

MAT1002 Lecture 20, Sunday, Apr/07/2024

make-up  
DAY!

(for Thur, Apr/04)

Outline

- Triple integrals (15.5)
  - ↳ Over rectangular solids
  - ↳ Over general bounded solids
- Cylindrical coordinates (15.7)
- Change of variable formula (15.8)

# 三重积分

## Triple integrals

(Motivation: density and mass)

$$\text{If } p \rightarrow m.$$

Let  $f$  be a three-variable function defined on the rectangular solid

$$R := [a, b] \times [c, d] \times [r, s].$$

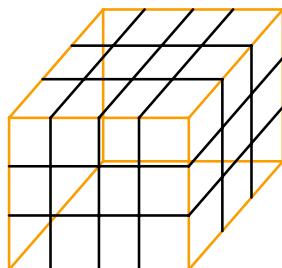
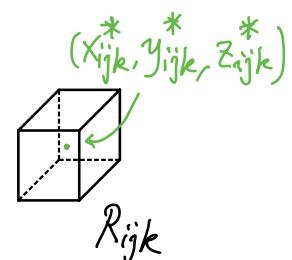
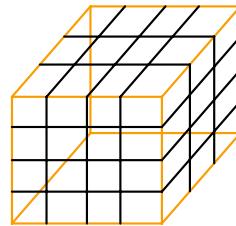
Then the **triple integral** of  $f$  over  $R$  is defined by

$$\iiint_R f(x, y, z) dV := \lim_{\|P\| \rightarrow 0} \sum_{i=1}^l \sum_{j=1}^m \sum_{k=1}^n f(x_{ijk}^*, y_{ijk}^*, z_{ijk}^*) \Delta V_{ijk},$$

provided that the limit exists. The Riemann sum above is defined similarly to that defined on ~~Page 6~~ for double integrals.

One way to think of triple integrals is that, if  $f$  is the density function, then  $\iiint_R f(x, y, z) dV$  is the mass of the solid  $R$ .

density at  $(x_i, y_j, z_k)$ , in  $\text{kg/m}^3$ , say.

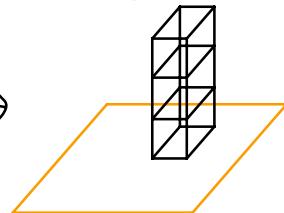


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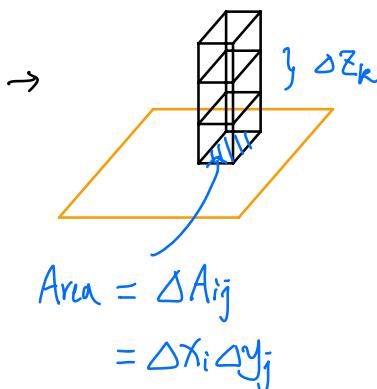


Project the solid onto a coordinate plane, e.g.,  $xy$ -plane

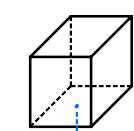
采样



Consider a "pile".



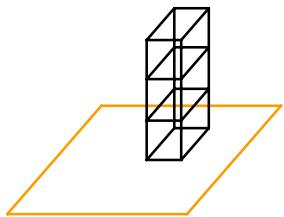
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Fix  $(x_i^*, y_j^*)$   
in the base  
region

$R_{ijk}$

Pick sample height  $z_k^*$   
Sample point  
 $(x_i^*, y_j^*, z_k^*)$

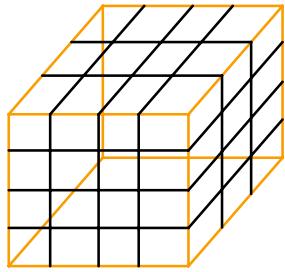


Mass of this pile is

$$m_{ij} \approx \sum_{k=1}^3 f(x_i^*, y_j^*, z_k^*) \Delta z_k \Delta A_{ij}$$

Volume

Sample density of the  $(i, j, k)^{\text{th}}$



Mass of "Tofu" is

Solid

$$m = \sum_{i,j} m_{ij}$$

$$\approx \sum_{i,j} \left( \sum_k f(x_i^*, y_j^*, z_k^*) \Delta z_k \right) \Delta A_{ij}$$

- Taking limit as the norm of partition  $\rightarrow 0$  yields

$\iint$  viewed as  $\iint$

$$m = \iint_D \left( \int_r^s f(x, y, z) dz \right) dA$$

Mass of a "pile" with base area "dA".

If  $f$  is  
cts

$$= \int_a^b \int_c^d \int_r^s f(x, y, z) dz dy dx. \quad (\text{two-variable Fubini's thm})$$

This is the three-variable Fubini's theorem.

### Theorem (Fubini's Theorem) (Triple integrals)

If  $f$  is continuous on the rectangular solid

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

then

$$\iiint_R f(x, y, z) dV = \int_r^s \int_c^d \int_a^b f(x, y, z) dx dy dz.$$

And order does  
not matter

可直接  
换序

Exercise

Evaluate  $\iiint_R xyz^2 dV$ , where  $R = [0, 1] \times [-1, 2] \times [0, 3]$ .

$$\int_0^1 \int_{-1}^2 \int_0^3 xyz^2 dz dy dx \\ = \int_0^1 dx \int_{-1}^2 dy \left. \frac{1}{3} xy z^3 \right|_0^3$$

Ans:  $= \int_0^1 \int_{-1}^2 \int_0^3 xyz^2 dz dy dx = \frac{27}{4}$ .  $= \int_0^1 dx \int_{-1}^2 9xy dy \\ = \int_0^1 dx \left. -\frac{9}{2}xy^2 \right|_{-1}^2 = \int_0^1 18x - \frac{9}{2}x \\ = \int_0^1 \frac{27}{2}x \\ = \frac{27}{4}$

Remark Note that

$$\int_a^b \int_c^d \int_r^s g_1(x) g_2(y) g_3(z) dz dy dx = \left( \int_a^b g_1(x) dx \right) \left( \int_c^d g_2(y) dy \right) \left( \int_r^s g_3(z) dz \right) = \frac{27}{4} x^2 \Big|_0^1$$

(Why?)

indepent

variable.

→ Try doing the exercise above in two ways:

1. Directly

Separable.

2. Using the remark

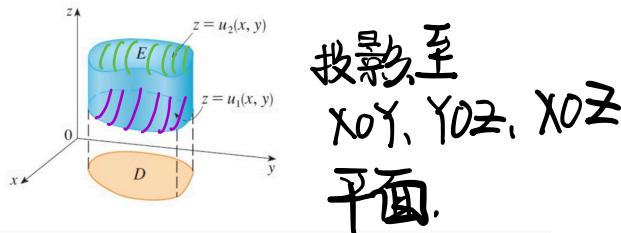
$$\int_0^1 x dx \cdot \int_{-1}^2 y dy \cdot \int_0^3 z^2 dz \\ = \frac{1}{2} \cdot \frac{3}{2} \cdot 9 = \frac{27}{4}$$

Q: How to compute  $\iiint_E f(x, y, z) dV$  when  $E$  is not a rectangular solid?

Suppose that  $E$  has the form

$$\{(x, y, z) : (x, y) \in D, u_1(x, y) \leq z \leq u_2(x, y)\},$$

where  $D$  is the projection of  $E$  onto the  $xy$ -plane.



Then

$$\iiint_E f(x, y, z) dV = \iint_D \left( \int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz \right) dA.$$

$\iiint$  viewed as  $\iint$

Note that in the inner integral on the right-hand side,  $x$  and  $y$  are held fixed. If  $D$  is a type-I region, then  $E$  can be written as

$$\{(x, y, z) : a \leq x \leq b, g_1(x) \leq y \leq g_2(x), u_1(x, y) \leq z \leq u_2(x, y)\}.$$

By Fubini's theorem for double integrals, the equation above becomes

$$\iiint_E f(x, y, z) dV = \int_a^b \int_{g_1(x)}^{g_2(x)} \int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz dy dx.$$

A similar strategy can be used when  $D$  is of type II or when  $E$  has other similar forms.

$$\int_a^b dx \int_{g_1(x)}^{g_2(x)} dy \int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz$$



## Number Prefixes

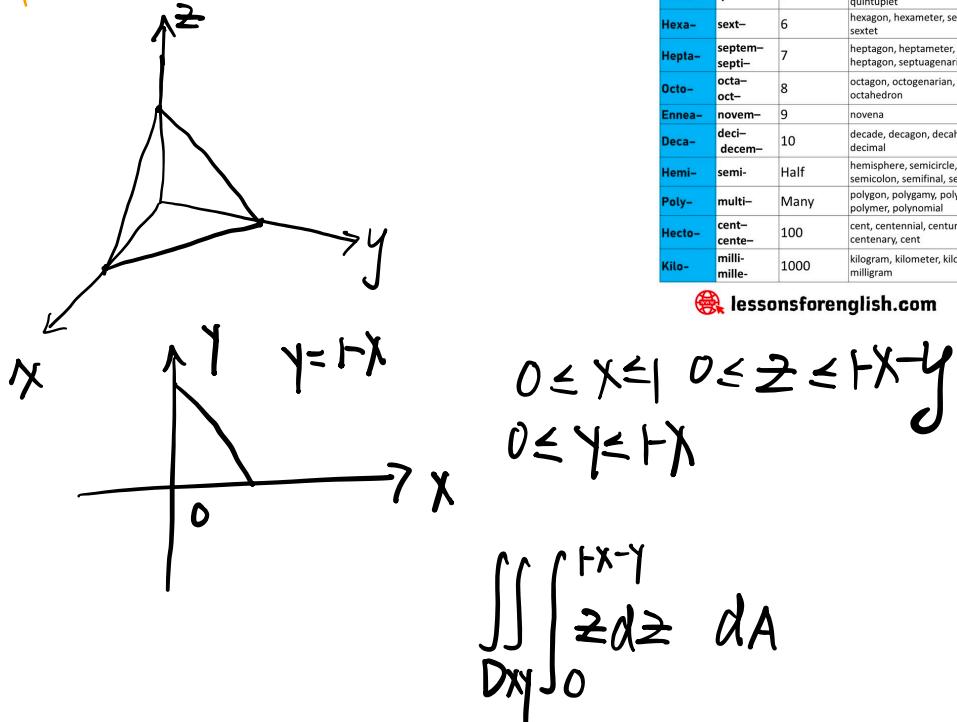
Greek	Latin	Meaning	Examples
Mono-	uni-	1	monograph, monotheism, mononucleus, monochrome, monospace, monotone
Di-	bi-, du-	2	biology, bilingual, binary, bimonthly, binoculars, duo, duet
Tri-	-tri	3	tricycle, triad, triathlon, triangle, tripod, triumvirate, triple
Tetra-	quadri-, quart-	4	tetrameter, quadrilateral, quadriplegia, quadrangle, quadruple, quarter
Penta-	quin-	5	pentameter, pentagon, quintet, quintuplet
Hexa-	sext-	6	hexagon, hexameter, sextuplet, sextet
Hepta-	septem-, septi-	7	heptagon, heptamer, heptagon, septuagenarian
Octo-	octa-, oct-	8	octagon, octogenarian, octopus, octahedron
Ennea-	novem-	9	novena
Deca-	deci-, decem-	10	decade, decagon, decahedron, decimal
Hemi-	semi-	Half	hemisphere, semicircle, semicolon, semifinal, semiannual
Poly-	multi-	Many	polygon, polygamy, polyester, polymer, polynomial
Hecto-	cent-, cente-	100	cent, centennial, centurion, centenary, cent
Kilo-	milli-, mille-	1000	kilogram, kilometer, kilobyte, milligram

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### Example

- Evaluate  $\iiint_E z \, dV$ , where  $E$  is the solid tetrahedron bounded by the planes  $x = 0$ ,  $y = 0$ ,  $z = 0$  and  $x + y + z = 1$ .

Ans:  $\frac{1}{24}$ .



$$\iint_{Dxy} \frac{1}{2} (1-x-y)^2 \, dA \quad \int_0^1 \int_0^{1-x} \frac{1}{2} (1-x-y)^2 \, dy \, dx$$

先 - 后  $\int_0^1$

先 积  $dz$

再 积  $dydx$ .

### Definition

The **volume**  $V(E)$  of a solid  $E$  in  $\mathbb{R}^3$  is defined by

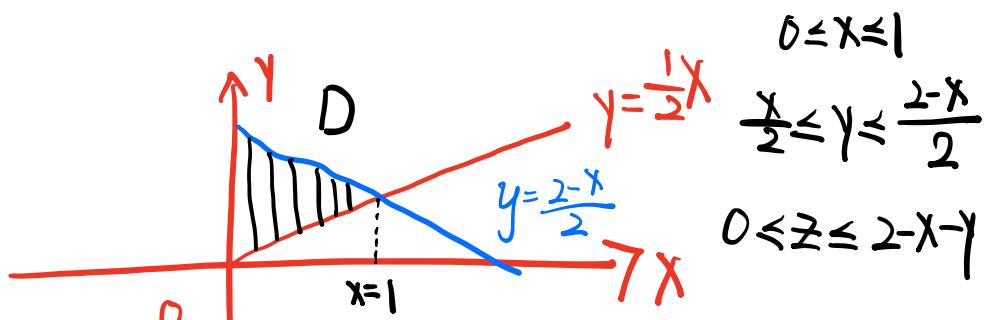
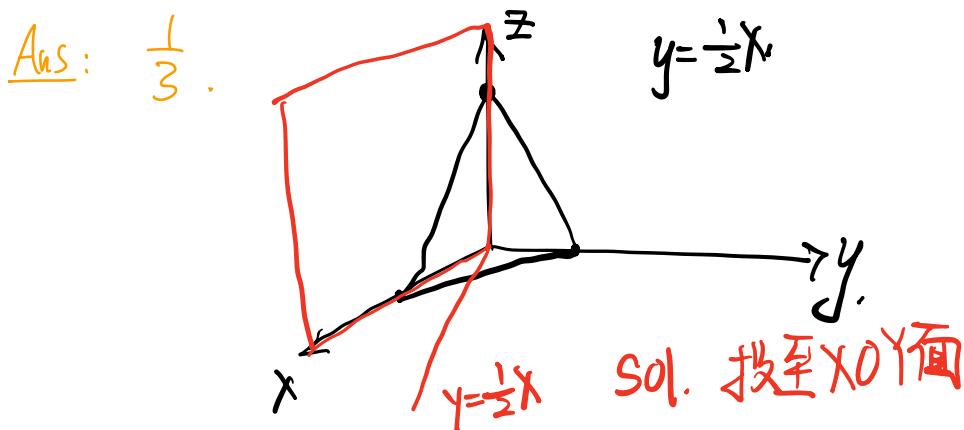
$$V(E) := \iiint_E dV := \iiint_E 1 dV.$$

The **average value** of a function  $f$  over  $E$  is

$$\frac{1}{V(E)} \iiint_E f(x, y, z) dV.$$

### Exercise

Use a triple integral to find the volume of the tetrahedron bounded by the planes  $x + 2y + z = 2$ ,  $x = 2y$ ,  $x = 0$  and  $z = 0$ .



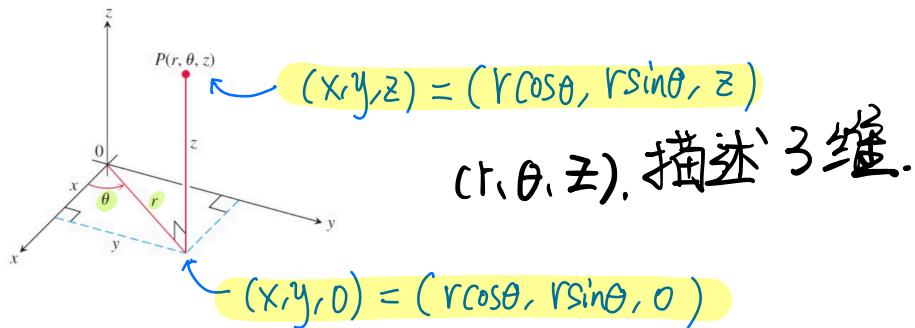
$$\begin{aligned} \text{Volume} &= \iiint_E dV = \iint_{Dxy} \cdot \int_0^{2-x-y} dz \, dA \\ &= \int_0^1 \int_{\frac{x}{2}}^{\frac{2-x}{2}} 2-x-y \, dy \, dx \end{aligned}$$

# Cylindrical Coordinates 柱坐标

Given any point  $P$  in the  $xyz$ -space, we can represent the point by  $(r, \theta, z)$ , where

- $r$  and  $\theta$  are polar coordinates of the projection of  $P$  onto the  $xy$ -plane, and;
- $z$  is the  $z$ -coordinate of  $P$  in the Cartesian coordinates.

The coordinate system above in  $(r, \theta, z)$  is called the **cylindrical coordinate system**.



Cylindrical coordinates may be helpful in computing triple integrals when the solid  $E$  of integration has the form

$$E = \{(x, y, z) : (x, y) \in D, u_1(x, y) \leq z \leq u_2(x, y)\},$$

where  $D$  (the projection of  $E$  onto the  $xy$ -plane) is convenient to describe in polar coordinates. If  $D$  is given by  $(1.1.1) = (\sqrt{2}, \frac{\pi}{4}, 1)$ ,

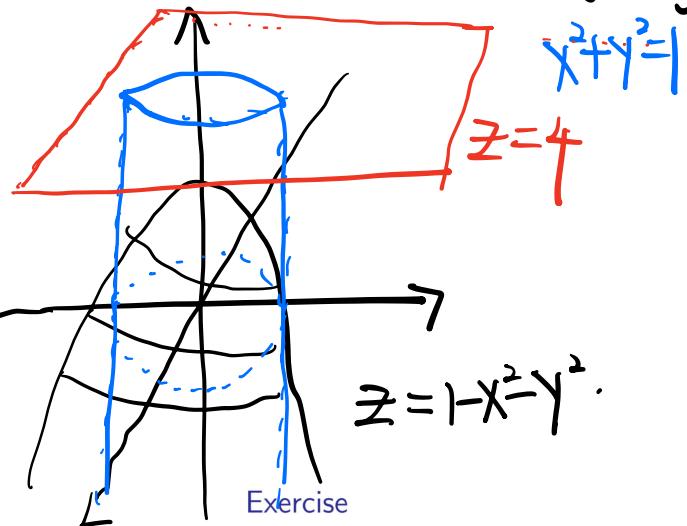
$$\alpha \leq \theta \leq \beta, \quad 0 \leq h_1(\theta) \leq r \leq h_2(\theta), \\ (\beta - \alpha \leq 2\pi)$$

then

$$\iiint_E f(x, y, z) dV = \iint_D \left( \int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz \right) dA \\ = \int_{\alpha}^{\beta} \int_{h_1(\theta)}^{h_2(\theta)} \int_{u_1(x, y)}^{u_2(x, y)} f(r \cos \theta, r \sin \theta, z) dz r dr d\theta$$

e.g. A solid  $E$  lies inside the cylinder  $x^2 + y^2 = 1$ , below the plane  $z = 4$ , and above the paraboloid  $z = 1 - x^2 - y^2$ . The density at a point  $P(x, y)$  is  $K\sqrt{x^2 + y^2}$  for some constant  $K$ . Find mass( $E$ ).

Ans  $\frac{12\pi}{5}K \int d\theta \int r dr \int dz$ .



$$D_{xy}: x^2 + y^2 \leq 1$$

$$1 - x^2 - y^2 \leq z \leq 4$$

$$\begin{aligned} & \int_0^{2\pi} d\theta \int_0^1 r dr \int_{1-r^2}^4 K r dz \\ &= \int_0^{2\pi} d\theta \int_0^1 r dr \cdot K r [4 - 1 + r^2] \end{aligned}$$

Ans  $16\pi/5$ .

$$= 2\pi \cdot \int_0^1 K r^2 [3 + r^2] dr$$

$$= 2\pi \int_0^1 3Kr^2 + Kr^4 dr$$

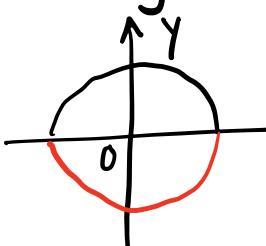
$$= 2\pi \left[ \frac{3}{5}r^3 + \frac{1}{5}r^5 \right]$$

$$= \frac{12}{5}R\pi$$

$\iint_{D_{xy}} \int_{\sqrt{x^2+y^2}}^2 (x^2 + y^2) dz dy dx$

$$0 \leq \theta \leq 2\pi$$

$$0 \leq r \leq 1$$



$$\int_0^{2\pi} d\theta \int_0^1 r dr \int_r^2 r^2 dz$$

$$= 2\pi \cdot \int_0^2 r^3 z |_0^2 dr = 2\pi \cdot \int_0^2 2r^3 - 14 dr = \frac{1}{2}r^4 - \frac{1}{5}r^5$$

Moral of the story :  $dV = r dz dr d\theta$  after changing from xyz-  
to cylindrical coordinates.

$$= \frac{1}{2} \times 16 - \frac{32}{5} = \frac{8}{5} \times 2\pi$$

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

## Change of Variable Formula (Double Integrals)

When discussing double integrals in polar coordinates last week, we saw that

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

where  $R$  is the polar region corresponding to the region  $D$  (which is in the  $xy$ -plane). Essentially, we made the substitution

$$x = r \cos \theta, \quad y = r \sin \theta,$$

and replaced the differential  $dA$  with  $r dr d\theta$ . More generally, if we make the substitution

$$x = g(u, v), \quad y = h(u, v),$$

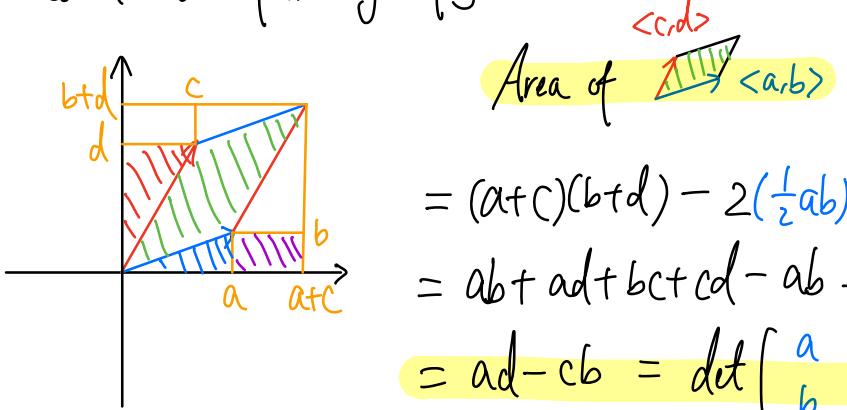
what would the formula become?

$$dA = \lambda du dv.$$

↑  
our goal.

## Geometric Properties of Determinants 行列式几何意义:

Consider the following figure:



Fact:

$\left| \det \begin{bmatrix} a & c \\ b & d \end{bmatrix} \right|$   $\leftarrow$  Abs. values  $(\leftrightarrow)$   
 is the area of the parallelogram spanned by  
 $\langle a, b \rangle$  and  $\langle c, d \rangle$ .

Another fact :

You can "take out" any Constant from a row or from a column:

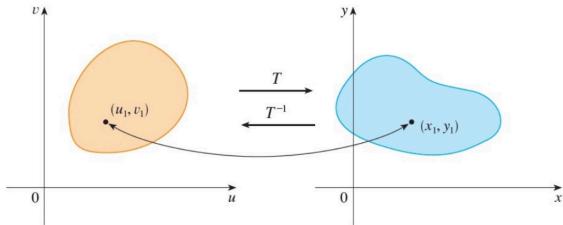
$$\det \begin{bmatrix} \lambda a & \lambda c \\ \lambda b & \lambda d \end{bmatrix} = \lambda \det \begin{bmatrix} a & c \\ b & d \end{bmatrix} = \lambda u \det \begin{bmatrix} a & c \\ b & d \end{bmatrix}$$

Suppose that

$$x = g(u, v) \quad \text{and} \quad y = h(u, v),$$

where  $g$  and  $h$  have continuous partial derivatives. We may understand this as a transformation  $T$  that maps a point in the  $uv$ -plane to a point in the  $xy$ -plane:

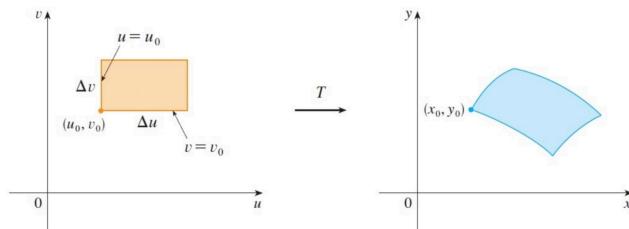
$$T(u, v) := (g(u, v), h(u, v)) = (x, y).$$



Let  $R$  be a region in the  $uv$ -plane, and let  $D$  be the image of  $R$  under the transformation  $T$ . That is,

$$D = T(R) := \{T(u, v) : (u, v) \in R\}.$$

Partition  $R$  into rectangles  $R_{ij}$ , and let  $D_{ij}$  be the image of  $R_{ij}$  under  $T$ .



Let  $A(D_{ij})$  and  $A(R_{ij})$  be the area of  $D_{ij}$  and  $R_{ij}$ , respectively.

When the norm of the partition is small,

$$A(D_{ij}) \approx \left| \frac{\partial(x, y)}{\partial(u, v)} \right| A(R_{ij}) = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \Delta u_i \Delta v_j, \quad \text{absolute value of the Jacobian}$$

where

Jacobian,  
which is a determinant

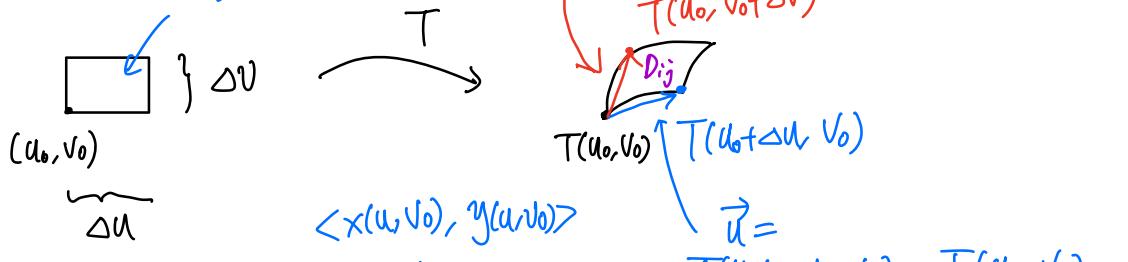
$$\left( \frac{\partial(x, y)}{\partial(u, v)} \right) := \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \cdot \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

The determinant  $\frac{\partial(x, y)}{\partial(u, v)}$  above is called the Jacobian of the transformation.

$$\text{雅各比算子} \rightarrow = T(u_0, v_0 + \Delta v) - T(u_0, v_0) = \vec{r}_1(v_0 + \Delta v) - \vec{r}_1(v_0)$$

Details :

Some  $R_{ij}$



$$\text{Fix } v_0, \text{ let } \vec{r}_1(u) := \underbrace{T(u, v_0)}_{\parallel}$$

$$\vec{u} = T(u_0 + \Delta u, v_0) - T(u_0, v_0)$$

$$= \vec{r}_1(u_0 + \Delta u) - \vec{r}_1(u_0)$$

$$\text{Fix } u_0, \text{ let } \vec{r}_2(v) := \underbrace{T(u_0, v)}_{\parallel}$$

$$\approx \vec{r}_1'(u_0) \Delta u$$

$$\langle x(u_0, v), y(u_0, v) \rangle$$

$$\text{Hence } A(D_{ij}) \approx \text{Area} \left( \begin{array}{c} \vec{u} \\ \vec{v} \end{array} \right) = \left| \det \begin{bmatrix} \vec{u} & \vec{v} \end{bmatrix} \right|$$

$$= \left| \det \begin{bmatrix} \frac{\partial x}{\partial u} \Delta u & \frac{\partial x}{\partial v} \Delta v \\ \frac{\partial y}{\partial u} \Delta u & \frac{\partial y}{\partial v} \Delta v \end{bmatrix} \right| = \Delta u \Delta v \left| \det \begin{bmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{bmatrix} \right|$$

Evaluated at  $(u_0, v_0)$

$\frac{\partial(x, y)}{\partial(u, v)}$  "Jacobian of  $T$ "

In terms of differentials, one can memorize the above as

$$dA = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv.$$

### Theorem (Change of Variables in Double Integrals)

Let  $f$  be continuous on a region  $D$  in the  $xy$ -plane. Suppose that

- ▶ the transformation  $T$  given by  $x = g(u, v)$  and  $y = h(u, v)$  maps a region  $R$  in the  $uv$ -plane onto  $D$ , and;
- ▶ the transformation is one-to-one in the interior of  $R$ , and;
- ▶ all partial derivatives of  $g$  and  $h$  are continuous.

Then

$$x = g(u, v) \quad y = h(u, v).$$

$$\iint_D f(x, y) dA = \iint_R f(g(u, v), h(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv.$$

### e.g. (Polar transformation)

If a change of variables is given by the transformation

$$x = g(r, \theta) = r \cos \theta \quad \text{and} \quad y = h(r, \theta) = r \sin \theta,$$

then it follows that

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} = r \geq 0,$$

which gives

$$x = r \cos \theta \quad y = r \sin \theta$$

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

This is consistent with the formula we stated in Week 9.

$$x = g(r, \theta) = r \cos \theta$$

$$y = h(r, \theta) = r \sin \theta$$

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

$$r \cos^2 \theta + r \sin^2 \theta = r \neq 0$$

To satisfy the one-to-one condition, here we restrict to  $r \geq 0$ , i.e., domain of  $T$  is  $\{(r, \theta) : r \geq 0, \theta \text{ is in an interval with length } = 2\pi\}$

Lecture 19

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

Example

Evaluate the following integrals.

- (a)  $\iint_D e^{(x+y)/(x-y)} dA$ , where  $D$  is the trapezoidal region with vertices  $(1, 0)$ ,  $(2, 0)$ ,  $(0, -2)$  and  $(0, -1)$ .

(b)  $\int_1^2 \int_{1/y}^y \sqrt{\frac{y}{x}} e^{\sqrt{xy}} dx dy$ .

Ans

(a)  $\frac{3}{4}(e - e^{-1})$

(b)  $2e(e-2)$

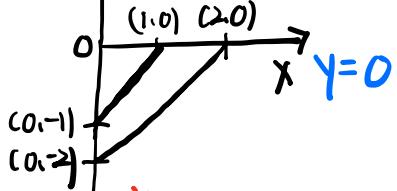
$$\iint_D e^{\frac{x+y}{x-y}} dA$$

$$u = x+y \quad v = x-y$$

$$\begin{aligned} u+v &= 2x & x &= \frac{u+v}{2} \\ u-v &= 2y & y &= \frac{u-v}{2} \end{aligned}$$

$$\left| \begin{array}{cc} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{array} \right| = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{vmatrix} = -\frac{1}{2}$$

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



$$dA = \left| -\frac{1}{2} \right| du dv = \frac{1}{2} du dv. \quad y \leq 0 \Leftrightarrow u \leq v$$

↑  
abs

$$R \quad 1 \leq v \leq 2$$

$$-v \leq u \leq v$$

$$x > 0 \Leftrightarrow v > -u$$

$$\begin{aligned} y \leq x+1 &\Leftrightarrow 1 \leq x-y \\ &\Leftrightarrow 1 \leq v \end{aligned}$$

$$y \geq x-2 \Leftrightarrow 2 \geq x-y$$

$$2 \geq v$$

$$\int_1^2 dv \int_{-v}^v \frac{1}{2} du \cdot e^{\frac{u}{v}}$$

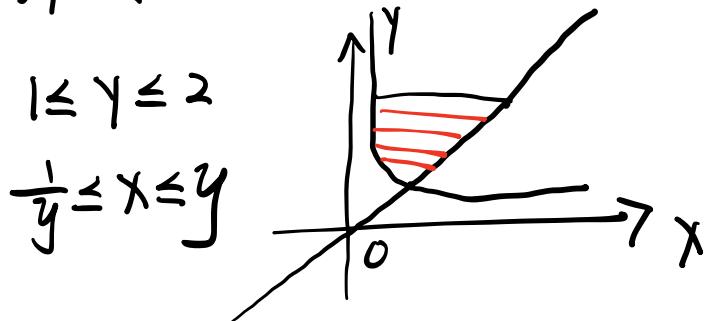
$$= \frac{1}{2} \int_1^2 v e^{\frac{u}{v}} \Big|_{-v}^v dv$$

$$= \underline{(2e - \frac{1}{2}e - \frac{2}{e} - \frac{1}{2} \cdot \frac{1}{e})}$$

$$= \frac{1}{2} \int_1^2 v e - v e^{-1} dv$$

$$= \frac{1}{2} \left[ \frac{1}{2} v^2 e - \frac{1}{2} e^{-1} v^2 \right]_1^2 = \frac{3}{4} e - \frac{3}{4} \frac{1}{e}$$

$$\int_1^2 \int_{\frac{1}{y}}^y \sqrt{\frac{y}{x}} e^{\sqrt{xy}} dx dy.$$



$$u = \sqrt{xy}, v = \sqrt{x}$$

$$uv = y \quad \frac{d(x,y)}{d(u,v)} = \begin{vmatrix} \frac{1}{v} & -\frac{u}{v^2} \\ v & u \end{vmatrix}$$

$$\frac{u}{v} = x$$

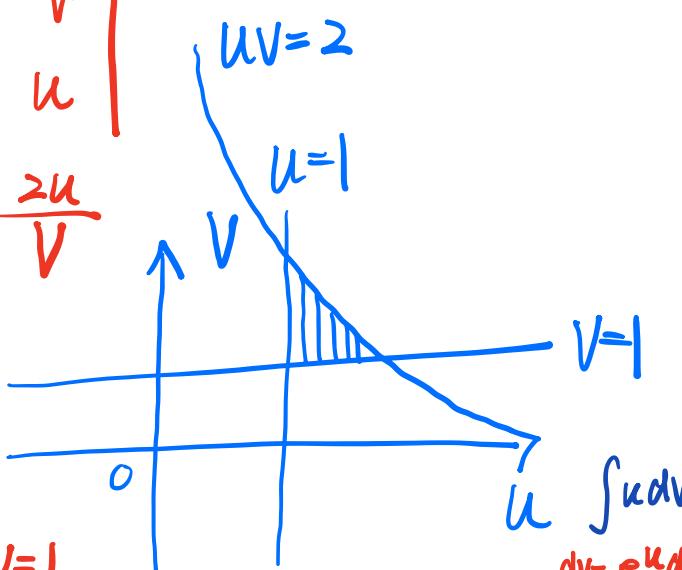
$$\frac{u}{v} + \frac{u}{v} = \frac{2u}{v}$$

$$xy=1 \Leftrightarrow u=1$$

$$y=x \Leftrightarrow uv = \frac{u}{v}$$

$$v = \frac{1}{u} \Leftrightarrow v=1$$

$$y=2 \quad uv=2$$



$$\int u dv = uv - \int v du$$

$$dv = e^u du, v = e^u$$

$$u = u, du = 1$$

$$\int ue^u du = ue^u - \int e^u$$

$$= (u-1)e^u$$

$$(u-1)e^u \Big|_1^2 = e^2 - 0$$

$$\int_1^2 du \int_1^{\frac{2}{u}} ve^u \cdot \frac{2u}{v} dv$$

$$= \int_1^2 du \int_1^{\frac{2}{u}} 2ue^u dv$$

$$\int_1^2 4e^u - 2ue^u du$$

$$4e^u \Big|_1^2 = 4e^2 - 4e$$

$$= \int_1^2 2ve^u \Big|_1^{\frac{2}{u}} du$$

$$\downarrow 4e^2 - 4e - 2e^2$$

$$= \int_1^2 \left( \frac{4}{u} - 2 \right) ue^u du$$

$$= 2e^2 - 4e$$