Multivariable Integration May 2023 Dr P Kathirgamanathan



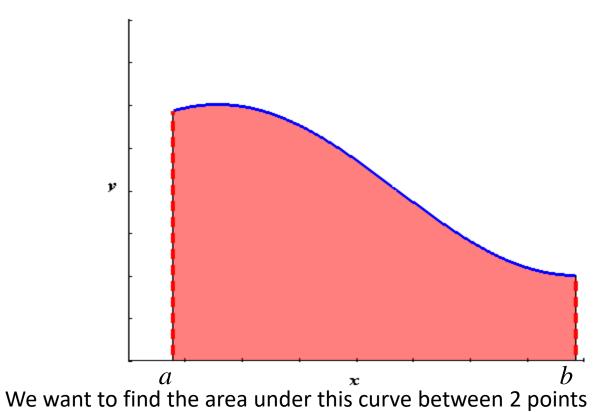
Introduction

- 1-D Integrals
- Multivariable integrals
- Changing the order of integration
- Changing variables in double integrals
- Summary



1-D Integrals

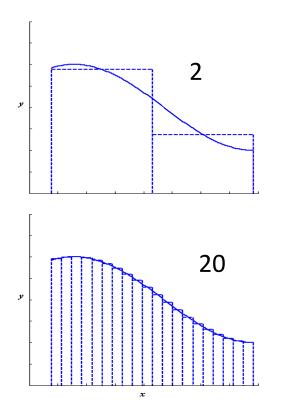
• Suppose we have a curve:

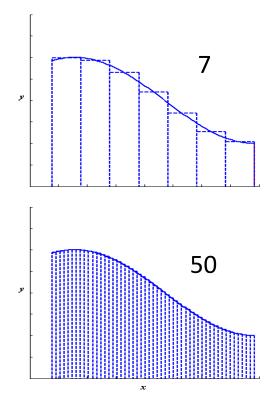




1-D Integrals

 We can approximate the area under the curve using rectangles:

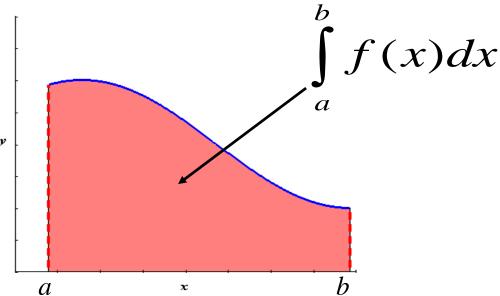






1-D Integrals

- As the number of rectangles increases the approximation becomes more accurate.
- The integral is the area found by the limit as the number of rectangles approaches infinity.





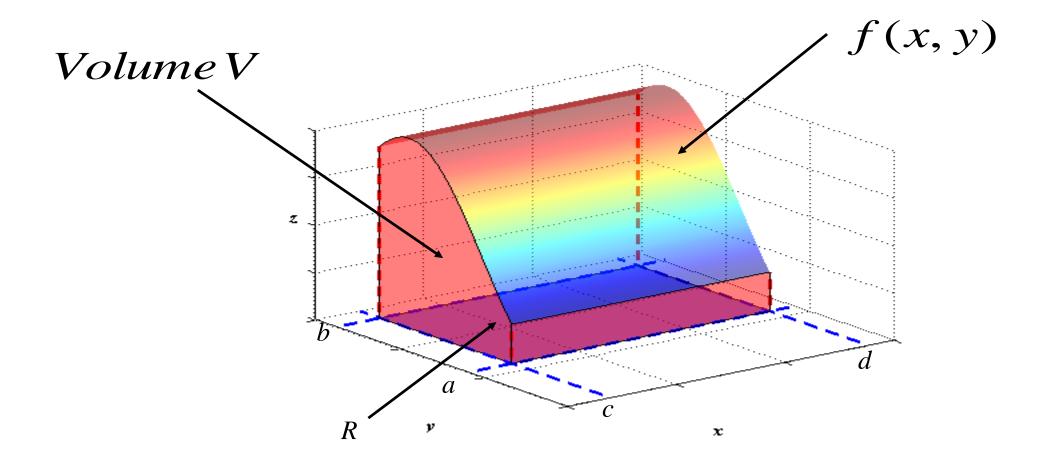
• If we have a function of 2 (or more!) variables we can integrate it over a region.

e.g.
$$f(x, y)$$

y from a to b
x from c to d

This will find the volume under the surface for that region.







Examples of Multivariable Integrals

- Volume
- Area
- Averages

Centre of mass

$$V = \iint_{R} f(x, y) dx dy$$

$$A = \iint_{R} dx dy$$

$$M = \iint_{R} \rho(x, y) dx dy$$

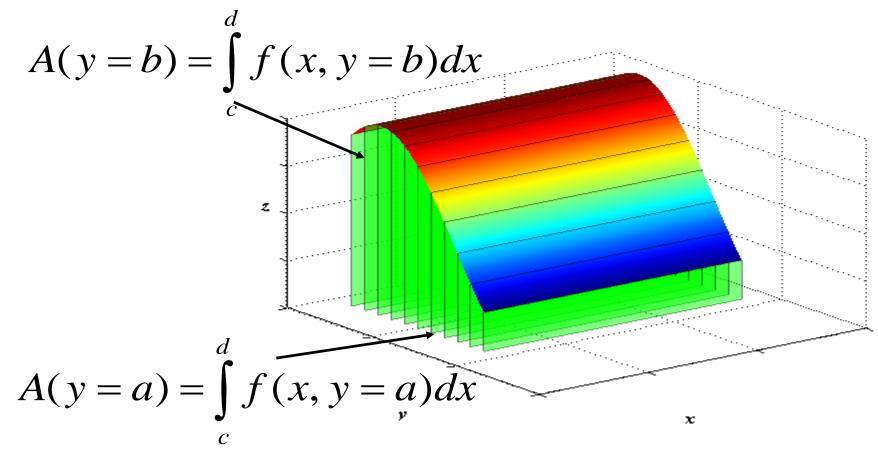
$$\bar{\rho} = \frac{1}{A} \iint_{R} \rho(x, y) dx dy$$

$$\bar{x} = \frac{1}{M} \iint_{R} x \rho(x, y) dx dy$$

$$\bar{y} = \frac{1}{M} \iint_{R} y \rho(x, y) dx dy$$
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- How do we calculate the multiple integral i.e. the volume under a surface?
- We carry out the integration by working out two 1D integrals
- We form "slices" of the volume, by holding one variable constant
- This is called the inner integral
- The total volume is found by adding these slices together.

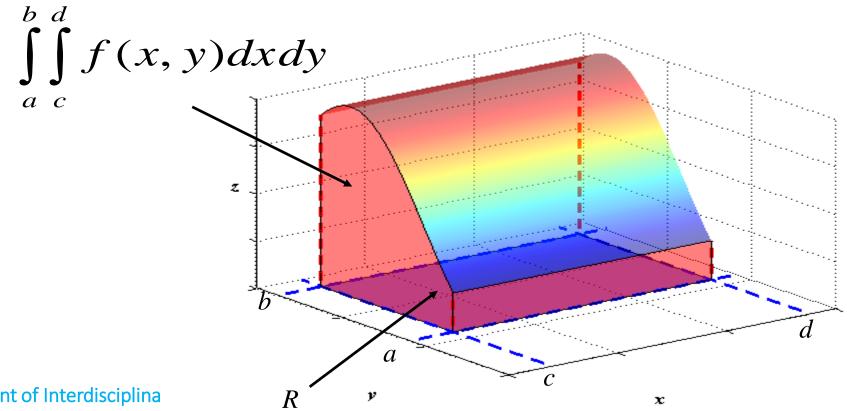




• The slices form the volume under the surface that covers the region of integration.



■There is a slice at each value of *y* Find the volume by integrating the area of these slices over y





Summary of method:

- We evaluate the inner integral first (holding the variable in the outer integral constant).
- We then evaluate the outer integral to give the volume.



Example – Multivariable integrals

• Evaluate:

$$\int_{3}^{4} \int_{0}^{1} x^2 y dx dy$$

Find the inner integral (hold y constant):

$$\int_{y=3}^{y=4} \int_{x=0}^{x=1} x^2 y dx dy = \int_{y=3}^{y=4} \left[\int_{x=0}^{x=1} x^2 y dx \right] dy$$

$$= \int_{x=0}^{y=4} \left[\frac{x^3}{3} y \right]^{x=1} dy = \int_{x=0}^{y=4} \left(\frac{1}{3} - \frac{0}{3} \right) y dy = \int_{y=3}^{y=4} \frac{1}{3} y dy$$
Factor $y = 0$ and $y = 0$ and

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Example – Multivariable integrals

 Now evaluate the outer integral (it has just a single variable!):

$$\int_{y=3}^{y=4} \frac{1}{3} y dy = \left[\frac{1}{3} \times \frac{y^2}{2} \right]_{y=3}^{y=4} = \frac{16}{6} - \frac{9}{6} = \frac{7}{6}$$

So the answer is:

$$\int_{3}^{4} \int_{0}^{1} x^{2} y dx dy = \frac{7}{6}$$



Example – Changing the order of integration

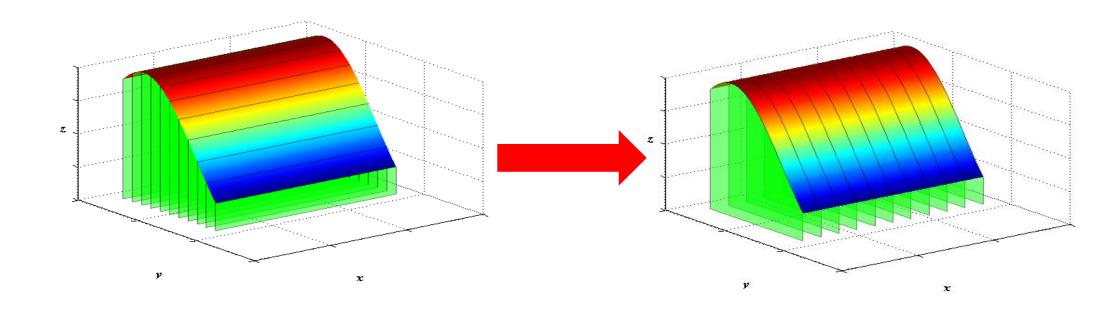
Let's change the order of the integrals:

$$\int_{y=3}^{y=4} \int_{x=0}^{x=1} x^2 y dx dy = \int_{x=0}^{x=1} \int_{y=3}^{y=4} x^2 y dy dx$$



Changing the order of integration

 Changing the order of integration means that we will form the slices of the volume in the other direction:





Example – Changing the order of integration

Now find the integral:

$$\int_{x=0}^{x=1} \int_{y=3}^{y=4} x^2 y dy dx = \int_{x=0}^{x=1} \left[\frac{x^2 y^2}{2} \right]_{y=3}^{y=4} dx$$

$$= \int_{x=0}^{x=1} \frac{(16-9)x^2}{2} dx = \int_{x=0}^{x=1} \frac{7x^2}{2} dx$$

$$= \left[\frac{7x^3}{6} \right]_{x=0}^{x=1} = \frac{7}{6}$$

So the answer is the same as before.



Lets try changing the order for a more complicated example

$$\int_{0}^{2} \int_{0}^{2x} y dy dx$$

 $\int_{0}^{2\pi} \int_{0}^{x} y dy dx$ • Find the inner integral (hold x constant):

$$\int_{x=0}^{x=2} \int_{y=0}^{y=2x} y dy dx = \int_{x=0}^{x=2} \left[\frac{y^2}{2} \right]_{y=0}^{y=2x} dx = \int_{x=0}^{x=2} 2x^2 dx$$

Now find the outer integral:

$$\int_{x=0}^{x=2} 2x^2 dx = \left[\frac{2}{3} x^3 \right]_{x=0}^{x=2} = \frac{16}{3}$$



Changing the order of integration and finding the inner integral:

$$\int_{x=0}^{x=2} \int_{y=0}^{y=2x} \int_{y=0}^{x=2} \int_{x=0}^{y=2x} y dx dy$$

$$= \int_{y=0}^{y=2x} [xy]_{x=0}^{x=2} dy = \int_{y=0}^{y=2x} 2y dy$$

$$= \int_{y=0}^{y=2x} [xy]_{x=0}^{x=2} dy = \int_{y=0}^{y=2x} 2y dy$$



Now find the outer integral:

$$\int_{y=0}^{y=2x} 2y dy = [y^2]_{y=0}^{y=2x}$$

$$= 4x^2$$

- This answer does not make sense it still contains variables.
- What has gone wrong



- Notice in the second example the limits of the inner integral involved the variable of the outer integral.
- This means that we are integrating over a NON RECTANGULAR region.



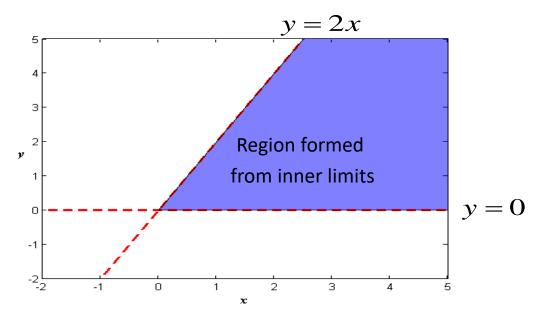
- We have to make sure that the region we are integrating over stays the same.
- The first thing we do is draw the region of integration.
- Let's try this with the example from above:



• The integral is:

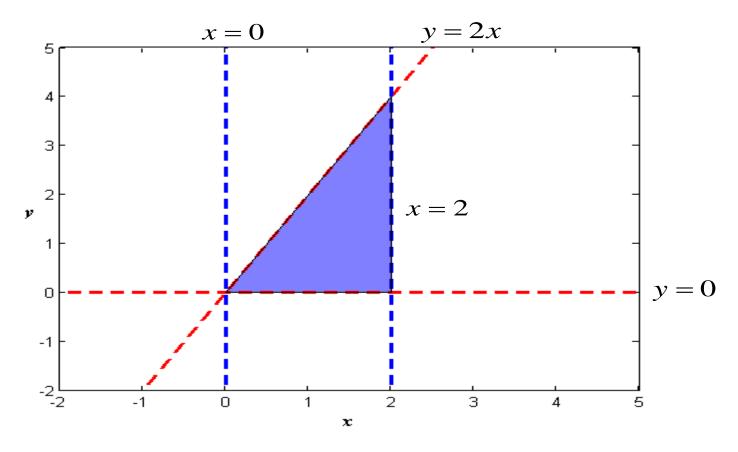
$$\int_{0}^{2} \int_{0}^{2x} y dy dx$$

■ If we plot the inner limits:



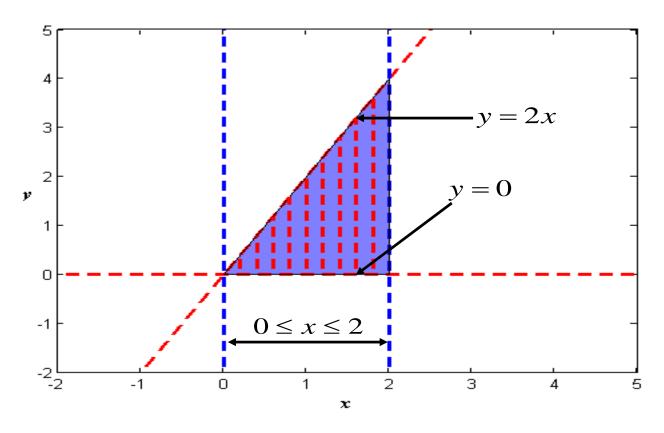


Now lets look at the outer limits:



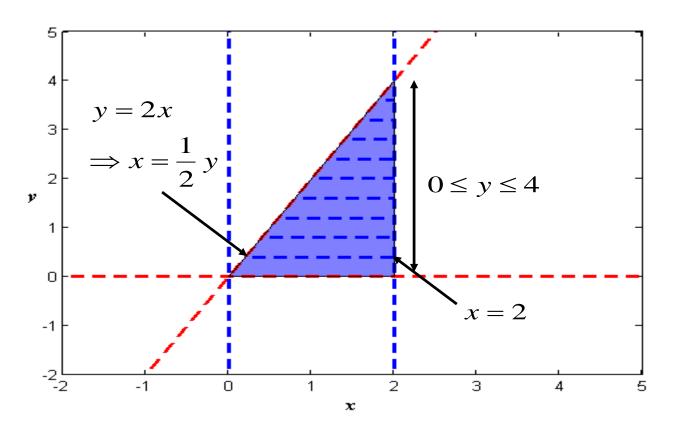


• We can think of the region being formed out of strips in the direction of the inner integral (y direction):





• To change the order of integration we must consider the region to be formed out of strips in the *x* direction:





• So we can put these new limits into the integral:

$$\int_{x=0}^{x=2} \int_{y=0}^{y=2x} y dy dx = \int_{y=0}^{y=4} \int_{x=\frac{1}{2}y}^{y=4} y dx dy$$

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

$$= \left[y^2 - \frac{1}{6}y^3 \right]_{y=0}^{y=4} = 16 - \frac{64}{6} = \frac{16}{3}$$

Which is the same answer as before.



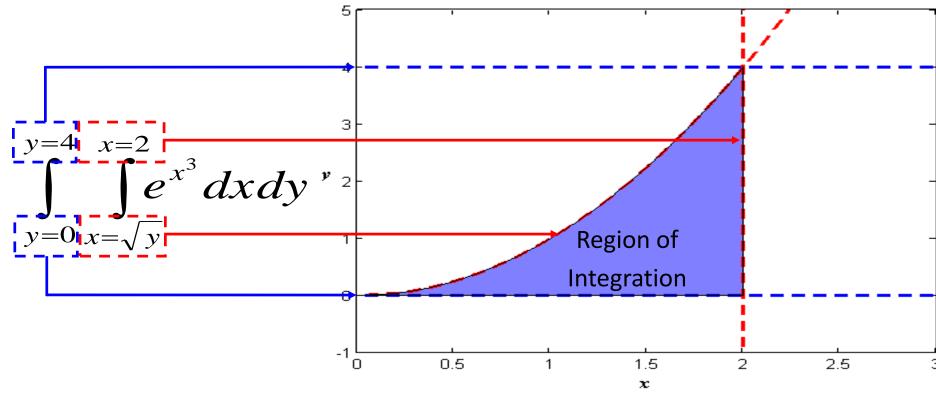
We want to evaluate the integral:

$$\int_{0}^{4} \int_{\sqrt{y}}^{2} e^{x^3} dx dy$$

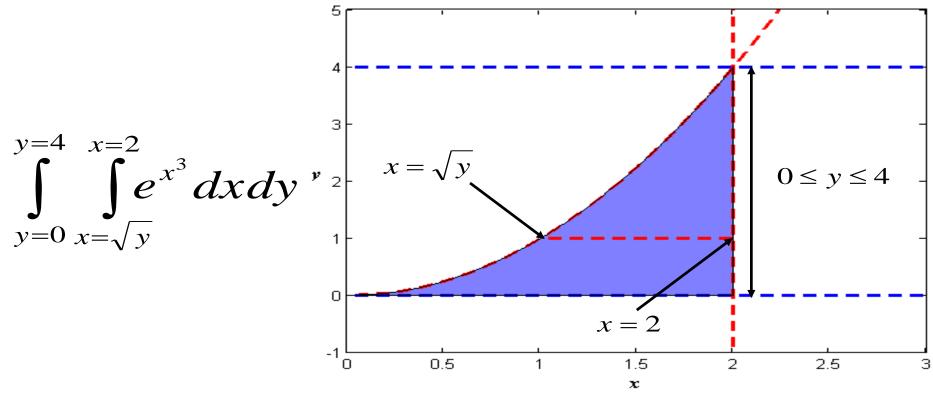
- The inner integral here is difficult perhaps impossible?
- We will try changing the order of integration.
- We must sketch the region of integration.



Looking at the limits:

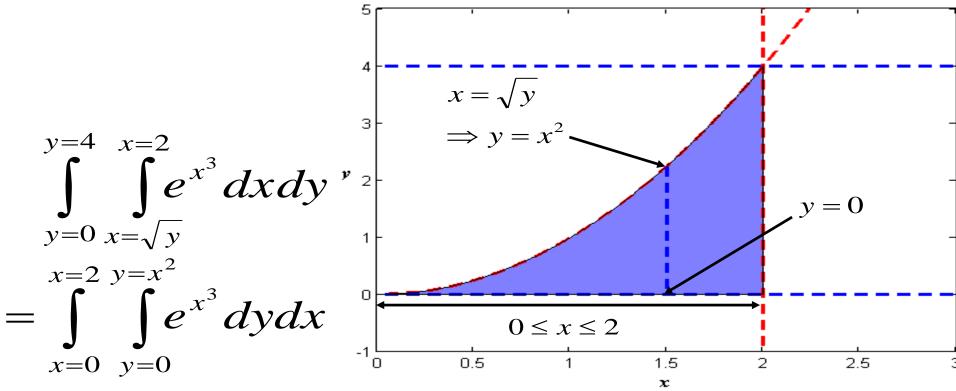


• Draw a strip in the *x* direction (the inner integral):





• To change the order of integration we now have to draw a strip in the *y* direction, and evaluate the new limits:





- We have found the new limits for integral with the change order of integration.
- We can now find the integral:

$$\int_{y=0}^{y=4} \int_{x=\sqrt{y}}^{x=2} e^{x^3} dx dy = \int_{x=0}^{x=2} \int_{y=0}^{y=x^2} e^{x^3} dy dx$$

$$= \int_{x=0}^{x=2} \left[y e^{x^3} \right]_{y=0}^{y=x^2} dx = \int_{x=0}^{x=2} x^2 e^{x^3} dx$$

$$= \left[\frac{e^{x^3}}{3} \right]_{x=0}^{x=2} = \frac{e^8 - 1}{3}$$



Q1:Find the integral of
$$f(x, y) = xy^2$$
 for $0 \le x \le 1$ and $2 \le y \le 3$

Q2:Find
$$\int_{0}^{1} \int_{0}^{x^{2}} y dy dx$$
 Also find this integral by changing the order of integration.

Q3:Find
$$\int_{0}^{2} \int_{y}^{2} e^{x^2} dx dy$$



•:

We want to find the integral:

$$\int_{0}^{1} \int_{2}^{3} xy^{2} dydx$$

First evaluate the inner integral, holding x as a constant:

$$\int_{0}^{1} \int_{2}^{3} xy^{2} dy dx = \int_{0}^{1} \left[x \frac{y^{3}}{3} \right]_{y=2}^{y=3} dx$$
$$= \int_{0}^{1} \left(9x - \frac{8}{3}x \right) dx$$



Now we will perform a normal 1-D integral:-

$$\int_{0}^{1} \left(9x - \frac{8}{3}x\right) dx$$

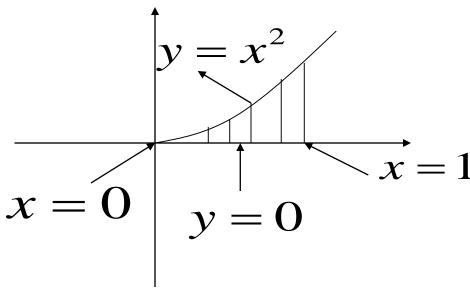
$$= \left(\frac{9x^{2}}{2} - \frac{8x^{2}}{6}\right)\Big|_{0}^{1} = \frac{9}{2} - \frac{8}{6} = \frac{27 - 8}{6} = \frac{19}{6}$$

Ans2: We do the following:-

$$\int_{0}^{1} \int_{0}^{x^{2}} y dy dx$$

$$= \int_{0}^{1} \left(\frac{y^{2}}{2}\right) \Big|_{0}^{x^{2}} dx$$

$$= \int_{0}^{1} \left(\frac{x^{4}}{2}\right) dx = \frac{x^{5}}{10} \Big|_{0}^{1} = \frac{1}{10}$$

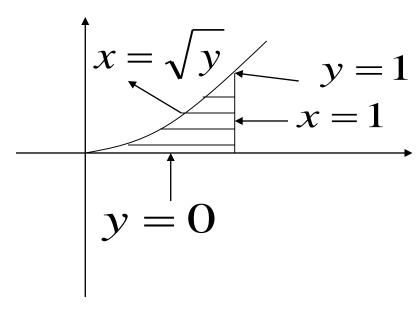


Now if we reverse the order of integration we get:-

$$\int_{0}^{1} \int_{\sqrt{y}}^{1} y dx dy$$

$$= \int_{0}^{1} y x \Big|_{\sqrt{y}}^{1} dy$$

$$= \int_{0}^{1} y (1 - \sqrt{y}) dy$$



$$= \left(\frac{y^2}{2}\right)\Big|_0^1 - \left(\frac{2y^{\frac{5}{2}}}{5}\right)\Big|_0^1$$

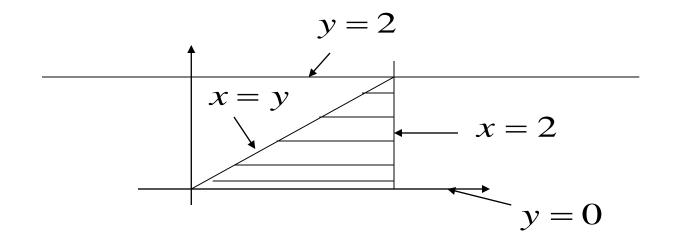
$$= \frac{1}{2} - \frac{2}{5} = \frac{1}{10}$$



Ans3:The following integral cannot be evaluated

$$\int_{0}^{2} \int_{y}^{2} e^{x^{2}} dx dy$$

The area of integration of this integral is given as:-

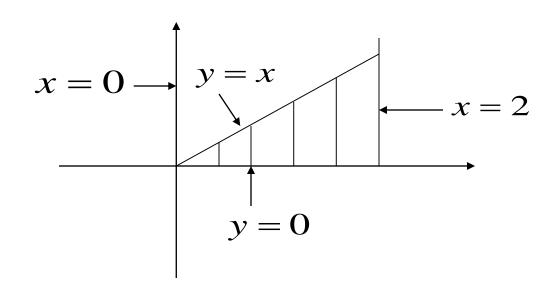


Therefore we reverse the area of integration to

$$\int_{0}^{2} \int_{0}^{x} e^{x^{2}} dy dx$$

$$=\int_{0}^{2}e^{x^{2}}y\Big|_{0}^{x}dx$$

$$=\int\limits_{0}^{2}e^{x^{2}}xdx$$



Now we put $x^2 = t$ and evaluate the limits accordingly to get:-

$$\int_{0}^{4} \frac{1}{2} e^{t} dt$$

$$=\frac{1}{2}e^t\Big|_0^4$$

$$=\frac{1}{2}\left(e^4-1\right)$$

Example 3 – Non-rectangular integration regions

Evaluate:

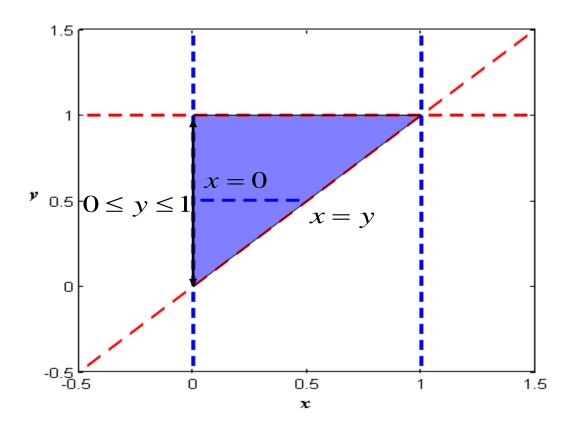
$$\int_{0}^{1} \int_{x}^{1} \sqrt{1 - y^2} dy dx$$

- Try changing the order of integration.
- We have to draw the region of integration.



Example 3 – Non-rectangular integration regions

- The region of integration is:
- Draw a strip in the direction of the new inner integral (x direction)





Example 3 – Non-rectangular integration regions

Change order – use new limits:

$$\int_{0}^{1} \int_{x}^{1} \sqrt{1 - y^{2}} \, dy dx = \int_{0}^{1} \int_{0}^{y} \sqrt{1 - y^{2}} \, dx dy$$

$$= \int_{0}^{1} \left[x \sqrt{1 - y^{2}} \right]_{0}^{y} \, dy = \int_{0}^{1} y \sqrt{1 - y^{2}} \, dy$$

$$= \left[-\frac{1}{3} (1 - y^{2})^{\frac{3}{2}} \right]_{0}^{1} = \frac{1}{3}$$



Change of variable in double integrals

- Sometimes it is easier to evaluate an integral using variables other than *x* and *y*.
- This could be to make the region of integration easier to describe.
- It may also make the integral easier to evaluate.



Recall: Change of variable in 1-D integrals

• If we describe our variable as a function of some parameter, i.e.:

$$x = x(u)$$

Then we can express the integral:

$$\int_{a}^{b} f(x)dx = \int_{\alpha}^{\beta} f[x(u)] \frac{dx}{du} du$$

where:

$$x(u=\alpha)=a$$

$$x(u = \beta) = b$$



Example – Change of variable in 1-D integrals

Evaluate the integral:

$$\int_{0}^{1} \sqrt{1-x^2} dx$$

Put:

$$x = \cos(\theta)$$

$$\Rightarrow \frac{dx}{d\theta} = -\sin(\theta)$$

Find the new limits:

$$x = 0 \implies \cos \theta = 0 \implies \theta = \frac{\pi}{2}$$

$$x = 1 \Longrightarrow \cos\theta = 1 \implies \theta = 0$$
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Example – Change of variable in 1-D integrals

• So the integral becomes:

$$\int_{0}^{1} \sqrt{1 - x^{2}} dx = \int_{\frac{\pi}{2}}^{0} \sqrt{1 - \cos^{2}(\theta)} (-\sin(\theta)) d\theta$$

$$= \int_{\frac{\pi}{2}}^{0} (\sin(\theta) \times -\sin(\theta)) d\theta = \int_{0}^{\frac{\pi}{2}} \sin^{2}(\theta) d\theta$$

$$= \frac{1}{2} \int_{0}^{\frac{\pi}{2}} (1 - \cos(2\theta)) d\theta = \frac{1}{2} \left[\theta - \frac{\sin(2\theta)}{2} \right]_{0}^{\frac{\pi}{2}} = \frac{\pi}{4}$$



Change of variable in double integrals

For the double integral:

$$\iint\limits_R f(x,y) dx dy$$

we use the substitution:

$$x = x(u, v), y = y(u, v)$$

• What do we use instead of $\frac{dx}{du}$ which we used in the 1-D example?



Change of variable in double integrals

• We use a term called the Jacobian, which is defined as:

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

The integral becomes:

$$\iint\limits_R f(x,y)dxdy = \iint\limits_R f(x(u,v),y(u,v)) J dudv$$

Make sure you remember that this is



• Find the integral:

$$\int_{0}^{1} \int_{0}^{\sqrt{1-x^2}} 1 dy dx$$

We use the substitution:

$$x = r \cos(\theta), y = r \sin(\theta)$$

Finding the Jacobian:

$$J = \frac{\partial x}{\partial r} \frac{\partial y}{\partial \theta} - \frac{\partial x}{\partial \theta} \frac{\partial y}{\partial r} = \cos(\theta) \times r \cos(\theta) + r \sin(\theta) \times \sin(\theta)$$

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



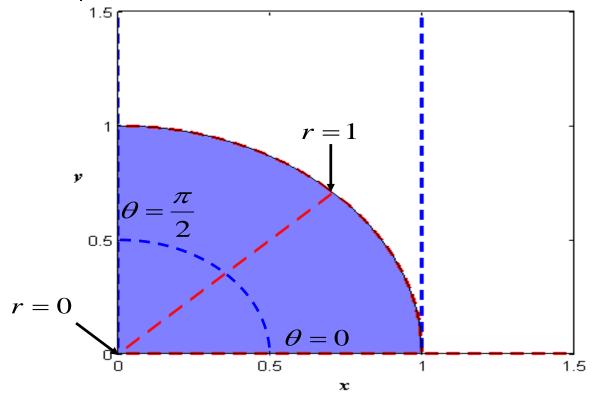
• This gives:

$$\int_{0}^{1} \int_{0}^{\sqrt{1-x^{2}}} 1 dy dx = \int_{?}^{?} \int_{?}^{?} r dr d\theta$$

- We need to find the limits for the new variables.
- We have to draw the region of integration and determine how to form it with the new variables.



- Sketch the region of integration.
- Draw a strip in the direction of the inner integral (*r* is the radius in polar coordinates).





So the integral becomes:

$$\int_{0}^{1} \int_{0}^{\sqrt{1-x^{2}}} 1 \, dy \, dx = \int_{0}^{\frac{\pi}{2}} \int_{0}^{1} r \, dr \, d\theta$$

$$= \int_{0}^{\frac{\pi}{2}} \left[\frac{r^{2}}{2} \right]_{0}^{1} \, d\theta = \int_{0}^{\frac{\pi}{2}} \frac{1}{2} \, d\theta$$

$$= \left[\frac{1}{2} \theta \right]_{0}^{\frac{\pi}{2}} = \frac{\pi}{4}$$



• Find the integral:

$$\int_{0}^{1} \int_{0}^{\sqrt{1-y^{2}}} e^{-x^{2}} e^{-y^{2}} dy dx$$

We use the substitution:

$$x = r \cos(\theta), y = r \sin(\theta)$$

Finding the Jacobian:

$$J = \frac{\partial x}{\partial r} \frac{\partial y}{\partial \theta} - \frac{\partial x}{\partial \theta} \frac{\partial y}{\partial r} = \cos(\theta) \times r \cos(\theta) + r \sin(\theta) \times \sin(\theta)$$

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



This gives:

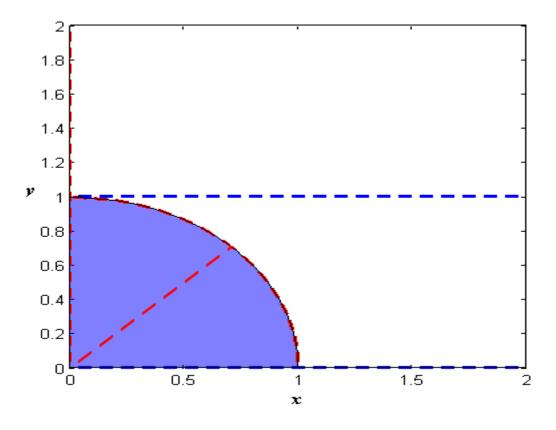
$$\int_{0}^{1} \int_{0}^{\sqrt{1-y^{2}}} e^{-x^{2}} e^{-y^{2}} dy dx = \int_{?}^{?} \int_{?}^{?} e^{-(r\sin(\theta))^{2}} e^{-(r\cos(\theta))^{2}} r dr d\theta$$

$$= \int_{?}^{?} \int_{?}^{?} e^{-r^{2}(\cos^{2}(\theta) + \sin^{2}(\theta))} r dr d\theta = \int_{?}^{?} \int_{?}^{?} r e^{-r^{2}} dr d\theta$$

We now draw the region of integration to find the new limits.



- The region is:
- This has the same limits as the last problem.





• So the integral is:

$$\int_{0}^{1} \int_{0}^{\sqrt{1-y^{2}}} e^{-x^{2}} e^{-y^{2}} dy dx = \int_{0}^{\frac{\pi}{2}} \int_{0}^{1} r e^{-r^{2}} dr d\theta$$

$$= \int_{0}^{\frac{\pi}{2}} \left[-\frac{1}{2} e^{-r^{2}} \right]_{0}^{1} d\theta = \int_{0}^{\frac{\pi}{2}} \left(\frac{1}{2} - \frac{1}{2} e^{-1} \right) d\theta$$

$$= \left[\frac{1}{2} \theta - \frac{1}{2} e^{-1} \theta \right]_{0}^{\frac{\pi}{2}} = \frac{\pi}{4} \left(1 - e^{-1} \right)$$



Change of variable in double integrals — Polar Coordinates

- Changing from Cartesian (x,y) coordinates to polar coordinates (r,θ) is one of the most common transformations.
- It is worth remembering the Jacobian and the transformation, i.e. for:

$$x = r\cos(\theta), y = r\sin(\theta)$$

$$J = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = r$$

$$\iint\limits_R f(x,y)dxdy = \iint\limits_R f(r\cos(\theta), r\sin(\theta))rdrd\theta$$



- It can be helpful to consider the change of variables geometrically
- A multivariable integral can be expressed without reference to a coordinate system:

$$V = \iint_{R} f \, dA$$

■ This integral is interpreted as the volume under the surface *f* and above the region *R*



- The region is made up of elemental areas dA
- This means that the volume can be made up by summing lots of elemental volumes:

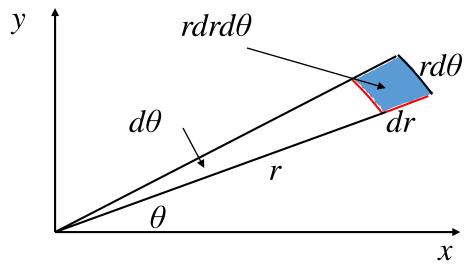
$$dV = f dA$$

■ In the *xy*-coordinate system we write the integral as:

$$V = \iint_{R} f \, dA = \iint_{R} f(x, y) dx dy$$
$$\Rightarrow dV = f \, dA = f(x, y) dx dy$$



• In some cases (e.g. Polar coordinates) it is possible to find dA using geometry.



From the sketch:

$$dA = rdrd\theta$$



• So the geometric interpretation gives the integral:

$$V = \iint\limits_R f \, dA = \iint\limits_R f \, r dr d\theta$$

which is the same as the integral found by using the Jacobian.



Changing the variable in double integrals - Notes

- Find the Jacobian for your new variables.
- Substitute the new variables into the integral.
- DRAW the region of integration.
- Use your drawing to find the limits of your new variables.



Summary

- Revised 1-D integrals.
- How to evaluate multivariable integrals.
- Changing the order of integration in multivariable integrals.
- Changing variables in multivariable integrals.



Q1:Evaluate the following by converting into polar coordinates

$$I = \int_{0}^{2} \int_{0}^{\sqrt{2x-x^2}} \sqrt{x^2 + y^2} \, dy \, dx$$

Q2:A washer has inner radius r_1 and outer radius r_2 . The thickness of the washer is given by

$$f(x, y) = ae^{-b(x^2+y^2)}$$

What is the average thickness of the washer?



Ans1:

$$I = \int_{0}^{2} \int_{0}^{\sqrt{2x - x^2}} \sqrt{x^2 + y^2} dy dx$$

Put

$$x = r \cos \theta, y = r \sin \theta$$
 to get:-

$$I = \int_{2}^{?} \int_{2}^{?} \sqrt{r^2 \cos^2 \theta + r^2 \sin^2 \theta} |J| dr d\theta$$

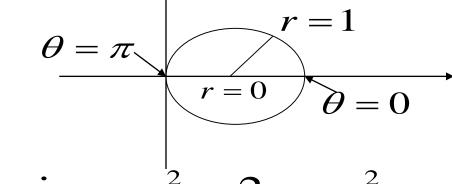


So
$$I = \int_{2}^{?} \int_{2}^{?} \sqrt{r^2 \cos^2 \theta + r^2 \sin^2 \theta} |J| dr d\theta$$

For
$$x = r \cos(\theta)$$
, $y = r \sin(\theta)$

$$J = egin{array}{c|c} rac{\partial x}{\partial r} & rac{\partial x}{\partial heta} \ rac{\partial y}{\partial r} & rac{\partial y}{\partial heta} \ \end{pmatrix} = r$$

Now to calculate the limits we consider the following diagram:-



which is obtained $u \sin g$ $y^2 = 2x - x^2$ $\Rightarrow y^2 + x^2 - 2x + 1 - 1 = 0$

$$\Rightarrow y^2 + (x-1)^2 = 1$$

which is equation of a circle with radius 1 and centre(1,0)

Therefore we have:-

$$I = \int_{0}^{\pi} \int_{0}^{1} \sqrt{r^{2} \cos^{2} \theta + r^{2} \sin^{2} \theta} r dr d\theta$$

$$= \int_{0}^{\pi} \int_{0}^{1} \sqrt{r^{2}} r dr d\theta \quad as \cos^{2} \theta + \sin^{2} \theta = 1$$

$$= \int_{0}^{\pi} \int_{0}^{1} r^{2} dr d\theta$$

$$= \int_{0}^{\pi} \frac{r^{3}}{3} \Big|_{0}^{1} d\theta$$
$$= \int_{0}^{\pi} \frac{1}{3} d\theta$$
$$= \frac{\pi}{3}$$

Ans2: The area of the washer (A) = $\pi(r_2^2 - r_1^2)$

Here the region of integration is a difference of area of two circles.

For $f(x, y) = ae^{-b(x^2+y^2)}$ the average thickness is given by:-

$$Average thickness = \frac{1}{A} \iint_{R} f(x, y) dx dy$$

$$=\frac{1}{\pi(r_2^2-r_1^2)}\int_{0}^{2\pi r_2}\int_{r_1}^{r_2}ae^{-br^2}rdrd\theta$$

$$= -\frac{1}{\pi(r_2^2 - r_1^2)} \int_0^{2\pi} \left(\frac{e^{-br^2}}{b} \times \frac{a}{2} \right) \Big|_{r_1}^{r_2} d\theta$$

$$= -\frac{1}{\pi(r_2^2 - r_1^2)} \times \frac{a}{2b} \times \int_0^{2\pi} \left(e^{-b(r_2)^2} - e^{-b(r_1)^2} \right) d\theta$$

$$= -\frac{1}{\pi(r_2^2 - r_1^2)} \times \frac{a}{2b} \times 2\pi \times \left(e^{-b(r_2)^2} - e^{-b(r_1)^2} \right)$$

$$= \frac{1}{(r_2^2 - r_1^2)} \times \frac{a}{b} \times \left(e^{-b(r_1)^2} - e^{-b(r_2)^2} \right)$$