

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 , ϕ and z in terms of the Cartesian coordinates x , y and z .

The Laplace operator and Poisson's Equation

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

$$\begin{aligned} &= \begin{pmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \end{pmatrix} \cdot \begin{pmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \end{pmatrix} \\ &= \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \end{aligned}$$

- 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:
$$\vec{E} = -\nabla \phi \text{ and } \nabla \cdot \vec{E} = \frac{\rho}{\epsilon_0}.$$
- Putting these together:
$$\nabla \cdot (-\nabla \phi) = \frac{\rho}{\epsilon_0}$$

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

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:

$$\phi_i^{\text{new}} = \frac{h^2}{2} \left(\frac{\phi_{i+1} + \phi_{i-1}}{h^2} + \frac{\rho_{i,j}}{\epsilon_{i,j} \epsilon_0} \right)$$

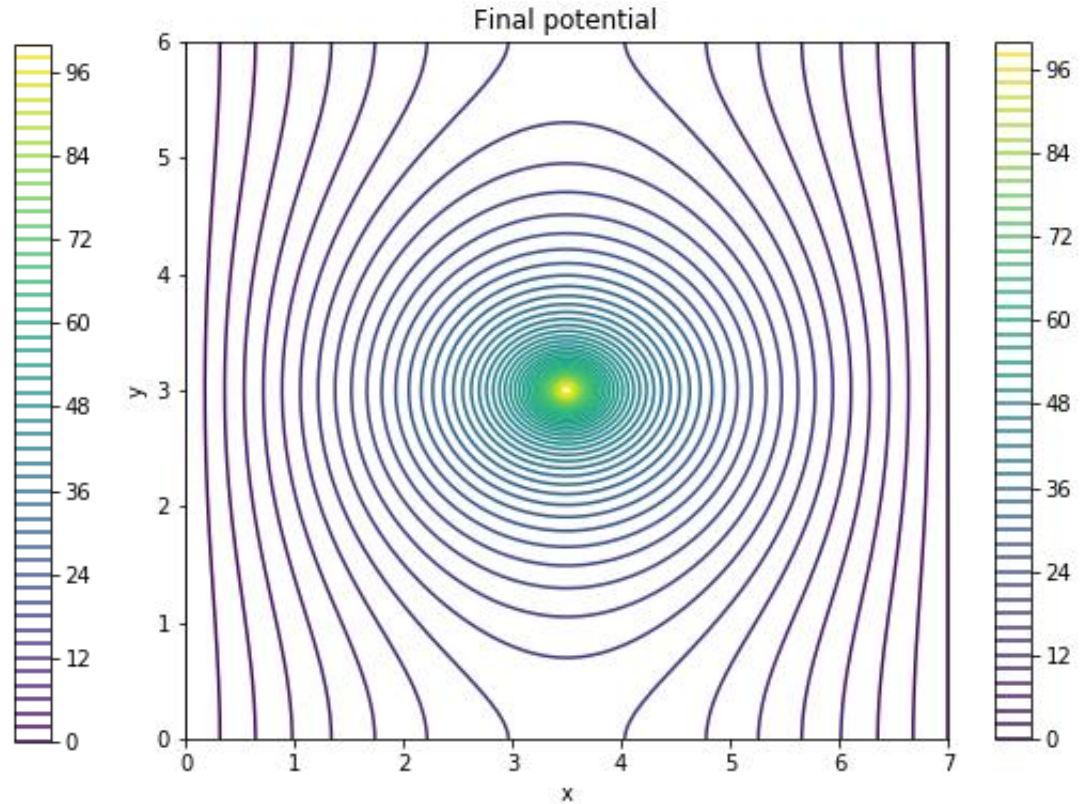
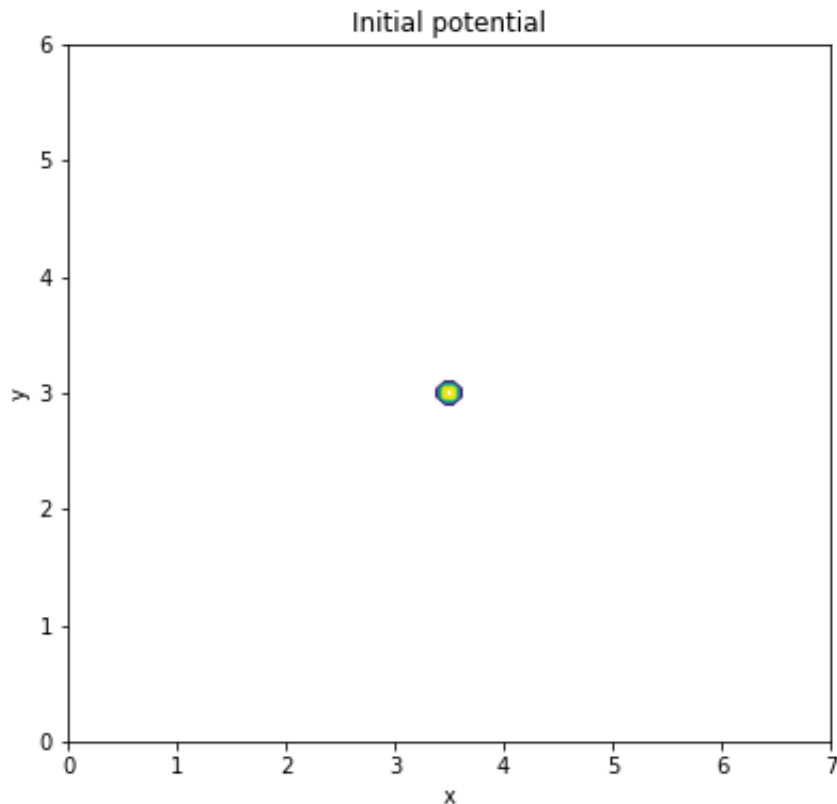
- Extending to 2D:

$$\phi_{i,j}^{\text{new}} = \frac{h_x^2 h_y^2}{2(h_x^2 + h_y^2)} \times \left(\frac{\phi_{i-1,j} + \phi_{i+1,j}}{h_x^2} + \frac{\phi_{i,j-1} + \phi_{i,j+1}}{h_y^2} + \frac{\rho_{i,j}}{\epsilon_{i,j} \epsilon_0} \right).$$

- Use this to solve iteratively for ϕ .
- “Tortoise convergence” i.e. sure, but slow!
- Look at an example...

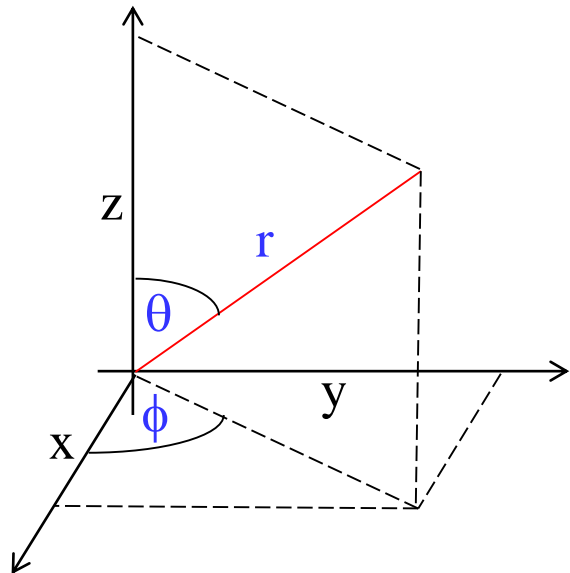
Numerical solution of Poisson's Equation

- 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.



Spherical polar coordinates

- Sometimes use coordinate systems other than Cartesian (x, y) or (x, y, z) .
- E.g. circular motion, use (r, θ) 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 θ and ϕ coordinates the other way round!
- Inverting the above:

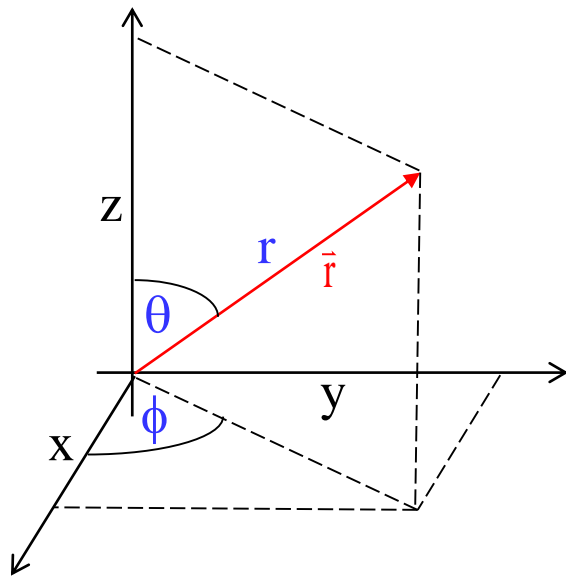
$$r = \sqrt{x^2 + y^2 + z^2}$$

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

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

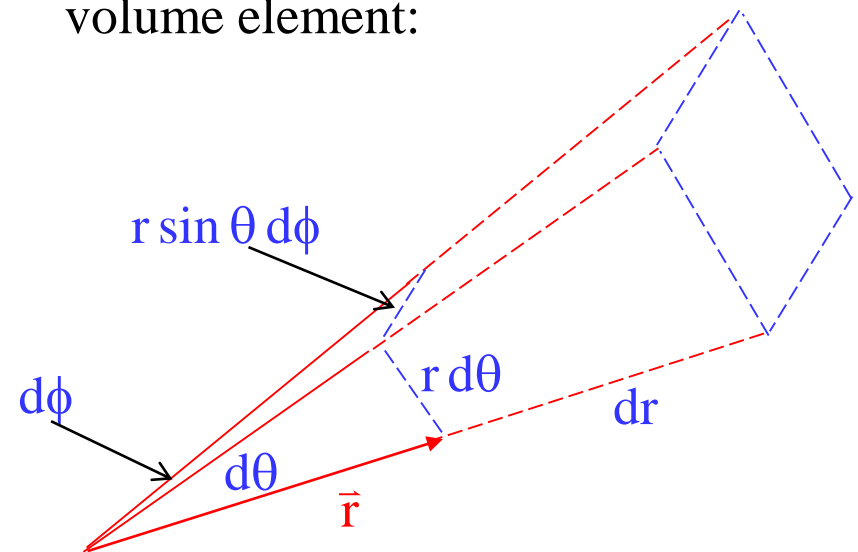
Spherical polar coordinates

- 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:

$$\begin{aligned} dV &= dr \times r d\theta \times r \sin \theta d\phi \\ &= r^2 \sin \theta d\theta d\phi dr \end{aligned}$$

Spherical polar coordinates

- The surface element spanning from θ to $\theta + d\theta$ and ϕ to $\phi + d\phi$ is

$$\begin{aligned}dS &= r d\theta \times r \sin \theta d\phi \\ &= r^2 \sin \theta d\theta d\phi\end{aligned}$$

- Solid angle subtended by this element

$$\begin{aligned}d\Omega &= \frac{dS}{r^2} \\ &= \sin \theta d\theta d\phi\end{aligned}$$

- Can calculate area of sphere of radius R by integrating over θ and ϕ (try it!):

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

- Get volume of sphere by integrating over r , θ and ϕ .

$$\begin{aligned}V &= \int_0^R \int_0^{2\pi} \int_0^{\pi} r^2 \sin \theta d\theta d\phi dr \\ &= \frac{R^3}{3} \int_0^{2\pi} \int_0^{\pi} \sin \theta d\theta d\phi \\ &= \frac{R^3}{3} \int_0^{2\pi} -\cos \theta \Big|_0^{\pi} d\phi \\ &= \frac{2R^3}{3} \int_0^{2\pi} d\phi \\ &= \frac{4\pi R^3}{3}\end{aligned}$$

Spherical polar and cylindrical coordinates

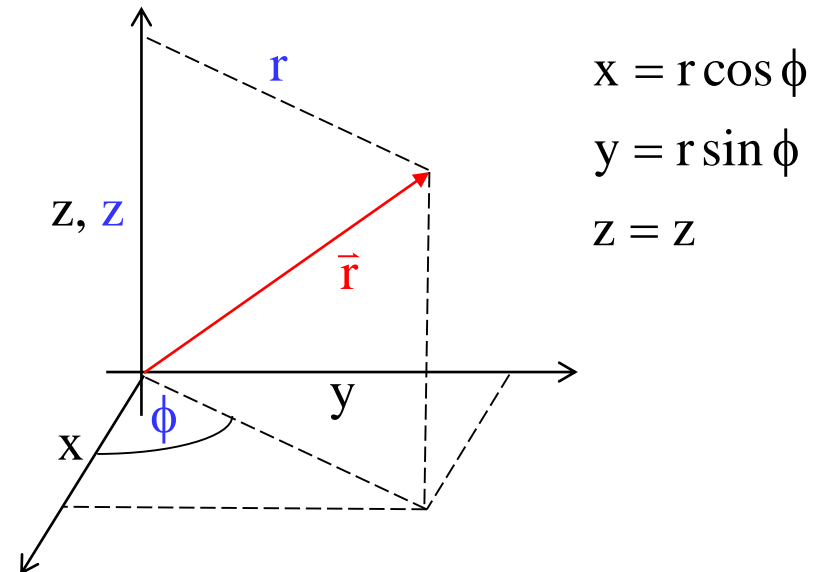
- Gradient in Spherical Polar coordinate system:

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

- Divergence:

$$\begin{aligned}\nabla \cdot \vec{A} &= \frac{1}{r^2} \frac{\partial}{\partial r} r^2 A_r + \frac{1}{r \sin \theta} \frac{\partial}{\partial \theta} \sin \theta A_\theta \\ &\quad + \frac{1}{r \sin \theta} \frac{\partial}{\partial \phi} A_\phi\end{aligned}$$

- Expressions for curl and Laplacian in Spherical Polars are messy – look them up when you need them!
- Cylindrical coordinate system also often useful.



Cylindrical Coordinates

- 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:

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

- 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.