

Conservative fields and potential functions. (Sect. 16.3)

- ▶ Review: Line integral of a vector field.
- ▶ Conservative fields.
- ▶ The line integral of conservative fields.
- ▶ Finding the potential of a conservative field.
- ▶ Comments on exact differential forms.

The line integral of a vector field along a curve.

Definition

The *line integral* of a vector-valued function $\mathbf{F} : D \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$, with $n = 2, 3$, along the curve associated with the function $\mathbf{r} : [t_0, t_1] \subset \mathbb{R} \rightarrow D \subset \mathbb{R}^3$ is given by

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_{t_0}^{t_1} \mathbf{F}(t) \cdot \mathbf{r}'(t) dt$$

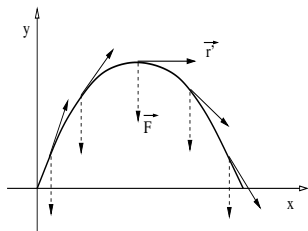
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Example



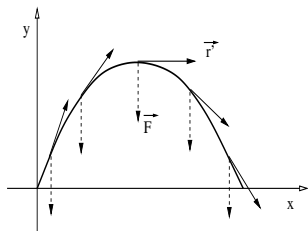
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Remark: An equivalent expression is:

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_{t_0}^{t_1} \mathbf{F}(t) \cdot \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} |\mathbf{r}'(t)| dt,$$
$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_{s_0}^{s_1} \hat{\mathbf{F}} \cdot \hat{\mathbf{u}} ds,$$

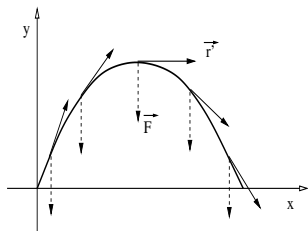
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where $\hat{\mathbf{u}} = \frac{\mathbf{r}'(t(s))}{|\mathbf{r}'(t(s))|}$, and $\hat{\mathbf{F}} = \mathbf{F}(t(s))$.

Work done by a force on a particle.

Definition

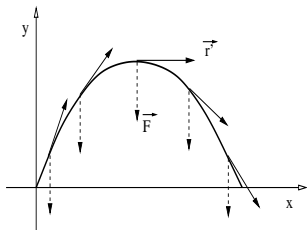
In the case that the vector field $\mathbf{F} : D \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$, with $n = 2, 3$, represents a force acting on a particle with position function $\mathbf{r} : [t_0, t_1] \subset \mathbb{R} \rightarrow D \subset \mathbb{R}^3$, then the line integral

$$W = \int_C \mathbf{F} \cdot d\mathbf{r},$$

is called the *work* done by the force on the particle.

Example

A projectile of mass m moving on the surface of Earth.



Work done by a force on a particle.

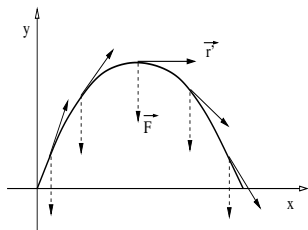
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- ▶ The movement takes place on a plane, and $\mathbf{F} = \langle 0, -mg \rangle$.

Work done by a force on a particle.

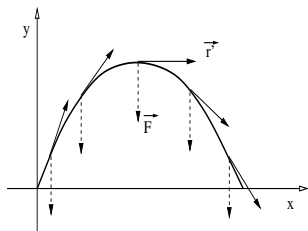
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- ▶ The movement takes place on a plane, and $\mathbf{F} = \langle 0, -mg \rangle$.
- ▶ $W \leq 0$ in the first half of the trajectory, and $W \geq 0$ on the second half.

Conservative fields and potential functions. (Sect. 16.3)

- ▶ Review: Line integral of a vector field.
- ▶ **Conservative fields.**
- ▶ The line integral of conservative fields.
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Conservative fields.

Definition

A vector field $\mathbf{F} : D \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$, with $n = 2, 3$, is called *conservative* iff there exists a scalar function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, called *potential function*, such that

$$\mathbf{F} = \nabla f.$$

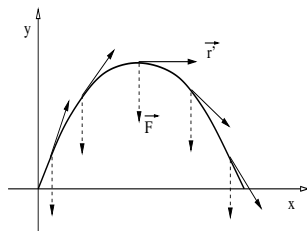
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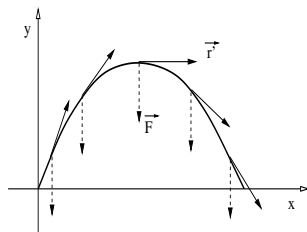
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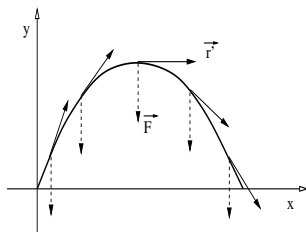
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A projectile of mass m moving on the surface of Earth.

- ▶ The movement takes place on a plane, and $\mathbf{F} = \langle 0, -mg \rangle$.
- ▶ $\mathbf{F} = \nabla f$, with $f = -mgy$.

Conservative fields.

Example

Show that the vector field $\mathbf{F} = \frac{1}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} \langle x_1, x_2, x_3 \rangle$ is conservative and find the potential function.

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$$F_1 = \partial_{x_1} f, \quad F_2 = \partial_{x_2} f, \quad F_3 = \partial_{x_3} f.$$

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then we conclude that $\mathbf{F} = \nabla f$, with $f = -\frac{1}{\sqrt{x_1^2 + x_2^2 + x_3^2}}$. \triangleleft

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The line integral of conservative fields.

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A set $D \subset \mathbb{R}^n$, with $n = 2, 3$, is called *simply connected* iff every two points in D can be connected by a smooth curve inside D and every loop in D can be smoothly contracted to a point without leaving D .

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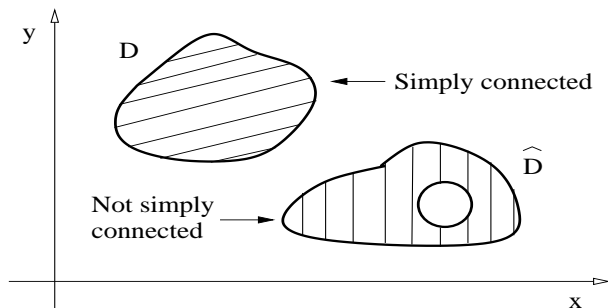
Remark: A set is simply connected iff it consists of one piece and it contains no holes.

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The line integral of conservative fields.

Notation: If the path $C \in \mathbb{R}^n$, with $n = 2, 3$, has end points $\mathbf{r}_0, \mathbf{r}_1$, then denote the line integral of a field \mathbf{F} along C as follows

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_{\mathbf{r}_0}^{\mathbf{r}_1} \mathbf{F} \cdot d\mathbf{r}.$$

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Theorem

A smooth vector field $\mathbf{F} : D \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$, with $n = 2, 3$, defined on a simply connected domain $D \subset \mathbb{R}^n$ is conservative with $\mathbf{F} = \nabla f$ iff for every two points $\mathbf{r}_0, \mathbf{r}_1 \in D$ the line integral $\int_C \mathbf{F} \cdot d\mathbf{r}$ is independent of the path C joining \mathbf{r}_0 to \mathbf{r}_1 and holds

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Remark: A field \mathbf{F} is conservative iff $\int_C \mathbf{F} \cdot d\mathbf{r}$ is path independent.

The line integral of conservative fields.

Summary: $\mathbf{F} = \nabla f$ equivalent to $\int_{\mathbf{r}_0}^{\mathbf{r}_1} \mathbf{F} \cdot d\mathbf{r} = f(\mathbf{r}_1) - f(\mathbf{r}_0)$.

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Summary: $\mathbf{F} = \nabla f$ equivalent to $\int_{\mathbf{r}_0}^{\mathbf{r}_1} \mathbf{F} \cdot d\mathbf{r} = f(\mathbf{r}_1) - f(\mathbf{r}_0)$.

Proof: Only (\Rightarrow).

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(The statement (\Leftarrow) is more complicated to prove.)

The line integral of conservative fields.

Example

Evaluate $I = \int_{(0,0,0)}^{(1,2,3)} 2x \, dx + 2y \, dy + 2z \, dz.$

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Solution: I is a line integral for a field in \mathbb{R}^3 ,

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Example

Evaluate $I = \int_{(0,0,0)}^{(1,2,3)} 2x \, dx + 2y \, dy + 2z \, dz$.

Solution: I is a line integral for a field in \mathbb{R}^3 , since

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The line integral of conservative fields.

Example

Evaluate $I = \int_{(0,0,0)}^{(1,2,3)} 2x \, dx + 2y \, dy + 2z \, dz$.

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We conclude that $I = 14$.



The line integral of conservative fields. (Along a path.)

Example

Evaluate $I = \int_{(0,0,0)}^{(1,2,3)} 2x \, dx + 2y \, dy + 2z \, dz$ along a straight line.

The line integral of conservative fields. (Along a path.)

Example

Evaluate $I = \int_{(0,0,0)}^{(1,2,3)} 2x \, dx + 2y \, dy + 2z \, dz$ along a straight line.

Solution: Consider the path C given by $\mathbf{r}(t) = \langle 1, 2, 3 \rangle t$.

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Evaluate $I = \int_{(0,0,0)}^{(1,2,3)} 2x \, dx + 2y \, dy + 2z \, dz$ along a straight line.

Solution: Consider the path C given by $\mathbf{r}(t) = \langle 1, 2, 3 \rangle t$.
Then $\mathbf{r}(0) = \langle 0, 0, 0 \rangle$, and $\mathbf{r}(1) = \langle 1, 2, 3 \rangle$.

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Then $\mathbf{r}(0) = \langle 0, 0, 0 \rangle$, and $\mathbf{r}(1) = \langle 1, 2, 3 \rangle$. We now evaluate $\mathbf{F} = \langle 2x, 2y, 2z \rangle$ along $\mathbf{r}(t)$,

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$\mathbf{F} = \langle 2x, 2y, 2z \rangle$ along $\mathbf{r}(t)$, that is, $\mathbf{F}(t) = \langle 2t, 4t, 6t \rangle$. Therefore,

$$I = \int_{t_0}^{t_1} \mathbf{F}(t) \cdot \mathbf{r}'(t) \, dt$$

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$$I = \int_{t_0}^{t_1} \mathbf{F}(t) \cdot \mathbf{r}'(t) \, dt = \int_0^1 \langle 2t, 4t, 6t \rangle \cdot \langle 1, 2, 3 \rangle \, dt$$

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We conclude that $I = 14$.



Conservative fields and potential functions. (Sect. 16.3)

- ▶ Review: Line integral of a vector field.
- ▶ Conservative fields.
- ▶ The line integral of conservative fields.
- ▶ **Finding the potential of a conservative field.**
- ▶ Comments on exact differential forms.

Finding the potential of a conservative field.

Theorem (Characterization of potential fields)

A smooth field $\mathbf{F} = \langle F_1, F_2, F_3 \rangle$ on a simply connected domain $D \subset \mathbb{R}^3$ is a conservative field iff hold

$$\partial_2 F_3 = \partial_3 F_2, \quad \partial_3 F_1 = \partial_1 F_3, \quad \partial_1 F_2 = \partial_2 F_1.$$

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Since the vector field \mathbf{F} is conservative, there exists a scalar field f such that $\mathbf{F} = \nabla f$. Then the equations above are satisfied, since for $i, j = 1, 2, 3$ hold

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□

(The statement (\Leftarrow) is more complicated to prove.)

Finding the potential of a conservative field.

Example

Show that the field $\mathbf{F} = \langle 2xy, (x^2 - z^2), -2yz \rangle$ is conservative.

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$$\partial_2 F_3 = \partial_3 F_2, \quad \partial_3 F_1 = \partial_1 F_3, \quad \partial_1 F_2 = \partial_2 F_1.$$

with $x_1 = x$, $x_2 = y$, and $x_3 = z$.

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Finding the potential of a conservative field.

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Show that the field $\mathbf{F} = \langle 2xy, (x^2 - z^2), -2yz \rangle$ is conservative.

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Conservative fields and potential functions. (Sect. 16.3)

- ▶ Review: Line integral of a vector field.
- ▶ Conservative fields.
- ▶ The line integral of conservative fields.
- ▶ Finding the potential of a conservative field.
- ▶ **Comments on exact differential forms.**

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A differential form $\mathbf{F} \cdot d\mathbf{r} = F_x dx + F_y dy + F_z dz$ is called *exact* iff there exists a scalar function f such that

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Remarks:

- ▶ A differential form $\mathbf{F} \cdot d\mathbf{r}$ is exact iff $\mathbf{F} = \nabla f$.

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Remarks:

- ▶ A differential form $\mathbf{F} \cdot d\mathbf{r}$ is exact iff $\mathbf{F} = \nabla f$.
- ▶ An exact differential form is nothing else than another name for a conservative field.

Comments on exact differential forms.

Example

Show that the differential form given below is exact, where

$$\mathbf{F} \cdot d\mathbf{r} = 2xy \, dx + (x^2 - z^2) \, dy - 2yz \, dz .$$

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$$\partial_2 F_3 = \partial_3 F_2, \quad \partial_3 F_1 = \partial_1 F_3, \quad \partial_1 F_2 = \partial_2 F_1.$$

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So, there exists f such that $\mathbf{F} \cdot d\mathbf{r} = \nabla f \cdot d\mathbf{r}$.



Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review: Line integrals and flux integrals.
- ▶ Green's Theorem on a plane.
 - ▶ Circulation-tangential form.
 - ▶ Flux-normal form.
- ▶ Tangential and normal forms equivalence.

Review: The line integral of a vector field along a curve.

Definition

The *line integral* of a vector-valued function $\mathbf{F} : D \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$, with $n = 2, 3$, along the curve $\mathbf{r} : [t_0, t_1] \subset \mathbb{R} \rightarrow D \subset \mathbb{R}^3$, with arc length function s , is given by

$$\int_{s_0}^{s_1} \mathbf{F} \cdot \mathbf{u} \, ds = \int_{t_0}^{t_1} \mathbf{F}(t) \cdot \mathbf{r}'(t) \, dt,$$

where $\mathbf{u} = \frac{\mathbf{r}'}{|\mathbf{r}'|}$, and $s_0 = s(t_0)$, $s_1 = s(t_1)$.

Review: The line integral of a vector field along a curve.

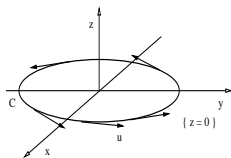
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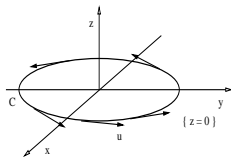
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Example



Remark: Since $\mathbf{F} = \langle F_x, F_y \rangle$ and $\mathbf{r}(t) = \langle x(t), y(t) \rangle$, in components,

$$\begin{aligned} & \int_{t_0}^{t_1} \mathbf{F}(t) \cdot \mathbf{r}'(t) \, dt \\ &= \int_{t_0}^{t_1} [F_x(t)x'(t) + F_y(t)y'(t)] \, dt. \end{aligned}$$

Review: The line integral of a vector field along a curve.

Example

Evaluate the line integral of $\mathbf{F} = \langle -y, x \rangle$ along the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

Review: The line integral of a vector field along a curve.

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Review: The line integral of a vector field along a curve.

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Now compute the derivative vector $\mathbf{r}'(t) = \langle -\sin(t), \cos(t) \rangle$.

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$$\oint_C \mathbf{F} \cdot \mathbf{u} \, ds = \int_{t_0}^{t_1} [F_x(t)x'(t) + F_y(t)y'(t)] \, dt,$$

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$$\oint_C \mathbf{F} \cdot \mathbf{u} \, ds = \int_0^{2\pi} [\sin^2(t) + \cos^2(t)] \, dt$$

Review: The line integral of a vector field along a curve.

Example

Evaluate the line integral of $\mathbf{F} = \langle -y, x \rangle$ along the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

Solution: Evaluate \mathbf{F} along the curve: $\mathbf{F}(t) = \langle -\sin(t), \cos(t) \rangle$.
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Review: The flux across a plane loop.

Definition

The *flux* of a vector field $\mathbf{F} : \{z = 0\} \subset \mathbb{R}^3 \rightarrow \{z = 0\} \subset \mathbb{R}^3$ along a closed plane loop $\mathbf{r} : [t_0, t_1] \subset \mathbb{R} \rightarrow \{z = 0\} \subset \mathbb{R}^3$ is given by

$$\mathbb{F} = \oint_C \mathbf{F} \cdot \mathbf{n} \, ds,$$

where \mathbf{n} is the unit outer normal vector to the curve inside the plane $\{z = 0\}$.

Review: The flux across a plane loop.

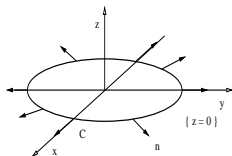
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Example



Review: The flux across a plane loop.

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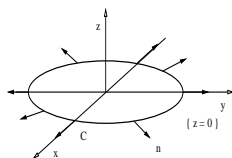
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Remark: Since $\mathbf{F} = \langle F_x, F_y, 0 \rangle$,

Example



Review: The flux across a plane loop.

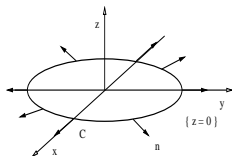
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Example



Remark: Since $\mathbf{F} = \langle F_x, F_y, 0 \rangle$,
 $\mathbf{r}(t) = \langle x(t), y(t), 0 \rangle$,

Review: The flux across a plane loop.

Definition

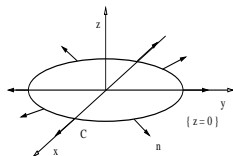
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Remark: Since $\mathbf{F} = \langle F_x, F_y, 0 \rangle$,
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Review: The flux across a plane loop.

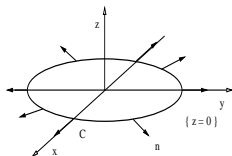
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 $\mathbf{r}(t) = \langle x(t), y(t), 0 \rangle$, $ds = |\mathbf{r}'(t)| \, dt$, and
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Review: The flux across a plane loop.

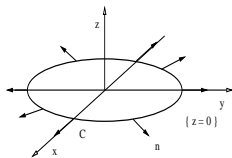
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$$\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \int_{t_0}^{t_1} [F_x(t)y'(t) - F_y(t)x'(t)] \, dt.$$

Review: The flux across a plane loop.

Example

Evaluate the flux of $\mathbf{F} = \langle -y, x, 0 \rangle$ along the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t), 0 \rangle$ for $t \in [0, 2\pi]$.

Review: The flux across a plane loop.

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Solution: Evaluate \mathbf{F} along the curve: $\mathbf{F}(t) = \langle -\sin(t), \cos(t), 0 \rangle$.

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Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review: Line integrals and flux integrals.
- ▶ **Green's Theorem on a plane.**
 - ▶ **Circulation-tangential form.**
 - ▶ Flux-normal form.
- ▶ Tangential and normal forms equivalence.

Green's Theorem on a plane.

Theorem (Circulation-tangential form)

The counterclockwise line integral $\oint_C \mathbf{F} \cdot \mathbf{u} \, ds$ of the field

$\mathbf{F} = \langle F_x, F_y \rangle$ along a loop C enclosing a region $R \in \mathbb{R}^2$ and given by the function $\mathbf{r}(t) = \langle x(t), y(t) \rangle$ for $t \in [t_0, t_1]$ and with unit tangent vector \mathbf{u} , satisfies that

$$\int_{t_0}^{t_1} [F_x(t) x'(t) + F_y(t) y'(t)] \, dt = \iint_R (\partial_x F_y - \partial_y F_x) \, dx \, dy.$$

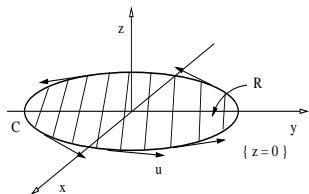
Green's Theorem on a plane.

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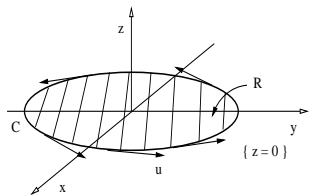
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Equivalently,

$$\oint_C \mathbf{F} \cdot \mathbf{u} ds = \iint_R (\partial_x F_y - \partial_y F_x) dx dy.$$

Green's Theorem on a plane.

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Verify Green's Theorem tangential form for the field $\mathbf{F} = \langle -y, x \rangle$ and the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

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Solution: Recall: We found that $\oint_C \mathbf{F} \cdot \mathbf{u} \, ds = 2\pi$.

Now we compute the double integral $I = \iint_R (\partial_x F_y - \partial_y F_x) \, dx \, dy$ and we verify that we get the same result, 2π .

Green's Theorem on a plane.

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$$I = \iint_R [1 - (-1)] \, dx \, dy$$

Green's Theorem on a plane.

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$$I = \iint_R [1 - (-1)] \, dx \, dy = 2 \iint_R \, dx \, dy$$

Green's Theorem on a plane.

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Green's Theorem on a plane.

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Verify Green's Theorem tangential form for the field $\mathbf{F} = \langle -y, x \rangle$ and the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

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$$I = 2(2\pi) \left(\frac{r^2}{2} \Big|_0^1 \right)$$

Green's Theorem on a plane.

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Verify Green's Theorem tangential form for the field $\mathbf{F} = \langle -y, x \rangle$ and the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

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Green's Theorem on a plane.

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Verify Green's Theorem tangential form for the field $\mathbf{F} = \langle -y, x \rangle$ and the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

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$$I = \iint_R [1 - (-1)] \, dx \, dy = 2 \iint_R \, dx \, dy = 2 \int_0^{2\pi} \int_0^1 r \, dr \, d\theta$$

$$I = 2(2\pi) \left(\frac{r^2}{2} \Big|_0^1 \right) \Rightarrow I = 2\pi.$$

We verified that $\oint_C \mathbf{F} \cdot \mathbf{u} \, ds = \iint_R (\partial_x F_y - \partial_y F_x) \, dx \, dy = 2\pi$. \triangleleft

Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review: Line integrals and flux integrals.
- ▶ **Green's Theorem on a plane.**
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Theorem (Flux-normal form)

The counterclockwise flux integral $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds$ of the field

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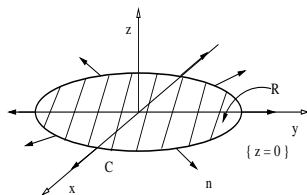
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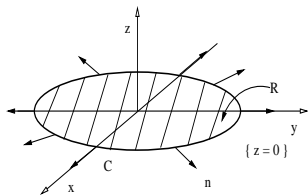
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Green's Theorem on a plane.

Example

Verify Green's Theorem normal form for the field $\mathbf{F} = \langle -y, x \rangle$ and the loop $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ for $t \in [0, 2\pi]$.

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We verified that $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \iint_R (\partial_x F_x + \partial_y F_y) \, dx \, dy = 0. \quad \triangleleft$

Green's Theorem on a plane.

Example

Verify Green's Theorem normal form for the field $\mathbf{F} = \langle 2x, -3y \rangle$ and the loop $\mathbf{r}(t) = \langle a \cos(t), a \sin(t) \rangle$ for $t \in [0, 2\pi]$, $a > 0$.

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Solution: We start with the line integral

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Therefore, $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \int_0^{2\pi} [2a^2 \cos^2(t) - 3a^2 \sin^2(t)] \, dt,$

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$$\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \int_0^{2\pi} \left[2a^2 \frac{1}{2} (1 + \cos(2t)) - 3a^2 \frac{1}{2} (1 - \cos(2t)) \right] \, dt.$$

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Since $\int_0^{2\pi} \cos(2t) \, dt = 0$,

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Since $\int_0^{2\pi} \cos(2t) \, dt = 0$, we conclude $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = -\pi a^2$.

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Verify Green's Theorem normal form for the field $\mathbf{F} = \langle 2x, -3y \rangle$ and the loop $\mathbf{r}(t) = \langle a \cos(t), a \sin(t) \rangle$ for $t \in [0, 2\pi]$, $a > 0$.

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Solution: Recall: $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = -\pi a^2$.

Now we compute the double integral $I = \iint_R (\partial_x F_x + \partial_y F_y) \, dx \, dy$.

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$$I = \iint_R [\partial_x(2x) + \partial_y(-3y)] \, dx \, dy = \iint_R (2 - 3) \, dx \, dy.$$

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Hence, $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \iint_R (\partial_x F_x + \partial_y F_y) \, dx \, dy = -\pi a^2$. \triangleleft

Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review: Line integrals and flux integrals.
- ▶ Green's Theorem on a plane.
 - ▶ Circulation-tangential form.
 - ▶ Flux-normal form.
- ▶ **Tangential and normal forms equivalence.**

Tangential and normal forms equivalence.

Lemma

The Green Theorem in tangential form is equivalent to the Green Theorem in normal form.

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Proof: Green's Theorem in tangential form for $\mathbf{F} = \langle F_x, F_y \rangle$ says

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Apply this Theorem for $\hat{\mathbf{F}} = \langle -F_y, F_x \rangle$, that is, $\hat{F}_x = -F_y$ and $\hat{F}_y = F_x$. We obtain

$$\int_{t_0}^{t_1} [-F_y(t) x'(t) + F_x(t) y'(t)] dt = \iint_R (\partial_x F_x - \partial_y (-F_y)) dx dy,$$

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$$\text{so, } \int_{t_0}^{t_1} [F_x(t) y'(t) - F_y(t) x'(t)] dt = \iint_R (\partial_x F_x + \partial_y F_y) dx dy,$$

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which is Green's Theorem in normal form.

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which is Green's Theorem in normal form. The converse implication is proved in the same way. □

Using Green's Theorem

Example

Use Green's Theorem to find the counterclockwise circulation of the field $\mathbf{F} = \langle (y^2 - x^2), (x^2 + y^2) \rangle$ along the curve C that is the triangle bounded by $y = 0$, $x = 3$ and $y = x$.

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Using Green's Theorem

Example

Use Green's Theorem to find the counterclockwise circulation of the field $\mathbf{F} = \langle (y^2 - x^2), (x^2 + y^2) \rangle$ along the curve C that is the triangle bounded by $y = 0$, $x = 3$ and $y = x$.

Solution: Recall: $\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_R (\partial_x F_y - \partial_y F_x) dx dy$.

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_R (2x - 2y) dx dy = \int_0^3 \int_0^x (2x - 2y) dy dx,$$

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \int_0^3 \left[2x \left(y \Big|_0^x \right) - \left(y^2 \Big|_0^x \right) \right] dx = \int_0^3 (2x^2 - x^2) dx,$$

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \int_0^3 x^2 dx = \frac{x^3}{3} \Big|_0^3$$

Using Green's Theorem

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$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \int_0^3 x^2 dx = \frac{x^3}{3} \Big|_0^3 \Rightarrow \oint_C \mathbf{F} \cdot d\mathbf{r} = 9. \quad \triangleleft$$

Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review of Green's Theorem on a plane.
- ▶ Sketch of the proof of Green's Theorem.
- ▶ Divergence and curl of a function on a plane.
- ▶ Area computed with a line integral.

Review: Green's Theorem on a plane.

Theorem

Given a field $\mathbf{F} = \langle F_x, F_y \rangle$ and a loop C enclosing a region $R \in \mathbb{R}^2$ described by the function $\mathbf{r}(t) = \langle x(t), y(t) \rangle$ for $t \in [t_0, t_1]$, with unit tangent vector \mathbf{u} and exterior normal vector \mathbf{n} , then holds:

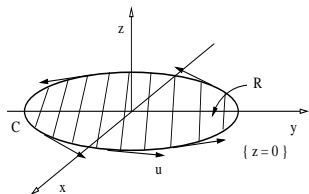
- ▶ The counterclockwise line integral $\oint_C \mathbf{F} \cdot \mathbf{u} \, ds$ satisfies:

$$\int_{t_0}^{t_1} [F_x(t) x'(t) + F_y(t) y'(t)] \, dt = \iint_R (\partial_x F_y - \partial_y F_x) \, dx \, dy.$$

- ▶ The counterclockwise line integral $\oint_C \mathbf{F} \cdot \mathbf{n} \, ds$ satisfies:

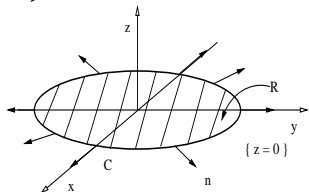
$$\int_{t_0}^{t_1} [F_x(t) y'(t) - F_y(t) x'(t)] \, dt = \iint_R (\partial_x F_x + \partial_y F_y) \, dx \, dy.$$

Review: Green's Theorem on a plane.



Circulation-tangential form:

$$\oint_C \mathbf{F} \cdot \mathbf{u} \, ds = \iint_R (\partial_x F_y - \partial_y F_x) \, dx \, dy.$$



Flux-normal form:

$$\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \iint_R (\partial_x F_x + \partial_y F_y) \, dx \, dy.$$

Lemma

The Green Theorem in tangential form is equivalent to the Green Theorem in normal form.

Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review of Green's Theorem on a plane.
- ▶ **Sketch of the proof of Green's Theorem.**
- ▶ Divergence and curl of a function on a plane.
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Sketch of the proof of Green's Theorem.

We want to prove that for every differentiable vector field $\mathbf{F} = \langle F_x, F_y \rangle$ the Green Theorem in tangential form holds,

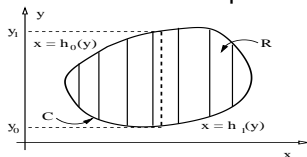
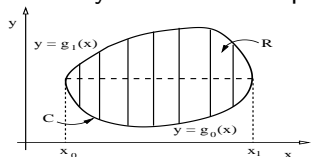
$$\int_C [F_x(t) x'(t) + F_y(t) y'(t)] dt = \iint_R (\partial_x F_y - \partial_y F_x) dx dy.$$

Sketch of the proof of Green's Theorem.

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$$\int_C [F_x(t)x'(t) + F_y(t)y'(t)] dt = \iint_R (\partial_x F_y - \partial_y F_x) dx dy.$$

We only consider a simple domain like the one in the pictures.

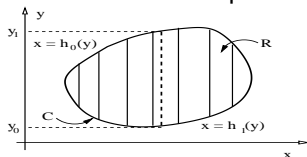
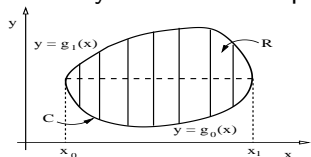


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Using the picture on the left we show that

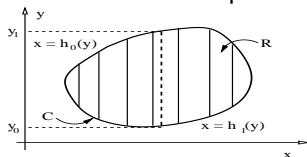
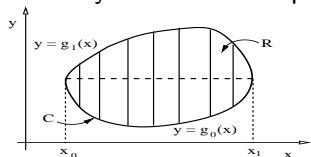
$$\int_C F_x(t)x'(t) dt = \iint_R (-\partial_y F_x) dx dy;$$

Sketch of the proof of Green's Theorem.

We want to prove that for every differentiable vector field $\mathbf{F} = \langle F_x, F_y \rangle$ the Green Theorem in tangential form holds,

$$\int_C [F_x(t) x'(t) + F_y(t) y'(t)] dt = \iint_R (\partial_x F_y - \partial_y F_x) dx dy.$$

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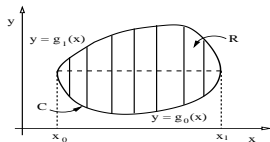
Using the picture on the left we show that

$$\int_C F_x(t) x'(t) dt = \iint_R (-\partial_y F_x) dx dy;$$

and using the picture on the right we show that

$$\int_C F_y(t) y'(t) dt = \iint_R (\partial_x F_y) dx dy.$$

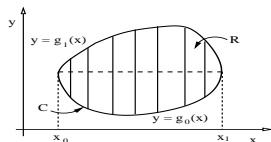
Sketch of the proof of Green's Theorem.



Show that for $F_x(t) = F_x(x(t), y(t))$ holds

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Sketch of the proof of Green's Theorem.



Show that for $F_x(t) = F_x(x(t), y(t))$ holds

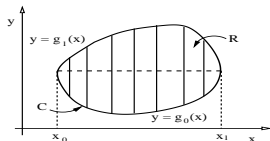
$$\int_C F_x(t) x'(t) dt = \iint_R (-\partial_y F_x) dx dy;$$

The path C can be described by the curves \mathbf{r}_0 and \mathbf{r}_1 given by

$$\mathbf{r}_0(t) = \langle t, g_0(t) \rangle, \quad t \in [x_0, x_1]$$

$$\mathbf{r}_1(t) = \langle (x_1 + x_0 - t), g_1(x_1 + x_0 - t) \rangle \quad t \in [x_0, x_1].$$

Sketch of the proof of Green's Theorem.



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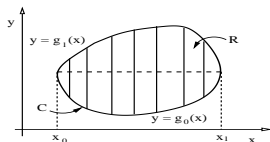
$$\mathbf{r}_1(t) = \langle (x_1 + x_0 - t), g_1(x_1 + x_0 - t) \rangle \quad t \in [x_0, x_1].$$

Therefore,

$$\mathbf{r}'_0(t) = \langle 1, g'_0(t) \rangle, \quad t \in [x_0, x_1]$$

$$\mathbf{r}'_1(t) = \langle -1, -g'_1(x_1 + x_0 - t) \rangle \quad t \in [x_0, x_1].$$

Sketch of the proof of Green's Theorem.



Show that for $F_x(t) = F_x(x(t), y(t))$ holds

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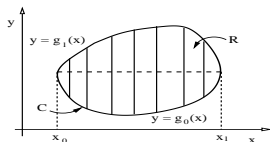
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Recall: $F_x(t) = F_x(t, g_0(t))$ on \mathbf{r}_0 ,

Sketch of the proof of Green's Theorem.



Show that for $F_x(t) = F_x(x(t), y(t))$ holds

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The path C can be described by the curves \mathbf{r}_0 and \mathbf{r}_1 given by

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Recall: $F_x(t) = F_x(t, g_0(t))$ on \mathbf{r}_0 ,

and $F_x(t) = F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t))$ on \mathbf{r}_1 .

Sketch of the proof of Green's Theorem.

$$\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} F_x(t, g_0(t)) dt$$
$$- \int_{x_0}^{x_1} F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t)) dt$$

Sketch of the proof of Green's Theorem.

$$\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} F_x(t, g_0(t)) dt \\ - \int_{x_0}^{x_1} F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t)) dt$$

Substitution in the second term: $\tau = x_1 + x_0 - t$, so $d\tau = -dt$.

$$- \int_{x_0}^{x_1} F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t)) dt = \\ - \int_{x_1}^{x_0} F_x(\tau, g_1(\tau)) (-d\tau)$$

Sketch of the proof of Green's Theorem.

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Sketch of the proof of Green's Theorem.

$$\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} F_x(t, g_0(t)) dt \\ - \int_{x_0}^{x_1} F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t)) dt$$

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Therefore, $\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} [F_x(t, g_0(t)) - F_x(t, g_1(t))] dt.$

Sketch of the proof of Green's Theorem.

$$\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} F_x(t, g_0(t)) dt \\ - \int_{x_0}^{x_1} F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t)) dt$$

Substitution in the second term: $\tau = x_1 + x_0 - t$, so $d\tau = -dt$.

$$- \int_{x_0}^{x_1} F_x((x_1 + x_0 - t), g_1(x_1 + x_0 - t)) dt = \\ - \int_{x_1}^{x_0} F_x(\tau, g_1(\tau)) (-d\tau) = - \int_{x_0}^{x_1} F_x(\tau, g_1(\tau)) d\tau.$$

Therefore, $\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} [F_x(t, g_0(t)) - F_x(t, g_1(t))] dt$.

We obtain: $\int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} \int_{g_0(t)}^{g_1(t)} [-\partial_y F_x(t, y)] dy dt$.

Sketch of the proof of Green's Theorem.

$$\text{Recall: } \int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} \int_{g_0(t)}^{g_1(t)} [-\partial_y F_x(t, y)] dy dt.$$

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This result is precisely what we wanted to prove:

$$\int_C F_x(t)x'(t) dt = \iint_R (-\partial_y F_x) dy dx.$$

Sketch of the proof of Green's Theorem.

$$\text{Recall: } \int_C F_x(t)x'(t) dt = \int_{x_0}^{x_1} \int_{g_0(t)}^{g_1(t)} [-\partial_y F_x(t, y)] dy dt.$$

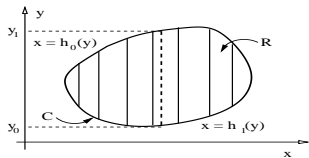
This result is precisely what we wanted to prove:

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We just mention that the result

$$\int_C F_y(t)y'(t) dt = \iint_R (\partial_x F_y) dx dy.$$

is proven in a similar way using the parametrization of the C given in the picture.



Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review of Green's Theorem on a plane.
- ▶ Sketch of the proof of Green's Theorem.
- ▶ **Divergence and curl of a function on a plane.**
- ▶ Area computed with a line integral.

Divergence and curl of a function on a plane.

Definition

The *curl* of a vector field $\mathbf{F} = \langle F_x, F_y \rangle$ in \mathbb{R}^2 is the scalar

$$(\text{curl } \mathbf{F})_z = \partial_x F_y - \partial_y F_x.$$

The *divergence* of a vector field $\mathbf{F} = \langle F_x, F_y \rangle$ in \mathbb{R}^2 is the scalar

$$\text{div } \mathbf{F} = \partial_x F_x + \partial_y F_y.$$

Divergence and curl of a function on a plane.

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Remark: Both forms of Green's Theorem can be written as:

$$\oint_C \mathbf{F} \cdot \mathbf{u} \, ds = \iint_R (\text{curl } \mathbf{F})_z \, dx \, dy.$$

$$\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \iint_R \text{div } \mathbf{F} \, dx \, dy.$$

Divergence and curl of a function on a plane.

Remark: What type of information about \mathbf{F} is given in $(\text{curl } \mathbf{F})_z$?

Divergence and curl of a function on a plane.

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Example: Suppose \mathbf{F} is the velocity field of a viscous fluid and

$$\mathbf{F} = \langle -y, x \rangle$$

Divergence and curl of a function on a plane.

Remark: What type of information about \mathbf{F} is given in $(\text{curl } \mathbf{F})_z$?

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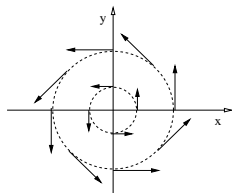
$$\mathbf{F} = \langle -y, x \rangle \quad \Rightarrow \quad (\text{curl } \mathbf{F})_z = \partial_x F_y - \partial_y F_x = 2.$$

Divergence and curl of a function on a plane.

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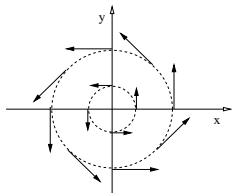


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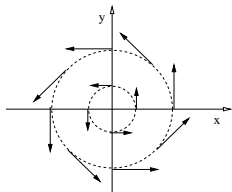
If we place a small ball at $(0, 0)$, the ball will spin around the z -axis with speed proportional to $(\text{curl } \mathbf{F})_z$.

Divergence and curl of a function on a plane.

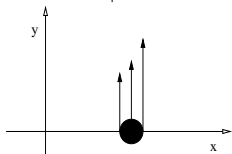
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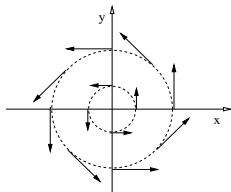


Divergence and curl of a function on a plane.

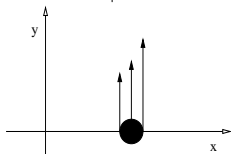
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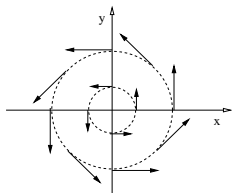
If we place a small ball at everywhere in the plane, the ball will spin around the z -axis with speed proportional to $(\text{curl } \mathbf{F})_z$.

Divergence and curl of a function on a plane.

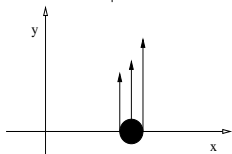
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If we place a small ball at $(0, 0)$, the ball will spin around the z -axis with speed proportional to $(\text{curl } \mathbf{F})_z$.



If we place a small ball at everywhere in the plane, the ball will spin around the z -axis with speed proportional to $(\text{curl } \mathbf{F})_z$.

Remark: The **curl** of a field measures its rotation.

Divergence and curl of a function on a plane.

Remark: What type of information about \mathbf{F} is given in $\operatorname{div} \mathbf{F}$?

Divergence and curl of a function on a plane.

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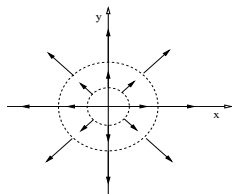
$$\mathbf{F} = \langle x, y \rangle \quad \Rightarrow \quad \operatorname{div} \mathbf{F} = \partial_x F_x + \partial_y F_y = 2.$$

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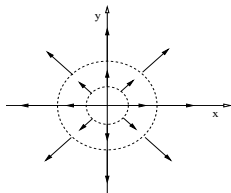


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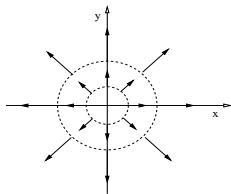
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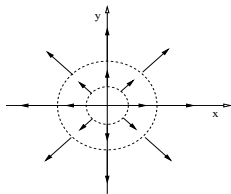
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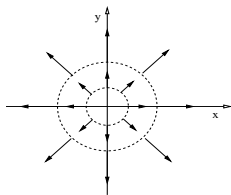
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Green's Theorem on a plane. (Sect. 16.4)

- ▶ Review of Green's Theorem on a plane.
- ▶ Sketch of the proof of Green's Theorem.
- ▶ Divergence and curl of a function on a plane.
- ▶ **Area computed with a line integral.**

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Use Green's Theorem to find the area of the region enclosed by the ellipse $\mathbf{r}(t) = \langle a \cos(t), b \sin(t) \rangle$, with $t \in [0, 2\pi]$ and a, b positive.

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$$A(R) = \pi ab.$$

