

### The flow of a vector field.

Suppose  $\mathbf{F} = P\mathbf{i} + Q\mathbf{j}$  is a vector field in the plane<sup>1</sup> Associated to  $\mathbf{F}$  is its **flow** which, for each time  $t$  is a transformation

$$\mathbf{f}_t(x, y) = (u_t(x, y), v_t(x, y))$$

and which is characterized by the requirements that

$$(1) \quad \mathbf{f}_0(x, y) = (x, y)$$

and

$$(2) \quad \frac{d}{dt}\mathbf{f}_t(x, y) = \mathbf{F}(\mathbf{f}_t(x, y)).$$

That is, for each  $(x, y)$ ,  $t \mapsto \mathbf{f}_t(x, y)$  is a path whose velocity at time  $t$  is the vector that  $\mathbf{F}$  assigns to  $\mathbf{f}_t(x, y)$ .

**Example.** Let  $\mathbf{F} = -y\mathbf{i} + x\mathbf{j}$ . Draw a picture of  $\mathbf{F}$ . Note that

$$\mathbf{f}_t(x, y) = (x \cos t - y \sin t, x \sin t + y \cos t).$$

That is,  $\mathbf{f}_t$  is counterclockwise rotation of  $\mathbf{R}^2$  through an angle of  $t$  radians.

**Example.** Let  $\mathbf{F} = x\mathbf{i} + y\mathbf{j}$ . Draw a picture of  $\mathbf{F}$ . Note that

$$\mathbf{f}_t(x, y) = e^t(x, y).$$

That is,  $\mathbf{f}_t$  is scalar multiplication by  $e^t$ .

As a direct consequence of (1) and (2) above find that

$$u_t(x, y) = x + tP(x, y) + t^2r_t(x, y) \quad \text{and} \quad v_t(x, y) = y + tQ(x, y) + t^2s_t(x, y).$$

It follows that

$$\begin{aligned} J\mathbf{f}_t(x, y) &= \det \begin{bmatrix} \frac{\partial u_t}{\partial x} & \frac{\partial u_t}{\partial y} \\ \frac{\partial v_t}{\partial x} & \frac{\partial v_t}{\partial y} \end{bmatrix} (x, y) \\ &= \det \begin{bmatrix} 1 + tP_x(x, y) + t^2\frac{\partial r_t}{\partial x}(x, y) & tP_y(x, y) + t^2\frac{\partial r_t}{\partial y}(x, y) \\ tQ_x(x, y) + t^2\frac{\partial s_t}{\partial x}(x, y) & 1 + tQ_y(x, y) + t^2\frac{\partial s_t}{\partial y}(x, y) \end{bmatrix} \\ &= 1 + t(P_x + Q_y)(x, y) + t^2z_t(x, y). \end{aligned}$$

This implies that

$$\left. \frac{d}{dt} J\mathbf{f}_t(x, y) \right|_{t=0} = \mathbf{div} \mathbf{F}(x, y)$$

where we have set

$$\mathbf{div} \mathbf{F} = P_x + Q_y.$$

This yields the following basic formula:

**Theorem.** Suppose  $R$  is a bounded region in the domain of  $\mathbf{F}$ . Then

$$\left. \frac{d}{dt} \text{area } \mathbf{f}_t[R] \right|_{t=0} = \iint_R \mathbf{div} \mathbf{F} \, dA.$$

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<sup>1</sup> Everything we are about to do here directly generalizes to any number of dimensions.