Solutions to Problems 10 Differential forms

- 1. Given these 1-forms $\boldsymbol{\omega}$ evaluate $\boldsymbol{\omega}_{\mathbf{a}}(\mathbf{t})$ at the given \mathbf{a} and t.
 - i. $\boldsymbol{\omega} = (x^2 + y^2) dx + xy dy$ at $\mathbf{a} = (1, -1)^T$ and $\mathbf{t} = (2, -1)^T$.
 - ii. $\boldsymbol{\omega} = 3dx + 4dy$ at

a.
$$\mathbf{a} = (1, -1)^T$$
 and $\mathbf{t} = (2, -1)^T$.
b. $\mathbf{a} = (2, 3)^T$ and $\mathbf{t} = (2, -1)^T$

Solution i. $\omega_{\mathbf{a}} = 2dx(\mathbf{a}) - dy(\mathbf{a}) = 2p^1 - p^2$ so $\omega_{\mathbf{a}}(\mathbf{t}) = 2p^1(\mathbf{t}) - p^2(\mathbf{t}) = 5$. ii. a. With $\mathbf{a} = (1, -1)^t$ we have $\omega_{\mathbf{a}} = 3dx(\mathbf{a}) + 4dy(\mathbf{a}) = 3p^1 + 4p^2$ so $\omega_{\mathbf{a}}(\mathbf{t}) = 3p^1(\mathbf{t}) + 4p^2(\mathbf{t}) = 2$.

b. With $\mathbf{a} = (2,3)^T$ we still have $\boldsymbol{\omega}_{\mathbf{a}} = 3dx(\mathbf{a}) + 4dy(\mathbf{a}) = 3p^1 + 4p^2$. So again $\boldsymbol{\omega}_{\mathbf{a}}(\mathbf{t}) = 2$.

The point of part ii is that if the coefficients of the dx^i are constant, then $\omega_{\mathbf{a}}$ does not depend on \mathbf{a} .

- **2.** i. Find the differential of each of the following functions as 1-forms, $\boldsymbol{\omega}$: $\mathbb{R}^n \to \operatorname{Hom}(\mathbb{R}^n, \mathbb{R})$, with the appropriate n.
 - a. $f(\mathbf{x}) = x \sin(x^2 y) + y$ for $\mathbf{x} \in \mathbb{R}^2$, b. $q(\mathbf{x}) = x^4 - 3x^2y^2 + yz^2$ for $\mathbf{x} \in \mathbb{R}^3$.

ii. a. In Part i.a calculate $\boldsymbol{\omega}_{\mathbf{a}}(\mathbf{t})$ with $\mathbf{a} = (2, -3)^T$ and $\mathbf{t} = (5, -2)^T$.

b. In Part i.b calculate $\boldsymbol{\omega}_{\mathbf{a}}(\mathbf{t})$ with $\mathbf{a} = (2, -3, 1)^T$ and $\mathbf{t} = (5, -2, 4)^T$.

Solution i.a.

$$\frac{\partial f(\mathbf{x})}{\partial x} = \sin\left(x^2 y\right) + 2x^2 y \cos\left(x^2 y\right) \quad \text{and} \quad \frac{\partial f(\mathbf{x})}{\partial y} = x^3 \cos\left(x^2 y\right) + 1.$$

Thus

$$df = \frac{\partial f(\mathbf{x})}{\partial x} dx + \frac{\partial f(\mathbf{x})}{\partial y} dy$$

= $(\sin(x^2y) + 2x^2y\cos(x^2y)) dx + (x^3\cos(x^2y) + 1) dy$

b.

$$\frac{\partial g(\mathbf{x})}{\partial x} = 4x^3 - 6xy^2, \quad \frac{\partial g(\mathbf{x})}{\partial y} = -6x^2y + z^2 \quad \text{and} \quad \frac{\partial g(\mathbf{x})}{\partial z} = 2yz.$$

Thus

$$dg = (4x^{3} - 6xy^{2}) dx + (-6x^{2}y + z^{2}) dy + 2yzdz.$$

ii. a. With $\mathbf{a} = (2, -3)^T$

$$df_{\mathbf{a}} = (\sin(-12) - 24\cos(-12)) p^{1} + (8\cos(-12) + 1) p^{2}.$$

Then with $\mathbf{t} = (5, -2)^T$

$$df_{\mathbf{a}}(\mathbf{t}) = (\sin(-12) - 24\cos(-12)) p^{1} \left(\binom{5}{-2} \right) + (8\cos(-12) + 1) p^{2} \left(\binom{5}{-2} \right)$$

= 5 (- sin (12) - 24 cos (12)) - 2 (8 cos (12) + 1)
= -5 sin (12) - 136 cos (12) - 2.

b. With $\mathbf{a} = (2, -3, 1)^T$,

$$dg_{\mathbf{a}} = -76p^1 + 73p^2 - 6p^3.$$

Then with $\mathbf{t} = (5, -2, 4)^T$, we find $dg_{\mathbf{a}}(\mathbf{t}) = -550$.

3. In each of the following parts can you find a function $f : \mathbb{R}^2 \to \mathbb{R}$ such that

i.
$$df = (x^2 + y^2) dx + 2xy dy$$
,

ii.
$$df = (1 + e^x) dy + e^x (y - x) dx$$
,

iii.
$$df = e^y dx + x (e^y + 1) dy.$$

Give your reasons and, if the function exists, write it out.

Idea Recall that if f is Fréchet differentiable then

$$df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy + \dots$$

Given a form $g = g^1 dx + g^2 dy + \dots$ assume there exists f : df = g. This means $\partial f / \partial x = g^1$.

Integrate w.r.t x so $f = \int g + C$ where C depends on all variables other than x.

Differentiate w.r.t. y when we must have $\partial \left(\int g + C\right) / \partial y = g^2$.

Integrate w.r.t. y and continue, next differentiating w.r.t the third variable. Either this process will work and you construct f, or you obtain a contradiction and conclude that no such f exists.

Solution i. If f exists then

$$\frac{\partial}{\partial x}f(\mathbf{x}) = x^2 + y^2$$

and so, on integrating

$$f(\mathbf{x}) = \frac{1}{3}x^3 + y^2x + \phi(y), \qquad (1)$$

for some function $\phi(y)$. Differentiating this w.r.t. y gives

$$\frac{\partial}{\partial y}f(\mathbf{x}) = 2yx + \phi'(y)\,.$$

This must equal the coefficient of dy in the given form, i.e.

$$2yx + \phi'(y) = 2xy.$$

This can happen by choosing $\phi'(y) = 0$ so $\phi(y) = C$ for any constant C. Substituted back into (1) shows that

$$f(\mathbf{x}) = \frac{1}{3}x^3 + y^2x + C$$

is a function satisfying $df = (x^2 + y^2) dx + 2xy dy$.

ii. If f exists then (be careful, dy and dx have been swapped!)

$$\frac{\partial}{\partial x}f(\mathbf{x}) = e^x \left(y - x\right) \quad \text{so} \quad f(\mathbf{x}) = ye^x - xe^x + e^x + \phi(y) \,,$$
(2)

for some function $\phi(y)$. (Integration by parts may have to have been used here.) But then

$$\frac{\partial}{\partial y}f(\mathbf{x}) = e^x + \phi'(y)$$

which equals $1 + e^x$, the coefficient of dy, if we choose $\phi'(y) = 1$. That is, $\phi(y) = y + C$ for any constant C. Substituted back into (2) and we have shown that

$$f(\mathbf{x}) = e^x \left(y - x + 1\right) + y + C$$

is a function satisfying $df = (1 + e^x) dy + e^x (y - x) dx$.

iii. If f exists then

$$\frac{\partial}{\partial x}f(\mathbf{x}) = e^y$$
 so $f(\mathbf{x}) = xe^y + \phi(y)$,

for some function $\phi(y)$. But then

$$\frac{\partial}{\partial y}f(\mathbf{x}) = xe^y + \phi'(y)$$

which can only equal $x (e^y + 1)$, the coefficient of dy, if $x = \phi'(y)$, impossible, hence f does **not** exist.

4. In the lectures we showed that if a 1-form $\boldsymbol{\omega}$ is exact, i.e. $\exists f : df = \boldsymbol{\omega}$, then it is closed, i.e. $\partial \omega_i / \partial x^j = \partial \omega_j / \partial x^i$ for all pairs (i, j). I stated that the converse is not true, i.e. not all closed forms are exact. In brief

exact	\implies	closed
closed	\Rightarrow	exact.

In each of the following, determine whether the 1-form ω is closed, and if closed, exact. If exact, find all functions f such that $df = \omega$:

i. $\boldsymbol{\omega} = y \, dx : \mathbb{R}^2 \to \operatorname{Hom}(\mathbb{R}^2, \mathbb{R});$

ii.
$$\boldsymbol{\omega} = xy \, dx + (x^2/2) \, dy : \mathbb{R}^2 \to \operatorname{Hom}(\mathbb{R}^2, \mathbb{R});$$

- iii. $\boldsymbol{\omega} = 2xydx + (x^2 + 4yz)dy + 2y^2dz : \mathbb{R}^3 \to \operatorname{Hom}(\mathbb{R}^3, \mathbb{R});$
- iv. $\boldsymbol{\omega} = x \, dx + xz \, dy + xy \, dz : \mathbb{R}^3 \to \operatorname{Hom}(\mathbb{R}^3, \mathbb{R}).$

Solution i. Since $\boldsymbol{\omega}$ is a form on \mathbb{R}^2 write it as $\boldsymbol{\omega} = ydx + 0dy$. Then, because

$$\frac{\partial \omega_1}{\partial x^2} = \frac{\partial y}{\partial y} = 1 \neq \frac{\partial 0}{\partial x} = \frac{\partial \omega_2}{\partial x^1},$$

the form is not closed and so it is not exact.

ii. The form is closed since

$$\frac{\partial \omega_1}{\partial x^2} = \frac{\partial (xy)}{\partial y} = x = \frac{1}{2} \frac{\partial x^2}{\partial x} = \frac{\partial \omega_2}{\partial x^1}.$$

If $\boldsymbol{\omega}$ is exact, so $\boldsymbol{\omega} = df$ for some differentiable f, then

$$\boldsymbol{\omega} = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy$$
 in which case $\frac{\partial f}{\partial x} = xy$ and $\frac{\partial f}{\partial y} = \frac{x^2}{2}$. (3)

Integrate the first of these to get

$$f = \frac{1}{2}x^2y + g(y) \,,$$

for some function g. Differentiating this expression for f w.r.t. y gives

$$\frac{\partial f}{\partial y} = \frac{x^2}{2} + \frac{dg}{dy}; \text{ yet, from } (3), \quad \frac{\partial f}{\partial y} = \frac{x^2}{2}.$$

So we must have dg/dy = 0, i.e. g = c, a constant, in which case $f = x^2y/2 + c$. The existence of f implies that $\boldsymbol{\omega}$ is exact.

iii. The form is closed since all the following hold:

$$\frac{\partial \omega_1}{\partial x^2} = \frac{\partial}{\partial y} 2xy = 2x = \frac{\partial}{\partial x} (x^2 + 4yz) = \frac{\partial \omega_2}{\partial x^1},$$
$$\frac{\partial \omega_1}{\partial x^3} = \frac{\partial}{\partial z} 2xy = 0 = \frac{\partial}{\partial x} 2y^2 = \frac{\partial \omega_3}{\partial x^1},$$
$$\frac{\partial \omega_2}{\partial x^3} = \frac{\partial}{\partial z} (x^2 + 4yz) = 4y = \frac{\partial}{\partial y} 2y^2 = \frac{\partial \omega_3}{\partial x^2}.$$

Note how many conditions we need to check.

If $\boldsymbol{\omega} = df$ for some f then we must have

$$\frac{\partial f}{\partial x} = 2xy, \quad \frac{\partial f}{\partial y} = x^2 + 4yz \quad \text{and} \quad \frac{\partial f}{\partial z} = 2y^2.$$
 (4)

Integrate the first to get $f = x^2y + g(y, z)$ for some function g. Differentiating this w.r.t. y gives

$$\frac{\partial f}{\partial y} = x^2 + \frac{\partial g}{\partial y}; \text{ yet, from } (4), \quad \frac{\partial f}{\partial y} = x^2 + 4yz$$

Hence we must have

$$\frac{\partial g}{\partial y} = 4yz$$
, which integrates to $g = 2y^2z + h(z)$,

for some function h. Combining the last two steps gives $f = x^2y + 2y^2z + h(z)$. Differentiating this w.r.t. z gives

$$\frac{\partial f}{\partial z} = 2y^2 + \frac{dh}{dz}; \text{ yet, from } (4), \quad \frac{\partial f}{\partial z} = \frac{\partial f}{\partial z} = 2y^2.$$

Therefore, we must have

$$\frac{dh}{dz} = 0$$
, so $h = c$ and hence $f = x^2y + 2y^2z + c$,

for some constant c. The existence of f implies that $\boldsymbol{\omega}$ is exact.

iv. The form is not closed. Remember, for a form to be closed $\partial \omega_i / \partial x^j = \partial \omega_j / \partial x^i$ has to be true for **all** pairs of (i, j). To **not** be closed it suffices to find **one** pair for which we do **not** have equality. In this case,

$$\frac{\partial \omega_1}{\partial x^2} = \frac{\partial x}{\partial y} = 0 \neq z = \frac{\partial (xz)}{\partial x} = \frac{\partial \omega_2}{\partial x^1}.$$

Note In the examples here where the form was closed it was also exact. A form that is closed but not exact has to be more complicated than those seen here. See Question 8.

5. Let $\boldsymbol{\omega}: U \subseteq \mathbb{R} \to \operatorname{Hom}(\mathbb{R}, \mathbb{R})$ be a 1-form on \mathbb{R} . This means there exists $f: U \to \mathbb{R}$ such that $\boldsymbol{\omega} = f dx$. Let $\boldsymbol{\gamma}$ be the closed interval $[a, b] \subset \mathbb{R}$ directed from a to b. Prove that

$$\int_{\gamma} \boldsymbol{\omega} = \int_{a}^{b} f(x) dx.$$

This is saying that for 1-forms on \mathbb{R} the integral along a line given in the lectures reduces to the previous definition of integration known from School days.

Hint What parametrisation $g : [a, b] \to \gamma$ should be chosen?

Solution Since $\gamma = [a, b]$ the simplest choice of parametrisation is $g : [a, b] \rightarrow [a, b]$ the identity map, g(x) = x for all $a \leq x \leq b$. Then, by definition,

$$\int_{\gamma} \boldsymbol{\omega} = \int_{a}^{b} \boldsymbol{\omega}_{g(x)}(g'(x)) \, dx.$$

Yet $\omega = f dx$ so, by the definition of a 1-form,

$$\boldsymbol{\omega}_{g(x)} = f(g(x)) \, dx \, (g(x)) = f(x) \, p^1.$$

Also g'(x) = 1 for all x, and so

$$\omega_{g(x)}(g'(x)) = f(x) p^{1}(1) = f(x)$$

Hence

$$\int_{\gamma} \boldsymbol{\omega} = \int_{a}^{b} \boldsymbol{\omega}_{g(x)}(g'(x)) \, dx = \int_{a}^{b} f(x) \, dx,$$

as required.

(This result is normally written as $\int_{\gamma} f dx = \int_{a}^{b} f(x) dx$, the left hand side being an integral of the 1-form f dx, the right hand side the integral of a scalar-valued function of one variable.)

- 6. Integrate the following 1-forms on the curves given.
 - i. $\boldsymbol{\omega} = (xz + y) dx + z^2 dy + xy dz$ over the curve $\boldsymbol{\gamma}$ parametrised by $\mathbf{g}(t) = (t, t^2, 1 + t)^T$, $0 \le t \le 2$,
 - ii. $\boldsymbol{\omega} = yzdx xdy (y z) dz$ over the curve $\boldsymbol{\gamma}$ parametrised by $\mathbf{g}(t) = (t^2, t 1, t + 1)^T$, $0 \le t \le 1$.

Solution i. At the point $\mathbf{g}(t)$ on the curve, the 1-form becomes the linear function

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = \left(t\left(1+t\right)+t^{2}\right)p^{1} + \left(1+t\right)^{2}p^{2} + t^{3}p^{3}.$$

Evaluated at the tangent vector $\mathbf{g}'(t)$ we get

$$\boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) = \boldsymbol{\omega}_{\mathbf{g}(t)}\left((1, 2t, 1)^T\right) = \left(t\left(1+t\right) + t^2\right) + 2t\left(1+t\right)^2 + t^3$$
$$= 3t + 6t^2 + 3t^3.$$

Hence, by definition,

$$\int_{\gamma} \boldsymbol{\omega} = \int_{0}^{2} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) \, dt = \int_{0}^{2} \left(3t + 6t^{2} + 3t^{3} \right) dt = 34.$$

ii.

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = (t-1)(t+1)p^1 - t^2p^2 + 2p^3.$$

Then

$$\boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) = \boldsymbol{\omega}_{\mathbf{g}(t)}\left((2t,1,1)^T\right) = 2t(t-1)(t+1) - t^2 + 2$$
$$= 2t^3 - t^2 - 2t + 2.$$

Hence

$$\int_{\gamma} \boldsymbol{\omega} = \int_{0}^{1} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) \, dt = \int_{0}^{1} \left(2t^{3} - t^{2} - 2t + 2 \right) dt = \frac{7}{6}.$$

7. Integrate the 1-form $\boldsymbol{\omega} = ydx + xydy$ on \mathbb{R}^2 around the closed curve $\boldsymbol{\gamma}$: $x^2 + y^2 = R^2$, for a fixed R, in a counter-clockwise direction.

Hint Parametrise the curve by

$$\mathbf{g}(t) = \left(\begin{array}{c} R\cos t\\ R\sin t \end{array}\right)$$

for $0 \le t \le 2\pi$. For the final integration it may save time to recall that $\int_0^{2\pi} \sin^2 t dt = \pi$.

Solution At the point $\mathbf{g}(t)$ on the curve, the 1-form becomes the linear function

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = (R\sin t) p^1 + (R^2\cos t\sin t) p^2.$$

Next,

$$\mathbf{g}'(t) = \begin{pmatrix} -R\sin t \\ R\cos t \end{pmatrix} \text{ so } \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) = -R^2\sin^2 t + R^3\sin t\cos^2 t.$$

Then

$$\begin{aligned} \int_{\gamma} \boldsymbol{\omega} &= \int_{0}^{2\pi} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) \, dt = \int_{0}^{2\pi} \left(-R^2 \sin^2 t + R^3 \sin t \cos^2 t \right) dt \\ &= -R^2 \int_{0}^{2\pi} \sin^2 t \, dt + \left[-R^3 \frac{\cos^3 t}{3} \right]_{0}^{2\pi} \\ &= -\pi R^2. \end{aligned}$$

8. i. Prove that the 1-form

$$\boldsymbol{\omega} = \frac{-y}{x^2 + y^2} dx + \frac{x}{x^2 + y^2} dy : \mathbb{R}^2 \setminus \{\mathbf{0}\} \to \operatorname{Hom}(\mathbb{R}^2, \mathbb{R})$$

is a closed form.

- ii. Let γ be the unit circle centre **0** in \mathbb{R}^2 . Evaluate $\int_{\gamma} \omega$.
- iii. Deduce that ω is not exact.

This is an illustration of the result

closed
$$\implies$$
 exact.

Solution i. The form is closed because

$$\frac{\partial\omega_1}{\partial x^2} = \frac{\partial}{\partial y} \left(\frac{-y}{x^2 + y^2} \right) = \frac{y^2 - x^2}{\left(x^2 + y^2\right)^2} = \frac{\partial}{\partial x} \left(\frac{x}{x^2 + y^2} \right) = \frac{\partial\omega_2}{\partial x^1}.$$

ii. Parametrise γ by

$$\mathbf{g}(t) = \left(\begin{array}{c} \cos t\\ \sin t \end{array}\right),$$

for $0 \leq t \leq 2\pi$. Then

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = -\left(\sin t\right)p^1 + \left(\cos t\right)p^2,$$

and

$$\boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) = -(\sin t) p^1 \begin{pmatrix} -\sin t \\ \cos t \end{pmatrix} + (\cos t) p^2 \begin{pmatrix} -\sin t \\ \cos t \end{pmatrix}$$
$$= \sin^2 t + \cos^2 t = 1.$$

Hence

$$\int_{\gamma} \boldsymbol{\omega} = \int_0^{2\pi} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) \, dt = \int_0^{2\pi} dt = 2\pi.$$

iii. Recall a Corollary from the notes: If $\boldsymbol{\omega} : U \to \text{Hom}(\mathbb{R}^n, \mathbb{R})$ is an exact 1-form on an open set $U \subseteq \mathbb{R}^n$ and $\boldsymbol{\gamma}$ is a closed differentiable curve in U then $\int_{\boldsymbol{\gamma}} \boldsymbol{\omega} = 0$. The contrapositive of this is if $\int_{\boldsymbol{\gamma}} \boldsymbol{\omega} \neq 0$ then $\boldsymbol{\omega}$ is not exact. In light of Part ii this can be applied to the $\boldsymbol{\omega}$ of this question, concluding that it is not exact.

(It can be shown that $\boldsymbol{\omega}$ restricted to $\mathbb{R}^2 \setminus \{(x,0)^T : x \leq 0\}$, i.e. the plane with the non-positive *x*-axis removed, is exact.)

9. i. Integrate the 1-form $\boldsymbol{\omega} = (x-z) dx + xyzdy + (z-y) dz$ along a closed path $\Gamma = \boldsymbol{\gamma}_1 \cup \boldsymbol{\gamma}_2 \cup \boldsymbol{\gamma}_3 \cup \boldsymbol{\gamma}_4$ of four parts, each parametrised by:

- $\mathbf{g}_1(s) = (s, 0, s)^T$ for s from 0 to 1;
- $\mathbf{g}_2(t) = (1+t,t,1)^T$ for t from 0 to 2;
- $\mathbf{g}_3(s) = (s+2, 2s, s)^T$ for s from 1 to 0 (note the direction of s);
- $\mathbf{g}_4(t) = (t, 0, 0)^T$ for t from 2 to 0.

ii. Prove that the form $\boldsymbol{\omega}$ is not exact.

Solution • With $\mathbf{g}_1(s) = (s, 0, s)^T$, we have $\mathbf{g}'_1(s) = (1, 0, 1)^T$ and $\boldsymbol{\omega}_{\mathbf{g}_1(s)}(\mathbf{g}'_1(s)) = sp^3(\mathbf{g}'_1(s)) = s.$

So

$$\int_{\boldsymbol{\gamma}_1} \boldsymbol{\omega} = \int_0^1 \boldsymbol{\omega}_{\mathbf{g}_1(s)}(\mathbf{g}_1'(s)) \, ds = \int_0^1 s ds = \frac{1}{2}.$$

• With $\mathbf{g}_2(t) = (1+t, t, 1)^T$, we have $\mathbf{g}'_2(t) = (1, 1, 0)^T$ and

$$\boldsymbol{\omega}_{\mathbf{g}_{2}(t)}(\mathbf{g}_{2}'(t)) = (tp^{1} + t(t+1)p^{2} + (1-t)p^{3})(\mathbf{g}_{2}'(t))$$
$$= t + t(t+1) = t^{2} + 2t.$$

Then

$$\int_{\gamma_2} \boldsymbol{\omega} = \int_0^2 \left(t^2 + 2t \right) dt = \frac{20}{3}$$

• With
$$\mathbf{g}_3(s) = (s+2, 2s, s)^T$$
, we have $\mathbf{g}'_3(s) = (1, 2, 1)^T$ and
 $\boldsymbol{\omega}_{\mathbf{g}_3(t)}(\mathbf{g}'_3(t)) = (2p^1 + 2(s+2)s^2p^2 - sp^3)(\mathbf{g}'_3(s))$
 $= 2 + 4(s+2)s^2 - s$
 $= 4s^3 + 8s^2 - s + 2.$

Then, (noting in which direction s is travelling),

$$\int_{\gamma_3} \boldsymbol{\omega} = \int_1^0 \left(4s^3 + 8s^2 - s + 2 \right) ds = -\frac{31}{6}.$$

• With $\mathbf{g}_4(t) = (t, 0, 0)^T$, we have $\mathbf{g}'_4(t) = (1, 0, 0)^T$ and

$$\boldsymbol{\omega}_{\mathbf{g}_4(t)}(\mathbf{g}_4'(t)) = tp^1(\mathbf{g}_4'(s)) = t.$$

Then, (noting in which direction t is travelling)

$$\int_{\gamma_4} \boldsymbol{\omega} = \int_2^0 t dt = -2.$$

Combining the results above

$$\int_{\Gamma} \boldsymbol{\omega} = \frac{1}{2} + \frac{20}{3} - \frac{31}{6} - 2 = 0.$$

ii. If f satisfies $df = \boldsymbol{\omega} = (x - z) dx + xyzdy + (z - y) dz$ then f must satisfy all of

$$\frac{\partial f}{\partial x} = x - z, \quad \frac{\partial f}{\partial y} = xy \quad \text{and} \quad \frac{\partial f}{\partial z} = y - z.$$
 (5)

Integrate the first of these to get $f(\mathbf{x}) = x^2/2 - xz + g_1(y, z)$ for any function g_1 . Differentiate w.r.t. y when we get

$$\frac{\partial f}{\partial y} = \frac{\partial g_1}{\partial y}(y, z)$$

Yet, when combined with (5), this gives

$$\frac{\partial g_1}{\partial y}(y,z) = xy.$$

This is impossible since there is no dependency on x in the left hand side. Hence there is no $f : df = \omega$, thus ω is not exact.

Note the point of this question is to show that

$$\boldsymbol{\omega} \text{ exact } \implies \int_{\boldsymbol{\gamma}} \boldsymbol{\omega} = 0 \forall \text{ closed } \boldsymbol{\gamma},$$
$$\exists \text{ closed } \boldsymbol{\gamma} : \int_{\boldsymbol{\gamma}} \boldsymbol{\omega} = 0 \implies \boldsymbol{\omega} \text{ exact},$$

10. Evaluate the 2-form

$$(x^2yzdx \wedge dy + (x-z) dx \wedge dz + yzdy \wedge dz)_{\mathbf{a}} (\mathbf{v}_1, \mathbf{v}_2)$$

where $\mathbf{a} = (1, -1, 2)^T$ and $\mathbf{v}_1 = (1, 2, 3)^T$, $\mathbf{v}_2 = (4, -5, 3)^T$. Solution

$$\left(x^2yzdx \wedge dy + (x-z)\,dx \wedge dz + yzdy \wedge dz\right)_{\mathbf{a}} = -2p^1 \wedge p^2 - p^1 \wedge p^3 - 2p^2 \wedge p^3.$$

In turn,

$$p^{1} \wedge p^{2}(\mathbf{v}_{1}, \mathbf{v}_{2}) = \det \begin{pmatrix} 1 & 4 \\ 2 & -5 \end{pmatrix} = -13,$$
$$p^{1} \wedge p^{3}(\mathbf{v}_{1}, \mathbf{v}_{2}) = \det \begin{pmatrix} 1 & 4 \\ 3 & 3 \end{pmatrix} = -9,$$
$$p^{2} \wedge p^{3}(\mathbf{v}_{1}, \mathbf{v}_{2}) = \det \begin{pmatrix} 2 & -5 \\ 3 & 3 \end{pmatrix} = 21.$$

Hence

$$(x^2 yz dx \wedge dy + (x - z) dx \wedge dz + yz dy \wedge dz)_{\mathbf{a}} (\mathbf{v}_1, \mathbf{v}_2) = -2 (-13) - (-9) - 2 (21)$$
$$= -7.$$

11. Integrate the 2-form $\beta = yzdx \wedge dy + dx \wedge dz - (xy+1) dy \wedge dz$ over the surface

$$\mathcal{R} = \left\{ \left(\begin{array}{c} s+t\\st\\s \end{array} \right) : 0 \le s \le 1, 0 \le t \le 2 \right\}.$$

 ${\bf Solution} \ {\rm Let}$

$$\mathbf{g}(\mathbf{t}) = \begin{pmatrix} s+t\\st\\s \end{pmatrix},$$

for $\mathbf{t} = (s, t)^T$ satisfying $0 \le s \le 1, 0 \le t \le 2$. Then

$$\boldsymbol{\beta}_{\mathbf{g}(\mathbf{t})} = \left(s^{2}t\right)p^{1} \wedge p^{2} + p^{1} \wedge p^{3} - \left(st\left(s+t\right)+1\right)p^{2} \wedge p^{3}.$$

This linear function is applied to $(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t}))$ where

$$d_1 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} 1 \\ t \\ 1 \end{pmatrix}$$
 and $d_2 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} 1 \\ s \\ 0 \end{pmatrix}$.

Then, writing d_1 and d_2 for $d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t})$ respectively,

$$p^{1} \wedge p^{2}(d_{1}, d_{2}) = \det \begin{pmatrix} 1 & 1 \\ t & s \end{pmatrix} = s - t,$$
$$p^{1} \wedge p^{3}(d_{1}, d_{2}) = \det \begin{pmatrix} 1 & 1 \\ 1 & 0 \end{pmatrix} = -1,$$
$$p^{2} \wedge p^{3}(d_{1}, d_{2}) = \det \begin{pmatrix} t & s \\ 1 & 0 \end{pmatrix} = -s.$$

Thus

$$\beta_{\mathbf{g}(\mathbf{t})}(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t})) = s^2 t (s-t) - 1 + s (st (s+t) + 1)$$

= $2s^3 t - 1 + s.$

Therefore the required integral is

$$\int_{\mathcal{R}} \beta = \int_0^1 \int_0^2 \left(2s^3 t - 1 + s \right) dt ds = 0.$$

12 Integrate the 2-form $\boldsymbol{\beta} = (y-1) dx \wedge dy$ over the region $\mathcal{D}(R) : x^2 + y^2 \leq R^2$ for fixed R.

Hint Parametrise the region by

$$\mathbf{g}(\mathbf{t}) = \begin{pmatrix} r\cos\theta\\ r\sin\theta \end{pmatrix},$$

where $\mathbf{t} = (r, \theta)$ with $0 \le r \le R$ and $0 \le \theta \le 2\pi$.

Solution With the parametrisation given

$$\boldsymbol{\beta}_{\mathbf{g}(\mathbf{t})} = (r\sin\theta - 1) p^1 \wedge p^2.$$

This linear function is applied to $(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t}))$ where

$$d_1 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$
 and $d_2 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} -r \sin \theta \\ r \cos \theta \end{pmatrix}$.

Then

$$p^1 \wedge p^2(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t})) = \det \left(\begin{array}{cc} \cos\theta & -r\sin\theta\\ \sin\theta & r\cos\theta \end{array} \right) = r.$$

The integral is

$$\int_{D(R)} \beta = \int_0^R r \int_0^{2\pi} (r\sin\theta - 1) \, d\theta dr = -2\pi \int_0^R r dr = -\pi R^2.$$

13. Let
$$\alpha$$
, β and γ be 1-forms given as

$$\boldsymbol{\alpha} = x \, dx + yz \, dy + xyz \, dz,$$

$$\boldsymbol{\beta} = y^2 \, dx + z \, dy - 3(x - 1) \, dz \text{ and}$$

$$\boldsymbol{\gamma} = z \, dx \wedge dy - y \, dx \wedge dz + x \, dy \wedge dz.$$

Find $\boldsymbol{\alpha} \wedge \boldsymbol{\alpha}, \, \boldsymbol{\alpha} \wedge \boldsymbol{\beta}$ and $\boldsymbol{\alpha} \wedge \boldsymbol{\gamma}$.

Solution

$$\begin{aligned} \boldsymbol{\alpha} \wedge \boldsymbol{\alpha} &= (x \, dx + yz \, dy + xyz \, dz) \wedge (x \, dx + yz \, dy + xyz \, dz) \\ &= x^2 dx \wedge dx + xyz dx \wedge dy + x^2 yz dx \wedge dz \\ &+ yz x dy \wedge dx + y^2 z^2 dy \wedge dy + xy^2 z^2 dy \wedge dz \\ &+ x^2 yz dz \wedge dx + xy^2 z^2 dz \wedge dy + x^2 y^2 z^2 dz \wedge dz \\ &= xyz dx \wedge dy + x^2 yz dx \wedge dz \\ &+ yz x dy \wedge dx + + xy^2 z^2 dy \wedge dz \\ &+ x^2 yz dz \wedge dx + xy^2 z^2 dz \wedge dy \end{aligned}$$

since $dx \wedge dx = dy \wedge dy \ dz \wedge dz = 0$.

Next $dy \wedge dx = -dx \wedge dy$, $dz \wedge dx = dx \wedge dz$ and $dz \wedge dy = -dy \wedge dz$ so

$$\boldsymbol{\alpha} \wedge \boldsymbol{\alpha} = xyzdx \wedge dy + x^2yzdx \wedge dz - yzxdx \wedge dz + xy^2z^2dy \wedge dz - x^2yzdx \wedge dz - xy^2z^2dy \wedge dz = 0.$$

In fact $\boldsymbol{\alpha} \wedge \boldsymbol{\alpha} = 0$ for any 1-forms $\boldsymbol{\alpha}$. Can you prove this?

Similarly,

$$\begin{aligned} \boldsymbol{\alpha} \wedge \boldsymbol{\beta} &= (x \, dx + yz \, dy + xyz \, dz) \wedge \left(y^2 \, dx + z \, dy - 3(x-1) \, dz\right) \\ &= xz dx \wedge dy - 3x \, (x-1) \, dx \wedge dz + y^3 z dy \wedge dx \\ &- 3yz \, (x-1) \, dy \wedge dz + xy^3 z dz \wedge dx + xyz^2 dz \wedge dy \\ &= xz dx \wedge dy - 3x \, (x-1) \, dx \wedge dz - y^3 z dx \wedge dy \\ &- 3yz \, (x-1) \, dy \wedge dz - xy^3 z dx \wedge dz - xyz^2 dy \wedge dz \\ &= \left(xz - y^3 z\right) dx \wedge dy - \left(3x \, (x-1) + xy^3 z\right) dx \wedge dz \\ &- \left(3yz \, (x-1) + xyz^2\right) dy \wedge dz. \end{aligned}$$

Finally, since any wedge product with repeated forms is zero, e.g. $dx \wedge dy \wedge dy = 0$, we have

$$\begin{aligned} \boldsymbol{\alpha} \wedge \boldsymbol{\gamma} &= (x \, dx + yz \, dy + xyz \, dz) \wedge (z \, dx \wedge dy - y \, dx \wedge dz + x \, dy \wedge dz) \\ &= x^2 \, dx \wedge dy \wedge dz - y^2 z \, dy \wedge dx \wedge dz + xyz^2 \, dz \wedge dx \wedge dy \\ &= x^2 \, dx \wedge dy \wedge dz + y^2 z \, dx \wedge dy \wedge dz + xyz^2 \, dx \wedge dy \wedge dz \\ &= (x^2 + y^2 z + xyz^2) \, dx \wedge dy \wedge dz \end{aligned}$$

We have made use of the identities $dy \wedge dx \wedge dz = -dx \wedge dy \wedge dz$ and $dz \wedge dx \wedge dy = -dx \wedge dz \wedge dy = dx \wedge dy \wedge dz$.

14 Find the derivatives of

i. ydx + xydy (seen in Question 7), ii. (x - z) dx + xyzdy + (z - y) dz (seen in Question 9),

Have you seen your answers in other questions on this sheet. If so, what conclusions can you draw?

Hint Think about Stokes' Theorem, surfaces and boundaries.

Solution i. The derivative is $(y-1) dx \wedge dy$, a form seen in Question 12,

ii. The derivative is $yzdx \wedge dy + dx \wedge dz - (xy + 1) dy \wedge dz$, a form seen in Question 11.

If you look carefully at these pairs of questions 7 & 12, 9 & 11, you see the first question is a line integral over a closed curve, and the second an integral over the region within the curve. In all cases the answers are the same; they are all examples of Stokes' Theorem.

With
$$\gamma : x^2 + y^2 = R^2$$
, for a fixed R , and $\mathcal{D}(R) : x^2 + y^2 \leq R^2$ we have

$$\begin{aligned} \int_{\partial \mathcal{D}} y dx + xy dy &= \int_{\gamma} y dx + xy dy & \text{since } \partial \mathcal{D} = \gamma \\ &= -\pi R^2 & \text{Question 7} \\ &= \int_{\mathcal{D}} (y - 1) dx \wedge dy & \text{Question 12} \\ &= \int_{\mathcal{D}} d \left(y dx + xy dy \right), \end{aligned}$$

since $d(ydx + xydy) = (y - 1) dx \wedge dy$. This final result,

$$\int_{\partial \mathcal{D}} y dx + xy dy = \int_{\mathcal{D}(R)} d(y dx + xy dy),$$

is an illustration of Stoke's Theorem.

Again, the path Γ of Question 9 is the boundary of the region \mathcal{R} from Question 11, i.e. $\partial \mathcal{R} = \Gamma$. So the same argument again gives

$$\int_{\partial \mathcal{R}} (x-z) \, dx + xyz \, dy + (z-y) \, dz = 0 = \int_{\mathcal{R}} d\left(\left(\left(x-z \right) \, dx + xyz \, dy + (z-y) \, dz \right) \right).$$

Yet another illustration of Stoke's Theorem.

(Note, you may have found the integral over the arc is -1 times the integral over the curve. This is simply due to the order of d_1g and d_2g when evaluating the 2-form. There is a way of making this choice consistently but it depends on the 'orientation' of the surface, a subject I have not covered.) **15** For the forms in Question 13, find $d\alpha$, $d\beta$ and $d\gamma$. Solution

$$d\boldsymbol{\alpha} = dx \wedge dx + (zdy + ydz) \wedge dy + (yzdx + xzdy + xydz) \wedge dz$$

= $ydz \wedge dy + yzdx \wedge dz + xzdy \wedge dz$
= $yzdx \wedge dz + (xz - y) dy \wedge dz$.

$$d\boldsymbol{\beta} = 2ydy \wedge dx + dz \wedge dy - 3dx \wedge dz = -2ydx \wedge dy - 3dx \wedge dz - dy \wedge dz.$$

$$d\gamma = dz \wedge dx \wedge dy - dy \wedge dx \wedge dz + dx \wedge dy \wedge dz = 3dx \wedge dy \wedge dz.$$

Solutions to Additional Questions

16. Integrate the 1-form $\boldsymbol{\omega} = yxdy$ along the boundary of the ellipse

$$\frac{(x-1)^2}{4} + \frac{(y+2)^2}{9} = 1,$$

in the counter-clockwise direction.

Hint to parametrise this curve use the fact that $\cos^2 t + \sin^2 t = 1$. For the final integration it may save time to note that $\int_0^{2\pi} \cos^2 t dt = \pi$.

Solution Set

$$\frac{x-1}{2} = \cos t$$
 and $\frac{y+2}{3} = \sin t$,

so the parametrisation is

$$\mathbf{g}(t) = \begin{pmatrix} 1+2\cos t\\ -2+3\sin t \end{pmatrix},\,$$

for $0 \le t \le 2\pi$. Then

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = (-2 + 3\sin t) \left(1 + 2\cos t\right) p^2.$$

This linear function is applied to

$$\mathbf{g}'(t) = \begin{pmatrix} -2\sin t \\ 3\cos t \end{pmatrix},$$

when we get

$$\begin{aligned} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) &= (-2 + 3\sin t) \left(1 + 2\cos t\right) \left(3\cos t\right) \\ &= -6\cos t - 12\cos^2 t + 9\sin t\cos t + 18\sin t\cos^2 t. \end{aligned}$$

Finally, the required integral is

$$\int_{0}^{2\pi} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) dt = \int_{0}^{2\pi} \left(-6\cos t - 12\cos^2 t + 9\sin t\cos t + 18\sin t\cos^2 t\right) dt$$
$$= \left[6\sin t + \frac{9}{2}\sin^2 t - 9\cos^3 t\right]_{0}^{2\pi} - 12\int_{0}^{2\pi}\cos^2 t dt = -12\pi,$$

on using the hint.

17. Integrate the 1-form $\boldsymbol{\omega} = (x+y+z) dx + y^2 dy + xy dz$ along $\boldsymbol{\gamma}$, the boundary of the unit circle in the x - y plane, centre the origin, in the counter-clockwise direction.

Hint Even though the circle lies in the x - y plane the 1-form is defined on \mathbb{R}^3 and so you have to parametrise the circle in \mathbb{R}^3 .

Solution Parametrise the circle with

$$\mathbf{g}(t) = \left(\begin{array}{c} \cos t\\ \sin t\\ 0\end{array}\right)$$

for $0 \le t \le 2\pi$. Then

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = (\cos t + \sin t) \, p^1 + (\sin t) \, p^2 + (\cos t \sin t) \, p^3.$$

This is applied to

$$\mathbf{g}'(t) = \begin{pmatrix} -\sin t \\ \cos t \\ 0 \end{pmatrix},$$

when we get

$$\boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) = -(\cos t + \sin t)\sin t + \sin^2 t \cos t.$$

Thus

$$\int_{0}^{2\pi} \boldsymbol{\omega}_{\mathbf{g}(t)}(\mathbf{g}'(t)) dt = \int_{0}^{2\pi} \left(-\left(\cos t + \sin t\right) \sin t + \sin^{2} t \cos t \right) dt$$
$$= \left[\frac{\cos^{2} t}{2} + \frac{\sin^{3} t}{3} \right]_{0}^{2\pi} - \int_{0}^{2\pi} \sin^{2} t dt$$
$$= -\pi.$$

Hence

$$\int_{oldsymbol{\gamma}} oldsymbol{\omega} = -\pi.$$

18. Integrate the 2-form $\beta = -dx \wedge dy + (y-1) dx \wedge dz + xdy \wedge dz$ over \mathcal{H} , the upper half of the unit sphere, so $x^2 + y^2 + z^2 = 1$ with $z \ge 0$.

Hint Parametrise this surface by the spherical coordinates

$$\mathbf{g}(\mathbf{t}) = \begin{pmatrix} \sin \phi \cos \theta \\ \sin \phi \sin \theta \\ \cos \phi \end{pmatrix},$$

where $\mathbf{t} = (\phi, \theta)$, with $0 \le \phi \le \pi/2$ and $0 \le \theta \le 2\pi$.

Solution With the parametrisation given

$$\boldsymbol{\beta}_{\mathbf{g}(\mathbf{t})} = -p^1 \wedge p^2 + (\sin\phi\sin\theta - 1)\,p^1 \wedge p^3 + (\sin\phi\cos\theta)\,p^2 \wedge p^3.$$

This linear function is applied to $(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t}))$ where

$$d_1 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} \cos \phi \cos \theta \\ \cos \phi \sin \theta \\ -\sin \phi \end{pmatrix} \text{ and } d_2 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} -\sin \phi \sin \theta \\ \sin \phi \cos \theta \\ 0 \end{pmatrix}.$$

Then, writing d_1 for $d_1\mathbf{g}(\mathbf{t})$ and d_2 for $d_2\mathbf{g}(\mathbf{t})$,

$$p^{1} \wedge p^{2}(d_{1}, d_{2}) = \det \begin{pmatrix} \cos \phi \cos \theta & -\sin \phi \sin \theta \\ \cos \phi \sin \theta & \sin \phi \cos \theta \end{pmatrix} = \cos \phi \sin \phi$$
$$p^{1} \wedge p^{3}(d_{1}, d_{2}) = \det \begin{pmatrix} \cos \phi \cos \theta & -\sin \phi \sin \theta \\ -\sin \phi & 0 \end{pmatrix} = -\sin^{2} \phi \sin \theta,$$
$$p^{2} \wedge p^{3}(d_{1}, d_{2}) = \det \begin{pmatrix} \cos \phi \sin \theta & \sin \phi \cos \theta \\ -\sin \phi & 0 \end{pmatrix} = \sin^{2} \phi \cos \theta.$$

Thus

$$\begin{aligned} \boldsymbol{\beta}_{\mathbf{g}(\mathbf{t})}(d_1, d_2) &= -\cos\phi\sin\phi - (\sin\phi\sin\theta - 1)\sin^2\phi\sin\theta + \sin\phi\cos\theta\sin^2\phi\cos\theta \\ &= -\cos\phi\sin\phi - \sin^3\phi\sin^2\theta + \sin^2\phi\sin\theta + \sin^3\phi\cos^2\theta. \end{aligned}$$

Then the integral is

$$\int_0^{\pi/2} \int_0^{2\pi} \left(-\cos\phi\sin\phi - \sin^3\phi\sin^2\theta + \sin^2\phi\sin\theta + \sin^3\phi\cos^2\theta \right) d\theta d\phi.$$
(6)

The inner integral equals

$$-2\pi\cos\phi\sin\phi - \sin^3\phi \int_0^{2\pi}\sin^2\theta d\theta + \sin^2\phi \int_0^{2\pi}\sin\theta d\theta + \sin^3\phi \int_0^{2\pi}\cos^2\theta d\theta$$
$$= -2\pi\cos\phi\sin\phi - \pi\sin^3\phi + \pi\sin^3\phi$$
$$= -2\pi\cos\phi\sin\phi,$$

since

$$\int_0^{2\pi} \sin^2 \theta d\theta = \int_0^{2\pi} \cos^2 \theta d\theta = \pi \text{ and } \int_0^{2\pi} \sin \theta d\theta = 0.$$

Then the double integral (6) is

$$-2\pi \int_0^{\pi/2} \cos\phi \sin\phi d\phi = -\pi \left[\sin^2\phi\right]_0^{\pi/2} = -\pi.$$

Thus

$$\int_{\mathcal{H}} \beta = -\pi.$$

19. Integrate the 2-form $\boldsymbol{\omega} = (x^2y + y^2z^2) dx \wedge dy + y^3z dx \wedge dz + xy^2z dy \wedge dz$ over the surface of the sphere $x^2 + y^2 + z^2 = a$.

Solution We use the parametrization of the previous question, i.e.

$$\left(\begin{array}{c} a\sin\phi\cos\theta\\ a\sin\phi\sin\theta\\ a\cos\phi\end{array}\right),\,$$

this time with $-\pi/2 \le \phi \le \pi/2$ and $0 \le \theta \le 2\pi$.

Use the results on $p^i\wedge p^l$ from the last question we find that the integral over $(x^2y+y^2z^2)\,dx\wedge dy$ is one of

$$\left(\left(a \sin \phi \cos \theta \right)^2 \left(a \sin \phi \sin \theta \right) + \left(a \sin \phi \sin \theta \right)^2 \left(a \sin \phi \sin \theta \right)^2 \right) \left(a^2 \cos \phi \sin \phi \right)$$
$$= a^5 \left(\sin^3 \phi \cos \phi \sin \theta \cos^3 \theta + \sin^5 \phi \cos \phi \sin^4 \theta \right)$$

In both terms the integrals over ϕ will give zero.

The term $y^3 z dx \wedge dz$ becomes

$$(a\sin\phi\sin\theta)^3 a\cos\phi\left(-a^2\sin^2\phi\sin\theta\right) = a^6\sin^5\phi\cos\phi\sin^4\theta.$$

Again the integral over ϕ will give zero.

Finally, the $xy^2zdy \wedge dz$ term gives

 $a\sin\phi\cos\theta \left(a\sin\phi\sin\theta\right)^2 a\cos\phi \left(a^2\sin^2\phi\cos\theta\right)^2 = a^8\sin^7\phi\cos\phi\sin^2\theta\cos^3\theta.$

Yet again the integral over ϕ gives zero. Hence the complete integral over the surface of the sphere is zero.

A quicker proof of this follows from the Divergence Theorem, see Appendix of Notes for it's statement. Let $S \subseteq \mathbb{R}^3$ be a three dimensional subset with a boundary ∂S , a two dimensional surface. Let $\boldsymbol{\omega} = f^1 dy \wedge dz + f^2 dz \wedge dx + f^3 dx \wedge dy$ be a two form (note the ordering of the terms). Then the Divergence Theorem asserts that

$$\int_{\partial S} \boldsymbol{\omega} = \int_{S} (\operatorname{div} \mathbf{f}) \, dx \, dy \, dz$$

where

$$\operatorname{div} \mathbf{f} = \frac{\partial f^1}{\partial x} + \frac{\partial f^2}{\partial y} + \frac{\partial f^3}{\partial z}.$$

In the present example

$$\boldsymbol{\omega} = xy^2 z dy \wedge dz - y^3 z dz \wedge dx + \left(x^2 y + y^2 z^2\right) dx \wedge dy,$$

and it is easily seen that $\operatorname{div} \mathbf{f} = 0$.

20. Integrate the 2-form $\beta = -dx \wedge dy + (y-1) dx \wedge dz + x dy \wedge dz$ over \mathcal{D} , the region $x^2 + y^2 \leq 1$ in the x - y plane.

Hint As in question 17, though the region of integration lies in the x-y plane the form is defined on \mathbb{R}^3 and so you have to choose a parametrisation of the region as a subset of \mathbb{R}^3 .

Solution Parametrise the region by

$$\mathbf{g}(\mathbf{t}) = \begin{pmatrix} r\cos t \\ r\sin t \\ 0 \end{pmatrix},$$

where $\mathbf{t} = (r, t)^T$ satisfies $0 \le r \le 1, 0 \le t \le 2\pi$. Then

$$\beta_{\mathbf{g}(\mathbf{t})} = -p^1 \wedge p^2 + (r \sin t - 1) p^1 \wedge p^3 + (r \cos t) p^2 \wedge p^3.$$

This linear function is applied to $(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t}))$ where

$$d_1 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} \cos t \\ \sin t \\ 0 \end{pmatrix}$$
 and $d_2 \mathbf{g}(\mathbf{t}) = \begin{pmatrix} -r \sin t \\ r \cos t \\ 0 \end{pmatrix}$.

Because both vectors have 0 in their last position, only $p^1 \wedge p^2(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t}))$ is non-zero. In fact

$$\boldsymbol{\beta}_{\mathbf{g}(\mathbf{t})}(d_1\mathbf{g}(\mathbf{t}), d_2\mathbf{g}(\mathbf{t})) = -r.$$

Hence the required integral is

$$-\int_0^1 \int_0^{2\pi} r dt dr = -\pi.$$

Hence

$$\int_{\mathcal{D}} \beta = -\pi.$$

21. Explain why Questions 17, 18 and 20 together illustrate Stoke's Theorem.

Solution The derivative of the 1-form from Question 17 is the 2-form found in both Questions 18 and 20. Also, the boundaries of the regions \mathcal{H} and \mathcal{D} in Questions 18 and 20 is the path in Question 17.

For example, Questions 17 & 18 give

$$\int_{\partial \mathcal{H}} \boldsymbol{\omega} = \int_{\boldsymbol{\gamma}} \boldsymbol{\omega} \quad \text{since } \partial \mathcal{H} = \boldsymbol{\gamma}$$
$$= -\pi \quad \text{Question 17}$$
$$= \int_{\mathcal{H}} \boldsymbol{\beta} \quad \text{Question 18}$$
$$= \int_{\mathcal{H}} d\boldsymbol{\omega} \quad \text{since } d\boldsymbol{\omega} = \boldsymbol{\beta}.$$

The final

$$\int_{\partial \mathcal{H}} \boldsymbol{\omega} = \int_{\mathcal{H}} d\boldsymbol{\omega}$$

is simply Stoke's Theorem.

22. Integrate the form $\beta = ydx \wedge dy$ over the area within the ellipse

$$\frac{(x-1)^2}{4} + \frac{(y+2)^2}{9} = 1$$

Hint parametrise this region by

$$\mathbf{g}(\mathbf{t}) = \left(\begin{array}{c} 1 + 2r\cos t\\ -2 + 3r\sin t \end{array}\right)$$

where $\mathbf{t} = (r, t)^T$ satisfies $0 \le r \le 1, 0 \le t \le 2\pi$.

Note this question is related to Question 16 by Stoke's Theorem. Solution With the parametrisation given,

$$\boldsymbol{\omega}_{\mathbf{g}(t)} = \left(-2 + 3r\sin t\right)p^1 \wedge p^2.$$

This linear function is applied to $d_1\mathbf{g}(t)$ and $d_2\mathbf{g}(t)$ which are

$$d_1 \mathbf{g}(t) = \begin{pmatrix} 2\cos t \\ 3\sin t \end{pmatrix}$$
 and $d_2 \mathbf{g}(t) = \begin{pmatrix} -2r\sin t \\ 3r\cos t \end{pmatrix}$.

Then

$$p^{1} \wedge p^{2}(d_{1}\mathbf{g}(t), d_{2}\mathbf{g}(t)) = \det \begin{pmatrix} 2\cos t & -2r\sin t \\ 3\sin t & 3r\cos t \end{pmatrix} = 6r.$$

Thus the required integral is

$$6\int_0^1 r\left(\int_0^{2\pi} \left(-2 + 3r\sin t\right)dt\right)dr = -24\pi\int_0^1 rdr = -12\pi.$$

If you have been reading the asides in my notes on Vector Calculus the following may be of interest.

23. Suppose that $\mathbf{f}, \mathbf{g} : \mathbb{R}^3 \to \mathbb{R}^3$ are two vector fields on \mathbb{R}^3 . Recall, from the asides in the notes, the vectors

$$d\mathbf{r} = \begin{pmatrix} dx^1 \\ dx^2 \\ \vdots \\ dx^n \end{pmatrix} \quad \text{and} \quad \mathbf{n} = \begin{pmatrix} dy \wedge dz \\ dz \wedge dx \\ dx \wedge dy \end{pmatrix}.$$

Prove that

$$(\mathbf{f} \bullet d\mathbf{r}) \land (\mathbf{g} \bullet d\mathbf{r}) = \mathbf{f} \times \mathbf{g} \bullet \mathbf{n}.$$

We say that $\mathbf{f} \bullet d\mathbf{r}$ and $\mathbf{g} \bullet d\mathbf{r}$ are the 1-forms associated with \mathbf{f} and \mathbf{g} while $\mathbf{f} \times \mathbf{g} \bullet \mathbf{n}$ is the 2-form associated with $\mathbf{f} \times \mathbf{g}$. Hence this result says that the wedge product of the 1-forms associated with \mathbf{f} and \mathbf{g} is the 2-form associated with \mathbf{f} and \mathbf{g} is the 2-form associated with the vector product of \mathbf{f} and \mathbf{g} .

Solution Let $\mathbf{f} = (f^1, f^2, f^3)^T$ and $\mathbf{g} = (g^1, g^2, g^3)^T$. Then

$$\mathbf{f} \times \mathbf{g} = \left(f^2 g^3 - f^3 g^2, \ f^3 g^1 - f^1 g^3, \ f^1 g^2 - f^2 g^1\right)^T,$$

and

$$\mathbf{f} \bullet d\mathbf{r} = f^1 dx^1 + f^2 dx^2 + f^3 dx^3$$
$$\mathbf{g} \bullet d\mathbf{r} = g^1 dx^1 + g^2 dx^2 + g^3 dx^3.$$

Thus

$$\mathbf{f} \times \mathbf{g} \bullet \mathbf{n} = \left(f^2 g^3 - f^3 g^2 \right) dy \wedge dz + \left(f^3 g^1 - f^1 g^3 \right) dz \wedge dx \qquad (7)$$
$$+ \left(f^1 g^2 - f^2 g^1 \right) dx \wedge dy.$$

Also,

$$\begin{aligned} (\mathbf{f} \bullet d\mathbf{r}) \wedge (\mathbf{g} \bullet d\mathbf{r}) &= (f^{1}dx^{1} + f^{2}dx^{2} + f^{3}dx^{3}) \wedge (g^{1}dx^{1} + g^{2}dx^{2} + g^{3}dx^{3}) \\ &= f^{1}dx^{1} \wedge g^{1}dx^{1} + f^{1}dx^{1} \wedge g^{2}dx^{2} + f^{1}dx^{1} \wedge g^{3}dx^{3} \\ &+ f^{2}dx^{2} \wedge g^{1}dx^{1} + f^{2}dx^{2} \wedge g^{2}dx^{2} + f^{2}dx^{2} \wedge g^{3}dx^{3} \\ &+ f^{3}dx^{3} \wedge g^{1}dx^{1} + f^{3}dx^{3} \wedge g^{2}dx^{2} + f^{3}dx^{3} \wedge g^{3}dx^{3} \\ &= f^{1}g^{2}dx^{1} \wedge dx^{2} + f^{1}g^{3}dx^{1} \wedge dx^{3} + f^{2}g^{1}dx^{3} \wedge dx^{1} \\ &+ f^{2}g^{3}dx^{2} \wedge dx^{3} + f^{3}g^{1}dx^{3} \wedge dx^{1} + f^{3}g^{2}dx^{3} \wedge dx^{2} \\ &= (f^{1}g^{2} - f^{2}g^{1}) dx^{1} \wedge dx^{2} - (f^{3}g^{1} - f^{1}g^{3}) dx^{1} \wedge dx^{3} \\ &+ (f^{2}g^{3} - f^{3}g^{2}) dx^{2} \wedge dx^{3} \\ &= \mathbf{f} \times \mathbf{g} \bullet \mathbf{n} \end{aligned}$$

as required. The last step requires a rearrangement of (7).