

Calculus III

Lecture 18

Todor Milev

<https://github.com/tmilev/freecalc>

2020

Outline

1 Orientation in 2D

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- 2 Green's Theorem

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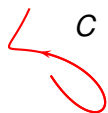
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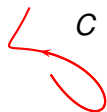
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Curve orientation

 C

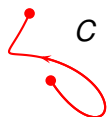
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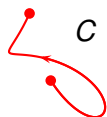
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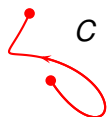
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Curve orientation



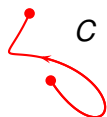
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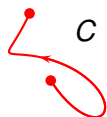
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Curve orientation



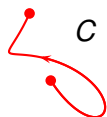
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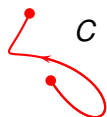
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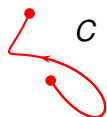
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Curve orientation



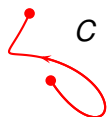
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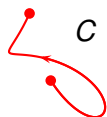
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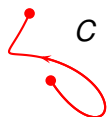
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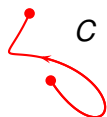


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Curve orientation

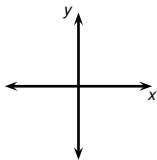


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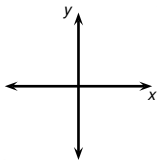
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Orientation of 2D space and Pairs of 2D Vectors



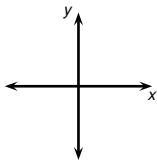
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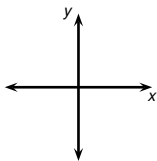
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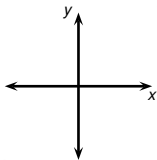
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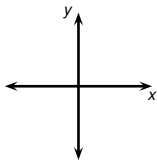
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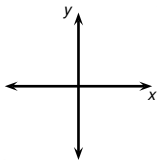
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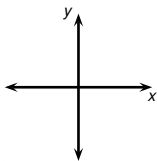
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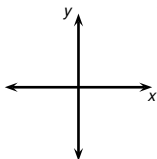


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Let $\mathbf{u} = (u_1, u_2)$ and $\mathbf{v} = (v_1, v_2)$. We say that the ordered pair of vectors (\mathbf{u}, \mathbf{v}) is *positively oriented* if $\begin{vmatrix} u_1 & v_1 \\ u_2 & v_2 \end{vmatrix} > 0$.

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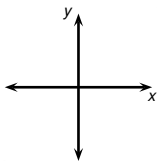
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- The definition uses the orientation of space as the coordinates of \mathbf{u} and \mathbf{v} are listed in the order implied by the orientation.

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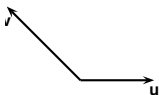
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Orientation of 2D space and Clock Direction

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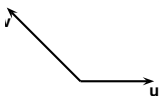
Definition (Clock direction)

We say the vector \mathbf{v} stands counterclockwise from \mathbf{u} if (\mathbf{u}, \mathbf{v}) is a positively oriented pair of vectors.

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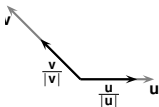
We say the vector \mathbf{v} stands counterclockwise from \mathbf{u} if (\mathbf{u}, \mathbf{v}) is a positively oriented pair of vectors.

- Multiplying det. column by positive number does not change sign.

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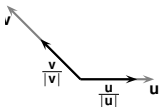
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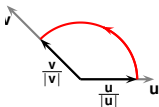
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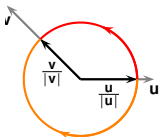
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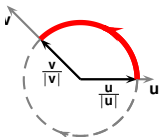
We say the vector \mathbf{v} stands counterclockwise from \mathbf{u} if (\mathbf{u}, \mathbf{v}) is a positively oriented pair of vectors.

- Multiplying det. column by positive number does not change sign.
- $\Rightarrow \frac{\mathbf{u}}{|\mathbf{u}|}, \frac{\mathbf{v}}{|\mathbf{v}|}$ have same orientation as \mathbf{u}, \mathbf{v} .
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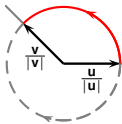
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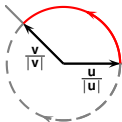
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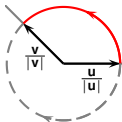
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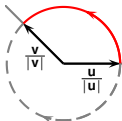
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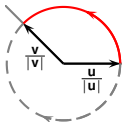
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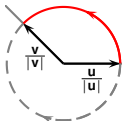
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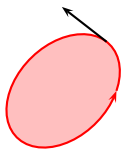


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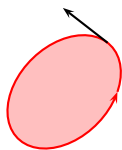
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 - the x axis is drawn horizontally to the right, the y -axis - up;
 - in case of transparent sheet of paper, we view from the “up” side.
- If any of the above changes, the notion of pos. direction may fail to correspond to the everyday use of the word “counterclockwise”.

The Boundary Operator, Closed Curve Orientation



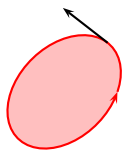
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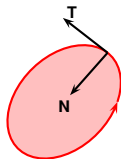
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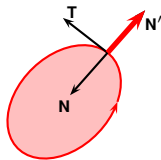
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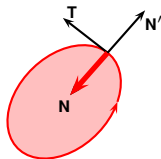
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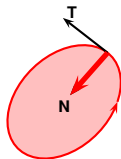
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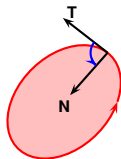
- Let D be an open set and C a closed piecewise smooth curve with parametrization $\mathbf{r}(t)$.
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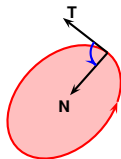


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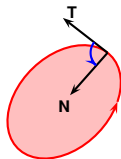
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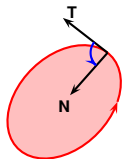
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- When walking along the boundary ∂D , D is to the walker's left.

Green's Theorem

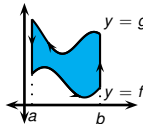
Let D be a set in the plane whose boundary $C = \partial D$ is a piecewise smooth oriented curve. Suppose P and Q functions in the plane that have continuous partial derivatives in an open region around D .

Theorem (Green)

$$\oint_C (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy .$$

Companion formula:

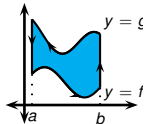
$$\oint_C Pdy - Qdx = \iint_D \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} \right) dx dy .$$



Theorem (Green)

$$\oint_{\partial D} (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy .$$

When D = representable by curv. trapezoids in both directions.

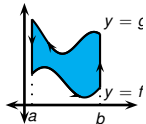


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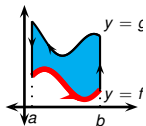
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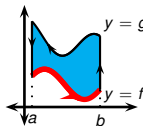
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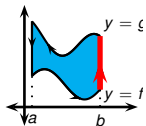
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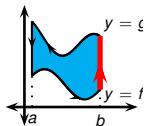
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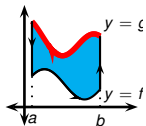
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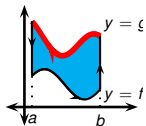
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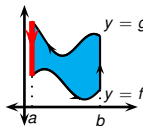
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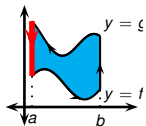
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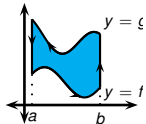
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C_3	$(t, g(t))$	$t \in [b, a]$	dt
C_4	(a, t)	$t \in [g(a), f(a)]$	0



Theorem (Green)

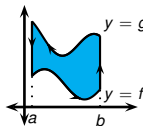
$$\oint_{\partial D} (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy .$$

When D = representable by curv. trapezoids in both directions.

Suppose D - curv. trapezoid, vertical bases. Then ∂D is the union of:

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C_1	$(t, f(t))$	$t \in [a, b]$	dt
C_2	(b, t)	$t \in [f(b), g(b)]$	0
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C_4	(a, t)	$t \in [g(a), f(a)]$	0

$$\oint_{\partial D} Pdx = \int_{C_1+C_2+C_3+C_4} Pdx$$



Theorem (Green)

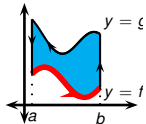
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$$\begin{aligned} \oint_{\partial D} Pdx &= \int_{C_1 + C_2 + C_3 + C_4} Pdx \\ &= \int_{t=a}^{t=b} P(t, f(t))dt + \int_{t=b}^{t=a} P(t, g(t))dt \end{aligned}$$



Theorem (Green)

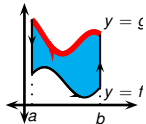
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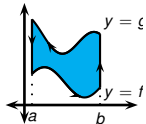
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Theorem (Green)

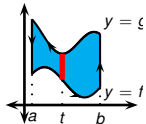
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 &= \int_{t=a}^{t=b} (P(t, f(t)) - P(t, g(t))) dt
 \end{aligned}$$



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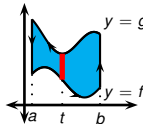
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 &= \int_{t=a}^{t=b} \left(\int_{u=f(t)}^{u=g(t)} (-P_y(t, u)) du \right) dt
 \end{aligned}
 \quad \left| \begin{array}{l} \text{Use FTC} \end{array} \right.$$



Theorem (Green)

$$\oint_{\partial D} (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy.$$

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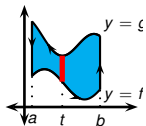
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 &= \int_{t=a}^{t=b} \left(\int_{u=f(t)}^{u=g(t)} (-P_y(t, u)) du \right) dt \\
 &= \iint_D \left(-\frac{\partial P}{\partial y} \right) dx dy.
 \end{aligned}$$

Use FTC

relabel t, u to x, y



Theorem (Green)

$$\oint_{\partial D} (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy.$$

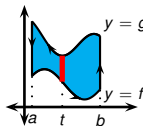
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Use FTC
relabel t, u to x, y



Theorem (Green)

$$\oint_{\partial D} (P dx + Q dy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy.$$

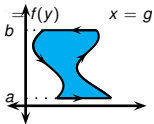
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C_2	(b, t)	$t \in [f(b), g(b)]$	0
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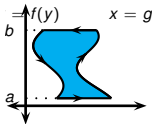
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Theorem (Green)

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When D = representable by curv. trapezoids in both directions.

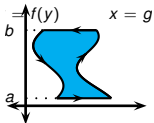


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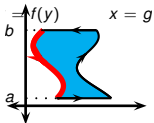
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Curve	Parametrization	parameter interval	dy
C_1	$(f(t), t)$	$t \in [b, a]$	dt
C_2	(a, t)	$t \in [f(a), g(a)]$	0
C_3	$(g(t), t)$	$t \in [a, b]$	dt
C_4	(b, t)	$t \in [g(b), f(b)]$	0



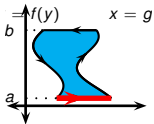
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Suppose D - curv. trapezoid, horiz. bases. Then ∂D is the union of:

Curve	Parametrization	parameter interval	dy
C_1	$(f(t), t)$	$t \in [b, a]$	$-dt$
C_2	(a, t)	$t \in [f(a), g(a)]$	0
C_3	$(g(t), t)$	$t \in [a, b]$	dt
C_4	(b, t)	$t \in [g(b), f(b)]$	0



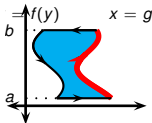
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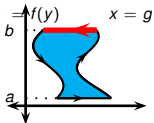
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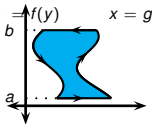
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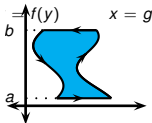
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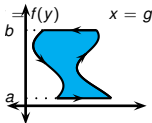
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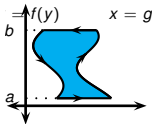
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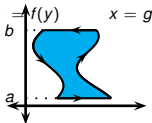
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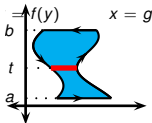
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Curve	Parametrization	parameter interval	dy
C_1	$(f(t), t)$	$t \in [b, a]$	dt
C_2	(a, t)	$t \in [f(a), g(a)]$	0
C_3	$(g(t), t)$	$t \in [a, b]$	dt
C_4	(b, t)	$t \in [g(b), f(b)]$	0

$$\begin{aligned}
 \oint_{\partial D} Q dy &= \int_{C_1+C_2+C_3+C_4} Q dy \\
 &= \int_{t=b}^{t=a} Q(f(t), t) dt + \int_{t=a}^{t=b} Q(g(t), t) dt \\
 &= \int_{t=a}^{t=b} (-Q(f(t), t) + Q(g(t), t)) dt
 \end{aligned}$$



Theorem (Green)

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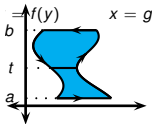
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Use FTC



Theorem (Green)

$$\oint_{\partial D} (Pdx + Qdy) = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy .$$

When $D =$ representable by curv. trapezoids in both directions.

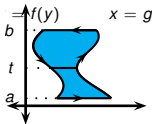
Suppose D - curv. trapezoid, horiz. bases. Then ∂D is the union of:

Curve	Parametrization	parameter interval	dy
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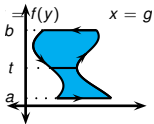
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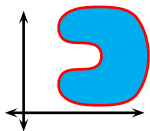
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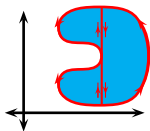
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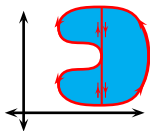
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- Suppose $D =$ union of curvilinear trapezoids with **vertical bases**, pairwise intersecting on their boundaries only.



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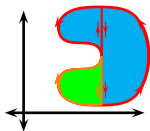
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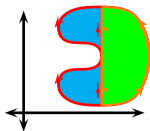
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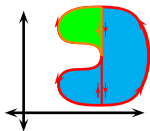
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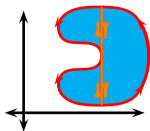
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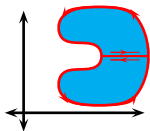
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- Suppose $D =$ union of curvilinear trapezoids with vertical bases, pairwise intersecting on their boundaries only. The first equality holds over each curvilinear trapezoid \Rightarrow it holds over the entire D as contributions of extra line integrals cancel one another.



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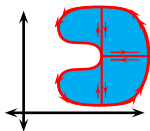
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- Adding the two equalities proves the theorem for regions that can be decomposed by curvilinear trapezoids in both directions.

Areas using Green's Theorem

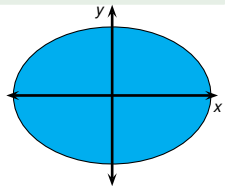
Theorem (Green)

$$\oint_{\partial D} Pdx + Qdy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy .$$

- One use of Green's theorem is for relating areas to certain line integrals.
- Suppose $Q_x - P_y = 1$. Then

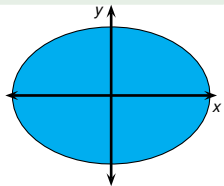
$$\text{Area}(D) = \iint_D 1 dx dy = \iint_D (Q_x - P_y) dx dy = \oint_{C=\partial D} Pdx + Qdy .$$
- There are many ways to have $Q_x - P_y$, for example:
 - $P(x, y) = -y$ and $Q(x, y) = 0$,
 - $P(x, y) = 0$ and $Q(x, y) = y$,
 - $P(x, y) = -\frac{y}{2}$ and $Q(x, y) = \frac{x}{2}$.

Example (Areas via line integrals)



Use Green's theorem to compute the area of the region D enclosed by the ellipse C : $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$.

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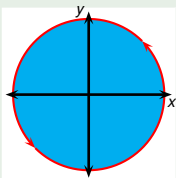


Use Green's theorem to compute the area of the region D enclosed by the ellipse $C: \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$.

Let $C = \partial D$; C is parametrized by $C: \begin{cases} x = a \cos t \\ y = b \sin t \end{cases}, t \in [0, 2\pi]$.

$$\begin{aligned}
 \text{Area}(D) &= \iint dA = \int_C x dy = \int_{t=0}^{t=2\pi} a \cos t d(b \sin t) && \left| \begin{array}{l} \text{Green's} \\ \text{Thm.} \end{array} \right. \\
 &= \int_{t=0}^{t=2\pi} a \cos(t) b \cos(t) dt = ab \int_{t=0}^{t=2\pi} \cos^2 t dt \\
 &= \int_{t=0}^{t=2\pi} \left(\frac{1 + \cos(2t)}{2} \right) dt \\
 &= ab \left[\frac{\theta}{2} + \frac{\sin(2t)}{4} \right]_{t=0}^{2\pi} = ab\pi.
 \end{aligned}$$

Example

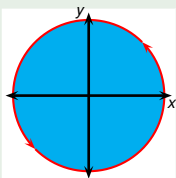


Integrate

$$\int_C \left(y^3 + e^{\arctan x} \right) dx + \left(-x^3 + \ln(\cos y + y + 4) \right) dy,$$

where C is the oriented boundary of the disk D with radius 2 and centered at the origin.

Example



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Direct computation of the line integral appears intractable. Since P, Q are smooth over D we can use Green's theorem. This makes sense as P_y, Q_x are simple expressions.

$$\begin{aligned}
 \int_C P dx + Q dy &= \int_D (Q_x - P_y) dx dy \\
 &= \int_D (-3x^2 - 3y^2) dx dy \\
 &= \int_{\theta=0}^{2\pi} \int_{r=0}^2 (-3r^2) r dr d\theta \\
 &= \int_{\theta=0}^{2\pi} \left[\frac{3}{4} r^4 \right]_{r=0}^{r=2} d\theta = 24\pi .
 \end{aligned}$$

Green's Thm.

use polar coords.

Example (Line integrals of $d\theta$ using Green's theorem)

Let C be a closed curve, enclosing an open set D , and not passing through $(0, 0)$. Compute

$$\oint_C \frac{-y}{x^2 + y^2} dx + \frac{x}{x^2 + y^2} dy$$

provided that D does not contain the origin.

Since D does not contain the origin we can use Green's theorem:

$$\begin{aligned} \oint_C \frac{-y}{x^2 + y^2} dx + \frac{x}{x^2 + y^2} dy &= \oint_D \left(\frac{y^2 - x^2}{(x^2 + y^2)^2} - \frac{x^2 - y^2}{(x^2 + y^2)^2} \right) dx dy \\ &= 0. \end{aligned}$$

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provided that D contains the origin.

We cannot use Green's theorem with respect to D because the resulting double integral involve a function which is not defined at $(0, 0)$. Instead we cut off a small circle at $(0, 0)$.