

Lecture 7 - Vector Fields cont.; Path Integrals

- Read section 7.1
- Updated course schedule: Week 3 Friday 10/15 and Week 4 Monday 10/18 will be asynchronous lectures. I will not be in town so I will prerecord the lectures and post them to the media gallery on Canvas. I will add an extra office hour sometime week 4 incase anyone has questions that they couldn't ask during these asynchronous lectures (or any other questions).

Gradient vector field

$$\text{For } n=2, f: A \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}, \quad \nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right)$$

$$\text{For } n=3, f: A \subseteq \mathbb{R}^3 \rightarrow \mathbb{R}, \quad \nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right)$$

Q1: Given $\vec{F}: \mathbb{R}^n \rightarrow \mathbb{R}^n$ ($n=2,3$), how do we know if $\vec{F} = \nabla f$?

(answer: if $\nabla \times \vec{F} = 0$)

Q2: If we do know $\vec{F} = \nabla f$, and we're given \vec{F} , how do we find f ?

$$\text{ex/ } \vec{F}(x,y,z) = \left(\underbrace{\cos(x)y}_{F_1(x,y,z)}, \underbrace{\sin(x) + 2yz}_{F_2(x,y,z)}, \underbrace{y^2}_{F_3(x,y,z)} \right)$$

• \vec{F} is a gradient vector field. ✓

• Find f s.t. $\vec{F} = \nabla f$.

$$(F_1, F_2, F_3) = \vec{F} = \nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right)$$

$$\frac{\partial f}{\partial x}(x,y,z) = F_1(x,y,z) = \cos(x)y$$

$$\frac{\partial f}{\partial y}(x,y,z) = F_2(x,y,z) = \sin(x) + 2yz$$

$$\frac{\partial f}{\partial z}(x,y,z) = F_3(x,y,z) = y^2$$

$$\int \frac{\partial f}{\partial x} dx = \int \cos(x)y dx$$

$$\Rightarrow f(x,y,z) = \underline{\sin(x)y} + C_1(y,z)$$

→ r z . r

... ..



$$\int \frac{\partial f}{\partial y} dy = \int (\sin(x) + 2yz) dy$$

$$\Rightarrow f(x, y, z) = \underline{\sin(x)y} + \underline{y^2 z} + C_2(x, z)$$

$$\int \frac{\partial f}{\partial z} dz = \int y^2 dz$$

$$\Rightarrow f(x, y, z) = \underline{y^2 z} + \widetilde{C_3(x, y)}$$

$$\Rightarrow f(x, y, z) = \sin(x)y + y^2 z + \overset{\mathbb{R}}{C} \quad \text{check } \vec{F} = \nabla f.$$

$$\frac{\partial f}{\partial x} = \cos(x)y$$

$$\frac{\partial f}{\partial y} = \sin(x) + 2yz$$

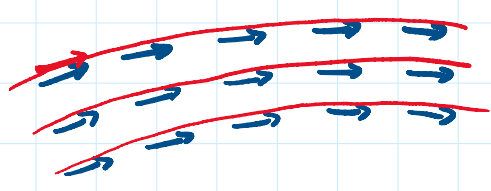
$$\frac{\partial f}{\partial z} = y^2$$



Flow Lines

• Let \vec{F} be a vector field. A flow line along \vec{F} is a parameterized curve $\vec{c}(t)$ such that

$$\vec{c}'(t) = \vec{F}(\vec{c}(t))$$



$$\vec{c}(t) = (x(t), y(t), z(t))$$

$$\vec{F} = (F_1, F_2, F_3)$$

$$\begin{cases} x'(t) = F_1(x(t), y(t), z(t)) \\ y'(t) = F_2(x(t), y(t), z(t)) \\ z'(t) = F_3(x(t), y(t), z(t)) \end{cases}$$

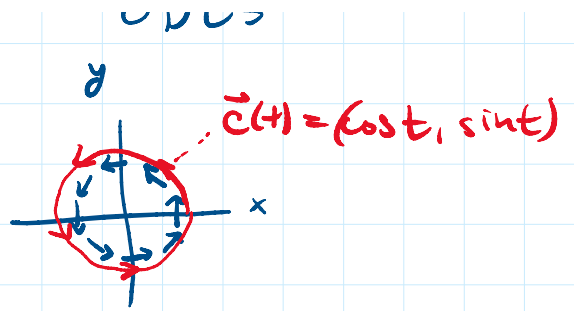
System of ODEs

y

$$\vec{z}(t) = F_3(x(t), y(t), z(t))$$

ex/ $\vec{F}(x, y) = (-y, x)$

Check $\vec{c}(t) = (\cos t, \sin t)$
is a flow line.



$$\vec{c}'(t) = (-\sin t, \cos t)$$

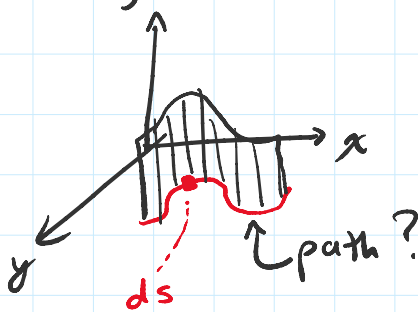
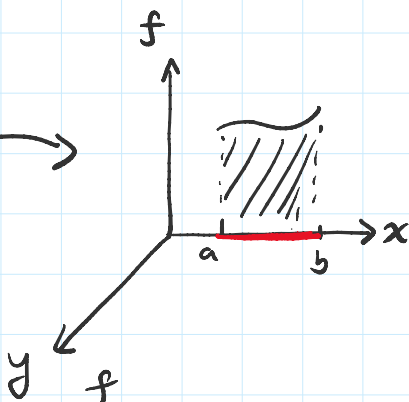
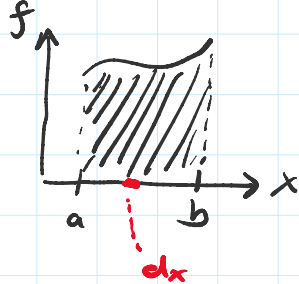
$$\vec{F}(\vec{c}(t)) = (-y(t), x(t)) = (-\sin t, \cos t)$$

$$\Rightarrow \vec{c}'(t) = \vec{F}(\vec{c}(t))$$

Path Integrals

Idea:

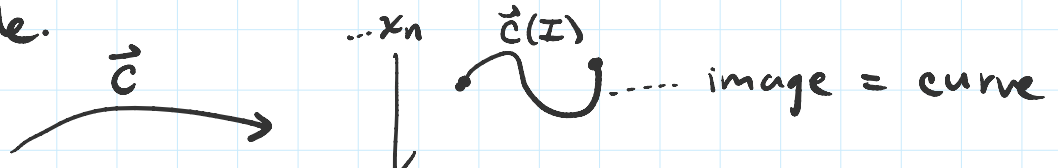
1d integration

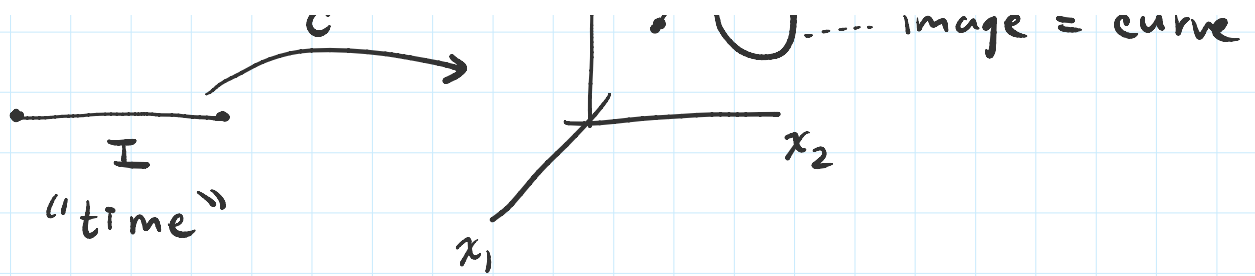


interval $\subseteq \mathbb{R}$

Def: A path in \mathbb{R}^n is a map $\vec{c}: I \rightarrow \mathbb{R}^n$.

We'll assume paths are (piecewise) continuously differentiable.





Denote

$$\vec{c}(t) = (x_1(t), \dots, x_n(t))$$

$$\vec{c}'(t) = (x_1'(t), \dots, x_n'(t))$$

Given $f: \mathbb{R}^n \rightarrow \mathbb{R}$, how do we make sense of

$$\int_{\vec{c}} f ds \quad \text{s "arclength element"}$$

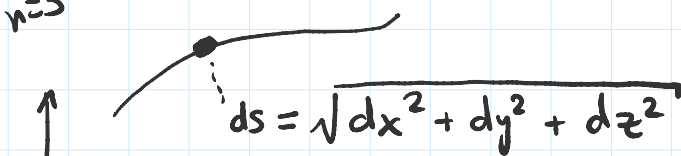
Path Integral is defined: $\vec{c}: [a, b] \rightarrow \mathbb{R}^n$, $f: \mathbb{R}^n \rightarrow \mathbb{R}$

$$\int_{\vec{c}} f ds = \int_a^b f(\vec{c}(t)) \|\vec{c}'(t)\| dt$$

In \mathbb{R}^3 , $\vec{c}(t) = (x(t), y(t), z(t))$

$$\int_{\vec{c}} f ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt.$$

$n=3$



$$\int_{\vec{c}} f ds = \int_a^b f \frac{ds}{dt} dt$$

$$\frac{ds}{dt} = \frac{\sqrt{dx^2 + dy^2 + dz^2}}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2}$$

Why does it make sense?

$$\int_{\vec{c}} 1 ds = \int_a^b \|\vec{c}'(t)\| dt = \text{Arclength}(\vec{c})$$

$$\int_C f ds = \int_a^b f(\vec{c}(t)) \|\vec{c}'(t)\| dt$$

show that $\int_C f ds$ is independent of parametrization

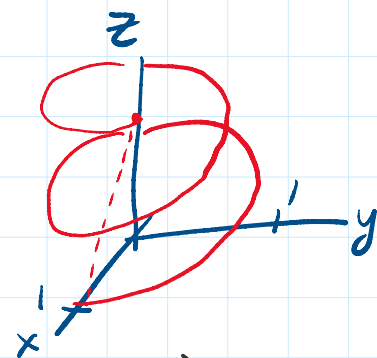
ex/ Consider the helix

$$\vec{c}: [0, 4\pi] \rightarrow \mathbb{R}^3,$$

$$\vec{c}(t) = (\underbrace{\cos t}_{x(t)}, \underbrace{\sin t}_{y(t)}, \underbrace{t}_{z(t)})$$

(reparametrization:

$$\vec{c}_1: [0, 2\pi] \rightarrow \mathbb{R}^3 \quad \vec{c}_1(t) = (\cos(2t), \sin(2t), 2t)$$



$$\text{Let } f(x, y, z) = ze^{x^2+y^2}$$

Evaluate $\int_{\vec{c}} f ds$.

$$\int_{\vec{c}} f ds = \int_0^{4\pi} \underbrace{f(\vec{c}(t))}_{?} \underbrace{\|\vec{c}'(t)\|}_{?} dt$$

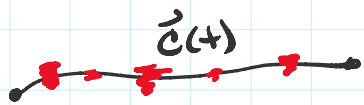
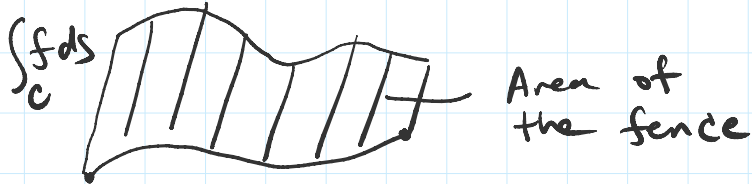
$$\begin{aligned} f(\vec{c}(t)) &= z(t) e^{x(t)^2 + y(t)^2} \\ &= t e^{\cos^2 t + \sin^2 t} = te \end{aligned}$$

$$\vec{c}'(t) = (-\sin t, \cos t, 1)$$

$$\|\vec{c}'(t)\| = \sqrt{\sin^2 t + \cos^2 t + 1} = \sqrt{2}$$

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$$\begin{aligned} \Rightarrow \int_{\vec{c}} f ds &= \int_0^{4\pi} t e^{\sqrt{2}} dt = e^{\sqrt{2}} \int_0^{4\pi} t dt \\ &= e^{\sqrt{2}} \frac{(4\pi)^2}{2}. \end{aligned}$$



$$\int_{\vec{c}} f ds = \text{total mass of string.}$$

$f(\vec{c}(t))$ linear mass density