

MATH 2 HANDBOOK

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* Method to solve diff equation:

1] Variable separable form.

2] Diff Equation Reducible to variable separable form.

a) if in the form $\frac{dy}{dx}$, substitute $\frac{y}{x} = u$, $y = ux$.b) if in the form $\frac{dx}{dy}$, substitute $\frac{x}{y} = u$, $x = uy$.

3] Homogeneous differential equation:

Substitute $y = ux$.

4] Non homogeneous diff equation

a) if $\frac{a_1}{a_2} = \frac{b_1}{b_2}$ \therefore $ax + my = u$ (Substitution).b) if $\frac{a_1}{a_2} \neq \frac{b_1}{b_2}$, substitute $x = x + h$, $y = y + k$.
 $\therefore \frac{dy}{dx} = \frac{dy}{dx}$

5] Exact diff. Equation:-

Consider equation $M(x, y) \cdot dx + N(x, y) \cdot dy = 0$

$$\therefore M dx + N dy = 0$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}, \text{ then}$$

$$\int M \cdot dx + \int N \cdot dy = C$$

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N = not containing terms having x.

6] Nom Exact diff equation

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

Rules for finding integrating factors.

a] if D.E. is homogeneous.

$$I.F = \frac{1}{xM + yN}$$

b] if D.E. is in the form $y f_1(xy).dx + x f_2(xy).dy = 0$ then

$$I.F = \frac{1}{Mx - Ny}$$

c] if $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$ then.

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

d] if $\frac{\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}}{M} = f(y)$ then.

$$I.F = e^{\int f(y).dy}$$

7] Linear diff equation :-

$$\text{form } \frac{dy}{dx} + Py = Q$$

$$\therefore I.F = e^{\int P.d x}$$

$$\text{Solution method} = y \cdot e^{\int P.d x} = \int Q \cdot I.F \cdot dx + C.$$

8] Reducible to linear form:-

a) Bernoulli's Diff. Equation:- $\frac{dy}{dx} + Py = Q \cdot y^n$.

Solⁿ method = $\frac{dy}{dx} + (1-n)P \cdot y = (1-n)Q$ where $y^{1-n} = u$

b) Equation of form $f'(y) \cdot \frac{dy}{dx} + P f(y) = Q$.

Substitute $f(y) = u$

$$\therefore f' \frac{dy}{dx} = \frac{du}{dx}$$

$$u \frac{du}{dx} = \frac{du}{dx} = \frac{du}{dx}$$

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Simple Electric Circuits:-

$$V = IR$$

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Current (Ampere)

at 1 and 2 with voltage source and 1 in series

$$I = \frac{V}{R}$$

chapter 2 - Applications of Diff. Equation.

1] Newton's law of cooling:-

$$\frac{d\theta}{dt} = -K(\theta - \theta_0)$$

θ_0 = room temperature K = constant

2] Rectilinear Motion:-

m = mass of body v = velocity

F = force

x = displacement.

t = time

a = acceleration.

$$\text{velocity } (v) = \frac{dx}{dt}$$

$$\text{Acceleration } (a) = \frac{dv}{dt} = \frac{d^2x}{dt^2} = \frac{dv}{dx} \cdot v$$

$$\text{Newton's 1st second law of motion} = F = ma = m \cdot \frac{dv}{dt} = m \cdot v \frac{dv}{dx}$$

3] Simple Electric Circuits:-

a) $i = \frac{dq}{dt}$ or $q = \int i \cdot dt$

b) voltage drop across resistance = Ri

c) — " — — " — — " — inductance = $L \cdot \frac{di}{dt}$

d) — " — — " — — " — capacitance = q/c

e) Kirchoff's law = $L \cdot \frac{di}{dt} + Ri = E$

A] Circuit involving

a] L and R with voltage source and E in series

$$i = \frac{E}{R} + c e^{-Rt/L}$$

b] R and C " " " " " $i = \left[\frac{E}{R} - \frac{q_0}{RC} \right] e^{-t/RC}$

4] Heat Flow:-

$$q = -K \cdot A \cdot \frac{dT}{dx}$$

where $A = 2\pi r (area)$

chapter 3 - Reduction formulae, Beta & Gamma functions.

1] for $\int \sin^n x \cdot dx$

$$I_n = \frac{n-1}{n} I_{n-2}$$

2] for $n = \text{positive integer.}$

$$\begin{aligned} \int_0^{\pi/2} \sin^n x \cdot dx &= \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} \quad n = \text{even.} \\ &= \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \frac{n-5}{n-4} \cdots \frac{4}{5} \cdot \frac{2}{3} \cdot 1 \cdot n = \text{odd} \end{aligned}$$

$$\int_0^{\pi/2} \sin^n x \cdot dx = \int_0^{\pi/2} \cos^n x \cdot dx$$

Additional Results:-

$$\int_0^{\pi} \sin^n x \cdot dx = 2 \int_0^{\pi/2} \sin^n x \cdot dx.$$

$$\begin{aligned} \int_0^{\pi} \cos^n x \cdot dx &= 2 \int_0^{\pi/2} \cos^n x \cdot dx \quad n = \text{even.} \\ &= 0 \quad n = \text{odd} \end{aligned}$$

$$\begin{aligned} \int_0^{2\pi} \sin^n x \cdot dx &= 4 \int_0^{\pi/2} \sin^n x \cdot dx \quad n = \text{even} \\ &= 0 \quad n = \text{odd} \end{aligned}$$

$$5] \int_0^{\pi/2} \sin^m x \cdot \cos^n x \cdot dx$$

$$= \frac{\{(m-1)(m-3) \dots 2 \text{ or } 1\} \{(n-1)(n-3) \dots 2 \text{ or } 1\}}{(m+n)(m+n-2)(m+n-4) \dots 2 \text{ or } 1} \times P$$

$$P = \frac{\pi}{2} \quad \text{m and n are even.}$$

$$= 1 \quad \text{for all values of 'm' and 'n'}$$

B] Gamma functions.

$$\Gamma n = \int_0^{\infty} e^{-x} \cdot x^{n-1} \cdot dx \quad (n > 0).$$

* properties

$$1] \Gamma n = 2 \int_0^{\infty} e^{-x^2} \cdot x^{2n-1} \cdot dx$$

$$2] \Gamma 1 = 1$$

$$3] \Gamma n+1 = n \Gamma n \quad \text{if } n = \text{fraction.}$$

$$4] \Gamma \frac{1}{2} = \sqrt{\pi}$$

$$5] \Gamma 0 = \infty$$

$$6] \Gamma n+1 = n! \quad \text{if } n = \text{integer.}$$

$$7] \int_0^{\infty} e^{-ky} \cdot y^{n-1} \cdot dy = \frac{\Gamma n}{k^n}$$

$$5] \int_0^{\pi/2} \sin^m x \cdot \cos^n x \cdot dx$$

$$= \frac{\{(m-1)(m-3)\dots 2 \text{ or } 1\} \{(n-1)(n-3)\dots 2 \text{ or } 1\}}{(m+n)(m+n-2)(m+n-4)\dots 2 \text{ or } 1} \times \frac{\pi}{2}$$

$$P = \frac{\pi}{2} \quad \text{m and n are even.}$$

$$= 1 \quad \text{for all values of 'm' and 'n'}$$

B] Gamma functions.

$$\Gamma n = \int_0^{\infty} e^{-x} \cdot x^{n-1} \cdot dx \quad (n > 0).$$

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$$6] \Gamma n+1 = n! \quad \text{if } n = \text{integer.}$$

$$7] \int_0^{\infty} e^{-ky} \cdot y^{n-1} \cdot dy = \frac{\Gamma n}{k^n}$$

c) Beta functions.

$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} \cdot dx$$

* properties :-

$$1) B(m, n) = B(n, m)$$

$$2) B(m, n) = 2 \int_0^{\pi/2} \sin^{2m-1} \theta \cdot \cos^{2n-1} \theta \cdot d\theta.$$

$$3) B\left[\frac{p+1}{2}, \frac{q+1}{2}\right] = 2 \int_0^{\pi/2} \sin^p \theta \cdot \cos^q \theta \cdot d\theta.$$

$$4) B(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$$

$$5) \Gamma(p) \Gamma(1+p) = \frac{\pi}{\sin p \pi}$$

$$* a) \int \sqrt{q^2 - x^2} \cdot dx = \frac{x}{2} \sqrt{q^2 - x^2} + \frac{q^2}{2} \sin^{-1} \left[\frac{x}{q} \right] + C$$

$$b) \int \sqrt{x^2 + q^2} \cdot dx = \frac{x}{2} \sqrt{x^2 + q^2} + \frac{q^2}{2} \log_e (x + \sqrt{x^2 + q^2}) + C$$

$$c) \int \sqrt{x^2 - q^2} \cdot dx = \frac{x}{2} \sqrt{x^2 - q^2} - \frac{q^2}{2} \log_e (x + \sqrt{x^2 - q^2}) + C.$$

$$* \text{Reduction of } \int \tan^n x \cdot dx = \int \tan^n x \cdot dx = \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x \cdot dx.$$

$$\text{Reduction of } \int \sec^n \theta \cdot d\theta = \frac{\sec^{n-2} \theta \cdot \tan \theta}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} \theta \cdot d\theta.$$

Unit-3

chapter-4 - Differentiation under the integral sign and

Error function.

Rule - I -

$$I(\alpha) = \int_a^b f(x, \alpha) \cdot dx \text{ then } \frac{dI}{d\alpha} = \int_a^b \frac{\partial f}{\partial \alpha}(x, \alpha) \cdot dx.$$

Rule - II -

$$\frac{dI}{d\alpha} = \frac{d}{d\alpha} \int_{a(\alpha)}^{b(\alpha)} f(x, \alpha) \cdot dx = \int_{a(\alpha)}^{b(\alpha)} \frac{\partial}{\partial \alpha} (f(x, \alpha)) \cdot dx + f(b, \alpha) \frac{db}{d\alpha} - f(a, \alpha) \frac{da}{d\alpha}$$

chapter 4 - Differential Under Integral Sign and Error function.

Error function!

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du$$

1] Complementary Error function:-

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^{\infty} e^{-u^2} du$$

2] Alternative definition:

$$\operatorname{erf}(x) = \frac{1}{\sqrt{\pi}} \int_0^{x^2} e^{-t} t^{-1/2} dt$$

properties of Error function:

- 1) $\operatorname{erf}(\infty) = 1$
- 2) $\operatorname{erf}(0) = 0$
- 3) $\operatorname{erf}(x) + \operatorname{erf}(x) = 1$
- 4) $\operatorname{erf}(-x) = -\operatorname{erf}(x)$
- 5) $\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \left[x - \frac{x^3}{3} + \frac{x^5}{10} - \frac{x^7}{42} + \dots \right]$

Diffⁿ of Error function:-

$$\frac{d}{dx} \operatorname{erf}(qx) = \frac{2q e^{-q^2 x^2}}{\sqrt{\pi}}$$

Integration of Error function

$$\int_0^t \operatorname{erf}(qx) dx = t(\operatorname{erf}(qt)) + \frac{1}{\sqrt{\pi}} e^{-q^2 t^2} - \frac{1}{\sqrt{\pi}}$$

1] Tracing of cartesian Curves!

- a) Symmetry about X-axis :- powers of 'y' are even everywhere
- b) Symmetry about Y-axis :- power of 'x' are even everywhere
- c) Symmetry about both axis :- power of x and y are even
- d) Symmetry about opposite quadrant :- Equation remains unchanged if x and y are changed to $-x$ and $-y$
- e) Symmetry about Y-X line :- Equation remains unchanged if 'x' is replaced with 'y' and y is replaced with 'x'.

2] point of intersection

- a) with X-axis :- put $y=0$ and obtain values of 'x'
 $(q_1, 0), (q_2, 0)$ are point of intersection.
- b) with Y-axis :- put $x=0$ and obtain values of 'y'
 $(0, q_1), (0, q_2)$ are point of intersection.
- c) with origin :- put $x=0$ and $y=0$

3] Tangent at origin.

if curve passes through origin, then find tangent at origin with lowest degree term.

4] Sepecial point.

$$\frac{dy}{dx} = \pm \infty \quad - \text{parallel to } y\text{-axis}$$

$$\frac{dy}{dx} > 0 \quad \text{curve increasing}$$

$$\frac{dy}{dx} < 0 \quad \text{curve decreasing}$$

5] Asymptote

a) parallel to X-axis: Equate co-efficient of highest power of x to zero, we get asymptote parallel to x -axis.

b) parallel to Y-axis: Equate co-efficient of highest power of y to zero, we get asymptote parallel to y -axis.

6] Region of Absence!

a) for $y^2 = f(x)$: Suppose $y^2 < 0$ and find values of ' x '

b) for $x^2 = f(y)$: Suppose $x^2 < 0$ and find values of ' y '.

II] Tracing of polar form.

A] Symmetry

- i) initial line $\theta = 0$: Replace θ by $-\theta$, if equation remains unchanged then curve is symmetric.
- ii) About pole: Replace r by $-r$, if given equation remains unchanged then curve is symmetric about pole.
- iii) About $\theta = \frac{\pi}{2}$: Replace θ by $(\pi - \theta)$, if equation remains unchanged curve is symmetrical about $\theta = \frac{\pi}{2}$.
- iv) if equation remains unchanged by changing θ to $-\theta$ and r to $-r$, then curve is symmetric about line $\theta = \frac{\pi}{2}$, through pole perpendicular to initial line.

B] Rose curves

$$r = a \sin m\theta \quad \text{or} \quad r = a \cos m\theta.$$

- 1] For $r = a \sin m\theta$, first loop drawn along $\theta = \frac{\pi}{2m}$
- 2] For $r = a \cos m\theta$, first loop is drawn along $\theta = 0$
- 3] If 'n' is odd there are 'n' number of loops.
- 4] If 'n' is even there are '2n' number of loops.

I] Relations Between three Co-ordinate System:-

a) Relation Between cartesian and spherical.
polar system of coordinates

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

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

$$z = r \cos \theta$$

b) Relation between cartesian and cylindrical
system of co-ordinates

$$x = \rho \cos \phi$$

$$y = \rho \sin \phi$$

$$z = z$$

c) for spherical polar coordinates (r, θ, ϕ)

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

$$\cos \theta = \frac{z}{r}$$

$$\tan \phi = y/x$$

d) for cylindrical coordinates (ρ, ϕ, z)

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

$$\tan \phi = y/x$$

$$z = z$$

II] Distance formula:

$$d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

III] Division of Join of Given points.

Internally in ratio
 $m:n$.

$$x = \frac{mx_2 + nx_1}{m+n}$$

$$y = \frac{my_2 + ny_1}{m+n}$$

$$z = \frac{mz_2 + nz_1}{m+n}$$

Externally in ratio $m:n$.

$$x = \frac{mx_2 - nx_1}{m-n}$$

$$y = \frac{my_2 - ny_1}{m-n}$$

$$z = \frac{mz_2 - nz_1}{m-n}$$

IV] Direction cosines (Relation)

$$l^2 + m^2 + n^2 = 1$$

$$\cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = 1$$

V] Direction Ratios:

If a, b, c are dr's in $\frac{l}{a} = \frac{m}{b} = \frac{n}{c}$, then dc are

$$l = \frac{a}{\sqrt{a^2 + b^2 + c^2}}$$

$$m = \frac{b}{\sqrt{a^2 + b^2 + c^2}}$$

$$n = \frac{c}{\sqrt{a^2 + b^2 + c^2}}$$

v] Angle

$(l_1, m_1, n_1) (l_2, m_2, n_2)$ = direction cosines

$$\cos \theta = l_1 l_2 + m_1 m_2 + n_1 n_2$$

$$\cos \theta = \frac{a_1 a_2 + b_1 b_2 + c_1 c_2}{\sqrt{a_1^2 + b_1^2 + c_1^2} \sqrt{a_2^2 + b_2^2 + c_2^2}}$$

SPHERE

I] Centre Radius form:

$$\text{Centre} = (a, b, c)$$

$$\text{radius} = r$$

$$\therefore \text{Equation: } (x-a)^2 + (y-b)^2 + (z-c)^2 = r^2$$

Note:- if centre lies at origin equation becomes:

$$x^2 + y^2 + z^2 = r^2 \text{ which is the standard form.}$$

II] General form:

$$x^2 + y^2 + z^2 + 2ux + 2vz + d = 0$$

where centre = $(-u, -v, -w)$.

$$\text{radius} = \sqrt{u^2 + v^2 + w^2 - d}$$

III] Intercept form:

if sphere cuts x axis at $x=a$

y axis at $y=b$

z axis at $z=c$

$$u = -a/2 \quad v = -b/2 \quad w = -c/2$$

$$\text{Intercept form eqn: } x^2 + y^2 + z^2 - ax - by - cz = 0$$

IV] Diameter form:

$$(x-x_1)(y-x_2) + (y-y_1)(z-z_2) = 0$$

Touching Spheres:

if spheres touch

a) externally then $d = r_1 + r_2$

b) internally then $d = r_1 - r_2$

INTERSECTION OF PLANE AND SPHERE.

$$S = x^2 + y^2 + z^2 + 2ux + 2vy + 2wz + d = 0$$

$$\pi = lx + my + nz + p = 0$$

Equation : $S + \lambda \pi = 0$

$$\text{Length of perpendicular} = \left| \frac{-l u + m v + n w + p}{\sqrt{l^2 + m^2 + n^2}} \right|$$

where u, v, w are centres of sphere

l, m, n are points of contact on plane.

ORTHOGONAL SPHERES

$$[2u_1u_2 + 2v_1v_2 + 2w_1w_2 = d_1 + d_2]$$

Come :-

fixed point = vertex (α, β, γ)

Given curve = guiding curve or base

Any straight line = generator

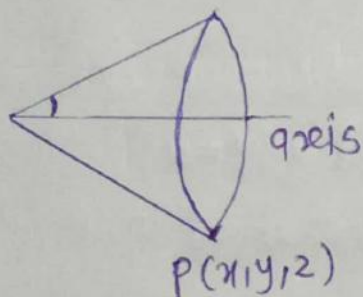
Direction Ratios (l, m, n)

\therefore Equation of generator passing through (α, β, γ) with direction ratios l, m, n is given by

$$\frac{x-\alpha}{l} = \frac{y-\beta}{m} = \frac{z-\gamma}{n}$$

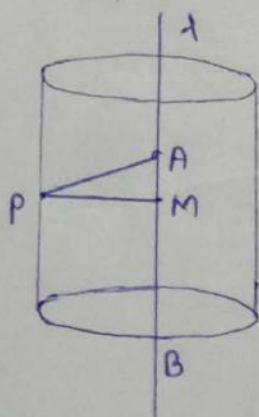
RIGHT CIRCULAR CONE

Angle between generator AP and axis is given as



$$\cos \alpha = \frac{l(x-\alpha) + m(y-\beta) + n(z-\gamma)}{\sqrt{l^2 + m^2 + n^2} \sqrt{(x-\alpha)^2 + (y-\beta)^2 + (z-\gamma)^2}}$$

RIGHT CIRCULAR CYLINDER



$P = (x, y, z)$ = any point on cylinder

$A(\alpha, \beta, \gamma)$ = fixed point on axis AB

PM = Radius of cylinder = r

$$AP = \sqrt{(x-\alpha)^2 + (y-\beta)^2 + (z-\gamma)^2}$$

AM = projection of AP on axis AB

$$= \frac{l(x-\alpha) + m(y-\beta) + n(z-\gamma)}{\sqrt{l^2 + m^2 + n^2}}$$

chapter-7 - Multiple Integrals.I] Double Integration

a] when x_1 and x_2 are functions of y and y_1 and y_2 are constant, then we integrate first w.r.t ' x ' keeping ' y ' constant and then integrate ' y ' between y_1 and y_2

$$\int_{y_1=a}^{y_2=b} \left[\int_{x_1=f(y)}^{x_2=g(y)} f(x,y) dx \right] \cdot dy$$

b] when y_1 and y_2 are functions of ' x ' and x_1 and x_2 are constants, then we integrate first w.r.t ' y ' keeping ' x ' constant and then integrate ' x ' between x_1 and x_2

$$\int_{x_1=a}^{x_2=b} \left[\int_{y_1=f(x)}^{y_2=g(x)} f(x,y) \cdot dy \right] \cdot dx.$$

c] when y_1 and y_2 are functions of x and x_1 and x_2 are constant

In this x_1 , x_2 and y_1 , y_2 are constant limits then region of integration is rectangle. so we can use the given order of integration

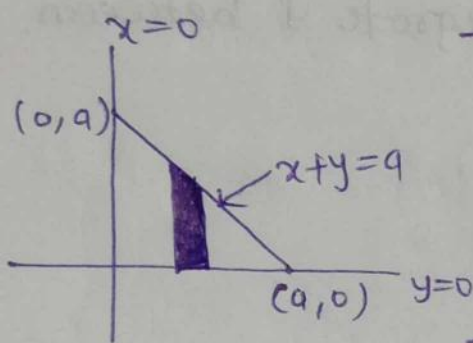
d] if $f(x,y) = h(x) \cdot g(y)$ and if both limits are constant then

$$\int_a^b \int_c^d f(x,y) \cdot dx \cdot dy = \int_a^b h(x) \cdot dx \cdot \int_c^d g(y) \cdot dy.$$

II] Evaluation of Double integrals without limits.

a] Integrating first w.r.t 'y' then 'x'.

- Draw region 'r' where $x=0$ $y=0$ and $x+y=a$.
- for this integration consider vertical strip.



- for $x=0$ and $y=a$ for $y=0$ $x=a$

\therefore points of intersection are $(0,a)$ & $(a,0)$.

- Limits for integration of vertical strip is given as

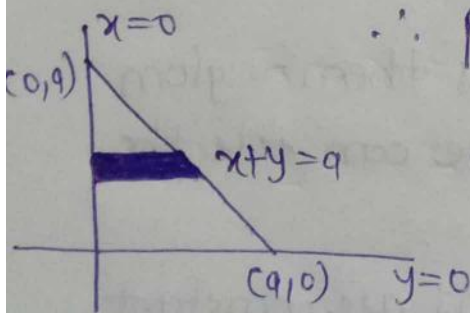
$$x=0 \text{ to } a$$

$$y=0 \text{ to } a-x.$$

$$I = \int_0^a \int_0^{a-x}$$

b] Integrating first w.r.t 'x' then 'y'

- Draw region 'r' where $x=0$ $y=0$ and $x+y=a$
- for this integrating consider horizontal strip.



- for $x=0$ $y=a$ and for $y=0$ $x=a$

\therefore points of intersection of horizontal strip is

$$x=0 \text{ to } a-y$$

$$y=0 \text{ to } a.$$

c] Double integrations in polar co-ordinate form.

i] Function is always integrated first w.r.t r and then w.r.t θ .

ii] The strip is always radials and it is taken from pole.

iii] Rotate strip in anticlockwise direction.

iv] $x = r \cos \theta$ $y = r \sin \theta$

$$x^2 + y^2 = r^2$$

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

v] For first Quadrant = $\theta = 0$ to $\pi/2$

first, second " = $\theta = 0$ to π

first, second, third = $\theta = 0$ to $3\pi/2$

1st, 2nd, 3rd, 4th = $\theta = 0$ to 2π

TRIPLE INTEGRATION

- If function $f(x, y, z)$, then integrate 1st w.r.t 'z' and then w.r.t 'y' and lastly with respect x
- Limits of z are in terms of x and y
- Limits of y are in terms of 'x'
- Limits of 'x' are always constants.

$$\int_a^b \int_{t_1(x)}^{t_2(x)} \int_{\theta_1(x,y)}^{\theta_2(x,y)} f(x,y,z) dz dy dx =$$

$$\int_a^b \left\{ \int_{t_1(x)}^{t_2(x)} \left[\int_{\phi_1(x,y)}^{\phi_2(x,y)} f(x,y,z) dz \right] dy \right\} \cdot dx.$$

TRIPLE INTEGRATION IN SPHERICAL POLAR COORDINATES

$$x^2 + y^2 + z^2 = r^2$$

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

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

$$z = r \cos \theta$$

$$dx dy dz = r^2 \sin \theta dr d\theta d\phi.$$

AREA

- 1) $\int y \cdot dx \rightarrow$ Area bounded on x -axis
- 2) $\int x \cdot dy \rightarrow$ Area bounded on y -axis
- 3) $\iint dx \cdot dy \rightarrow$ Area is in cartesian form.
- 4) $\iint r \cdot dr \cdot d\theta \rightarrow$ Area is in polar form.

— shaikh Attaf Tayyab.