^2)^{3/2}$ is equal to 2.

Soln. We have,

$$f(x, y) = (x^2 + y^2)^{3/2}$$

$$\Rightarrow \nabla f = \frac{\partial(x^2 + y^2)^{3/2}}{\partial x} \hat{i} + \frac{\partial(x^2 + y^2)^{3/2}}{\partial y} \hat{j} + \frac{\partial(x^2 + y^2)^{3/2}}{\partial z} \hat{k} = 3x(x^2 + y^2)^{1/2} \hat{i} + 3y(x^2 + y^2)^{1/2} \hat{j}$$

$$\text{Given, } |\nabla f| = 2 \Rightarrow \sqrt{9x^2(x^2 + y^2) + 9y^2(x^2 + y^2)} = 2$$

$$\Rightarrow \sqrt{9(x^2 + y^2)^2} = 2 \Rightarrow 3(x^2 + y^2) = 2 \Rightarrow x^2 + y^2 = 2/3$$

Points on this circle.

Ex.5: If $f(u, v) = \phi(u, v)$, $u = \psi(x, y, z)$, $v = \xi(x, y, z)$

Show that,

$$\text{grad } f = \frac{\partial \phi}{\partial u} \text{grad } u + \frac{\partial \phi}{\partial v} \text{grad } v.$$

Soln. We have, $f(u, v) = \phi(u, v)$

$$\Rightarrow \frac{\partial f}{\partial x} = \frac{\partial \phi}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial x}, \quad \frac{\partial f}{\partial y} = \frac{\partial \phi}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial f}{\partial z} = \frac{\partial \phi}{\partial u} \cdot \frac{\partial u}{\partial z} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial z}$$

$$\therefore \text{grad } f = \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} + \frac{\partial f}{\partial z} \hat{k} = \frac{\partial \phi}{\partial u} \left(\frac{\partial u}{\partial x} \hat{i} + \frac{\partial u}{\partial y} \hat{j} + \frac{\partial u}{\partial z} \hat{k} \right) + \frac{\partial \phi}{\partial v} \left(\frac{\partial v}{\partial x} \hat{i} + \frac{\partial v}{\partial y} \hat{j} + \frac{\partial v}{\partial z} \hat{k} \right)$$

$$= \frac{\partial \phi}{\partial u} \text{grad } u + \frac{\partial \phi}{\partial v} \cdot \text{grad } v$$

Divergence: Let \vec{V} defines a differentiable vector field, Then divergence of \vec{V} , written $\nabla \cdot \vec{V}$ or $\text{div } \vec{V}$, is defined by

$$\nabla \cdot \vec{V} = \left(\hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \cdot (V_1 \hat{i} + V_2 \hat{j} + V_3 \hat{k}) = \frac{\partial V_1}{\partial x} + \frac{\partial V_2}{\partial y} + \frac{\partial V_3}{\partial z}$$

Note : (i) $\nabla \cdot \vec{V} \neq \vec{V} \cdot \nabla$

$$(ii) \nabla \cdot \vec{V} = \sum \hat{i} \cdot \frac{\partial}{\partial x} (\vec{V})$$

Exp.6: If $\vec{a} = xy^2 \hat{i} + 2x^2yz \hat{j} - 3yz^2 \hat{k}$, then find the divergence of vector \vec{a}

$$\begin{aligned} \text{Soln. } \nabla \cdot \vec{a} &= \frac{\partial}{\partial x} (xy^2) + \frac{\partial}{\partial y} (2x^2yz) + \frac{\partial}{\partial z} (-3yz^2) \\ &= y^2 + 2x^2z - 6yz \end{aligned}$$

Note: $\nabla \cdot \vec{a}$ is a scalar function.

Curl : If $\vec{V}(x, y, z)$ is a differentiable vector field then the curl or rotation of \vec{V} , written $\nabla \times \vec{V}$, $\text{curl } \vec{V}$ or rotation \vec{V} is defined by,

$$\begin{aligned} \nabla \times \vec{V} &= \left(\hat{i} \frac{\partial}{\partial x} \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \times (V_1 \hat{i} + V_2 \hat{j} + V_3 \hat{k}) = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_1 & V_2 & V_3 \end{vmatrix} \\ &= \left(\frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \right) \hat{i} + \left(\frac{\partial V_1}{\partial z} - \frac{\partial V_3}{\partial x} \right) \hat{j} + \left(\frac{\partial V_2}{\partial x} - \frac{\partial V_1}{\partial y} \right) \hat{k} \end{aligned}$$

Note: (i) If $\nabla \times \vec{a} = 0 \Leftrightarrow \exists$ a scalar field ϕ such that $\vec{a} = \nabla \phi$.

$$(ii) \nabla \times \vec{V} = \sum i \times \frac{\partial}{\partial x} (\vec{V})$$

Properties:

1. $\text{div}(\vec{a} \pm \vec{b}) = \text{div } \vec{a} \pm \text{div } \vec{b}$
2. $\text{curl}(\vec{a} \pm \vec{b}) = \text{curl } \vec{a} \pm \text{curl } \vec{b}$
3. $\text{div}(u \vec{a}) = u \text{ div } \vec{a} + \text{grad } u \cdot \vec{a}$, where u is a scalar point function or scalar field
4. $\text{curl}(u \vec{a}) = u \text{ curl } \vec{a} + (\text{grad } u) \times \vec{a}$
5. $\text{div}(\vec{a} \times \vec{b}) = \vec{b} \cdot \text{curl } \vec{a} - \vec{a} \cdot \text{curl } \vec{b}$
6. $\text{curl}(\vec{a} \times \vec{b}) = \vec{a} \text{ div } \vec{b} - \vec{b} \text{ div } \vec{a} + (\vec{b} \cdot \nabla) \vec{a} - (\vec{a} \cdot \nabla) \vec{b}$
7. $\text{grad}(\vec{a} \cdot \vec{b}) = \vec{a} \times \text{curl } \vec{b} + \vec{b} \times \text{curl } \vec{a} + (\vec{a} \cdot \nabla) \vec{b} + (\vec{b} \cdot \nabla) \vec{a}$
8. $\nabla \times (\nabla \phi) = 0$ i.e. the curl of gradient of ϕ is zero.

9. $\nabla \cdot (\nabla \times \vec{a}) = 0$ i.e. divergence of curl of \vec{a} is zero.

$$10. \nabla \cdot \nabla \phi = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = \nabla^2 \phi$$

where $\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$ is known as laplacian operator.

$$11. \nabla \times (\nabla \times \vec{a}) = \nabla(\nabla \cdot \vec{a}) - \nabla^2 \vec{a}$$

12. If \vec{V} denote velocity of fluid, then if $\operatorname{div} \vec{V} = 0 \Rightarrow$ fluid is incompressible.

13. A vector field \vec{V} is said to be **solenoidal** if $\operatorname{div} \vec{V} = 0$.

14. A vector field \vec{V} is said to be **irrotational** field if $\text{curl } \vec{V} = 0$. If $\text{curl } \vec{V} \neq 0$, then its is called a rotational field.

Prove Property 3:

$$\operatorname{div}(u\vec{a}) = \sum \hat{i} \cdot \frac{\partial}{\partial x} (u\vec{a}) = \sum \hat{i} \cdot \left(u \frac{\partial \vec{a}}{\partial x} + \vec{a} \frac{\partial u}{\partial x} \right) = \sum u \left(i \cdot \frac{\partial \vec{a}}{\partial x} \right) + \sum \left(\frac{\partial u}{\partial x} i \cdot \vec{a} \right) = u \operatorname{div} \vec{a} + \vec{a} \cdot \operatorname{grad} u$$

Prove Property 4 :

$$\begin{aligned} \text{Curl}(u\vec{a}) &= \sum i \times \left(\frac{\partial}{\partial x} (u\vec{a}) \right) = \sum i \times \left(\vec{a} \frac{\partial u}{\partial x} + u \frac{\partial \vec{a}}{\partial x} \right) = \sum \left(\frac{\partial u}{\partial x} i \right) \times \vec{a} + u \sum i \times \frac{\partial \vec{a}}{\partial x} \\ &= \text{grad } u \times \vec{a} + u \text{ curl } \vec{a} \end{aligned}$$

Prove Property 5:

$$\operatorname{div}(\vec{a} \times \vec{b}) = \vec{b} \cdot \operatorname{curl} \vec{a} - \vec{a} \cdot \operatorname{curl} \vec{b}$$

$$\begin{aligned}
 \text{Prove } \operatorname{div}(\vec{a} \times \vec{b}) &= \sum i \cdot \frac{\partial}{\partial x} (\vec{a} \times \vec{b}) = \sum i \cdot \left(\frac{\partial \vec{a}}{\partial x} \times \vec{b} + \vec{a} \times \frac{\partial \vec{b}}{\partial x} \right) \\
 &= \sum i \cdot \left(\frac{\partial \vec{a}}{\partial x} \times \vec{b} \right) + \sum i \cdot \left(\vec{a} \times \frac{\partial \vec{b}}{\partial x} \right) = \sum \left(i \times \frac{\partial \vec{a}}{\partial x} \right) \cdot \vec{b} + \sum \vec{a} \cdot \left(\frac{\partial \vec{b}}{\partial x} \times i \right) \\
 &= (\operatorname{curl} \vec{a}) \cdot \vec{b} + \vec{a} \cdot (-\operatorname{curl} \vec{b}) = \vec{b} \cdot \operatorname{curl} \vec{a} - \vec{a} \cdot \operatorname{curl} \vec{b}
 \end{aligned}$$

Rest do yourself

Exp.7: If $\vec{r} = x\hat{i} + y\hat{j} + z\hat{k}$ and $r = |\vec{r}|$, then the value of $\operatorname{div}(r^n \vec{r})$ is

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$$\textbf{Soln.} \quad \operatorname{div}(r^n \vec{r}) = \nabla \cdot (r^n \vec{r})$$

$$\begin{aligned}
&= \frac{\partial}{\partial x} (r^n x) + \frac{\partial}{\partial y} (r^n y) + \frac{\partial}{\partial z} (r^n z) = \left(x \cdot nr^{n-1} \cdot \frac{\partial r}{\partial x} + r^n \right) + \left(y \cdot nr^{n-1} \cdot \frac{\partial r}{\partial y} + r^n \right) + \left(z \cdot nr^{n-1} \cdot \frac{\partial r}{\partial z} + r^n \right) \\
&= xnr^{n-1} \frac{x}{r} + ynr^{n-1} \frac{y}{r} + znr^{n-1} \frac{z}{r} + 3r^n = nx^2 r^{n-2} + ny^2 r^{n-2} + nz^2 r^{n-2} + 3r^n \\
&= nr^{n-2}(x^2 + y^2 + z^2) + 3r^n = nr^n + 3r^n = (n+3)r^n
\end{aligned}$$

Exp.8: If \vec{r} is the position vector of the point (x, y, z) w.r.t. origin, prove that $\nabla^2 f(r) = f''(r) + \frac{2}{r} f'(r)$. Find $f(r)$ such that $\nabla^2 f(r) = 0$.

$$\begin{aligned}\text{Soln. } \nabla^2 f(r) &= \sum \frac{\partial^2}{\partial x^2} f(r) = \sum \frac{\partial}{\partial x} \left(\frac{\partial}{\partial x} f(r) \right) = \sum \frac{\partial}{\partial x} \left(f'(r) \cdot \frac{x}{r} \right) \\ &= \sum \left[\frac{f'(r)}{r} + \frac{x}{r} f''(r) \cdot \frac{x}{r} + x f'(r) \cdot \left(-\frac{1}{r^2} \right) \cdot \frac{x}{r} \right] = \sum \left[\frac{f'(r)}{r} + \frac{x^2}{r^2} f''(r) - \frac{x^2}{r^3} f'(r) \right] \\ &= \frac{3f'(r)}{r} + f''(r) - \frac{1}{r} f'(r) = f''(r) + \frac{2}{r} f'(r)\end{aligned}$$

Now, let us find $f(r)$ such that $\nabla^2 f(r) = 0$

$$\Rightarrow f''(r) + \frac{2}{r} f'(r) = 0 \Rightarrow f''(r) = -\frac{2}{r} f'(r) \Rightarrow \frac{f''(r)}{f'(r)} = -\frac{2}{r}$$

Integrating w.r.t r ,

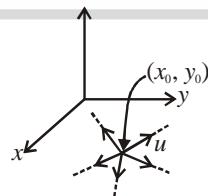
$$\Rightarrow \ln f'(r) = -2 \ln r + \ln c \Rightarrow f'(r) \cdot r^2 = c \Rightarrow f'(r) = \frac{c}{r^2}$$

Again integrating we get,

$$f(r) = -\frac{c}{r} + d$$

Directional Derivatives:

The partial derivatives $f_x(x, y)$ and $f_y(x, y)$ represent the rates of change of $f(x, y)$ in directions parallel to the x -axis and y -axis respectively. In this section we will discuss rates of change of $f(x, y)$ in other directions.



Definition: If $f(x, y)$ is a function of x and y , and if $\hat{u} = u_1 \hat{i} + u_2 \hat{j}$ is a unit vector, then the **directional derivative of f in the direction of u** at (x_0, y_0) is denoted by $D_{\hat{u}} f(x_0, y_0)$ and is defined by

$$D_{\hat{u}} f(x_0, y_0) = \frac{d}{ds} [f(x_0 + su_1, y_0 + su_2)]_{s=0} \text{ provided the derivative exists}$$

$$\text{or } D_{\hat{u}} f(x_1, y_1) = \lim_{h \rightarrow 0} \frac{f(x_1 + u_1 h, x_2 + u_2 h) - f(x_1, x_2)}{h}, \text{ provided the derivative exists}$$