

Experiment: $\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix}$. ↑ constants

ie. $x = au + bv$
 $y = cu + dv$

$\int_2^7 K d\theta = 5K$

What is dx, dy ?

$\Rightarrow dx = d(au + bv)$

$dx = a du + b dv$

$dy = c du + d dv$

$dx, dy = (a du + b dv), (c du + d dv)$

$= ad du, dv + bc dv, du$

$= ad du, dv - bc du, dv$

$= \boxed{(ad - bc) du, dv}$.

Moral: variable $x_1, x_2, \dots$

Substitute $x_1 = x_1(u_1, u_2, \dots)$

$x_2 = x_2(u_1, u_2, \dots)$

1 variable calculus: $\begin{cases} x = x(u) \\ dx = x'(u) du \end{cases}$

Several variables

$$dx = x'(u) du$$

$$\begin{pmatrix} dx_1 \\ dx_2 \\ \vdots \end{pmatrix} = \begin{pmatrix} (x_1)_{u_1} & (x_1)_{u_2} \\ (x_2)_{u_1} & (x_2)_{u_2} \\ \vdots & \vdots \end{pmatrix} \begin{pmatrix} du_1 \\ du_2 \\ \vdots \end{pmatrix}$$

↑
matrix mult.

Volume form

$$dx_1 dx_2 \dots = \det(x'(u)) \cdot du_1 du_2 \dots$$

inside integral

$$dx_1 dx_2 \dots = \left| \det x'(u) \right| du_1 du_2 \dots$$

Example: $\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} \rho \sin \phi \cos \theta \\ \rho \sin \phi \sin \theta \\ \rho \cos \phi \end{pmatrix}$ ← new variables are ρ, θ, ϕ

$$\begin{pmatrix} dx \\ dy \\ dz \end{pmatrix} = \begin{pmatrix} \sin \phi \cos \theta d\rho - \rho \sin \phi \sin \theta d\theta + \rho \cos \phi \cos \theta d\phi \\ \sin \phi \sin \theta d\rho + \rho \sin \phi \cos \theta d\theta + \rho \cos \phi \sin \theta d\phi \\ -\cos \phi d\rho - \rho \sin \phi d\phi \end{pmatrix}$$

$$\begin{pmatrix} dx \\ dy \\ dz \end{pmatrix} = \underbrace{\begin{pmatrix} \sin \phi \cos \theta & -\rho \sin \phi \sin \theta & \rho \cos \phi \cos \theta \\ \sin \phi \sin \theta & \rho \sin \phi \cos \theta & \rho \cos \phi \sin \theta \\ \cdot & \cdot & \cdot \end{pmatrix}}_M \begin{pmatrix} d\rho \\ d\theta \\ d\phi \end{pmatrix}$$

$$dx_1 dy_1 dz = (\det M) d\rho d\theta d\phi$$

$\uparrow$
 $-\rho^2 \sin \phi$

$$dx dy dz = \underbrace{|\det M|}_{\rho^2 \sin \phi} d\rho d\theta d\phi$$

Polar coordinate example

$$x = r \cos \theta = x(r, \theta)$$

$$y = r \sin \theta = y(r, \theta)$$

$$dx dy = \left| \begin{array}{c} \text{derivative} \\ \text{matrix} \end{array} \right| dr d\theta$$

$$= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} dr d\theta$$

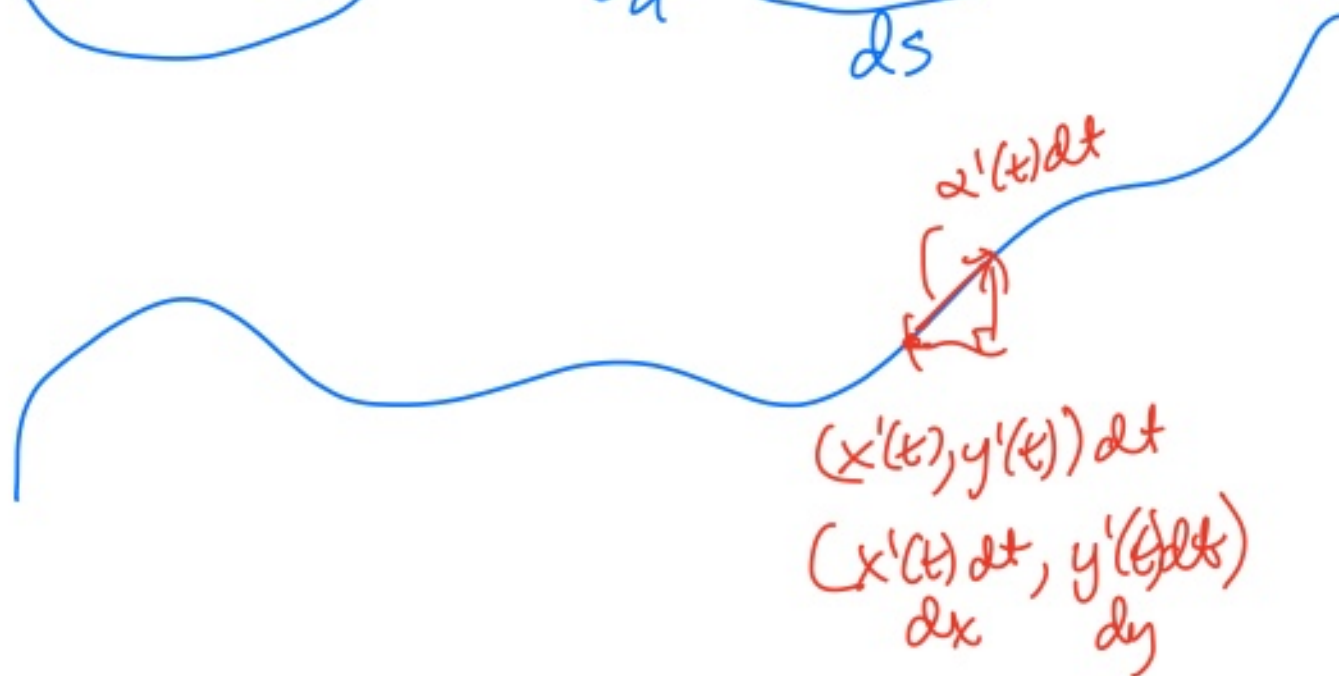
$$\begin{aligned}
 &= (\cos\theta(r\cos\theta) - (-r\sin\theta)\sin\theta)drd\theta \\
 &= (r\cos^2\theta + r\sin^2\theta)drd\theta \\
 &= rdrd\theta.
 \end{aligned}$$

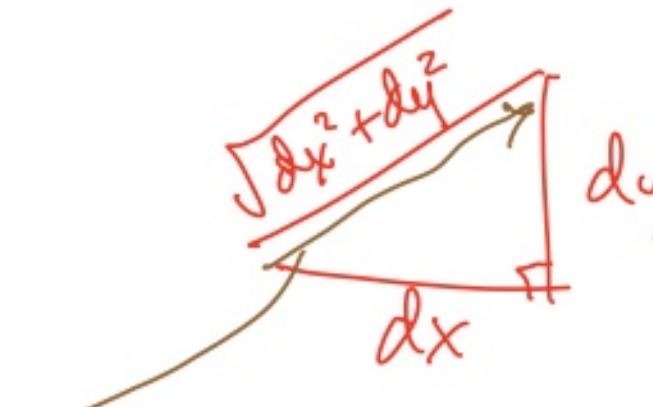
Integrals over curves & surfaces.

Example: Integrals over curves.

$$\alpha(t) = (x(t), y(t), \dots)$$

$$\text{Length of } \alpha(t) \text{ for } a \leq t \leq b = \int_a^b \underbrace{|\alpha'(t)|}_{ds} dt$$



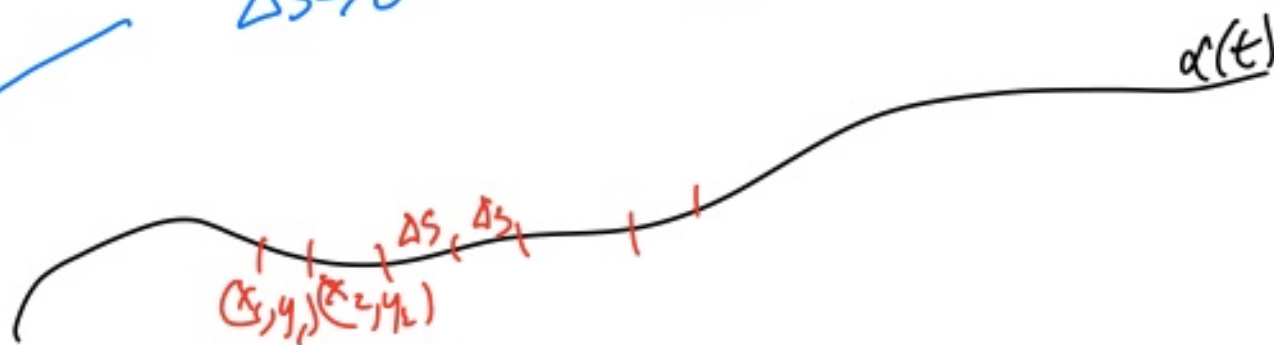


$x = x(t)$
 $y = y(t)$
 $dx = x'(t) dt$
 $dy = y'(t) dt$

vector = (dx, dy)
 $= (x'(t) dt, y'(t) dt)$

Integral of a scalar function
 $f(x, y, \dots)$ over
 a curve $\alpha(t) = (x(t), y(t), \dots)$
 from $a \leq t \leq b$

$$\lim_{\Delta s \rightarrow 0} \sum f(x_j, y_j, \dots) \Delta s$$



$$= \int_a^b f(\alpha(t)) \cdot ds(t)$$

$x(t), y(t)$

$$= \int_a^b f(\alpha(t)) \underbrace{|\alpha'(t)|}_{\substack{\text{rate} \\ \text{speed} \\ \text{distance } ds}} dt$$

Example of use:

density of curved rod is $\swarrow$ gm/cm

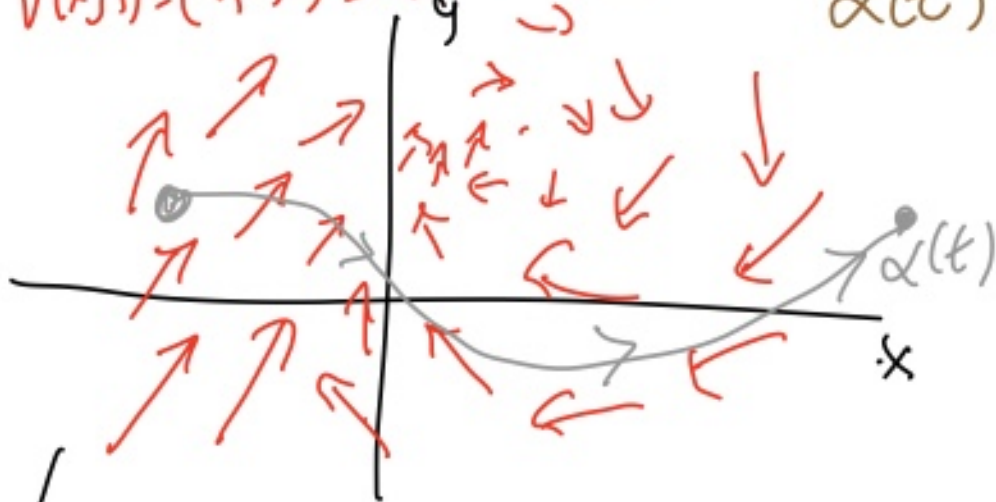
$f(x,y)$, rod $\alpha(t)$ $a \leq t \leq b$.

$$(\text{Mass of rod}) = \int_a^b f(\alpha(t)) \cdot \underline{|\alpha'(t)|} dt.$$

More useful kind of integral along a curve — "line integral"

Settings - Have a vector field

$V(x,y) = (V_1(x,y), V_2(x,y))$ and a curve $\alpha(t)$.



→ $\int_{\alpha} V \cdot ds =$ "line integral of the vector field $V(x, y)$ along the curve $\alpha = (x(t), y(t), \dots)$ from $a \leq t \leq b$ "

$$= \int_{t=a}^b V(\alpha(t)) \cdot (dx, dy, \dots)$$

dot product

$$= \int_a^b V(\alpha(t)) \cdot (x'(t), y'(t), \dots) dt$$

measures the total amount that the vector field is pushing along the curve in the direction of motion.

Example of use: $F(x, y, \dots) =$ Force field
 $\alpha(t) \leftarrow$ position at time t .

$$\int_{\alpha} F \cdot ds = \text{Work (energy) done by the force along the curve } \alpha$$

example : if $F =$ force of gravity on object.

$\alpha \leftarrow$ path of space ship.

$\Rightarrow \oint_{\alpha} F \cdot ds =$ amount of energy that gravity does along the curve α .

$\Rightarrow -\oint_{\alpha} F \cdot ds =$ amount of energy expended by the space ship.

Examples:

① $V(x, y) = (y + 2x, y)$

$\alpha(t) = (\overset{x(t)}{\cos(t)}, \overset{y(t)}{\sin(t)}) - 0 \leq t \leq 2\pi$

Let's compute $\oint_{\alpha} V \cdot ds$. $d\vec{s} = (x'(t), y'(t))$

$$\begin{aligned} \oint V \cdot ds &= \int_0^{2\pi} (\sin(t) + 2(\cos(t)), \sin(t)) \cdot (-\sin(t), \cos(t)) dt \\ &= \int_0^{2\pi} (-\sin^2(t) - 2\cos(t)\sin(t)) + \sin(t)\cos(t) dt \end{aligned}$$

$$= \int_0^{2\pi} [\sin^2(t) - \cos(t) \sin(t)] dt$$

$$\sin^2(t) = \frac{1}{2} - \frac{1}{2} \cos(2t)$$

$$= \int_0^{2\pi} \left[-\frac{1}{2} + \frac{1}{2} \cos(2t) \right] dt + \int_0^{2\pi} -\cos(t) \sin(t) dt$$

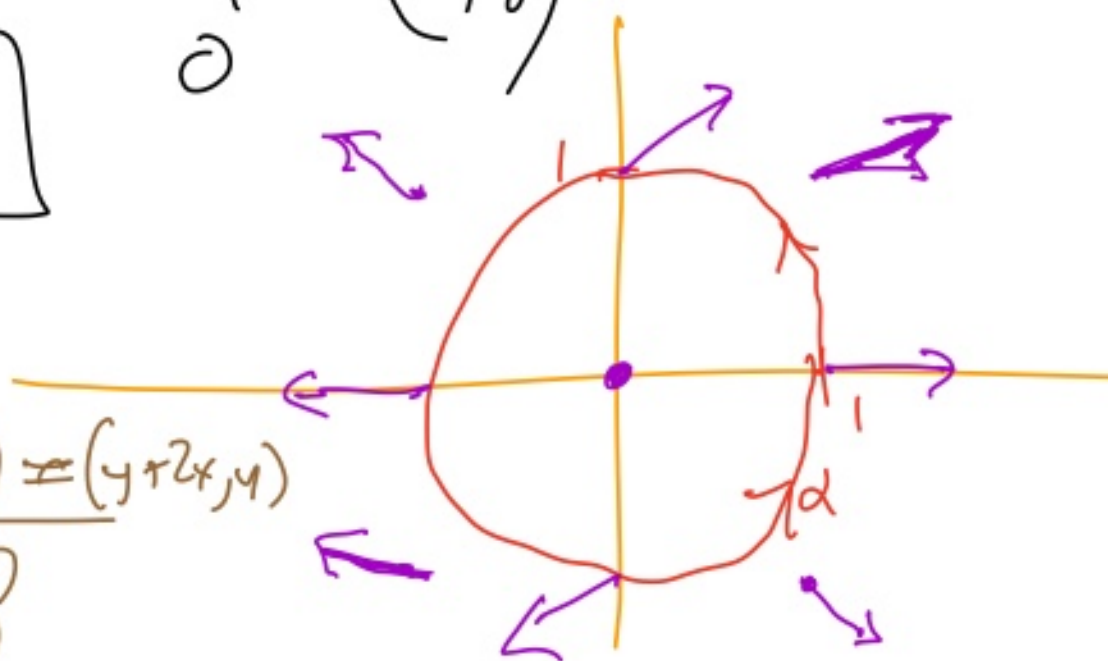
$$= \left(\frac{t}{2} + \frac{1}{4} \sin(2t) \right) \Big|_0^{2\pi} + \int_1^{-1} u du$$

$u = \cos(t)$
 $du = -\sin(t) dt$

$$= \frac{-2\pi}{2} + \frac{\sin(4\pi)}{4} - (0 + 0)$$

$$= \boxed{-\pi}$$

(x, y)	$U(x, y) = (y + 2x, y)$
$(0, 0)$	$(0, 0)$
$(1, 1)$	$(3, 1)$
$(-1, 1)$	$(1, 1)$
$(1, -1)$	$(-1, -1)$
$(-1, -1)$	$(-3, -1)$



makes sense answer is negative!

$$\begin{pmatrix} (1,0) \\ (0,1) \\ (-1,0) \\ (0,-1) \end{pmatrix} \bigg| \begin{pmatrix} (2,0) \\ (1,1) \\ (-2,0) \\ (-1,-1) \end{pmatrix}$$