

## Vector calculus

- In this lecture we will:
  - ◆ Define the Laplace operator, or Laplacian.
  - ◆ Introduce the Poisson and Laplace equations.
  - ◆ Look at spherical polar and cylindrical coordinate systems.
- Some comprehension questions for this lecture.
  - ◆ Write down the Laplace equation.
  - ◆ Show that the surface area of a sphere of radius R is  $4\pi R^2$ .
  - ◆ Write down the equations that give the cylindrical coordinates  $r$ ,  $\phi$  and  $z$  in terms of the Cartesian coordinates  $x$ ,  $y$  and  $z$ .

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## The Laplace operator and Poisson's Equation

- The Laplace operator, or the Laplacian, is the operator "divergence of gradient".
- Written  $\nabla^2$  or sometimes  $\square$ .
- $\nabla^2 = \nabla \cdot \nabla$ 

$$= \left( \frac{\partial}{\partial x} \quad \frac{\partial}{\partial y} \quad \frac{\partial}{\partial z} \right) \cdot \left( \frac{\partial}{\partial x} \quad \frac{\partial}{\partial y} \quad \frac{\partial}{\partial z} \right)$$

$$= \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$
- E.g.  $\nabla^2 \phi = \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \phi$ 

$$= \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2}$$
- The Poisson Equation is:  $\nabla^2 \phi(x, y, z) = g(x, y, z)$
- Setting  $g(x, y, z) = 0$  in the Poisson Equation gives Laplace's Equation:  $\nabla^2 \phi(x, y, z) = 0$ .
- These equations appear often in physics.
- For example, we know:  $\vec{E} = -\nabla \phi$  and  $\nabla \cdot \vec{E} = \frac{\rho}{\epsilon_0}$ .
- Putting these together:  $\nabla \cdot (-\nabla \phi) = \frac{\rho}{\epsilon_0}$ 

$$\Rightarrow \nabla^2 \phi = -\frac{\rho}{\epsilon_0}$$

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## Numerical solution of Poisson's Equation

- Taylor's expansion at  $x_i$  in 1D:
 
$$\phi(x_i + h) \approx \phi_i + h \frac{\partial \phi_i}{\partial x} + \frac{h^2}{2} \frac{\partial^2 \phi_i}{\partial x^2},$$

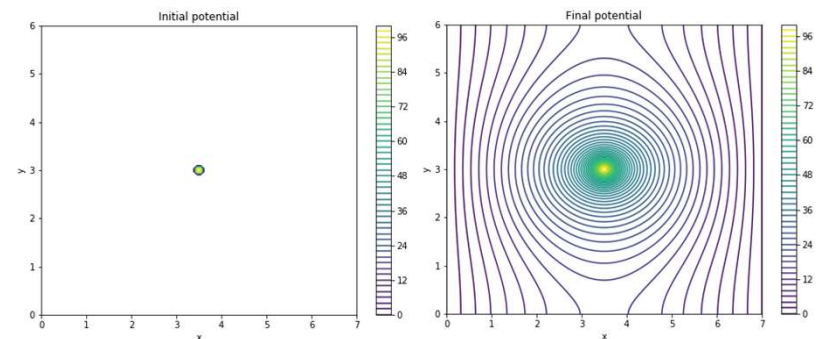
$$\phi(x_i - h) \approx \phi_i - h \frac{\partial \phi_i}{\partial x} + \frac{h^2}{2} \frac{\partial^2 \phi_i}{\partial x^2}.$$
- Adding these gives:
 
$$\phi_{i+1} + \phi_{i-1} \approx 2\phi_i + h^2 \frac{\partial^2 \phi_i}{\partial x^2}.$$
- Hence:
 
$$\frac{\partial^2 \phi_i}{\partial x^2} = \frac{1}{h^2} (\phi_{i-1} + \phi_{i+1} - 2\phi_i)$$
- Substitute in Poisson's equation:
 
$$\frac{1}{h^2} (\phi_{i-1} + \phi_{i+1} - 2\phi_i) = -\frac{\rho_i}{\epsilon_i \epsilon_0}$$
- Rewriting:
 
$$\phi_i^{\text{new}} = \frac{h^2}{2} \left( \frac{\phi_{i+1} + \phi_{i-1}}{h^2} + \frac{\rho_{i,j}}{\epsilon_{i,j} \epsilon_0} \right)$$
- Extending to 2D:
 
$$\phi_{i,j}^{\text{new}} = \frac{h_x^2 h_y^2}{2(h_x^2 + h_y^2)} \times \left( \frac{\phi_{i-1,j} + \phi_{i+1,j}}{h_x^2} + \frac{\phi_{i,j-1} + \phi_{i,j+1}}{h_y^2} + \frac{\rho_{i,j}}{\epsilon_{i,j} \epsilon_0} \right).$$
- Use this to solve iteratively for  $\phi$ .
- "Tortoise convergence" i.e. sure, but slow!
- Look at an example...

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## Numerical solution of Poisson's Equation

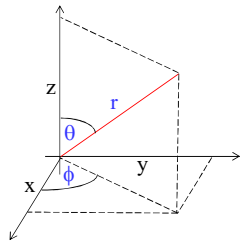
- Put a charged blob in the centre of a box with side walls at earth potential.
- Use the method of relaxation to calculate the resulting potential distribution.



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## Spherical polar coordinates

- Sometimes use coordinate systems other than Cartesian  $(x, y)$  or  $(x, y, z)$ .
- E.g. circular motion, use  $(r, \theta)$  rather than  $(x, y)$  coordinates.
- Consider spherical polar coords:



- Relationship between Cartesian and spherical polar coordinates:
 
$$x = r \sin \theta \cos \phi$$

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

$$z = r \cos \theta$$
- Note, these are “physics” definitions, mathematicians often label the  $\theta$  and  $\phi$  coordinates the other way round!
- Inverting the above:
 
$$r = \sqrt{x^2 + y^2 + z^2}$$

$$\theta = \arccos\left(\frac{z}{\sqrt{x^2 + y^2 + z^2}}\right)$$

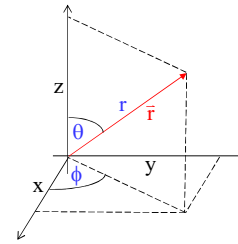
$$\phi = \operatorname{atan}\left(\frac{y}{x}\right)$$

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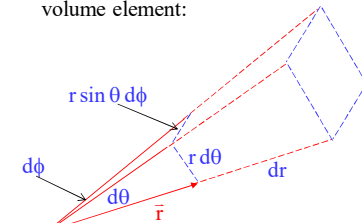
## Spherical polar coordinates

- Line element from  $\vec{r} = (r, \theta, \phi)$  to  $\vec{r} + d\vec{r}$ .



- $d\vec{r} = (dr, r d\theta, r \sin \theta d\phi)$

- Variation of the spherical polar coordinates produces the following volume element:



- Volume of this element is:
 
$$dV = dr \times r d\theta \times r \sin \theta d\phi$$

$$= r^2 \sin \theta d\theta d\phi dr$$

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## Spherical polar coordinates

- The surface element spanning from  $\theta$  to  $\theta + d\theta$  and  $\phi$  to  $\phi + d\phi$  is
 
$$dS = r d\theta \times r \sin \theta d\phi$$

$$= r^2 \sin \theta d\theta d\phi$$
- Solid angle subtended by this element
 
$$d\Omega = \frac{dS}{r^2}$$

$$= \sin \theta d\theta d\phi$$
- Can calculate area of sphere of radius  $R$  by integrating over  $\theta$  and  $\phi$  (try it!):
 
$$A = \int_0^{2\pi} \int_0^\pi R^2 \sin \theta d\theta d\phi$$

$$= \frac{4\pi R^3}{3}$$
- Get volume of sphere by integrating over  $r, \theta$  and  $\phi$ .
 
$$V = \int_0^R \int_0^{2\pi} \int_0^\pi r^2 \sin \theta d\theta d\phi dr$$

$$= \frac{R^3}{3} \int_0^{2\pi} \int_0^\pi \sin \theta d\theta d\phi$$

$$= \frac{R^3}{3} \int_0^{2\pi} [-\cos \theta]_0^\pi d\phi$$

$$= \frac{2R^3}{3} \int_0^{2\pi} d\phi$$

$$= \frac{4\pi R^3}{3}$$

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## Spherical polar and cylindrical coordinates

- Gradient in Spherical Polar coordinate system:

$$\nabla V = \left( \frac{\partial V}{\partial r}, \frac{1}{r} \frac{\partial V}{\partial \theta}, \frac{1}{r \sin \theta} \frac{\partial V}{\partial \phi} \right)$$

$$= \frac{\partial V}{\partial r} \hat{r} + \frac{1}{r} \frac{\partial V}{\partial \theta} \hat{\theta} + \frac{1}{r \sin \theta} \frac{\partial V}{\partial \phi} \hat{\phi}$$

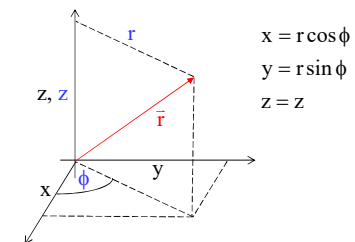
- Divergence:

$$\nabla \cdot \vec{A} = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 A_r) + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} (\sin \theta A_\theta)$$

$$+ \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi} A_\phi$$

- Expressions for curl and Laplacian in Spherical Polars are messy – look them up when you need them!

- Cylindrical coordinate system also often useful.



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## Cylindrical Coordinates

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- Gradient in cylindrical coordinate system:

$$\begin{aligned}\nabla V &= \left( \frac{\partial V}{\partial r} \quad \frac{1}{r} \frac{\partial V}{\partial \phi} \quad \frac{\partial V}{\partial z} \right) \\ &= \frac{\partial V}{\partial r} \hat{r} + \frac{1}{r} \frac{\partial V}{\partial \phi} \hat{\phi} + \frac{\partial V}{\partial z} \hat{z}\end{aligned}$$

- Divergence:

$$\nabla \cdot \vec{A} = \frac{1}{r} \frac{\partial}{\partial r} r A_r + \frac{1}{r} \frac{\partial}{\partial \phi} A_\phi + \frac{\partial}{\partial z} A_z$$

- Cartesian, spherical polar and cylindrical coordinates are the most commonly used systems.
- General approach to use of orthogonal curvilinear coordinate systems described in text book.
- Good introduction to some of the ideas that are important in General Relativity.