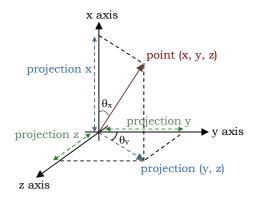
N Dimensional Sphere

This document derives the N dimensional spherical coordinates in two approaches and the volume of N dimensional sphere in terms of gamma function. Finally, the curse of dimensionality is discussed. N dimensional spherical space is composed of 1 radial space (i.e. r) and N-1 angular space (i.e. $\theta_1, \theta_2, \theta_3, ...\theta_{N-2}, \theta_{N-1}$).

Spherical coordinate (geometric approach)

Lets consider 3D case. Assume the 3 axes are x-axis, y-axis and z-axis, a point on the sphere with radius r be (x, y, z). The point (x, y, z) is projected on the x-axis first, the orthogonal complement is the projection on yz-plane, i.e. (0, y, z). The projection (0, y, z) is then projected on y-axis, the orthogonal complement is the projection on the last axis, i.e. z-axis. Red color indicates original point, blue color indicates the first projections (i.e. on x-axis and on yz-plane), green color indicates the second projections (i.e. on y-axis and on z-axis).



$$\frac{\text{step 1 : projection of }(x, y, z)}{\text{on x-axis with angle } \theta_x} = r\cos\theta_x \qquad (1)$$
on yz-plane with angle $\pi/2 - \theta_x = r\sin\theta_x$

```
step 2: projection of (0, y, z)
on y-axis with angle \theta_y = r \sin \theta_x \cos \theta_y (2)
on z-axis with angle \pi/2 - \theta_y = r \sin \theta_x \sin \theta_y (3)
```

where g_x = angle between (x, y, z) and x-axis g_y = angle between (0, y, z) and y-axis

Equation (1), (2) and (3) are the transformation that we need:

```
x = r\cos\theta_x r\in[0,\infty] called the radial coordinate y = r\sin\theta_x\cos\theta_y \theta_x\in[0,\pi] called the polar angle (or zenith / normal / inclination angle) z = r\sin\theta_x\sin\theta_y \theta_y\in[-\pi,\pi] called the azimuth angle
```

Lets consider 4D case. Assume the 4 axes are x-axis, y-axis, z-axis and w-axis, a point on the sphere with radius r be (x, y, z, w). The point (x, y, z, w) is projected on the x-axis first, the orthogonal complement is the projection on yzw-space, i.e. (0, y, z, w). The projection (0, y, z, w) is then projected on y-axis, the orthogonal complement is the projection on zw-plane, i.e. (0, 0, z, w). The projection (0, 0, z, w) is further projected on z-axis, the orthogonal complement is the projection on the last axis, i.e. w-axis. Hence we have:

```
projection of (x, y, z, w) on x-axis with angle g_x
                                                                                                                             (1*)
Step 1
                                                                                                  r\cos\theta_r
                projection of (x, y, z, w) on yzw-space with angle \pi/2-\theta_r =
                                                                                                  r \sin \theta_{\rm r}
Step 2
                projection of (0, y, z, w) on y-axis with angle \theta_v
                                                                                                  r \sin \theta_r \cos \theta_v
                                                                                                                              (2*)
                projection of (0, y, z, w) on zw-plane with angle \pi/2-9_v =
                                                                                                  r \sin \theta_{\rm r} \sin \theta_{\rm u}
Step 3
                projection of (0, 0, z, w) on z-axis with angle \theta_z
                                                                                                  r \sin \theta_r \sin \theta_v \cos \theta_z
                                                                                                                              (3*)
                projection of (0, 0, z, w) on w-axis with angle \pi/2 - \theta_z
                                                                                                  r \sin \theta_x \sin \theta_y \sin \theta_z
                                                                                                                              (4*)
where
                 g_x = angle between (x, y, z, w) and x-axis
                 g_v = angle between (0, y, z, w) and y-axis
                 g_z = angle between (0, 0, z, w) and z-axis
```

Equation (1*), (2*), (3*) and (4*) are the transformation that we need :

```
x = r\cos \theta_x r \in [0, \infty] called the radial coordinate y = r\sin \theta_x \cos \theta_y \theta_x \in [0, \pi] called the polar angle z = r\sin \theta_x \sin \theta_y \cos \theta_z z \in [0, \pi] called the polar angle z = r\sin \theta_x \sin \theta_y \sin \theta_z z \in [-\pi, \pi] called the azimuth angle
```

Finally, lets consider the ND case, assume N axes are: x_1 , x_2 , x_3 , ... x_{N-1} , x_N . Following the same arguments as 3D case and 4D case, we have the following results. In the spherical coordinates, there is one **radial** coordinate, and N-1 angular coordinates, and within the N-1 angular coordinates, N-2 are called **polar angles** (ranges from 0 to $+\pi$), and the last one is called **azimuth angle** (ranges from $-\pi$ to $+\pi$).

```
proj of (x_1, x_2, x_3, ... x_{N-1}, x_N) on x_1-axis with angle \theta_1
Step 1
                                                                                                                               r\cos\theta_1
                    proj of (x_1, x_2, x_3, \dots x_{N-1}, x_N) on complement space
                                                                                                                               r \sin \theta_1
Step 2
                    proj of (0, x_2, x_3, ... x_{N-1}, x_N) on x_2-axis with angle \theta_2
                                                                                                                               r \sin \theta_1 \cos \theta_2
                    proj of (0, x_2, x_3, \dots x_{N-1}, x_N) on complement space
                                                                                                                               r \sin \theta_1 \sin \theta_2
                    proj of (0, 0, x_3, ... x_{N-1}, x_N) on x_3-axis with angle \theta_3
Step 3
                                                                                                                               r \sin \theta_1 \sin \theta_2 \cos \theta_3
                     proj of (0, 0, x_3, ... x_{N-1}, x_N) on complement space
                                                                                                                               r \sin \theta_1 \sin \theta_2 \sin \theta_3
                    proj of (0, ..., 0, x_{N-1}, x_N) on x_{N-1}-axis with angle g_{N-1}
Step N-1
                                                                                                                               r \sin \theta_1 \sin \theta_2 \sin \theta_3 \dots \sin \theta_{N-2} \cos \theta_{N-1}
                    proj of (0, ..., 0, x_{N-1}, x_N) on x_N-axis with angle \pi/2 - \theta_{N-1} =
                                                                                                                               r \sin \theta_1 \sin \theta_2 \sin \theta_3 \dots \sin \theta_{N-2} \sin \theta_{N-1}
where
                                          angle between (n-1)<sup>th</sup> projection and x_n-axis
                                                                                                                               for n \in [1, N-1]
                                                                                                                               for n \in [1, N-2]
                      g_n
                                          [0,\pi]
                                                              is known as polar angle
                     g_{N-1}
                                   \in [-\pi,+\pi]
                                                              is known as azimuth angle
                                                                                                                               for n = N-1
                     r\cos\theta_1
x_2
                     r \sin \theta_1 \cos \theta_2
x_3
                     r \sin \theta_1 \sin \theta_2 \cos \theta_3
                     r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 ... \sin \theta_{N-3} \cos \theta_{N-2}
x_{N-2}
                     r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 ... \sin \theta_{N-3} \sin \theta_{N-2} \cos \theta_{N-1}
x_{N-1}
                     r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 ... \sin \theta_{N-3} \sin \theta_{N-2} \sin \theta_{N-1}
x_N
```

Spherical coordinate (analytic approach)

A point $(x_1, x_2, x_3, ... x_{N-1}, x_N)$ lying on ND hypershpere with radius r can be decomposed into a projection on x_1 -axis and a projection on its orthogonal complement, by noticing that the latter projection $(0, x_2, x_3, ... x_{N-1}, x_N)$ is a point lying on a 'N-1'D hypersphere (composed of x_2 -axis, x_3 -axis, ... x_N -axis) with radius $r\sin\theta_1$, we can derive the spherical coordinates in a recursion manner. Since $x_1 \in [-r, +r]$, it is reasonable to let:

$$x_{1} = r\cos\theta_{1}$$

$$r^{2} = x_{1}^{2} + x_{2}^{2} + x_{3}^{2} + ...x_{N-1}^{2} + x_{N}^{2}$$

$$\Rightarrow r^{2} - x_{1}^{2} = x_{2}^{2} + x_{3}^{2} + ...x_{N-1}^{2} + x_{N}^{2}$$

$$\Rightarrow r^{2} - (r\cos\theta_{1})^{2} = x_{2}^{2} + x_{3}^{2} + ...x_{N-1}^{2} + x_{N}^{2}$$

$$\Rightarrow (r\sin\theta_{1})^{2} = x_{2}^{2} + x_{3}^{2} + ...x_{N-1}^{2} + x_{N}^{2}$$

The point $(x_2, x_3, ... x_{N-1}, x_N)$ lying on $(N-1)^n$ hypershpere with radius $r\sin\theta_1$ can be decomposed into a projection on x_2 -axis and a projection on its orthogonal complement. Since $x_2 \in [-r\sin\theta_1, +r\sin\theta_1]$, it is reasonable to let:

$$x_{2} = r \sin \theta_{1} \cos \theta_{2}$$

$$(r \sin \theta_{1})^{2} = x_{2}^{2} + x_{3}^{2} + x_{4}^{2} + \dots x_{N-1}^{2} + x_{N}^{2}$$

$$\Rightarrow (r \sin \theta_{1})^{2} - x_{2}^{2} = x_{3}^{2} + x_{4}^{2} + \dots x_{N-1}^{2} + x_{N}^{2}$$

$$\Rightarrow (r \sin \theta_{1})^{2} - (r \sin \theta_{1} \cos \theta_{2})^{2} = x_{3}^{2} + x_{4}^{2} + \dots x_{N-1}^{2} + x_{N}^{2}$$

$$\Rightarrow (r \sin \theta_{1} \sin \theta_{2})^{2} = x_{3}^{2} + x_{4}^{2} + \dots x_{N-1}^{2} + x_{N}^{2}$$

The point $(x_3, x_4, ... x_{N-1}, x_N)$ lying on 'N-2'D hypershpere with radius $r\sin\theta_1 \sin\theta_2$ can be decomposed into a projection on x_3 -axis and a projection on its orthogonal complement. Since $x_3 \in [-r\sin\theta_1\sin\theta_2, +r\sin\theta_1\sin\theta_2]$, it is reasonable to let :

```
x_3 = r \sin \theta_1 \sin \theta_2 \cos \theta_3 by following the same argument, we have:

x_4 = r \sin \theta_1 \sin \theta_2 \sin \theta_3 \cos \theta_4

x_5 = r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 \cos \theta_5

...
x_{N-2} = r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 ... \sin \theta_{N-3} \cos \theta_{N-2}
```

The point (x_{N-1}, x_N) lying on 2D circle with radius $rsin\theta_1 sin\theta_2 ... sin\theta_{N-2}$ can be decomposed into a projection on x_{N-1} -axis and a projection on x_N -axis. Finally, we have :

```
x_{N-1} = r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 ... \sin \theta_{N-3} \sin \theta_{N-2} \cos \theta_{N-1}

x_N = r \sin \theta_1 \sin \theta_2 \sin \theta_3 \sin \theta_4 ... \sin \theta_{N-3} \sin \theta_{N-2} \sin \theta_{N-1}
```

Differential surface, differential solid angle and differential volume

Differential surface is the surface area of a hypersphere spanned by differential change in each angular component, while keeping radius component constant at r. Since there are N-1 angular dimensions, when there is delta change in any one angular component (while keeping other angular components unchanged), an arc is spanned, with length equals to radius multipled by delta angle. Differential surface is thus the product of all N-1 arcs spanned by delta change in all angular components.

For 3D case

 dl_x = arc length spanned by delta change in θ_x

= radius of original sphere $\times d\theta_x$

 $= rd\theta_{y}$

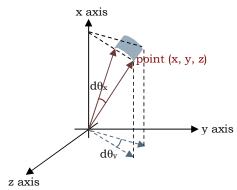
 dl_y = arc length spanned by delta change in θ_y

= radius of 1st projected sphere $\times d\theta_v$

 $= r \sin \theta_{\chi} d\theta_{\chi}$

 $dS = dl_x dl_y$

 $= r^2 \sin \theta_x d\theta_x d\theta_y$



For ND case

$$dl_n$$
 = arc length spanned by delta change in θ_n (for all $n \in [1, N-1]$)

= radius of n-1th projected sphere $\times d\theta_n$

= $r \sin \theta_1 \sin \theta_2 ... \sin \theta_{n-1} d\theta_n$

$$dS = dl_1 dl_2 ... dl_{N-1}$$
 (remark: product of N-1 arc length)

 $= (rd\vartheta_1) \times (r\sin\vartheta_1 d\vartheta_2) \times (r\sin\vartheta_1 \sin\vartheta_2 d\vartheta_3) \times ... \times (r\sin\vartheta_1 \sin\vartheta_2 ... \sin\vartheta_{N-2} d\vartheta_{N-1})$

$$= r^{N-1}(\sin\theta_1)^{N-2}(\sin\theta_2)^{N-3}(\sin\theta_3)^{N-4}...(\sin\theta_{N-2})^1 d\theta_1 d\theta_2 d\theta_3...d\theta_{N-2} d\theta_{N-1}$$

 $= r^{N-1}d\Omega$

$$d\Omega = (\sin \theta_1)^{N-2} (\sin \theta_2)^{N-3} (\sin \theta_3)^{N-4} ... (\sin \theta_{N-2})^1 d\theta_1 d\theta_2 d\theta_3 ... d\theta_{N-2} d\theta_{N-1}$$

where Ω is known as the differential solid angle, which is defined as differential surface with unit radius (i.e. r = 1). Note that : **surface area S is dependent on radius** (i.e. it should be S(r) formally), while solid angle Ω is independent on radius, Ω is a **constant for a specific dimension N**. Differential volume is then defined as the volume spanned by the differential change in surface area multipled by the differential change in radius.

$$dV = drdS$$
= $r^{N-1}drd\Omega$ (equation A)
= $r^{N-1}(\sin\theta_1)^{N-2}(\sin\theta_2)^{N-3}(\sin\theta_3)^{N-4}...(\sin\theta_{N-2})^1drd\theta_1d\theta_2d\theta_3...d\theta_{N-2}d\theta_{N-1}$

Relation between those differentials

Why do we define differential surface, differential solid angle and differential volume? This is because we want to find out the relationship between differential change in rectangular space and differential change in spherical space. Consider a function $f: \mathbb{R}^N \to \mathbb{R}^1$, the integration of the function in the whole ND space should be unchanged, no matter whether we perform integration in the rectangular space or in the spherical space. Hence we have :

$$\int f(x_1, x_2, \dots x_N) dV_{rect} \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) dV_{spher} \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) dV_{spher} \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) dr dS \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) dr dS \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_2, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r, \theta_1, \theta_1, \dots \theta_{N-1}) r^{N-1} dr d\Omega \\ = \int f(r,$$

Please notice differences in integration range between rectangular coordinates and spherical coordinates, and the differences in integration range between the polar angles $(0, \pi)$ and the azimuth angle $(-\pi, +\pi)$.

Remark (1) For 2D space

$$\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x_1, x_2) dx_1 dx_2 = \int_{0}^{\infty} \int_{0}^{\infty} f(r, \theta) dr dl = \int_{-\pi}^{+\pi} \int_{0}^{\infty} f(r, \theta) r dr d\theta$$
 (remark: the integration range is important)
$$dr dl = r dr d\theta$$
 (remark: for 2D, θ is azimuth angle)
$$dx_1 dx_2 \neq r dr d\theta$$
 (remark: for 2D, there is no polar angle)

Remark (2) For volume of hypersphere

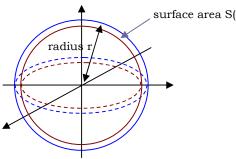
When function $f(\mathbf{x})$ returns 1 if the vector \mathbf{x} lies within a distance of R from the origin, and returns zero otherwise, then both sides of the integration below give the volume of the ND hypersphere.

$$f(x_{1},x_{2},...x_{N}) = \begin{bmatrix} 1 & \text{if} & |x|^{2} < R \\ 0 & \text{if} & \text{otherwise} \end{bmatrix}$$

$$\text{volume of sphere} = \begin{bmatrix} \int_{-\infty}^{+\infty+\infty} \int_{-\infty-\infty}^{+\infty} \int_{-\infty-\infty}^{+\infty} \int_{-\infty-\infty}^{+\infty} \int_{-\infty-\infty}^{+\infty} \int_{-\infty-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{0}^{+\infty} \int_{-\infty}^{+\infty} \int_{0}^{+\infty} \int_{0$$

- S grows with r^{N-1} .

- Ω is a constant in \Re^N .



Volume of sphere

Volume of sphere can be found by considering the integral of the following Gaussian.

Area of gaussian =
$$\int_{-\infty}^{+\infty} e^{-x^2} dx$$

Direct calculation of the above integration is not easy, it can be made easier by considering the square of the integral, followed by a transformation from rectangular coordinates into spherical coordinates.

$$(\int_{-\infty}^{+\infty} e^{-x^2} dx)^2 = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-(x_1^2 + x_2^2)} dx_1 dx_2$$

$$= \int_{-\pi}^{+\pi} \int_0^{\infty} e^{-r^2} r dr d\theta \qquad \text{(remark : } r^2 = x_1^2 + x_2^2 \text{ and } \theta \text{ is azimuth angle in 2D)}$$

$$= \int_{-\pi}^{+\pi} d\theta \int_0^{\infty} e^{-r^2} r dr$$

$$= 2\pi \int_0^{\infty} e^{-r^2} dr^2$$

$$= \pi [e^{-r^2}]_0^{\infty} = \pi$$

$$\int_{-\infty}^{+\infty} e^{-x^2} dx = \sqrt{\pi} \qquad \text{(equation C)}$$

Lets consider the power of N.

$$(\int_{-\infty}^{+\infty} e^{-x^2} dx)^N = \int_{-\infty}^{+\infty} ... \int_{-\infty}^{+\infty} e^{-(x_1^2 + x_2^2 + ... + x_N^2)} dx_1 dx_2 ... dx_N$$

$$\pi^{N/2} = \int_{\Omega} \int_{0}^{\infty} e^{-r^2} r^{N-1} dr d\Omega \qquad \text{(from equation B)}$$

$$\pi^{N/2} = \int_{\Omega} \int_{0}^{\infty} e^{-r^2} r^{N-1} dr d\Omega \qquad \text{(from equation C)}$$

$$\pi^{N/2} = \int_{\Omega} d\Omega \times \int_{0}^{\infty} e^{-r^2} r^{N-1} dr$$

$$\pi^{N/2} = \Omega \int_{0}^{\infty} e^{-r^2} r^{N-1} dr$$

$$\pi^{N/2} = \Omega \int_{0}^{\infty} e^{-r^2} r^{N-1} dr$$

$$\pi^{N/2} = \Omega \Gamma(N/2)/2 \qquad \text{(see remark)}$$

$$\Omega = 2\pi^{N/2} / \Gamma(N/2) \qquad \text{(equation D)}$$

Remark: Definition of gamma function

$$\int_0^\infty e^{-r^2} r^{N-1} dr = \int_0^\infty e^{-r^2} r^{N-2} r dr \qquad \text{(substitute } x = r^2 \text{ and } dx = 2r dr \text{)}$$

$$= \frac{1}{2} \int_0^\infty e^{-x} x^{(N-2)/2} dx$$

$$= \frac{1}{2} \int_0^\infty e^{-x} x^{(N/2)-1} dx$$

$$= \Gamma(N/2)/2 \qquad \text{(since } \Gamma(z) \text{ is defined as } \int_0^\infty e^{-r} r^{z-1} dr \text{)}$$

The final step is to find the volume by integrating the solid angle.

$$S(R) = R^{N-1}\Omega$$

$$= \frac{2R^{N-1}\pi^{N/2}}{\Gamma(N/2)}$$
 (from equation D)
$$V(R) = \int_0^R S(r)dr$$

$$= \int_0^R r^{N-1}\Omega dr$$

$$= \Omega \int_0^R r^{N-1}dr$$
 (since solid angle is independent on radius)
$$= \Omega \times [r^N/N]_0^R$$

$$= \frac{2R^N\pi^{N/2}}{N\Gamma(N/2)}$$
 (from equation D)
$$= \frac{R^N\pi^{N/2}}{\Gamma(N/2+1)}$$
 (since $\Gamma(N/2)N/2 = \Gamma(N/2+1)$, in general $\Gamma(z)z = \Gamma(z+1)$)

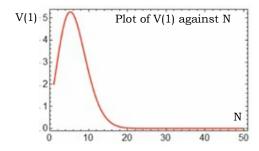
To summarise:

$$S(R) = \frac{2R^{N-1}\pi^{N/2}}{\Gamma(N/2)}$$

$$V(R) = \frac{R^N\pi^{N/2}}{\Gamma(N/2+1)}$$

Consider R = 1, we have:

$$V(1) = \frac{\pi^{N/2}}{\Gamma(N/2+1)}$$



Curse of dimensionality

In machine learning, we usually form classes or clusters making use of Euclidean distance from sample points. Now, with the formula of N dimensional sphere, we can see that sparsity that can be represented by the hypersphere formed by a sample data point. The sparsity is more serious as N increases. This is called the curse of dimensionality. We can find the ratio between a N dimensional sphere with its enclosing cube (recall: volume of cube is $(2R)^N$):

$$\frac{V_{sphere}(R=1)}{V_{cubic}(R=1)} = \frac{\pi^{N/2}}{\Gamma(N/2+1)} \frac{1}{2^N}$$
 tends to zero as N increases.