

LECTURE 17

(1)

Recall: If we have two

Points A and B in 3D

And we have a path

C (or curve) joining

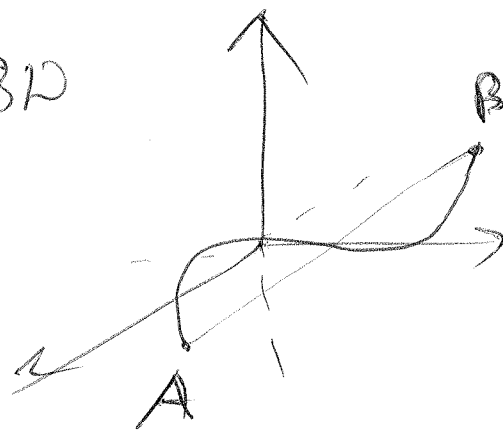
these two points, and

also we have a vector field

$F = \langle M, N, P \rangle$, then we learned

how to compute $\int_C F \cdot dr$ -

work, ~~circulation~~ flow.



$$\int_C F dr = \int_a^b F(r(t)) \cdot \frac{dr}{dt} dt$$

dot product

and $r(t)$ is a parametrization of a curve C .

But do we have a formula

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like:

$$\int_A^B F \cdot dr = \text{smth}(B) - \text{smth}(A)$$

like in 1 dimensional case?

In general we don't have 😞

But we do have this kind of formula if:

there exists a scalar function $f(x, y, z) : \mathbb{R}^3 \rightarrow \mathbb{R}$

such that $\boxed{\nabla f = F}$. In this case

$$\boxed{\int_A^B F \cdot dr = f(B) - f(A)}$$

regardless of the choices of the path C joining the points A and B .

This means that integral does not depend on path, so it is path independent.

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Example: Let $A = (0,0,0)$, $B = (1,1,1)$
and $F = \langle yz, xz, xy \rangle = yz \cdot i + xz \cdot j + xy \cdot k$

$$\text{Find } \int_A^B F \cdot dr$$

Solution:

Note that if $f(x,y,z) = xyz$ then

$$\nabla f = \langle f_x, f_y, f_z \rangle = \langle yz, xz, xy \rangle = F.$$

Hence

$$\int_{(0,0,0)}^{(1,1,1)} F \cdot dr = \int_{(0,0,0)}^{(1,1,1)} \nabla f \cdot dr = f(1,1,1) - f(0,0,0) = 1.$$

We solved the problem!

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But how do we find f ?

And how to check if that f exists?

If such f exists then the vector field F is called conservative.

Question When does such F exist?

Answer: Here is the test:

Let $F = \langle M, N, P \rangle$

$$\text{If } \left[\frac{\partial P}{\partial y} = \frac{\partial N}{\partial z}, \frac{\partial M}{\partial z} = \frac{\partial P}{\partial x}, \frac{\partial N}{\partial x} = \frac{\partial M}{\partial y} \right]$$

Then such f exist (so the vector field F is conservative)

How to remember this formula?

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We want f such that

$$\langle f_x, f_y, f_z \rangle = \langle M, N, P \rangle$$

Or

$$f_x = M$$

$$f_y = N$$

$$f_z = P$$

but $f_{xy} = f_{yx}$, $f_{xz} = f_{zx}$

and $f_{yz} = f_{zy}$ therefore

for example, this $f_{xy} = f_{yx}$
implies that

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

and so

on you

can get others

as well

But how to find such f - ?

Here is the solution on some
particular example:

Example:

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$$\text{Let } F = (2x+y+z)i + (2y+x+z)j + (2z+y+x)k$$

Find ~~#~~ f such that $\nabla f = F$

Solution: if $\nabla f = F$ it means

① ~~$f_x = 2x+y+z$~~ $\langle f_x, f_y, f_z \rangle = \langle 2x+y+z, 2y+x+z, 2z+y+x \rangle$

So it means:

① $f_x = 2x+y+z$

② $f_y = 2y+x+z$

③ $f_z = 2z+y+x$

① implies that

$f_x = 2x+y+z$ integrate over x we get

$$f = \int (2x+y+z) dx = x^2 + yx + zx + C$$

when constant C depends on (y, z) So

$$f = x^2 + yx + zx + C(y, z)$$

So we still need to find $C(y, z)$

Let's use ② and ③.

②. So $f = x^2 + yx + zx + C(y, z)$

⑦

but $f_y = 2y + x + z$ therefore

$$\left[x^2 + yx + zx + C(y, z) \right]'_y = 2y + x + z$$

$$* + C'_y(y, z) = 2y + x + z \quad \text{or}$$

$$C'_y(y, z) = 2y + z = 2y + z$$

Now let's integrate over y .

$$C(y, z) = \int \cancel{(2y + z)} dy = \int (2y + z) dy \textcircled{1}$$

$\textcircled{1} = y^2 + zy + B$, where B is some constant which depends on z , so $B = B(z)$

Let's ~~collect~~ collect $\textcircled{1}$ and $\textcircled{2}$

$\textcircled{1}$ - implies $f = x^2 + yx + zx + C(y, z)$, $\textcircled{2}$ implies $C(y, z) = y^2 + zy + B(z)$

Hence

$$f = x^2 + yx + zx + y^2 + zy + B(z)$$

but still we need to

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find $B(x)$? Let's use (3).

Recall: $f = x^2 + yx + zx + y^2 + zy + B(z)$

(1) and (2) \Rightarrow

(3) $f_z = 2z + y + x$

$$\left[x^2 + yx + zx + y^2 + zy + B(z) \right]'_z = 2z + y + x$$

$$x + y + B'(z) = 2z + y + x$$

$$B'(z) = 2z, \quad B(z) = \int 2z dz = z^2 + C$$

\uparrow
which
does not
depend on
anything

So

$$f(x, y, z) = x^2 + yx + zx + y^2 + zy + z^2$$

Remark: Such function f is called

Potential function for vector

field F

Green's formula

[flux, circulation]

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Sometimes is called outward flux

Let C be closed simple curve

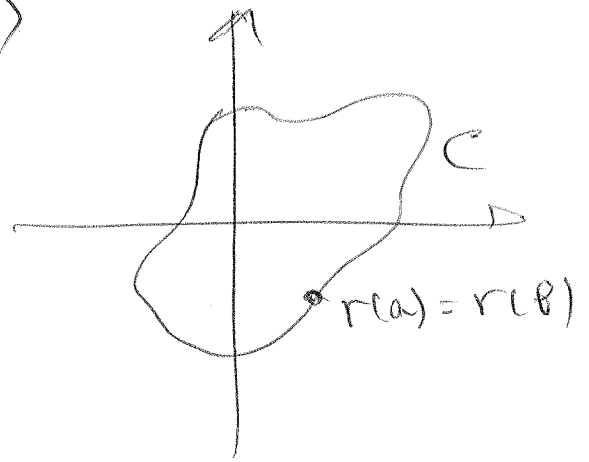
\mathbb{R}^2

$$F = \langle M, N \rangle$$

Then we know that

$$\text{flux} = \int_C F \cdot n \, ds =$$

$$= \int_a^b F(r(t)) \cdot \left\langle \frac{dy}{dt}, -\frac{dx}{dt} \right\rangle dt$$



$r(t)$ - is a parametrization of a curve

$$a \leq t \leq b$$

$$r(a) = r(b)$$

this is the way how do we compute this ~~for~~ flux.

But there is a simple way (Green's formula)

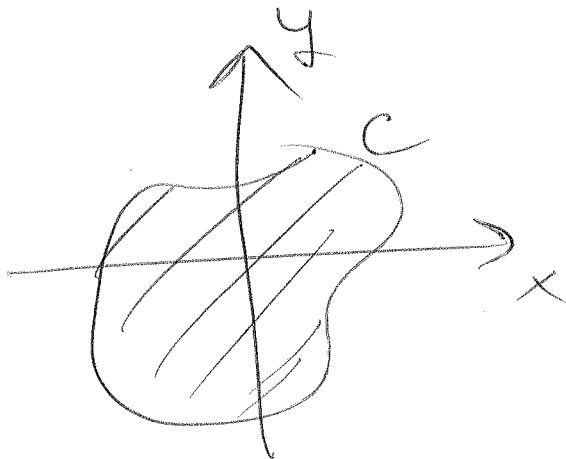
$$\int_C F \cdot n \, ds = \iint_D \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) dx \, dy$$



interior of a curve (everything inside)

So one integral becomes double
 integral over the domain
 enclosed ~~by~~ by the curve C

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Circulation:

$$\text{circulation} = \int_C \mathbf{F} \cdot \mathbf{T} ds = \iint_D \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy$$

↑
 counterclockwise



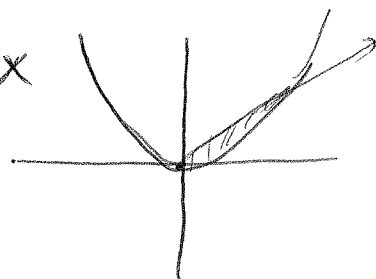
↑ domain enclosed
 by a curve C .

Examples:

Let $F(x,y) = \langle \cos x + y, \sin y - x \rangle$

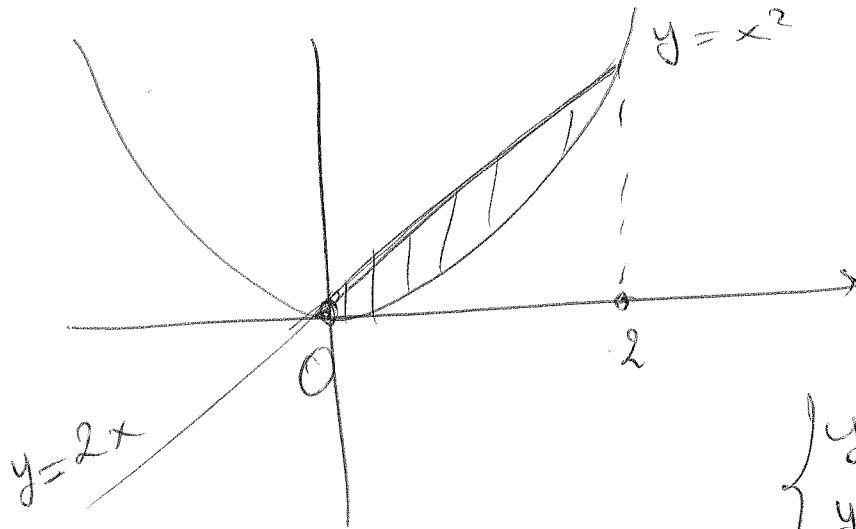
Find the circulation over the
 boundary of $y = x^2$ and $y = 2x$

Domain bounded by these curves



Solutions

~~11~~
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$$\begin{cases} y = x^2 \\ y = 2x \end{cases} \Rightarrow \begin{cases} 2x = x^2 \\ x = 2 \end{cases}$$

$$\text{circulation} = \iint_{\text{shaded}} \left(\frac{\partial M}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy \quad \textcircled{=}$$

$$M = \left(\underset{\text{M}}{\text{tg}(\cos x) + y}, \underset{\text{N}}{\text{ctg}(\sin y) - x} \right)$$

$$\textcircled{=} \iint_{\text{shaded}} [-1 - (+1)] dx dy = -2 \cdot \iint_{\text{shaded}} dx dy = -2 \cdot \iint_{\text{shaded}} dy dx \quad \textcircled{=}$$

$$\textcircled{=} -2 \int_0^2 \int_{x^2}^{2x} 1 dy dx = -2 \int_0^2 (2x - x^2) dx = -2 \left[x^2 - \frac{x^3}{3} \right]_0^2$$

this order is better

$$= -2 \left[4 - \frac{8}{3} \right] = \boxed{-\frac{8}{3}}$$

