Math 240: Independence of Path and Double Integrals

Ryan Blair

University of Pennsylvania

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Outline

1. Today’s Goals

2. Path Independence

3. Double Integrals
Today’s Goals

1. Understand and apply the tests for path independence.
2. Be able to evaluate of double integrals.
Definition

The **differential** of a function of two variables $\phi(x, y)$ is

$$d\phi = \frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy$$

$P(x, y)dx + Q(x, y)dy$ is an **exact differential** if there exists a function $\phi(x, y)$ such that

$$d\phi = P(x, y)dx + Q(x, y)dy$$
The Fundamental Theorem of Line Integrals

**Theorem**

*(Fundamental theorem of Line integrals)* Suppose there exists a function \( \phi(x, y) \) such that \( d\phi = P(x, y)dx + Q(x, y)dy \) and \( A \) and \( B \) are the endpoints of the path \( C \). Then

\[
\int_C Pdx + Qdy = \phi(B) - \phi(A).
\]
Test for path independence in 2D

Theorem

Let $P$ and $Q$ have continuous first partial derivatives in an open simply connected region. Then $\int_C P\,dx + Q\,dy$ is independent of path $C$ if and only if

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

for all $(x, y)$ in the region.
Test for path independence in 3D

Theorem

Let $P$, $Q$ and $R$ have continuous first partial derivatives in an open simply connected region of space. Then $\int_C P\,dx + Q\,dy + R\,dz$ is independent of path $C$ if and only if

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

for all $(x, y, z)$ in the region.
Intuition of double integrals in the plane

Suppose we want to find the volume of an object with a flat base in the shape of the region $R$ in the plane.
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Then the volume of the object is given by

$$\int \int_R G(x, y) dA$$

Where we are integrating with respect to the area of $R$. 
Regions

Definition

A **Type I** region is given by the following formula

\[ a \leq x \leq b, \quad g_1(x) \leq y \leq g_2(x) \]

Definition

A **Type II** region is given by the following formula

\[ c \leq y \leq d, \quad h_1(x) \leq y \leq h_2(x) \]
Evaluation of Double Integrals

**Theorem**

Let $f$ be continuous on a region $R$.

If $R$ is Type I, then

$$
\int \int_{R} f(x, y) \, dA = \int_{a}^{b} \int_{g_{1}(x)}^{g_{2}(x)} f(x, y) \, dy \, dx
$$

If $R$ is Type II, then

$$
\int \int_{R} f(x, y) \, dA = \int_{c}^{d} \int_{h_{1}(y)}^{h_{2}(y)} f(x, y) \, dx \, dy
$$
Example For the region $R$ given by $0 \leq x \leq 2$, $x^2 \leq y \leq 4$ evaluate

$$\int \int_R xe^{y^2} \, dA$$