اسم المقرر : Mathematics

(ODEs and Multiple Integrals)

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الفرقــــة   :   الثانية

الشعبــــة : فيزياء وكيمياء (Chemistry…)

الفصل الدراسي الثاني

ODEs

Ordinary Differential Equations (I)

Ordinary Differential Equations

Chapter 1
Introduction to ODEs

- *Objectives of Lesson*

- Recall basic definitions of ODEs:
  - Order
  - Linearity
  - Initial conditions
  - Solution
- Classify ODEs based on:
  - Order, linearity, and conditions.
- Classify the solution methods.

Ordinary Differential Equations (ODEs)

- *History of differential equations:*

INVENTION OF DIFFERENTIAL EQUATION:

- In mathematics, the **history of differential equations** traces the development of "differential equations" from calculus, which itself was independently invented by English physicist Isaac Newton and German mathematician Gottfried Leibniz.
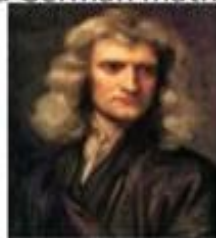
- The history of the subject of differential equations, in concise form, from a synopsis of the recent article "The History of Differential Equations, **1670-1950**"

"**Differential equations** began with Leibniz, the Bernoulli brothers, and others from the **1680s**, not long after Newton's 'fluxional equations' in the **1670s**."

- *Definition of DEs and some properties:*

Differential Equations

Definition	A differential equation is an equation involving derivatives of an unknown function and possibly the function itself as well as the independent variable.

Example	$y' = \sin(x)$, $(y')^4 - y^2 + 2xy - x^2 = 0$, $y'' + y^3 + x = 0$

1st order equations   2nd order equation

Definition	The order of a differential equation is the highest order of the derivatives of the unknown function appearing in the equation

In the simplest cases, equations may be solved by direct integration.

Examples	$y' = \sin(x) \Rightarrow y = -\cos(x) + C$
	$y'' = 6x + e^x \Rightarrow y' = 3x^2 + e^x + C_1 \Rightarrow y = x^3 + e^x + C_1 x + C_2$

Observe that the set of solutions to the above 1st order equation has 1 parameter, while the solutions to the above 2nd order equation depend on two parameters.

Derivatives

Derivatives

Ordinary Derivatives

$$\frac{dv}{dt}$$

v is a function of one independent variable

ODE

Partial Derivatives

$$\frac{\partial u}{\partial y}$$

u is a function of more than one independent variable

PDE

Differential Equations

Differential Equations

Ordinary Differential Equations

$$\frac{d^2v}{dt^2} + 6tv = 1$$

involve one or more
Ordinary derivatives of
unknown functions

Partial Differential Equations

$$\frac{\partial^2 u}{\partial y^2} - \frac{\partial^2 u}{\partial x^2} = 0$$

involve one or more
partial derivatives of
unknown functions

Ordinary Differential Equations (ODEs)

Chapter1

Ordinary Differential Equations (ODEs) involve one or more ordinary derivatives of unknown functions with respect to one independent variable

Examples:

$$\frac{dy(t)}{dt} - v(t) = e^t$$

$$\frac{d^2x(t)}{dt^2} - 5\frac{dx(t)}{dt} + 2x(t) = \cos(t)$$

x(t): unknown function

t: independent variable

Example 2:

$$\frac{dv}{dt} = 9.8 - \frac{c}{M}v$$

Ordinary differential equation

$$\frac{dv}{dt} = 9.8 - \frac{c}{M}v$$

(Dependent variable) unknown function to be determined

$$\frac{dv}{dt} = 9.8 - \frac{c}{M}v$$

(independent variable) the variable with respect to which other variables are differentiated

- Order of a Differential Equation:

The **order** of an ordinary differential equation is the order of the highest order derivative

Ordinary Differential Equations (ODEs)

Chapter1

Examples:

$$\frac{dx(t)}{dt} - x(t) = e^t \qquad \text{First order ODE}$$

$$\frac{d^2x(t)}{dt^2} - 5\frac{dx(t)}{dt} + 2x(t) = \cos(t) \qquad \text{Second order ODE}$$

$$\left(\frac{d^2x(t)}{dt^2}\right)^3 - \frac{dx(t)}{dt} + 2x^4(t) = 1 \qquad \text{Second order ODE}$$

- Linear ODE:

An **ODE** is linear if the unknown function and its derivatives appear to power one. No product of the unknown function and/or its derivatives.

Examples:

$$\frac{dx(t)}{dt} - x(t) = e^t \qquad \text{Linear ODE}$$

$$\frac{d^2x(t)}{dt^2} - 5\frac{dx(t)}{dt} + 2t^2x(t) = \cos(t) \qquad \text{Linear ODE}$$

$$\left(\frac{d^2x(t)}{dt^2}\right)^3 - \frac{dx(t)}{dt} + \sqrt{x(t)} = 1 \qquad \text{Non-linear ODE}$$

- Nonlinear ODE:

Examples of nonlinear ODE:

$$\frac{dx(t)}{dt} - \cos(x(t)) = 1, \qquad \frac{d^2x(t)}{dt^2} - 5\frac{dx(t)}{dt}x(t) = 2$$

$$\frac{d^2x(t)}{dt^2} - \left|\frac{dx(t)}{dt}\right| + x(t) = 1$$

Ordinary Differential Equations (ODEs)

Chapter1

- *Auxiliary Conditions:*

Auxiliary Conditions

(handwritten: ODE)

Initial Conditions	Boundary Conditions
All conditions are at one point of the independent variable	• The conditions are not at one point of the independent variable

(handwritten: IVP)

-*Boundary-Value and Initial value Problems:*

Initial-Value Problems

□ The auxiliary conditions are at one point of the independent variable

$$\ddot{x} + 2\dot{x} + x = e^{-2t}$$
$$x(0) = 1, \quad \dot{x}(0) = 2.5$$

same

Boundary-Value Problems

(handwritten: BVP)

• The auxiliary conditions are not at one point of the independent variable
• More difficult to solve than initial value problems

$$\ddot{x} + 2\dot{x} + x = e^{-2t}$$
$$x(0) = 1, \quad x(2) = 1.5$$

different

- *Classification of ODEs:*

ODEs can be classified in different ways:

• Order
   - First order ODE
   - Second order ODE
   - N^{th} order ODE

• Linearity
   - Linear ODE
   - Nonlinear ODE

• Auxiliary conditions
   - Initial value problems
   - Boundary value problems

Ordinary Differential Equations (ODEs)

Chapter1

- Solutions of Ordinary Differential Equations

For example, this function

$$x(t) = \cos(2t)$$

is a solution to the ODE

$$\frac{d^2x(t)}{dt^2} + 4x(t) = 0$$

Is it unique?

All functions of the form $x(t) = \cos(2t + c)$ (where c is a real constant) are solutions.

- Uniqueness of a Solution

In order to uniquely specify a solution to an nth order differential equation we need n conditions

$$\frac{d^2x(t)}{dt^2} + 4x(t) = 0 \qquad \text{Second order ODE}$$

$$\boxed{\begin{aligned} x(0) &= a \\ \dot{x}(0) &= b \end{aligned}}$$

Two conditions are needed to uniquely specify the solution

Classification of ODEs

ODEs can be classified in different ways:

- **Order**
  - First order ODE
  - Second order ODE
  - N^{th} order ODE

- **Linearity**
  - Linear ODE
  - Nonlinear ODE

- **Auxiliary conditions**
  - Initial value problems
  - Boundary value problems

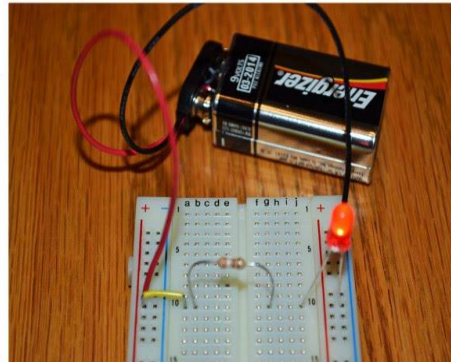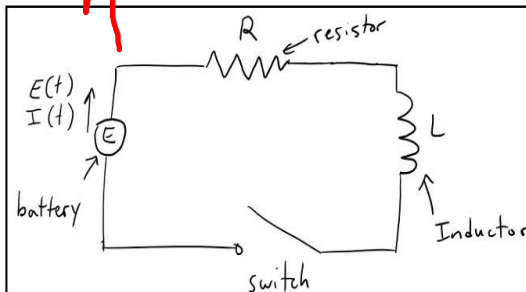# Ordinary Differential Equations (ODEs)

Chapter1

- *Applications of Differential equations:*
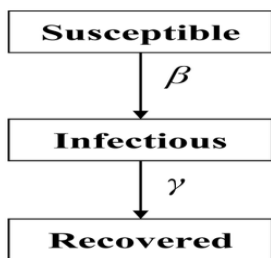
- **Electric Circuits:-**

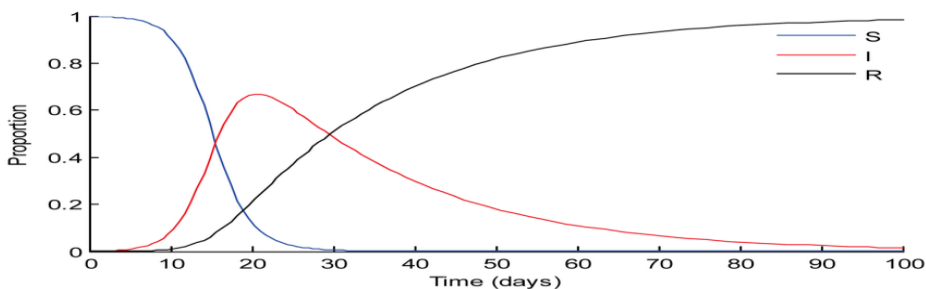$$L \cdot \frac{dI}{dt} + R \cdot I = E(t)$$

- **Biological Systems:-**

The **SIR** epidemic model is one of the simplest compartmental models, and many models are derivations of this basic form. The model consists of three compartments–*S* for the number susceptible, *I* for the number of infectious, and *R* for the number recovered (or immune).

$$\frac{dS}{dt} = -\beta SI$$

$$\frac{dI}{dt} = \beta SI - \gamma I$$

$$\frac{dR}{dt} = \gamma I$$

Chapter 2

First-Order
Differential Equations

Ordinary Differential Equations (ODEs)

First-order differential equations
Separable Differential Equations

- *Objectives of Lesson*

- •Differential Equation of first Order and first Degree

- • Method of Solution: Separation of Variables

- • Equations Reducible to Variable Separable Form

- • Class Exercise

Definition of DE of first order ✓

A differential equation of the first order and first degree contains independent variable x, dependent variable y and its derivative

$$\frac{dy}{dx} \quad \text{i.e.} \quad \frac{dy}{dx} = f(x, y) \quad \text{or} \quad f\left(x, y, \frac{dy}{dx}\right) = 0$$

where f (x, y) is the function of x and y.

For example : $xy(y+1)dy = (x^2+1)dx$, $\dfrac{dy}{dx} = \dfrac{x+y}{x-y}$,

$$\frac{dy}{dx} + y = \sin x \quad \text{etc.}$$

Separation of Variables ✓

A **separable** differential equation is one that can be written so that the independent variable terms (along with its differential) are collected to one side of the equal sign, and the dependent variable terms (and its differential) to the other.

Example 1: $y' = xy^2$ is separable. It is first written as $\frac{dy}{dx} = xy^2$, then "separated":

$$\frac{dy}{y^2} = x\, dx.$$

This is separated as $\frac{dy}{y^2} = x\,dx$.

$\int \frac{dy}{y^2} = \int x\,dx$ Integrate both sides.

$-\frac{1}{y} = \frac{1}{2}x^2 + C$ Don't forget the constant of integration.

$\frac{1}{y} = C - \frac{1}{2}x^2$ Negate. The C "absorbs" the negative.

$y = \frac{1}{C-\frac{1}{2}x^2} = \frac{2}{C-x^2}$ Solve for y. Note that $2C$ is written as C.

Example 2: Solve the IVP: $y' = x + xy, y(0) = 3$.

<p align="center">Solution</p>

Write y' as $\frac{dy}{dx}$: $\frac{dy}{dx} = x + xy$

Factor: $\frac{dy}{dx} = x(1+y)$

Separate: $\frac{dy}{1+y} = x\,dx$ $(y \neq -1)$

Integrate: $\int \frac{dy}{1+y} = \int x\,dx$ $\rightarrow$ $\ln|1+y| = \frac{1}{2}x^2 + C$

Isolate y: $|1+y| = e^{0.5x^2+C}$ $\rightarrow$ $|1+y| = Ce^{0.5x^2}$

           $1+y = \pm Ce^{0.5x^2} = Ce^{0.5x^2}$ $(\pm C = C)$

Thus, $y = Ce^{0.5x^2} - 1$ is the general solution of $y' = x + xy$.

- The constant of integration C is just a generic constant at this point. It absorbs all constants that come near it, so to speak. For example, $e^C = C$, $-C = C$, $2C = C$, $\frac{1}{C} = C$, and so on.

- The C can be determined with an initial condition. For example, suppose we have $y' = x + xy$ with $y(0) = 3$. The general solution is $y = C^{0.5x^2} - 1$. To find C, let $x = 0$ and $y = 3$:

$$3 = Ce^{0.5(0)^2} - 1 \quad \rightarrow \quad 3 = C - 1 \quad \rightarrow \quad C = 4.$$

Thus, the particular solution is $y = 4e^{0.5x^2} - 1$.

Example 3

- Solve the following first order nonlinear equation:

$$\frac{dy}{dx} = \frac{x^2 + 1}{y^2 - 1}$$

Solution

Separating variables, and using calculus, we obtain

$$(y^2 - 1)\, dy = (x^2 + 1)\, dx$$

$$\int (y^2 - 1)\, dy = \int (x^2 + 1)\, dx$$

$$\frac{1}{3} y^3 - y = \frac{1}{3} x^3 + x + C$$

$$y^3 - 3y = x^3 + 3x + C$$

Example 4:

- Solve the following first order nonlinear equation:

$$\frac{dy}{dx} = \frac{3x^2 + 4x + 2}{2(y-1)}, where\ y(0) = -1$$

Solution

$$2(y-1)dy = (3x^2 + 4x + 2)dx$$

$$2\int (y-1)dy = \int (3x^2 + 4x + 2)dx$$

$$y^2 - 2y = x^3 + 2x^2 + 2x + C$$

- The equation above defines the solution y implicitly. An explicit expression for the solution can be found in this case:

$$y^2 - 2y - (x^3 + 2x^2 + 2x + C) = 0 \implies y = \frac{2 \pm \sqrt{4 + 4(x^3 + 2x^2 + 2x + C)}}{2}$$

$$y = 1 \pm \sqrt{x^3 + 2x^2 + 2x + C_1}$$

- Suppose we seek a solution satisfying $y(0)$ = -1. Using the implicit expression of y, we obtain
- Thus the implicit equation defining y is

$$y^2 - 2y = x^3 + 2x^2 + 2x + C$$

$$(-1)^2 - 2(-1) = C \implies C = 3$$

- Using explicit expression of y,

$$y^2 - 2y = x^3 + 2x^2 + 2x + 3$$

Example 5

- Consider the following initial value problem:

$$y' = \frac{y \cos x}{1+3y^3}, \quad y(0) = 1$$

Solution

Separating variables and using calculus, we obtain

$$\frac{1+3y^3}{y} \, dy = \cos x \, dx$$

$$\int \left(\frac{1}{y} + 3y^2 \right) dy = \int \cos x \, dx$$

$$\ln|y| + y^3 = \sin x + C$$

- Using the initial condition, it follows that

$$\ln y + y^3 = \sin x + 1$$

- Thus

$$y' = \frac{y \cos x}{1+3y^3}, \quad y(0) = 1 \implies \ln y + y^3 = \sin x + 1$$

Example 6

Solve the differential equation $\dfrac{dy}{dx} = x - 1 + xy - y.$

Solution : The given differential equation is $\dfrac{dy}{dx} = x - 1 + xy - y.$

$$\implies \frac{dy}{dx} = (x-1) + y(x-1)$$

$$\implies \frac{dy}{y+1} = (x-1)dx \quad \text{[Variable separable form]}$$

Integrating both sides, we get

$$\int \frac{dy}{y+1} = \int (x-1)dx$$

$$\implies \log_e |y+1| = \frac{x^2}{2} - x + C$$

Example 7

$$\tan y \, \frac{dy}{dx} = \frac{x \cos^4 y}{1 - x^2}$$

Separation

$$\frac{\tan y}{\cos^2 y} \, dy = \frac{x}{1 - x^2} \, dx \qquad\longrightarrow\qquad \frac{\sin y}{\cos^3 y} \, dy = \frac{x}{1 - x^2} \, dx$$

$$\int \sin y \, \cos^{-3} y \, dy = \int \frac{x}{1 - x^2} \, dx$$

$$-\int -\sin y \, \cos^{-3} y \, dy = \frac{-1}{2} \int \frac{-2 * x}{1 - x^2} \, dx$$

$$\frac{-\cos^{-2} y}{-2} = \frac{-1}{2} \ln (1 - x^2) + \frac{C}{2}$$

$$\cos^{-2} y = -\ln (1 - x^2) + C$$

$$\boxed{\sec^2 y + \ln (1 - x^2) = C}$$

$$(i) \quad \left(e^{2y} - y\right) \cosh x \, \frac{dy}{dx} = e^{y+x} \sinh 2x$$

$$\int \frac{\left(e^{2y} - y\right)}{e^y} \, dy = \int \frac{\sinh 2x \, e^x}{\cosh x} \, dx$$

$$\int \left(e^y - y e^{-y}\right) dy = \int \frac{2 \sinh x \cosh x \, e^x}{\cosh x} \, dx$$

$$e^y + y e^{-y} - \int e^{-y} dy = \int 2 e^x \frac{e^x - e^{-x}}{x} = \int e^{2x} - 1$$

$$\boxed{e^y + y e^{-y} + e^{-y} = \frac{1}{2} e^{2x} - x + C}$$

Reducible to Variable Separable Form

Differential equation of the form

$$\frac{dy}{dx} = f(ax + by + c)$$

Substitute $ax + by + c = v$ to reducing variable separable form.

Example 8

Solve the differential equation: $(x+y)^2 \frac{dy}{dx} = 1$

Solution : We have $(x+y)^2 \frac{dy}{dx} = 1$ ...(i)

Putting $x + y = v$ and $1 + \frac{dy}{dx} = \frac{dv}{dx} \Rightarrow \frac{dy}{dx} = \frac{dv}{dx} - 1$

in (i), we get

$$v^2 \left(\frac{dv}{dx} - 1\right) = 1 \Rightarrow v^2 \frac{dv}{dx} = 1 + v^2$$

$$\Rightarrow \frac{v^2}{1+v^2} dv = dx \Rightarrow \frac{1+v^2-1}{1+v^2} dv = dx$$

$$\Rightarrow \left(1 - \frac{1}{1+v^2}\right) dv = dx$$

$$\Rightarrow \int \left(1 - \frac{1}{1+v^2}\right) dv = \int dx \Rightarrow v - \tan^{-1} v = x + C$$

$$\Rightarrow (x+y) - \tan^{-1}(x+y) = x + C \Rightarrow y - \tan^{-1}(x+y) = C$$

Homogenous Differential Equations

Homogeneous Function:-

A function $f(x,y)$ is called a homogenous function of degree n if $f(tx,ty) = t^n f(x,y)$

Examples:

$g(x, y) = x^2 - xy + y^2$ is a homogenous function of degree 2

Since $g(tx, ty) = t^2 x^2 - (tx)(ty) + t^2 y^2 = t^2(x^2 - xy + y^2) = t^2 g(x,y)$

$Q(x,y) = x^3 \sin\left(\frac{x}{y}\right) - \sqrt{x^2 - 4xy}$ is homogenous of degree 2

Method of Solution

(1) Write the differential equation in the form $\dfrac{dy}{dx} = \dfrac{f(x, y)}{g(x, y)}$

(2) Substitute $y = vx$ and $\dfrac{dy}{dx} = v + x\dfrac{dv}{dx}$ in the equation.

(3) The equation reduces to the form $v + x\dfrac{dv}{dx} = F(v)$

(4) Separate the variables of v and x.

(5) Integrate both sides to obtain the solution in terms of v and x.

(6) Replace v by $\dfrac{y}{x}$ to get the solution

Note: you could perform the same steps but with other assumption:

$$x = u\,y \qquad \text{and} \qquad \frac{dx}{dy} = u + y\frac{du}{dy}$$

Example 1

Solve the differential equation $x\dfrac{dy}{dx} = x + y.$

Solution : The given differential equation is $x\dfrac{dy}{dx} = x + y.$

$$\Rightarrow \frac{dy}{dx} = \frac{x+y}{x} \quad \text{...(i)}$$

It is a homogeneous differential equation of degree 1.

Putting $y = vx$ **and** $\dfrac{dy}{dx} = v + x\dfrac{dv}{dx}$ **...(i), we get**

$$v + x\frac{dv}{dx} = \frac{x + vx}{x}$$

$$\Rightarrow v + x\frac{dv}{dx} = 1 + v \Rightarrow x\frac{dv}{dx} = 1 \Rightarrow dv = \frac{1}{x}dx$$

Integrating both sides, we get

$$\int dv = \int \frac{1}{x}dx \Rightarrow v = \log_e |x| + C$$

$$\Rightarrow \frac{y}{x} = \log_e |x| + C \quad [\because y = vx] \Rightarrow y = x\log_e |x| + Cx$$

Example 2

$$\left(x^3 + y^2\sqrt{x^2 + y^2} \right) dx - \left(xy\sqrt{x^2 + y^2} \right) dy = 0$$

$\longrightarrow$ No Separation

$$\left(t^3 x^3 + t^2 y^2 \sqrt{t^2 x^2 + t^2 y^2} \right) dx - \left(tx\, ty\sqrt{t^2 x^2 + t^2 y^2} \right) dy = 0$$

$$\left(t^3 x^3 + t^2 y^2 \sqrt{t^2 (x^2 + y^2)} \right) dx - \left(t^2 xy\sqrt{t^2 (x^2 + y^2)} \right) dy = 0$$

$$\left(t^3 x^3 + t^2 y^2\sqrt{t^2}\sqrt{x^2 + y^2} \right) dx - \left(t^2 xy\sqrt{t^2}\sqrt{x^2 + y^2} \right) dy = 0$$

$$\left(t^3 x^3 + t^2 y^2 t\sqrt{x^2 + y^2} \right) dx - \left(t^2 xy\, t\sqrt{x^2 + y^2} \right) dy = 0$$

$$t^3 \left(x^3 + y^2\sqrt{x^2 + y^2} \right) dx - t^3 \left(xy\sqrt{x^2 + y^2} \right) dy = 0$$

$\longrightarrow$ Homogenous DE of 3$^{\text{rd}}$ order

$$\frac{dy}{dx} = \frac{x^3 + y^2\sqrt{x^2 + y^2}}{xy\sqrt{x^2 + y^2}}$$

Ordinary Differential Equations (ODEs)

Chapter 2

Let $\quad y = u\,x \quad$ and $\quad \dfrac{dy}{dx} = u + x\,\dfrac{du}{dx}$

$$u + x\,\frac{du}{dx} = \frac{x^3 + u^2 x^2 \sqrt{x^2 + u^2 x^2}}{x^2 u \sqrt{x^2 + u^2 x^2}} = \frac{x^3 + u^2 x^2 \sqrt{x^2(1+u^2)}}{x^2 u \sqrt{x^2(1+u^2)}}$$

$$= \frac{x^3 + u^2 x^2 \sqrt{x^2}\sqrt{(1+u^2)}}{x^2 u \sqrt{x^2}\sqrt{(1+u^2)}} = \frac{x^3 + u^2 x^3 \sqrt{(1+u^2)}}{x^3 u \sqrt{(1+u^2)}}$$

$$u + x\,\frac{du}{dx} = \frac{1 + u^2 \sqrt{(1+u^2)}}{u \sqrt{(1+u^2)}} \qquad \rightarrow \qquad x\,\frac{du}{dx} = \frac{1 + u^2 \sqrt{(1+u^2)}}{u \sqrt{(1+u^2)}} - u$$

$$x\,\frac{du}{dx} = \frac{1 + u^2 \sqrt{1+u^2}}{u\sqrt{1+u^2}} - u * \frac{u\sqrt{1+u^2}}{u\sqrt{1+u^2}}$$

$$x\,\frac{du}{dx} = \frac{1 + u^2 \sqrt{1+u^2} - u^2 \sqrt{1+u^2}}{u\sqrt{1+u^2}}$$

$$x\,\frac{du}{dx} = \frac{1}{u\sqrt{1+u^2}} \qquad \rightarrow \qquad \int u\sqrt{1+u^2}\;du = \int \frac{1}{x}\,dx$$

$$\frac{1}{2}\int 2 * u\,(1+u^2)^{0.5}\;du = \ln x + \ln C$$

$$\frac{1}{2}\,\frac{(1+u^2)^{1.5}}{1.5} = \ln x + \ln C$$

$$\boxed{\dfrac{1}{3}\left(1 + \left(\dfrac{y}{x}\right)^2\right)^{1.5} = \ln C\,x}$$

Example 3

10. $\left(y^2 - x^2 \, e^{-\frac{y}{x}} \right) dx - xy \, dy = 0$

$\longrightarrow$ No Separation

$$\left(t^2 y^2 - t^2 x^2 \, e^{-\frac{ty}{tx}} \right) dx - t^2 xy \, dy = 0$$

$$t^2 \left(y^2 - x^2 \, e^{-\frac{y}{x}} \right) dx - t^2 xy \, dy = 0$$

$\longrightarrow$ Homogenous DE of 2nd order

$$\frac{dy}{dx} = \frac{y^2 - x^2 \, e^{-\frac{y}{x}}}{xy}$$

Let $\quad y = ux \quad$ and $\quad \dfrac{dy}{dx} = u + x \dfrac{du}{dx}$

$$u + x \frac{du}{dx} = \frac{u^2 x^2 - x^2 \, e^{-u}}{u x^2} = \frac{u^2 - e^{-u}}{u}$$

$$x \frac{du}{dx} = \frac{u^2 - e^{-u}}{u} - u * \frac{u}{u} = \frac{u^2 - e^{-u} - u^2}{u}$$

$$x \frac{du}{dx} = \frac{-e^{-u}}{u} \qquad \rightarrow \qquad \int u e^{u} \, du = \int \frac{-1}{x} \, dx$$

$$u e^{u} - \int e^{u} \, du = -\ln x + \ln C$$

$$u e^{u} - e^{u} = \ln \frac{C}{x}$$

$$\boxed{\frac{y}{x} e^{\frac{y}{x}} - e^{\frac{y}{x}} = \ln \frac{C}{x}}$$

Exact Differential Equations & Integrating Factors
Exact and Integrating factor

$$M(x,y)\,dx \quad \oplus \quad N(x,y)\,dy = 0$$

An equation is said to be solved using exact method only if:

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

$$M_y = N_x$$

Steps to solve:

Let the solution of the differential equation, F, = C $\longrightarrow$ F = C

Then :

F $= \int M(x,y)\,dx$	F $= \int N(x,y)\,dy$
$=$ ---------- $+ g(y)$	$=$ ---------- $+ g(x)$
$\dfrac{\partial F}{\partial y} \equiv N(x,y)$	$\dfrac{\partial F}{\partial x} \equiv M(x,y)$
---------- $+ g'(y) \equiv$	---------- $+ g'(x) \equiv$
$N(x,y)$	$M(x,y)$
Then find the equivalent of	Then find the equivalent of
$g'(y)$ in the right hand side	$g'(x)$ in the right hand side
thus,	thus,
$g(y) = \int g'(y)\,dy$	$g(x) = \int g'(x)\,dx$
F = ---------- $+ g(y) = C$	F = ---------- $+ g(x) =$

Solve the differential equation $(2xy - 3x^2)\,dx + (x^2 - 2y)\,dy = 0$.

Solution The given differential equation is exact because

$$\frac{\partial M}{\partial y} = \frac{\partial}{\partial y}[2xy - 3x^2] = 2x = \frac{\partial N}{\partial x} = \frac{\partial}{\partial x}[x^2 - 2y].$$

The general solution, $f(x, y) = C$, is given by

$$f(x, y) = \int M(x, y)\,dx$$

$$= \int (2xy - 3x^2)\,dx = x^2y - x^3 + g(y).$$

In Section 14.1, you determined $g(y)$ by integrating $N(x, y)$ with respect to y and reconciling the two expressions for $f(x, y)$. An alternative method is to partially differentiate this version of $f(x, y)$ with respect to y and compare the result with $N(x, y)$. In other words,

$$f_y(x, y) = \frac{\partial}{\partial y}[x^2y - x^3 + g(y)] = x^2 + g'(y) = \overbrace{x^2 - 2y}^{N(x,\,y)}.$$

$$\boxed{g'(y) = -2y}$$

Thus, $g'(y) = -2y$, and it follows that $g(y) = -y^2 + C_1$. Therefore,

$$f(x, y) = x^2y - x^3 - y^2 + C_1$$

and the general solution is $x^2y - x^3 - y^2 = C$. Figure 15.1 shows the solution curves that correspond to $C = 1, 10, 100,$ and 1000.

Find the particular solution of

$$(\cos x - x \sin x + y^2)\,dx + 2xy\,dy = 0$$

that satisfies the initial condition $y = 1$ when $x = \pi$.

Solution The differential equation is exact because

$$\underbrace{\frac{\partial}{\partial y}[\cos x - x \sin x + y^2]}_{\dfrac{\partial M}{\partial y}} = 2y = \underbrace{\frac{\partial}{\partial x}[2xy]}_{\dfrac{\partial N}{\partial x}}.$$

Because $N(x, y)$ is simpler than $M(x, y)$, it is better to begin by integrating $N(x, y)$.

$$f(x, y) = \int N(x, y)\,dy = \int 2xy\,dy = xy^2 + g(x)$$

$$f_x(x, y) = \frac{\partial}{\partial x}[xy^2 + g(x)] = y^2 + g'(x) = \overbrace{\cos x - x \sin x + y^2}^{M(x, y)}$$

$$\boxed{g'(x) = \cos x - x \sin x}$$

Thus, $g'(x) = \cos x - x \sin x$ and

$$g(x) = \int (\cos x - x \sin x)\,dx$$

$$= x \cos x + C_1$$

which implies that $f(x, y) = xy^2 + x \cos x + C_1$, and the general solution is

$$xy^2 + x \cos x = C. \qquad \text{General solution}$$

Applying the given initial condition produces

$$\pi(1)^2 + \pi \cos \pi = C$$

which implies that $C = 0$. Hence, the particular solution is

$$xy^2 + x \cos x = 0. \qquad \text{Particular solution}$$

The graph of the particular solution is shown in Figure 15.3. Notice that the graph consists of two parts: the ovals are given by $y^2 + \cos x = 0$, and the y-axis is given by $x = 0$.

Ordinary Differential Equations (ODEs)

- $e^{x^2} \left(2x^2 y - x y^2 + y \right) dx - e^{x^2} (y - x) dy = 0$

$\longrightarrow$ No separation

$\longrightarrow$ No Homogenous

$$e^{x^2} \left(2x^2 y - x y^2 + y \right) dx + e^{x^2} (x - y) dy = 0$$

$$M_y = e^{x^2} (2x^2 - 2xy + 1)$$

$$N_x = e^{x^2} + 2x^2 e^{x^2} - 2xy e^{x^2}$$

$M_y = N_x \longrightarrow$ Exact

F = C

$$F = \int N(x,y)\, dy = \int e^{x^2}(x - y)\, dy$$

$$F = x y e^{x^2} - \frac{y^2}{2} e^{x^2} + g(x)$$

$$\frac{\partial F}{\partial x} \equiv M(x,y)$$

$$y e^{x^2} + 2x^2 y e^{x^2} - x y^2 e^{x^2} + g'(x) \equiv e^{x^2} \left(2x^2 y - x y^2 + y \right)$$

$$\therefore \quad g'(y) \equiv 0 \qquad \longrightarrow \qquad g(y) \equiv \int 0\, dy = C$$

$$F = x y e^{x^2} - \frac{y^2}{2} e^{x^2} = C$$

$$\boxed{x y e^{x^2} - \frac{y^2}{2} e^{x^2} = C}$$

$$\left(e^{2y} - ycos(xy)\right)dx + \left(2x\,e^{2y} - xcos(xy) + 2y\right)dy = 0 \quad , \quad y(0) = 2$$

$\longrightarrow$ No Separation

$\longrightarrow$ No Homogenous

$$M_y = 2\,e^{2y} - cos(xy) + xy\,sin(xy) \quad , \quad N_x = 2\,e^{2y} - cos(xy) + xy\,sin(xy)$$

$\longrightarrow$ Exact

$F = C$

$$F = \int \left(e^{2y} - ycos(xy)\right)dx = x\,e^{2y} - sin(xy) + g(y)$$

$$\frac{\partial F}{\partial y} \equiv N(x,y)$$

$$2x\,e^{2y} - xcos(xy) + g\,'(y) \equiv 2x\,e^{2y} - xcos(xy) + 2y$$

$$\therefore g\,'(y) = 2y \quad \longrightarrow \quad g(y) = \int 2y\,dy = \frac{y^2}{2}$$

$$F = x\,e^{2y} - sin(xy) + \frac{y^2}{2} = C$$

By substituting $y = 2$ and $x = 0$ $\longrightarrow$ $C = 2$

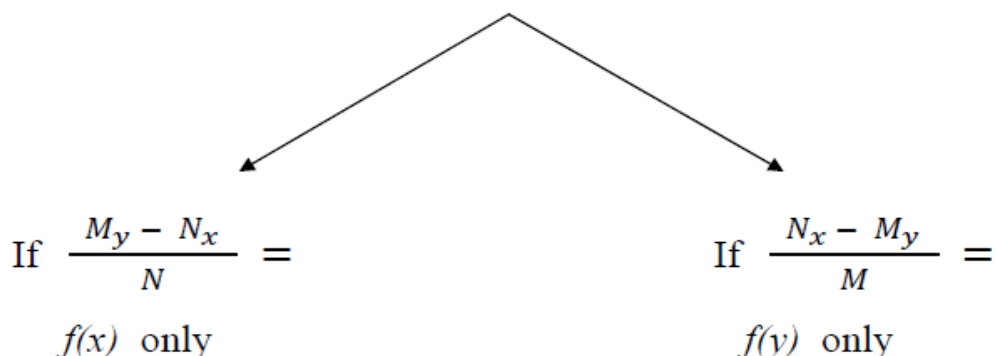$$\boxed{x\,e^{2y} - sin(xy) + \frac{y^2}{2} = 2}$$

Integrating Factors

Integrating Factor $\mu(x,y)$

If $M_y \neq N_x$ and there is a slight difference between them, you have to drive an integrating factor using either of the following ways:

If $\dfrac{M_y - N_x}{N} =$

$f(x)$ only

$$\mu(x) = e^{\int f(x)\,dx}$$

If $\dfrac{N_x - M_y}{M} =$

$f(y)$ only

$$\mu(y) = e^{\int f(y)\,dy}$$

Then multiply the original equation by μ getting a new equation in the form of :

$$\mu\, M(x,y)\, dx \; + \; \mu\, N(x,y)\, dy \; = 0$$

OR

$$M`(x,y)\, dx \; + \; N`(x,y)\, dy \; = 0$$

Then solve this new differential equation using the normal exact method.

Note: To check on your solutions, you must find that:

$$M_y` \; = \; N_x`$$

Ordinary Differential Equations (ODEs)

Chapter 2

Examples:-

Solve the differential equation $(y^2 - x)\,dx + 2y\,dy = c$

$\int e^x \qquad \int \overset{x}{e}\, 2y\,dy \qquad \int e^x y^2\,dx - \int e^x x\,dx$

$+ 2\int e^x y\,dy = c$

Solution The given equation is not exact because $M_y(x, y) = 2y$ and $N_x(x, y) = 0$. However, because

$y^2\, e^x - \int x e^x\,dx = c$

$$\frac{M_y(x, y) - N_x(x, y)}{N(x, y)} = \frac{2y - 0}{2y} = 1 = h(x)$$

it follows that $e^{\int h(x)\,dx} = e^{\int dx} = e^x$ is an integrating factor. Multiplying the given differential equation by e^x produces the exact differential equation

$$(y^2 e^x - x e^x)\,dx + 2y e^x\,dy = 0$$

whose solution is obtained as follows.

$$f(x, y) = \int N(x, y)\,dy = \int 2y e^x\,dy = y^2 e^x + g(x)$$

$$f_x(x, y) = y^2 e^x + g'(x) = \overbrace{y^2 e^x - x e^x}^{M(x, y)}$$

$$\boxed{g'(x) = -x e^x}$$

Therefore, $g'(x) = -x e^x$ and $g(x) = -x e^x + e^x + C_1$, which implies that

$$f(x, y) = y^2 e^x - x e^x + e^x + C_1.$$

The general solution is $y^2 e^x - x e^x + e^x = C$, or $y^2 - x + 1 = C e^{-x}$.

$$(\, 2y^2\, x - y\, x^2 + x\,)dy + (y - x)dx = 0$$

$\longrightarrow$ No Separation

$\longrightarrow$ No Homogenous

$$(y - x)dx + (\, 2y^2\, x - y\, x^2 + x\,)dy = 0$$

$M_y = 1 \qquad , \qquad N_x = 2y^2 - 2x\, y + 1 \qquad \longrightarrow$ Not Exact

Find an integrating factor:

$$\frac{N_x - M_y}{M} = \frac{2y^2 - 2x\, y + 1 - 1}{y - x} = \frac{2y^2 - 2x\, y}{y - x} = \frac{2y\,(y - x)}{y - x} = 2\, y \longrightarrow f(y)\ only$$

$$\mu(y) = e^{\int f(y)\,dy} = e^{\int 2\, y\,dy} = e^{y^2}$$

Therefore, the new equation will be:

$$e^{y^2}(y - x)dx + e^{y^2}(2y^2\, x - y\, x^2 + x\,)dy = 0$$

$$\left(ye^{y^2} - xe^{y^2}\right)dx + \left(2y^2 x e^{y^2} - yx^2 e^{y^2} + x e^{y^2}\right)dy = 0$$

$F = C$

$$F = \int \left(ye^{y^2} - xe^{y^2}\right)dx = xy\,e^{y^2} - \frac{x^2}{2}\,e^{y^2} + g(y)$$

$$\frac{\partial F}{\partial y} \equiv N(x,y)$$

$$x\left(y\,e^{y^2} * 2y + e^{y^2}\right) - x^2 y e^{x^2} + g'(y) \equiv 2y^2 x e^{y^2} - yx^2 e^{y^2} + x e^{y^2}$$

$\therefore g'(y) = 0 \longrightarrow g(y) = \int 0\,dy = C$

$$\boxed{F = xy\,e^{y^2} - \frac{x^2}{2}\,e^{y^2} = C}$$

- $y'\,\tan x \sin 2y = \sin^2 x + \cos^2 y$

$\longrightarrow$ No separation

$\longrightarrow$ No Homogenous

$$\frac{dy}{dx}\tan x \sin 2y = \sin^2 x + \cos^2 y$$

$$(\sin^2 x + \cos^2 y)\,dx + (-\tan x \sin 2y)\,dy = 0$$

$M_y = -2\cos y \sin y$

$\quad = -\sin 2y$

$N_x = -\sec^2 x \sin 2y$

$M_y \neq N_x \longrightarrow$ Not Exact

So try to find an integrating factor using either of the above cases:

$$\frac{M_y - N_x}{N} = \frac{-\sin 2y + \sec^2 x \, \sin 2y}{-\tan x \, \sin 2y} = \frac{-\sin 2y + \sec^2 x \, \sin 2y}{-\tan x \, \sin 2y}$$

$$= \frac{\sin 2y \,(-1 + \sec^2 x)}{-\tan x \, \sin 2y} = \frac{(-1 + \sec^2 x)}{-\tan x} = \frac{\tan^2 x}{-\tan x} = -\tan x$$

Since that the result is function in x only, then

$$\mu = e^{\int -\tan x \, dx} = e^{\int \frac{-\sin x}{\cos x} dx} = e^{\ln \cos x} = \cos x$$

Therefore, the new equation will be:

$$\cos x \,(\sin^2 x + \cos^2 y) \, dx + \cos x \,(- \tan x \, \sin 2y) \, dy = 0$$

$$(\cos x \, \sin^2 x + \cos x \, \cos^2 y) \, dx + (- \sin x \, \sin 2y) \, dy = 0$$

$$(\cos x \, \sin^2 x + \cos x \, \cos^2 y) \, dx + (- 2 \sin x \, \sin y \, \cos y) \, dy = 0$$

F = C

$$F = \int N(x,y) \, dy = \int (-2 \sin x \, \sin y \, \cos y) \, dy$$

$$F = \sin x \, \cos^2 y + g(x)$$

$$\frac{\partial F}{\partial x} \equiv M(x,y)$$

$$\cos x \, \cos^2 y + g'(x) \equiv \cos x \, \sin^2 x + \cos x \, \cos^2 y$$

$$\therefore \ g'(x) \equiv \cos x \, \sin^2 x \longrightarrow g(x) \equiv \int \cos x \, \sin^2 x \, dx$$

$$g(x) \equiv \frac{\sin^3 x}{3}$$

$$F = \sin x \, \cos^2 y + \frac{\sin^3 x}{3} = C$$

$$\boxed{\sin x \, \cos^2 y + \frac{\sin^3 x}{3} = C}$$

Ordinary Differential Equations (ODEs)

Linear & and Bernoulli Differential Equations

To say that a 1st order differential equation can be solved using Linear Method, the form of the equation must be either:

$$\frac{dy}{dx} + P(x)\, y = Q(x) \quad OR \quad \frac{dx}{dy} + P(y)\, x = Q(y)$$

Solving Criteria:

$$OR$$

$$\frac{dy}{dx} + P(x)\, y = Q(x)$$	$$\frac{dx}{dy} + P(y)\, x = Q(y)$$
Let	Let
$$\mu(x) = e^{\int P(x)\,dx}$$	$$\mu(y) = e^{\int P(y)\,dy}$$
and the solution will be	and the solution will be
$$\mu(x) * y = \int \mu(x) * Q(x)\,dx$$	$$\mu(y) * x = \int \mu(y) * Q(y)\,dy$$

Integration Factor:-

There is a process by which most first-order linear differential equations can be solved. This uses an **integration factor**, denoted $\mu(x)$ (Greek letter "mu").

The differential equation must be in the form

$$y' + f(x)y = g(x).$$

To find $\mu(x)$, we perform the following process (next slide)

Starting with $y' + f(x)y = g(x)$, multiply both sides by $\mu(x)$:

$$\mu(x)y' + \mu(x)f(x)y = \mu(x)g(x)$$

The left side is a product-rule derivative of $(\mu(x)y)$:

$$(\mu(x)y)' = \mu(x)y' + \mu'(x)y.$$

Thus, we have $\mu(x)y' + \mu'(x)y = \mu(x)y' + \mu(x)f(x)y$.

This forces $\mu'(x) = \mu(x)f(x)$. *(next slide)*

Now we find $\mu(x)$. From the last slide, we had $\mu'(x) = \mu(x)f(x)$.

This is a separable differential equation… so separate:

$$\frac{d\mu}{\mu(x)} = f(x)dx.$$

Integrating both sides, we have

$$\int \frac{d\mu}{\mu(x)} = \int f(x)dx.$$

(next slide)

After integration, we have

$$\ln \mu(x) = \int f(x)\, dx + C.$$

Here, we only need one form of the antiderivative, so we let $C = 0$. Taking base-e on both sides, we now know $\mu(x)$:

$$\mu(x) = e^{\int f(x)dx}.$$

Remark: you don't need to do all those steps each time. Just remember that if you have a differential equation of the form $y' + f(x)y = g(x)$, then find $\mu(x) = e^{\int f(x)dx}$.

Example 1

Find the general solution of the following ODE:

$$\frac{1}{x}\frac{dy}{dx} - \frac{2y}{x^2} = x \cos x$$

Solution

So $\dfrac{dy}{dx} + \dfrac{-2}{x}y = x^2 \cos x$ is a linear ODE where $P(x) = -\dfrac{2}{x}$ and $Q(x) = x^2 \cos x$

The integrating factor $\mu(x) = e^{\int P(x)dx} = e^{\int \frac{-2}{x}dx} = e^{-2\ln x} = x^{-2}$

The solution is $\mu(x)\, y = \int \mu(x)Q(x)dx$

$$x^{-2}\, y = \int \cos x\, dx = \sin x + C$$

$$y = x^2 \sin x + x^2 C$$

Example 2

A rock contains two radioactive isotopes, RA_1 and RA_2, that belong to the same radioactive series; that is, RA_1 decays into RA_2, which then decays into stable atoms. Assume that the rate at which RA_1 decays into RA_2 is $50e^{-t}$ kg/sec. Because the rate of decay of RA_2 is proportional to the mass $y(t)$ of RA_2 present, the rate of change in RA_2 is

$$\frac{dy}{dt} = \text{Rate of concentration} - \text{Rate of decay}$$

$$\frac{dy}{dt} = 50e^{-t} - ky$$

Where $k > 0$ is the decay constant. If $k = 2$, $y(0) = 40\ kg$ then find the mass $y(t)$ of RA_2 for $t \geq 0$.

Solution

$\frac{dy}{dt} + 2y = 50e^{-t}$ is linear ODE where $P(t) = 2$ and $Q(t) = 50e^{-t}$

The integrating factor $\mu(t) = e^{\int P(t)dt} = e^{\int 2\,dt} = e^{2t}$

The solution is $\mu(t)\,y = \int \mu(t)Q(t)dt$

$$e^{2t}\,y = 50 \int e^{-8t}dt = \frac{-25}{4}e^{-8t} + C$$

$$y = \frac{-25}{4}e^{-8t} + e^{-2t}C$$

Since $y(0) = 40$ then $C = \frac{185}{4}$ so the solution will be

$$y = \frac{-25}{4}e^{-8t} + \frac{185}{4}e^{-2t}$$

Example: Find the general solution of $y' + \frac{2}{x}y = x$.

(Note that $f(x) = \frac{2}{x}$ and $g(x) = x$ and that $x \neq 0$)

So $\mu(x) = e^{\int \left(\frac{2}{x}\right)dx} = e^{2\ln x} \left(= e^{\ln x^2} = x^2\right.$

Now, use the formula $y = \frac{\int \mu(x)g(x)dx + C}{\mu(x)}$:

Solve $y' + \frac{2}{x}y = x$. From previous slide, we know that $\mu(x) = x^2$.

Now we use the formula $y = \frac{\int \mu(x)g(x)dx + C}{\mu(x)}$:

$$y = \frac{\int x^2 x\, dx + C}{x^2} = \frac{\int x^3 dx + C}{x^2} = \frac{\frac{1}{4}x^4 + C}{x^2}$$

$$= \frac{1}{4}x^2 + Cx^{-2}.$$

Thus, $y = \frac{1}{4}x^2 + Cx^{-2}$ is the general solution of $y' + \frac{2}{x}y = x$.

Check that $y = \frac{1}{4}x^2 + Cx^{-2}$ is the general solution of $y' + \frac{2}{x}y = x$. First, differentiate y:

$$y' = \frac{1}{2}x - 2Cx^{-3}$$

Now insert y' and y into the differential equation and simplify:

$$\left(\frac{1}{2}x - 2Cx^{-3}\right) + \frac{2}{x}\left(\frac{1}{4}x^2 + Cx^{-2}\right) = x$$

$$\left(\frac{1}{2}x - 2Cx^{-3}\right) + \left(\frac{1}{2}x + 2Cx^{-3}\right) = x$$

$$\left(\frac{1}{2}x + \frac{1}{2}x\right) + (-2Cx^{-3} + 2Cx^{-3}) = x$$

$$x + 0 = x.$$

Ordinary Differential Equations (ODEs)

Chapter 2

Bernoulli Differential equations

Exercise 1.

$$\frac{dy}{dx} + P(x)y = Q(x)y^n$$

__DIVIDE by y^n:__ $\qquad\qquad \frac{1}{y^n}\frac{dy}{dx} + P(x)y^{1-n} = Q(x)$

__SET $z = y^{1-n}$:__ i.e. $\qquad \frac{dz}{dx} = (1-n)y^{(1-n-1)}\frac{dy}{dx}$

$\qquad\qquad\qquad$ i.e. $\qquad \frac{1}{(1-n)}\frac{dz}{dx} = \frac{1}{y^n}\frac{dy}{dx}$

SUBSTITUTE $\qquad\qquad \frac{1}{(1-n)}\frac{dz}{dx} + P(x)z = Q(x)$

$\qquad\qquad\qquad$ i.e. $\qquad \boxed{\frac{dz}{dx} + P_1(x)z = Q_1(x)}$ $\quad$ linear in z

$\qquad\qquad\qquad$ where $\quad P_1(x) = (1-n)P(x)$
$\qquad\qquad\qquad\qquad\qquad\quad Q_1(x) = (1-n)Q(x)$.

$$\text{OR}$$

$\frac{dy}{dx} + P(x)\,y = Q(x) * y^n$	$\frac{dx}{dy} + P(y)\,x = Q(y) * x^n$
Divide both sides by y^n	Divide both sides by x^n
Thus the equation will be:	Thus the equation will be:
$y^{-n}\frac{dy}{dx} + P(x)\,y^{1-n} = Q(x)$	$x^{-n}\frac{dx}{dy} + P(y)\,x^{1-n} = Q(y)$
Then substitute:	Then substitute:
Let $u = y^{1-n}$ $\quad$ and	Let $u = x^{1-n}$ $\quad$ and
$\frac{du}{dx} = (1-n)\,y^{-n}\frac{dy}{dx}$	$\frac{du}{dy} = (1-n)\,x^{-n}\frac{dx}{dy}$
$\therefore\ y^{-n}\frac{dy}{dx} = \frac{1}{(1-n)}\frac{du}{dx}$	$\therefore\ x^{-n}\frac{dx}{dy} = \frac{1}{(1-n)}\frac{du}{dy}$
So the equation will be :	So the equation will be :
$\frac{1}{(1-n)}\frac{du}{dx} + P(x)\,u = Q(x)$	$\frac{1}{(1-n)}\frac{du}{dy} + P(y)\,u = Q(y)$
Then multiply both sides by $(1-n)$	Then multiply both sides by $(1-n)$
$\frac{du}{dx} + (1-n)P(x)\,u = (1-n)Q(x)$	$\frac{du}{dy} + (1-n)P(y)\,u = (1-n)Q(y)$
Let $\mu(x) = e^{\int(1-n)\,p(x)\,dx}$	Let $\mu(y) = e^{\int(1-n)\,p(y)\,dy}$
and the solution will be	and the solution will be
$\mu(x) * u = \int \mu(x) * (1-n)\,Q(x)\,dx$	$\mu(y) * u = \int \mu(y) * (1-n)Q(y)\,dy$
$\mu(x) * y^{-n} = \int \mu(x) * (1-n)Q(x)dx$	$\mu(y) * x^{-n} = \int \mu(y) * (1-n)Q(y)dy$

Ordinary Differential Equations (ODEs)

Chapter 2

Example

Find the general solution of $\quad 2\dfrac{dy}{dx} + \tan x \cdot y = \dfrac{(4x+5)^2}{\cos x}y^3$

Solution

Divide by 2 to get standard form:

$$\frac{dy}{dx} + \frac{1}{2}\tan x \cdot y = \frac{(4x+5)^2}{2\cos x}y^3$$

This is of the form $\dfrac{dy}{dx} + P(x)y = Q(x)y^n$

$$\text{where} \qquad P(x) \quad = \quad \frac{1}{2}\tan x$$

$$Q(x) \quad = \quad \frac{(4x+5)^2}{2\cos x}$$

$$\text{and} \qquad n \quad = \quad 3$$

DIVIDE by y^n: $\qquad$ i.e. $\quad \dfrac{1}{y^3}\dfrac{dy}{dx} + \dfrac{1}{2}\tan x \cdot y^{-2} = \dfrac{(4x+5)^2}{2\cos x}$

SET $z = y^{1-n} = y^{-2}$: $\quad$ i.e. $\quad \dfrac{dz}{dx} = -2y^{-3}\dfrac{dy}{dx} = -\dfrac{2}{y^3}\dfrac{dy}{dx}$

$$\therefore \qquad -\frac{1}{2}\frac{dz}{dx} + \frac{1}{2}\tan x \cdot z = \frac{(4x+5)^2}{2\cos x}$$

$$\text{i.e.} \qquad \frac{dz}{dx} - \tan x \cdot z = \frac{(4x+5)^2}{\cos x}$$

<u>Integrating factor,</u> $\text{IF} = e^{\int -\tan x \cdot dx} = e^{\int -\frac{\sin x}{\cos x}\, dx} \quad \left[\equiv e^{\int \frac{f'(x)}{f(x)}\, dx} \right]$

$$= e^{\ln \cos x} = \cos x$$

$$\therefore \quad \cos x \frac{dz}{dx} - \cos x \tan x \cdot z = \cos x \frac{(4x+5)^2}{\cos x}$$

$$\text{i.e.} \quad \cos x \frac{dz}{dx} - \sin x \cdot z = (4x+5)^2$$

$$\text{i.e.} \quad \cos x \cdot z = \int (4x+5)^2 dx$$

$$\text{i.e.} \quad \cos x \cdot z = \left(\frac{1}{4}\right) \cdot \frac{1}{3}(4x+5)^3 + C$$

<u>Use $z = \frac{1}{y^2}$:</u>

$$\frac{\cos x}{y^2} = \frac{1}{12}(4x+5)^3 + C$$

$$\text{i.e.} \quad \frac{1}{y^2} = \frac{1}{12 \cos x}(4x+5)^3 + \frac{C}{\cos x}.$$

Example

Find the general solution of $\quad x\frac{dy}{dx} + y = y^2 x^2 \ln x$

Solution

<u>Standard form:</u> $\frac{dy}{dx} + \left(\frac{1}{x}\right) y = (x \ln x)y^2$

$\text{i.e.} \quad P(x) = \frac{1}{x}, \; Q(x) = x \ln x \; , \; n = 2$

<u>DIVIDE by y^2:</u> $\frac{1}{y^2}\frac{dy}{dx} + \left(\frac{1}{x}\right) y^{-1} = x \ln x$

<u>SET $z = y^{-1}$:</u> $\frac{dz}{dx} = -y^{-2}\frac{dy}{dx} = -\frac{1}{y^2}\frac{dy}{dx}$

$\therefore \quad -\frac{dz}{dx} + \left(\frac{1}{x}\right) z = x \ln x$

$\text{i.e.} \quad \frac{dz}{dx} - \frac{1}{x} \cdot z = -x \ln x$

<u>Integrating factor:</u> $\text{IF} = e^{-\int \frac{dx}{x}} = e^{-\ln x} = e^{\ln x^{-1}} = \dfrac{1}{x}$

$$\therefore \quad \frac{1}{x}\frac{dz}{dx} - \frac{1}{x^2}z = -\ln x$$

i.e. $\frac{1}{x}z = -\int \ln x \, dx + C'$

[Use integration by parts: $\int u\frac{dv}{dx}\,dx = uv - \int v\frac{du}{dx}\,dx,$

with $u = \ln x,\ \frac{dv}{dx} = 1$]

i.e. $\frac{1}{x}z = -\left[x \ln x - \int x \cdot \frac{1}{x}dx\right] + C$

Use $z = \frac{1}{y}$: $\frac{1}{xy} = x(1 - \ln x) + C$.

Example

Find the general solution of $\dfrac{dy}{dx} = y \cot x + y^3 \operatorname{cosec} x$

Solution

<u>Standard form:</u> $\frac{dy}{dx} - (\cot x) \cdot y = (\operatorname{cosec} x)\, y^3$

<u>DIVIDE by y^3:</u> $\frac{1}{y^3}\frac{dy}{dx} - (\cot x) \cdot y^{-2} = \operatorname{cosec} x$

<u>SET $z = y^{-2}$:</u> $\frac{dz}{dx} = -2y^{-3}\frac{dy}{dx} = -2 \cdot \frac{1}{y^3}\frac{dy}{dx}$

$\therefore \quad -\frac{1}{2}\frac{dz}{dx} - \cot x \cdot z = \operatorname{cosec} x$

i.e. $\frac{dz}{dx} + 2\cot x \cdot z = -2 \operatorname{cosec} x$

<u>Integrating factor:</u> $\text{IF} = e^{2\int \frac{\cos x}{\sin x}dx} \equiv e^{2\int \frac{f'(x)}{f(x)}dx} = e^{2\ln(\sin x)} = \sin^2 x.$

$$\therefore \quad \sin^2 x \cdot \frac{dz}{dx} + 2\sin x \cdot \cos x \cdot z = -2\sin x$$

i.e. $\quad \frac{d}{dx}\left[\sin^2 x \cdot z\right] = -2\sin x$

i.e. $\quad z\sin^2 x = (-2)\cdot(-\cos x) + C$

<u>Use $z = \frac{1}{y^2}$:</u> $\quad \frac{\sin^2 x}{y^2} = 2\cos x + C$

i.e. $\quad y^2 = \frac{\sin^2 x}{2\cos x + C}.$

Example

A 30-volt battery is applied to R-L series circuit with R=50 ohm and L=0.1 henry. Find the current $i(t)$ if $i(0) = 0$. Determine the time at which $i = 0.25\, i_{ss}$.

Solution

$$L\frac{di(t)}{dt} + Ri(t) = E(t)$$

$$\frac{di(t)}{dt} + \frac{R}{L}i(t) = \frac{E(t)}{L}$$

$$\frac{di(t)}{dt} + \frac{50}{0.1}i(t) = \frac{30}{0.1}$$

$$\frac{di(t)}{dt} + 500\,i(t) = 300$$

$$\mu = e^{\int 500 dt} = e^{500t}$$

$$e^{500t}\,i(t) = \int 300\,e^{500t}\,dt = \frac{3}{5}e^{500t} + C$$

$$i(t) = \frac{3}{5} + Ce^{-500t}$$

$$since\ i(0) = 0, then\ \ C = \frac{-3}{5}$$

$$i(t) = \frac{3}{5} - \frac{3}{5}e^{-500t}$$

At $i(t) = 0.25\ i_{ss} = 0.25\left(\frac{3}{5}\right) = \frac{3}{20}$ then $\frac{3}{20} = \frac{3}{5}(1 - e^{-500t})$

Then $t = 5.75 \times 10^{-4}\ sec$

Equations with Linear Coefficients

Equations with linear coefficients that is, equations of the form

(13) $\qquad (a_1x + b_1y + c_1)dx + (a_2x + b_2y + c_2)dy = 0$,

where the a_i's, b_i's, and c_i's are constants. We leave it as an exercise to show that when $a_1b_2 = a_2b_1$, equation (13) can be put in the form $dy/dx = G(ax + by)$, which we solved via the substitution $z = ax + by$.

Before considering the general case when $a_1b_2 \neq a_2b_1$, let's first look at the special situation when $c_1 = c_2 = 0$. Equation (13) then becomes

$$(a_1x + b_1y)dx + (a_2x + b_2y)dy = 0 ,$$

which can be rewritten in the form

$$\frac{dy}{dx} = -\frac{a_1x + b_1y}{a_2x + b_2y} = -\frac{a_1 + b_1(y/x)}{a_2 + b_2(y/x)} .$$

This equation is homogeneous, so we can solve it using the method discussed earlier in this section.

The above discussion suggests the following procedure for solving (13). If $a_1b_2 \neq a_2b_1$, then we seek a translation of axes of the form

$$x = u + h \qquad \text{and} \qquad y = v + k ,$$

where h and k are constants, that will change $a_1x + b_1y + c_1$ into $a_1u + b_1v$ and change $a_2x + b_2y + c_2$ into $a_2u + b_2v$. Some elementary algebra shows that such a transformation exists if the system of equations

(14) $\qquad \begin{aligned} a_1h + b_1k + c_1 &= 0 , \\ a_2h + b_2k + c_2 &= 0 \end{aligned}$

has a solution. This is ensured by the assumption $a_1b_2 \neq a_2b_1$, which is geometrically equivalent to assuming that the two lines described by the system (14) intersect. Now if (h, k) satisfies (14), then the substitutions $x = u + h$ and $y = v + k$ transform equation (13) into the homogeneous equation

(15) $\qquad \dfrac{dv}{du} = -\dfrac{a_1u + b_1v}{a_2u + b_2v} = -\dfrac{a_1 + b_1(v/u)}{a_2 + b_2(v/u)}$,

which we know how to solve.

Example

Solve $\quad (-3x + y + 6)dx + (x + y + 2)dy = 0$. (16)

Solution Since $a_1 b_2 = (-3)(1) \neq (1)(1) = a_2 b_1$, we will use the translation of axes $x = u + h$, $y = v + k$, where h and k satisfy the system

$$-3h + k + 6 = 0 ,$$
$$h + k + 2 = 0 .$$

Solving the above system for h and k gives $h = 1, k = -3$. Hence, we let $x = u + 1$ and $y = v - 3$. Because $dy = dv$ and $dx = du$, substituting in equation (16) for x and y yields

$$(-3u + v)du + (u + v)dv = 0$$

The last equation is homogeneous, so we let $z = v/u$. Then $dv/du = z + u(dz/du)$, and, substituting for v/u, we obtain

$$z + u\frac{dz}{du} = \frac{3 - z}{1 + z} .$$

Separating variables gives

$$\int \frac{z + 1}{z^2 + 2z - 3}dz = -\int \frac{1}{u}du ,$$

$$\frac{1}{2}\ln |z^2 + 2z - 3| = -\ln |u| + C_1 ,$$

from which it follows that

$$z^2 + 2z - 3 = Cu^{-2} .$$

When we substitute back in for z, u, and v, we find

$$(v/u)^2 + 2(v/u) - 3 = Cu^{-2} ,$$
$$v^2 + 2uv - 3u^2 = C ,$$
$$(y + 3)^2 + 2(x - 1)(y + 3) - 3(x - 1)^2 = C .$$

This last equation gives an implicit solution to (16).

Riccati Differential Equation

Riccati Equation. An equation of the form

$$(18) \qquad \frac{dy}{dx} = P(x)y^2 + Q(x)y + R(x)$$

is called a generalized Riccati equation.

(a) If one solution—say, $u(x)$—of (18) is known, show that the substitution $y = u + 1/v$ reduces (18) to a linear equation in v.

(b) Given that $u(x) = x$ is a solution to

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

use the result of part (a) to find all the other solutions to this equation.

Solution:

Ordinary Differential Equations (ODEs)

Chapter Summary:

In this chapter we have discussed various types of first-order differential equations. The most important were the separable, linear, and exact equations. Their principal features and method of solution are outlined below.

Separable Equations: $dy/dx = g(x)p(y)$. Separate the variables and integrate.

Linear Equations: $dy/dx + P(x)y = Q(x)$. The integrating factor $\mu = \exp\left[\int P(x)\,dx\right]$ reduces the equation to $d(\mu y)/dx = \mu Q$, so that $\mu y = \int \mu Q\, dx + C$.

Exact Equations: $dF(x, y) = 0$. Solutions are given implicitly by $F(x, y) = C$. If $\partial M/\partial y = \partial N/\partial x$, then $M\,dx + N\,dy = 0$ is exact and F is given by

$$F = \int M\,dx + g(y), \quad \text{where} \quad g'(y) = N - \frac{\partial}{\partial y}\int M\,dx$$

or

$$F = \int N\,dy + h(x), \quad \text{where} \quad h'(x) = M - \frac{\partial}{\partial x}\int N\,dy\ .$$

When an equation is not separable, linear, or exact, it may be possible to find an integrating factor or perform a substitution that will enable us to solve the equation.

Special Integrating Factors: $\mu M\,dx + \mu N\,dy = 0$ is exact. If $(\partial M/\partial y - \partial N/\partial x)/N$ depends only on x, then

$$\mu(x) = \exp\left[\int\left(\frac{\partial M/\partial y - \partial N/\partial x}{N}\right)dx\right]$$

is an integrating factor. If $(\partial N/\partial x - \partial M/\partial y)/M$ depends only on y, then

$$\mu(y) = \exp\left[\int\left(\frac{\partial N/\partial x - \partial M/\partial y}{M}\right)dy\right]$$

is an integrating factor.

Homogeneous Equations: $dy/dx = G(y/x)$. Let $v = y/x$. Then $dy/dx = v + x(dv/dx)$, and the transformed equation in the variables v and x is separable.

Equations of the Form: $dy/dx = G(ax + by)$. Let $z = ax + by$. Then $dz/dx = a + b(dy/dx)$, and the transformed equation in the variables z and x is separable.

Bernoulli Equations: $dy/dx + P(x)y = Q(x)y^n$. For $n \neq 0$ or 1, let $v = y^{1-n}$. Then $dv/dx = (1 - n)y^{-n}(dy/dx)$, and the transformed equation in the variables v and x is linear.

Linear Coefficients: $(a_1 x + b_1 y + c_1)dx + (a_2 x + b_2 y + c_2)dy = 0$. For $a_1 b_2 \neq a_2 b_1$, let $x = u + h$ and $y = v + k$, where h and k satisfy

$$a_1 h + b_1 k + c_1 = 0\ ,$$
$$a_2 h + b_2 k + c_2 = 0\ .$$

Then the transformed equation in the variables u and v is homogeneous.

Chapter 3

FIRST-ORDER DIFFERENTIAL EQUATIONS OF

HIGHER DEGREE

CHAPTER 3

FIRST-ORDER DIFFERENTIAL EQUATIONS OF HIGHER DEGREE

3.1   Equations of the First-order and not of First Degree

3.2   First-Order Equations of Higher Degree Solvable for Derivative $\frac{dy}{dx} = p$

3.3   Equations Solvable for y

3.4   Equations Solvable for x

3.5   Equations of the First Degree in x and y - Lagrange and Clairant

3.6   Exercises

3.1   Equations of the first-Order and not of First Degree

In this Chapter we discuss briefly basic properties of differential equations of first-order and higher degree. In general such equations may not have solutions. We confine ourselves to those cases in which solutions exist.

The most general form of a differential equation of the first order and of higher degree say of nth degree can be written as

$$\left(\frac{dy}{dx}\right)^n + a_1(x,y)\left(\frac{dy}{dx}\right)^{n-1} + a_2(x,y)\left(\frac{dy}{dx}\right)^{n-2} + \dots \dots$$

$$\dots \ \dots \ \dots \ + a_{n-1}(x,y)\frac{dy}{dx} + a_n(x,y) = 0$$

or $p^n + a_1 p^{n-1} + a_2 p^{n-2} + \dots + a_{n-1}p + a_n = 0$ (3.1)

where $p = \dfrac{dy}{dx}$ and $a_1, a_2, \ldots, a_n$ are functions of x and y.

(3.1) can be written as

$$F(x, y, p) = 0 \tag{3.2}$$

3.2   First-Order Equations of Higher Degree Solvable for p

Let (3.2) can be solved for p and can be written as

$$(p-q_1(x,y))\ (p-q_2(x,y))\ \ldots\ldots\ (p-q_n(x,y)) = 0$$

Equating each factor to zero we get equations of the first order and first degree. One can

find solutions of these equations by the methods discussed in the previous chapter. Let

their solution be given as:

$$f_i(x,y,c_i)=0,\ i=1,2,3 \ldots\ldots n \tag{3.3}$$

Therefore the general solution of (3.1) can be expressed in the form

$$f_1(x,y,c)\ f_2(x,y,c)\ldots\ldots f_n(x,y,c) = 0 \tag{3.4}$$

where c in any arbitrary constant.

It can be checked that the sets of solutions represented by (3.3) and (3.4) are identical

because the validity of (3.4) in equivalent to the validity of (3.3) for at least one i with a

suitable value of c, namely $c=c_i$

Example 3.1   Solve $xy\left(\dfrac{dy}{dx}\right)^2 + (x^2 + y^2)\dfrac{dy}{dx} + xy = 0 \tag{3.5}$

Solution: This is first-order differential equation of degree 2. Let $p = \dfrac{dy}{dx}$

Equation (3.5) can be written as

$$xy\, p^2 + (x^2 + y^2)\, p + xy = 0 \qquad (3.6)$$

$$(xp+y)(yp+x)=0$$

This implies that

$$xp+y=0, \quad yp+x=0 \qquad (3.7)$$

By solving equations in (3.7) we get

$$xy = c_1 \quad \text{and} \quad x^2 + y^2 = c_2 \text{, respectively}$$

$$x\frac{dy}{dx} + y = 0 \ \text{ or } \ \frac{dy}{dx} + \frac{1}{x}y = 0, \text{Integrating factor}$$

$$I(x) = e^{\int \frac{1}{x}dx} = e^{\log x}.$$

This gives

$$y.x \ = \int o.x \, dx + c_1 \ \text{ or } xy = c_1$$

$$y\frac{dy}{dx} + x = 0, \quad \text{ or } \quad ydy + xdx = 0$$

By integration we get $\quad \dfrac{1}{2}y^2 + \dfrac{1}{2}x^2 = c$

$$\text{or} \quad x^2 + y^2 = c_2, \ c_2 > 0, \quad -\sqrt{c_2} \le x \le \sqrt{c_2}$$

The general solution can be written in the form

$$(x^2 + y^2 - c_2)(xy - c_1) = 0 \qquad (3.8)$$

It can be seen that none of the nontrivial solutions belonging to $xy = c_1$ or $x^2 + y^2 = c_2$ is valid on the whole real line.

3.3 Equations Solvable for y

Let the differential equation given by (3.2) be solvable for y. Then y can be expressed as a function x and p, that is,

$$y = f(x, p) \tag{3.9}$$

Differentiating (3.9) with respect to x we get

$$\frac{dy}{dx} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial p} \cdot \frac{dp}{dx} \tag{3.10}$$

(3.10) is a first order differential equation of first degree in x and p. It may be solved by the methods of Chapter 2. Let solution be expressed in the form

$$\varphi(x, p, c) = 0 \tag{3.11}$$

The solution of equation (3.9) is obtained by eliminating p between (3.9) and (3.11). If elimination of p is not possible then (3.9) and (3.11) together may be considered parametric equations of the solutions of (3.9) with p as a parameter.

Example 3.2: Solve $y^2 - 1 - p^2 = 0$

Solution: It is clear that the equation is solvable for y, that is

$$y = \sqrt{1 + p^2} \tag{3.12}$$

By differentiating (3.12) with respect to x we get

$$\frac{dy}{dx} = \frac{1}{2} \frac{1}{\sqrt{1+p^2}} . 2p \frac{dp}{dx} \qquad \text{or} \qquad p = \frac{p}{\sqrt{1+p^2}} \frac{dp}{dx}$$

$$\text{or} \qquad p\left[1 - \frac{1}{\sqrt{1+p^2}} \frac{dp}{dx} \right] = 0 \qquad\qquad (3.13)$$

(3.13) gives $p=o$ or $1 - \dfrac{p}{\sqrt{1+p^2}} \dfrac{dp}{dx} = 0$

By solving $p=0$ in (3.12) we get $y=1$

By $\qquad\qquad 1 - \dfrac{1}{\sqrt{1+p^2}} \dfrac{dp}{dx} = 0$

we get a separable equation in variables p and x.

$$\frac{dp}{dx} = \sqrt{1+p^2}$$

By solving this we get

$$p = \sinh(x+c) \qquad\qquad (3.14)$$

By eliminating p from (3.12) and (3.14) we obtain

$$y = \cos h(x+c) \qquad\qquad (3.15)$$

(3.15) is a general solution.

Solution $y=1$ of the given equation is a singular solution as it cannot be obtained by giving a particular value to c in (3.15).

3.4   Equations Solvable for x

Let equation (3.2) be solvable for x, that is

$$x = f(y, p) \tag{3.16}$$

Then as argued in the previous section for y we get a function Ψ such that

$$\Psi(y, p, c) = 0 \tag{3.17}$$

By eliminating p from (3.16) and (3.17) we get a general solution of (3.2). If elimination of p with the help of (3.16) and (3.17) is cumbersome then these equations may be considered parametric equations of the solutions of (3.16) with p as a parameter.

Example 3.3 Solve $x\left(\dfrac{dy}{dx}\right)^3 - 12\dfrac{dy}{dx} - 8 = 0$

Solution: Let $p = \dfrac{dy}{dx}$, then $xp^3 - 12p - 8 = 0$

It is solvable for x, that is,

$$x = \frac{12p + 8}{p3} = \frac{12}{p^2} + \frac{8}{p^3} \tag{3.18}$$

Differentiating (3.18) with respect to y, we get

$$\frac{dx}{dy} = -2\frac{12}{p^3}\frac{dp}{dy} - 3\frac{8}{p^4}\frac{dp}{dy} \quad \text{or} \quad \frac{1}{p} = -\frac{24}{p^3}\frac{dp}{dy} - \frac{24}{p^4}\frac{dp}{dy} \quad \text{or} \quad dy = \left(-\frac{24}{p^2} - \frac{24}{p^3}\right)dp$$

$$\text{or} \quad y = +\frac{24}{p} + \frac{12}{p^2} + c \tag{3.19}$$

(3.18) and (3.19) constitute parametric equations of solution of the given differential equation.

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3.5 Equations of the First Degree in x and y – Lagrange's and Clairaut's Equation.

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Let Equation (3.2) be of the first degree in x and y, then

$$y = x\varphi_1(p) + \varphi_2(p) \qquad\qquad (3.20)$$

Equation (3.20) is known as Lagrange's equation. If $\varphi_1(p) = p$ then the equation

$$y = xp + \varphi_2(p) \qquad\qquad (3.21)$$

is known as Clairaut's equation. By differentiating (3.20) with respect to x, we get

$$\frac{dy}{dx} = \phi_1(p) + x\,\phi_1^{'}(p)\frac{dp}{dx} + \phi_2^{'}(p)\frac{dp}{dx}$$

$$\text{or}\quad p - \phi_1(p) = (x\,\phi_1^{'}(p) + \phi_2^{'}(p))\frac{dp}{dx} \qquad\qquad (3.22)$$

From (3.22) we get

$$(x + \varphi_2^{'}(p))\frac{dp}{dx} = 0 \quad \text{for} \quad \varphi_1(p)=p$$

This gives

$$\frac{dp}{dx} = 0 \quad\text{or}\quad x + \varphi_2^{'}(p) = 0$$

$$\frac{dp}{dx} = 0 \quad\text{gives}\quad p = c \text{ and}$$

by putting this value in (3.21) we get

$$y = cx + \varphi_2(c)$$

This is a general solution of Clairaut's equation. The elimination of p between

$x + \varphi_2'(p) = 0$ and (3.21) gives a singular solution. If $\varphi_1(p) \neq p$ for any p, then we

observe from (3.22) that $\dfrac{dp}{dx} \neq 0$ everywhere. Division by

$$[p - \varphi_1(p)]\dfrac{dp}{dx} \quad \text{in (3.22) gives} \quad \dfrac{dx}{dp} - \dfrac{\varphi_1'}{p - \varphi_1(p)}x = \dfrac{\varphi_2'(p)}{p - \varphi_1(p)}$$

which is a linear equation of first order in x and thus can be solved for x as a function of

p, which together with (3.20) will form a parametric representation of the general

solution of (3.20).

Example 3.4 Solve $\left(\dfrac{dy}{dx} - 1\right)\left(y - x\dfrac{dy}{dx}\right) = \dfrac{dy}{dx}$

Solution: Let $p = \dfrac{dy}{dx}$ then, $(p-1)(y-xp)=p$

This equation can be written as

$$y = xp + \dfrac{p}{p-1}$$

Differentiating both sides with respect to x we get

$$\dfrac{dp}{dx}\left[x - \dfrac{1}{(p-1)^2}\right] = 0$$

Thus either $\quad \dfrac{dp}{dx} = 0 \quad$ or $\quad x - \dfrac{1}{(p-1)^2} = 0$

$$\frac{dp}{dx} = 0 \text{ gives } p=c.$$

Putting $p=c$ in the equation we get

$$y = cx + \frac{c}{c-1} \Rightarrow (y\text{-}cx)(c\text{-}1)=c$$

which is the required solution.

3.6 Exercises

Solve the following differential equations

1. $\left(\dfrac{dy}{dx}\right)^3 = \dfrac{dy}{dx}e^{2x}$

2. $y(y\text{-}2)p^2 - (y\text{-}2x+xy)p+x=0$

3. $-\left(\dfrac{dy}{dx}\right)^2 + 4y - x^2 = 0$

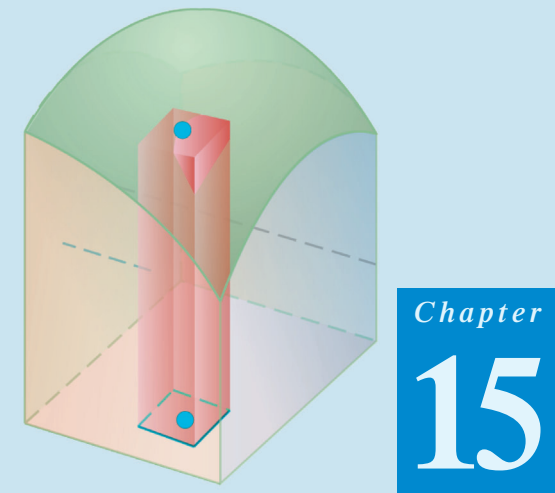4. $\left(\dfrac{dy}{dx}+y+x\right)\left(x\dfrac{dy}{dx}+y+x\right)\left(\dfrac{dy}{dx}+2x\right)=0$

5. $y + x\dfrac{dy}{dx} - x^4\left(\dfrac{dy}{dx}\right)^2 = 0$

6. $\left(x\dfrac{dy}{dx}-y\right)\left(y\dfrac{dy}{dx}+x\right)=h^2\dfrac{dy}{dx}$

7. $y\left(\dfrac{dy}{dx}\right)^2 + (x-y)\dfrac{dy}{dx} = x$

8. $x\left(\dfrac{dy}{dx}\right)^2 - 2y\dfrac{dy}{dx} + ax = 0$

Multiple Integrals

Chapter

15

MULTIPLE INTEGRALS

OVERVIEW   In this chapter we consider the integral of a function of two variables $f(x, y)$ over a region in the plane and the integral of a function of three variables $f(x, y, z)$ over a region in space. These integrals are called *multiple integrals* and are defined as the limit of approximating Riemann sums, much like the single-variable integrals presented in Chapter 5. We can use multiple integrals to calculate quantities that vary over two or three dimensions, such as the total mass or the angular momentum of an object of varying density and the volumes of solids with general curved boundaries.

15.1   Double Integrals

In Chapter 5 we defined the definite integral of a continuous function $f(x)$ over an interval $[a, b]$ as a limit of Riemann sums. In this section we extend this idea to define the integral of a continuous function of two variables $f(x, y)$ over a bounded region R in the plane. In both cases the integrals are limits of approximating Riemann sums. The Riemann sums for the integral of a single-variable function $f(x)$ are obtained by partitioning a finite interval into thin subintervals, multiplying the width of each subinterval by the value of f at a point c_k inside that subinterval, and then adding together all the products. A similar method of partitioning, multiplying, and summing is used to construct double integrals. However, this time we pack a planar region R with small rectangles, rather than small subintervals. We then take the product of each small rectangle's area with the value of f at a point inside that rectangle, and finally sum together all these products. When f is continuous, these sums converge to a single number as each of the small rectangles shrinks in both width and height. The limit is the *double integral* of f over R. As with single integrals, we can evaluate multiple integrals via antiderivatives, which frees us from the formidable task of calculating a double integral directly from its definition as a limit of Riemann sums. The major practical problem that arises in evaluating multiple integrals lies in determining the limits of integration. While the integrals of Chapter 5 were evaluated over an interval, which is determined by its two endpoints, multiple integrals are evaluated over a region in the plane or in space. This gives rise to limits of integration which often involve variables, not just constants. Describing the regions of integration is the main new issue that arises in the calculation of multiple integrals.

Double Integrals over Rectangles

We begin our investigation of double integrals by considering the simplest type of planar region, a rectangle. We consider a function $f(x, y)$ defined on a rectangular region R,

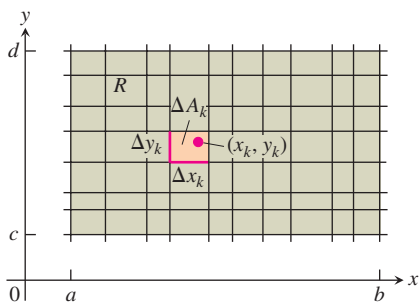$$R: \quad a \leq x \leq b, \quad c \leq y \leq d.$$

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FIGURE 15.1 Rectangular grid partitioning the region R into small rectangles of area $\Delta A_k = \Delta x_k \, \Delta y_k$.

We subdivide R into small rectangles using a network of lines parallel to the x- and y-axes (Figure 15.1). The lines divide R into n rectangular pieces, where the number of such pieces n gets large as the width and height of each piece gets small. These rectangles form a **partition** of R. A small rectangular piece of width Δx and height Δy has area $\Delta A = \Delta x \Delta y$. If we number the small pieces partitioning R in some order, then their areas are given by numbers $\Delta A_1, \Delta A_2, \ldots, \Delta A_n$, where ΔA_k is the area of the kth small rectangle.

To form a Riemann sum over R, we choose a point (x_k, y_k) in the kth small rectangle, multiply the value of f at that point by the area ΔA_k, and add together the products:

$$S_n = \sum_{k=1}^{n} f(x_k, y_k) \, \Delta A_k.$$

Depending on how we pick (x_k, y_k) in the kth small rectangle, we may get different values for S_n.

We are interested in what happens to these Riemann sums as the widths and heights of all the small rectangles in the partition of R approach zero. The **norm** of a partition P, written $\|P\|$, is the largest width or height of any rectangle in the partition. If $\|P\| = 0.1$ then all the rectangles in the partition of R have width at most 0.1 and height at most 0.1. Sometimes the Riemann sums converge as the norm of P goes to zero, written $\|P\| \to 0$. The resulting limit is then written as

$$\lim_{\|P\| \to 0} \sum_{k=1}^{n} f(x_k, y_k) \, \Delta A_k.$$

As $\|P\| \to 0$ and the rectangles get narrow and short, their number n increases, so we can also write this limit as

$$\lim_{n \to \infty} \sum_{k=1}^{n} f(x_k, y_k) \, \Delta A_k.$$

with the understanding that $\Delta A_k \to 0$ as $n \to \infty$ and $\|P\| \to 0$.

There are many choices involved in a limit of this kind. The collection of small rectangles is determined by the grid of vertical and horizontal lines that determine a rectangular partition of R. In each of the resulting small rectangles there is a choice of an arbitrary point (x_k, y_k) at which f is evaluated. These choices together determine a single Riemann sum. To form a limit, we repeat the whole process again and again, choosing partitions whose rectangle widths and heights both go to zero and whose number goes to infinity.

When a limit of the sums S_n exists, giving the same limiting value no matter what choices are made, then the function f is said to be **integrable** and the limit is called the **double integral** of f over R, written as

$$\iint\limits_{R} f(x, y) \, dA \qquad \text{or} \qquad \iint\limits_{R} f(x, y) \, dx \, dy.$$

It can be shown that if $f(x, y)$ is a continuous function throughout R, then f is integrable, as in the single-variable case discussed in Chapter 5. Many discontinuous functions are also integrable, including functions which are discontinuous only on a finite number of points or smooth curves. We leave the proof of these facts to a more advanced text.

Double Integrals as Volumes

When $f(x, y)$ is a positive function over a rectangular region R in the xy-plane, we may interpret the double integral of f over R as the volume of the 3-dimensional solid region over the xy-plane bounded below by R and above by the surface $z = f(x, y)$ (Figure 15.2). Each term $f(x_k, y_k)\Delta A_k$ in the sum $S_n = \sum f(x_k, y_k)\Delta A_k$ is the volume of a vertical
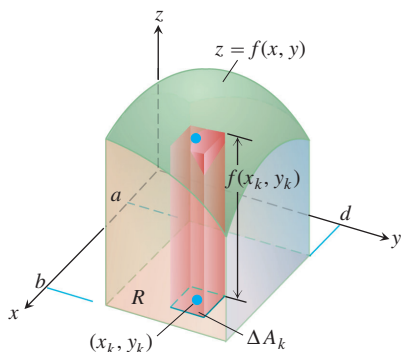
FIGURE 15.2 Approximating solids with rectangular boxes leads us to define the volumes of more general solids as double integrals. The volume of the solid shown here is the double integral of $f(x, y)$ over the base region R.

rectangular box that approximates the volume of the portion of the solid that stands directly above the base ΔA_k. The sum S_n thus approximates what we want to call the total volume of the solid. We *define* this volume to be

$$\text{Volume} = \lim_{n \to \infty} S_n = \iint_R f(x, y) \, dA,$$

where $\Delta A_k \to 0$ as $n \to \infty$.

As you might expect, this more general method of calculating volume agrees with the methods in Chapter 6, but we do not prove this here. Figure 15.3 shows Riemann sum approximations to the volume becoming more accurate as the number n of boxes increases.

(a) $n = 16$ (b) $n = 64$ (c) $n = 256$
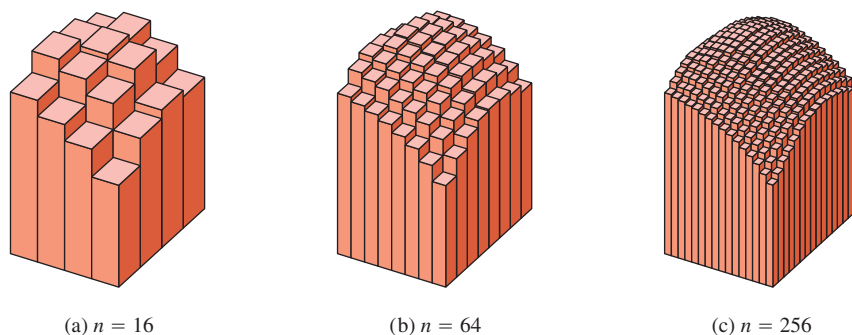
FIGURE 15.3 As n increases, the Riemann sum approximations approach the total volume of the solid shown in Figure 15.2.

Fubini's Theorem for Calculating Double Integrals

Suppose that we wish to calculate the volume under the plane $z = 4 - x - y$ over the rectangular region $R: 0 \le x \le 2, 0 \le y \le 1$ in the xy-plane. If we apply the method of slicing from Section 6.1, with slices perpendicular to the x-axis (Figure 15.4), then the volume is

$$\int_{x=0}^{x=2} A(x) \, dx, \tag{1}$$

where $A(x)$ is the cross-sectional area at x. For each value of x, we may calculate $A(x)$ as the integral

$$A(x) = \int_{y=0}^{y=1} (4 - x - y) \, dy, \tag{2}$$

which is the area under the curve $z = 4 - x - y$ in the plane of the cross-section at x. In calculating $A(x)$, x is held fixed and the integration takes place with respect to y. Combining Equations (1) and (2), we see that the volume of the entire solid is

$$\text{Volume} = \int_{x=0}^{x=2} A(x) \, dx = \int_{x=0}^{x=2} \left(\int_{y=0}^{y=1} (4 - x - y) dy \right) dx$$

$$= \int_{x=0}^{x=2} \left[4y - xy - \frac{y^2}{2} \right]_{y=0}^{y=1} dx = \int_{x=0}^{x=2} \left(\frac{7}{2} - x \right) dx$$

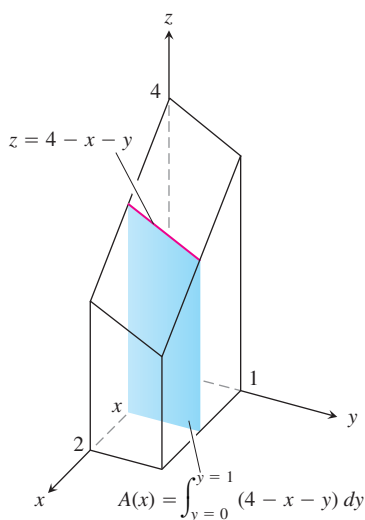$$= \left[\frac{7}{2} x - \frac{x^2}{2} \right]_0^2 = 5. \tag{3}$$

FIGURE 15.4 To obtain the cross-sectional area $A(x)$, we hold x fixed and integrate with respect to y.
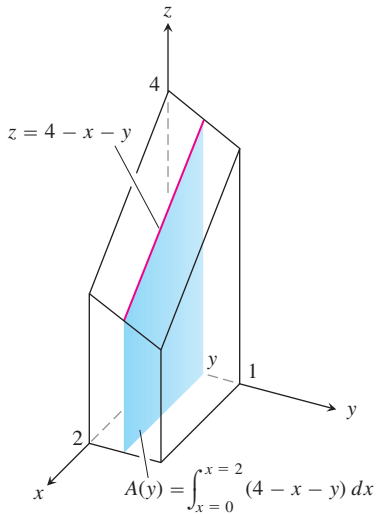
FIGURE 15.5 To obtain the cross-sectional area $A(y)$, we hold y fixed and integrate with respect to x.

If we just wanted to write a formula for the volume, without carrying out any of the integrations, we could write

$$\text{Volume} = \int_0^2 \int_0^1 (4 - x - y) \, dy \, dx.$$

The expression on the right, called an **iterated** or **repeated integral**, says that the volume is obtained by integrating $4 - x - y$ with respect to y from $y = 0$ to $y = 1$, holding x fixed, and then integrating the resulting expression in x with respect to x from $x = 0$ to $x = 2$. The limits of integration 0 and 1 are associated with y, so they are placed on the integral closest to dy. The other limits of integration, 0 and 2, are associated with the variable x, so they are placed on the outside integral symbol that is paired with dx.

What would have happened if we had calculated the volume by slicing with planes perpendicular to the y-axis (Figure 15.5)? As a function of y, the typical cross-sectional area is

$$A(y) = \int_{x=0}^{x=2} (4 - x - y) \, dx = \left[4x - \frac{x^2}{2} - xy \right]_{x=0}^{x=2} = 6 - 2y. \qquad (4)$$

The volume of the entire solid is therefore

$$\text{Volume} = \int_{y=0}^{y=1} A(y) \, dy = \int_{y=0}^{y=1} (6 - 2y) \, dy = \left[6y - y^2 \right]_0^1 = 5,$$

in agreement with our earlier calculation.

Again, we may give a formula for the volume as an iterated integral by writing

$$\text{Volume} = \int_0^1 \int_0^2 (4 - x - y) \, dx \, dy.$$

The expression on the right says we can find the volume by integrating $4 - x - y$ with respect to x from $x = 0$ to $x = 2$ as in Equation (4) and integrating the result with respect to y from $y = 0$ to $y = 1$. In this iterated integral, the order of integration is first x and then y, the reverse of the order in Equation (3).

What do these two volume calculations with iterated integrals have to do with the double integral

$$\iint_R (4 - x - y) \, dA$$

over the rectangle $R: 0 \le x \le 2, 0 \le y \le 1$? The answer is that both iterated integrals give the value of the double integral. This is what we would reasonably expect, since the double integral measures the volume of the same region as the two iterated integrals. A theorem published in 1907 by Guido Fubini says that the double integral of any continuous function over a rectangle can be calculated as an iterated integral in either order of integration. (Fubini proved his theorem in greater generality, but this is what it says in our setting.)

THEOREM 1   Fubini's Theorem (First Form)

If $f(x, y)$ is continuous throughout the rectangular region $R: a \le x \le b,$ $c \le y \le d$, then

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

Fubini's Theorem says that double integrals over rectangles can be calculated as iterated integrals. Thus, we can evaluate a double integral by integrating with respect to one variable at a time.

Fubini's Theorem also says that we may calculate the double integral by integrating in *either* order, a genuine convenience, as we see in Example 3. When we calculate a volume by slicing, we may use either planes perpendicular to the x-axis or planes perpendicular to the y-axis.

EXAMPLE 1   Evaluating a Double Integral

Calculate $\iint_R f(x, y)\, dA$ for

$$f(x, y) = 1 - 6x^2 y \qquad \text{and} \qquad R: \quad 0 \le x \le 2, \quad -1 \le y \le 1.$$

Solution   By Fubini's Theorem,

$$\iint_R f(x, y)\, dA = \int_{-1}^{1}\int_{0}^{2} (1 - 6x^2 y)\, dx\, dy = \int_{-1}^{1} \Big[x - 2x^3 y\Big]_{x=0}^{x=2}\, dy$$

$$= \int_{-1}^{1} (2 - 16y)\, dy = \Big[2y - 8y^2\Big]_{-1}^{1} = 4.$$

Reversing the order of integration gives the same answer:

$$\int_{0}^{2}\int_{-1}^{1} (1 - 6x^2 y)\, dy\, dx = \int_{0}^{2} \Big[y - 3x^2 y^2\Big]_{y=-1}^{y=1}\, dx$$

$$= \int_{0}^{2} [(1 - 3x^2) - (-1 - 3x^2)]\, dx$$

$$= \int_{0}^{2} 2\, dx = 4. \qquad \blacksquare$$

USING TECHNOLOGY   **Multiple Integration**

Most CAS can calculate both multiple and iterated integrals. The typical procedure is to apply the CAS integrate command in nested iterations according to the order of integration you specify.

Integral	Typical CAS Formulation
$\iint x^2 y\, dx\, dy$	int (int ($x \wedge 2 * y, x$), y) ;
$\int_{-\pi/3}^{\pi/4}\int_{0}^{1} x \cos y\, dx\, dy$	int (int ($x * \cos (y), x = 0 \,..\, 1$), $y = -\text{Pi}/3 \,..\, \text{Pi}/4$);

If a CAS cannot produce an exact value for a definite integral, it can usually find an approximate value numerically. Setting up a multiple integral for a CAS to solve can be a highly nontrivial task, and requires an understanding of how to describe the boundaries of the region and set up an appropriate integral.
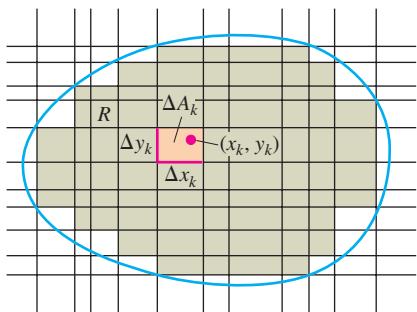
FIGURE 15.6 A rectangular grid partitioning a bounded nonrectangular region into rectangular cells.

Double Integrals over Bounded Nonrectangular Regions

To define the double integral of a function $f(x, y)$ over a bounded, nonrectangular region R, such as the one in Figure 15.6, we again begin by covering R with a grid of small rectangular cells whose union contains all points of R. This time, however, we cannot exactly fill R with a finite number of rectangles lying inside R, since its boundary is curved, and some of the small rectangles in the grid lie partly outside R. A partition of R is formed by taking the rectangles that lie completely inside it, not using any that are either partly or completely outside. For commonly arising regions, more and more of R is included as the norm of a partition (the largest width or height of any rectangle used) approaches zero.

Once we have a partition of R, we number the rectangles in some order from 1 to n and let ΔA_k be the area of the kth rectangle. We then choose a point (x_k, y_k) in the kth rectangle and form the Riemann sum

$$S_n = \sum_{k=1}^{n} f(x_k, y_k)\, \Delta A_k.$$

As the norm of the partition forming S_n goes to zero, $\|P\| \to 0$, the width and height of each enclosed rectangle goes to zero and their number goes to infinity. If $f(x, y)$ is a continuous function, then these Riemann sums converge to a limiting value, not dependent on any of the choices we made. This limit is called the **double integral** of $f(x, y)$ over R:

$$\lim_{\|P\| \to 0} \sum_{k=1}^{n} f(x_k, y_k)\, \Delta A_k = \iint\limits_{R} f(x, y)\, dA.$$

The nature of the boundary of R introduces issues not found in integrals over an interval. When R has a curved boundary, the n rectangles of a partition lie inside R but do not cover all of R. In order for a partition to approximate R well, the parts of R covered by small rectangles lying partly outside R must become negligible as the norm of the partition approaches zero. This property of being nearly filled in by a partition of small norm is satisfied by all the regions that we will encounter. There is no problem with boundaries made from polygons, circles, ellipses, and from continuous graphs over an interval, joined end to end. A curve with a "fractal" type of shape would be problematic, but such curves are not relevant for most applications. A careful discussion of which type of regions R can be used for computing double integrals is left to a more advanced text.

Double integrals of continuous functions over nonrectangular regions have the same algebraic properties (summarized further on) as integrals over rectangular regions. The domain Additivity Property says that if R is decomposed into nonoverlapping regions R_1 and R_2 with boundaries that are again made of a finite number of line segments or smooth curves (see Figure 15.7 for an example), then

$$\iint\limits_{R} f(x, y)\, dA = \iint\limits_{R_1} f(x, y)\, dA + \iint\limits_{R_2} f(x, y)\, dA.$$

If $f(x, y)$ is positive and continuous over R we define the volume of the solid region between R and the surface $z = f(x, y)$ to be $\iint_R f(x, y)\, dA$, as before (Figure 15.8).

If R is a region like the one shown in the xy-plane in Figure 15.9, bounded "above" and "below" by the curves $y = g_2(x)$ and $y = g_1(x)$ and on the sides by the lines $x = a, x = b$, we may again calculate the volume by the method of slicing. We first calculate the cross-sectional area

$$A(x) = \int_{y=g_1(x)}^{y=g_2(x)} f(x, y)\, dy$$

$$\iint\limits_{R} f(x, y)\, dA = \iint\limits_{R_1} f(x, y)\, dA + \iint\limits_{R_2} f(x, y)\, dA$$
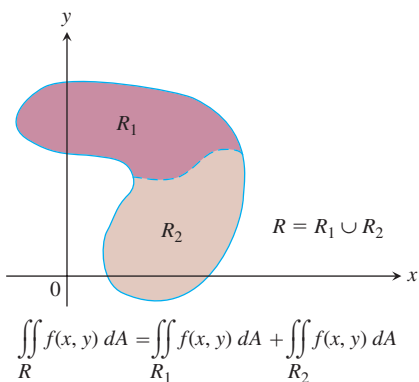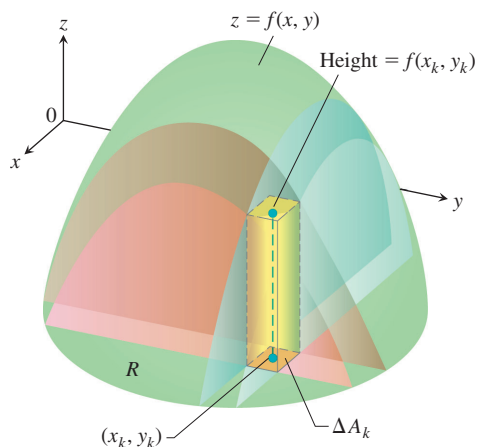
FIGURE 15.7 The Additivity Property for rectangular regions holds for regions bounded by continuous curves.

$$\text{Volume} = \lim \sum f(x_k, y_k)\, \Delta A_k = \iint_R f(x, y)\, dA$$

FIGURE 15.8 We define the volumes of solids with curved bases the same way we define the volumes of solids with rectangular bases.
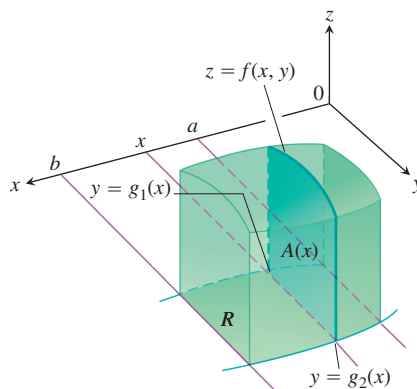

FIGURE 15.9 The area of the vertical slice shown here is

$$A(x) = \int_{g_1(x)}^{g_2(x)} f(x, y)\, dy.$$

To calculate the volume of the solid, we integrate this area from $x = a$ to $x = b$.
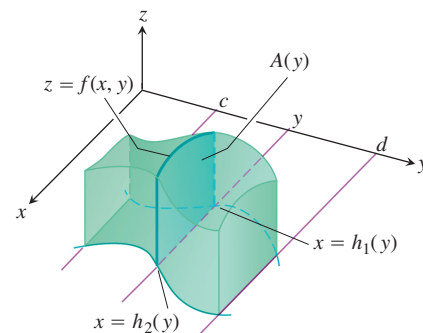

FIGURE 15.10 The volume of the solid shown here is

$$\int_c^d A(y)\, dy = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y)\, dx\, dy.$$

and then integrate $A(x)$ from $x = a$ to $x = b$ to get the volume as an iterated integral:

$$V = \int_a^b A(x)\, dx = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y)\, dy\, dx. \tag{5}$$

Similarly, if R is a region like the one shown in Figure 15.10, bounded by the curves $x = h_2(y)$ and $x = h_1(y)$ and the lines $y = c$ and $y = d$, then the volume calculated by slicing is given by the iterated integral

$$\text{Volume} = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y)\, dx\, dy. \tag{6}$$

That the iterated integrals in Equations (5) and (6) both give the volume that we defined to be the double integral of f over R is a consequence of the following stronger form of Fubini's Theorem.

THEOREM 2   Fubini's Theorem (Stronger Form)

Let $f(x, y)$ be continuous on a region R.

1. If R is defined by $a \le x \le b, g_1(x) \le y \le g_2(x)$, with g_1 and g_2 continuous on $[a, b]$, then

$$\iint_R f(x, y)\, dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y)\, dy\, dx.$$

2. If R is defined by $c \le y \le d, h_1(y) \le x \le h_2(y)$, with h_1 and h_2 continuous on $[c, d]$, then

$$\iint_R f(x, y)\, dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y)\, dx\, dy.$$

EXAMPLE 2   Finding Volume

Find the volume of the prism whose base is the triangle in the xy-plane bounded by the x-axis and the lines $y = x$ and $x = 1$ and whose top lies in the plane

$$z = f(x, y) = 3 - x - y.$$

Solution   See Figure 15.11 on page 1075. For any x between 0 and 1, y may vary from $y = 0$ to $y = x$ (Figure 15.11b). Hence,

$$V = \int_0^1 \int_0^x (3 - x - y) \, dy \, dx = \int_0^1 \left[3y - xy - \frac{y^2}{2} \right]_{y=0}^{y=x} dx$$

$$= \int_0^1 \left(3x - \frac{3x^2}{2} \right) dx = \left[\frac{3x^2}{2} - \frac{x^3}{2} \right]_{x=0}^{x=1} = 1.$$

When the order of integration is reversed (Figure 15.11c), the integral for the volume is

$$V = \int_0^1 \int_y^1 (3 - x - y) \, dx \, dy = \int_0^1 \left[3x - \frac{x^2}{2} - xy \right]_{x=y}^{x=1} dy$$

$$= \int_0^1 \left(3 - \frac{1}{2} - y - 3y + \frac{y^2}{2} + y^2 \right) dy$$

$$= \int_0^1 \left(\frac{5}{2} - 4y + \frac{3}{2}y^2 \right) dy = \left[\frac{5}{2}y - 2y^2 + \frac{y^3}{2} \right]_{y=0}^{y=1} = 1.$$

The two integrals are equal, as they should be.   ∎

Although Fubini's Theorem assures us that a double integral may be calculated as an iterated integral in either order of integration, the value of one integral may be easier to find than the value of the other. The next example shows how this can happen.

EXAMPLE 3   Evaluating a Double Integral

Calculate

$$\iint_R \frac{\sin x}{x} \, dA,$$

where R is the triangle in the xy-plane bounded by the x-axis, the line $y = x$, and the line $x = 1$.

Solution   The region of integration is shown in Figure 15.12. If we integrate first with respect to y and then with respect to x, we find

$$\int_0^1 \left(\int_0^x \frac{\sin x}{x} \, dy \right) dx = \int_0^1 \left(y \frac{\sin x}{x} \Big]_{y=0}^{y=x} \right) dx = \int_0^1 \sin x \, dx$$

$$= -\cos(1) + 1 \approx 0.46.$$

If we reverse the order of integration and attempt to calculate
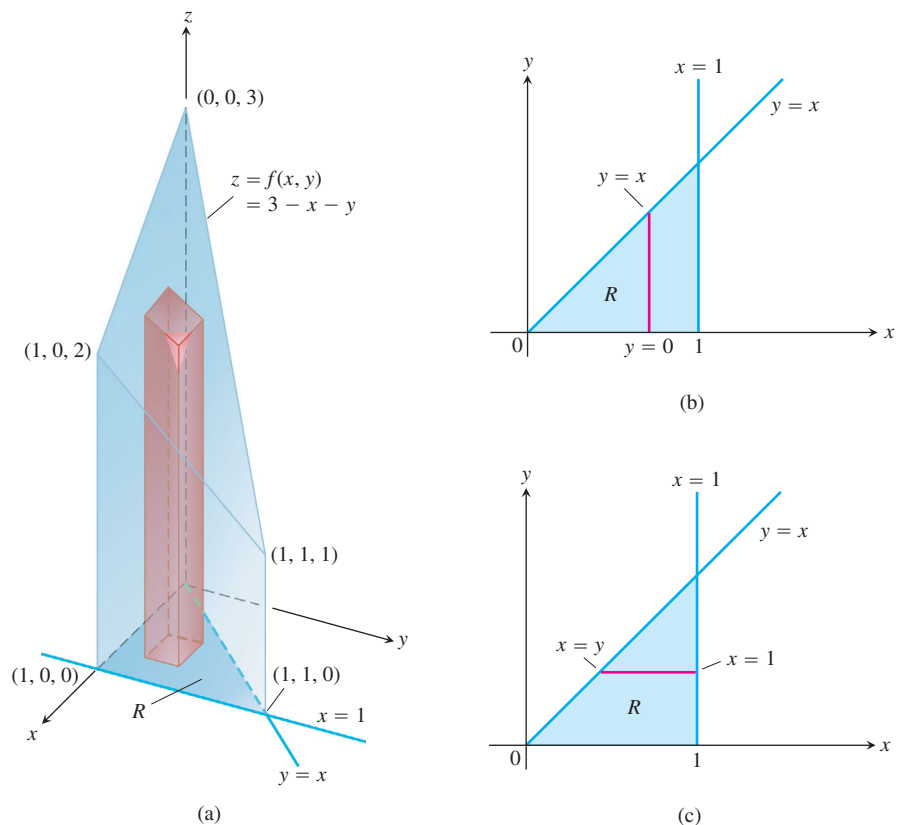
$$\int_0^1 \int_y^1 \frac{\sin x}{x} \, dx \, dy,$$

FIGURE 15.11 (a) Prism with a triangular base in the xy-plane. The volume of this prism is defined as a double integral over R. To evaluate it as an iterated integral, we may integrate first with respect to y and then with respect to x, or the other way around (Example 2).
(b) Integration limits of

$$\int_{x=0}^{x=1} \int_{y=0}^{y=x} f(x, y) \, dy \, dx.$$

If we integrate first with respect to y, we integrate along a vertical line through R and then integrate from left to right to include all the vertical lines in R.
(c) Integration limits of

$$\int_{y=0}^{y=1} \int_{x=y}^{x=1} f(x, y) \, dx \, dy.$$

If we integrate first with respect to x, we integrate along a horizontal line through R and then integrate from bottom to top to include all the horizontal lines in R.
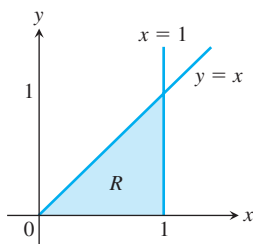
FIGURE 15.12 The region of integration in Example 3.

we run into a problem, because $\int ((\sin x)/x) \, dx$ cannot be expressed in terms of elementary functions (there is no simple antiderivative).

There is no general rule for predicting which order of integration will be the good one in circumstances like these. If the order you first choose doesn't work, try the other. Sometimes neither order will work, and then we need to use numerical approximations. ■

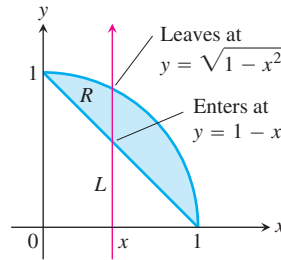### Finding Limits of Integration

We now give a procedure for finding limits of integration that applies for many regions in the plane. Regions that are more complicated, and for which this procedure fails, can often be split up into pieces on which the procedure works.

When faced with evaluating $\iint_R f(x, y)\,dA$, integrating first with respect to y and then with respect to x, do the following:

1. *Sketch*. Sketch the region of integration and label the bounding curves.
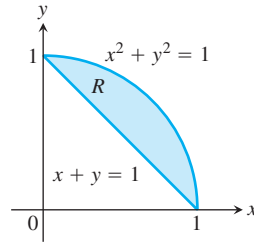
2. *Find the y-limits of integration*. Imagine a vertical line L cutting through R in the direction of increasing y. Mark the y-values where L enters and leaves. These are the y-limits of integration and are usually functions of x (instead of constants).
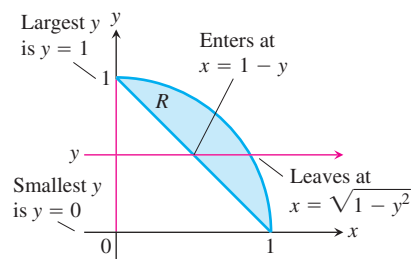

3. *Find the x-limits of integration*. Choose x-limits that include all the vertical lines through R. The integral shown here is

$$\iint\limits_R f(x, y)\,dA =$$

$$\int_{x=0}^{x=1} \int_{y=1-x}^{y=\sqrt{1-x^2}} f(x, y)\,dy\,dx.$$
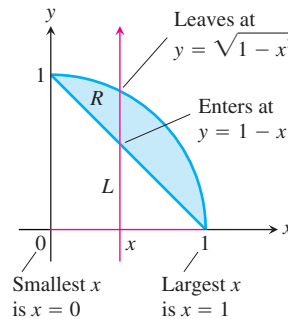
To evaluate the same double integral as an iterated integral with the order of integration reversed, use horizontal lines instead of vertical lines in Steps 2 and 3. The integral is

$$\iint\limits_{R} f(x, y) \, dA = \int_{0}^{1} \int_{1-y}^{\sqrt{1-y^2}} f(x, y) \, dx \, dy.$$

EXAMPLE 4   Reversing the Order of Integration

Sketch the region of integration for the integral

$$\int_{0}^{2} \int_{x^2}^{2x} (4x + 2) \, dy \, dx$$

and write an equivalent integral with the order of integration reversed.

Solution   The region of integration is given by the inequalities $x^2 \le y \le 2x$ and $0 \le x \le 2$. It is therefore the region bounded by the curves $y = x^2$ and $y = 2x$ between $x = 0$ and $x = 2$ (Figure 15.13a).
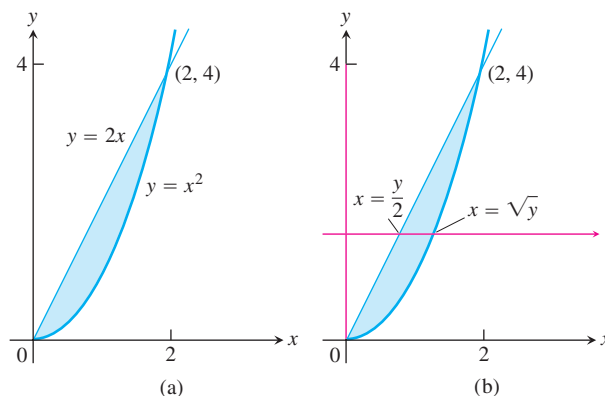

FIGURE 15.13   Region of integration for Example 4.

To find limits for integrating in the reverse order, we imagine a horizontal line passing from left to right through the region. It enters at $x = y/2$ and leaves at $x = \sqrt{y}$. To include all such lines, we let y run from $y = 0$ to $y = 4$ (Figure 15.13b). The integral is

$$\int_{0}^{4} \int_{y/2}^{\sqrt{y}} (4x + 2) \, dx \, dy.$$

The common value of these integrals is 8.   ∎

Properties of Double Integrals

Like single integrals, double integrals of continuous functions have algebraic properties that are useful in computations and applications.

Properties of Double Integrals
If $f(x, y)$ and $g(x, y)$ are continuous, then

1. *Constant Multiple:* $\iint\limits_R cf(x, y)\, dA = c \iint\limits_R f(x, y)\, dA$ (any number c)

2. *Sum and Difference:*
$$\iint\limits_R (f(x, y) \pm g(x, y))\, dA = \iint\limits_R f(x, y)\, dA \pm \iint\limits_R g(x, y)\, dA$$

3. *Domination:*

   (a) $\iint\limits_R f(x, y)\, dA \geq 0$ if $f(x, y) \geq 0$ on R

   (b) $\iint\limits_R f(x, y)\, dA \geq \iint\limits_R g(x, y)\, dA$ if $f(x, y) \geq g(x, y)$ on R

4. *Additivity:* $\iint\limits_R f(x, y)\, dA = \iint\limits_{R_1} f(x, y)\, dA + \iint\limits_{R_2} f(x, y)\, dA$

   if R is the union of two nonoverlapping regions R_1 and R_2 (Figure 15.7).

The idea behind these properties is that integrals behave like sums. If the function $f(x, y)$ is replaced by its constant multiple $cf(x, y)$, then a Riemann sum for f

$$S_n = \sum_{k=1}^{n} f(x_k, y_k)\, \Delta A_k$$

is replaced by a Riemann sum for cf

$$\sum_{k=1}^{n} cf(x_k, y_k)\, \Delta A_k = c \sum_{k=1}^{n} f(x_k, y_k)\, \Delta A_k = cS_n.$$

Taking limits as $n \to \infty$ shows that $c\lim_{n\to\infty} S_n = c \iint_R f\, dA$ and $\lim_{n\to\infty} cS_n = \iint_R cf\, dA$ are equal. It follows that the constant multiple property carries over from sums to double integrals.

The other properties are also easy to verify for Riemann sums, and carry over to double integrals for the same reason. While this discussion gives the idea, an actual proof that these properties hold requires a more careful analysis of how Riemann sums converge.

EXERCISES 15.1

Finding Regions of Integration and Double Integrals

In Exercises 1–10, sketch the region of integration and evaluate the integral.

1. $\int_0^3 \int_0^2 (4 - y^2) \, dy \, dx$

2. $\int_0^3 \int_{-2}^0 (x^2 y - 2xy) \, dy \, dx$

3. $\int_{-1}^0 \int_{-1}^1 (x + y + 1) \, dx \, dy$

4. $\int_{\pi}^{2\pi} \int_0^{\pi} (\sin x + \cos y) \, dx \, dy$

5. $\int_0^{\pi} \int_0^x x \sin y \, dy \, dx$

6. $\int_0^{\pi} \int_0^{\sin x} y \, dy \, dx$

7. $\int_1^{\ln 8} \int_0^{\ln y} e^{x+y} \, dx \, dy$

8. $\int_1^2 \int_y^{y^2} dx \, dy$

9. $\int_0^1 \int_0^{y^2} 3y^3 e^{xy} \, dx \, dy$

10. $\int_1^4 \int_0^{\sqrt{x}} \frac{3}{2} e^{y/\sqrt{x}} \, dy \, dx$

In Exercises 11–16, integrate f over the given region.

11. Quadrilateral $f(x, y) = x/y$ over the region in the first quadrant bounded by the lines $y = x$, $y = 2x$, $x = 1$, $x = 2$

12. Square $f(x, y) = 1/(xy)$ over the square $1 \le x \le 2$, $1 \le y \le 2$

13. Triangle $f(x, y) = x^2 + y^2$ over the triangular region with vertices $(0, 0)$, $(1, 0)$, and $(0, 1)$

14. Rectangle $f(x, y) = y \cos xy$ over the rectangle $0 \le x \le \pi$, $0 \le y \le 1$

15. Triangle $f(u, v) = v - \sqrt{u}$ over the triangular region cut from the first quadrant of the uv-plane by the line $u + v = 1$

16. Curved region $f(s, t) = e^s \ln t$ over the region in the first quadrant of the st-plane that lies above the curve $s = \ln t$ from $t = 1$ to $t = 2$

Each of Exercises 17–20 gives an integral over a region in a Cartesian coordinate plane. Sketch the region and evaluate the integral.

17. $\int_{-2}^0 \int_v^{-v} 2 \, dp \, dv$ (the pv-plane)

18. $\int_0^1 \int_0^{\sqrt{1-s^2}} 8t \, dt \, ds$ (the st-plane)

19. $\int_{-\pi/3}^{\pi/3} \int_0^{\sec t} 3 \cos t \, du \, dt$ (the tu-plane)

20. $\int_0^3 \int_1^{4-2u} \frac{4 - 2u}{v^2} \, dv \, du$ (the uv-plane)

Reversing the Order of Integration

In Exercises 21–30, sketch the region of integration and write an equivalent double integral with the order of integration reversed.

21. $\int_0^1 \int_2^{4-2x} dy \, dx$

22. $\int_0^2 \int_{y-2}^0 dx \, dy$

23. $\int_0^1 \int_y^{\sqrt{y}} dx \, dy$

24. $\int_0^1 \int_{1-x}^{1-x^2} dy \, dx$

25. $\int_0^1 \int_1^{e^x} dy \, dx$

26. $\int_0^{\ln 2} \int_{e^x}^2 dx \, dy$

27. $\int_0^{3/2} \int_0^{9-4x^2} 16x \, dy \, dx$

28. $\int_0^2 \int_0^{4-y^2} y \, dx \, dy$

29. $\int_0^1 \int_{-\sqrt{1-y^2}}^{\sqrt{1-y^2}} 3y \, dx \, dy$

30. $\int_0^2 \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} 6x \, dy \, dx$

Evaluating Double Integrals

In Exercises 31–40, sketch the region of integration, reverse the order of integration, and evaluate the integral.

31. $\int_0^{\pi} \int_x^{\pi} \frac{\sin y}{y} \, dy \, dx$

32. $\int_0^2 \int_x^2 2y^2 \sin xy \, dy \, dx$

33. $\int_0^1 \int_y^1 x^2 e^{xy} \, dx \, dy$

34. $\int_0^2 \int_0^{4-x^2} \frac{xe^{2y}}{4 - y} \, dy \, dx$

35. $\int_0^{2\sqrt{\ln 3}} \int_{y/2}^{\sqrt{\ln 3}} e^{x^2} \, dx \, dy$

36. $\int_0^3 \int_{\sqrt{x/3}}^1 e^{y^3} \, dy \, dx$

37. $\int_0^{1/16} \int_{y^{1/4}}^{1/2} \cos (16\pi x^5) \, dx \, dy$

38. $\int_0^8 \int_{\sqrt[3]{x}}^2 \frac{dy \, dx}{y^4 + 1}$

39. Square region $\iint_R (y - 2x^2) \, dA$ where R is the region bounded by the square $|x| + |y| = 1$

40. Triangular region $\iint_R xy \, dA$ where R is the region bounded by the lines $y = x$, $y = 2x$, and $x + y = 2$

Volume Beneath a Surface $z = f(x, y)$

41. Find the volume of the region bounded by the paraboloid $z = x^2 + y^2$ and below by the triangle enclosed by the lines $y = x$, $x = 0$, and $x + y = 2$ in the xy-plane.

42. Find the volume of the solid that is bounded above by the cylinder $z = x^2$ and below by the region enclosed by the parabola $y = 2 - x^2$ and the line $y = x$ in the xy-plane.

43. Find the volume of the solid whose base is the region in the xy-plane that is bounded by the parabola $y = 4 - x^2$ and the line $y = 3x$, while the top of the solid is bounded by the plane $z = x + 4$.

44. Find the volume of the solid in the first octant bounded by the coordinate planes, the cylinder $x^2 + y^2 = 4$, and the plane $z + y = 3$.

45. Find the volume of the solid in the first octant bounded by the coordinate planes, the plane $x = 3$, and the parabolic cylinder $z = 4 - y^2$.

46. Find the volume of the solid cut from the first octant by the surface $z = 4 - x^2 - y$.

47. Find the volume of the wedge cut from the first octant by the cylinder $z = 12 - 3y^2$ and the plane $x + y = 2$.

48. Find the volume of the solid cut from the square column $|x| + |y| \leq 1$ by the planes $z = 0$ and $3x + z = 3$.

49. Find the volume of the solid that is bounded on the front and back by the planes $x = 2$ and $x = 1$, on the sides by the cylinders $y = \pm 1/x$, and above and below by the planes $z = x + 1$ and $z = 0$.

50. Find the volume of the solid bounded on the front and back by the planes $x = \pm \pi/3$, on the sides by the cylinders $y = \pm \sec x$, above by the cylinder $z = 1 + y^2$, and below by the xy-plane.

Integrals over Unbounded Regions

Improper double integrals can often be computed similarly to improper integrals of one variable. The first iteration of the following improper integrals is conducted just as if they were proper integrals. One then evaluates an improper integral of a single variable by taking appropriate limits, as in Section 8.8. Evaluate the improper integrals in Exercises 51–54 as iterated integrals.

51. $\displaystyle\int_1^\infty \int_{e^{-x}}^1 \frac{1}{x^3 y}\, dy\, dx$ **52.** $\displaystyle\int_{-1}^1 \int_{-1/\sqrt{1-x^2}}^{1/\sqrt{1-x^2}} (2y + 1)\, dy\, dx$

53. $\displaystyle\int_{-\infty}^\infty \int_{-\infty}^\infty \frac{1}{(x^2 + 1)(y^2 + 1)}\, dx\, dy$

54. $\displaystyle\int_0^\infty \int_0^\infty xe^{-(x+2y)}\, dx\, dy$

Approximating Double Integrals

In Exercises 55 and 56, approximate the double integral of $f(x, y)$ over the region R partitioned by the given vertical lines $x = a$ and horizontal lines $y = c$. In each subrectangle, use (x_k, y_k) as indicated for your approximation.

$$\iint_R f(x, y)\, dA \approx \sum_{k=1}^n f(x_k, y_k)\, \Delta A_k$$

55. $f(x, y) = x + y$ over the region R bounded above by the semicircle $y = \sqrt{1 - x^2}$ and below by the x-axis, using the partition $x = -1, -1/2, 0, 1/4, 1/2, 1$ and $y = 0, 1/2, 1$ with (x_k, y_k) the lower left corner in the kth subrectangle (provided the subrectangle lies within R)

56. $f(x, y) = x + 2y$ over the region R inside the circle $(x - 2)^2 + (y - 3)^2 = 1$ using the partition $x = 1, 3/2, 2, 5/2, 3$ and $y = 2, 5/2, 3, 7/2, 4$ with (x_k, y_k) the center (centroid) in the kth subrectangle (provided the subrectangle lies within R)

Theory and Examples

57. Circular sector   Integrate $f(x, y) = \sqrt{4 - x^2}$ over the smaller sector cut from the disk $x^2 + y^2 \leq 4$ by the rays $\theta = \pi/6$ and $\theta = \pi/2$.

58. Unbounded region   Integrate $f(x, y) = 1/[(x^2 - x)(y - 1)^{2/3}]$ over the infinite rectangle $2 \leq x < \infty, 0 \leq y \leq 2$.

59. Noncircular cylinder   A solid right (noncircular) cylinder has its base R in the xy-plane and is bounded above by the paraboloid $z = x^2 + y^2$. The cylinder's volume is

$$V = \int_0^1 \int_0^y (x^2 + y^2)\, dx\, dy + \int_1^2 \int_0^{2-y} (x^2 + y^2)\, dx\, dy.$$

Sketch the base region R and express the cylinder's volume as a single iterated integral with the order of integration reversed. Then evaluate the integral to find the volume.

60. Converting to a double integral   Evaluate the integral

$$\int_0^2 (\tan^{-1}\pi x - \tan^{-1} x)\, dx.$$

(*Hint:* Write the integrand as an integral.)

61. Maximizing a double integral   What region R in the xy-plane maximizes the value of

$$\iint_R (4 - x^2 - 2y^2)\, dA?$$

Give reasons for your answer.

62. Minimizing a double integral   What region R in the xy-plane minimizes the value of

$$\iint_R (x^2 + y^2 - 9)\, dA?$$

Give reasons for your answer.

63. Is it possible to evaluate the integral of a continuous function $f(x, y)$ over a rectangular region in the xy-plane and get different answers depending on the order of integration? Give reasons for your answer.

64. How would you evaluate the double integral of a continuous function $f(x, y)$ over the region R in the xy-plane enclosed by the triangle with vertices $(0, 1)$, $(2, 0)$, and $(1, 2)$? Give reasons for your answer.

65. Unbounded region   Prove that

$$\int_{-\infty}^\infty \int_{-\infty}^\infty e^{-x^2 - y^2}\, dx\, dy = \lim_{b \to \infty} \int_{-b}^b \int_{-b}^b e^{-x^2 - y^2}\, dx\, dy$$

$$= 4\left(\int_0^\infty e^{-x^2}\, dx\right)^2.$$

66. Improper double integral   Evaluate the improper integral

$$\int_0^1 \int_0^3 \frac{x^2}{(y - 1)^{2/3}}\, dy\, dx.$$

Evaluating Double Integrals Numerically

Use a CAS double-integral evaluator to estimate the values of the integrals in Exercises 67–70.

67. $\displaystyle\int_{1}^{3}\int_{1}^{x}\frac{1}{xy}\,dy\,dx$ **68.** $\displaystyle\int_{0}^{1}\int_{0}^{1}e^{-(x^2+y^2)}\,dy\,dx$

69. $\displaystyle\int_{0}^{1}\int_{0}^{1}\tan^{-1}xy\,dy\,dx$

70. $\displaystyle\int_{-1}^{1}\int_{0}^{\sqrt{1-x^2}}3\sqrt{1-x^2-y^2}\,dy\,dx$

Use a CAS double-integral evaluator to find the integrals in Exercises 71–76. Then reverse the order of integration and evaluate, again with a CAS.

71. $\displaystyle\int_{0}^{1}\int_{2y}^{4}e^{x^2}\,dx\,dy$ **72.** $\displaystyle\int_{0}^{3}\int_{x^2}^{9}x\cos(y^2)\,dy\,dx$

73. $\displaystyle\int_{0}^{2}\int_{y^3}^{4\sqrt{2y}}(x^2y-xy^2)\,dx\,dy$

74. $\displaystyle\int_{0}^{2}\int_{0}^{4-y^2}e^{xy}\,dx\,dy$

75. $\displaystyle\int_{1}^{2}\int_{0}^{x^2}\frac{1}{x+y}\,dy\,dx$ **76.** $\displaystyle\int_{1}^{2}\int_{y^3}^{8}\frac{1}{\sqrt{x^2+y^2}}\,dx\,dy$

15.2   Area, Moments, and Centers of Mass

In this section, we show how to use double integrals to calculate the areas of bounded regions in the plane and to find the average value of a function of two variables. Then we study the physical problem of finding the center of mass of a thin plate covering a region in the plane.

Areas of Bounded Regions in the Plane

If we take $f(x, y) = 1$ in the definition of the double integral over a region R in the preceding section, the Riemann sums reduce to

$$S_n = \sum_{k=1}^{n} f(x_k, y_k)\, \Delta A_k = \sum_{k=1}^{n} \Delta A_k. \tag{1}$$

This is simply the sum of the areas of the small rectangles in the partition of R, and approximates what we would like to call the area of R. As the norm of a partition of R approaches zero, the height and width of all rectangles in the partition approach zero, and the coverage of R becomes increasingly complete (Figure 15.14). We define the area of R to be the limit

$$Area = \lim_{\|P\| \to 0} \sum_{k=1}^{n} \Delta A_k = \iint\limits_{R} dA \tag{2}$$

FIGURE 15.14   As the norm of a partition of the region R approaches zero, the sum of the areas ΔA_k gives the area of R defined by the double integral $\iint_R dA$.

DEFINITION   Area
The **area** of a closed, bounded plane region R is

$$A = \iint\limits_{R} dA.$$

As with the other definitions in this chapter, the definition here applies to a greater variety of regions than does the earlier single-variable definition of area, but it agrees with the earlier definition on regions to which they both apply. To evaluate the integral in the definition of area, we integrate the constant function $f(x, y) = 1$ over R.
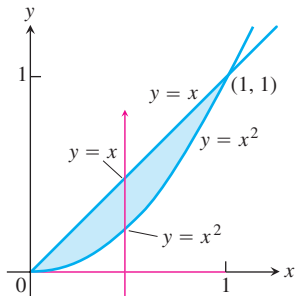
EXAMPLE 1   Finding Area

Find the area of the region R bounded by $y = x$ and $y = x^2$ in the first quadrant.

Solution   We sketch the region (Figure 15.15), noting where the two curves intersect, and calculate the area as

$$A = \int_0^1 \int_{x^2}^x dy\, dx = \int_0^1 \left[y \right]_{x^2}^x dx$$

$$= \int_0^1 (x - x^2)\, dx = \left[\frac{x^2}{2} - \frac{x^3}{3} \right]_0^1 = \frac{1}{6}.$$

Notice that the single integral $\int_0^1 (x - x^2)\, dx$, obtained from evaluating the inside iterated integral, is the integral for the area between these two curves using the method of Section 5.5.

FIGURE 15.15   The region in Example 1.

EXAMPLE 2   Finding Area

Find the area of the region R enclosed by the parabola $y = x^2$ and the line $y = x + 2$.

Solution   If we divide R into the regions R_1 and R_2 shown in Figure 15.16a, we may calculate the area as

$$A = \iint\limits_{R_1} dA + \iint\limits_{R_2} dA = \int_0^1 \int_{-\sqrt{y}}^{\sqrt{y}} dx\, dy + \int_1^4 \int_{y-2}^{\sqrt{y}} dx\, dy.$$

On the other hand, reversing the order of integration (Figure 15.16b) gives

$$A = \int_{-1}^2 \int_{x^2}^{x+2} dy\, dx.$$
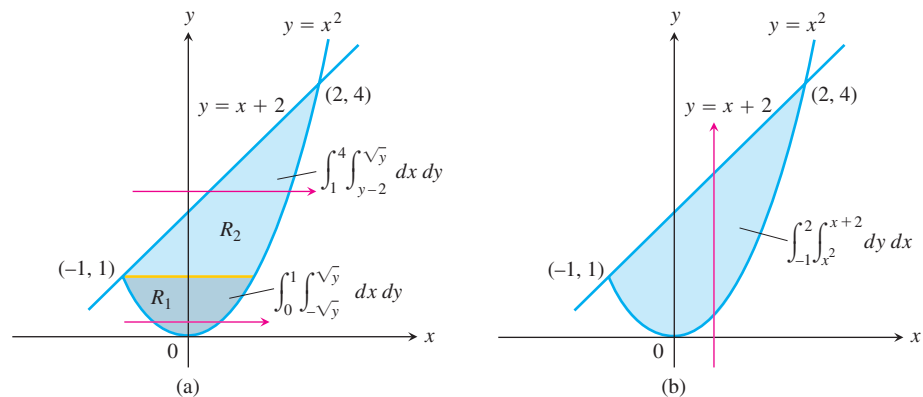
FIGURE 15.16   Calculating this area takes (a) two double integrals if the first integration is with respect to x, but (b) only one if the first integration is with respect to y (Example 2).

This second result, which requires only one integral, is simpler and is the only one we would bother to write down in practice. The area is

$$A = \int_{-1}^{2} \left[y \right]_{x^2}^{x+2} dx = \int_{-1}^{2} (x + 2 - x^2) \, dx = \left[\frac{x^2}{2} + 2x - \frac{x^3}{3} \right]_{-1}^{2} = \frac{9}{2}.$$ ∎

Average Value

The average value of an integrable function of one variable on a closed interval is the integral of the function over the interval divided by the length of the interval. For an integrable function of two variables defined on a bounded region in the plane, the average value is the integral over the region divided by the area of the region. This can be visualized by thinking of the function as giving the height at one instant of some water sloshing around in a tank whose vertical walls lie over the boundary of the region. The average height of the water in the tank can be found by letting the water settle down to a constant height. The height is then equal to the volume of water in the tank divided by the area of R. We are led to define the average value of an integrable function f over a region R to be

$$\textbf{Average value} \text{ of } f \text{ over } R = \frac{1}{\text{area of } R} \iint_R f \, dA. \tag{3}$$

If f is the temperature of a thin plate covering R, then the double integral of f over R divided by the area of R is the plate's average temperature. If $f(x, y)$ is the distance from the point (x, y) to a fixed point P, then the average value of f over R is the average distance of points in R from P.

EXAMPLE 3 Finding Average Value

Find the average value of $f(x, y) = x \cos xy$ over the rectangle $R: 0 \le x \le \pi$, $0 \le y \le 1$.

Solution The value of the integral of f over R is

$$\int_0^\pi \int_0^1 x \cos xy \, dy \, dx = \int_0^\pi \left[\sin xy \right]_{y=0}^{y=1} dx \qquad \int x \cos xy \, dy = \sin xy + C$$

$$= \int_0^\pi (\sin x - 0) \, dx = -\cos x \Big]_0^\pi = 1 + 1 = 2.$$

The area of R is π. The average value of f over R is $2/\pi$. ∎

Moments and Centers of Mass for Thin Flat Plates

In Section 6.4 we introduced the concepts of moments and centers of mass, and we saw how to compute these quantities for thin rods or strips and for plates of constant density. Using multiple integrals we can extend these calculations to a great variety of shapes with varying density. We first consider the problem of finding the center of mass of a thin flat plate: a disk of aluminum, say, or a triangular sheet of metal. We assume the distribution of

mass in such a plate to be continuous. A material's *density* function, denoted by $\delta(x, y)$, is the mass per unit area. The *mass* of a plate is obtained by integrating the density function over the region R forming the plate. The first moment about an axis is calculated by integrating over R the distance from the axis times the density. The center of mass is found from the first moments. Table 15.1 gives the double integral formulas for mass, first moments, and center of mass.

TABLE 15.1 Mass and first moment formulas for thin plates covering a region R in the xy-plane

Mass: $\quad M = \iint\limits_R \delta(x, y)\, dA \qquad \delta(x, y)$ is the density at (x, y)

First moments: $\quad M_x = \iint\limits_R y\delta(x, y)\, dA, \qquad M_y = \iint\limits_R x\delta(x, y)\, dA$

Center of mass: $\quad \bar{x} = \dfrac{M_y}{M}, \qquad \bar{y} = \dfrac{M_x}{M}$
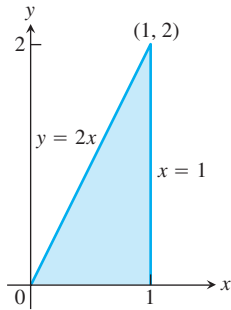
FIGURE 15.17 The triangular region covered by the plate in Example 4.

EXAMPLE 4 Finding the Center of Mass of a Thin Plate of Variable Density

A thin plate covers the triangular region bounded by the x-axis and the lines $x = 1$ and $y = 2x$ in the first quadrant. The plate's density at the point (x, y) is $\delta(x, y) = 6x + 6y + 6$. Find the plate's mass, first moments, and center of mass about the coordinate axes.

Solution We sketch the plate and put in enough detail to determine the limits of integration for the integrals we have to evaluate (Figure 15.17).

The plate's mass is

$$M = \int_0^1 \int_0^{2x} \delta(x, y)\, dy\, dx = \int_0^1 \int_0^{2x} (6x + 6y + 6)\, dy\, dx$$

$$= \int_0^1 \left[6xy + 3y^2 + 6y \right]_{y=0}^{y=2x} dx$$

$$= \int_0^1 (24x^2 + 12x)\, dx = \left[8x^3 + 6x^2 \right]_0^1 = 14.$$

The first moment about the x-axis is

$$M_x = \int_0^1 \int_0^{2x} y\delta(x, y)\, dy\, dx = \int_0^1 \int_0^{2x} (6xy + 6y^2 + 6y)\, dy\, dx$$

$$= \int_0^1 \left[3xy^2 + 2y^3 + 3y^2 \right]_{y=0}^{y=2x} dx = \int_0^1 (28x^3 + 12x^2)\, dx$$

$$= \left[7x^4 + 4x^3 \right]_0^1 = 11.$$

A similar calculation gives the moment about the y-axis:

$$M_y = \int_0^1 \int_0^{2x} x\delta(x, y) \, dy \, dx = 10.$$

The coordinates of the center of mass are therefore

$$\bar{x} = \frac{M_y}{M} = \frac{10}{14} = \frac{5}{7}, \qquad \bar{y} = \frac{M_x}{M} = \frac{11}{14}.$$

■

Moments of Inertia

A body's first moments (Table 15.1) tell us about balance and about the torque the body exerts about different axes in a gravitational field. If the body is a rotating shaft, however, we are more likely to be interested in how much energy is stored in the shaft or about how much energy it will take to accelerate the shaft to a particular angular velocity. This is where the second moment or moment of inertia comes in.

Think of partitioning the shaft into small blocks of mass Δm_k and let r_k denote the distance from the kth block's center of mass to the axis of rotation (Figure 15.18). If the shaft rotates at an angular velocity of $\omega = d\theta/dt$ radians per second, the block's center of mass will trace its orbit at a linear speed of

$$v_k = \frac{d}{dt}(r_k\theta) = r_k\frac{d\theta}{dt} = r_k\omega.$$
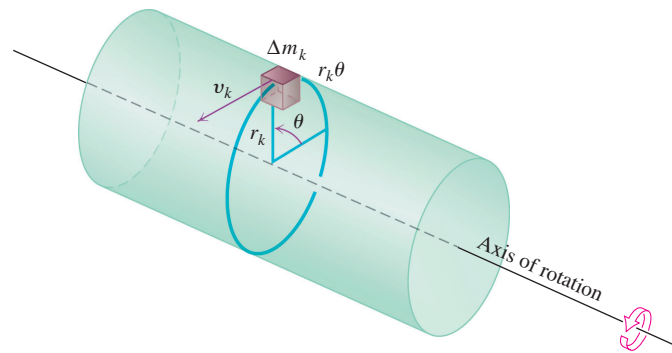
FIGURE 15.18   To find an integral for the amount of energy stored in a rotating shaft, we first imagine the shaft to be partitioned into small blocks. Each block has its own kinetic energy. We add the contributions of the individual blocks to find the kinetic energy of the shaft.

The block's kinetic energy will be approximately

$$\frac{1}{2}\Delta m_k v_k^2 = \frac{1}{2}\Delta m_k(r_k\omega)^2 = \frac{1}{2}\omega^2 r_k^2 \, \Delta m_k.$$

The kinetic energy of the shaft will be approximately

$$\sum \frac{1}{2}\omega^2 r_k^2 \, \Delta m_k.$$

The integral approached by these sums as the shaft is partitioned into smaller and smaller blocks gives the shaft's kinetic energy:

$$\text{KE}_{\text{shaft}} = \int \frac{1}{2}\omega^2 r^2 \, dm = \frac{1}{2}\omega^2 \int r^2 \, dm. \tag{4}$$

The factor

$$I = \int r^2 \, dm$$

is the *moment of inertia* of the shaft about its axis of rotation, and we see from Equation (4) that the shaft's kinetic energy is

$$\text{KE}_{\text{shaft}} = \frac{1}{2} I\omega^2.$$

The moment of inertia of a shaft resembles in some ways the inertia of a locomotive. To start a locomotive with mass m moving at a linear velocity v, we need to provide a kinetic energy of $\text{KE} = (1/2)mv^2$. To stop the locomotive we have to remove this amount of energy. To start a shaft with moment of inertia I rotating at an angular velocity ω, we need to provide a kinetic energy of $\text{KE} = (1/2)I\omega^2$. To stop the shaft we have to take this amount of energy back out. The shaft's moment of inertia is analogous to the locomotive's mass. What makes the locomotive hard to start or stop is its mass. What makes the shaft hard to start or stop is its moment of inertia. The moment of inertia depends not only on the mass of the shaft, but also its distribution.

The moment of inertia also plays a role in determining how much a horizontal metal beam will bend under a load. The stiffness of the beam is a constant times I, the moment of inertia of a typical cross-section of the beam about the beam's longitudinal axis. The greater the value of I, the stiffer the beam and the less it will bend under a given load. That is why we use I-beams instead of beams whose cross-sections are square. The flanges at the top and bottom of the beam hold most of the beam's mass away from the longitudinal axis to maximize the value of I (Figure 15.19).

To see the moment of inertia at work, try the following experiment. Tape two coins to the ends of a pencil and twiddle the pencil about the center of mass. The moment of inertia accounts for the resistance you feel each time you change the direction of motion. Now move the coins an equal distance toward the center of mass and twiddle the pencil again. The system has the same mass and the same center of mass but now offers less resistance to the changes in motion. The moment of inertia has been reduced. The moment of inertia is what gives a baseball bat, golf club, or tennis racket its "feel." Tennis rackets that weigh the same, look the same, and have identical centers of mass will feel different and behave differently if their masses are not distributed the same way.

Computations of moments of inertia for thin plates in the plane lead to double integral formulas, which are summarized in Table 15.2. A small thin piece of mass Δm is equal to its small area ΔA multiplied by the density of a point in the piece. Computations of moments of inertia for objects occupying a region in space are discussed in Section 15.5.

The mathematical difference between the **first moments** M_x and M_y and the **moments of inertia**, or **second moments**, I_x and I_y is that the second moments use the *squares* of the "lever-arm" distances x and y.

The moment I_0 is also called the **polar moment** of inertia about the origin. It is calculated by integrating the density $\delta(x, y)$ (mass per unit area) times $r^2 = x^2 + y^2$, the square of the distance from a representative point (x, y) to the origin. Notice that $I_0 = I_x + I_y$; once we find two, we get the third automatically. (The moment I_0 is sometimes called I_z, for
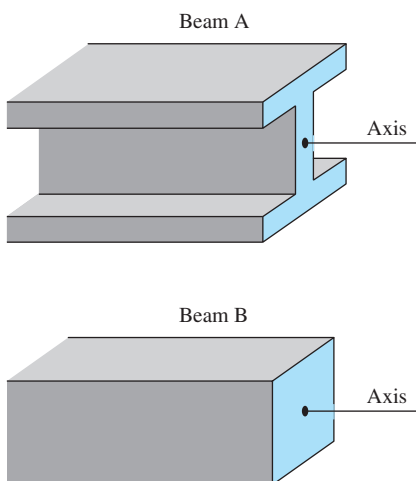

Beam A

Axis

Beam B

Axis

FIGURE 15.19   The greater the polar moment of inertia of the cross-section of a beam about the beam's longitudinal axis, the stiffer the beam. Beams A and B have the same cross-sectional area, but A is stiffer.

moment of inertia about the z-axis. The identity $I_z = I_x + I_y$ is then called the **Perpendicular Axis Theorem**.)

The **radius of gyration** R_x is defined by the equation

$$I_x = MR_x{}^2.$$

It tells how far from the x-axis the entire mass of the plate might be concentrated to give the same I_x. The radius of gyration gives a convenient way to express the moment of inertia in terms of a mass and a length. The radii R_y and R_0 are defined in a similar way, with

$$I_y = MR_y{}^2 \quad \text{and} \quad I_0 = MR_0{}^2.$$

We take square roots to get the formulas in Table 15.2, which gives the formulas for moments of inertia (second moments) as well as for radii of gyration.

TABLE 15.2 Second moment formulas for thin plates in the xy-plane

Moments of inertia (second moments):

About the x-axis: $\quad I_x = \iint y^2 \delta(x, y) \, dA$

About the y-axis: $\quad I_y = \iint x^2 \delta(x, y) \, dA$

About a line L: $\quad I_L = \iint r^2(x, y) \delta(x, y) \, dA$,

where $r(x, y) = $ distance from (x, y) to L

About the origin (polar moment): $\quad I_0 = \iint (x^2 + y^2) \delta(x, y) \, dA = I_x + I_y$

Radii of gyration:

About the x-axis: $\quad R_x = \sqrt{I_x/M}$

About the y-axis: $\quad R_y = \sqrt{I_y/M}$

About the origin: $\quad R_0 = \sqrt{I_0/M}$

EXAMPLE 5 Finding Moments of Inertia and Radii of Gyration

For the thin plate in Example 4 (Figure 15.17), find the moments of inertia and radii of gyration about the coordinate axes and the origin.

Solution Using the density function $\delta(x, y) = 6x + 6y + 6$ given in Example 4, the moment of inertia about the x-axis is

$$I_x = \int_0^1 \int_0^{2x} y^2 \delta(x, y) \, dy \, dx = \int_0^1 \int_0^{2x} (6xy^2 + 6y^3 + 6y^2) \, dy \, dx$$

$$= \int_0^1 \left[2xy^3 + \frac{3}{2}y^4 + 2y^3 \right]_{y=0}^{y=2x} dx = \int_0^1 (40x^4 + 16x^3) \, dx$$

$$= \left[8x^5 + 4x^4 \right]_0^1 = 12.$$

Similarly, the moment of inertia about the y-axis is

$$I_y = \int_0^1 \int_0^{2x} x^2 \delta(x, y) \, dy \, dx = \frac{39}{5}.$$

Notice that we integrate y^2 times density in calculating I_x and x^2 times density to find I_y.

Since we know I_x and I_y, we do not need to evaluate an integral to find I_0; we can use the equation $I_0 = I_x + I_y$ instead:

$$I_0 = 12 + \frac{39}{5} = \frac{60 + 39}{5} = \frac{99}{5}.$$

The three radii of gyration are

$$R_x = \sqrt{I_x/M} = \sqrt{12/14} = \sqrt{6/7} \approx 0.93$$

$$R_y = \sqrt{I_y/M} = \sqrt{\left(\frac{39}{5}\right)/14} = \sqrt{39/70} \approx 0.75$$

$$R_0 = \sqrt{I_0/M} = \sqrt{\left(\frac{99}{5}\right)/14} = \sqrt{99/70} \approx 1.19. \qquad \blacksquare$$

Moments are also of importance in statistics. The first moment is used in computing the mean μ of a set of data, and the second moment is used in computing the variance $\left(\Sigma^2\right)$ and the standard deviation $\left(\Sigma\right)$. Third and fourth moments are used for computing statistical quantities known as skewness and kurtosis.

Centroids of Geometric Figures

When the density of an object is constant, it cancels out of the numerator and denominator of the formulas for $\bar{x}$ and $\bar{y}$ in Table 15.1. As far as $\bar{x}$ and $\bar{y}$ are concerned, δ might as well be 1. Thus, when δ is constant, the location of the center of mass becomes a feature of the object's shape and not of the material of which it is made. In such cases, engineers may call the center of mass the **centroid** of the shape. To find a centroid, we set δ equal to 1 and proceed to find $\bar{x}$ and $\bar{y}$ as before, by dividing first moments by masses.

EXAMPLE 6   Finding the Centroid of a Region

Find the centroid of the region in the first quadrant that is bounded above by the line $y = x$ and below by the parabola $y = x^2$.

Solution   We sketch the region and include enough detail to determine the limits of integration (Figure 15.20). We then set δ equal to 1 and evaluate the appropriate formulas from Table 15.1:

$$M = \int_0^1 \int_{x^2}^x 1 \, dy \, dx = \int_0^1 \Big[y \Big]_{y=x^2}^{y=x} dx = \int_0^1 (x - x^2) \, dx = \left[\frac{x^2}{2} - \frac{x^3}{3}\right]_0^1 = \frac{1}{6}$$

$$M_x = \int_0^1 \int_{x^2}^x y \, dy \, dx = \int_0^1 \left[\frac{y^2}{2}\right]_{y=x^2}^{y=x} dx$$

$$= \int_0^1 \left(\frac{x^2}{2} - \frac{x^4}{2}\right) dx = \left[\frac{x^3}{6} - \frac{x^5}{10}\right]_0^1 = \frac{1}{15}$$

$$M_y = \int_0^1 \int_{x^2}^x x \, dy \, dx = \int_0^1 \left[xy\right]_{y=x^2}^{y=x} dx = \int_0^1 (x^2 - x^3) \, dx = \left[\frac{x^3}{3} - \frac{x^4}{4}\right]_0^1 = \frac{1}{12}.$$
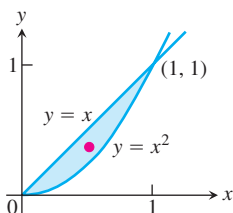

FIGURE 15.20   The centroid of this region is found in Example 6.

From these values of M, M_x, and M_y, we find

$$\bar{x} = \frac{M_y}{M} = \frac{1/12}{1/6} = \frac{1}{2} \qquad \text{and} \qquad \bar{y} = \frac{M_x}{M} = \frac{1/15}{1/6} = \frac{2}{5}.$$

The centroid is the point $(1/2, 2/5)$.   ∎

EXERCISES 15.2

Area by Double Integration

In Exercises 1–8, sketch the region bounded by the given lines and curves. Then express the region's area as an iterated double integral and evaluate the integral.

1. The coordinate axes and the line $x + y = 2$

2. The lines $x = 0$, $y = 2x$, and $y = 4$

3. The parabola $x = -y^2$ and the line $y = x + 2$

4. The parabola $x = y - y^2$ and the line $y = -x$

5. The curve $y = e^x$ and the lines $y = 0$, $x = 0$, and $x = \ln 2$

6. The curves $y = \ln x$ and $y = 2 \ln x$ and the line $x = e$, in the first quadrant

7. The parabolas $x = y^2$ and $x = 2y - y^2$

8. The parabolas $x = y^2 - 1$ and $x = 2y^2 - 2$

Identifying the Region of Integration

The integrals and sums of integrals in Exercises 9–14 give the areas of regions in the xy-plane. Sketch each region, label each bounding curve with its equation, and give the coordinates of the points where the curves intersect. Then find the area of the region.

9. $\displaystyle\int_0^6 \int_{y^2/3}^{2y} dx\, dy$

10. $\displaystyle\int_0^3 \int_{-x}^{x(2-x)} dy\, dx$

11. $\displaystyle\int_0^{\pi/4} \int_{\sin x}^{\cos x} dy\, dx$

12. $\displaystyle\int_{-1}^2 \int_{y^2}^{y+2} dx\, dy$

13. $\displaystyle\int_{-1}^0 \int_{-2x}^{1-x} dy\, dx + \int_0^2 \int_{-x/2}^{1-x} dy\, dx$

14. $\displaystyle\int_0^2 \int_{x^2-4}^0 dy\, dx + \int_0^4 \int_0^{\sqrt{x}} dy\, dx$

Average Values

15. Find the average value of $f(x, y) = \sin(x + y)$ over

   a. the rectangle $0 \le x \le \pi$, $0 \le y \le \pi$

   b. the rectangle $0 \le x \le \pi$, $0 \le y \le \pi/2$

16. Which do you think will be larger, the average value of $f(x, y) = xy$ over the square $0 \le x \le 1$, $0 \le y \le 1$, or the average value of f over the quarter circle $x^2 + y^2 \le 1$ in the first quadrant? Calculate them to find out.

17. Find the average height of the paraboloid $z = x^2 + y^2$ over the square $0 \le x \le 2$, $0 \le y \le 2$.

18. Find the average value of $f(x, y) = 1/(xy)$ over the square $\ln 2 \le x \le 2 \ln 2$, $\ln 2 \le y \le 2 \ln 2$.

Constant Density

19. **Finding center of mass**   Find a center of mass of a thin plate of density $\delta = 3$ bounded by the lines $x = 0$, $y = x$, and the parabola $y = 2 - x^2$ in the first quadrant.

20. **Finding moments of inertia and radii of gyration**   Find the moments of inertia and radii of gyration about the coordinate axes of a thin rectangular plate of constant density δ bounded by the lines $x = 3$ and $y = 3$ in the first quadrant.

21. **Finding a centroid**   Find the centroid of the region in the first quadrant bounded by the x-axis, the parabola $y^2 = 2x$, and the line $x + y = 4$.

22. **Finding a centroid**   Find the centroid of the triangular region cut from the first quadrant by the line $x + y = 3$.

23. **Finding a centroid**   Find the centroid of the semicircular region bounded by the x-axis and the curve $y = \sqrt{1 - x^2}$.

24. **Finding a centroid**   The area of the region in the first quadrant bounded by the parabola $y = 6x - x^2$ and the line $y = x$ is $125/6$ square units. Find the centroid.

25. **Finding a centroid**   Find the centroid of the region cut from the first quadrant by the circle $x^2 + y^2 = a^2$.

26. **Finding a centroid**   Find the centroid of the region between the x-axis and the arch $y = \sin x$, $0 \le x \le \pi$.

27. **Finding moments of inertia**   Find the moment of inertia about the x-axis of a thin plate of density $\delta = 1$ bounded by the circle $x^2 + y^2 = 4$. Then use your result to find I_y and I_0 for the plate.

28. **Finding a moment of inertia**   Find the moment of inertia with respect to the y-axis of a thin sheet of constant density $\delta = 1$ bounded by the curve $y = (\sin^2 x)/x^2$ and the interval $\pi \le x \le 2\pi$ of the x-axis.

29. **The centroid of an infinite region**   Find the centroid of the infinite region in the second quadrant enclosed by the coordinate axes and the curve $y = e^x$. (Use improper integrals in the mass-moment formulas.)

30. The first moment of an infinite plate   Find the first moment about the y-axis of a thin plate of density $\delta(x, y) = 1$ covering the infinite region under the curve $y = e^{-x^2/2}$ in the first quadrant.

Variable Density

31. Finding a moment of inertia and radius of gyration   Find the moment of inertia and radius of gyration about the x-axis of a thin plate bounded by the parabola $x = y - y^2$ and the line $x + y = 0$ if $\delta(x, y) = x + y$.

32. Finding mass   Find the mass of a thin plate occupying the smaller region cut from the ellipse $x^2 + 4y^2 = 12$ by the parabola $x = 4y^2$ if $\delta(x, y) = 5x$.

33. Finding a center of mass   Find the center of mass of a thin triangular plate bounded by the y-axis and the lines $y = x$ and $y = 2 - x$ if $\delta(x, y) = 6x + 3y + 3$.

34. Finding a center of mass and moment of inertia   Find the center of mass and moment of inertia about the x-axis of a thin plate bounded by the curves $x = y^2$ and $x = 2y - y^2$ if the density at the point (x, y) is $\delta(x, y) = y + 1$.

35. Center of mass, moment of inertia, and radius of gyration   Find the center of mass and the moment of inertia and radius of gyration about the y-axis of a thin rectangular plate cut from the first quadrant by the lines $x = 6$ and $y = 1$ if $\delta(x, y) = x + y + 1$.

36. Center of mass, moment of inertia, and radius of gyration   Find the center of mass and the moment of inertia and radius of gyration about the y-axis of a thin plate bounded by the line $y = 1$ and the parabola $y = x^2$ if the density is $\delta(x, y) = y + 1$.

37. Center of mass, moment of inertia, and radius of gyration   Find the center of mass and the moment of inertia and radius of gyration about the y-axis of a thin plate bounded by the x-axis, the lines $x = \pm 1$, and the parabola $y = x^2$ if $\delta(x, y) = 7y + 1$.

38. Center of mass, moment of inertia, and radius of gyration   Find the center of mass and the moment of inertia and radius of gyration about the x-axis of a thin rectangular plate bounded by the lines $x = 0, x = 20, y = -1$, and $y = 1$ if $\delta(x, y) = 1 + (x/20)$.

39. Center of mass, moments of inertia, and radii of gyration   Find the center of mass, the moment of inertia and radii of gyration about the coordinate axes, and the polar moment of inertia and radius of gyration of a thin triangular plate bounded by the lines $y = x, y = -x$, and $y = 1$ if $\delta(x, y) = y + 1$.

40. Center of mass, moments of inertia, and radii of gyration   Repeat Exercise 39 for $\delta(x, y) = 3x^2 + 1$.

Theory and Examples

41. Bacterium population   If $f(x, y) = (10{,}000e^y)/(1 + |x|/2)$ represents the "population density" of a certain bacterium on the xy-plane, where x and y are measured in centimeters, find the total population of bacteria within the rectangle $-5 \le x \le 5$ and $-2 \le y \le 0$.

42. Regional population   If $f(x, y) = 100 (y + 1)$ represents the population density of a planar region on Earth, where x and y are measured in miles, find the number of people in the region bounded by the curves $x = y^2$ and $x = 2y - y^2$.

43. Appliance design   When we design an appliance, one of the concerns is how hard the appliance will be to tip over. When tipped, it will right itself as long as its center of mass lies on the correct side of the *fulcrum*, the point on which the appliance is riding as it tips. Suppose that the profile of an appliance of approximately constant density is parabolic, like an old-fashioned radio. It fills the region $0 \le y \le a(1 - x^2), -1 \le x \le 1$, in the xy-plane (see accompanying figure). What values of a will guarantee that the appliance will have to be tipped more than $45°$ to fall over?
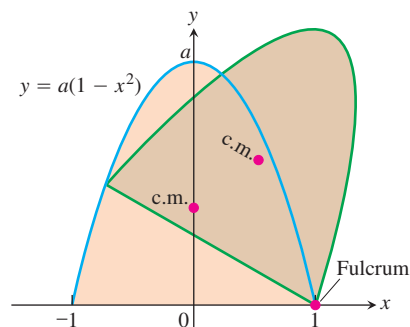
44. Minimizing a moment of inertia   A rectangular plate of constant density $\delta(x, y) = 1$ occupies the region bounded by the lines $x = 4$ and $y = 2$ in the first quadrant. The moment of inertia I_a of the rectangle about the line $y = a$ is given by the integral

$$I_a = \int_0^4 \int_0^2 (y - a)^2 \, dy \, dx.$$

Find the value of a that minimizes I_a.

45. Centroid of unbounded region   Find the centroid of the infinite region in the xy-plane bounded by the curves $y = 1/\sqrt{1 - x^2}$, $y = -1/\sqrt{1 - x^2}$, and the lines $x = 0, x = 1$.

46. Radius of gyration of slender rod   Find the radius of gyration of a slender rod of constant linear density δ gm/cm and length L cm with respect to an axis

  a.   through the rod's center of mass perpendicular to the rod's axis.

  b.   perpendicular to the rod's axis at one end of the rod.

47. (*Continuation of Exercise 34.*) A thin plate of now constant density δ occupies the region R in the xy-plane bounded by the curves $x = y^2$ and $x = 2y - y^2$.

  a. Constant density   Find δ such that the plate has the same mass as the plate in Exercise 34.

  b. Average value   Compare the value of δ found in part (a) with the average value of $\delta(x, y) = y + 1$ over R.

48. Average temperature in Texas   According to the *Texas Almanac*, Texas has 254 counties and a National Weather Service station in each county. Assume that at time t_0, each of the 254 weather stations recorded the local temperature. Find a formula that would give a reasonable approximation to the average temperature in Texas at time t_0. Your answer should involve information that you would expect to be readily available in the *Texas Almanac*.

The Parallel Axis Theorem

Let $L_{c.m.}$ be a line in the xy-plane that runs through the center of mass of a thin plate of mass m covering a region in the plane. Let L be a line in the plane parallel to and h units away from $L_{c.m.}$. The **Parallel Axis Theorem** says that under these conditions the moments of inertia I_L and $I_{c.m.}$ of the plate about L and $L_{c.m.}$ satisfy the equation

$$I_L = I_{c.m.} + mh^2.$$

This equation gives a quick way to calculate one moment when the other moment and the mass are known.

49. Proof of the Parallel Axis Theorem

   a. Show that the first moment of a thin flat plate about any line in the plane of the plate through the plate's center of mass is zero. (*Hint:* Place the center of mass at the origin with the line along the y-axis. What does the formula $\bar{x} = M_y/M$ then tell you?)

   b. Use the result in part (a) to derive the Parallel Axis Theorem. Assume that the plane is coordinatized in a way that makes $L_{c.m.}$ the y-axis and L the line $x = h$. Then expand the integrand of the integral for I_L to rewrite the integral as the sum of integrals whose values you recognize.

50. Finding moments of inertia

   a. Use the Parallel Axis Theorem and the results of Example 4 to find the moments of inertia of the plate in Example 4 about the vertical and horizontal lines through the plate's center of mass.

   b. Use the results in part (a) to find the plate's moments of inertia about the lines $x = 1$ and $y = 2$.

Pappus's Formula

Pappus knew that the centroid of the union of two nonoverlapping plane regions lies on the line segment joining their individual centroids. More specifically, suppose that m_1 and m_2 are the masses of thin plates P_1 and P_2 that cover nonoverlapping regions in the xy-plane. Let $\mathbf{c}_1$ and $\mathbf{c}_2$ be the vectors from the origin to the respective centers of mass of P_1 and P_2. Then the center of mass of the union $P_1 \cup P_2$ of the two plates is determined by the vector

$$\mathbf{c} = \frac{m_1\mathbf{c}_1 + m_2\mathbf{c}_2}{m_1 + m_2}. \tag{5}$$

Equation (5) is known as **Pappus's formula**. For more than two nonoverlapping plates, as long as their number is finite, the formula

generalizes to

$$\mathbf{c} = \frac{m_1\mathbf{c}_1 + m_2\mathbf{c}_2 + \cdots + m_n\mathbf{c}_n}{m_1 + m_2 + \cdots + m_n}. \tag{6}$$

This formula is especially useful for finding the centroid of a plate of irregular shape that is made up of pieces of constant density whose centroids we know from geometry. We find the centroid of each piece and apply Equation (6) to find the centroid of the plate.

51. Derive Pappus's formula (Equation (5)). (*Hint:* Sketch the plates as regions in the first quadrant and label their centers of mass as $(\bar{x}_1, \bar{y}_1)$ and $(\bar{x}_2, \bar{y}_2)$. What are the moments of $P_1 \cup P_2$ about the coordinate axes?)

52. Use Equation (5) and mathematical induction to show that Equation (6) holds for any positive integer $n > 2$.

53. Let A, B, and C be the shapes indicated in the accompanying figure. Use Pappus's formula to find the centroid of

   a. $A \cup B$ **b.** $A \cup C$

   c. $B \cup C$ **d.** $A \cup B \cup C$.
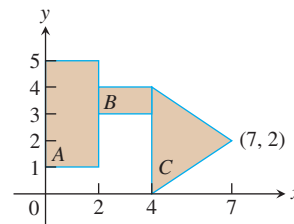
54. Locating center of mass   Locate the center of mass of the carpenter's square, shown here.
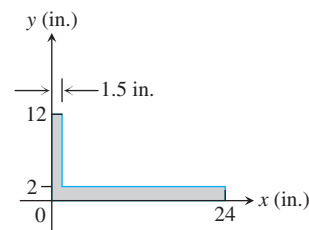
55. An isosceles triangle T has base $2a$ and altitude h. The base lies along the diameter of a semicircular disk D of radius a so that the two together make a shape resembling an ice cream cone. What relation must hold between a and h to place the centroid of $T \cup D$ on the common boundary of T and D? Inside T?

56. An isosceles triangle T of altitude h has as its base one side of a square Q whose edges have length s. (The square and triangle do not overlap.) What relation must hold between h and s to place the centroid of $T \cup Q$ on the base of the triangle? Compare your answer with the answer to Exercise 55.

15.3 Double Integrals in Polar Form

Integrals are sometimes easier to evaluate if we change to polar coordinates. This section shows how to accomplish the change and how to evaluate integrals over regions whose boundaries are given by polar equations.

Integrals in Polar Coordinates

When we defined the double integral of a function over a region R in the xy-plane, we began by cutting R into rectangles whose sides were parallel to the coordinate axes. These were the natural shapes to use because their sides have either constant x-values or constant y-values. In polar coordinates, the natural shape is a "polar rectangle" whose sides have constant r- and θ-values.

Suppose that a function $f(r, \theta)$ is defined over a region R that is bounded by the rays $\theta = \alpha$ and $\theta = \beta$ and by the continuous curves $r = g_1(\theta)$ and $r = g_2(\theta)$. Suppose also that $0 \le g_1(\theta) \le g_2(\theta) \le a$ for every value of θ between α and β. Then R lies in a fan-shaped region Q defined by the inequalities $0 \le r \le a$ and $\alpha \le \theta \le \beta$. See Figure 15.21.
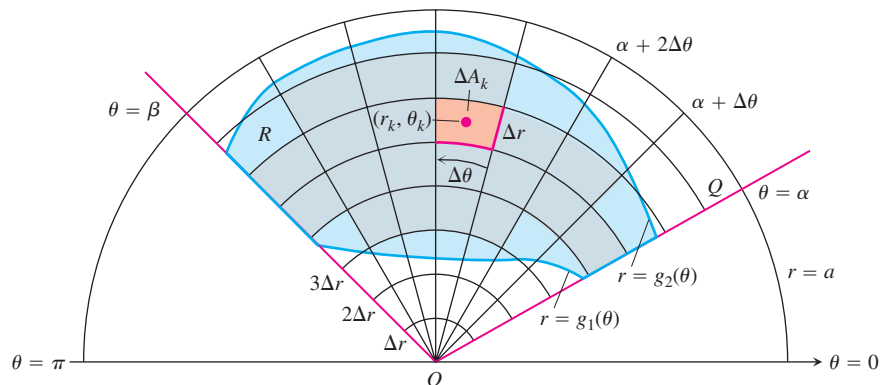
FIGURE 15.21 The region R: $g_1(\theta) \le r \le g_2(\theta)$, $\alpha \le \theta \le \beta$, is contained in the fan-shaped region Q: $0 \le r \le a$, $\alpha \le \theta \le \beta$. The partition of Q by circular arcs and rays induces a partition of R.

We cover Q by a grid of circular arcs and rays. The arcs are cut from circles centered at the origin, with radii $\Delta r, 2\Delta r, \ldots, m\Delta r$, where $\Delta r = a/m$. The rays are given by

$$\theta = \alpha, \qquad \theta = \alpha + \Delta\theta, \qquad \theta = \alpha + 2\Delta\theta, \qquad \ldots, \qquad \theta = \alpha + m'\Delta\theta = \beta,$$

where $\Delta\theta = (\beta - \alpha)/m'$. The arcs and rays partition Q into small patches called "polar rectangles."

We number the polar rectangles that lie inside R (the order does not matter), calling their areas $\Delta A_1, \Delta A_2, \ldots, \Delta A_n$. We let (r_k, θ_k) be any point in the polar rectangle whose area is ΔA_k. We then form the sum
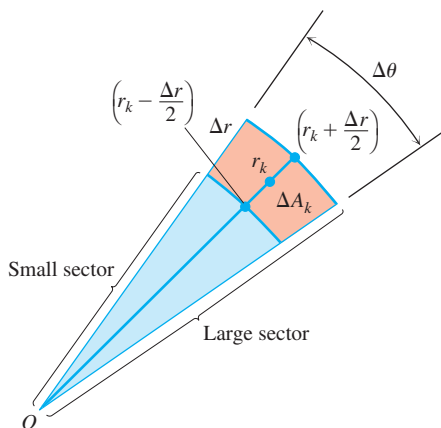
$$S_n = \sum_{k=1}^{n} f(r_k, \theta_k)\, \Delta A_k.$$

If f is continuous throughout R, this sum will approach a limit as we refine the grid to make Δr and $\Delta \theta$ go to zero. The limit is called the double integral of f over R. In symbols,

$$\lim_{n \to \infty} S_n = \iint_R f(r, \theta) \, dA.$$

To evaluate this limit, we first have to write the sum S_n in a way that expresses ΔA_k in terms of Δr and $\Delta \theta$. For convenience we choose r_k to be the average of the radii of the inner and outer arcs bounding the kth polar rectangle ΔA_k. The radius of the inner arc bounding ΔA_k is then $r_k - (\Delta r/2)$ (Figure 15.22). The radius of the outer arc is $r_k + (\Delta r/2)$.

The area of a wedge-shaped sector of a circle having radius r and angle θ is

FIGURE 15.22 The observation that

$$\Delta A_k = \begin{pmatrix} \text{area of} \\ \text{large sector} \end{pmatrix} - \begin{pmatrix} \text{area of} \\ \text{small sector} \end{pmatrix}$$

leads to the formula $\Delta A_k = r_k \, \Delta r \, \Delta \theta$.

$$A = \frac{1}{2} \theta \cdot r^2,$$

as can be seen by multiplying πr^2, the area of the circle, by $\theta/2\pi$, the fraction of the circle's area contained in the wedge. So the areas of the circular sectors subtended by these arcs at the origin are

$$\text{Inner radius:} \quad \frac{1}{2} \left(r_k - \frac{\Delta r}{2} \right)^2 \Delta \theta$$

$$\text{Outer radius:} \quad \frac{1}{2} \left(r_k + \frac{\Delta r}{2} \right)^2 \Delta \theta.$$

Therefore,

$$\Delta A_k = \text{area of large sector} - \text{area of small sector}$$

$$= \frac{\Delta \theta}{2} \left[\left(r_k + \frac{\Delta r}{2} \right)^2 - \left(r_k - \frac{\Delta r}{2} \right)^2 \right] = \frac{\Delta \theta}{2} (2 r_k \, \Delta r) = r_k \, \Delta r \, \Delta \theta.$$

Combining this result with the sum defining S_n gives

$$S_n = \sum_{k=1}^{n} f(r_k, \theta_k) r_k \, \Delta r \, \Delta \theta.$$

As $n \to \infty$ and the values of Δr and $\Delta \theta$ approach zero, these sums converge to the double integral

$$\lim_{n \to \infty} S_n = \iint_R f(r, \theta) \, r \, dr \, d\theta.$$

A version of Fubini's Theorem says that the limit approached by these sums can be evaluated by repeated single integrations with respect to r and θ as

$$\iint_R f(r, \theta) \, dA = \int_{\theta=\alpha}^{\theta=\beta} \int_{r=g_1(\theta)}^{r=g_2(\theta)} f(r, \theta) \, r \, dr \, d\theta.$$
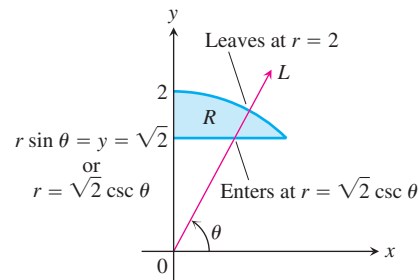
Finding Limits of Integration

The procedure for finding limits of integration in rectangular coordinates also works for polar coordinates. To evaluate $\iint_R f(r, \theta) \, dA$ over a region R in polar coordinates, integrating first with respect to r and then with respect to θ, take the following steps.

1. *Sketch*: Sketch the region and label the bounding curves.
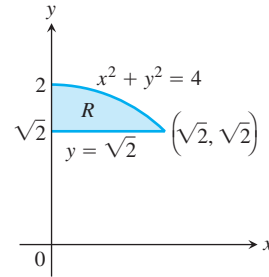
2. *Find the r-limits of integration*: Imagine a ray L from the origin cutting through R in the direction of increasing r. Mark the r-values where L enters and leaves R. These are the r-limits of integration. They usually depend on the angle θ that L makes with the positive x-axis.

3. *Find the θ-limits of integration*: Find the smallest and largest θ-values that bound R. These are the θ-limits of integration.
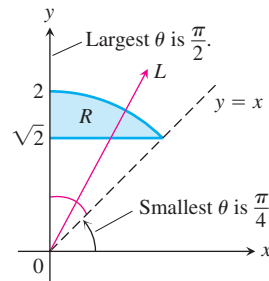
The integral is

$$\iint\limits_{R} f(r, \theta)\, dA = \int_{\theta=\pi/4}^{\theta=\pi/2} \int_{r=\sqrt{2}\,\csc\theta}^{r=2} f(r, \theta)\, r\, dr\, d\theta.$$

EXAMPLE 1   Finding Limits of Integration

Find the limits of integration for integrating $f(r, \theta)$ over the region R that lies inside the cardioid $r = 1 + \cos\theta$ and outside the circle $r = 1$.

Solution

1. We first sketch the region and label the bounding curves (Figure 15.23).

2. Next we find the *r-limits of integration*. A typical ray from the origin enters R where $r = 1$ and leaves where $r = 1 + \cos\theta$.
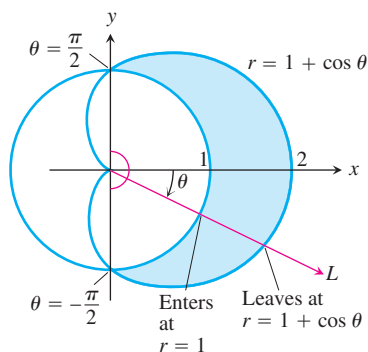
FIGURE 15.23   Finding the limits of integration in polar coordinates for the region in Example 1.

3. Finally we find the *θ-limits of integration*. The rays from the origin that intersect R run from $\theta = -\pi/2$ to $\theta = \pi/2$. The integral is

$$\int_{-\pi/2}^{\pi/2} \int_{1}^{1+\cos\theta} f(r, \theta)\, r\, dr\, d\theta.$$ ∎

If $f(r, \theta)$ is the constant function whose value is 1, then the integral of f over R is the area of R.

Area in Polar Coordinates

The area of a closed and bounded region R in the polar coordinate plane is

$$A = \iint_R r\, dr\, d\theta.$$

This formula for area is consistent with all earlier formulas, although we do not prove this fact.

EXAMPLE 2   Finding Area in Polar Coordinates

Find the area enclosed by the lemniscate $r^2 = 4 \cos 2\theta$.

Solution   We graph the lemniscate to determine the limits of integration (Figure 15.24) and see from the symmetry of the region that the total area is 4 times the first-quadrant portion.

$$A = 4 \int_{0}^{\pi/4} \int_{0}^{\sqrt{4\cos 2\theta}} r\, dr\, d\theta = 4 \int_{0}^{\pi/4} \left[\frac{r^2}{2}\right]_{r=0}^{r=\sqrt{4\cos 2\theta}} d\theta$$

$$= 4 \int_{0}^{\pi/4} 2 \cos 2\theta\, d\theta = 4 \sin 2\theta \Big]_{0}^{\pi/4} = 4.$$ ∎
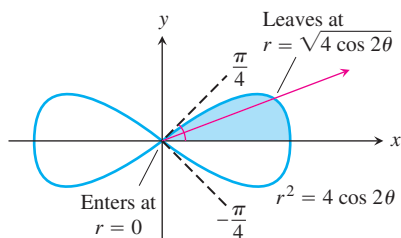
FIGURE 15.24   To integrate over the shaded region, we run r from 0 to $\sqrt{4 \cos 2\theta}$ and θ from 0 to $\pi/4$ (Example 2).

Changing Cartesian Integrals into Polar Integrals

The procedure for changing a Cartesian integral $\iint_R f(x, y)\, dx\, dy$ into a polar integral has two steps. First substitute $x = r \cos\theta$ and $y = r \sin\theta$, and replace $dx\, dy$ by $r\, dr\, d\theta$ in the Cartesian integral. Then supply polar limits of integration for the boundary of R.

The Cartesian integral then becomes

$$\iint_R f(x, y)\, dx\, dy = \iint_G f(r \cos\theta, r \sin\theta)\, r\, dr\, d\theta,$$

where G denotes the region of integration in polar coordinates. This is like the substitution method in Chapter 5 except that there are now two variables to substitute for instead of one. Notice that $dx\, dy$ is not replaced by $dr\, d\theta$ but by $r\, dr\, d\theta$. A more general discussion of changes of variables (substitutions) in multiple integrals is given in Section 15.7.
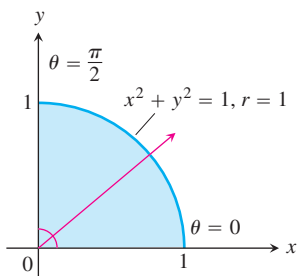
FIGURE 15.25 In polar coordinates, this region is described by simple inequalities:

$$0 \le r \le 1 \qquad \text{and} \qquad 0 \le \theta \le \pi/2$$

(Example 3).

EXAMPLE 3 Changing Cartesian Integrals to Polar Integrals

Find the polar moment of inertia about the origin of a thin plate of density $\delta(x, y) = 1$ bounded by the quarter circle $x^2 + y^2 = 1$ in the first quadrant.

Solution We sketch the plate to determine the limits of integration (Figure 15.25). In Cartesian coordinates, the polar moment is the value of the integral

$$\int_0^1 \int_0^{\sqrt{1-x^2}} (x^2 + y^2) \, dy \, dx.$$

Integration with respect to y gives

$$\int_0^1 \left(x^2 \sqrt{1 - x^2} + \frac{(1 - x^2)^{3/2}}{3} \right) dx,$$

an integral difficult to evaluate without tables.

Things go better if we change the original integral to polar coordinates. Substituting $x = r \cos \theta$, $y = r \sin \theta$ and replacing $dx \, dy$ by $r \, dr \, d\theta$, we get

$$\int_0^1 \int_0^{\sqrt{1-x^2}} (x^2 + y^2) \, dy \, dx = \int_0^{\pi/2} \int_0^1 (r^2) r \, dr \, d\theta$$

$$= \int_0^{\pi/2} \left[\frac{r^4}{4} \right]_{r=0}^{r=1} d\theta = \int_0^{\pi/2} \frac{1}{4} \, d\theta = \frac{\pi}{8}.$$

Why is the polar coordinate transformation so effective here? One reason is that $x^2 + y^2$ simplifies to r^2. Another is that the limits of integration become constants. ∎

EXAMPLE 4 Evaluating Integrals Using Polar Coordinates

Evaluate

$$\iint_R e^{x^2+y^2} \, dy \, dx,$$

where R is the semicircular region bounded by the x-axis and the curve $y = \sqrt{1 - x^2}$ (Figure 15.26).

FIGURE 15.26 The semicircular region in Example 4 is the region

$$0 \le r \le 1, \qquad 0 \le \theta \le \pi.$$

Solution In Cartesian coordinates, the integral in question is a nonelementary integral and there is no direct way to integrate $e^{x^2+y^2}$ with respect to either x or y. Yet this integral and others like it are important in mathematics—in statistics, for example—and we need to find a way to evaluate it. Polar coordinates save the day. Substituting $x = r \cos \theta$, $y = r \sin \theta$ and replacing $dy \, dx$ by $r \, dr \, d\theta$ enables us to evaluate the integral as

$$\iint_R e^{x^2+y^2} \, dy \, dx = \int_0^\pi \int_0^1 e^{r^2} r \, dr \, d\theta = \int_0^\pi \left[\frac{1}{2} e^{r^2} \right]_0^1 d\theta$$

$$= \int_0^\pi \frac{1}{2} (e - 1) \, d\theta = \frac{\pi}{2} (e - 1).$$

The r in the $r \, dr \, d\theta$ was just what we needed to integrate e^{r^2}. Without it, we would have been unable to proceed. ∎

EXERCISES 15.3
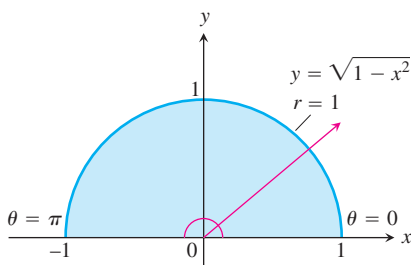
Evaluating Polar Integrals

In Exercises 1–16, change the Cartesian integral into an equivalent polar integral. Then evaluate the polar integral.

1. $\displaystyle\int_{-1}^{1}\int_{0}^{\sqrt{1-x^2}} dy\,dx$

2. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}} dy\,dx$

3. $\displaystyle\int_{0}^{1}\int_{0}^{\sqrt{1-y^2}} (x^2+y^2)\,dx\,dy$

4. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-y^2}}^{\sqrt{1-y^2}} (x^2+y^2)\,dy\,dx$

5. $\displaystyle\int_{-a}^{a}\int_{-\sqrt{a^2-x^2}}^{\sqrt{a^2-x^2}} dy\,dx$

6. $\displaystyle\int_{0}^{2}\int_{0}^{\sqrt{4-y^2}} (x^2+y^2)\,dx\,dy$

7. $\displaystyle\int_{0}^{6}\int_{0}^{y} x\,dx\,dy$

8. $\displaystyle\int_{0}^{2}\int_{0}^{x} y\,dy\,dx$

9. $\displaystyle\int_{-1}^{0}\int_{-\sqrt{1-x^2}}^{0} \frac{2}{1+\sqrt{x^2+y^2}}\,dy\,dx$

10. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-y^2}}^{0} \frac{4\sqrt{x^2+y^2}}{1+x^2+y^2}\,dx\,dy$

11. $\displaystyle\int_{0}^{\ln 2}\int_{0}^{\sqrt{(\ln 2)^2-y^2}} e^{\sqrt{x^2+y^2}}\,dx\,dy$

12. $\displaystyle\int_{0}^{1}\int_{0}^{\sqrt{1-x^2}} e^{-(x^2+y^2)}\,dy\,dx$

13. $\displaystyle\int_{0}^{2}\int_{0}^{\sqrt{1-(x-1)^2}} \frac{x+y}{x^2+y^2}\,dy\,dx$

14. $\displaystyle\int_{0}^{2}\int_{-\sqrt{1-(y-1)^2}}^{0} xy^2\,dx\,dy$

15. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-y^2}}^{\sqrt{1-y^2}} \ln(x^2+y^2+1)\,dx\,dy$

16. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}} \frac{2}{(1+x^2+y^2)^2}\,dy\,dx$

Finding Area in Polar Coordinates

17. Find the area of the region cut from the first quadrant by the curve $r = 2(2-\sin 2\theta)^{1/2}$.

18. **Cardioid overlapping a circle** Find the area of the region that lies inside the cardioid $r = 1 + \cos\theta$ and outside the circle $r = 1$.

19. **One leaf of a rose** Find the area enclosed by one leaf of the rose $r = 12\cos 3\theta$.

20. **Snail shell** Find the area of the region enclosed by the positive x-axis and spiral $r = 4\theta/3$, $0 \le \theta \le 2\pi$. The region looks like a snail shell.

21. **Cardioid in the first quadrant** Find the area of the region cut from the first quadrant by the cardioid $r = 1 + \sin\theta$.

22. **Overlapping cardioids** Find the area of the region common to the interiors of the cardioids $r = 1 + \cos\theta$ and $r = 1 - \cos\theta$.

Masses and Moments

23. **First moment of a plate** Find the first moment about the x-axis of a thin plate of constant density $\delta(x, y) = 3$, bounded below by the x-axis and above by the cardioid $r = 1 - \cos\theta$.

24. **Inertial and polar moments of a disk** Find the moment of inertia about the x-axis and the polar moment of inertia about the origin of a thin disk bounded by the circle $x^2 + y^2 = a^2$ if the disk's density at the point (x, y) is $\delta(x, y) = k(x^2 + y^2)$, k a constant.

25. **Mass of a plate** Find the mass of a thin plate covering the region outside the circle $r = 3$ and inside the circle $r = 6\sin\theta$ if the plate's density function is $\delta(x, y) = 1/r$.

26. **Polar moment of a cardioid overlapping circle** Find the polar moment of inertia about the origin of a thin plate covering the region that lies inside the cardioid $r = 1 - \cos\theta$ and outside the circle $r = 1$ if the plate's density function is $\delta(x, y) = 1/r^2$.

27. **Centroid of a cardioid region** Find the centroid of the region enclosed by the cardioid $r = 1 + \cos\theta$.

28. **Polar moment of a cardioid region** Find the polar moment of inertia about the origin of a thin plate enclosed by the cardioid $r = 1 + \cos\theta$ if the plate's density function is $\delta(x, y) = 1$.

Average Values

29. **Average height of a hemisphere** Find the average height of the hemisphere $z = \sqrt{a^2 - x^2 - y^2}$ above the disk $x^2 + y^2 \le a^2$ in the xy-plane.

30. **Average height of a cone** Find the average height of the (single) cone $z = \sqrt{x^2 + y^2}$ above the disk $x^2 + y^2 \le a^2$ in the xy-plane.

31. **Average distance from interior of disk to center** Find the average distance from a point $P(x, y)$ in the disk $x^2 + y^2 \le a^2$ to the origin.

32. **Average distance squared from a point in a disk to a point in its boundary** Find the average value of the *square* of the distance from the point $P(x, y)$ in the disk $x^2 + y^2 \le 1$ to the boundary point $A(1, 0)$.

Theory and Examples

33. **Converting to a polar integral** Integrate $f(x, y) = [\ln(x^2 + y^2)]/\sqrt{x^2 + y^2}$ over the region $1 \le x^2 + y^2 \le e$.

34. **Converting to a polar integral** Integrate $f(x, y) = [\ln(x^2 + y^2)]/(x^2 + y^2)$ over the region $1 \le x^2 + y^2 \le e^2$.

35. **Volume of noncircular right cylinder** The region that lies inside the cardioid $r = 1 + \cos\theta$ and outside the circle $r = 1$ is the base of a solid right cylinder. The top of the cylinder lies in the plane $z = x$. Find the cylinder's volume.

36. Volume of noncircular right cylinder The region enclosed by the lemniscate $r^2 = 2 \cos 2\theta$ is the base of a solid right cylinder whose top is bounded by the sphere $z = \sqrt{2 - r^2}$. Find the cylinder's volume.

37. Converting to polar integrals

a. The usual way to evaluate the improper integral $I = \int_0^\infty e^{-x^2} \, dx$ is first to calculate its square:

$$I^2 = \left(\int_0^\infty e^{-x^2} \, dx \right)\left(\int_0^\infty e^{-y^2} \, dy \right) = \int_0^\infty \int_0^\infty e^{-(x^2+y^2)} \, dx \, dy.$$

Evaluate the last integral using polar coordinates and solve the resulting equation for I.

b. Evaluate

$$\lim_{x \to \infty} \operatorname{erf}(x) = \lim_{x \to \infty} \int_0^x \frac{2e^{-t^2}}{\sqrt{\pi}} \, dt.$$

38. Converting to a polar integral Evaluate the integral

$$\int_0^\infty \int_0^\infty \frac{1}{(1 + x^2 + y^2)^2} \, dx \, dy.$$

39. Existence Integrate the function $f(x, y) = 1/(1 - x^2 - y^2)$ over the disk $x^2 + y^2 \leq 3/4$. Does the integral of $f(x, y)$ over the disk $x^2 + y^2 \leq 1$ exist? Give reasons for your answer.

40. Area formula in polar coordinates Use the double integral in polar coordinates to derive the formula

$$A = \int_\alpha^\beta \frac{1}{2} r^2 \, d\theta$$

for the area of the fan-shaped region between the origin and polar curve $r = f(\theta), \alpha \leq \theta \leq \beta$.

41. Average distance to a given point inside a disk Let P_0 be a point inside a circle of radius a and let h denote the distance from P_0 to the center of the circle. Let d denote the distance from an arbitrary point P to P_0. Find the average value of d^2 over the region enclosed by the circle. (*Hint:* Simplify your work by placing the center of the circle at the origin and P_0 on the x-axis.)

42. Area Suppose that the area of a region in the polar coordinate plane is

$$A = \int_{\pi/4}^{3\pi/4} \int_{\csc \theta}^{2 \sin \theta} r \, dr \, d\theta.$$

Sketch the region and find its area.

COMPUTER EXPLORATIONS
Coordinate Conversions

In Exercises 43–46, use a CAS to change the Cartesian integrals into an equivalent polar integral and evaluate the polar integral. Perform the following steps in each exercise.

a. Plot the Cartesian region of integration in the xy-plane.

b. Change each boundary curve of the Cartesian region in part (a) to its polar representation by solving its Cartesian equation for r and θ.

c. Using the results in part (b), plot the polar region of integration in the $r\theta$-plane.

d. Change the integrand from Cartesian to polar coordinates. Determine the limits of integration from your plot in part (c) and evaluate the polar integral using the CAS integration utility.

43. $\displaystyle\int_0^1 \int_x^1 \frac{y}{x^2 + y^2} \, dy \, dx$

44. $\displaystyle\int_0^1 \int_0^{x/2} \frac{x}{x^2 + y^2} \, dy \, dx$

45. $\displaystyle\int_0^1 \int_{-y/3}^{y/3} \frac{y}{\sqrt{x^2 + y^2}} \, dx \, dy$

46. $\displaystyle\int_0^1 \int_y^{2-y} \sqrt{x + y} \, dx \, dy$

15.4 Triple Integrals in Rectangular Coordinates

Just as double integrals allow us to deal with more general situations than could be handled by single integrals, triple integrals enable us to solve still more general problems. We use triple integrals to calculate the volumes of three-dimensional shapes, the masses and moments of solids of varying density, and the average value of a function over a three-dimensional region. Triple integrals also arise in the study of vector fields and fluid flow in three dimensions, as we will see in Chapter 16.

Triple Integrals

If $F(x, y, z)$ is a function defined on a closed bounded region D in space, such as the region occupied by a solid ball or a lump of clay, then the integral of F over D may be defined in
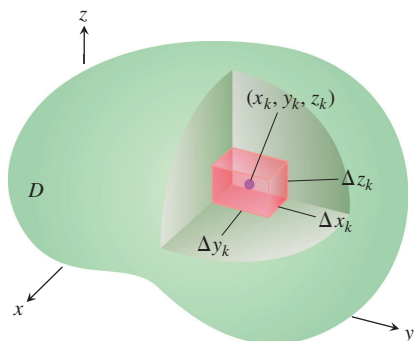
FIGURE 15.27 Partitioning a solid with rectangular cells of volume ΔV_k.

the following way. We partition a rectangular boxlike region containing D into rectangular cells by planes parallel to the coordinate axis (Figure 15.27). We number the cells that lie inside D from 1 to n in some order, the kth cell having dimensions Δx_k by Δy_k by Δz_k and volume $\Delta V_k = \Delta x_k \Delta y_k \Delta z_k$. We choose a point (x_k, y_k, z_k) in each cell and form the sum

$$S_n = \sum_{k=1}^{n} F(x_k, y_k, z_k) \, \Delta V_k. \tag{1}$$

We are interested in what happens as D is partitioned by smaller and smaller cells, so that $\Delta x_k, \Delta y_k, \Delta z_k$ and the norm of the partition $\|P\|$, the largest value among $\Delta x_k, \Delta y_k, \Delta z_k$, all approach zero. When a single limiting value is attained, no matter how the partitions and points (x_k, y_k, z_k) are chosen, we say that F is **integrable** over D. As before, it can be shown that when F is continuous and the bounding surface of D is formed from finitely many smooth surfaces joined together along finitely many smooth curves, then F is integrable. As $\|P\| \to 0$ and the number of cells n goes to ∞, the sums S_n approach a limit. We call this limit the **triple integral of F over D** and write

$$\lim_{n \to \infty} S_n = \iiint_D F(x, y, z) \, dV \quad \text{or} \quad \lim_{\|P\| \to 0} S_n = \iiint_D F(x, y, z) \, dx \, dy \, dz.$$

The regions D over which continuous functions are integrable are those that can be closely approximated by small rectangular cells. Such regions include those encountered in applications.

Volume of a Region in Space

If F is the constant function whose value is 1, then the sums in Equation (1) reduce to

$$S_n = \sum F(x_k, y_k, z_k) \, \Delta V_k = \sum 1 \cdot \Delta V_k = \sum \Delta V_k.$$

As $\Delta x_k, \Delta y_k$, and Δz_k approach zero, the cells ΔV_k become smaller and more numerous and fill up more and more of D. We therefore define the volume of D to be the triple integral

$$\lim_{n \to \infty} \sum_{k=1}^{n} \Delta V_k = \iiint_D dV.$$

DEFINITION Volume

The **volume** of a closed, bounded region D in space is

$$V = \iiint_D dV.$$

This definition is in agreement with our previous definitions of volume, though we omit the verification of this fact. As we see in a moment, this integral enables us to calculate the volumes of solids enclosed by curved surfaces.

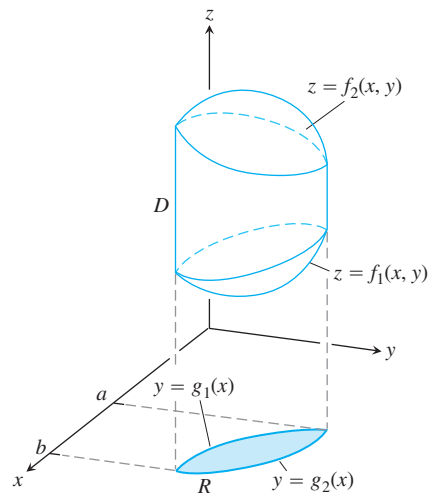### Finding Limits of Integration

We evaluate a triple integral by applying a three-dimensional version of Fubini's Theorem (Section 15.1) to evaluate it by three repeated single integrations. As with double integrals, there is a geometric procedure for finding the limits of integration for these single integrals.

To evaluate

$$\iiint\limits_{D} F(x, y, z) \, dV$$

over a region D, integrate first with respect to z, then with respect to y, finally with x.

1. *Sketch:* Sketch the region D along with its "shadow" R (vertical projection) in the xy-plane. Label the upper and lower bounding surfaces of D and the upper and lower bounding curves of R.

2. *Find the z-limits of integration:* Draw a line M passing through a typical point (x, y) in R parallel to the z-axis. As z increases, M enters D at $z = f_1(x, y)$ and leaves at $z = f_2(x, y)$. These are the z-limits of integration.
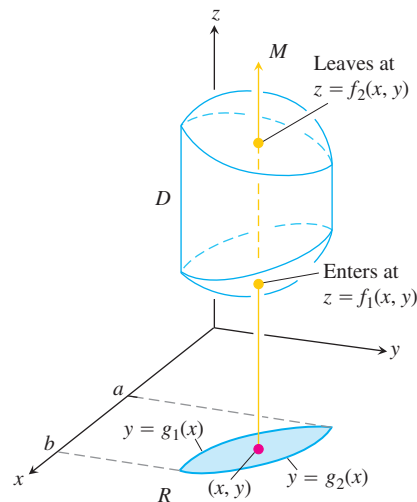
3. *Find the y-limits of integration:* Draw a line L through (x, y) parallel to the y-axis. As y increases, L enters R at $y = g_1(x)$ and leaves at $y = g_2(x)$. These are the y-limits of integration.
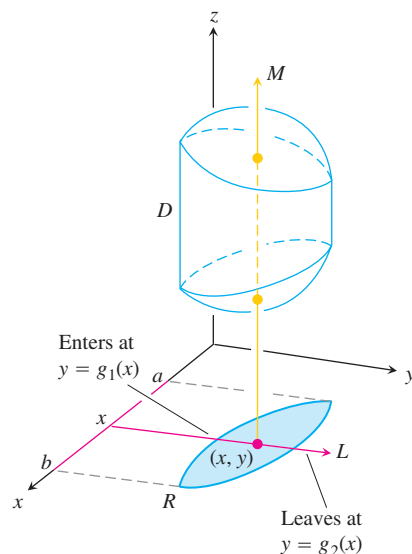
4. *Find the x-limits of integration:* Choose x-limits that include all lines through R parallel to the y-axis ($x = a$ and $x = b$ in the preceding figure). These are the x-limits of integration. The integral is

$$\int_{x=a}^{x=b} \int_{y=g_1(x)}^{y=g_2(x)} \int_{z=f_1(x,y)}^{z=f_2(x,y)} F(x, y, z) \, dz \, dy \, dx.$$

Follow similar procedures if you change the order of integration. The "shadow" of region D lies in the plane of the last two variables with respect to which the iterated integration takes place.

The above procedure applies whenever a solid region D is bounded above and below by a surface, and when the "shadow" region R is bounded by a lower and upper curve. It does not apply to regions with complicated holes through them, although sometimes such regions can be subdivided into simpler regions for which the procedure does apply.

EXAMPLE 1   Finding a Volume

Find the volume of the region D enclosed by the surfaces $z = x^2 + 3y^2$ and $z = 8 - x^2 - y^2$.

Solution   The volume is

$$V = \iiint_D dz \, dy \, dx,$$

the integral of $F(x, y, z) = 1$ over D. To find the limits of integration for evaluating the integral, we first sketch the region. The surfaces (Figure 15.28) intersect on the elliptical cylinder $x^2 + 3y^2 = 8 - x^2 - y^2$ or $x^2 + 2y^2 = 4$, $z > 0$. The boundary of the region R, the projection of D onto the xy-plane, is an ellipse with the same equation: $x^2 + 2y^2 = 4$. The "upper" boundary of R is the curve $y = \sqrt{(4 - x^2)/2}$. The lower boundary is the curve $y = -\sqrt{(4 - x^2)/2}$.
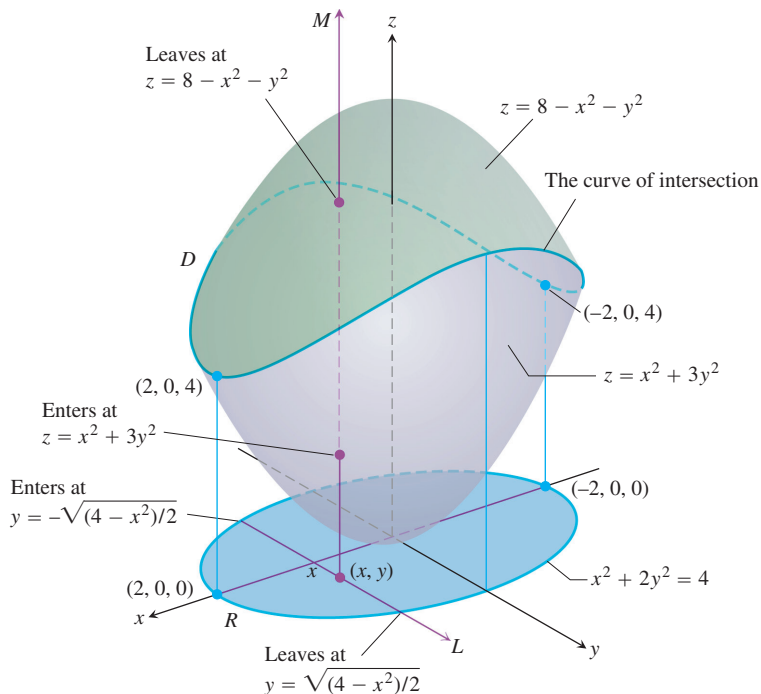
FIGURE 15.28 The volume of the region enclosed by two paraboloids, calculated in Example 1.

Now we find the z-limits of integration. The line M passing through a typical point (x, y) in R parallel to the z-axis enters D at $z = x^2 + 3y^2$ and leaves at $z = 8 - x^2 - y^2$.

Next we find the y-limits of integration. The line L through (x, y) parallel to the y-axis enters R at $y = -\sqrt{(4 - x^2)/2}$ and leaves at $y = \sqrt{(4 - x^2)/2}$.

Finally we find the x-limits of integration. As L sweeps across R, the value of x varies from $x = -2$ at $(-2, 0, 0)$ to $x = 2$ at $(2, 0, 0)$. The volume of D is

$$V = \iiint_D dz\, dy\, dx$$

$$= \int_{-2}^{2} \int_{-\sqrt{(4-x^2)/2}}^{\sqrt{(4-x^2)/2}} \int_{x^2+3y^2}^{8-x^2-y^2} dz\, dy\, dx$$

$$= \int_{-2}^{2} \int_{-\sqrt{(4-x^2)/2}}^{\sqrt{(4-x^2)/2}} (8 - 2x^2 - 4y^2)\, dy\, dx$$

$$= \int_{-2}^{2} \left[(8 - 2x^2)y - \frac{4}{3}y^3 \right]_{y=-\sqrt{(4-x^2)/2}}^{y=\sqrt{(4-x^2)/2}} dx$$

$$= \int_{-2}^{2} \left(2(8 - 2x^2)\sqrt{\frac{4 - x^2}{2}} - \frac{8}{3}\left(\frac{4 - x^2}{2}\right)^{3/2} \right) dx$$

$$= \int_{-2}^{2} \left[8\left(\frac{4 - x^2}{2}\right)^{3/2} - \frac{8}{3}\left(\frac{4 - x^2}{2}\right)^{3/2} \right] dx = \frac{4\sqrt{2}}{3} \int_{-2}^{2} (4 - x^2)^{3/2}\, dx$$

$$= 8\pi\sqrt{2}. \qquad \text{After integration with the substitution } x = 2 \sin u.$$

In the next example, we project D onto the xz-plane instead of the xy-plane, to show how to use a different order of integration.

EXAMPLE 2 Finding the Limits of Integration in the Order *dy dz dx*

Set up the limits of integration for evaluating the triple integral of a function $F(x, y, z)$ over the tetrahedron D with vertices $(0, 0, 0)$, $(1, 1, 0)$, $(0, 1, 0)$, and $(0, 1, 1)$.

Solution   We sketch D along with its "shadow" R in the xz-plane (Figure 15.29). The upper (right-hand) bounding surface of D lies in the plane $y = 1$. The lower (left-hand) bounding surface lies in the plane $y = x + z$. The upper boundary of R is the line $z = 1 - x$. The lower boundary is the line $z = 0$.

First we find the y-limits of integration. The line through a typical point (x, z) in R parallel to the y-axis enters D at $y = x + z$ and leaves at $y = 1$.

Next we find the z-limits of integration. The line L through (x, z) parallel to the z-axis enters R at $z = 0$ and leaves at $z = 1 - x$.

Finally we find the x-limits of integration. As L sweeps across R, the value of x varies from $x = 0$ to $x = 1$. The integral is

$$\int_0^1 \int_0^{1-x} \int_{x+z}^1 F(x, y, z)\, dy\, dz\, dx. \qquad \blacksquare$$

FIGURE 15.29 Finding the limits of integration for evaluating the triple integral of a function defined over the tetrahedron D (Example 2).

EXAMPLE 3 Revisiting Example 2 Using the Order *dz dy dx*

To integrate $F(x, y, z)$ over the tetrahedron D in the order $dz\, dy\, dx$, we perform the steps in the following way.

First we find the z-limits of integration. A line parallel to the z-axis through a typical point (x, y) in the xy-plane "shadow" enters the tetrahedron at $z = 0$ and exits through the upper plane where $z = y - x$ (Figure 15.29).

Next we find the y-limits of integration. On the xy-plane, where $z = 0$, the sloped side of the tetrahedron crosses the plane along the line $y = x$. A line through (x, y) parallel to the y-axis enters the shadow in the xy-plane at $y = x$ and exits at $y = 1$.

Finally we find the x-limits of integration. As the line parallel to the y-axis in the previous step sweeps out the shadow, the value of x varies from $x = 0$ to $x = 1$ at the point $(1, 1, 0)$. The integral is

$$\int_0^1 \int_x^1 \int_0^{y-x} F(x, y, z)\, dz\, dy\, dx.$$

For example, if $F(x, y, z) = 1$, we would find the volume of the tetrahedron to be

$$
\begin{aligned}
V &= \int_0^1 \int_x^1 \int_0^{y-x} dz\, dy\, dx \\
&= \int_0^1 \int_x^1 (y - x)\, dy\, dx \\
&= \int_0^1 \left[\frac{1}{2} y^2 - xy \right]_{y=x}^{y=1} dx \\
&= \int_0^1 \left(\frac{1}{2} - x + \frac{1}{2} x^2 \right) dx \\
&= \left[\frac{1}{2} x - \frac{1}{2} x^2 + \frac{1}{6} x^3 \right]_0^1 \\
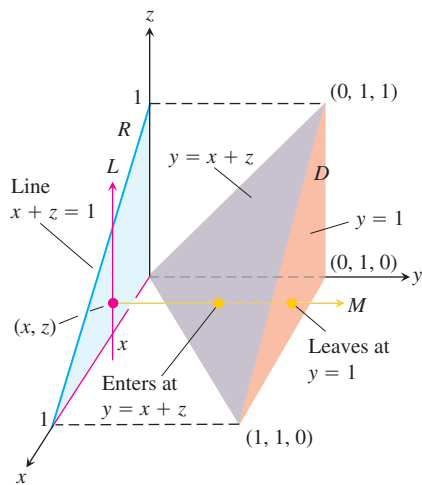&= \frac{1}{6}.
\end{aligned}
$$

We get the same result by integrating with the order $dy\ dz\ dx$,

$$V = \int_0^1 \int_0^{1-x} \int_{x+z}^1 dy\ dz\ dx = \frac{1}{6}.$$ ∎

As we have seen, there are sometimes (but not always) two different orders in which the iterated single integrations for evaluating a double integral may be worked. For triple integrals, there can be as many as six, since there are six ways of ordering dx, dy, and dz. Each ordering leads to a different description of the region of integration in space, and to different limits of integration.

EXAMPLE 4   Using Different Orders of Integration

Each of the following integrals gives the volume of the solid shown in Figure 15.30.

FIGURE 15.30   Example 4 gives six different iterated triple integrals for the volume of this prism.

(a) $\displaystyle\int_0^1 \int_0^{1-z} \int_0^2 dx\ dy\ dz$

(b) $\displaystyle\int_0^1 \int_0^{1-y} \int_0^2 dx\ dz\ dy$

(c) $\displaystyle\int_0^1 \int_0^2 \int_0^{1-z} dy\ dx\ dz$

(d) $\displaystyle\int_0^2 \int_0^1 \int_0^{1-z} dy\ dz\ dx$

(e) $\displaystyle\int_0^1 \int_0^2 \int_0^{1-y} dz\ dx\ dy$

(f) $\displaystyle\int_0^2 \int_0^1 \int_0^{1-y} dz\ dy\ dx$

We work out the integrals in parts (b) and (c):

$$V = \int_0^1 \int_0^{1-y} \int_0^2 dx\ dz\ dy \qquad \text{\color{blue}Integral in part (b)}$$

$$= \int_0^1 \int_0^{1-y} 2\ dz\ dy$$

$$= \int_0^1 \left[2z \right]_{z=0}^{z=1-y} dy$$

$$= \int_0^1 2(1 - y)\ dy$$

$$= 1.$$

Also,

$$V = \int_0^1 \int_0^2 \int_0^{1-z} dy\ dx\ dz \qquad \text{\color{blue}Integral in part (c)}$$

$$= \int_0^1 \int_0^2 (1 - z)\ dx\ dz$$

$$= \int_0^1 \left[x - zx \right]_{x=0}^{x=2} dz$$

$$= \int_0^1 (2 - 2z) \, dz$$

$$= 1.$$

The integrals in parts (a), (d), (e), and (f) also give $V = 1$. ∎

Average Value of a Function in Space

The average value of a function F over a region D in space is defined by the formula

$$\textbf{Average value of } F \text{ over } D = \frac{1}{\text{volume of } D} \iiint_D F \, dV. \tag{2}$$

For example, if $F(x, y, z) = \sqrt{x^2 + y^2 + z^2}$, then the average value of F over D is the average distance of points in D from the origin. If $F(x, y, z)$ is the temperature at (x, y, z) on a solid that occupies a region D in space, then the average value of F over D is the average temperature of the solid.

EXAMPLE 5 Finding an Average Value

Find the average value of $F(x, y, z) = xyz$ over the cube bounded by the coordinate planes and the planes $x = 2$, $y = 2$, and $z = 2$ in the first octant.

Solution We sketch the cube with enough detail to show the limits of integration (Figure 15.31). We then use Equation (2) to calculate the average value of F over the cube.

The volume of the cube is $(2)(2)(2) = 8$. The value of the integral of F over the cube is

FIGURE 15.31 The region of integration in Example 5.

$$\int_0^2 \int_0^2 \int_0^2 xyz \, dx \, dy \, dz = \int_0^2 \int_0^2 \left[\frac{x^2}{2} yz \right]_{x=0}^{x=2} dy \, dz = \int_0^2 \int_0^2 2yz \, dy \, dz$$

$$= \int_0^2 \left[y^2 z \right]_{y=0}^{y=2} dz = \int_0^2 4z \, dz = \left[2z^2 \right]_0^2 = 8.$$

With these values, Equation (2) gives

$$\begin{array}{l} \text{Average value of} \\ xyz \text{ over the cube} \end{array} = \frac{1}{\text{volume}} \iiint_{\text{cube}} xyz \, dV = \left(\frac{1}{8} \right)(8) = 1.$$

In evaluating the integral, we chose the order $dx \, dy \, dz$, but any of the other five possible orders would have done as well. ∎

Properties of Triple Integrals

Triple integrals have the same algebraic properties as double and single integrals.
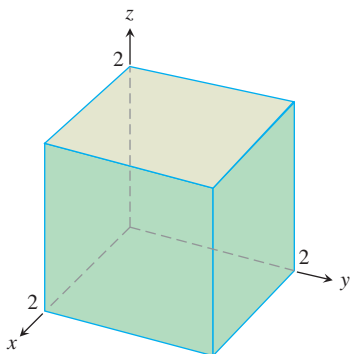
Properties of Triple Integrals

If $F = F(x, y, z)$ and $G = G(x, y, z)$ are continuous, then

1. *Constant Multiple:* $\displaystyle\iiint_D kF \, dV = k \iiint_D F \, dV$ (any number k)

2. *Sum and Difference:* $\displaystyle\iiint_D (F \pm G) \, dV = \iiint_D F \, dV \pm \iiint_D G \, dV$

3. *Domination:*

    (a) $\displaystyle\iiint_D F \, dV \geq 0$ if $F \geq 0$ on D

    (b) $\displaystyle\iiint_D F \, dV \geq \iiint_D G \, dV$ if $F \geq G$ on D

4. *Additivity:* $\displaystyle\iiint_D F \, dV = \iiint_{D_1} E \, dV + \iiint_{D_2} F \, dV$

    if D is the union of two nonoverlapping regions D_1 and D_2.

EXERCISES 15.4

Evaluating Triple Integrals in Different Iterations

1. Evaluate the integral in Example 2 taking $F(x, y, z) = 1$ to find the volume of the tetrahedron.

2. **Volume of rectangular solid** Write six different iterated triple integrals for the volume of the rectangular solid in the first octant bounded by the coordinate planes and the planes $x = 1, y = 2,$ and $z = 3$. Evaluate one of the integrals.

3. **Volume of tetrahedron** Write six different iterated triple integrals for the volume of the tetrahedron cut from the first octant by the plane $6x + 3y + 2z = 6$. Evaluate one of the integrals.

4. **Volume of solid** Write six different iterated triple integrals for the volume of the region in the first octant enclosed by the cylinder $x^2 + z^2 = 4$ and the plane $y = 3$. Evaluate one of the integrals.

5. **Volume enclosed by paraboloids** Let D be the region bounded by the paraboloids $z = 8 - x^2 - y^2$ and $z = x^2 + y^2$. Write six different triple iterated integrals for the volume of D. Evaluate one of the integrals.

6. **Volume inside paraboloid beneath a plane** Let D be the region bounded by the paraboloid $z = x^2 + y^2$ and the plane $z = 2y$. Write triple iterated integrals in the order $dz\, dx\, dy$ and $dz\, dy\, dx$ that give the volume of D. Do not evaluate either integral.

Evaluating Triple Iterated Integrals

Evaluate the integrals in Exercises 7–20.

7. $\displaystyle\int_0^1\int_0^1\int_0^1 (x^2 + y^2 + z^2)\, dz\, dy\, dx$

8. $\displaystyle\int_0^{\sqrt{2}}\int_0^{3y}\int_{x^2+3y^2}^{8-x^2-y^2} dz\, dx\, dy$

9. $\displaystyle\int_1^e\int_1^e\int_1^e \frac{1}{xyz}\, dx\, dy\, dz$

10. $\displaystyle\int_0^1\int_0^{3-3x}\int_0^{3-3x-y} dz\, dy\, dx$

11. $\displaystyle\int_0^1\int_0^\pi\int_0^\pi y \sin z\, dx\, dy\, dz$

12. $\displaystyle\int_{-1}^1\int_{-1}^1\int_{-1}^1 (x + y + z)\, dy\, dx\, dz$

13. $\displaystyle\int_0^3\int_0^{\sqrt{9-x^2}}\int_0^{\sqrt{9-x^2}} dz\, dy\, dx$

14. $\displaystyle\int_0^2\int_{-\sqrt{4-y^2}}^{\sqrt{4-y^2}}\int_0^{2x+y} dz\, dx\, dy$

15. $\displaystyle\int_0^1\int_0^{2-x}\int_0^{2-x-y} dz\, dy\, dx$

16. $\displaystyle\int_0^1\int_0^{1-x^2}\int_3^{4-x^2-y} x\, dz\, dy\, dx$

17. $\displaystyle\int_0^\pi\int_0^\pi\int_0^\pi \cos{(u + v + w)}\, du\, dv\, dw \quad (uvw\text{-space})$

18. $\displaystyle\int_1^e\int_1^e\int_1^e \ln r \ln s \ln t\, dt\, dr\, ds \quad (rst\text{-space})$

19. $\displaystyle\int_0^{\pi/4}\int_0^{\ln \sec v}\int_{-\infty}^{2t} e^x\, dx\, dt\, dv \quad (tvx\text{-space})$

20. $\int_0^7 \int_0^2 \int_0^{\sqrt{4-q^2}} \dfrac{q}{r+1} \, dp \, dq \, dr$ (*pqr*-space)

Volumes Using Triple Integrals

21. Here is the region of integration of the integral

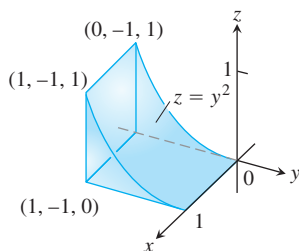$$\int_{-1}^{1} \int_{x^2}^{1} \int_{0}^{1-y} dz \, dy \, dx \,.$$
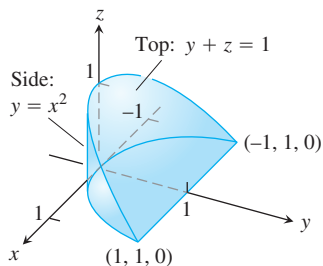
Top: $y + z = 1$

Side: $y = x^2$

$(-1, 1, 0)$

$(1, 1, 0)$

Rewrite the integral as an equivalent iterated integral in the order

a. $dy \, dz \, dx$ **b.** $dy \, dx \, dz$

c. $dx \, dy \, dz$ **d.** $dx \, dz \, dy$

e. $dz \, dx \, dy$.

22. Here is the region of integration of the integral

$$\int_0^1 \int_{-1}^0 \int_0^{y^2} dz \, dy \, dx.$$

$(0, -1, 1)$

$(1, -1, 1)$

$z = y^2$

$(1, -1, 0)$

Rewrite the integral as an equivalent iterated integral in the order

a. $dy \, dz \, dx$ **b.** $dy \, dx \, dz$

c. $dx \, dy \, dz$ **d.** $dx \, dz \, dy$

e. $dz \, dx \, dy$.

Find the volumes of the regions in Exercises 23–36.

23. The region between the cylinder $z = y^2$ and the xy-plane that is bounded by the planes $x = 0, x = 1, y = -1, y = 1$
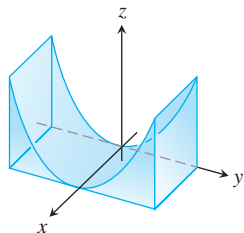
24. The region in the first octant bounded by the coordinate planes and the planes $x + z = 1, y + 2z = 2$
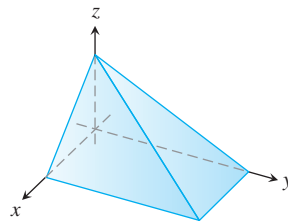
25. The region in the first octant bounded by the coordinate planes, the plane $y + z = 2$, and the cylinder $x = 4 - y^2$
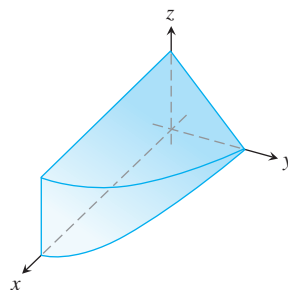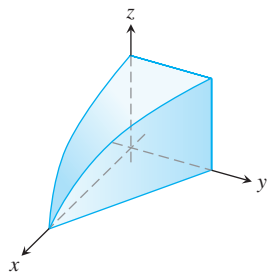

26. The wedge cut from the cylinder $x^2 + y^2 = 1$ by the planes $z = -y$ and $z = 0$
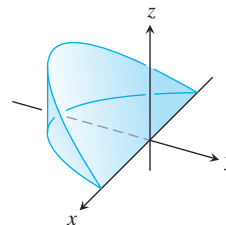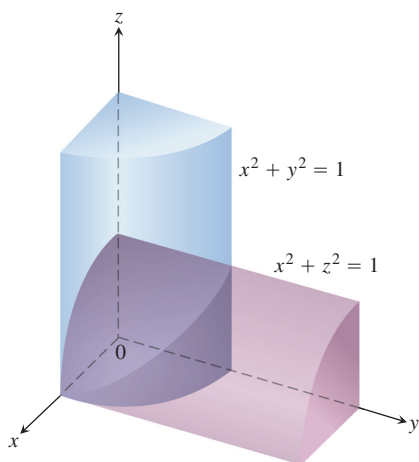

27. The tetrahedron in the first octant bounded by the coordinate planes and the plane passing through $(1, 0, 0), (0, 2, 0)$, and $(0, 0, 3)$.
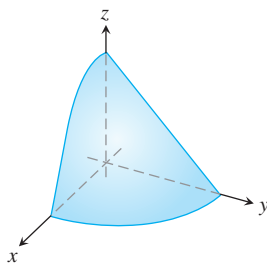

$(0, 0, 3)$

$(0, 2, 0)$

$(1, 0, 0)$
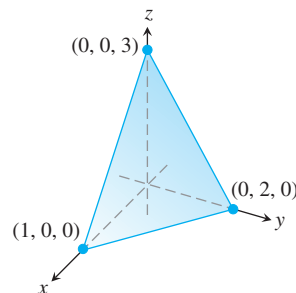
28. The region in the first octant bounded by the coordinate planes, the plane $y = 1 - x$, and the surface $z = \cos(\pi x/2)$, $0 \le x \le 1$
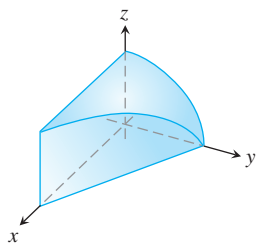

29. The region common to the interiors of the cylinders $x^2 + y^2 = 1$ and $x^2 + z^2 = 1$, one-eighth of which is shown in the accompanying figure.
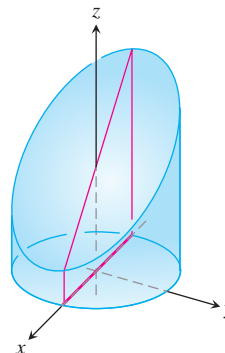

30. The region in the first octant bounded by the coordinate planes and the surface $z = 4 - x^2 - y$

31. The region in the first octant bounded by the coordinate planes, the plane $x + y = 4$, and the cylinder $y^2 + 4z^2 = 16$

32. The region cut from the cylinder $x^2 + y^2 = 4$ by the plane $z = 0$ and the plane $x + z = 3$

33. The region between the planes $x + y + 2z = 2$ and $2x + 2y + z = 4$ in the first octant

34. The finite region bounded by the planes $z = x, x + z = 8, z = y$, $y = 8$, and $z = 0$.

35. The region cut from the solid elliptical cylinder $x^2 + 4y^2 \le 4$ by the xy-plane and the plane $z = x + 2$

36. The region bounded in back by the plane $x = 0$, on the front and sides by the parabolic cylinder $x = 1 - y^2$, on the top by the paraboloid $z = x^2 + y^2$, and on the bottom by the xy-plane

Average Values

In Exercises 37–40, find the average value of $F(x, y, z)$ over the given region.

37. $F(x, y, z) = x^2 + 9$ over the cube in the first octant bounded by the coordinate planes and the planes $x = 2, y = 2$, and $z = 2$

38. $F(x, y, z) = x + y - z$ over the rectangular solid in the first octant bounded by the coordinate planes and the planes $x = 1, y = 1$, and $z = 2$

39. $F(x, y, z) = x^2 + y^2 + z^2$ over the cube in the first octant bounded by the coordinate planes and the planes $x = 1, y = 1$, and $z = 1$

40. $F(x, y, z) = xyz$ over the cube in the first octant bounded by the coordinate planes and the planes $x = 2, y = 2$, and $z = 2$

Changing the Order of Integration

Evaluate the integrals in Exercises 41–44 by changing the order of integration in an appropriate way.

41. $\displaystyle\int_0^4 \int_0^1 \int_{2y}^2 \frac{4\cos(x^2)}{2\sqrt{z}}\, dx\, dy\, dz$

42. $\displaystyle\int_0^1 \int_0^1 \int_{x^2}^1 12xze^{zy^2}\, dy\, dx\, dz$

43. $\displaystyle\int_0^1 \int_{\sqrt[3]{z}}^1 \int_0^{\ln 3} \frac{\pi e^{2x}\sin \pi y^2}{y^2}\, dx\, dy\, dz$

44. $\displaystyle\int_0^2 \int_0^{4-x^2} \int_0^x \frac{\sin 2z}{4 - z}\, dy\, dz\, dx$

Theory and Examples

45. Finding upper limit of iterated integral   Solve for a:

$$\int_0^1 \int_0^{4-a-x^2} \int_a^{4-x^2-y} dz \, dy \, dx = \frac{4}{15}.$$

46. Ellipsoid   For what value of c is the volume of the ellipsoid $x^2 + (y/2)^2 + (z/c)^2 = 1$ equal to 8π?

47. Minimizing a triple integral   What domain D in space minimizes the value of the integral

$$\iiint_D (4x^2 + 4y^2 + z^2 - 4) \, dV?$$

Give reasons for your answer.

48. Maximizing a triple integral   What domain D in space maximizes the value of the integral

$$\iiint_D (1 - x^2 - y^2 - z^2) \, dV?$$

Give reasons for your answer.

Numerical Evaluations

In Exercises 49–52, use a CAS integration utility to evaluate the triple integral of the given function over the specified solid region.

49. $F(x, y, z) = x^2 y^2 z$ over   the   solid   cylinder   bounded   by $x^2 + y^2 = 1$ and the planes $z = 0$ and $z = 1$

50. $F(x, y, z) = |xyz|$ over the solid bounded below by the paraboloid $z = x^2 + y^2$ and above by the plane $z = 1$

51. $F(x, y, z) = \dfrac{z}{(x^2 + y^2 + z^2)^{3/2}}$ over the solid bounded below by the cone $z = \sqrt{x^2 + y^2}$ and above by the plane $z = 1$

52. $F(x, y, z) = x^4 + y^2 + z^2$ over   the   solid   sphere $x^2 + y^2 + z^2 \leq 1$

15.5 Masses and Moments in Three Dimensions

This section shows how to calculate the masses and moments of three-dimensional objects in Cartesian coordinates. The formulas are similar to those for two-dimensional objects. For calculations in spherical and cylindrical coordinates, see Section 15.6.

Masses and Moments

If $\delta(x, y, z)$ is the density of an object occupying a region D in space (mass per unit volume), the integral of δ over D gives the **mass** of the object. To see why, imagine partitioning the object into n mass elements like the one in Figure 15.32. The object's mass is the limit

$$M = \lim_{n \to \infty} \sum_{k=1}^{n} \Delta m_k = \lim_{n \to \infty} \sum_{k=1}^{n} \delta(x_k, y_k, z_k) \, \Delta V_k = \iiint_D \delta(x, y, z) \, dV.$$

We now derive a formula for the moment of inertia. If $r(x, y, z)$ is the distance from the point (x, y, z) in D to a line L, then the moment of inertia of the mass $\Delta m_k = \delta(x_k, y_k, z_k) \Delta V_k$ about the line L (shown in Figure 15.32) is approximately $\Delta I_k = r^2(x_k, y_k, z_k) \Delta m_k$. **The moment of inertia about L of the entire object is**

$$I_L = \lim_{n \to \infty} \sum_{k=1}^{n} \Delta I_k = \lim_{n \to \infty} \sum_{k=1}^{n} r^2(x_k, y_k, z_k) \, \delta(x_k, y_k, z_k) \, \Delta V_k = \iiint_D r^2 \delta \, dV.$$

If L is the x-axis, then $r^2 = y^2 + z^2$ (Figure 15.33) and

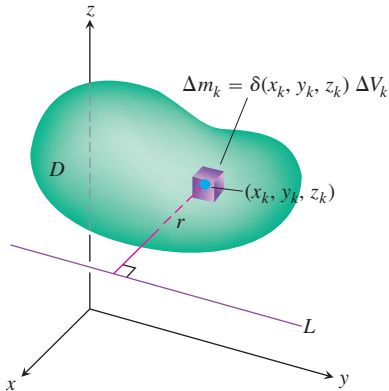$$I_x = \iiint_D (y^2 + z^2) \, \delta \, dV.$$

FIGURE 15.32 To define an object's mass and moment of inertia about a line, we first imagine it to be partitioned into a finite number of mass elements Δm_k.
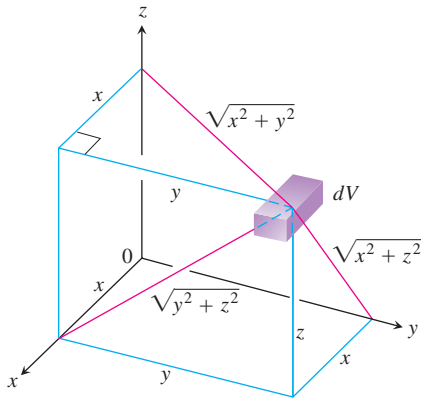
$\Delta m_k = \delta(x_k, y_k, z_k) \, \Delta V_k$

(x_k, y_k, z_k)

FIGURE 15.33 Distances from dV to the coordinate planes and axes.

Similarly, if L is the y-axis or z-axis we have

$$I_y = \iiint_D (x^2 + z^2)\, \delta\, dV \quad \text{and} \quad I_z = \iiint_D (x^2 + y^2)\, \delta\, dV.$$

Likewise, we can obtain the **first moments about the coordinate planes**. For example,

$$M_{yz} = \iiint_D x\delta(x, y, z)\, dV$$

gives the first moment about the yz-plane.

The mass and moment formulas in space analogous to those discussed for planar regions in Section 15.2 are summarized in Table 15.3.

TABLE 15.3 Mass and moment formulas for solid objects in space

Mass: $M = \iiint_D \delta\, dV \quad (\delta = \delta(x, y, z) = \text{density})$

First moments about the coordinate planes:

$$M_{yz} = \iiint_D x\, \delta\, dV, \quad M_{xz} = \iiint_D y\, \delta\, dV, \quad M_{xy} = \iiint_D z\, \delta\, dV$$

Center of mass:

$$\bar{x} = \frac{M_{yz}}{M}, \quad \bar{y} = \frac{M_{xz}}{M}, \quad \bar{z} = \frac{M_{xy}}{M}$$

Moments of inertia (second moments) about the coordinate axes:

$$I_x = \iiint (y^2 + z^2)\, \delta\, dV$$

$$I_y = \iiint (x^2 + z^2)\, \delta\, dV$$

$$I_z = \iiint (x^2 + y^2)\, \delta\, dV$$

Moments of inertia about a line L:

$$I_L = \iiint r^2\, \delta\, dV \quad (r(x, y, z) = \text{distance from the point } (x, y, z) \text{ to line } L)$$

Radius of gyration about a line L:

$$R_L = \sqrt{I_L/M}$$

EXAMPLE 1 Finding the Center of Mass of a Solid in Space

Find the center of mass of a solid of constant density δ bounded below by the disk $R: x^2 + y^2 \le 4$ in the plane $z = 0$ and above by the paraboloid $z = 4 - x^2 - y^2$ (Figure 15.34).
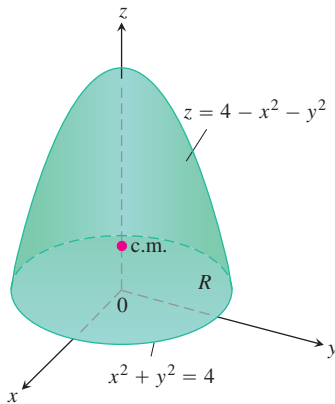
FIGURE 15.34 Finding the center of mass of a solid (Example 1).

Solution By symmetry $\bar{x} = \bar{y} = 0$. To find $\bar{z}$, we first calculate

$$M_{xy} = \iiint_R \int_{z=0}^{z=4-x^2-y^2} z\,\delta\,dz\,dy\,dx = \iint_R \left[\frac{z^2}{2}\right]_{z=0}^{z=4-x^2-y^2} \delta\,dy\,dx$$

$$= \frac{\delta}{2} \iint_R (4 - x^2 - y^2)^2 \, dy \, dx$$

$$= \frac{\delta}{2} \int_0^{2\pi} \int_0^2 (4 - r^2)^2 \, r \, dr \, d\theta \qquad \text{Polar coordinates}$$

$$= \frac{\delta}{2} \int_0^{2\pi} \left[-\frac{1}{6}(4 - r^2)^3\right]_{r=0}^{r=2} d\theta = \frac{16\delta}{3}\int_0^{2\pi} d\theta = \frac{32\pi\delta}{3}.$$

A similar calculation gives

$$M = \iiint_R \int_0^{4-x^2-y^2} \delta\,dz\,dy\,dx = 8\pi\delta.$$

Therefore $\bar{z} = (M_{xy}/M) = 4/3$ and the center of mass is $(\bar{x}, \bar{y}, \bar{z}) = (0, 0, 4/3)$. ∎

When the density of a solid object is constant (as in Example 1), the center of mass is called the **centroid** of the object (as was the case for two-dimensional shapes in Section 15.2).

EXAMPLE 2 Finding the Moments of Inertia About the Coordinate Axes

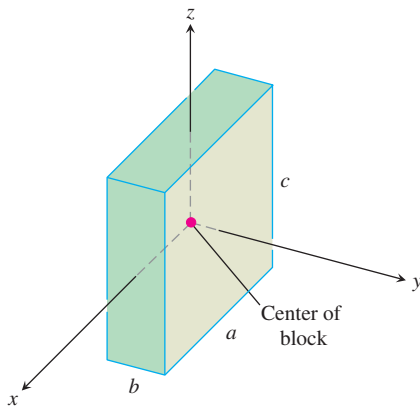Find I_x, I_y, I_z for the rectangular solid of constant density δ shown in Figure 15.35.

Solution The formula for I_x gives

$$I_x = \int_{-c/2}^{c/2} \int_{-b/2}^{b/2} \int_{-a/2}^{a/2} (y^2 + z^2)\,\delta\,dx\,dy\,dz.$$

We can avoid some of the work of integration by observing that $(y^2 + z^2)\delta$ is an even function of x, y, and z. The rectangular solid consists of eight symmetric pieces, one in each octant. We can evaluate the integral on one of these pieces and then multiply by 8 to get the total value.

$$I_x = 8\int_0^{c/2} \int_0^{b/2} \int_0^{a/2} (y^2 + z^2)\,\delta\,dx\,dy\,dz = 4a\delta\int_0^{c/2} \int_0^{b/2} (y^2 + z^2)\,dy\,dz$$

$$= 4a\delta\int_0^{c/2} \left[\frac{y^3}{3} + z^2 y\right]_{y=0}^{y=b/2} dz$$

$$= 4a\delta\int_0^{c/2} \left(\frac{b^3}{24} + \frac{z^2 b}{2}\right) dz$$

$$= 4a\delta\left(\frac{b^3 c}{48} + \frac{c^3 b}{48}\right) = \frac{abc\delta}{12}(b^2 + c^2) = \frac{M}{12}(b^2 + c^2).$$

Similarly,

$$I_y = \frac{M}{12}(a^2 + c^2) \qquad \text{and} \qquad I_z = \frac{M}{12}(a^2 + b^2). \qquad ∎$$

FIGURE 15.35 Finding I_x, I_y, and I_z for the block shown here. The origin lies at the center of the block (Example 2).

EXERCISES 15.5

Constant Density

The solids in Exercises 1–12 all have constant density $\delta = 1$.

1. (*Example 1 Revisited.*) Evaluate the integral for I_x in Table 15.3 directly to show that the shortcut in Example 2 gives the same answer. Use the results in Example 2 to find the radius of gyration of the rectangular solid about each coordinate axis.

2. Moments of inertia The coordinate axes in the figure run through the centroid of a solid wedge parallel to the labeled edges. Find I_x, I_y, and I_z if $a = b = 6$ and $c = 4$.
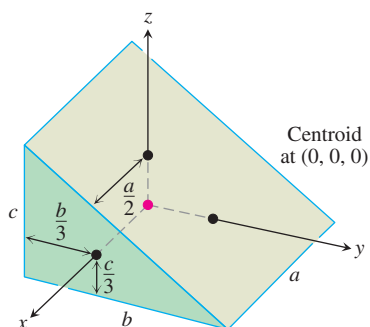
3. Moments of inertia Find the moments of inertia of the rectangular solid shown here with respect to its edges by calculating I_x, I_y, and I_z.
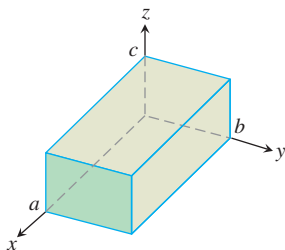

4. a. Centroid and moments of inertia Find the centroid and the moments of inertia I_x, I_y, and I_z of the tetrahedron whose vertices are the points $(0, 0, 0)$, $(1, 0, 0)$, $(0, 1, 0)$, and $(0, 0, 1)$.

  b. Radius of gyration Find the radius of gyration of the tetrahedron about the x-axis. Compare it with the distance from the centroid to the x-axis.

5. Center of mass and moments of inertia A solid "trough" of constant density is bounded below by the surface $z = 4y^2$, above by the plane $z = 4$, and on the ends by the planes $x = 1$ and $x = -1$. Find the center of mass and the moments of inertia with respect to the three axes.

6. Center of mass A solid of constant density is bounded below by the plane $z = 0$, on the sides by the elliptical cylinder $x^2 + 4y^2 = 4$, and above by the plane $z = 2 - x$ (see the accompanying figure).

a. Find $\bar{x}$ and $\bar{y}$.

b. Evaluate the integral

$$M_{xy} = \int_{-2}^{2} \int_{-(1/2)\sqrt{4-x^2}}^{(1/2)\sqrt{4-x^2}} \int_{0}^{2-x} z\, dz\, dy\, dx$$

using integral tables to carry out the final integration with respect to x. Then divide M_{xy} by M to verify that $\bar{z} = 5/4$.
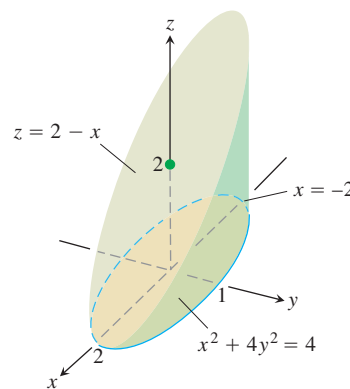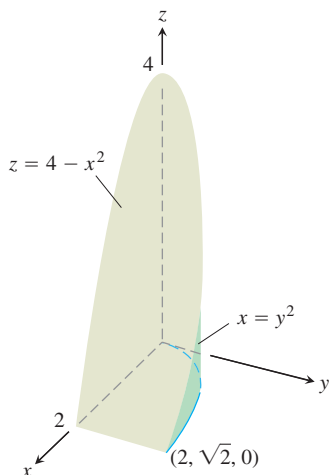

7. a. Center of mass Find the center of mass of a solid of constant density bounded below by the paraboloid $z = x^2 + y^2$ and above by the plane $z = 4$.

  b. Find the plane $z = c$ that divides the solid into two parts of equal volume. This plane does not pass through the center of mass.

8. Moments and radii of gyration A solid cube, 2 units on a side, is bounded by the planes $x = \pm 1$, $z = \pm 1$, $y = 3$, and $y = 5$. Find the center of mass and the moments of inertia and radii of gyration about the coordinate axes.

9. Moment of inertia and radius of gyration about a line A wedge like the one in Exercise 2 has $a = 4$, $b = 6$, and $c = 3$. Make a quick sketch to check for yourself that the square of the distance from a typical point (x, y, z) of the wedge to the line $L: z = 0$, $y = 6$ is $r^2 = (y - 6)^2 + z^2$. Then calculate the moment of inertia and radius of gyration of the wedge about L.

10. Moment of inertia and radius of gyration about a line A wedge like the one in Exercise 2 has $a = 4$, $b = 6$, and $c = 3$. Make a quick sketch to check for yourself that the square of the distance from a typical point (x, y, z) of the wedge to the line $L: x = 4$, $y = 0$ is $r^2 = (x - 4)^2 + y^2$. Then calculate the moment of inertia and radius of gyration of the wedge about L.

11. Moment of inertia and radius of gyration about a line A solid like the one in Exercise 3 has $a = 4$, $b = 2$, and $c = 1$. Make a quick sketch to check for yourself that the square of the distance between a typical point (x, y, z) of the solid and the line $L: y = 2$, $z = 0$ is $r^2 = (y - 2)^2 + z^2$. Then find the moment of inertia and radius of gyration of the solid about L.

12. Moment of inertia and radius of gyration about a line A solid like the one in Exercise 3 has $a = 4, b = 2$, and $c = 1$. Make a quick sketch to check for yourself that the square of the distance between a typical point (x, y, z) of the solid and the line $L: x = 4, y = 0$ is $r^2 = (x - 4)^2 + y^2$. Then find the moment of inertia and radius of gyration of the solid about L.

Variable Density

In Exercises 13 and 14, find

   a. the mass of the solid.

   b. the center of mass.

13. A solid region in the first octant is bounded by the coordinate planes and the plane $x + y + z = 2$. The density of the solid is $\delta(x, y, z) = 2x$.

14. A solid in the first octant is bounded by the planes $y = 0$ and $z = 0$ and by the surfaces $z = 4 - x^2$ and $x = y^2$ (see the accompanying figure). Its density function is $\delta(x, y, z) = kxy$, k a constant.

In Exercises 15 and 16, find

   a. the mass of the solid.

   b. the center of mass.

   c. the moments of inertia about the coordinate axes.

   d. the radii of gyration about the coordinate axes.

15. A solid cube in the first octant is bounded by the coordinate planes and by the planes $x = 1, y = 1$, and $z = 1$. The density of the cube is $\delta(x, y, z) = x + y + z + 1$.

16. A wedge like the one in Exercise 2 has dimensions $a = 2, b = 6$, and $c = 3$. The density is $\delta(x, y, z) = x + 1$. Notice that if the density is constant, the center of mass will be $(0, 0, 0)$.

17. Mass Find the mass of the solid bounded by the planes $x + z = 1, x - z = -1, y = 0$ and the surface $y = \sqrt{z}$. The density of the solid is $\delta(x, y, z) = 2y + 5$.

18. Mass Find the mass of the solid region bounded by the parabolic surfaces $z = 16 - 2x^2 - 2y^2$ and $z = 2x^2 + 2y^2$ if the density of the solid is $\delta(x, y, z) = \sqrt{x^2 + y^2}$.

Work

In Exercises 19 and 20, calculate the following.

   a. The amount of work done by (constant) gravity g in moving the liquid filling in the container to the xy-plane. (*Hint:* Partition the liquid into small volume elements ΔV_i and find the work done (approximately) by gravity on each element. Summation and passage to the limit gives a triple integral to evaluate.)

   b. The work done by gravity in moving the center of mass down to the xy-plane.

19. The container is a cubical box in the first octant bounded by the coordinate planes and the planes $x = 1, y = 1$, and $z = 1$. The density of the liquid filling the box is $\delta(x, y, z) = x + y + z + 1$ (see Exercise 15).

20. The container is in the shape of the region bounded by $y = 0, z = 0, z = 4 - x^2$, and $x = y^2$. The density of the liquid filling the region is $\delta(x, y, z) = kxy$, k a constant (see Exercise 14).
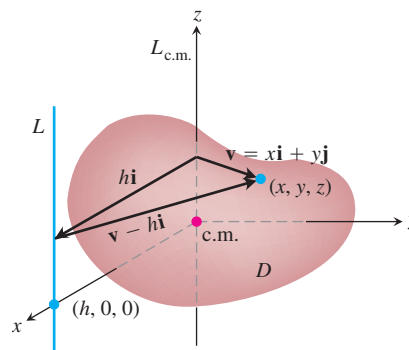
The Parallel Axis Theorem

The Parallel Axis Theorem (Exercises 15.2) holds in three dimensions as well as in two. Let $L_{c.m.}$ be a line through the center of mass of a body of mass m and let L be a parallel line h units away from $L_{c.m.}$. The **Parallel Axis Theorem** says that the moments of inertia $I_{c.m.}$ and I_L of the body about $L_{c.m.}$ and L satisfy the equation

$$I_L = I_{c.m.} + mh^2. \qquad (1)$$

As in the two-dimensional case, the theorem gives a quick way to calculate one moment when the other moment and the mass are known.

21. Proof of the Parallel Axis Theorem

   a. Show that the first moment of a body in space about any plane through the body's center of mass is zero. (*Hint:* Place the body's center of mass at the origin and let the plane be the yz-plane. What does the formula $\bar{x} = M_{yz}/M$ then tell you?)

b. To prove the Parallel Axis Theorem, place the body with its center of mass at the origin, with the line $L_{c.m.}$ along the z-axis and the line L perpendicular to the xy-plane at the point $(h, 0, 0)$. Let D be the region of space occupied by the body. Then, in the notation of the figure,

$$I_L = \iiint_D |\mathbf{v} - h\mathbf{i}|^2 \, dm.$$

Expand the integrand in this integral and complete the proof.

22. The moment of inertia about a diameter of a solid sphere of constant density and radius a is $(2/5)ma^2$, where m is the mass of the sphere. Find the moment of inertia about a line tangent to the sphere.

23. The moment of inertia of the solid in Exercise 3 about the z-axis is $I_z = abc(a^2 + b^2)/3$.

a. Use Equation (1) to find the moment of inertia and radius of gyration of the solid about the line parallel to the z-axis through the solid's center of mass.

b. Use Equation (1) and the result in part (a) to find the moment of inertia and radius of gyration of the solid about the line $x = 0, y = 2b$.

24. If $a = b = 6$ and $c = 4$, the moment of inertia of the solid wedge in Exercise 2 about the x-axis is $I_x = 208$. Find the moment of inertia of the wedge about the line $y = 4, z = -4/3$ (the edge of the wedge's narrow end).

Pappus's Formula

Pappus's formula (Exercises 15.2) holds in three dimensions as well as in two. Suppose that bodies B_1 and B_2 of mass m_1 and m_2, respectively, occupy nonoverlapping regions in space and that $\mathbf{c}_1$ and $\mathbf{c}_2$ are the vectors from the origin to the bodies' respective centers of mass. Then the center of mass of the union $B_1 \cup B_2$ of the two bodies is determined by the vector

$$\mathbf{c} = \frac{m_1\mathbf{c}_1 + m_2\mathbf{c}_2}{m_1 + m_2}.$$

As before, this formula is called **Pappus's formula**. As in the two-dimensional case, the formula generalizes to

$$\mathbf{c} = \frac{m_1\mathbf{c}_1 + m_2\mathbf{c}_2 + \cdots + m_n\mathbf{c}_n}{m_1 + m_2 + \cdots + m_n}$$

for n bodies.

25. Derive Pappus's formula. (*Hint:* Sketch B_1 and B_2 as nonoverlapping regions in the first octant and label their centers of mass $(\bar{x}_1, \bar{y}_1, \bar{z}_1)$ and $(\bar{x}_2, \bar{y}_2, \bar{z}_2)$. Express the moments of $B_1 \cup B_2$ about the coordinate planes in terms of the masses m_1 and m_2 and the coordinates of these centers.)

26. The accompanying figure shows a solid made from three rectangular solids of constant density $\delta = 1$. Use Pappus's formula to find the center of mass of

a. $A \cup B$ **b.** $A \cup C$

c. $B \cup C$ **d.** $A \cup B \cup C$.
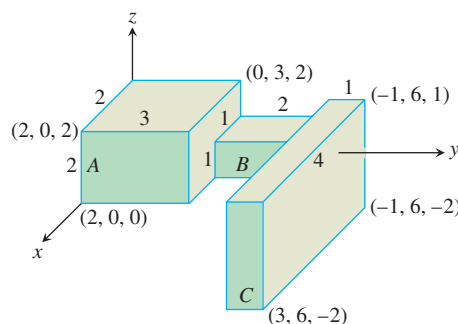
27. a. Suppose that a solid right circular cone C of base radius a and altitude h is constructed on the circular base of a solid hemisphere S of radius a so that the union of the two solids resembles an ice cream cone. The centroid of a solid cone lies one-fourth of the way from the base toward the vertex. The centroid of a solid hemisphere lies three-eighths of the way from the base to the top. What relation must hold between h and a to place the centroid of $C \cup S$ in the common base of the two solids?

b. If you have not already done so, answer the analogous question about a triangle and a semicircle (Section 15.2, Exercise 55). The answers are not the same.

28. A solid pyramid P with height h and four congruent sides is built with its base as one face of a solid cube C whose edges have length s. The centroid of a solid pyramid lies one-fourth of the way from the base toward the vertex. What relation must hold between h and s to place the centroid of $P \cup C$ in the base of the pyramid? Compare your answer with the answer to Exercise 27. Also compare it with the answer to Exercise 56 in Section 15.2.

15.6 Triple Integrals in Cylindrical and Spherical Coordinates

When a calculation in physics, engineering, or geometry involves a cylinder, cone, or sphere, we can often simplify our work by using cylindrical or spherical coordinates, which are introduced in this section. The procedure for transforming to these coordinates and evaluating the resulting triple integrals is similar to the transformation to polar coordinates in the plane studied in Section 15.3.
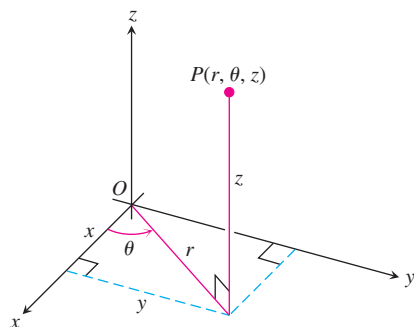
FIGURE 15.36 The cylindrical coordinates of a point in space are r, θ, and z.

Integration in Cylindrical Coordinates

We obtain cylindrical coordinates for space by combining polar coordinates in the xy-plane with the usual z-axis. This assigns to every point in space one or more coordinate triples of the form (r, θ, z), as shown in Figure 15.36.

DEFINITION   Cylindrical Coordinates

Cylindrical coordinates represent a point P in space by ordered triples (r, θ, z) in which

1. r and θ are polar coordinates for the vertical projection of P on the xy-plane

2. z is the rectangular vertical coordinate.

The values of x, y, r, and θ in rectangular and cylindrical coordinates are related by the usual equations.

Equations Relating Rectangular (x, y, z) and Cylindrical (r, θ, z) Coordinates

$$x = r \cos \theta, \qquad y = r \sin \theta, \qquad z = z,$$
$$r^2 = x^2 + y^2, \qquad \tan \theta = y/x$$

In cylindrical coordinates, the equation $r = a$ describes not just a circle in the xy-plane but an entire cylinder about the z-axis (Figure 15.37). The z-axis is given by $r = 0$. The equation $\theta = \theta_0$ describes the plane that contains the z-axis and makes an angle θ_0 with the positive x-axis. And, just as in rectangular coordinates, the equation $z = z_0$ describes a plane perpendicular to the z-axis.
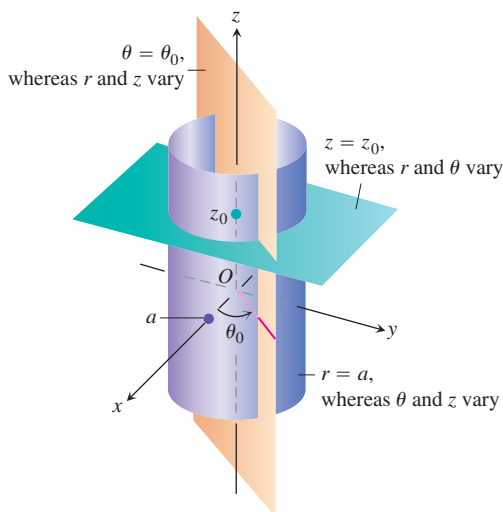

FIGURE 15.37 Constant-coordinate equations in cylindrical coordinates yield cylinders and planes.
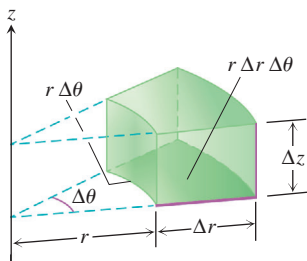
FIGURE 15.38 In cylindrical coordinates the volume of the wedge is approximated by the product $\Delta V = \Delta z \, r \, \Delta r \, \Delta \theta$.

Cylindrical coordinates are good for describing cylinders whose axes run along the z-axis and planes that either contain the z-axis or lie perpendicular to the z-axis. Surfaces like these have equations of constant coordinate value:

$$r = 4. \qquad \text{Cylinder, radius 4, axis the } z\text{-axis}$$

$$\theta = \frac{\pi}{3}. \qquad \text{Plane containing the } z\text{-axis}$$

$$z = 2. \qquad \text{Plane perpendicular to the } z\text{-axis}$$

When computing triple integrals over a region D in cylindrical coordinates, we partition the region into n small cylindrical wedges, rather than into rectangular boxes. In the kth cylindrical wedge, r, θ and z change by Δr_k, $\Delta \theta_k$, and Δz_k, and the largest of these numbers among all the cylindrical wedges is called the **norm** of the partition. We define the triple integral as a limit of Riemann sums using these wedges. The volume of such a cylindrical wedge ΔV_k is obtained by taking the area ΔA_k of its base in the $r\theta$-plane and multiplying by the height Δz (Figure 15.38).

For a point (r_k, θ_k, z_k) in the center of the kth wedge, we calculated in polar coordinates that $\Delta A_k = r_k \, \Delta r_k \, \Delta \theta_k$. So $\Delta V_k = \Delta z_k \, r_k \, \Delta r_k \, \Delta \theta_k$ and a Riemann sum for f over D has the form

$$S_n = \sum_{k=1}^{n} f(r_k, \theta_k, z_k) \, \Delta z_k \, r_k \, \Delta r_k \, \Delta \theta_k.$$

The triple integral of a function f over D is obtained by taking a limit of such Riemann sums with partitions whose norms approach zero

$$\lim_{n \to \infty} S_n = \iiint_D f \, dV = \iiint_D f \, dz \, r \, dr \, d\theta.$$

Triple integrals in cylindrical coordinates are then evaluated as iterated integrals, as in the following example.

EXAMPLE 1   Finding Limits of Integration in Cylindrical Coordinates

Find the limits of integration in cylindrical coordinates for integrating a function $f(r, \theta, z)$ over the region D bounded below by the plane $z = 0$, laterally by the circular cylinder $x^2 + (y - 1)^2 = 1$, and above by the paraboloid $z = x^2 + y^2$.

Solution   The base of D is also the region's projection R on the xy-plane. The boundary of R is the circle $x^2 + (y - 1)^2 = 1$. Its polar coordinate equation is

$$x^2 + (y - 1)^2 = 1$$
$$x^2 + y^2 - 2y + 1 = 1$$
$$r^2 - 2r \sin \theta = 0$$
$$r = 2 \sin \theta.$$

FIGURE 15.39 Finding the limits of integration for evaluating an integral in cylindrical coordinates (Example 1).

The region is sketched in Figure 15.39.

We find the limits of integration, starting with the z-limits. A line M through a typical point (r, θ) in R parallel to the z-axis enters D at $z = 0$ and leaves at $z = x^2 + y^2 = r^2$.

Next we find the r-limits of integration. A ray L through (r, θ) from the origin enters R at $r = 0$ and leaves at $r = 2 \sin \theta$.
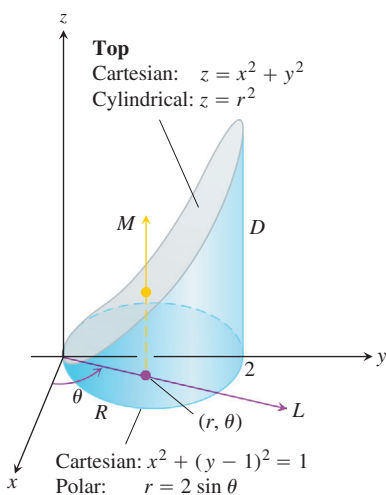
Finally we find the θ-limits of integration. As L sweeps across R, the angle θ it makes with the positive x-axis runs from $\theta = 0$ to $\theta = \pi$. The integral is

$$\iiint\limits_{D} f(r, \theta, z) \, dV = \int_{0}^{\pi} \int_{0}^{2 \sin \theta} \int_{0}^{r^2} f(r, \theta, z) \, dz \, r \, dr \, d\theta. \qquad \blacksquare$$

Example 1 illustrates a good procedure for finding limits of integration in cylindrical coordinates. The procedure is summarized as follows.
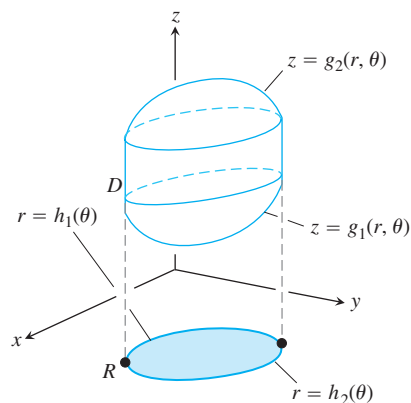
### How to Integrate in Cylindrical Coordinates

To evaluate

$$\iiint\limits_{D} f(r, \theta, z) \, dV$$

over a region D in space in cylindrical coordinates, integrating first with respect to z, then with respect to r, and finally with respect to θ, take the following steps.

1. *Sketch.* Sketch the region D along with its projection R on the xy-plane. Label the surfaces and curves that bound D and R.

2. *Find the z-limits of integration.* Draw a line M through a typical point (r, θ) of R parallel to the z-axis. As z increases, M enters D at $z = g_1(r, \theta)$ and leaves at $z = g_2(r, \theta)$. These are the z-limits of integration.
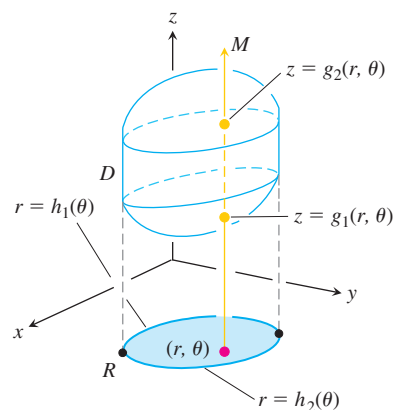
3.   *Find the r-limits of integration.* Draw a ray L through (r, θ) from the origin. The ray enters R at $r = h_1(\theta)$ and leaves at $r = h_2(\theta)$. These are the r-limits of integration.
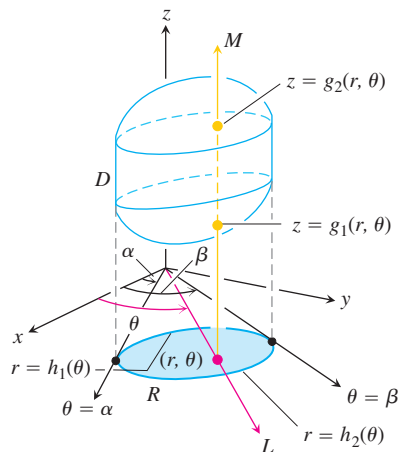
4.   *Find the θ-limits of integration.* As L sweeps across R, the angle θ it makes with the positive x-axis runs from $\theta = \alpha$ to $\theta = \beta$. These are the θ-limits of integration. The integral is

$$\iiint\limits_{D} f(r, \theta, z) \, dV = \int_{\theta=\alpha}^{\theta=\beta} \int_{r=h_1(\theta)}^{r=h_2(\theta)} \int_{z=g_1(r, \theta)}^{z=g_2(r, \theta)} f(r, \theta, z) \, dz \, r \, dr \, d\theta.$$

EXAMPLE 2   Finding a Centroid

Find the centroid $(\delta = 1)$ of the solid enclosed by the cylinder $x^2 + y^2 = 4$, bounded above by the paraboloid $z = x^2 + y^2$, and bounded below by the xy-plane.

Solution   We sketch the solid, bounded above by the paraboloid $z = r^2$ and below by the plane $z = 0$ (Figure 15.40). Its base R is the disk $0 \le r \le 2$ in the xy-plane.

The solid's centroid $(\bar{x}, \bar{y}, \bar{z})$ lies on its axis of symmetry, here the z-axis. This makes $\bar{x} = \bar{y} = 0$. To find $\bar{z}$, we divide the first moment M_{xy} by the mass M.

To find the limits of integration for the mass and moment integrals, we continue with the four basic steps. We completed our initial sketch. The remaining steps give the limits of integration.

The z-limits. A line M through a typical point (r, θ) in the base parallel to the z-axis enters the solid at $z = 0$ and leaves at $z = r^2$.

The r-limits. A ray L through (r, θ) from the origin enters R at $r = 0$ and leaves at $r = 2$.

The θ-limits. As L sweeps over the base like a clock hand, the angle θ it makes with the positive x-axis runs from $\theta = 0$ to $\theta = 2\pi$. The value of M_{xy} is

$$M_{xy} = \int_0^{2\pi} \int_0^2 \int_0^{r^2} z \, dz \, r \, dr \, d\theta = \int_0^{2\pi} \int_0^2 \left[\frac{z^2}{2} \right]_0^{r^2} r \, dr \, d\theta$$

$$= \int_0^{2\pi} \int_0^2 \frac{r^5}{2} \, dr \, d\theta = \int_0^{2\pi} \left[\frac{r^6}{12} \right]_0^2 d\theta = \int_0^{2\pi} \frac{16}{3} \, d\theta = \frac{32\pi}{3}.$$
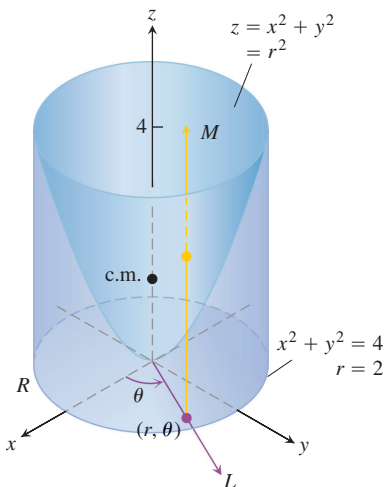

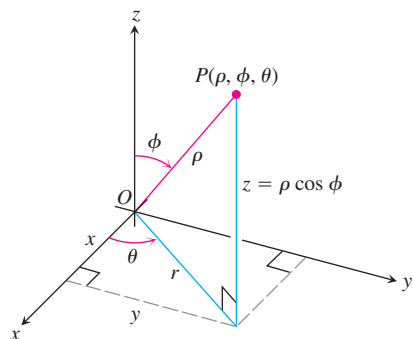**FIGURE 15.40**   Example 2 shows how to find the centroid of this solid.

FIGURE 15.41   The spherical coordinates ρ, ϕ, and θ and their relation to x, y, z, and r.

The value of M is

$$M = \int_0^{2\pi} \int_0^2 \int_0^{r^2} dz \, r \, dr \, d\theta = \int_0^{2\pi} \int_0^2 \left[z \right]_0^{r^2} r \, dr \, d\theta$$

$$= \int_0^{2\pi} \int_0^2 r^3 \, dr \, d\theta = \int_0^{2\pi} \left[\frac{r^4}{4} \right]_0^2 d\theta = \int_0^{2\pi} 4 \, d\theta = 8\pi.$$

Therefore,

$$\bar{z} = \frac{M_{xy}}{M} = \frac{32\pi}{3} \frac{1}{8\pi} = \frac{4}{3},$$

and the centroid is $(0, 0, 4/3)$. Notice that the centroid lies outside the solid.   ∎

Spherical Coordinates and Integration

Spherical coordinates locate points in space with two angles and one distance, as shown in Figure 15.41. The first coordinate, $\rho = |\overrightarrow{OP}|$, is the point's distance from the origin. Unlike r, *the variable ρ is never negative*. The second coordinate, ϕ, is the angle $\overrightarrow{OP}$ makes with the positive z-axis. It is required to lie in the interval $[0, \pi]$. The third coordinate is the angle θ as measured in cylindrical coordinates.

DEFINITION   **Spherical Coordinates**

Spherical coordinates represent a point P in space by ordered triples (ρ, ϕ, θ) in which

1. ρ is the distance from P to the origin.
2. ϕ is the angle $\overrightarrow{OP}$ makes with the positive z-axis ($0 \le \phi \le \pi$).
3. θ is the angle from cylindrical coordinates.

On maps of the Earth, θ is related to the meridian of a point on the Earth and ϕ to its latitude, while ρ is related to elevation above the Earth's surface.

The equation $\rho = a$ describes the sphere of radius a centered at the origin (Figure 15.42). The equation $\phi = \phi_0$ describes a single cone whose vertex lies at the origin and whose axis lies along the z-axis. (We broaden our interpretation to include the xy-plane as the cone $\phi = \pi/2$.) If ϕ_0 is greater than $\pi/2$, the cone $\phi = \phi_0$ opens downward. The equation $\theta = \theta_0$ describes the half-plane that contains the z-axis and makes an angle θ_0 with the positive x-axis.
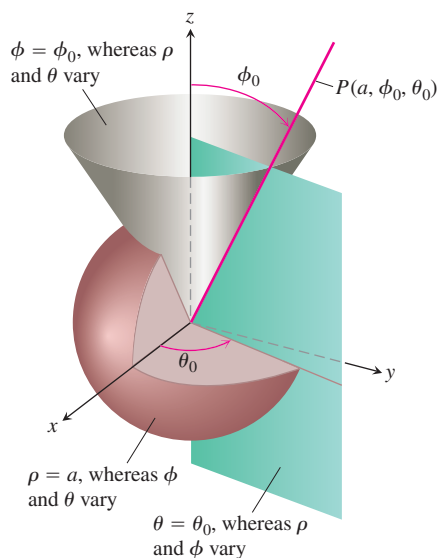

FIGURE 15.42   Constant-coordinate equations in spherical coordinates yield spheres, single cones, and half-planes.

Equations Relating Spherical Coordinates to Cartesian and Cylindrical Coordinates

$$r = \rho \sin \phi, \qquad x = r \cos \theta = \rho \sin \phi \cos \theta,$$

$$z = \rho \cos \phi, \qquad y = r \sin \theta = \rho \sin \phi \sin \theta, \qquad (1)$$

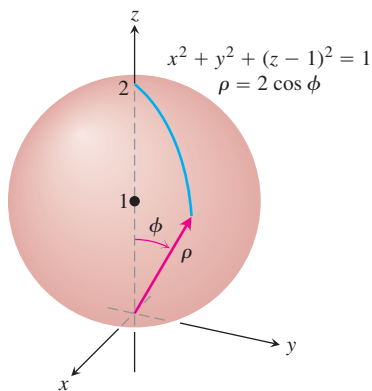$$\rho = \sqrt{x^2 + y^2 + z^2} = \sqrt{r^2 + z^2}.$$

FIGURE 15.43 The sphere in Example 3.

EXAMPLE 3 Converting Cartesian to Spherical

Find a spherical coordinate equation for the sphere $x^2 + y^2 + (z - 1)^2 = 1$.

Solution We use Equations (1) to substitute for x, y, and z:

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

$$\rho^2 \sin^2 \phi \cos^2 \theta + \rho^2 \sin^2 \phi \sin^2 \theta + (\rho \cos \phi - 1)^2 = 1 \qquad \text{Equations (1)}$$

$$\rho^2 \sin^2 \phi \underbrace{(\cos^2 \theta + \sin^2 \theta)}_{1} + \rho^2 \cos^2 \phi - 2\rho \cos \phi + 1 = 1$$

$$\rho^2 \underbrace{(\sin^2 \phi + \cos^2 \phi)}_{1} = 2\rho \cos \phi$$

$$\rho^2 = 2\rho \cos \phi$$

$$\rho = 2 \cos \phi \, .$$

See Figure 15.43. ∎

EXAMPLE 4 Converting Cartesian to Spherical

Find a spherical coordinate equation for the cone $z = \sqrt{x^2 + y^2}$ (Figure 15.44).

Solution 1 *Use geometry*. The cone is symmetric with respect to the z-axis and cuts the first quadrant of the yz-plane along the line $z = y$. The angle between the cone and the positive z-axis is therefore $\pi/4$ radians. The cone consists of the points whose spherical coordinates have ϕ equal to $\pi/4$, so its equation is $\phi = \pi/4$.

Solution 2 *Use algebra*. If we use Equations (1) to substitute for x, y, and z we obtain the same result:

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

$$\rho \cos \phi = \sqrt{\rho^2 \sin^2 \phi} \qquad \text{Example 3}$$

$$\rho \cos \phi = \rho \sin \phi \qquad \rho \geq 0, \sin \phi \geq 0$$

$$\cos \phi = \sin \phi$$

$$\phi = \frac{\pi}{4} \, . \qquad 0 \leq \phi \leq \pi$$ ∎

FIGURE 15.44 The cone in Example 4.

Spherical coordinates are good for describing spheres centered at the origin, half-planes hinged along the z-axis, and cones whose vertices lie at the origin and whose axes lie along the z-axis. Surfaces like these have equations of constant coordinate value:

$$\rho = 4 \qquad \text{Sphere, radius 4, center at origin}$$

$$\phi = \frac{\pi}{3} \qquad \text{Cone opening up from the origin, making an angle of } \pi/3 \text{ radians with the positive } z\text{-axis}$$

$$\theta = \frac{\pi}{3} \, . \qquad \text{Half-plane, hinged along the } z\text{-axis, making an angle of } \pi/3 \text{ radians with the positive } x\text{-axis}$$

When computing triple integrals over a region D in spherical coordinates, we partition the region into n spherical wedges. The size of the kth spherical wedge, which contains a point $(\rho_k, \phi_k, \theta_k)$, is given by changes by $\Delta\rho_k$, $\Delta\theta_k$, and $\Delta\phi_k$ in ρ, θ, and ϕ. Such a spherical wedge has one edge a circular arc of length $\rho_k \Delta\phi_k$, another edge a circular arc of
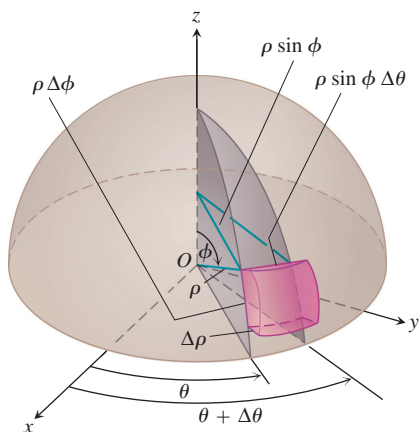
FIGURE 15.45 In spherical coordinates

$$dV = d\rho \cdot \rho \, d\phi \cdot \rho \sin \phi \, d\theta$$
$$= \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta.$$

length $\rho_k \sin \phi_k \, \Delta\theta_k$, and thickness $\Delta\rho_k$. The spherical wedge closely approximates a cube of these dimensions when $\Delta\rho_k$, $\Delta\theta_k$, and $\Delta\phi_k$ are all small (Figure 15.45). It can be shown that the volume of this spherical wedge ΔV_k is $\Delta V_k = \rho_k^2 \sin \phi_k \, \Delta\rho_k \, \Delta\phi_k \, \Delta\theta_k$ for $(\rho_k, \phi_k, \theta_k)$ a point chosen inside the wedge.

The corresponding Riemann sum for a function $F(\rho, \phi, \theta)$ is

$$S_n = \sum_{k=1}^{n} F(\rho_k, \phi_k, \theta_k) \, \rho_k^2 \sin \phi_k \, \Delta\rho_k \, \Delta\phi_k \, \Delta\theta_k.$$

As the norm of a partition approaches zero, and the spherical wedges get smaller, the Riemann sums have a limit when F is continuous:

$$\lim_{n \to \infty} S_n = \iiint_D F(\rho, \phi, \theta) \, dV = \iiint_D F(\rho, \phi, \theta) \, \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta.$$

In spherical coordinates, we have

$$dV = \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta.$$

To evaluate integrals in spherical coordinates, we usually integrate first with respect to ρ. The procedure for finding the limits of integration is shown below. We restrict our attention to integrating over domains that are solids of revolution about the z-axis (or portions thereof) and for which the limits for θ and ϕ are constant.

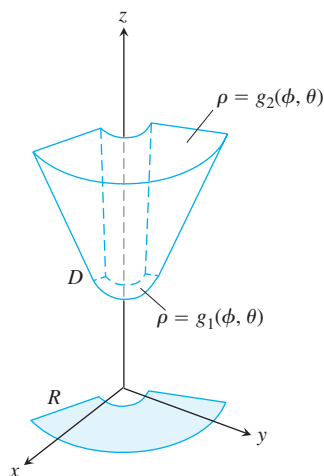## How to Integrate in Spherical Coordinates

To evaluate

$$\iiint_D f(\rho, \phi, \theta) \, dV$$

over a region D in space in spherical coordinates, integrating first with respect to ρ, then with respect to ϕ, and finally with respect to θ, take the following steps.

1. *Sketch.* Sketch the region D along with its projection R on the xy-plane. Label the surfaces that bound D.

2. *Find the ρ-limits of integration.* Draw a ray M from the origin through D making an angle ϕ with the positive z-axis. Also draw the projection of M on the xy-plane (call the projection L). The ray L makes an angle θ with the positive x-axis. As ρ increases, M enters D at $\rho = g_1(\phi, \theta)$ and leaves at $\rho = g_2(\phi, \theta)$. These are the ρ-limits of integration.
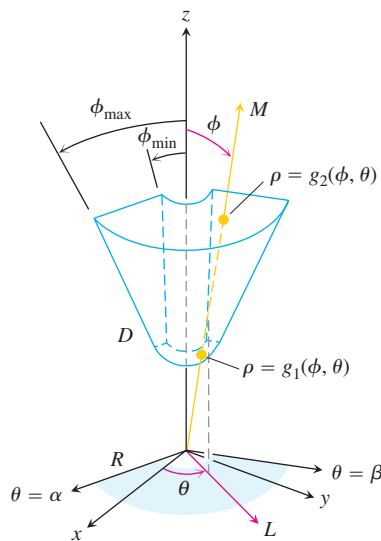
3. *Find the ϕ-limits of integration.* For any given θ, the angle ϕ that M makes with the z-axis runs from $\phi = \phi_{min}$ to $\phi = \phi_{max}$. These are the ϕ-limits of integration.

4. *Find the θ-limits of integration.* The ray L sweeps over R as θ runs from α to β. These are the θ-limits of integration. The integral is

$$\iiint_D f(\rho, \phi, \theta)\, dV = \int_{\theta=\alpha}^{\theta=\beta} \int_{\phi=\phi_{min}}^{\phi=\phi_{max}} \int_{\rho=g_1(\phi, \theta)}^{\rho=g_2(\phi, \theta)} f(\rho, \phi, \theta)\, \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta.$$

EXAMPLE 5 Finding a Volume in Spherical Coordinates

Find the volume of the "ice cream cone" D cut from the solid sphere $\rho \le 1$ by the cone $\phi = \pi/3$.

Solution The volume is $V = \iiint_D \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$, the integral of $f(\rho, \phi, \theta) = 1$ over D.

To find the limits of integration for evaluating the integral, we begin by sketching D and its projection R on the xy-plane (Figure 15.46).

The ρ-limits of integration. We draw a ray M from the origin through D making an angle ϕ with the positive z-axis. We also draw L, the projection of M on the xy-plane, along with the angle θ that L makes with the positive x-axis. Ray M enters D at $\rho = 0$ and leaves at $\rho = 1$.

The ϕ-limits of integration. The cone $\phi = \pi/3$ makes an angle of $\pi/3$ with the positive z-axis. For any given θ, the angle ϕ can run from $\phi = 0$ to $\phi = \pi/3$.
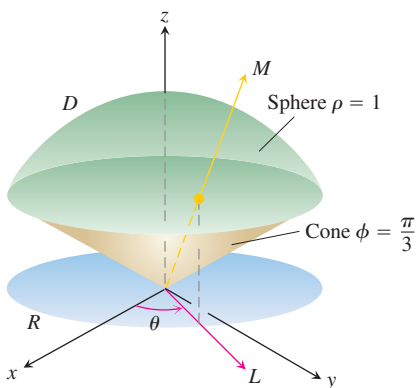

FIGURE 15.46 The ice cream cone in Example 5.

The θ-limits of integration. The ray L sweeps over R as θ runs from 0 to 2π. The volume is

$$V = \iiint_D \rho^2 \sin\phi \, d\rho \, d\phi \, d\theta = \int_0^{2\pi} \int_0^{\pi/3} \int_0^1 \rho^2 \sin\phi \, d\rho \, d\phi \, d\theta$$

$$= \int_0^{2\pi} \int_0^{\pi/3} \left[\frac{\rho^3}{3} \right]_0^1 \sin\phi \, d\phi \, d\theta = \int_0^{2\pi} \int_0^{\pi/3} \frac{1}{3} \sin\phi \, d\phi \, d\theta$$

$$= \int_0^{2\pi} \left[-\frac{1}{3}\cos\phi \right]_0^{\pi/3} d\theta = \int_0^{2\pi} \left(-\frac{1}{6} + \frac{1}{3} \right) d\theta = \frac{1}{6}(2\pi) = \frac{\pi}{3}. \qquad \blacksquare$$

EXAMPLE 6   Finding a Moment of Inertia

A solid of constant density $\delta = 1$ occupies the region D in Example 5. Find the solid's moment of inertia about the z-axis.

Solution   In rectangular coordinates, the moment is

$$I_z = \iiint (x^2 + y^2) \, dV.$$

In spherical coordinates, $x^2 + y^2 = (\rho\sin\phi\cos\theta)^2 + (\rho\sin\phi\sin\theta)^2 = \rho^2\sin^2\phi$. Hence,

$$I_z = \iiint (\rho^2\sin^2\phi)\rho^2\sin\phi \, d\rho \, d\phi \, d\theta = \iiint \rho^4\sin^3\phi \, d\rho \, d\phi \, d\theta.$$

For the region in Example 5, this becomes

$$I_z = \int_0^{2\pi} \int_0^{\pi/3} \int_0^1 \rho^4\sin^3\phi \, d\rho \, d\phi \, d\theta = \int_0^{2\pi} \int_0^{\pi/3} \left[\frac{\rho^5}{5} \right]_0^1 \sin^3\phi \, d\phi \, d\theta$$

$$= \frac{1}{5}\int_0^{2\pi} \int_0^{\pi/3} (1 - \cos^2\phi)\sin\phi \, d\phi \, d\theta = \frac{1}{5}\int_0^{2\pi} \left[-\cos\phi + \frac{\cos^3\phi}{3} \right]_0^{\pi/3} d\theta$$

$$= \frac{1}{5}\int_0^{2\pi} \left(-\frac{1}{2} + 1 + \frac{1}{24} - \frac{1}{3} \right) d\theta = \frac{1}{5}\int_0^{2\pi} \frac{5}{24} \, d\theta = \frac{1}{24}(2\pi) = \frac{\pi}{12}. \qquad \blacksquare$$

Coordinate Conversion Formulas

CYLINDRICAL TO RECTANGULAR	SPHERICAL TO RECTANGULAR	SPHERICAL TO CYLINDRICAL
$x = r\cos\theta$	$x = \rho\sin\phi\cos\theta$	$r = \rho\sin\phi$
$y = r\sin\theta$	$y = \rho\sin\phi\sin\theta$	$z = \rho\cos\phi$
$z = z$	$z = \rho\cos\phi$	$\theta = \theta$

Corresponding formulas for dV in triple integrals:

$$dV = dx \, dy \, dz$$
$$= dz \, r \, dr \, d\theta$$
$$= \rho^2\sin\phi \, d\rho \, d\phi \, d\theta$$

In the next section we offer a more general procedure for determining dV in cylindrical and spherical coordinates. The results, of course, will be the same.

EXERCISES 15.6

Evaluating Integrals in Cylindrical Coordinates

Evaluate the cylindrical coordinate integrals in Exercises 1–6.

1. $\displaystyle\int_0^{2\pi}\int_0^1\int_r^{\sqrt{2-r^2}} dz\, r\, dr\, d\theta$

2. $\displaystyle\int_0^{2\pi}\int_0^3\int_{r^2/3}^{\sqrt{18-r^2}} dz\, r\, dr\, d\theta$

3. $\displaystyle\int_0^{2\pi}\int_0^{\theta/2\pi}\int_0^{3+24r^2} dz\, r\, dr\, d\theta$

4. $\displaystyle\int_0^{\pi}\int_0^{\theta/\pi}\int_{-\sqrt{4-r^2}}^{3\sqrt{4-r^2}} z\, dz\, r\, dr\, d\theta$

5. $\displaystyle\int_0^{2\pi}\int_0^1\int_r^{1/\sqrt{2-r^2}} 3\, dz\, r\, dr\, d\theta$

6. $\displaystyle\int_0^{2\pi}\int_0^1\int_{-1/2}^{1/2} (r^2\sin^2\theta + z^2)\, dz\, r\, dr\, d\theta$

Changing Order of Integration in Cylindrical Coordinates

The integrals we have seen so far suggest that there are preferred orders of integration for cylindrical coordinates, but other orders usually work well and are occasionally easier to evaluate. Evaluate the integrals in Exercises 7–10.

7. $\displaystyle\int_0^{2\pi}\int_0^3\int_0^{z/3} r^3\, dr\, dz\, d\theta$

8. $\displaystyle\int_{-1}^1\int_0^{2\pi}\int_0^{1+\cos\theta} 4r\, dr\, d\theta\, dz$

9. $\displaystyle\int_0^1\int_0^{\sqrt{z}}\int_0^{2\pi} (r^2\cos^2\theta + z^2)\, r\, d\theta\, dr\, dz$

10. $\displaystyle\int_0^2\int_{r-2}^{\sqrt{4-r^2}}\int_0^{2\pi} (r\sin\theta + 1)\, r\, d\theta\, dz\, dr$

11. Let D be the region bounded below by the plane $z = 0$, above by the sphere $x^2 + y^2 + z^2 = 4$, and on the sides by the cylinder $x^2 + y^2 = 1$. Set up the triple integrals in cylindrical coordinates that give the volume of D using the following orders of integration.

 a. $dz\, dr\, d\theta$

 b. $dr\, dz\, d\theta$

 c. $d\theta\, dz\, dr$

12. Let D be the region bounded below by the cone $z = \sqrt{x^2 + y^2}$ and above by the paraboloid $z = 2 - x^2 - y^2$. Set up the triple integrals in cylindrical coordinates that give the volume of D using the following orders of integration.

 a. $dz\, dr\, d\theta$

 b. $dr\, dz\, d\theta$

 c. $d\theta\, dz\, dr$

13. Give the limits of integration for evaluating the integral

$$\iiint f(r, \theta, z)\, dz\, r\, dr\, d\theta$$

as an iterated integral over the region that is bounded below by the plane $z = 0$, on the side by the cylinder $r = \cos\theta$, and on top by the paraboloid $z = 3r^2$.

14. Convert the integral

$$\int_{-1}^1\int_0^{\sqrt{1-y^2}}\int_0^x (x^2 + y^2)\, dz\, dx\, dy$$

to an equivalent integral in cylindrical coordinates and evaluate the result.

Finding Iterated Integrals in Cylindrical Coordinates

In Exercises 15–20, set up the iterated integral for evaluating $\iiint_D f(r, \theta, z)\, dz\, r\, dr\, d\theta$ over the given region D.

15. D is the right circular cylinder whose base is the circle $r = 2\sin\theta$ in the xy-plane and whose top lies in the plane $z = 4 - y$.
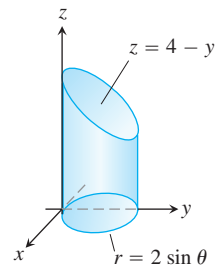
16. D is the right circular cylinder whose base is the circle $r = 3\cos\theta$ and whose top lies in the plane $z = 5 - x$.

$z = 5 - x$

$r = 3 \cos \theta$
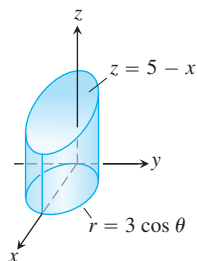
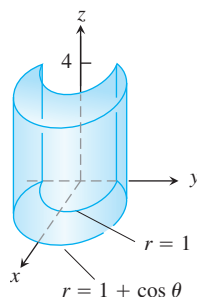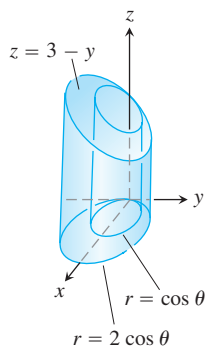**17.** D is the solid right cylinder whose base is the region in the xy-plane that lies inside the cardioid $r = 1 + \cos \theta$ and outside the circle $r = 1$ and whose top lies in the plane $z = 4$.


$r = 1$

$r = 1 + \cos \theta$

18. D is the solid right cylinder whose base is the region between the circles $r = \cos \theta$ and $r = 2 \cos \theta$ and whose top lies in the plane $z = 3 - y$.

$z = 3 - y$

$r = \cos \theta$

$r = 2 \cos \theta$

19. D is the prism whose base is the triangle in the xy-plane bounded by the x-axis and the lines $y = x$ and $x = 1$ and whose top lies in the plane $z = 2 - y$.

$z = 2 - y$

$y = x$
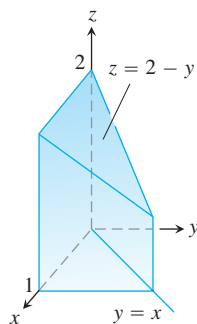
20. D is the prism whose base is the triangle in the xy-plane bounded by the y-axis and the lines $y = x$ and $y = 1$ and whose top lies in the plane $z = 2 - x$.

$z = 2 - x$

$y = x$
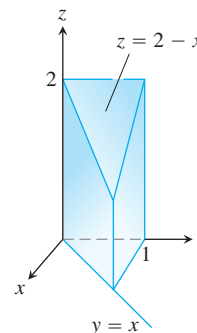
Evaluating Integrals in Spherical Coordinates

Evaluate the spherical coordinate integrals in Exercises 21–26.

21. $\displaystyle\int_0^\pi \int_0^\pi \int_0^{2 \sin \phi} \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$

22. $\displaystyle\int_0^{2\pi} \int_0^{\pi/4} \int_0^2 (\rho \cos \phi) \, \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$

23. $\displaystyle\int_0^{2\pi} \int_0^\pi \int_0^{(1-\cos \phi)/2} \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$

24. $\displaystyle\int_0^{3\pi/2} \int_0^\pi \int_0^1 5\rho^3 \sin^3 \phi \, d\rho \, d\phi \, d\theta$

25. $\displaystyle\int_0^{2\pi} \int_0^{\pi/3} \int_{\sec \phi}^2 3\rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$

26. $\displaystyle\int_0^{2\pi} \int_0^{\pi/4} \int_0^{\sec \phi} (\rho \cos \phi) \, \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$

Changing Order of Integration in Spherical Coordinates

The previous integrals suggest there are preferred orders of integration for spherical coordinates, but other orders are possible and occasionally easier to evaluate. Evaluate the integrals in Exercises 27–30.

27. $\displaystyle\int_0^2 \int_{-\pi}^0 \int_{\pi/4}^{\pi/2} \rho^3 \sin 2\phi \, d\phi \, d\theta \, d\rho$

28. $\displaystyle\int_{\pi/6}^{\pi/3} \int_{\csc \phi}^{2 \csc \phi} \int_0^{2\pi} \rho^2 \sin \phi \, d\theta \, d\rho \, d\phi$

29. $\displaystyle\int_0^1 \int_0^\pi \int_0^{\pi/4} 12\rho \sin^3 \phi \, d\phi \, d\theta \, d\rho$

30. $\displaystyle\int_{\pi/6}^{\pi/2} \int_{-\pi/2}^{\pi/2} \int_{\csc \phi}^2 5\rho^4 \sin^3 \phi \, d\rho \, d\theta \, d\phi$

31. Let D be the region in Exercise 11. Set up the triple integrals in spherical coordinates that give the volume of D using the following orders of integration.

    a. $d\rho \, d\phi \, d\theta$ **b.** $d\phi \, d\rho \, d\theta$

32. Let D be the region bounded below by the cone $z = \sqrt{x^2 + y^2}$ and above by the plane $z = 1$. Set up the triple integrals in spherical coordinates that give the volume of D using the following orders of integration.
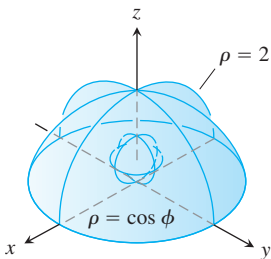
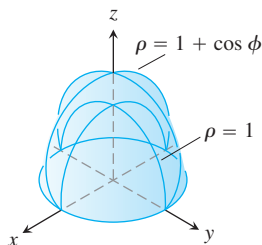**a.** $d\rho \, d\phi \, d\theta$ **b.** $d\phi \, d\rho \, d\theta$

Finding Iterated Integrals in Spherical Coordinates

In Exercises 33–38, **(a)** find the spherical coordinate limits for the integral that calculates the volume of the given solid and **(b)** then evaluate the integral.

33. The solid between the sphere $\rho = \cos \phi$ and the hemisphere $\rho = 2, z \geq 0$
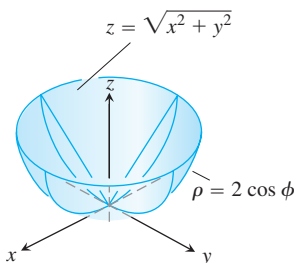

34. The solid bounded below by the hemisphere $\rho = 1, z \geq 0$, and above by the cardioid of revolution $\rho = 1 + \cos \phi$
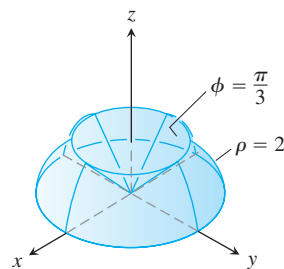

35. The solid enclosed by the cardioid of revolution $\rho = 1 - \cos \phi$

36. The upper portion cut from the solid in Exercise 35 by the xy-plane

37. The solid bounded <u>below</u> by the sphere $\rho = 2 \cos \phi$ and above by the cone $z = \sqrt{x^2 + y^2}$

38. The solid bounded below by the xy-plane, on the sides by the sphere $\rho = 2$, and above by the cone $\phi = \pi/3$

Rectangular, Cylindrical, and Spherical Coordinates

39. Set up triple integrals for the volume of the sphere $\rho = 2$ in **(a)** spherical, **(b)** cylindrical, and **(c)** rectangular coordinates.

40. Let D be the region in the first octant that is bounded below by the cone $\phi = \pi/4$ and above by the sphere $\rho = 3$. Express the volume of D as an iterated triple integral in **(a)** cylindrical and **(b)** spherical coordinates. Then **(c)** find V.

41. Let D be the smaller cap cut from a solid ball of radius 2 units by a plane 1 unit from the center of the sphere. Express the volume of D as an iterated triple integral in **(a)** spherical, **(b)** cylindrical, and **(c)** rectangular coordinates. Then **(d)** find the volume by evaluating one of the three triple integrals.

42. Express the moment of inertia I_z of the solid hemisphere $x^2 + y^2 + z^2 \leq 1, z \geq 0$, as an iterated integral in **(a)** cylindrical and **(b)** spherical coordinates. Then **(c)** find I_z.
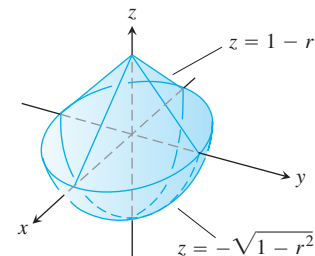
Volumes
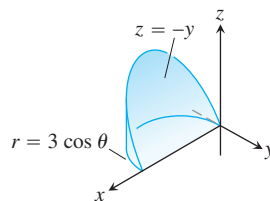
Find the volumes of the solids in Exercises 43–48.

43.

44.

45.

46.

47.

$z = \sqrt{1 - x^2 - y^2}$

$r = \sin\theta$

48.

$z = 3\sqrt{1 - x^2 - y^2}$

$r = \cos\theta$
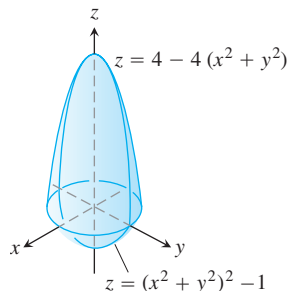
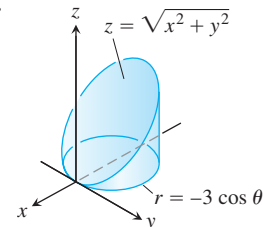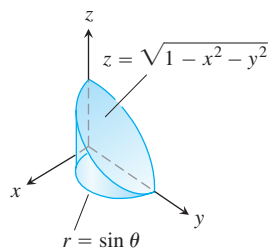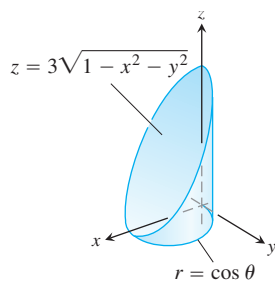**49. Sphere and cones** Find the volume of the portion of the solid sphere $\rho \le a$ that lies between the cones $\phi = \pi/3$ and $\phi = 2\pi/3$.

50. Sphere and half-planes Find the volume of the region cut from the solid sphere $\rho \le a$ by the half-planes $\theta = 0$ and $\theta = \pi/6$ in the first octant.

51. Sphere and plane Find the volume of the smaller region cut from the solid sphere $\rho \le 2$ by the plane $z = 1$.

52. Cone and planes Find the volume of the solid enclosed by the cone $z = \sqrt{x^2 + y^2}$ between the planes $z = 1$ and $z = 2$.

53. Cylinder and paraboloid Find the volume of the region bounded below by the plane $z = 0$, laterally by the cylinder $x^2 + y^2 = 1$, and above by the paraboloid $z = x^2 + y^2$.

54. Cylinder and paraboloids Find the volume of the region bounded below by the paraboloid $z = x^2 + y^2$, laterally by the cylinder $x^2 + y^2 = 1$, and above by the paraboloid $z = x^2 + y^2 + 1$.

55. Cylinder and cones Find the volume of the solid cut from the thick-walled cylinder $1 \le x^2 + y^2 \le 2$ by the cones $z = \pm\sqrt{x^2 + y^2}$.

56. Sphere and cylinder Find the volume of the region that lies inside the sphere $x^2 + y^2 + z^2 = 2$ and outside the cylinder $x^2 + y^2 = 1$.

57. Cylinder and planes Find the volume of the region enclosed by the cylinder $x^2 + y^2 = 4$ and the planes $z = 0$ and $y + z = 4$.

58. Cylinder and planes Find the volume of the region enclosed by the cylinder $x^2 + y^2 = 4$ and the planes $z = 0$ and $x + y + z = 4$.

59. Region trapped by paraboloids Find the volume of the region bounded above by the paraboloid $z = 5 - x^2 - y^2$ and below by the paraboloid $z = 4x^2 + 4y^2$.

60. Paraboloid and cylinder Find the volume of the region bounded above by the paraboloid $z = 9 - x^2 - y^2$, below by the xy-plane, and lying *outside* the cylinder $x^2 + y^2 = 1$.

61. Cylinder and sphere Find the volume of the region cut from the solid cylinder $x^2 + y^2 \le 1$ by the sphere $x^2 + y^2 + z^2 = 4$.

62. Sphere and paraboloid Find the volume of the region bounded above by the sphere $x^2 + y^2 + z^2 = 2$ and below by the paraboloid $z = x^2 + y^2$.

Average Values

63. Find the average value of the function $f(r, \theta, z) = r$ over the region bounded by the cylinder $r = 1$ between the planes $z = -1$ and $z = 1$.

64. Find the average value of the function $f(r, \theta, z) = r$ over the solid ball bounded by the sphere $r^2 + z^2 = 1$. (This is the sphere $x^2 + y^2 + z^2 = 1$.)

65. Find the average value of the function $f(\rho, \phi, \theta) = \rho$ over the solid ball $\rho \le 1$.

66. Find the average value of the function $f(\rho, \phi, \theta) = \rho \cos\phi$ over the solid upper ball $\rho \le 1, 0 \le \phi \le \pi/2$.

Masses, Moments, and Centroids

67. Center of mass A solid of constant density is bounded below by the plane $z = 0$, above by the cone $z = r, r \ge 0$, and on the sides by the cylinder $r = 1$. Find the center of mass.

68. Centroid Find the centroid of the region in the first octant that is bounded above by the cone $z = \sqrt{x^2 + y^2}$, below by the plane $z = 0$, and on the sides by the cylinder $x^2 + y^2 = 4$ and the planes $x = 0$ and $y = 0$.

69. Centroid Find the centroid of the solid in Exercise 38.

70. Centroid Find the centroid of the solid bounded above by the sphere $\rho = a$ and below by the cone $\phi = \pi/4$.

71. Centroid Find the centroid of the region that is bounded above by the surface $z = \sqrt{r}$, on the sides by the cylinder $r = 4$, and below by the xy-plane.

72. Centroid Find the centroid of the region cut from the solid ball $r^2 + z^2 \le 1$ by the half-planes $\theta = -\pi/3, r \ge 0$, and $\theta = \pi/3, r \ge 0$.

73. Inertia and radius of gyration Find the moment of inertia and radius of gyration about the z-axis of a thick-walled right circular cylinder bounded on the inside by the cylinder $r = 1$, on the outside by the cylinder $r = 2$, and on the top and bottom by the planes $z = 4$ and $z = 0$. (Take $\delta = 1$.)

74. Moments of inertia of solid circular cylinder Find the moment of inertia of a solid circular cylinder of radius 1 and height 2 **(a)** about the axis of the cylinder and **(b)** about a line through the centroid perpendicular to the axis of the cylinder. (Take $\delta = 1$.)

75. Moment of inertia of solid cone Find the moment of inertia of a right circular cone of base radius 1 and height 1 about an axis through the vertex parallel to the base. (Take $\delta = 1$.)

76. Moment of inertia of solid sphere Find the moment of inertia of a solid sphere of radius a about a diameter. (Take $\delta = 1$.)

77. Moment of inertia of solid cone Find the moment of inertia of a right circular cone of base radius a and height h about its axis. (*Hint:* Place the cone with its vertex at the origin and its axis along the z-axis.)

78. Variable density A solid is bounded on the top by the paraboloid $z = r^2$, on the bottom by the plane $z = 0$, and on the sides by

the cylinder $r = 1$. Find the center of mass and the moment of inertia and radius of gyration about the z-axis if the density is

a. $\delta(r, \theta, z) = z$

b. $\delta(r, \theta, z) = r$.

79. **Variable density**   A solid is bounded below by the cone $z = \sqrt{x^2 + y^2}$ and above by the plane $z = 1$. Find the center of mass and the moment of inertia and radius of gyration about the z-axis if the density is

a. $\delta(r, \theta, z) = z$

b. $\delta(r, \theta, z) = z^2$.

80. **Variable density**   A solid ball is bounded by the sphere $\rho = a$. Find the moment of inertia and radius of gyration about the z-axis if the density is

a. $\delta(\rho, \phi, \theta) = \rho^2$

b. $\delta(\rho, \phi, \theta) = r = \rho \sin \phi$.

81. **Centroid of solid semiellipsoid**   Show that the centroid of the solid semiellipsoid of revolution $(r^2/a^2) + (z^2/h^2) \le 1, z \ge 0$, lies on the z-axis three-eighths of the way from the base to the top. The special case $h = a$ gives a solid hemisphere. Thus, the centroid of a solid hemisphere lies on the axis of symmetry three-eighths of the way from the base to the top.

82. **Centroid of solid cone**   Show that the centroid of a solid right circular cone is one-fourth of the way from the base to the vertex. (In general, the centroid of a solid cone or pyramid is one-fourth of the way from the centroid of the base to the vertex.)

83. **Variable density**   A solid right circular cylinder is bounded by the cylinder $r = a$ and the planes $z = 0$ and $z = h, h > 0$. Find the center of mass and the moment of inertia and radius of gyration about the z-axis if the density is $\delta(r, \theta, z) = z + 1$.

84. **Mass of planet's atmosphere**   A spherical planet of radius R has an atmosphere whose density is $\mu = \mu_0 e^{-ch}$, where h is the altitude above the surface of the planet, μ_0 is the density at sea level, and c is a positive constant. Find the mass of the planet's atmosphere.

85. **Density of center of a planet**   A planet is in the shape of a sphere of radius R and total mass M with spherically symmetric density distribution that increases linearly as one approaches its center. What is the density at the center of this planet if the density at its edge (surface) is taken to be zero?

Theory and Examples

86. **Vertical circular cylinders in spherical coordinates**   Find an equation of the form $\rho = f(\phi)$ for the cylinder $x^2 + y^2 = a^2$.

87. **Vertical planes in cylindrical coordinates**

a. Show that planes perpendicular to the x-axis have equations of the form $r = a \sec \theta$ in cylindrical coordinates.

b. Show that planes perpendicular to the y-axis have equations of the form $r = b \csc \theta$.

88. (*Continuation of Exercise 87.*) Find an equation of the form $r = f(\theta)$ in cylindrical coordinates for the plane $ax + by = c$, $c \ne 0$.

89. **Symmetry**   What symmetry will you find in a surface that has an equation of the form $r = f(z)$ in cylindrical coordinates? Give reasons for your answer.

90. **Symmetry**   What symmetry will you find in a surface that has an equation of the form $\rho = f(\phi)$ in spherical coordinates? Give reasons for your answer.

Substitutions in Multiple Integrals

This section shows how to evaluate multiple integrals by substitution. As in single integration, the goal of substitution is to replace complicated integrals by ones that are easier to evaluate. Substitutions accomplish this by simplifying the integrand, the limits of integration, or both.

Substitutions in Double Integrals

The polar coordinate substitution of Section 15.3 is a special case of a more general substitution method for double integrals, a method that pictures changes in variables as transformations of regions.

Suppose that a region G in the uv-plane is transformed one-to-one into the region R in the xy-plane by equations of the form

$$x = g(u, v), \qquad y = h(u, v),$$

as suggested in Figure 15.47. We call R the **image** of G under the transformation, and G the **preimage** of R. Any function $f(x, y)$ defined on R can be thought of as a function

$f(g(u, v), h(u, v))$ defined on G as well. How is the integral of $f(x, y)$ over R related to the integral of $f(g(u, v), h(u, v))$ over G?

The answer is: If g, h, and f have continuous partial derivatives and $J(u, v)$ (to be discussed in a moment) is zero only at isolated points, if at all, then

$$\iint_R f(x, y) \, dx \, dy = \iint_G f(g(u, v), h(u, v)) |J(u, v)| \, du \, dv. \tag{1}$$

The factor $J(u, v)$, whose absolute value appears in Equation (1), is the *Jacobian* of the coordinate transformation, named after German mathematician Carl Jacobi. It measures how much the transformation is expanding or contracting the area around a point in G as G is transformed into R.

Definition **Jacobian**

The **Jacobian determinant** or **Jacobian** of the coordinate transformation $x = g(u, v), y = h(u, v)$ is

$$J(u, v) = \begin{vmatrix} \dfrac{\partial x}{\partial u} & \dfrac{\partial x}{\partial v} \\[2mm] \dfrac{\partial y}{\partial u} & \dfrac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial y}{\partial u} \frac{\partial x}{\partial v}. \tag{2}$$

The Jacobian is also denoted by

$$J(u, v) = \frac{\partial(x, y)}{\partial(u, v)}$$

to help remember how the determinant in Equation (2) is constructed from the partial derivatives of x and y. The derivation of Equation (1) is intricate and properly belongs to a course in advanced calculus. We do not give the derivation here.

For polar coordinates, we have r and θ in place of u and v. With $x = r \cos \theta$ and $y = r \sin \theta$, the Jacobian is

$$J(r, \theta) = \begin{vmatrix} \dfrac{\partial x}{\partial r} & \dfrac{\partial x}{\partial \theta} \\[2mm] \dfrac{\partial y}{\partial r} & \dfrac{\partial y}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} = r(\cos^2 \theta + \sin^2 \theta) = r.$$

Hence, Equation (1) becomes

$$\iint_R f(x, y) \, dx \, dy = \iint_G f(r \cos \theta, r \sin \theta) |r| \, dr \, d\theta$$

$$= \iint_G f(r \cos \theta, r \sin \theta) \, r \, dr \, d\theta, \qquad \text{If } r \geq 0 \tag{3}$$

FIGURE 15.47 The equations $x = g(u, v)$ and $y = h(u, v)$ allow us to change an integral over a region R in the xy-plane into an integral over a region G in the uv-plane.

which is the equation found in Section 15.3.

Figure 15.48 shows how the equations $x = r \cos \theta, y = r \sin \theta$ transform the rectangle $G: 0 \leq r \leq 1, 0 \leq \theta \leq \pi/2$ into the quarter circle R bounded by $x^2 + y^2 = 1$ in the first quadrant of the xy-plane.
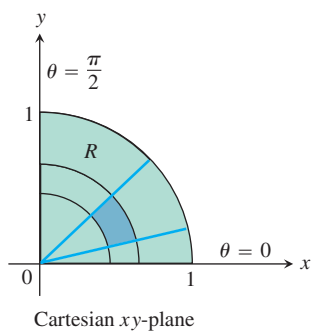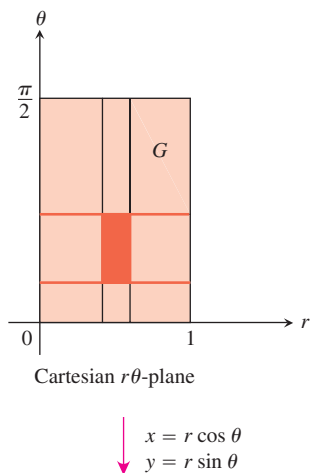
FIGURE 15.48   The equations $x = r \cos \theta$, $y = r \sin \theta$ transform G into R.

Notice that the integral on the right-hand side of Equation (3) is not the integral of $f(r \cos \theta, r \sin \theta)$ over a region in the polar coordinate plane. It is the integral of the product of $f(r \cos \theta, r \sin \theta)$ and r over a region G in the *Cartesian $r\theta$-plane*.

Here is an example of another substitution.

EXAMPLE 1   Applying a Transformation to Integrate

Evaluate

$$\int_0^4 \int_{x=y/2}^{x=(y/2)+1} \frac{2x - y}{2}\, dx\, dy$$

by applying the transformation

$$u = \frac{2x - y}{2}, \qquad v = \frac{y}{2} \tag{4}$$

and integrating over an appropriate region in the uv-plane.

Solution   We sketch the region R of integration in the xy-plane and identify its boundaries (Figure 15.49).
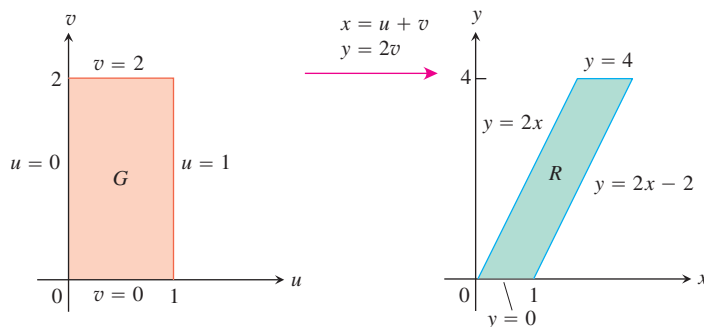
FIGURE 15.49   The equations $x = u + v$ and $y = 2v$ transform G into R. Reversing the transformation by the equations $u = (2x - y)/2$ and $v = y/2$ transforms R into G (Example 1).

To apply Equation (1), we need to find the corresponding uv-region G and the Jacobian of the transformation. To find them, we first solve Equations (4) for x and y in terms of u and v. Routine algebra gives

$$x = u + v \qquad y = 2v. \tag{5}$$

We then find the boundaries of G by substituting these expressions into the equations for the boundaries of R (Figure 15.49).

xy-equations for the boundary of R	Corresponding uv-equations for the boundary of G	Simplified uv-equations
$x = y/2$	$u + v = 2v/2 = v$	$u = 0$
$x = (y/2) + 1$	$u + v = (2v/2) + 1 = v + 1$	$u = 1$
$y = 0$	$2v = 0$	$v = 0$
$y = 4$	$2v = 4$	$v = 2$

The Jacobian of the transformation (again from Equations (5)) is

$$J(u, v) = \begin{vmatrix} \dfrac{\partial x}{\partial u} & \dfrac{\partial x}{\partial v} \\ \dfrac{\partial y}{\partial u} & \dfrac{\partial y}{\partial v} \end{vma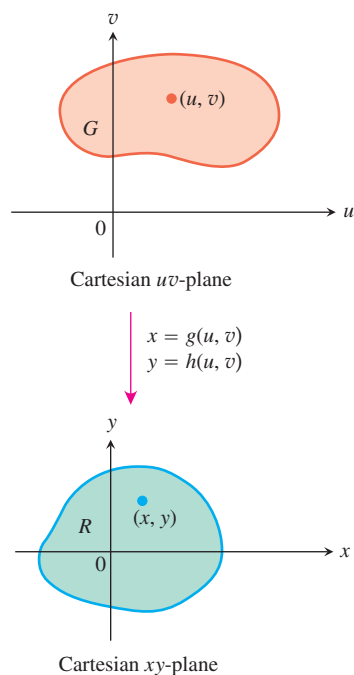trix} = \begin{vmatrix} \dfrac{\partial}{\partial u}(u + v) & \dfrac{\partial}{\partial v}(u + v) \\ \dfrac{\partial}{\partial u}(2v) & \dfrac{\partial}{\partial v}(2v) \end{vmatrix} = \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = 2.$$

We now have everything we need to apply Equation (1):

$$\int_0^4 \int_{x=y/2}^{x=(y/2)+1} \frac{2x - y}{2}\, dx\, dy = \int_{v=0}^{v=2} \int_{u=0}^{u=1} u\,|J(u, v)|\, du\, dv$$

$$= \int_0^2 \int_0^1 (u)(2)\, du\, dv = \int_0^2 \left[u^2\right]_0^1 dv = \int_0^2 dv = 2.$$

∎

EXAMPLE 2   Applying a Transformation to Integrate

Evaluate

$$\int_0^1 \int_0^{1-x} \sqrt{x + y}\,(y - 2x)^2\, dy\, dx.$$

Solution   We sketch the region R of integration in the xy-plane and identify its boundaries (Figure 15.50). The integrand suggests the transformation $u = x + y$ and $v = y - 2x$. Routine algebra produces x and y as functions of u and v:

$$x = \frac{u}{3} - \frac{v}{3}, \qquad y = \frac{2u}{3} + \frac{v}{3}. \tag{6}$$

From Equations (6), we can find the boundaries of the uv-region G (Figure 15.50).
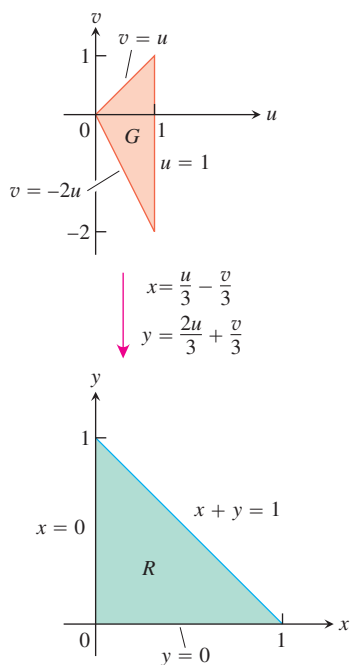
FIGURE 15.50   The equations $x = (u/3) - (v/3)$ and $y = (2u/3) + (v/3)$ transform G into R. Reversing the transformation by the equations $u = x + y$ and $v = y - 2x$ transforms R into G (Example 2).

xy-equations for the boundary of R	Corresponding uv-equations for the boundary of G	Simplified uv-equations
$x + y = 1$	$\left(\dfrac{u}{3} - \dfrac{v}{3}\right) + \left(\dfrac{2u}{3} + \dfrac{v}{3}\right) = 1$	$u = 1$
$x = 0$	$\dfrac{u}{3} - \dfrac{v}{3} = 0$	$v = u$
$y = 0$	$\dfrac{2u}{3} + \dfrac{v}{3} = 0$	$v = -2u$

The Jacobian of the transformation in Equations (6) is

$$J(u, v) = \begin{vmatrix} \dfrac{\partial x}{\partial u} & \dfrac{\partial x}{\partial v} \\ \dfrac{\partial y}{\partial u} & \dfrac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \dfrac{1}{3} & -\dfrac{1}{3} \\ \dfrac{2}{3} & \dfrac{1}{3} \end{vmatrix} = \frac{1}{3}.$$

Applying Equation (1), we evaluate the integral:

$$\int_0^1 \int_0^{1-x} \sqrt{x+y}\,(y-2x)^2\,dy\,dx = \int_{u=0}^{u=1} \int_{v=-2u}^{v=u} u^{1/2}\,v^2\,|J(u,v)|\,dv\,du$$

$$= \int_0^1 \int_{-2u}^{u} u^{1/2}\,v^2 \left(\frac{1}{3}\right) dv\,du = \frac{1}{3}\int_0^1 u^{1/2}\left[\frac{1}{3}v^3\right]_{v=-2u}^{v=u} du$$

$$= \frac{1}{9}\int_0^1 u^{1/2}(u^3 + 8u^3)\,du = \int_0^1 u^{7/2}\,du = \frac{2}{9}u^{9/2}\Big]_0^1 = \frac{2}{9}. \qquad\blacksquare$$

Substitutions in Triple Integrals

The cylindrical and spherical coordinate substitutions in Section 15.6 are special cases of a substitution method that pictures changes of variables in triple integrals as transformations of three-dimensional regions. The method is like the method for double integrals except that now we work in three dimensions instead of two.

Suppose that a region G in uvw-space is transformed one-to-one into the region D in xyz-space by differentiable equations of the form

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

as suggested in Figure 15.51. Then any function $F(x, y, z)$ defined on D can be thought of as a function

$$F(g(u, v, w), h(u, v, w), k(u, v, w)) = H(u, v, w)$$

defined on G. If g, h, and k have continuous first partial derivatives, then the integral of $F(x, y, z)$ over D is related to the integral of $H(u, v, w)$ over G by the equation

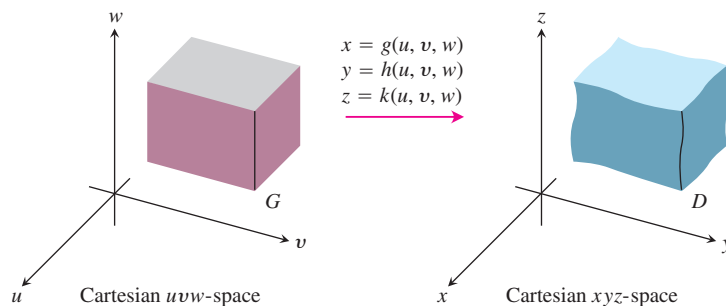$$\iiint_D F(x, y, z)\,dx\,dy\,dz = \iiint_G H(u, v, w)\,|J(u, v, w)|\,du\,dv\,dw. \qquad (7)$$

FIGURE 15.51 The equations $x = g(u, v, w)$, $y = h(u, v, w)$, and $z = k(u, v, w)$ allow us to change an integral over a region D in Cartesian xyz-space into an integral over a region G in Cartesian uvw-space.

Cube with sides parallel to the coordinate axes

Cartesian $r\theta z$-space

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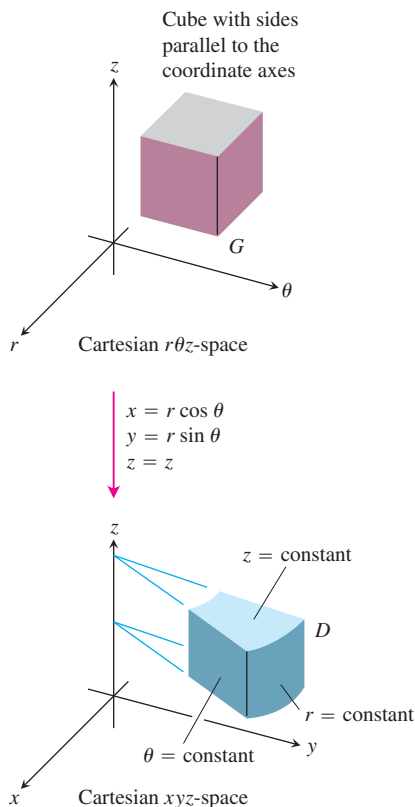$z = z$

Cartesian xyz-space

FIGURE 15.52 The equations $x = r \cos \theta$, $y = r \sin \theta$, and $z = z$ transform the cube G into a cylindrical wedge D.

The factor $J(u, v, w)$, whose absolute value appears in this equation, is the **Jacobian determinant**

$$J(u, v, w) = \begin{vmatrix} \dfrac{\partial x}{\partial u} & \dfrac{\partial x}{\partial v} & \dfrac{\partial x}{\partial w} \\ \dfrac{\partial y}{\partial u} & \dfrac{\partial y}{\partial v} & \dfrac{\partial y}{\partial w} \\ \dfrac{\partial z}{\partial u} & \dfrac{\partial z}{\partial v} & \dfrac{\partial z}{\partial w} \end{vmatrix} = \dfrac{\partial(x, y, z)}{\partial(u, v, w)}.$$

This determinant measures how much the volume near a point in G is being expanded or contracted by the transformation from (u, v, w) to (x, y, z) coordinates. As in the two-dimensional case, the derivation of the change-of-variable formula in Equation (7) is complicated and we do not go into it here.

For cylindrical coordinates, r, θ, and z take the place of u, v, and w. The transformation from *Cartesian $r\theta z$-space* to Cartesian xyz-space is given by the equations

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

(Figure 15.52). The Jacobian of the transformation is

$$J(r, \theta, z) = \begin{vmatrix} \dfrac{\partial x}{\partial r} & \dfrac{\partial x}{\partial \theta} & \dfrac{\partial x}{\partial z} \\ \dfrac{\partial y}{\partial r} & \dfrac{\partial y}{\partial \theta} & \dfrac{\partial y}{\partial z} \\ \dfrac{\partial z}{\partial r} & \dfrac{\partial z}{\partial \theta} & \dfrac{\partial z}{\partial z} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta & 0 \\ \sin \theta & r \cos \theta & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

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

The corresponding version of Equation (7) is

$$\iiint\limits_{D} F(x, y, z) \, dx \, dy \, dz = \iiint\limits_{G} H(r, \theta, z) |r| \, dr \, d\theta \, dz.$$

We can drop the absolute value signs whenever $r \geq 0$.

For spherical coordinates, ρ, ϕ, and θ take the place of u, v, and w. The transformation from Cartesian $\rho\phi\theta$-space to Cartesian xyz-space is given by

$$x = \rho \sin \phi \cos \theta, \qquad y = \rho \sin \phi \sin \theta, \qquad z = \rho \cos \phi$$

(Figure 15.53). The Jacobian of the transformation is

$$J(\rho, \phi, \theta) = \begin{vmatrix} \dfrac{\partial x}{\partial \rho} & \dfrac{\partial x}{\partial \phi} & \dfrac{\partial x}{\partial \theta} \\ \dfrac{\partial y}{\partial \rho} & \dfrac{\partial y}{\partial \phi} & \dfrac{\partial y}{\partial \theta} \\ \dfrac{\partial z}{\partial \rho} & \dfrac{\partial z}{\partial \phi} & \dfrac{\partial z}{\partial \theta} \end{vmatrix} = \rho^2 \sin \phi$$

(Exercise 17). The corresponding version of Equation (7) is

$$\iiint\limits_{D} F(x, y, z) \, dx \, dy \, dz = \iiint\limits_{G} H(\rho, \phi, \theta) |p^2 \sin \phi| \, d\rho \, d\phi \, d\theta.$$

We can drop the absolute value signs because $\sin \phi$ is never negative for $0 \le \phi \le \pi$. Note that this is the same result we obtained in Section 15.6.
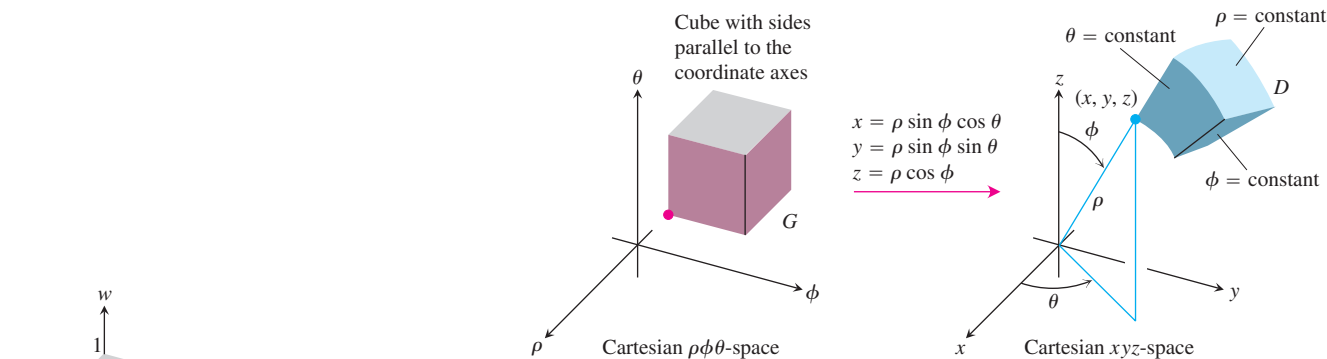
FIGURE 15.53   The equations $x = \rho \sin \phi \cos \theta$, $y = \rho \sin \phi \sin \theta$, and $z = \rho \cos \phi$ transform the cube G into the spherical wedge D.

Here is an example of another substitution. Although we could evaluate the integral in this example directly, we have chosen it to illustrate the substitution method in a simple (and fairly intuitive) setting.

EXAMPLE 3   Applying a Transformation to Integrate

Evaluate

$$\int_{0}^{3} \int_{0}^{4} \int_{x=y/2}^{x=(y/2)+1} \left(\frac{2x - y}{2} + \frac{z}{3} \right) dx \, dy \, dz$$

by applying the transformation

$$u = (2x - y)/2, \qquad v = y/2, \qquad w = z/3 \tag{8}$$

and integrating over an appropriate region in uvw-space.

Solution   We sketch the region D of integration in xyz-space and identify its boundaries (Figure 15.54). In this case, the bounding surfaces are planes.

To apply Equation (7), we need to find the corresponding uvw-region G and the Jacobian of the transformation. To find them, we first solve Equations (8) for x, y, and z in terms of u, v, and w. Routine algebra gives

$$x = u + v, \qquad y = 2v, \qquad z = 3w. \tag{9}$$

We then find the boundaries of G by substituting these expressions into the equations for the boundaries of D:

FIGURE 15.54   The equations $x = u + v$, $y = 2v$, and $z = 3w$ transform G into D. Reversing the transformation by the equations $u = (2x - y)/2$, $v = y/2$, and $w = z/3$ transforms D into G (Example 3).

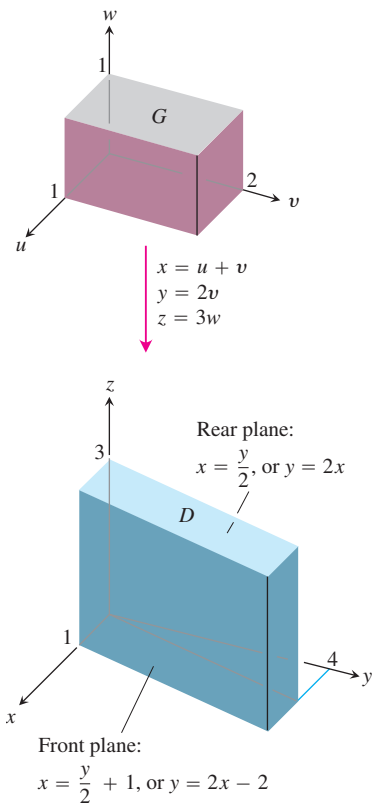| *xyz*-equations for the boundary of *D*	Corresponding *uvw*-equations for the boundary of *G*	Simplified *uvw*-equations
$x = y/2$	$u + v = 2v/2 = v$	$u = 0$
$x = (y/2) + 1$	$u + v = (2v/2) + 1 = v + 1$	$u = 1$
$y = 0$	$2v = 0$	$v = 0$
$y = 4$	$2v = 4$	$v = 2$
$z = 0$	$3w = 0$	$w = 0$
$z = 3$	$3w = 3$	$w = 1$

The Jacobian of the transformation, again from Equations (9), is

$$J(u, v, w) = \begin{vmatrix} \dfrac{\partial x}{\partial u} & \dfrac{\partial x}{\partial v} & \dfrac{\partial x}{\partial w} \\[2mm] \dfrac{\partial y}{\partial u} & \dfrac{\partial y}{\partial v} & \dfrac{\partial y}{\partial w} \\[2mm] \dfrac{\partial z}{\partial u} & \dfrac{\partial z}{\partial v} & \dfrac{\partial z}{\partial w} \end{vmatrix} = \begin{vmatrix} 1 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{vmatrix} = 6.$$

We now have everything we need to apply Equation (7):

$$\int_0^3 \int_0^4 \int_{x=y/2}^{x=(y/2)+1} \left(\frac{2x - y}{2} + \frac{z}{3} \right) dx\, dy\, dz$$

$$= \int_0^1 \int_0^2 \int_0^1 (u + w) |J(u, v, w)|\, du\, dv\, dw$$

$$= \int_0^1 \int_0^2 \int_0^1 (u + w)(6)\, du\, dv\, dw = 6 \int_0^1 \int_0^2 \left[\frac{u^2}{2} + uw \right]_0^1 dv\, dw$$

$$= 6 \int_0^1 \int_0^2 \left(\frac{1}{2} + w \right) dv\, dw = 6 \int_0^1 \left[\frac{v}{2} + vw \right]_0^2 dw = 6 \int_0^1 (1 + 2w)\, dw$$

$$= 6 \left[w + w^2 \right]_0^1 = 6(2) = 12. \qquad \blacksquare$$

The goal of this section was to introduce you to the ideas involved in coordinate transformations. A thorough discussion of transformations, the Jacobian, and multivariable substitution is best given in an advanced calculus course after a study of linear algebra.

EXERCISES 15.7

Finding Jacobians and Transformed Regions for Two Variables

1. a. Solve the system

$$u = x - y, \qquad v = 2x + y$$

for x and y in terms of u and v. Then find the value of the Jacobian $\partial(x, y)/\partial(u, v)$.

b. Find the image under the transformation $u = x - y$,

$v = 2x + y$ of the triangular region with vertices $(0, 0)$, $(1, 1)$, and $(1, -2)$ in the xy-plane. Sketch the transformed region in the uv-plane.

2. a. Solve the system

$$u = x + 2y, \qquad v = x - y$$

for x and y in terms of u and v. Then find the value of the Jacobian $\partial(x, y)/\partial(u, v)$.

b. Find the image under the transformation $u = x + 2y$, $v = x - y$ of the triangular region in the xy-plane bounded by the lines $y = 0, y = x$, and $x + 2y = 2$. Sketch the transformed region in the uv-plane.

3. a. Solve the system

$$u = 3x + 2y, \qquad v = x + 4y$$

for x and y in terms of u and v. Then find the value of the Jacobian $\partial(x, y)/\partial(u, v)$.

b. Find the image under the transformation $u = 3x + 2y$, $v = x + 4y$ of the triangular region in the xy-plane bounded by the x-axis, the y-axis, and the line $x + y = 1$. Sketch the transformed region in the uv-plane.

4. a. Solve the system

$$u = 2x - 3y, \qquad v = -x + y$$

for x and y in terms of u and v. Then find the value of the Jacobian $\partial(x, y)/\partial(u, v)$.

b. Find the image under the transformation $u = 2x - 3y$, $v = -x + y$ of the parallelogram R in the xy-plane with boundaries $x = -3, x = 0, y = x$, and $y = x + 1$. Sketch the transformed region in the uv-plane.

Applying Transformations to Evaluate Double Integrals

5. Evaluate the integral

$$\int_0^4 \int_{x=y/2}^{x=(y/2)+1} \frac{2x - y}{2} \, dx \, dy$$

from Example 1 directly by integration with respect to x and y to confirm that its value is 2.

6. Use the transformation in Exercise 1 to evaluate the integral

$$\iint_R (2x^2 - xy - y^2) \, dx \, dy$$

for the region R in the first quadrant bounded by the lines $y = -2x + 4, y = -2x + 7, y = x - 2$, and $y = x + 1$.

7. Use the transformation in Exercise 3 to evaluate the integral

$$\iint_R (3x^2 + 14xy + 8y^2) \, dx \, dy$$

for the region R in the first quadrant bounded by the lines $y = -(3/2)x + 1, y = -(3/2)x + 3, y = -(1/4)x$, and $y = -(1/4)x + 1$.

8. Use the transformation and parallelogram R in Exercise 4 to evaluate the integral

$$\iint_R 2(x - y) \, dx \, dy.$$

9. Let R be the region in the first quadrant of the xy-plane bounded by the hyperbolas $xy = 1, xy = 9$ and the lines $y = x, y = 4x$. Use the transformation $x = u/v, y = uv$ with $u > 0$ and $v > 0$ to rewrite

$$\iint_R \left(\sqrt{\frac{y}{x}} + \sqrt{xy} \right) dx \, dy$$

as an integral over an appropriate region G in the uv-plane. Then evaluate the uv-integral over G.

10. a. Find the Jacobian of the transformation $x = u, y = uv$, and sketch the region $G: 1 \le u \le 2, 1 \le uv \le 2$ in the uv-plane.

b. Then use Equation (1) to transform the integral

$$\int_1^2 \int_1^2 \frac{y}{x} \, dy \, dx$$

into an integral over G, and evaluate both integrals.

11. Polar moment of inertia of an elliptical plate A thin plate of constant density covers the region bounded by the ellipse $x^2/a^2 + y^2/b^2 = 1, a > 0, b > 0$, in the xy-plane. Find the first moment of the plate about the origin. (*Hint:* Use the transformation $x = ar \cos \theta, y = br \sin \theta$.)

12. The area of an ellipse The area πab of the ellipse $x^2/a^2 + y^2/b^2 = 1$ can be found by integrating the function $f(x, y) = 1$ over the region bounded by the ellipse in the xy-plane. Evaluating the integral directly requires a trigonometric substitution. An easier way to evaluate the integral is to use the transformation $x = au, y = bv$ and evaluate the transformed integral over the disk $G: u^2 + v^2 \le 1$ in the uv-plane. Find the area this way.

13. Use the transformation in Exercise 2 to evaluate the integral

$$\int_0^{2/3} \int_y^{2-2y} (x + 2y)e^{(y-x)} \, dx \, dy$$

by first writing it as an integral over a region G in the uv-plane.

14. Use the transformation $x = u + (1/2)v, y = v$ to evaluate the integral

$$\int_0^2 \int_{y/2}^{(y+4)/2} y^3(2x - y)e^{(2x-y)^2} \, dx \, dy$$

by first writing it as an integral over a region G in the uv-plane.

Finding Jacobian Determinants

15. Find the Jacobian $\partial(x, y)/\partial(u, v)$ for the transformation

a. $x = u \cos v, \quad y = u \sin v$

b. $x = u \sin v, \quad y = u \cos v.$

16. Find the Jacobian $\partial(x, y, z)/\partial(u, v, w)$ of the transformation

a. $x = u \cos v, \quad y = u \sin v, \quad z = w$

b. $x = 2u - 1, \quad y = 3v - 4, \quad z = (1/2)(w - 4).$

17. Evaluate the appropriate determinant to show that the Jacobian of the transformation from Cartesian $\rho\phi\theta$-space to Cartesian xyz-space is $\rho^2 \sin \phi$.

18. Substitutions in single integrals How can substitutions in single definite integrals be viewed as transformations of regions? What is the Jacobian in such a case? Illustrate with an example.

Applying Transformations to Evaluate Triple Integrals

19. Evaluate the integral in Example 3 by integrating with respect to x, y, and z.

20. Volume of an ellipsoid Find the volume of the ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1.$$

(*Hint:* Let $x = au$, $y = bv$, and $z = cw$. Then find the volume of an appropriate region in uvw-space.)

21. Evaluate

$$\iiint |xyz| \, dx \, dy \, dz$$

over the solid ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} \le 1.$$

(*Hint:* Let $x = au$, $y = bv$, and $z = cw$. Then integrate over an appropriate region in uvw-space.)

22. Let D be the region in xyz-space defined by the inequalities

$$1 \le x \le 2, \quad 0 \le xy \le 2, \quad 0 \le z \le 1.$$

Evaluate

$$\iiint_D (x^2y + 3xyz) \, dx \, dy \, dz$$

by applying the transformation

$$u = x, \quad v = xy, \quad w = 3z$$

and integrating over an appropriate region G in uvw-space.

23. Centroid of a solid semiellipsoid Assuming the result that the centroid of a solid hemisphere lies on the axis of symmetry three-eighths of the way from the base toward the top, show, by transforming the appropriate integrals, that the center of mass of a solid semiellipsoid $(x^2/a^2) + (y^2/b^2) + (z^2/c^2) \le 1$, $z \ge 0$, lies on the z-axis three-eighths of the way from the base toward the top. (You can do this without evaluating any of the integrals.)

24. Cylindrical shells In Section 6.2, we learned how to find the volume of a solid of revolution using the shell method; namely, if the region between the curve $y = f(x)$ and the x-axis from a to b ($0 < a < b$) is revolved about the y-axis, the volume of the resulting solid is $\int_a^b 2\pi x f(x) \, dx$. Prove that finding volumes by using triple integrals gives the same result. (*Hint:* Use cylindrical coordinates with the roles of y and z changed.)

| Chapter **15** | **Additional and Advanced Exercises** |

Volumes

1. **Sand pile: double and triple integrals**   The base of a sand pile covers the region in the xy-plane that is bounded by the parabola $x^2 + y = 6$ and the line $y = x$. The height of the sand above the point (x, y) is x^2. Express the volume of sand as **(a)** a double integral, **(b)** a triple integral. Then **(c)** find the volume.

2. **Water in a hemispherical bowl**   A hemispherical bowl of radius 5 cm is filled with water to within 3 cm of the top. Find the volume of water in the bowl.

3. **Solid cylindrical region between two planes**   Find the volume of the portion of the solid cylinder $x^2 + y^2 \leq 1$ that lies between the planes $z = 0$ and $x + y + z = 2$.

4. **Sphere and paraboloid**   Find the volume of the region bounded above by the sphere $x^2 + y^2 + z^2 = 2$ and below by the paraboloid $z = x^2 + y^2$.

5. **Two paraboloids**   Find the volume of the region bounded above by the paraboloid $z = 3 - x^2 - y^2$ and below by the paraboloid $z = 2x^2 + 2y^2$.

6. **Spherical coordinates**   Find the volume of the region enclosed by the spherical coordinate surface $\rho = 2 \sin \phi$ (see accompanying figure).

$\rho = 2 \sin \phi$
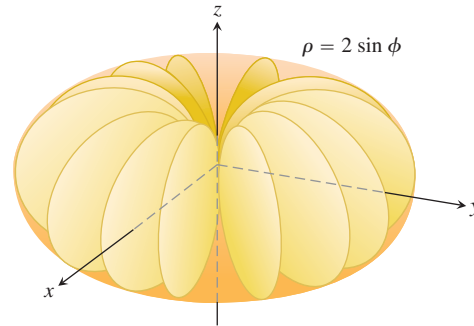
7. **Hole in sphere**   A circular cylindrical hole is bored through a solid sphere, the axis of the hole being a diameter of the sphere. The volume of the remaining solid is

$$V = 2 \int_0^{2\pi} \int_0^{\sqrt{3}} \int_1^{\sqrt{4-z^2}} r \, dr \, dz \, d\theta .$$

   a. Find the radius of the hole and the radius of the sphere.

   b. Evaluate the integral.

8. **Sphere and cylinder**   Find the volume of material cut from the solid sphere $r^2 + z^2 \leq 9$ by the cylinder $r = 3 \sin \theta$.

9. **Two paraboloids**   Find the volume of the region enclosed by the surfaces $z = x^2 + y^2$ and $z = (x^2 + y^2 + 1)/2$.

10. **Cylinder and surface $z = xy$**   Find the volume of the region in the first octant that lies between the cylinders $r = 1$ and $r = 2$ and that is bounded below by the xy-plane and above by the surface $z = xy$.

Changing the Order of Integration

11. Evaluate the integral

$$\int_0^\infty \frac{e^{-ax} - e^{-bx}}{x}\, dx.$$

(*Hint:* Use the relation

$$\frac{e^{-ax} - e^{-bx}}{x} = \int_a^b e^{-xy}\, dy$$

to form a double integral and evaluate the integral by changing the order of integration.)

12. **a. Polar coordinates**   Show, by changing to polar coordinates, that

$$\int_0^{a\sin\beta} \int_{y\cot\beta}^{\sqrt{a^2-y^2}} \ln(x^2 + y^2)\, dx\, dy = a^2\beta\left(\ln a - \frac{1}{2}\right),$$

where $a > 0$ and $0 < \beta < \pi/2$.

b. Rewrite the Cartesian integral with the order of integration reversed.

13. **Reducing a double to a single integral**   By changing the order of integration, show that the following double integral can be reduced to a single integral:

$$\int_0^x \int_0^u e^{m(x-t)} f(t)\, dt\, du = \int_0^x (x - t)e^{m(x-t)} f(t)\, dt.$$

Similarly, it can be shown that

$$\int_0^x \int_0^v \int_0^u e^{m(x-t)} f(t)\, dt\, du\, dv = \int_0^x \frac{(x - t)^2}{2} e^{m(x-t)} f(t)\, dt.$$

14. **Transforming a double integral to obtain constant limits**   Sometimes a multiple integral with variable limits can be changed into one with constant limits. By changing the order of integration, show that

$$\int_0^1 f(x)\left(\int_0^x g(x - y)f(y)\, dy\right) dx$$

$$= \int_0^1 f(y)\left(\int_y^1 g(x - y)f(x)\, dx\right) dy$$

$$= \frac{1}{2}\int_0^1 \int_0^1 g(|x - y|)f(x)f(y)\, dx\, dy.$$

Masses and Moments

15. **Minimizing polar inertia**   A thin plate of constant density is to occupy the triangular region in the first quadrant of the xy-plane

having vertices $(0, 0)$, $(a, 0)$, and $(a, 1/a)$. What value of a will minimize the plate's polar moment of inertia about the origin?

16. **Polar inertia of triangular plate**   Find the polar moment of inertia about the origin of a thin triangular plate of constant density $\delta = 3$ bounded by the y-axis and the lines $y = 2x$ and $y = 4$ in the xy-plane.

17. **Mass and polar inertia of a counterweight**   The counterweight of a flywheel of constant density 1 has the form of the smaller segment cut from a circle of radius a by a chord at a distance b from the center $(b < a)$. Find the mass of the counterweight and its polar moment of inertia about the center of the wheel.

18. **Centroid of boomerang**   Find the centroid of the boomerang-shaped region between the parabolas $y^2 = -4(x - 1)$ and $y^2 = -2(x - 2)$ in the xy-plane.

Theory and Applications

19. Evaluate

$$\int_0^a \int_0^b e^{\max(b^2x^2,\, a^2y^2)}\, dy\, dx,$$

where a and b are positive numbers and

$$\max(b^2x^2, a^2y^2) = \begin{cases} b^2x^2 & \text{if } b^2x^2 \geq a^2y^2 \\ a^2y^2 & \text{if } b^2x^2 < a^2y^2. \end{cases}$$

20. Show that

$$\iint \frac{\partial^2 F(x, y)}{\partial x\, \partial y}\, dx\, dy$$

over the rectangle $x_0 \leq x \leq x_1, y_0 \leq y \leq y_1$, is

$$F(x_1, y_1) - F(x_0, y_1) - F(x_1, y_0) + F(x_0, y_0).$$

21. Suppose that $f(x, y)$ can be written as a product $f(x, y) = F(x)G(y)$ of a function of x and a function of y. Then the integral of f over the rectangle $R: a \leq x \leq b, c \leq y \leq d$ can be evaluated as a product as well, by the formula

$$\iint_R f(x, y)\, dA = \left(\int_a^b F(x)\, dx\right)\left(\int_c^d G(y)\, dy\right). \qquad (1)$$

The argument is that

$$\iint_R f(x, y)\, dA = \int_c^d \left(\int_a^b F(x)G(y)\, dx\right) dy \qquad \text{(i)}$$

$$= \int_c^d \left(G(y)\int_a^b F(x)\, dx\right) dy \qquad \text{(ii)}$$

$$= \int_c^d \left(\int_a^b F(x)\, dx\right)G(y)\, dy \qquad \text{(iii)}$$

$$= \left(\int_a^b F(x)\, dx\right)\int_c^d G(y)\, dy. \qquad \text{(iv)}$$

a. Give reasons for steps (i) through (v).

When it applies, Equation (1) can be a time saver. Use it to evaluate the following integrals.

b. $\displaystyle\int_0^{\ln 2}\int_0^{\pi/2} e^x \cos y \, dy \, dx$ **c.** $\displaystyle\int_1^2 \int_{-1}^1 \frac{x}{y^2} dx \, dy$

22. Let $D_{\mathbf{u}} f$ denote the derivative of $f(x, y) = (x^2 + y^2)/2$ in the direction of the unit vector $\mathbf{u} = u_1 \mathbf{i} + u_2 \mathbf{j}$.

  a. Finding average value   Find the average value of $D_{\mathbf{u}} f$ over the triangular region cut from the first quadrant by the line $x + y = 1$.

  b. Average value and centroid   Show in general that the average value of $D_{\mathbf{u}} f$ over a region in the xy-plane is the value of $D_{\mathbf{u}} f$ at the centroid of the region.

23. The value of $\Gamma(1/2)$ The gamma function,

$$\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt,$$

extends the factorial function from the nonnegative integers to other real values. Of particular interest in the theory of differential equations is the number

$$\Gamma\left(\frac{1}{2}\right) = \int_0^\infty t^{(1/2)-1} e^{-t} dt = \int_0^\infty \frac{e^{-t}}{\sqrt{t}} dt. \qquad (2)$$

  a. If you have not yet done Exercise 37 in Section 15.3, do it now to show that

$$I = \int_0^\infty e^{-y^2} dy = \frac{\sqrt{\pi}}{2}.$$

  b. Substitute $y = \sqrt{t}$ in Equation (2) to show that $\Gamma(1/2) = 2I = \sqrt{\pi}$.

24. Total electrical charge over circular plate   The electrical charge distribution on a circular plate of radius R meters is $\sigma(r, \theta) = kr(1 - \sin\theta)$ coulomb/m² (k a constant). Integrate σ over the plate to find the total charge Q.

25. A parabolic rain gauge   A bowl is in the shape of the graph of $z = x^2 + y^2$ from $z = 0$ to $z = 10$ in. You plan to calibrate the bowl to make it into a rain gauge. What height in the bowl would correspond to 1 in. of rain? 3 in. of rain?

26. Water in a satellite dish   A parabolic satellite dish is 2 m wide and 1/2 m deep. Its axis of symmetry is tilted 30 degrees from the vertical.

  a. Set up, but do not evaluate, a triple integral in rectangular coordinates that gives the amount of water the satellite dish will hold. (*Hint:* Put your coordinate system so that the satellite dish is in "standard position" and the plane of the water level is slanted.) (*Caution:* The limits of integration are not "nice.")

  b. What would be the smallest tilt of the satellite dish so that it holds no water?

27. An infinite half-cylinder   Let D be the interior of the infinite right circular half-cylinder of radius 1 with its single-end face suspended 1 unit above the origin and its axis the ray from $(0, 0, 1)$ to ∞. Use cylindrical coordinates to evaluate

$$\iiint_D z(r^2 + z^2)^{-5/2} dV.$$

28. Hypervolume   We have learned that $\int_a^b 1 \, dx$ is the length of the interval $[a, b]$ on the number line (one-dimensional space), $\iint_R 1 \, dA$ is the area of region R in the xy-plane (two-dimensional space), and $\iiint_D 1 \, dV$ is the volume of the region D in three-dimensional space (xyz-space). We could continue: If Q is a region in 4-space ($xyzw$-space), then $\iiiint_Q 1 \, dV$ is the "hypervolume" of Q. Use your generalizing abilities and a Cartesian coordinate system of 4-space to find the hypervolume inside the unit 4-sphere $x^2 + y^2 + z^2 + w^2 = 1$.

Chapter 15   Practice Exercises

Planar Regions of Integration

In Exercises 1–4, sketch the region of integration and evaluate the double integral.

1. $\displaystyle\int_{1}^{10}\int_{0}^{1/y} y e^{xy}\,dx\,dy$

2. $\displaystyle\int_{0}^{1}\int_{0}^{x^3} e^{y/x}\,dy\,dx$

3. $\displaystyle\int_{0}^{3/2}\int_{-\sqrt{9-4t^2}}^{\sqrt{9-4t^2}} t\,ds\,dt$

4. $\displaystyle\int_{0}^{1}\int_{\sqrt{y}}^{2-\sqrt{y}} xy\,dx\,dy$

Reversing the Order of Integration

In Exercises 5–8, sketch the region of integration and write an equivalent integral with the order of integration reversed. Then evaluate both integrals.

5. $\displaystyle\int_{0}^{4}\int_{-\sqrt{4-y}}^{(y-4)/2} dx\,dy$

6. $\displaystyle\int_{0}^{1}\int_{x^2}^{x} \sqrt{x}\,dy\,dx$

7. $\displaystyle\int_{0}^{3/2}\int_{-\sqrt{9-4y^2}}^{\sqrt{9-4y^2}} y\,dx\,dy$

8. $\displaystyle\int_{0}^{2}\int_{0}^{4-x^2} 2x\,dy\,dx$

Evaluating Double Integrals

Evaluate the integrals in Exercises 9–12.

9. $\displaystyle\int_{0}^{1}\int_{2y}^{2} 4\cos(x^2)\,dx\,dy$

10. $\displaystyle\int_{0}^{2}\int_{y/2}^{1} e^{x^2}\,dx\,dy$

11. $\displaystyle\int_{0}^{8}\int_{\sqrt[3]{x}}^{2}\frac{dy\,dx}{y^4+1}$

12. $\displaystyle\int_{0}^{1}\int_{\sqrt[3]{y}}^{1}\frac{2\pi\sin\pi x^2}{x^2}\,dx\,dy$

Areas and Volumes

13. Area between line and parabola   Find the area of the region enclosed by the line $y = 2x + 4$ and the parabola $y = 4 - x^2$ in the xy-plane.

14. Area bounded by lines and parabola   Find the area of the "triangular" region in the xy-plane that is bounded on the right by the parabola $y = x^2$, on the left by the line $x + y = 2$, and above by the line $y = 4$.

15. Volume of the region under a paraboloid   Find the volume under the paraboloid $z = x^2 + y^2$ above the triangle enclosed by the lines $y = x$, $x = 0$, and $x + y = 2$ in the xy-plane.

16. Volume of the region under parabolic cylinder   Find the volume under the parabolic cylinder $z = x^2$ above the region enclosed by the parabola $y = 6 - x^2$ and the line $y = x$ in the xy-plane.

Average Values

Find the average value of $f(x, y) = xy$ over the regions in Exercises 17 and 18.

17. The square bounded by the lines $x = 1$, $y = 1$ in the first quadrant

18. The quarter circle $x^2 + y^2 \le 1$ in the first quadrant

Masses and Moments

19. Centroid   Find the centroid of the "triangular" region bounded by the lines $x = 2$, $y = 2$ and the hyperbola $xy = 2$ in the xy-plane.

20. Centroid   Find the centroid of the region between the parabola $x + y^2 - 2y = 0$ and the line $x + 2y = 0$ in the xy-plane.

21. Polar moment   Find the polar moment of inertia about the origin of a thin triangular plate of constant density $\delta = 3$ bounded by the y-axis and the lines $y = 2x$ and $y = 4$ in the xy-plane.

22. Polar moment   Find the polar moment of inertia about the center of a thin rectangular sheet of constant density $\delta = 1$ bounded by the lines

a. $x = \pm 2$, $y = \pm 1$ in the xy-plane

b. $x = \pm a$, $y = \pm b$ in the xy-plane.

(*Hint:* Find I_x. Then use the formula for I_x to find I_y and add the two to find I_0).

23. Inertial moment and radius of gyration   Find the moment of inertia and radius of gyration about the x-axis of a thin plate of constant density δ covering the triangle with vertices $(0, 0)$, $(3, 0)$, and $(3, 2)$ in the xy-plane.

24. Plate with variable density   Find the center of mass and the moments of inertia and radii of gyration about the coordinate axes of a thin plate bounded by the line $y = x$ and the parabola $y = x^2$ in the xy-plane if the density is $\delta(x, y) = x + 1$.

25. Plate with variable density   Find the mass and first moments about the coordinate axes of a thin square plate bounded by the lines $x = \pm 1$, $y = \pm 1$ in the xy-plane if the density is $\delta(x, y) = x^2 + y^2 + 1/3$.

26. Triangles with same inertial moment and radius of gyration   Find the moment of inertia and radius of gyration about the x-axis of a thin triangular plate of constant density δ whose base lies along the interval $[0, b]$ on the x-axis and whose vertex lies on the line $y = h$ above the x-axis. As you will see, it does not matter where on the line this vertex lies. All such triangles have the same moment of inertia and radius of gyration about the x-axis.

Polar Coordinates

Evaluate the integrals in Exercises 27 and 28 by changing to polar coordinates.

27. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}}\frac{2\,dy\,dx}{(1 + x^2 + y^2)^2}$

28. $\displaystyle\int_{-1}^{1}\int_{-\sqrt{1-y^2}}^{\sqrt{1-y^2}} \ln(x^2 + y^2 + 1)\,dx\,dy$

29. Centroid   Find the centroid of the region in the polar coordinate plane defined by the inequalities $0 \le r \le 3$, $-\pi/3 \le \theta \le \pi/3$.

30. Centroid   Find the centroid of the region in the first quadrant bounded by the rays $\theta = 0$ and $\theta = \pi/2$ and the circles $r = 1$ and $r = 3$.

31. a. Centroid   Find the centroid of the region in the polar coordinate plane that lies inside the cardioid $r = 1 + \cos \theta$ and outside the circle $r = 1$.

   b.   Sketch the region and show the centroid in your sketch.

32. a. Centroid   Find the centroid of the plane region defined by the polar coordinate inequalities $0 \le r \le a, \; -\alpha \le \theta \le \alpha$ $(0 < \alpha \le \pi)$. How does the centroid move as $\alpha \to \pi^{-}$?

   b.   Sketch the region for $\alpha = 5\pi/6$ and show the centroid in your sketch.

33. Integrating over lemniscate   Integrate the function $f(x, y) = 1/(1 + x^2 + y^2)^2$ over the region enclosed by one loop of the lemniscate $(x^2 + y^2)^2 - (x^2 - y^2) = 0$.

34. Integrate $f(x, y) = 1/(1 + x^2 + y^2)^2$ over

   a.   Triangular region   The triangle with vertices $(0, 0)$, $(1, 0)$, $\left(1, \sqrt{3}\right)$.

   b.   First quadrant   The first quadrant of the xy-plane.

Triple Integrals in Cartesian Coordinates

Evaluate the integrals in Exercises 35–38.

35. $\displaystyle\int_0^{\pi}\int_0^{\pi}\int_0^{\pi} \cos\,(x + y + z)\, dx\, dy\, dz$

36. $\displaystyle\int_{\ln 6}^{\ln 7}\int_0^{\ln 2}\int_{\ln 4}^{\ln 5} e^{(x+y+z)}\, dz\, dy\, dx$

37. $\displaystyle\int_0^1\int_0^{x^2}\int_0^{x+y} (2x - y - z)\, dz\, dy\, dx$

38. $\displaystyle\int_1^e\int_1^x\int_0^z \frac{2y}{z^3}\, dy\, dz\, dx$

39. Volume   Find the volume of the wedge-shaped region enclosed on the side by the cylinder $x = -\cos y, \; -\pi/2 \le y \le \pi/2$, on the top by the plane $z = -2x$, and below by the xy-plane.
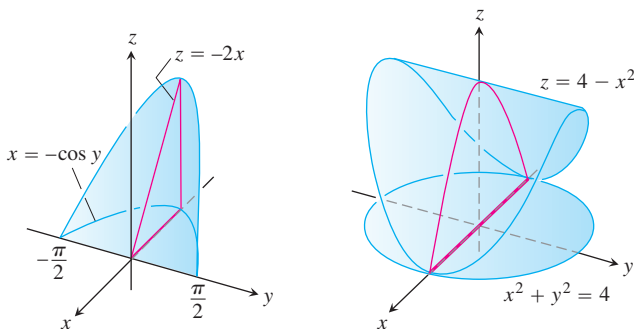
40. Volume   Find the volume of the solid that is bounded above by the cylinder $z = 4 - x^2$, on the sides by the cylinder $x^2 + y^2 = 4$, and below by the xy-plane.

41. Average value   Find the average value of $f(x, y, z) = 30xz\,\sqrt{x^2 + y}$ over the rectangular solid in the first octant bounded by the coordinate planes and the planes $x = 1, y = 3, z = 1$.

42. Average value   Find the average value of ρ over the solid sphere $\rho \le a$ (spherical coordinates).

Cylindrical and Spherical Coordinates

43. Cylindrical to rectangular coordinates   Convert

$$\int_0^{2\pi}\int_0^{\sqrt{2}}\int_r^{\sqrt{4-r^2}} 3\, dz\, r\, dr\, d\theta, \qquad r \ge 0$$

to **(a)** rectangular coordinates with the order of integration $dz\, dx\, dy$ and **(b)** spherical coordinates. Then **(c)** evaluate one of the integrals.

44. Rectangular to cylindrical coordinates   **(a)** Convert to cylindrical coordinates. Then **(b)** evaluate the new integral.

$$\int_0^1\int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}}\int_{-(x^2+y^2)}^{(x^2+y^2)} 21xy^2\, dz\, dy\, dx$$

45. Rectangular to spherical coordinates   **(a)** Convert to spherical coordinates. Then **(b)** evaluate the new integral.

$$\int_{-1}^1\int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}}\int_{\sqrt{x^2+y^2}}^1 dz\, dy\, dx$$

46. Rectangular, cylindrical, and spherical coordinates   Write an iterated triple integral for the integral of $f(x, y, z) = 6 + 4y$ over the region in the first octant bounded by the cone $z = \sqrt{x^2 + y^2}$, the cylinder $x^2 + y^2 = 1$, and the coordinate planes in **(a)** rectangular coordinates, **(b)** cylindrical coordinates, and **(c)** spherical coordinates. Then **(d)** find the integral of f by evaluating one of the triple integrals.

47. Cylindrical to rectangular coordinates   Set up an integral in rectangular coordinates equivalent to the integral

$$\int_0^{\pi/2}\int_1^{\sqrt{3}}\int_1^{\sqrt{4-r^2}} r^3(\sin\theta\,\cos\theta)z^2\, dz\, dr\, d\theta.$$

Arrange the order of integration to be z first, then y, then x.

48. Rectangular to cylindrical coordinates   The volume of a solid is

$$\int_0^2\int_0^{\sqrt{2x-x^2}}\int_{-\sqrt{4-x^2-y^2}}^{\sqrt{4-x^2-y^2}} dz\, dy\, dx.$$

   a.   Describe the solid by giving equations for the surfaces that form its boundary.

   b.   Convert the integral to cylindrical coordinates but do not evaluate the integral.

49. Spherical versus cylindrical coordinates   Triple integrals involving spherical shapes do not always require spherical coordinates for convenient evaluation. Some calculations may be accomplished more easily with cylindrical coordinates. As a case in point, find the volume of the region bounded above by the

sphere $x^2 + y^2 + z^2 = 8$ and below by the plane $z = 2$ by using **(a)** cylindrical coordinates and **(b)** spherical coordinates.

50. **Finding I_z in spherical coordinates**   Find the moment of inertia about the z-axis of a solid of constant density $\delta = 1$ that is bounded above by the sphere $\rho = 2$ and below by the cone $\phi = \pi/3$ (spherical coordinates).

51. **Moment of inertia of a "thick" sphere**   Find the moment of inertia of a solid of constant density δ bounded by two concentric spheres of radii a and b $(a < b)$ about a diameter.

52. **Moment of inertia of an apple**   Find the moment of inertia about the z-axis of a solid of density $\delta = 1$ enclosed by the spherical coordinate surface $\rho = 1 - \cos \phi$. The solid is the red curve rotated about the z-axis in the accompanying figure.

$\rho = 1 - \cos \phi$
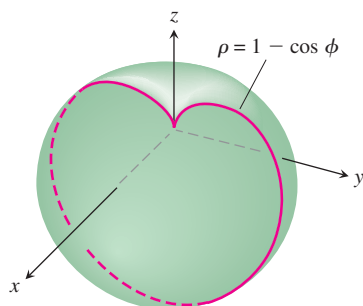
Substitutions

53. Show that if $u = x - y$ and $v = y$, then

$$\int_0^\infty \int_0^x e^{-sx} f(x - y, y) \, dy \, dx = \int_0^\infty \int_0^\infty e^{-s(u+v)} f(u, v) \, du \, dv.$$

54. What relationship must hold between the constants a, b, and c to make

$$\int_{-\infty}^\infty \int_{-\infty}^\infty e^{-(ax^2 + 2bxy + cy^2)} \, dx \, dy = 1?$$

(*Hint:* Let $s = \alpha x + \beta y$ and $t = \gamma x + \delta y$, where $(\alpha\delta - \beta\gamma)^2 = ac - b^2$. Then $ax^2 + 2bxy + cy^2 = s^2 + t^2$.)

Chapter 15   Questions to Guide Your Review

1. Define the double integral of a function of two variables over a bounded region in the coordinate plane.

2. How are double integrals evaluated as iterated integrals? Does the order of integration matter? How are the limits of integration determined? Give examples.

3. How are double integrals used to calculate areas, average values, masses, moments, centers of mass, and radii of gyration? Give examples.

4. How can you change a double integral in rectangular coordinates into a double integral in polar coordinates? Why might it be worthwhile to do so? Give an example.

5. Define the triple integral of a function $f(x, y, z)$ over a bounded region in space.

6. How are triple integrals in rectangular coordinates evaluated? How are the limits of integration determined? Give an example.

7. How are triple integrals in rectangular coordinates used to calculate volumes, average values, masses, moments, centers of mass, and radii of gyration? Give examples.

8. How are triple integrals defined in cylindrical and spherical coordinates? Why might one prefer working in one of these coordinate systems to working in rectangular coordinates?

9. How are triple integrals in cylindrical and spherical coordinates evaluated? How are the limits of integration found? Give examples.

10. How are substitutions in double integrals pictured as transformations of two-dimensional regions? Give a sample calculation.

11. How are substitutions in triple integrals pictured as transformations of three-dimensional regions? Give a sample calculation.

Chapter 15   **Technology Application Projects**

Mathematica/Maple Module
Take Your Chances: Try the Monte Carlo Technique for Numerical Integration in Three Dimensions
Use the Monte Carlo technique to integrate numerically in three dimensions.

Mathematica/Maple Module
Means and Moments and Exploring New Plotting Techniques, Part II.
Use the method of moments in a form that makes use of geometric symmetry as well as multiple integration.