

LAST TIME: WE TALKED ABOUT DIVERGENCE AND CURL OF A VECTOR FIELD  $F$ .

↑  
"FLOW" IN OR  
OUT AT A POINT

↑  
HOW MUCH / CUR  
VECTOR FIELD "SPINS"  
IN ANY DIRECTION  
AT A POINT

$$\text{IF } F = (P, Q, R)$$

$$\text{DIV } F = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \quad (\text{IS A NUMBER})$$

$$\text{CURL } F = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix} \quad (\text{IS A VECTOR})$$

## LINE INTEGRALS

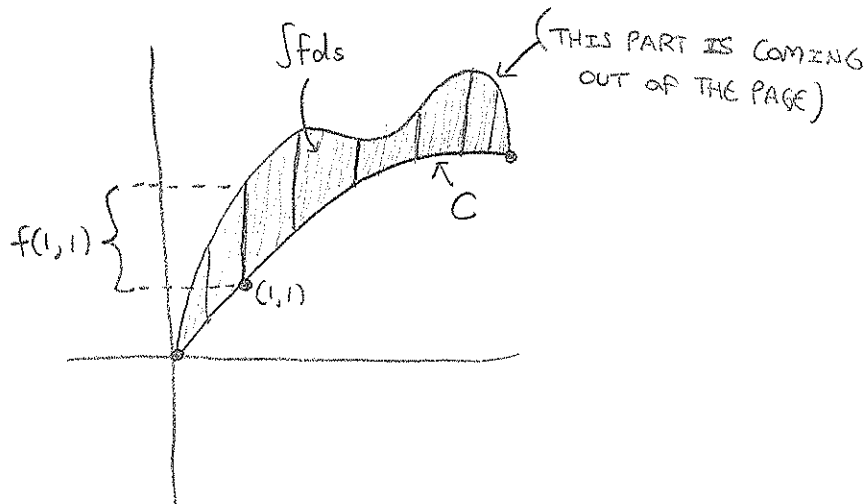
NOW WE MOVE ON TO A TYPE OF INTEGRAL WE CAN TAKE ALONG ANY PATH IN  $\mathbb{R}^2$  OR  $\mathbb{R}^3$ .

LINE INTEGRALS IN  $\mathbb{R}^2$  MAY LOOK LIKE:

$$\int f(x,y) dx, \int f(x,y) dy, \int f(x,y) ds \quad \begin{array}{l} \text{INTEGRATING AROUND SOME CURVE } C \\ \uparrow \\ \text{ARCLength} \\ \text{ELEMENT} \end{array}$$

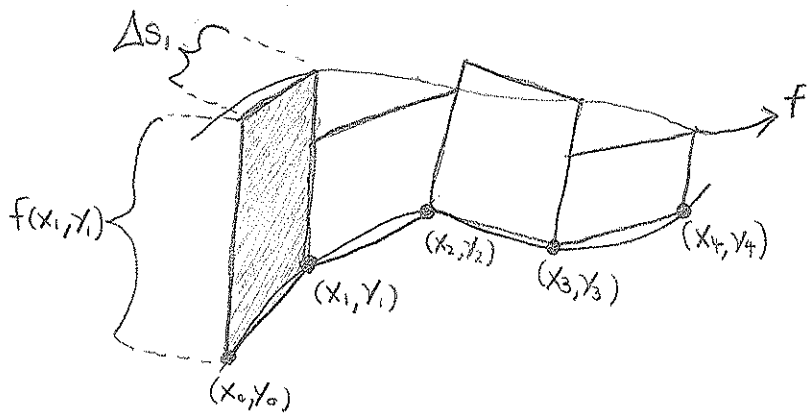
$\int f(x,y) ds$  IS THE AREA OF THE "CURTAIN" ABOVE OUR CURVE  $C$  WITH HEIGHT  $f(x,y)$

AT EACH POINT:

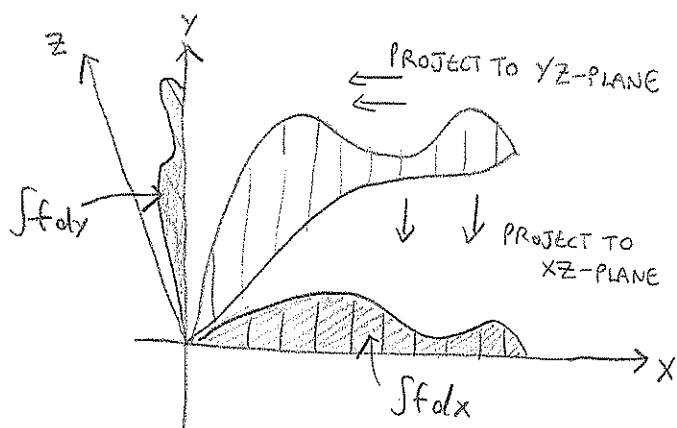


... SINCE IT IS COMPUTED BY TAKING OUR CURVE  $C$  & CHOPPING INTO PIECES, ESTIMATING  $\Delta s$  WITH A LINE SEGMENT AND ADDING UP:

$$\sum_i f(x_i, y_i) \Delta s_i$$



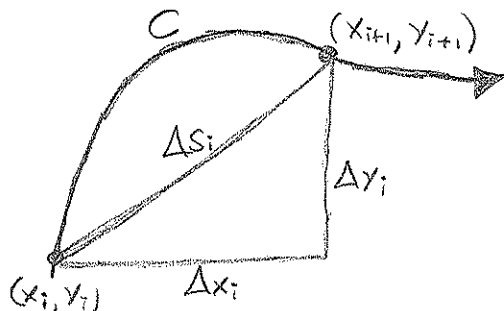
NOW THE INTEGRALS  $\int f dx$ ,  $\int f dy$  CAN BE THOUGHT OF AS AREAS AS WELL, BUT OF THE PROJECTIONS OF THESE "CURTAINS" WE FORM OVER OUR CURVES.



THIS IS BECAUSE WE COMPUTE  $\int f dx$  WITH SUMS OF THE FORM

$$\sum_i f(x_i, y_i) \Delta x_i$$

AND  $\Delta x_i$ ,  $\Delta y_i$ ,  $\Delta s_i$  ARE RELATED BY THE  $\Delta$ :



RMK: THE NOTATION  $\int f dx + g dy$  IS COMMONLY USED & JUST MEANS  $\int f dx + \int g dy$

NOW THAT WE CAN PICTURE THEM, LET'S LEARN HOW TO EVALUATE THEM.

① PARAMETRIZE YOUR CURVE  $C$ :  $r(t) = (x(t), y(t))$

② PLUG IN! (THEN USE  $t$  LIMITS)

$$\int f(x, y) dx = \int f(x(t), y(t)) \frac{dx}{dt} dt$$

$$\int f(x, y) dy = \int f(x(t), y(t)) \frac{dy}{dt} dt$$

$$\int f(x, y) ds = \int f(x(t), y(t)) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

HERE WE USE THE FACT THAT  $(\Delta s)^2 = (\Delta x)^2 + (\Delta y)^2$  FROM OUR  $\Delta$  WE DREW

$$\left(\frac{\Delta s}{\Delta t}\right) = \sqrt{\left(\frac{\Delta x}{\Delta t}\right)^2 + \left(\frac{\Delta y}{\Delta t}\right)^2}$$

LET INTERVALS GO TO ZERO...

$$\frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}$$

$$ds = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

EX: COMPUTE  $\int xy dx + y^2 dy$  ALONG THE UNIT CIRCLE  $\curvearrowright$  IN THAT DIRECTION

$r(t) = (\underbrace{\cos t}_x, \underbrace{\sin t}_y)$  IS THE UNIT CIRCLE

$$\begin{aligned} \int xy dx + y^2 dy &= \int_0^{2\pi} \cos t \sin t (-\sin t dt) + \sin^2 t (\cos t dt) \\ &= \int_0^{2\pi} -\cos t \sin^2 t + \cos t \sin^2 t dt \\ &= \int_0^{2\pi} 0 dt = 0 \end{aligned}$$

EX: COMPUTE  $\int \cos x dy$  ON THE STRAIGHT LINE FROM  $(0, 0)$  TO  $(5, 2)$

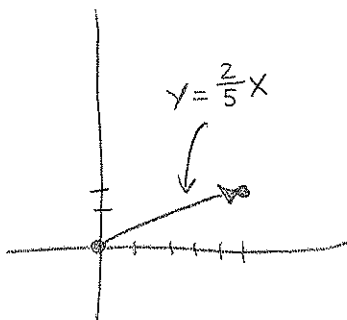
LET  $t = x$  SO:

$$r(t) = \left(t, \frac{2}{5}t\right)$$

IS OUR PATH FROM  $t=0$  TO  $5$

$$x = t \quad y = \frac{2}{5}t$$

$$dx = dt \quad dy = \frac{2}{5} dt$$



$$\int \cos x \, dy = \int_0^5 \cos t \left( \frac{2}{5} dt \right)$$

$$= \frac{2}{5} \left[ \sin t \right]_0^5$$

$$= \frac{2}{5} \sin 5$$

EX:  $\int (3+xy) \, ds$  ALONG THE CIRCLE RADIUS 3 FROM  $(3,0)$  TO  $(0,3)$

$$\mathbf{r}(t) = (3 \cos t, 3 \sin t) \quad t = 0 \text{ TO } \frac{\pi}{4}$$

" "  
x y

$$ds = \sqrt{(x')^2 + (y')^2} \, dt$$

$$= \sqrt{(-3 \sin t)^2 + (3 \cos t)^2} \, dt$$

$$= 3 \sqrt{\sin^2 t + \cos^2 t} \, dt$$

$$= 3 \, dt$$

$$\int (3+xy) \, ds = \int_0^{\frac{\pi}{4}} (3 + 9 \cos t \sin t) 3 \, dt$$

$$= 9 \int 1 + 3 \cos t \sin t \, dt$$

$$= 9 \left( \frac{\pi}{2} - 0 \right) + 27 \int \cos t \sin t \, dt$$

$$\uparrow$$

$$u = \sin t$$

$$du = \cos t \, dt$$

$$= \frac{9\pi}{2} + 27 \int u \, du$$

$$= \frac{9\pi}{2} + 27 \left[ \frac{1}{2} (\sin^2 t) \right] \Big|_0^{\frac{\pi}{2}}$$

$$= \frac{9\pi}{2} + \frac{27}{2} [1 - 0]$$

$$= \frac{9\pi}{2} + \frac{27}{2}$$

# WORK INTEGRALS

IN PHYSICS WE DEFINE THE WORK DONE BY A FORCE AS

$$W = (\mathbf{F} \cdot \mathbf{u}) \Delta d$$

$\uparrow$   
 FORCE IN THE DIRECTION  $\mathbf{u}$

WHERE  $\mathbf{u}$  IS A UNIT VECTOR IN THE DIRECTION OF MOTION  
 $\Delta d$  IS THE DISPLACEMENT IN THAT DIRECTION  
 $\mathbf{F}$  IS OUR APPLIED FORCE VECTOR  
 $\cdot$  IS DOT PRODUCT

IN OUR CASE WE THINK OF  $\mathbf{r}(t)$  AS A PATH OF SOME PARTICLE AT TIME  $t$ , AND  $\mathbf{F}$  AS A FORCE (SAY GRAVITATION) ACTING ON IT. THEN:

$$W = \int \mathbf{F} \cdot d\mathbf{r} \quad \text{WHERE } d\mathbf{r} = \left( \frac{dx}{dt}, \frac{dy}{dt} \right) dt \quad \left( \frac{d\mathbf{r}}{dt} = \left( \frac{dx}{dt}, \frac{dy}{dt} \right) \right)$$

$$= \int \mathbf{F} \cdot \frac{d\mathbf{r}}{dt} dt \quad \text{FOR COMPACTNESS WE WRITE } \mathbf{r}'(t) = \frac{d\mathbf{r}}{dt}$$

$$= \int \mathbf{F} \cdot \underbrace{\frac{\mathbf{r}'(t)}{\|\mathbf{r}'(t)\|}}_{\substack{\text{UNIT VECTOR} \\ \text{IN THE DIRECTION} \\ \text{OF MOTION} \\ \text{(COMMONLY CALLED "T")}}} \underbrace{\|\mathbf{r}'(t)\| dt}_{\text{VELOCITY} \cdot \Delta \text{TIME} = \Delta d}$$

SO THIS FITS OUR IDEA OF WHAT WORK IS. LET'S DO SOME EXAMPLES

EX: FIND THE WORK DONE BY  $\mathbf{F} = (x-y, x+y)$  ALONG THE PATH  $\mathbf{r}(t) = \begin{pmatrix} t \\ \cos t \end{pmatrix}$  FROM  $t=0$  TO  $\pi$

$$\begin{aligned}
 W &= \int \mathbf{F} \cdot d\mathbf{r} = \int \mathbf{F} \cdot \mathbf{r}'(t) dt \\
 &= \int_0^{\pi} (t - \cos t, t + \cos t) \cdot (1, -\sin t) dt \\
 &= \int_0^{\pi} t - \cos t - t \sin t - \cos t \sin t dt \\
 &= \left[ \frac{1}{2} t^2 - \sin t \right]_0^{\pi} - \int_0^{\pi} t \sin t dt - \int_0^{\pi} \cos t \sin t dt \\
 &= \frac{\pi^2}{2} - \int_0^{\pi} t \sin t dt - \underbrace{\left[ \frac{1}{2} \sin^2 t \right]_0^{\pi}}_{=0}
 \end{aligned}$$

$\uparrow$   
 $u = \sin t$   
 $du = \cos t dt$

$$= \frac{\pi^2}{2} - \int t \sin t \, dt$$

↑ INT. BY PARTS →

$$\begin{array}{l} u = t \quad dv = \sin t \, dt \\ du = dt \quad v = -\cos t \end{array} \quad \int u \, dv = uv - \int v \, du$$

$$= \frac{\pi^2}{2} - \left[ -t \cos t + \int \cos t \, dt \right]$$

$$= \frac{\pi^2}{2} - \left[ -t \cos t + \sin t \right] \Big|_0^{\pi}$$

$$= \frac{\pi^2}{2} - \left[ \pi \right]$$

$$= \frac{\pi^2}{2} - \pi$$

NOTE: ALL OF THESE SAME IDEAS AND CALCULATIONS HOLD FOR FOR LINE INTEGRALS IN  $\mathbb{R}^3$ , i.e. OF THE FORM  $\int f \, dx + g \, dy + h \, dz$

EX: FIND THE WORK DONE BY A FORCE  $F = (x, y, z^2)$  ALONG THE LINE  $r(t) = (t+3, t-1, -t)$  FROM  $t=0$  TO 2.

$$\begin{aligned} W &= \int F \cdot dr = \int F \cdot r'(t) \, dt \\ &= \int_0^2 (t+3, t-1, t^2) \cdot (1, 1, -1) \, dt \\ &= \int t+3 + t-1 - t^2 \, dt \\ &= \int -t^2 + 2t + 2 \, dt \\ &= \left[ -\frac{1}{3}t^3 + t^2 + 2t \right]_0^2 \end{aligned}$$

$$= -\frac{8}{3} + 8$$

EX: COMPUTE  $\int x^2 ds$  ALONG THE CURVE  $r(t) = (\cos t, \sin t, t)$  FROM  $t=0$  TO  $\pi$

$$\begin{aligned} \text{HERE } ds &= \sqrt{(x'(t))^2 + (y'(t))^2 + (z'(t))^2} dt \\ &= \sqrt{(-\cos t)^2 + (\sin t)^2 + 1} dt \\ &= \sqrt{2} dt \end{aligned}$$

$$\begin{aligned} \int x^2 ds &= \int \cos^2 t \sqrt{2} dt \\ &= \sqrt{2} \int \frac{1}{2}(1 + \cos 2t) dt \\ &= \frac{1}{\sqrt{2}} \left[ t + \frac{1}{2} \sin 2t \right] \Big|_0^{\pi} \end{aligned}$$

TRIG IDENTITIES

YOU MUST KNOW:

$$\sin^2 \theta = \frac{1}{2}(1 - \cos 2\theta)$$

$$\cos^2 \theta = \frac{1}{2}(1 + \cos 2\theta)$$

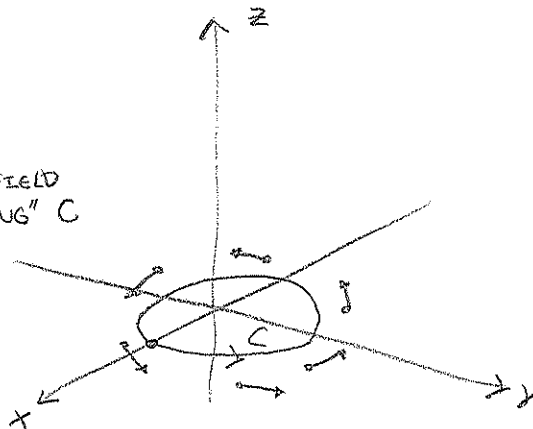
$$\boxed{= \frac{\pi}{\sqrt{2}}}$$

WHEN INTEGRATING AROUND A CLOSED LOOP, THE NOTATION  $\oint P dx + Q dy + R dz$  IS OFTEN USED. A CLOSED LOOP FORCE INTEGRAL IS OFTEN CALLED THE CIRCULATION AROUND THE CURVE, SINCE IT MEASURES HOW MUCH  $F$  FLOWS IN THE DIRECTION OF YOUR LOOP.

EX:  $F = (-y, x, z)$ .  $r(t) = (\cos t, \sin t, 0)$ . COMPUTE THE CIRCULATION  $\oint F \cdot dr$

$$\begin{aligned} \oint F \cdot dr &= \int_0^{\pi} (-\sin t, \cos t, 0) \cdot (-\sin t, \cos t, 0) dt \\ &= \int_0^{2\pi} \sin^2 t + \cos^2 t dt \\ &= \int_0^{2\pi} dt \end{aligned}$$

$$\boxed{= 2\pi} > 0 \text{ SO OUR FIELD "FLOWS ALONG" } C$$



RMK: IF YOU TRAVERSE YOUR PATH IN YOUR LINE INTEGRAL THE IN OPPOSITE DIRECTION, YOU CHANGE YOUR INTEGRAL BY A SIGN.

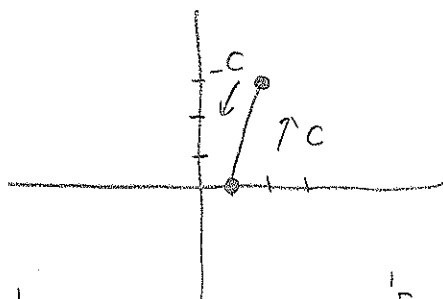
MUCH LIKE HOW  $\int_a^b f dx = - \int_b^a f dx$  (IT ACTUALLY IS A RESULT OF THIS)

FOR EXAMPLE SUPPOSE OUR CURVE  $C$  IS THE LINE FROM  $(1,0)$  TO  $(2,3)$  GIVEN BY

$$r(t) = (t+1, 3t) \quad t=0 \text{ to } 1$$

WE DENOTE BY  $-C$  AS THE PATH IN THE OPPOSITE DIRECTION GIVEN BY.

$$\tilde{r}(t) = (2-t, 3-3t)$$



THEN  $\int_C P dx + Q dy = \int_0^1 P(dt) + Q(3dt) = \int_0^1 (P+3Q) dt \quad \left( \begin{array}{l} x=t+1 \\ dx=dt \end{array} \right) \quad \left( \begin{array}{l} y=3t \\ dy=3dt \end{array} \right)$

AND  $\int_{-C} P dx + Q dy = \int_0^1 P(-dt) + Q(-3dt) \quad \left( \begin{array}{l} x=2-t \\ dx=-dt \end{array} \right) \quad \left( \begin{array}{l} y=3-3t \\ dy=-3dt \end{array} \right)$

$$= - \int_0^1 (P+3Q) dt$$

$$\int_{-C} P dx + Q dy = - \int_C P dx + Q dy$$



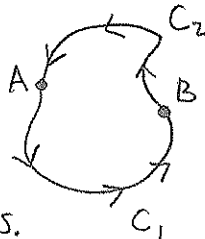
ONE REMARK THAT IS IMPORTANT:

$F$  HAS ALL LINE INTEGRALS  $\int F \cdot dr$  BEING PATH INDEPENDENT  $\xLeftrightarrow[\text{IS EQUIVALENT TO}]{}$   $\oint F \cdot dr = 0$  AROUND ALL CLOSED LOOPS

LET'S PROVE BOTH IMPLICATIONS:

$\Rightarrow$  FIX SOME LOOP:

PICK TWO POINTS ON IT AND LET  $C_1, C_2$  BE THE LABELLED CURVES.



THEN  $\oint F \cdot dr = \int_{C_1} F \cdot dr + \int_{C_2} F \cdot dr$

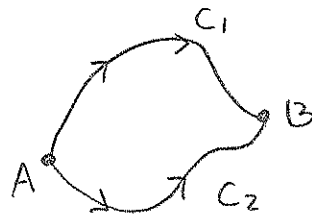
$$= \int_{C_1} F \cdot dr - \int_{-C_2} F \cdot dr = 0$$

$C_1$  &  $-C_2$  ARE BOTH PATHS FROM A TO B, SO BY PATH INDEPENDENCE THEY ARE EQUAL!

THUS  $\oint F \cdot dr = 0$  AROUND ANY LOOP

$\Leftarrow$  PICK TWO POINTS A & B AND TWO PATHS  $C_1$  AND  $C_2$  FROM A TO B. WE WANT

$$\int_{C_1} F \cdot dr = \int_{C_2} F \cdot dr$$



JUST VIEW THIS AS A CLOSED LOOP GOING ALONG  $C_1$  & THEN BACKWARDS ON  $C_2$ ! THIS INTEGRAL IS ZERO:

$$0 = \oint F \cdot dr = \int_{C_1} F \cdot dr + \int_{-C_2} F \cdot dr = \int_{C_1} F \cdot dr - \int_{C_2} F \cdot dr$$

MOVE TO LEFT SIDE OF FAR LEFT EQ.

so  $\int_{C_1} F \cdot dr = \int_{C_2} F \cdot dr$

IN PARTICULAR:

$$F = \nabla \phi \xLeftrightarrow[\text{EQUIV}]{} F \text{ PATH INDEPENDENT } \xLeftrightarrow[\text{EQUIV.}]{} \oint F \cdot dr = 0 \text{ OVER ALL CLOSED LOOPS}$$

NOTICE THAT IF  $F = (P, Q, R)$  THEN

$$\begin{aligned} \int F \cdot dr &= \int (P, Q, R) \cdot \left( \frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt} \right) dt \\ &= \int \left[ P \frac{dx}{dt} + Q \frac{dy}{dt} + R \frac{dz}{dt} \right] dt \quad \star \\ &= \int P dx + Q dy + R dz \end{aligned}$$

IS THE GENERAL FORM OF A LINE INTEGRAL

LIKEWISE (SAME STEPS BUT BACKWARDS) WE CAN THINK OF ANY LINE INTEGRAL AS A WORK INTEGRAL. WHEN THE FIELD  $F$  LOOKS LIKE THE GRADIENT

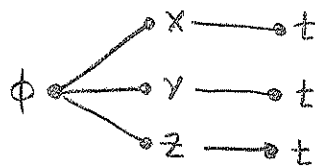
$\nabla \phi$  OF SOME FUNCTION  $\phi$ , SOMETHING HAPPENS:

$$F = \nabla \phi = \begin{pmatrix} P \\ Q \\ R \end{pmatrix} = \begin{pmatrix} \frac{\partial \phi}{\partial x} \\ \frac{\partial \phi}{\partial y} \\ \frac{\partial \phi}{\partial z} \end{pmatrix}$$

SUPPOSE WE DO A LINE INTEGRAL FROM  $(a_1, a_2, a_3)$  TO  $(b_1, b_2, b_3)$  ALONG A CURVE  $C$ :

$$\int_C F \cdot dr = \int_{t_1}^{t_2} \left[ \frac{\partial \phi}{\partial x} \frac{dx}{dt} + \frac{\partial \phi}{\partial y} \frac{dy}{dt} + \frac{\partial \phi}{\partial z} \frac{dz}{dt} \right] dt \quad \text{BY } \star$$

OUR "TREE DIAGRAM"



$$= \frac{d\phi}{dt}$$

$$= \int \frac{d\phi}{dt} dt$$

$$= \phi(t_2) - \phi(t_1)$$

FUNDAMENTAL THEOREM OF CALCULUS!

$$= \phi(b_1, b_2, b_3) - \phi(a_1, a_2, a_3)$$

IN OTHER WORDS, THE VALUE OF OUR LINE INTEGRAL ONLY DEPENDS ON THE STARTING & ENDING POINTS OF OUR PATH. THIS IS CALLED PATH INDEPENDENT. IT OCCURS EXACTLY WHEN  $F = \nabla \phi$  FOR SOME FUNCTION  $\phi$ , CALLED THE POTENTIAL FUNCTION.

THERE ARE TWO REASONS WHY YOU MIGHT WANT TO USE POTENTIAL FUNCTIONS.

① UGLY PATH

EX:  $F = (y, x, 1)$  AND  $r(t) = (e^{\cos t}, \cos(e^t), t)$   $t=0$  TO  $\pi$

FIND  $\int F \cdot dr$

IF WE TRY TO DO IT NORMALLY WE GET:

$$\int F \cdot dr = \int_0^\pi (\cos(e^t), e^{\cos t}, 1) \cdot (-\sin t)e^{\cos t}, -\sin(e^t)e^t, 1) dt$$

$$= \int_0^\pi -\sin t \cos(e^t) e^{\cos t} - \sin(e^t) e^{t+\cos t} + 1 dt$$

THIS IS AWFUL.

BUT IF  $F = \nabla\phi = (\phi_x, \phi_y, \phi_z)$  FOR SOME  $\phi$ , THIS WOULD BE EASY.

SO, WE TRY TO RECOVER THE FUNCTION  $\phi$  BASED ON ITS PARTIAL DERIVATIVES.

SINCE TAKING  $\frac{\partial}{\partial x}$  OF  $\phi$  WILL WIPE OUT ANY TERMS WITHOUT X'S (I.E. TERMS CONTAINING Y'S AND Z'S ONLY), IF WE INTEGRATE  $\phi_x$  WITH RESPECT TO X TO TRY AND FIND  $\phi$  WE MAY BE MISSING SOME OTHER TERMS INVOLVING ONLY Y & Z.

$$\phi = \int \frac{\partial\phi}{\partial x} dx = \int y dx = xy + C_1(y, z)$$

$$\phi = \int \frac{\partial\phi}{\partial y} dy = \int x dy = xy + C_2(x, z)$$

$$\phi = \int \frac{\partial\phi}{\partial z} dz = \int dz = z + C_3(x, y)$$

SO  $\phi$  SHOULD HAVE BOTH AN XY AND Z TERM, SO LET  $\phi = xy + z$  (CHECK  $\nabla\phi = F$ )

SO  $\int F \cdot dr = \int \nabla\phi \cdot dr = \phi(r(\pi)) - \phi(r(0))$   $r(\pi) = (e^{-1}, \cos(e^\pi), \pi)$   
 $= \phi(e^{-1}, \cos(e^\pi), \pi) - \phi(e, \cos(1), 0)$   $r(0) = (e, \cos(1), 0)$

$$= [e^{-1} \cos(e^\pi) + \pi] - [e \cos 1]$$

## ② UGLY F

$$\text{EX: } F = (y - z \sin(xz), x + e^z, ye^z - x \sin(xz))$$

$$r(t) = (\sin t, \cos t, t) \quad t = 0 \text{ to } \frac{\pi}{2}$$

compute  $\int F \cdot dr$

AGAIN THIS WILL BE AWFUL IF YOU DO IT DIRECTLY. LET'S HOPE THAT  $F = \nabla\phi$ .

IF SO  $F = (\phi_x, \phi_y, \phi_z)$  AND THUS

$$\phi = \int \frac{\partial\phi}{\partial x} dx = \int (y - z \sin(xz)) dx = xy + \cos(xz) + C_1(y, z)$$

$$\phi = \int \frac{\partial\phi}{\partial y} dy = \int (x + e^z) dy = xy + ye^z + C_2(x, z)$$

$$\phi = \int \frac{\partial\phi}{\partial z} dz = \int (ye^z - x \sin(xz)) dz = ye^z + \cos(xz) + C_3(x, y)$$

SO  $\phi$  NEED AN  $xy$  TERM, A  $ye^z$  TERM, & A  $\cos(xz)$  TERM:

$$\phi = xy + ye^z + \cos(xz) \quad \text{AND CHECK THAT } \nabla\phi = F$$

$$\begin{aligned} \int F \cdot dr &= \int \nabla\phi \cdot dr = \phi(r(\frac{\pi}{2})) - \phi(r(0)) \\ &= \phi(1, 0, \frac{\pi}{2}) - \phi(0, 1, 0) \\ &= \cancel{\cos(\frac{\pi}{2})} - [0 + 1 + 1] \\ &= \boxed{-2} \end{aligned}$$

NOTE THAT  $F$  BEING OF THE FORM  $\nabla\phi$  IS A VERY SPECIAL PROPERTY. THIS FUNCTION NEED NOT EXIST. IF IT DOES,  $F$  IS CALLED CONSERVATIVE. SO WHAT HAPPENS IF  $F$  IS NOT CONSERVATIVE? WHERE DOES OUR METHOD BREAK DOWN?

EX: IS  $F = (x, x, x)$  CONSERVATIVE? (SO  $\phi_x = \phi_y = \phi_z = x$ )

IF SO,  $\phi = \int \phi_x dx = \int x dx = \frac{1}{2}x^2 + C_1(y, z) \rightarrow$  i.e. NO OTHER TERM IN  $\phi$  HAS AN  $x$  IN IT (OTHER THAN  $\frac{1}{2}x^2$ )

$$\phi = \int \phi_y dy = \int x dy = \boxed{xy} + C_2(x, z)$$

$\phi$  MUST HAVE AN  $xy$  TERM, THIS CONTRADICTS

THERE IS ANOTHER WAY TO TEST THAT A FIELD IS CONSERVATIVE.

IF  $F = \nabla\phi = (P, Q, R)$  THEN  $P = \phi_x, Q = \phi_y, R = \phi_z$

UNDER MILD ASSUMPTIONS THE MIXED PARTIALS ARE EQUAL:

$$\phi_{xy} = \phi_{yx}, \phi_{xz} = \phi_{zx}, \phi_{yz} = \phi_{zy}$$

WHICH IN TERMS OF  $F$  IMPLIES:

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}, \frac{\partial P}{\partial z} = \frac{\partial R}{\partial x}, \frac{\partial Q}{\partial z} = \frac{\partial R}{\partial y}$$

IN  $\mathbb{R}^3$  THIS IS THE SAME AS  $\text{CURL } F = 0$  (LOOK AT DEFINITION OF CURL)

SO  $F = \nabla\phi$  IMPLIES  $\text{CURL } F = 0$

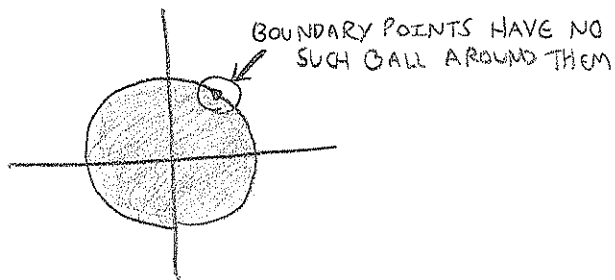
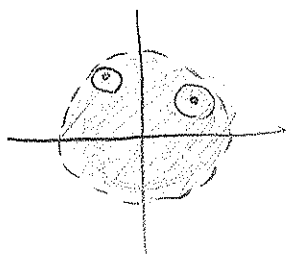
THE OTHER IMPLICATION IS TRUE SOMETIMES

THM: IF  $F$  IS A VECTOR FIELD ON AN OPEN, SIMPLY CONNECTED DOMAIN IN  $\mathbb{R}^3$  SUCH THAT  $\text{CURL } F = 0$ , THEN  $F = \nabla\phi$  FOR SOME FUNCTION  $\phi$ .

OPEN MEANS THAT EVERY POINT IN THE DOMAIN HAS A SMALL BALL AROUND IT THAT IS ALSO CONTAINED IN THE DOMAIN.

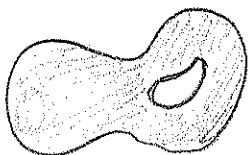
$\{(x, y) \mid x^2 + y^2 < 1\}$  IS OPEN

$\{(x, y) \mid x^2 + y^2 \leq 1\}$  IS NOT OPEN

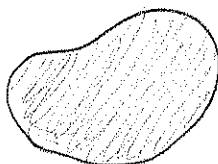


SIMPLY CONNECTED MEANS THAT THERE ARE "NO HOLES" IN THE DOMAIN:

NOT SIMPLY CONNECTED



SIMPLY CONNECTED



IN  $\mathbb{R}^2$  THIS THEOREM JUST BECOMES:

THM IF  $F$  IS A VECTOR FIELD ON AN OPEN, SIMPLY CONNECTED DOMAIN IN  $\mathbb{R}^2$

s.t. (ASSUMING  $F = (P, Q)$ )  $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$ , THEN  $F = \nabla \phi$  FOR SOME FUNCTION  $\phi$ .

THIS IS BECAUSE IF  $F = (\phi_x, \phi_y)$  EQUALITY OF MIXED PARTIALS ONLY GETS US 1 EQUATION

$$\phi_{xy} = \phi_{yx} \longrightarrow \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

IN PARTICULAR,  $\mathbb{R}^2$  &  $\mathbb{R}^3$  ARE SIMPLY CONNECTED AND OPEN. SO WE CAN USE THE EQUALITY OF MIXED PARTIALS OF A GLOBALLY DEFINED VECTOR FIELD TO DEDUCE THAT OUR  $F$  IS CONSERVATIVE. WE FINISH WITH AN EXAMPLE OF WHEN OUR DOMAIN IS NOT SIMPLY CONNECTED:

EX:  $F = \left( \underbrace{\frac{-y}{x^2+y^2}}_P, \underbrace{\frac{x}{x^2+y^2}}_Q \right)$  ON  $\mathbb{R}^2 - \text{ORIGIN}$  (NOT SIMPLY CONNECTED)

IT SATISFIES  $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$  SO WE HOPE  $F = \nabla \phi$  FOR SOME FUNCTION.

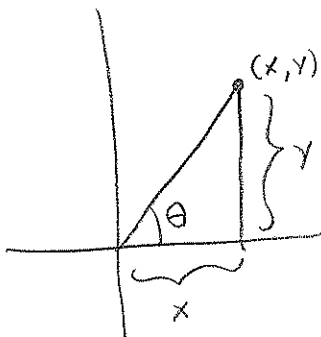
IN THIS CASE,  $\oint F \cdot dr = 0$  AROUND ANY CLOSED LOOP. SO LET'S INTEGRATE AROUND THE UNIT CIRCLE:  $r(t) = (\cos t, \sin t)$

$$\begin{aligned} \oint F \cdot dr &= \int_0^{2\pi} \left( \frac{-\sin t}{\cos^2 t + \sin^2 t}, \frac{\cos t}{\cos^2 t + \sin^2 t} \right) \cdot (-\sin t, \cos t) dt \\ &= \int \sin^2 t + \cos^2 t dt \\ &= \int dt = 2\pi \neq 0 \text{ so } F \neq \nabla \phi \text{ FOR ANY FUNCTION } \phi \end{aligned}$$

**(BUT)**

IF WE LET  $\phi = \text{ARCTAN}\left(\frac{y}{x}\right)$  THEN  $\phi_x = \frac{-y}{x^2+y^2}$ ,  $\phi_y = \frac{x}{x^2+y^2}$  THEN  $\nabla \phi = -F$

WHY DOES THIS NOT WORK? AT A POINT  $(x, y)$ ,  $\text{ARCTAN}\left(\frac{y}{x}\right) = \theta$  (ANGLE IN PICTURE BELOW)



WE CAN'T DEFINE THIS ANGLE FUNCTION ON ALL OF  $\mathbb{R}^2 - \{(0,0)\}$  WITHOUT IT BEING DISCONTINUOUS!!

