

Outline

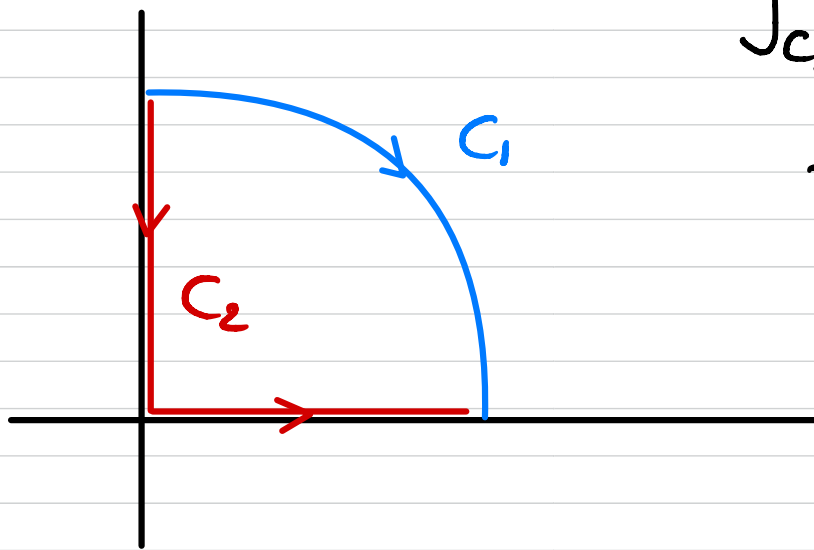
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- 7 Stokes' theorem
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Last time

We have computed $\int_C \vec{F} \cdot \vec{x}' ds$

We have seen an example of \vec{F} in \mathbb{R}^2

s.t.



$$\int_{C_1} \vec{F} \cdot \vec{x}' ds = \int_{C_2} \vec{F} \cdot \vec{x}' ds$$

Question : Is that true for a large class of vector fields?

Main issues in this section

Two important questions:

$$\underline{F} = \underline{\nabla\psi}$$

- 1 When can we say that a vector field is the gradient of a function?
- 2 What is special with this kind of vector fields?

↳ They are conservative

Conservative vector field

Definition 6.

Let

- D domain of \mathbb{R}^2
- \mathbf{F} vector field defined on D

Then \mathbf{F} is a conservative vector field if

There exists φ such that $\mathbf{F} = \nabla\varphi$ on D

Criterion for being conservative in \mathbb{R}^2

Notation: For $\varphi : \mathbb{R}^2 \rightarrow \mathbb{R}$, set $\varphi_x = \frac{\partial \varphi}{\partial x}$ and $\varphi_y = \frac{\partial \varphi}{\partial y}$

Theorem 7.

Consider a vector field in $R \subset \mathbb{R}^2$:

$$\mathbf{F} = \langle f, g \rangle$$

Then there exists φ such that:

$$\nabla \varphi \equiv \langle \varphi_x, \varphi_y \rangle = \mathbf{F} \quad \text{on } R,$$

if and only if \mathbf{F} satisfies:

$$f_y = g_x \quad \text{on } R$$

Due to the fact that

$$f_y = \varphi_{xy}$$

$$g_x = \varphi_{yx}$$

Computation of function φ in \mathbb{R}^2

Aim: If $f_y = g_x$, find φ such that $\varphi_x = f$ and $\varphi_y = g$.

Recipe in order to get φ :

- ① Write φ as antiderivative of f with respect to x :

$$\varphi(x, y) = \int f(x, y) dx + b(y) \rightarrow \text{the "constant" depends on } y$$

$$\varphi(x, y) = a(x, y) + b(y), \quad \text{where } a(x, y) = \int f(x, y) dx$$

- ② Get an equation for b by differentiating with respect to y :

$$\varphi_y = g \iff b'(y) = g(x, y) - a_y(x, y)$$

- ③ Finally we get:

$$\varphi(x, y) = a(x, y) + b(y).$$

vector field

$$\vec{F} = \langle \overbrace{x+y}^f, \overbrace{x}^g \rangle$$

Is \vec{F} conservative? According to Thm 7, true if $f_y = g_x$. Here

$$f_y = 1, \quad g_x = 1$$

\Rightarrow \vec{F} conservative, i.e. there exists φ s.t. $\nabla\varphi = \vec{F}$.

vector field $\vec{F}' = \langle \overbrace{x+y}^f, \overbrace{x}^g \rangle$

In order to find φ s.t. $\nabla\varphi = \vec{F}'$,

① $\varphi(x,y) = \int (x+y) dx$ ($\varphi_x = f$)

$$\varphi(x,y) = \frac{1}{2}x^2 + xy + b(y) \quad (\varphi'_x = \int f dx)$$

② We write $\varphi_y = g$

$$\Leftrightarrow \cancel{x} + b'(y) = \cancel{x}$$

$$\Leftrightarrow b'(y) = 0 \quad \Leftrightarrow b(y) = C$$

③ $\varphi(x,y) = \frac{1}{2}x^2 + xy + C$

Example of conservative vector field (1)

Vector field:

$$\mathbf{F} = \langle x + y, x \rangle$$

Problem:

- 1 Is \mathbf{F} conservative?
- 2 If \mathbf{F} is conservative, compute φ such that $\nabla\varphi = \mathbf{F}$

Example of conservative vector field (2)

Recall:

$$\mathbf{F} = \langle x + y, x \rangle$$

Proof that \mathbf{F} is conservative:

$$f_y = 1 = g_x$$

Thus \mathbf{F} is conservative

Example of conservative vector field (3)

Computing φ : We have

$$\varphi = \int f(x, y) dx + b(y) = \frac{1}{2}x^2 + yx + b(y)$$

Computing b : We write

$$\varphi_y = x \iff x + b'(y) = x \iff b'(y) = 0$$

Expression for φ : Since $b(y) = c$ for a constant c , we get

$$\varphi(x, y) = \frac{1}{2}x^2 + yx + c$$

Criterion for being conservative in \mathbb{R}^3

Theorem 8.

Consider a vector field in $R \subset \mathbb{R}^3$:

$$\mathbf{F} = \langle f, g, h \rangle$$

Then there exists φ such that:

$$\nabla\varphi \equiv \langle \varphi_x, \varphi_y, \varphi_z \rangle = \mathbf{F} \quad \text{on } R,$$

if and only if \mathbf{F} satisfies:

$$f_y = g_x, \quad f_z = h_x, \quad g_z = h_y \quad \text{on } R$$

Computation of function φ in \mathbb{R}^3

$$\varphi = \int f \, dx + b(y, z)$$

Aim: If \mathbf{F} is conservative, find φ

\hookrightarrow such that $\varphi_x = f$, $\varphi_y = g$ and $\varphi_z = h$.

Recipe in order to get φ :

- 1 Write φ as antiderivative of f with respect to x :

$$\varphi(x, y) = a(x, y, z) + b(y, z), \quad \text{where} \quad a(x, y, z) = \int f(x, y, z) \, dx$$

- 2 Get an equation for b by differentiating with respect to y :

$$\varphi_y = g \quad \iff \quad b_y(y, z) = g(x, y, z) - a_y(x, y, z)$$

- 3 Iterate this procedure with ∂_z

Example of conservative vector field in \mathbb{R}^3 (1)

Vector field:

$$\mathbf{F} = \langle x^2 - z e^y, y^3 - xz e^y, z^4 - x e^y \rangle$$

Problem:

- 1 Is \mathbf{F} conservative?
- 2 If \mathbf{F} is conservative, compute φ such that $\nabla\varphi = \mathbf{F}$

Vector field

$$\vec{F} = \langle \overbrace{x^2 - z e^y}^f, \overbrace{y^3 - xz e^y}^g, \overbrace{z^4 - x e^y}^h \rangle$$

IS \vec{F} conservative? \longrightarrow YES!

$$f_y = -z e^y = g_x = -z e^y$$

$$f_z = -e^y = h_x = -e^y$$

$$g_z = -x e^y = h_y = -x e^y$$

Vector field f

$$\vec{F} = \langle \overbrace{x^2 - z e^y}^f, \overbrace{y^3 - xz e^y}^g, \overbrace{z^4 - x e^y}^h \rangle$$

Computing φ

$$\textcircled{1} \quad \varphi(x, y, z) = \int f \, dx = \frac{1}{3} x^3 - xz e^y + b(y, z)$$

$$\textcircled{2} \quad \varphi_y = g$$

$$\Leftrightarrow -xz e^y + b_y(y, z) = y^3 - xz e^y$$

$$\Leftrightarrow b_y(y, z) = y^3$$

$$\text{Then} \quad b(y, z) = \int y^3 \, dy = \frac{1}{4} y^4 + c(z)$$

and

$$\varphi(x, y, z) = \frac{1}{3} x^3 - xz e^y + \frac{1}{4} y^4 + c(z)$$

$$\varphi(x, y, z) = \frac{1}{3} x^3 - x z e^y + \frac{1}{4} y^4 + c(z)$$

③ We write $\varphi_z = h = z^4 - x e^y$

$$\varphi_z = h \Leftrightarrow -x e^y + c'(z) = z^4 - x e^y$$
$$\Leftrightarrow c'(z) = z^4$$

Then $c(z) = \int z^4 dz = \frac{1}{5} z^5 + C$

We have obtained

$$\varphi(x, y, z) = \frac{1}{3} x^3 - x z e^y + \frac{1}{4} y^4 + \frac{1}{5} z^5 + C$$

Check $\nabla \varphi = \vec{F}$

Example of conservative vector field in \mathbb{R}^3 (2)

Recall:

$$\mathbf{F} = \langle x^2 - z e^y, y^3 - xz e^y, z^4 - x e^y \rangle$$

Proof that \mathbf{F} is conservative:

$$\begin{aligned} f_y &= g_x &= -x e^y \\ f_z &= h_x &= -e^y \\ g_z &= h_y &= -x e^y \end{aligned}$$

Thus \mathbf{F} is conservative

Example of conservative vector field in \mathbb{R}^3 (3)

Computing φ : We have

$$\varphi = \int f(x, y, z) dx + b(y, z) = \frac{1}{3}x^3 - xz e^y + b(y, z)$$

Computing b : We write

$$\begin{aligned}\varphi_y = y^3 - xz e^y &\iff -xz e^y + b_y = y^3 - xz e^y \\ &\iff b(y, z) = \frac{1}{4}y^4 + c(z)\end{aligned}$$

We have thus obtained

$$\varphi = \frac{1}{3}x^3 - xz e^y + \frac{1}{4}y^4 + c(z)$$

Example of conservative vector field in \mathbb{R}^3 (4)

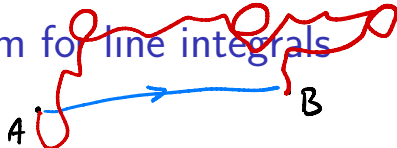
Computing c : We write

$$\begin{aligned}\varphi_z = z^4 - x e^y &\iff -x e^y + c'(z) = z^4 - x e^y \\ &\iff c(z) = \frac{1}{5}z^5 + d\end{aligned}$$

Expression for φ : For a constant d , we get

$$\varphi(x, y, z) = \frac{1}{3}x^3 - xz e^y + \frac{1}{4}y^4 + \frac{1}{5}z^5 + d$$

Fundamental theorem for line integrals



Theorem 9.

Consider

- A conservative vector field \mathbf{F} on $R \subset \mathbb{R}^3$
- φ such that $\nabla\varphi = \mathbf{F}$
- A piecewise smooth oriented curve $C \subset R$ from A to B

Then we have

$$\int_C \mathbf{F} \cdot \mathbf{T} \, ds = \int_C \mathbf{F} \cdot d\mathbf{r} = \varphi(B) - \varphi(A)$$