

Solution 259 $\int_C xydx + xzdy + yzdz$ is a second type line integral of vector field.2

$$\begin{aligned} \int_C xydx + xzdy + yzdz &= \int_0^1 (t^2t2t + t^2t^3 + tt^33t^2) dt \\ &= \int_0^1 (2t^4 + t^5 + 3t^6) dt \\ &= \frac{209}{210} \end{aligned}$$

9.3 Fundamental Properties of Line Integrals

Theorem 260 Let f be a continuously differentiable function on C , where C is a smooth curve which starts at (x_1, y_1, z_1) and ends at (x_2, y_2, z_2) . Then

$$\begin{aligned} \int_C \text{grad } f \cdot dr &= \int_C \nabla f \cdot dr \\ &= f(x_2, y_2, z_2) - f(x_1, y_1, z_1) \end{aligned}$$

where $\text{grad } f = \nabla f = f_x i + f_y j + f_z k$.

Example 261 Evaluate $\int_C F dr$ where

$$C : r(t) = \cos t i + \sin t j + t k, \quad 0 \leq t \leq 2\pi$$

and

$$F(x, y, z) = 2xy^3 z i + 3x^2 y^2 z j + x^2 y^3 k.$$

Solution 262 First way:

$$\begin{aligned} \int_C F dr &= \int_C (2xy^3 z) dx + (3x^2 y^2 z) dy + x^2 y^3 dz \\ &= \int_0^{2\pi} 2 \cos t (\sin^3 t) t (-\sin t) dt \\ &\quad + \int_0^{2\pi} 3 \cos^2 t (\sin^2 t) t (\cos t) dt \\ &\quad + \int_0^{2\pi} \cos^2 t (\sin^3 t) dt \\ &= 0 \end{aligned}$$

Second Way: If we assume $f(x, y, z) = x^2y^3z$ then $\text{grad } f(x, y, z) = F(x, y, z)$

$$\begin{aligned} \int_C F dr &= \int_C \text{grad } f \cdot dr \\ &= f(1, 0, 2\pi) - f(1, 0, 0) = 0 - 0 = 0 \end{aligned}$$

Definition 263 First suppose that \vec{F} is a continuous vector field in some domain D .

1. \vec{F} is conservative vector field if there is a function f such that $\vec{F} = \nabla f = \text{grad } f$. The function f is called a potential function for the vector field.
2. $\int_C F dr$ is independent of path if $\int_{C_1} F dr = \int_{C_2} F dr$ for any two paths C_1 and C_2 in D with the same initial and final points.
3. A path C is called closed if its initial and end points are the same point. For example a circle is a closed path.
4. A path C is simple if it doesn't cross itself. A circle is a simple curve.
5. A region D is open if it doesn't any of its boundary point.
6. A region D is connected if we can connect any two points in the region with a path that lies completely in D .

Theorem 264 If the vector field F is a gradient vector of a differentiable function f then $\int_C F \cdot dr$ is independent of path.

Notation 265 Let assume the vector field as

$$F(x, y, z) = Pi + Qj + Rk.$$

If $F = \text{grad } f$ i.e., $f_x = P$, $f_y = Q$, $f_z = R$ then we can write $f_x dx + f_y dy + f_z dz = df$. So $Pdx + Qdy + Rdz$ is an exact differential.

Remark 266 Let the functions P , Q , R are continuous in a region D . If $Pdx + Qdy + Rdz$ is an exact differential then for any two points (x_1, y_1, z_1) and (x_2, y_2, z_2) in D and any curve C in D from (x_1, y_1, z_1) to (x_2, y_2, z_2) , then

$$\int_C Pdx + Qdy + Rdz = f(x_2, y_2, z_2) - f(x_1, y_1, z_1)$$

Theorem 267 If C is a simple closed curve in D and $\int_C F dr$ is independent of path in D , then

$$\int_C F \cdot dr = 0$$

Notation 268 We can use the symbol \oint_C to show that the curve is simple and closed.

Notation 269 If $df = Pdx + Qdy$ satisfies then $f_x = P$ and $f_y = Q$

$$f_x(x, y) = P(x, y) \quad (10)$$

$$f_y(x, y) = Q(x, y) \quad (11)$$

By using (??) we write

$$f(x, y) = \int P(x, y) dx + \varphi(y) \quad (12)$$

Then if we differentiate the equation (12) with respect to y we write

$$Q(x, y) = f_y(x, y) = \frac{d}{dy} \int P(x, y) dx + \varphi'(y)$$

by using (??). Using the last equation by taking integral we get $\varphi(y)$. Finally we obtain the function f . Then if the beginning point of curve is (x_1, y_1) and end point (x_2, y_2) we can write integral as;

$$\int_C Pdx + Qdy = \int_{(x_1, y_1)}^{(x_2, y_2)} Pdx + Qdy = f(x_2, y_2) - f(x_1, y_1).$$

Example 270 Evaluate the integral $\int_{(0,0)}^{(1,2)} (y^2 - 2xy) dx + (2xy - x^2 + 1) dy$.

Solution 271 $P(x, y) = (y^2 - 2xy)$ and $Q(x, y) = (2xy - x^2 + 1)$. Since

$$P_y = 2y - 2x = Q_x$$

$Pdx + Qdy$ is an exact differential. So the integral is independent of path. Now we will find the function f such that

$$df = Pdx + Qdy.$$

$$f_x = P(x, y) = (y^2 - 2xy)$$

$$f_y = Q(x, y) = (2xy - x^2 + 1)$$

$$f(x, y) = \int (y^2 - 2xy) dx + \varphi(y)$$

$$= (y^2x - x^2y) dx + \varphi(y)$$

$$2yx - x^2 + \varphi'(y) = f_y = Q(x, y) = (2xy - x^2 + 1)$$

$$\varphi'(y) = 1 \Rightarrow \varphi(y) = y$$

Finally

$$f(x, y) = y^2x - x^2y + y$$

$$\int_{(0,0)}^{(1,2)} (y^2 - 2xy) dx + (2xy - x^2 + 1) dy = f(1, 2) - f(0, 0)$$

$$= 4$$

Remark 272 If D is a simple connected region and P, Q, R are the functions with continuous derivatives in D , then $Pdx + Qdy + Rdz$ is an exact differential if and only if

$$P_y = Q_x, P_z = R_x, Q_z = R_y$$

Example 273 Evaluate the integral

$$I = \int_{(0,0,0)}^{(1,1,1)} (yz + y + z + 1) dx + (xz + x + z + 2) dy + (xy + x + y + 3) dz.$$

Solution 274 $P(x, y, z) = (yz + y + z + 1)$, $Q(x, y, z) = (xz + x + z + 2)$ and $R(x, y, z) = (xy + x + y + 3)$. Since

$$P_y = Q_x, P_z = R_x, Q_z = R_y$$

$Pdx + Qdy + Rdz$ is an exact differential.

$$f(x, y, z) = xyz + xy + xz + x + zy + 2y + 3z$$

$$I = \int_{(0,0,0)}^{(1,1,1)} (yz + y + z + 1) dx + (xz + x + z + 2) dy + (xy + x + y + 3) dz$$

$$= f(1, 1, 1) - f(0, 0, 0) = 10$$

Theorem 275 (Green's Theorem) Let B be a closed plane region bounded by a simple curve C . If the vector field $F(x, y) = P(x, y)i + Q(x, y)j$ is continuously differentiable (i.e., P and Q have continuous first partial derivatives) if C is traversed in the counter-clockwise direction then

$$\begin{aligned}\oint_C F \cdot dr &= \int_C P(x, y) dx + Q(x, y) dy \\ &= \iint_B \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy\end{aligned}$$

Example 276 Evaluate $I = \oint_C 2xy^3 dx + 4x^2y^2 dy$, where C is the boundary of the region B bounded by the curve $y = x^3$, the line $x = 1$ and x -axis. (C is directed in the positive direction)

Solution 277 $P(x, y) = 2xy^3$ and $Q(x, y) = 4x^2y^2$. $\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = 8xy^2 - 6xy^2 = 2xy^2$

$$\begin{aligned}I &= \oint_C 2xy^3 dx + 4x^2y^2 dy = \iint_B \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy \\ &= \iint_B 2xy^2 dx dy = \int_0^1 \int_0^{x^3} 2xy^2 dx dy = \frac{2}{33}\end{aligned}$$

9.4 Applications of Line Integrals

9.4.1 Area

Let assume that B is a simple region in xy - plane and C is a boundary curve of B which is traversed in the counter clockwise direction. Then by using Green's Formula we get the area of region B bounded by closed curve C as

$$A = \int_C x dy = \iint_B dx dy$$

$$A = \int_C -y dx = \iint_B dx dy$$

If we sum these equations we find

$$A = \frac{1}{2} \int_C x dy - y dx$$