

Change of Variables:

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• We want something analogous to substitution for multiple integrals so that for regions where we cannot directly apply Fubini's theorem we transform them into one where we can.

• We want to transform $\iint_S f(x, y) dx dy$ over a region S in the xy -plane to $\iint_T F(x, y) du dv$, defined on a new region T in the uv -plane.

For single integral we had $\int_a^b f(x) dx = \int_{g(a)}^{g(b)} f(g(t)) g'(t) dt$.

Here we need two fns, $x = X(u, v)$, $y = Y(u, v)$.

• We assume that the mapping from T to S is one-one.
• The fns X and Y are cont. and have cont. partial derivatives, $\frac{\partial X}{\partial u}$, $\frac{\partial X}{\partial v}$, $\frac{\partial Y}{\partial u}$ and $\frac{\partial Y}{\partial v}$.

• The Jacobian $J(u, v) = \begin{vmatrix} \frac{\partial X}{\partial u} & \frac{\partial Y}{\partial u} \\ \frac{\partial X}{\partial v} & \frac{\partial Y}{\partial v} \end{vmatrix} \neq 0$.

Then, $\iint_S f(x, y) dx dy = \iint_T f(X(u, v), Y(u, v)) |J(u, v)| du dv$.

eg: Find the area of the region S bounded by the hyperbolas $xy = 1$ and $xy = 2$ and the curves $xy^2 = 3$ and $xy^2 = 4$.

The reqd. area is $\iint_S dx dy$.

Put $u = xy$, $v = xy^2$. $\Rightarrow x = \frac{u^2}{v}$, $y = \frac{v}{u}$.

The region T is $1 \leq u \leq 2$ and $3 \leq v \leq 4$. The Jacobian = $\frac{1}{v}$.

So, we get the area as $\iint_T \frac{1}{v} du dv = \int_3^4 \int_1^2 \frac{1}{v} du dv$.

Polar Coordinates:

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We use the eq^{ns} $x = X(r, \theta) = r \cos \theta$, $y = Y(r, \theta) = r \sin \theta$.
We assume $r > 0$, $\theta \in [0, 2\pi)$ or $\theta_0 \leq \theta < \theta_0 + 2\pi$ for some θ_0
so that the mapping is 1-1.

$$J(u, v) = \begin{vmatrix} \cos \theta & \sin \theta \\ -r \sin \theta & r \cos \theta \end{vmatrix} = r.$$

$$\Rightarrow \iint_S f(x, y) dx dy = \iint_T f(r \cos \theta, r \sin \theta) r dr d\theta.$$

eg: Find the vol^m of the sphere of radius a .

- The vol^m is $V = 2 \iint_S \sqrt{a^2 - x^2 - y^2} dx dy$, with
 $S = \{(x, y) \mid x^2 + y^2 \leq a^2\}$.

In polar co-ordinates we get,

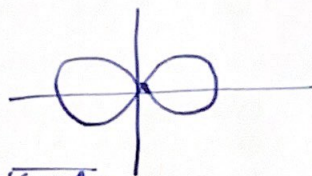
$$\begin{aligned} V &= 2 \iint_T \sqrt{a^2 - r^2} r dr d\theta, \text{ with } T = [0, a] \times [0, 2\pi]. \\ &= 2 \int_0^{2\pi} \int_0^a \sqrt{a^2 - r^2} r dr d\theta = 4\pi \int_0^a r \sqrt{a^2 - r^2} dr \\ &= 4\pi \left[\frac{(a^2 - r^2)^{3/2}}{-3/2} \right]_0^a = \frac{4\pi a^3}{3} // \end{aligned}$$

Area in polar coordinates: Area of a closed and bounded region

R is given by $A = \iint_R r dr d\theta$.

eg: Find the area enclosed by $r^2 = 4 \cos 2\theta$.

- This is a lemniscate, so the area is
4 times the area in the 1st quadrant.



$$\text{So, } A = 4 \int_0^{\pi/4} \int_0^{\sqrt{4 \cos 2\theta}} r dr d\theta = 4 \int_0^{\pi/4} \left[\frac{r^2}{2} \right]_0^{\sqrt{4 \cos 2\theta}} d\theta$$

$$= 4 \int_0^{\pi/4} 2 \cos 2\theta d\theta = 4 [\sin 2\theta]_0^{\pi/4} = 4 //$$

Ex: Evaluate $\iint_R e^{x^2+y^2} dy dx$, where R is the semi-circle $\textcircled{3}$
bounded by $y=0$ and $y=\sqrt{1-x^2}$.

Soln: $x = r \cos \theta$, $y = r \sin \theta$

$$\iint_R e^{x^2+y^2} dy dx = \int_0^\pi \int_0^1 e^{r^2} r dr d\theta = \int_0^\pi \left[\frac{e^{r^2}}{2} \right]_0^1 d\theta$$

$$= \int_0^\pi \frac{1}{2}(e-1) d\theta = \pi/2 (e-1) //$$

Ex: $\int_0^1 \int_0^{1-x} e^{\frac{x-y}{x+y}} dx dy = I.$

Let $u = x-y$, $v = x+y$. Then, $I = \iint_S e^{\frac{1}{2}v} |J| du dv$,
where S is the region in the uv -plane bounded by $u=-v$, $u=v$
and $v=1$. //

$$I = \frac{1}{2} \int_0^1 \int_{-v}^v e^{\frac{1}{2}v} du dv = \frac{1}{2} \sinh(1).$$

Ex: Evaluate $\iint_R \cos(9x^2+4y^2) dx dy$, where $R = \{(x,y) \mid 9x^2+4y^2 \leq 1\}$.

Soln: Let $x = \frac{r}{3} \cos \theta$, $y = \frac{r}{2} \sin \theta$. Then $|J| = \frac{\pi}{6}$.

$$\iint_R \cos(9x^2+4y^2) dx dy = \int_0^{2\pi} \int_0^1 \cos(r^2) \frac{\pi}{6} dr d\theta = \int_0^{2\pi} \left[\frac{\sin u}{12} \right]_0^1 d\theta //$$