SE102:Multivariable Calculus

Hyosang Kang[1]

[1]Division of Mathematics
School of Interdisciplinary Studies
DGIST

Week 11

Definition

Let $\varphi(x, y)$ be a function defined on a region $D \subset \mathbf{R}^2$. The vector field $\nabla\varphi$ is called the **gradient vector field** of φ. Conversely, let $\mathbf{F} : D \to \mathbf{R}^2$ be a vector field defined on D. A function $\varphi(x, y)$ satisfying

$$\nabla\varphi = (\varphi_x, \varphi_y) = \mathbf{F}$$

is called the **potential function** of $\mathbf{F}$.

Definition

Let $\mathbf{F}(x, y) = (P(x, y), Q(x, y))$. If $Q_x - P_y = 0$, then $\mathbf{F}$ is called a **closed** vector field.

Theorem

If a vector field $\mathbf{F}$ *admits a potential function, then it is closed.*

Proof.

Suppose that $\mathbf{F} = (P, Q) = \nabla\varphi$. Then

$$Q_x - P_y = \varphi_{yx} - \varphi_{xy} = 0.$$

□

Definition

A vector field $\mathbf{F}$ defined on $D \subset \mathbf{R}^2$ is called **conservative** if the line integral $\int_C \mathbf{F} \cdot d\mathbf{s}$ only depends on the start and end point of the curve $C \subset D$. In other words, the vector field is conservative if

$$\oint_C \mathbf{F} \cdot d\mathbf{s} = 0$$

for any closed curve $C \subset D$.

Theorem

If a vector field $\mathbf{F}$ *admits a potential function, then it is conservative.*

Proof.

Let $c(t) = (x(t), y(t))$, $a \leq t \leq b$ be a parametrization of C from $p_0 = c(a)$ to $p_1 = c(b)$. Note that

$$\int_C \mathbf{F} \cdot d\mathbf{s} = \int_C \varphi_x dx + \varphi_y dy = \int_a^b \frac{\partial \varphi}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial \varphi}{\partial y}\frac{\partial y}{\partial t} dt$$

By the Chain rule, we getn

$$\int_a^b \frac{\partial \varphi}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial \varphi}{\partial y}\frac{\partial y}{\partial t} dt = \int_a^b \frac{d}{dt}\varphi(x(t), y(t)) dt = \varphi(p_1) - \varphi(p_0).$$

$\square$

Corollary

If a vector field $\mathbf{F}$ admits a potential function on D, then

$$\oint_C \mathbf{F} \cdot d\mathbf{s} = 0$$

for any closed curve C in D.

Example

Let $D = \{(x, y) \mid x, y > 0\}$ be the first quadrant on $\mathbf{R}^2$. The function

$$\theta(x, y) = \tan^{-1}\left(\frac{y}{x}\right)$$

is a potential function of the vector field

$$\mathbf{A} = \left(-\frac{y}{x^2 + y^2}, \frac{x}{x^2 + y^2}\right)$$

on D.

Example

Not every closed vector field admits a potential function. Consider the vector field

$$\mathbf{A} = \left(-\frac{y}{x^2+y^2}, \frac{x}{x^2+y^2} \right)$$

defined on $D = \mathbf{R}^2 \setminus \{(0,0)\}$. is closed, but it does not admit any potential function on D. (Think carefully why this does not contradict to the previous example.) To show this, suppose that $\mathbf{a}$ has a potential function on $\mathbf{R}^2 \setminus \{(0,0)\}$. Then $\oint_C \mathbf{a} \cdot d\mathbf{s}$ must be 0 for any closed curve C. However we can show that the line integral of this vector field over a circle around the origin is not zero.

Theorem (Green)

Let D be a connected region in $\mathbf{R}^2$ bounded by piecewise differentiable curve C. Let $\mathbf{F}(x, y) = (P(x, y), Q(x, y))$ be a vector field defined on D. Then

$$\oint_C \mathbf{F} \cdot d\mathbf{s} = \iint_D Q_x - P_y dA$$

where the curve C is positively oriented.

Proof.

Suppose that the region D is given by

$$D = \{(x, y) \,|\, a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$$

Then

$$\begin{aligned} \oint_C P dx &= \int_a^b P(x, g_1(x)) dx + \int_b^a P(x, g_2(x)) dx \\ &= \int_a^b P(x, g_1(x)) - P(x, g_2(x)) dx = - \iint_D P_y dA \end{aligned}$$

Similarly, $\int_C Q dy = \iint_D Q_x dA$. □

Corollary

Let D be a simply connected region in $\mathbf{R}^2$. A vector field $\mathbf{F}$ defined on D is conservative if it is closed.

Theorem (Poincare lemma)

Let D be a simply connected region in $\mathbf{R}^2$ and $\mathbf{F}$ a vector field defined on D. If $\mathbf{F}$ is closed, then $\mathbf{F}$ admits a potential function. Furthermore, if D is connected, then the potential function is unique up to constant.

Proof.

Let p_0 be a point in D. For $p = (x, y)$ in D, let us define a function $\varphi(x, y)$ as follows.

$$\varphi(x,y) = \int_{p_0}^{p} \mathbf{F} \cdot d\mathbf{s} = \int_{p_0}^{p} P dx + Q dy$$

The function $\varphi(x, y)$ is well-defined. Suppose that the path in the integral near p is given by $c(t) = (x + t, y)$, $\epsilon \in (-\epsilon, 0]$. Then

$$\varphi_x = \frac{\partial}{\partial x} \int_{(x-\Delta x, y)}^{(x,y)} P dx = P.$$

We can show $\varphi_y = Q$ in a similar way. $\square$

Example

Let C be the semicircular arc from $(0, 2)$ to $(0, -2)$ oriented counter-clockwise. Evaluate

$$\int_C xy^2 dx - xydy$$

Example

Let C be the circle $(x-2)^2 + (y-3)^2 = 1$ oriented counter-clockwise. Evaluate

$$\int_C \left(y - \log(x^2 + y^2)\right) dx + \left(2\tan^{-1}(y/x)\right) dy$$

Example

Let (a_1, b_1), (a_2, b_2), $\cdots$, (a_n, b_n) be the successive vertices of n-polygon. Show that the area inside the polygon is

$$\frac{1}{2}\left(\begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix} + \begin{vmatrix} a_2 & b_2 \\ a_3 & b_3 \end{vmatrix} + \cdots + \begin{vmatrix} a_{n-1} & b_{n-1} \\ a_n & b_n \end{vmatrix} + \begin{vmatrix} a_n & b_n \\ a_1 & b_1 \end{vmatrix}\right)$$

Problem

Let $\mathbf{F} = \langle 3y, -4x \rangle$. Find $\displaystyle\oint_{\partial D} \mathbf{F} \cdot d\mathbf{s}$ oriented counter-clockwise for the following region D.

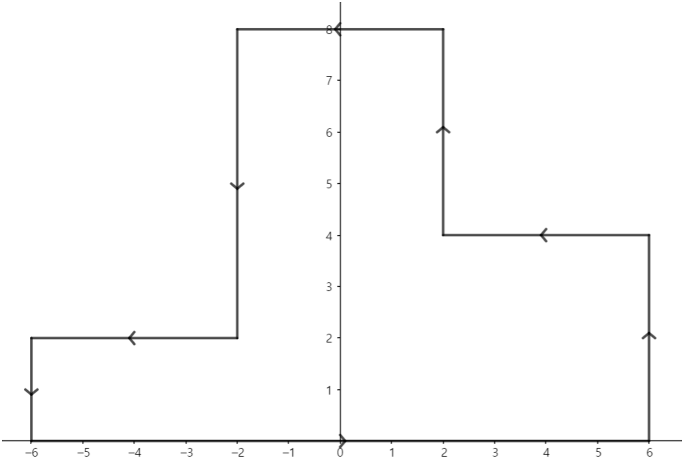
1. $D = \{(x, y) \mid x^2 + y^2 \leq 4\}$
2. $D = \{(x, y,) \mid x^2 + 2y^2 \leq 4\}$

Problem

Evaluate $\oint_C 5y dx - 3x dy$ where C is the cardioid $r = 1 - \sin\theta$ oriented counter-clockwise.

Problem

Evaluate $\oint_C (x^4y^5 - 2y)dx + (3x + x^5y^4)dy$ where C is as shown below.



Problem

Determine the value of

$$\oint_C \frac{xdx + ydy}{x^2 + y^2}$$

where C is a simple closed curve enclosing the origin oriented counter-clockwise.