MATH 223: Multivariable Calculus

Class 34: December 7, [2022](#page-0-0)

Notes on Assignment 31 Assignment 32 Surface Integrals

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Announcements

Course Response Forms

In Class, Monday, December 12 Bring Laptop/Smart Phone

Final Exam

Wednesday, December 14 9– Noon

Conservative Vector Fields

F is continuously differentiable vector field in the plane $\textsf{\textbf{F}}:\mathbb{R}^2\rightarrow\mathbb{R}^2$ with $\textsf{\textbf{F}}(x,y)=(F(x,y),G(x,y))$ where F and G are each real-valued functions.

Here curl **F** is a real-valued function $G_x - F_y$ Green's Theorem: \int_D curl $\, {\mathsf F} = \int_\gamma {\mathsf F}$

Three Important Properties of Vector Fields

A F is CONSERVATIVE means $\mathbf{F} = \nabla f$ for some $f : \mathbb{R}^2 \to \mathbb{R}^1$

- **B F is IRROTATIONAL** means curl $F = 0$
- **C F** is **PATH INDEPENDENT** means $\int_{\gamma_1} \mathbf{F} = \int_{\gamma_2} \mathbf{F}$ for any paths γ_1 and γ_2 from a to **b** where a and **b** are any points in the plane.

Major Goal: Show THESE PROPERTIES ARE EQUIVALENT

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A implies B

A F is CONSERVATIVE means $F = \nabla f$ for some $f : \mathbb{R}^2 \to \mathbb{R}^1$ **B F is IRROTATIONAL** means curl $F = 0$

Suppose F is Conservative Then $(F, G) = \mathbf{F} = \nabla f = (f_x, f_y)$ so $f_x = F$ and $f_y = G$ Thus $G_x = f_{ux}$ and $F_y = f_{xxy}$ so curl $\mathbf{F} = G_x - F_y = f_{yx} - f_{xy} = 0$

by equality of mixed partials.

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B implies C will follow from Green's Theorem

- **B F** is **IRROTATIONAL** means curl $F = 0$
- **C F** is PATH INDEPENDENT means $\int_{\gamma_1} \mathbf{F} = \int_{\gamma_2} \mathbf{F}$ for any paths γ_1 and γ_2 from a to **b** where a and **b** are any points in the plane.
- Let a and **b** are any points in the plane and γ_1 and γ_2 two paths from **a** to **b**. Then $-\gamma_1$ runs from **b** to **a**

and $\gamma = \gamma_1 - \gamma_2$ is a loop that begins and ends at **a** Let D be the enclosed region.

By Green's Theorem $\int_\gamma \mathsf{F} = \int\int_D$ curl $\mathsf{F} = \int\int_D 0 = 0$ Thus $0=\int_{\gamma}{\bf F}=\int_{\gamma_1-\gamma_2}{\bf F}=\int_{\gamma_1}{\bf F}-\int_{\gamma_2}{\bf F}$ Hence $\int_{\gamma_2} \mathbf{F} = \int_{\gamma_1} \mathbf{F}$ $\mathbf{E} = \mathbf{A} \oplus \mathbf{B} + \mathbf{A} \oplus \mathbf{B} + \mathbf{A} \oplus \mathbf{B} + \mathbf{A} \oplus \mathbf{A}$

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C implies A

- **C F** is PATH INDEPENDENT means $\int_{\gamma_1} \mathbf{F} = \int_{\gamma_2} \mathbf{F}$ for any paths γ_1 and γ_2 from a to **b** where a and **b** are any points in the plane.
- A F is CONSERVATIVE means $F = \nabla f$ for some $f : \mathbb{R}^2 \to \mathbb{R}^1$

Idea:

Fix \mathbf{x}_0 in \mathbb{R}^n and let \mathbf{x} be arbitrary point in \mathbb{R}^n . Let γ be a curve from x_0 to x. Then $\int_\gamma \mathsf{F}$ will be a function of **x** whose gradient is $\mathsf{F}.$

Theorem Let F be a continuous vector field defined in a polygonally connected open set D of $\mathbb{R}^n.$ If the line integral \int_{γ} $\boldsymbol{\mathsf{F}}$ is independent of piecewise smooth path γ from x_0 to x in D, then if $f(\mathsf{x}) = \int_\gamma \, \mathsf{F}$, it is true that $\nabla f = \mathsf{F}.$

Example $\mathbf{F}(x,y) = (3x^2 + y, e^y + x)$ Here $\textsf{\textbf{F}}=(\overline{F,G})$ so $F(x,y)=3x^2+y,G(x,y)=e^y+x$ Hence $F_u = 1, G_x = 1$ so curl $\mathbf{F} = G_x - F_u = 0$ Let's build f so its gradient $\nabla f = (f_x, f_y) = (3x^2 + y, e^y + x)$ We need $f_x = 3x^2 + y$ so do "partial integration with respect to r " \cdot $f(x) = x^3 + yx + g(y)$. [Why is there $g(y)$?] Then $f_y = 0 + x + g'(y)$ which should equal $x + e^y$ so need $g'(y) = e^y$ which we can get by letting $g(y) = e^y$. Hence we can choose $f(x,y) = x^3 + yx + e^y + C$.

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Let's build the potential function in a different way using the theorem with $\mathsf{F}(x,y) = (3x^2+y,e^y+x)$ Pick $\mathbf{x}_0 = (0, 0)$ and let $\mathbf{x} = (x, y)$ be an arbitrary point. Choose the straight line between them as the path γ with parametrization $g(t) = (xt, yt), 0 \le t \le 1$ so $g'(t) = (x, y)$ Then $\mathbf{F}(g(t)) = F(xt, yt) = (3x^2t^2 + yt, e^{yt} + x)t$ so $\mathbf{F}(g(t)) \cdot g'(t) = (3x^2t^2 + yt, e^{yt} + xt) \cdot (x, y)$ $= 3x^3t^2 + xyt + ye^{yt} + xyt = 3x^3t^2 + 2xyt + ye^{yt}$ Now $\int_{\gamma} \mathbf{F} = \int_0^1 (3x^3t^2 + 2xyt + ye^{yt}) dt$ $=\left[x^3t^3+xyt^2+e^{yt}\right]_{t=0}^{t=1}$ $=(x^3+xy+e^y)-(0+0+1)=x^3+xy+e^y-1$

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Theorem Let F be a continuous vector field defined in a polygonally connected open set D of \mathbb{R}^n . If the line integral \int_{γ} **F** is independent of piecewise smooth path γ from x_0 to x in D, then if $f(\mathsf{x}) = \int_\gamma \, \mathsf{F}$, it is true that $\nabla f = \mathsf{F}.$

Let g be a parametrization of line segment from x to $x + tu$ so $g(t) = \mathbf{x} + v\mathbf{u}, 0 \le v \le t$ and $g'(t) = \mathbf{u}$

$$
f(\mathbf{x} + t\mathbf{u}) - f(\mathbf{x}) = \int_{\mathbf{x}_0}^{\mathbf{x} + t\mathbf{u}} \mathbf{F} - \int_{\mathbf{x}_0}^{\mathbf{x}} \mathbf{F} = \int_{\mathbf{x}}^{\mathbf{x} + t\mathbf{u}} \mathbf{F}(\mathbf{x} + v\mathbf{u})
$$

$$
= \int_0^t \mathbf{F}(\mathbf{x} + v\mathbf{u}) \cdot \mathbf{u} \, dv
$$

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To find $\frac{\partial f}{\partial x_j}(\mathsf{x})$, let u be the unit vector $\mathsf{e}_j = (0, \, 0, \, \ldots \, , \, 1, \, 0, \, 0, \, \ldots)$. 0) in the j th direction.

$$
\frac{\partial f}{\partial x_j}(\mathbf{x}) = \lim_{t \to 0} \frac{f(\mathbf{x} + t\mathbf{u}) - f(\mathbf{x})}{t}
$$

$$
= \lim_{t \to 0} \frac{1}{t} \int_0^t \mathbf{F}(\mathbf{x} + v\mathbf{u}) \cdot \mathbf{u} \, dv
$$

$$
= \lim_{t \to 0} \frac{1}{t} \int_0^t \mathbf{F}(\mathbf{x} + v\mathbf{e}_j) \cdot \mathbf{e}_j \, dv
$$

But this last expression is the derivative of the integral with respect to t evaluated at $t = 0$ which is $\mathbf{F} \cdot \mathbf{e}_i = F_i(\mathbf{x})$ (Using Fundamental Theorem of Calculus)

Symmetry of Jacobian Matrix for Conservative Vector Field

Let
$$
\mathbf{F} = (F(x, y), G(x, y))
$$
 be a conservative vector field in the
plane which we can recognized by $G_x = F_y$

$$
\mathbf{F'} = \begin{pmatrix} F_x & F_y \\ G_x & G_y \end{pmatrix}
$$
Note symmetry of Jacobian Matrix.

How do things generalize to higher dimensions?

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Example: $\mathbf{F} \colon \mathbb{R}^3 \to \mathbb{R}^3$ by

$$
F(x, y, z) = (yz^{2} + \sin y + 3x^{2}, xz^{2} + x \cos y + e^{z}, 2xyz + ye^{z} + \frac{1}{z})
$$

$$
\mathbf{F'} = \begin{pmatrix} 6x & z^{2} + \cos y & 2yz \\ z^{2} + \cos y & -x \sin y & 2xz + e^{z} \\ 2yz & 2xz + e^{z} & 2xy + ye^{z} - \frac{1}{z^{2}} \end{pmatrix}
$$

To find f so that $\nabla f = \mathbf{F}$:

Step 1: integrate first component of **F** with respect to x : $f(x, y, z) = yz^{2}x + x \sin y + x^{3} + G(y, z)$

Step 2: Take derivative of trial f respect to y and set equal to second component of F :

$$
f_y = z^2x + x\cos y + 0 + G_y(x, y)
$$
 must = $xz^2 + x\cos y + e^z$
\nNeed $G_y(x, y) = e^z$ so choose $G(x, y) = e^zy + H(z)$
\nSo far, $f(x, y, z) = yz^2x + x\sin y + x^3 + e^zy + H(z)$

Step 3: Take derivative of trial f respect to z and set equal to third component of F ;

$$
f_z(x, y, z) = 2xyz + 0 + 0 + e^z y + H'(z) \text{ must } = 2xyz + e^z y + \frac{1}{z}
$$

\nNeed $H'(z) = \frac{1}{z}$ so choose $H(x) = \ln |z| + C$
\nThus
\n
$$
f(x, y, z) = f(x, y, z) = yz^2x + x \sin y + x^3 + e^z y + \ln |z| + C
$$

<u>Theorem</u> If **F** is a conservative vector field on $\mathbb{R}^N = n$ and is continuously differentiable, then the Jacobian matrix is symmetric.

Proof: Equality of mixed partials.

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Theorem Suppose F is a continuously differentiable vector field on \mathbb{R}^n whose Jacobian matrix is symmetric. Then **F** is conservative

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Integrating Vector Fields Over Surfaces

 $g(u, v) = [u, v, -2u^2 - 3v^2]$ $g(u, v) = [u \cos v, u \sin v, v]$

Integrating Vector Fields Over Surfaces

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Surface Integral

Let g be a function from an interval $[t_0,t_1]$ into \mathbb{R}^n with image γ and μ density at $q(t)$. Then Mass of Wire $= \int_{t_0}^{t_1} \mu(t) |g'(t)| dt$ If $\mu \equiv 1$, then mass = length of curve $\int_{t_0}^{t_1} |g'(t)| dt$ Generalize To Surfaces Let D be region in plane and $g: D \to \mathbb{R}^3$ with $g(u,v) = (g_1,g_2,g_3)$ where each component function g_i is continuously differentiable. There are two natural tangent vectors: $g_u=\frac{\partial g}{\partial u}$ and $g_v=\frac{\partial g}{\partial v}$, These determine a tangent plane. S is a **Smooth Surface** if these two vectors are linearly independent. Note that $\frac{\partial g}{\partial \mu} \times \frac{\partial g}{\partial \nu}$ is normal to the plane with $\left|\frac{\partial g}{\partial u} \times \frac{\partial g}{\partial v}\right| = \left|\frac{\partial g}{\partial u}\right| \left|\frac{\partial g}{\partial v}\right| \sin \theta$

 $=$ Area of Parallelogram Spanned by the Vectors

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Surface Area

 $\sigma(S) = \iint_D \left| \frac{\partial g}{\partial u} \times \frac{\partial g}{\partial v} \right| du dv = \iint_D \left| g_u \times g_v \right| du dv$

If $\mu(g(u, v))$ is density, then mass $=$ $\iint_D \mu \, d\sigma = \iint_D \mu(g(u, v)) |g_u \times g_v| \, du dv$

Plotting Parametrized Surface in $Maple:$ $plot3d([q1(u, v), q2(u, v), q3(u, v)], u = ..., v = ...)$

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Area of a Spiral Ramp $g(u, v) = (u \cos v, u \sin v, v), 0 \le u \le 1, 0 \le v \le 3\pi$

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Area of a Spiral Ramp $g(u, v) = (u \cos v, u \sin v, v), 0 \le u \le 1, 0 \le v \le 3\pi$ $g_u = (\cos v, \sin v, 0), g_v = (-u \sin v, u \cos v, 1)$ $g_u \times g_v = \texttt{ det }$ i j k $\cos v$ $\sin v$ 0 $-u\sin v$ u cos v 1 $=\left(\left|\right|$ $\sin v = 0$ $u \cos v - 1$ $\begin{array}{c} \hline \end{array}$ $, \cos v = 0$ $-u\sin v$ 1 $\begin{array}{c} \hline \end{array}$,     $\cos v$ $\sin v$ $-u\sin v$ u cos v $\begin{array}{c} \begin{array}{c} \begin{array}{c} \end{array} \\ \begin{array}{c} \end{array} \end{array} \end{array}$ \setminus $= (\sin v, -\cos v, u)$ Then $|g_u \times g_v| = \sqrt{\sin^2 v + \cos^2 v + u^2} =$ √ $1 + u^2$ Area $= \int_{v=0}^{v=3\pi} \int_{u=0}^{1}$ $\frac{c}{\sqrt{c}}$ $1 + u^2 du dv$

If density is $\mu(\mathbf{x}) = u$, then Mass = $\int_{v=0}^{v=3\pi} \int_{u=0}^{u=1} u(1+u^2)^{1/2} du dv = \int_{v=0}^{v=3\pi} \left[\frac{1}{3} \right]$ $\frac{1}{3}(1+u^2)^{3/2}\Big]_0^1 dv$ $=\int_{v=0}^{v=3\pi}$ 1 $\frac{1}{3}[2^{3/2}-1^{3/2}] dv = 3\pi \frac{1}{3}$ $\frac{1}{3}[2^{3/2}-1] = \pi[2^{3/2}-1]$

Integrating A Vector Field Over the Spiral Ramp

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Integrating A Vector Field Over the Spiral Ramp $g(u, v) = (u \cos v, u \sin v, v), 0 \le u \le 1, 0 \le v \le 3\pi$ $q_u = (\cos v, \sin v, 0), q_v = (-u \sin v, u \cos v, 1)$ $q_u \times q_v = (\sin v, -\cos v, u)$ Suppose our vector field is $\textsf{F}(x,y,z) = (x^2,0,z^2)$ So $F(g(u, v)) = (u^2 \cos^2 v, 0, v^2)$ The set $D = \{(u, v) : 0 \le u \le 1, 0 \le v \le 3\pi\}$ We want $\int_{D} F(g(u, v)) \cdot (g_u \times g_v)$ which equals $\int_{v=0}^{3\pi}\int_{u=0}^{1}\left[u^{2}\cos^{2}v\sin v+uv^{2}\right]\,du\,dv$ $=\int_{v=0}^{3\pi} \left[\frac{u^3}{3}\right]$ $\frac{u^3}{3}\cos^2 v \sin v + \frac{u^2}{2}$ $\frac{u^2}{2}v^2$ $\begin{bmatrix} 1 \\ u=0 \end{bmatrix} dv =$ $\int_{v=0}^{\bar{3}\pi} \left[\frac{1}{3}\right]$ $\frac{1}{3}\cos^2 v \sin v + \frac{1}{2}$ $\frac{1}{2}v^2\big\}$ dv $=\left[\frac{-\cos^3 v}{9} + \frac{v^3}{6}\right]$ $\frac{1}{6} \bigg]_{n=1}^{3\pi}$ $\frac{3^n}{v=0} = \frac{1}{9} + \frac{3^3 P i^3}{6} - \frac{-1}{9} = \frac{2}{9} + \frac{9}{2}$ $\frac{9}{2}\pi^3$

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Gauss's Theorem aka Divergence Theorem Planar Version: \int_D div $\mathsf{F} = \int_\gamma \, \mathsf{F} \cdot \mathsf{N}$

Three Dimensional Version

 ∂R is 2-dimensional surface surrounding 3-dimensional region R \int_R div $\mathbf{F} = \int_{\partial R} \mathbf{F} \cdot \mathbf{N}$

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Gauss's Theorem

The Setting

- \mathcal{R} Bounded Solid Region in \mathbb{R}^3
- $\partial \mathcal{R}$ Finitely Many Piecewise Smooth, Closed Orientable Surfaces Oriented by Unit Normals Pointed away from $\mathcal R$
	- **F** Continuously Differentiable Vector Field in \mathcal{R}

The Theorem

In this setting
$$
\int_{\mathcal{R}} \text{div } \mathbf{F} dV = \int_{\partial \mathcal{R}} \mathbf{F} \cdot d\mathbf{S}
$$

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Example Verify Gauss's Theorem where $\mathcal R$ is solid cylinder of radius a and height b with the z -axis as the axis of the cylinder and

For \int_{Bottom} **F** · dS , unit normal is $(0, 0, -1)$ Then $(x, y, z) \cdot (0, 0, -1) = -z$ but $z = 0$ so $\int_{Bottom} \mathbf{F} \cdot dS = 0$

For \int_{Top} **F** \cdot dS , unit normal is $(0,0,1)$ Then $(x,y,z)\cdot (0,0,+1)=z$ but $z=b$ so $\int_{Top} \mathsf{F} \cdot dS$ is $b \times$ area of top $= b \pi a^2$

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Vector Field $F = (x, y, z)$ **Surface**: $x^2 + y^2 = a^2, 0 \le z \le b$ $g(u, v) = (a \cos u, a \sin u, v), 0 \le u \le 2\pi, 0 \le v \le b$

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Finally,
$$
\int_{Side} \mathbf{F} \cdot dS
$$
\n
$$
g(u, v) = (a \cos u, a \sin u, v), 0 \le u \le 2\pi, 0 \le v \le b
$$
\n
$$
g_u = (-a \sin u, a \cos u, 0), g_v = (0, 0, 1)
$$
\n
$$
g_u \times g_v = \det \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ -a \sin u & a \cos u & 0 \\ 0 & 0 & 1 \end{vmatrix}
$$
\n
$$
= (\text{expanding along bottom row}) (a \cos u, a \sin u, 0)
$$
\nThus $|g_u \times g_v| = \sqrt{a^2 \cos^2 u + a^2 \sin^2 u + 0^2} = a$
\nAlso $F(g(u, v)) = (a \cos u, a \sin u, v) \text{ so } F(g(u, v)) \cdot (g_u \times g_v) = a^2 \cos^2 u + a^2 \sin^2 u + 0 = a^2$.
\nso $\int_{Side} \mathbf{F} \cdot dS = \int_{v=0}^{b} \int_{u=0}^{2\pi} a^2 du dv = 2\pi a^2 b$
\nPutting it altogether: $\int_{S} \mathbf{F} \cdot dS$
\n
$$
= \int_{Bottom} \mathbf{F} \cdot dS + \int_{Top} \mathbf{F} \cdot dS + \int_{Side} \mathbf{F} \cdot dS = 0 + \pi a^2 b + 2\pi a^2 b = 3\pi a^2 b
$$

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On The Other Hand, we compute
$$
\int_R \text{div } \mathbf{F}
$$
\n $\mathbf{F} = (x, y, z)$ \n $\text{div } \mathbf{F} = 1 + 1 + 1 = 3$ \n\nThe solid *R* is more easily described in polar coordinates\n $0 \leq \theta \leq 2\pi$ \n $0 \leq r \leq a$ \n $0 \leq z \leq b$.

$$
\int_R \text{ div } \mathbf{F} = \int_{\theta=0}^{2\pi} \int_{z=0}^b \int_{r=0}^a \text{ div } \mathbf{F} r dr dz d\theta = \int_{\theta=0}^{2\pi} \int_{z=0}^b \int_{r=0}^a 3r dr dz d\theta
$$

$$
\int_{\theta=0}^{2\pi} \int_{z=0}^{b} 3\frac{r^2}{2} \Big|_{r=0}^{a} dz d\theta = \int_{\theta=0}^{2\pi} \int_{z=0}^{b} \frac{3}{2} a^2 dz d\theta = \int_{\theta=0}^{2\pi} \frac{3}{2} a^2 b d\theta = 2\pi \frac{3}{2} a^2 b
$$

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$$
=3a^2b\pi
$$

Finding $\int_S \mathbf{F} \cdot d\sigma$ directly is impossible.

A Clever Way To Find $\int_S \mathbf{F} \cdot d\sigma$ indirectly.

Cap the Surface with a Disk so New Surface Bounds a 3-Dimensional Region

Form closed surface $S \cup S'$ where S' is the disk of radius 1 $(x^2 + y^2 = 1)$ in $z = 0$ plane.

Then
$$
\int_{\partial r} \mathbf{F} = \int_{S \cup S'} \mathbf{F} = \int_{S} \mathbf{F} + \int_{S'} \mathbf{F}
$$

But by Gauss's Theorem, this integral equals 0.
Hence $\int_{S} \mathbf{F} = -\int_{S'} \mathbf{F}$

Now
\n
$$
\int_{S'} \mathbf{F} = -\int (-\,-,-\,-,\,x^2 + y^2 + 3) \cdot (0,0,-1) = \int x^2 + y^2 + 3 \, dx \, dy
$$
\n
$$
= \int_{\theta=0}^{2\pi} \int_{r=0}^{1} (r^2 + 3) \, r \, dt \, d\theta = \frac{7}{2}\pi
$$

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Next Time: Stokes's Theorem

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