

Announcements:

- Exam 2 is on Wednesday, 2/26 during Test Block (next week).
 - Exam 2 information and additional exam review problems will be posted on LMS later today.
- The UTA's are offering a review session on Tuesday 2/25 from 4-6 PM in Amos Eaton 214. This is optional.
 - There will be no UTA office hours on Wednesday 2/26.
- We will be starting Matrix Algebra content on Monday 2/24.
(This is the start of Exam 3 material - not on Exam 2)

Section 16.3: Conservative Vector Fields (cont.)

If C is a closed curve, we often refer to the line integral of any vector field \vec{F} around C as the Circulation of \vec{F} around C denoted:

notation:
 C is closed $\rightarrow \oint_C \vec{F} \cdot d\vec{r}$.

If $\vec{r}(t)$, $a \leq t \leq b$ is the parameterization of the closed curve C , then $\vec{r}(a) = \vec{r}(b)$.

Recall: A vector field \vec{F} is called conservative if it is equal to the gradient of some scalar function f , i.e., $\vec{F} = \nabla f$ for some function f . Such an f is called a potential function of \vec{F} .

Let C be parameterized by $\vec{r}(t)$, $a \leq t \leq b$ with $\vec{r}(a) = P$ and $\vec{r}(b) = Q$. Let \vec{F} be a conservative vector field, then $\vec{F} = \nabla f$.

$$\begin{aligned} \oint_C \vec{F} \cdot d\vec{r} &= \int_a^b \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) dt = \int_a^b \underbrace{\nabla f(\vec{r}(t)) \cdot \vec{r}'(t)}_{\substack{\text{chain rule} \\ \text{rule}}} dt \\ &\stackrel{\text{FTC}}{=} \int_a^b \frac{d}{dt} [f(\vec{r}(t))] dt \\ &= f(\vec{r}(b)) - f(\vec{r}(a)) \\ &= f(Q) - f(P) \end{aligned}$$

Thus, a line integral over a conservative vector field depends only on the end points P and Q , not the actual path from P to Q !

Fundamental Theorem for Conservative Vector Fields:

Assume that $\vec{F} = \nabla f$ on a domain D , (i.e., \vec{F} is conservative)

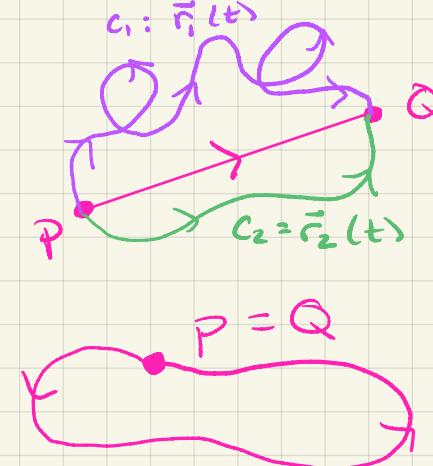
1.) If $\vec{r}(t)$, $a \leq t \leq b$, is a path along a curve C from P to Q in D , then

$$\int_C \vec{F} \cdot d\vec{r} = f(Q) - f(P).$$

We say that \vec{F} is path independent.

2.) If C is a closed curve, i.e., $P = Q$, then

$$\oint_C \vec{F} \cdot d\vec{r} = \int_C \vec{F} \cdot d\vec{r} = 0$$



Recall: If \vec{F} is conservative, then $\text{curl}(\vec{F}) = \vec{0}$ or equivalently,

$$\underbrace{\frac{\partial F_1}{\partial y}}_{\vec{F} \text{ in } \mathbb{R}^2}, \frac{\partial F_2}{\partial z}, \frac{\partial F_3}{\partial y}, \frac{\partial F_3}{\partial x} \quad (\text{cross-partial condition})$$

\vec{F} in \mathbb{R}^2 ; this is the only cross-partial condition

The converse is only true sometimes.

- \vec{F} needs to have a simply connected domain (no holes).

Theorem Existence of a potential function : Let \vec{F} be a vector field on a simply connected domain D . If \vec{F} satisfies the cross-partial condition ($\text{curl}(\vec{F}) = \vec{0}$), then \vec{F} is conservative.

Example: a.) Show that $\vec{F} = \langle \underbrace{3x^2 + zy^2}_{F_1}, \underbrace{4xy + 3}_{F_2} \rangle$ is conservative, then find a potential function for \vec{F} . b.) Evaluate $\int_C \vec{F} \cdot d\vec{r}$, where C is given by $\vec{r}(t) = \langle \cos t, \sin t \rangle$, $0 \leq t \leq \pi/2$.

a) Domain of \vec{F} is \mathbb{R}^2 , which is simply connected ✓

Check cross-partial's condition: $\frac{\partial F_1}{\partial y} = \frac{\partial F_2}{\partial x}$ (in \mathbb{R}^2)

$$\frac{\partial F_1}{\partial y} = \frac{\partial}{\partial y} [3x^2 + zy^2] = 4y \quad >= \checkmark \quad \therefore \vec{F} \text{ is conservative.}$$

$$\frac{\partial F_2}{\partial x} = \frac{\partial}{\partial x} [4xy + 3] = 4y$$

Now, find $f(x,y)$ such that $\nabla f = \vec{F} \Rightarrow \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right\rangle = \left\langle \underbrace{3x^2 + zy^2}_{F_1}, \underbrace{4xy + 3}_{F_2} \right\rangle$:

$$f(x,y) = \int F_1(x,y) dx = \int (3x^2 + zy^2) dx = x^3 + 2xy^2 + g(y)$$

$$f(x,y) = \int F_2(x,y) dy = \int (4xy + 3) dy = 2xy^2 + 3y + h(x)$$

$$f(x,y) = x^3 + 2xy^2 + g(y) = 2xy^2 + 3y + h(x)$$

$$f(x,y) = 2xy^2 + x^3 + 3y + C \quad (\text{can add any constant } C \text{ and have a valid Potential function}).$$

Verify correct potential function: Show $\nabla f = \vec{F}$

$$b.) \int_C \vec{F} \cdot d\vec{r} = f(\vec{r}(b)) - f(\vec{r}(a)) = f(Q) - f(P)$$

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

$$= (2(0)(1)^2 + 0^3 + 3(1)) - (2(1)(0)^2 + 1^3 + 3(0))$$

$$= 3 - 1 \\ = 2$$

$$Q = \vec{r}(\pi/2) = \langle \cos(\pi/2), \sin(\pi/2) \rangle = (0,1)$$

$$P = \vec{r}(0) = \langle \cos(0), \sin(0) \rangle = (1,0)$$

Note: Same result calculating the line integral of \vec{F} along C directly

where $\vec{F} = \langle 3x^2 + 2y^2, 4xy + 3 \rangle$, $\vec{r}(t) = \langle \cos t, \sin t \rangle$, $0 \leq t \leq \pi/2$

$$\int_C \vec{F} \cdot d\vec{r} = \int_0^{\pi/2} \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) dt \quad (\text{Sec. 16.2})$$

$$\vec{r}'(t) = \langle -\sin t, \cos t \rangle$$

$$\begin{aligned}\int_C \vec{F} \cdot d\vec{r} &= \int_0^{\pi/2} \langle 3\cos^2 t + 2\sin^2 t, 4\cos t \sin t + 3 \rangle \cdot \langle -\sin t, \cos t \rangle dt \\ &= \int_0^{\pi/2} \underbrace{\langle 3\cos^2 t + 2\sin^2 t, 4\cos t \sin t + 3 \rangle}_{\vec{F}(\vec{r}(t))} \cdot \underbrace{\langle -\sin t, \cos t \rangle}_{\vec{r}'(t)} dt \\ &= \int_0^{\pi/2} (\cos^2 t \sin t - 2\sin^3 t + 3\cos t) dt \\ &= \int_0^{\pi/2} \cos^2 t \sin t dt - 2 \int_0^{\pi/2} \underbrace{\sin^3 t dt}_{\text{rewrite as } (1-\cos^2 t) \sin t \text{ (Sec 7.3)}} + 3 \int_0^{\pi/2} \cos t dt \\ &\quad u = \cos t, du = -\sin t dt \\ &= -\frac{1}{3} \cos^3 t \Big|_0^{\pi/2} - 2 \left(\frac{1}{3} \cos^3 t - \cos t \right) \Big|_0^{\pi/2} + 3 \sin t \Big|_0^{\pi/2} \\ &= \dots = \frac{1}{3} - \frac{4}{3} + 3 = 2\end{aligned}$$

This method is typically more work if \vec{F} is conservative and the integral may be very difficult to solve!

Example: a) Show that $\vec{F} = \langle \cos z, 2y, -x \sin z \rangle$ is conservative, then find a potential function f for \vec{F} . b.) Evaluate $\int_C \vec{F} \cdot d\vec{r}$, where C is any curve from $(2, 1, 0)$ to $(1, -1, \frac{\pi}{2})$.

a.) Domain of \vec{F} is \mathbb{R}^3 which is simply connected, if $\text{curl}(\vec{F}) = \vec{0}$, then \vec{F} is conservative.

$$\text{curl}(\vec{F}) = \nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \cos z & 2y & -x \sin z \end{vmatrix} = \langle 0-0, -(-\sin z + (+\sin z)), 0-0 \rangle = \vec{0} \quad \therefore \vec{F} \text{ is } \overset{\circ}{\text{conservative}}$$

Now, find $f(x, y, z)$ such that $\nabla f = \vec{F} = \langle \underset{F_1}{\cos z}, \underset{F_2}{2y}, \underset{F_3}{-x \sin z} \rangle$

$$f(x, y, z) = \int F_1(x, y, z) dx = \int \cos z dx = x \cos z + g_1(y, z)$$

$$f(x, y, z) = \int F_2(x, y, z) dy = \int 2y dy = y^2 + g_2(x, z)$$

$$f(x, y, z) = \int F_3(x, y, z) dz = \int -x \sin z dz = x \cos z + g_3(x, y)$$

$$\therefore f(x, y, z) = x \cos z + y^2$$

b.) $\int_C \vec{F} \cdot d\vec{r} = f(Q) - f(P)$

$$= f(1, -1, \frac{\pi}{2}) - f(2, 1, 0)$$

$$= (1 \cdot \cos(\frac{\pi}{2}) + (-1)^2) - (2 \cos(0) + 1^2)$$

$$= 1 - (2 + 1)$$

$$= -2$$

These all need to be the same!

Section 17.1 : Green's Theorem

Recall: $\oint_C \vec{F} \cdot d\vec{r}$ denotes the line integral of a vector field \vec{F} on the Closed curve C . Also called the circulation of \vec{F} around C .

Notation: If D is a region in the xy -plane, ∂D denotes the boundary of D .

$$\begin{array}{c} \text{yellow circle} \\ \partial D \\ C = \partial D \end{array}$$

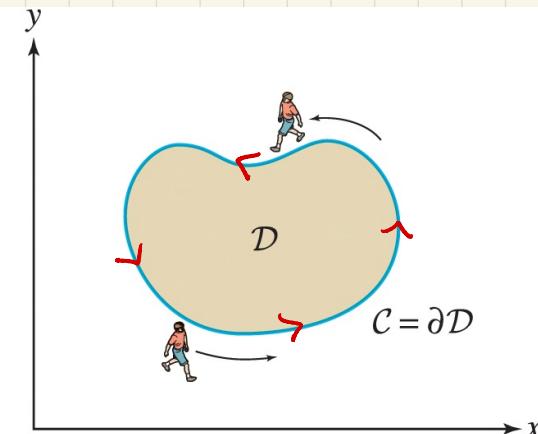
Some definitions:

- A simple curve does not intersect itself, except possibly at the endpoints.

(circled) : Simple

(not simple) : Not simple

- If D is a region in the xy -plane, the boundary curve $C = \partial D$ is positively-oriented if it is traced counterclockwise, i.e., as you travel along the boundary $C = \partial D$, the region D is always on your left.



Green's Theorem: Let D be a domain whose boundary ∂D , is a Positively-oriented, simple closed curve in the plane. If $\vec{F} = \langle F_1, F_2 \rangle$, where F_1 and F_2 have continuous partial derivatives, then

$$\oint_{\partial D} \vec{F} \cdot d\vec{r} = \oint_{\partial D} F_1 dx + F_2 dy = \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA.$$

Two notations for Vector line integral

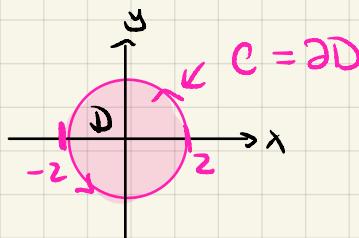
Example: Verify Green's Theorem by evaluating $\oint_C (x-y) dx + (x+y) dy$ using two methods: (a) directly and (b) using Green's Theorem, where C is the circle with center at the origin with radius 2 oriented counterclockwise.

(a) $C: x^2 + y^2 = 4 : \vec{F}(t) = \langle \underset{x(t)}{2\cos t}, \underset{y(t)}{2\sin t} \rangle, 0 \leq t \leq 2\pi$

$$x(t) = 2\cos t \Rightarrow \frac{dx}{dt} = -2\sin t, \quad y(t) = 2\sin t \Rightarrow \frac{dy}{dt} = 2\cos t$$

$$\begin{aligned} \oint_C \vec{F} \cdot d\vec{r} &= \oint_C (x-y) dx + (x+y) dy = \int_0^{2\pi} [(2\cos t - 2\sin t)(-2\sin t) + (2\cos t + 2\sin t)(2\cos t)] dt \\ &= \int_0^{2\pi} \left[\underbrace{-4\cos t \sin t}_{\vec{F}_1(\vec{r}(t))} + \underbrace{4\sin^2 t + 4\cos^2 t}_{\frac{dx}{dt}} + \underbrace{4\cos t \sin t}_{\vec{F}_2(\vec{r}(t))} \right] dt \\ &= \int_0^{2\pi} 4 dt = 4t \Big|_0^{2\pi} = 8\pi \end{aligned}$$

(b)



D: Disk of radius 2

Polar rectangle D: $0 \leq \theta \leq 2\pi$
 $0 \leq r \leq 2$

Apply Green's Thm

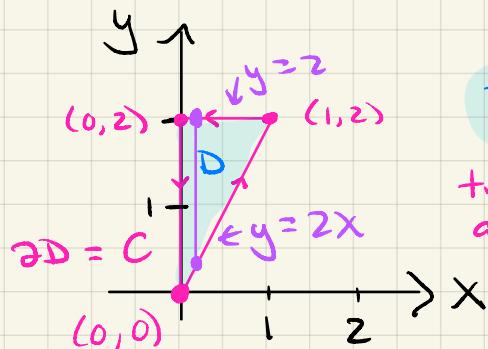
$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C (x-y) dx + (x+y) dy = \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA = \iint_D 2 dA = 2 \text{Area}(D)$$

$$\text{or } = \int_0^{2\pi} \int_0^2 2r dr d\theta = \dots = 8\pi$$

Integrand: $\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} = \frac{\partial}{\partial x} (x+y) - \frac{\partial}{\partial y} (x-y) = 1 - (-1) = 2$

same ✓

Example: Calculate $\oint_C y^2 dx + x^2 dy$, where C is the triangle with vertices $(0,0)$, $(1,2)$, $(0,2)$ oriented counterclockwise.



$D: 0 \leq x \leq 1$
 $2x \leq y \leq 2$

vertically simple region
triangle interior and boundary

As horizontally simple region

$$D: 0 \leq y \leq 2$$

$$0 \leq x \leq y/2$$

$$\vec{F} = \langle F_1, F_2 \rangle = \langle y^2, x^2 \rangle$$

$$\text{Integrand: } \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} = \frac{\partial}{\partial x} (x^2) - \frac{\partial}{\partial y} (y^2) \\ = 2x - 2y$$

Apply Green's Thm:

$$\begin{aligned} \oint_C y^2 dx + x^2 dy &= \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA \\ &= \int_0^1 \int_{2x}^2 (2x - 2y) dy dx \quad (\text{15.2 integral}) \\ &= \int_0^1 (2xy - y^2) \Big|_{y=2x}^2 dx \\ &= : \\ &= -2 \end{aligned}$$

Note: To evaluate the line integral directly (16.2) we need 3 line integrals!

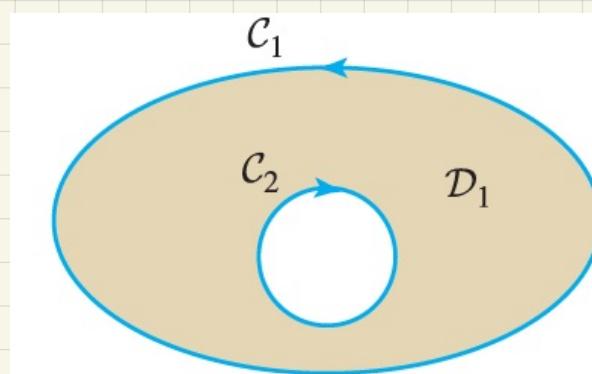
Note:

- If $\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} = 1$, then $\oint_{\partial D} \vec{F} \cdot d\vec{r} = \iint_D 1 \, dA = \text{Area}(D)$
- Other formulas for calculating the area of D enclosed by C :

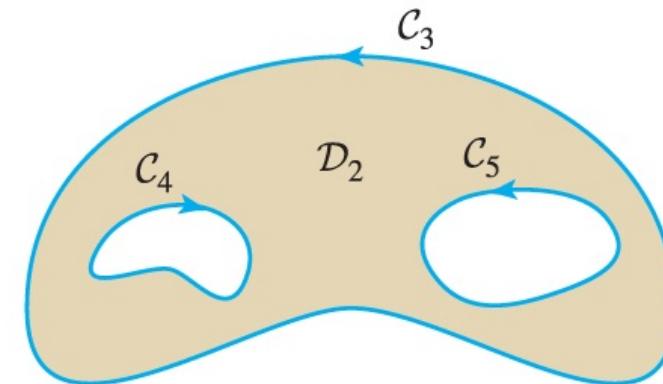
$$\text{area enclosed by } C = \oint_C x \, dy = \oint_C -y \, dx = \frac{1}{2} \underbrace{\oint_C x \, dy}_{{\vec{F} = \langle 0, x \rangle}} - \underbrace{\oint_C -y \, dx}_{{\vec{F} = \langle -y, 0 \rangle}} + \underbrace{\oint_C \langle -\frac{1}{2}y, \frac{1}{2}x \rangle \, dx}_{{\vec{F} = \langle -\frac{1}{2}y, \frac{1}{2}x \rangle}}$$
- See Example 3 in textbook for computing the area of an ellipse.

More General Form of Green's Theorem:

- Domain D whose boundary consists of more than one simple closed curve
- Positively-oriented if the region D lies to the left as the boundary curve ∂D is traversed.

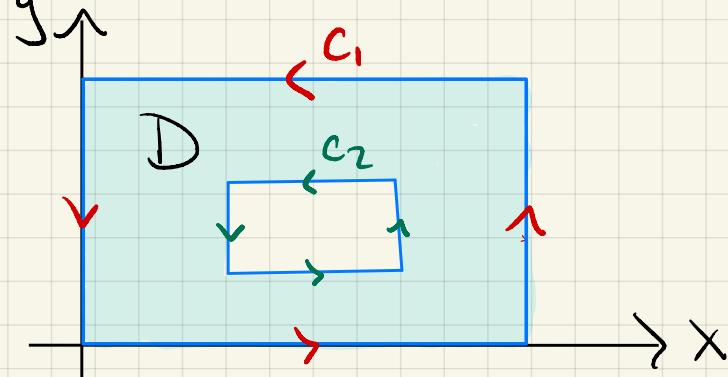


(A) Oriented boundary of D_1 is $C_1 + C_2$.



(B) Oriented boundary of D_2 is $C_3 + C_4 - C_5$. (Fig. 12)

Example: Consider the following region.



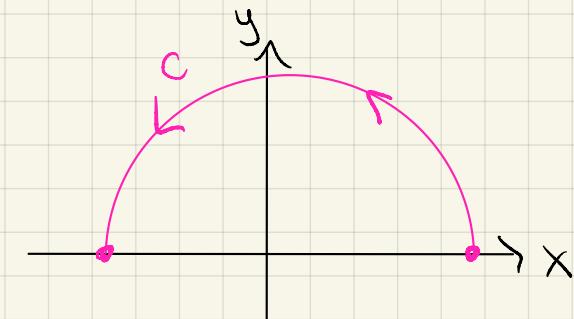
If $\oint_{C_1} \vec{F} \cdot d\vec{r} = 4$ and $\iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA = 1$, calculate $\oint_{C_2} \vec{F} \cdot d\vec{r}$.

Green's Theorem for a curve that is not closed:

- If C is positively oriented, but not closed, add a segment C_1 to form a closed curve. Let C and C_1 form the boundary of D , so $\partial D = C + C_1$. Then,

$$\int_C \vec{F} \cdot d\vec{r} + \int_{C_1} \vec{F} \cdot d\vec{r} = \oint_{\partial D} \vec{F} \cdot d\vec{r} = \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA$$

$$\Rightarrow \int_C \vec{F} \cdot d\vec{r} = \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA - \int_{C_1} \vec{F} \cdot d\vec{r}$$



Note: This can be used to simplify a problem where calculating the line integral directly is more difficult.

Example: Compute the line integral of $\vec{F} = \langle x^3, 4x \rangle$ along the path from $A = (-1, 0)$ to $B = (-1, -1)$ in the given figure.

Note: To save work, can add a line segment C_1 from B to A to use Green's Theorem.

