

Packet 4

Packet 4.1: Sections 16.1-16.4

16.1 Vector Fields

Definition 1. A **vector field** assigns a vector to each point in 2D or 3D space.

$$\vec{F} = \vec{F}(\vec{r}) = \vec{F}(x, y) = \langle P(x, y), Q(x, y) \rangle = \langle P(\vec{r}), Q(\vec{r}) \rangle = \langle P, Q \rangle$$

$$\vec{F} = \vec{F}(\vec{r}) = \vec{F}(x, y, z) = \langle P(x, y, z), Q(x, y, z), R(x, y, z) \rangle = \langle P(\vec{r}), Q(\vec{r}), R(\vec{r}) \rangle = \langle P, Q, R \rangle$$

Problem 2. Sketch the vector field $\vec{F} = \langle x + y, 2y \rangle$ for all $x \in \{0, 1, 2\}$ and $y \in \{0, 1, 2\}$.

Solution. See [http://kevinmehall.net/p/equationexplorer/vectorfield.html#\(x+y\)i+2yj%7C%5B-1,4,-1,4%5D](http://kevinmehall.net/p/equationexplorer/vectorfield.html#(x+y)i+2yj%7C%5B-1,4,-1,4%5D) \diamond

Remark 3. The gradient vector function

$$\nabla f(x, y) = \langle f_x(x, y), f_y(x, y) \rangle$$

$$\nabla f(x, y, z) = \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle$$

is a vector field which yields normal vectors to the level surfaces of the function f .

Problem 4. Compute ∇f for the function $f(x, y) = x^2 - 2xy + y$, and then sketch the vector field ∇f all $x \in \{0, 1, 2\}$ and $y \in \{0, 1, 2\}$.

Solution. $\nabla f = \langle \frac{\partial}{\partial x}[x^2 - 2xy + y], \frac{\partial}{\partial y}[x^2 - 2xy + y] \rangle = \langle 2x - 2y, -2x + 1 \rangle$

See [http://kevinmehall.net/p/equationexplorer/vectorfield.html#\(x+y\)i+2yj%7C%5B-1,4,-1,4%5D](http://kevinmehall.net/p/equationexplorer/vectorfield.html#(x+y)i+2yj%7C%5B-1,4,-1,4%5D) \diamond

16.2 Line Integrals

Theorem 5. Some vector functions which parameterize curves follow.

- A line segment beginning at P_0 and ending at P_1 :

$$\vec{r}(t) = \vec{P}_0 + t\overrightarrow{P_0P_1}, 0 \leq t \leq 1$$

- A circle centered at the origin with radius a :

$$\vec{\mathbf{r}}(t) = \langle a \cos t, a \sin t \rangle, 0 \leq t \leq 2\pi \text{ (full counter-clockwise rotation)}$$

$$\vec{\mathbf{r}}(t) = \langle a \sin t, a \cos t \rangle, 0 \leq t \leq 2\pi \text{ (full clockwise rotation)}$$

- A planar curve given by $y = f(x)$ from (x_0, y_0) to (x_1, y_1)

$$\vec{\mathbf{r}}(t) = \langle t, f(t) \rangle, x_0 \leq t \leq x_1 \text{ (left-to-right)}$$

$$\vec{\mathbf{r}}(t) = \langle -t, f(-t) \rangle, -x_0 \leq t \leq -x_1 \text{ (right-to-left)}$$

Problem 6. Give a vector function which parameterizes the line segment from the point $(0, 3, -2)$ to the point $(4, -1, 0)$.

Solution. Using the above theorem:

$$\vec{\mathbf{r}}(t) = \vec{\mathbf{P}}_0 + t\vec{\mathbf{P}}_0\vec{\mathbf{P}}_1, 0 \leq t \leq 1$$

$$\vec{\mathbf{r}}(t) = \langle 0, 3, -2 \rangle + t\langle 4 - 0, -1 - 3, 0 - (-2) \rangle, 0 \leq t \leq 1$$

$$\vec{\mathbf{r}}(t) = \langle 4t, 3 - 4t, -2 + 2t \rangle, 0 \leq t \leq 1$$

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Problem 7. Give a vector function which parameterizes the curve $y = x^3 - 2x$ from the point $(1, -1)$ to the point $(-1, 1)$.

Solution. Using the above theorem (noting that $(1, -1)$ is to the right of $(-1, 1)$):

$$\vec{\mathbf{r}}(t) = \langle -t, f(-t) \rangle, -x_0 \leq t \leq -x_1$$

$$\vec{\mathbf{r}}(t) = \langle -t, (-t)^3 - 2(-t) \rangle, -1 \leq t \leq 1$$

$$\vec{\mathbf{r}}(t) = \langle -t, -t^3 + 2t \rangle, -1 \leq t \leq 1$$

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Problem 8. Give a vector function which parameterizes the curve $x^2 + y^2 = 9$ from the point $(3, 0)$ clockwise to the point $(0, -3)$.

Solution. Using the above theorem, we may get a full clockwise rotation by using:

$$\vec{\mathbf{r}}(t) = \langle a \sin t, a \cos t \rangle, 0 \leq t \leq 2\pi$$

$$\vec{\mathbf{r}}(t) = \langle 3 \sin t, 3 \cos t \rangle, 0 \leq t \leq 2\pi$$

To obtain the portion from $(3, 0)$ to $(0, -3)$, we note that we may plug in $\pi/2$ and π respectively to get those points. Therefore the vector function is:

$$\vec{\mathbf{r}}(t) = \langle 3 \sin t, 3 \cos t \rangle, \frac{\pi}{2} \leq t \leq \pi$$

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Definition 9. The **line integral with respect to arclength** of a function of many variables $f(\vec{\mathbf{r}})$ along a curve C is given by

$$\int_C f(\vec{\mathbf{r}}) ds = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(\vec{\mathbf{r}}_{n,i}) \Delta s_{n,i}$$

where for each positive integer n we've defined a way to partition C into n pieces

$$\Delta C_{n,1}, \Delta C_{n,2}, \dots, \Delta C_{n,n}$$

where $\Delta C_{n,i}$ has length $\Delta s_{n,i}$, contains the position vector $\vec{\mathbf{r}}_{n,i}$, and

$$\lim_{n \rightarrow \infty} \max(\Delta s_{n,i}) = 0$$

Theorem 10. If $\vec{\mathbf{r}}(t)$ is a parametrization of C for $a \leq t \leq b$, then

$$\int_C f(\vec{\mathbf{r}}) ds = \int_{t=a}^{t=b} f(\vec{\mathbf{r}}(t)) \frac{ds}{dt} dt$$

Problem 11. Evaluate $\int_C z + 2xy ds$ where C is the line segment from $(0, -1, 3)$ to $(2, 2, -3)$.

Solution. We'll use the parametrization

$$\vec{\mathbf{r}}(t) = \langle 2t, -1 + 3t, 3 - 6t \rangle, 0 \leq t \leq 1$$

for which

$$\frac{d\vec{\mathbf{r}}}{dt} = \langle 2, 3, -6 \rangle$$

$$\frac{ds}{dt} = \left| \frac{d\vec{\mathbf{r}}}{dt} \right| = \sqrt{2^2 + 3^2 + (-6)^2} = \sqrt{4 + 9 + 36} = 7$$

Therefore

$$\begin{aligned} \int_C z + 2xy ds &= \int_0^1 (z + 2xy) \frac{ds}{dt} dt = \int_0^1 [(3 - 6t) + 2(2t)(-1 + 3t)](7) dt \\ &= \int_0^1 [3 - 10t + 12t^2](7) dt = (7)[3t - 5t^2 + 4t^3]_0^1 = (7)(2) = 14 \end{aligned}$$

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Problem 12. Prove that $\int_C xy ds = \int_0^1 t^3 \sqrt{1 + 4t^2} dt$ where C is the parabolic arc on $y = x^2$ from $(0, 0)$ to $(1, 1)$.

Solution. We'll use the parametrization

$$\vec{\mathbf{r}}(t) = \langle t, t^2 \rangle, 0 \leq t \leq 1$$

for which

$$\frac{d\vec{\mathbf{r}}}{dt} = \langle 1, 2t \rangle$$

$$\frac{ds}{dt} = \left| \frac{d\vec{\mathbf{r}}}{dt} \right| = \sqrt{1^2 + (2t)^2} = \sqrt{1 + 4t^2}$$

Therefore

$$\int_C xy \, ds = \int_0^1 xy \frac{ds}{dt} dt = \int_0^1 (t)(t^2)\sqrt{1 + 4t^2} dt = \int_0^1 t^3\sqrt{1 + 4t^2} dt$$

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Definition 13. The **line integral of a vector field** $\vec{\mathbf{F}}$ over the curve C is given by

$$\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} = \lim_{n \rightarrow \infty} \sum_{i=1}^n \vec{\mathbf{F}}(\vec{\mathbf{r}}_{n,i}) \cdot \Delta \vec{\mathbf{C}}_{n,i}$$

where for each positive integer n we've defined a way to approximate C with n vectors

$$\Delta \vec{\mathbf{C}}_{n,1}, \Delta \vec{\mathbf{C}}_{n,2}, \dots, \Delta \vec{\mathbf{C}}_{n,n}$$

where $\vec{\mathbf{r}}_{n,i} + \Delta \vec{\mathbf{C}}_{n,i} = \vec{\mathbf{r}}_{n,i+1}$ and

$$\lim_{n \rightarrow \infty} \max(|\Delta \vec{\mathbf{C}}_{n,i}|) = 0$$

Definition 14. The line integral of a vector field $\vec{\mathbf{F}}$ over the curve C may be computed by

$$\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} = \int_C \vec{\mathbf{F}} \cdot \vec{\mathbf{T}} \, ds$$

where $\vec{\mathbf{T}}$ yields the unit tangent vectors to the curve C .

Definition 15. If $\vec{\mathbf{r}}(t)$ is a parametrization of C for $a \leq t \leq b$, then

$$\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} = \int_{t=a}^{t=b} \vec{\mathbf{F}} \cdot \frac{d\vec{\mathbf{r}}}{dt} dt$$

Problem 16. Prove that $\int_C \langle 2x, y - x \rangle \cdot d\vec{\mathbf{r}} = \int_0^1 23t - 7 \, dt$ where C is the line segment given by the vector equation $\vec{\mathbf{r}}(t) = \langle 1 - 2t, 3t \rangle$ for $0 \leq t \leq 1$.

Solution. We'll use the parametrization

$$\vec{\mathbf{r}}(t) = \langle 1 - 2t, 3t \rangle, 0 \leq t \leq 1$$

for which

$$\frac{d\vec{\mathbf{r}}}{dt} = \langle -2, 3 \rangle$$

Therefore

$$\begin{aligned} \int_C \langle 2x, y - x \rangle \cdot d\vec{\mathbf{r}} &= \int_0^1 \langle 2x, y - x \rangle \cdot \frac{d\vec{\mathbf{r}}}{dt} dt = \int_0^1 \langle 2(1 - 2t), 3t - (1 - 2t) \rangle \cdot \langle -2, 3 \rangle dt \\ &= \int_0^1 \langle 2 - 4t, 5t - 1 \rangle \cdot \langle -2, 3 \rangle dt = \int_0^1 (-4 + 8t) + (15t - 3) dt = \int_0^1 23t - 7 dt \end{aligned}$$

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Remark 17. The work done by a force vector field $\vec{\mathbf{F}}$ over the curve C is given by $\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}}$.

Problem 18. Find the work done by the force vector field $\langle -3y, 3x \rangle$ moving a particle one rotation counter-clockwise around the unit circle $x^2 + y^2 = 1$.

Solution. We'll use the parametrization

$$\vec{\mathbf{r}}(t) = \langle \cos t, \sin t \rangle, 0 \leq t \leq 2\pi$$

for which

$$\frac{d\vec{\mathbf{r}}}{dt} = \langle -\sin t, \cos t \rangle$$

Therefore

$$\begin{aligned} W &= \int_C \langle -3y, 3x \rangle \cdot d\vec{\mathbf{r}} = \int_0^{2\pi} \langle -3y, 3x \rangle \cdot \frac{d\vec{\mathbf{r}}}{dt} dt = \int_0^{2\pi} \langle -3\sin t, 3\cos t \rangle \cdot \langle -\sin t, \cos t \rangle dt \\ &= \int_0^{2\pi} 3\sin^2 t + 3\cos^2 t dt = \int_0^{2\pi} 3 dt = 6\pi \end{aligned}$$

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Theorem 19. If C may be split into two curves C_1 and C_2 , then

$$\int_C f ds = \int_{C_1} f ds + \int_{C_2} f ds$$

and

$$\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} = \int_{C_1} \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} + \int_{C_2} \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}}$$

Theorem 20. If $-C$ is the curve C oriented in the opposite direction, then

$$\int_C f ds = \int_{-C} f ds$$

and

$$\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} = - \int_{-C} \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}}$$

Problem 21. Write a paragraph explaining why a negative appears in the previous theorem for the line integral of a vector field but not for an arclength line integral.

Solution. $\int_C f \, ds$ measures the area of a ribbon of height f at each point above C , so the orientation of C is irrelevant.

But $\int_C \vec{F} \cdot d\vec{r}$ measures the work done by \vec{F} moving through the curve C , so if the orientation of C is reversed, then the motion is in the opposite direction as before, so work is negated. \diamond

16.3 The Fundamental Theorem for Line Integrals

Definition 22. If $\nabla f = \vec{F}$, then f is a **potential function** for the **conservative field** \vec{F} .

Problem 23. Prove that $\langle 2x, -3z, -3y \rangle$ is a conservative field by finding a potential function f for it. Hint: such an f must satisfy that $f = x^2 + \Phi_1(y, z)$, $f = -3yz + \Phi_2(x, z)$, and $f = -3yz + \Phi_3(x, y)$ for some functions Φ_i . (Why?)

Solution. We want to solve the system

$$f_x = 2x$$

$$f_y = -3z$$

$$f_z = -3y$$

for a potential function f . Note f must satisfy each of the anti-partial-derivatives:

$$f = x^2 + \Phi_1(y, z)$$

$$f = -3yz + \Phi_2(x, z)$$

$$f = -3yz + \Phi_3(x, y)$$

So $f = x^2 - 3yz$ satisfies all three. Therefore since $\nabla f = \vec{F}$, \vec{F} is conservative. \diamond

Theorem 24. The Fundamental Theorem for Line Integrals: If C is any smooth curve beginning at the point A and ending at the point B , then

$$\int_C \nabla f \cdot d\vec{r} = [f]_A^B = f(B) - f(A)$$

Problem 25. Prove that if C is any smooth **closed curve** (beginning and ending at the same point), then

$$\int_C \nabla f \cdot d\vec{r} = 0$$

Solution. Let C begin and end at the point A .

$$\int_C \nabla f \cdot d\vec{r} = [f]_A^A = f(A) - f(A) = 0$$

\diamond

Problem 26. Compute $\int_C \langle 4, z^2, 2yz \rangle \cdot d\vec{r}$ where C is the curve given by $\vec{r}(t) = \langle 2t, \sin(\pi t), 4t^2 \rangle$ for $0 \leq t \leq 1$. Then compute $\int_{C'} \langle 4, z^2, 2yz \rangle \cdot d\vec{r}$ where C' is the line segment starting at $(1, 0, 0)$ and ending at $(2, 0, 4)$.

Solution. By plugging in 0 and 1 into $\vec{\mathbf{r}}(t)$, we see that both curves begin at $(1, 0, 0)$ and end at $(2, 0, 4)$.

It follows that $f = 4x + 2yz^2$ satisfies

$$f_x = 4$$

$$f_y = z^2$$

$$f_z = 2yz$$

so for both curves,

$$\int_C \langle 4, z^2, 2yz \rangle \cdot d\vec{\mathbf{r}} = \int_{C'} \langle 4, z^2, 2yz \rangle \cdot d\vec{\mathbf{r}} = [4x + 2yz^2]_{(1,0,0)}^{(2,0,4)} = [8 + 0] - [4 + 0] = 4$$

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Problem 27. Prove that if f is a potential function for the vector field $\langle P, Q, R \rangle$, then $P_y = Q_x$, $P_z = R_x$, and $Q_z = R_y$. (Hint: use the mixed derivative theorem.)

Solution. Note that $P = f_x$, $Q = f_y$, and $R = f_z$. So it follows by the mixed derivative theorem that:

$$P_y = f_{xy} = f_{yx} = Q_x$$

$$P_z = f_{xz} = f_{zx} = R_x$$

$$Q_z = f_{yz} = f_{zy} = R_y$$

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Theorem 28. $\vec{\mathbf{F}} = \langle P, Q, R \rangle$ is a conservative vector field if and only if $P_y = Q_x$, $P_z = R_x$, and $Q_z = R_y$.

Problem 29. Prove that $\int_C \langle ye^{xy+z}, xe^{xy+z}, e^{xy+z} \rangle \cdot d\vec{\mathbf{r}} = 0$ where C is the curve given by $\vec{\mathbf{r}}(t) = \langle \frac{1}{1+t^2}, \cos t, e^{1-t^2} \rangle$ for $-1 \leq t \leq 1$.

Solution. By the previous theorem, we can show that $\langle ye^{xy+z}, xe^{xy+z}, e^{xy+z} \rangle$ is conservative by:

$$P_y = e^{xy+z} + xye^{xy+z} = Q_x$$

$$P_z = ye^{xy+z} = R_x$$

$$Q_z = xe^{xy+z} = R_y$$

Since C starts at $\vec{\mathbf{r}}(-1) = \langle \frac{1}{2}, \cos 1, 1 \rangle$ and ends at the same point $\vec{\mathbf{r}}(1) = \langle \frac{1}{2}, \cos 1, 1 \rangle$, the result of Problem 25 shows that

$$\int_C \langle ye^{xy+z}, xe^{xy+z}, e^{xy+z} \rangle \cdot d\vec{\mathbf{r}} = 0$$

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16.4 Green's Theorem

Theorem 30. Let C be the boundary of the region R in the xy plane oriented counter-clockwise, and let $\vec{\mathbf{F}}$ be a two-dimensional vector field. Then

$$\int_C \vec{\mathbf{F}} \cdot d\vec{\mathbf{r}} = \iint_R \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

Problem 31. Evaluate $\int_C \langle x^2 + y, x + y \rangle \cdot d\vec{\mathbf{r}}$ where C is the boundary of the unit square oriented counter-clockwise.

Solution. Green's Theorem tells us that

$$\int_C \langle x^2 + y, x + y \rangle \cdot d\vec{\mathbf{r}} = \iint_R (1 - 1) dA = \iint_R 0 dA = 0$$

(This also works because C is a closed curve and $\langle x^2 + y, x + y \rangle$ is conservative.) \diamond

Problem 32. Find the work done by a force vector field $\langle y, 2x \rangle$ moving an object around the boundary of the triangle with vertices $(1, 2)$, $(-1, -2)$, and $(3, -2)$ oriented clockwise.

Solution. Green's Theorem tells us that

$$\int_C \langle y, 2x \rangle \cdot d\vec{\mathbf{r}} = \iint_R (2 - 1) dA = \iint_R 1 dA$$

Since R is a triangle with base 4 and height 4, we conclude that

$$\iint_R 1 dA = \frac{1}{2}(4)(4) = 8$$

(or we could set it up like a Type II double integral if we like doing extra work). \diamond