16.1: Line Integrals

If f is defined on a curve C given parametrically by $\vec{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$, the line integral of f over C is:

$$\int_C f(x,y,z)\,ds = \lim_{n o\infty} \sum_{k=1}^n f(x_k,y_k,z_k) \Delta s_k$$

(This is the form for a line integral of a scalar field)

To integrate a continuous function f(x, y, z) over a curve C:

1. Find a smooth parametrization of C:

$$ec{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}\$\$(where\$a \leq t \leq b\$)$$

2. Evaluate the integral as:

$$\int_C f(x,y,z)\,ds = \int_a^b f(x(t),y(t),z(t)) |ec{v}(t)|\,dt$$

(recall $rac{ds}{dt} = |ec{v}|$)

Mass and Moment Calculations

Suppose we need to find the mass & moment for coil springs and then rods lying along a smooth curve C in space.

Recall physics definitions from 15.6.

They apply here, too.

Mass

$$m=\int_C \lambda\, ds$$

(this is a pretty straightforward extension of 15.6 so I don't think there needs to be notes here)

16.2: Vector Fields & Line Integrals

Let \vec{F} be a vector field with continuous components defined along smooth curve C parametrized by $\vec{r}(t), a \leq t \leq b$.

The line integral of \vec{F} along C is:

$$\int_C ec{F} \cdot ec{T} \, ds = \int_C \left(F \cdot rac{dec{r}}{ds}
ight) \! ds = \int_C ec{F} \cdot dec{r} \, .$$

(This is the form for a line integral of a vector field)

To evaluate, write \vec{F} and $d\vec{r}$ in terms of t and apply dot product.

Line integrals may also be written as:

$$egin{aligned} &\int_C M\,dx + \int_C N\,dy + \int_C P\,dz \ &= \int_C M(x,y,z)\,dx + \int_C N(x,y,z)\,dy + \int_C P(x,y,z)\,dz \end{aligned}$$

(same idea, write everything in terms of t)

Example

Evaluate $\int_C \vec{F} \cdot dr$, where $\vec{F} = \langle xy, x^2z, xyz \rangle$ along $y = x^2$ from (0,0,0) to (1,1,0) followed by the straight-line segment from (1,1,0) to (1,1,1).

$$C_1:ec{r}_1(t)=\langle t,t^2,0
angle \ ec{r}_1'(t)=\langle 1,2t,0
angle$$

$$C_2:ec{r}_2(t)=\langle 1,1,t
angle \ ec{r}_2'(t)=\langle 0,0,1
angle$$

$$egin{aligned} &\int_C ec F \cdot dec r \ &= \int_0^1 \langle (t)(t^2),0,0
angle \cdot \langle 1,2t,0
angle \, dt + \int_0^1 \langle (1)(1),(1)^2(t),(1)(1)(t)
angle \cdot \langle 0,0,1
angle \, dt \ &= \int_0^1 \langle t^3,0,0
angle \cdot \langle 1,2t,0
angle \, dt + \int_0^1 \langle 1,t,t
angle \cdot \langle 0,0,1
angle \, dt \end{aligned}$$

Physics

Work

$$W=\int_C ec{F}\cdot dec{r}$$

 $(ec{F} ext{ is force})$

Flow

$$ext{Flow} = \int_C ec{F} \cdot ec{T} \, ds$$

 $(\vec{F} \text{ is velocity})$

This integral is called a **flow integral**. If the curve starts and ends at the same point, the flow is called the *circulation* around the curve.

Flux

$$\Phi = \int_C ec F \cdot ec n \, ds$$

 $(\vec{F} \text{ is velocity, } C \text{ is a smooth simple closed curve (starts \& ends at same place and does not cross itself))}$

Calculating flux across a smooth closed plane curve

Let $ec{F}=M\mathbf{i}+N\mathbf{j}$ and $ec{r}=x(t)\mathbf{i}+y(t)\mathbf{j}$, then:

$$\Phi ext{ across } C = \oint M \, dy - N \, dx$$

(Integral is evaluated at any parametrization \vec{r} that traces C counterclockwise exactly once)

$$\left\| ec{F} imes dec{r}
ight\| = \left| egin{matrix} M & N \ dx & dy \end{matrix}
ight| = M \, dy - N \, dx$$

(Computing line integral with respect to ds gives you the above)

16.3: Path Independence, Conservative Fields, Potential Functions

Definitions

Let \vec{F} be a vector field defined on open region D in space.

Suppose that for any two points A and B in D, $\int_C \vec{F} \cdot d\vec{r}$ along path C from A to B is the same over all paths from A to B.

The integral is path independent and the field is conservative on D.

If \vec{F} is a vector field on D and $F = \nabla f$ for some scalar function f on D, f is called a **potential** function for F.

Example

Find a potential function f for $\vec{F} = (y \sin z)\mathbf{i} + (x \sin z)\mathbf{j} + (xy \cos z)\mathbf{k}$.

Let $ec{F} = f_x \mathbf{i} + f_y \mathbf{j} + f_z \mathbf{k}$.

$$egin{aligned} rac{\partial f}{\partial x} &= y \sin z \ f &= \int y \sin z \, dx = xy \sin z + \overbrace{g(y,z)}^{ ext{remember}} \ rac{\partial f}{\partial y} &= x \sin z + rac{\partial g}{\partial y} \ rac{\partial f}{\partial z} &= xy \cos z + rac{\partial g}{\partial z} \end{aligned}$$

So,

$$egin{align} x\sin z + rac{\partial g}{\partial y} &= x\sin z \Longrightarrow rac{\partial g}{\partial y} &= 0 \ xy\cos z + rac{\partial g}{\partial z} &= xy\cos z \Longrightarrow rac{\partial g}{\partial z} &= 0 \ \end{cases}$$

Therefore,

$$f(x, y, z) = xy\sin z + C$$

Conservative Fields & Gradient Fields

Theorem

Let $\vec{F} = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ (and M, N, P are continuous throughout open connected region D). F is conservative iff \vec{F} is a gradient field ∇f for a differentiable function f.

Component Test for Conservative Fields

Let $\vec{F} = X(x,y,z)\mathbf{i} + Y(x,y,z)\mathbf{j} + Z(x,y,z)\mathbf{k}$ on open simply connected domain (X,Y,Z) have continuous first partial derivatives).

then \vec{F} is conservative iff:

$$\frac{\partial X}{\partial y} = \frac{\partial Y}{\partial x}$$
$$\frac{\partial X}{\partial z} = \frac{\partial Z}{\partial x}$$
$$\frac{\partial Y}{\partial z} = \frac{\partial Z}{\partial y}$$

If \vec{F} is a gradient field for f, then $F = \nabla f = f_x \mathbf{i} + f_y \mathbf{j} + f_z \mathbf{k}$.

Then, second mixed partials need to be equivalent ($f_{xy}=f_{yx}, f_{xz}=f_{zx}, f_{yz}=f_{zy}$) for this to be true.

Fundamental Theorem of Line Integrals

Let C be a smooth curve joining points A and B, parametrized by $\vec{r}(t)$. Let f be a differentiable function with continuous gradient vector $\vec{F} = \nabla f$ on domain D containing C.

$$\int_C ec{F} \cdot dec{r} = f(B) - f(A)$$

Loop Property of Conservative Fields

Equivalent statements

- 1. $\oint_C F \cdot d\vec{r} = 0$ around every loop (every closed curve ${\it C}$) in ${\it D}$.
- 2. The field F is conservative on D.

Exactness

Differential form: Expression of the form M(x, y, z) dx + N(x, y, z) dy + P(x, y, z) dz. A differential form is **exact** on domain D if:

$$M\,dx+N\,dy+P\,dz=rac{\partial f}{\partial x}\,dx+rac{\partial f}{\partial y}\,dy+rac{\partial f}{\partial z}\,dz=df$$

for some scalar function f throughout D.

In other words, a differential form is exact iff $\langle M, N, P \rangle = \nabla f$ (iff $\vec{F} = \langle M, N, P \rangle$ is conservative).