

Independence of Path

$$f_x = \frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

$$f_y = \frac{\partial f}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$

$$\int_0^1 \int_0^{2y} xy \, dx \, dy = \int_0^1 \left[\frac{x^2}{2} y \right]_{x=0}^{x=2y} dy$$

$$= \int_0^1 \frac{(2y)^2}{2} y \, dy = \int_0^1 2y^3 \, dy$$

$$= \left[\frac{2y^4}{4} \right]_{y=0}^{y=1} = \frac{1}{2}$$

Recall the Fundamental Theorem of Calculus.

$$\int_a^b f'(x) dx = f(b) - f(a)$$

We would like an analogous theorem for line integrals.

Fundamental Theorem of Line Integrals

Let C be the curve given by the parameterization $\vec{r}(t)$, $t \in [a, b]$, such that $\vec{r}(t)$ is differentiable. If $f(\vec{r})$ is continuously differentiable on an open set containing C ,

then

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

EX 1 Find work done by ∇f along a curve going from

$$(1,1,1) \text{ to } (4,-1,2), \text{ given } f(\vec{r}) = \frac{c}{\|\vec{r}\|} \nabla f = \frac{-c\vec{r}}{\|\vec{r}\|^3} .$$

A set, D , is called a Path-Connected Set if any 2 points in D can be joined by a piece-wise smooth curve lying entirely in D .

Example Non-example

What does it mean to be independent of path?

Independence of Path Theorem

Let $\vec{F}(\vec{r})$ be continuous on an open connected set D .

Then $\int_C \vec{F}(\vec{r}) \cdot d\vec{r}$ is independent of any path, C , in D iff $\vec{F}(\vec{r}) = \nabla f(\vec{r})$ for some $f(\vec{r})$ (scalar function),
i.e. if $\vec{F}(\vec{r})$ is a conservative vector field on D .

Equivalent Conditions for Line Integrals

Let $\vec{F}(\vec{r})$ be continuous on an open connected set D .
The following statements are equivalent.

a) $\vec{F} = \nabla f$ for some f (i.e. \vec{F} is conservative on D).

b) $\int_C \vec{F}(\vec{r}) \cdot d\vec{r}$ is independent of the path, C , in D .

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

Theorem

Let $\vec{F} = M\hat{i} + N\hat{j} + P\hat{k}$ with M, N, P continuously differentiable on a ball, D .

Then \vec{F} is conservative $\Leftrightarrow \nabla \times \vec{F} = \vec{0}$.

Note:

$$\text{If } \vec{F} = M\hat{i} + N\hat{j}$$

$$\text{then } \nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & 0 \\ M & N & 0 \end{vmatrix} = \hat{k} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

$$\text{and } \nabla \times \vec{F} = \vec{0} \Rightarrow \frac{dN}{dx} = \frac{dM}{dy}$$

EX 2 Is $\vec{F} = (12x^2 + 3y^2 + 5y)\hat{i} + (6xy - 3y^2 + 5x)\hat{j}$ conservative?

EX 3 Using \vec{F} from Example 1, find f such that $\vec{F} = \nabla f$.

EX 4 Using $\vec{F} = (12x^2 + 3y^2 + 5y)\hat{i} + (6xy - 3y^2 + 5x)\hat{j}$ calculate $\int_C \vec{F}(\vec{r}) \cdot d\vec{r}$ where C is any path from $(0,0)$ to $(2,1)$.

EX 5 Show that the line integral $\int_C ((yz+1)dx + (xz+1)dy + (xy+1)dz)$

is independent of path and evaluate the integral, where C is a curve from $(0,1,0)$ to $(1,1,1)$.

EX 6 Let $\vec{F} = (1 + 2xy \sin(x^2 y))\hat{i} + (1 + x^2 \sin(x^2 y))\hat{j}$

Is \vec{F} conservative?

If yes, then find f such that $\vec{F} = \nabla f$.

EX 7 Evaluate $\int_{(0,0)}^{(1,\pi/2)} (e^x \sin y dx + e^x \cos y dy)$.