

$$= \iiint \frac{a^l b^m c^n}{p q r} u_1^{(l/p)-1} u_2^{(m/q)-1} u_3^{(n/r)-1} du_1 du_2 du_3,$$

where $u_1 + u_2 + u_3 \leq 1$

$$= \frac{a^l b^m c^n}{p q r} \cdot \frac{\Gamma(l/p) \Gamma(m/q) \Gamma(n/r)}{\Gamma\{1 + (l/p) + (m/q) + (n/r)\}}.$$

Example 3. Prove that $\iiint \frac{dx_1 dx_2 \dots dx_n}{\sqrt{1 - x_1^2 - x_2^2 - \dots - x_n^2}}$

$\frac{\pi^{(n+1)/2}}{2^n \Gamma\{\frac{1}{2}(n+1)\}}$ the integral being extended to all positive values of the variables for which the expression is real.

Solution. The expression is real if $x_1^2 + x_2^2 + \dots + x_n^2 < 1$. (Note)

Putting $x_1^2 = u_1, x_2^2 = u_2, \dots, x_n^2 = u_n$, we get

$$x_1 = \sqrt{u_1}, x_2 = \sqrt{u_2}, \dots, x_n = \sqrt{u_n}$$

$$\therefore dx_1 = \frac{1}{2} u_1^{\frac{1}{2}-1} du_1; dx_2 = \frac{1}{2} u_2^{\frac{1}{2}-1} du_2, \dots, dx_n = \frac{1}{2} u_n^{\frac{1}{2}-1} du_n.$$

\therefore The given integral

$$= \iiint \frac{\left(\frac{1}{2}\right)^n u_1^{\frac{1}{2}-1} u_2^{\frac{1}{2}-1} \dots u_n^{\frac{1}{2}-1} du_1 du_2 \dots du_n}{\sqrt{(1 - u_1 - u_2 - \dots - u_n)}}$$

$$\text{where } u_1 + u_2 + \dots + u_n < 1$$

$$= \left(\frac{1}{2}\right)^n \cdot \frac{\Gamma(\frac{1}{2}) \Gamma(\frac{1}{2}) \dots \Gamma(\frac{1}{2})}{\Gamma(\frac{1}{2} + \frac{1}{2} + \dots + \frac{1}{2})} \int_0^1 \frac{h^{\frac{n}{2}-1}}{\sqrt{(1-h)}} dh$$

$$= \left(\frac{1}{2}\right)^n \cdot \frac{\{\Gamma(\frac{1}{2})\}^n}{\Gamma(n/2)} \int_0^{\pi/2} \frac{(\sin^2 \theta)^{(n/2)-1} \cdot 2 \sin \theta \cos \theta d\theta}{\sqrt{(1 - \sin^2 \theta)}},$$

$$\text{where } h = \sin^2 \theta$$

$$= \frac{\left(\frac{1}{2}\right)^n \{\Gamma(\frac{1}{2})\}^n}{\Gamma(\frac{1}{2}n)} \int_0^{\pi/2} 2 \sin^{n-1} \theta d\theta$$

$$= \frac{(\sqrt{\pi})^n}{2^n \Gamma(\frac{1}{2}n)} \cdot \frac{\Gamma(\frac{1}{2}n) \Gamma(\frac{1}{2})}{2 \Gamma\{\frac{1}{2}(n-1+0+2)\}}$$

(Note)

$$= \frac{\pi^{\frac{n}{2}} \sqrt{\pi}}{2^n \Gamma\{\frac{1}{2}(n+1)\}} = \frac{(\pi)^{\frac{(n+1)}{2}}}{2^n \Gamma\{\frac{1}{2}(n+1)\}}.$$

Example. 4. Evaluate $\iiint xyz \sin(x + y + z) dx dy dz$ the integrand being extended to all positive values of the variables subject to the condition $x + y + z \leq \frac{1}{2}\pi$.

Solution. The given integral

$$= \iiint [\sin(x + y + z)] x^{2-1} y^{2-1} z^{2-1} dx dy dz$$

$$= \frac{\Gamma(2) \Gamma(2) \Gamma(2)}{\Gamma(2 + 2 + 2)} \int_0^{\pi/2} h^{2+2+2-1} \sin h dh \quad (\text{Note})$$

$$= \frac{[\Gamma(2)]^3}{\Gamma(6)} \int_0^{\pi/2} h^5 \sin h dh = \frac{1}{5!} \int_0^{\pi/2} h^5 \sin h dh \quad \dots$$

Now $\int_0^{\pi/2} h^n \sin h dh$

$$= \left[h^n (-\cos h) \right]_0^{\pi/2} - \int_0^{\pi/2} n h^{n-1} (-\cos h) dh$$

$$= n \int_0^{\pi/2} h^{n-1} \cos h dh$$

$$= n \left[\left\{ h^{n-1} \sin h \right\}_0^{\pi/2} - \int_0^{\pi/2} (n-1) h^{n-2} \sin h dh \right]$$

or $\int_0^{\pi/2} h^n \sin h dh = n \left(\frac{1}{2}\pi \right)^{n-1}$

$$- n(n-1) \int_0^{\pi/2} h^{n-1} \sin h dh \quad \dots(ii)$$

Putting $n = 5$ in (ii) we get

$$\int_0^{\pi/2} h^5 \sin h dh = 5 \left(\frac{1}{2}\pi \right)^4 - 5(4) \int_0^{\pi/2} h^3 \sin h dh$$

$$= \frac{5}{16} \pi^4 - 20 \int_0^{\pi/2} h^3 \sin h dh \quad \dots(iii)$$

Putting $n = 3$ in (ii) we get $\int_0^{\pi/2} h^3 \sin h dh$

$$= 3 \left(\frac{1}{2}\pi \right)^2 - 3(2) \int_0^{\pi/2} h \sin h dh$$

$$\begin{aligned}
&= \frac{3}{4}\pi^2 - 6 \left[\left(-h \cos h \right)_0^{\pi/2} + \int_0^{\pi/2} \cos h \, dh \right] \\
&= \frac{3}{4}\pi^2 - 6 \left(\sin h \right)_0^{\pi/2} = \frac{3}{4}\pi^2 - 6 \quad \dots(iv)
\end{aligned}$$

\therefore From (iii) and (iv) we get

$$\begin{aligned}
\int_0^{\pi/2} h^2 \sin h \, dh &= (5/16)\pi^4 - 20 \left[\frac{3}{4}\pi^2 - 6 \right] \\
&= (5/16)\pi^4 - 15\pi^2 + 120
\end{aligned}$$

\therefore From (i), the given integral = $\frac{1}{5!} [(5/16)\pi^4 - 15\pi^2 + 120]$ Ans.

Example 5. Show that $\iiint \frac{dx \, dy \, dz}{\sqrt{1 - (x^2 + y^2 + z^2)}} = \frac{1}{8}\pi^2$, the integral being extended to all +ve values of the variables for which the expression is real.

Solution. Putting $x^2 = u, y^2 = v, z^2 = w$, we get

$$x = \sqrt{u}, y = \sqrt{v}, z = \sqrt{w}, dx = \frac{1}{2}u^{\frac{1}{2}-1} du \text{ etc.}$$

Also the expression is real if $x^2 + y^2 + z^2 < 1$ i.e. $u + v + w < 1$

\therefore The given integral

$$= \iiint \frac{u^{(1/2)-1} v^{(1/2)-1} w^{(1/2)-1} du \, dv \, dw}{\sqrt{1 - (u + v + w)}}, \quad \text{where } u + v + w < 1$$

$$= \left(\frac{1}{2}\right)^3 \iiint \frac{u^{(1/2)-1} v^{(1/2)-1} w^{(1/2)-1}}{\sqrt{1 - (u + v + w)}} du \, dv \, dw$$

$$= \frac{1}{8} \cdot \frac{\Gamma(\frac{1}{2}) \cdot \Gamma(\frac{1}{2}) \cdot \Gamma(\frac{1}{2})}{\Gamma(\frac{1}{2} + \frac{1}{2} + \frac{1}{2})} \int_0^1 \frac{h^{\frac{1}{2} + \frac{1}{2} + \frac{1}{2} - 1}}{\sqrt{1 - h}} dh,$$

$$= \frac{1}{8} \cdot \frac{[\Gamma(\frac{1}{2})]^3}{\Gamma(\frac{3}{2})} \int_0^1 \frac{h^{1/2}}{\sqrt{1 - h}} dh$$

$$= \frac{1}{8} \cdot \frac{[\Gamma(\frac{1}{2})]^3}{\frac{1}{2}\Gamma(\frac{1}{2})} \cdot \int_0^{\pi/2} \frac{\sin \theta}{\sqrt{1 - \sin^2 \theta}} \cdot 2 \sin \theta \cos \theta \, d\theta.$$

putting $h = \sin^2 \theta$

$$= \frac{1}{2} [\Gamma(\frac{1}{2})]^2 \int_0^{\pi/2} \sin^2 \theta d\theta = \frac{1}{2} \pi \cdot \frac{1}{2} \cdot \frac{1}{2} \pi = \frac{1}{8} \pi^2$$

Example 6. Prove that $\iiint \frac{dx dy dz}{\sqrt{(a^2 - x^2 - y^2 - z^2)}} = \frac{\pi^2 a^2}{8}$, the integral being extended to all positive values of the variables for which the expression is real.

Solution. The expression is real provided $x^2 + y^2 + z^2 < a^2$

or $(x/a)^2 + (y/a)^2 + (z/a)^2 < 1$

\therefore Putting $(x/a)^2 = u, (y/a)^2 = v, (z/a)^2 = w$, we get

$$x = \frac{1}{2} au^{\frac{1}{2}}, y = \frac{1}{2} av^{\frac{1}{2}}, z = \frac{1}{2} aw^{\frac{1}{2}}, dx = \frac{1}{2} au^{\frac{1}{2}-1} du \text{ etc.}$$

\therefore The given integral

$$= \iiint \frac{(\frac{1}{2} au^{\frac{1}{2}-1} du) (\frac{1}{2} av^{\frac{1}{2}-1} dv) (\frac{1}{2} aw^{\frac{1}{2}-1} dw)}{\sqrt{(a^2 - a^2 u - a^2 v - a^2 w)}} \quad \text{where } u + v + w < 1$$

$$= \frac{1}{8} a^2 \iiint \frac{u^{\frac{1}{2}-1} v^{\frac{1}{2}-1} w^{\frac{1}{2}-1} du dv dw}{\sqrt{[1 - (u + v + w)]}}$$

$$= \frac{1}{8} a^2 \frac{[\Gamma(\frac{1}{2})]^3}{\Gamma(\frac{3}{2})} \cdot \int_0^1 \frac{h^{\frac{1}{2} + \frac{1}{2} + \frac{1}{2} - 1}}{\sqrt{(1 - h)}} dh$$

by Liouville's Theorem

$$= \frac{1}{8} \frac{a^2 [\Gamma(\frac{1}{2})]^3}{\frac{1}{2} \Gamma(\frac{1}{2})} \int_0^1 \frac{h^{1/2}}{\sqrt{(1 - h)}} dh$$

$$= \frac{1}{4} a^2 [\Gamma(\frac{1}{2})]^2 \int_0^{\pi/2} \frac{\sin \theta}{\sqrt{(1 - \sin^2 \theta)}} 2 \sin \theta \cos \theta d\theta,$$

where $h = \sin^2 \theta$

$$= \frac{1}{2} a^2 (\sqrt{\pi})^2 \int_0^{\pi/2} \sin^2 \theta d\theta = \frac{1}{2} \pi a^2 \cdot \frac{1}{2} \cdot \frac{\pi}{2} = \frac{\pi^2 a^2}{8}.$$

Hence proved.

Example 7. Prove that the value of $\iiint \int dx dy dz dw$, for all values of the variables for which $x^2 + y^2 + z^2 + w^2$ is not less than a^2 and not greater than b^2 is $(\pi^2/32)(b^4 - a^4)$.

Solution. The given condition is $a^2 < x^2 + y^2 + z^2 + w^2 < b^2$.

Putting $x^2 = u_1, y^2 = u_2, z^2 = u_3, w^2 = u_4$, we get

$$x = \sqrt{u_1}, y = \sqrt{u_2}, z = \sqrt{u_3}, w = \sqrt{u_4}$$

$$\text{or } dx = \frac{1}{2}u_1^{(1/2)-1} du_1, dy = \frac{1}{2}u_2^{(1/2)-1} du_2, \text{ etc.}$$

\therefore The given integral

$$= \frac{1}{16} \int \int \int \int u_1^{(1/2)-1} u_2^{(1/2)-1} u_3^{(1/2)-1} u_4^{(1/2)-1} du_1 du_2 du_3 du_4,$$

$$\text{where } a^2 < u_1 + u_2 + u_3 + u_4 < b^2$$

$$= \frac{1}{16} \frac{\Gamma(\frac{1}{2}) \Gamma(\frac{1}{2}) \Gamma(\frac{1}{2}) \Gamma(\frac{1}{2})}{\Gamma(\frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2})} \int_a^{b^2} h^{\frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} - 1} dh$$

$$= \frac{1}{16} \frac{[\Gamma(\frac{1}{2})]^4}{\Gamma(2)} \int_a^{b^2} h dh = \frac{1}{16} \cdot \frac{(\sqrt{\pi})^4}{1} \left(\frac{1}{2} h^2 \right)_a^{b^2} = \frac{\pi^2}{32} (b^4 - a^4)$$

Hence proved.

Example 8. Find the volume of $(x^2/a^2) + (y^2/b^2) + (z^2/c^2) = 1$ by using Dirichlet's Integral. (Rohilkhand 91)

Solution. Putting $(x/a)^2 = u, (y/b)^2 = v, (z/c)^2 = w$, we get
 $x = au^{1/2}, y = bv^{1/2}, z = cw^{1/2}$ where $u + v + w < 1$, since
 $(x/a)^2 + (y/b)^2 + (z/c)^2 < 1$ for the region within the given surface.

$$\text{Here } dx = \frac{1}{2}a u^{\frac{1}{2}-1} du, dy = \frac{1}{2}b v^{\frac{1}{2}-1} dv, dz = \frac{1}{2}c w^{\frac{1}{2}-1} dw.$$

\therefore The required volume

$$\begin{aligned} &= 8 [\text{Volume in positive octant}] = 8 \int \int \int dx dy dz \\ &= 8 \int \int \int \left(\frac{1}{2} \right)^3 abc u^{(1/2)-1} v^{(1/2)-1} w^{(1/2)-1} du dv dw \\ &= 8 \cdot \frac{1}{8} abc \int \int \int u^{(1/2)-1} v^{(1/2)-1} w^{(1/2)-1} du dv dw \end{aligned}$$

$$\text{where } u + v + w < 1$$

$$= abc \frac{\Gamma(\frac{1}{2}) \Gamma(\frac{1}{2}) \Gamma(\frac{1}{2})}{\Gamma(\frac{1}{2} + \frac{1}{2} + \frac{1}{2})} \int_0^1 h^{\frac{1}{2} + \frac{1}{2} + \frac{1}{2} - 1} dh,$$

by Dirichlet's Theorem

$$\begin{aligned}
 &= abc \frac{[\Gamma(\frac{1}{2})]^3}{\Gamma(3/2)} \int_0^1 h^{1/2} dh = abc \frac{[\Gamma(\frac{1}{2})]^3}{\frac{1}{2} \Gamma(1/2)} \left[\frac{2}{3} h^{3/2} \right]_0^1 \\
 &= abc \frac{(\sqrt{\pi})^2 \cdot 2}{(1/2) \cdot 3}, \quad \because \Gamma(\frac{1}{2}) = \sqrt{\pi} \\
 &= (4/3) \pi abc
 \end{aligned}$$

Example 9. Apply Dirichlet's Theorem to find the volume of the solid $(x/a)^{2/3} + (y/b)^{2/3} + (z/c)^{2/3} = 1$.

Solution. Putting $(x/a)^{2/3} = u, (y/b)^{2/3} = v, (z/c)^{2/3} = w$

or $x = au^{3/2}, y = bv^{3/2}, z = cw^{3/2}$,

we get $dx = \frac{3}{2} au^{1/2} du, dy = \frac{3}{2} bv^{1/2} dv, dz = \frac{3}{2} cw^{1/2} dw$

Also the solid exists for all positive and negative values of x subject to the condition

$$(x/a)^{2/3} + (y/b)^{2/3} + (z/c)^{2/3} < 1 \text{ i.e. } u + v + w < 1$$

\therefore The required volume = 8 (volume in positive octant)

$$\begin{aligned}
 &= 8 \iiint dx dy dz = 8 \iiint \left(\frac{3}{2}\right)^3 abc u^{1/2} v^{1/2} w^{1/2} du dv dw \\
 &= 27 abc \iiint u^{(3/2)-1} v^{(3/2)-1} w^{(3/2)-1} du dv dw \\
 &= 27 abc \frac{\Gamma(3/2) \Gamma(3/2) \Gamma(3/2)}{\Gamma\left[\left(\frac{3}{2}\right) + \left(\frac{3}{2}\right) + \left(\frac{3}{2}\right)\right]} \int_0^1 h^{(3/2) + (3/2) + (3/2) - 1} dh, \\
 &= \frac{27 abc [\Gamma(3/2)]^3}{\Gamma(9/2)} \int_0^1 h^{7/2} dh \\
 &= \frac{27 abc \left[\frac{1}{2} \Gamma(\frac{1}{2})\right]^3}{(7/2) \cdot (5/2) \cdot (3/2) \cdot \frac{1}{2} \Gamma(\frac{1}{2})} \left[\frac{2}{9} h^{9/2} \right]_0^1, \text{ where } \Gamma(\frac{1}{2}) = \sqrt{\pi} \\
 &= \frac{18 abc \pi}{35} \cdot \frac{2}{9} = \frac{4\pi}{35} abc
 \end{aligned}$$

Ans

Example 10. Evaluate $\iiint \sqrt{\frac{1-x^2-y^2-z^2}{1+x^2+y^2+z^2}} dx dy dz$, integral

being taken over all positive values of x, y, z such that $x^2 + y^2 + z^2 \leq 1$.

Solution. Putting $x^2 = u, y^2 = v, z^2 = w$

or $x = \sqrt{u}, y = \sqrt{v}, z = \sqrt{w}$

we get $dx = \frac{1}{2} u^{(1/2)-1} du, dy = \frac{1}{2} v^{(1/2)-1} dv, dz = \frac{1}{2} w^{(1/2)-1} dw$.

∴ The given integral

$$\begin{aligned}
 &= \iiint \sqrt{\left[\frac{1 - (u + v + w)}{1 + (u + v + w)} \right]} \left(\frac{1}{2} \right)^3 \\
 &u^{(1/2) - 1} v^{(1/2) - 1} w^{(1/2) - 1} du dv dw \\
 &= \frac{1}{8} \iiint \left[\frac{1 - (u + v + w)}{1 + (u + v + w)} \right] u^{(1/2) - 1} v^{(1/2) - 1} w^{(1/2) - 1} du dv dw \\
 &= \frac{1}{8} \frac{[\Gamma(\frac{1}{2})]^3}{\Gamma(\frac{1}{2} + \frac{1}{2} + \frac{1}{2})} \int_0^1 \sqrt{\left(\frac{1 - h}{1 + h} \right)} h^{\frac{1}{2} + \frac{1}{2} + \frac{1}{2} - 1} \\
 &= \frac{1}{8} \frac{[\Gamma(\frac{1}{2})]^3}{\frac{1}{2} \Gamma(\frac{1}{2})} \int_0^1 \frac{(1 - h)}{\sqrt{[(1 + h)(1 - h)]}} h^{1/2} dh \\
 &= \frac{1}{4} \pi \int_0^1 \frac{(1 - h) h^{1/2} dh}{\sqrt{(1 - h^2)}} \\
 &= \frac{1}{4} \pi \left[\int_0^1 h^{1/2} (1 - h^2)^{-1/2} dh - \int_0^1 h^{3/2} (1 - h^2)^{-1/2} dh \right] \\
 &= \frac{1}{4} \pi \left[\int_0^1 X^{1/4} (1 - X)^{-1/2} \cdot \frac{1}{2} X^{(-1/2)} dX \right. \\
 &\quad \left. - \int X^{3/4} (1 - X)^{-1/2} \frac{1}{2} X^{-1/2} dX \right], \text{ putting } h^2 = X \text{ or } h = X^{1/2} \\
 &= \frac{1}{8} \pi \left[\int_0^1 X^{(3/4) - 1} (1 - X)^{(1/2) - 1} dX - \int_0^1 X^{(5/4) - 1} \right. \\
 &\quad \left. (1 - X)^{(1/2) - 1} dX \right] \\
 &= \frac{\pi}{8} \left[B\left(\frac{3}{4}, \frac{1}{2}\right) - B\left(\frac{5}{4}, \frac{1}{2}\right) \right].
 \end{aligned}$$

Ans.

EXERCISE 10.1

1. Evaluate $\iiint x^2 dx dy dz$,

where $(x^2/a^2) + (y^2/b^2) + (z^2/c^2) \leq 1$.

(Gorakhpur 2002)

2. Show that $\iiint_V x^{l-1} y^{m-1} z^{n-1} dx dy dz = \frac{\Gamma(l) \Gamma(m) \Gamma(n)}{\Gamma(l + m + n + 1)}$,

where V is the region given by $x \geq 0, y \geq 0, z \geq 0, x + y + z \leq 1$.