

Last time: properties of curve  $C$  at point  $p \in C$ .

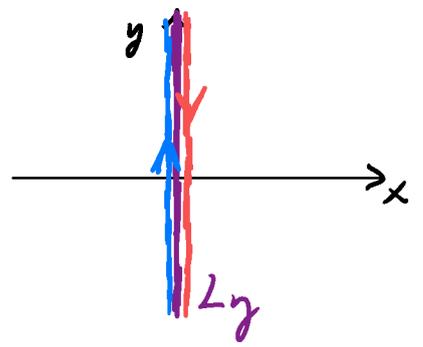
- tangent line (all possible velocities at  $p$ )
- unit tangents (directions at  $p$ )

Next: orientation - "direction along  $C$ "

Ex.  $L_y = \{ (x,y) \in \mathbb{R}^2 \mid x=0 \}$

Can traverse  $L_y$  in two directions:

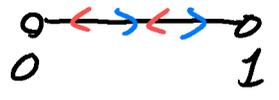
- up (increasing  $y$ )
- down (decreasing  $y$ )



Q. Why do we care? (where is this used?)

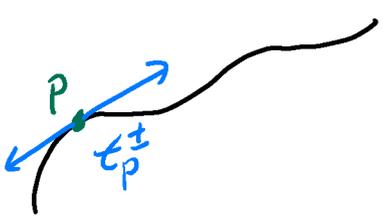
Ex. (1)  $\int_0^1 dx = +1$  ,  $\int_1^0 dx = -1$

- depends on orientation of  $(0,1)$



- (2) Polar angles - which angles are positive/negative?  
 - Choice of orientation of circle.

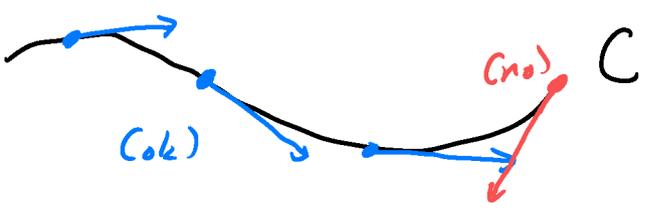
Q. How to make this precise?



Recall: unit tangents  $t_p^\pm$  to  $C$  at  $p$   
 - represent directions along  $C$  at  $p$   
 (choice of unit tangent = choice of direction)

$\Rightarrow$  Direction along all of  $C \iff$  choice of unit tangent  $t_p$  at every  $p \in C$

- Choices must be consistent (cannot suddenly "jump" to opposite direction)



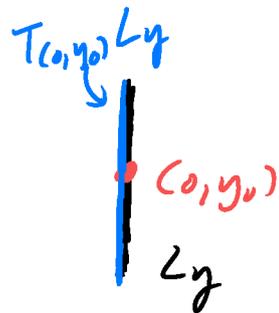
Def An orientation of a curve  $C \subseteq \mathbb{R}^n$  is a choice of a unit tangent  $t_p \in T_p C$  at each  $p \in C$ , such that the  $t_p$ 's vary continuously with respect to  $p$ .

Ex.  $L_y = \{ (x, y) \in \mathbb{R}^2 \mid x=0 \}$  - y-axis

Consider  $(0, y_0) \in L_y$

•  $T_{(0, y_0)} L_y = \{ s \cdot (0, 1)_{(0, y_0)} \mid s \in \mathbb{R} \}$

$\Rightarrow$  unit tangents:  $\pm (0, 1)_{(0, y_0)}$



Orientations: (1) increasing  $y$ : Choose  $(0, +1)_{(0, y_0)}$  at each  $(0, y_0)$   
(2) decreasing  $y$ : Choose  $(0, -1)_{(0, y_0)}$  at each  $(0, y_0)$

Orientations also captured through parametrisations:

- Parametrisations give direction of travel.

• Given parametrisation  $\gamma: I \rightarrow C$  of  $C$ :

• unit tangents given by  $\pm \frac{1}{|\gamma'(t)|} \cdot \gamma'(t)_{\gamma(t)}$

• "+" - direction along  $\gamma$ .

Def. Let  $C \subseteq \mathbb{R}^n$  be a curve, and  $O$  an orientation of  $C$ .

• A parametrisation  $\gamma: I \rightarrow C$  of  $C$  generates the orientation  $O$  iff  $\frac{1}{|\gamma'(t)|} \cdot \gamma'(t)_{\gamma(t)}$  coincides with  $O$  for all  $t \in I$ .

•  $\gamma: I \rightarrow C$  generates the orientation opposite to  $O$  iff  $\frac{1}{|\gamma'(t)|} \cdot \gamma'(t)_{\gamma(t)}$  does not coincide with  $O$  for  $t \in I$ .

Ex.  $L_y$  - y-axis

•  $l_1: \mathbb{R} \rightarrow L_y, l_1(t) = (0, t)$  } parametrisations

•  $l_2: \mathbb{R} \rightarrow L_y, l_2(t) = (0, -t)$  } of  $L_y$



$\Rightarrow l_1'(t) = (0, 1), l_2'(t) = (0, -1)$

•  $\frac{1}{|l_1'(t)|} \cdot l_1'(t)_{l_1(t)} = (0, +1)_{(0, t)}$  - generates "upward" orientation

•  $\frac{1}{|l_2'(t)|} \cdot l_2'(t)_{l_2(t)} = (0, -1)_{(0, -t)}$  - generates "downward" orientation

Def. An oriented curve is a curve along with a choice of orientation.

Ex.  $\mathcal{C} = \{(x,y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$  - circle

2 oriented curves made from  $\mathcal{C}$   
 • anticlockwise ( $\mathcal{C}_+$ ), clockwise ( $\mathcal{C}_-$ )

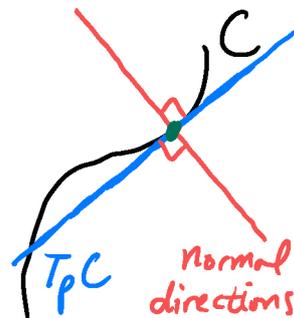


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Next, restrict to case  $n=2$  (Curve  $C \subseteq \mathbb{R}^2$ )

•  $T_p C$  - 1-dimensional line in 2-dimensional plane  
 (1-d subspace of  $T_p \mathbb{R}^2$ )

$\Rightarrow$  one remaining direction perpendicular to  $T_p C$   
 (1-d subspace of  $T_p \mathbb{R}^2$  perpendicular to  $T_p C$ )  
 ← "normal"



(\*) Again, useful to have unit arrows.

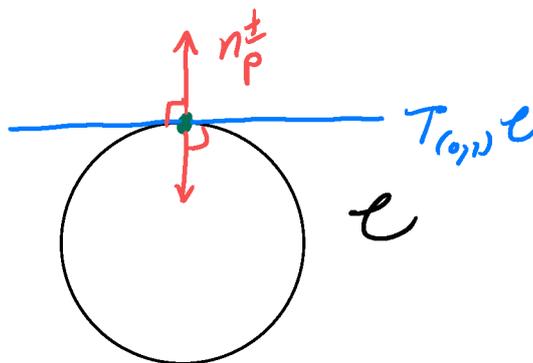
Def. Let  $C \subseteq \mathbb{R}^2$  be a curve, and let  $p \in C$ . Then,  $n_p \in T_p \mathbb{R}^2$  is a unit normal to  $C$  at  $p$  iff:

- $n_p$  is perpendicular to every element of  $T_p C$ .
- $|n_p| = 1$

Ex.  $\mathcal{C}$  - unit circle,  $p = (0,1)$

$$T_{(0,1)} \mathcal{C} = \{s \cdot (1,0)_{(0,1)} \mid s \in \mathbb{R}\}$$

$$\text{unit normals: } n_p^\pm = (0, \pm 1)_{(0,1)}$$



Q. How to compute unit normals?

(1) From unit tangents (via rotation)

Thm: Let  $C \subseteq \mathbb{R}^2$  be a curve, and let  $p \in C$ . If  $\pm(v_1, v_2)_p \in T_p C$  are the unit tangents to  $C$  at  $p$ , then the unit normals to  $C$  at  $p$  are:  $n_p^\pm = \pm(-v_2, v_1)_p$ .

Pf:  $[\pm(v_1, v_2)_p] [\pm(-v_2, v_1)_p] = 0$ , and  
 $|\pm(-v_2, v_1)_p| = |(v_1, v_2)_p| = 1$ .

Remark. Where did this come from?

(\*)  $(-v_2, v_1)$  is  $90^\circ$  anticlockwise rotation of  $(v_1, v_2)$ .

•  $(v_1, v_2) \mapsto v_1 + iv_2 \in \mathbb{C}$

•  $90^\circ$  rotation:  $e^{\frac{\pi}{2}i} (v_1 + iv_2) = i(v_1 + iv_2) = -v_2 + iv_1$

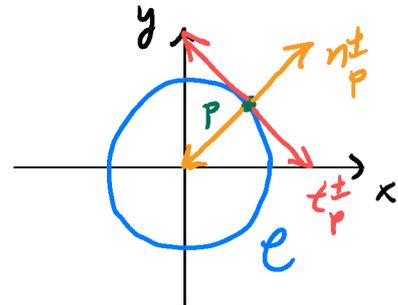
Ex.  $C = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$  - circle

$p = (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$

• Recall: unit tangents to  $C$  at  $p$ :

$$t_p^\pm = \pm \begin{pmatrix} -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$$

$\underbrace{\hspace{1.5cm}}_{v_1} \quad \underbrace{\hspace{1.5cm}}_{v_2}$



$\Rightarrow$  unit normals to  $C$  at  $p$ :  $n_p^\pm = \pm \begin{pmatrix} -\frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix} \begin{pmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{pmatrix}$

$\underbrace{\hspace{1.5cm}}_{-v_2} \quad \underbrace{\hspace{1.5cm}}_{v_1}$

## (2) Level Sets (more direct method when $C$ is a level set)

Thm: Assume the setting of the "level set theorem":

- $C = \{(x, y) \in U \mid f(x, y) = c\}$
  - $U \subseteq \mathbb{R}^2$  - open, connected;  $c \in \mathbb{R}$ ;  $f: U \rightarrow \mathbb{R}$  - smooth
  - $\nabla f(p) \neq \vec{0}_p$  for every  $p \in C$
- (In particular,  $C$  is a curve.)

Then, at any  $p \in C$ , the unit normals to  $C$  at  $p$  are

$$n_p^\pm = \pm \frac{1}{\|\nabla f(p)\|} \cdot \nabla f(p).$$

Remark: In particular,  $\nabla f(p)$  points normal to its level set  $C$ .

Proof: Consider a parametrisation of  $C$

$$\gamma: I \rightarrow C, \quad \gamma(t) = (x(t), y(t)).$$

Suppose  $p = \gamma(t_0)$  ( $t_0 \in I$ ).

Then:  $0 = \frac{d}{dt} [f(\gamma(t))] \quad (f(\gamma(t)) = c)$

$$= d_1 f(\gamma(t)) x'(t) + d_2 f(\gamma(t)) y'(t) \quad (\text{chain rule})$$

$$= \nabla f(\gamma(t)) \cdot \gamma'(t) \gamma(t)$$

At  $p = \gamma(t_0)$ :  $0 = \pm \nabla f(p) \cdot \underbrace{[s \cdot \gamma'(t_0)]}_{\in T_{\gamma}(t_0) = T_p C}$  ( $s \in \mathbb{R}$ )

$\Rightarrow \pm \nabla f(p)$  normal to all elements of  $T_p C$ .

• To get unit normal, divide  $\pm \nabla f(p)$  by its length.

Ex. Circle  $\mathcal{C}$  satisfies

$\mathcal{C} = \{(x, y) \in \mathbb{R}^2 \mid s(x, y) = 1\}$

$(s: \mathbb{R}^2 \rightarrow \mathbb{R}, s(x, y) = x^2 + y^2)$

Again, take  $p = (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$ .

$\Rightarrow \nabla s(x, y) = (2x, 2y)_{(x, y)}, \nabla s(p) = (\frac{2}{\sqrt{2}}, \frac{2}{\sqrt{2}})_{(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})}$

•  $|\nabla s(p)| = 2$

Thus, unit normals to  $\mathcal{C}$  at  $p$ :

$n_p^\pm = \pm \frac{1}{|\nabla s(p)|} \cdot \nabla s(p) = \pm (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})_{(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})}$  — Same as before!

Previous geometric properties of curves — related to "shape".

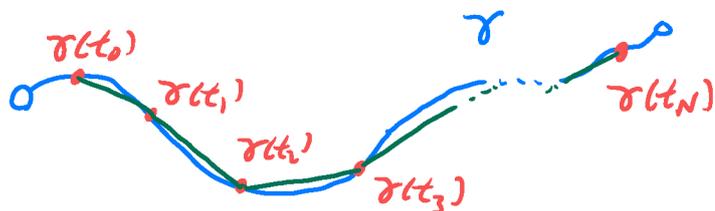
Q. How to compute "size" of a curve.  
length

Easy case: line segment  $\ell$ .

length:  $L(\ell) = |q - p|$



In general: consider parametric curve  $\gamma: (a, b) \rightarrow \mathbb{R}^n$



Approximate  $\gamma$  by line segments

— Sample points

$\gamma(t_0), \gamma(t_1), \dots, \gamma(t_N)$   
 $a < t_0 < t_1 < \dots < t_N < b$

Then:  $L(\gamma) \approx \sum_{k=1}^N |\gamma(t_k) - \gamma(t_{k-1})|$

$= \sum_{k=1}^N \frac{|\gamma(t_k) - \gamma(t_{k-1})|}{|t_k - t_{k-1}|} \cdot \underbrace{\Delta t_k}_{= t_k - t_{k-1}}$

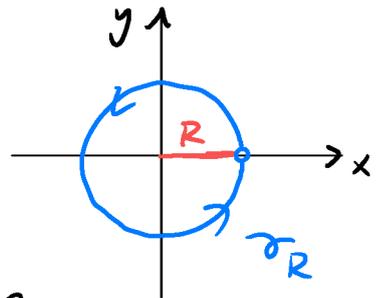
- To improve approximation, increase  $N$ , decrease  $\Delta t_k$ 's.
- To find  $L(\gamma)$  exactly, take "infinitely good approximation"

• " $N \rightarrow \infty$ ", " $\Delta t_k \rightarrow 0$ ". (only informally here)

$$\lim_{\substack{N \rightarrow \infty \\ \Delta t \rightarrow 0}} \sum_{k=1}^N \frac{|\sigma(t_k) - \sigma(t_{k-1})|}{|t_k - t_{k-1}|} \cdot \Delta t_k = \int_a^b |\sigma'(t)| dt$$

Def. Let  $\sigma: (a,b) \rightarrow \mathbb{R}^n$  be a parametric curve. We define its arc length to be  $L(\sigma) = \int_a^b |\sigma'(t)| dt$ .

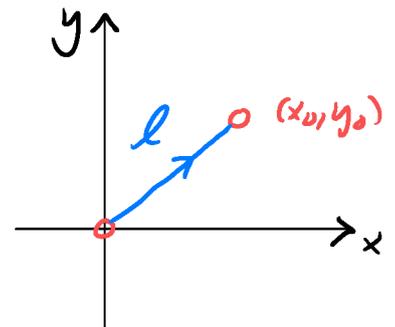
Ex. Let  $R > 0$ , and  
 $\sigma_R: (0, 2\pi) \rightarrow \mathbb{R}^2$ ,  $\sigma_R(t) = (R \cos t, R \sin t)$   
 (Circle of radius  $R$ , 1 revolution)



•  $\sigma_R'(t) = (-R \sin t, R \cos t)$  •  $|\sigma_R'(t)| = R$

Then,  $L(\sigma_R) = \int_0^{2\pi} |\sigma_R'(t)| dt = \int_0^{2\pi} R dt = \underline{2\pi R}$ .

Ex. Let  $(x_0, y_0) \in \mathbb{R}^2$ , and  
 $l: (0, 1) \rightarrow \mathbb{R}^2$ ,  $l(t) = (tx_0, ty_0)$   
 (line segment from  $(0, 0)$  to  $(x_0, y_0)$ )



•  $l'(t) = (x_0, y_0)$  , •  $|l'(t)| = \sqrt{x_0^2 + y_0^2}$

$\Rightarrow L(l) = \int_0^1 \sqrt{x_0^2 + y_0^2} dt = \underline{\sqrt{x_0^2 + y_0^2}}$ .

Recall: For single integrals:

$\int_a^b 1 dx = \text{Length of } (a,b)$ ,  $\int_a^b f(x) dx = \text{"weighted length"}$

Q. Can we extend this to parametric curves?

$(\sigma: (a,b) \rightarrow \mathbb{R}^n)$

Want: • " $\int_{\sigma} 1 ds$ " =  $L(\sigma) = \int_a^b |\sigma'(t)| dt$

• " $\int_{\sigma} F ds$ " - "weighted length" of  $\sigma$ .

$$\int_a^b \underbrace{F(\sigma(t))}_{\text{weight at } \sigma(t)} \underbrace{|\sigma'(t)|}_{\text{speed of } \sigma \text{ at } \sigma(t)} dt$$

Def. Let  $\gamma: (a, b) \rightarrow \mathbb{R}^n$  be a parametric curve, and let  $F$  be a real-valued function defined on the image of  $\gamma$ . The curve integral of  $F$  over  $\gamma$  is defined as

$$\int_{\gamma} F ds = \int_a^b F(\gamma(t)) |\gamma'(t)| dt$$

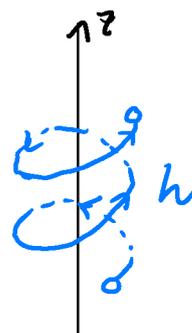
(also called path or line integral)

Remark Note that  $\int_{\gamma} 1 ds = L(\gamma)$ .

Ex:  $h: (-2\pi, 2\pi) \rightarrow \mathbb{R}^3$ ,  $h(t) = (\cos t, \sin t, t)$  - helix

$$G: \mathbb{R}^3 \rightarrow \mathbb{R}, \quad G(x, y, z) = x^2 + y^2 + z^2$$

Find  $\int_h G ds$ .



Recall:  $\cdot h'(t) = (-\sin t, \cos t, 1)$   $\cdot |h'(t)| = \sqrt{2}$

$$\cdot G(h(t)) = G(\cos t, \sin t, t) = 1 + t^2$$

$$\begin{aligned} \text{Thus, } \int_h G ds &= \int_{-2\pi}^{2\pi} G(h(t)) |h'(t)| dt = \sqrt{2} \int_{-2\pi}^{2\pi} (1 + t^2) dt \\ &= \sqrt{2} \left( t + \frac{1}{3} t^3 \right) \Big|_{t=-2\pi}^{t=2\pi} = \sqrt{2} \left( 4\pi + \frac{2}{3} (2\pi)^3 \right). \end{aligned}$$

Q. Do these curve integrals define geometric properties of curves?

- Are they independent of parametrisation? (A. yes)

(\*) Different particles travelling along the same path will go the same total distance.

Thm: Let  $\gamma: (a, b) \rightarrow \mathbb{R}^n$  and  $\tilde{\gamma}: (\tilde{a}, \tilde{b}) \rightarrow \mathbb{R}^n$  be regular parametric curves. Assume  $\gamma$  and  $\tilde{\gamma}$  are reparametrisations of each other. Also, let  $F$  be a real-valued function, defined on the images of  $\gamma$  and  $\tilde{\gamma}$ . Then:

$$\int_{\gamma} F ds = \int_{\tilde{\gamma}} F ds$$

$\cdot$  In particular,  $L(\gamma) = L(\tilde{\gamma})$ .

Proof: Let  $\phi: (a, b) \leftrightarrow (\tilde{a}, \tilde{b})$  be the change of variables:  
 $(\gamma(t) = \tilde{\gamma}(\phi(t)), t \in (a, b))$

$$\Rightarrow |\gamma'(t)| = |\phi'(t)| |\tilde{\gamma}'(\phi(t))|$$

$$\begin{aligned} \text{Then: } \int_{\gamma} F ds &= \int_a^b F(\gamma(t)) |\gamma'(t)| dt \\ &= \int_a^b F(\tilde{\gamma}(\phi(t))) |\tilde{\gamma}'(\phi(t))| |\phi'(t)| dt \\ &= \int_{\tilde{a}}^{\tilde{b}} F(\tilde{\gamma}(\tilde{t})) |\tilde{\gamma}'(\tilde{t})| d\tilde{t} \\ &= \int_{\tilde{\gamma}} F ds \end{aligned}$$

Substitution:

$$\tilde{t} = \phi(t), \quad d\tilde{t} = \phi'(t) dt$$

Thus, can make sense of integrals over curves.

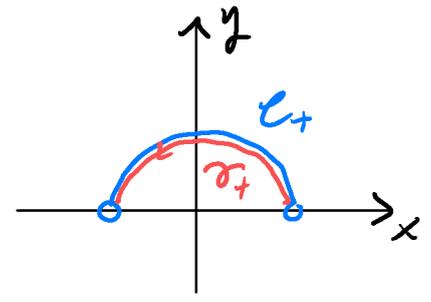
(rather than just parametric curves)

Def. Let  $C \subseteq \mathbb{R}^n$  be a curve, and let  $F$  be a real-valued function on  $C$ . Also, let  $\gamma: I \rightarrow C$  be any injective parametrisation of  $C$ , such that the image of  $\gamma$  differs from  $C$  by only a finite number of points. Then, we define:

- The curve integral of  $F$  over  $C$ :  $\int_C F ds = \int_{\gamma} F ds$
- The arc length of  $C$ :  $L(C) = L(\gamma)$ .

Ex.  $C_+ = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1, y > 0\}$   
 - upper half circle.

$\gamma_+ : (0, \pi) \rightarrow C_+, \quad \gamma_+(t) = (\cos t, \sin t)$   
 - injective parametrisation of all of  $C_+$



Thus:  $L(C_+) = L(\gamma_+) = \int_0^{\pi} \underbrace{|\gamma_+'(t)|}_1 dt = \underline{\pi}$ .