Classroom notes of Vector Differential Calculus

based on Chapter 10 of

Advanced Engineering Mathematics, E. Kreyszig, 10th Edition

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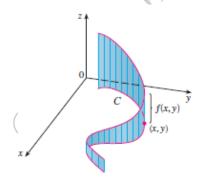
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1 Line Integrals

Definition 1 A line integral of a vector function $\mathbf{F}(\mathbf{r})$ over a curve $C: \mathbf{r}(t)$ is defined as $I = \int_{C} \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_{a}^{b} \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t)$.

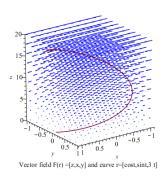


Question: Find the value of line integral when $\mathbf{F}(\mathbf{r}) = [z, x, y]$ and $C = [\cos t, \sin t, 3t]$; $0 \le t \le 2\pi$ is a helix. Solution: Note that $\mathbf{F}(\mathbf{r})$ is not in terms of parameter t, hence from C we substitute $x = \cos t, y = \sin t$ and z = 3t into it and get $\mathbf{F}(\mathbf{r}) = [3t, \cos t, \sin t]$. Then

$$I = \int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_0^{2\pi} \left([3t, \cos t, \sin t] \cdot \frac{d}{dt} [\cos t, \sin t, 3t] \right) dt$$
$$= \int_0^{2\pi} \left([3t, \cos t, \sin t] \cdot [-\sin t, \cos t, 3] \right) dt$$
$$= \int_0^{2\pi} \left(-3t \sin t + \cos^2 t + 3 \sin t \right) dt = 7\pi = 21.99$$

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Sketch of the vector field and the curve is given below:



Remark 2 1. We have following natural properties of a line integral: $\int_C k\mathbf{F} \cdot d\mathbf{r} = k \int_C \mathbf{F} \cdot d\mathbf{r}$, $\int_C (\mathbf{F} + \mathbf{G}) \cdot d\mathbf{r} = \int_C \mathbf{F} \cdot d\mathbf{r} + \int_C \mathbf{G} \cdot d\mathbf{r}$ and $\int_C \mathbf{F} \cdot d\mathbf{r} = \int_{C_1} \mathbf{F} \cdot d\mathbf{r} + \int_{C_2} \mathbf{F} \cdot d\mathbf{r}$ where C_1 and C_2 are subdividing curves of C with same orientation as that of C.

2. At times, without taking dot product we may obtain a line integral whose value is a vector rather than a scalar, as follows:

$$\int_{C} \mathbf{F}(\mathbf{r}) dt = \int_{a}^{b} \mathbf{F}(\mathbf{r}(t)) dt = \int_{a}^{b} \left[\mathbf{F}_{1}(\mathbf{r}(t)), \ \mathbf{F}_{2}(\mathbf{r}(t)), \ \mathbf{F}_{3}(\mathbf{r}(t)) \right] dt$$

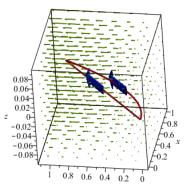
For the special case when $\mathbf{F}_1 = f$ and $\mathbf{F}_2 = \mathbf{F}_3 = 0$, we have

$$\int_{C} f(\mathbf{r}) dt = \int_{a}^{b} f(\mathbf{r}(t)) dt$$

3. In general, a line integral's value would change by the change of curve C e.g.

$$\int_{C:[t,t,0];0\leq t\leq 1} [0,xy,0] d\mathbf{r} = \int_0^1 ([0,t^2,0]\cdot[1,1,0]) dt = \int_0^1 t^2 dt = \frac{1}{3}$$

$$\int_{C:[t,t^2,0];0\leq t\leq 1} [0,xy,0] d\mathbf{r} = \int_0^1 ([0,t^3,0]\cdot[1,2t,0]) dt = \int_0^1 2t^4 dt = \frac{2}{5}$$



Vector field=[0,xy,0], Line integral along two curves [t,t,0] and [t,t^2,0] yield two different values i.e. 1/3 and 2/5, respectively

Question: (10ed-10.1-6) Calculate $\int_C \mathbf{F} \cdot d\mathbf{r}$ for $\mathbf{F} = [x-y, y-z, z-x]$ and $\mathbf{r} = [2\cos t, t, 2\sin t]$ from (2,0,0) to $(2,2\pi,0)$. Show the details.

Solution: We first find variation of t: By putting $\mathbf{r} = [2\cos t, t, 2\sin t] = (2,0,0) \Rightarrow t = 0$ and $2\cos t = 2 \Rightarrow t = 2\pi$. Validity of these values of t may be checked by putting final value of t i.e. 2π and getting the terminal point, already given to us i.e. $(2,2\pi,0)$. Next we re-write \mathbf{F} in terms of t by using $x = 2\cos t, y = t$ and $z = 2\sin t$ into

 $\mathbf{F} = [2\cos t - t, t - 2\sin t, 2\sin t - 2\cos t]$. Hence

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{0}^{2\pi} \left([2\cos t - t, t - 2\sin t, 2\sin t - 2\cos t] \cdot \frac{d}{dt} [2\cos t, t, 2\sin t] \right) dt$$

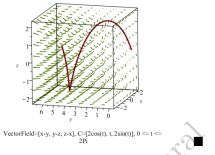
$$= \int_{0}^{2\pi} \left([2\cos t - t, t - 2\sin t, 2\sin t - 2\cos t] \cdot [-2\sin t, 1, 2\cos t] \right) dt$$

$$= \int_{0}^{2\pi} \left(t - 2\sin t + 2t\sin t - 4\cos^{2} t - 4\cos t\sin t + 4\sin t\cos t \right) dt$$

$$= \int_{0}^{2\pi} \left(t - 2\sin t - 2\cos 2t + 2t\sin t - 2 \right) dt$$

$$= 2\pi \left(\pi - 4 \right)$$

Sketch:



Question: (10ed-10.1-11) Calculate $\int_C \mathbf{F} \cdot d\mathbf{r}$ for $\mathbf{F} = [e^{-x}, e^{-y}, e^{-z}]$ and $\mathbf{r} = [t, t^2, t]$ from (0, 0, 0) to (2, 4, 2). Show the details.

Solution: Initial and terminal points indicate variation of t as $0 \le t \le 2$. Next rewriting **F** in terms of t only, by using $x = t, y = t^2$ and $z = t \Rightarrow \mathbf{F} = \left[e^{-t}, e^{-t^2}, e^{-t}\right]$. Hence

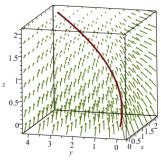
$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{0}^{2} \left(\left[e^{-t}, e^{-t^{2}}, e^{-t} \right] \cdot \frac{d}{dt} \left[t, t^{2}, t \right] \right) dt$$

$$= \int_{0}^{2} \left(\left[e^{-t}, e^{-t^{2}}, e^{-t} \right] \cdot [1, 2t, 1] \right) dt$$

$$= \int_{0}^{2} \left(2e^{-t} + 2te^{-t^{2}} \right) dt$$

$$= 3 - \frac{2}{e^{2}} - \frac{1}{e^{4}}$$

Sketch



Vector field=[exp(-x), exp(-y), exp(-z)], C=[t, t^2, t]; $0 \le t \le 2$

Question: (10ed-10.1-15) Without taking dot product, evaluate the line integral with $\mathbf{F} = [y^2, z^2, x^2]$ and $C : [3\cos t, 3\sin t, 2t]$; $0 \le 4\pi$?

Solution: From the curve we have $x = 3\cos t$, $y = 3\sin t$ and z = 2t. By using the form

$$\int_{C} \mathbf{F}(\mathbf{r}) dt = \int_{a}^{b} \mathbf{F}(\mathbf{r}(t)) dt = \int_{a}^{b} \left[\mathbf{F}_{1}(\mathbf{r}(t)), \ \mathbf{F}_{2}(\mathbf{r}(t)), \ \mathbf{F}_{3}(\mathbf{r}(t)) \right] dt$$

$$= \int_{0}^{4\pi} \left[(3\sin t)^{2}, (2t)^{2}, (3\cos t)^{2} \right] dt$$

$$= \left[\int_{0}^{4\pi} (3\sin t)^{2} dt, \int_{0}^{4\pi} (2t)^{2} dt, \int_{0}^{4\pi} (3\cos t)^{2} dt \right]$$

$$= \left[18\pi, \frac{256}{3}\pi^{3}, 18\pi \right] \quad \blacksquare$$

Question: (10ed-10.1-19) Without taking dot product, evaluate the line integral with f = xyz and $C : [4t, 3t^2, 12t]$; $-2 \le t < 2$?

Solution: Using the special case of non-dot-product line integral $\int_{C} f(\mathbf{r}) dt = \int_{a}^{b} f(\mathbf{r}(t)) dt$ we have

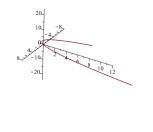
$$\int_{C} f(\mathbf{r}) dt = \int_{a}^{b} f(\mathbf{r}(t)) dt$$

$$= \int_{-2}^{2} f(4t, 3t^{2}, 12t) dt$$

$$= \int_{-2}^{2} (4t) (3t^{2}) (12t) dt$$

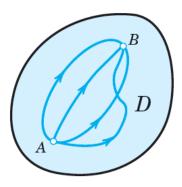
$$= 144 \int_{-2}^{2} t^{4} dt = \frac{64}{5}$$

Curve C is sketched as



2 Path Independence of Line Integrals

Definition 3 The line integral $I = \int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$ is said to be path independent in a domain D if for every pair of endpoints A, B in domain D the integral I has same value for all paths in D that begin with A and end at B.



Path Independence

Remark 4 Path independence of a line integral in a domain D holds if and only if

1. $\mathbf{F} = \operatorname{grad} f$, and in such case we have $\int_{C} \mathbf{F} \cdot d\mathbf{r} = f(B) - f(A)$, Or

- 2. Integration around any closed curve C in D always gives 0, Or
- 3. $\operatorname{curl} \mathbf{F} = \mathbf{0}$, provided D is simply connected i.e. every closed curve in D can be continuously shurnk to any point in D without leaving D.

Question: Evaluate the integral $I = \int (3x^2dx + 2yzdy + y^2dz)$ from A(0,1,2) to B(1,-1,7) by showing that **F** has a potential.

Solution: If **F** has a potential f, we should have

$$f_x = 3x^2, \ f_y = 2yz, \ f_z = y^2$$

By integration $\int f_x dx = f = x^3 + g(y, z)$. This further implies $f_y = g_y = 2yz \Rightarrow g = y^2z + h(z)$. This implies $f = x^3 + y^2z + h(z)$. Again $f_z = y^2 + h_z = y^2 \Rightarrow h_z = 0$ i.e. h(z) is a constant. Suppose it is 0, then $f = x^3 + y^2z + 0 = x^3 + y^2z$. Thus **F** is gradient of a potential, namely, the function f. Hence the line integral is evaluated as

$$\int_{(0,1,2)}^{(1,-1,7)} (3x^2 dx + 2yz dy + y^2 dz) = f(B) - f(A)$$

$$= f(1,-1,7) - f(0,1,2)$$

$$= 8 - 2 = 6$$

Definition 5 In the integral $\int_C \mathbf{F} \cdot d\mathbf{r}$, the term $\mathbf{F} \cdot d\mathbf{r} = F_1 dx + F_2 dy + F_3 dz$ is said to be a **differential form**. It is further to be said exact iff there is a function f(x, y, z) in domain D such that $F_1 = \frac{\partial f}{\partial x}, F_2 = \frac{\partial f}{\partial y}$ and $F_3 = \frac{\partial f}{\partial z}$.

Theorem 6 For a line integral $\int_C \mathbf{F} \cdot d\mathbf{r}$, we have following:

- 1. Differential form of I is exact iff I is path independent.
- 2. If differential form is exact then $\operatorname{curl} \mathbf{F} = \mathbf{0}$
- 3. If $\operatorname{curl} \mathbf{F} = \mathbf{0}$ in D and D is simply connected, then differential form of I is exact and hence, I is path independent. Pictorially, above results are summed up as follows:

Differential form of I is exact	\leftrightarrow	I is path independent
<u> </u>	_	
$\operatorname{curl} \mathbf{F} = 0$	+	D is simply connected

Remark 7 Note that
$$\operatorname{curl} \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix} = 0 \iff \frac{\partial F_3}{\partial x} = \frac{\partial F_1}{\partial z}, \frac{\partial F_3}{\partial y} = \frac{\partial F_2}{\partial z} \text{ and } \frac{\partial F_2}{\partial x} = \frac{\partial F_1}{\partial y}.$$
 (The mnemonic for remembering is 21, 31, 32)

Question: If $I = \int_C (2xyz^2dx + (x^2z^2 + z\cos(yz)) dy + (2x^2yz + y\cos(yz)) dz)$ is path independent, then find its value from A(0,0,1) to $B(1,\frac{\pi}{4},2)$.

Solution: The question requires us to first establish the path independence of I. For this we systematically find potential function f(x, y, z) as follows: we have

$$f_x = 2xyz^2$$
, $f_y = x^2z^2 + z\cos(yz)$, $f_z = 2x^2yz + y\cos(yz)$

 $\int f_x dx = \int 2xyz^2 dx = x^2yz^2 \Rightarrow f = x^2yz^2 + g\left(y,z\right)$ $f_y = g_y = x^2z^2 + g_y = x^2z^2 + z\cos\left(yz\right) \Rightarrow \int g_y dy = \int z\cos\left(yz\right) dy = \sin yz + h\left(z\right) \Rightarrow f = x^2yz^2 + \sin yz + h\left(z\right)$ $f_z = \frac{d}{dz}\left(x^2yz^2 + \sin yz\right) = 2x^2yz + y\cos yz + h_z = 2x^2yz + y\cos\left(yz\right) \Rightarrow h_z = 0 \text{ i.e. } h\left(z\right) \text{ is constant, say 0. Hence we have } f = x^2yz^2 + \sin yz. \text{ As } \mathbf{F} \text{ is the gradient of } f = x^2yz^2 + \sin yz \text{ hence the line integral may be evaluated as}$

$$\int_{(0,0,1)}^{\left(1,\frac{\pi}{4},2\right)} \left(2xyz^2dx + \left(x^2z^2 + z\cos\left(yz\right)\right)dy + \left(2x^2yz + y\cos\left(yz\right)\right)dz\right)$$

$$= f\left(B\right) - f\left(A\right) = \left[x^2yz^2 + \sin yz\right]_{x=1, y=\frac{\pi}{4}, z=2} - \left[x^2yz^2 + \sin yz\right]_{x=0, y=0, z=1}$$

$$= (\pi+1) - 0 = \pi+1 \quad \blacksquare$$

Question: (10ed-10.2-4) Show that the form under the integral $\int_{(4,0)}^{(6,1)} e^{4y} \left(2x \ dx + 4x^2 \ dy\right)$ is exact in the plane and evaluate the integral. Show the details of your work?

Solution: Here we have $F_1 = 2xe^{4y}$, $F_2 = 4e^{4y}x^2$ and no third component. Hence for exactness of the differential form we see $\frac{\partial F_1}{\partial y} = \frac{\partial}{\partial y} \left(2xe^{4y}\right) = 8xe^{4y} = \frac{\partial}{\partial x} \left(4e^{4y}x^2\right) = \frac{\partial F_2}{\partial x}$, hence the form is exact and the integral is path independent. So we may evaluate it by using its potential only i.e. f. For finding f we set $f_x = 2xe^{4y}$ and $f_y = 4e^{4y}x^2$. Now $\int f_x dx = \int (2xe^{4y}) dx = x^2 e^{4y} + g(y) \Rightarrow f = x^2 e^{4y} + g(y) \text{ and } f_y = 4x^2 e^{4y} + g_y = 4e^{4y}x^2 \Rightarrow g(y) = 0 \text{ (say)}.$ Potential

is $f = x^2 e^{4y}$. Integral is computed as

$$\int_{(4.0)}^{(6,1)} e^{4y} \left(2x \ dx + 4x^2 \ dy \right) = f(B) - f(A) = \left[x^2 e^{4y} \right]_{x=6,y=1} - \left[x^2 e^{4y} \right]_{x=4,y=0} = 1949.5 \quad \blacksquare$$

Question: (10ed-10.2-9) Show that the form under the integral $\int_{(0,1,0)}^{(1,0,1)} \left(e^x \cosh y \ dx + \left(e^x \sinh y + e^z \cosh y\right) \ dy + e^z \sinh y \ dz\right)$ is exact in the space and evaluate the integral. Show the details of your work?

Solution: Here we have $F_1 = e^x \cosh y$, $F_2 = e^x \sinh y + e^z \cosh y$ and $F_3 = e^z \sinh y$. We have to show $\frac{\partial F_3}{\partial x} = e^x \sinh y$.

 $\frac{\partial}{\partial x} (e^z \sinh y) = 0 = \frac{\partial}{\partial z} (e^x \cosh y) = \frac{\partial F_1}{\partial z}$ $\frac{\partial F_3}{\partial y} = \frac{\partial}{\partial y} (e^z \sinh y) = e^z \cosh y = \frac{\partial}{\partial z} (e^x \sinh y + e^z \cosh y) = \frac{\partial F_2}{\partial z} \text{ and}$ $\frac{\partial F_2}{\partial x} = \frac{\partial}{\partial x} (e^x \sinh y + e^z \cosh y) = e^x \sinh y = \frac{\partial}{\partial y} (e^x \cosh y) = \frac{\partial F_1}{\partial y}. \text{ Hence the integral is path independent. For finding the potential we set } f_x = e^x \cosh y, f_y = e^x \sinh y + e^z \cosh y \text{ and } f_z = e^z \sinh y. \text{ A mere close examination of the terms}$ indicates $f(x, y, z) = e^x \cosh y + e^z \sinh y$. The integral now may be evaluated as

$$\int_{(0,1,0)}^{(1,0,1)} \left(e^x \cosh y \, dx + \left(e^x \sinh y + e^z \cosh y \right) \, dy + e^z \sinh y \, dz \right)$$

$$= f(B) - f(A) = \left[e^x \cosh y + e^z \sinh y \right]_{x=1,y=0,z=1} - \left[e^x \cosh y + e^z \sinh y \right]_{x=1,y=0,z=1}$$

$$= e - \left(\cosh 1 + \sinh 1 \right) = -0.0001 = -\frac{1}{10000} \blacksquare$$

Question: (10ed-10.2-13) Check path independence of $2e^{x^2}$ ($x \cos 2y \, dx - \sin 2y \, dy$) and if independent, integrate from

Solution: We have $F_1 = 2e^{x^2}x\cos 2y$, $F_2 = -2e^{x^2}\sin 2y$ and $\frac{\partial F_1}{\partial y} = \frac{\partial}{\partial y}\left(2e^{x^2}x\cos 2y\right) = -4x\left(\sin 2y\right)e^{x^2} = \frac{\partial}{\partial x}\left(-2e^{x^2}\sin 2y\right)e^{x^2} = \frac{\partial}{\partial x}\left(-2e^{x^2}\cos 2y\right)e^{x^2} = \frac{\partial}{\partial x}\left(-2e^{x^2}\sin 2y\right)e^{x^2} = \frac{\partial}{\partial x}\left(-2e^{x^2}\cos 2y\right)e^{x^2}$ $\frac{\partial F_2}{\partial x}$ \Rightarrow Exact i.e. path independence holds. So we find potential as $f(x,y) = (\cos 2y) e^{x^2}$ by guess work! Integral is given as

$$\int_{(0,0,0)}^{(a,b,c)} \left(2e^{x^2} x \cos 2y \, dx - 2e^{x^2} \sin 2y \, dy \right) = f(a,b,c) - f(0,0,0)$$

$$= \left[(\cos 2y) \, e^{x^2} \right]_{x=a,y=b,z=c} - \left[(\cos 2y) \, e^{x^2} \right]_{x=0,y=0,z=0}$$

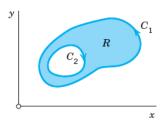
$$= e^{a^2} \cos (2b) - 1 \quad \blacksquare$$

3 Green's Theorem in the Plane

Theorem 8 (Green's Theorem in the Plane) Let R be a closed bounded region in the xy-plane whose boundary C consists of finitely many smooth curves. Let $F_1(x,y)$ and $F_2(x,y)$ be functions that are continuous and have continuous partial derivatives $\frac{\partial F_1}{\partial y}$ and $\frac{\partial F_2}{\partial x}$ everywhere in some domain containing R. Then

$$\iint\limits_{R} \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy = \oint_{C} \left(F_1 dx + F_2 dy \right)$$

1. In Green's Theorem, we integrate along the entire boundary C of R in such sense that R is on the left as we advance in the direction of integration.



2. Green's Theorem facilitates a transformation between double integrals and line integrals. Thus it is a great computation saver.

3. Two vectorial forms of Green's Theorem are obtained as

$$\iint\limits_{R} (\operatorname{curl} \mathbf{F}) \cdot \mathbf{k} \ dx dy = \oint_{C} \mathbf{F} \cdot d\mathbf{r}$$

and

$$\iint\limits_R \operatorname{div} \mathbf{F} dx dy = \oint_C \mathbf{F} \cdot \mathbf{n} \ ds$$

where \mathbf{k} is the unit vector in z-direction and \mathbf{n} is outer unit normal vector of C.

Question: Verify Green's Theorem for $F_1 = y^2 - 7y$, $F_2 = 2xy + 2x$ and C the circle $x^2 + y^2 = 1$?

Solution: From the theorem we have $\iint_R \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dxdy = \iint_R \left((2y + 2) - (2y - 7) \right) dxdy = 9 \iint_R dxdy = 9 \left(\pi \left(1 \right)^2 \right) = 9\pi$, using the fact that $\iint_R dxdy$ is the area of a unit disk whose boundary is C.

For evaluating the RHS of theorem, we need to orient C counterclockwise i.e. $\mathbf{r}(t) = [\cos t, \sin t]$. Then $\mathbf{r}'(t) = [-\sin t, \cos t]$ and on C, $F_1 = y^2 - 7y = \sin^2 t - 7\sin t$, $F_2 = 2xy + 2x = 2\cos t\sin t + 2\cos t$. Hence

$$\oint_C (F_1 dx + F_2 dy) = \oint_C (F_1 x' + F_2 y') dt$$

$$= \int_0^{2\pi} \left[\left(\sin^2 t - 7 \sin t \right) (-\sin t) + \left(2 \cos t \sin t + 2 \cos t \right) (\cos t) \right] dt$$

$$= \int_0^{2\pi} \left[7 \sin^2 t - \sin^3 t + 2 \cos^2 t \sin t + 2 \cos^2 t \right] dt$$

$$= 7 \int_0^{2\pi} \sin^2 t dt - \int_0^{2\pi} \sin^3 t dt + 2 \int_0^{2\pi} \cos^2 t \sin t dt + 2 \int_0^{2\pi} \cos^2 t dt$$

$$= 7\pi - 0 + 0 + 2\pi$$

$$= 9\pi \quad \blacksquare$$

Definition 10 For a continuous function w(x,y) with continuous first and second partial derivatives, $\frac{\partial w}{\partial n} = (\operatorname{grad} w) \cdot \mathbf{n}$ is called the normal derivative of w(x,y).

Note that $(\operatorname{grad} w) \cdot \mathbf{n} = \left[\frac{\partial w}{\partial x}, \frac{\partial w}{\partial y}\right] \cdot \left[\frac{dy}{ds}, -\frac{dx}{ds}\right] = \frac{\partial w}{\partial x} \frac{dy}{ds} - \frac{\partial w}{\partial y} \frac{dx}{ds} = F_2 \frac{dy}{ds} + F_1 \frac{dx}{ds} = F_1 dx + F_2 dy$. Hence now Green's Theorem may be re-stated:

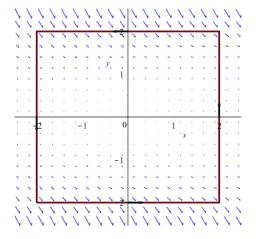
 $\iint_{R} \nabla^{2} w \ dxdy = \oint_{C} \frac{\partial w}{\partial n} ds$

Question: (10ed-10.4-2) Evaluate $\oint_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$ counterclockwise around the boundary C of the region R by Green's Theorem, where $\mathbf{F} = \left[6y^2, 2x - 2y^4\right]$ and R: the square with vertices $\pm (2, 2), \pm (2, -2)$.

Solution:

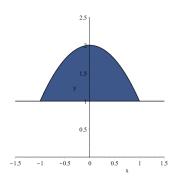
$$\oint_{C} \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \oint_{C} \left[6y^{2}, 2x - 2y^{4} \right] \cdot d\mathbf{r} = \int_{-2}^{2} \int_{-2}^{2} \left(\frac{\partial}{\partial x} \left(2x - 2y^{4} \right) - \frac{\partial}{\partial y} \left(6y^{2} \right) \right) dx dy$$

$$= \int_{-2}^{2} \int_{-2}^{2} (2 - 12y) dx dy = \int_{-2}^{2} (8 - 48y) dy = 32$$



Question: (10ed-10.4-7) Evaluate $\oint_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$ counterclockwise around the boundary C of the region R by Green's Theorem, where $\mathbf{F} = \operatorname{grad}(x^3 \cos^2(xy))$ and $R: 1 \le y \le 2 - x^2$?

Solution: We have the region of integration as



$$\mathbf{F} = \operatorname{grad}(x^{3}\cos^{2}(xy)) = [3x^{2}\cos^{2}xy - 2x^{3}y\cos xy\sin xy, -2x^{4}\cos xy\sin xy]$$

$$F_{1} = 3x^{2}\cos^{2}xy - 2x^{3}y\cos xy\sin xy, \qquad F_{2} = -2x^{4}\cos xy\sin xy$$

$$\oint_C \operatorname{grad}\left(x^3\cos^2\left(xy\right)\right) \cdot d\mathbf{r} = \oint_C \left(F_1 dx + F_2 dy\right) = \iint_R \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}\right) dx dy \text{ by Green's Theorem.}$$

$$= \iint_R \left(\frac{\partial}{\partial x} \left(-2x^4\cos xy\sin xy\right) - \frac{\partial}{\partial y} \left(3x^2\cos^2 xy - 2x^3y\cos xy\sin xy\right)\right) dx dy$$

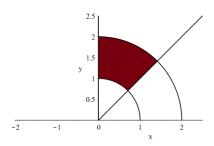
$$= \iint_R \left(\left(-4x^3\sin 2xy - 2x^4y\cos 2xy\right) - \left(-4x^3\sin 2xy - 2x^4y\cos 2xy\right)\right) dx dy$$

$$= \iint_R \left(0\right) dx dy = 0$$

Alternately as **F** is gradient of the potential $f(x,y) = x^3 \cos^2(xy)$ and $\frac{\partial F_1}{\partial y} = -4x^3 \sin 2xy - 2x^4y \cos 2xy = \frac{\partial F_2}{\partial x}$ Hence the differential form under this integral is exact.

Question: (10ed-10.4-10) Evaluate $\oint_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$ counterclockwise around the boundary C of the region R by Green's Theorem, where $\mathbf{F} = \left[x^2y^2, -\frac{x}{y^2}\right]$ and $R: 1 \le x^2 + y^2 \le 4$, $x \ge 0$, $y \ge x$. Sketch R.

Solution: R is sketched as:



This is a portion of a circular ring (annulus) bounded by the circles of radii 1 and 2 centered at the origin, in the first quadrant bounded by y=x and the y-axis. The integrand is $\frac{-1}{y^2}-2x^2y$. We use polar coordinates, obtaining

$$\int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \int_{1}^{2} \left(\frac{-1}{r^{2} \sin^{2} \theta} - 2r^{3} \cos^{2} \theta \sin \theta \right) r \, dr d\theta$$

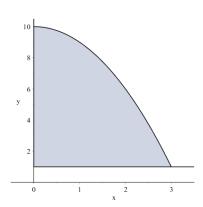
$$= \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \left[-\frac{1}{40 \sin^{2} \theta} \left(40 \ln r + r^{5} \sin 3\theta - r^{5} \sin 5\theta + 2r^{5} \sin \theta \right) \right]_{1}^{2} d\theta$$

$$= \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \left(-\frac{1}{40 \sin^{2} \theta} \left(31 \sin 3\theta - 31 \sin 5\theta + 40 \ln 2 + 62 \sin \theta \right) \right) d\theta$$

$$= -\ln 2 - \frac{31}{30} \sqrt{2} = -2.155 \quad \blacksquare$$

Question: (10ed-10.4-15)

Solution: The region is given as



Question: (10ed-10.4-16) Using the form $\iint \nabla^2 w \ dxdy = \oint_C \frac{\partial w}{\partial n} ds$, of Green's Theorem, find the value of $\oint_C \frac{\partial w}{\partial n} ds$ taken counterclockwise over the boundary $C: x^2 + y^2 = 4$ of the region R where $w = x^2 + y^2$. Confirm the answer by direct integration.

Solution: $\nabla^2 w = \nabla^2 (x^2 + y^2) = 4$, Answer: 8π

Confirmation: $\mathbf{r} = [2\cos s, 2\sin s]$, $\mathbf{r}' = \left[\frac{d}{ds}(2\cos s), \frac{d}{ds}(2\sin s)\right] = [-2\sin s, 2\cos s]$. Outer normal vector $\mathbf{n} = [2\cos s, 2\sin s]$ grad $w = \operatorname{grad}\left(x^2 + y^2\right) = [2x, 2y] = [4\cos s, 4\sin s]$ grad $(w) \cdot \mathbf{n} = [4\cos s, 4\sin s] \cdot [-2\sin s, 2\cos s] = 8\sin s\cos s - 8\cos s\sin s = 0$

 $16 \int_0^{2\pi} \sin(s) \cos(s) \, ds$

