

## 7.1 Path Integrals

Motivation  $f: \mathbb{R}^3 \rightarrow \mathbb{R}$

$C: [a, b] \rightarrow \mathbb{R}^3$

concrete example:

$f(\vec{x})$  temperature at  $\vec{x}$

$C[a, b]$  wire in  $\mathbb{R}^3$

calculate heat energy in wire


heat energy  $\approx$  temperature  $\times$  volume  $\times$  constant  
↑  
depends on material

easy case:

- temperature  $f$  constant

- wire  $\sim$  straight line

heat energy  $H = f \cdot \text{length wire} \times \text{area of } \underbrace{\text{cross section of wire}}_{\text{constant}}$



- for simplicity:  $\text{const.} = 1$

- also absorb area of cross-section in constant

simplified formula:

$$H = f \cdot \text{length of wire}$$

$\uparrow$   
constant

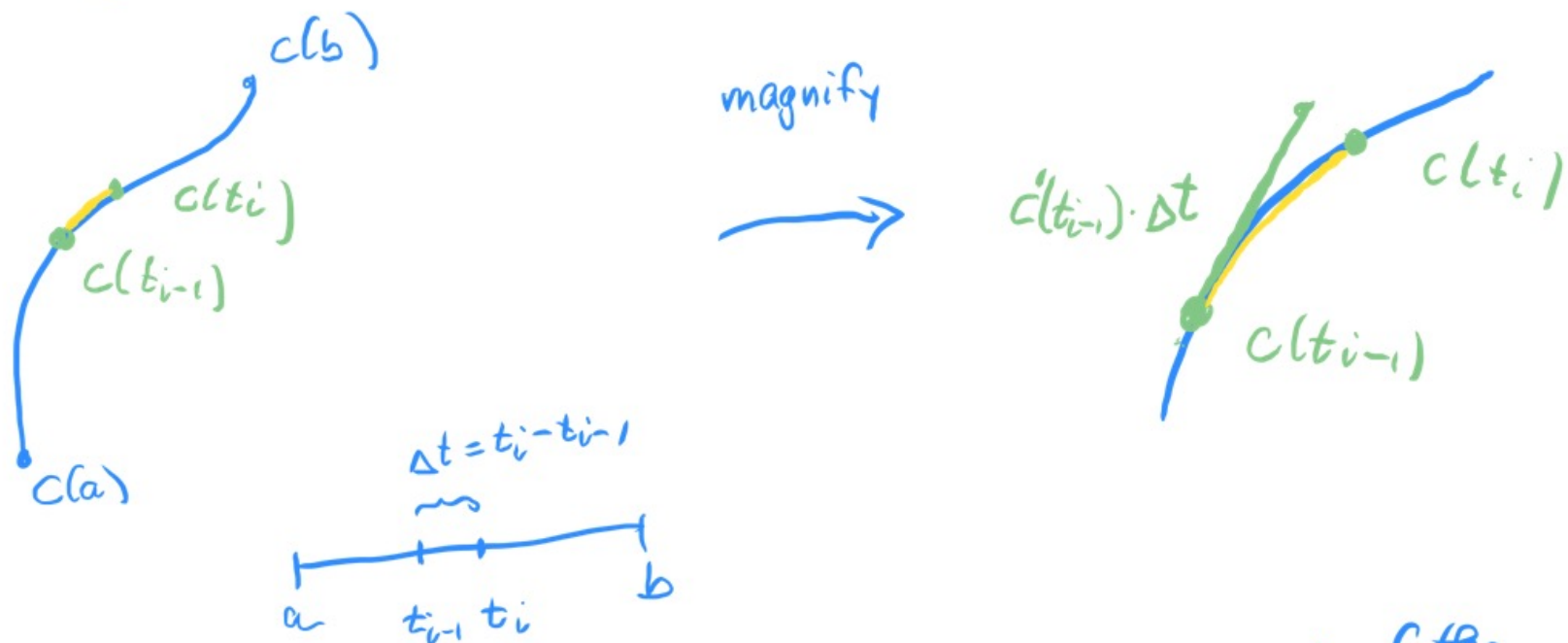
$\uparrow$   
straight line

more difficult:

- $f$  not constant

- wire has complicated shape

We reduce the general case to the previous special case as follows



Crucial Point: we approximate the yellow segment of the curve by the tangent vector  $c'(t_{i-1}) \Delta t$

$$\Rightarrow \text{work from } c(t_{i-1}) \text{ to } c(t_i) \approx f(c(t_{i-1})) \cdot \underbrace{\|c'(t_{i-1})\|}_{\substack{\uparrow \\ \text{approximately constant for small } \Delta t}} \Delta t$$

hence: work on curve  $\approx \sum_{i=1}^n f(c(t_{i-1})) \cdot \|c'(t_{i-1})\| \Delta t$

if we let  $\Delta t$  shrink to 0 (and  $n \rightarrow \infty$ )

the sum  $\rightsquigarrow \int_a^b f(c(t)) \|c'(t)\| dt$

Def Let  $f: \mathbb{R}^n \rightarrow \mathbb{R}$ ,  $c: [a, b] \rightarrow \mathbb{R}^n$  a curve

Then the path integral is defined by

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

## Examples:

① Let  $f(x, y, z) = (x^2 + y^2)z$

Let  $c(t) = (\cos t, \sin t, t)$   
 $0 \leq t \leq 2\pi$

Calculate  $\int_C f ds$



Solution: 
$$= \int_0^{2\pi} f(\underbrace{\cos t}_x, \underbrace{\sin t}_y, \underbrace{t}_z) \parallel \underbrace{(-\sin t, \cos t, 1)}_{=c'(t)} \parallel dt$$

$$= \int_0^{2\pi} (\underbrace{\cos^2 t}_x^2 + \underbrace{\sin^2 t}_y^2) \underbrace{t}_z \sqrt{(-\sin t)^2 + (\cos t)^2 + 1^2} dt$$

$$= \int_0^{2\pi} t \cdot \sqrt{2} dt = \frac{\sqrt{2}}{2} t^2 \Big|_0^{2\pi} = \boxed{2\sqrt{2} \pi^2}$$

②

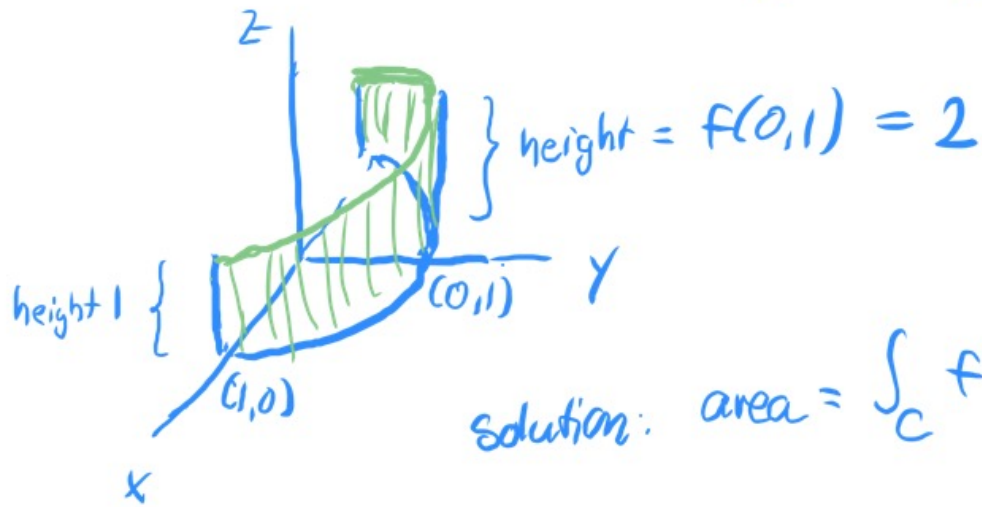
For  $n=2$ , path integral can be interpreted as area of a fence of height  $f(x,y)$

Ex. Calculate area of fence above semicircle

$$c(t) = (\cos t, \sin t), \quad 0 \leq t \leq \pi$$

whose height at point  $(x,y)$  is given by

$$f(x,y) = 1+y$$



solution:  $\text{area} = \int_C f \, ds = \int_0^\pi f(\cos t, \sin t) \|(-\sin t, \cos t)\| \, dt$

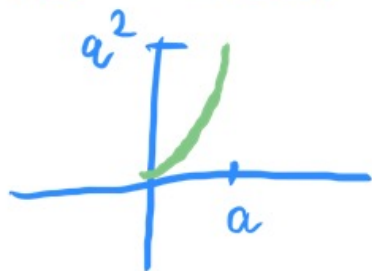
$$= \int_0^\pi (1 + \sin t) \cdot 1 \, dt$$
$$= t - \cos t \Big|_0^\pi = \boxed{\pi + 2}$$

③ path integral can be used to calculate length of a curve.

$$c: [a, b] \rightarrow \mathbb{R}^n$$

$$\text{length of curve} = \int_c |ds| = \int_a^b \|c'(t)\| dt$$

Example: Calculate length of parabola from  $(0,0)$  to  $(b, b^2)$



$$\boxed{\begin{aligned} c(t) &= (t, t^2) \\ 0 &\leq t \leq b \end{aligned}}$$

sol.

$$\begin{aligned} \text{length of curve} &= \int_0^b \|c'(t)\| dt \\ &= \int_0^b \sqrt{1^2 + 4t^2} dt \end{aligned}$$

$$= \int_0^b 2 \sqrt{t^2 + \left(\frac{1}{2}\right)^2} dt =$$

=  
integral tables  
book nr. 43  
a = 1/2

$$= t \sqrt{t^2 + 1/4} + \left(\frac{1}{2}\right)^2 \log \left| t + \sqrt{t^2 + 1/4} \right| \Big|_0^b$$

$$= b \sqrt{b^2 + 1/4} + \frac{1}{4} \log |b + \sqrt{b^2 + 1/4}| - \frac{1}{4} \log \sqrt{1/4}$$

$$= b \sqrt{b^2 + 1/4} + \frac{1}{4} \log |b + \sqrt{b^2 + 1/4}| + \frac{1}{4} \log 2$$