Winter 2016/2017

1. Let φ, ψ, u, v and \mathbb{A} be smooth scalar, vector and tensor fields in \mathbb{R}^3 . Show that

$$div(\varphi \boldsymbol{v}) = \boldsymbol{v} \bullet (\nabla \varphi) + \varphi div \, \boldsymbol{v},$$
$$div(\boldsymbol{u} \times \boldsymbol{v}) = \boldsymbol{v} \bullet \operatorname{rot} \boldsymbol{u} - \boldsymbol{u} \bullet \operatorname{rot} \boldsymbol{v},$$
$$div(\boldsymbol{u} \otimes \boldsymbol{v}) = [\nabla \boldsymbol{u}] \, \boldsymbol{v} + \boldsymbol{u} div \, \boldsymbol{v},$$
$$div(\varphi \mathbb{A}) = \mathbb{A} (\nabla \varphi) + \varphi div \, \mathbb{A}.$$

Further, show that

is given by the formula

$$\nabla (\varphi \psi) = \psi \nabla \varphi + \varphi \nabla \psi,$$

$$\nabla (\varphi v) = v \otimes \nabla \varphi + \varphi \nabla v,$$

$$\nabla (u \bullet v) = (\nabla u)^{\top} v + (\nabla v)^{\top} u,$$

$$\operatorname{rot}(\varphi v) = \varphi \operatorname{rot} v - v \times \nabla \varphi.$$

2. Let $\mathbb{U} \in \mathbb{R}^{3 \times 3}$ be a symmetric positive definite matrix, and let $\mathbb{A} \in \mathbb{R}^{3 \times 3}$ be a matrix. Show that the solution \mathbb{X} of the matrix equation $\mathbb{X}\mathbb{U} + \mathbb{U}\mathbb{X} = \mathbb{A}$,

$$\mathbb{X} = \int_{u=0}^{+\infty} \mathrm{e}^{-u\mathbb{U}} \mathbb{A} \mathrm{e}^{-u\mathbb{U}} \,\mathrm{d}u.$$

3. Consider a vector field \mathbf{Y} in an open simply connected domain in \mathbb{R}^2 , where the coordinates are labelled by [T, V], that is $[T, V] \in \mathbb{R}^2$. The vector field \mathbf{Y} has the form

$$\boldsymbol{Y} = \begin{bmatrix} -c_{\mathrm{V}} \\ -n\frac{R_{\mathrm{m}}T}{V} \end{bmatrix},$$

where n, $c_{\rm V}$ and $R_{\rm m}$ are positive constants. Is it true that there exists a potential $\phi(T, V)$ such that $\mathbf{Y} = \nabla \phi$, that is $\mathbf{Y} = \begin{bmatrix} \frac{\partial \phi}{\partial T} & \frac{\partial \phi}{\partial V} \end{bmatrix}^{\top}$? (Check the condition rot $\mathbf{Y} = \mathbf{0}$. How would you use this condition for vector fields in \mathbb{R}^2 ?)

Calculate explicitly the line integral

$$\int_{\boldsymbol{\gamma}} \boldsymbol{Y} \bullet \mathrm{d} \boldsymbol{l}$$

for two different curves γ_A and γ_B connecting the points $[T_1, V_1]$ and $[T_2, V_2]$ in the *TV* space. The first curve γ_A is composed of two line segments γ_1 and γ_2 , while the other curve is composed of two line segments γ_3 and γ_4 , see Figure 1. Show that the values of line integrals taken along these curves are indeed different.

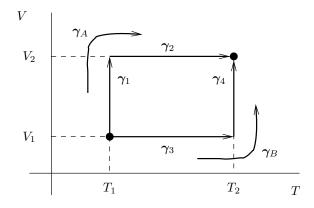


Figure 1: Different paths (curves) in TV space.

Further, is it true that there exists a potential $\psi(T, V)$ such that $\frac{1}{T} \mathbf{Y} = \nabla \psi$?

What is the meaning of all of this? We are dealing with an ideal gas with the equation of state $\frac{PV}{T} = nR_{\rm m}$ (Boyle–Mariotte–Charles) and the internal energy $E = c_{\rm V}T$ (Joule–Thomson). The gas occupies a cylinder of volume V that is kept at temperature T. As the gas undergoes a process that takes it form the state $[T_1, V_1]$ to the state $[T_2, V_2]$, it releases/absorbs heat. For whatever reason the process is assumed to not to induce a substantial inhomogeneity in the gas (no macroscopic motion, no temperature gradients, no spatial variations of density).

The amount of the released/absorbed heat is then given as a sum of the change of the internal energy and the work done/consumed by the gas. (This is the first law of thermodynamics.) As one might easily check, the sum of the change in the internal energy and the work done/consumed by the gas is given by the line integral $\int_{\gamma} \mathbf{Y} \cdot \mathbf{dl}$. (The first term in the scalar product in the change in the internal energy, while the other term is the work done/consumed. The curves are parametrised by the variable that is called the time.) Consequently, the line integral represents the heat released/absorbed by the gas.

Now the gas goes from the state $[T_1, V_1]$ to the state $[T_2, V_2]$ by the means of two different processes. Curve γ_A represents the isothermal process followed by the isochoric process, while curve γ_A represents the isochoric process followed by the isothermal process. You have found that the amount of heat released/absorbed *depends* on the process. In particular, it can not be determined only from knowledge of the initial and the final state.

However, if one deals with a new quantity called "reduced heat" something happens. (The "reduced heat" is by definition the consumed/released heat divided by the temperature at which it has been consumed/released.) One miraculously finds that the "reduced heat" is independent of the process. What is the different name for the "reduced heat"?