

# Temporary Doc Calc 3

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# Chapter 1

## Vector Valued Functions $f : \mathbb{R} \rightarrow \mathbb{R}^n$

### 1.1 Change of Variable for Double and Triple Integrals

#### Polar Coordinates

$$\iint_D f(x, y) dx dy \rightarrow \iint_S f(r \cos \theta, r \sin \theta) r dr d\theta$$

#### Cylindrical Coordinates

$$\iiint_D f(x, y, z) dx dy dz \rightarrow \iiint_S f(r \cos \theta, r \sin \theta, z) r dr d\theta dz$$

#### Spherical Coordinates

$$\iiint_D f(x, y, z) dx dy dz \rightarrow \iiint_S f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi d\rho d\phi d\theta$$

#### Theorem 1.1.1 Intuition Behind Change of Variables

We use a **mapping**  $T$  to transform coordinates in one space  $S$  to another  $R$ . This is particularly useful when integrating over regions that are easier to describe in new coordinates (e.g., circular or spherical regions).

For example:

$$S = [0, 2\pi] \times [0, 2], \quad T(r, \theta) = (r \cos \theta, r \sin \theta)$$

Here, the mapping  $T$  converts a point in  $S$  into a point in  $R$ .

#### Area Differential Transformation

Consider a small differential area element in the original space:

$$dA = |\det(J)| du dv$$

where  $J$  is the **Jacobian matrix**, and  $|\det(J)|$  accounts for how the transformation scales area.

### Definition 1.1.1: Jacobian Matrix

The Jacobian matrix represents the linear transformation of the mapping  $T$  at a given point:

$$J = \begin{bmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{bmatrix}$$

For a transformation  $T(u, v) = (g(u, v), h(u, v))$ , the determinant of  $J$  is:

$$\det(J) = \begin{vmatrix} \frac{\partial g}{\partial u} & \frac{\partial g}{\partial v} \\ \frac{\partial h}{\partial u} & \frac{\partial h}{\partial v} \end{vmatrix} = \frac{\partial g}{\partial u} \cdot \frac{\partial h}{\partial v} - \frac{\partial g}{\partial v} \cdot \frac{\partial h}{\partial u}$$

### Geometric Interpretation

- **Local Stretching/Scaling:**  $|\det(J)|$  gives the local scaling factor of the area due to the transformation.
- **Orientation:** The sign of  $\det(J)$  indicates whether the orientation is preserved or flipped.

#### Example 1.1.1 (Polar Coordinates)

For the transformation  $T(r, \theta) = (r \cos \theta, r \sin \theta)$ , the Jacobian matrix is:

$$J = \begin{bmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{bmatrix}$$

The determinant is:

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

Thus, the area differential in polar coordinates becomes:

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

### Definition 1.1.2: General Formula for Transforming Integrals

If  $T : S \rightarrow R$  is a transformation with Jacobian determinant  $|\det(J)|$ , then the integral transforms as:

$$\iint_R f(x, y) dx dy = \iint_S f(T(u, v)) |\det(J)| du dv$$

### Definition 1.1.3: Intuition for Higher Dimensions

In three dimensions, the Jacobian matrix extends to account for the transformation of volume elements:

$$J = \begin{bmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{bmatrix}$$

The volume scaling factor is given by  $|\det(J)|$ , and the integral transforms as:

$$\iiint_R f(x, y, z) dx dy dz = \iiint_S f(T(u, v, w)) |\det(J)| du dv dw$$