

Multivariable Calculus
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Lecture – 36
Green's Theorem

Hello friends. So, welcome to the 36th lecture of this course and in this lecture I will discuss about Greens theorem. As you know that in the previous lecture, we have learn about the some applications of line integral, where we have seen work done by a force in moving a particle from a point to another point.

And then we have seen conservative vector fields; means how can we calculate work done in case when the force is conservative. Today we will see another thing for calculating the line integral over a closed curve and we will see that we can calculate the line integral over a close curve just in form of a double integral and vice versa. So, let us start with the statement of Green's theorem.

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Green's Theorem

Theorem. Let C be a piecewise smooth simple closed curve bounding a region R . If f , g , $\frac{\partial f}{\partial y}$ and $\frac{\partial g}{\partial x}$ are continuous on R , then

$$\oint_C f(x, y)dx + g(x, y)dy = \iint_R \left(\frac{\partial g}{\partial x} - \frac{\partial f}{\partial y} \right) dxdy$$

The integration being carried in the positive (counter-clockwise) direction on C .

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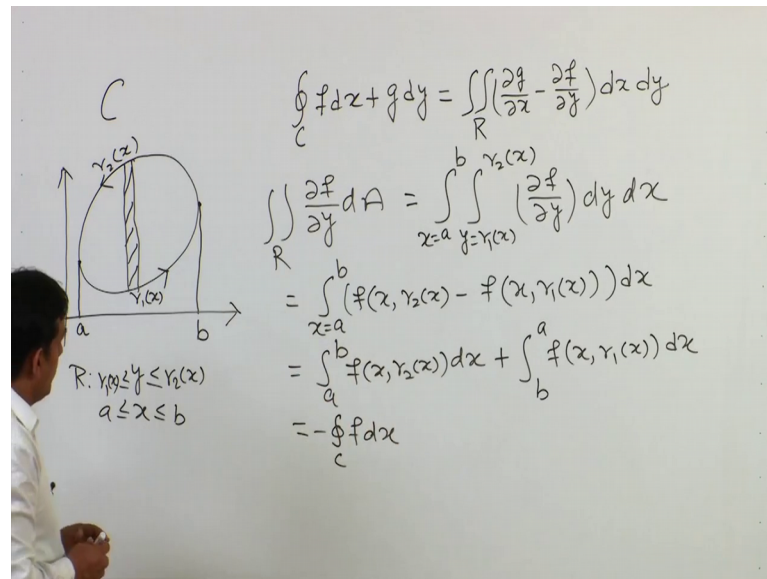
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So, let C be a piecewise smooth simple closed curve bounding a region R . So, here C is a smooth simple and closed curve and it is bounding the region R in a plane; let us say in x - y plane. If f , g , $\frac{\partial f}{\partial y}$ and $\frac{\partial g}{\partial x}$; all these functions are the functions of x and y ; all these are continuous on the region R . Then the line integral over

the closed curve C $f dx$ plus $g dy$ will be equal to the double integral over the region R and where integrate each $\frac{\partial g}{\partial x}$ over $\frac{\partial f}{\partial y}$.

Here the integration being carried in the positive that is the counter clockwise direction on C . So, let us see the proof of this theorem.

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So, here we are assuming that we are having a simple closed curve C , which is bounding a region R . So, let us assume this is our region R . So, this is curve C which is having the orientation in counter clockwise direction, this is the region R . So, let us denote this region in this way. So, my x is going a to b and let us say this $r_1 x$ and this is the curve $r_2 x$. So, this region R is given as y is between $r_1 x$ to $r_2 x$ and here x is between a to b .

Now the line integral over the whole curve C that is line integral of $f dx$ plus $g dy$ that is basically capital F dot dR ; where capital F is defined as f component in i direction and g component in j direction. This equals to double integral over the region R $\frac{\partial g}{\partial x}$ over $\frac{\partial f}{\partial y}$ and then $dx dy$. So, let us try to integrate $\frac{\partial f}{\partial y}$ over the region R . So, over this region I can write y is going from $r_1 x$ to $r_2 x$ means I am taking a strip in this way.

So, lower limit of y is $r_1 x$; upper limit of y is $r_2 x$ and x is from a to b ; $\frac{\partial f}{\partial y}$ over $dy dx$. This equals to x equals to a to b and then after integrating I can have f of $x r_2$

x minus f of x times 1 times dx . This I can write limit is from a to b f of x times 2 times dx and then here plus I am signing interchanging the limit. So, I am taking from b to a f of x times 1 times dx .

So, what we are doing? We are moving R to x from a to b . So, in the clockwise direction and then from b to a , I am going through b to a through R 1. So, I am completing this closed curve, but in the clockwise direction. So, it means this is equals to integral over C minus f dx .

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$$\oint_C f dx + g dy = \iint_R \left(\frac{\partial f}{\partial x} - \frac{\partial g}{\partial y} \right) dx dy$$

$$\iint_R \frac{\partial f}{\partial y} dx dy = - \oint_C f dx \quad \text{--- (1)}$$

$$\iint_R \left(\frac{\partial g}{\partial x} \right) dx dy = \int_c^d \int_{u_1(y)}^{u_2(y)} \left(\frac{\partial g}{\partial x} \right) dx dy$$

$$= \int_c^d (g(u_2(y), y) - g(u_1(y), y)) dy$$

$$= \int_c^d g(u_2(y), y) dy + \int_d^c g(u_1(y), y) dy$$

$$= - \oint_C g dy$$

So, here I obtained at $\frac{\partial f}{\partial y}$ over $dx dy$; this equals to now $\oint_C f dx$. So, let us say this is relation number 1. Let us see this region in another way where we will be having the constant limit for y and variable limits for x .

So, let us take the same closed curve and the same region. So, here; so, let us say c to d and again counter clockwise direction. Let us say this is $u_1 x$ or I will say $u_2 x$ and $u_1 x$. So, I am having the same region R the same closed curve which is bounding this region R that is C ; only I have change now the representation of this particular region in this way. Here my y is between sorry; x is between $u_1 y$ to $u_2 y$. And then I will be having y between c to d . Now what I will be having? Again I will calculate the double integral over this region R .

And now I will take $\frac{\partial g}{\partial x}$ by $\frac{\partial g}{\partial x}$; that is the this one this term $dx dy$. So, I will take a strip like this that is the strip in horizontal direction. So, this equals to $u_1 y$ to $u_2 y$;

these are the limits of x and then the limit of y c to d ; $\frac{\partial g}{\partial x} dx dy$. This equals to integral from c to d .

And when I it will become g of $u_2(y)$ minus g of $u_1(y)$ and then dy . This I can write c to d g of $u_2(y) dy$ plus d to c . So, I have taken the, I have interchange the limit; so, this minus become plus and then g of $u_1(y) dy$. So, what we are doing? We are going from c to d along $u_2(y)$; means in this direction and then from d to c , I am coming along $u_1(y)$. So, basically it becomes integral over c $g dy$. So, here this thing becomes, so, let us say relation number 2.

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$$\oint_C f dx + g dy = \int_R \left(\frac{\partial f}{\partial x} - \frac{\partial g}{\partial y} \right) dx dy$$

$$\int_R \frac{\partial f}{\partial x} dx dy = \oint_C f dx - (1)$$

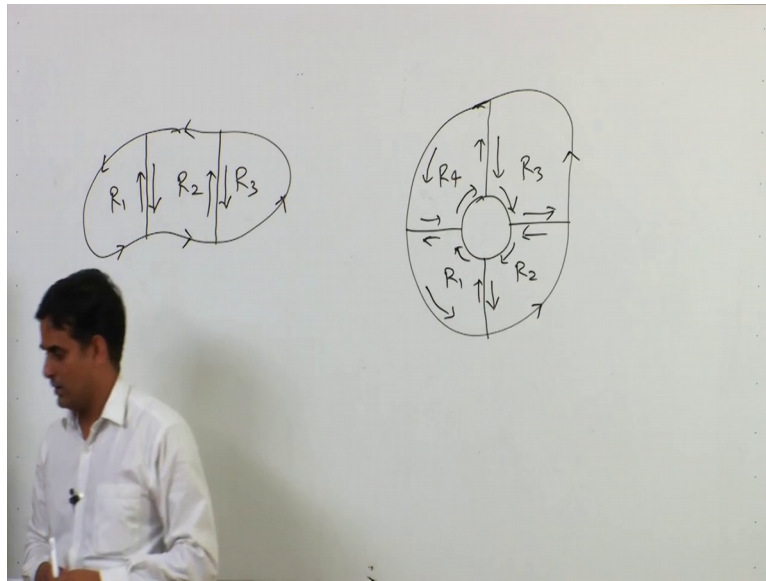
$$\int_R \left(\frac{\partial g}{\partial y} \right) dx dy = \oint_C g dy - (11)$$

$$\Rightarrow \oint_C f dx + g dy = \int_R \left(\frac{\partial f}{\partial x} - \frac{\partial g}{\partial y} \right) dx dy$$

Now, what we are having from first and second? I can write it by adding first and second. So, I can write I can take this minus here. So, minus $f dx$ plus $g dy$ over the curve c ; this equals to double integral over the region R $\frac{\partial g}{\partial x}$ minus $\frac{\partial f}{\partial y}$ $dx dy$ and this is the relation of Green's theorem.

So, in this way we can prove this theorem which is quite simple while considering a region and a closed curve bounding that region; taking the two different representation and just following this process.

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So, we can generalize the result of Green's theorem for more general regions. For example, if you are having a region like this. So, here you can divide this region in two parts; let us say R_1 , R_2 , R_3 . So, here you can have this representation like this in the counter clockwise direction and for the second one, I can have like this and for the third one it will become like this.

So, in this way I can prove Green's theorem for such kind of region also following the same process. Another region may be like this; so, it is this smooth here and then this kind of region. So, again divide this region into different parts. So, let us say R_1 , R_2 , R_3 , R_4 ok and here again I will take, so, here again I will take the representation like this in this direction. So in the counter clockwise orientation of the closed curve bounding these regions and finally in this way. So, again I can prove the Green's theorem for each of the different region and finally I can add the results; to get the proof of Greens theorem for the complete region. So, hence I show you the two examples of different region.

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Green's Theorem Contd..

The result can be extended to a more general regions R . The region R is decomposed into a finite number of subregions $R_1, R_2, R_3, \dots, R_n$ such that each region can be expressed in both the ways, i.e variable limits in y and also variable limits in x .

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So, the result of Green's theorem can be extended to a more general regions R . The region R is decomposed into finite number of subregions like R_1, R_2 up to R_n such that each region can be expressed in both the ways. Both the ways means the constant limit in x and variable limits in y and vice versa. I have given two examples just now. Now we will take some examples on Green's theorem.

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Ex: Evaluate $\oint_C xy dx + x^2 y^3 dy$, where C is the curve that is the boundary of the triangle having vertices $(0,0)$, $(1,0)$ and $(1,2)$.

Sol: $f = xy \Rightarrow \frac{\partial f}{\partial y} = x$
 $g = x^2 y^3 \Rightarrow \frac{\partial g}{\partial x} = 2xy^3$

$\oint_C (xy dx + x^2 y^3 dy) = \iint_R (2xy^3 - x) dx dy$
 $= \int_0^1 \int_0^{2x} (2xy^3 - x) dy dx = \frac{2}{3}$

So, my first example is evaluate the line integral over a closed curve C $x y dx$ plus $x^2 y^3 dy$; where C is the curve that is the boundary of the triangle having vertices $0, 1, 2$.

0, 1, 0 and let us say zone 1, 2. So, here and is the boundary in counter clockwise direction. So, that we are assuming here; so this is 0, 0; 1, 0 and 1, 2. So, I am having this triangle. This is the orientation of closed curve C and this is curve. So, here C is not a smooth curve, but it is piece wise smooth. We are having three arc of C 1 is from 0, 0 to 1, 0 that is a smooth 1, 0 to 1, 2 that is. So, let us say C_1 , C_2 and C_3 .

So, if I need to calculate this particular line integral, I need to calculate this integral first for C_1 , then for C_2 and finally, for C_3 and then I need to add the these results. Another way of doing it let us apply the Green's theorem. So, here if I compare this with the statement of Green's theorem; I can write f equals to xy and g equals to x^2y^3 .

So, from here I can have $\frac{\partial f}{\partial y}$ as x and $\frac{\partial g}{\partial x}$ as $2xy^3$. So, now, according to Green's theorem, the line integral of $xy \, dx$ plus $x^2y^3 \, dy$ over this curve C can be written as the double integral over the region R ; where R is this region bounded by these three lines in the region of the triangle. So, this is and then $\frac{\partial g}{\partial x}$ that is $2xy^3$ minus $\frac{\partial f}{\partial y}$ that is $x \, dx, dy$. This is quite simple region, you can take either the vertical strip or the horizontal strip. So, let us take variable limits in y .

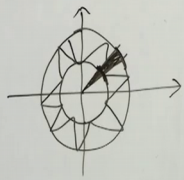
So, I am taking the vertical strip. So, this line is y equals to $2x$; so, this equals to 0 to $2x$ and x is going from 0 to 1 $2x^2y^3 - x \, dy$ and an dx . After simplifying this I will get this integral as $2 \int_0^1 \int_0^{2x} (2xy^3 - x) \, dy \, dx$. So, in this way we can solve this line integral in a very simple manner just by applying the Green's theorem ok.

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Ex II: Evaluate $\oint_C (y^3 dx - x^3 dy)$, where C are the boundaries of the two circles of radius 1 and 2 having centres at the origin.

Solⁿ: $f(x,y) = y^3 \Rightarrow \frac{\partial f}{\partial y} = 3y^2$
 $g(x,y) = -x^3 \Rightarrow \frac{\partial g}{\partial x} = -3x^2$

$\oint_C (y^3 dx - x^3 dy) = \iint_R (-3x^2 - 3y^2) dx dy$
 $= -3 \iint_R (x^2 + y^2) dx dy = -3 \int_0^{2\pi} \int_1^2 r^2 \cdot r dr d\theta$
 $= -45 \frac{\pi}{2}$



Let us take one more example with different kind of boundary. So, again evaluate the line integral over the closed curve C and it is given by $y^3 dx - x^3 dy$; where C are the boundary of the two circles of radius 1 and 2 having centers at the origin ok. So, let us sketch our region; so, if this is my x and y coordinates. So, I am having a circle of radius 1; center at origin, so, this circle, another one this one. So, basically C is given by these two boundaries.

So, this is the region bounded by C and it is a bit difficult if I apply Green's theorem directly not Green's theorem; if I calculate the this line integral directly using the usual process of calculating line integral. Here I will apply Green's theorem again; so, here if I compare this particular line integral with the statement of Green's theorem.

So, here f of x, y is y^3 ; g of x, y is minus x^3 . So, from here $\frac{\partial f}{\partial y}$ over $\frac{\partial g}{\partial x}$ comes out to be $3y^2$ square and $\frac{\partial g}{\partial x}$ over $\frac{\partial f}{\partial y}$ comes out to be 3 minus $3x^2$ square. So, from the statement of Green's theorem, $y^3 dx - x^3 dy$ equals to the region R bounded by the curve c , $\frac{\partial g}{\partial x}$ over $\frac{\partial f}{\partial y}$ that is 3 minus $3x^2$ square and then I will be having minus $\frac{\partial f}{\partial y}$ over $\frac{\partial g}{\partial x}$, so, $3y^2$ square $dx dy$.

So, I am having this one; this can be I can take minus 3 out. So, $R(x^2 + y^2) dx dy$. And now since I am having the circular region, so, I can convert my variables into polar coordinate. So, x equals to $r \cos \theta$ and y equals to $r \sin \theta$. So, this becomes $x^2 + y^2$ as r^2 ; $dx dy$ as $r dr d\theta$ and then now limits for r is from 1

to 2; that is the radius boundary of the inner circle to the boundary of outer circle. I will take a radial strip like this; so, which is starts from here and move up to here. So, r equals to 1 to 2 and theta will move from 0 to 2 pi. After simplifying this I will get the value of this double integral as minus 45 times pi upon 2. So, in this way we can solve this particular a very difficult problem if I see it in terms of line integral only, but using the Greens theorem, I can solve it in a very simple manner.

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Question. Verify Green's theorem for

$$\vec{F} = (e^{-x} \sin y)\hat{i} + (e^{-x} \cos y)\hat{j}$$

and C is the square with vertices $(0, 0)$, $(\frac{\pi}{2}, 0)$, $(\frac{\pi}{2}, \frac{\pi}{2})$, $(0, \frac{\pi}{2})$

Solution. Here $f = e^{-x} \sin y$, $g = e^{-x} \cos y$. Hence

$$\begin{aligned} \iint_R \left(\frac{\partial g}{\partial x} - \frac{\partial f}{\partial y} \right) dx dy &= -2 \int_0^{\pi/2} \int_0^{\pi/2} e^{-x} \cos y dx dy = 2 \int_0^{\pi/2} \cos y (e^{-\frac{\pi}{2}} - 1) dy \\ &= 2(e^{-\frac{\pi}{2}} - 1) \end{aligned}$$

To verify the Green's theorem we evaluate the other side of the Green's theorem. The orientation of the curve C is positively oriented (the order matters). The closed curve $C = \bigcup_{i=1}^4 C_i$ where each C_i is piecewise smooth.

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Let us take one more example, this is another type of question we can have on Green's theorem. So, verify Green's theorem for this particular vector function where the i component is e raised to power minus x time sin y and the component in j direction is e raised to power minus x cos y. Here the closed curve is give is a square boundary of a square having vertices 0, 0; pi by 2, 0; pi by 2, pi by 2 and 0, pi by 2.

So, here if we compare with the Green's theorem statement, my small f is given by e raised to power minus x sin y and small g is e raised to power minus x cos y. Hence, if I calculate the right hand side of the Green's theorem that is the double integral over the region R which is the square given by these vertices; del g over del x minus del f over del y dx dy. This comes out to be minus 2 times 0 to pi by 2, 0 to pi by 2 e raised to power minus x cos y dx dy and finally, after simplifying it; it is 2 times e raised to power minus pi by 2 minus 1.

So, this is the result of right hand side. Now what for the verification of Green's theorem, I need to calculate left hand side also and it should be equal to the result of right hand side. Now if we see the closed curve c ; so, it is not smooth, entirely smooth, but it is piece wise smooth. It is having four arcs; one is from $0, 0$ to $\pi/2, 0$ another one from $\pi/2, 0$ to $\pi/2, \pi/2$. So, these are the straight lines; horizontal and vertical in the horizontal and vertical directions and they are smooth. So, it means I need to calculate for line integrals one for each line and then I need to add them.

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$$\oint_C (F_1 dx + F_2 dy) = \int_{\bigcup_{i=1}^4 C_i} (F_1 dx + F_2 dy) \text{ where } C_1 : y = 0, 0 \leq x \leq \pi/2, C_2 : x = \pi/2, 0 \leq y \leq \pi/2, C_3 : y = \pi/2, \pi/2 \leq x \leq 0, C_4 : x = 0, \pi/2 \leq y \leq 0$$

$$\int_{C_1} (F_1 dx + F_2 dy) = 0, \text{ since sine vanishes in the first part and } dy=0 \text{ on y-axis}$$

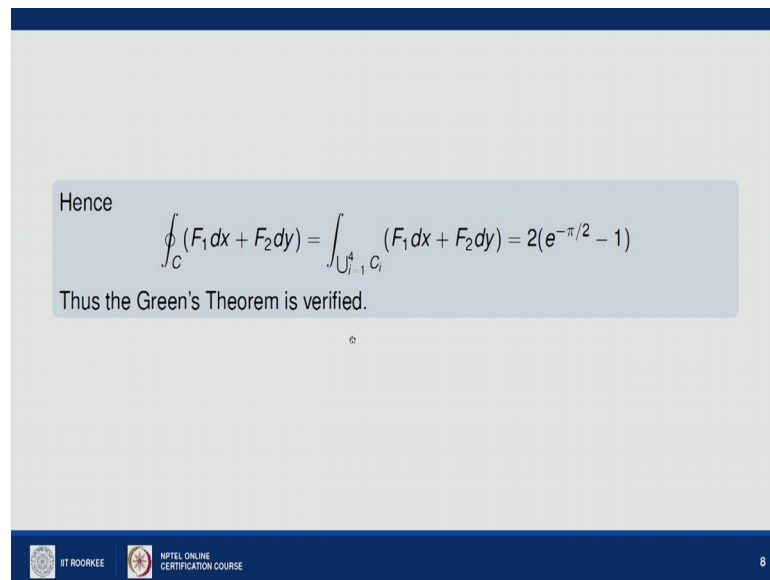
$$\int_{C_2} (F_1 dx + F_2 dy) = e^{-\pi/2} \int_0^{\pi/2} \cos y dy = e^{-\pi/2}$$

$$\int_{C_3} (F_1 dx + F_2 dy) = \int_{\pi/2}^0 e^{-x} dx = e^{-\pi/2} - 1$$

$$\int_{C_4} (F_1 dx + F_2 dy) = \int_{C_4} = \int_{\pi/2}^0 \cos y dy = -1$$

So, let us say I am having these the first arc C_1 ; where $y = 0$ and x is between 0 to $\pi/2$. The second curve or second arc is $x = \pi/2$. So, the vertical line at x equals to $\pi/2$ and y is moving from 0 to $\pi/2$; third one is $y = \pi/2$ and x is going from $\pi/2$ to 0 . So, please note that here I am having counter clockwise orientation of the closed curve C and then finally, C_4 is given by this one. So, here $F_1 dx + F_2 dy$ along the curve C_1 is 0 ; since sine vanishes in the first part and dy equals to 0 on the y axis; since y is constant, 0 is here. Along the C_2 this comes out to be e raised to power minus $\pi/2$; along C_3 it is e raised to power minus $\pi/2$ minus 1 and along C_4 it is minus 1 .

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Hence

$$\oint_C (F_1 dx + F_2 dy) = \int_{\bigcup_{i=1}^4 C_i} (F_1 dx + F_2 dy) = 2(e^{-\pi/2} - 1)$$

Thus the Green's Theorem is verified.

Q.E.D.

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So, now, by adding all of these, I got the value of $F_1 dx + F_2 dy$ that is the left hand side of the Green's theorem and the line integral on this closed curve C as 2 times C raised to power minus pi by 2 minus 1 and which is the same as the result of right hand side; hence the Greens theorem is verified.

So, with this I will end this particular lecture. In the next lecture we will extend the idea of line integral in terms of surface integral ok. So, like line integral is the integral along a given curve. In the same way surface integral will become an integral over a given surface. So, with this I will stop myself.

Thank you very much.