

All of the integrals in vector calculus can be thought of as integrals of *differential forms* of one sort or another. Since integration of differential forms generalizes in ways that integration of vector fields cannot (some of which are important in applications, especially to physics), it's useful to be able to think about differential forms. Furthermore, one then needs fewer formulas for the various derivatives of vector fields and for the theorems that relate derivatives to integrals.

### General principles

Here I spell out the general principles of integrating differential forms, but it's really the examples that follow that will make the ideas clear.

There are three sorts of differential forms that we'll need: *oriented* forms, *pseudo-oriented* forms, and *unoriented* forms. The oriented forms are the most straightforward kind and the simplest to calculate with. The pseudo-oriented forms are essentially the same as oriented forms, except that their sign is determined by using the right-hand rule; if we used the left-hand rule instead, then the pseudo-oriented forms would have opposite sign but the results of all integrals would stay the same. (It is sometimes handy to keep track of whether something is oriented or pseudo-oriented, but you can ignore the difference in calculations as long as you always use the right-hand rule.) The unoriented forms are least used in applications; they typically arise by taking the absolute value of another form (and then possibly multiplying by a scalar field). However, they are still important, since lengths, areas, and volumes may be found by integrating unoriented forms.

We'll integrate these forms along various regions in space, called *manifolds*. These manifolds can also be oriented, pseudo-oriented, or unoriented. Now it's the unoriented manifolds that are the simplest; they are just shapes of consistent dimension. With an oriented manifold, we also make a choice of which direction to go along the manifold; with a pseudo-oriented manifold, we instead make a choice of which direction to go around or across the manifold. As you might guess, we integrate oriented forms on oriented manifolds, pseudo-oriented forms on pseudo-oriented manifolds, and unoriented forms on unoriented manifolds.

To calculate integrals, we will parametrize our manifolds; we'll have one or more variables  $t, u, v, \dots$  (the *parameters*), taking a bounded domain of values, and a function (the *parametrization*) specifying which point in space corresponds to which values of the parameters. Running this function over the entire domain of parameters carves out the manifold. (We'll want our parametrization functions to be continuously differentiable, in order to avoid technicalities about whether the integrals are defined. Similarly, the forms themselves should be continuous.)

The number of parameters used is the *dimension* of the manifold. This must match the *rank* of the differential form, which is the number of differentials in each term of the form. These differentials are combined using the *wedge product*,  $\wedge$ . A key property of the wedge product is that it is *anticommutative* between differentials; that is,

$$dx \wedge dy = -dy \wedge dx$$

(much like the cross product of vectors). This also means that  $dx \wedge dx = 0$ . However, for unoriented forms, we take the absolute value of the wedge product; then  $|dx \wedge dy| = |-dy \wedge dx| = |dy \wedge dx|$ , while  $|dx \wedge dx| = |0| = 0$  still.

To calculate the integral, you use the parametrization to express the coordinates  $x, y, \dots$  in terms of the parameters  $t, u, v, \dots$ , then differentiate this to get  $dx, dy, \dots$  in terms of  $dt, du, dv, \dots$ , so that the integral is entirely in terms of the parameters. We then express this as an iterated integral, making sure that the (pseudo)-orientation (if any) matches (or else putting a minus sign out front if it doesn't).

## Curves

A **curve**  $C$  is a manifold of dimension 1. So it is given by a vector-valued function  $\mathbf{r} = (x, y, \dots)$  of one variable  $t$  (which we'll assume is continuously differentiable). When we orient a curve, we specify which direction to travel along the curve; when we pseudo-orient a curve in 2 dimensions, we specify which direction to travel across the curve. (We won't need to pseudo-orient a curve in more dimensions.)

To integrate a vector field  $\mathbf{F} = \langle M, N, \dots \rangle$  along an oriented curve  $C$ , we integrate the rank-1 oriented form  $\mathbf{F} \cdot d\mathbf{r}$ :

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \langle M, N, \dots \rangle \cdot \langle dx, dy, \dots \rangle = \int_C (M dx + N dy + \dots) = \int_C \left( M \frac{dx}{dt} + N \frac{dy}{dt} + \dots \right) dt$$

or

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \mathbf{F} \cdot \frac{d\mathbf{r}}{dt} dt = \int_C \langle M, N, \dots \rangle \cdot \left\langle \frac{dx}{dt}, \frac{dy}{dt}, \dots \right\rangle dt = \int_C \left( M \frac{dx}{dt} + N \frac{dy}{dt} + \dots \right) dt.$$

(There's no need to learn all of these formulas; just learn one, then put everything in terms of  $t$  and push through.) To match orientations, make sure that the direction along the curve as  $t$  increases is the same direction as the curve's orientation; otherwise put a minus sign out front.

To integrate a vector field  $\mathbf{F} = \langle M, N \rangle$  across a pseudo-oriented curve  $C$  in 2 dimensions, we integrate the rank-1 pseudo-oriented form  $\mathbf{F} \times d\mathbf{r}$  (where the cross product in 2 dimensions produces a scalar, or rather a pseudo-scalar since the sign depends on the right-hand rule):

$$\int_C \mathbf{F} \times d\mathbf{r} = \int_C \langle M, N \rangle \times \langle dx, dy \rangle = \int_C (M dy - N dx) = \int_C \left( M \frac{dy}{dt} - N \frac{dx}{dt} \right) dt$$

or

$$\int_C \mathbf{F} \times d\mathbf{r} = \int_C \mathbf{F} \times \frac{d\mathbf{r}}{dt} dt = \int_C \langle M, N \rangle \times \left\langle \frac{dx}{dt}, \frac{dy}{dt} \right\rangle dt = \int_C \left( M \frac{dy}{dt} - N \frac{dx}{dt} \right) dt.$$

To match pseudo-orientations using the right-hand rule, make sure that the direction along the curve as  $t$  increases is counterclockwise from the direction of the curve's pseudo-orientation; otherwise put a minus sign out front.

To integrate a scalar field  $f$  on an unoriented curve  $C$ , we integrate the rank-1 unoriented form  $f ds$ , where  $s$  has no meaning by itself but instead  $ds$  is the unoriented form  $\|d\mathbf{r}\|$ :

$$\int_C f ds = \int_C f \|d\mathbf{r}\| = \int_C f \|\langle dx, dy, \dots \rangle\| = \int_C f \sqrt{(dx)^2 + (dy)^2 + \dots} = \int_C f \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \dots} |dt|$$

or

$$\int_C f ds = \int_C f \|d\mathbf{r}\| = \int_C f \left\| \frac{d\mathbf{r}}{dt} \right\| |dt| = \int_C f \left\| \left\langle \frac{dx}{dt}, \frac{dy}{dt}, \dots \right\rangle \right\| |dt| = \int_C f \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \dots} |dt|.$$

Now there is no orientation to match; instead, make sure that  $t$  increases, so that  $|dt| = dt$  in the integral.

## Surfaces

A **surface**  $R$  is a manifold of dimension 2. So it is given by a vector-valued function  $\mathbf{r} = (x, y, z, \dots)$  of two variables  $u, v$  (which we'll assume is continuously differentiable). When we pseudo-orient a surface in 3 dimensions, we specify which direction to travel across the surface. (We won't need to pseudo-orient a surface in more dimensions, nor will we orient any at all.)

To integrate a vector field  $\mathbf{F} = \langle M, N, O \rangle$  across a pseudo-oriented surface  $R$  in 3 dimensions, we integrate the rank-2 pseudo-oriented form  $\mathbf{F} \cdot d\mathbf{S}$ , where  $\mathbf{S}$  has no meaning by itself, but instead  $d\mathbf{S}$  is the

pseudo-vector-valued form  $1/2 \mathbf{dr} \hat{\times} \mathbf{dr}$  (which as a vector is multiplied by the cross product and as a differential form is multiplied by the wedge product). This works out to  $\langle \mathbf{dy} \wedge \mathbf{dz}, \mathbf{dz} \wedge \mathbf{dx}, \mathbf{dx} \wedge \mathbf{dy} \rangle$  (using the right-hand rule) or  $\partial \mathbf{r} / \partial u \times \partial \mathbf{r} / \partial v \, du \wedge dv$ :

$$\begin{aligned} \int_R \mathbf{F} \cdot d\mathbf{S} &= \int_R \langle M, N, O \rangle \cdot \langle \mathbf{dy} \wedge \mathbf{dz}, \mathbf{dz} \wedge \mathbf{dx}, \mathbf{dx} \wedge \mathbf{dy} \rangle = \int_R (M \, \mathbf{dy} \wedge \mathbf{dz} + N \, \mathbf{dz} \wedge \mathbf{dx} + O \, \mathbf{dx} \wedge \mathbf{dy}) \\ &= \int_R \left( M \left( \frac{\partial y}{\partial u} \frac{\partial z}{\partial v} - \frac{\partial y}{\partial v} \frac{\partial z}{\partial u} \right) + N \left( \frac{\partial z}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial z}{\partial v} \frac{\partial x}{\partial u} \right) + O \left( \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \right) \right) du \wedge dv \end{aligned}$$

or

$$\begin{aligned} \int_R \mathbf{F} \cdot d\mathbf{S} &= \int_R \langle M, N, O \rangle \cdot \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \, du \wedge dv = \int_R \langle M, N, O \rangle \cdot \left\langle \frac{\partial x}{\partial u}, \frac{\partial y}{\partial u}, \frac{\partial z}{\partial u} \right\rangle \times \left\langle \frac{\partial x}{\partial v}, \frac{\partial y}{\partial v}, \frac{\partial z}{\partial v} \right\rangle du \wedge dv \\ &= \int_R \left( M \left( \frac{\partial y}{\partial u} \frac{\partial z}{\partial v} - \frac{\partial y}{\partial v} \frac{\partial z}{\partial u} \right) + N \left( \frac{\partial z}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial z}{\partial v} \frac{\partial x}{\partial u} \right) + O \left( \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \right) \right) du \wedge dv. \end{aligned}$$

To match pseudo-orientations using the right-hand rule, make sure that, as you curl from the direction in which  $u$  increases towards the direction in which  $v$  increases, the right-hand rule gives the direction of the surface's pseudo-orientation; otherwise put a minus sign out front.

To integrate a scalar field  $f$  on an unoriented surface  $R$ , we integrate the rank-2 unoriented form  $f \, d\sigma$ , where  $\sigma$  has no meaning by itself but instead  $d\sigma$  is the unoriented form  $\|d\mathbf{S}\|$ :

$$\begin{aligned} \int_R f \, d\sigma &= \int_R f \|d\mathbf{S}\| = \int_R f \|\langle \mathbf{dy} \wedge \mathbf{dz}, \mathbf{dz} \wedge \mathbf{dx}, \mathbf{dx} \wedge \mathbf{dy} \rangle\| = \int_R f \sqrt{(\mathbf{dy} \wedge \mathbf{dz})^2 + (\mathbf{dz} \wedge \mathbf{dx})^2 + (\mathbf{dx} \wedge \mathbf{dy})^2} \\ &= \int_R f \sqrt{\left( \frac{\partial y}{\partial u} \frac{\partial z}{\partial v} - \frac{\partial y}{\partial v} \frac{\partial z}{\partial u} \right)^2 + \left( \frac{\partial z}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial z}{\partial v} \frac{\partial x}{\partial u} \right)^2 + \left( \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \right)^2} |du \wedge dv| \end{aligned}$$

or

$$\begin{aligned} \int_R f \, d\sigma &= \int_R f \|d\mathbf{S}\| = \int_R f \left\| \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right\| |du \wedge dv| = \int_R f \left\| \left\langle \frac{\partial x}{\partial u}, \frac{\partial y}{\partial u}, \frac{\partial z}{\partial u} \right\rangle \times \left\langle \frac{\partial x}{\partial v}, \frac{\partial y}{\partial v}, \frac{\partial z}{\partial v} \right\rangle \right\| |du \wedge dv| \\ &= \int_R f \sqrt{\left( \frac{\partial y}{\partial u} \frac{\partial z}{\partial v} - \frac{\partial y}{\partial v} \frac{\partial z}{\partial u} \right)^2 + \left( \frac{\partial z}{\partial u} \frac{\partial x}{\partial v} - \frac{\partial z}{\partial v} \frac{\partial x}{\partial u} \right)^2 + \left( \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \right)^2} |du \wedge dv|. \end{aligned}$$

Again there is no orientation to match; instead, make sure that  $u$  and  $v$  both increase, so that  $|du \wedge dv| = du \, dv$  in the integral.

## The Stokes Theorem

The (second) Fundamental Theorem of Calculus states that

$$\int_a^b df = f|_a^b.$$

This works just as well when there are several independent variables as when there is just one. In this case, we can also write  $df$  as  $\nabla f \cdot \mathbf{dr}$  to get the theorem

$$\int_a^b \nabla f \cdot \mathbf{dr} = f|_a^b.$$

Although this is now a theorem about integrating a gradient along a curve, in essence it is still just the FTC, a theorem about integrating differentials.

This theorem generalizes to differential forms of higher rank, where it is called the **Stokes Theorem**:

$$\int_M d \wedge \alpha = \int_{\partial M} \alpha.$$

Here,  $\alpha$  is any oriented or pseudo-oriented differential form and  $M$  is any oriented or pseudo-oriented manifold, so long as they have the same kind of orientation and the dimension of  $M$  is 1 more than the rank of  $\alpha$ . To do this properly, we need to know two things: how to take the differential of a differential form (which is the  $d \wedge \alpha$  in the Stokes Theorem), and how to take the endpoints of a manifold other than a curve (which is the  $\partial M$  in the Stokes Theorem).

With endpoints, we're really dealing with the *boundary* of a manifold. The boundary of a curve oriented from  $a$  to  $b$  consists of both  $\{a\}$  and  $\{b\}$ , the former negatively and the latter positively. If you think of a point  $\{a\}$  as a manifold of dimension 0 and think of a scalar quantity  $f$  as a differential form of rank 0, then we integrate  $f$  on  $\{a\}$  by simply taking the value of  $f$  at  $a$ :  $\int_{\{a\}} f = f|_a$ . Then the FTC can be written as

$$\int_C df = \int_{\partial C} f,$$

so the symbol ' $\partial$ ' indicates the boundary here. The boundary of a surface is a curve, and the boundary of a region of space is a surface.

When we take the differential of a differential form  $\alpha$ , we get another differential form if we take the *exterior* differential  $d \wedge \alpha$  (which is often written just ' $d\alpha$ '). When we add forms, the exterior differential obeys the Sum Rule as usual; when we multiply them, we have a kind of Product Rule too. This is the same as the usual Product Rule, except that we must keep track of the order of multiplication. However, this caveat really doesn't matter due to the next rule: the exterior differential of a differential is zero. For example,

$$d \wedge (x \, dy \wedge dz) = dx \wedge dy \wedge dz + x \, d \wedge dy \wedge dz - x \, dy \wedge d \wedge dz = dx \wedge dy \wedge dz + 0 + 0 = dx \wedge dy \wedge dz.$$

So in the end, you just take the differential of the non-differential portion of each term, then stick this with a wedge in front of the previous differential portion.

When we relate differential forms to vector fields, we'll also use various ways of taking derivatives of vector fields. These can be expressed using  $\nabla$  and one of the ways of multiplying vectors: the **divergence**  $\nabla \cdot \mathbf{F}$  is a scalar field, and the **curl**  $\nabla \times \mathbf{F}$  is a pseudo-vector field in 3 dimensions or a pseudo-scalar field in 2 dimensions. Specifically,

$$\nabla \cdot \mathbf{F} = \langle \partial/\partial x, \partial/\partial y, \dots \rangle \cdot \langle M, N, \dots \rangle = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \dots;$$

and

$$\nabla \times \mathbf{F} = \langle \partial/\partial x, \partial/\partial y, \partial/\partial z \rangle \times \langle M, N, O \rangle = \left\langle \frac{\partial O}{\partial y} - \frac{\partial N}{\partial z}, \frac{\partial M}{\partial z} - \frac{\partial O}{\partial x}, \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right\rangle$$

in 3 dimensions, while

$$\nabla \times \mathbf{F} = \langle \partial/\partial x, \partial/\partial y \rangle \times \langle M, N \rangle = \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}$$

in 2 dimensions.

The connection between these and differentials is as follows:

- $df = \nabla f \cdot d\mathbf{r}$  in any number of dimensions;
- $d \wedge (\mathbf{F} \cdot d\mathbf{r}) = \nabla \times \mathbf{F} \, dA$  in 2 dimensions;
- $d \wedge (\mathbf{F} \cdot d\mathbf{r}) = \nabla \times \mathbf{F} \cdot d\mathbf{S}$  in 3 dimensions;
- $d \wedge (\mathbf{F} \times d\mathbf{r}) = \nabla \cdot \mathbf{F} \, dA$  in 2 dimensions; and
- $d \wedge (\mathbf{F} \cdot d\mathbf{S}) = \nabla \cdot \mathbf{F} \, dV$  in 3 dimensions.

(These are not new principles, but rather facts that you can verify by writing everything in terms of the components of  $\mathbf{F}$ , partial derivatives, and differentials.) Here,  $dA$  is the trivially pseudo-oriented area form  $dx \, dy$  (which is  $dx \wedge dy$  using the right-hand rule), and  $dV$  is the trivially pseudo-oriented volume form  $dx \, dy \, dz$  (which is  $dx \wedge dy \wedge dz$  using the right-hand rule).

Now suppose that a surface  $R$  is bounded by a curve  $\partial R$ . The Stokes Theorem tells us that

$$\int_R d \wedge \alpha = \int_{\partial R} \alpha,$$

where  $\alpha$  is any (oriented or pseudo-oriented) differential form of rank 1. If I integrate a vector field  $\mathbf{F}$  along  $\partial R$ , then I'm really integrating the differential form  $\mathbf{F} \cdot d\mathbf{r}$ , so

$$\int_{\partial R} \mathbf{F} \cdot d\mathbf{r} = \int_R d \wedge (\mathbf{F} \cdot d\mathbf{r}) = \int_R \nabla \times \mathbf{F} \cdot d\mathbf{S}$$

in 3 dimensions, or

$$\int_{\partial R} \mathbf{F} \cdot d\mathbf{r} = \int_R d \wedge (\mathbf{F} \cdot d\mathbf{r}) = \int_R \nabla \times \mathbf{F} \cdot d\mathbf{A}$$

in 2 dimensions. These are the theorems traditionally called *Stokes's Theorem* and *Green's Theorem*, respectively. If, in 2 dimensions, I integrate  $\mathbf{F}$  across  $\partial R$ , then

$$\int_{\partial R} \mathbf{F} \times d\mathbf{r} = \int_R d \wedge (\mathbf{F} \times d\mathbf{r}) = \int_R \nabla \cdot \mathbf{F} \cdot d\mathbf{A}$$

is another form of Green's Theorem; in terms of differentials, it's just like the previous version, except that the form being integrated is pseudo-oriented instead of oriented. (These theorems are not new principles either, but also facts that you can verify by explicit calculation.)

Next, suppose that a bounded region  $Q$  in space is bounded by a surface  $\partial Q$ . Now the Stokes Theorem tells us that

$$\int_Q d \wedge \alpha = \int_{\partial Q} \alpha,$$

where now  $\alpha$  is any (oriented or pseudo-oriented) differential form of rank 2. If I integrate a vector field  $\mathbf{F}$  across  $\partial Q$ , then I'm really integrating  $\mathbf{F} \cdot d\mathbf{S}$ , so

$$\int_{\partial Q} \mathbf{F} \cdot d\mathbf{S} = \int_Q d \wedge (\mathbf{F} \cdot d\mathbf{S}) = \int_Q \nabla \cdot \mathbf{F} \cdot dV.$$

This is the theorem traditionally called *Gauss's Theorem*, although many textbooks simply call it the *Divergence Theorem*. (Once more, you can verify these by explicit calculation.)

Since the boundary  $\partial M$  for any manifold is closed in on itself,  $\partial\partial M$ , the boundary of the boundary, is always empty. This means that

$$\int_M d \wedge d \wedge \alpha = \int_{\partial M} d \wedge \alpha = \int_{\partial\partial M} \alpha = 0;$$

since this is true no matter how small  $M$  may be, we can conclude that

$$d \wedge d \wedge \alpha = 0$$

for any (oriented or pseudo-oriented) differential form  $\alpha$ . In terms of vector fields, this has two consequences:

$$\nabla \times \nabla f = 0$$

in 2 or 3 dimensions, and

$$\nabla \cdot \nabla \times \mathbf{F} = 0$$

in 3 dimensions. If you write these facts out using partial derivatives, then you'll see that they simply state the equality of mixed partial derivatives. (As a technicality, that equality is only guaranteed when the mixed partial derivatives are continuous; we derived these facts by considering integrals that likewise are only guaranteed to exist when the forms being integrated are continuous.)

## Hodge duals

You may notice that a vector field  $\mathbf{F}$  can be turned into a differential form in two different ways. In 2 dimensions,  $\mathbf{F} \cdot d\mathbf{r}$  is an oriented form of rank 1, while  $\mathbf{F} \times d\mathbf{r}$  is a pseudo-oriented form of rank 1. In 3 dimensions,  $\mathbf{F} \cdot d\mathbf{r}$  is again an oriented form of rank 1, while now  $\mathbf{F} \cdot d\mathbf{S}$  is a pseudo-oriented form of rank 2. Either way, the two differential forms related to a single vector field are called *Hodge duals* of each other. People who work directly with differential forms use the Hodge duals to bring in geometric ideas of length and angle, without ever going through vector fields. In this way, one can work as much as possible directly with the objects that one integrates to get measurable quantities.

The Hodge dual of a differential form  $\alpha$  is denoted  $*\alpha$ . In rectangular coordinates, it's easy to calculate Hodge duals; you change the differential part of each term to whatever is missing in the area or volume form, paying attention to the sign. This gives us

$$*dx = dy, \quad *dy = -dx$$

in 2 dimensions; and

$$*dx = dy \wedge dz, \quad *dy = -dx \wedge dz = dz \wedge dx, \quad *dz = dx \wedge dy$$

and

$$*(dy \wedge dz) = dx, \quad *(dz \wedge dx) = dy, \quad *(dx \wedge dy) = dz$$

in 3 dimensions. (The Hodge dual of an oriented form is pseudo-oriented and vice versa, and these rules assume the right-hand rule.) Now you can check that

$$*(\mathbf{F} \cdot d\mathbf{r}) = \mathbf{F} \times d\mathbf{r}, \quad *(\mathbf{F} \times d\mathbf{r}) = -\mathbf{F} \cdot d\mathbf{r},$$

in 2 dimensions; and

$$*(\mathbf{F} \cdot d\mathbf{r}) = \mathbf{F} \cdot d\mathbf{S}, \quad *(\mathbf{F} \cdot d\mathbf{S}) = \mathbf{F} \cdot d\mathbf{r}$$

in 3 dimensions. We can even extend this to forms of top rank and to scalar functions (which are differential forms of rank 0):

$$*(dA) = *(dx \wedge dy) = 1, \quad *1 = dx \wedge dy = dA$$

in 2 dimensions; and

$$*(dV) = *(dx \wedge dy \wedge dz) = 1, \quad *1 = dx \wedge dy \wedge dz = dV$$

in 3 dimensions.