Fall 2009 1

Topics for Exam 3

1. Path Integrals

- 1.1 C^1 curves and parametrizations
- 1.2 Arclength
- 1.3 Definition of the path integral

2. Line Integrals

- 2.1 Definition of the line integral
- 2.2 Piecewise C^1 curves.
- 2.3 Simple, closed curves
- 2.4 Flux across a closed curve in the plane

3. The Fundamental Theorem of Calculus

- 3.1 Gradient fields
- 3.2 Divergence and flux
- 3.3 Green's Theorem: Divergence form
- 3.4 Double integrals

Relevant chapters and sections in the text: Section 7.4 on *The Derivative*, Section 7.6 on *The Chain Rule*, Section 3.1 on *The Calculus of Curves*, Section 5.2 on *Line Integrals* and Section 5.4 on *Multiple Integrals*.

Relevant chapters in the online class notes: Sections 4.5 and 4.6, Chapter 5, excluding sections 5.6, 5.7 and 5.9.

Important Concepts: C^1 curves, piecewise C^1 curves, simple curves, simple closed curves, parametrizations, arclength, path integral, line integral, flux, divergence and double integrals

Important Skills: Know how to evaluate the arclength of C^1 curves, know how to evaluate path integrals, know how to evaluate line integrals, know how to compute flux across a simple closed curve, know how to compute the divergence of a vector field, know how to evaluate double integrals, know how to apply the divergence form of Green's theorem.

Some Formulas

1. Tangent Line Approximation to a C^1 Path

The tangent line approximation to a C^1 path $\sigma \colon [a, b] \to \mathbf{R}^n$ at $\sigma(t_o)$, for some $t_o \in (a, b)$, is the straight line given by

$$L(t) = \sigma(t_o) + (t - t_o)\sigma'(t_o) \text{ for all } t \in \mathbf{R}$$

2. Arc Length

Let $\sigma \colon [a,b] \to \mathbf{R}^n$ be a C^1 parametrization of a curve C. The arc length of C is given by

$$\ell(C) = \int_a^b \|\sigma'(t)\| \, \mathrm{d}t.$$

3. Path Integral

Let $f: U \to \mathbf{R}$ be a continuous scalar field defined on some open subset of \mathbf{R}^n . Suppose there is a C^1 curve C contained in U. Then the integral of f over C is given by

$$\int_C f \, \mathrm{d}s = \int_a^b f(\sigma(t)) \|\sigma'(t)\| \, \mathrm{d}t,$$

for any C^1 parametrization, $\sigma \colon [a, b] \to \mathbf{R}^n$ of the curve C.

4. Line Integral

Let $F: U \to \mathbf{R}^n$ denote a continuous vector field defined on some open subset, U, of \mathbf{R}^n . Suppose there is a C^1 curve, C, contained in U. Then, the line integral of F over C is given by

$$\int_C F \cdot T \, \mathrm{d}s = \int_a^b F(\sigma(t)) \cdot \sigma'(t) \, \mathrm{d}t,$$

for any C^1 parametrization, $\sigma \colon [a, b] \to \mathbf{R}^n$, of the curve C. Here T denotes the tangent unit vector to the curve, and it is given by

$$T(t) = \frac{1}{\|\sigma'(t)\|} \sigma'(t) \quad \text{for all } t \in (a, b).$$

If $F = P \hat{i} + Q \hat{j} + R \hat{k}$, where P Q and R are C^1 scalar fields defined on U,

$$\int_C F \cdot T \, \mathrm{d}s = \int_C P \, \mathrm{d}x + Q \, \mathrm{d}y + R \, \mathrm{d}z$$

The expression P dx + Q dy + R dz is called a differential 1-form.

5. **Flux**

Let $F = P \hat{i} + Q \hat{j}$, where P and Q are continuous scalar fields defined on an open subset, U, of \mathbb{R}^2 . Suppose there is a C^1 simple closed curve C contained in U. Then the flux of F across C is given by

$$\oint_C F \cdot \hat{n} \, \mathrm{d}s = \oint_C P \, \mathrm{d}y - Q \, \mathrm{d}x.$$

Here, \hat{n} denotes a unit vector perpendicular to C and pointing to the outside of C.

6. Green's Theorem: Divergence Form

The Fundamental Theorem of Calculus in \mathbb{R}^2 :

Let R denote a region in \mathbb{R}^2 bounded by a simple closed curve, ∂R , made up of a finite number of C^1 paths traversed in the counterclockwise sense. Let Pand Q denote two C^1 scalar fields defined on some open set containing R and its boundary, ∂R . Then,

$$\iint_R \operatorname{div} F \, \mathrm{d}x \, \mathrm{d}y = \oint_{\partial R} F \cdot \widehat{n} \, \mathrm{d}s.$$