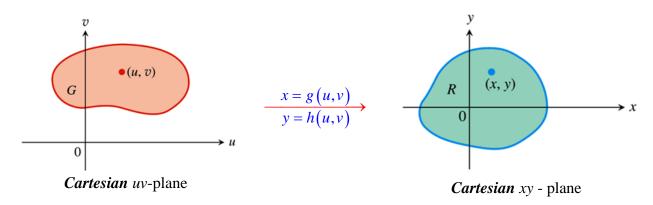
Section 3.7 – Change of variables in Multiple Integrals

Substitution in Double Integrals

Suppose that a region G in the uv-plane is transformed one-to-one into the region R in the xy-plane by equations of the form

$$x = g(u,v), \quad y = h(u,v)$$



R is the image of G under the transformation, and G the **preimage** of R.

$$\iint_{R} f(x,y) dxdy = \iint_{G} f(g(u,v),h(u,v)) |J(u,v)| dudv$$

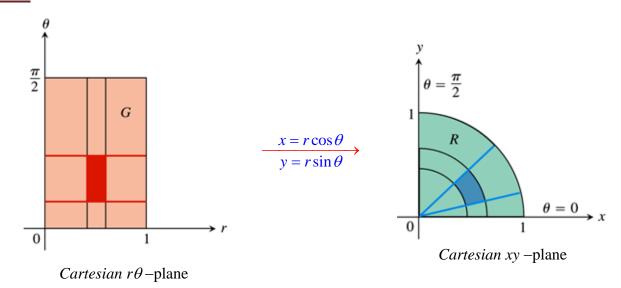
Definition

The *Jacobian determinant* or *Jacobian* of the coordinate transformation x = g(u,v), y = h(u,v) is

$$J(u,v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}$$

Find the Jacobian for the polar coordinate transformation $x = r\cos\theta$, $y = r\sin\theta$, write the Cartesian integral $\iint_R f(x,y) dxdy$ as a polar integral.

Solution



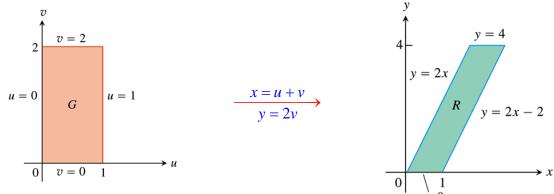
 $x = r\cos\theta$, $y = r\sin\theta$ transform the rectangle G: $0 \le r \le 1$, $0 \le \theta \le 2\pi$, into the quarter circle R bounded by $x^2 + y^2 = 1$ in QI.

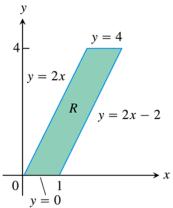
$$J(r, \theta) = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$
$$= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$
$$= r \cos^2 \theta + r \sin^2 \theta$$
$$= r \left(\cos^2 \theta + \sin^2 \theta \right)$$
$$= r \right]$$

Evaluate $\int_0^4 \int_{x=y/2}^{x=(y/2)+1} \frac{2x-y}{2} dxdy$ by applying the transformation $u = \frac{2x-y}{2}$, $v = \frac{y}{2}$ and

integrating over an appropriate region in the uv-plane.

$$\rightarrow \underline{y = 2v}$$
, $2u = 2x - y \Rightarrow \underline{x} = \frac{2u + y}{2} = \frac{2u + 2v}{2} = \underline{u + v}$





xy-eqns for the boundary of R	Corresponding uv -eqns. for the boundary of G	Simplified uv-eqns.
$x = \frac{y}{2}$	$u + v = \frac{2v}{2} = v$	u = 0
$x = \frac{y}{2} + 1$	$u + v = \frac{2v}{2} + 1 = v + 1$	<i>u</i> = 1
y = 0	2v = 0	v = 0
y = 4	2v = 4	v = 2

$$J(u,v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \frac{\partial}{\partial u} (u+v) & \frac{\partial}{\partial v} (u+v) \\ \frac{\partial}{\partial u} (2v) & \frac{\partial}{\partial v} (2v) \end{vmatrix}$$
$$= \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix}$$
$$= 2 \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix}$$

$$\int_{0}^{4} \int_{y/2}^{(y/2)+1} \left(x - \frac{y}{2}\right) dx dy = \int_{0}^{v=2} \int_{u=0}^{u=1} u |J(u, v)| du dv$$
$$= \int_{0}^{v=2} \int_{u=0}^{u=1} (u)(2) du dv$$

$$= \int_{0}^{v=2} u^{2} \Big|_{0}^{1} dv$$

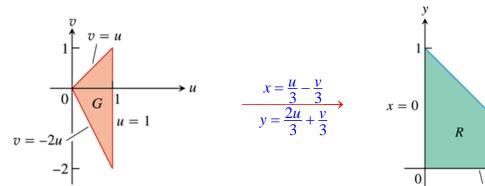
$$= \int_{0}^{v=2} dv$$

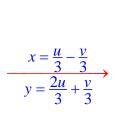
$$= v \Big|_{0}^{2}$$

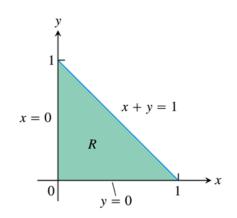
$$= 2$$

Evaluate
$$\int_{0}^{1} \int_{0}^{1-x} \sqrt{x+y} (y-2x)^{2} dy dx$$

$$\begin{cases} u = x + y \\ v = y - 2x \end{cases} \rightarrow \begin{cases} x = \frac{u}{3} - \frac{v}{3} \\ y = \frac{2u}{3} + \frac{v}{3} \end{cases}$$







xy-eqns for the boundary of R	Corresponding <i>uv</i> -eqns. for the boundary of <i>G</i>	Simplified uv-eqns.
x + y = 1	$\left(\frac{u}{3} - \frac{v}{3}\right) + \left(\frac{2u}{3} + \frac{v}{3}\right) = 1$	u = 1
x = 0	$\frac{u}{3} - \frac{v}{3} = 0$	v = u
y = 0	$\frac{2u}{3} + \frac{v}{3} = 0$	v = -2u

$$J(u,v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \frac{1}{3} & -\frac{1}{3} \\ \frac{2}{3} & \frac{1}{3} \end{vmatrix} = \frac{1}{3}$$

$$\int_{0}^{1} \int_{0}^{1-x} \sqrt{x+y} (y-2x)^{2} dy dx = \int_{u=0}^{u=1} \int_{v=-2u}^{v=u} u^{1/2} v^{2} |J(u,v)| dv du$$

$$= \int_{0}^{1} \int_{-2u}^{u} u^{1/2} v^{2} \left(\frac{1}{3}\right) dv du$$

$$= \int_{0}^{1} u^{1/2} \left[\frac{1}{9} v^{3}\right]_{-2u}^{u} du$$

$$= \frac{1}{9} \int_{0}^{1} u^{1/2} \left(u^{3} + 8u^{3}\right) du$$

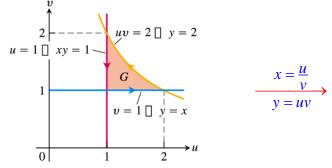
$$= \int_{0}^{1} u^{7/2} du$$

$$= \frac{2}{9} u^{9/2} \Big|_{0}^{1}$$

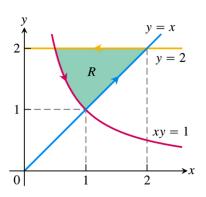
$$= \frac{2}{9} \Big|_{0}^{1}$$

Evaluate
$$\int_{1}^{2} \int_{1/y}^{y} \sqrt{\frac{y}{x}} e^{\sqrt{xy}} dx dy$$

$$\begin{cases} u = \sqrt{xy} \\ v = \sqrt{\frac{y}{x}} \end{cases} \rightarrow \begin{cases} u^2 = xy \\ v^2 = \frac{y}{x} \end{cases} \Rightarrow x = \frac{u}{v}, \quad y = uv$$



$$J(u,v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial v} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \frac{1}{v} & -\frac{u}{v^2} \\ v & u \end{vmatrix} = \frac{2u}{v}$$



xy-eqns for the boundary of R	Corresponding uv -eqns. for the boundary of G	Simplified uv-eqns.
x = y	$\frac{u}{v} = uv$	v = 1
$x = \frac{1}{y}$	$\frac{u}{v} = \frac{1}{uv}$	<i>u</i> = 1
y = 1	<i>uv</i> = 1	
y = 2	uv = 2	$u = 2$ $v = \frac{2}{u}$

$$\int_{1}^{2} \int_{1/y}^{y} \sqrt{\frac{y}{x}} e^{\sqrt{xy}} dx dy = \int_{1}^{2} \int_{1}^{2/u} 2u e^{u} dv du$$

$$= 2 \int_{1}^{2} u e^{u} [v]_{1}^{2/u} du$$

$$= 2 \int_{1}^{2} u e^{u} (\frac{2}{u} - 1) du$$

$$= 2 \int_{1}^{2} (2 - u) e^{u} du$$

$$= 2 [(2 - u + 1) e^{u}]_{1}^{2}$$

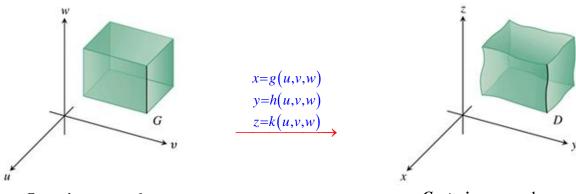
$$= 2 [(1) e^{2} - 2e]$$

$$= 2e(e - 2)$$

		e^{u}
(+)	2-u	e^{u}
(-)	-1	$e^{\mathcal{U}}$
	0	

Substitutions in Triple Integrals

$$x = g(u, v, w), \quad y = h(u, v, w), \quad z = k(u, v, w)$$



Cartesian uvw - plane

Cartesian xyz - plane

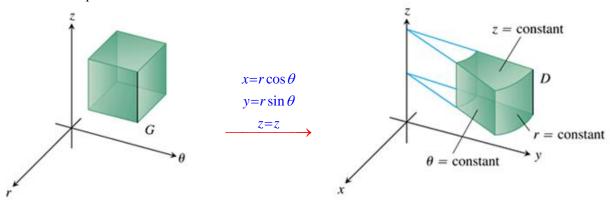
$$\iiint\limits_{R} f(x, y, z) dxdydz = \iiint\limits_{R} H(u, v, w) |J(u, v, w)| dudvdw$$

The **Jacobian determinant** is

$$J(u,v,w) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix} = \frac{\partial(x,y,z)}{\partial(u,v,w)}$$

Cube with sides parallel to the axes

Cube with sides parallel to the axes



Cartesian $r\theta z$ - plane

Cartesian xyz - plane

$$J(r,\theta,z) = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial z} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial z} \\ \frac{\partial z}{\partial r} & \frac{\partial z}{\partial \theta} & \frac{\partial z}{\partial z} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta & 0 \\ \sin \theta & r \cos \theta & 0 \\ 0 & 0 & 1 \end{vmatrix} = r \cos^2 \theta + r \sin^2 \theta = r$$

For spherical coordinates, ρ , ϕ , and θ take the place of u, v, and w. The transformation from Cartesian $\rho\phi\theta$ -space to Cartesian xyz –space is given by

$$x = \rho \sin \phi \cos \theta$$
, $y = \rho \sin \phi \sin \theta$, $z = \rho \cos \phi$

The Jacobian of the transformation

$$J(\rho, \phi, \theta) = \begin{vmatrix} \frac{\partial x}{\partial \rho} & \frac{\partial x}{\partial \phi} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial \rho} & \frac{\partial y}{\partial \phi} & \frac{\partial y}{\partial \theta} \\ \frac{\partial z}{\partial \rho} & \frac{\partial z}{\partial \phi} & \frac{\partial z}{\partial \theta} \end{vmatrix}$$

$$= \begin{vmatrix} \sin \phi \cos \theta & \rho \cos \phi \cos \theta & -\rho \sin \phi \sin \theta \\ \sin \phi \sin \theta & \rho \cos \phi \sin \theta & \rho \sin \phi \cos \theta \\ \cos \phi & -\rho \sin \phi & 0 \end{vmatrix}$$

$$= \rho^2 \cos^2 \phi \sin \phi \cos^2 \theta + \rho^2 \sin^3 \phi \sin^2 \theta + \rho^2 \sin \phi \cos^2 \phi \sin^2 \theta + \rho^2 \sin^3 \phi \cos^2 \theta$$

$$= \rho^2 \cos^2 \phi \sin \phi \left(\cos^2 \theta + \sin^2 \theta\right) + \rho^2 \sin^3 \phi \left(\sin^2 \theta + \cos^2 \theta\right)$$

$$= \rho^2 \cos^2 \phi \sin \phi + \rho^2 \sin^3 \phi$$

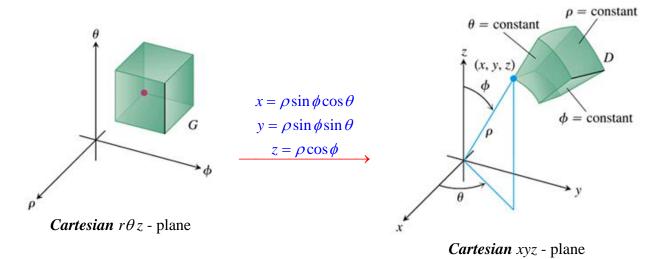
$$= \rho^2 \sin \phi \left(\cos^2 \phi + \sin^2 \phi\right)$$

$$= \rho^2 \sin \phi \left(\cos^2 \phi + \sin^2 \phi\right)$$

$$= \rho^2 \sin \phi \left(\cos^2 \phi + \sin^2 \phi\right)$$

$$= \rho^2 \sin \phi \left(\cos^2 \phi + \sin^2 \phi\right)$$

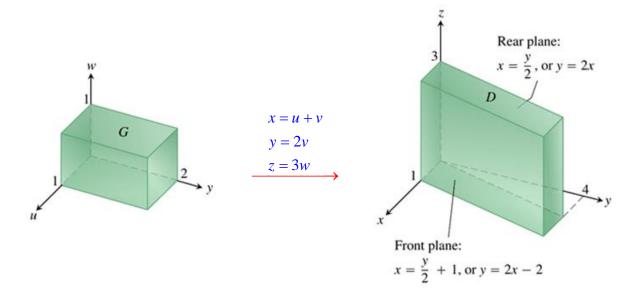
$$\iiint\limits_{D} F(x, y, z) dx dy dz = \iiint\limits_{G} H(\rho, \phi, \theta) \Big| \rho^{2} \sin \phi \Big| d\rho d\phi d\theta$$



Evaluate
$$\int_0^3 \int_0^4 \int_{x=y/2}^{x=(y/2)+1} \left(\frac{2x-y}{2} + \frac{z}{3}\right) dx dy dz$$
 by applying the transformation

 $u = \frac{2x - y}{2}$, $v = \frac{y}{2}$, $w = \frac{z}{3}$ and integrating over an appropriate region in the *uvw*-plane.

$$\begin{cases}
 u = \frac{2x - y}{2} \to x = u + \frac{y}{2} = u + v \\
 v = \frac{y}{2} \to y = 2v \\
 w = \frac{z}{3} \to z = 3w
\end{cases}$$



xyz-eqns for the boundary of D	Corresponding <i>uvw-eqns</i> . for the boundary of <i>G</i>	Simplified uvw- eqns.
$x = \frac{y}{2}$	u + v = v	u = 0
$x = \frac{y}{2} + 1$	u+v=v+1	u = 1
y = 0	2v = 0	v = 0
y = 4	2v = 4	v = 2
z = 0	3w = 0	w = 0
z = 3	3w = 3	w=1

$$J(u,v,w) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$$
$$= \begin{vmatrix} 1 & 1 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{vmatrix}$$
$$= \underline{6}$$

$$\int_{0}^{3} \int_{0}^{4} \int_{x=y/2}^{x=(y/2)+1} \left(\frac{2x-y}{2} + \frac{z}{3}\right) dx dy dz = \int_{0}^{1} \int_{0}^{2} \int_{0}^{1} (u+w) |J(u,v,w)| du dv dw$$

$$= 6 \int_{0}^{1} \int_{0}^{2} \left[\frac{u^{2}}{2} + wu\right]_{0}^{1} dv dw$$

$$= 6 \int_{0}^{1} \int_{0}^{2} \left(\frac{1}{2} + w\right) dv dw$$

$$= 6 \int_{0}^{1} \left[\frac{1}{2}v + wv\right]_{0}^{2} dw$$

$$= 6 \int_{0}^{1} (1+2w) dw$$

$$= 6 \left[w + w^{2}\right]_{0}^{1}$$

$$= 6(1+1)$$

$$= 12$$

Exercises Section 3.7 – Change of Variables in Multiple Integrals

Let $S = \{0 \le u \le 1, 0 \le v \le 1\}$ be a unit square in the *uv*-plane. Find the image of *S* in the *xy*-plane under the following transformations.

1.
$$T: x = v, y = u$$

3.
$$T: x = \frac{u+v}{2}, y = \frac{u-v}{2}$$

2.
$$T: x = -v, y = u$$

4.
$$T: x = u, y = 2v + 2$$

- 5. a) Solve the system u = x y, v = 2x + y for x and y in terms of u and v. Then find the value of the Jacobian $\frac{\partial(x,y)}{\partial(u,v)}$
 - b) Find the image under the transformation u = x y, v = 2x + y of the triangular region with vertices (0, 0), (1, 1), and (1, -2) in the xy-plane. Sketch the transformed region in the uv-plane.
- 6. Let R be the region in the first quadrant of the xy-plane bounded by the hyperbolas xy = 1, xy = 9 and the lines y = x, y = 4x. Use the transformation $x = \frac{u}{v}$, y = uv with u > 0, and v > 0 to rewrite

$$\iint\limits_{R} \left(\sqrt{\frac{y}{x}} + \sqrt{xy} \right) dx dy$$

As an integral over an appropriate region G in the uv-plane. Then evaluate the uv-integral over G.

- 7. The area πab of the ellipse $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$ can be found by integrating the function f(x, y) = 1 over the region bounded by the ellipse in the xy-plane. Evaluating the integral directly requires a trigonometric substitution. An easier way to evaluate the integral is to use the transformation x = au, y = bv and evaluate the transformed integral over the disk G: $u^2 + v^2 \le 1$ in the uv-plane. Find the area this way.
- **8.** Use the transformation $x = u + \frac{1}{2}v$, y = v to evaluate the integral

$$\int_{0}^{2} \int_{y/2}^{(y+4)/2} y^{3} (2x-y) e^{(2x-y)^{2}} dxdy$$

By first writing it as an integral over a region G in the uv-plane.

9. Use the transformation $x = \frac{u}{v}$, y = uv to evaluate the integral

$$\int_{1}^{2} \int_{1/y}^{y} \left(x^{2} + y^{2}\right) dx dy + \int_{2}^{4} \int_{y/4}^{4/y} \left(x^{2} + y^{2}\right) dx dy$$

- **10.** Find the Jacobian $\frac{\partial(x,y)}{\partial(u,v)}$ of the transformation
 - a) $x = u \cos v$, $y = u \sin v$
 - b) $x = u \sin v$, $y = u \cos v$
- 11. Find the Jacobian $\frac{\partial(x,y)}{\partial(u,v)}$ of the transformation
 - a) $x = u \cos v$, $y = u \sin v$, z = w
 - b) x = 2u 1, y = 3v 4, $z = \frac{1}{2}(w 4)$
- 12. Evaluate the appropriate determinant to show that the Jacobian of the transformation from Cartesian $\rho\phi\theta$ -space to Cartesian xyz-space is $\rho^2\sin\phi$
- **13.** How can substitutions in single definite integrals be viewed as transformations of regions? What is the Jacobian in such a case? Illustrate with an example.
- **14.** Find the volume of the ellipsoid $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$

(*Hint*: Let x = au, y = bv, and z = cw. Then find the volume of an appropriate region in uvw-space)

15. Use the transformation $x = u^2 - v^2$, y = 2uv to evaluate the integral

$$\int_0^1 \int_0^{2\sqrt{1-x}} \sqrt{x^2 + y^2} \, dy dx$$

(*Hint*: Show that the image of the triangular region G with vertices (0, 0), (1, 0), (1, 1) in the uv-plane is the region of integration R in the xy-plane defined by the limits of integration.)

16. Evaluate $\iint_R y^4 dA$; R is the region bounded by the hyperbolas xy = 1 and xy = 4 and the lines

$$\frac{y}{x} = 1$$
, and $\frac{y}{x} = 3$

17. Evaluate
$$\iint_R (y^2 + xy - 2x^2) dA$$
; R is the region bounded by the lines $y = x$, $y = x - 3$, $y = -2x + 3$, and $y = -2x - 3$

18. Evaluate
$$\iint_D x \, dV$$
; R is bounded by the planes $y - 2x = 0$, $y - 2x = 1$, $z - 3y = 0$, $z - 3y = 1$, $z - 4x = 0$ and $z - 4x = 3$

19. Let *R* be the region bounded by the lines
$$x + y = 1$$
; $x + y = 4$; $x - 2y = 0$; $x - 2y = -4$
Evaluate the integral $\iint_R 3xydA$

20. Let
$$R$$
 be the region bounded by the square with vertices $(0, 1), (1, 2), (2, 1), & (1, 0)$.

Evaluate the integral
$$\iint_{R} (x+y)^2 \sin^2(x-y) dA$$

21. Evaluate
$$\iiint_D yz dV$$
 D is bounded by the planes: $x + 2y = 1$, $x + 2y = 2$, $x - z = 0$, $x - z = 2$, $2y - z = 0$, and $2y - z = 3$

22. Evaluate
$$\iint_R xy \ dA$$
; R is the square with vertices $(0, 0)$, $(1, 1)$, $(2, 0)$, and $(1, -1)$

23. Evaluate
$$\iint_{R} x^2 y \, dA$$
; $R = \{(x, y): 0 \le x \le 2, x \le y \le x + 4\}$

24. Evaluate
$$\iint_{R} x^2 \sqrt{x + 2y} \ dA$$
; $R = \{(x, y): 0 \le x \le 2, -\frac{x}{2} \le y \le 1 - x\}$

25. Evaluate
$$\iint_R xy \, dA$$
; where *R* is bounded by the ellipse $9x^2 + 4y^2 = 36$.

26. Evaluate
$$\int_0^1 \int_y^{y+2} \sqrt{x-y} \ dxdy$$

- 27. Evaluate $\iint_R \sqrt{y^2 x^2} dA$; where *R* is the diamond bounded by y x = 0, y x = 2, y + x = 0, and y + x = 2
- **28.** Evaluate $\iint_{R} \left(\frac{y-x}{y+2x+1} \right)^4 dA$; where *R* is the parallelogram bounded by y-x=1, y-x=2, y+2x=0, and y+2x=4
- **29.** Evaluate $\iint_R e^{xy} dA$; where R is the region bounded by xy = 1, xy = 4, $\frac{y}{x} = 1$, and $\frac{y}{x} = 3$
- 30. Evaluate $\iint_R xy \ dA$; where R is the region bounded by the hyperbolas xy = 1, xy = 4, y = 1, and y = 3
- 31. Evaluate $\iint_R (x-y)\sqrt{x-2y} \ dA$; where R is the triangular region bounded by y=0, x-2y=0, and x-y=1
- 32. Evaluate $\iiint_D xy \ dV : D$ is bounded by the planes: y x = 0, y x = 2, z y = 0, z y = 2, z = 0, and z = 3
- 33. Evaluate $\iiint_D dV$: D is bounded by the planes: y 2x = 0, y 2x = 1, z 3y = 0, z 3y = 1, z 4x = 0, and z 4x = 3
- **34.** Evaluate $\iiint_D z \ dV : D$ is bounded by the paraboloid $z = 16 x^2 4y^2$ and the xy-plane.
- **35.** Evaluate $\iiint_D dV : D$ is bounded by the upper half of the ellipsoid $\frac{x^2}{9} + \frac{y^2}{4} + z^2 = 1$ and the xy-plane.
- **36.** Evaluate $\iiint_D xz \ dV : D$ is bounded by the planes: y = x, y = x + 2, x z = 0, z = x + 3, z = 0, and z = 4

(37 – 41) Let *R* be the region bounded by the ellipse $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$, where a > 0 and b > 0 are real numbers.

- **37.** Find the area of R.
- **38.** Evaluates $\iint_R |xy| dA$
- **39.** Find the center of mass of the upper half of R ($y \ge 0$) assuming it has a constant density.
- **40.** Find the average square of the distance between points of *R* and the origin.
- **41.** Find the average distance between points in the upper half of R and the x-axis.
- (42 45) Let *D* be the region bounded by the ellipsoid $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$, where a > 0, b > 0 and c > 0 are real numbers.
- **42.** Find the Volume of D.
- **43.** Evaluates $\iint_{D} |xyz| dV$
- **44.** Find the center of mass of the upper half of D ($z \ge 0$) assuming it has a constant density.
- **45.** Find the average square of the distance between points of *D* and the origin.