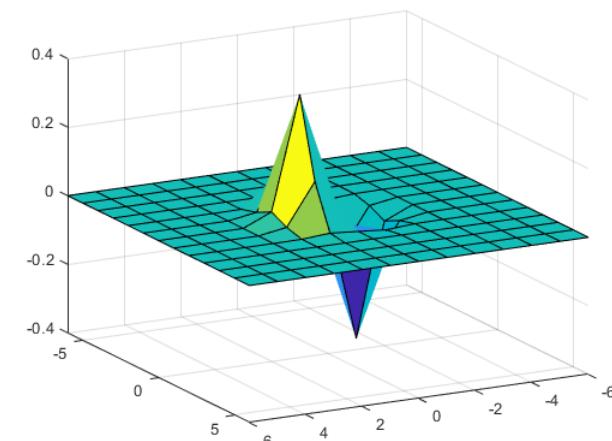
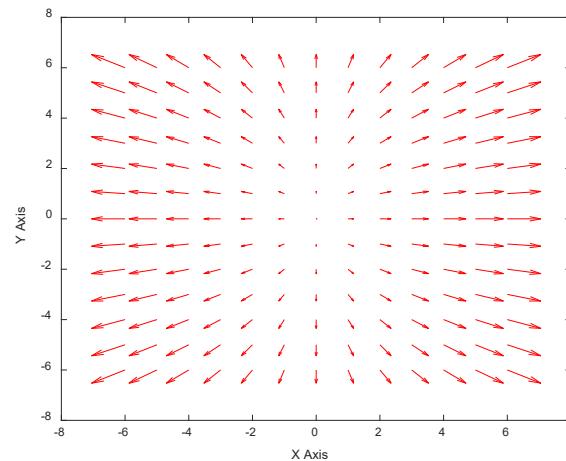


BEKG 2433 ENGINEERING MATHEMATICS 2

Week 10: VECTOR FIELDS & LINE INTEGRAL



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Lesson Outcomes

Upon completion of this lesson, students should be able to:

- define vector fields.
- evaluate the line integrals.
- evaluate work done by a vector field.

Introduction: Vector Fields

A vector field on two-dimensional (2D) space is a function \mathbf{F} that assigns to each point (x, y) a 2D vector given by

$$\mathbf{F}(x, y) = M(x, y)\mathbf{i} + N(x, y)\mathbf{j}$$

or in a simpler form

$$\mathbf{F}(x, y) = \langle M(x, y), N(x, y) \rangle.$$

Here, the function $\mathbf{F}(x, y)$ has vector components that depend on the coordinates x and y . $M(x, y)$ and $N(x, y)$ are ordinary scalar functions or called scalar fields (depends on x and y) that determine the components of the vectors at each point.

Introduction: Vector Fields

A vector field on three-dimensional (3D) space is a function \mathbf{F} that assigns to each point (x, y, z) a 3D vector given by

$$\mathbf{F}(x, y, z) = M(x, y, z)\mathbf{i} + N(x, y, z)\mathbf{j} + P(x, y, z)\mathbf{k}$$

or

$$\mathbf{F}(x, y, z) = \langle M(x, y, z), N(x, y, z), P(x, y, z) \rangle.$$

A possible practical interpretation of these vector fields such as

- 1) effects of a force being exerted through space;
- 2) direct representation of physical motion.

Vector Fields

First, we learn a general concept of a vector field and general ways to express the function.

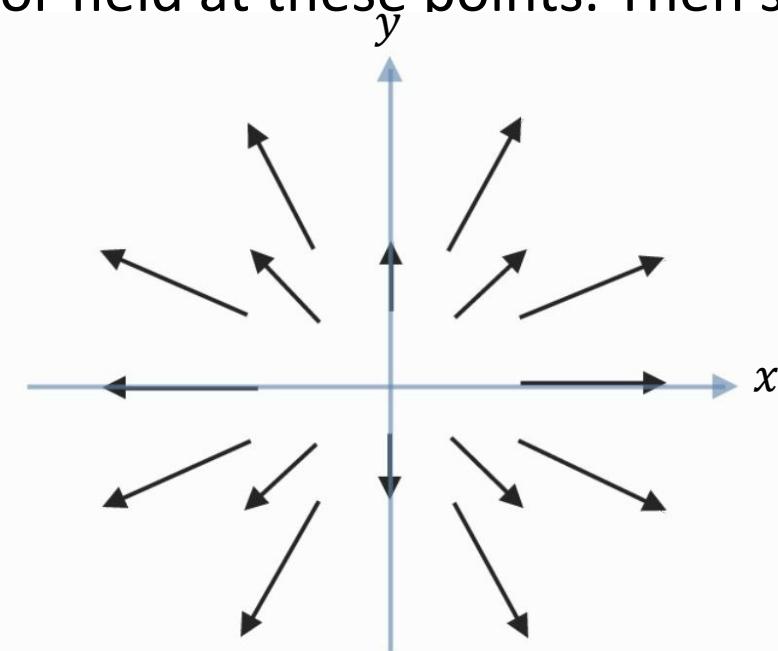
Example 10.1:

Given the vector field $\mathbf{F}(x, y) = xi + yj$.

By choosing various points (x, y) , evaluate the vector field at these points. Then sketch the vector field \mathbf{F} .

Solution:

(x, y)	$xi + yj$	(x, y)	$xi + yj$
$(0,1)$	j	$(0, -1)$	$-j$
$(1,2)$	$i + 2j$	$(-1,2)$	$-i + 2j$
$(1,0)$	i	$(-1,0)$	$-i$
$(2,1)$	$2i + j$	$(2, -1)$	$2i - j$



Vector Fields

Recall operation of vector function,

Given that two vector functions for a single variable, t :

$$\mathbf{F}(t) = x_1(t)\mathbf{i} + y_1(t)\mathbf{j} + z_1(t)\mathbf{k} \quad \text{and} \quad \mathbf{G}(t) = x_2(t)\mathbf{i} + y_2(t)\mathbf{j} + z_2(t)\mathbf{k}$$

Product of scalar, α and vector:

$$\alpha\mathbf{F}(t) = \alpha x_1(t)\mathbf{i} + \alpha y_1(t)\mathbf{j} + \alpha z_1(t)\mathbf{k}$$

Vector Sum:

$$\mathbf{F}(t) + \mathbf{G}(t) = (x_1(t) + x_2(t))\mathbf{i} + (y_1(t) + y_2(t))\mathbf{j} + (z_1(t) + z_2(t))\mathbf{k}$$

Product of a scalar function, $f(t)$ and a Vector Function:

$$f(t)\mathbf{F}(t) = f(t)x_1(t)\mathbf{i} + f(t)y_1(t)\mathbf{j} + f(t)z_1(t)\mathbf{k}.$$

Vector Fields Operations

Expand the operation of a vector with 'del' operator where notation for gradient, ∇ :

$$\nabla = \frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k}$$

Divergence of vector field $\mathbf{F}(x, y, z)$:

$$\nabla \cdot \mathbf{F}(x, y, z) = \frac{\partial}{\partial x}(M(x, y, z)) + \frac{\partial}{\partial y}(N(x, y, z)) + \frac{\partial}{\partial z}(P(x, y, z))$$

A gradient vector with φ as a function of three variables, grad φ or denoted as:

$$\nabla \varphi = \frac{\partial \varphi}{\partial x} \mathbf{i} + \frac{\partial \varphi}{\partial y} \mathbf{j} + \frac{\partial \varphi}{\partial z} \mathbf{k}.$$

A curl of vector field $\mathbf{F}(x, y, z)$:

$$\nabla \times \mathbf{F}(x, y, z) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M(x, y, z) & N(x, y, z) & P(x, y, z) \end{vmatrix}$$

Gradient Fields and Potential Functions

The vector field, \mathbf{F} , is called the gradient field for the scalar function, φ , is given by $\mathbf{F} = \nabla\varphi$. The scalar function, φ , which is called a potential function for \mathbf{F} .

Example 10.2:

Find the gradient field for the potential function $\varphi(x, y, z) = x^2 + y^2 + z^2$.

Solution:

$$\text{grad } \varphi = \nabla\varphi = \frac{\partial\varphi}{\partial x}\mathbf{i} + \frac{\partial\varphi}{\partial y}\mathbf{j} + \frac{\partial\varphi}{\partial z}\mathbf{k} = 2x\mathbf{i} + 2y\mathbf{j} + 2z\mathbf{k}$$

Gradient Fields and Potential Functions

Example 10.3:

Find the gradient field, $\text{grad } \varphi$, for the potential function $\varphi(x, y, z) = xyz$.

Solution:

$$\text{grad } \varphi = \nabla \varphi = \frac{\partial \varphi}{\partial x} \mathbf{i} + \frac{\partial \varphi}{\partial y} \mathbf{j} + \frac{\partial \varphi}{\partial z} \mathbf{k} = yz\mathbf{i} + xz\mathbf{j} + xy\mathbf{k}$$

Exercise 10.1:

Find the gradient field, $\text{grad } \varphi$ for the following potential function.

1. $\varphi(x, y, z) = yz + x^2$

2. $\varphi(x, y, z) = e^z \sin(2x + y)$

3. $\varphi(x, y, z) = \ln xyz$

[Ans: 1. $2xi + zj + yk$ 2. $e^z \cos(2x + y)i + e^z \cos(2x + y)j + e^z \sin(2x + y)k$ 3. $\frac{1}{x}i + \frac{1}{y}j + \frac{1}{z}k$]

Line Integrals

The line integral is a single integral over a curve in 3D space that can be interpreted as the area under a curve C .

An important application of line integrals is the computation of the work done as a variable force moves along an arbitrary path.

The idea of line integral involves

- Integrate over a curve (instead of integrating over an interval $[a, b]$)
- Involve scalar fields or vector fields
- Solve problems involving fluid flow, forces, electricity and magnetism

Line Integrals

Let C be a smooth curve in 2D spaces where both $f(x, y)$ and $g(x, y)$ is continuous on some open region containing the curve C .

Then define parametrically $x = x(t)$ and $y = y(t)$ for $a \leq t \leq b$.

Hence, the line integral of $f(x, y)$ and $g(x, y)$ along C is denoted by

$$\int_C f(x, y) dx = \int_a^b f(x(t), y(t)) x'(t) dt$$

$$\int_C g(x, y) dy = \int_a^b g(x(t), y(t)) y'(t) dt$$

Line Integrals

Example 10.4:

Evaluate

$$\int_C 3xy \, dx + 2(x^2 + y^2) \, dy$$

over the circular arc given by $x = \cos t$ and $y = \sin t$ for $0 \leq t \leq \frac{\pi}{2}$.

Solution:

From $x'(t) = \frac{dx}{dt} = -\sin t$ and $y'(t) = \frac{dy}{dt} = \cos t$.

Solution continued:

Hence perform the line integrals

$$\int_C 3xy \, dx = \int_0^{\frac{\pi}{2}} 3 \cos t \sin t (-\sin t) dt = - \int_0^{\frac{\pi}{2}} 3 \cos t \sin^2 t \, dt$$

and

$$\int_C 2(x^2 + y^2) \, dy = \int_0^{\frac{\pi}{2}} 2(\cos^2 t + \sin^2 t) (\cos t) dt$$

Thus

$$\int_C 3xy \, dx + 2(x^2 + y^2) \, dy = [-\sin^3 t + 2 \sin t]_0^{\frac{\pi}{2}} = 1$$

Line Integrals

Example 10.5:

Evaluate

$$\int_C 3xy \, dx + 2(x^2 + y^2) \, dy$$

over the circular arc given by $x = t$ and $y = \sqrt{1 - t^2}$ for $0 \leq t \leq 1$.

Solution:

From $x'(t) = \frac{dx}{dt} = \frac{d}{dt}(t) = 1$ and $y'(t) = \frac{d}{dt}(\sqrt{1 - t^2}) = -\frac{2t}{2\sqrt{1-t^2}}$.

Solution continued:

Hence perform the line integrals

$$\int_C 3xy \, dx = \int_0^1 3(t)\sqrt{1-t^2} \, dt = -\int_0^1 3t(1-t^2)^{1/2} \, dt$$

and

$$\int_C 2(x^2 + y^2) \, dy = \int_0^1 2(t^2 + (1-t^2)) \left(-\frac{t}{\sqrt{1-t^2}}\right) \, dt = -\int_0^1 2t(1-t^2)^{-1/2} \, dt$$

Thus

$$\int_C 3xy \, dx + 2(x^2 + y^2) \, dy = \left[-2(1-t^2)^{\frac{3}{2}} + (1-t^2)^{\frac{1}{2}} \right]_0^1 = -1$$

Line Integrals for arc length

Let C be a smooth curve in 3D spaces and $f(x, y, z)$ be continuous on some open region containing the curve C .

Then define parametrically $x = x(t)$, $y = y(t)$ and $z = z(t)$ or write in a vector form $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$ for $a \leq t \leq b$.

If s is the arc length of the curve measured from $t = a$ to $t = b$, then

$$\frac{ds}{dt} = \|\mathbf{r}'(t)\| = \sqrt{(x'(t))^2 + (y'(t))^2 + (z'(t))^2}.$$

Thus, the line integral of $f(x, y, z)$ along C with respect to s is denoted by

$$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) ds = \int_a^b f(x(t), y(t), z(t)) \|\mathbf{r}'(t)\| dt.$$

Line Integrals

Example 10.6:

Evaluate

$$\int_C 3(x + yz) \, ds$$

over the line from $P(1,1,2)$ and $Q(0,2,1)$.

Solution:

Compute $\overrightarrow{PQ} = \overrightarrow{OQ} - \overrightarrow{OP} = \langle 0,2,1 \rangle - \langle 1,1,2 \rangle = \langle -1,1,-1 \rangle$

Use it and define some vector and its first derivative

$\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle = \langle 1,1,2 \rangle + t\langle -1,1,-1 \rangle = \langle 1-t, 1+t, 2-t \rangle$ for $0 \leq t \leq 1$ and

$$\mathbf{r}'(t) = \left\langle \frac{d}{dt}(1-t), \frac{d}{dt}(1+t), \frac{d}{dt}(2-t) \right\rangle = \langle -1,1,-1 \rangle$$

Solution continued:

Thus

$$\frac{ds}{dt} = \|\mathbf{r}'(t)\| = \sqrt{(-1)^2 + (1)^2 + (-1)^2} = \sqrt{3}$$

From $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle = \langle 1 - t, 1 + t, 2 - t \rangle$ where $0 \leq t \leq 1$

Hence perform the line integrals

$$\int_C 3(x + yz) ds = \int_0^1 3((1 - t) + (1 + t)(2 - t)) \sqrt{3} dt = 3\sqrt{3} \int_0^1 t^2 - 2t + 3 dt$$

Thus

$$\int_C 3(x + yz) ds = 3\sqrt{3} \left[\frac{t^3}{3} - t^2 + 3t \right]_0^1 = 7\sqrt{3}$$

Line Integrals

Example 10.7:

Evaluate $\int_C 2y \, ds$ where C is the quarter-circle $x^2 + y^2 = 16$ from $(0,4)$ and $(4,0)$.

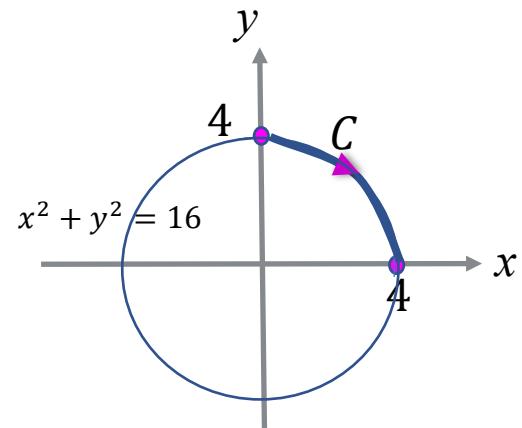
Solution:

Let $x(t) = 4 \sin t$ and $y(t) = 4 \cos t$.

$\mathbf{r}(t) = \langle 4 \sin t, 4 \cos t \rangle$ for $0 \leq t \leq \frac{\pi}{2}$. So $\mathbf{r}'(t) = \langle 4 \cos t, -4 \sin t \rangle$

$$\|\mathbf{r}'(t)\| = \sqrt{(4 \cos t)^2 + (-4 \sin t)^2} = 4$$

$$\int_C 2y \, ds = 2 \int_0^{\frac{\pi}{2}} 4 \cos t \|\mathbf{r}'(t)\| dt = 32[\sin t]_0^{\frac{\pi}{2}} = 32$$



Exercise 10.2:

1) Evaluate $\int_C 6xy + 12y \, ds$ on the following lines.

a) The line from $P(1,0,0)$ to $Q(0,1,1)$.

b) The line from $Q(0,1,1)$ to $P(1,0,0)$.

2) Evaluate

$$\int_C (x + yz) \, ds$$

over the line from $P(1,2,1)$ and $Q(2,1,0)$.

3) Evaluate $\int_C 3y \, ds$ where C is the semi-circle $x^2 + y^2 = 4$ from $(0, -2)$ and $(2,0)$.

[Ans: 1) a) $7\sqrt{3}$ b) $7\sqrt{3}$ 2) $\frac{7\sqrt{3}}{3}$ 3) -24]

Line Integrals in Vector form

Let C be a smooth curve in 3D spaces with $M(x, y, z)$, $N(x, y, z)$ and $P(x, y, z)$ being continuous on some open region containing the curve C .

The line integrals along C can be written in vector field notation, given by

$$\mathbf{F}(x, y, z) = M(x, y, z)\mathbf{i} + N(x, y, z)\mathbf{j} + P(x, y, z)\mathbf{k}$$

Then define parametrically $x = x(t)$, $y = y(t)$ and $z = z(t)$ for $a \leq t \leq b$, so that the curve C can be expressed in terms of position vector

$$\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$$

and the derivatives

$$\mathbf{r}'(t) = \frac{d\mathbf{r}(t)}{dt} = \frac{d}{dt}(x(t))\mathbf{i} + \frac{d}{dt}(y(t))\mathbf{j} + \frac{d}{dt}(z(t))\mathbf{k}.$$

Vector Line Integral

Let \mathbf{F} be continuous vector field on a region containing a smooth oriented curve C parameterized by arc length. Let \mathbf{T} be the unit tangent vector of each point of C consistent with the orientation. The line integral of \mathbf{F} over C is

$$\int_C \mathbf{F} \cdot \mathbf{T} ds$$

Since $\frac{ds}{dt} = \|\mathbf{r}'(t)\|$ implies $\frac{ds}{\|\mathbf{r}'(t)\|} = dt$.

Hence,

$$\int_C \mathbf{F} \cdot \mathbf{T} ds = \int_C \mathbf{F} \cdot \frac{\mathbf{r}'(t)}{\|\mathbf{r}'(t)\|} ds = \int_C \mathbf{F} \cdot \mathbf{r}'(t) dt$$

Note that reversing the orientation of a curve reverses the sign of the line integral of a vector line integral.

Line Integrals in Vector form

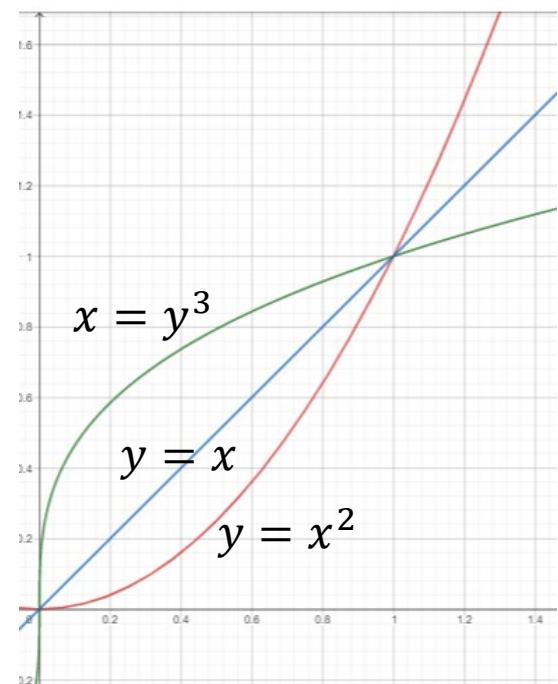
A vector field $\mathbf{F}(x, y)$ is said to be conservative if there exists a differentiable function $\varphi(x, y)$ such that the gradient of $\varphi(x, y)$ is $\mathbf{F}(x, y) = \nabla\varphi(x, y)$.
The function $\varphi(x, y)$ is called the scalar potential function for $\mathbf{F}(x, y)$

Example 10.8:

Let $\mathbf{F}(x, y) = 2y\mathbf{i} + 3x\mathbf{j}$.

Evaluate the line integral over the following curves

- Curve is the path for a line segment from $(0,0)$ to $(1,1)$.
- Along the parabola from $(0,0)$ to $(1,1)$.
- Along the cubic from $(0,0)$ to $(1,1)$.



Line Integrals in Vector form

Example 10.8:

Let $\mathbf{F}(x, y) = 2y\mathbf{i} + 2x\mathbf{j}$. Evaluate the line integral over the following curves

- a) Curve is the path for a line segment from $(0,0)$ to $(1,1)$.

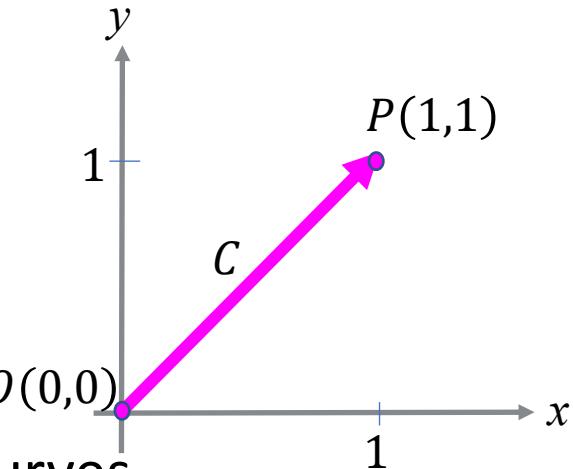
Solution:

Line segment $y = x$ implies that parametric form is $x = t$ and $y = t$ for $0 \leq t \leq 1$, gives a position vector

$$\mathbf{r}(t) = t\mathbf{i} + t\mathbf{j} + 0\mathbf{k}$$

From $\mathbf{F}(x, y) = 2y\mathbf{i} + 3x\mathbf{j}$. Implies $\mathbf{F}(x(t), y(t)) = 2t\mathbf{i} + 2t\mathbf{j}$.

$$\int_C \mathbf{F}(x, y) \cdot d\mathbf{r} = \int_0^1 \mathbf{F}(x(t), y(t)) \cdot \mathbf{r}'(t) dt = \int_0^1 (2t\mathbf{i} + 2t\mathbf{j}) \cdot (\mathbf{i} + \mathbf{j}) dt = \int_0^1 4t dt = 2$$

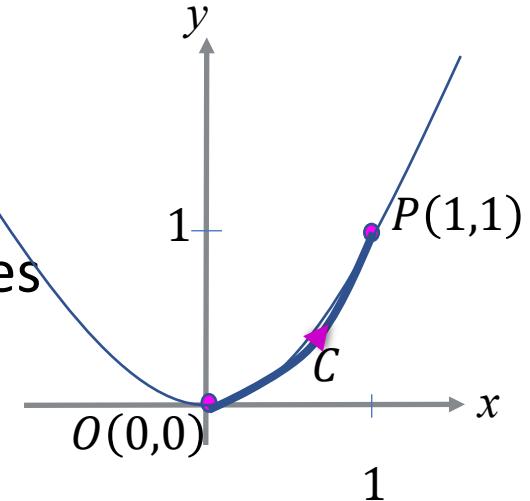


Line Integrals in Vector form

Example 10.8:

Let $\mathbf{F}(x, y) = 2y\mathbf{i} + 2x\mathbf{j}$. Evaluate the line integral over the following curves

- b) Along the parabola from $(0,0)$ to $(1,1)$.



Solution:

Parabola $y = x^2$ implies that parametric form is $x = t$ and $y = t^2$ for $0 \leq t \leq 1$, gives a position vector $\mathbf{r}(t) = t\mathbf{i} + t^2\mathbf{j}$

From $\mathbf{F}(x, y) = 2y\mathbf{i} + 2x\mathbf{j}$. Implies $\mathbf{F}(x(t), y(t)) = 2t^2\mathbf{i} + 2t\mathbf{j}$.

$$\begin{aligned} \int_C \mathbf{F}(x, y) \cdot d\mathbf{r} &= \int_0^1 \mathbf{F}(x(t), y(t)) \cdot \mathbf{r}'(t) dt = \int_0^1 (2t^2\mathbf{i} + 2t\mathbf{j}) \cdot (\mathbf{i} + 2t\mathbf{j}) dt \\ &= \int_0^1 6t^2 dt = 2 \end{aligned}$$

Line Integrals in Vector form

Example 10.8:

Let $\mathbf{F}(x, y) = 2y\mathbf{i} + 2x\mathbf{j}$. Evaluate the line integral over the following curves

- c) Along the cubic from (0,0) to (1,1).

Solution:

Cubic $x = y^3$ implies that the parametric form is $y = t$ and $x = t^3$ for $0 \leq t \leq 1$, gives a position vector

$$\mathbf{r}(t) = t^3\mathbf{i} + t\mathbf{j}$$

From $\mathbf{F}(x, y) = 2y\mathbf{i} + 2x\mathbf{j}$. Implies $\mathbf{F}(x(t), y(t)) = 2t\mathbf{i} + 2t^3\mathbf{j}$.

$$\int_C \mathbf{F}(x, y) \cdot d\mathbf{r} = \int_0^1 \mathbf{F}(x(t), y(t)) \cdot \mathbf{r}'(t) dt = \int_0^1 (2t\mathbf{i} + 2t^3\mathbf{j}) \cdot (3t^2\mathbf{i} + \mathbf{j}) dt = \int_0^1 8t^3 dt = 1$$

Vector Line Integrals

Example 10.9:

Let $\mathbf{F}(x, y) = (y - x)\mathbf{i} + x\mathbf{j}$. Evaluate the line integral of \mathbf{F} on the path C from $K(0,2)$ to $L(2,0)$ via two-line segments through $M(0,0)$.

Solution:

C consists of two line segments:

i) From K to M , $C_1 : \mathbf{r}(t) = 0\mathbf{i} + (2 - t)\mathbf{j}$, and $\mathbf{r}'(t) = -\mathbf{j}$ for $0 \leq t \leq 2$,

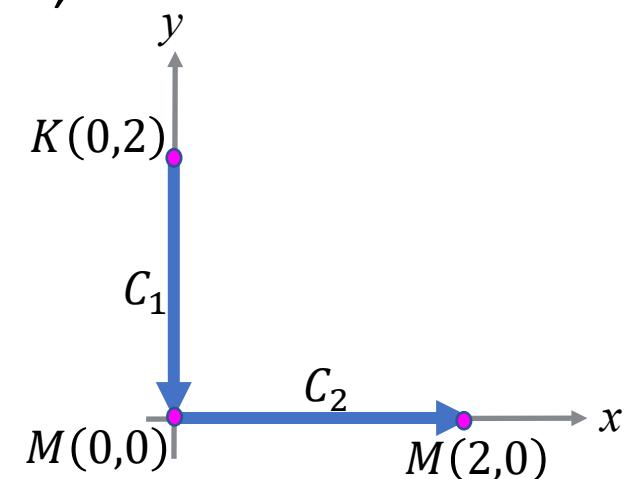
with $\mathbf{F}(x, y) = (y - x)\mathbf{i} + x\mathbf{j}$, can be written as

$$\mathbf{F}(x(t), y(t)) = (2 - t)\mathbf{i}.$$

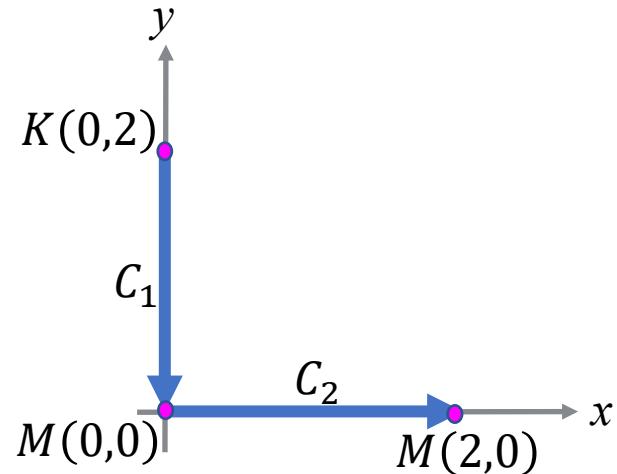
ii) From L to M , $C_2 : \mathbf{r}(t) = t\mathbf{i} + 0\mathbf{j}$, and $\mathbf{r}'(t) = \mathbf{i}$ for $0 \leq t \leq 2$,

with $\mathbf{F}(x, y) = (y - x)\mathbf{i} + x\mathbf{j}$, can be written as

$$\mathbf{F}(x(t), y(t)) = -t\mathbf{i} + t\mathbf{j}.$$



Solution Example 10.9 :



$$\begin{aligned}\int_C \mathbf{F} \cdot \mathbf{r}'(t) dt &= \int_{C_1} \mathbf{F} \cdot \mathbf{r}'(t) dt + \int_{C_2} \mathbf{F} \cdot \mathbf{r}'(t) dt \\&= \int_0^2 \langle 2-t, 0 \rangle \cdot \langle 0, -1 \rangle dt + \int_0^2 \langle -t, t \rangle \cdot \langle 1, 0 \rangle dt \\&= \int_0^2 0 dt + \int_0^2 -t dt = \left[-\frac{t^2}{2} \right]_0^2 = -2\end{aligned}$$

Vector Line Integral

Application: A common application of line integrals of vector fields is computing the work done in moving an object in a force field such as a gravitational or electric field.

Work Done in a Force Field

Let $\mathbf{F}(x, y, z)$ be a continuous force field in the 3D region. The work done, denoted by W , in moving an object along with C in the positive direction for $a \leq t \leq b$, is given by

$$W = \int_C \mathbf{F}(x, y, z) \cdot d\mathbf{r} = \int_a^b \mathbf{F}(x(t), y(t), z(t)) \cdot \mathbf{r}'(t) dt$$

where

$$d\mathbf{r}(t) = dx(t)\mathbf{i} + dy(t)\mathbf{j} + dz(t)\mathbf{k}.$$

Line Integrals in Vector form

Example 10.10:

Find the work done by a force $\mathbf{F}(x, y, z) = 2xz\mathbf{i} + yz\mathbf{j} + (y - 2x)\mathbf{k}$ where C is the curve $x = t^2 - 1, y = 2t, z = t$ for $0 \leq t \leq 1$.

Solution:

Let $\mathbf{F} \cdot d\mathbf{r} = 2xzdx + yzdy + (y - 2x)dz$ and the derivatives of x, y, z with respect to t are given by $dx = 2tdt, dy = 2dt, dz = dt$.

Thus, the required work done is $W = \int_C \mathbf{F} \cdot d\mathbf{r}$

$$= \int_C 2xzdx + yzdy + (y - 2x)dz = \int_0^1 [2(t^2 - 1)(t)(2t) + 2t^2(2) + (2t - 2(t^2 - 1))]dt$$

$$= \int_0^1 4t^4 - 2t^2 + 2t + 2 dt = \left[4\frac{t^5}{5} - 2\frac{t^3}{3} + t^2 + 2t \right]_0^1 = \frac{47}{15}$$

Exercise 10.3:

1. Given the force field $\mathbf{F}(x, y) = 2\mathbf{i} + x\mathbf{j}$ and C is the portion of $y = x^3$ from $(0,0)$ to $(1,1)$. Find the work required to move an object on the given oriented curve.
2. Evaluate the line integral of $\mathbf{F}(x, y) = (y - x)\mathbf{i} + x\mathbf{j}$ on the path C from $P(0,1)$ to $Q(1,0)$ via two-line segments through origin.
3. Evaluate the line integral of $\mathbf{F}(x, y) = (y - x)\mathbf{i} + x\mathbf{j}$ on the path C from $P(0,1)$ to $Q(2,0)$ via two-line segments through origin.

[Ans: 1. $\frac{11}{4}$ 2. $-\frac{1}{2}$ 3. -2]

Reference

- 1) Weir M. D., Hass J., Giordano F. R. (2017), Thomas's Calculus, 14th Edition, Pearson-Addison Wesley
- 2) Fehribach, J. D. (2020). Multivariable and Vector Calculus. In Multivariable and Vector Calculus. De Gruyter.
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THANK YOU