

Show that the formula in Green's theorem is invariant under coordinate changes, in the sense that if the theorem holds for a bounded domain  $U$  with piecewise smooth boundary, and if  $F(x, y)$  is a smooth function that maps  $U$  one-to-one onto another such domain  $V$  and that maps the boundary of  $U$  one-to-one smoothly onto the boundary of  $V$ , then Green's theorem holds for  $V$ . *Hint.* First note the change of variable formulae for line and area integrals, given by

$$\begin{aligned}\int_{\partial V} P \, d\xi &= \int_{\partial U} (P \circ F) \left( \frac{\partial \xi}{\partial x} dx + \frac{\partial \xi}{\partial y} dy \right) \\ \iint_V R \, d\xi \, d\eta &= \iint_U (R \circ F) \det J_F \, dx \, dy\end{aligned}$$

where  $F : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is the transformation  $(x, y) \rightarrow (\xi(x, y), \eta(x, y))$ , and where  $J_F$  is the Jacobian matrix of  $F$  (take the absolute value of the determinant). Use these formulae, with  $R = -\frac{\partial P}{\partial \eta}$ . The summand  $\int_{\partial V} Q \, d\eta$  is treated similarly.

All the conditions are met for Green's theorem. Then generically the formula we know for Green's theorem is:

$$\int_{\partial D} P \, dx + Q \, dy = \iint_D (Q'_x - P'_y) \, dx \, dy$$

Start with the following change of variables (after which  $\xi$  and  $\eta$  are read as functions of  $(x, y)$ ):

$$\begin{aligned}\int_{\partial V} P \, d\xi + Q \, d\eta &= \int_{\partial U} (P \circ F) (\xi'_x dx + \xi'_y dy) + (Q \circ F) (\eta'_x dx + \eta'_y dy) \\ &= \int_{\partial U} ((P \circ F) \xi'_x + (Q \circ F) \eta'_x) dx + ((P \circ F) \xi'_y + (Q \circ F) \eta'_y) dy\end{aligned}$$

Then apply Green's theorem:

$$\begin{aligned}&= \iint_U \left[ \frac{d}{dx} ((P \circ F) \xi'_y + (Q \circ F) \eta'_y) - \frac{d}{dy} ((P \circ F) \xi'_x + (Q \circ F) \eta'_x) \right] dx \, dy \\ &= \iint_U \left[ \frac{d(P \circ F)}{dx} \xi'_y + (P \circ F) \xi''_{yx} + \frac{d(Q \circ F)}{dx} \eta'_y + (Q \circ F) \eta''_{yx} \right. \\ &\quad \left. - \frac{d(P \circ F)}{dy} \xi'_x - (P \circ F) \xi''_{xy} - \frac{d(Q \circ F)}{dy} \eta'_x - (Q \circ F) \eta''_{xy} \right] dx \, dy\end{aligned}$$

Cancel out the terms containing mixed second partial derivatives via Clairaut's theorem. Continue by using the chain rule, and for brevity, let  $\mathcal{P} = P \circ F$  and  $\mathcal{Q} = Q \circ F$ :

$$\begin{aligned}&= \iint_U \left[ \frac{d(P \circ F)}{dx} \xi'_y + \frac{d(Q \circ F)}{dx} \eta'_y - \frac{d(P \circ F)}{dy} \xi'_x - \frac{d(Q \circ F)}{dy} \eta'_x \right] dx \, dy \\ &= \iint_U [\mathcal{P}'_\xi \xi'_x \xi'_y + \mathcal{P}'_\eta \eta'_x \xi'_y + \mathcal{Q}'_\xi \xi'_x \eta'_y + \mathcal{Q}'_\eta \eta'_x \eta'_y - \mathcal{P}'_\xi \xi'_y \xi'_x - \mathcal{P}'_\eta \eta'_y \xi'_x - \mathcal{Q}'_\xi \xi'_y \eta'_x - \mathcal{Q}'_\eta \eta'_y \eta'_x] dx \, dy \\ &= \iint_U [\mathcal{P}'_\eta \eta'_x \xi'_y + \mathcal{Q}'_\xi \xi'_x \eta'_y - \mathcal{P}'_\eta \eta'_y \xi'_x - \mathcal{Q}'_\xi \xi'_y \eta'_x] dx \, dy \\ &= \iint_U (\mathcal{Q}'_\xi - \mathcal{P}'_\eta) \det J_F \, dx \, dy\end{aligned}$$

Carry out the change of variables for area integrals to find the result we want:

$$\iint_U (\mathcal{Q}'_\xi - \mathcal{P}'_\eta) \det J_F \, dx \, dy = \iint_V (Q'_\xi - P'_\eta) \, d\xi \, d\eta$$

Hence Green's theorem holds for  $V$ :

$$\int_{\partial V} P \, d\xi + Q \, d\eta = \iint_V (Q'_\xi - P'_\eta) \, d\xi \, d\eta$$