

Examples. (4.4.3)

$$(1) \quad \varphi(x) = x + x_0 \quad (\text{translation})$$

$$\mathbb{1}_{\varphi(x)} = \mathbb{1}_x \quad \text{at all } x \quad x_0 \in \mathbb{R}^n$$

$$\Rightarrow \int_{\bar{X}} f(x + x_0) dx = \int_{\bar{X} + x_0} f(x) dx$$

\int_x particular:

$$\text{Var}(\bar{X}) = \text{Var}(\bar{X} + x_0)$$

("volume is invariant by translation")

$$(2) \quad \varphi(x) = Ax, \quad A \text{ fixed}$$

invertible matrix

$$J_{\varphi}(x) = A \quad \text{constant}$$

$$|\det J_{\varphi}(x)| = |\det(A)|$$

so

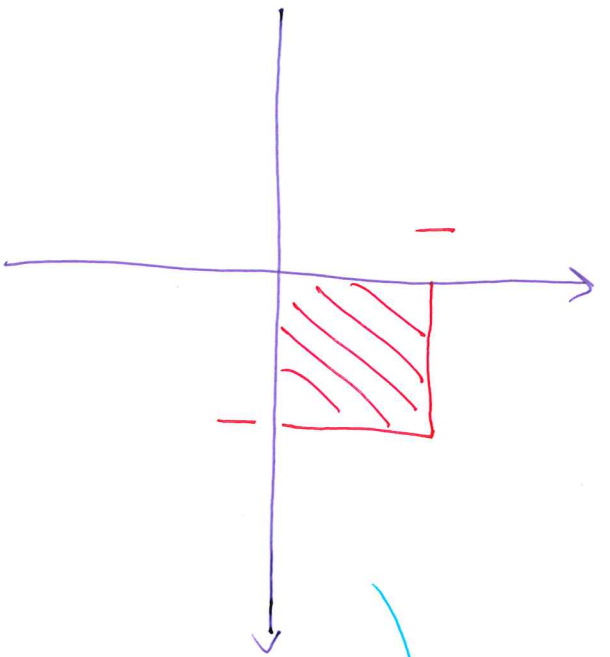
$$\int_{\bar{X}} f(Ax) dx = \frac{1}{|\det(A)|} \int_{A\bar{X}} f(y) dy$$

For $f = 1$:

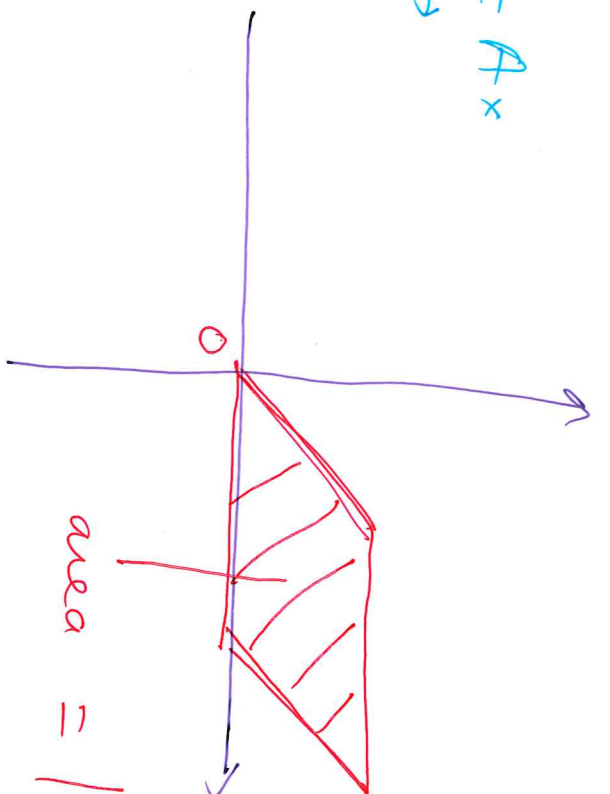
$$\int_{\mathcal{R}} 1(\bar{X}) = \frac{1}{|\det(A)|} \int_{\mathcal{R}} 1(A\bar{X})$$

$$\int_{\mathcal{R}} 1(A\bar{X}) = |\det(A)| \int_{\mathcal{R}} 1(\bar{X})$$

$$\bar{X} = [0, 1]^n : \int_{\mathcal{R}} 1(A[0, 1]^n) = |\det(A)|$$



$\varphi(x) = Ax$



area = $|\det A|$

Ex: $A = \begin{pmatrix} a_1 & \dots & a_n \end{pmatrix}, A[0,1]^n = \begin{pmatrix} [0, a_1] \\ \vdots \\ [0, a_n] \end{pmatrix}$
 $(a_i \neq 0)$

$\text{Vol}(\text{---}) = |a_1| \dots |a_n|$
 $= |\det A|$

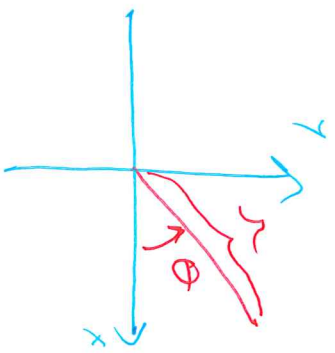
N.B. The sign of the determinant tells you if $\varphi(x) = Ax$ preserves orientation or not.

Standard change of variables

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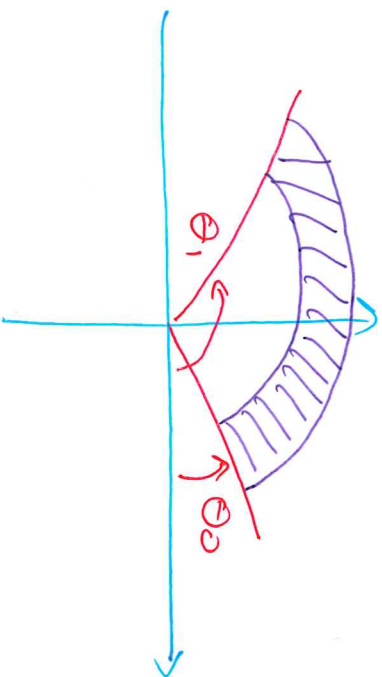
(1) Polar coordinates in \mathbb{R}^2

$$\varphi(r, \theta) = (r \cos \theta, r \sin \theta)$$

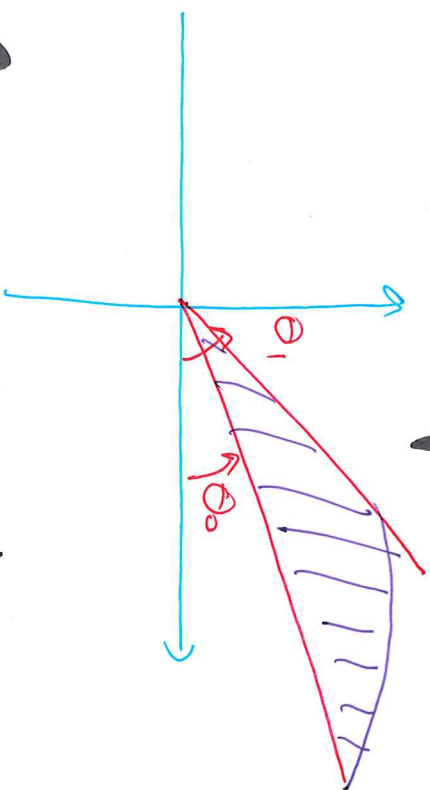


$$\int_{\bar{X}} f(x, y) dx dy = \int_{\bar{X} \text{ in "polar coord" in}} f(r \cos \theta, r \sin \theta) r dr d\theta$$

Useful if \bar{X} is a rectangle in terms of r, θ



but also if only one of r or θ is $\textcircled{219}$
 in an interval independent of the other
 variables



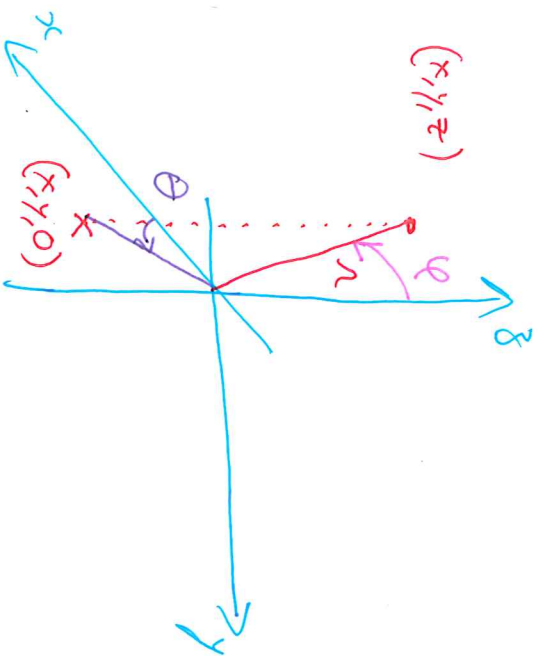
$$\theta_0 \leq \theta \leq \theta_1$$

$$0 \leq r \leq r(\theta)$$

(2) Spherical coordinates in \mathbb{R}^3

$$r > 0, \quad 0 \leq \theta \leq 2\pi$$

$$0 \leq \varphi \leq \pi$$



$$\varphi(r, \theta, \varphi) = \begin{pmatrix} r \cos \theta \sin \varphi, \\ r \sin \theta \sin \varphi, \\ r \cos \varphi \end{pmatrix}$$

We saw $|\det J\varphi| = r^2 \sin(\varphi)$

$$\int_{\bar{X}} f(x, y, z) dx dy dz$$

$$= \int f(\rho \cos \theta \sin \phi, \rho \sin \theta \sin \phi, \rho \cos \phi) \rho^2 \sin \phi d\rho d\theta d\phi$$

" \bar{X} in spherical coordinates"

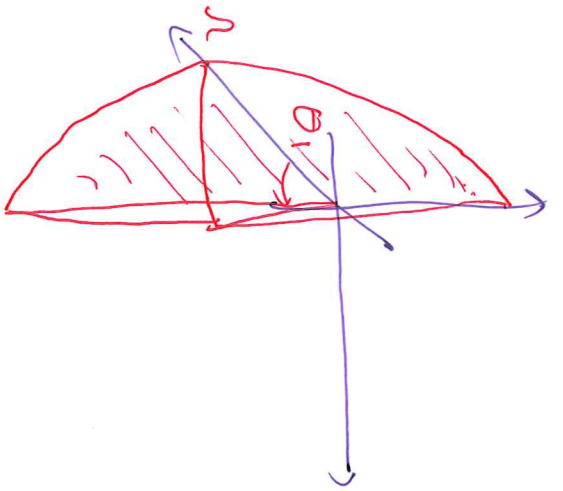
Useful whenever \bar{X} has rectangular

form in spherical coordinates:

(1) balls centered at O $[0, r] \times [0, 2\pi] \times [0, \pi]$

(2) shells $\frac{[r_1, r_2] \times [0, 2\pi] \times [0, \pi]}{[r_1, r_2] \times [0, 2\pi] \times [0, \pi]}$

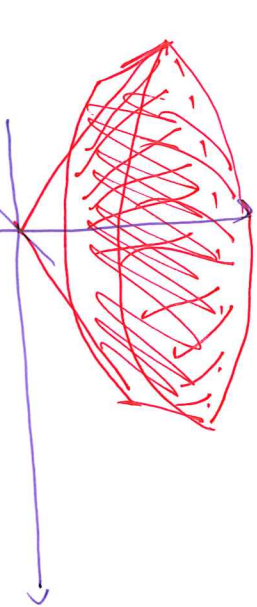
(3)



$[0, r] \times [0, \theta_1] \times [0, \pi]$ (216)

"orange piece"
(longitude in an interval)

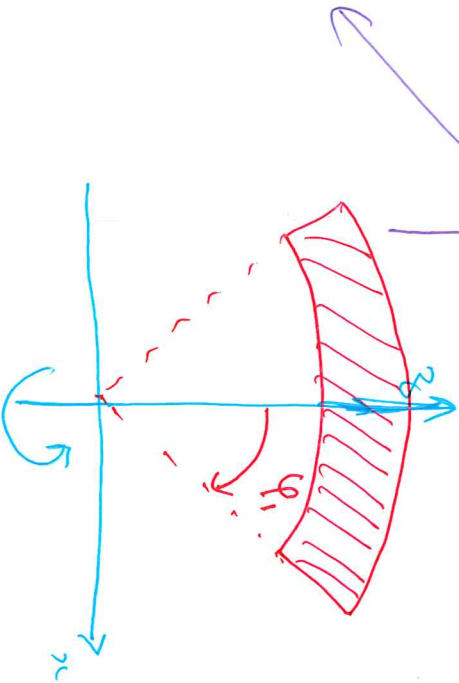
(4)



$[0, r] \times [0, 2\pi] \times [0, 4\pi]$

~~longitude in an interval~~

"volcanic cone"



Ex. (4.4.4 (2))

(217)

$$\int_X z^2 dx dy dz$$

$$\overline{X} = \left\{ (x, y, z) \mid \begin{array}{l} \text{(sph. coord)} \\ 1 \leq \|x\| \leq 2 \end{array} \right.$$

$$= [1, 2] \times [0, 2\pi] \times [0, \pi]$$

$$\begin{aligned} \int_X z^2 dx dy dz &= \int_1^2 \int_0^{2\pi} \int_0^\pi r^2 \cos^2(\varphi) r^2 \sin(\rho) \\ &\quad r^2 \cos^2(\varphi) r^2 \sin(\rho) dr d\theta d\varphi \\ &= \left(\int_1^2 r^4 dr \right) 2\pi \left(\int_0^\pi \cos^2 \varphi \sin \varphi d\varphi \right) \end{aligned}$$

Reminder:

how to compute $\int_a^b \cos^n(t) \sin^m(t) dt$?

Replace $\cos(t) = \frac{1}{2} (e^{it} + e^{-it})$

$\sin(t) = \frac{1}{2i} (e^{it} - e^{-it})$,

expand with binomial formula,
end up with sum of $\int_a^b e^{ikt} dt$,

$$\int_a^b e^{ikt} dt = \begin{cases} b - a, & k = 0 \\ \frac{1}{ik} e^{ikt} \Big|_a^b, & k \neq 0 \end{cases}$$

Check: $\cos 2\theta \sin \theta = \frac{1}{4} [\sin(3\theta) + \sin(\theta)]$ (21)

$$\rightarrow \int_{-x}^x z^2 dx dy dz = \frac{124\pi}{15}.$$

4.5 - Geometric applications of Integrals

- (a) Center of mass
- (b) Surface areas in \mathbb{R}^3

2) Center of mass / bary center

$\bar{X} \subset \mathbb{R}^n$ compact, with $\text{Vol}(\bar{X}) > 0$

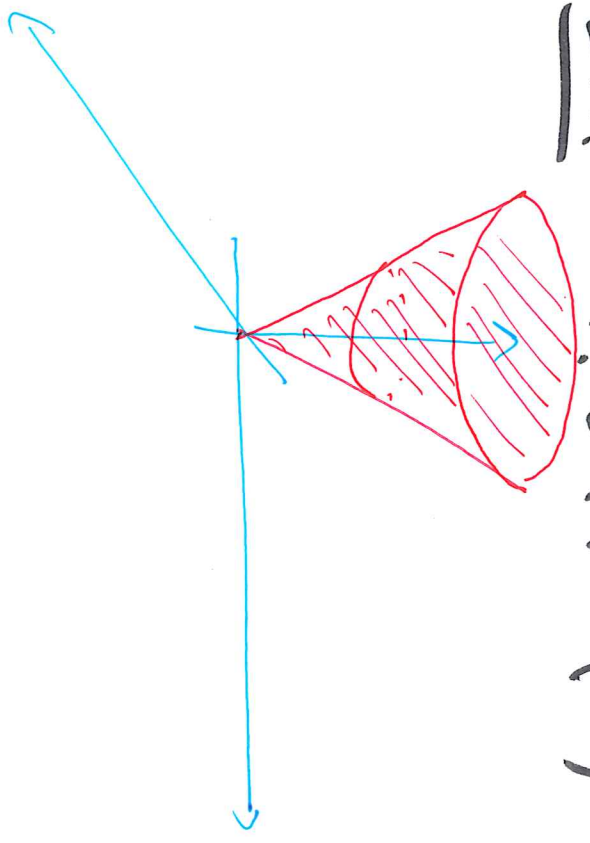
The center of mass of \bar{X} is

$(\bar{x}_1, \dots, \bar{x}_n)$ where

$$\bar{x}_i = \frac{1}{\text{Vol}(\bar{X})} \int_{\bar{X}} x_i \, dx_1 \dots dx_n$$

("point where \bar{X} is perfectly balanced")

Ex. 4.5.1 (1)



cone where the

$$0 \leq z \leq 1$$

"slice" for fixed z
is a disc of

radius ~~z~~ z

$(\bar{x}, \bar{y}, \bar{z})$ center of mass

$\bar{x} = 0, \bar{y} = 0$ (check)
(symmetry reasons)

$$\bar{z} = \frac{1}{V} \int_{-x} z \, dx \, dy \, dz \quad \text{where } V = V(z) (\bar{x})$$

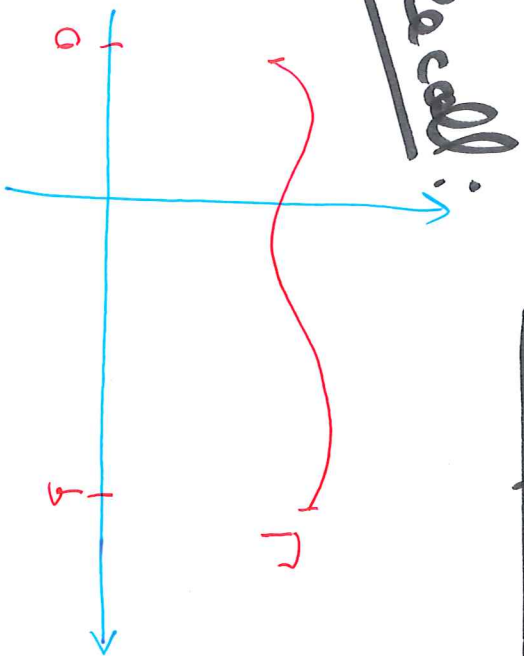
$$V = \int_{-\frac{3}{4}}^1 dx dy dz = \int_0^1 \pi z^2 dz = \frac{\pi}{3} \quad (222)$$

$$\begin{aligned} \bar{z} &= \frac{3}{4} \int_{-\frac{3}{4}}^1 z dx dy dz = \frac{3}{4} \int_0^1 z x (\pi z^2) dz \\ &= \frac{3}{4} \int_0^1 z^3 dz \\ &= \frac{3}{4} \cdot \frac{1}{4} = \frac{3}{16} \end{aligned}$$

Surface area

$$f: [0, b] \rightarrow \mathbb{R}$$

$$\Gamma = \text{graph of } f \subset \mathbb{R}^2$$



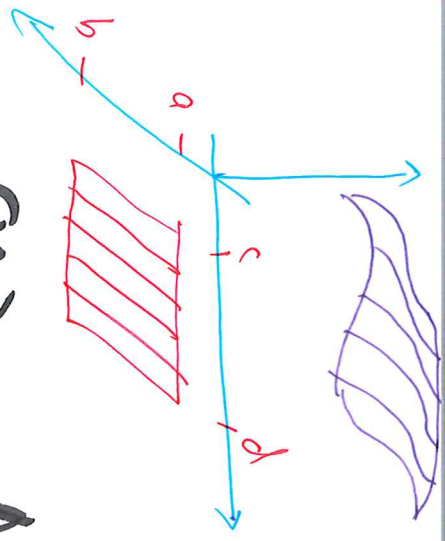
$$\text{Length}(\Gamma) = \int_a^b \sqrt{1 + f'(t)^2} dt$$

For surfaces:

$$f: [a, b] \times [c, d] \rightarrow \mathbb{R}$$

$$\Gamma = \{ (x, y, z) \mid \begin{array}{l} a \leq x \leq b, \\ c \leq y \leq d, \\ z = f(x, y) \end{array} \} \subset \mathbb{R}^3$$

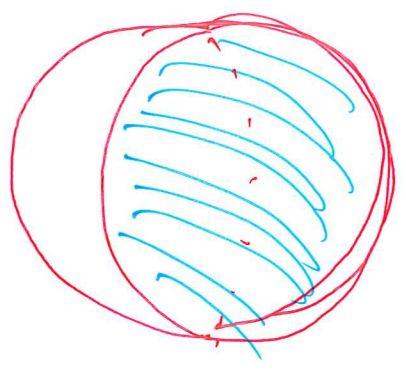
What is the area of T in \mathbb{R}^3 ?



(*) Area(T) = $\int_a^b \int_c^d \sqrt{1 + (\partial_x f)^2 + (\partial_y f)^2} \, dx \, dy$

Ex. Area of sphere

$$X = \{ (x, y, z) \mid x^2 + y^2 + z^2 = 1 \} \subset \mathbb{R}^3$$



$$\begin{aligned} \text{Area}(X) &= 2 \text{Area}(X \cap \{z \geq 0\}) \\ &= 2 \text{Area}(\text{graph of } \sqrt{1-x^2-y^2} \text{ over disc } D \text{ of radius } 1) \end{aligned}$$

The formula (*) extends to

$$\text{Area}(X) = 2 \int_D \sqrt{1 + |\text{Exp}|^2(\partial x f)^2} \, dx dy$$

with $f(x, y) = \sqrt{1 - x^2 - y^2}$

$$\partial_x f = \frac{1}{\sqrt{1 - x^2 - y^2}} \cdot \frac{-2x}{2} = \frac{-x}{\sqrt{1 - x^2 - y^2}}, \quad \partial_y f = \frac{-y}{\sqrt{1 - x^2 - y^2}}$$

so

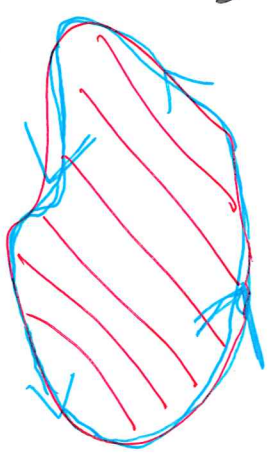
$$\begin{aligned} \text{Area}(X) &= 2 \int_D \sqrt{1 + \frac{x^2}{1 - x^2 - y^2} + \frac{y^2}{1 - x^2 - y^2}} \, dx dy \\ &= 2 \int_D \sqrt{\frac{1}{1 - x^2 - y^2}} \, dx dy \end{aligned}$$

$$\begin{aligned}
 & \stackrel{\text{polar}}{=} 2 \int_0^1 \int_0^{2\pi} \frac{1}{\sqrt{1-r^2}} r \, d\theta \, dr \quad (226) \\
 & = 4\pi \cdot \frac{1}{2} \int_0^1 \frac{1}{\sqrt{1-u}} \, du \quad \begin{matrix} u=r^2 \\ \text{[} -\sqrt{1-u} \text{]}' \end{matrix} \\
 & = 4\pi
 \end{aligned}$$

~~WZ~~

Next: integrals includes relations between integrals in dimension n and $n-1$;

"Stokes
Theorem /"
Formula
} =
} C^1 -function
on \mathbb{R}^n
(oriented) boundary
of $X : (n-1)$ -dim.



\int_X Df — combination
of 1st order
partial derivative
domain in
 \mathbb{R}^n
(dim. n)

Recall:

Fundamental Th. of calculus

(228)

orientation

$$f(b) - f(a) = \int_a^b f'(t) dt$$



$$X = [a, b]$$

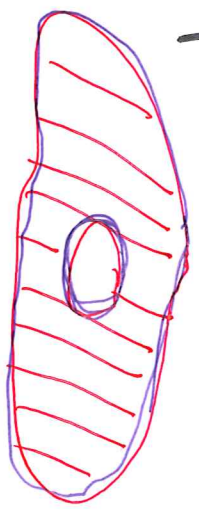
4.6 - Green formula

Case $n=2$

"Theorem" (4.6.3) "Green formula"

$X \subset \mathbb{R}^2$ compact

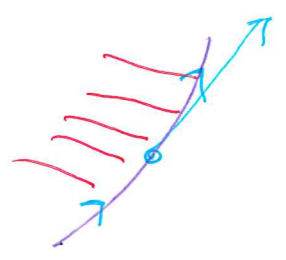
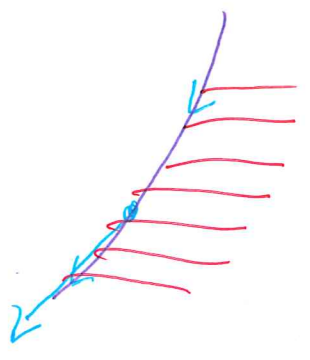
$\partial X =$ boundary of X



Assume: ∂X is union of k simple closed parametrized curves γ_i (disjoint)

Assume: X always lies to

the ~~side~~ left of $f_i(t)$



Let $f = (f_1, f_2)$ be a vector field C^1 on X .

Then

$$\int_X \left(\frac{\partial f_2}{\partial x} - \frac{\partial f_1}{\partial y} \right) dx dy = \int_{\partial X} f \cdot ds$$