

Ch. 12. Multiple Integration

12.1 Double Integration over Rectangular Regions

For a function f defined on a closed, bounded rectangular region R in the xy -plane, the double integral of f over R is given by Riemann sum

double integral
of f over
the rectangle
 R

$$\iint_R f(x,y) dA = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^N f(x_k^*, y_k^*) \cdot \Delta A_k$$

if this limit exists. In this case, f is integrable over R .

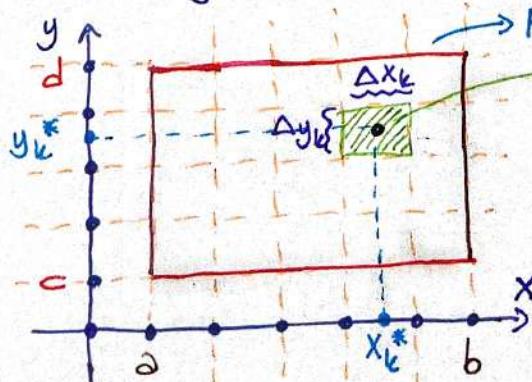
R : A closed bounded rectangular region in the xy -plane defined by $a \leq x \leq b$ and $c \leq y \leq d$.

A : The area of the rectangle R .

P : A partition of the rectangle R into $N = m \cdot n$ subrectangles (cells), where m is the number of subintervals along the x -axis and n is the number along the y -axis.

A_k : The area of the k -th subrectangle (cell) in the partition. ($A_k = \Delta x_k \cdot \Delta y_k$)

x_k^*, y_k^* : Representative points chosen from each subrectangle in the partition.



$$R = [a, b] \times [c, d]$$

$$(x_k^*, y_k^*)$$

A partition of the rectangle R into mn subrectangles, highlighting the representative of the k -th cell.

Properties of Double Integrals

① $\forall a, b \in \mathbb{R}, f = f(x, y), g = g(x, y),$

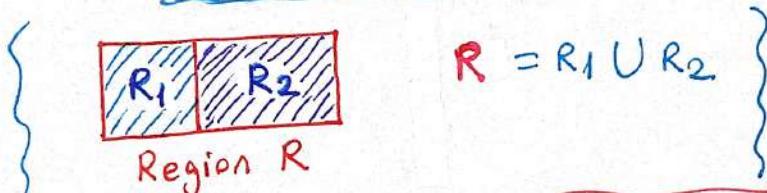
$$\iint_R (af + bg) dA = a \iint_R f dA + b \iint_R g dA. \quad (\text{linearity})$$

② If $f(x, y) \geq g(x, y)$ in region R , then

$$\iint_R f(x, y) dA \geq \iint_R g(x, y) dA. \quad (\text{dominance})$$

③ For subregions R_1 and R_2 :

$$\iint_R f(x, y) dA = \iint_{R_1} f(x, y) dA + \iint_{R_2} f(x, y) dA. \quad (\text{subdivision})$$



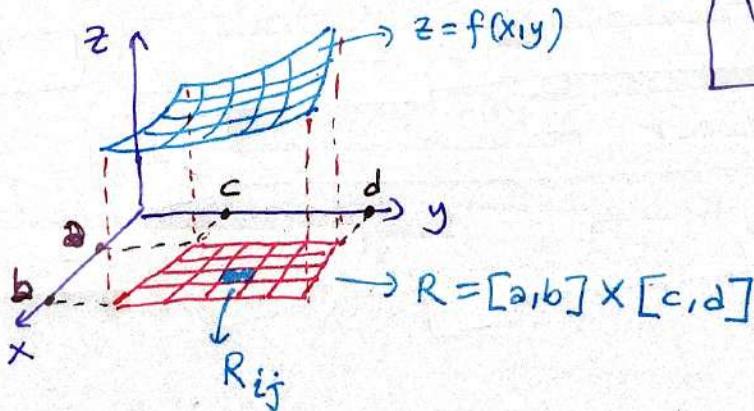
$$V = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

volume
from $z=0$
to $z=f(x, y)$

$$V \approx \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

$$V = \iint_R f(x, y) dA$$

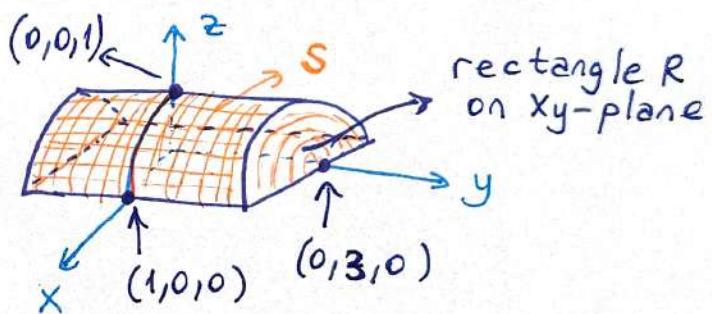
$f(x, y) \geq 0$



Ex. If $R = \{(x,y) \in \mathbb{R}^2 \mid -1 \leq x \leq 1, -3 \leq y \leq 3\}$, calculate $\iint_R \sqrt{1-x^2} dA$.

Since $1-x^2 \geq 0$ we can interpret the integral as a volume. If $z = \sqrt{1-x^2}$ then $x^2+z^2=1$ and $z \geq 0$, so the double integral represents the volume of the solid S , under the circular cylinder $x^2+z^2=1$ and above the rectangle R . The volume of the S is the product of the area of the semi-circle with radius 1 and the height of the cylinder. Then,

$$\iint_R \sqrt{1-x^2} dA = \frac{1}{2} \cdot \pi \cdot (1)^2 \cdot (6) = 3\pi.$$



Iterated Integration

Multiple integrals are used to calculate the total value of functions with more than one variable over a specific region. A double integral integrates a two-variable function $f(x,y)$ over a two-dimensional region.

$$\iint_R f(x,y) dA = \int_a^b \int_c^d f(x,y) dy dx = \int_c^d \int_a^b f(x,y) dx dy$$

(Fubini-Tonelli) inner integral outer integral inner integral outer integral

$(a,b,c,d \in \mathbb{R})$

If $R = [a, b] \times [c, d]$, $f(x, y) = \alpha(x) \cdot \beta(y)$, then

practical identity $\left\{ \int_a^b \int_c^d \alpha(x) \beta(y) dA = \int_a^b \alpha(x) dx \cdot \int_c^d \beta(y) dy \right.$

Ex.

$$\begin{aligned} \int_0^2 \int_0^5 (3+y) dy dx &= \int_0^2 \alpha(x) dx \cdot \int_0^5 \beta(y) dy \\ &= \left(x \Big|_0^2 \right) \cdot \left((3y + \frac{y^2}{2}) \Big|_0^5 \right) \\ &= (2 - 0) \cdot \left[(3(5) + \frac{(5)^2}{2}) - (0) \right] \\ &= 2 \cdot \left(15 + \frac{25}{2} \right) = 2 \frac{55}{2} = 55. \end{aligned}$$

Ex.

Evaluate $\iint_R x^3 y^4 dA$, where $R = \{(x, y) \in \mathbb{R}^2, 2 \leq x \leq 3, 1 \leq y \leq 2\}$

with

a) y-integration first, b) x-integration first.

a) $\int_2^3 \left(\int_1^2 x^3 y^4 dy \right) dx$ (keeping x constant)

$$\begin{aligned} \int_1^2 x^3 y^4 dy &= x^3 \int_1^2 y^4 dy = x^3 \cdot \left(\frac{y^5}{5} \right) \Big|_1^2 = x^3 \left(\frac{(2)^5}{5} - \frac{1}{5} \right) \\ &= x^3 \cdot \left(\frac{32}{5} - \frac{1}{5} \right) = x^3 \cdot \frac{31}{5} \end{aligned}$$

Then, integrate w.r.t. x:

$$\begin{aligned} \int_2^3 \frac{31}{5} x^3 dx &= \frac{31}{5} \int_2^3 x^3 dx = \frac{31}{5} \left(\frac{x^4}{4} \right) \Big|_2^3 = \frac{31}{5} \left(\frac{(3)^4}{4} - \frac{(2)^4}{4} \right) \\ &= \frac{31}{5} \left(\frac{81}{4} - \frac{16}{4} \right) = \frac{31}{5} \cdot \frac{65}{4} = \frac{403}{4}. \end{aligned}$$

b) $\int_1^2 \left(\int_2^3 x^3 y^4 dx \right) dy$ (keeping y constant)

$$\int_2^3 x^3 y^4 dx = y^4 \int_2^3 x^3 dx = y^4 \left(\frac{x^4}{4} \right)_2^3 = y^4 \left(\frac{(3)^4}{4} - \frac{(2)^4}{4} \right)$$

$$= y^4 \left(\frac{81}{4} - \frac{16}{4} \right) = y^4 \cdot \frac{65}{4}$$

Then, integrate w.r.t. y: (w.r.t. : with respect to)

$$\int_1^2 y^4 \frac{65}{4} dy = \frac{65}{4} \int_1^2 y^4 dy = \frac{65}{4} \left(\frac{y^5}{5} \right)_1^2 = \frac{65}{4} \left(\frac{(2)^5}{5} - \frac{(1)^5}{5} \right)$$

$$= \frac{65}{4} \left(\frac{32}{5} - \frac{1}{5} \right) = \frac{65}{4} \cdot \frac{31}{5} = \frac{403}{4}$$

Ex. Find the following integrals

1) $\int_0^2 \int_0^4 x^2 y^6 dA$ | with

- a) y integration first,
- b) x integration first.

2) $\int_{-1}^1 \int_{-2}^2 xy^3 dA$

3) $\int_0^1 \int_{-1}^3 x^3 y^4 dA$

4) $\int_{-1}^1 \int_{-3}^3 xy dA$

5) $\int_{-2}^1 \int_{-1}^2 x^2 y^2 dA$

6) $\int_0^1 \int_0^1 x^3 y^3 dA$

Ex. Find $\iint_R x \sin(xy) dA$ for

$$R = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq x \leq \pi, 0 \leq y \leq 1\}.$$

Let's first integrate w.r.t. x :

$$\iint_0^1 \int_0^\pi x \sin(xy) dx dy$$

inner integral

The inner integral requires integration by parts.

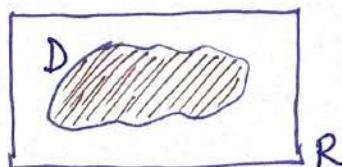
However, it is much simpler to first integrate w.r.t. y :

$$\begin{aligned} \int_0^\pi \int_0^1 x \sin(xy) dy dx &= \int_0^\pi \left[-\frac{x \cos(xy)}{x} \right]_0^1 dx \\ &= - \int_0^\pi \cos(xy) \Big|_0^1 dx \\ &= - \int_0^\pi (\cos x - \cos 0) dx \\ &= - \int_0^\pi (\cos x - 1) dx \\ &= - \cdot (\sin x - x) \Big|_0^\pi \\ &= (\pi - \sin \pi) - (0 - \sin 0) \\ &= (\pi - 0) - (0 - 0) \\ &= \pi. \end{aligned}$$

Ch. 12.2 Double Integration over Nonrectangular Regions

Let $f(x,y)$ be continuous function on a region D inside a rectangle R . Define

$$F(x,y) = \begin{cases} f(x,y) & \text{for } (x,y) \text{ in } D \\ 0 & \text{for } (x,y) \text{ in } R, \text{ but not in } D. \end{cases}$$



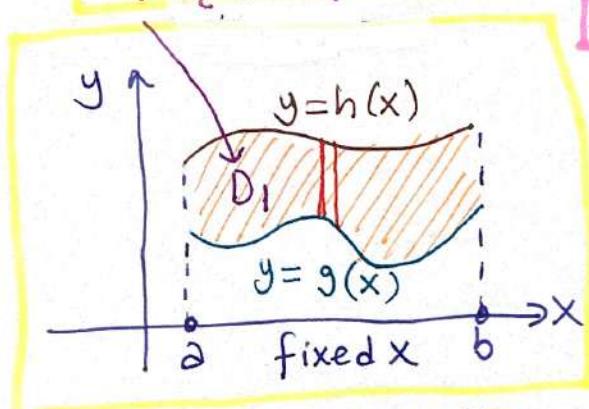
If F is integrable over R , then f is integrable over D .

$$\iint_D f(x,y) dA = \iint_R F(x,y) dA.$$

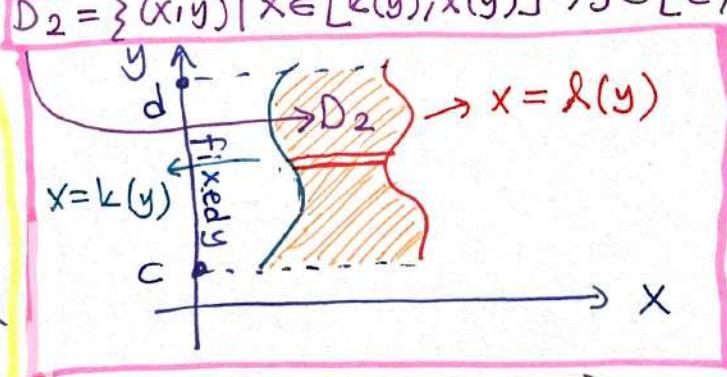
Even with boundary discontinuities, if f is continuous and the boundary well behaved, the double integral of f over D exists. This method applies to type I and type II regions.

$$D_1 = \{(x,y) \mid x \in [a,b], y \in [g(x), h(x)]\} \text{ and}$$

$$D_2 = \{(x,y) \mid x \in [k(y), l(y)], y \in [c,d]\}$$



Type I region D_1
(consider vertical strip)



Type II region D_2
(consider horizontal strip)

For type I :

$$\begin{aligned} \iint_{D_1} f(x,y) dA &= \iint_R F(x,y) dA \\ &= \int_a^b \left[\int_c^d F(x,y) dy \right] dx \\ \iint_{D_1} f(x,y) dA &= \int_a^b \int_{g(x)}^{h(x)} f(x,y) dy dx . \end{aligned}$$

Similarly, for type II :

$$\begin{aligned} \iint_{D_2} f(x,y) dA &= \iint_R F(x,y) dA \\ &= \int_c^d \left[\int_a^b F(x,y) dx \right] dy \\ \iint_{D_2} f(x,y) dA &= \int_c^d \int_{k(y)}^{l(y)} f(x,y) dx dy . \end{aligned}$$

Then,

Fubini's theorem for nonrectangular regions :

$$\iint_{D_1} f(x,y) dA = \int_a^b \int_{g(x)}^{h(x)} f(x,y) dy dx , \quad (\text{Type I})$$

$$\iint_{D_2} f(x,y) dA = \int_c^d \int_{k(y)}^{l(y)} f(x,y) dx dy . \quad (\text{Type II})$$

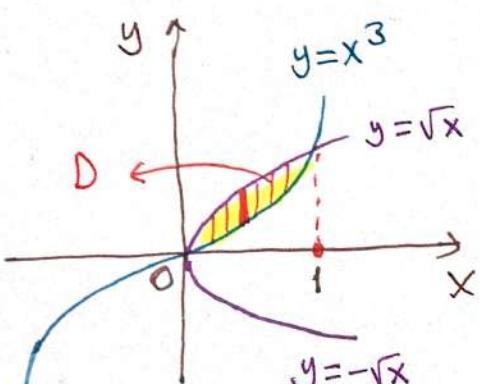
whenever integrals exist.

Ex. Evaluate the double integral

$$\int_0^1 \int_{x^3}^{\sqrt{x}} 120xy^2 dy dx.$$

Integrate w.r.t. y :

$$\begin{aligned} \int_{x^3}^{\sqrt{x}} 120xy^2 dy &= \int_{x^3}^{\sqrt{x}} 120x \cdot \frac{y^3}{3} \Big|_{x^3}^{\sqrt{x}} \\ &= 40x \cdot (y^3) \Big|_{x^3}^{\sqrt{x}} \\ &= 40x \left[(\sqrt{x})^3 - (x^3)^3 \right] \\ &= 40x \left(x^{3/2} - x^9 \right) \\ &= 40x^{5/2} - 40x^{10}. \end{aligned}$$



Then,

$$\begin{aligned} \int_0^1 (40x^{5/2} - 40x^{10}) dx &= 40 \int_0^1 x^{5/2} dx - 40 \int_0^1 x^{10} dx \\ &= 40 \left(\frac{2}{7} x^{7/2} \right) \Big|_0^1 - 40 \left(\frac{x^{11}}{11} \right) \Big|_0^1 \\ &= 40 \cdot \frac{2}{7} - 40 \cdot \frac{1}{11} \\ &= 40 \left(\frac{2}{7} - \frac{1}{11} \right) = 40 \left(\frac{22-7}{77} \right) = 40 \cdot \frac{15}{77} \\ &= \frac{600}{77}. \end{aligned}$$

$$D = \{(x, y) \in \mathbb{R}^2 \mid x \in [0, 1], y \in [x^3, \sqrt{x}] \}$$

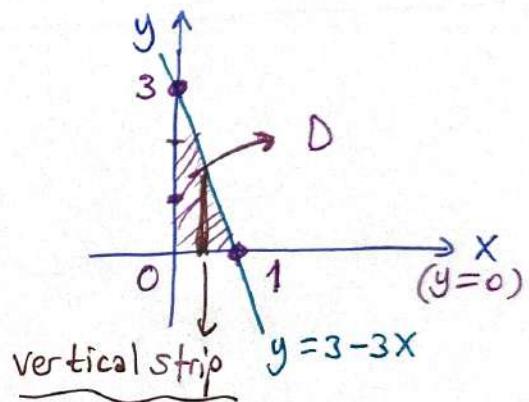
Ex. Evaluate the double integral

$$\iint_D (x^2 + y) dA$$

over a triangular region $D = \{(x, y) \in \mathbb{R}^2 \mid x \in [0, 1], y \in [0, 3-3x]\}$ using iterated integrals with:

- a) y-integration first,
- b) x-integration first.

a) $\int_0^1 \int_0^{3-3x} (x^2 + y) dy dx$,
inner integral



$$\begin{aligned} \int_0^{3-3x} (x^2 + y) dy &= \int_0^{3-3x} \left(x^2 y + \frac{y^2}{2} \right) \Big|_0^{3-3x} \\ &= \left[x^2(3-3x) + \frac{(3-3x)^2}{2} \right] - 0 \\ &= 3x^2 - 3x^3 + \frac{1}{2}(9 - 18x + 9x^2) \\ &= 3x^2 - 3x^3 + \frac{9}{2} - 9x + \frac{9}{2}x^2 \\ &= \left(3 + \frac{9}{2} \right)x^2 - 3x^3 - 9x + \frac{9}{2} \\ &= -3x^3 + \frac{15}{2}x^2 - 9x + \frac{9}{2}. \end{aligned}$$

$$\begin{aligned} \Rightarrow \int_0^1 &\left(-3x^3 + \frac{15}{2}x^2 - 9x + \frac{9}{2} \right) dx \\ &= \left(-\frac{3}{4}x^4 + \frac{15}{2} \cdot \frac{x^3}{3} - \frac{9}{2}x^2 + \frac{9}{2}x \right) \Big|_0^1 \\ &= \left(-\frac{3}{4}(1)^4 + \frac{5}{2}(1)^3 - \frac{9}{2}(1)^2 + \frac{9}{2}(1) \right) - (0) \\ &= -\frac{3}{4} + \frac{5}{2} - \cancel{\frac{9}{2}} + \cancel{\frac{9}{2}} = -\frac{3+10}{4} = \frac{7}{4}. \end{aligned}$$

b) $\int_0^3 \int_0^{\frac{3-y}{3}} (x^2 + y) dx dy$

inner integral

$$\Rightarrow \int_0^{\frac{3-y}{3}} (x^2 + y) dx$$

$$= \left(\frac{x^3}{3} + xy \right) \Big|_0^{\frac{3-y}{3}}$$

$$= \left[\frac{(\frac{3-y}{3})^3}{3} + \left(\frac{3-y}{3} \right) \cdot y \right] - 0$$

$$= \frac{(3-y)^3}{81} + \frac{3y - y^2}{3}$$

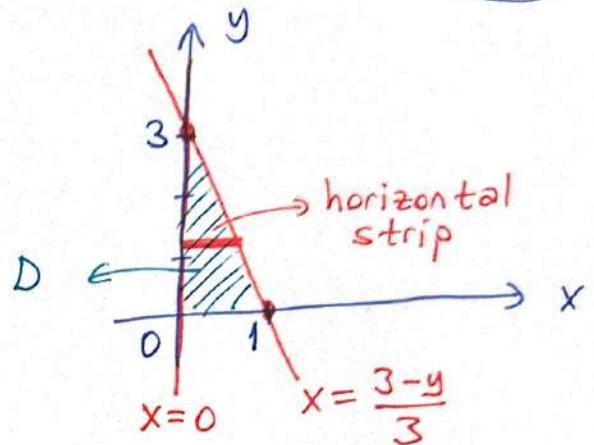
$$\Rightarrow \int_0^3 \left[\frac{(3-y)^3}{81} + y - \frac{1}{3}y^2 \right] dy$$

$$= \left[-\frac{1}{81} \frac{(3-y)^4}{4} + \frac{y^2}{2} - \frac{y^3}{9} \right] \Big|_0^3$$

$$= \left[-\frac{1}{4 \cdot 81} (3-(3))^4 + \frac{(3)^2}{2} - \frac{1}{9}(3)^3 \right] - \left[-\frac{1}{81} \frac{(3-(0))^4}{4} + 0 - 0 \right]$$

$$= \left[0 + \frac{9}{2} - \frac{27}{9} \right] + \frac{1}{81} \cdot \frac{81}{4}$$

$$= \frac{9}{2} - 3 + \frac{1}{4} = \frac{18 - 12 + 1}{4} = \frac{7}{4}$$



Double Integral as Area and Volume

The area of region D can be computed using

$$A = \iint_D dA. \quad \left\{ A : \text{area} \right\}$$

This method is often easier than using single integrals.

For a non-negative continuous function $f(x,y)$ over region D, the volume of the solid of the surface $z = f(x,y)$ is determined by

$$V = \iint_D f(x,y) dA. \quad \left\{ V : \text{volume} \right\}$$

Ex. (from the textbook) :

Find the area of the region D between $y = \sin x$ and $y = \cos x$ over $x \in [0, \frac{\pi}{4}]$ using

- a) a single integral,
- b) a double integral.

$$\text{a) } A = \int_0^{\frac{\pi}{4}} (\cos x - \sin x) dx$$

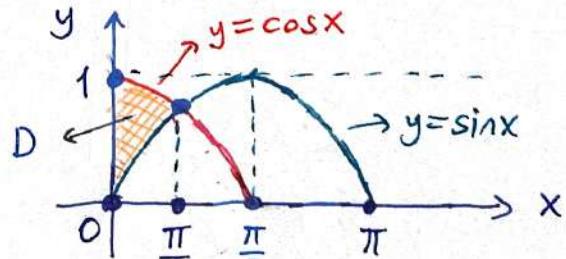
$$= (\sin x + \cos x) \Big|_0^{\frac{\pi}{4}}$$

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

$$= (\frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2}) - (0 + 1)$$

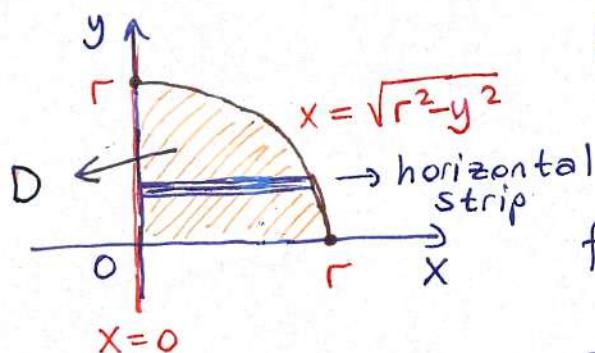
$$= \sqrt{2} - 1.$$

$$\begin{aligned} \text{b) } A &= \iint_D dA = \int_0^{\frac{\pi}{4}} \int_{\sin x}^{\cos x} 1 dy dx \\ &= \int_0^{\frac{\pi}{4}} y \Big|_{\sin x}^{\cos x} dx \\ &= \int_0^{\frac{\pi}{4}} (\cos x - \sin x) dx \\ &= (\sin x + \cos x) \Big|_0^{\frac{\pi}{4}} \\ &= \sqrt{2} - 1. \end{aligned}$$



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Ex. Determine the volume of the solid bounded above by the plane $y = z$ and below in the xy -plane by the region defined as the portion of the disk $x^2 + y^2 \leq r^2$ located in the first quadrant. ($r > 0$)

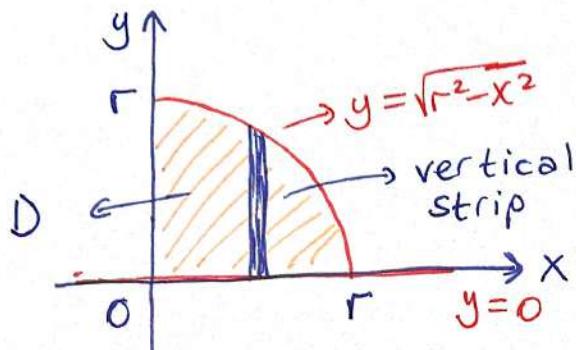


$$D = \{(x, y) \in \mathbb{R}^2 \mid x \in [0, \sqrt{r^2 - y^2}], y \in [0, r]\}$$

$$f(x, y) = y, dA = dx dy$$

$$\begin{aligned}
 V &= \iint_D f(x, y) dA = \int_0^r \int_0^{\sqrt{r^2 - y^2}} y dx dy \\
 &= \int_0^r y x \Big|_0^{\sqrt{r^2 - y^2}} dy \\
 &= \int_0^r y (\sqrt{r^2 - y^2} - 0) dy \\
 &= \int_0^r y \sqrt{r^2 - y^2} dy, \quad \left\{ u = r^2 - y^2 \right. \\
 &\quad \left. du = -2y dy \right\} \\
 &= \left[-\frac{1}{3} (r^2 - y^2)^{3/2} \right] \Big|_0^r \\
 &= -\frac{1}{3} [(r^2 - r^2)^{3/2} - (r^2 - 0^2)^{3/2}] \\
 &= -\frac{1}{3} (0 - r^3) \\
 V &= \underline{\underline{\frac{r^3}{3}}}
 \end{aligned}$$

or taking $D = \{(x, y) \in \mathbb{R}^2 \mid x \in [0, r], y \in [0, \sqrt{r^2 - x^2}]\}$



$$f(x, y) = y, \\ dA = dy dx,$$

$$\begin{aligned}
 V &= \iint_D f(x, y) dA = \int_0^r \int_0^{\sqrt{r^2 - x^2}} y dy dx \\
 &= \int_0^r \frac{y^2}{2} \Big|_0^{\sqrt{r^2 - x^2}} dx \\
 &= \int_0^r \left[\frac{(\sqrt{r^2 - x^2})^2}{2} - \frac{(0)^2}{2} \right] dx \\
 &= \int_0^r \frac{r^2 - x^2}{2} dx \\
 &= \frac{1}{2} \left(r^2 x - \frac{x^3}{3} \right) \Big|_0^r \\
 &= \frac{1}{2} \left[\left(r^3 - \frac{r^3}{3} \right) - \left(r^2(0) - \frac{(0)^3}{3} \right) \right] \\
 &= \frac{1}{2} \left(\frac{2r^3}{3} \right) \\
 V &= \underline{\underline{\frac{r^3}{3}}} .
 \end{aligned}$$

(146)

When evaluating the integral $\iint_D f(x,y) dA$, you can choose to integrate w.r.t. x or y first. In the following you will change the given order of integration.

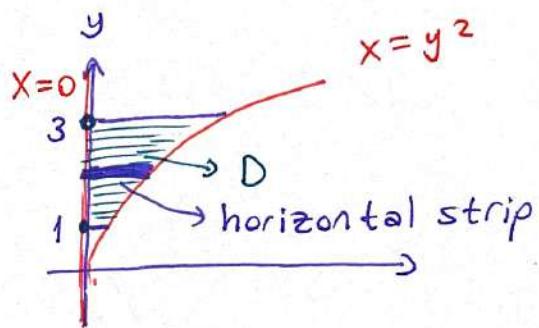
Ex. Change the order of integration in the iterated

$$\iint_D f(x,y) dx dy$$

D

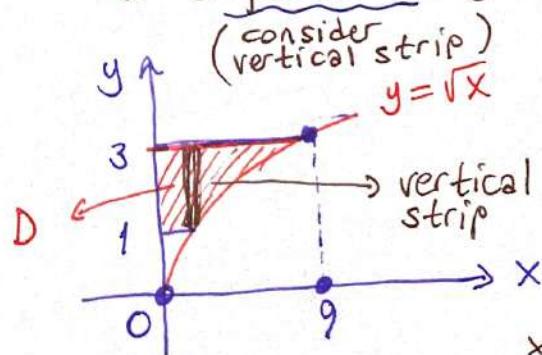
y varies from 1 to 3 x varies from 0 to y^2

Type II: y fixed (horizontal strip)



$$x = y^2 \Rightarrow y = \sqrt{x} \quad (\text{For Type I})$$

For a fixed x , y will range from \sqrt{x} to 3.



The reversed order of integration will be

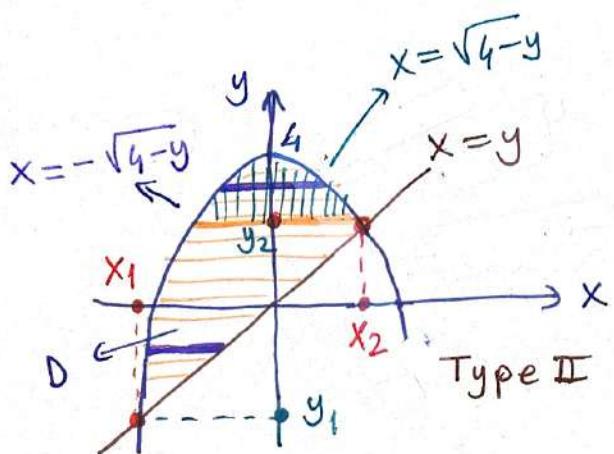
$$\iint_D f(x,y) dy dx$$

x varies from 0 to 9 y varies from \sqrt{x} to 3

Ex. Consider the region D bounded by parabola

$y = 4 - x^2$ and the line $y = x$. Determine whether to use a Type I or Type II description to find the area of D .

(147)

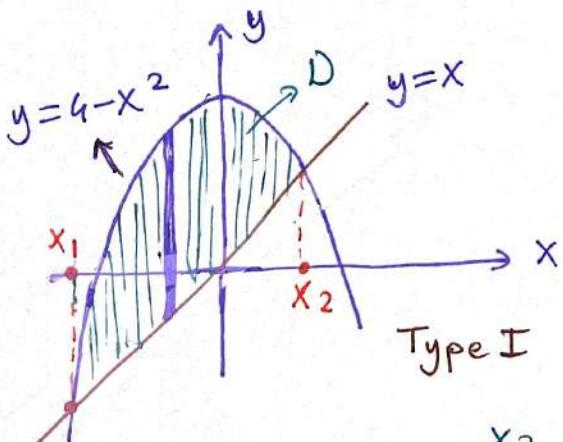


$$4-x^2 = x$$

$$x^2 + x - 4 = 0$$

$$x_{1,2} = \frac{-1 \pm \sqrt{1^2 - 4 \cdot 1 \cdot (-4)}}{2 \cdot 1} = \frac{-1 \mp \sqrt{17}}{2}$$

$$\underline{x_1 \approx -2.56}, \underline{x_2 \approx 1.56}$$



$$\text{Type I: } A = \int_{x_1}^{x_2} \int_x^{4-x^2} dy dx$$

$$\text{Type II: } A = \int_{y_1}^{y_2} \int_{-\sqrt{4-y}}^{\sqrt{4-y}} dx dy + \int_{y_2}^4 \int_{-\sqrt{4-y}}^{\sqrt{4-y}} dx dy$$

Here, the convenience of computation is clearly demonstrated in Type I.

$$A = \int_{x_1}^{x_2} \int_x^{4-x^2} dy dx = \int_{x_1}^{x_2} y \Big|_x^{4-x^2} dx$$

$$= \int_{x_1}^{x_2} [4-x^2-x] dx = \left(4x - \frac{x^3}{3} - \frac{x^2}{2}\right) \Big|_{x_1}^{x_2}$$

$$A \approx 11.68.$$

Ex. Compute $\iint_{0 \times}^1 e^{y^2} dy dx$ (from textbook)

(148)

The y integration cannot be done first since e^{y^2} lacks an elementary antiderivative. Instead, we will reverse the order of integration. For any fixed x between 0 and 1, y ranges from x to 1.

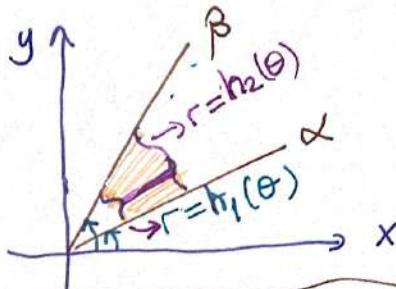
To change the order of integration, observe that for each fixed y between 0 and 1, x varies from 0 to y .

$$\begin{aligned}\iint_{0 \times}^1 e^{y^2} dy dx &= \int_0^1 \int_0^y e^{y^2} dx dy \\&= \int_0^1 x \cdot e^{y^2} \Big|_0^y dy \\&= \int_0^1 [(y)e^{y^2} - (0)e^{y^2}] dy \\&= \int_0^1 y e^{y^2} dy \quad (u=y^2, du=2y dy) \\&= \frac{1}{2} e^{y^2} \Big|_0^1 \\&= \frac{1}{2} (e^1 - e^0) \\&= \frac{1}{2} (e - 1).\end{aligned}$$

12.3 Double Integrals in Polar Coordinates

$$\left. \begin{array}{l} x = r \cos \theta \\ y = r \sin \theta \\ r = \sqrt{x^2 + y^2} \\ \tan \theta = \frac{y}{x} \end{array} \right\}$$

If $f(x,y) = x^2 + y^2 + a^2$, then
 $f(r \cos \theta, r \sin \theta) = r^2 + a^2$.



$$\iint_R f(x,y) dA = \iint_D f(r \cos \theta, r \sin \theta) r dr d\theta$$

$$dx dy = r dr d\theta.$$

$$dA = \iint_D r dr d\theta$$

$$\iint_D f(r, \theta) dA = \int_{\alpha}^{\beta} \int_{h_1(\theta)}^{h_2(\theta)} f(r, \theta) r dr d\theta$$

To transform the integral $\iint f(x,y) dA$ under a change of variables $x = x(u,v)$, $y = y(u,v)$, we get

$$\iint f(x,y) dA = \iint f(u,v) |J(u,v)| du dv,$$

where

$$J(u,v) = \begin{vmatrix} x_u & x_v \\ y_u & y_v \end{vmatrix}. \quad (\text{Jacobian determinant})$$

For polar coordinates, $x = r \cos \theta$, $y = r \sin \theta$,

$$J(r, \theta) = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} = r \cos^2 \theta + r \sin^2 \theta$$

$$= r.$$

$$\Rightarrow \iint_R f(x,y) dA = \iint_D f(r, \theta) r dr d\theta = \iint_{\alpha}^{\beta} \int_{h_1(\theta)}^{h_2(\theta)} f(r \cos \theta, r \sin \theta) r dr d\theta.$$

Ex. Evaluate $\iint_R (3x + 4y^2) dA$, where R represents the region of the upper-half bounded by the circles $x^2 + y^2 = 1$ and $x^2 + y^2 = 4$.

$$R = \{(x, y) \in \mathbb{R}^2 \mid y \geq 0, 1 \leq x^2 + y^2 \leq 4\}$$

$$1 \leq r \leq 2, \quad 0 \leq \theta \leq \pi.$$

$$\begin{aligned} \Rightarrow \iint_R (3x + 4y^2) dA &= \int_0^\pi \int_1^2 (3r \cos \theta + 4r^2 \sin^2 \theta) r dr d\theta \\ &= \int_0^\pi \int_1^2 (3r^2 \cos \theta + 4r^3 \sin^2 \theta) dr d\theta \\ &= \int_0^\pi \left(r^3 \cos \theta + r^4 \sin^2 \theta \right) \Big|_1^2 d\theta \\ &= \int_0^\pi \left[(2)^3 \cos \theta + (2)^4 \sin^2 \theta \right] - \left[(1)^3 \cos \theta + (1)^4 \sin^2 \theta \right] d\theta \\ &= \int_0^\pi (7 \cos \theta + 15 \sin^2 \theta) d\theta \\ &= \int_0^\pi \left[7 \cos \theta + \frac{15}{2} (1 - \cos 2\theta) \right] d\theta \\ &= \left(7 \sin \theta + \frac{15}{2} \theta - \frac{15}{4} \sin 2\theta \right) \Big|_0^\pi \\ &= \frac{15\pi}{2} \end{aligned}$$

Ex. Find the volume of the solid bounded by the plane $z=0$ and the paraboloid $z=1-x^2-y^2$

$$z=0 \Rightarrow x^2+y^2=1 \quad (\text{circle})$$

(polar region) $D = \{(r, \theta) \mid 0 \leq r \leq 1, 0 \leq \theta \leq 2\pi\}$

$$1-x^2-y^2 = 1-(x^2+y^2) = 1-r^2$$

$$\Rightarrow V = \iint_D (1-x^2-y^2) dA = \int_0^{2\pi} \int_0^1 (1-r^2) r dr d\theta$$

$$= \int_0^{2\pi} d\theta \int_0^1 (r-r^3) dr$$

$$= 2\pi \left(\frac{r^2}{2} - \frac{r^4}{4} \right) \Big|_0^1 = 2\pi \left(\frac{1}{2} - \frac{1}{4} \right) = 2\pi \frac{1}{4}$$

$$\Rightarrow V = \frac{\pi}{2}. \quad D = \{(x, y) \in \mathbb{R}^2 \mid x^2+y^2 \leq 1\} \quad (\text{Cartesian region})$$

If we had used Cartesian coordinates, instead polar,

$$V = \iint_D (1-x^2-y^2) dA = \int_{-1}^1 \int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}} (1-x^2-y^2) dy dx,$$

It would not be easy to evaluate, since it involved finding the integrals

$$\int \sqrt{1-x^2} dx, \int x^2 \sqrt{1-x^2} dx, \int (1-x^2)^{3/2} dx.$$

Ex. Compute the area of the region R bounded by the circle $r=4$ and the line $\theta=\frac{\pi}{4}$.

For the circle: r ranges from 0 to 4,

the line: θ ranges from 0 to $\frac{\pi}{4}$.

$$A = \int_{\theta=0}^{\frac{\pi}{4}} \int_{r=0}^4 r dr d\theta$$

$$= \int_0^{\frac{\pi}{4}} \frac{r^2}{2} \Big|_0^4 d\theta = \int_0^{\frac{\pi}{4}} 8 d\theta$$

$$= 8 \int_0^{\frac{\pi}{4}} d\theta = 8(\theta) \Big|_0^{\frac{\pi}{4}} = 8 \cdot \frac{\pi}{4} = 2\pi.$$

Ex. Compute the area of the region R bounded by the circle $x^2+y^2=16$ and the line $y=x$.
(Use double integral and solve it by polar form.)

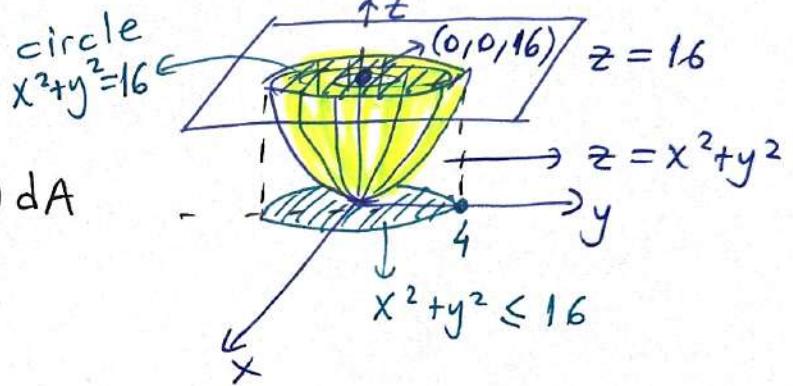
Ex. Evaluate $\int_{\theta=0}^{2\pi} \int_{r=0}^3 r dr d\theta$.

Ex. Evaluate $\int_0^1 \int_0^{\sqrt{1-x^2}} y dy dx$ by replacing to polar coordinates.

Ex. Evaluate $\int_{-1}^1 \int_{-\sqrt{1-x^2}}^0 \cos(x^2+y^2) dy dx$ by converting to polar coordinates.

Ex. Find the volume of the region that lies inside $z = x^2 + y^2$ and below the plane $z = 16$.

(Use polar form)



$$V = \iint_D 16 dA - \iint_D (x^2 + y^2) dA$$

$$= \iint_D (16 - x^2 - y^2) dA$$

$$\Rightarrow 0 \leq \theta \leq 2\pi, 0 \leq r \leq 4, z = 16 - r^2$$

$$\Rightarrow V = \iint_D [16 - (x^2 + y^2)] dA$$

$$V = \int_0^{2\pi} \int_0^4 r(16 - r^2) dr d\theta$$

$$V = \int_0^{2\pi} \left(8r^2 - \frac{1}{4}r^4 \right) \Big|_0^4 d\theta$$

$$V = \int_0^{2\pi} 64 d\theta$$

$$\Rightarrow V = 128\pi$$

Ex. Compute the area of the region that lies inside $r = 3 + 2\sin\theta$ and outside $r = 2$.

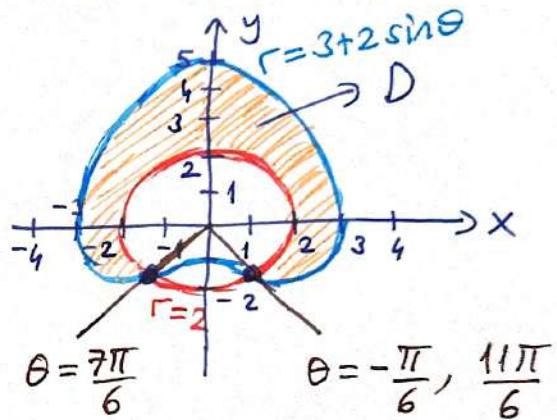
$$3 + 2\sin\theta = 2$$

$$2\sin\theta = 2 - 3$$

$$\sin\theta = -\frac{1}{2}$$

$$\theta = \frac{7\pi}{6}, \frac{11\pi}{6}$$

$$2 \leq r \leq 3 + 2\sin\theta$$



$$\begin{aligned}
 A_D &= \iint_D dA = \int_{-\pi/6}^{7\pi/6} \int_2^{3+2\sin\theta} r dr d\theta \\
 &= \int_{-\pi/6}^{7\pi/6} \frac{r^2}{2} \Big|_2^{3+2\sin\theta} d\theta \\
 &= \int_{-\pi/6}^{7\pi/6} \left(\frac{5}{2} + 6\sin\theta + 2\sin^2\theta \right) d\theta \\
 &= \int_{-\pi/6}^{7\pi/6} \left[\frac{7}{2} + 6\sin\theta - \cos(2\theta) \right] d\theta \\
 &= \left(\frac{7}{2}\theta - 6\cos\theta - \frac{1}{2}\sin(2\theta) \right) \Big|_{-\pi/6}^{7\pi/6} \\
 &= \frac{11\sqrt{3}}{2} + \frac{14}{3}\pi \\
 &\approx 24.19
 \end{aligned}$$

Ex. Using the polar coordinates, compute the improper integral

$$\iint_{\mathbb{R}^2} e^{-3(x^2+y^2)} dx dy,$$

and then compute the following improper integral

$$\int_{-\infty}^{\infty} e^{-3x^2} dx.$$

In polar coordinates, $x^2+y^2=r^2$ and $dx dy = r dr d\theta$.

$$\begin{aligned} \Rightarrow \iint_{\mathbb{R}^2} e^{-3(x^2+y^2)} dx dy &= \int_0^{2\pi} \int_0^{\infty} e^{-3r^2} \cdot r dr d\theta \quad \left. \begin{array}{l} \text{convert to} \\ \text{polar coordinates} \end{array} \right\} \\ &= \int_0^{2\pi} d\theta \cdot \int_0^{\infty} r e^{-3r^2} dr \quad \left. \begin{array}{l} \text{separate the} \\ \text{integrals} \end{array} \right\} \\ &= 2\pi \int_0^{\infty} r e^{-3r^2} dr \\ &= 2\pi \int_0^{\infty} e^{-u} \frac{du}{6} \quad \left. \begin{array}{l} u = 3r^2 \\ du = 6r dr \end{array} \right\} \\ &= \frac{\pi}{3} \int_0^{\infty} e^{-u} du \quad \left. \begin{array}{l} \text{improper integral} \end{array} \right\} \\ &= \frac{\pi}{3} \lim_{b \rightarrow \infty} \int_0^b e^{-u} du \end{aligned}$$

$$\left\{ \int_0^b e^{-u} du = (-e^{-u}) \Big|_0^b = (-e^{-b}) - (-e^0) = -e^{-b} + 1 = 1 - \frac{1}{e^b} \right\}$$

$$\Rightarrow \iint_{\mathbb{R}^2} e^{-3(x^2+y^2)} dx dy = \frac{\pi}{3} \lim_{b \rightarrow \infty} \left(1 - \frac{1}{e^b} \right) = \frac{\pi}{3} (1 - 0) = \underline{\underline{\frac{\pi}{3}}}$$

$$\begin{aligned} \Rightarrow \iint_{\mathbb{R}^2} e^{-3(x^2+y^2)} dx dy &= \int_{-\infty}^{\infty} e^{-3x^2} dx \cdot \int_{-\infty}^{\infty} e^{-3y^2} dy = \left(\int_{-\infty}^{\infty} e^{-3x^2} dx \right)^2 \\ \Rightarrow \int_{-\infty}^{\infty} e^{-3x^2} dx &= \sqrt{\frac{\pi}{3}}. \end{aligned}$$

12.4 Surface Area

If f has a continuous derivative on the closed, bounded interval $[a, b]$, the length ℓ of the graph of $y = f(x)$, $x \in [a, b]$, is given by

$$\ell = \int_a^b \sqrt{1 + [f'(x)]^2} dx.$$

Analogous to the length formula for a single-variable function we aim to explore a formula for the surface area of a differentiable function of two variables.

Surface Area as a Double Integral

For a function $f(x, y)$ with continuous partial derivatives f_x and f_y in region R , the surface area S over R is given by

$$S = \iint_R \sqrt{[f_x(x, y)]^2 + [f_y(x, y)]^2 + 1} dA$$

where $dS = \sqrt{(f_x)^2 + (f_y)^2 + 1} dA$ is the surface area element.

$\int_a^b dx$: length on axis x .

$\int_a^b ds = \int_a^b \sqrt{[f'(x)]^2 + 1} dx$: arc length.

$\iint_R dA$: area in xy -plane.

$\iint_R dS = \iint_R \sqrt{[f_x(x, y)]^2 + [f_y(x, y)]^2 + 1} dA$: surface area

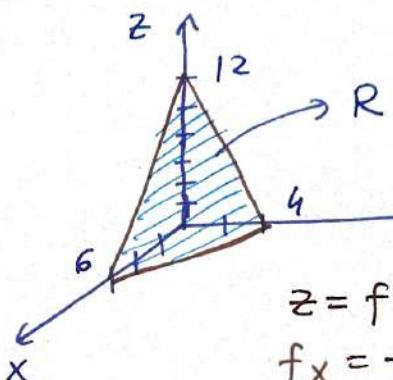
Ex. Find the surface area of the part of the plane $2x+3y+z=12$ that lies in the first octant.

$$z = 12 - 2x - 3y$$

$$(x,y) = (0,0) \Rightarrow z = 12$$

$$(x,z) = (0,0) \Rightarrow y = 4$$

$$(y,z) = (0,0) \Rightarrow x = 6$$



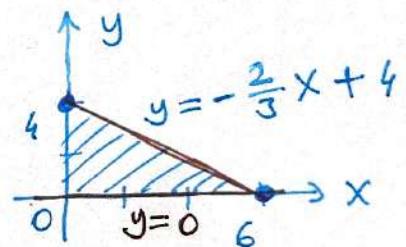
$$z = f(x,y) = 12 - 2x - 3y$$

$$f_x = -2, f_y = -3$$

$$S = \iint_R \sqrt{(f_x)^2 + (f_y)^2 + 1} \, dA$$

$$= \int_0^6 \int_0^{-\frac{2}{3}x+4} \sqrt{(-2)^2 + (-3)^2 + 1} \, dy \, dx$$

$$= \int_0^6 \int_0^{-\frac{2}{3}x+4} \sqrt{14} \, dy \, dx$$



$$= \int_0^6 \sqrt{14} \cdot (y) \Big|_0^{-\frac{2}{3}x+4} = \int_0^6 \sqrt{14} \cdot \left(-\frac{2}{3}x + 4 \right) \, dx$$

$$= \sqrt{14} \cdot \left(-\frac{2}{3} \frac{x^2}{2} + 4x \right) \Big|_0^6$$

$$S = \sqrt{14} \left(-\frac{(6)^2}{3} + 4 \cdot (6) \right) = \sqrt{14} (-12 + 24) = 12\sqrt{14}.$$

Ex. Find the surface area of the part of the plane $x+y+z=1$ that lies in the first octant.

Ex. Find the surface area of the part of $z=xy$ that lies in the cylinder given by $x^2+y^2=1$.

Ex. Find the surface area of the portion

of the paraboloid $x^2 + y^2 - z = 0$ that lies below
the plane $z = 4$.

$$S = \iint_D \sqrt{1 + (f_x)^2 + (f_y)^2} dA$$

$$S = \iint_D \sqrt{1 + (2x)^2 + (2y)^2} dA$$

$$S = \iint_D \sqrt{1 + 4(x^2 + y^2)} dA$$

$$S = \int_0^{2\pi} \int_0^2 \sqrt{1 + 4r^2} r dr d\theta$$

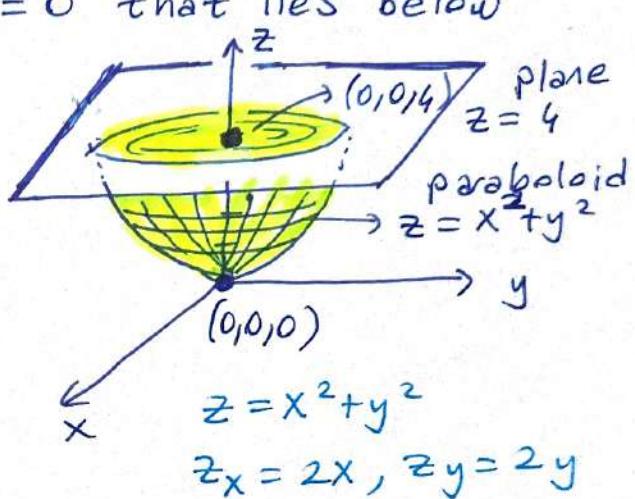
$$= \int_0^{2\pi} \int_1^{17} \sqrt{u} \cdot \frac{du}{8} d\theta$$

$$= \int_0^{2\pi} \frac{1}{8} \frac{2}{3} \cdot (u^{3/2}) \Big|_1^{17} d\theta$$

$$= \int_0^{2\pi} \frac{1}{12} (17^{3/2} - 1) d\theta$$

$$= \frac{1}{12} (17^{3/2} - 1) (2\pi - 0)$$

$$= \frac{\pi}{6} \cdot (17^{3/2} - 1).$$



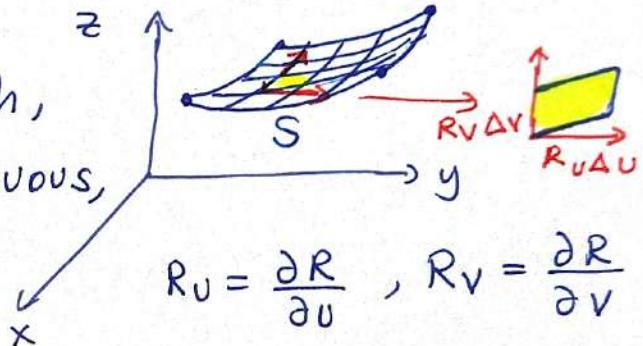
$$\left. \begin{array}{l} x = r \cos \theta \\ y = r \sin \theta \end{array} \right\} \text{change to polar coordinates}$$

$$\left. \begin{array}{l} u = 1 + 4r^2 \\ du = 8r dr \end{array} \right\} \begin{array}{l} r=0 \Rightarrow u=1 \\ r=2 \Rightarrow u=17 \end{array}$$

Area of Parametric Surface

Let S be a surface defined parametrically by
 $R(u,v) = x(u,v)\vec{i} + y(u,v)\vec{j} + z(u,v)\vec{k}$ on the region D
in the uv -plane.

Assume that S is smooth,
meaning R_u and R_v are continuous,
and $R_u \times R_v \neq 0$ on D .



$$R_u = \frac{\partial R}{\partial u}, \quad R_v = \frac{\partial R}{\partial v}$$

The surface area S is defined by

$$S = \iint_D \|R_u \times R_v\| du dv, \quad \left. \begin{array}{l} R_u = \langle x_u, y_u, z_u \rangle \\ R_v = \langle x_v, y_v, z_v \rangle \end{array} \right\}$$

where $R_u \times R_v$ is named the fundamental cross product.

Ex. Find the surface area of the sphere with radius r using double integrals.

Parametric representation of the sphere with radius r :

$$\left. \begin{array}{l} x(u,v) = r \sin u \cos v \\ y(u,v) = r \sin u \sin v \\ z(u,v) = r \cos u \end{array} \right\} \quad \begin{array}{l} u \in [0, \pi], \\ v \in [0, 2\pi] \end{array}$$

$$D = \{(u,v) \mid u \in [0, \pi], v \in [0, 2\pi]\}$$

$$R(u,v) = x(u,v)\vec{i} + y(u,v)\vec{j} + z(u,v)\vec{k}$$

$$\Rightarrow R(u,v) = \langle r \sin u \cos v, r \sin u \sin v, r \cos u \rangle$$

$$R_u = \frac{\partial R}{\partial u} = \langle r \cos u \cos v, r \cos u \sin v, -r \sin u \rangle$$

$$R_v = \frac{\partial R}{\partial v} = \langle -r \sin u \sin v, r \sin u \cos v, 0 \rangle$$

$$\begin{aligned}
 R_U \times R_V &= \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ r \cos U \cos V & r \cos U \sin V & -r \sin U \\ -r \sin U \sin V & r \sin U \cos V & 0 \end{vmatrix} \\
 &= [(r \cos U \sin V) \cdot (0) - (-r \sin U) (r \sin U \cos V)] \vec{i} \\
 &\quad - [(r \cos U \cos V) \cdot (0) - (-r \sin U \sin V) (-r \sin U)] \vec{j} \\
 &\quad + [(r \cos U \cos V) (r \sin U \cos V) - (-r \sin U \sin V) (r \cos U \sin V)] \vec{k} \\
 &= (r^2 \sin^2 U \cos V) \vec{i} - (r^2 \sin^2 U \sin V) \vec{j} \\
 &\quad + r^2 (\cos U \sin U \cos^2 V + \sin U \cos U \sin^2 V) \vec{k} \\
 &= (r^2 \sin^2 U \cos V) \vec{i} - (r^2 \sin^2 U \sin V) \vec{j} + (r^2 \cos U \sin U) \vec{k}
 \end{aligned}$$

$$\begin{aligned}
 \|R_U \times R_V\| &= \sqrt{r^4 \sin^4 U \cos^2 V + r^4 \sin^4 U \sin^2 V + r^4 \cos^2 U \sin^2 U} \\
 &= \sqrt{r^4 \sin^4 U (\cos^2 V + \sin^2 V) + r^4 \cos^2 U \sin^2 U} \\
 &= \sqrt{r^4 \sin^4 U + r^4 \cos^2 U \sin^2 U} \\
 &= \sqrt{r^4 \sin^2 U (\sin^2 U + \cos^2 U)} = r^2 \sin U
 \end{aligned}$$

$$S = \iint_D \|R_U \times R_V\| dA = \int_0^{2\pi} \int_0^\pi r^2 \sin U du dv$$

$$S = r^2 \int_0^{2\pi} dv \cdot \int_0^\pi \sin U du = r^2 (2\pi) \cdot 2 = 4\pi r^2.$$

Ex. Find the surface area of the surface
 $R(U, V) = (U \sin V) \vec{i} + (U \cos V) \vec{j} + U \vec{k}$
for $U \in [0, 4]$, $V \in [0, 2\pi]$.

12.5 Triple Integrals

For a function f defined over a closed bounded solid region D , the triple integral is given by

$$\iiint_D f(x,y,z) dV = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n f(x_k^*, y_k^*, z_k^*) V_k,$$

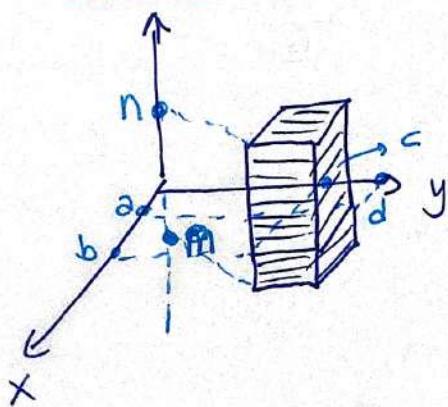
where the limit exists and V_k are the volumes of subregions in D .

In triple integrals, as in double integrals, the properties of linearity, dominance, and subdivision also apply.

Iterated Integration

Fubini's theorem over a parallelepiped in 3D states that if $f(x,y,z)$ is continuous over a rectangular box $B = \{(x,y,z) \in \mathbb{R}^3 \mid x \in [a,b], y \in [c,d], z \in [m,n]\}$, then the triple integral can be expressed as an iterated integral:

$$\iiint_B f(x,y,z) dV = \int_m^n \int_c^d \int_a^b f(x,y,z) dx dy dz.$$



The integration can be carried out in any order, with adjustments to the differential elements as required, including $dx dy dz$, $dx dz dy$, $dz dx dy$, $dy dx dz$, $dy dz dx$ or $dz dy dx$.

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Ex. Evaluate $\iiint_B xy^2 z \, dV$, where

$$B = \{(x, y, z) \in \mathbb{R}^3 \mid x \in [0, 1], y \in [-1, 1], z \in [2, 3]\}.$$

$$\begin{aligned}\iiint_B xy^2 z \, dz \, dy \, dx &= \int_0^1 \int_{-1}^1 \int_2^3 xy^2 z \, dz \, dy \, dx \\ &= \int_0^1 \int_{-1}^1 xy^2 \left(\frac{z^2}{2}\right) \Big|_2^3 \, dy \, dx \\ &= \int_0^1 \int_{-1}^1 \frac{xy^2}{2} ((3)^2 - (2)^2) \, dy \, dx \\ &= \frac{5}{2} \int_0^1 x \cdot \frac{(y^3)}{3} \Big|_{-1}^1 \, dx \\ &= \frac{5}{6} \int_0^1 x [(1)^3 - (-1)^3] \, dx \\ &= \frac{5}{6} \int_0^1 2x \, dx \\ &= \frac{5}{6} x^2 \Big|_0^1 \\ &= \frac{5}{6}.\end{aligned}$$

Ex. Find $\iiint_B x^2 y^2 z^2 \, dV$, where

$$B = \{(x, y, z) \in \mathbb{R}^3 \mid x \in [0, 1], y \in [0, 2], z \in [0, 3]\}$$

Triple Integral Calculation for a Solid Region Simple in z-Direction

Let D be a solid region bounded below by $z = u(x, y)$ and above by $z = v(x, y)$, projecting onto a region A in the xy -plane. If A is either type I or II, then the integral of a continuous function $f(x, y, z)$ over D is:

$$\iiint_D f(x, y, z) dV = \iint_A \int_{u(x, y)}^{v(x, y)} f(x, y, z) dz dA.$$

If A is type I, then $x \in [a, b]$, $y \in [g_1(x), g_2(x)]$,
if A is type II, then $x \in [h_1(y), h_2(y)]$, $y \in [c, d]$.

That is, $f = f(x, y, z)$,

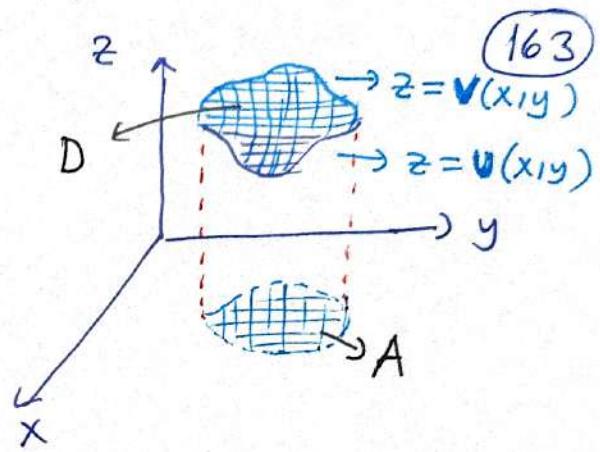
$$\iiint_D f(x, y, z) dV = \int_a^b \int_{g_1(x)}^{g_2(x)} \int_{u(x, y)}^{v(x, y)} f \cdot dz dy dx \quad (\text{type I})$$

$$\iiint_D f(x, y, z) dV = \int_c^d \int_{h_1(y)}^{h_2(y)} \int_{u(x, y)}^{v(x, y)} f \cdot dz dx dy \quad (\text{type II})$$

If $f(x, y, z) = f_1(x) \cdot f_2(y) \cdot f_3(z)$, then

$$\iiint_B f(x, y, z) dV = \int_a^b f_1(x) dx \int_c^d f_2(y) dy \int_m^n f_3(z) dz,$$

where $B = \{(x, y, z) \in \mathbb{R}^3 \mid x \in [a, b], y \in [c, d], z \in [m, n]\}$.



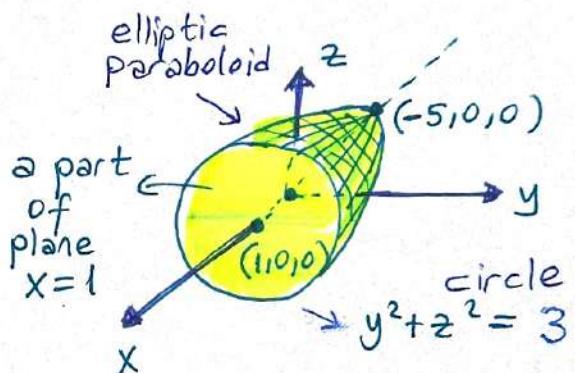
(164)

Ex. Evaluate $\iiint_E yz \, dv$ where E is the region

bounded by $x = 2y^2 + 2z^2 - 5$ and the plane $x = 1$.

integrate first
 $2y^2 + 2z^2 \leq x \leq 1$

D will be in the yz -plane



$$\iiint_E yz \, dv = \iint_D \left[\int_{2y^2+2z^2-5}^1 yz \, dx \right] \, dA$$

Then,

$$\Rightarrow \boxed{y^2 + z^2 = 3} \quad \left\{ \begin{array}{l} y = r \sin \theta \\ z = r \cos \theta \\ \theta \in [0, 2\pi] \\ r \in [0, \sqrt{3}] \end{array} \right\}$$

$\frac{2y^2 + 2z^2 - 5 = 1}{2y^2 + 2z^2 = 6}$
 $y^2 + z^2 = 3$
 intersection of the two surfaces

$$\Rightarrow \iiint_E yz \, dv = \iint_D (xyz) \Big|_1^{2y^2+2z^2-5} \, dA$$

$$= \iint_D [1 - (2y^2 + 2z^2 - 5)] \, yz \, dA$$

$$= \iint_D [6 - 2(y^2 + z^2)] \, \underline{yz} \, dA$$

! It is not volume V $= \int_0^{2\pi} \int_0^{\sqrt{3}} (6 - 2r^2)(r \sin \theta)(r \cos \theta) r \, dr \, d\theta$

$$= \int_0^{2\pi} \left(\frac{3}{2} r^4 - \frac{1}{3} r^6 \right) \sin \theta \cos \theta \Big|_0^{\sqrt{3}} \, d\theta$$

$$\iiint_E yz \, dv = \int_0^{2\pi} \frac{9}{2} \sin \theta \cos \theta \, d\theta = \int_0^{2\pi} \frac{9}{4} \sin 2\theta \, d\theta = 0.$$

Volume by Triple Integrals

$$V = \iiint_D dV \quad \left\{ \text{volume of a solid in 3D} \right\}$$

Ex. Find the volume V of the surface bounded by the plane $x+y+z=1$ and the planes $x=0, y=0, z=0$.

$$z = 1 - x - y$$

$$V = \iiint_D dV$$

$$= \iint_A \int_0^{1-x-y} dz dA$$

$$= \int_0^1 \int_0^{1-x} \int_0^{1-x-y} dz dy dx = \int_0^1 \int_0^{1-x} z \Big|_0^{1-x-y} dy dx \quad \text{or}$$

$$= \int_0^1 \int_0^{1-x} [(1-x-y) - 0] dy dx$$

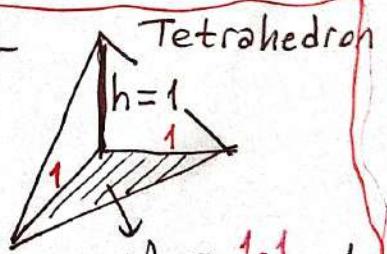
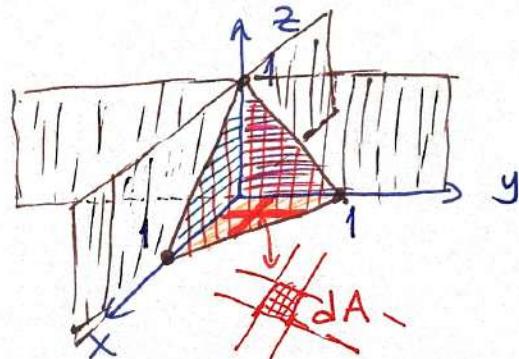
$$= \int_0^1 \left(y - xy - \frac{y^2}{2} \right) \Big|_0^{1-x} dx$$

$$= \int_0^1 \left[(1-x) - x(1-x) - \frac{(1-x)^2}{2} - 0 \right] dx$$

$$= \int_0^1 \left[1 - x - x + x^2 - \frac{1}{2}(1-2x+x^2) \right] dx$$

$$= \int_0^1 \left(\frac{1}{2} - x + \frac{x^2}{2} \right) dx = \left(\frac{x}{2} - \frac{x^2}{2} + \frac{x^3}{6} \right) \Big|_0^1$$

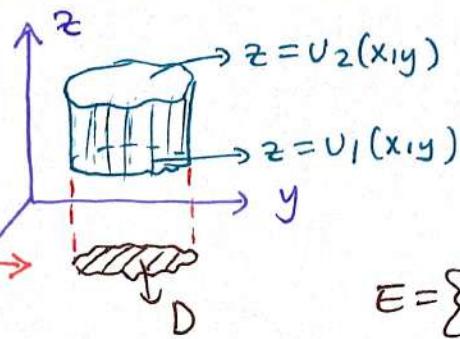
$$V = \cancel{\frac{1}{2}} - \cancel{\frac{1}{2}} + \frac{1}{6} \Rightarrow V = \underline{\underline{\frac{1}{6}}}$$



$$\begin{aligned} V &= A \cdot h \cdot \frac{1}{3} \\ &= \frac{1}{2} \cdot 1 \cdot \frac{1}{3} \end{aligned}$$

$$V = \frac{1}{6}$$

projection onto xy -plane



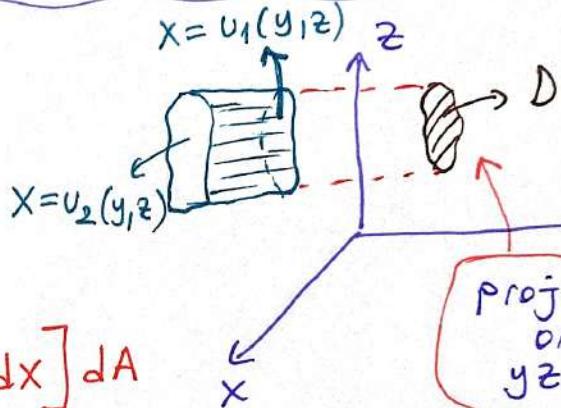
$$V = \iint_D \left[\int_{u_1(x,y)}^{u_2(x,y)} f(x,y,z) dz \right] dA$$

$$E = \{(x,y,z) \mid (x,y) \in D, z \in [u_1(x,y), u_2(x,y)]\}$$

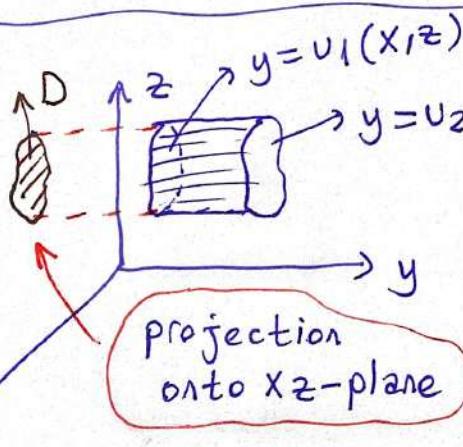
$$V = \iiint_E dv$$

$$V = \iint_D \left[\int_{u_1(y,z)}^{u_2(y,z)} f(x,y,z) dx \right] dA$$

$$E = \{(x,y,z) \mid (y,z) \in D, x \in [u_1(y,z), u_2(y,z)]\}$$



projection onto yz-plane



$$V = \iiint_E f(x,y,z) dA$$

$$V = \iint_D \left[\int_{u_1(x,z)}^{u_2(x,z)} f(x,y,z) dy \right] dA$$

$$E = \{(x,y,z) \mid (x,z) \in D, y \in [u_1(x,z), u_2(x,z)]\}$$

12.7 Cylindrical and Spherical Coordinates

Cylindrical Coordinates

Cylindrical coordinates extend polar coordinates

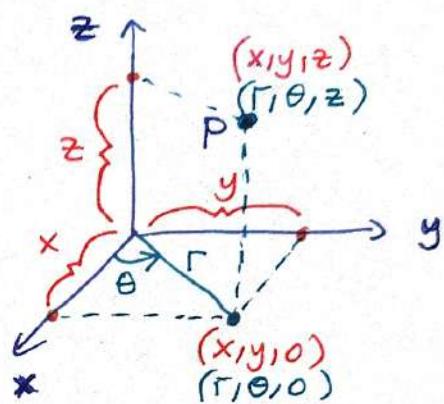
to 3D by adding a vertical z -coordinate. A point $P(x_1, y_1, z)$

in rectangular coordinates

is represented in cylindrical

coordinates by its polar

coordinates in the xy -plane along with the same z -value.



The cylindrical coordinates

Conversion Formulas:

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$z = z$$

from cylindrical
to rectangular

$$r = \sqrt{x^2 + y^2}$$

$$\theta = \arctan\left(\frac{y}{x}\right)$$

$$z = z$$

from rectangular
to cylindrical

We can write the following surfaces from rectangular to cylindrical coordinates:

| surface | rectangular equation | cylindrical equation |
|-------------|-----------------------|----------------------|
| cylinder | $x^2 + y^2 = a^2$ | $r = a$ |
| cone | $x^2 + y^2 = z^2$ | $r = z$ |
| paraboloid | $x^2 + y^2 = az$ | $r^2 = az$ |
| hyperboloid | $x^2 + y^2 - z^2 = 1$ | $r^2 = z^2 + 1$ |

The triple integral of a continuous function $f(x_1, y_1, z)$ over a solid region D in cylindrical coordinates is given by

$$\iiint_D f(x_1, y_1, z) dV = \int_{\alpha}^{\beta} \int_{h_1(\theta)}^{h_2(\theta)} \int_{v(r, \theta)}^{v(r, \theta)} f(r \cos \theta, r \sin \theta, z) r dz dr d\theta.$$

Ex. Find the equation in cylindrical coordinates for the elliptic paraboloid given by $z = 4x^2 + y^2$.

$$\left. \begin{array}{l} x = r \cos \theta \\ y = r \sin \theta \\ z = z \end{array} \right\} \text{the relationships in cylindrical coordinates}$$

$$\begin{aligned} z &= 4x^2 + y^2 \Rightarrow z = 4(r \cos \theta)^2 + (r \sin \theta)^2 \\ &= 4r^2 \cos^2 \theta + r^2 \sin^2 \theta \\ &= 4r^2(1 - \sin^2 \theta) + r^2 \sin^2 \theta \\ &= r^2(4 - 3\sin^2 \theta) \end{aligned}$$

or

$$\begin{aligned} z &= 4x^2 + y^2 \Rightarrow z = 4(r \cos \theta)^2 + (r \sin \theta)^2 \\ &= 4r^2 \cos^2 \theta + r^2 \sin^2 \theta \\ &= 4r^2 \cos^2 \theta + r^2(1 - \cos^2 \theta) \\ &= r^2(1 + 3\cos^2 \theta) \end{aligned}$$

Ex. Find the equation in cylindrical coordinates for the surfaces given by

a) $z = 3x^2 + 4y^2$

c) $2z = -2x^2 + y^2$

b) $z = x^2 - y^2$

d) $\frac{z}{2} = 3x^2 - 4y^2$

Ex. Evaluate the triple integral

$$\int_{-2}^2 \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} \int_{\sqrt{x^2+y^2}}^2 (x^2+y^2) dz dy dx.$$

$$E = \{(x, y, z) \mid x \in [-2, 2], y \in [-\sqrt{4-x^2}, \sqrt{4-x^2}], z \in [\sqrt{x^2+y^2}, 2]\}$$

The projection of E onto xy -plane is the circle $x^2+y^2 \leq 4$.

The lower surface of E is the cone $\underline{z=\sqrt{x^2+y^2}}$ and the upper surface is the plane $\underline{z=2}$.

The expression for the region E in cylindrical coordinates is much simpler:

$$E = \{(r, \theta, z) \mid \theta \in [0, 2\pi], r \in [0, 2], z \in [r, 2]$$

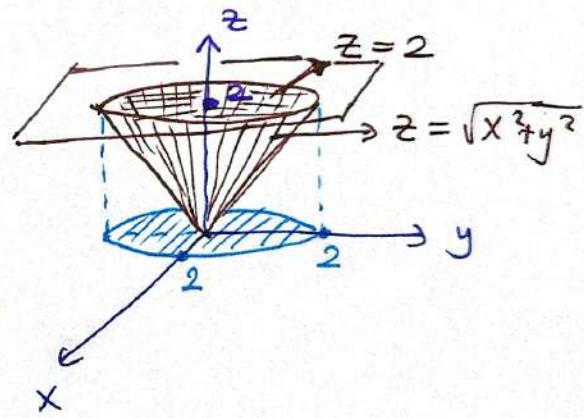
$$\int_{-2}^2 \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} \int_{\sqrt{x^2+y^2}}^2 (x^2+y^2) dz dy dx$$

$$= \iiint_E (x^2+y^2) dV = \int_0^{2\pi} \int_0^2 \int_r^2 r^2 \cdot r dz dr d\theta$$

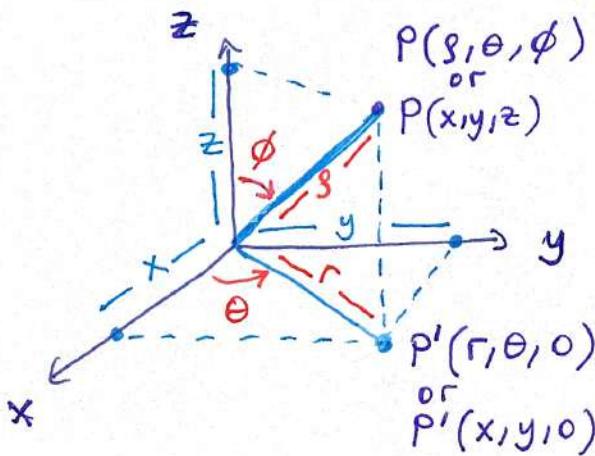
$$= \int_0^{2\pi} d\theta \int_0^2 r^3 (2-r) dr$$

$$= 2\pi \left[\frac{1}{2} r^4 - \frac{1}{5} r^5 \right]_0^2$$

$$= \frac{16\pi}{5}.$$



Spherical Coordinates



Formulas:

Spherical to Rectangular

(r, θ, ϕ) to (x, y, z)

$$x = r \sin \phi \cos \theta$$

$$y = r \sin \phi \sin \theta$$

$$z = r \cos \phi$$

(r : rho)

Spherical to Cylindrical

(r, θ, ϕ) to (ρ, θ, z)

$$\rho = r \sin \phi$$

$$\theta = \theta$$

$$z = r \cos \phi$$

Rectangular to Spherical

(x, y, z) to (r, θ, ϕ)

$$r = \sqrt{x^2 + y^2 + z^2}$$

$$\tan \theta = \frac{y}{x}$$

$$\phi = \arccos \left(\frac{z}{\sqrt{x^2 + y^2 + z^2}} \right)$$

Cylindrical to Spherical

(ρ, θ, z) to (r, θ, ϕ)

$$r = \rho^2 + z^2$$

$$\theta = \theta$$

$$\phi = \arccos \left(\frac{z}{\sqrt{\rho^2 + z^2}} \right)$$

a) $r = \sqrt{x^2 + y^2 + z^2} \Rightarrow x^2 + y^2 + z^2 = r^2$

$$\Rightarrow r^2 = c^2$$

$$\Rightarrow r = c \quad (c > 0)$$

Ex. Write the following equations in spherical form.

a) $x^2 + y^2 + z^2 = c^2, c > 0$

b) $z = \sqrt{x^2 + y^2}$

b) $\cos \phi = \sqrt{(r \sin \phi \cos \theta)^2 + (r \sin \phi \sin \theta)^2}$

$$\Rightarrow \cos \phi = \sqrt{r^2 \sin^2 \phi}$$

$$\Rightarrow \tan \phi = 1 \quad (\text{or } \phi = \frac{\pi}{4})$$

Triple Integral in Spherical Coordinates

If $f(x_1, y_1, z_1)$ is continuous throughout the bounded solid region D , then

$$\iiint_D f(x_1, y_1, z_1) dV$$

$$= \iiint_{\bar{D}} f(g \sin \phi \cos \theta, g \sin \phi \sin \theta, g \cos \phi) \underbrace{g^2 \sin \phi}_{\substack{\downarrow \\ \text{Jacobian determinant}}} dg d\theta d\phi.$$

Here, \bar{D} represents the region D expressed in spherical coordinates, and Jacobian determinant describes

$$\left| \frac{\partial(x_1, y_1, z_1)}{\partial(g, \theta, \phi)} \right| = g^2 \sin \phi.$$

Ex. Find the volume of the sphere using triple integral in spherical coordinates.

$g=a$ (equation of the sphere with radius $a \geq 0$)
for $\theta \in [0, 2\pi]$, $\phi \in [0, \pi]$.

$$\Rightarrow V = \iiint_D dV$$

$$= \int_0^{2\pi} \int_0^\pi \int_0^a g^2 \sin \phi dg d\phi d\theta$$

$$= \int_0^{2\pi} \int_0^\pi \frac{g^3}{3} \sin \phi \Big|_0^a d\phi d\theta = \frac{a^3}{3} \int_0^{2\pi} \int_0^\pi \sin \phi d\phi d\theta$$

$$= \frac{a^3}{3} \int_0^{2\pi} (-\cos \phi) \Big|_0^\pi d\theta = \frac{2a^3}{3} \int_0^{2\pi} d\theta = \frac{2a^3}{3} \theta \Big|_0^{2\pi}$$

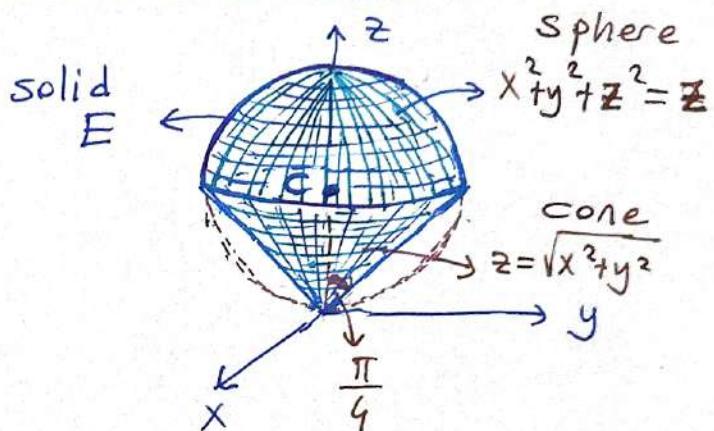
$$V = \frac{4}{3} \pi a^3 \quad (\text{volume of the sphere with radius } a)$$

Ex. Find the volume of the solid above the cone $z = \sqrt{x^2 + y^2}$ and below the sphere $x^2 + y^2 + z^2 = z$ using spherical coordinates.

$$x^2 + y^2 + z^2 - z = 0$$

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

$$\underbrace{C(0,0,\frac{1}{2})}_{\text{center}}, \underbrace{r = \frac{1}{2}}_{\text{radius}}$$



$$x^2 + y^2 + z^2 = z \Rightarrow g^2 = g \cos \phi$$

$$\Rightarrow \underbrace{g = \cos \phi}_{\text{equation of the sphere}} \quad \left\{ \begin{array}{l} \text{in spherical coordinates} \end{array} \right.$$

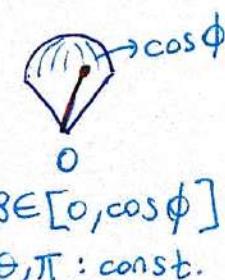
$$g \cos \phi = \sqrt{g^2 \sin^2 \phi \cos^2 \theta + g^2 \sin^2 \phi \sin^2 \theta} = g \sin \phi$$

$$\Rightarrow g \cos \phi = g \sin \phi \Rightarrow \underbrace{\phi = \frac{\pi}{4}}_{\text{in spherical coordinates}}. \quad \left\{ \begin{array}{l} \text{equation of the cone} \\ \text{in spherical coordinates} \end{array} \right.$$

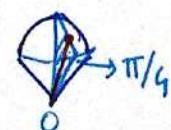
$$E = \{(g, \theta, \phi) \mid \theta \in [0, 2\pi], \phi \in [0, \frac{\pi}{4}], g \in [0, \cos \phi]\}$$

$$\begin{aligned} \Rightarrow V_E &= \iiint_E dV = \int_0^{2\pi} \int_0^{\frac{\pi}{4}} \int_0^{\cos \phi} g^2 \sin \phi \, dg \, d\phi \, d\theta \\ &= \int_0^{2\pi} d\theta \int_0^{\frac{\pi}{4}} \sin \phi \left(\frac{g^3}{3}\right) \Big|_0^{\cos \phi} d\phi \\ &= \frac{2\pi}{3} \int_0^{\frac{\pi}{4}} \sin \phi \cos^3 \phi \, d\phi = \frac{2\pi}{3} \left(-\frac{\cos^4 \phi}{4}\right) \Big|_0^{\frac{\pi}{4}} \end{aligned}$$

$$\Rightarrow \underbrace{V_E}_{\text{volume}} = \frac{\pi}{8}$$



$$g \in [0, \cos \phi] \\ \theta, \pi: \text{const.}$$



$$\phi \in [0, \frac{\pi}{4}] \\ \theta: \text{const.}$$



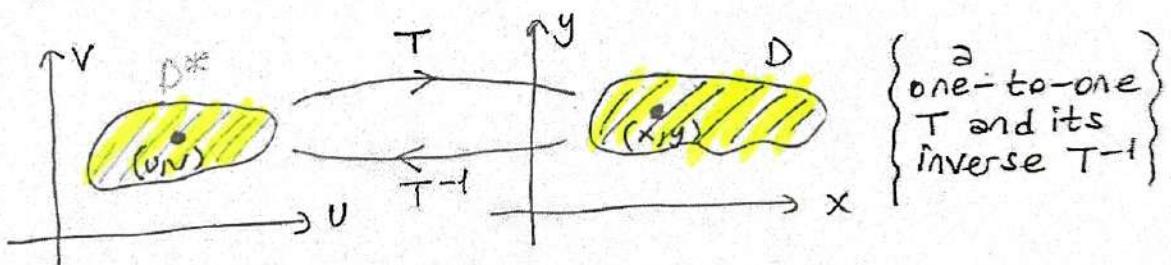
$$\theta \in [0, 2\pi]$$

12.8. Jacobians : Change of Variables

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With the substitution $x=g(u)$, the integral $\int_a^b f(x) dx$ becomes $\int_c^d f(g(u)) \cdot g'(u) du$, where $a=g(c)$ and $b=g(d)$. The factor $g'(u)$ adjusts for the change of variable.

In a double integral $\iint_D f(x,y) dA$, changing variables transforms the integrand and region D to simplify evaluation. This requires a Jacobian factor, which adjusts for the area change under the new variables, similar to derivative in single-variable integrals.



The relationship between (x, y) and (u, v) is given by the transformation T :
 $x = g(u, v), y = h(u, v)$. (or $x = x(u, v), y = y(u, v)$)
 Here, $T(u, v) = (x, y)$ from the uv -plane to xy -plane.

$$T: D^* \rightarrow D \quad \left. \begin{array}{l} \text{transformation} \\ \text{from } D^* \text{ to } D \end{array} \right\}$$

$$(u, v) \rightarrow T(u, v) = (x, y)$$

$$T^{-1}: D \rightarrow D^* \quad \left. \begin{array}{l} \text{inverse} \\ \text{transformation} \\ \text{from } D \text{ to } D^* \end{array} \right\}$$

$$(x, y) \rightarrow T^{-1}(x, y) = (u, v)$$

Let f be continuous on region D in the xy -plane, and T a one-to-one transformation mapping D^* in the uv -plane onto D . The change of variables $x = g(u, v)$, $y = h(u, v)$ introduces a Jacobian $J(u, v)$, which is nonzero and doesn't change sign on D^* , representing the area change in the transformation. Then,

$$\iint_D f(x, y) dy dx = \iint_{D^*} f[g(u, v), h(u, v)] \left| J(u, v) \right| du dv, \quad \text{absolute value}$$

where

$$\left| J(u, v) \right| = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} \quad \text{determinant}$$

$$\Rightarrow \left| J(u, v) \right| = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| = \frac{\partial x}{\partial u} \cdot \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \cdot \frac{\partial y}{\partial u} \quad \left. \begin{array}{l} \text{or} \\ x_u \cdot y_v - x_v \cdot y_u \end{array} \right\}$$

Ex. Determine the Jacobian for the transformation from rectangular to polar coordinates, where $x = r \cos \theta$, $y = r \sin \theta$.

$$\left| J(r, \theta) \right| = \begin{vmatrix} x_r & x_\theta \\ y_r & y_\theta \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= (\cos \theta) \cdot (r \cos \theta) - (\sin \theta) \cdot (-r \sin \theta)$$

$$= r \cos^2 \theta + r \sin^2 \theta$$

$$= r (\cos^2 \theta + \sin^2 \theta)$$

$$\boxed{\left| J(r, \theta) \right| = \left| \frac{\partial(x, y)}{\partial(r, \theta)} \right| = r} \quad \left. \begin{array}{l} \iint_D f(x, y) dy dx = \iint_{D^*} f(r \cos \theta, r \sin \theta) r dr d\theta \end{array} \right\}$$

The general Jacobian formula states that if a general transformation is made with u and v expressed in terms of x and y , the Jacobian determinant can be computed by

$$\left\{ \left| \frac{\partial(u,v)}{\partial(x,y)} \right| = \frac{1}{\left| \frac{\partial(x,y)}{\partial(u,v)} \right|} \right\} \quad \left\{ \left| \frac{\partial(u,v)}{\partial(x,y)} \right| \cdot \left| \frac{\partial(x,y)}{\partial(u,v)} \right| = 1 \right\}$$

Ex. Let $u = x^2 + y^2$ and $v = xy$. Compute the Jacobian

$$\begin{aligned} & \left| \frac{\partial(x,y)}{\partial(u,v)} \right| \\ & \left| \frac{\partial(u,v)}{\partial(x,y)} \right| = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = \begin{vmatrix} ux & uy \\ vx & vy \end{vmatrix} \\ & = \begin{vmatrix} 2x & 2y \\ y & x \end{vmatrix} = (2x)(x) - (y)(2y) \end{aligned}$$

$$\Rightarrow \left| \frac{\partial(u,v)}{\partial(x,y)} \right| = 2(x^2 - y^2). \text{ Then,}$$

$$\left| \frac{\partial(x,y)}{\partial(u,v)} \right| = \frac{1}{\left| \frac{\partial(u,v)}{\partial(x,y)} \right|} = \frac{1}{2(x^2 - y^2)} = \frac{1}{2\sqrt{u^2 - 4v^2}}$$

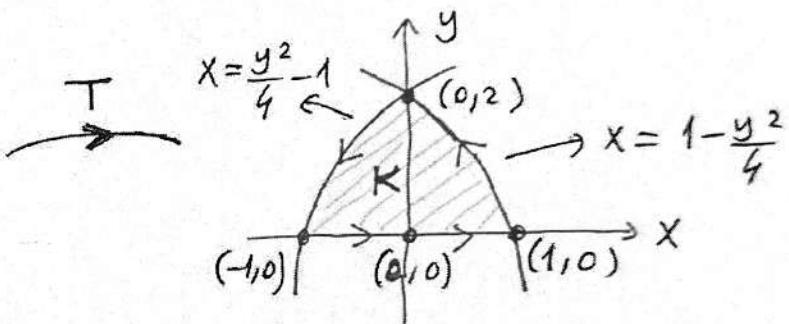
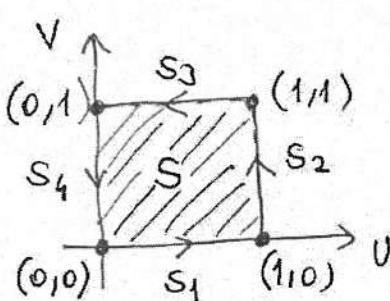
$$\begin{aligned} & (x^2 + y^2)^2 - 4x^2y^2 = (x^2 - y^2)^2 \\ \Rightarrow & u^2 - 4v^2 = (x^2 - y^2)^2 \Rightarrow x^2 - y^2 = \sqrt{u^2 - 4v^2}. \end{aligned}$$

Ex. A transformation is defined by

$$\underline{x = u^2 - v^2} \quad \text{and} \quad \underline{y = 2uv}.$$

Find the image of the square

$$S = \{(u, v) \mid u \in [0, 1], v \in [0, 1]\}.$$



The transformation sends the boundary of S to the boundary of the image. Then, we start by finding the image of the edges of S .

The side of S_1 is given as $v=0$ ($0 \leq u \leq 1$). From the given equations $x=u^2$, $y=0$ and hence $0 \leq x \leq 1$. Thus, the image of S_1 is the line segment from $(0,0)$ to $(1,0)$.

The side of S_2 is $u=1$ ($0 \leq v \leq 1$), and by putting $u=1$ in given equations

$$x = 1 - v^2 \quad \text{and} \quad y = 2v.$$

By eliminating v , we find that a parabola is a segment of $x = 1 - \frac{y^2}{4}$ ($0 \leq x \leq 1$).

Similarly for S_3 : $v=1$ ($0 \leq u \leq 1$)

$$x = \frac{y^2}{4} - 1 \quad (-1 \leq x \leq 0).$$

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For S_4 : $v=0$ ($0 \leq v \leq 1$),

$$x = -v^2, y = 0.$$

Note that when we move counterclockwise around the square, we also move counterclockwise around the parabolic region.

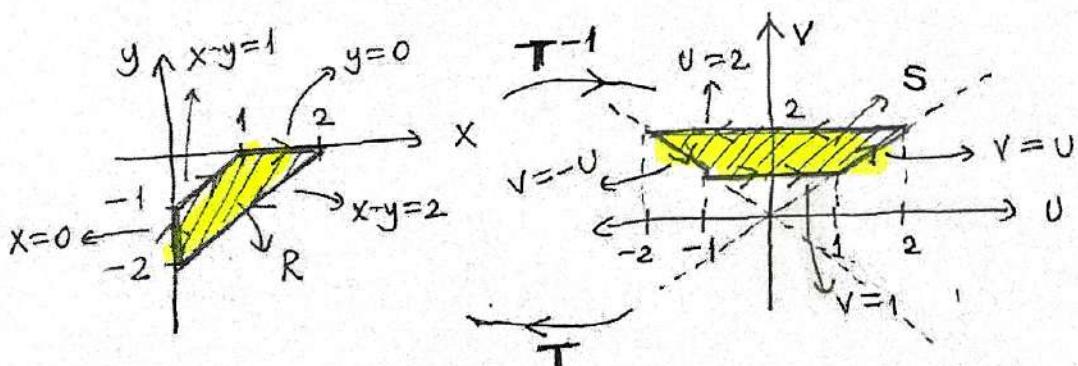
Ex. Calculate $\iint_R e^{\frac{x+y}{x-y}} dA$, where R is a trapezoidal region with vertices $(1,0), (2,0), (0,-2)$ and $(0,-1)$.

$$(1) \dots u = x+y \quad \text{and} \quad v = x-y \quad (T(u,v) = (x,y))$$

$$\Rightarrow x = \frac{1}{2}(u+v), \quad y = \frac{1}{2}(u-v). \quad (T^{-1}(x,y) = (u,v))$$

Jacobian of T :

$$\left| \frac{\partial(x,y)}{\partial(u,v)} \right| = \begin{vmatrix} xu & xv \\ yu & yv \end{vmatrix} = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{vmatrix} = -\frac{1}{2}$$



To find the region S corresponding to R in the uv -plane
the edges of R :

$$y=0, \quad x-y=2, \quad x=0, \quad x-y=1.$$

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Note that the image lines in the uv -plane are on the lines, from (1) or (2), we find

$$u=v, v=2, u=-v, v=1.$$

Therefore the region S is the trapezoidal region with vertices $(1,1), (2,2), (-2,2)$, and $(-1,1)$.

$$S = \{(u,v) \mid v \in [1,2], u \in [-v, v]\}.$$

$$\begin{aligned} \Rightarrow \iint_R e^{\frac{x+y}{x-y}} dA &= \iint_S e^{\frac{u}{v}} \left| \frac{\partial(x,y)}{\partial(u,v)} \right| du dv \\ &= \int_1^2 \int_{-v}^v e^{\frac{u}{v}} \left(\frac{1}{2} \right) du dv \quad \left\{ \begin{array}{l} \left| -\frac{1}{2} \right| \\ \text{absolute value} \end{array} \right\} \\ &= \frac{1}{2} \int_1^2 v e^{\frac{u}{v}} \Big|_{u=-v}^{u=v} dv \\ &= \frac{1}{2} \int_1^2 (e - e^{-1}) v dv \end{aligned}$$

$$\Rightarrow \iint_R e^{\frac{x+y}{x-y}} dA = \underbrace{\frac{3}{4}(e - e^{-1})}_{\sim}$$

There is a similar formula for change of variables for triple integrals.

The transformation T is a region S in uvw -space that projects onto a region R in xyz -space, via

$$x = g(u,v,w), y = h(u,v,w), z = k(u,v,w),$$

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Jacobian of T is given by

$$\left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| = \begin{vmatrix} x_u & x_v & x_w \\ y_u & y_v & y_w \\ z_u & z_v & z_w \end{vmatrix}_{3 \times 3}.$$

Then, for the triple integral

$$\iiint_R f(x, y, z) dV = \iiint_S f(x(u, v, w), y(u, v, w), z(u, v, w)) \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| du dv dw$$

*{absolute value
of the determinant}*

Ex. Derive the formula for triple integration in spherical coordinates.

$$x = r \sin \phi \cos \theta, y = r \sin \phi \sin \theta, z = r \cos \phi$$

$$\Rightarrow \left| \frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} \right| = \begin{vmatrix} \sin \phi \cos \theta & -r \sin \phi \sin \theta & r \cos \phi \cos \theta \\ \sin \phi \sin \theta & r \sin \phi \cos \theta & r \cos \phi \sin \theta \\ \cos \phi & 0 & -r \sin \phi \end{vmatrix}$$

$$= \cos \phi \cdot \begin{vmatrix} -r \sin \phi \sin \theta & r \cos \phi \cos \theta \\ r \sin \phi \cos \theta & r \cos \phi \sin \theta \end{vmatrix}$$

$$-r \sin \phi \cdot \begin{vmatrix} \sin \phi \cos \theta & -r \sin \phi \sin \theta \\ \sin \phi \sin \theta & r \sin \phi \cos \theta \end{vmatrix}$$

$$= \cos \phi (-r^2 \sin \phi \cos \phi \sin^2 \theta - r^2 \sin \phi \cos \phi \cos^2 \theta)$$

$$-r \sin \phi (r \sin^2 \phi \cos^2 \theta + r \sin^2 \phi \sin^2 \theta)$$

$$= -r^2 \sin \phi \cos^2 \phi - r^2 \sin \phi \sin^2 \phi = \underline{-r^2 \sin \phi}$$

$$\left| \frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} \right| = r^2 \sin \phi \quad (\text{we use absolute value})$$

(180)

$$\Rightarrow \iiint_R f(x, y, z) dV$$

$$= \iiint_S f(g \sin \phi \cos \theta, g \sin \phi \sin \theta, g \cos \phi) g^2 \sin \phi dg d\theta d\phi$$

Ex. Compute $\iint_R \frac{1}{(x-y)^2} dA$ on region defined by

$$R = \{(x, y) \mid x \in [0, 1], y \in [2, 4]\}.$$

Ex. Evaluate $\iint_0^1 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{1-x^2-y^2}} (x^2+y^2+z^2)^2 dz dy dx$

in spherical coordinates.

Ex. Find the volume

$$V = \int_0^{2\pi} \int_0^{\pi/6} \int_1^3 g^2 \sin \phi dg d\phi d\theta.$$

Ex. Compute

$$\int_0^{\sqrt{2}} \int_y^{\sqrt{4-y^2}} \frac{1}{1+x^2+y^2} dx dy$$

by using the polar coordinates.

Ex. Evaluate

$$\int_0^\pi \int_1^{1+\sin \theta} r dr d\theta.$$