

Proof of Stokes' Theorem (not examinable)

Lemma. Let $\mathbf{r} : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}^3$ be a continuously differentiable parametrisation of a smooth surface $\mathcal{S} \subset \mathbb{R}^3$. Suppose that the vector field \mathbf{F} is continuously differentiable (in a neighbourhood of \mathcal{S}). Then

$$\operatorname{curl} \mathbf{F}(\mathbf{r}(u, v)) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \wedge \frac{\partial \mathbf{r}}{\partial v} \right) = \frac{\partial \mathbf{F}}{\partial u}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial v} - \frac{\partial \mathbf{F}}{\partial v}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial u}. \quad (1)$$

Proof. Expanding the left hand side of (1) we find that

$$\begin{aligned} \operatorname{curl} \mathbf{F} \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \wedge \frac{\partial \mathbf{r}}{\partial v} \right) &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix} \cdot \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} & \frac{\partial z}{\partial u} \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} & \frac{\partial z}{\partial v} \end{vmatrix} = \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) \left(\frac{\partial y}{\partial u} \frac{\partial z}{\partial v} - \frac{\partial y}{\partial v} \frac{\partial z}{\partial u} \right) \\ &+ \left(\frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) \left(\frac{\partial z}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial z}{\partial v} \frac{\partial x}{\partial u} \right) + \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) \left(\frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \right) \end{aligned}$$

Collecting all terms in this expansion that contain F_1 we get

$$\left(\frac{\partial F_1}{\partial z} \frac{\partial z}{\partial u} + \frac{\partial F_1}{\partial y} \frac{\partial y}{\partial u} \right) \frac{\partial x}{\partial v} - \left(\frac{\partial F_1}{\partial z} \frac{\partial z}{\partial v} + \frac{\partial F_1}{\partial y} \frac{\partial y}{\partial v} \right) \frac{\partial x}{\partial u} = \frac{\partial F_1}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial F_1}{\partial v} \frac{\partial x}{\partial u}$$

where the last identity follows from the chain rule by adding and subtracting $\frac{\partial F_1}{\partial x} \frac{\partial x}{\partial u} \frac{\partial x}{\partial v}$.

Similarly, collecting all terms that contain F_2 and F_3 in the above expansion and proceeding in the same way, it follows that

$$\operatorname{curl} \mathbf{F} \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \wedge \frac{\partial \mathbf{r}}{\partial v} \right) = \left(\frac{\partial F_1}{\partial u} \frac{\partial x}{\partial v} + \frac{\partial F_2}{\partial u} \frac{\partial y}{\partial v} + \frac{\partial F_3}{\partial u} \frac{\partial z}{\partial v} \right) - \left(\frac{\partial F_1}{\partial v} \frac{\partial x}{\partial u} + \frac{\partial F_2}{\partial v} \frac{\partial y}{\partial u} + \frac{\partial F_3}{\partial v} \frac{\partial z}{\partial u} \right)$$

which is equal to the right hand side of (1). \square

With the help of this lemma and Theorem 3.7 we can now prove Stokes' Theorem.

Proof of Theorem 3.11.

(Only for the case where the parametrisation $\mathbf{r} : D \rightarrow \mathbb{R}^3$ of \mathcal{S} is twice continuously differentiable and where the domain $D \subset \mathbb{R}^2$ satisfies the assumptions of Theorem 3.7.)

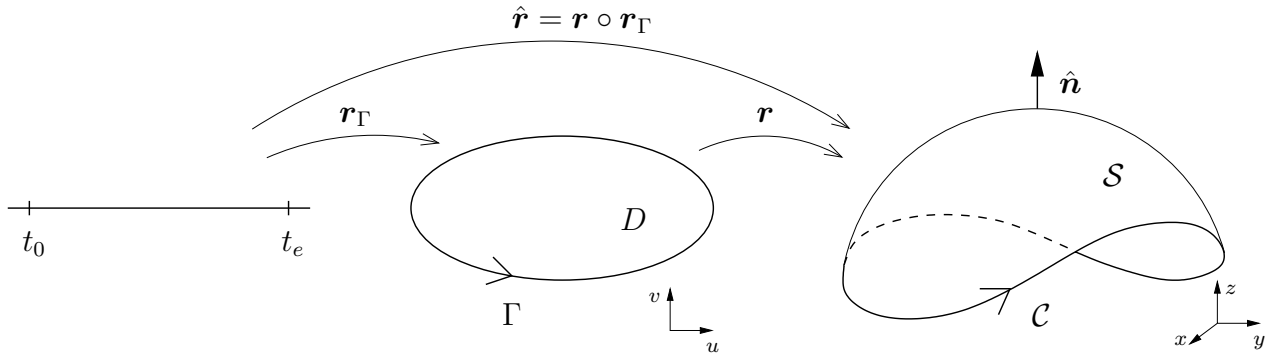
Let

$$\mathcal{S} := \{ \mathbf{r}(u, v) : (u, v)^T \in D \} \quad \text{and} \quad \hat{\mathbf{n}} := \left(\frac{\partial \mathbf{r}}{\partial u} \wedge \frac{\partial \mathbf{r}}{\partial v} \right) / \left| \frac{\partial \mathbf{r}}{\partial u} \wedge \frac{\partial \mathbf{r}}{\partial v} \right|.$$

Furthermore, let $\mathbf{r}_\Gamma : [t_0, t_e] \rightarrow \mathbb{R}^2$ be a parametrisation of the boundary Γ of D (described in the anticlockwise sense) with components $u(t)$ and $v(t)$, i.e. $\mathbf{r}_\Gamma(t) = (u(t), v(t))^T$.

The composition $\hat{\mathbf{r}} := \mathbf{r} \circ \mathbf{r}_\Gamma$ of the parametrisation of \mathcal{S} with the parametrisation of Γ gives a parametrisation of \mathcal{C} , i.e.

$$\mathcal{C} = \{ \hat{\mathbf{r}}(t) : t \in [t_0, t_e] \}, \quad \text{where} \quad \hat{\mathbf{r}}(t) := \mathbf{r}(\mathbf{r}_\Gamma(t)) = \mathbf{r}(u(t), v(t)).$$



Furthermore, \mathcal{S} and \mathcal{C} are correspondingly orientated. (No proof. Left as **exercise!**)

Also, using the chain rule

$$\frac{d\hat{\mathbf{r}}}{dt} = \frac{\partial \mathbf{r}}{\partial u} \frac{du}{dt} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{dt}. \quad (2)$$

By (1)

$$\begin{aligned} \iint_{\mathcal{S}} \operatorname{curl} \mathbf{F} \cdot d\mathbf{S} &= \iint_{\mathcal{S}} \operatorname{curl} \mathbf{F}(\mathbf{r}(u, v)) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \wedge \frac{\partial \mathbf{r}}{\partial v} \right) du dv = \\ &= \iint_{\mathcal{S}} \left[\frac{\partial \mathbf{F}}{\partial u}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial v} - \frac{\partial \mathbf{F}}{\partial v}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial u} \right] du dv = \\ &= \iint_{\mathcal{S}} \left[\frac{\partial}{\partial u} \left(\mathbf{F}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial v} \right) - \frac{\partial}{\partial v} \left(\mathbf{F}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial u} \right) \right] du dv \end{aligned}$$

and therefore using Green's Theorem in the plane with

$$\Phi_1(u, v) := \mathbf{F}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial u} \quad \text{and} \quad \Phi_2(u, v) := \mathbf{F}(\mathbf{r}(u, v)) \cdot \frac{\partial \mathbf{r}}{\partial v}$$

we get

$$\begin{aligned} \iint_{\mathcal{S}} \operatorname{curl} \mathbf{F} \cdot d\mathbf{S} &= \iint_{\mathcal{S}} \left(\frac{\partial \Phi_2}{\partial u} - \frac{\partial \Phi_1}{\partial v} \right) du dv = \oint_{\Gamma} (\Phi_1 \mathbf{i} + \Phi_2 \mathbf{j}) \cdot d\mathbf{r} = \\ &= \int_{t_0}^{t_e} \left(\Phi_1(u(t), v(t)) \frac{du}{dt} + \Phi_2(u(t), v(t)) \frac{dv}{dt} \right) dt = \\ &= \int_{t_0}^{t_e} \mathbf{F}(\mathbf{r}(u(t), v(t))) \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \frac{du}{dt} + \frac{\partial \mathbf{r}}{\partial v} \frac{dv}{dt} \right) dt \end{aligned}$$

And finally using (2) and the fact that $\hat{\mathbf{r}}(t) = \mathbf{r}(u(t), v(t))$

$$\iint_{\mathcal{S}} \operatorname{curl} \mathbf{F} \cdot d\mathbf{S} = \int_{t_0}^{t_e} \mathbf{F}(\hat{\mathbf{r}}(t)) \cdot \frac{d\hat{\mathbf{r}}}{dt} dt = \oint_{\mathcal{C}} \mathbf{F} \cdot d\mathbf{r}.$$

□