16.3 – The Fundamental Theorem for Line Integrals University of Massachusetts Amherst Math 233 – Fall 2013

Recall from single variable calculus the Fundamental Theorem of Calculus: if F'(x) is continuous on [a, b], then

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

A similar statement is true for line integrals.

Theorem 1. Let C be a smooth curve given by the vector function $\vec{r}(t)$, $a \leq t \leq b$. Let f be a differentiable function of two or three variables whose gradient vector ∇f is continuous on C. Then

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

Proof. For functions of three variables,

$$\int_{C} \nabla f \cdot d\vec{r} = \int_{C} \nabla f \cdot \vec{r}'(t) dt = \int_{C} \left(\frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} + \frac{\partial f}{\partial z} \frac{dz}{dt} \right) dt$$
$$= \int_{a}^{b} \frac{d}{dt} f(\vec{r}(t)) dt$$
$$= f(\vec{r}(b)) - f(\vec{r}(a))$$

Note: The above theorem is also true for piecewise-smooth curves.

In physical problems, such as computing the work done by a force \vec{F} in the previous section, it is sometimes the case that there is a function f such that $\vec{F} = \nabla f$.

Example 1. Find the work done by the gravitational field

$$\vec{F}(x,y,z) = -\frac{mMG}{|\langle x,y,z \rangle|^3} \langle x,y,z \rangle$$

in moving a particle with mass m from the point (2,2,1) to the point (3,0,4) along a piecewise-smooth curve C.

Corollary 2. If C_1 and C_2 are piecewise-smooth curves (or paths) with the same initial point A and terminal point B, then $\int_{C_1} \nabla f \cdot d\vec{r} = \int_{C_2} \nabla f \cdot d\vec{r}$ whenever ∇f is continuous.

Definition 1. If \vec{F} is a continuous vector field with domain D, we say that the line integral $\int_C \vec{F} \cdot d\vec{r}$ is independent of path if $\int_{C_1} \vec{F} \cdot d\vec{r} = \int_{C_2} \vec{F} \cdot d\vec{r}$ for any two paths C_1 and C_2 in D that have the same initial and terminal points.

Definition 2. A vector field \vec{F} is called a *conservative vector field* if it is the gradient of some scalar function, that is, there exists a function f such that $\vec{F} = \nabla f$. The function f is then referred to as a *potential function* for \vec{F} .

Note: It follows from the definitions and the corollary that line integrals of conservative vector fields are independent of path.

Theorem 3. We say a path is closed if its terminal point coincides with its initial point. $\int_C \vec{F} \cdot d\vec{r}$ is independent of path in D if and only if $\int_C \vec{F} \cdot d\vec{r} = 0$ for every closed path C in D.

Picture proof / open set and connected set definition.

Theorem 4. Suppose \vec{F} is a vector field that is continuous on an open connected region D. If $\int_C \vec{F} \cdot d\vec{r}$ is independent of path in D, then \vec{F} is a conservative vector field on D; that is, there exists a function F such that $\nabla f = \vec{F}$.

Theorem 5. If $\vec{F}(x,y) = \langle P(x,y), Q(x,y) \rangle$ is a conservative vector field, where P and Q have continuous first-order partial derivatives on a domain D, then throughout D we have

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

Why?

Picture definitions: simple curve, simply-connected region.

Theorem 6. Let $\vec{F}(x,y) = \langle P(x,y), Q(x,y) \rangle$ be a vector field on an open simply-connected region D. Suppose that P and Q have continuous first order derivatives and

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

throughout D. Then \vec{F} is conservative.

Example 2. Is $\vec{F}(x,y) = \langle \ln y + 2xy^3, 3x^2y^2 + x/y \rangle$ a conservative vector field? If so, find a function f such that $\vec{F} = \nabla f$.

Example 3. Find the work done by the force field $\vec{F}(x,y) = \langle 2y^{3/2}, 3x\sqrt{y} \rangle$ in moving an object from (1,1) to (2,4).

Example 4. Is $D = \{(x, y) \mid 1 < |x| < 2\}$ open, connected, simply-connected, or none of the above?