1 Stokes' Theorem

The object of this section is to prove Stokes' Theorem.

Theorem 1 (Stokes). If S is an orientable surface with boundary C and \overrightarrow{F} is a continously differentiable vector field on S, we have

$$\int_{C} \overrightarrow{F} \cdot \overrightarrow{T} ds = \iint_{S} (\nabla \times \overrightarrow{F}) \cdot d\overrightarrow{S}.$$

Proof. After subdividing S into parametrized patches we are reduced to proving the theorem for the case of a parametrized surface. Let $\phi: D \mapsto \mathbb{R}^3$ denote a parametrized surface, where D is a region in the (u,v)-plane bounded by a curve C_0 for which Green's Theorem is valid. We assume that the orientation of D is positive i.e. the outward normal to D along C_0 is to the right hand relative to the direction of travel. The image of D under ϕ is a surface S bounded by the curve $C = \phi(C_0)$. We want to calculate

$$\int_{C} \overrightarrow{F} \cdot \overrightarrow{T} ds = \int_{C} F_{1} dx + F_{2} dy + F_{3} dz,$$

where $\overrightarrow{F} = (F_1, F_2, F_3)$ and the functions F_i are functions of (x, y, z).

Since the curves C_0 and C are related it is natural to ask if we can find a vector field \overrightarrow{G} on D such that

$$\int_{C} \overrightarrow{F} \cdot \overrightarrow{T} \, ds = \int_{C_0} \overrightarrow{G} \cdot \overrightarrow{T} \, ds.$$

Let C_0 be given by $\overrightarrow{w}(t) = (u(t), v(t)), \ a \leq t \leq b$. Then C is given by

$$\overrightarrow{x}(t) = \phi(\overrightarrow{w}(t)) = (x(t), y(t), z(t)).$$

We have

$$\begin{bmatrix} \frac{dx}{dt} \\ \frac{dy}{dt} \\ \frac{dz}{dt} \end{bmatrix} = D\phi(\overrightarrow{w}(t)) \begin{bmatrix} \frac{du}{dt} \\ \frac{dv}{dt} \end{bmatrix} = \begin{bmatrix} x_u & x_v \\ y_u & y_v \\ z_u & z_v \end{bmatrix} \begin{bmatrix} \frac{du}{dt} \\ \frac{dv}{dt} \end{bmatrix},$$

where $x_u = \frac{\partial x}{\partial u}$ etc. The line integral

$$\int_{C} F_{1}dx + F_{2}dy + F_{3}dz = \int_{a}^{b} \overrightarrow{F}(\overrightarrow{x}(t)) \cdot \frac{d\overrightarrow{x}}{dt} dt.$$

The integrand $\overrightarrow{F} \cdot \frac{d\overrightarrow{x}}{dt}$ can be written in matrix form as

$$\begin{bmatrix} F_1 & F_2 & F_3 \end{bmatrix} \begin{bmatrix} \frac{dx}{dt} \\ \frac{dy}{dt} \\ \frac{dz}{dt} \end{bmatrix} = \begin{bmatrix} F_1 & F_2 & F_3 \end{bmatrix} \begin{bmatrix} x_u & x_v \\ y_u & y_v \\ z_u & z_v \end{bmatrix} \begin{bmatrix} \frac{du}{dt} \\ \frac{dv}{dt} \end{bmatrix} = \begin{bmatrix} P & Q \end{bmatrix},$$

where

$$P(u,v) = F_1(\phi(u,v))x_u(u,v) + F_2(\phi(u,v))y_u(u,v) + F_3(\phi(u,v))z_u(u,v),$$

$$Q(u,v) = F_1(\phi(u,v))x_v(u,v) + F_2(\phi(u,v))y_v(u,v) + F_3(\phi(u,v))z_v(u,v).$$

It is immediately clear, with this definition of P and Q, that if $\overrightarrow{G} = (P, Q)$, then

$$\int_{C_0} Pdu + Qdv = \int_C F_1 dx + F_2 dy + F_3 dz.$$

Now Green's Theorem holds for D, i.e.,

$$\int_{C_0} P \, du + Q \, dv = \iint_D \left(\frac{\partial Q}{\partial u} - \frac{\partial P}{\partial v} \right) du dv.$$

Computing $\frac{\partial Q}{\partial u}$ and $\frac{\partial P}{\partial v}$, we get

$$\begin{split} \frac{\partial Q}{\partial u} &= \left\{ \frac{\partial F_1}{\partial x} \, x_u + \frac{\partial F_1}{\partial y} \, y_u + \frac{\partial F_1}{\partial z} z_u \right\} x_v + F_1 \, x_{uv} + \\ &\left\{ \frac{\partial F_2}{\partial x} \, x_u + \frac{\partial F_2}{\partial y} \, y_u + \frac{\partial F_2}{\partial z} z_u \right\} y_v + F_2 \, y_{uv} + \\ &\left\{ \frac{\partial F_3}{\partial x} \, x_u + \frac{\partial F_3}{\partial y} \, y_u + \frac{\partial F_3}{\partial z} z_u \right\} z_v + F_3 \, z_{uv} \\ \frac{\partial P}{\partial v} &= \left\{ \frac{\partial F_1}{\partial x} \, x_v + \frac{\partial F_1}{\partial y} \, y_v + \frac{\partial F_1}{\partial z} z_v \right\} x_u + F_1 \, x_{uv} + \\ &\left\{ \frac{\partial F_2}{\partial x} \, x_v + \frac{\partial F_2}{\partial y} \, y_v + \frac{\partial F_2}{\partial z} z_v \right\} y_u + F_2 \, y_{uv} + \\ &\left\{ \frac{\partial F_3}{\partial x} \, x_v + \frac{\partial F_3}{\partial y} \, y_v + \frac{\partial F_3}{\partial z} z_v \right\} z_u + F_3 \, z_{uv}. \end{split}$$

Consequently,

$$\begin{split} \frac{\partial Q}{\partial u} - \frac{\partial P}{\partial v} &= -\frac{\partial F_1}{\partial y} \begin{vmatrix} x_u & y_u \\ x_v & y_v \end{vmatrix} - \frac{\partial F_1}{\partial z} \begin{vmatrix} x_u & z_u \\ x_v & z_v \end{vmatrix} + \frac{\partial F_2}{\partial x} \begin{vmatrix} x_u & y_u \\ x_v & y_v \end{vmatrix} \\ &- \frac{\partial F_2}{\partial z} \begin{vmatrix} y_u & z_u \\ y_v & z_v \end{vmatrix} + \frac{\partial F_3}{\partial x} \begin{vmatrix} x_u & z_u \\ x_v & z_v \end{vmatrix} + \frac{\partial F_3}{\partial y} \begin{vmatrix} y_u & z_u \\ y_v & z_v \end{vmatrix} \\ &= \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z}\right) \begin{vmatrix} y_u & z_u \\ y_v & z_v \end{vmatrix} + \left(\frac{\partial F_3}{\partial x} - \frac{\partial F_1}{\partial z}\right) \begin{vmatrix} x_u & z_u \\ x_v & z_v \end{vmatrix} + \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}\right) \begin{vmatrix} x_u & y_u \\ x_v & y_v \end{vmatrix} \\ &= \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z}, \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x}, \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}\right) \cdot \left(\begin{vmatrix} y_u & z_u \\ y_v & z_v \end{vmatrix}, - \begin{vmatrix} x_u & z_u \\ x_v & z_v \end{vmatrix}, \begin{vmatrix} x_u & y_u \\ x_v & y_v \end{vmatrix}\right) \\ &= \left(\nabla \times \overrightarrow{F}\right) \cdot \left(\frac{\partial \overrightarrow{x}}{\partial u} \times \frac{\partial \overrightarrow{x}}{\partial v}\right). \end{split}$$

Therefore

$$\iint_{D} \left(\frac{\partial Q}{\partial u} - \frac{\partial P}{\partial v}\right) du dv = \iint_{S} (\nabla \times \overrightarrow{F}) \cdot d\overrightarrow{S}.$$