

### 16.3: Fundamental Thm for Line Integrals.

Thm: Let  $C$  be a smooth curve given by the vector fct  $\vec{r}(t)$ ,  $a \leq t \leq b$ . Let  $f$  be a differentiable fct of 2 or 3 variables whose gradient  $\nabla f$  is cont. on  $C$ . Then

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

Pf: If your integrand is a gradient field, then you can evaluate the integral w/ the end pts ... irrespective of path ... no parametrization needed.

□ proof.  $\int_C \nabla f \cdot d\vec{r} = \int_a^b \nabla f(\vec{r}(t)) \cdot \vec{r}'(t) dt$

by analogy...

$$\begin{aligned}
 \underbrace{\frac{d}{dt} f(x(t))}_{\#1} &= \underbrace{f'(x(t))}_{\#2} \underbrace{x'(t)}_{\#3} = \underbrace{\frac{df}{dx} \cdot \frac{dx}{dt}}_{\#2} = \left[ \int \nabla f(\vec{r}(t)) \cdot \vec{r}'(t) dt \right]_a^b \\
 &= \left[ \int \left( \underbrace{\frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} + \frac{\partial f}{\partial z} \frac{dz}{dt}}_{\#3} \right) dt \right]_a^b \\
 &= \left[ \int \underbrace{\frac{d}{dt} f(\vec{r}(t))}_{\#1} dt \right]_a^b \\
 &= \left[ f(\vec{r}(t)) \right]_a^b \\
 &= f(\vec{r}(b)) - f(\vec{r}(a))
 \end{aligned}$$

ex1: Find the work done by a force field  $\vec{F} = \langle 2y^{3/2}, 3x\sqrt{y} \rangle$  along the curve  $y = x^2$  on  $1 \leq x \leq 2$ .

Solution: Let's assume that  $\exists f$  st.

$\vec{\nabla}f = \vec{F}$ . If we can verify the assumption by finding  $f$ , then we can use the theorem,

If  $\vec{F} = \vec{\nabla}f$ , then

$$f_x(x,y) = 2y^{3/2}$$

$$f_y(x,y) = 3x\sqrt{y}.$$

?

$$f(x,y) = 2xy^{3/2} + k \quad (\text{let } k=0)$$

$$w = \int_C \vec{F} \cdot d\vec{r} = f(2,4) - f(1,1).$$

recall:  $\vec{F}$  is a conservative vector

field if  $\exists f$  s.t.  $\vec{F} = \nabla f$ .  $f$  is called the potential function for  $\vec{F}$ .

Dfn:  $\int_C \vec{F} \cdot d\vec{r}$  is independent of path

if  $\int_{C_1} \vec{F} \cdot d\vec{r} = \int_{C_2} \vec{F} \cdot d\vec{r}$  for any

two paths  $C_1$  &  $C_2$  in the domain

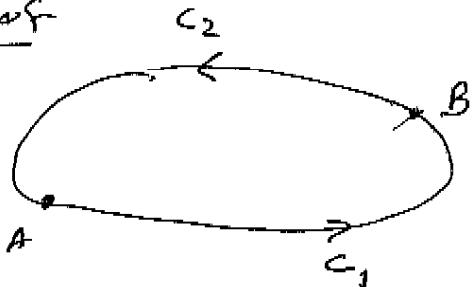
D of  $\vec{F}$ :

Dfn: closed path (curve)

Thm:  $\int_C \vec{F} \cdot d\vec{r}$  is independent of path in  $D$  iff

$\int_C \vec{F} \cdot d\vec{r} = 0$  for every closed path  $C$  in  $D$ .

D proof



main pt: structure of an "iff" proof.

suppose  $C$  is any closed path in  $D$  &  $\int_C \vec{F} \cdot d\vec{r}$  is independent of path.

$$\begin{aligned}
 (\Rightarrow) \quad \int_C \vec{F} \cdot d\vec{r} &= \int_{C_1} \vec{F} \cdot d\vec{r} + \int_{C_2} \vec{F} \cdot d\vec{r} \\
 &= \int_{C_1} \vec{F} \cdot d\vec{r} - \int_{-C_2} \vec{F} \cdot d\vec{r} \\
 &= 0
 \end{aligned}$$

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Suppose  $\vec{F}$  is a closed path  $\rightarrow D$   
and  $\int_C \vec{F} \cdot d\vec{r} = 0$

$$\Leftrightarrow 0 = \int_C \vec{F} \cdot d\vec{r} = \int_{C_1} \vec{F} \cdot d\vec{r} + \int_{-C_2} \vec{F} \cdot d\vec{r}$$

$$= \int_{C_1} \vec{F} \cdot d\vec{r} - \int_{C_2} \vec{F} \cdot d\vec{r}$$

$$\Rightarrow \int_{C_1} \vec{F} \cdot d\vec{r} = \int_{C_2} \vec{F} \cdot d\vec{r}$$

$\Rightarrow \int_C \vec{F} \cdot d\vec{r}$  is independent of path.  $\blacksquare$

Thm: Suppose  $\vec{F}$  is a vector field that is cont. on an open connected region  $D$ . If  $\int_C \vec{F} \cdot d\vec{r}$  is independent of path in  $D$ , then  $\vec{F}$  is a conservative vector field on  $D$ ; that is, there exists a fct  $f$  s.t.  $\nabla f = \vec{F}$   
see proof for notes... open, connected, FTG 1.

Q: How do we determine if a field is conservative?

Thm: If  $\vec{F}(x,y) = P(x,y)\vec{i} + Q(x,y)\vec{j}$  is a conservative vector field where  $P$  &  $Q$  have cont. first-order partials on a domain  $D$ , then throughout  $D$  we have

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} \quad (\text{by Clairaut's Thm}).$$

**4 THEOREM** Suppose  $\mathbf{F}$  is a vector field that is continuous on an open connected region  $D$ . If  $\int_C \mathbf{F} \cdot d\mathbf{r}$  is independent of path in  $D$ , then  $\mathbf{F}$  is a conservative vector field on  $D$ ; that is, there exists a function  $f$  such that  $\nabla f = \mathbf{F}$ .

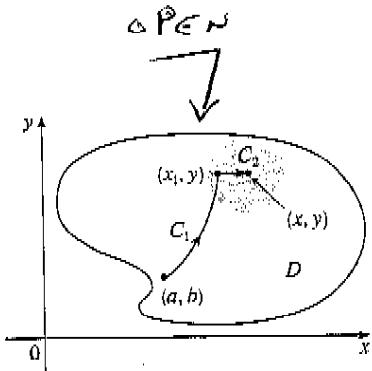


FIGURE 4

**PROOF** Let  $A(a, b)$  be a fixed point in  $D$ . We construct the desired potential function  $f$  by defining

$$f(x, y) = \int_{(a, b)}^{(x, y)} \mathbf{F} \cdot d\mathbf{r}$$

for any point  $(x, y)$  in  $D$ . Since  $\int_C \mathbf{F} \cdot d\mathbf{r}$  is independent of path, it does not matter which path  $C$  from  $(a, b)$  to  $(x, y)$  is used to evaluate  $f(x, y)$ . Since  $D$  is open, there exists a disk contained in  $D$  with center  $(x, y)$ . Choose any point  $(x_1, y_1)$  in the disk with  $x_1 < x$  and let  $C$  consist of any path  $C_1$  from  $(a, b)$  to  $(x_1, y_1)$  followed by the horizontal line segment  $C_2$  from  $(x_1, y_1)$  to  $(x, y)$ . (See Figure 4.) Then

$$f(x, y) = \int_{C_1} \mathbf{F} \cdot d\mathbf{r} + \int_{C_2} \mathbf{F} \cdot d\mathbf{r} = \int_{(a, b)}^{(x_1, y_1)} \mathbf{F} \cdot d\mathbf{r} + \int_{C_2} \mathbf{F} \cdot d\mathbf{r}$$

Notice that the first of these integrals does not depend on  $x$ , so

$$\frac{\partial}{\partial x} f(x, y) = 0 + \frac{\partial}{\partial x} \int_{C_1} \mathbf{F} \cdot d\mathbf{r}$$

If we write  $\mathbf{F} = P \mathbf{i} + Q \mathbf{j}$ , then

$$\int_{C_1} \mathbf{F} \cdot d\mathbf{r} = \int_{C_1} P dx + Q dy$$

of paths.

On  $C_2$ ,  $y$  is constant, so  $dy = 0$ . Using  $t$  as the parameter, where  $x_1 \leq t \leq x$ , we have

$$\frac{\partial}{\partial x} f(x, y) = \frac{\partial}{\partial x} \int_{C_1} P dx + Q dy = \frac{\partial}{\partial x} \int_{x_1}^x P(t, y) dt = P(x, y)$$

by Part 1 of the Fundamental Theorem of Calculus (see Section 5.3). A similar argument, using a vertical line segment (see Figure 5), shows that

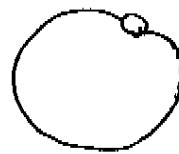
$$\frac{\partial}{\partial y} f(x, y) = \frac{\partial}{\partial y} \int_{C_1} P dx + Q dy = \frac{\partial}{\partial y} \int_{y_1}^y Q(x, t) dt = Q(x, y)$$

Thus  $\mathbf{F} = P \mathbf{i} + Q \mathbf{j} = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} = \nabla f$

which says that  $\mathbf{F}$  is conservative. □

Yes No

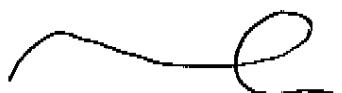
Open (every pt in  $D$  can be surrounded by an open disk (centered at the pt) entirely in  $D$ )



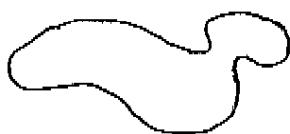
Connected (any 2 pts  $\overset{in D}{\wedge}$  can be connected by a path in  $D$ )



simple curves (no intersections)



simply connected regions (all simple closed curves in  $D$  contain only pts in  $D$ )



Do we have an answer to the preceding question... no (wrong direction).

Page of definitions (graphs).

Thm: Let  $\vec{F} = P\vec{i} + Q\vec{j}$  be a vector field over or on open simply connected region  $D$ , suppose that  $P$  &  $Q$  have cont. 1st order derivatives &

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} \text{ throughout } D \quad (\text{Clairaut's Thm})$$

Then  $\vec{F}$  is conservative,

(proof sketched in 16.4).

conservation of energy (tie in to physics).

How much work to move a particle along  $r(t)$ ,  $a \leq t \leq b$  (call the endpoints A-B) thru the force field  $\vec{F}$ .

Newton's 2nd law of motion.  $\vec{F} = m\vec{a}$ .

In a force field along  $\gamma$ :  $\vec{F}(r(t)) = m \cdot \vec{r}''(t)$

$$\begin{aligned}
 \omega &= \int_C \vec{F} \cdot d\vec{r} \\
 &= \int_a^b \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) dt \\
 &= \int_a^b m \vec{r}''(t) \cdot \vec{r}'(t) dt \\
 &= m \int_a^b \frac{d}{dt} (\vec{r}'(t) \cdot \vec{r}'(t)) dt \quad \text{note: } \frac{d}{dt} (\vec{r}'(t) \cdot \vec{r}'(t)) \\
 &= \frac{m}{2} \int_a^b \frac{d}{dt} |\vec{r}'(t)|^2 dt = 2 \vec{r}''(t) \cdot \vec{r}'(t) \\
 &= \frac{m}{2} \left[ |\vec{r}'(t)| \right]_a^b \\
 &= \frac{m}{2} \left( \underbrace{|\vec{r}'(b)|}_{\text{velocity at point B}} - \underbrace{|\vec{r}'(a)|}_{\text{velocity at point A}} \right) \quad \vec{r}' = \vec{v} \\
 &= \frac{m}{2} (|\vec{v}(b)| - |\vec{v}(a)|)
 \end{aligned}$$

recall from physics:  $k_E : k = \frac{1}{2}mv^2$

$$\Rightarrow \omega = k(B) - k(A). \quad (\text{Now to bring in } P_E)$$

suppose  $\vec{F}$  is conservative:  $\vec{F} = \vec{\nabla}f$ , for some  $f$ .

In physics, we define  $P_E : P = -f$  (why).

$$\Rightarrow \vec{\nabla}P = -\vec{\nabla}f \quad (\text{this makes sense})$$

$$\begin{aligned}
 \omega &= \int_C \vec{F} \cdot d\vec{r} \\
 &= - \int_C \nabla P \cdot d\vec{r} \\
 &= - (P(r(b)) - P(r(a))) \\
 &= P(A) - P(B)
 \end{aligned}$$

$$\Rightarrow k(R) - k(A) = \omega = P(A) - P(B)$$

or

$$\underbrace{P(A) + k(A)}_{\text{potential} + \text{kinetic energy}} = P(B) + k(B)$$

$$\text{kinetic energy} = Q_{Pt\ B.} - Q_{Pt\ A.}$$