PROOF OF THE DIVERGENCE THEOREM AND STOKES' THEOREM

In this section we give proofs of the Divergence Theorem and Stokes' Theorem using the definitions in Cartesian coordinates.

Proof of the Divergence Theorem

Let \vec{F} be a smooth vector field defined on a solid region V with boundary surface A oriented outward. We wish to show that

$$\int_{A} \vec{F} \cdot d\vec{A} = \int_{V} div \vec{F} \, dV.$$

For the Divergence Theorem, we use the same approach as we used for Green's Theorem; first prove the theorem for rectangular regions, then use the change of variables formula to prove it for regions parameterized by rectangular regions, and finally paste such regions together to form general regions.

Proof for Rectangular Solids with Sides Parallel to the Axes

Consider a smooth vector field \vec{F} defined on the rectangular solid $V: a \leq x \leq b, c \leq y \leq d$, $e \leq z \leq f$. (See Figure M.50). We start by computing the flux of \vec{F} through the two faces of V perpendicular to the x-axis, A_1 and A_2 , both oriented outward:

$$\int_{A_1} \vec{F} \cdot d\vec{A} + \int_{A_2} \vec{F} \cdot d\vec{A} = -\int_e^f \int_c^d F_1(a, y, z) \, dy \, dz + \int_e^f \int_c^d F_1(b, y, z) \, dy \, dz$$
$$= \int_e^f \int_c^d (F_1(b, y, z) - F_1(a, y, z)) \, dy \, dz.$$

By the Fundamental Theorem of Calculus,

$$F_1(b, y, z) - F_1(a, y, z) = \int_a^b \frac{\partial F_1}{\partial x} dx$$

so

$$\int_{A_1} \vec{F} \cdot d\vec{A} + \int_{A_2} \vec{F} \cdot d\vec{A} = \int_e^f \int_c^d \int_a^b \frac{\partial F_1}{\partial x} \, dx \, dy \, dz = \int_V \frac{\partial F_1}{\partial x} \, dV$$

By a similar argument, we can show

$$\int_{A_3} \vec{F} \cdot d\vec{A} + \int_{A_4} \vec{F} \cdot d\vec{A} = \int_V \frac{\partial F_2}{\partial y} \, dV \quad \text{and} \quad \int_{A_5} \vec{F} \cdot d\vec{A} + \int_{A_6} \vec{F} \cdot d\vec{A} = \int_V \frac{\partial F_3}{\partial z} \, dV.$$

Adding these, we get

$$\int_{A} \vec{F} \cdot d\vec{A} = \int_{V} \left(\frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \right) dV = \int_{V} \operatorname{div} \vec{F} \, dV.$$

This is the Divergence Theorem for the region V.



Proof for Regions Parameterized by Rectangular Solids

Now suppose we have a smooth change of coordinates

$$x = x(s, t, u),$$
 $y = y(s, t, u),$ $z = z(s, t, u).$

Consider a curved solid V in xyz-space corresponding to a rectangular solid W in stu-space. See Figure M.51. We suppose that the change of coordinates is one-to-one on the interior of W, and that its Jacobian determinant is positive on W. We prove the Divergence Theorem for V using the Divergence Theorem for W.

Let A be the boundary of V. To prove the Divergence Theorem for V, we must show that

$$\int_A \vec{F} \cdot d\vec{A} = \int_V \operatorname{div} \vec{F} \, dV.$$

First we express the flux through A as a flux integral in stu-space over S, the boundary of the rectangular region W. In vector notation the change of coordinates is

$$\vec{r} = \vec{r}(s,t,u) = x(s,t,u)\vec{i} + y(s,t,u)\vec{j} + z(s,t,u)\vec{k}.$$

The face A_1 of V is parameterized by

$$\vec{r} = \vec{r} (a, t, u), \qquad c \le t \le d, \quad e \le u \le f,$$

so on this face

$$d\vec{A} = \pm \frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u} dt du.$$

In fact, in order to make $d\vec{A}$ point outward, we must choose the negative sign. (Problem 3 on page 73 shows how this follows from the fact that the Jacobian determinant is positive.) Thus, if S_1 is the face s = a of W,

$$\int_{A_1} \vec{F} \cdot d\vec{A} = -\int_{S_1} \vec{F} \cdot \frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u} dt du$$

The outward pointing area element on S_1 is $d\vec{S} = -\vec{i} dt du$. Therefore, if we choose a vector field \vec{G} on stu-space whose component in the s-direction is

$$G_1 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u},$$

we have

$$\int_{A_1} \vec{F} \, \cdot d\vec{A} \, = \int_{S_1} \vec{G} \, \cdot d\vec{S} \, .$$

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Similarly, if we define the t and u components of \vec{G} by

$$G_2 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial u} \times \frac{\partial \vec{r}}{\partial s}$$
 and $G_3 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial s} \times \frac{\partial \vec{r}}{\partial t}$,

then

$$\int_{A_i} \vec{F} \cdot d\vec{A} = \int_{S_i} \vec{G} \cdot d\vec{S}, \quad i = 2, \dots, 6.$$

(See Problem 4.) Adding the integrals for all the faces, we find that

$$\int_A \vec{F} \cdot d\vec{A} = \int_S \vec{G} \cdot d\vec{S} \,.$$

Since we have already proved the Divergence Theorem for the rectangular region W, we have

$$\int_{S} \vec{G} \cdot d\vec{S} = \int_{W} \operatorname{div} \vec{G} \, dW,$$

where

div
$$\vec{G} = \frac{\partial G_1}{\partial s} + \frac{\partial G_2}{\partial t} + \frac{\partial G_3}{\partial u}.$$

Problems 5 and 6 on page 73 show that

$$\frac{\partial G_1}{\partial s} + \frac{\partial G_2}{\partial t} + \frac{\partial G_3}{\partial u} = \left| \frac{\partial (x, y, z)}{\partial (s, t, u)} \right| \left(\frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \right).$$

So, by the three-variable change of variables formula on page 61,

$$\begin{split} \int_{V} \operatorname{div} \vec{F} \, dV &= \int_{V} \left(\frac{\partial F_{1}}{\partial x} + \frac{\partial F_{2}}{\partial y} + \frac{\partial F_{3}}{\partial z} \right) \, dx \, dy \, dz \\ &= \int_{W} \left(\frac{\partial F_{1}}{\partial x} + \frac{\partial F_{2}}{\partial y} + \frac{\partial F_{3}}{\partial z} \right) \left| \frac{\partial (x, y, z)}{\partial (s, t, u)} \right| \, ds \, dt \, du \\ &= \int_{W} \left(\frac{\partial G_{1}}{\partial s} + \frac{\partial G_{2}}{\partial t} + \frac{\partial G_{3}}{\partial u} \right) \, ds \, dt \, du \\ &= \int_{W} \operatorname{div} \vec{G} \, dW. \end{split}$$

In summary, we have shown that

$$\int_A \vec{F} \cdot d\vec{A} = \int_S \vec{G} \cdot d\vec{S}$$

and

$$\int_V \operatorname{div} \vec{F} \ dV = \int_W \operatorname{div} \vec{G} \ dW.$$

By the Divergence Theorem for rectangular solids, the right-hand sides of these equations are equal, so the left-hand sides are equal also. This proves the Divergence Theorem for the curved region V.

Pasting Regions Together

As in the proof of Green's Theorem, we prove the Divergence Theorem for more general regions by pasting smaller regions together along common faces. Suppose the solid region V is formed by pasting together solids V_1 and V_2 along a common face, as in Figure M.52.

The surface A which bounds V is formed by joining the surfaces A_1 and A_2 which bound V_1 and V_2 , and then deleting the common face. The outward flux integral of a vector field \vec{F} through A_1 includes the integral across the common face, and the outward flux integral of \vec{F} through A_2



includes the integral over the same face, but oriented in the opposite direction. Thus, when we add the integrals together, the contributions from the common face cancel, and we get the flux integral through A. Thus we have

$$\int_{A} \vec{F} \cdot d\vec{A} = \int_{A_1} \vec{F} \cdot d\vec{A} + \int_{A_2} \vec{F} \cdot d\vec{A} \,.$$
$$\int_{V} \operatorname{div} \vec{F} \, dV = \int_{V_1} \operatorname{div} \vec{F} \, dV + \int_{V_2} \operatorname{div} \vec{F} \, dV.$$

But we also have

So the Divergence Theorem for
$$V$$
 follows from the Divergence Theorem for V_1 and V_2 . Hence we have proved the Divergence Theorem for any region formed by pasting together regions that can be smoothly parameterized by rectangular solids.

- **Example 1** Let V be a spherical ball of radius 2, centered at the origin, with a concentric ball of radius 1 removed. Using spherical coordinates, show that the proof of the Divergence Theorem we have given applies to V.
- Solution We cut V into two hollowed hemispheres like the one shown in Figure M.53, W. In spherical coordinates, W is the rectangle $1 \le \rho \le 2$, $0 \le \phi \le \pi$, $0 \le \theta \le \pi$. Each face of this rectangle becomes part of the boundary of W. The faces $\rho = 1$ and $\rho = 2$ become the inner and outer hemispherical surfaces that form part of the boundary of W. The faces $\theta = 0$ and $\theta = \pi$ become the two halves of the flat part of the boundary of W. The faces $\phi = 0$ and $\phi = \pi$ become line segments along the z-axis. We can form V by pasting together two solid regions like W along the flat surfaces where $\theta = \text{constant}$.



Figure M.53: The hollow hemisphere W and the corresponding rectangular region in $\rho\theta\phi$ -space

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Proof of Stokes' Theorem

Consider an oriented surface A, bounded by the curve B. We want to prove Stokes' Theorem:

$$\int_A \operatorname{curl} \vec{F} \cdot d\vec{A} = \int_B \vec{F} \cdot d\vec{r} \,.$$

We suppose that A has a smooth parameterization $\vec{r} = \vec{r}(s,t)$, so that A corresponds to a region R in the st-plane, and B corresponds to the boundary C of R. See Figure M.54. We prove Stokes' Theorem for the surface A and a continuously differentiable vector field \vec{F} by expressing the integrals on both sides of the theorem in terms of s and t, and using Green's Theorem in the st-plane.

First, we convert the line integral $\int_B \vec{F} \cdot d\vec{r}$ into a line integral around C:

$$\int_{B} \vec{F} \cdot d\vec{r} = \int_{C} \vec{F} \cdot \frac{\partial \vec{r}}{\partial s} \, ds + \vec{F} \cdot \frac{\partial \vec{r}}{\partial t} \, dt$$

So if we define a 2-dimensional vector field $\vec{G} = (G_1, G_2)$ on the *st*-plane by

$$G_1 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial s}$$
 and $G_2 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial t}$,

then

$$\int_B \vec{F} \cdot d\vec{r} = \int_C \vec{G} \cdot d\vec{s} \,,$$

using \vec{s} to denote the position vector of a point in the *st*-plane.

What about the flux integral $\int_A \operatorname{curl} \vec{F} \cdot d\vec{A}$ that occurs on the other side of Stokes' Theorem? In terms of the parameterization,

$$\int_{A} \operatorname{curl} \vec{F} \cdot d\vec{A} = \int_{R} \operatorname{curl} \vec{F} \cdot \frac{\partial \vec{r}}{\partial s} \times \frac{\partial \vec{r}}{\partial t} \, ds \, dt$$

In Problem 7 on page 74 we show that

$$\operatorname{curl} \vec{F} \, \cdot \frac{\partial \vec{r}}{\partial s} \times \frac{\partial \vec{r}}{\partial t} = \frac{\partial G_2}{\partial s} - \frac{\partial G_1}{\partial t}$$

Hence

$$\int_{A} \operatorname{curl} \vec{F} \cdot d\vec{A} = \int_{R} \left(\frac{\partial G_2}{\partial s} - \frac{\partial G_1}{\partial t} \right) \, ds \, dt$$

We have already seen that

$$\int_B \vec{F} \cdot d\vec{r} = \int_C \vec{G} \cdot d\vec{s} \,.$$

By Green's Theorem, the right-hand sides of the last two equations are equal. Hence the left-hand sides are equal as well, which is what we had to prove for Stokes' Theorem.



Figure M.54: A region R in the *st*-plane and the corresponding surface A in *xyz*-space; the curve C corresponds to the boundary of B

Problems for Section M

- 1. Let W be a solid circular cylinder along the z-axis, with a smaller concentric cylinder removed. Parameterize W by a rectangular solid in $r\theta z$ -space, where r, θ , and z are cylindrical coordinates.
- 2. In this section we proved the Divergence Theorem using the coordinate definition of divergence. Now we use the Divergence Theorem to show that the coordinate definition is the same as the geometric definition. Suppose \vec{F} is smooth in a neighborhood of (x_0, y_0, z_0) , and let U_R be the ball of radius R with center (x_0, y_0, z_0) . Let m_R be the minimum value of div \vec{F} on U_R and let M_R be the maximum value.
 - (a) Let S_R be the sphere bounding U_R . Show that

$$m_R \le \frac{\int_{S_R} \vec{F} \cdot d\vec{A}}{\text{Volume of } U_R} \le M_R$$

(b) Explain why we can conclude that

$$\lim_{R \to 0} \frac{\int_{S_R} \vec{F} \cdot d\vec{A}}{\text{Volume of } U_R} = \text{div } \vec{F} (x_0, y_0, z_0).$$

(c) Explain why the statement in part (b) remains true if we replace U_R with a cube of side R, centered at $(x_0, y_0, z_0).$

Problems 3-6 fill in the details of the proof of the Divergence Theorem.

3. Figure M.51 on page 69 shows the solid region V in xyzspace parameterized by a rectangular solid W in stuspace using the continuously differentiable change of coordinates

$$\vec{r} = \vec{r} (s, t, u), \quad a \le s \le b, c \le t \le d, e \le u \le f.$$

Suppose that
$$\frac{\partial \vec{r}}{\partial s} \cdot \left(\frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u} \right)$$
 is positive.

- (a) Let A_1 be the face of V corresponding to the face (b) Show that $\frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u}$ is an outward pointing normal on A_1 .
- (c) Find an outward pointing normal on A_2 , the face of V where s = b.
- 4. Show that for the other five faces of the solid V in the proof of the Divergence Theorem (see page 70):

$$\int_{A_i} \vec{F} \, \cdot d\vec{A} \, = \int_{S_i} \vec{G} \, \cdot d\vec{S} \, , \quad i = 2, 3, 4, 5, 6.$$

5. Suppose that \vec{F} is a continuously differentiable vector field and that \vec{a} , \vec{b} , and \vec{c} are vectors. In this problem we prove the formula

$$grad(\vec{F} \cdot \vec{b} \times \vec{c}) \cdot \vec{a} + grad(\vec{F} \cdot \vec{c} \times \vec{a}) \cdot \vec{b} + grad(\vec{F} \cdot \vec{a} \times \vec{b}) \cdot \vec{c} = (\vec{a} \cdot \vec{b} \times \vec{c}) \operatorname{div} \vec{F}.$$

- (a) Interpreting the divergence as flux density, explain why the formula makes sense. [Hint: Consider the flux out of a small parallelepiped with edges parallel to \vec{a} , \vec{b} , \vec{c} .]
- (b) Say how many terms there are in the expansion of the left-hand side of the formula in Cartesian coordinates, without actually doing the expansion.
- (c) Write down all the terms on the left-hand side that contain $\partial F_1 / \partial x$. Show that these terms add up to $\vec{a} \cdot \vec{b} \times \vec{c} \frac{\partial F_1}{\partial x}$. (d) Write down all the terms that contain $\partial F_1 / \partial y$. Show
- that these add to zero.
- (e) Explain how the expressions involving the other seven partial derivatives will work out, and how this verifies that the formula holds.
- 6. Let \vec{F} be a smooth vector field in 3-space, and let

$$x = x(s, t, u), \quad y = y(s, t, u), \quad z = z(s, t, u)$$

be a smooth change of variables, which we will write in vector form as

$$\vec{r} = \vec{r}(s,t,u) = x(s,t,u)\vec{i} + y(s,t,u)\vec{j} + z(s,t,u)\vec{k}$$

Define a vector field $\vec{G} = (G_1, G_2, G_3)$ on stu-space bv

$$G_1 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u} \qquad G_2 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial u} \times \frac{\partial \vec{r}}{\partial s}$$
$$G_3 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial s} \times \frac{\partial \vec{r}}{\partial t}.$$

(a) Show that

$$\frac{\partial G_1}{\partial s} + \frac{\partial G_2}{\partial t} + \frac{\partial G_3}{\partial u} = \frac{\partial \vec{F}}{\partial s} \cdot \frac{\partial \vec{r}}{\partial t} \times \frac{\partial \vec{r}}{\partial u} \\ + \frac{\partial \vec{F}}{\partial t} \cdot \frac{\partial \vec{r}}{\partial u} \times \frac{\partial \vec{r}}{\partial s} + \frac{\partial \vec{F}}{\partial u} \cdot \frac{\partial \vec{r}}{\partial s} \times \frac{\partial \vec{r}}{\partial t}.$$

(**b**) Let $\vec{r}_0 = \vec{r}(s_0, t_0, u_0)$, and let

$$\vec{a} = \frac{\partial \vec{r}}{\partial s}(\vec{r}_0), \quad \vec{b} = \frac{\partial \vec{r}}{\partial t}(\vec{r}_0), \quad \vec{c} = \frac{\partial \vec{r}}{\partial u}(\vec{r}_0)$$

Use the chain rule to show that

$$\left. \left(\frac{\partial G_1}{\partial s} + \frac{\partial G_2}{\partial t} + \frac{\partial G_3}{\partial u} \right) \right|_{\vec{r} = \vec{r}_0} = \operatorname{grad}(\vec{F} \cdot \vec{b} \times \vec{c}) \cdot \vec{a} + \operatorname{grad}(\vec{F} \cdot \vec{c} \times \vec{a}) \cdot \vec{b} + \operatorname{grad}(\vec{F} \cdot \vec{a} \times \vec{b}) \cdot \vec{c}.$$

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(c) Use Problem 5 to show that

$$\frac{\partial G_1}{\partial s} + \frac{\partial G_2}{\partial t} + \frac{\partial G_3}{\partial u} = \\ \left| \frac{\partial (x, y, z)}{\partial (s, t, u)} \right| \left(\frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \right)$$

.

 $\left| \frac{\partial}{\partial(s,t,u)} \right| \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right).$ 7. This problem completes the proof of Stokes' Theorem. Let \vec{F} be a smooth vector field in 3-space, and let Sbe a surface parameterized by $\vec{r} = \vec{r}(s,t)$. Let $\vec{r}_0 =$ $\vec{r}(s_0, t_0)$ be a fixed point on S. We define a vector field in *st*-space as on page 72:

$$G_1 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial s} \qquad G_2 = \vec{F} \cdot \frac{\partial \vec{r}}{\partial t}.$$

(a) Let
$$\vec{a} = \frac{\partial \vec{r}}{\partial s}(\vec{r}_0), \quad \vec{b} = \frac{\partial \vec{r}}{\partial t}(\vec{r}_0).$$
 Show that

$$\frac{\partial G_1}{\partial t}(\vec{r}_0) - \frac{\partial G_2}{\partial s}(\vec{r}_0) =$$
grad $(\vec{F} \cdot \vec{a}) \cdot \vec{b} - \text{grad}(\vec{F} \cdot \vec{b}) \cdot \vec{a}.$

(b) Use Problem 30 on page 961 of the textbook to show

$$\operatorname{curl} \vec{F} \, \cdot \frac{\partial \vec{r}}{\partial s} \times \frac{\partial \vec{r}}{\partial t} = \frac{\partial G_2}{\partial s} - \frac{\partial G_1}{\partial t}.$$