

Seminar 8. Ex. 37 c)

$$\iint_A (\sin x + \sin y) dx dy, \quad \text{where } A = [0, \pi/2] \times [0, \pi/4]$$

$$\text{We denote } I = \iint_A (\sin x + \sin y) dx dy$$

$$I = \int_0^{\pi/2} \left(\int_0^{\pi/4} (\sin x + \sin y) dy \right) dx$$

$$\begin{aligned} \int_0^{\pi/4} (\sin x + \sin y) dy &= \int_0^{\pi/4} \sin x dy + \int_0^{\pi/4} \sin y dy \stackrel{\substack{x \text{ const} \\ y \text{ var.}}}{=} \sin x \cdot y \Big|_0^{\pi/4} - \cos y \Big|_0^{\pi/4} = \\ &= \sin x \left(\frac{\pi}{4} - 0 \right) - \left(\cos \frac{\pi}{4} - \cos 0 \right) = \frac{\pi}{4} \sin x - \left(\frac{\sqrt{2}}{2} - 1 \right) = \\ &= \frac{\pi}{4} \sin x - \frac{\sqrt{2}}{2} + 1 \end{aligned}$$

$$\begin{aligned} I &= \int_0^{\pi/2} \left(\frac{\pi}{4} \sin x + 1 - \frac{\sqrt{2}}{2} \right) dx = \frac{\pi}{4} \int_0^{\pi/2} \sin x dx + \int_0^{\pi/2} 1 dx - \int_0^{\pi/2} \frac{\sqrt{2}}{2} dx = \\ &= \frac{\pi}{4} (-\cos x) \Big|_0^{\pi/2} + x \Big|_0^{\pi/2} - \frac{\sqrt{2}}{2} x \Big|_0^{\pi/2} = \frac{\pi}{4} (-\cos \frac{\pi}{2} + \cos 0) + \frac{\pi}{2} - \frac{\sqrt{2}}{2} \cdot \frac{\pi}{2} = \\ &= \frac{\pi}{4} (0 + 1) + \frac{\pi}{2} \left(1 - \frac{\sqrt{2}}{2} \right) = \frac{\pi}{4} + \frac{\pi}{2} \frac{2 - \sqrt{2}}{2} = \frac{\pi}{4} (1 + 2 - \sqrt{2}) = \frac{\pi}{4} (3 - \sqrt{2}) \end{aligned}$$

$$\Rightarrow \iint_A (\sin x + \sin y) dx dy = \frac{\pi}{4} (3 - \sqrt{2})$$

where $A = [0, \pi/2] \times [0, \pi/4]$

Seminar 8. Ex. 37 d)

$$\int \dots \int_A e^{x_1 + \dots + x_m} dx_1 \dots dx_m, \text{ where } A = [0, 1] \times \dots \times [0, 1]$$

$$\int \dots \int_A e^{x_1 + \dots + x_m} dx_1 \dots dx_m = \int \dots \int_A e^{x_1} \dots e^{x_m} dx_1 \dots dx_m$$

$$\text{We denote } I^m = \int \dots \int_A e^{x_1 + \dots + x_m} dx_1 \dots dx_m$$

$$\int_0^1 e^{x_1} \dots e^{x_m} dx_1 \frac{e^{x_1} \text{ var}}{e^{x_2} \dots e^{x_m} \text{ const}} e^{x_2} \dots e^{x_m} e^{x_1} \Big|_0^1 =$$

$$= e^{x_2} \dots e^{x_m} (e^1 - e^0) = e^{x_2} \dots e^{x_m} (e - 1)$$

$$\int_0^1 e^{x_2} \dots e^{x_m} (e - 1) dx_2 \frac{e^{x_2} \text{ var}}{e^{x_3} \dots e^{x_m} (e - 1) \text{ const}} e^{x_3} \dots e^{x_m} (e - 1) \cdot e^{x_2} \Big|_0^1 =$$

$$= e^{x_3} \dots e^{x_m} (e - 1) (e - 1) = e^{x_3} \dots e^{x_m} (e - 1)^2$$

$$\Rightarrow P(m): I^m = \int \dots \int_A e^{x_1 + \dots + x_m} dx_1 \dots dx_m =$$

$$= \left(\int_0^1 e^x dx \right)^m, \text{ where } A = [0, 1] \times \dots \times [0, 1]$$

$$m \geq 2, m \in \mathbb{N}$$

1. First stage

$$P(2): \iint_A e^{x_1 + x_2} dx_1 dx_2 = \int_0^1 \left(\int_0^1 e^{x_1} e^{x_2} dx_1 \right) dx_2 =$$

$$\text{where } A = [0, 1] \times [0, 1]$$

$$= \int_0^1 \left(e^{x_1} \Big|_0^1 \cdot e^{x_2} \right) dx_2 = \int_0^1 (e^1 - e^0) e^{x_2} dx_2 =$$

$$= \int_0^1 (e - 1) e^{x_2} dx_2 = e^{x_2} \Big|_0^1 \cdot (e - 1) =$$

$$= (e - 1) (e - 1) = (e - 1)^2 \Rightarrow \text{TRUE}$$

2. Second stage

We assume that there is a true $P(k)$ and we prove $P(k+1)$ where $k \leq m$

$$P(k): \int \dots \int_A e^{x_1 + \dots + x_k} dx_1 \dots dx_k = \left(\int_0^1 e^x dx \right)^k \quad "I"$$

where $A = [0, 1] \times \dots \times [0, 1]$

$$P(k+1): \int \dots \int e^{x_1 + \dots + x_k + x_{k+1}} dx_1 \dots dx_{k+1} = \left(\int_0^1 e^x dx \right)^{k+1}$$

where $A = [0, 1] \times \dots \times [0, 1] \times [0, 1]$

$$\int \dots \int_A e^{x_1} \dots e^{x_k} e^{x_{k+1}} dx_1 \dots dx_k dx_{k+1} =$$

$$\stackrel{P(k)}{=} \int_0^1 \left(\int_0^1 e^x dx \right)^k e^{x_{k+1}} dx_{k+1} = \int_0^1 (e-1)^k e^{x_{k+1}} dx_{k+1} =$$

$$= e^{x_{k+1}} \Big|_0^1 \cdot (e-1)^k = (e-1)(e-1)^k = (e-1)^{k+1} \Rightarrow$$

$\Rightarrow P(k+1)$ it is true $\Rightarrow P(m)$ it is true

$$\Rightarrow I^m = \left(\int_0^1 e^x dx \right)^m = \left(e^x \Big|_0^1 \right)^m = (e^1 - e^0)^m = (e-1)^m$$

$$\Rightarrow \int \dots \int_A e^{x_1 + \dots + x_m} dx_1 \dots dx_m = (e-1)^m$$

where $A = [0, 1] \times \dots \times [0, 1]$