

Something I have been wanting to understand better for a while.
Prompted by Joseph sharing insights about analytic complex functions.
Following Doran & Lasenby Chapter 6.

In a nutshell

The fundamental theorem of calculus (1-d version)

$$\int_a^b \frac{df(x)}{dx} dx = f(b) - f(a)$$

integral of derivative of a function = the function integrated over
(over some domain) the domain's boundary.

Many versions of this statement exist in higher dimensions:

1. Green's Theorem

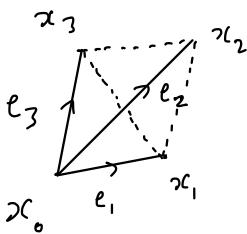
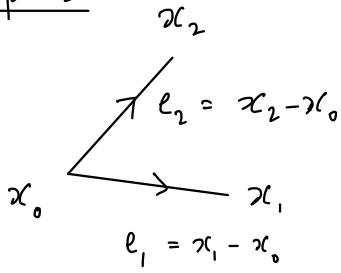
2. The Divergence Theorem

3. Stokes' Theorem

4. Cauchy's Integral Formula

5. Generalized Stokes.

That 1, 2 and 3 are special cases of 5 is well-known. That 4 is also, is less so. FTGC is the Geometric Algebra version of 5.

Simplices

x_i are position vectors.

$$n=2$$

$$n=3$$

Barycentric coordinates

Directed vol. element : $\Delta X = \frac{1}{n!} e_1 \wedge \dots \wedge e_n$

Point in simplex : $x = x_0 + \sum_{i=1}^n \lambda^i e_i$ where $0 \leq \lambda^i \leq 1$] (2i)

$$\text{and } \sum_{i=1}^n \lambda^i \leq 1$$

$$\int dX = \int_0^1 \int_0^{1-\lambda^n} \dots \int_0^{1-\sum_{i=2}^n \lambda^i} e_1 \wedge \dots \wedge e_n d\lambda^1 \dots d\lambda^n$$

$$= \int_0^1 \int_0^{1-\lambda^n} \dots \int_0^{1-A} 1-\lambda^2-A d\lambda^2 \dots d\lambda^n \cdot J$$

note:

λ^i is not λ to the power of i , but the i th λ .

$$\left[\frac{-1}{2} (1-\lambda^2-A)^2 \right]_0^{1-A} = -\frac{1}{2} (0-(1-A)^2)$$

$$= \frac{1}{2} (1-A)^2$$

$$= \int_0^1 \int_0^{1-\lambda^n} \dots \int_0^{1-B} \frac{1}{2} (1-\lambda^3-B)^2 d\lambda^3 \dots d\lambda^n \cdot J$$

$$B = \sum_{i=4}^n \lambda^i$$

$$\left[\frac{1}{3!} (1-B)^3 \right]_0^{1-B} = \frac{1}{3!} (1-B)^3$$

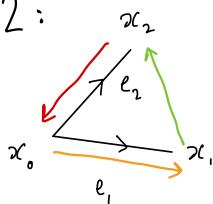
$$= \int_0^1 \frac{1}{(n-1)!} (1-\lambda^n)^{n-1} d\lambda^n \cdot J = \frac{1}{n!} J = \Delta X. \quad (2ii)$$

Notation for k -simplex: $(x)_{(k)} = \underbrace{(x_0, x_1, \dots, x_k)}_{\text{ie just the (ordered) set of (position vectors of) } k+1 \text{ points defining the simplex.}}$ (3)

Boundary of the simplex:

$$\partial(x)_{(k)} = \sum_{i=0}^k (-1)^i \underbrace{(x_0, \dots, \overset{v}{x_i}, \dots, x_k)}_{(k-1)} \quad (3i)$$

Eg $k=2$: $(k-1)$ -simplex formed by removing x :



$$\partial(x)_{(2)} = \underbrace{(x_1, x_2)}_{\text{remove } x_0} - \underbrace{(x_0, x_2)}_{(-1)^1 \text{ indicates reversed order}} + \underbrace{(x_0, x_1)}_{\text{remove } x_2}$$

Boundary of a boundary vanishes: $\partial \partial(x)_{(k)} = 0$.

$$\text{Eg: } \partial \partial(x)_{(2)} = (x_2) - (x_1) - \left[(x_2) - (x_0) \right] + (x_1) - (x_0) = 0$$

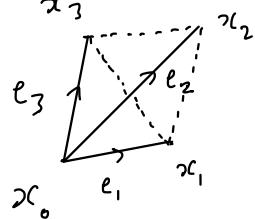
(Directed) volume:

$$\Delta x \equiv \Delta(x)_{(k)} = \frac{1}{k!} e_1 \wedge \dots \wedge e_k = \frac{1}{k!} (x_1 - x_0) \wedge (x_2 - x_0) \wedge \dots \wedge (x_k - x_0)$$

Directed volume of a boundary vanishes:

$$\Delta(\partial(x)_{(k)}) = 0.$$

To verify, distribute Δ over the sum in the boundary expression. For example, $k=3$:



(4)

$$\partial(x)_{(3)} =$$

$$(x_1, x_2, x_3) - (x_0, x_2, x_3) + (x_0, x_1, x_3) - (x_0, x_1, x_2)$$

$$\Delta \partial(x)_{(3)} = \frac{1}{2!} \left[$$

$$\underbrace{(x_2 - x_1)(x_3 - x_1)}_{(x_2 - x_0)(x_3 - x_0)} - \underbrace{(x_2 - x_0) \wedge (x_3 - x_0)}_{(x_1 - x_0) \wedge (x_3 - x_0)} + \underbrace{(x_1 - x_0) \wedge (x_3 - x_1)}_{(x_1 - x_0) \wedge (x_2 - x_0)} - \underbrace{(x_1 - x_0) \wedge (x_2 - x_0)}_{(x_2 - x_1)(x_3 - x_1)} \right]$$

$$= \frac{1}{2!} \left[\cancel{x_2 \wedge x_3} - \cancel{x_2 \wedge x_1} - \cancel{x_1 \wedge x_3} \mid \right. \\ \left. - \cancel{x_2 \wedge x_3} + \cancel{x_2 \wedge x_0} + \cancel{x_0 \wedge x_3} \mid \right. \\ \left. + \cancel{x_1 \wedge x_3} - \cancel{x_1 \wedge x_0} - \cancel{x_0 \wedge x_3} \mid \right. \\ \left. - \cancel{x_1 \wedge x_2} + \cancel{x_1 \wedge x_0} + \cancel{x_0 \wedge x_2} \mid \right] = 0$$

Note that the directed integral over the boundary of a simplex vanished:

$$\oint_{\partial(x)_{(k)}} dS = \sum_{k=0}^k (-1)^i \int_{(\vec{x}_i)_{(k-1)}} dX = \Delta \partial(x)_{(k)} = 0 \quad (4i)$$

Distribute integral over the sum in the boundary expression

In a simplex chain, the directed areas of common faces cancel, so can fill a space and only integrate over the space boundary.

Multivector Fields on Simplices

(5)

(barycentric)

The $\{e_i\}$ are linearly independent, so define a frame, albeit not orthonormal. Can therefore linearly interpolate a multivector field $F(x)$ as $f(x) = F_0 + \sum_{i=1}^n \lambda^i (F_i - F_0)$

where $F_i = F(x_i)$. So, can write integral of F over simplex boundary as:

$$\oint_{\partial(x)(n)} f(x) dS = \sum_{i=1}^n (F_i - F_0) \oint_{\partial(x)(n)} \lambda^i dS$$

\lceil F_0 term vanishes
because constant
- see (4i) \rfloor

Now, want to get something like $\int_{\partial(x)(n)} \nabla F \cdot dx$ on the RHS,

and $F_i - F_0$ is already in the ballpark of a derivative. In fact,

$$F_i - F_0 = \frac{\partial f}{\partial \lambda^i}$$

Given $x = x_0 + \sum_{i=1}^n \lambda^i e_i$ from page (2), we have $\lambda^i = e^i \cdot (x - x_0)$ where $\{e^i\}$ is the frame reciprocal to $\{e_i\}$, so that $e^i \cdot e_j = \delta^i_j$.

So, we are dealing with something of the form $\int_{\partial(x)(n)} b \cdot x dS$ (5i)

where b is e^i and the x term vanishes (see (4i))

Because the integral over a simplex boundary is the antisymmetrized sum over simplices one dimension lower, it pays to consider integrals over simplices themselves as on page ②. We already have that

$$\int_{(x)(k)} dX = \Delta X = \frac{1}{k!} e_1 \wedge \dots \wedge e_k, \text{ to repeat (2ii).}$$

(an show similarly that $\int_{(x)(k)} \lambda^i dX = \frac{1}{k+1} \Delta X \quad \forall i :$

$$\int_0^1 \int_0^{1-\lambda^k} \dots \int_0^{1-\lambda^i} \frac{\lambda^i (1-\lambda^i - A^i)^{i-1}}{(i-1)!} d\lambda^i \dots d\lambda^k. \quad J \quad A^i = \sum_{j=i+1}^k \lambda^j$$

$$\int u'v = uv - \int uv'$$

$$\frac{1}{(i-1)!} \left(\left[\frac{(1-\lambda^i - A^i)^i}{i} \lambda^i \right]_{0}^{1-\lambda^i} - \int_0^{1-\lambda^i} \frac{(1-\lambda^i - A^i)^i}{i} d\lambda^i \right) = \frac{(1+A^i)^{i+1}}{(i+1)!}$$

The λ^i in the i 'th integral increments the power and factorial by an extra 1, which gives at the end

$$\int_{(x)(k)} \lambda^i dX = \frac{1}{(k+1)!} J = \frac{1}{k+1} \Delta X \quad (6i)$$

From (5i), focus on $b \cdot x$. In barycentric coordinates (2i), (7)

$$b \cdot x = b \cdot x_0 + \sum_{i=1}^k b_i \lambda^i \quad \text{where } b_i = b \cdot e_i$$

$$\int_{S_0} b \cdot x_c \, dx = b \cdot x_{c_0} \Delta X + \sum_{i=1}^k b_i \int_{x_{(k)}}^{x_{(1)}} \lambda^i \, dx$$

(2ii) \uparrow (6i) \downarrow

$$= \left(b \cdot x_{c_0} + \frac{1}{k+1} \sum_{i=1}^k b_i \right) \Delta X$$

↳ geometric center of simplex, $b \cdot \bar{x}$, because:

$$\sum_{i=1}^k b_i = \sum_{i=1}^k b \cdot (x_i - x_0) = \sum_{i=1}^k b \cdot x_i - k b \cdot x_0$$

$$\begin{aligned}
 S_0 \quad b \cdot x_0 + \frac{1}{k+1} \sum_{i=1}^k b_i &= \frac{1}{k+1} \left((k+1)b \cdot x_0 - k b \cdot x_0 + \sum_{i=1}^k b \cdot x_i \right) \\
 &= \frac{1}{k+1} \sum_{i=0}^k b \cdot x_i
 \end{aligned}$$

So we have that:

$$\int_{(x)}^{(x)} b \cdot \omega \, dx = b \cdot \bar{x} \, dx \quad (7i)$$

However, (5i) integrates over $\partial(\mathcal{X})_{(k)}$ (the boundary), not $(\mathcal{X})_{(k)}$ (the simplex), so let's address that next.

From (3i), (8)

$$\oint_{\partial(\mathcal{X})^{(k)}} b \cdot x \, dS = \sum_{i=0}^k (-1)^i \int_{\Delta(\mathcal{X}_i)^{(k-1)}} b \cdot x_i \, dX \quad \text{where } (\mathcal{X}_i)^{(k-1)} \text{ is the } k-1 \text{ simplex formed by omitting } x_i \text{ from } (\mathcal{X})^{(k)}.$$

$$= \sum_{i=0}^k (-1)^i \frac{1}{k} b \cdot (x_0 + \dots + \overset{\vee}{x}_i + \dots + x_k) \Delta(\mathcal{X}_i)^{(k-1)} \text{ by (7i)}$$

$$= \frac{b \cdot X}{k} \underbrace{\sum_{i=0}^k (-1)^i \Delta(\mathcal{X}_i)^{(k-1)}}_{=0 \text{ by (4i)}} + \frac{1}{k} \sum_{i=0}^k (-1)^i b \cdot x_i \Delta(\mathcal{X}_i)^{(k-1)}$$

where $X = \sum_{i=0}^k x_i$

$$= \frac{1}{k} \sum_{i=0}^k (-1)^i b \cdot (x_i - x_0) \Delta(\mathcal{X}_i)^{(k-1)}$$

↑ constant / so can add in by (4i)

$$= \frac{1}{k} \sum_{i=0}^k (-1)^i b \cdot e_i \frac{1}{(k-1)!} e_1 \wedge \dots \wedge \overset{\vee}{e}_i \wedge \dots \wedge e_k$$

using the identity: $b \cdot (a_1 \wedge \dots \wedge a_r) = \sum_{i=1}^r (-1)^{i+1} b \cdot a_i; (a_1 \wedge \dots \wedge \overset{\vee}{a}_i \wedge \dots \wedge a_r)$

$$= \frac{1}{k!} b \cdot (e_1 \wedge \dots \wedge e_k)$$

$$\text{So, } \oint_{\partial(\mathcal{X})^{(k)}} b \cdot x \, dS = b \cdot \Delta X \quad (8i)$$

This is the key result that gives us the FTGC applied to page 5.

On page 5 we had:

$$\begin{aligned}
 \oint_{\partial(\mathbf{x})^{(n)}} f(\mathbf{x}) dS &= \sum_{i=1}^n (F_i - F_0) \oint_{\partial(\mathbf{x})^{(n)}} \lambda^i dS \\
 &= \sum_{i=1}^n \frac{\partial f}{\partial \lambda^i} \oint_{\partial(\mathbf{x})^{(n)}} e^i \cdot (\mathbf{x} - \mathbf{x}_i) dS \quad \text{by (4i)} \\
 &= \sum_{i=1}^n \frac{\partial f}{\partial \lambda^i} e_i \cdot \Delta X \quad \text{by (8i)} \\
 &= \oint \nabla \cdot \Delta X \quad \text{where } \nabla = \sum_i e^i \partial_i
 \end{aligned}$$

Now, all of this is for one simplex. By filling a space V with a simplex chain $\{\mathbf{x}^{(n)}_a\}$ and taking the limit of vanishing simplex size, we get

$$\oint_V F dS = \int_V \oint \nabla \cdot \Delta X dX \quad (9i) \quad \left(\lim_a \sum \oint \nabla \cdot \Delta X^a \right)$$

note: inner product removed because outer product contributes zero because grade > dims of V .

Rework the above with multivector field to right of measure:

$$\oint_{\partial V} dS G = \int_V \nabla \cdot dX G \quad (9ii)$$

Can generalize further by defining a linear function $L(A_{n-1}; x)$ (10) consuming a grade $n-1$ blade and returning a multivector of any grades. Linear interpolation:

$$L(A; x) = L(A; x_0) + \sum_{i=1}^n \lambda^i (L(A; x_i) - L(A; x_0))$$

Linearity means commutation with all sums/integrals, and we get:

$$\oint_{\partial V} L(dS) = \int_V i(\nabla dX) \quad (10i) \quad \begin{matrix} \text{(position-dependence} \\ \text{suppressed)} \end{matrix}$$

See next page (10a)
 for summary of proof

Applications

The Divergence Theorem follows from (10i) with:

$$(n\text{-dim}) \quad L(A) = \langle JA I^{-1} \rangle \quad \text{for a vector field } J.$$

$$\langle J dS I^{-1} \rangle$$

grades 1 \rightsquigarrow n

$$= \langle J n |dS| \rangle$$

$$= n \cdot J |dS|$$

$$\text{where } n |dS| = dS I^{-1}$$

$\langle J \nabla dX I^{-1} \rangle$

grades $\begin{bmatrix} 1 & 1 \\ n & n \end{bmatrix}$

can cycle
multivectors
in $\langle \rangle$

scalar $|dX| = I^{-1} dX$

scalar $\nabla \cdot J$ (anticommuting term
vanishes as grade 2)

$$\therefore \oint_{\partial V} n \cdot J |dS| = \int_V \nabla \cdot J |dX|$$

Interlude: Summary of Main Steps in Proof

10a

Linearly interpolate
in barycentric coords

$$f(x) = F_0 + \sum_{i=1}^n \lambda^i (F_i - F_0)$$

$$e^i \cdot (x - x_0)$$

Integral over simplex boundary
then focuses on difference $F_i - F_0$
and the simplex geometry

$$\oint_{\partial(x)_n} f(x) dS = \sum_{i=1}^n (F_i - F_0) \oint_{\partial(x)_n} \lambda^i dS$$

Integral of inner product over
boundary becomes inner product
with directed volume,

$$\oint_{\partial(x)_n} b \cdot x dS = b \cdot \Delta X \quad (8i)$$

because integral of inner
product over directed volume
ie inner product with geometric
center of simplex,

$$\int_{(x)_n} b \cdot x dX = b \cdot \bar{x} \Delta X \quad (7i)$$

because integral of barycentric
coordinate picks up factorial
increment which fixes
normalization.

Then, turn difference in linear
interpolation into a derivative
and take the limit of the
sum over simplices in a chain
filling region ∇

$$\oint_{\nabla} \nabla \cdot \Delta X \quad \text{where } \nabla = \sum_i e^i d_i$$

$$\oint_{\partial V} F dS = \int_V \nabla \cdot F dX$$

Green's Theorem follows from (9 ii) with G being the 2-d vector field $\mathbf{J} = P\mathbf{e}_1 + Q\mathbf{e}_2$ ($\mathbf{e}_i \cdot \mathbf{e}_j = \delta_{ij}$)

$$\oint_{\partial V} dS \mathbf{J} = \int_V \underbrace{\nabla \cdot dX}_{\substack{2 \\ 1 \\ \text{grades}}} \mathbf{J} = - \int_V \nabla \mathbf{J} dX$$

vector \mathbf{J} anticommutes with 2-d pseudoscalar $dX = I dx dy$

$$\nabla \mathbf{J} = \left(\partial_x \mathbf{e}_1 + \partial_y \mathbf{e}_2 \right) (P\mathbf{e}_1 + Q\mathbf{e}_2)$$

$$= \partial_x P + \partial_y Q + (\partial_x Q - \partial_y P) \mathbf{e}_1 \mathbf{e}_2$$

LHS is a scalar. Scalar part of $\nabla \mathbf{J} I = -(\partial_x Q - \partial_y P)$

$$\therefore \oint P dx + Q dy = \int (\partial_x Q - \partial_y P) dx dy.$$

Stokes' Theorem arises when $L(a) = \mathbf{J} \cdot a$ for vectors \mathbf{J} and a .

S_0 (10 i) becomes $\oint_{\partial V} \mathbf{J} \cdot dL = \int_V \mathbf{J} \cdot (\nabla \wedge dX)$ ↑ term is grade 3 but LHS is scalar

$$\oint_{\partial V} \mathbf{J} \cdot dL = \int_V \mathbf{J} \cdot \underbrace{(\nabla \wedge dX)}_{2} = \int_V (\nabla \wedge \mathbf{J}) \cdot dX$$

because $a \cdot (b \wedge B)$

$$= - \int_V (\nabla \wedge \mathbf{J}) \cdot dX = (a \wedge b) \cdot B$$

for vectors a, b and bivector B .

For Cauchy's integral formula, need the notion of an analytic complex function, or more generally a monogenic multivector field. (12)

* also a multivector field

Let $\varphi = u e_1 + v e_2$ and $\Psi = e_1 \varphi = u + v I$ be a 2-d vector field and the corresponding complex function*, which is analytic when the Cauchy-Riemann conditions are met:

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}, \quad \text{or} \quad u_x = v_y \quad \text{and} \quad u_y = -v_x.$$

This means the map defined by the complex function is locally conformal. Small changes are well-approximated by the Jacobian

$$\begin{pmatrix} u_x & v_x \\ u_y & v_y \end{pmatrix} = \begin{pmatrix} a & b \\ -b & a \end{pmatrix} \quad \text{given} \quad u_{xx} = a \quad \text{and} \quad C.R. \\ v_x = b$$

$$= w \begin{pmatrix} \cos \phi & \sin \phi \\ -\sin \phi & \cos \phi \end{pmatrix} \quad \text{for} \quad w^2 = a^2 + b^2 \\ \tan \phi = \frac{b}{a}$$

uniform
dilation

"magnitwist" only - no shearing.

Squares can get bigger/smaller and change angle, but do not become parallelograms.

This was Joseph's insight.

Monogenic functions satisfy $\nabla \Psi = 0$:

(13)

$$\nabla \Psi = (d_x e_1 + d_y e_2)(u + v e_1 e_2)$$
$$= \underline{(u_x - v_y)} e_1 + \underline{(u_y + v_x)} e_2 = 0$$

Cauchy-Riemann

The vector derivative of the corresponding vector field shows the magnitude explicitly:

$$\nabla \Psi = \nabla \cdot \Psi + \nabla \wedge \Psi$$
$$= (d_x e_1 + d_y e_2)(u e_1 + v e_2)$$
$$= (u_x + v_y) e_1 + (v_x - u_y) e_2 = 2a + 2bI = 2we^I$$

The FTGC in the form of (9ii) with $G = \Psi$ is

$$\oint_{\partial V} \frac{dr}{d\lambda} \Psi d\lambda = \int_V \nabla \Psi dX$$

*Ψ commutes with dX
because even-grade.*

curve

param

$r = x e_1 + y e_2$

Map to complex plane by premultiplying by e_1 :

$$e_1 \oint_{\partial V} \frac{dr}{d\lambda} \Psi d\lambda = \oint_{\partial V} \frac{dz}{d\lambda} \Psi d\lambda = \oint \Psi dz = \int e_1 \nabla \Psi dX \quad (13i)$$

$= 0$ if Ψ monogenic.

\therefore have Cauchy's Theorem: $\oint \Psi dz = 0$ for analytic Ψ .

Cauchy's integral formula (CIF) is :

$$f(a) = \frac{1}{2\pi i} \oint \frac{f(z)}{z-a} dz \quad \text{for analytic } f(z).$$

$$\text{Now : } \frac{1}{z-a} = \frac{(z-a)^+}{|z-a|^2} = \frac{(r-b)e_1}{(r-b)^2} \quad \text{as } z^+ = (e_1 r)^+ = r e_1, \\ a^+ = b e_1,$$

and $\frac{r-b}{(r-b)^2} = \nabla \ln |r-b|$. We also know that $\ln |r-b|$ is the Green function for ∇^2 in 2-d: $\nabla^2 \ln |r-b| = 2\pi \delta(r-b)$

$$\text{so } \nabla \frac{r-b}{(r-b)^2} = \nabla^2 \ln |r-b| = 2\pi \delta(r-b) \quad \text{existence of Green fn}$$

Now let $\psi = \frac{f(z)}{z-a}$ in (13i):

$$\oint \frac{f(z)}{z-a} dz = e_1 \int \nabla \left(\frac{r-b}{(r-b)^2} e_1 g(r) \right) dx$$

$$= e_1 \int \left(2\pi \delta(r-b) e_1 g(r) + \nabla f(r) \frac{r-b}{(r-b)^2} e_1 \right) I dx$$

$$= 2\pi I f(a)$$

$$g(r) = g(e, r) = f(z)$$

if f not analytic, now we have generalized Cauchy's result!

$\frac{1}{z-a}$ is the Green function for the vector derivative in 2-d, and CIF propagates $f(z)$ off the boundary to any point a .