

Divergence formulas (conservation laws) for families of curves and surfaces and applications*

A.G. Megrabov

Abstract. The divergence formulas we have obtained (differential conservation laws) of the form $\operatorname{div} \mathbf{F} = 0$ for an arbitrary smooth field of unit vectors $\boldsymbol{\tau}(x, y, z)$, for a family of spatial curves as well as $\{L_\tau\}$ for a family of surfaces $\{S_\tau\}$ continuously filling a certain domain. The solenoidal vector field \mathbf{F} in these formulas is expressed, respectively, through the field $\boldsymbol{\tau}(x, y, z)$, the characteristics of the curves L_τ and characteristics of the surfaces S_τ . Also, we have found the formulas connecting the surface characteristics and those of the curves orthogonal to them. In the case when the curves L_τ and the surfaces S_τ are vector lines of the vector field $\mathbf{v} = |\mathbf{v}|\boldsymbol{\tau}$ with the direction $\boldsymbol{\tau}$ and the surfaces orthogonal to them, the conservation laws found are equivalent to divergence formulas for the field \mathbf{v} . With these general geometric formulas the divergent identities (differential conservation laws) for the solutions of the eikonal equation $|\operatorname{grad} \tau|^2 = n^2(x, y, z)$, the Poisson equation $u_{xx} + u_{yy} + u_{zz} = -4\pi\rho(x, y, z)$ and for solutions of Euler's hydrodynamic equations are obtained. In the plane case, these formulas transform to the conservation laws obtained earlier.

This paper is a generalization and development of the published works [1–4].

The vector line L_τ of vector fields corresponding to the solutions of the mathematical physics equations, and to the surfaces S_τ orthogonal to them with the normal $\boldsymbol{\tau}$ continuously fill the domain in question. Therefore, in this paper we study not only the properties of fixed curves and surfaces, but the properties of their families.

In [4], we obtained divergence formulas (conservation laws) for the family $\{L_\tau\}$ of the plane curves L_τ with the tangent unit vector $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y)$ and the unit normal $\boldsymbol{\nu} = \boldsymbol{\nu}(x, y)$ or for an arbitrary smooth field of the unit vectors $\boldsymbol{\tau}(x, y)$ with the vector lines L_τ . These conservation laws have the form $\operatorname{div} \mathbf{S}(\boldsymbol{\tau}) = 0 \Leftrightarrow \operatorname{div} \mathbf{S}^* = 0$, where $\mathbf{S}(\boldsymbol{\tau}) \stackrel{\text{def}}{=} \operatorname{rot} \boldsymbol{\tau} \times \boldsymbol{\tau} - \boldsymbol{\tau} \operatorname{div} \boldsymbol{\tau} = \mathbf{S}^* \stackrel{\text{def}}{=} \mathbf{K}_\tau + \mathbf{K}_\nu$, $\mathbf{K}_\tau = (\boldsymbol{\tau} \cdot \nabla) \boldsymbol{\tau} = \operatorname{rot} \boldsymbol{\tau} \times \boldsymbol{\tau} = k\boldsymbol{\nu}$, $\mathbf{K}_\nu = (\boldsymbol{\nu} \cdot \nabla) \boldsymbol{\nu} = \operatorname{rot} \boldsymbol{\nu} \times \boldsymbol{\nu} = -k_\nu \boldsymbol{\tau}$ are curvature vectors of the curves L_τ with the curvature k and the curves L_ν orthogonal to them with the tangent unit vector $\boldsymbol{\nu}$ and the curvature of k_ν . The symbols $(\mathbf{a} \cdot \mathbf{b})$ and $\mathbf{a} \times \mathbf{b}$ denote the scalar and the vector products of the vectors \mathbf{a} and \mathbf{b} , ∇ is the Hamiltonian operator, $(\mathbf{v} \cdot \nabla) \mathbf{a}$ is the derivative of the vector \mathbf{a} in the direction of the unit vector \mathbf{v} .

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In this paper, we discuss the three-dimensional case, when we have the field of unit vectors $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y, z)$, the family of spatial curves L_τ with the Frenet basis $(\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta})$ [5–7] ($\boldsymbol{\tau}$ is the unit tangent vector, $\boldsymbol{\nu}$ is a principal normal, $\boldsymbol{\beta}$ is binormal), the first curvature k and the second curvature \varkappa , and the family $\{S_\tau\}$ of the surfaces S_τ , orthogonal to the curves L_τ , with the normal $\boldsymbol{\tau}$, the principal directions \boldsymbol{l}_1 and \boldsymbol{l}_2 , the principal curvatures k_1 and k_2 , the mean curvature $H \stackrel{\text{def}}{=} (k_1 + k_2)/2$ and the Gaussian curvature $K \stackrel{\text{def}}{=} k_1 k_2$ [5–7]. All the values $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}, k, \varkappa$ and $\boldsymbol{l}_1, \boldsymbol{l}_2, k_1, k_2, H, K$ are vector and scalar fields in D , which is continuously filled by the curves L_τ and the surface S_τ . In the three-dimensional case the value of $\text{div } \boldsymbol{S}(\boldsymbol{\tau})$ is not identically equal to zero in D . The following geometric reason explains this circumstance. In [8], it was found that the value of $\{-\text{div } \boldsymbol{S}(\boldsymbol{\tau})/2\}$ is the Gaussian curvature K of the surface S_τ . The plane case corresponds to the cylindrical surfaces S_τ with the directrices L_ν and generatrices parallel to the axis Oz ; their Gaussian curvature $K \equiv 0$ and hence, $\text{div } \boldsymbol{S}(\boldsymbol{\tau}) = 0$ in D . However, in the general case, $K \neq 0$ for a single surface S_τ (except for evolving surfaces [5–7]) and, especially, for the family $\{S_\tau\}$, i.e., in D ; hence, $\text{div } \boldsymbol{S}(\boldsymbol{\tau}) \neq 0$ in D .

In this paper, we obtain the divergence formula (differential conservation laws) of the form $\text{div } \boldsymbol{F} = 0$ for an arbitrary smooth field of the unit vectors $\boldsymbol{\tau}(x, y, z)$, for the family of spatial curves $\{L_\tau\}$ and for the family of the surfaces $\{S_\tau\}$ with the normal $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y, z)$. The solenoidal vector field \boldsymbol{F} in these formulas is expressed, respectively, through the field $\boldsymbol{\tau}(x, y, z)$, the characteristics $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}, k, \varkappa$ of the curves L_τ and the characteristics $\boldsymbol{l}_1, \boldsymbol{l}_2, k_1, k_2, K, H$ of the surfaces S_τ . Some of these formulas contain the field \boldsymbol{S}^* that is the sum of three vectors of curvature of the vector lines of the fields $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}$ and the field \boldsymbol{S}_l that is the sum of three curvature vectors: vector lines of the normal fields $\boldsymbol{\tau}$ surfaces S_τ and two vector lines of fields of their principle directions $\boldsymbol{l}_1, \boldsymbol{l}_2$. In [8], it was found that the field $\boldsymbol{S}(\boldsymbol{\tau})$ is of the sum of three curvature vectors: the vector line L_τ of the field $\boldsymbol{\tau}$ and any two geodesic lines (mutually orthogonal) on the surfaces S_τ , orthogonal to the curves L_τ . In the case when the curves L_τ and the surface S_τ are vector lines of the vector field $\boldsymbol{v} = |\boldsymbol{v}|\boldsymbol{\tau}$ with the direction $\boldsymbol{\tau}$ and the surfaces, orthogonal to them, the conservation laws obtained are equivalent to the divergence formulas for the field \boldsymbol{v} .

With the help of these general geometric formulas, the differential conservation laws for the solutions of the eikonal $|\text{grad } \tau|^2 = n^2(x, y, z)$, the Poisson equation $\Delta u = -4\pi\rho(x, y, z)$ ($\Delta u = u_{xx} + u_{yy} + u_{zz}$) and three-dimensional solutions of Euler's hydrodynamic equations were obtained. In the plane case, the formulas found transform to conservation laws obtained in [2–4]. The symbols $\boldsymbol{i}, \boldsymbol{j}, \boldsymbol{k}$ denote the right-hand side system of unit vectors along the axes of the Cartesian coordinate system x, y, z .

Lemma 1 [2]. For any vector field $\mathbf{v} = \mathbf{v}(x, y, z) = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k} = |\mathbf{v}|\boldsymbol{\tau}$ defined in D , with components $v_k(x, y, z) \in C^1(D)$, $k = 1, 2, 3$, the modulus $|\mathbf{v}| \neq 0$ in D and the direction $\boldsymbol{\tau} = \mathbf{v}/|\mathbf{v}|$ ($|\boldsymbol{\tau}| \equiv 1$) the following identity holds:

$$\mathbf{T}(\mathbf{v}) = \mathbf{S}(\boldsymbol{\tau}), \quad (1)$$

where

$$\begin{aligned} \mathbf{S}(\boldsymbol{\tau}) &\stackrel{\text{def}}{=} \text{rot } \boldsymbol{\tau} \times \boldsymbol{\tau} - \boldsymbol{\tau} \text{ div } \boldsymbol{\tau} = (\boldsymbol{\tau} \cdot \nabla)\boldsymbol{\tau} - \boldsymbol{\tau} \text{ div } \boldsymbol{\tau}, \\ \mathbf{T}(\mathbf{v}) &\stackrel{\text{def}}{=} \text{grad } \ln |\mathbf{v}| + \{\text{rot } \mathbf{v} \times \mathbf{v} - \mathbf{v} \text{ div } \mathbf{v}\}/|\mathbf{v}|^2. \end{aligned} \quad (2)$$

By the direct calculation one can prove

Lemma 2. Let $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y, z) = \cos \alpha_1 \mathbf{i} + \cos \alpha_2 \mathbf{j} + \cos \alpha_3 \mathbf{k}$ be the vector field of the unit vectors ($|\boldsymbol{\tau}| \equiv 1$) with the domain of definition D , $\alpha_1, \alpha_2, \alpha_3$ are the direction angles between the vector $\boldsymbol{\tau}$ and the axes x, y, z , respectively, and $\boldsymbol{\tau}(x, y, z) \in C^1(D)$. Then the field $\mathbf{S}(\boldsymbol{\tau})$ of the form of (2) can be represented in any of the forms $\mathbf{S}(\boldsymbol{\tau}) = \sum_{j=1}^3 \text{grad } \cos \alpha_j \times (\mathbf{i}_j \times \boldsymbol{\tau}) = \sum_{j=1}^3 \cos \alpha_j \text{rot}(\boldsymbol{\tau} \times \mathbf{i}_j)$, $\mathbf{S}(\boldsymbol{\tau}) = \boldsymbol{\Phi}_1 - \text{rot } \boldsymbol{\Psi} = \boldsymbol{\Phi}_2 + \text{rot } \boldsymbol{\Psi}$, where $\mathbf{i}_1 = \mathbf{i}$, $\mathbf{i}_2 = \mathbf{j}$, $\mathbf{i}_3 = \mathbf{k}$,

$$\begin{aligned} \boldsymbol{\Phi}_1 &\stackrel{\text{def}}{=} 2[\cos \alpha_3 \text{rot}(\cos \alpha_2 \mathbf{i}) + \cos \alpha_1 \text{rot}(\cos \alpha_3 \mathbf{j}) + \cos \alpha_2 \text{rot}(\cos \alpha_1 \mathbf{k})], \\ \boldsymbol{\Phi}_2 &\stackrel{\text{def}}{=} -2[\cos \alpha_2 \text{rot}(\cos \alpha_3 \mathbf{i}) + \cos \alpha_3 \text{rot}(\cos \alpha_1 \mathbf{j}) + \cos \alpha_1 \text{rot}(\cos \alpha_2 \mathbf{k})], \\ \boldsymbol{\Psi} &\stackrel{\text{def}}{=} \cos \alpha_2 \cos \alpha_3 \mathbf{i} + \cos \alpha_1 \cos \alpha_3 \mathbf{j} + \cos \alpha_1 \cos \alpha_2 \mathbf{k}. \end{aligned}$$

From Lemmas 1 and 2 follows

Theorem 1. Under the conditions of Lemma 2 in D the following equivalent divergent identities (conservation laws) for the field $\boldsymbol{\tau}$ are valid: $\text{div}\{\mathbf{S}(\boldsymbol{\tau}) - \boldsymbol{\Phi}_i\} = 0$, $i = 1, 2$. If $\boldsymbol{\tau}$ is the direction of the vector field $\mathbf{v} = |\mathbf{v}|\boldsymbol{\tau}$, then under the conditions of Lemma 1 in D the following equivalent divergent identities for the field \mathbf{v} hold: $\text{div}\{\mathbf{T}(\mathbf{v}) - \boldsymbol{\Phi}_i(\mathbf{v})\} = 0$, $i = 1, 2$, where $\boldsymbol{\Phi}_i(\mathbf{v})$ is obtained from $\boldsymbol{\Phi}_i$ by replacing $\boldsymbol{\tau}$ by $\{\mathbf{v}/|\mathbf{v}|\}$ and $\cos \alpha_j$ by $\{v_j/|\mathbf{v}|\}$.

Let us obtain divergent formulas (differential conservation laws), which appear to be of a higher order for the field of the unit vectors $\boldsymbol{\tau}$ or for a family of the curves $\{L_\tau\}$, as compared to the identities of Theorem 1. Let $\{L_\tau\}$ be a family of the curves L_τ with the tangent unit vector $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y, z)$ continuously filling the domain D . Let:

- (D) one and only one curve $L_\tau \in \{L_\tau\}$ passes through each point $(x, y, z) \in D$;

- (E) at each point (x, y, z) of any curve $L_\tau \in \{L_\tau\}$ there is a (right) Frenet basis $(\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta})$, so that three mutually orthogonal vector fields $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}$ are defined in D ;
- (F) $\boldsymbol{\tau}(x, y, z) \in C^2(D)$.

By the direct calculations one can prove

Lemma 3. *Let the family $\{L_\tau\}$ of the curves L_τ with the Frenet unit vectors $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}$, the first curvature k and the second curvature \varkappa satisfy the conditions (D)–(F) in D . Let the field \mathbf{S}^* be the sum of the three curvature vectors:*

$$\begin{aligned} \mathbf{S}^* &\stackrel{\text{def}}{=} \mathbf{K}_\tau + \mathbf{K}_\nu + \mathbf{K}_\beta = (\boldsymbol{\tau} \cdot \nabla)\boldsymbol{\tau} + (\boldsymbol{\nu} \cdot \nabla)\boldsymbol{\nu} + (\boldsymbol{\beta} \cdot \nabla)\boldsymbol{\beta} \\ &= \text{rot } \boldsymbol{\tau} \times \boldsymbol{\tau} + \text{rot } \boldsymbol{\nu} \times \boldsymbol{\nu} + \text{rot } \boldsymbol{\beta} \times \boldsymbol{\beta} \\ &= -\{\boldsymbol{\tau} \text{ div } \boldsymbol{\tau} + \boldsymbol{\nu} \text{ div } \boldsymbol{\nu} + \boldsymbol{\beta} \text{ div } \boldsymbol{\beta}\} = \{\mathbf{S}(\boldsymbol{\tau}) + \mathbf{S}(\boldsymbol{\nu}) + \mathbf{S}(\boldsymbol{\beta})\}/2. \end{aligned}$$

Here $\mathbf{K}_\tau = (\boldsymbol{\tau} \cdot \nabla)\boldsymbol{\tau} = \text{rot } \boldsymbol{\tau} \times \boldsymbol{\tau} = k\boldsymbol{\nu}$, $\mathbf{K}_\nu = (\boldsymbol{\nu} \cdot \nabla)\boldsymbol{\nu} = \text{rot } \boldsymbol{\nu} \times \boldsymbol{\nu}$, $\mathbf{K}_\beta = (\boldsymbol{\beta} \cdot \nabla)\boldsymbol{\beta} = \text{rot } \boldsymbol{\beta} \times \boldsymbol{\beta}$ are curvature vectors of the vector lines L_τ, L_ν, L_β of the fields $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}$, respectively. Then $\mathbf{S}^* = \mathbf{S}(\boldsymbol{\tau}) + \boldsymbol{\tau} \times \mathbf{R}^*$ in D , where $\mathbf{R}^* \stackrel{\text{def}}{=} \varkappa\boldsymbol{\tau} + k\boldsymbol{\beta} + \boldsymbol{\beta} \text{ div } \boldsymbol{\nu} - \boldsymbol{\nu} \text{ div } \boldsymbol{\beta} = \boldsymbol{\Phi} + \mathbf{S}^* \times \boldsymbol{\tau} = \varkappa\boldsymbol{\tau} + (\boldsymbol{\tau} \cdot \text{rot } \boldsymbol{\nu})\boldsymbol{\nu} + (\boldsymbol{\tau} \cdot \text{rot } \boldsymbol{\beta})\boldsymbol{\beta}$, $\boldsymbol{\Phi} \stackrel{\text{def}}{=} \varkappa\boldsymbol{\tau} + k\boldsymbol{\beta}$. Here $\boldsymbol{\Phi}$ is the Darboux vector [5].

Lemma 3 results in

Theorem 2. *Under the conditions of Lemma 3 the divergent identity (conservation law for a family of curves $\{L_\tau\}$) holds in D :*

$$\begin{aligned} \text{div}\{\boldsymbol{\tau} \text{ div } \mathbf{S}^* - \varkappa \text{rot } \boldsymbol{\tau} - k \text{rot } \boldsymbol{\beta}\} &= 0 \quad \Leftrightarrow \\ \text{div}\left\{\frac{1}{2}\boldsymbol{\tau} \text{ div } \mathbf{S}(\boldsymbol{\tau}) - k\boldsymbol{\nu}(\boldsymbol{\nu} \cdot \text{rot } \boldsymbol{\beta}) - k\boldsymbol{\beta}[(\boldsymbol{\beta} \cdot \text{rot } \boldsymbol{\beta}) + \varkappa]\right\} &= 0. \end{aligned}$$

Everywhere here the expression in braces is equal to $\text{rot } \mathbf{R}^*$; $\text{div } \mathbf{S}(\boldsymbol{\tau}) = 2(\boldsymbol{\tau} \cdot \text{rot } \mathbf{R}^*)$; $\text{div } \mathbf{S}^* = (1/2) \text{div } \mathbf{S}(\boldsymbol{\tau}) + k(\boldsymbol{\tau} \cdot \text{rot } \boldsymbol{\beta}) + \varkappa(\boldsymbol{\tau} \cdot \text{rot } \boldsymbol{\tau})$; the fields $\mathbf{S}(\boldsymbol{\tau}), \mathbf{S}^*, \mathbf{R}^*, k, \varkappa$ are defined in Lemmas 1, 3.

The expressions for the value $\text{div } \mathbf{S}(\boldsymbol{\tau})$, the first curvature k and the second curvature \varkappa of the curves L_τ in terms of the fields of the Frenet unit vectors $\boldsymbol{\tau}, \boldsymbol{\nu}, \boldsymbol{\beta}$ are given by

Lemma 4. *Under the conditions of Theorem 2, the following identities hold in D :*

$$k = (\boldsymbol{\beta} \cdot \text{rot } \boldsymbol{\tau}), \quad \varkappa = \{(\boldsymbol{\tau} \cdot \text{rot } \boldsymbol{\tau}) - (\boldsymbol{\nu} \cdot \text{rot } \boldsymbol{\nu}) - (\boldsymbol{\beta} \cdot \text{rot } \boldsymbol{\beta})\}/2,$$

$$\begin{aligned}\operatorname{div} \mathbf{S}(\boldsymbol{\tau}) &= 2\{\varkappa[\varkappa - (\boldsymbol{\tau} \cdot \operatorname{rot} \boldsymbol{\tau})] - (\boldsymbol{\tau} \cdot [\operatorname{rot} \boldsymbol{\nu} \times \operatorname{rot} \boldsymbol{\beta}])\} \\ &= 2\{(\boldsymbol{\nu} \cdot \operatorname{rot} \boldsymbol{\beta})(\boldsymbol{\beta} \cdot \operatorname{rot} \boldsymbol{\nu}) + [A^2 - (\boldsymbol{\tau} \cdot \operatorname{rot} \boldsymbol{\tau})^2]/4\} \\ A^2 + B^2 &= (\operatorname{div} \boldsymbol{\tau})^2 + 2 \operatorname{div} \mathbf{S}(\boldsymbol{\tau}) + (\boldsymbol{\tau} \cdot \operatorname{rot} \boldsymbol{\tau})^2,\end{aligned}$$

where $A \stackrel{\text{def}}{=} (\boldsymbol{\nu} \cdot \operatorname{rot} \boldsymbol{\nu}) - (\boldsymbol{\beta} \cdot \operatorname{rot} \boldsymbol{\beta})$, $B \stackrel{\text{def}}{=} (\boldsymbol{\beta} \cdot \operatorname{rot} \boldsymbol{\nu}) + (\boldsymbol{\nu} \cdot \operatorname{rot} \boldsymbol{\beta})$.

Let us find a divergence formula (a conservation law) for the surfaces S_τ given by some general properties in terms of their geometric characteristics. Let $\{S_\tau\}$ be a family of the surfaces S_τ with the unit normal $\boldsymbol{\tau}$ continuously filling the domain D in the space of x, y, z . The principal direction on S_τ will be represented by a unit vector \mathbf{l}_i ($i = 1, 2$) with the corresponding direction; \mathbf{l}_i is the unit tangent vector of the curvature lines L_i on S_τ [5–7]. Let:

- (A) through each point $(x, y, z) \in D$ there passes one and only one surface $S_\tau \in \{S_\tau\}$;
- (B) at each point $(x, y, z) \in D$ there exists a system (the right-hand side one) of the mutually orthogonal unit vectors $\boldsymbol{\tau}, \mathbf{l}_1, \mathbf{l}_2$, where $\boldsymbol{\tau}$ is the unit normal, \mathbf{l}_1 and \mathbf{l}_2 are the principal directions on the surface S_τ , passing through this point. For this, it is sufficient that each surface $S_\tau \in \{S_\tau\}$ be C^2 -regular [7]. Thus, three mutually orthogonal vector fields of the unit vectors $\boldsymbol{\tau}(x, y, z), \mathbf{l}_1(x, y, z), \mathbf{l}_2(x, y, z)$ are defined in D . Simultaneously $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y, z)$ is the tangent unit vector of the curves L_τ , orthogonal to the family $\{S_\tau\}$, that is, the vector lines of the normal vector field $\boldsymbol{\tau}$;
- (C) $\boldsymbol{\tau} \in C^n(D)$ (below $n = 1$ or 2), $\mathbf{l}_i \in C^1(D)$, $i = 1, 2$.

The geometric meaning of the quantities $\operatorname{div} \boldsymbol{\tau}$, $\operatorname{div} \mathbf{S}(\boldsymbol{\tau})$ and the divergent representations of the mean and the Gaussian curvatures of the surfaces is proved in

Theorem 3 [8]. *At any point $(x, y, z) \in D$ under the conditions (A)–(C) the mean curvature H for $n = 1$ and the Gaussian curvature K for $n = 2$ of the surface S_τ passing through this point are equal to the divergence (the sources density) of the vector fields $\{-\boldsymbol{\tau}/2\}$ and $\{-\mathbf{S}(\boldsymbol{\tau})/2\}$, respectively, at this point: $H = -\frac{1}{2} \operatorname{div} \boldsymbol{\tau}$, $K = -\frac{1}{2} \operatorname{div} \mathbf{S}(\boldsymbol{\tau})$.*

The geometric meaning of the conservation law of Theorem 1 explains

Corollary 1. *Under the conditions of Theorem 3, the Gaussian curvature K of the surfaces $S_\tau \in \{S_\tau\}$ admits in D the divergent representation of $K = -\frac{1}{2} \operatorname{div} \boldsymbol{\Phi}_i$. If the surfaces S_τ are orthogonal to the vector lines L_τ*

of the vector field $\mathbf{v} = |\mathbf{v}|\boldsymbol{\tau}$, $|\mathbf{v}| \neq 0$ in D and $\mathbf{v} \in C^2(D)$, then $K = -\frac{1}{2} \operatorname{div} \mathbf{T}(\mathbf{v}) = -\frac{1}{2} \operatorname{div} \Phi(\mathbf{v})$. Here the fields $\mathbf{S}(\boldsymbol{\tau})$, $\mathbf{T}(\mathbf{v})$, Φ_i , $\Phi(\mathbf{v})$ are defined in Lemmas 1, 2.

The connection between the characteristics \mathbf{l}_1 , \mathbf{l}_2 , k_1 , k_2 , H , K of the surfaces $S_\tau \in \{S_\tau\}$ and the characteristics $\boldsymbol{\tau}$, $\boldsymbol{\nu}$, $\boldsymbol{\beta}$, k , \varkappa of the curves L_τ orthogonal to S_τ is given by

Theorem 4. *Let the family $\{S_\tau\}$ of the surfaces S_τ with the unit normal $\boldsymbol{\tau} = \boldsymbol{\tau}(x, y, z)$ satisfy the conditions (A)–(C) for $n = 2$ and the family $\{L_\tau\}$ of the curves L_τ , orthogonal to $\{S_\tau\}$, satisfy the conditions (D)–(F). Then at each point $(x, y, z) \in D$, the principal directions \mathbf{l}_1 and \mathbf{l}_2 , the principal curvatures k_1 and k_2 , the mean curvature H and the Gaussian curvature K of the surface S_τ passing through this point are expressed in terms of the Frenet unit vectors $\boldsymbol{\tau}$, $\boldsymbol{\nu}$, $\boldsymbol{\beta}$, the first curvature k and the second curvature \varkappa of the curves L_τ by the formulas:*

$$\begin{aligned} \mathbf{l}_1 &= \cos \omega \boldsymbol{\nu} + \sin \omega \boldsymbol{\beta}, & \mathbf{l}_2 &= -\sin \omega \boldsymbol{\nu} + \cos \omega \boldsymbol{\beta}, \\ \operatorname{tg} 2\omega &= -\frac{A}{B} & \Leftrightarrow & (\mathbf{l}_1 \cdot \operatorname{rot} \mathbf{l}_1) = (\mathbf{l}_2 \cdot \operatorname{rot} \mathbf{l}_2), \\ k_1 &= -\frac{1}{2} \{ \operatorname{div} \boldsymbol{\tau} \pm \sqrt{A^2 + B^2} \} = -(\mathbf{l}_2 \cdot \operatorname{rot} \mathbf{l}_1), \\ k_2 &= -\frac{1}{2} \{ \operatorname{div} \boldsymbol{\tau} \mp \sqrt{A^2 + B^2} \} = (\mathbf{l}_1 \cdot \operatorname{rot} \mathbf{l}_2), \\ \Rightarrow K &\stackrel{\text{def}}{=} k_1 k_2 = \frac{1}{4} \{ (\operatorname{div} \boldsymbol{\tau})^2 - (A^2 + B^2) \} \\ K &= (\boldsymbol{\tau} \cdot [\operatorname{rot} \boldsymbol{\nu} \times \operatorname{rot} \boldsymbol{\beta}]) - \varkappa^2 = -\left\{ (\boldsymbol{\nu} \cdot \operatorname{rot} \boldsymbol{\beta})(\boldsymbol{\beta} \cdot \operatorname{rot} \boldsymbol{\nu}) + \frac{1}{4} A^2 \right\} \\ \Rightarrow H &\stackrel{\text{def}}{=} \frac{1}{2} (k_1 + k_2) = -\frac{1}{2} \operatorname{div} \boldsymbol{\tau}, & K &= -\frac{1}{2} \operatorname{div} \mathbf{S}(\boldsymbol{\tau}), \end{aligned}$$

where the quantities A , B , k , \varkappa , $\mathbf{S}(\boldsymbol{\tau})$, $\operatorname{div} \mathbf{S}(\boldsymbol{\tau})$ are given by the formulas of Lemmas 1, 2, 4. Let us place the sign “plus” in front of the radical for $k_1 < k_2$ and “minus” for $k_1 > k_2$. We have $H^2 - K = A^2 + B^2 \geq 0 \Rightarrow H^2 \geq K$.

Lemma 5. *Let the conditions of Theorem 4 be valid and the field \mathbf{S}_l^* be the sum of the three curvature vectors:*

$$\begin{aligned} \mathbf{S}_l^* &\stackrel{\text{def}}{=} \mathbf{K}_\tau + \mathbf{K}_1 + \mathbf{K}_2 = (\boldsymbol{\tau} \cdot \nabla) \boldsymbol{\tau} + (\mathbf{l}_1 \cdot \nabla) \mathbf{l}_1 + (\mathbf{l}_2 \cdot \nabla) \mathbf{l}_2 \\ &= \operatorname{rot} \boldsymbol{\tau} \times \boldsymbol{\tau} + \operatorname{rot} \mathbf{l}_1 \times \mathbf{l}_1 + \operatorname{rot} \mathbf{l}_2 \times \mathbf{l}_2 \\ &= -\{ \boldsymbol{\tau} \operatorname{div} \boldsymbol{\tau} + \mathbf{l}_1 \operatorname{div} \mathbf{l}_1 + \mathbf{l}_2 \operatorname{div} \mathbf{l}_2 \} = \{ \mathbf{S}(\boldsymbol{\tau}) + \mathbf{S}(\mathbf{l}_1) + \mathbf{S}(\mathbf{l}_2) \} / 2. \end{aligned}$$

Here $\mathbf{K}_\tau = (\boldsymbol{\tau} \cdot \nabla)\boldsymbol{\tau} = \text{rot } \boldsymbol{\tau} \times \boldsymbol{\tau} = k\boldsymbol{\nu}$ is the curvature vector of the vector line L_τ of the normal field $\boldsymbol{\tau}$ of the surfaces S_τ , $\mathbf{K}_i = (\mathbf{l}_i \cdot \nabla)\mathbf{l}_i = \text{rot } \mathbf{l}_i \times \mathbf{l}_i$ is the curvature vector of the curvature lines L_i on S_τ ($i = 1, 2$). Then in D

$$\begin{aligned} \mathbf{S}_i^* &= \mathbf{S}^* + \boldsymbol{\tau} \times \text{grad } w, \quad \mathbf{S}_i^* = \mathbf{S}(\boldsymbol{\tau}) + \boldsymbol{\tau} \times \mathbf{R}_i^* \quad \Rightarrow \\ \mathbf{R}_i^* &\stackrel{\text{def}}{=} \text{grad } w + \mathbf{R}^* = \varkappa_i \boldsymbol{\tau} + k\boldsymbol{\beta} + \mathbf{S}_i^* \times \boldsymbol{\tau} \\ &= \varkappa_i \boldsymbol{\tau} + \text{rot } \boldsymbol{\tau} - (\mathbf{l}_1 \text{div } \mathbf{l}_2 - \mathbf{l}_2 \text{div } \mathbf{l}_1) \\ &= \varkappa_i \boldsymbol{\tau} + \mathbf{l}_1(\boldsymbol{\tau} \cdot \text{rot } \mathbf{l}_1) + \mathbf{l}_2(\boldsymbol{\tau} \cdot \text{rot } \mathbf{l}_2), \end{aligned}$$

where \mathbf{S}^* , \mathbf{R}^* , w are defined in Theorems 2, 4, and

$$\varkappa_i \stackrel{\text{def}}{=} -\{(\mathbf{l}_1 \cdot \text{rot } \mathbf{l}_1) + (\mathbf{l}_2 \cdot \text{rot } \mathbf{l}_2)\}/2 = -(\mathbf{l}_i \cdot \text{rot } \mathbf{l}_i), \quad i = 1, 2.$$

The expression of the conservation law of Theorem 2 in terms of the characteristics of the surfaces S_τ is given by

Theorem 5. *With the conditions and notations of Lemma 5 and Theorem 4 for the family $\{S_\tau\}$ of the surfaces S_τ in D there holds the divergent identity (conservation law):*

$$\begin{aligned} &\text{div} \{K\boldsymbol{\tau} + k_2(\mathbf{l}_2 \cdot \text{rot } \boldsymbol{\tau})\mathbf{l}_1 - k_1(\mathbf{l}_1 \cdot \text{rot } \boldsymbol{\tau})\mathbf{l}_2\} = 0 \\ \Leftrightarrow &\text{div} \{K\boldsymbol{\tau} + (H + B/2)\mathbf{K}_\tau - A \text{rot } \boldsymbol{\tau}/2\} = 0 \\ \Leftrightarrow &\text{div} \{-\boldsymbol{\tau} \text{div } \mathbf{S}_i^* + (\mathbf{l}_1 \cdot \text{rot } \boldsymbol{\tau}) \text{rot } \mathbf{l}_1 + (\mathbf{l}_2 \cdot \text{rot } \boldsymbol{\tau}) \text{rot } \mathbf{l}_2 + \varkappa_i \text{rot } \boldsymbol{\tau}\}. \end{aligned}$$

Here, the expression in braces $\{ \}$ in everywhere equal to $\{-\text{rot } \mathbf{R}_i^*\} = -\text{rot } \mathbf{R}^*$; $K = -(\boldsymbol{\tau} \cdot \text{rot } \mathbf{R}_i^*)$; $\text{div } \mathbf{S}_i^* = -K + (\mathbf{l}_1 \cdot \text{rot } \boldsymbol{\tau})(\boldsymbol{\tau} \cdot \text{rot } \mathbf{l}_1) + (\mathbf{l}_2 \cdot \text{rot } \boldsymbol{\tau})(\boldsymbol{\tau} \cdot \text{rot } \mathbf{l}_2)$.

Remark 1. The Frenet unit vectors $\boldsymbol{\nu}$, $\boldsymbol{\beta}$ and the first curvature k of the curves L_τ can be expressed in terms of $\boldsymbol{\tau}$: $\boldsymbol{\nu} = (\text{rot } \boldsymbol{\tau} \times \boldsymbol{\tau})/k$, $\boldsymbol{\beta} = \boldsymbol{\tau} \times \boldsymbol{\nu}$, $k = |\text{rot } \boldsymbol{\tau} \times \boldsymbol{\tau}|$. Since by the formulas of Lemma 4 and Theorem 4 the quantities \mathbf{l}_1 , \mathbf{l}_2 , k_1 , k_2 , \varkappa , $\mathbf{S}(\boldsymbol{\tau})$, H , K are expressed in terms of the ords $\boldsymbol{\tau}$, $\boldsymbol{\nu}$, $\boldsymbol{\beta}$ of the curves L_τ , then finally, all these quantities can be expressed only through the field $\boldsymbol{\tau}$. Therefore, all the formulas of Theorems 2, 4, 5 and Lemmas 3–5 can be only expressed through the field $\boldsymbol{\tau}$ (the unit tangent vectors of the curves L_τ or normals to S_τ).

Let us apply the general formulas obtained to the solutions of the mathematical physics equations. Theorem 1 implies

Corollary 2. *Let $\tau = \tau(x, y, z)$ be the solution of the eikonal equation $\tau_x^2 + \tau_y^2 + \tau_z^2 = n^2(x, y, z)$ in D , the time field $\tau \in C^3(D)$, the refractive index $n \in C^2(D)$. Then in D the following conservation law holds:*

$$\operatorname{div}\{\mathbf{T} - \Phi_i(\tau)\} = 0, \quad i = 1, 2,$$

where $\mathbf{T} = \operatorname{grad} \ln n - \Delta\tau \operatorname{grad} \tau/n^2$, $\Phi_i(\tau)$ are obtained from the values Φ_i of Lemma 2 by substitution $\cos \alpha_1 = \tau_x/n$, $\cos \alpha_2 = \tau_y/n$, $\cos \alpha_3 = \tau_z/n$.

Corollary 3. Let $u = u(x, y, z)$ be the solution of the Poisson equation $\Delta u = -4\pi\rho(x, y, z)$ in D , $|\operatorname{grad} u| \neq 0$ in D , the potential $u \in C^3(D)$, the density $\rho \in C^1(D)$. Then, in D the conservation law $\operatorname{div}\{\mathbf{T} - \Phi_i(u)\} = 0$ holds, where $\mathbf{T} = \operatorname{grad} \ln |\operatorname{grad} u| + 4\pi\rho \operatorname{grad} u/|\operatorname{grad} u|^2$, the fields $\Phi_i(u)$ are defined in Corollary 2 by replacing τ by u .

Corollary 4. Let $\mathbf{v} = \mathbf{v}(z, y, z) = v\boldsymbol{\tau}$ be the velocity in Euler's hydrodynamic equations $\mathbf{v}_t + \operatorname{grad} v^2/2 - \mathbf{v} \times \operatorname{rot} \mathbf{v} = \mathbf{F} - \operatorname{grad} p/\rho$, which can be written down in D as $\mathbf{G} = -\mathbf{T}(\mathbf{v}) (= -\mathbf{S}(\boldsymbol{\tau}))$, where $\mathbf{G} \stackrel{\text{def}}{=} \{\mathbf{v}_t + \mathbf{v} \operatorname{div} \mathbf{v} + \operatorname{grad} p/\rho - \mathbf{F}\}/v^2$; $v \stackrel{\text{def}}{=} |\mathbf{v}| \neq 0$ in D , $\mathbf{v} \in C^2(D)$, the pressure $p \in C^2(D)$, the density $\rho \in C^1(D)$, the body force per unit of mass $\mathbf{F} \in C^1(D)$. Then in D the conservation law $\operatorname{div}\{\mathbf{G} + \Phi_i(\mathbf{v})\} = 0$, $i = 1, 2$, holds, where the field $\Phi_i(\mathbf{v})$ is defined in Theorem 1.

Similarly by virtue of Theorems 2, 5, Remark 1, and the equality $\boldsymbol{\tau} = \mathbf{v}/|\mathbf{v}|$, we obtain for the above equations for the conservations laws of a higher order. In this case, the role of mutually orthogonal families of the curves L_τ and the surfaces S_τ for the eikonal equation is played by rays (the vector lines of the field $\mathbf{v} = \operatorname{grad} \tau$) and by the fronts $\tau(x, y, z) = \text{const}$; for the Poisson equation — by the vector (force) lines of the field $\mathbf{v} = \operatorname{grad} u$ and by the equipotential surfaces $u(x, y, z) = \text{const}$; for Euler's hydrodynamic equations — by the streamlines (the vector lines of the velocity field \mathbf{v} at $t = \text{const}$) and by surfaces orthogonal to them. In the plane case, when all the quantities are independent of z , from Theorems 1, 2, 5 and from the Corollaries 2, 4 follow the conservation laws $\operatorname{div} \mathbf{S}(\boldsymbol{\tau}) = \operatorname{div} \mathbf{S}^* = 0$, $\operatorname{div} \mathbf{T} = 0$, and $\operatorname{div} \mathbf{G} = 0$ obtained in [2–4].

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