

Unit 1

Integral Calculus

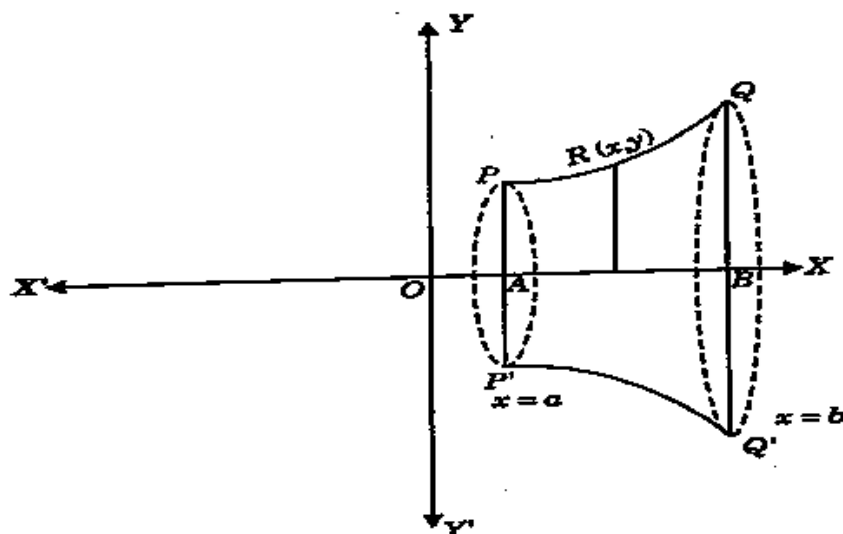
INTRODUCTION

If we revolve a two dimensional plane curve or a part of it about a fixed line (axis of revolution) in its plane, then a solid is generated, which is called solid of revolution e.g. by revolving a semi-circle about its diameter, a sphere is generated, by revolving a straight line about an oblique straight line, a right circular cone is generated, by revolving bounded arc of parabola $y^2 = 4ax$ included between points $(x_1, -y_1)$ and (x_1, y_1) about the tangent at its vertex, a reel is generated etc.

Here, we study the surface area and the volume of these solids of revolution considering co-ordinate axes and lines parallel to them as axis of revolution in general and other lines as axis of revolution in certain problems.

SURFACE AREA AND VOLUME OF SOLID OF REVOLUTION OF CURVE GIVEN IN CARTESIAN FORM $y = f(x)$ OR $x = g(y)$

(I) When axis of revolution is x-axis



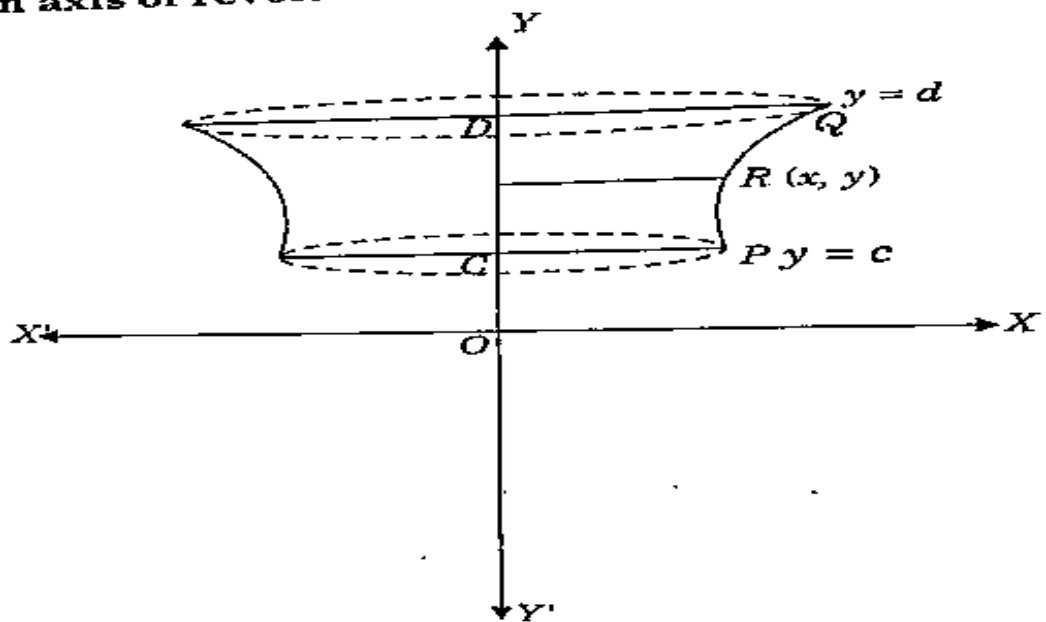
Surface area S of the solid generated is given as

$$S = 2\pi \int_{x=a}^b y \frac{ds}{dx} dx \quad \dots(1) \quad \text{where} \quad \frac{ds}{dx} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

In this case, the volume V of the solid generated is given by

$$V = \pi \int_{x=a}^b y^2 dx \quad \dots(2)$$

(II) When axis of revolution is y -axis



surface area S of the solid generated is given by

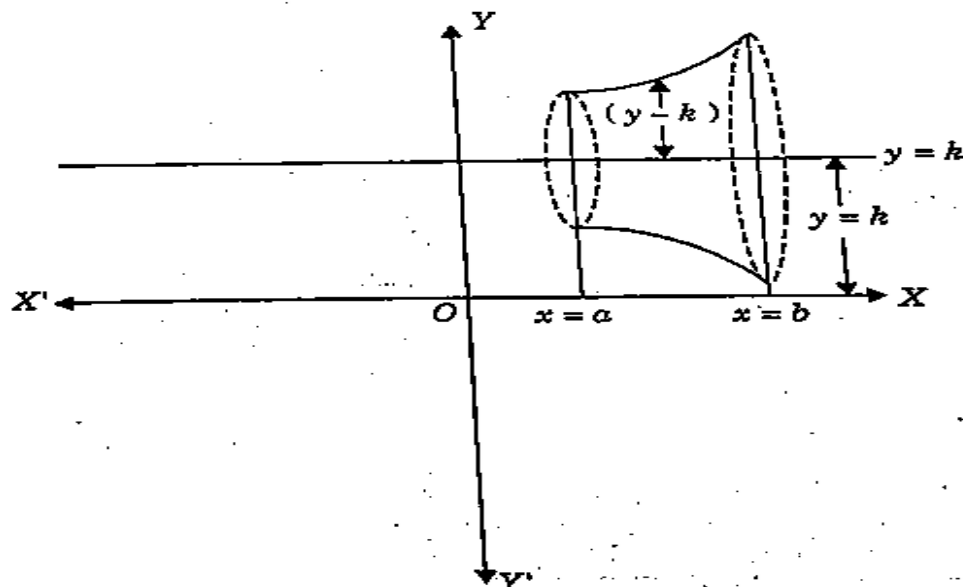
$$S = 2\pi \int_{y=c}^d x \frac{ds}{dy} dy \quad \dots(3) \quad \text{where} \quad \frac{ds}{dy} = \sqrt{1 + \left(\frac{dx}{dy}\right)^2}$$

In this case, the volume V of the solid generated is given by

$$V = \pi \int_{y=c}^d x^2 dy \quad \dots(4)$$

(III) When a line parallel to x -axis i.e. line $y = k$ is axis of revolution

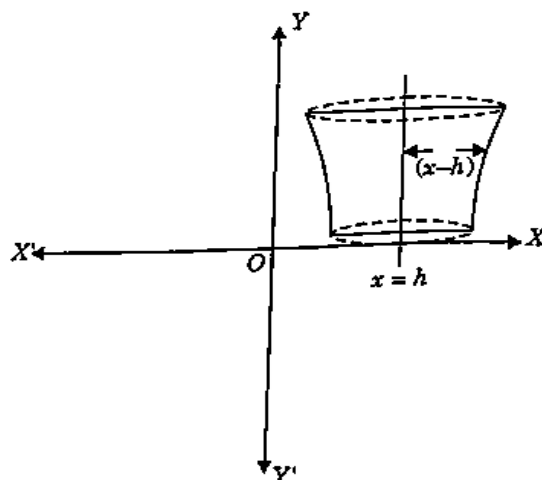
In this case of revolution, the surface area S and the volume V of the solid generated are given by



$$S = 2\pi \int_{x=a}^b (y-k) \frac{ds}{dx} dx \quad V = \pi \int_{x=a}^b (y-k)^2 dx$$

(IV) When a line parallel to y-axis i.e. line $x = h$ is axis of revolution

In this case of revolution, the surface area S and the volume V of the solid generated are given by



$$S = 2\pi \int_{y=c}^d (x-h) \frac{ds}{dy} dy$$

$$V = \pi \int_{y=c}^d (x-h)^2 dy$$

Remarks : (1) In any case, revolving part of the curve does not cross the axis of revolution.

(2) In above article, ds can also be replaced by $\frac{ds}{dy} \cdot dy$ in equations

(1), (5) and $\frac{ds}{dx} \cdot dx$ in equations (3), (7) (If required).

(3) If the revolving part is symmetric about one or more lines, then find the surface area or the volume of one symmetric part and multiply that by the number of symmetrical parts.

SURFACE AREA AND VOLUME OF SOLID OF REVOLUTION OF CURVE GIVEN IN PARAMETRIC FORM $x = f(t)$, $y = g(t)$

(I) When axis of revolution is x-axis

In this case, the surface area S and the volume V of the solid generated are given by

$$S = 2\pi \int_{t=t_1}^{t_2} y \frac{ds}{dt} dt$$

or

$$S = 2\pi \int_{t=t_1}^{t_2} g(t) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

$$\left[\frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} \right]$$

and

$$V = \pi \int_{t=t_1}^{t_2} y^2 \frac{dx}{dt} dt$$

or

$$V = \pi \int_{t=t_1}^{t_2} [g(t)]^2 \cdot \frac{d}{dt} [f(t)] dt$$

(II) When axis of revolution is y-axis

In this case, the surface area S and the volume V of the solid generated are given by

$$S = 2\pi \int_{t=t_1}^{t_2} x \frac{ds}{dt} dt$$

or

$$S = 2\pi \int_{t=t_1}^{t_2} f(t) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$
$$\left[\because \frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} \right]$$

and

$$V = \pi \int_{t=t_1}^{t_2} x^2 \frac{dy}{dt} dt$$

or

$$V = \pi \int_{t=t_1}^{t_2} [f(t)]^2 \frac{d}{dt} [g(t)] dt$$

SURFACE AREA AND VOLUME OF SOLID OF REVOLUTION OF CURVE GIVEN IN POLAR FORM $r = f(\theta)$

(I) When initial line (line $\theta = 0$) is axis of revolution

In this case, the surface area S and the volume V of the solid generated are given by

$$S = 2\pi \int_{\theta=\alpha}^{\beta} y \frac{ds}{d\theta} d\theta$$

or

$$S = 2\pi \int_{\theta=\alpha}^{\beta} r \sin \theta \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$$

$$[\text{using } y = r \sin \theta \text{ and } \frac{ds}{d\theta} = \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2}]$$

and

$$V = \pi \int_{\theta=\alpha}^{\beta} y^2 \frac{dx}{d\theta} d\theta$$

or

$$V = \pi \int_{\theta=\alpha}^{\beta} r^2 \sin^2 \theta \frac{d}{d\theta} (r \cos \theta) d\theta$$

Using Pappus' theorem, volume V in this case can also be obtained by

$$V = \frac{2\pi}{3} \int_{\theta=\alpha}^{\beta} r^3 \sin \theta d\theta$$

(II) When line $\theta = \frac{\pi}{2}$ is axis of revolution

In this case, the surface area S and the volume V of the solid generated are given by

$$S = 2\pi \int_{\theta=\alpha}^{\beta} x \frac{ds}{d\theta} d\theta$$

or
$$S = 2\pi \int_{\theta=\alpha}^{\beta} r \cos \theta \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$$

$$\left[\text{using } x = r \cos \theta \text{ and } \frac{ds}{d\theta} = \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} \right]$$

and
$$V = \pi \int_{\theta=\alpha}^{\beta} x^2 \frac{dy}{d\theta} d\theta$$

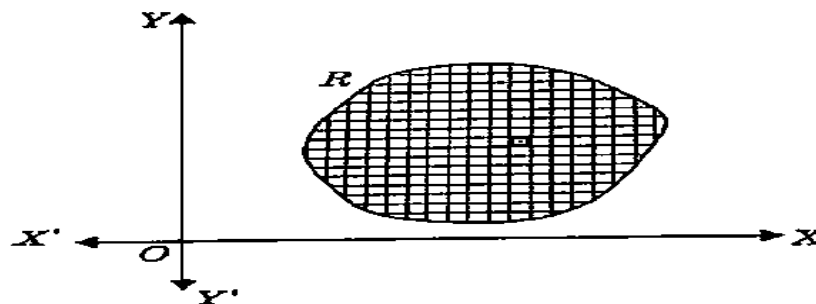
or
$$V = \pi \int_{\theta=\alpha}^{\beta} r^2 \cos^2 \theta \frac{d}{d\theta} (r \sin \theta) d\theta$$

Using Pappus theorem, volume V in this case can also be obtained by

$$V = \frac{2\pi}{3} \int_{\theta=\alpha}^{\beta} r^3 \cos \theta d\theta$$

INTRODUCTION

While describing a double integral over a given region, we have to divide the region into infinite subregions as shown in the figure below:



Double integral of function $f(x, y)$ over the region R is denoted by $\iint_R f(x, y) dx dy$

PROPERTIES OF DOUBLE INTEGRALS

Like single integral, we can describe several fundamental properties for a double integral.

$$(1) \iint_A f(x, y) dx dy = \iint_{A_1} f(x, y) dx dy + \iint_{A_2} f(x, y) dx dy + \dots + \iint_{A_n} f(x, y) dx dy$$

where the area A is divided into n parts; say A_1, A_2, \dots, A_n

$$(2) \iint_A [f_1(x, y) + f_2(x, y) + \dots + f_n(x, y)] dx dy \\ = \iint_A f_1(x, y) dx dy + \iint_A f_2(x, y) dx dy + \dots + \iint_A f_n(x, y) dx dy$$

$$(3) \iint_A k f(x, y) dx dy = k \iint_A f(x, y) dx dy$$

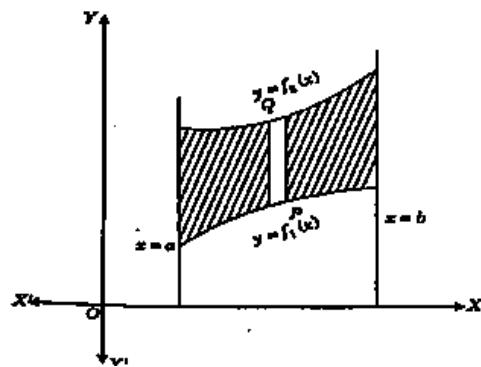
where k is a non-zero real constant.

EVALUATION OF DOUBLE INTEGRALS FOR CARTESIAN FUNCTIONS

The methods of evaluation of double integrals depend upon the nature of curves which bound the region R as stated below

(I) When region R of area A is bounded by two lines $x = a$, $x = b$ (lines parallel to y -axis) and two curves $y = f_1(x)$, $y = f_2(x)$

Here, the bounded region is divided into vertical strips and taking a vertical strip PQ , we can define double integral $\iint_A f(x, y) dx dy$ as



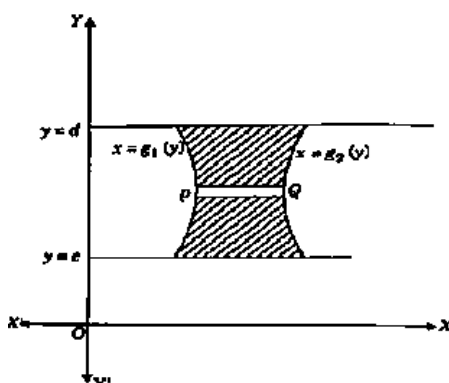
$$\int_{x=a}^b \int_{y=f_1(x)}^{f_2(x)} f(x, y) dx dy = \int_{x=a}^b \left[\int_{y=f_1(x)}^{f_2(x)} f(x, y) dy \right]_{(x \rightarrow \text{constant})} dx$$

Thus, the above double integral is evaluated first with respect to y (treating x as constant) and then resulting expression which is function of x is integrated with respect to x between the limits $x = a$ and $x = b$

Geometrically, in double integral shown above, internal limits show that all vertical strips exist in between $y = f_1(x)$ and $y = f_2(x)$ and external limits show that all vertical strips lie on horizontal axis in between $x = a$ and $x = b$

(II) When region R of area A is bounded by two lines $y = c$, $y = d$ (lines parallel to x -axis) and two curves $x = g_1(y)$, $x = g_2(y)$

Here, the bounded region is divided into horizontal strips and taking a horizontal strip PQ , we can define double integral $\iint_A f(x, y) dx dy$ as



$$\int_{y=c}^d \int_{x=g_1(y)}^{g_2(y)} f(x, y) dx dy = \int_{y=c}^d \left[\int_{x=g_1(y)}^{g_2(y)} f(x, y) dx \right]_{(y \rightarrow \text{constant})} dy$$

Thus, the above double integral is evaluated first with respect to x (treating y as constant) and then resulting expression which is a function of y is integrated with respect to y between the limits $y = c$ and $y = d$

Geometrically, in double integral shown by eqn. (8.6), internal limits show that all horizontal strips exist in between $x = g_1(y)$ and $x = g_2(y)$ and external limits show that all horizontal strips lie on vertical axis in between $y = c$ and $y = d$

(III) When region R of area A is bounded by four lines $x = a, x = b$ (lines parallel to y -axis) and $y = c, y = d$ (lines parallel to x -axis).

Here, the bounded region is a rectangle. Thus, in general it is immaterial whether we integrate first along the horizontal strips and then count them vertically or first along the vertical strips and then count them horizontally.

Thus, we can define double integral $\iint_A f(x, y) dx dy$ as

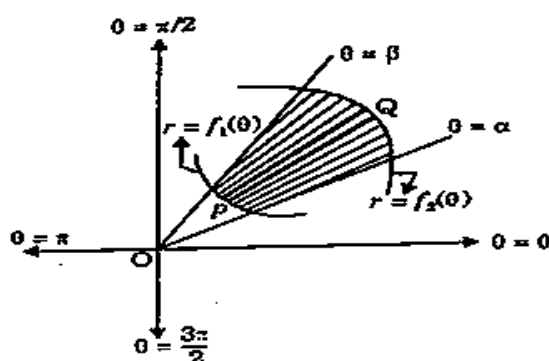
$$\int_{x=a}^b \int_{y=c}^d f(x, y) dx dy = \int_{x=a}^b \left[\int_{y=c}^d f(x, y) dy \right]_{(x \rightarrow \text{constant})} dx$$

$$\text{or } \int_{y=c}^d \int_{x=a}^b f(x, y) dx dy = \int_{y=c}^d \left[\int_{x=a}^b f(x, y) dx \right]_{(y \rightarrow \text{constant})} dy$$

Note: If there exist several discontinuities for $f(x, y)$ within or on the boundary of the region of integration, then the change of order of integration does not results into the same integrals as shown below

EVALUATION OF DOUBLE INTEGRALS FOR POLAR FUNCTIONS

When region R of area A is bounded by two lines $\theta = \alpha, \theta = \beta$ and two curves $r = f_1(\theta), r = f_2(\theta)$



Here, the bounded region is divided into polar strips and taking a polar strip PQ , we can define double integral $\iint_A f(r, \theta) dr d\theta$ as

$$\int_{\theta=\alpha}^{\beta} \int_{r=f_1(\theta)}^{f_2(\theta)} f(r, \theta) dr d\theta = \int_{\theta=\alpha}^{\beta} \left[\int_{r=f_1(\theta)}^{f_2(\theta)} f(r, \theta) dr \right] d\theta$$

(II) Change the order of integration in $\int_{y=c}^d \int_{x=g_1(y)}^{g_2(y)} f(x, y) dx dy$

Plot the curves $y = c, y = d, x = g_1(y)$ and $x = g_2(y)$ as well as use geometrical significance of given double integral with horizontal strips to find area of integration and then divide that area in vertical strips to change the order of integration in given double integral as

$$\int_{y=c}^d \int_{x=g_1(y)}^{g_2(y)} f(x, y) dx dy = \int_{x=a}^b \int_{f_1(x)}^{f_2(x)} f(x, y) dx dy$$

(Horizontal strips) (Vertical strips)

Note: (1) While changing order of integration in any double integral, we may find a sum of several double integrals (See Q. 1.)

(2) There exist many double integrals which can be solved conveniently by changing order of integration, infact there are many double integrals which can be solved only by changing order of integration (See Q. 3.)

AREA BY DOUBLE INTEGRAL

(I) **Cartesian Form.** If we substitute $f(x, y) = 1$ in any cartesian double integral $\iint_A f(x, y) dx dy$, then it represents the sum of areas of the elementary rectangles into which the area of integration is divided. Thus, area

$$A = \iint_A dx dy$$

So, if it is required to find area bounded by several cartesian curves

$f_1(x, y) = c_1, f_2(x, y) = c_2, \dots$ etc., then select the common bounded region after tracing all these curves and then divide the bounded region either in horizontal or vertical strips to find the required area using double integral expressed in above eqn.

(II) **Polar Form.** In similar fashion, we can state then in polar form

area $A = \iint_A r d\theta dr$

So, if it is required to find area bounded by several polar curves $f_1(r, \theta) = c_1, f_2(r, \theta) = c_2, \dots$ etc., then select the common bounded region after tracing all these curves and then divide the bounded region in polar strips to find the required area using double integral expressed in above eqn.

VOLUME BY DOUBLE INTEGRAL

If we come across the geometrical significance of double integral

$\iint_A f(x, y) dx dy ; f(x, y) \neq 1$, then it shows volume under the surface $z = f(x, y)$ and over the base of area A in xy -plane where surface $z = f(x, y)$ lies between $z = z_1$ and $z = z_2$ i.e. $z_1 < z < z_2$

So, volume $= \iint_A (z_2 - z_1) dx dy$

Similar expressions for volume with area in yz -plane or xz -plane are given as

Volume $= \iint_A (x_2 - x_1) dy dz$

and volume $= \iint_A (y_2 - y_1) dz dx$

BETA FUNCTION

Beta function $B(m, n)$ defined by

$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$

$B(m, n)$ is convergent for $m > 0, n > 0$

Note: Beta function is also known as Euler's integral of the first kind

ALTERNATIVE FORMS OF BETA FUNCTION

(1) In terms of trigonometric functions:

$$B(m, n) = 2 \int_0^{\pi/2} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

Proof: Substituting $x = \sin^2 \theta$ in the definition of beta function, we get

$$\begin{aligned} B(m, n) &= \int_0^{\pi/2} (\sin^2 \theta)^{m-1} (1 - \sin^2 \theta)^{n-1} 2 \sin \theta \cos \theta d\theta \\ &= 2 \int_0^{\pi/2} (\sin^2 \theta)^{m-1} (\cos^2 \theta)^{n-1} \sin \theta \cos \theta d\theta \\ &= 2 \int_0^{\pi/2} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta \end{aligned}$$

(2) In terms of improper integral:

$$B(m, n) = \int_0^{\infty} \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

Proof: Substituting $x = \frac{y}{1+y}$ in the definition of beta function, we get

$$\begin{aligned} B(m, n) &= \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m-1}} \cdot \frac{1}{(1+y)^{n-1}} \cdot \frac{1}{(1+y)^2} dy \\ &= \int_0^{\infty} \frac{y^{m-1}}{(1+y)^{m+n}} dy = \int_0^{\infty} \frac{x^{m-1}}{(1+x)^{m+n}} dx \end{aligned}$$

PROPERTIES OF BETA FUNCTION

(1) $B(m, n) = B(n, m)$

Proof: Substituting $x = 1 - y$ in the definition of beta function, we get

$$\begin{aligned} B(m, n) &= \int_1^0 (1-y)^{m-1} y^{n-1} (-dy) \\ &= \int_0^1 (1-y)^{m-1} y^{n-1} dy \\ &= \int_0^1 x^{n-1} (1-x)^{m-1} dx = B(n, m) \end{aligned}$$

$$(2) \quad \boxed{B(m, n) = B(m+1, n) + B(m, n+1)}$$

Proof: Using $B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$, we get

$$B(m+1, n) = \int_0^1 x^m (1-x)^{n-1} dx$$

$$\text{and} \quad B(m, n+1) = \int_0^1 x^{m-1} (1-x)^n dx$$

So, $B(m+1, n) + B(m, n+1)$

$$= \int_0^1 [x^m (1-x)^{n-1} + x^{m-1} (1-x)^n] dx$$

$$= \int_0^1 x^{m-1} (1-x)^{n-1} (x + 1-x) dx$$

$$= \int_0^1 x^{m-1} (1-x)^{n-1} dx = B(m, n)$$

Hence, $B(m, n) = B(m+1, n) + B(m, n+1)$

GAMMA FUNCTION

Gamma function Γ_n defined by

$$\boxed{\Gamma_n = \int_0^{\infty} e^{-x} x^{n-1} dx ; n > 0}$$

Note: (1) Gamma function is also known as Euler's integral of the second kind

$$(2) \quad \Gamma_0, \Gamma_{-1}, \Gamma_{-2}, \Gamma_{-3}, \dots = \infty$$

ALTERNATIVE FORMS OF GAMMA FUNCTION

$$(1) \quad \boxed{\Gamma_n = a^n \int_0^{\infty} e^{-ax} x^{n-1} dx ; n > 0}$$

[Substituting $x = ay$ in the definition of gamma function]

$$(2) \quad \boxed{\Gamma_n = \frac{1}{n} \int_0^{\infty} e^{-\left(\frac{1}{x^n}\right)} dx ; n > 0}$$

[Substituting $x^n = y$ in the definition of gamma function]

$$(3) \quad \boxed{\overline{n} = \int_0^1 \left(\log \frac{1}{x} \right)^{n-1} dx ; n > 0}$$

[Substituting $x = -\log y$ in the definition of gamma function]

$$(4) \quad \boxed{\overline{n} = 2 \int_0^\infty e^{-x^2} x^{2n-1} dx ; n > 0}$$

[Substituting $x = y^2$ in the definition of gamma function]

PROPERTIES OF GAMMA FUNCTION

$$(1) \quad \boxed{\overline{n} = \overline{n-1} ; n \in \mathbb{N}}$$

e.g. $\overline{1} = \overline{0} = 1$, $\overline{2} = \overline{1} = 1$, $\overline{3} = \overline{2} = 2$ e.t.c.

$$(2) \quad \boxed{\overline{n} = (n-1) \overline{n-1} ; n > 1}$$

$$e.g. \overline{\frac{3}{2}} = \frac{1}{2} \overline{\frac{1}{2}}, \quad \overline{\frac{5}{2}} = \frac{3}{2} \overline{\frac{3}{2}} = \frac{3}{2} \frac{1}{2} \overline{\frac{1}{2}},$$

$$\overline{\frac{9}{2}} = \frac{7}{2} \frac{5}{2} \frac{3}{2} \frac{1}{2} \overline{\frac{1}{2}}, \quad \overline{\frac{5}{4}} = \frac{1}{4} \overline{\frac{1}{4}} \text{ e.t.c.}$$

$$(3) \quad \boxed{\overline{n} \overline{1-n} = \frac{\pi}{\sin n\pi} ; 0 < n < 1}$$

$$e.g. \overline{\frac{1}{4}} \overline{\frac{3}{4}} = \frac{\pi}{\sin\left(\frac{\pi}{4}\right)} = \sqrt{2}\pi, \quad \overline{\frac{1}{3}} \overline{\frac{2}{3}} = \frac{\pi}{\sin\left(\frac{\pi}{3}\right)} = \frac{2\pi}{\sqrt{3}} \text{ e.t.c.}$$

$$\text{Note: } \overline{\frac{1}{2}} \overline{\frac{1}{2}} = \frac{\pi}{\sin\left(\frac{\pi}{2}\right)} = \pi \Rightarrow \overline{\frac{1}{2}} = \sqrt{\pi}$$

$$(4) \quad \boxed{B(m, n) = \frac{\overline{m} \overline{n}}{\overline{m+n}} ; m, n > 0} \quad (\text{Relation between beta and gamma function})$$

$$e.g. B(2, 3) = \frac{\overline{2} \overline{3}}{\overline{5}} = \frac{\overline{1} \overline{2}}{\overline{4}} = \frac{1}{12},$$

$$B\left(5, \frac{1}{2}\right) = \frac{\overline{5} \overline{\frac{1}{2}}}{\overline{\frac{11}{2}}} = \frac{\overline{4} \sqrt{\pi}}{\frac{9}{2} \frac{7}{2} \frac{5}{2} \frac{3}{2} \frac{1}{2} \sqrt{\pi}} = \frac{256}{315} \text{ e.t.c.}$$

$$(5) \quad \boxed{\overline{n} \overline{n + \frac{1}{2}} = \frac{\sqrt{\pi}}{2^{2n-1}} \overline{2n} ; n > 0} \quad (\text{Legendre's duplication formula})$$

$$e.g. \overline{\frac{1}{3}} \overline{\frac{5}{6}} = \frac{\sqrt{\pi}}{2^{-1/3}} \overline{\frac{2}{3}}$$

$$\overline{\frac{1}{5}} \overline{\frac{7}{10}} = \frac{\sqrt{\pi}}{2^{-3/5}} \overline{\frac{2}{5}} \text{ e.t.c.}$$

$$(6) \quad \boxed{\left| \frac{1}{n} \right| \left| \frac{2}{n} \right| \dots \left| \frac{n-1}{n} \right| = \frac{(2\pi)^{\frac{n-1}{2}}}{\sqrt{n}} ; n \in N}$$

$$\text{e.g. } \left| \frac{1}{5} \right| \left| \frac{2}{5} \right| \dots \left| \frac{4}{5} \right| = \frac{(2\pi)^2}{\sqrt{5}}$$

$$\left| \frac{1}{6} \right| \left| \frac{2}{6} \right| \dots \left| \frac{5}{6} \right| = \frac{(2\pi)^{5/2}}{\sqrt{6}} \text{ e.t.c.}$$

STANDARD INTEGRALS DERIVED FROM GAMMA FUNCTION

$$(1) \quad \int_0^{\infty} e^{-ax} \sin bx \ x^{n-1} dx = \frac{\sqrt{n}}{(a^2 + b^2)^{n/2}} \sin n\theta ; \theta = \tan^{-1}(b/a), n > 0$$

$$(2) \quad \int_0^{\infty} e^{-ax} \cos bx \ x^{n-1} dx = \frac{\sqrt{n}}{(a^2 + b^2)^{n/2}} \cos n\theta ; \theta = \tan^{-1}(b/a), n > 0$$

Note: (1) If $a = 0$, then $\int_0^{\infty} \sin bx \ x^{n-1} dx = \frac{\sqrt{n}}{b^n} \sin(n\pi/2) ; n > 0$

(2) If $a = 0$, then $\int_0^{\infty} \cos bx \ x^{n-1} dx = \frac{\sqrt{n}}{b^n} \cos(n\pi/2) ; n > 0$
