

Lecture 19

March 8, 2019

Anders Sundheim
asundheim@wisc.edu

Greene's Theorem

Setting

Let C be a piecewise C^1 closed Jordan Curve, that is, C is not self-intersecting. C encloses a region $S \subset \mathbb{R}^2$

Theorem

[Greene's Theorem] Let $P, Q : \rightarrow \mathbb{R}$ be C^1 functions (real valued). Then,

$$(*) \oint_C P dx + Q dy = \iint_S \left(\frac{dQ}{dx} - \frac{dP}{dy} \right) dx dy$$

Observations

① In the theorem, there are 2 functions P and Q that are not related
 \Rightarrow To prove $(*)$, it's equivalent to show 2 simpler claims.

$$\begin{cases} (**) \oint_C P dx = \iint_S -\frac{dP}{dy} dx dy \\ (***) \oint_C Q dy = \iint_S \frac{dQ}{dx} dx dy \end{cases}$$

(or, you can let $P \equiv 0, Q \equiv 0$ in (*))

(**) and (***) are more or less the same

② Let's prove (**). $\oint_C P dx = \iint_S -\frac{dP}{dy} dx dy$

Key pt. Divide S into simple domains (in x), and we'll show that for each simple domain S_k :

$$\oint_{C_k} P dx = \iint_{S_k} -\frac{dP}{dy} dx dy$$

(C_k is the corresponding boundary of S_k).

Afterwards, adding all these together in k to get:

Proof of (**) for simple domains (in x)

Proof.

$$S = \{(x, y) : a \leq x \leq b, \varphi(x) \leq y \leq \Psi(x)\}$$

We now compute easily:

$$\begin{aligned} \iint_S -\frac{dP}{dy} dx dy &= \int_a^b \left(\int_{\varphi(x)}^{\Psi(x)} -\frac{dP}{dy} dy \right) dx \\ &= \int_a^b (P(x, \varphi(x)) - P(x, \Psi(x))) dx \end{aligned}$$

Let's compute $\oint_C P dx$:

C is broken into 4 pieces as following.

① $\alpha(x) = (x, \varphi(x)) : a \leq x \leq b, dx = dx$

$$\int_{\alpha} = \int_a^b P(x, \varphi(x)) dx$$

② $\beta(s) = (b, s) : \varphi(x) \leq s \leq \Psi(x), dx = 0$ as it's constant

$$\int_{\beta} P dx = 0$$

Similarly, $\int_{\delta} P dx = 0$.

③ $\gamma(x) = (x, \Psi(x)) : a \leq x \leq b, dx = dx$

$$\int_{\gamma} P dx = \int_a^b P(x, \Psi(x)) dx = - \int_a^b P(x, \Psi(x)) dx$$

Sum all up,

$$\oint_C P dx = \int_a^b (P(x, \varphi(x)) - P(x, \Psi(x))) dx$$

□

Remark

To prove the other identity:

$$\oint_C Q dy = \iint_S \frac{dQ}{dx} dx dy, \text{ we simply break } S \text{ into simple domains in } y$$

Example

Compute work done by force field

$$f(x, y) = (y + 3x, 2y - x)$$

in a moving particle counter-clockwise once around the ellipse

$$4x^2 + y^2 = 4$$

Earlier: Parameterize C :

$$\alpha(s) = (\cos(s), 2\sin(s)), 0 \leq s \leq 2\pi$$

$$\begin{aligned} \text{Work done} &= \int f \cdot d\alpha = \int_0^{2\pi} f(\alpha(s)) \cdot \alpha'(s) ds \\ &= \int_0^{2\pi} (2\sin(s) + 3\cos(s), 4\sin(s) - \cos(s)) \cdot (-\sin(s), 2\cos(s)) ds \\ &= \int_0^{2\pi} (-2\sin^2(s) - 3\cos(s)\sin(s) + 8\sin(s)\cos(s) - 2\cos^2(s)) ds \\ &= \int_0^{2\pi} (-2 + 5\sin(s)\cos(s)) ds = \dots \end{aligned}$$

The other way: $P(x, y) = y + 3x, Q(x, y) = 2y - x$
Work done = $\oint_C P dx + Q dy$

$$\begin{aligned} &= \iint_S \left(\frac{dQ}{dx} - \frac{dP}{dy} \right) \\ &= \iint_S (-2) dx dy \end{aligned}$$