

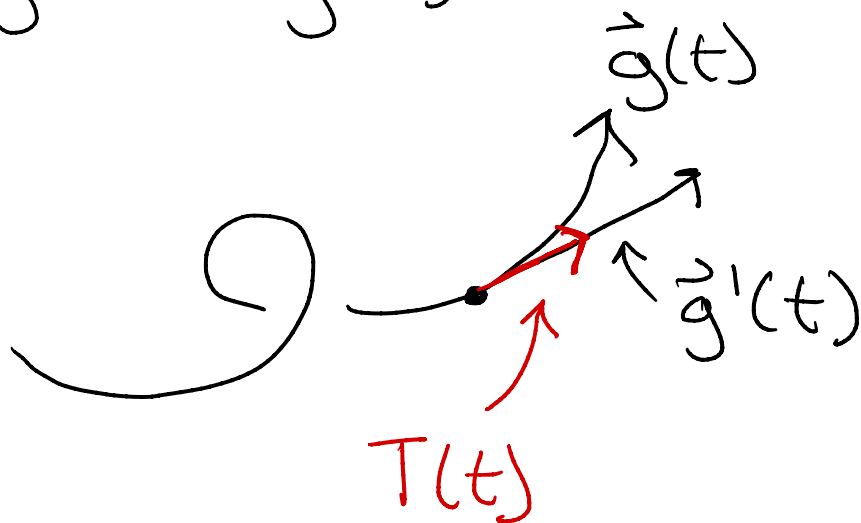
8.3 Line Integrals and Green's Theorem

Definition. A vector field \vec{F} on an open set $U \subset \mathbb{R}^n$ is a function $\vec{F}: U \rightarrow \mathbb{R}^n$ which associates a vector to each point in U .

Now we previously (curves, 3.5) defined a parametrized curve to be a map $\vec{g}: [a, b] \rightarrow \mathbb{R}^n$. Recall that

$$T(t) = \frac{\vec{g}'(t)}{\|\vec{g}'(t)\|}$$

is called the unit tangent vector to \vec{g} at $\vec{g}(t)$



and that we called a parametrization regular when $\|\vec{g}'(t)\| \neq 0$ (so T is well-defined). Looking back on this, we now say "a parametrization is regular when $\text{rank } Dg = 1$ ".

Construction. Every 1-form on $U \subset \mathbb{R}^n$ ω has a corresponding vector field \vec{F} so that

$$\omega = \sum F_i dx_i \iff \vec{F} = \begin{bmatrix} F_1 \\ \vdots \\ F_n \end{bmatrix}$$

Then if $C \subset \mathbb{R}^n = \vec{g}([a,b])$,

$$\int_C \omega = \int_{[a,b]} \vec{g}^* \omega = \int_{[a,b]} \sum_{i=1}^n F_i(\vec{g}(t)) g'_i(t) dt$$

\swarrow pullback of F_i
 \nearrow pullback of dx_i

$$= \int_{[a,b]} \vec{F}(\vec{g}(t)) \cdot \vec{g}'(t) dt$$

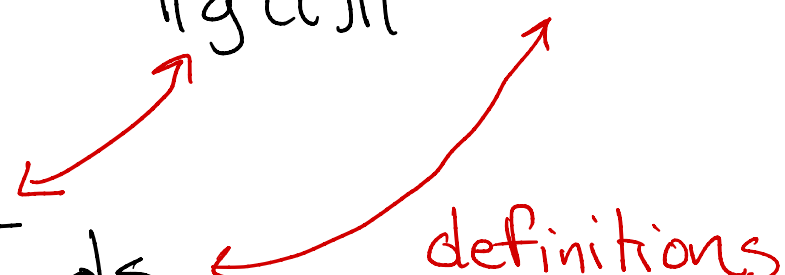
This is called a "line integral" or "path integral".

If $\|\vec{g}'(t)\| = 1$ for all $t \in [a, b]$, we say "g is parametrized by arclength" and use s for the parameter. This motivates us to write our path integral as

$$= \int_{[a,b]} \vec{F}(\vec{g}(t)) \cdot \frac{\vec{g}'(t)}{\|\vec{g}'(t)\|} \|\vec{g}'(t)\| dt$$

$$= \int_C \vec{F} \cdot T ds$$

definitions



We've been a bit informal about the smoothness of \vec{g} . Everything makes sense as long as C is parametrized by a finite collection of C^1 maps

$$\vec{g}_1: [a_1, b_1] \rightarrow \mathbb{R}^n$$

$$\vdots$$
$$\vec{g}_s: [a_s, b_s] \rightarrow \mathbb{R}^n$$

where $\vec{g}_j(b_j) = \vec{g}_{j+1}(a_{j+1})$. We call these curves "piecewise C^1 ".

Proposition. If C is a curve in \mathbb{R}^n parametrized by $\vec{g}: [a, b] \rightarrow \mathbb{R}^n$, let C^- be the curve parametrized by

$$\vec{h}: [\vec{a}, \vec{b}] \rightarrow \mathbb{R}^n, \vec{h}(u) = \vec{g}(a+b-u).$$

Then for every $\omega \in \mathcal{A}^1(\mathbb{R}^n)$, we have

$$\int_C \omega = - \int_{C^-} \omega$$

Proof. We write

$$\begin{aligned} \int_{C^-} \omega &= \int_{[a, b]} \vec{h}^* \omega = \int_a^b F(\vec{h}(u)) \cdot \vec{h}'(u) du \\ &= \int_a^b F(\vec{g}(a+b-u)) \cdot (-\vec{g}'(a+b-u)) du \end{aligned}$$

$$= - \int_a^b F(\vec{g}(t)) \cdot \vec{g}'(t) dt$$

↑ where $t = a+b-u$

$$= - \int_{[a,b]} \vec{g}^* \omega.$$

$$= - \int_C \omega. \quad \square$$

Example. Let C be the line segment $\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$ to $\begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}$ and let $\omega = xy dz$. To compute $\int_C \omega$, we parametrize C by

$$\vec{g}(t) = (1-t) \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix}$$

where $t \in [0, 1]$.

We then have

$$\vec{g}'(t) = \begin{bmatrix} 2 \\ 2 \\ 2 \end{bmatrix} - \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$$

and can compute

$$\int_C \omega = \int_{[0,1]} \vec{g}^* \omega =$$

$$= \int_0^1 \underbrace{((1-t) \cdot 1 + t \cdot 2)}_{x(\vec{g}(t))} \underbrace{((1-t)(-1) + t \cdot 2)}_{y(\vec{g}(t))} \underbrace{2 dt}_{\vec{g}^* dz}$$

$$= \int_0^1 (1+t)(-1+3t) 2 dt$$

$$= \int_0^1 6t^2 + 4t - 2 dt = 2.$$

Definition. If $\vec{F}(\vec{x}): \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a vector field whose value is a force at each point in space, and ω is the corresponding 1-form, the work done by the force field by a particle moving along a path C is

$$\text{work} = \int_C \omega$$

Definition. If a particle of mass m has velocity vector \vec{v} , the kinetic energy $KE = \frac{1}{2} m \|\vec{v}\|^2$.

We can now prove

Work-Energy Theorem. If the only force acting on a particle of mass m causes the particle to move along a path C , then

work = change in kinetic energy.

Proof. Suppose the force is given by $F(\vec{x})$ and the path by $\vec{g}(t)$.

$$\text{work} = \int_C \omega = \int_a^b \vec{F}(\vec{g}(t)) \cdot \vec{g}'(t) dt$$

$$= \int_a^b m \vec{g}''(t) \cdot \vec{g}'(t) dt$$

$$= \frac{m}{2} \int_a^b \frac{d}{dt} (\|\vec{g}'(t)\|^2) dt$$

$$= \frac{1}{2} m (\|\vec{g}'(b)\|^2 - \|\vec{g}'(a)\|^2)$$

= change in kinetic energy. \square

Now we can prove the fundamental theorem of calculus for line integrals.

Proposition. If $\omega = df \in A^1(\mathbb{R}^n)$ and C is a path from \vec{a} to \vec{b} in \mathbb{R}^n ,

$$\int_C \omega = f(\vec{b}) - f(\vec{a}).$$

Proof. Suppose C is parametrized by \vec{g} .

$$\int_C \omega = \int_a^b \vec{g}^* \omega = \int_a^b \vec{g}^* (df)$$

$$= \int_a^b d(\vec{g}^* f) = \int_a^b d(f \circ \vec{g})$$

$$= \int_a^b (f \circ \vec{g})'(t) dt$$

$$= (f \circ \vec{g})(b) - (f \circ \vec{g})(a)$$

$$= f(\vec{g}(b)) - f(\vec{g}(a))$$

$$= f(\vec{b}) - f(\vec{a}). \quad \square$$

Corollary. If $\vec{F}(\vec{x}) = \nabla f(\vec{x})$, then

$$\int_C \vec{F} \cdot \vec{T} ds = \vec{F}(\vec{b}) - \vec{F}(\vec{a}).$$

Notice that the value of the integral doesn't depend on the path!

Definition. If $\omega = d\eta$, we say that η is a potential form for ω .

(Or a potential function if $\eta \in A^0(U)$.)

Theorem. Let $\omega = \sum F_i dx_i \in A^1(U)$ with $U \subset \mathbb{R}^n$. The following are equivalent:

1) For every closed path $C \subset U$,

$$\int_C \omega = 0.$$

2) If \vec{a} and \vec{b} are joined by paths $C \subset U$ and $C' \subset U$,

$$\int_C \omega = \int_{C'} \omega$$

(In this case, we say the integral is path independent and write

$\int_{\vec{a}}^{\vec{b}} \omega = \int_C \omega$ for any C which starts at \vec{a} and ends at \vec{b} .)

3) $\omega = df$ for some potential function $f: U \rightarrow \mathbb{R}$

Note. If a force field $\vec{F} = \nabla f$,
we say \vec{F} is conservative. If so,
and C is a path parametrized by \vec{g} ,

$$\int_C \omega = \int_a^b \vec{F}(\vec{g}(t)) \cdot \vec{g}'(t) dt$$

= work

$$= \frac{1}{2} m \|\vec{g}'(b)\|^2 - \frac{1}{2} m \|\vec{g}'(a)\|^2$$

(by work-energy theorem) but also

$$\int_C \omega = f(\vec{g}(b)) - f(\vec{g}(a))$$

(by fundamental theorem of calculus)

This leads physicists to call $-f(\vec{x})$

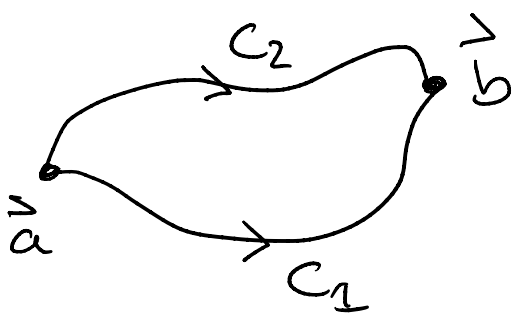
a potential energy for $\vec{F}(\vec{x})$

so that they can write above as

$$\Delta K.E. = -\Delta P.E. \Rightarrow \Delta(K.E. + P.E.) = 0$$

and say "the sum of kinetic and potential energy is conserved."

Proof. (1 \Rightarrow 2)



If C_1, C_2 are paths from \vec{a} to \vec{b} , $C_1 \cup C_2^-$ is a closed path, so

$$0 = \int_{C_1 \cup C_2^-} \omega = \int_{C_1} \omega + \int_{C_2^-} \omega = \int_{C_1} \omega - \int_{C_2} \omega$$

$$\text{so } \int_{C_1} \omega = \int_{C_2} \omega.$$

proposition about reparametrization

(2 \Rightarrow 3) Fix any $\vec{a} \in U$ and define

$$f(\vec{x}) = \int_{\vec{a}}^{\vec{x}} \omega$$

(by hypothesis, the path doesn't matter).

To prove $df = \omega$, we must show

$$\begin{aligned} F_i(\vec{x}) &= \frac{\partial f}{\partial x_i}(\vec{x}) \\ &= \lim_{h \rightarrow 0} \frac{f(\vec{x} + h\vec{e}_i) - f(\vec{x})}{h} \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \int_{\vec{x}}^{\vec{x} + h\vec{e}_i} \omega \end{aligned}$$

Now we can join \vec{x} to $\vec{x} + h\vec{e}_i$ by

$$\vec{g}: [0, h] \rightarrow \mathbb{R}^n, \quad \vec{g}(t) = \vec{x} + t\vec{e}_i.$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h \vec{g}^* \omega$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h \sum_{j=1}^n F_j(\vec{g}(t)) \vec{g}^* dx_j$$

but

$$\vec{g}^* dx_j = g_j'(t) dt$$

where g_j is the coordinate function.

But $\vec{g}(t) = \vec{x} + t\vec{e}_i$, so

$$g'_j(t) = \delta_{ij}$$

so we have

$$= \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h F_i(\vec{g}(t)) dt$$

$$= \lim_{h \rightarrow 0} F_i(\vec{g}(t_*)) \quad \text{for some } t_* \in [0, h] \\ \text{by mvt for integrals}$$

$$= F_i(\vec{g}(0)) \quad \text{continuity of } F_i$$

$$= F_i(\vec{x}).$$

which proves $df = \omega$, as desired.

(3 \Rightarrow 4) Since $\omega = df$, if C is closed

$$\int_C \omega = \int_C df = f(\vec{a}) - f(\vec{a}) = 0. \quad \square$$

Definition. If $\omega \in A^k(U)$ and $d\omega = 0$, we say ω is closed.

If $\omega = d\eta$ for some $\eta \in A^{k-1}(U)$ we say ω is exact.

Now if $\omega = df$, then $d\omega = d(df) = 0$. So every exact form is closed. Is every closed form exact? The answer will be interesting.

Example. Suppose

$$\omega = (e^x + 2xy)dx + (x^2 + \cos y)dy$$

We would like to find a potential function f so that $df = \omega$.

Such a function (if it exists) has

$$\frac{\partial f}{\partial x} = e^x + 2xy, \quad \frac{\partial f}{\partial y} = x^2 + \cos y.$$

We can find it by "partial integration"

$$\int e^x + 2xy \, dx = e^x + x^2 y + C(y)$$

partial differentiation

$$\frac{\partial}{\partial y} e^x + x^2 y + C(y) = x^2 + C'(y)$$

solve for $C'(y)$

$$x^2 + \cos y = x^2 + C'(y)$$

$$C'(y) = \cos y$$

integrate again

$$C(y) = \int \cos y \, dy = -\sin y + D$$

assemble results:

$$f(x,y) = e^x + x^2 y - \sin y + D.$$

We want to prove a theorem about when this works, but need a tool. Suppose

$f: [a,b] \times [c,d] \rightarrow \mathbb{R}$ is C^1 and consider

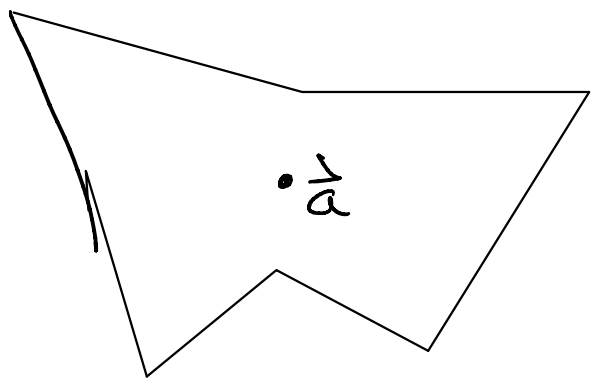
$$F(x) = \int_c^d f([x]) dy.$$

You proved in homework that

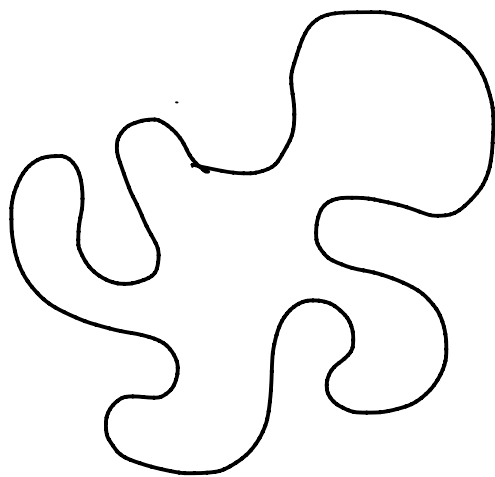
$$\begin{aligned} F'(x) &= \frac{\partial}{\partial x} \int_c^d f([x]) dy \\ &= \int_c^d \frac{\partial}{\partial x} f([x]) dy \end{aligned}$$

This is called "differentiating under the integral sign."

Definition. We say a region $\Omega \subset \mathbb{R}^n$ is starlike if there is some $\vec{a} \in \Omega$ so that for every $\vec{x} \in \Omega$, the line segment $\vec{a}\vec{x} \subset \Omega$.



starlike



not starlike

Theorem. Let $\Omega \subset \mathbb{R}^n$ be a starlike region and $\omega \in A^1(\Omega)$. If ω is closed, then ω is exact.

Proof. Suppose $\omega = \sum F_i dx_i$. For any $\vec{x} \in \Omega$, we can parametrize the

line C from \vec{a} to \vec{x} by

$$\vec{g}(t) = \vec{a} + t(\vec{x} - \vec{a}), \quad t \in [0, 1].$$

We define

$$f(\vec{x}) = \int_C \omega = \int_{[0,1]} \vec{g}^* \omega$$

$$= \int_0^1 \sum_{j=1}^n F_j(\vec{g}(t)) g_j'(t) dt$$

Now $\vec{g}'(t) = \vec{x} - \vec{a}$, so $g_j'(t) = x_j - a_j$.

$$= \sum_{j=1}^n (x_j - a_j) \int_0^1 F_j(\vec{g}(t)) dt$$

We claim that $df = \omega$. So we have to compute

$$\begin{aligned}
\frac{\partial f}{\partial x_i} &= \int_0^1 F_i(\vec{g}(t)) dt + \\
&+ \sum_{j=1}^n (x_j - a_j) \frac{\partial}{\partial x_i} \int_0^1 F_j(\vec{g}(t)) dt \\
&= \int_0^1 F_i(\vec{g}(t)) dt + \\
&+ \sum_{j=1}^n (x_j - a_j) \int_0^1 \frac{\partial}{\partial x_i} F_j(\vec{g}(t)) dt.
\end{aligned}$$

Now

$$\begin{aligned}
\frac{\partial}{\partial x_i} F_j(\vec{g}(t)) &= \frac{\partial}{\partial x_i} F_j(\vec{a} + t(\vec{x} - \vec{a})) \\
&= \frac{\partial F_j}{\partial x_i}(\vec{a} + t(\vec{x} - \vec{a})) \cdot \frac{\partial}{\partial x_i}(\vec{a} + t(\vec{x} - \vec{a})) \\
&= \frac{\partial F_j}{\partial x_i}(\vec{g}(t)) \cdot t
\end{aligned}$$

Now ω is closed, so $d\omega = 0$.

$$\text{But } d\omega = \sum_{1 \leq i < j \leq n} \left(\frac{\partial F_i}{\partial x_j} - \frac{\partial F_j}{\partial x_i} \right) dx_i \wedge dx_j,$$

so this means that $\frac{\partial F_i}{\partial x_j} = \frac{\partial F_j}{\partial x_i}$ and

we can write

$$\int_0^1 t \frac{\partial F_j}{\partial x_i}(\vec{q}(t)) dt = \int_0^1 t \frac{\partial F_i}{\partial x_j}(\vec{q}(t)) dt$$

and we have

$$\sum_{j=1}^n (x_j - a_j) \int_0^1 \frac{\partial}{\partial x_i} F_j(\vec{q}(t)) dt =$$

$$= \int_0^1 t \underbrace{\sum_{j=1}^n (x_j - a_j) \frac{\partial F_i}{\partial x_j}(\vec{q}(t))}_{\text{the derivative}} dt$$

the derivative

$$\frac{d}{dt} F_i(\vec{q}(t))$$

by chain rule!

$$= \int_0^1 t (F_i \circ \vec{g})'(t) dt$$

$$= t(F_i \circ \vec{g})(t) \Big|_{t=0}^1 - \int_0^1 F_i(\vec{g}(t)) dt$$

↖ integration by parts!

$$= F_i(\vec{g}(1)) - \int_0^1 F_i(\vec{g}(t)) dt$$

$$= F_i(\vec{x}) - \int_0^1 F_i(\vec{g}(t)) dt$$

Thus

$$\frac{\partial f}{\partial x_i} = \int_0^1 F_i(\vec{g}(t)) dt +$$

$$+ \sum_{j=1}^n (x_j - a_j) \int_0^1 \frac{\partial}{\partial x_i} F_j(\vec{g}(t)) dt$$

$$= F_i(\vec{x}), \text{ as required. } \square$$

This theorem is usually enough: given a 1-form, check if it's closed, then try to construct a potential.

Example. Newton's law of gravitational says that the force of gravity exerted by a point mass M at $\vec{0}$ is given by

$$\vec{F} = -GM \frac{\vec{x}}{\|\vec{x}\|^3}$$

The corresponding 1-form is

$$\omega = \frac{-GM}{(x^2 + y^2 + z^2)^{3/2}} (x dx + y dy + z dz)$$

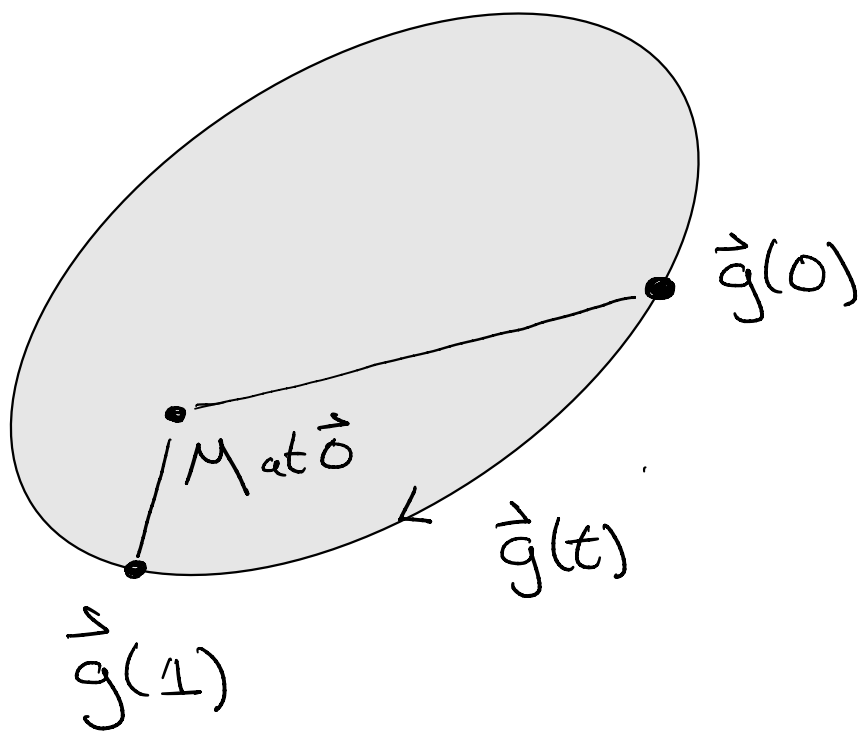
To find a potential, let's try

$$\int \frac{-x}{(x^2 + y^2 + z^2)^{3/2}} dx = \frac{1}{(x^2 + y^2 + z^2)^{1/2}} + C$$

and observe that this works, so

$$f(\vec{x}) = \frac{GM}{\|\vec{x}\|} \text{ is a potential function.}$$

This means that



$$\text{work} = \int_0^1 \vec{g}^* \omega$$

$$= f(\vec{q}(1)) - f(\vec{q}(0))$$

$$= GM \left(\frac{1}{\|\vec{q}(1)\|} - \frac{1}{\|\vec{q}(0)\|} \right)$$

= change in kinetic energy

$$= \frac{1}{2} \|\vec{g}'(1)\|^2 - \frac{1}{2} \|\vec{g}'(0)\|^2.$$

and we can see that an object in orbit is moving fastest when closest to the origin.

We can also see that $\|\vec{g}'(t)\|$ is periodic - over a complete orbit no work is done, so the starting and ending kinetic energy are the same.

Green's Theorem on a Rectangle.

We have proved that if $\omega = df$, and C is a curve from \vec{a} to \vec{b} , we have $\int_C \omega = f(\vec{b}) - f(\vec{a})$. This is a 1-d generalization of the fundamental theorem of calculus. Let's try for 2d!

Theorem. (Green's theorem) Let $R \subset \mathbb{R}^2$ be a rectangle and let ω be a 1-form on R . Then if ∂R is the closed curve given by following the boundary ccw,

$$\int_{\partial R} \omega = \int_R d\omega.$$

Proof. Suppose $R = [a, b] \times [c, d]$ and

$$\omega = P dx + Q dy$$

Now $d\omega = \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx \wedge dy$, and

$$\int_R d\omega = \int_R \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) d\text{Area}$$

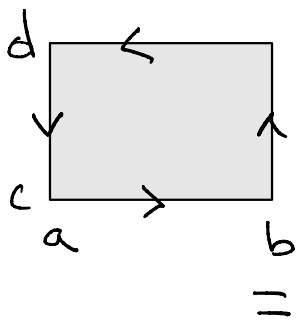
$$= \int_c^d \left(\int_a^b \frac{\partial Q}{\partial x} dx \right) dy - \int_a^b \left(\int_c^d \frac{\partial P}{\partial y} dy \right) dx$$

$$= \int_c^d Q([b]) - Q([a]) dy$$

$$- \int_a^b P([d]) - P([c]) dx$$

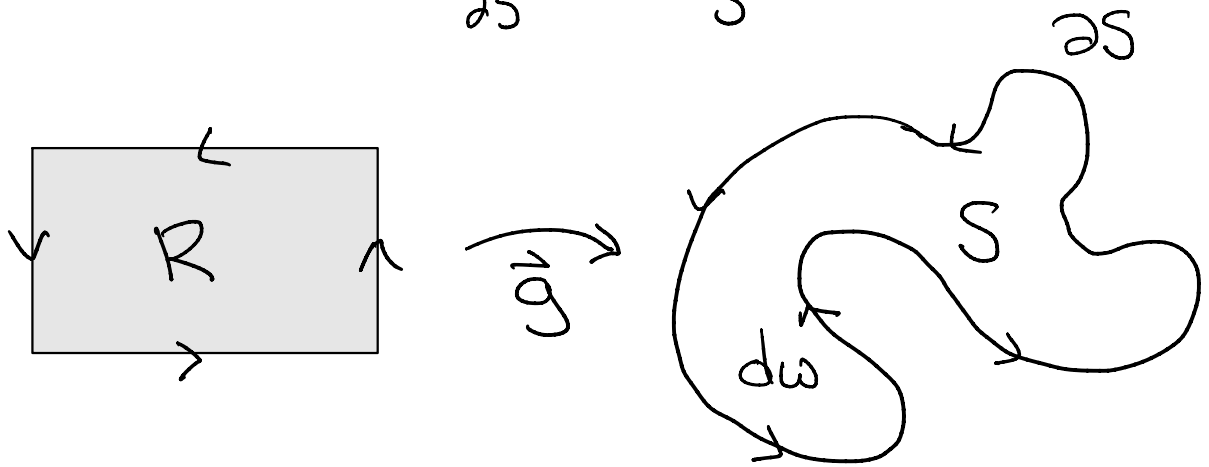
$$= \int_a^b P([c]) dx + \int_c^d Q([b]) dy$$

$$+ \int_b^a P([d]) dx + \int_d^c Q([a]) dy$$



$$= \int_{\partial R} \omega. \quad \square$$

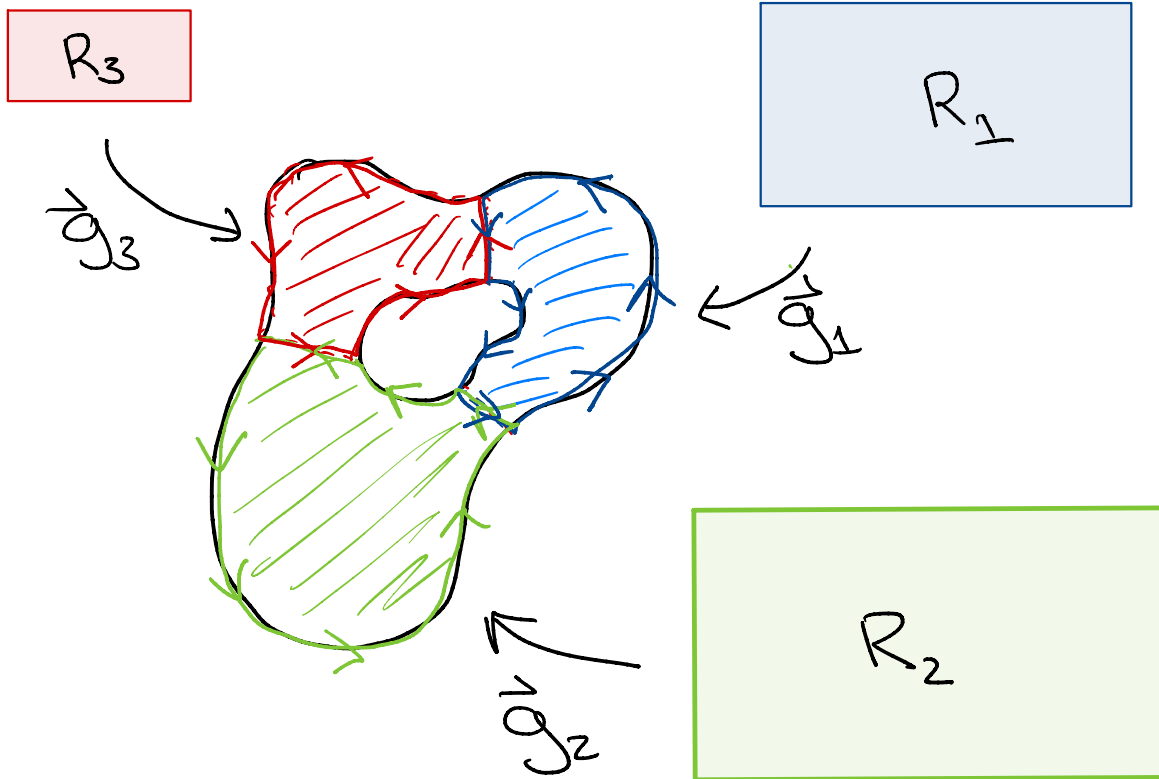
Corollary. If $S \subset \mathbb{R}^2$ is parametrized by a rectangle and ω is a 1-form on S , then $\int_{\partial S} \omega = \int_S d\omega$.



Proof.

$$\int_{\partial S} \omega = \int_{\partial R} \vec{g}^* \omega = \int_R d(\vec{g}^* \omega) = \int_R \vec{g}^*(d\omega) = \int_S d\omega.$$

We observe that if we can "tile" a region by subsets parametrized by rectangles, the theorem works.



We note that sections of the boundary of the rectangles which map to the interior of S cancel each other out, leaving only ∂S .

Example. Suppose that $\omega = \frac{-y}{2} dx + \frac{x}{2} dy$.

Then $d\omega = \frac{-1}{2} dy \wedge dx + \frac{1}{2} dx \wedge dy = dx \wedge dy$.

So

$$\text{area}(S) = \int_S dx \wedge dy = \int_S d\omega = \int_{\partial S} \omega.$$

and so we can compute the area enclosed by any curve $C \subset \mathbb{R}^2$ by integrating

$$\frac{1}{2} \int_C -y dx + x dy = \text{area enclosed!}$$

Now we can say a bit more about closed and exact forms.

Definition. A subset $X \subset \mathbb{R}^n$ is called path connected if every $\vec{a}, \vec{b} \in X$ are the endpoints of a curve $C \subset X$.

Definition. A subset $X \subset \mathbb{R}^n$ is called simply connected if it is path connected and every closed curve $C \subset X$ may be parametrized by $\vec{g}: \mathbb{R} \subset \mathbb{R}^2 \rightarrow X$ so that $C = \vec{g}(\partial \mathbb{R})$.

Corollary. Let $\Omega \subset \mathbb{R}^n$ be a simply connected region, and ω a 1-form on Ω . If ω is closed, ω is exact.

Proof. Suppose C is a closed curve in X . Then $C = \vec{g}(\partial R)$, ^{by hypothesis} so $C = \partial S$ where S is parametrized by R . We then have

$$\int_C \omega = \int_{\partial S} \omega = \int_S d\omega = \int_S 0 = 0.$$

Green's thm corollary
 ω is closed

By our previous theorem, if $\int_C \omega = 0$ for every closed curve in X , $\omega = df$. \square

We now ^{re} consider the example

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

We have previously computed

$$dw = \left(\frac{\partial}{\partial y} \frac{y}{x^2+y^2} + \frac{\partial}{\partial x} \frac{x}{x^2+y^2} \right) dx \wedge dy$$

$$= \left(\frac{(x^2+y^2) - 2y^2}{(x^2+y^2)^2} + \frac{(x^2+y^2) - 2x^2}{(x^2+y^2)^2} \right) dx \wedge dy$$

$$= 0.$$

Now if $\vec{g}(t) = \begin{bmatrix} r \cos t \\ r \sin t \end{bmatrix}$, we have

$$\vec{g}^* \omega = \frac{-r \sin t}{r^2 \cos^2 t + r^2 \sin^2 t} (-r \sin t) dt$$

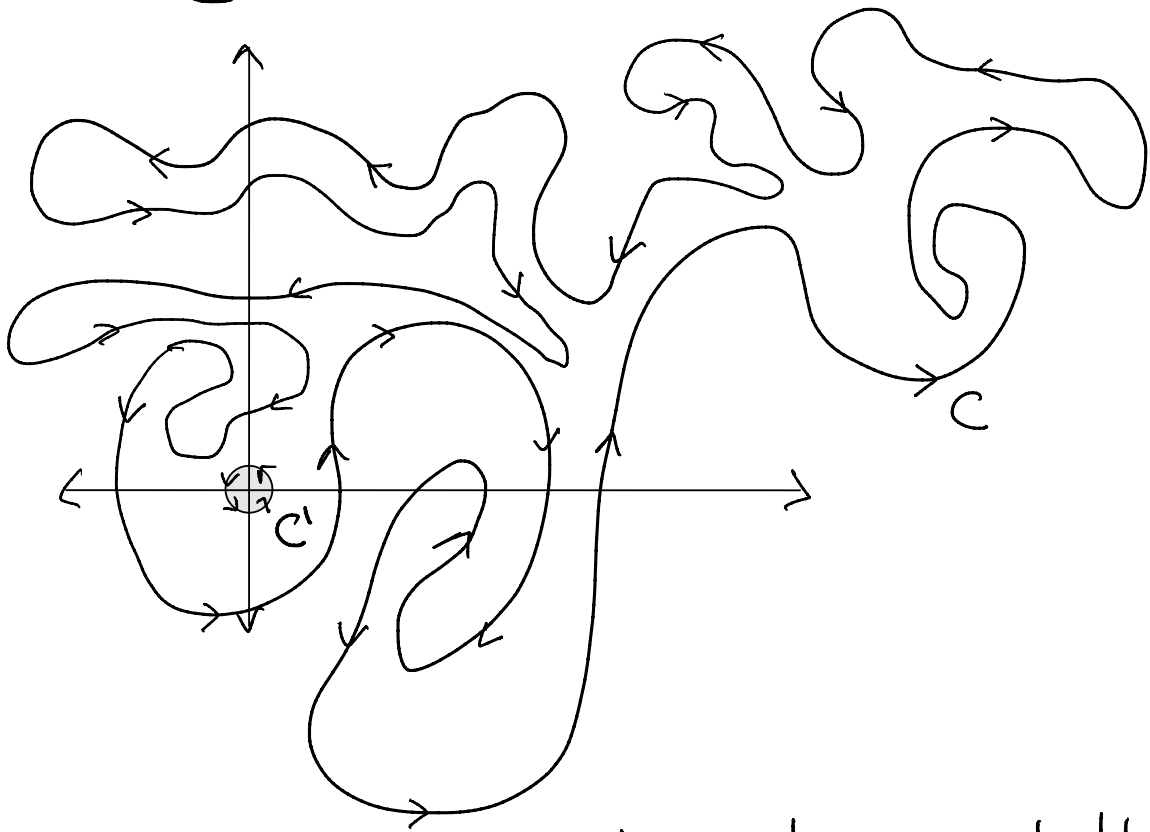
$$+ \frac{r \cos t}{r^2 \cos^2 t + r^2 \sin^2 t} (r \cos t) dt$$

$$= dt$$

(for any $r > 0$). Thus if C is any circle around the origin, we have

$$\int_C \omega = \int_0^{2\pi} dt = 2\pi.$$

Now suppose C is any simple closed curve which bounds a region including the origin.



There is a circle C' around the origin inside C , and a region S so $\partial S = C - C'$!

We then know

$$\int_C \omega = \int_{C'} \omega + \int_S d\omega = 2\pi + 0.$$

Definition. If C is a closed curve in $\mathbb{R}^2 - \{\vec{0}\}$, the winding number of C around $\vec{0}$ is given by

$$\frac{1}{2\pi} \int_C \frac{-y}{x^2+y^2} dx + \frac{x}{x^2+y^2} dy$$

Theorem. The winding number is an integer. If C and C' can be deformed continuously to one another, their winding numbers are equal.

