

Green's Theorem

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A path/curve C (called C or γ) starts at some \vec{a} in \mathbb{R}^2 or \mathbb{R}^3 and end at some \vec{b} .

→ If $\vec{a} = \vec{b}$ it's closed, so you must specify the direction.

→ Reversing the direction sends C to $-C$ and:

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

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

FTC for line integrals

Suppose C is a path/curve from \vec{a} to \vec{b} , and \vec{F} is a scalar function defined on an open domain $D \subseteq \mathbb{R}^2$ (or \mathbb{R}^3) containing C .

Let $\vec{F} = \nabla F$.

Then

$$\int_C \vec{F} \cdot d\vec{r} = F(\vec{b}) - F(\vec{a})$$

Remarks

① $\int_{-C} = - \int_C$ makes sense in terms of the FTC

bc if C is from \vec{a} to \vec{b} , then $-C$ is from \vec{b} to \vec{a} and $F(\vec{a}) - F(\vec{b}) = -(F(\vec{b}) - F(\vec{a}))$

② FTC says $\int_C \vec{F} \cdot d\vec{r}$ only depends on the endpoints of C ? not on the particular path btwn them if $\vec{F} = \nabla F$.

BUT, for many \vec{F} , the integral does depend on the path

⇒ \vec{F} is not a gradient of some F .

(converse is "basically" true)

Definition If $\vec{F} = \nabla F$. Then F is called a potential for \vec{F} .

conservative ⇒ $\int_C \vec{F} \cdot d\vec{r}$ depends only on the endpoints

Def \vec{F} is conservative if \vec{F} has a potential.

③ If \vec{F} is conservative, then $\int_C \vec{F} \cdot d\vec{r} = 0$ if C is closed.

(bc $F(\vec{a}) - F(\vec{a}) = 0$)

Recall If $(x(t), y(t))$ is a parameterization of a curve C for $a \leq t \leq b$, then:

$$\int_C \vec{F} \cdot d\vec{r} = \int_C P dx + Q dy$$

$$= \int_a^b [P(x(t), y(t))x'(t) + Q(x(t), y(t))y'(t)] dt$$

* similar for \mathbb{R}^3 but w/ z also.

independent of parameterization

Proof of FTC C in \mathbb{R}^2

suppose $\vec{F} = \nabla F$ and choose a parameterization

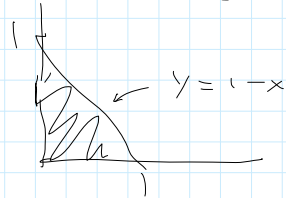
$(x(t), y(t))$ for $a \leq t \leq b$.

$$1 - x - y = 0$$

$$x + y + z = 1$$

$$x = 1$$

$$y = 1$$



Proof of FTC (in \mathbb{R}^2)

suppose $\vec{f} = \nabla F$ and choose a parameterization $(x(t), y(t))$ for $a \leq t \leq b$.

Let \vec{a}, \vec{b} be the endpoints of C .

$$\Rightarrow \vec{a} = (x(a), y(a)) = g(a)$$

$$\vec{b} = (x(b), y(b)) = g(b)$$

$$\begin{aligned} \int_C \nabla F \cdot d\vec{r} &= \int_C \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy \\ &= \int_{t=a}^{t=b} \left[\frac{\partial F}{\partial x}(x(t), y(t))x'(t) + \frac{\partial F}{\partial y}(x(t), y(t))y'(t) \right] dt \end{aligned}$$

use mv chain rule to rewrite

$$g: [a, b] \rightarrow \mathbb{R}^2 \quad g(t) = (x(t), y(t))$$

$$\text{so the derivative is } \begin{bmatrix} x'(t) \\ y'(t) \end{bmatrix}$$

$$F: \mathbb{R}^2 \rightarrow \mathbb{R}$$

$$\text{so the derivative is } \begin{bmatrix} \frac{\partial F}{\partial x} & \frac{\partial F}{\partial y} \end{bmatrix}$$

so the derivative of $F \circ g: [a, b] \rightarrow \mathbb{R}$ is

$$\begin{bmatrix} \frac{\partial F}{\partial x} & \frac{\partial F}{\partial y} \end{bmatrix} \begin{bmatrix} x'(t) \\ y'(t) \end{bmatrix} = \frac{\partial F}{\partial x} x'(t) + \frac{\partial F}{\partial y} y'(t)$$

= the integrand we had above

$$= \frac{d}{dt}(F \circ g)$$

$$\Rightarrow \int_{t=a}^{t=b} \left[\frac{\partial F}{\partial x}(x(t), y(t))x'(t) + \frac{\partial F}{\partial y}(x(t), y(t))y'(t) \right] dt$$

$$= \int_a^b \frac{d}{dt}(F \circ g) dt$$

$$\stackrel{\text{by st FTC}}{=} \left[F \circ g \right]_a^b$$

$$= F(g(b)) - F(g(a))$$

$$= F(\vec{b}) - F(\vec{a})$$

■ QED

Suppose C_1 is a curve from \vec{a} to \vec{b} and C_2 is from \vec{b} to \vec{c} , then get $C_1 + C_2$ from \vec{a} to \vec{c}
"go along C_1 , then along C_2 "

Key fact

$$\int_{C_1 + C_2} \vec{f} \cdot d\vec{r} = \int_{C_1} \vec{f} \cdot d\vec{r} + \int_{C_2} \vec{f} \cdot d\vec{r}$$

$$\text{Compare } \int_a^b f dx + \int_b^c f dy = \int_a^c f dx$$

Suppose we're given parameterization g_1 of C_1 and g_2 of C_2 , each defined from $0 \leq t \leq 1$.

Q/ How to write parameterization g of $C_1 + C_2$

s.t g is defined for $0 \leq t \leq 1$?

Q/ Given $t \in [0, 1]$, what is $g(t)$?

A/

$$g(t) = \begin{cases} g_1(2t) & 0 \leq t \leq \frac{1}{2} \\ g_2(2t-1) & \frac{1}{2} \leq t \leq 1 \end{cases}$$

At $t = \frac{1}{2}$, the def is consistent because

we assumed that the endpoint of C_1 (aka $g_1(1)$)

is the initial point of C_2 (aka $g_2(0)$)

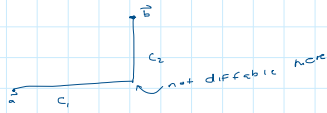
Technical point

We assumed that the endpoint of C (aka $g_1(1)$) is the initial point of C_2 (aka $g_2(0)$)

Technical point

When we compute line integrals using a param $(x(t), y(t))$ we take derivatives of the components. This requires that they are diff'able fcn's of t .

But What if we have a curve C like this?



A/ We can still compute \int_C by writing $C = C_1 + C_2$ and then $\int_C = \int_{C_1} + \int_{C_2}$ if C is piecewise smooth but not smooth

Note $C_1 + C_2 = C_1 \cup C_2$

Compatibility b/w adding curves and FTC:

For $\vec{F} = \nabla F$, the fact that

$$\int_{C_1 + C_2} = \int_{C_1} + \int_{C_2}$$

is equivalent to:

$$F(\vec{c}) - F(\vec{a}) = (F(\vec{c}) - F(\vec{b})) + (F(\vec{b}) - F(\vec{a}))$$

Recall

if \vec{F} is conservative then

- ② $\int_C \vec{F} \cdot d\vec{r}$ is path-independent
- ③ $\int_C \vec{F} \cdot d\vec{r} = 0$ if C is closed

② \Leftrightarrow ③ for any \vec{F}

② \Leftrightarrow ③ if C (from \vec{a} to \vec{a}) is closed, let C' be

the const path from \vec{a} to \vec{a}

(ie C' parameterized by $g(t) = \vec{a}$)

then $g'(t) = 0$

$$\Rightarrow \int_{C'} \vec{F} \cdot d\vec{r} = \int_{C'} \vec{F}(g(t)) \cdot g'(t) dt = \int_0^1 0 dt = 0$$

but let C and C' have same endpoints

$$\Rightarrow \text{by } \textcircled{2} \int_C \vec{F} \cdot d\vec{r} = \int_{C'} \vec{F} \cdot d\vec{r} = 0$$

③ \Leftrightarrow ② Suppose ③ is true and that C and C' have the same endpoints \vec{a} and \vec{b}

Consider $-C'$ which is from \vec{b} to \vec{a} and

$$C'' = C - C'$$

$$= C + C(-C')$$

"go along C , then go along C' in the other direction"

$\Rightarrow C''$ is closed

$$\text{by } \textcircled{3}, \int_{C''} \vec{F} \cdot d\vec{r} = 0$$

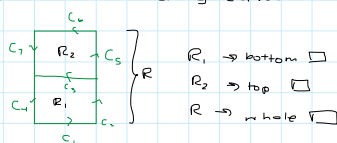
$$\text{But } \int_{C''} \vec{F} \cdot d\vec{r} = \int_{C + (-C')} \vec{F} \cdot d\vec{r}$$

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

$$\Rightarrow \int_C \vec{F} \cdot d\vec{r} = \int_{C'} \vec{F} \cdot d\vec{r}$$

QED Thm 4.3

Suppose we have the following curves:



Consider some vector field $\vec{F} = (P, Q)$

$$\int_{R_1} \vec{f} \cdot d\vec{r} = \int_{C_1 + C_2 + C_3 + C_4} \vec{f} \cdot d\vec{r}$$

ccw
by definition

$$\int_{R_2} \vec{f} \cdot d\vec{r} = \int_{C_5 + C_6 + C_7 - C_3} \vec{f} \cdot d\vec{r}$$

$$\Rightarrow \int_{R_1} \vec{f} \cdot d\vec{r} + \int_{R_2} \vec{f} \cdot d\vec{r}$$

$$= \int_{C_1 + C_2 + \cancel{C_3} + C_4} \vec{f} \cdot d\vec{r} + \int_{C_5 + C_6 + C_7 - \cancel{C_3}} \vec{f} \cdot d\vec{r} = \int_{R} \vec{f} \cdot d\vec{r}$$

$$= \int_{C_1 + C_2 + C_4 + C_5 + C_6 + C_7} \vec{f} \cdot d\vec{r}$$

but going around ccw is $C_1 + C_2 + C_3 + C_6 + C_7 + C_4$