

## Calculus III 2D Integration Problem Requiring Change of Variables and Jacobian

Integrate  $f(x, y) = x^2 + y^2$  over the region,  $R$ , bounded by  $-\frac{1}{4}x \leq y \leq \frac{2}{3}x$  and  $\sqrt{y^2 + 2} \leq x \leq \sqrt{y^2 + 7}$ .

$$\iint_R (x^2 + y^2) dA = ?? \quad \textbf{ANSWER USING HYPERBOLIC SUBSTITUTION:} \text{ Let } x = h \cosh(\alpha) \text{ and } y = h \sinh(\alpha).$$

The integrand becomes  $x^2 + y^2 = h^2(\cosh^2(\alpha) + \sinh^2(\alpha)) = h^2(1 + 2\sinh^2(\alpha))$ .

The first boundary constraints become:  $-\frac{1}{4} \leq \frac{y}{x} \leq \frac{2}{3}$  or  $-\frac{1}{4} \leq \tanh(\alpha) \leq \frac{2}{3}$  or  $-\tanh^{-1}(\frac{1}{4}) \leq \alpha \leq \tanh^{-1}(\frac{2}{3})$ .

The second set of boundary constraints become:

$$x^2 - y^2 = 2 \text{ or } h^2 = 2 \text{ or } h = \sqrt{2} \text{ and } x^2 - y^2 = 7 \text{ or } h^2 = 7 \text{ or } h = \sqrt{7}. \text{ Therefore, } \sqrt{2} \leq h \leq \sqrt{7}.$$

For our definition of  $x$  and  $y$ , the Jacobian is:  $J = \begin{vmatrix} \cosh(\alpha) & h \sinh(\alpha) \\ \sinh(\alpha) & h \cosh(\alpha) \end{vmatrix} = h(\cosh^2(\alpha) - \sinh^2(\alpha)) = h$ .

Therefore:

$$\begin{aligned} \iint_R (x^2 + y^2) dA &= \int_{-\tanh^{-1}(1/4)}^{\tanh^{-1}(2/3)} \int_{\sqrt{2}}^{\sqrt{7}} h^2(1 + 2\sinh^2(\alpha)) h dh d\alpha \text{ where } h dh d\alpha = dA \\ &= \int_{-\tanh^{-1}(1/4)}^{\tanh^{-1}(2/3)} (1 + 2\sinh^2(\alpha)) d\alpha \int_{\sqrt{2}}^{\sqrt{7}} h^3 dh \\ &= \frac{1}{4} (49 - 4) \int_{-\tanh^{-1}(1/4)}^{\tanh^{-1}(2/3)} (1 + 2\sinh^2(\alpha)) d\alpha \\ &= \frac{45}{4} \int_{-\tanh^{-1}(1/4)}^{\tanh^{-1}(2/3)} \cosh(2\alpha) d\alpha = \frac{45}{8} (\sinh(2 \tanh^{-1}(2/3)) - \sinh(-2 \tanh^{-1}(1/4))) \\ &= \frac{45}{8} (\sinh(2 \tanh^{-1}(2/3)) + \sinh(2 \tanh^{-1}(1/4))) \\ &= \frac{45}{8} (2 \sinh(\tanh^{-1}(2/3)) \cosh(\tanh^{-1}(2/3)) + 2 \sinh(\tanh^{-1}(1/4)) \cosh(\tanh^{-1}(1/4))) \\ &= \frac{45}{4} \left( \frac{2 \times 3}{3^2 - 2^2} + \frac{1 \times 4}{4^2 - 1^2} \right) = \frac{45}{4} * \frac{22}{15} = \frac{33}{2} \quad \{\text{See note below}\} \end{aligned}$$

Note:  $\sinh(2\Theta) = 2 \sinh(\Theta) \cosh(\Theta)$  and  $\sinh(\tanh^{-1}(a/b)) = \frac{a}{\sqrt{b^2 - a^2}}$  and  $\cosh(\tanh^{-1}(a/b)) = \frac{b}{\sqrt{b^2 - a^2}}$

So,  $\sinh(2 \tanh^{-1}(a/b)) = 2 \sinh(\tanh^{-1}(a/b)) \cosh(\tanh^{-1}(a/b)) = \frac{2ab}{b^2 - a^2}$

**ANSWER USING POLAR COORDINATES:** Let  $x = r \cos(\theta)$  and  $y = r \sin(\theta)$  .

The integrand becomes  $x^2 + y^2 = r^2$  .

The first boundary constraints become:  $-\frac{1}{4} \leq \frac{y}{x} \leq \frac{2}{3}$  or  $-\frac{1}{4} \leq \tan(\theta) \leq \frac{2}{3}$  or  $-\tan^{-1}(\frac{1}{4}) \leq \theta \leq \tan^{-1}(\frac{2}{3})$  .

The second set of boundary constraints become:

$$x^2 - y^2 = 2 \text{ or } r^2(\cos^2(\theta) - \sin^2(\theta)) = 2 \text{ or } r^2(\cos(2\theta)) = 2 \text{ and therefore } r = \sqrt{2}/\sqrt{\cos(2\theta)}$$

Similarly, for the outer limit of  $r$  , we get  $r = \sqrt{7}/\sqrt{\cos(2\theta)}$  .

The polar coordinate integral thus becomes:  $\int_{-\tan^{-1}(1/4)}^{\tan^{-1}(2/3)} \int_{\sqrt{2}/\sqrt{\cos(2\theta)}}^{\sqrt{7}/\sqrt{\cos(2\theta)}} r^2 r dr d\theta$

$$\begin{aligned} \int_{-\tan^{-1}(1/4)}^{\tan^{-1}(2/3)} \int_{\sqrt{2}/\sqrt{\cos(2\theta)}}^{\sqrt{7}/\sqrt{\cos(2\theta)}} r^2 r dr d\theta &= \int_{-\tan^{-1}(1/4)}^{\tan^{-1}(2/3)} d\theta \left[ \frac{1}{4} r^4 \right]_{\sqrt{2}/\sqrt{\cos(2\theta)}}^{\sqrt{7}/\sqrt{\cos(2\theta)}} = \frac{45}{4} \int_{-\tan^{-1}(1/4)}^{\tan^{-1}(2/3)} \sec^2(2\theta) d\theta \\ &= \frac{45}{8} [\tan(2\theta)]_{-\tan^{-1}(1/4)}^{\tan^{-1}(2/3)} = \frac{45}{8} [\tan(2 \tan^{-1}(2/3)) + \tan(2 \tan^{-1}(1/4))] \end{aligned}$$

Using the double angle formula for tangent,  $\tan(2\alpha) = \frac{2 \tan(\alpha)}{1 - \tan^2(\alpha)}$  , yields

$$= \frac{45}{8} \left[ \frac{2 \times \frac{2}{3}}{1 - \frac{4}{9}} + \frac{2 \times \frac{1}{4}}{1 - \frac{1}{16}} \right] = \frac{33}{2}$$

Note: Why didn't we use the Jacobian for this substitution? We did! The replacement of  $dA = dx dy = r dr d\theta$  has the factor of  $r$  that comes from the Jacobian for the polar substitution of variables.

For  $x = r \cos(\theta)$  and  $y = r \sin(\theta)$  the Jacobian is:

$$J = \begin{vmatrix} \cos(\theta) & -r \sin(\theta) \\ \sin(\theta) & r \cos(\theta) \end{vmatrix} = r(\cos^2(\theta) + \sin^2(\theta)) = r \text{ which is exactly the extra } r \text{ that is required.}$$