

the line segment C_2 from $(1, 0)$ to $(1, 1)$, $x = 1$, $dx = 0$, while y varies from 0 to 1

Integral (1) over this part of the path is
$$\int_{C_2} \vec{A} \cdot d\vec{r} = \int_{y=0}^1 2y dy = 1$$

From equation (2), we get
$$\int_C \vec{A} \cdot d\vec{r} = 1 + 1 = 2$$

Along the line segment C_1 from $(0, 0)$ to $(0, 1)$, $x = 0$, $dx = 0$, while y varies from 0 to 1

Integral (1) over this part of the path is
$$\int_{C_1} \vec{A} \cdot d\vec{r} = \int_{x=0}^1 0 dy = 0$$

Along the line segment C_3 from $(0, 1)$ to $(1, 1)$, $y = 1$, $dy = 0$, while x varies from 0 to 1

Integral (1) over this part of the path is
$$\int_{C_3} \vec{A} \cdot d\vec{r} = \int_{x=0}^1 (1+x^2) dx = \left[x + \frac{x^3}{3} \right]_0^1 = \frac{4}{3}$$

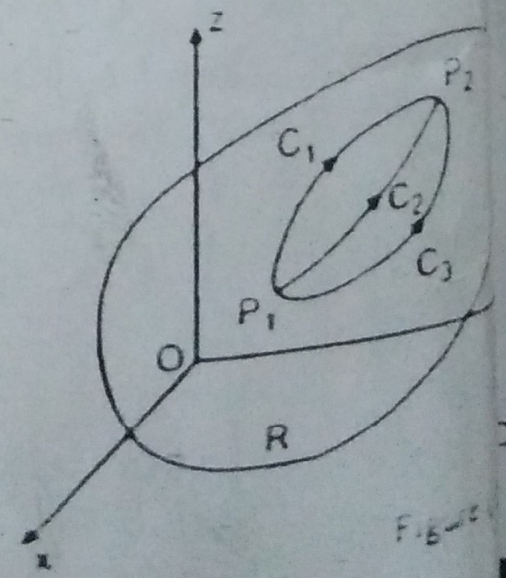
From equation (2), we get
$$\int_C \vec{A} \cdot d\vec{r} = 0 + \frac{4}{3} = \frac{4}{3}$$

NOTE: In example (4), we have seen that the value of a line integral $\int_C \vec{A} \cdot d\vec{r}$ in general, depends on the path C joining the points P_1 and P_2 .

We now show that for certain types of vector functions the value of the line integral will depend only on P_1 and P_2 but will not depend on the path C from P_1 to P_2 . We first state the following definition.

5.4 LINE INTEGRAL INDEPENDENT OF PATH (OR CONSERVATIVE FIELD)

The line integral $\int_C \vec{A} \cdot d\vec{r}$ is said to be independent of the path C (or the vector field \vec{A} is conservative) in a given region R , if the value of the line integral $\int_{P_1}^{P_2} \vec{A} \cdot d\vec{r}$ is the same for all paths C joining any two given points P_1 and P_2 in R .



Thus as shown in figure (5.8), the line integral is independent of the path C if the integrals along C_1, C_2, C_3 are equal.

FIG. 5.8

LINE, SURFACE, AND VOLUME INTEGRALS AND RELATED INTEGRAL THEOREMS

EXAMPLE (5): If $\vec{A} = 2xy^2 \hat{i} + 2(x^2y + y) \hat{j}$, evaluate $\int_C \vec{A} \cdot d\vec{r}$ from $(0, 0)$ to $(2, 4)$

along the following paths C:

- (i) the straight line $y = 2x$
- (ii) the parabola $y = x^2$
- (iii) the line segment C_1 from $(0, 0)$ to $(2, 0)$ and then the line segment C_2 from $(2, 0)$ to $(2, 4)$.

SOLUTION: Since integration is performed in the xy -plane, therefore $d\vec{r} = dx \hat{i} + dy \hat{j}$

$$\int_C \vec{A} \cdot d\vec{r} = \int_C 2xy^2 dx + 2(x^2y + y) dy \quad (1)$$

the path C in each case is shown in figure (5.9).

Along the straight line $y = 2x$, we have $dy = 2 dx$ while x varies from 0 to 2.

The integral (1) becomes

$$\begin{aligned} \int_C \vec{A} \cdot d\vec{r} &= \int_{x=0}^2 2x(2x)^2 dx + 2[x^2(2x) + 2x] 2 dx \\ &= \int_0^2 (16x^3 + 8x) dx = \left[4x^4 + 4x^2 \right]_0^2 = 64 + 16 = 80. \end{aligned}$$

Along the parabola $y = x^2$, we have $dy = 2x dx$ while x varies from 0 to 2.

The integral (1) becomes

$$\begin{aligned} \int_C \vec{A} \cdot d\vec{r} &= \int_{x=0}^2 2x(x^2)^2 dx + 2[x^2(x^2) + x^2] 2x dx \\ &= \int_0^2 (6x^5 + 4x^3) dx = \left[x^6 + x^4 \right]_0^2 = 64 + 16 = 80. \end{aligned}$$

In this case we have $\int_C \vec{A} \cdot d\vec{r} = \int_{C_1} \vec{A} \cdot d\vec{r} + \int_{C_2} \vec{A} \cdot d\vec{r} \quad (2)$

where C is the curve consisting of the line segments C_1 and C_2 .

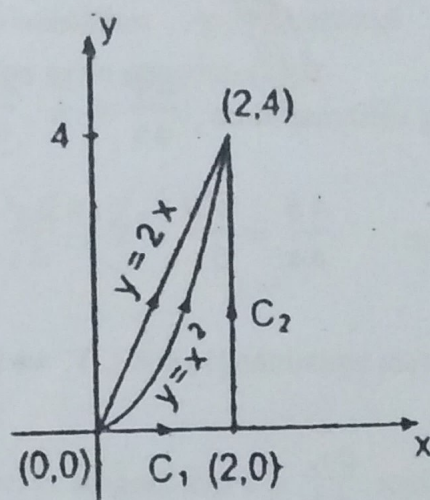


Figure (5.9)

Along the line segment C_1 , $y = 0$, therefore $dy = 0$, while x varies from 0 to 2. Thus

$$\int_{C_1} \bar{A} \cdot d\bar{r} = \int_{x=0}^2 0 dx = 0$$

Along the line segment C_2 , $x = 2$, therefore $dx = 0$ while y varies from 0 to 4.

$$\int_{C_2} \bar{A} \cdot d\bar{r} = \int_{y=0}^4 2(4y+y) dy = \int_0^4 10y dy = 5|y^2|_0^4 = 5(16) = 80$$

From equation (2), we get $\int_C \bar{A} \cdot d\bar{r} = 0 + 80 = 80$

5.5 THEOREMS ON LINE INTEGRALS INDEPENDENT OF PATH

THEOREM (5.1): Prove that a necessary and sufficient condition for $\int_{P_1}^{P_2} \bar{A} \cdot d\bar{r}$ to be

independent of the path joining any two points P_1 and P_2 (i.e. \bar{A} to be

conservative) in a given region is that $\oint_C \bar{A} \cdot d\bar{r} = 0$ for all closed paths C

in the region.

PROOF: Let C be any simple closed curve, and let P_1 and P_2 be any two points on C as shown in figure (5.10). Then since by hypothesis, the integral is independent of the path

(i.e. \bar{A} is conservative), we have $\int_{P_1AP_2} \bar{A} \cdot d\bar{r} = \int_{P_1BP_2} \bar{A} \cdot d\bar{r}$

Reversing the direction of integration in the integral on the right, we have

$$\int_{P_1AP_2} \bar{A} \cdot d\bar{r} = - \int_{P_2BP_1} \bar{A} \cdot d\bar{r}$$

or
$$\int_{P_1AP_2} \bar{A} \cdot d\bar{r} + \int_{P_2BP_1} \bar{A} \cdot d\bar{r} = 0$$

or
$$\oint_C \bar{A} \cdot d\bar{r} = 0$$

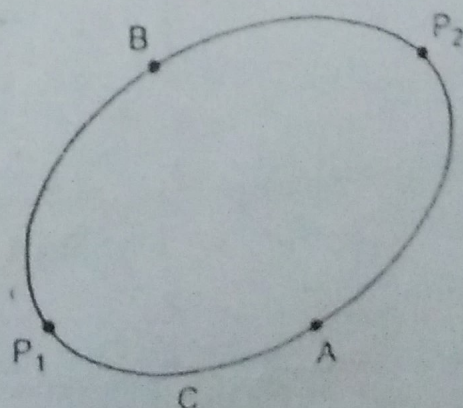


Figure (5.10)

$$\text{Conversely, if } \oint_C \vec{A} \cdot d\vec{r} = 0, \text{ then } \int_{P_1 A P_2} \vec{A} \cdot d\vec{r} + \int_{P_2 B P_1} \vec{A} \cdot d\vec{r} = 0$$

$$\text{or } \int_{P_1 A P_2} \vec{A} \cdot d\vec{r} - \int_{P_1 B P_2} \vec{A} \cdot d\vec{r} = 0$$

$$\text{or } \int_{P_1 A P_2} \vec{A} \cdot d\vec{r} = \int_{P_1 B P_2} \vec{A} \cdot d\vec{r}$$

which shows that the line integral is independent of the path joining P_1 and P_2 as required.

SCALAR POTENTIAL FUNCTION

A scalar potential function ϕ is a single-valued function for which there exists a conservative vector field \vec{A} in a simply connected region R that satisfies the relation $\vec{A} = \nabla \phi$.

THEOREM (5.2): Prove that a necessary and sufficient condition for $\int_C \vec{A} \cdot d\vec{r}$ to be independent of the path C joining any two points $P_1 = (x_1, y_1, z_1)$ and $P_2 = (x_2, y_2, z_2)$ (i.e. \vec{A} to be conservative) is that there exists a scalar function ϕ such that $\vec{A} = \nabla \phi$, where ϕ is single valued and has continuous partial derivatives.

PROOF: Let $\vec{A} = \nabla \phi$, then

$$\begin{aligned} \int_C \vec{A} \cdot d\vec{r} &= \int_{P_1}^{P_2} \vec{A} \cdot d\vec{r} = \int_{P_1}^{P_2} \nabla \phi \cdot d\vec{r} \\ &= \int_{P_1}^{P_2} \left(\frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k} \right) \cdot (dx \hat{i} + dy \hat{j} + dz \hat{k}) \\ &= \int_{P_1}^{P_2} \frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy + \frac{\partial \phi}{\partial z} dz \\ &= \int_{P_1}^{P_2} d\phi = \phi(P_2) - \phi(P_1) = \phi(x_2, y_2, z_2) - \phi(x_1, y_1, z_1) \end{aligned}$$

VECTOR AND TENSOR ANALYSIS

Conversely, let $\int_C \bar{A} \cdot d\bar{r}$ be independent of the path C joining any two points. We choose these points as a fixed point $P_1 = (x_1, y_1, z_1)$ and a variable point $P_2 = (x, y, z)$, so that ϕ is a function only of the coordinates (x, y, z) of the variable end point. Then

$$\phi(x, y, z) = \int_{(x_1, y_1, z_1)}^{(x, y, z)} \bar{A} \cdot d\bar{r} = \int_{(x_1, y_1, z_1)}^{(x, y, z)} \bar{A} \cdot \frac{d\bar{r}}{ds} ds$$

By differentiation, $\frac{d\phi}{ds} = \bar{A} \cdot \frac{d\bar{r}}{ds}$ (1)

But $\frac{d\phi}{ds} = \frac{\partial\phi}{\partial x} \frac{dx}{ds} + \frac{\partial\phi}{\partial y} \frac{dy}{ds} + \frac{\partial\phi}{\partial z} \frac{dz}{ds} = \nabla\phi \cdot \frac{d\bar{r}}{ds}$ (2)

From equations (1) and (2), we have $(\nabla\phi - \bar{A}) \cdot \frac{d\bar{r}}{ds} = 0$ (3)

Since $\frac{d\bar{r}}{ds}$ is a unit tangent vector and $\neq \bar{0}$, therefore equation (3) implies that

$$\nabla\phi - \bar{A} = \bar{0} \text{ or } \bar{A} = \nabla\phi. \text{ Hence the theorem.}$$

THEOREM (5.3): Prove that a necessary and sufficient condition that a vector field is conservative is that $\nabla \times \bar{A} = \bar{0}$ (i.e. \bar{A} is irrotational).

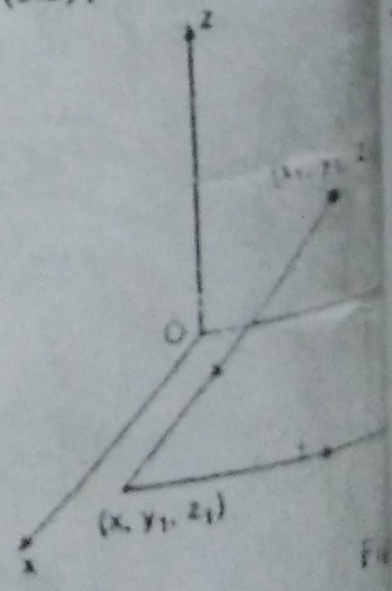
PROOF: If \bar{A} is a conservative field then by theorem (5.2), we have $\bar{A} = \nabla\phi$

Thus $\nabla \times \bar{A} = \nabla \times \nabla\phi = \bar{0}$

Conversely, if $\nabla \times \bar{A} = \bar{0}$, then

$$\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ A_1 & A_2 & A_3 \end{vmatrix} = \bar{0} \text{ and thus}$$

$$\frac{\partial A_2}{\partial y} = \frac{\partial A_3}{\partial z}, \quad \frac{\partial A_3}{\partial z} = \frac{\partial A_1}{\partial x}, \quad \frac{\partial A_1}{\partial x} = \frac{\partial A_2}{\partial y}$$



We must prove that $\bar{A} = \nabla\phi$ follows as a consequence of this.

Now $\int_C \bar{A} \cdot d\bar{r} = \int_C A_1(x, y, z) dx + A_2(x, y, z) dy + A_3(x, y, z) dz$

$$\vec{A} \cdot d\vec{r} = \frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy + \frac{\partial \phi}{\partial z} dz = \nabla \phi \cdot d\vec{r} \Rightarrow \vec{A} = \nabla \phi$$

EXAMPLE (6): Show that the vector field $\vec{A} = (\sin y + z)\hat{i} + (x \cos y - z)\hat{j} + (x - y)\hat{k}$ is conservative. Hence find the scalar potential function ϕ for which $\vec{A} = \nabla \phi$.

SOLUTION: We know that a necessary and sufficient condition for a vector field \vec{A} to be conservative is $\nabla \times \vec{A} = \vec{0}$

$$\begin{aligned} \text{Now } \nabla \times \vec{A} &= \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \sin y + z & x \cos y - z & x - y \end{vmatrix} \\ &= (-1 + 1)\hat{i} + (1 - 1)\hat{j} + (\cos y - \cos y)\hat{k} = 0\hat{i} + 0\hat{j} + 0\hat{k} = \vec{0} \end{aligned}$$

Thus the vector field \vec{A} is a conservative.

$$\text{Let } \vec{A} = \nabla \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k} = (\sin y + z)\hat{i} + (x \cos y - z)\hat{j} + (x - y)\hat{k}$$

$$\text{Then } \frac{\partial \phi}{\partial x} = \sin y + z \tag{1}$$

$$\frac{\partial \phi}{\partial y} = x \cos y - z \tag{2}$$

$$\frac{\partial \phi}{\partial z} = x - y \tag{3}$$

Integrating equations (1), (2), and (3), we get

$$\phi = x \sin y + xz + f(y, z)$$

$$\phi = x \sin y - yz + g(x, z)$$

$$\phi = xz - yz + h(x, y)$$

These agree if we choose $f(y, z) = -yz$, $g(x, z) = xz$, $h(x, y) = x \sin y$

so that $\phi = x \sin y + xz - yz + C$

where C is any constant.

✓ THEOREM (5.4): Show that a necessary and sufficient condition that $A_1 dx + A_2 dy + A_3 dz$ be an exact differential is that $\nabla \times \vec{A} = \vec{0}$ where $\vec{A} = A_1 \hat{i} + A_2 \hat{j} + A_3 \hat{k}$.

PROOF: Let $A_1 dx + A_2 dy + A_3 dz = d\phi = \frac{\partial \phi}{\partial x} dx + \frac{\partial \phi}{\partial y} dy + \frac{\partial \phi}{\partial z} dz$

be an exact differential of a scalar function $\phi(x, y, z)$. Then on comparing coefficients, we have

$$A_1 = \frac{\partial \phi}{\partial x}, \quad A_2 = \frac{\partial \phi}{\partial y}, \quad A_3 = \frac{\partial \phi}{\partial z}$$

$$\text{and so } \vec{A} = A_1 \hat{i} + A_2 \hat{j} + A_3 \hat{k} = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k} = \nabla \phi$$

5.3 LINE INTEGRAL DEPENDENT ON PATH (SAME END POINTS)

We now show that the value of a line integral $\int_C \bar{A} \cdot d\bar{r}$ in general, depends not only on the end points P_1 and P_2 of the path C but also on the geometric shape of the path C ; i.e. if we integrate \bar{A} from P_1 to P_2 along different paths, we in general, obtain different values of the integral.

EXAMPLE (4): If $\bar{A} = (1 + x^2 y) \hat{i} + 2xy \hat{j}$, evaluate $\int_C \bar{A} \cdot d\bar{r}$ from $(0, 0)$ to $(1, 1)$ along the following paths C :

- (i) the straight line from $(0, 0)$ to $(1, 1)$.
- (ii) the line segment C_1 from $(0, 0)$ to $(1, 0)$ and then the line segment C_2 from $(1, 0)$ to $(1, 1)$.
- (iii) the line segment C_1 from $(0, 0)$ to $(0, 1)$ and then the line segment C_2 from $(0, 1)$ to $(1, 1)$.

SOLUTION: Since integration is performed in the xy -plane, therefore $d\bar{r} = dx \hat{i} + dy \hat{j}$,

$$\text{and so } \int_C \bar{A} \cdot d\bar{r} = \int_C (1 + x^2 y) dx + 2xy dy \quad (1)$$

where the path C in each case is shown in figure (5.7).

- (i) Along the straight line from $(0, 0)$ to $(1, 1)$, $y = x$, $dy = dx$ while x varies from 0 to 1. The line integral (1) becomes

$$\begin{aligned} \int_C \bar{A} \cdot d\bar{r} &= \int_0^1 [1 + x^2(x)] dx + 2x(x) dx = \int_0^1 (1 + 2x^2 + x^3) dx \\ &= \left[x + \frac{2}{3}x^3 + \frac{1}{4}x^4 \right]_0^1 = 1 + \frac{2}{3} + \frac{1}{4} = \frac{23}{12} \end{aligned}$$

- (ii) In this case we have

$$\int_C \bar{A} \cdot d\bar{r} = \int_{C_1} \bar{A} \cdot d\bar{r} + \int_{C_2} \bar{A} \cdot d\bar{r} \quad (2)$$

where C is the curve consisting of the line segments C_1 and C_2 as shown in figure (5.7).

Along the line segment C_1 from $(0, 0)$ to $(1, 0)$, $y = 0$, $dy = 0$, while x varies from 0 to 1.

The integral (1) over this part of the path is $\int_0^1 \bar{A} \cdot d\bar{r} = \int_0^1 dx = 1$

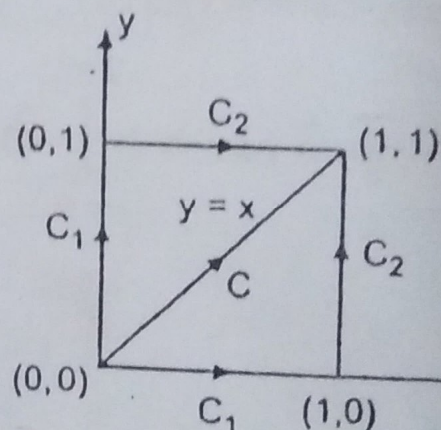


Figure (5.7)