

From vector analysis to fluid dynamics

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概要：音楽と揺らぎの研究[17]中に、流体力学の基礎的な部分の展開が些か不明でないことに注目し、本論文では、そのいくつかをより明確化する。それには、連鎖律、微分形式、一般のストウクスの定理をうまく組み合わせることで達成される。回転と湧き出しの概念を定理3.1で定式化する。さらに、2次元の流れの場合には、複素関数論を用いて同定理が導出できることを示す

Abstract :

キーワード：流体力学、発散、回転、一般のストウクスの定理、グリーンの公式、ガウスの発散定理、微分形式、連鎖律

Key words : fluid mechanics, divergence, rotation, general Stokes' theorem, Green's theorem, Gauss divergence theorem, differential forms, chain rule

1. Vector-valued functions

1.1 Differentiability

Let a vector-valued function $\mathbf{y} = \mathbf{y}(\mathbf{x})$ in a vector argument $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} \in D \subset \mathbb{R}^n$ be given by

$$(1.1) \quad \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{pmatrix} = \mathbf{y} = \mathbf{y}(\mathbf{x}) = \begin{pmatrix} y_1(\mathbf{x}) \\ y_2(\mathbf{x}) \\ \vdots \\ y_m(\mathbf{x}) \end{pmatrix} = \begin{pmatrix} y_1(x_1, x_2, \dots, x_n) \\ y_2(x_1, x_2, \dots, x_n) \\ \dots \\ y_m(x_1, x_2, \dots, x_n) \end{pmatrix},$$

which is equivalent to the system of equations

$$(1.2) \quad \begin{cases} y_1 = y_1(\mathbf{x}) = y_1(x_1, x_2, \dots, x_n) \\ y_2 = y_2(\mathbf{x}) = y_2(x_1, x_2, \dots, x_n) \\ \dots \\ y_m = y_m(\mathbf{x}) = y_m(x_1, x_2, \dots, x_n). \end{cases}$$

Definition 1. The vector-valued function $\mathbf{y} = \mathbf{y}(\mathbf{x})$ is said to be

totally differentiable (or Fréchet differentiable) at \mathbf{x} if

$$(1.3) \quad \mathbf{y}(\mathbf{x} + \mathbf{h}) = \mathbf{y}(\mathbf{x}) + A\mathbf{h} + o(|\mathbf{h}|)$$

as $\mathbf{h} \rightarrow \mathbf{0}$, i.e. $|\mathbf{h}| \rightarrow 0$. Here A is an (m, n) -matrix and is called the gradient (or the Jacobi matrix) of \mathbf{y} , denoted $\nabla \mathbf{y}$.

$$(1.4) \quad \begin{aligned} \nabla \mathbf{y} &= \nabla \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{pmatrix} = \begin{pmatrix} \nabla y_1 \\ \nabla y_2 \\ \vdots \\ \nabla y_m \end{pmatrix} \\ &= \begin{pmatrix} \frac{\partial y_1}{\partial x_1} & \frac{\partial y_1}{\partial x_2} & \dots & \frac{\partial y_1}{\partial x_n} \\ \frac{\partial y_2}{\partial x_1} & \frac{\partial y_2}{\partial x_2} & \dots & \frac{\partial y_2}{\partial x_n} \\ \dots & \dots & \dots & \dots \\ \frac{\partial y_m}{\partial x_1} & \frac{\partial y_m}{\partial x_2} & \dots & \frac{\partial y_m}{\partial x_n} \end{pmatrix} \end{aligned}$$

In the case of a scalar function $y = y(x_1, \dots, x_n)$, the increment term $A\mathbf{h}$ in (1.1) amounts to

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$$(1.5) \quad \nabla y d\mathbf{x} = \frac{\partial y}{\partial x_1} dx_1 + \cdots + \frac{\partial y}{\partial x_n} dx_n$$

on writing $\mathbf{h} = d\mathbf{x} = (dx_1, \dots, dx_n)$.

1.2 Chain rule

Theorem 1.1. Suppose (1.1) and

$$(1.6) \quad \begin{pmatrix} z_1 \\ z_2 \\ \vdots \\ z_\ell \end{pmatrix} = \mathbf{z} = \mathbf{z}(\mathbf{y}) = \begin{pmatrix} z_1(\mathbf{y}) \\ z_2(\mathbf{y}) \\ \vdots \\ z_\ell(\mathbf{y}) \end{pmatrix} = \begin{pmatrix} z_1(y_1, y_2, \dots, y_m) \\ z_2(y_1, y_2, \dots, y_m) \\ \dots \\ z_\ell(y_1, y_2, \dots, y_m) \end{pmatrix}$$

are differentiable. Then the composite function

$$(1.7) \quad (\mathbf{z} \circ \mathbf{y})(\mathbf{x}) = \mathbf{z}(\mathbf{y}(\mathbf{x})) = \begin{pmatrix} z_1(y_1(x_1, \dots, x_n), \dots) \\ z_2(y_1(x_1, \dots, x_n), \dots) \\ \dots \\ z_\ell(y_1(x_1, \dots, x_n), \dots) \end{pmatrix}$$

is differentiable and the gradient is given as the product of the gradients

$$(1.8) \quad \nabla(\mathbf{z} \circ \mathbf{y}) = \nabla \mathbf{z} \nabla \mathbf{y},$$

i.e. the chain rule holds true which reads componentwisely,

$$(1.9) \quad \frac{\partial z_i}{\partial x_j} = \sum_{k=1}^m \frac{\partial z_i}{\partial y_k} \frac{\partial y_k}{\partial x_j}.$$

2. Vector analysis

Definition 2. For a vector-valued function $\mathbf{f} = \begin{pmatrix} P \\ Q \\ R \end{pmatrix} \in C^1(X)$

(i.e. $P, Q, R \in C^1(X)$), we define its **divergence** ($\text{div} \mathbf{f}$) and **curl** ($\text{curl} \mathbf{f}$) (also called **rotation** $\text{rot} \mathbf{f}$) by

$$(2.1) \quad \text{div} \mathbf{f} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} = \nabla \cdot \mathbf{f}$$

and

$$(2.2) \quad \text{curl} \mathbf{f} = \begin{pmatrix} \left| \begin{array}{cc} \frac{\partial}{\partial y} & Q \\ \frac{\partial}{\partial z} & R \end{array} \right| \\ - \left| \begin{array}{cc} \frac{\partial}{\partial x} & P \\ \frac{\partial}{\partial z} & R \end{array} \right| \\ \left| \begin{array}{cc} \frac{\partial}{\partial x} & P \\ \frac{\partial}{\partial y} & Q \end{array} \right| \end{pmatrix} = \begin{pmatrix} \frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \\ - \left(\frac{\partial R}{\partial x} - \frac{\partial P}{\partial z} \right) \\ \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \end{pmatrix} = \nabla \times \mathbf{f}$$

Theorem 2.1. (General Stokes' theorem) Let \mathcal{M} be a $k + 1$ -dimensional manifold, $\partial \mathcal{M}$ its boundary and let ω be a differential form of degree k in n variables. Then the identity

$$(2.3) \quad \int \cdots \int_{\mathcal{M}} d\omega = \int \cdots \int_{\partial \mathcal{M}} \omega$$

holds true or in the form

$$(2.4) \quad d\omega(\mathcal{M}) = \omega(\partial \mathcal{M}).$$

	name	degree	number of var.
	General Stokes' theorem	k	n
	Green's theorem	1	2
	Stokes' theorem	1	3
	Gauss divergence theorem	2	3

Table 2.1. Special cases of general Stokes' theorem

In what follows we apply the following rule for computing the product of differential forms.

$$(2.5) \quad dy dx = -dx dy, \quad dx dx = dy dy = 0.$$

The first equality in (2.5) may be thought of as representing the area with sign of an infinitesimal parallelogram and the second as the area of a degenerated parallelogram.

Theorem 2.2. (Green's theorem) Let $\mathcal{M} = D \subset \mathbb{R}^2$ be a domain, $\partial D \subset \mathbb{R}^2$ its boundary and let ω be a C^1 class differential form of degree 1 in 2 variables:

$$(2.6) \quad \omega = P dx + Q dy.$$

Then we have

$$(2.7) \quad \iint_D d\omega = \int_{\partial D} \omega$$

or more concretely,

$$(2.8) \quad \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \int_{\partial D} P dx + Q dy$$

Proof.

$$(2.9) \quad \begin{aligned} d\omega &= dP dx + dQ dy = \left(\frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy \right) dx \\ &\quad + \left(\frac{\partial Q}{\partial x} dx + \frac{\partial Q}{\partial y} dy \right) dy \\ &= \frac{\partial P}{\partial y} dy dx + \frac{\partial Q}{\partial x} dx dy \\ &= \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy. \end{aligned}$$

Theorem 2.3. (Stokes' theorem) Let $\mathcal{M} = S \subset \mathbb{R}^3$ be an orientable surface, $\partial S \subset \mathbb{R}^3$ is a positively-oriented curve seen from the front side of S and let ω be a C^1 class differential form of degree 1 in 3 variables:

$$(2.10) \quad \omega = P dx + Q dy + R dz.$$

Then we have

$$(2.11) \quad \iint_S d\omega = \int_{\partial S} \omega,$$

where the left side is the surface integral if S is positively oriented and it is -1 times of the surface integral if S is negatively oriented. Or more concretely,

$$(2.12) \quad \iint_S \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) dydz + \left(\frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right) dzdx + \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \int_{\partial S} P dx + Q dy + R dz.$$

Proof.

$$(2.13) \quad \begin{aligned} d\omega &= dP dx + dQ dy + R dz \\ &= \left(\frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy + \frac{\partial P}{\partial z} dz \right) dx \\ &\quad + \left(\frac{\partial Q}{\partial x} dx + \frac{\partial Q}{\partial y} dy + \frac{\partial Q}{\partial z} dz \right) dy \\ &\quad + \left(\frac{\partial R}{\partial x} dx + \frac{\partial R}{\partial y} dy + \frac{\partial R}{\partial z} dz \right) dz \\ &= -\frac{\partial P}{\partial y} dx dy + \frac{\partial P}{\partial z} dz dx + \frac{\partial Q}{\partial x} dx dy - \frac{\partial Q}{\partial z} dy dz \\ &\quad - \frac{\partial R}{\partial x} dz dx + \frac{\partial R}{\partial y} dy dz, \end{aligned}$$

which leads to (2.12).

Theorem 2.4. (*Gauss divergence theorem*) Let $\mathcal{M} = D \subset \mathbb{R}^3$ be a domain, $\partial D \subset \mathbb{R}^3$ its oriented boundary surface with its front side positive and let ω be a C^1 class differential form of degree 2 in 3 variables:

$$(2.14) \quad \omega = P dydz + Q dzdx + R dx dy.$$

Then we have

$$(2.15) \quad \iiint_D d\omega = \iint_{\partial D} \omega$$

or more concretely,

$$(2.16) \quad \begin{aligned} &\iiint_D \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right) dx dy dz \\ &= \iint_{\partial D} P dydz + Q dzdx + R dx dy \end{aligned}$$

Proof.

$$(2.17) \quad \begin{aligned} d\omega &= dP dydz + dQ dzdx + dR dx dy \\ &= \left(\frac{\partial P}{\partial x} dx + \frac{\partial P}{\partial y} dy + \frac{\partial P}{\partial z} dz \right) dydz \\ &\quad + \left(\frac{\partial Q}{\partial x} dx + \frac{\partial Q}{\partial y} dy + \frac{\partial Q}{\partial z} dz \right) dzdx \\ &\quad + \left(\frac{\partial R}{\partial x} dx + \frac{\partial R}{\partial y} dy + \frac{\partial R}{\partial z} dz \right) dx dy \\ &= \frac{\partial P}{\partial x} dx dy dz + \frac{\partial Q}{\partial y} dy dz dx + \frac{\partial R}{\partial z} dz dx dy. \end{aligned}$$

The name comes from the fact that the left-hand side of (2.16) is equal to the integral of divergence defined by (2.1).

3. Rudiments of fluid mechanics

3.1 Divergence

Let \mathbf{v} be the vector field of velocity of the fluid flowing in a domain $\Omega \subset \mathbb{R}^3$ and let $X \subset \Omega$ be a bounded closed domain with its boundary ∂X forming a surface. Let ρ denote the density (distribution) function of the fluid in Ω . Then $\mathbf{f} = \rho \mathbf{v}$ is the vector field describing the flow of mass

distribution of the fluid.

At a point $X \ni P: \mathbf{x} = \mathbf{x}(u, v)$, the normal vector \mathbf{n} is given by

$$(3.1) \quad \mathbf{n} = \frac{1}{|\mathbf{x}_u \times \mathbf{x}_v|} \mathbf{x}_u \times \mathbf{x}_v$$

and we write

$$(3.2) \quad f_n = \mathbf{f} \cdot \mathbf{n}$$

for the component of \mathbf{f} in the direction of \mathbf{n} . Hence f_n expresses the ratio of mass flowing out at P .

Lemma 3.1. Let $\mathbf{f} = \begin{pmatrix} P \\ Q \\ R \end{pmatrix} \in C(\Omega)$ be a continuous vector field in $\Omega \subset \mathbb{R}^3$, $\omega = P dydz + Q dzdx + R dx dy$ a differential form of degree 2, $S \subset \Omega$ a smooth surface given by $S: \mathbf{x} = \mathbf{x}(u, v)$, $(u, v) \in \mathbb{R}^2$. Then we have

$$(3.3) \quad \iint_S (P dydz + Q dzdx + R dx dy) = \iint_S f_n dA,$$

where the right-hand side is the surface integral defined by

$$(3.4) \quad \iint_S f_n dA = \iint_D f_n(\mathbf{x}(u, v)) |\mathbf{x}_u \times \mathbf{x}_v| du dv.$$

Proof. By (3.1) and (3.2), we have

$$(3.5) \quad f_n |\mathbf{x}_u \times \mathbf{x}_v| = \mathbf{f} \cdot (\mathbf{x}_u \times \mathbf{x}_v).$$

Substituting this, we have

$$(3.6) \quad \iint_S f_n dA = \iint_D \left(P \frac{\partial(y, z)}{\partial(u, v)} - Q \frac{\partial(z, x)}{\partial(u, v)} + R \frac{\partial(x, y)}{\partial(u, v)} \right) du dv,$$

which amounts to (3.3).

Therefore integral of f_n over all ∂X

$$(3.7) \quad Q = Q(\partial X) := \iint_{\partial X} f_n$$

expresses the **totality of masses flowing out of X in a unit time interval.**

Suppose there is no source or sink in X . Then since $Q(\partial X)$ indicates the rate of decrease of all masses in X , we have

$$(3.8) \quad \iint_{\partial X} f_n = -\frac{d}{dt} \iiint_X \rho.$$

By Lemma 3.1 and Theorem 2.4, the left-hand side is $\iiint_X \operatorname{div}(\mathbf{f})$:

$$(3.9) \quad \iint_{\partial X} f_n = \iiint_X \operatorname{div}(\mathbf{f}).$$

Hence

$$(3.10) \quad \iiint_X \operatorname{div}(\mathbf{f}) = -\frac{d}{dt} \iiint_X \rho.$$

If $\frac{d\rho}{dt}$ is continuous, then we may change the integration and differentiation on the right of (3.8) and we obtain

$$(3.11) \quad \iiint_X \operatorname{div}(\mathbf{f}) = - \iiint_X \frac{\partial \rho}{\partial t}.$$

Since (3.11) holds for any bounded domain X , we must have

$$(3.12) \quad \operatorname{div}(\mathbf{f}) = - \frac{\partial \rho}{\partial t},$$

which is called the **equation of continuity** of fluid.

Definition 3. Fluid with constant density $\frac{\partial \rho}{\partial t} = 0$ is called **incompressible fluid**. For incompressible fluid, we have

$$(3.13) \quad \operatorname{div}(\mathbf{f}) = 0.$$

3.2 Circulation

Let C be a smooth Jordan curve and let f_t be the component of \mathbf{f} in the direction of the tangent vector $\mathbf{t} = \dot{\mathbf{x}}(t)$ at a point $P \in C$:

$$(3.14) \quad f_t = \mathbf{f} \cdot \frac{\mathbf{t}}{|\mathbf{t}|}.$$

Define the circulation of \mathbf{f} around C by

$$(3.15) \quad \Gamma = \Gamma(C) = \int_C f_t \, ds.$$

Lemma 3.2. Let $\mathbf{f} = \begin{pmatrix} P \\ Q \\ R \end{pmatrix} \in C(\Omega)$ be a continuous vector field

in $\Omega \subset \mathbb{R}^3$, $\omega = Pdx + Qdy + Rdz$ a differential form of degree 1, $C \subset \Omega$ a smooth curve given by $C: \mathbf{x} = \mathbf{x}(s)$, $s \in [0, A]$. Then we have

$$(3.16) \quad \int_C \mathbf{f} \cdot d\mathbf{x} = \int_C P \, dx + Q \, dy + R \, dz = \int_C f_t \, ds,$$

where the right-hand side is the 3-dimensional line integral

$$(3.17) \quad \int_C \mathbf{f} \cdot d\mathbf{x} = \int_C \omega$$

and the right-hand side is an integral in the arc length.

Proof. We find that the vector

$$\mathbf{v} = \mathbf{v}(s) = \mathbf{x}'(s)$$

satisfies $|\mathbf{v}| = 1$. Hence the component in (3.14) is $f_t = \mathbf{f} \cdot \mathbf{v}$.

Hence

$$(3.18) \quad \int_C f_t = \int_C \left(P \frac{dx}{ds} + Q \frac{dy}{ds} + R \frac{dz}{ds} \right)$$

which amounts to (3.17).

Combined with Stokes' theorem, Theorem 2.3, this gives

$$(3.19) \quad \int_C f_t = \iint_D \operatorname{curl}(\mathbf{f})_n.$$

From (3.9) and (3.19) we deduce the following

Theorem 3.1. If $X \subset \mathbb{R}^3$ is a bounded closed domain with its boundary ∂X forming a surface, then

$$(3.20) \quad Q = Q(\partial X) = \iint_{\partial X} f_n = \iiint_X \operatorname{div}(\mathbf{f}).$$

If $D \subset \mathbb{R}^3$ is a domain with its boundary curve $\partial D = C$, then

$$(3.21) \quad \Gamma = \Gamma(C) = \int_C f_t = \iint_D \operatorname{curl}(\mathbf{f})_n.$$

4. 2-dimensional flow

In this section we shall illustrate Theorem 2.1 by elucidating the results [7, pp.5-7] by complex analysis. Consider a 2-dimensional flow with its 3-velocity vector in the 3-dimensional space $\mathbf{v} = \begin{pmatrix} P \\ Q \\ 0 \end{pmatrix} \in C(D)$, where D is a domain with its boundary as a closed Jordan curve C .

$$(4.1) \quad \operatorname{div}(\mathbf{v}) = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y}$$

and

$$(4.2) \quad \operatorname{curl}(\mathbf{v}) = \begin{pmatrix} 0 \\ 0 \\ \omega \end{pmatrix},$$

where $\omega = \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y}$ indicates the **vorticity**.

We consider the **complex velocity**

$$w = P - iQ$$

and integrate the function

$$(4.3) \quad W : \operatorname{curl}(\mathbf{v}) + i \operatorname{div}(\mathbf{v}) = \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} + i \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} \right)$$

over D :

$$(4.4) \quad \begin{aligned} \iint_D W \, dA &= \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA + i \iint_D \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} \right) dA \\ &= \int_C P \, dx + Q \, dy + i \int_C -Q \, dx + P \, dy \end{aligned}$$

by Green's theorem. The last curvilinear integrals may be combined as $\int_C w \, dz$, where $z = x + iy$. i.e., i.e.

$$(4.5) \quad \iint_D W \, dA = \int_C w \, dz.$$

We also have

$$(4.6) \quad w \, dz = (v_t + i v_n) ds,$$

where $v_t = \mathbf{v} \cdot \mathbf{t}$ is the component in the direction of the tangent vector and v_n the component in the direction of the normal vector as defined in Section 3.

From (4.3), (4.5) and (4.6) we conclude that

$$(4.7) \quad \iint_D (\operatorname{curl}(\mathbf{v}) + i \operatorname{div}(\mathbf{v})) \, dA = \int_C (v_t + i v_n) \, ds \, dz.$$

Comparing the real and imaginary parts, we conclude the 2-dimensional version of Theorem 3.1.

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Record of the conducted interdisciplinary seminars

The 25th by Professor S. Kanemitsu:
On point groups--MS for "Computational Chemistry"
May 14th, 2014, Wed. 18:20-19:20, expected but not conducted. Only the MS was circulated

The 26th by Professor S. Kanemitsu:

Music, math. and fluctuations I
Jun. 25th, 2014, Wed. 18:20-19:20, Rm. 1303

The 27th by Professor S. Kanemitsu:
Music, math. and fluctuations II
Jul. 23rd, 2014, Wed. 18:20-19:20, Rm. 1303

The 28th by Professor T. Kaida:
On generalized constant-weight codes over $GF(q)$
from a cyclic difference set and their properties
Sep. 24th, 2014, Wed. 18:20-19:20, Rm. 1305

The 29th by Professor S. Kanemitsu:
Besprechung von Professor Kaida's talk and Descartes'dream
I
Oct. 22nd, 2014, Wed. 18:20-19:20, Rm. 1305

The 30th by Professor T. Matsuzaki
Rotational characteristics of feudal-lords spins
Jan. 28th, 2015, Wed. 18:20-19:20, Rm. 1305

The 31st sem. by Professor Kanemitsu
Music and fluctuations II
Apr. 22nd, 2015, Wed. 18:20-19:20, Rm. 1305

The 32nd sem. by Professor Kanemitsu
Music as mathematics of senses
Jun. 10th, 2015, Wed. 18:20-19:20, Rm. 1305

The 33rd sem. by Professor Kanemitsu
Special functions in number theory and science
Jul. 22nd, 2015, Wed. 18:20-19:00, Rm. 1305

The 34th sem. by Professor Kanemitsu
Special functions in number theory and science
Sep. 19th 2015, Wed. 18:20-19:00, Rm. 1305