

19. Evaluate $\iiint_E (x + y + z) dV$, where E is the solid in the first octant that lies under the paraboloid $z = 4 - x^2 - y^2$.
20. Evaluate $\iiint_E (x - y) dV$, where E is the solid that lies between the cylinders $x^2 + y^2 = 1$ and $x^2 + y^2 = 16$, above the xy -plane, and below the plane $z = y + 4$.
21. Evaluate $\iiint_E x^2 dV$, where E is the solid that lies within the cylinder $x^2 + y^2 = 1$, above the plane $z = 0$, and below the cone $z^2 = 4x^2 + 4y^2$.
22. Find the volume of the solid that lies within both the cylinder $x^2 + y^2 = 1$ and the sphere $x^2 + y^2 + z^2 = 4$.
23. Find the volume of the solid that is enclosed by the cone $z = \sqrt{x^2 + y^2}$ and the sphere $x^2 + y^2 + z^2 = 2$.
24. Find the volume of the solid that lies between the paraboloid $z = x^2 + y^2$ and the sphere $x^2 + y^2 + z^2 = 2$.
25. (a) Find the volume of the region E that lies between the paraboloid $z = 24 - x^2 - y^2$ and the cone $z = 2\sqrt{x^2 + y^2}$.
 (b) Find the centroid of E (the center of mass in the case where the density is constant).
26. (a) Find the volume of the solid that the cylinder $r = a \cos \theta$ cuts out of the sphere of radius a centered at the origin.
 (b) Illustrate the solid of part (a) by graphing the sphere and the cylinder on the same screen.
27. Find the mass and center of mass of the solid S bounded by the paraboloid $z = 4x^2 + 4y^2$ and the plane $z = a$ ($a > 0$) if S has constant density K .
28. Find the mass of a ball B given by $x^2 + y^2 + z^2 \leq a^2$ if the density at any point is proportional to its distance from the z -axis.

29–30 Evaluate the integral by changing to cylindrical coordinates.

29.
$$\int_{-2}^2 \int_{-\sqrt{4-y^2}}^{\sqrt{4-y^2}} \int_{\sqrt{x^2+y^2}}^2 xz \, dz \, dx \, dy$$

30.
$$\int_{-3}^3 \int_0^{\sqrt{9-x^2}} \int_0^{9-x^2-y^2} \sqrt{x^2 + y^2} \, dz \, dy \, dx$$

31. When studying the formation of mountain ranges, geologists estimate the amount of work required to lift a mountain from sea level. Consider a mountain that is essentially in the shape of a right circular cone. Suppose that the weight density of the material in the vicinity of a point P is $g(P)$ and the height is $h(P)$.
- (a) Find a definite integral that represents the total work done in forming the mountain.
- (b) Assume that Mount Fuji in Japan is in the shape of a right circular cone with radius 62,000 ft, height 12,400 ft, and density a constant 200 lb/ft³. How much work was done in forming Mount Fuji if the land was initially at sea level?

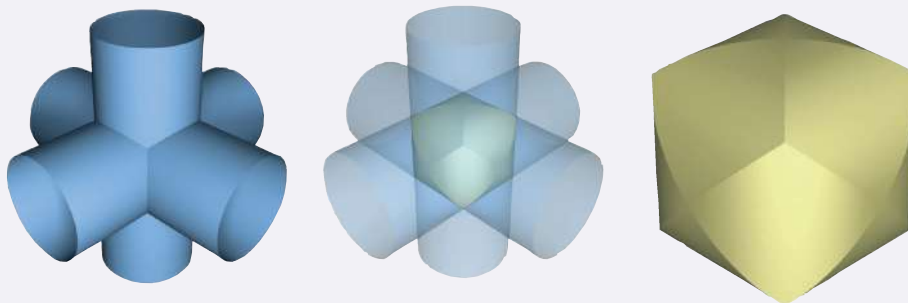


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DISCOVERY PROJECT

THE INTERSECTION OF THREE CYLINDERS

The figure shows the solid enclosed by three circular cylinders with the same diameter that intersect at right angles. In this project we compute its volume and determine how its shape changes if the cylinders have different diameters.



1. Sketch carefully the solid enclosed by the three cylinders $x^2 + y^2 = 1$, $x^2 + z^2 = 1$, and $y^2 + z^2 = 1$. Indicate the positions of the coordinate axes and label the faces with the equations of the corresponding cylinders.
2. Find the volume of the solid in Problem 1.
- CAS** 3. Use a computer algebra system to draw the edges of the solid.
4. What happens to the solid in Problem 1 if the radius of the first cylinder is different from 1? Illustrate with a hand-drawn sketch or a computer graph.
5. If the first cylinder is $x^2 + y^2 = a^2$, where $a < 1$, set up, but do not evaluate, a double integral for the volume of the solid. What if $a > 1$?

15.8 Triple Integrals in Spherical Coordinates

Another useful coordinate system in three dimensions is the *spherical coordinate system*. It simplifies the evaluation of triple integrals over regions bounded by spheres or cones.

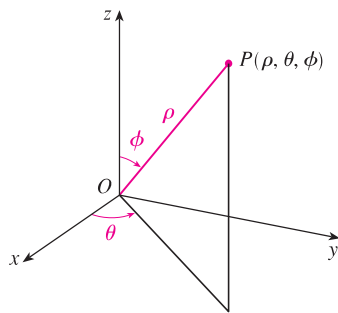


FIGURE 1
The spherical coordinates of a point

Spherical Coordinates

The **spherical coordinates** (ρ, θ, ϕ) of a point P in space are shown in Figure 1, where $\rho = |OP|$ is the distance from the origin to P , θ is the same angle as in cylindrical coordinates, and ϕ is the angle between the positive z -axis and the line segment OP . Note that

$$\rho \geq 0 \quad 0 \leq \phi \leq \pi$$

The spherical coordinate system is especially useful in problems where there is symmetry about a point, and the origin is placed at this point. For example, the sphere with center the origin and radius c has the simple equation $\rho = c$ (see Figure 2); this is the reason for the name “spherical” coordinates. The graph of the equation $\theta = c$ is a vertical half-plane (see Figure 3), and the equation $\phi = c$ represents a half-cone with the z -axis as its axis (see Figure 4).

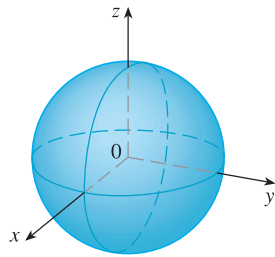


FIGURE 2 $\rho = c$, a sphere

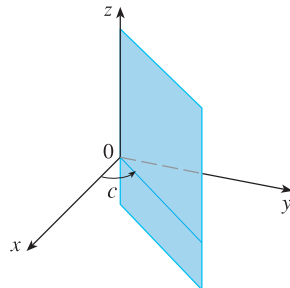


FIGURE 3 $\theta = c$, a half-plane

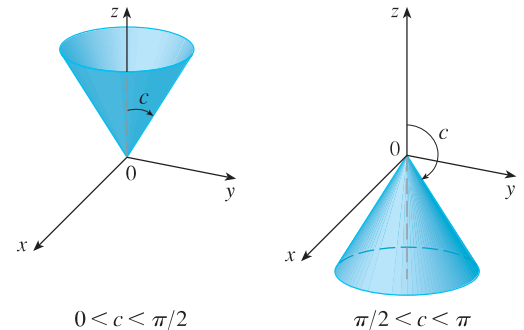


FIGURE 4 $\phi = c$, a half-cone

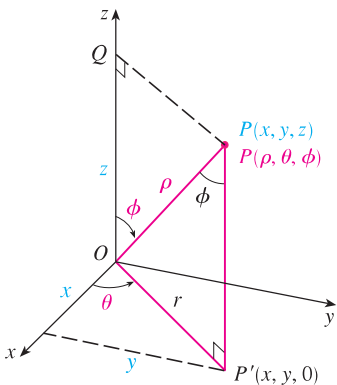


FIGURE 5

The relationship between rectangular and spherical coordinates can be seen from Figure 5. From triangles OPQ and OPP' we have

$$z = \rho \cos \phi \quad r = \rho \sin \phi$$

But $x = r \cos \theta$ and $y = r \sin \theta$, so to convert from spherical to rectangular coordinates, we use the equations

$$\boxed{1} \quad x = \rho \sin \phi \cos \theta \quad y = \rho \sin \phi \sin \theta \quad z = \rho \cos \phi$$

Also, the distance formula shows that

$$\boxed{2} \quad \rho^2 = x^2 + y^2 + z^2$$

We use this equation in converting from rectangular to spherical coordinates.

EXAMPLE 1 The point $(2, \pi/4, \pi/3)$ is given in spherical coordinates. Plot the point and find its rectangular coordinates.

SOLUTION We plot the point in Figure 6. From Equations 1 we have

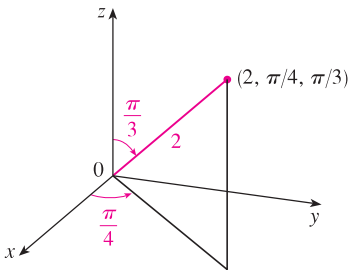


FIGURE 6

$$x = \rho \sin \phi \cos \theta = 2 \sin \frac{\pi}{3} \cos \frac{\pi}{4} = 2 \left(\frac{\sqrt{3}}{2} \right) \left(\frac{1}{\sqrt{2}} \right) = \sqrt{\frac{3}{2}}$$

$$y = \rho \sin \phi \sin \theta = 2 \sin \frac{\pi}{3} \sin \frac{\pi}{4} = 2 \left(\frac{\sqrt{3}}{2} \right) \left(\frac{1}{\sqrt{2}} \right) = \sqrt{\frac{3}{2}}$$

$$z = \rho \cos \phi = 2 \cos \frac{\pi}{3} = 2 \left(\frac{1}{2} \right) = 1$$

Thus the point $(2, \pi/4, \pi/3)$ is $(\sqrt{3/2}, \sqrt{3/2}, 1)$ in rectangular coordinates. ■

EXAMPLE 2 The point $(0, 2\sqrt{3}, -2)$ is given in rectangular coordinates. Find spherical coordinates for this point.

SOLUTION From Equation 2 we have

$$\rho = \sqrt{x^2 + y^2 + z^2} = \sqrt{0 + 12 + 4} = 4$$

and so Equations 1 give

$$\cos \phi = \frac{z}{\rho} = \frac{-2}{4} = -\frac{1}{2} \quad \phi = \frac{2\pi}{3}$$

$$\cos \theta = \frac{x}{\rho \sin \phi} = 0 \quad \theta = \frac{\pi}{2}$$

(Note that $\theta \neq 3\pi/2$ because $y = 2\sqrt{3} > 0$.) Therefore spherical coordinates of the given point are $(4, \pi/2, 2\pi/3)$. ■

WARNING There is not universal agreement on the notation for spherical coordinates. Most books on physics reverse the meanings of θ and ϕ and use r in place of ρ .

TEC In Module 15.8 you can investigate families of surfaces in cylindrical and spherical coordinates.

Evaluating Triple Integrals with Spherical Coordinates

In the spherical coordinate system the counterpart of a rectangular box is a **spherical wedge**

$$E = \{(\rho, \theta, \phi) \mid a \leq \rho \leq b, \alpha \leq \theta \leq \beta, c \leq \phi \leq d\}$$

where $a \geq 0$ and $\beta - \alpha \leq 2\pi$, and $d - c \leq \pi$. Although we defined triple integrals by dividing solids into small boxes, it can be shown that dividing a solid into small spherical wedges always gives the same result. So we divide E into smaller spherical wedges E_{ijk} by means of equally spaced spheres $\rho = \rho_i$, half-planes $\theta = \theta_j$, and half-cones $\phi = \phi_k$. Figure 7 shows that E_{ijk} is approximately a rectangular box with dimensions $\Delta\rho$, $\rho_i \Delta\phi$ (arc of a circle with radius ρ_i , angle $\Delta\phi$), and $\rho_i \sin \phi_k \Delta\theta$ (arc of a circle with radius $\rho_i \sin \phi_k$, angle $\Delta\theta$). So an approximation to the volume of E_{ijk} is given by

$$\Delta V_{ijk} \approx (\Delta\rho)(\rho_i \Delta\phi)(\rho_i \sin \phi_k \Delta\theta) = \rho_i^2 \sin \phi_k \Delta\rho \Delta\theta \Delta\phi$$

In fact, it can be shown, with the aid of the Mean Value Theorem (Exercise 49), that the volume of E_{ijk} is given exactly by

$$\Delta V_{ijk} = \bar{\rho}_i^2 \sin \bar{\phi}_k \Delta\rho \Delta\theta \Delta\phi$$

where $(\bar{\rho}_i, \bar{\theta}_j, \bar{\phi}_k)$ is some point in E_{ijk} . Let $(x_{ijk}^*, y_{ijk}^*, z_{ijk}^*)$ be the rectangular coordinates of this point. Then

$$\begin{aligned} \iiint_E f(x, y, z) dV &= \lim_{l, m, n \rightarrow \infty} \sum_{i=1}^l \sum_{j=1}^m \sum_{k=1}^n f(x_{ijk}^*, y_{ijk}^*, z_{ijk}^*) \Delta V_{ijk} \\ &= \lim_{l, m, n \rightarrow \infty} \sum_{i=1}^l \sum_{j=1}^m \sum_{k=1}^n f(\bar{\rho}_i \sin \bar{\phi}_k \cos \bar{\theta}_j, \bar{\rho}_i \sin \bar{\phi}_k \sin \bar{\theta}_j, \bar{\rho}_i \cos \bar{\phi}_k) \bar{\rho}_i^2 \sin \bar{\phi}_k \Delta\rho \Delta\theta \Delta\phi \end{aligned}$$

But this sum is a Riemann sum for the function

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

Consequently, we have arrived at the following **formula for triple integration in spherical coordinates**.

$$\begin{aligned} \text{3} \quad \iiint_E f(x, y, z) dV &= \int_c^d \int_\alpha^\beta \int_a^b f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi d\rho d\theta d\phi \end{aligned}$$

where E is a spherical wedge given by

$$E = \{(\rho, \theta, \phi) \mid a \leq \rho \leq b, \alpha \leq \theta \leq \beta, c \leq \phi \leq d\}$$

Formula 3 says that we convert a triple integral from rectangular coordinates to spherical coordinates by writing

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

using the appropriate limits of integration, and replacing dV by $\rho^2 \sin \phi d\rho d\theta d\phi$. This is illustrated in Figure 8.

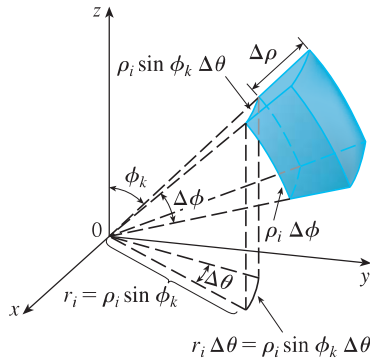


FIGURE 7

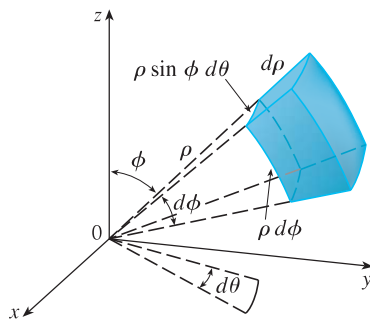


FIGURE 8

Volume element in spherical coordinates: $dV = \rho^2 \sin \phi d\rho d\theta d\phi$

This formula can be extended to include more general spherical regions such as

$$E = \{(\rho, \theta, \phi) \mid \alpha \leq \theta \leq \beta, c \leq \phi \leq d, g_1(\theta, \phi) \leq \rho \leq g_2(\theta, \phi)\}$$

In this case the formula is the same as in (3) except that the limits of integration for ρ are $g_1(\theta, \phi)$ and $g_2(\theta, \phi)$.

Usually, spherical coordinates are used in triple integrals when surfaces such as cones and spheres form the boundary of the region of integration.

EXAMPLE 3 Evaluate $\iiint_B e^{(x^2+y^2+z^2)^{3/2}} dV$, where B is the unit ball:

$$B = \{(x, y, z) \mid x^2 + y^2 + z^2 \leq 1\}$$

SOLUTION Since the boundary of B is a sphere, we use spherical coordinates:

$$B = \{(\rho, \theta, \phi) \mid 0 \leq \rho \leq 1, 0 \leq \theta \leq 2\pi, 0 \leq \phi \leq \pi\}$$

In addition, spherical coordinates are appropriate because

$$x^2 + y^2 + z^2 = \rho^2$$

Thus (3) gives

$$\begin{aligned} \iiint_B e^{(x^2+y^2+z^2)^{3/2}} dV &= \int_0^\pi \int_0^{2\pi} \int_0^1 e^{(\rho^2)^{3/2}} \rho^2 \sin \phi \, d\rho \, d\theta \, d\phi \\ &= \int_0^\pi \sin \phi \, d\phi \int_0^{2\pi} d\theta \int_0^1 \rho^2 e^{\rho^3} \, d\rho \\ &= [-\cos \phi]_0^\pi (2\pi) \left[\frac{1}{3}e^{\rho^3}\right]_0^1 = \frac{4}{3}\pi(e - 1) \quad \blacksquare \end{aligned}$$

NOTE It would have been extremely awkward to evaluate the integral in Example 3 without spherical coordinates. In rectangular coordinates the iterated integral would have been

$$\int_{-1}^1 \int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}} \int_{-\sqrt{1-x^2-y^2}}^{\sqrt{1-x^2-y^2}} e^{(x^2+y^2+z^2)^{3/2}} dz \, dy \, dx$$

EXAMPLE 4 Use spherical coordinates to find the volume of the solid that lies above the cone $z = \sqrt{x^2 + y^2}$ and below the sphere $x^2 + y^2 + z^2 = z$. (See Figure 9.)

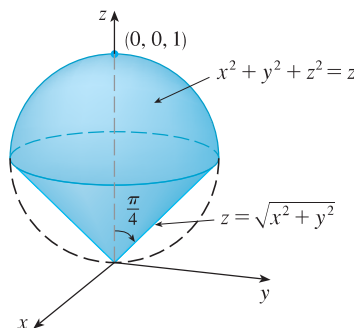


FIGURE 9

Figure 10 gives another look (this time drawn by Maple) at the solid of Example 4.

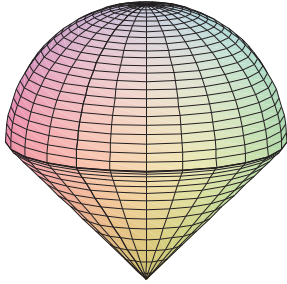


FIGURE 10

SOLUTION Notice that the sphere passes through the origin and has center $(0, 0, \frac{1}{2})$. We write the equation of the sphere in spherical coordinates as

$$\rho^2 = \rho \cos \phi \quad \text{or} \quad \rho = \cos \phi$$

The equation of the cone can be written as

$$\rho \cos \phi = \sqrt{\rho^2 \sin^2 \phi \cos^2 \theta + \rho^2 \sin^2 \phi \sin^2 \theta} = \rho \sin \phi$$

This gives $\sin \phi = \cos \phi$, or $\phi = \pi/4$. Therefore the description of the solid E in spherical coordinates is

$$E = \{(\rho, \theta, \phi) \mid 0 \leq \theta \leq 2\pi, 0 \leq \phi \leq \pi/4, 0 \leq \rho \leq \cos \phi\}$$

Figure 11 shows how E is swept out if we integrate first with respect to ρ , then ϕ , and then θ . The volume of E is

$$\begin{aligned} V(E) &= \iiint_E dV = \int_0^{2\pi} \int_0^{\pi/4} \int_0^{\cos \phi} \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta \\ &= \int_0^{2\pi} d\theta \int_0^{\pi/4} \sin \phi \left[\frac{\rho^3}{3} \right]_{\rho=0}^{\rho=\cos \phi} d\phi \\ &= \frac{2\pi}{3} \int_0^{\pi/4} \sin \phi \cos^3 \phi \, d\phi = \frac{2\pi}{3} \left[-\frac{\cos^4 \phi}{4} \right]_0^{\pi/4} = \frac{\pi}{8} \end{aligned}$$

TEC Visual 15.8 shows an animation of Figure 11.

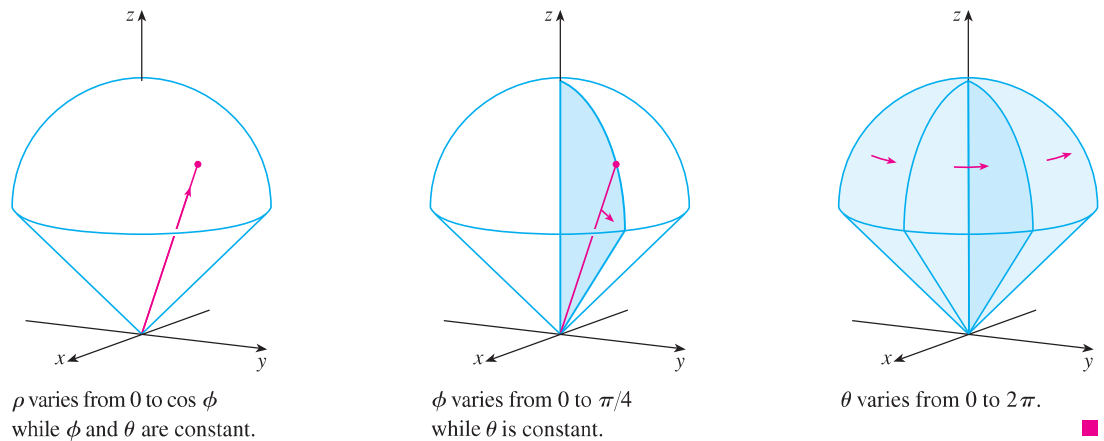


FIGURE 11

15.8 EXERCISES

1–2 Plot the point whose spherical coordinates are given. Then find the rectangular coordinates of the point.

1. (a) $(6, \pi/3, \pi/6)$ (b) $(3, \pi/2, 3\pi/4)$
 2. (a) $(2, \pi/2, \pi/2)$ (b) $(4, -\pi/4, \pi/3)$

3–4 Change from rectangular to spherical coordinates.

3. (a) $(0, -2, 0)$ (b) $(-1, 1, -\sqrt{2})$
 4. (a) $(1, 0, \sqrt{3})$ (b) $(\sqrt{3}, -1, 2\sqrt{3})$

38. A solid right circular cone with constant density has base radius a and height h .

- Find the moment of inertia of the cone about its axis.
- Find the moment of inertia of the cone about a diameter of its base.

CAS 39. Evaluate $\iiint_E z \, dV$, where E lies above the paraboloid $z = x^2 + y^2$ and below the plane $z = 2y$. Use either the Table of Integrals (on Reference Pages 6–10) or a computer algebra system to evaluate the integral.

CAS 40. (a) Find the volume enclosed by the torus $\rho = \sin \phi$.
(b) Use a computer to draw the torus.

41–43 Evaluate the integral by changing to spherical coordinates.

$$41. \int_0^1 \int_0^{\sqrt{1-x^2}} \int_{\sqrt{x^2+y^2}}^{\sqrt{2-x^2-y^2}} xy \, dz \, dy \, dx$$


$$42. \int_{-a}^a \int_{-\sqrt{a^2-y^2}}^{\sqrt{a^2-y^2}} \int_{-\sqrt{a^2-x^2-y^2}}^{\sqrt{a^2-x^2-y^2}} (x^2z + y^2z + z^3) \, dz \, dx \, dy$$

$$43. \int_{-2}^2 \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} \int_{2-\sqrt{4-x^2-y^2}}^{2+\sqrt{4-x^2-y^2}} (x^2 + y^2 + z^2)^{3/2} \, dz \, dy \, dx$$

44. A model for the density δ of the earth's atmosphere near its surface is

$$\delta = 619.09 - 0.000097\rho$$

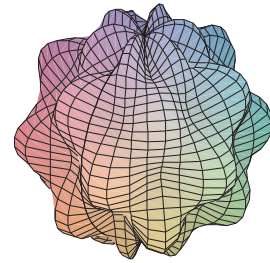
where ρ (the distance from the center of the earth) is measured in meters and δ is measured in kilograms per cubic meter. If we take the surface of the earth to be a sphere with radius 6370 km, then this model is a reasonable one for $6.370 \times 10^6 \leq \rho \leq 6.375 \times 10^6$. Use this model to estimate the mass of the atmosphere between the ground and an altitude of 5 km.

 45. Use a graphing device to draw a silo consisting of a cylinder with radius 3 and height 10 surmounted by a hemisphere.

46. The latitude and longitude of a point P in the Northern Hemisphere are related to spherical coordinates ρ , θ , ϕ as follows. We take the origin to be the center of the earth and the positive z -axis to pass through the North Pole. The positive x -axis passes through the point where the prime meridian (the meridian through Greenwich, England) intersects the equator. Then the latitude of P is $\alpha = 90^\circ - \phi^\circ$ and the longitude is $\beta = 360^\circ - \theta^\circ$. Find the great-circle

distance from Los Angeles (lat. 34.06° N, long. 118.25° W) to Montréal (lat. 45.50° N, long. 73.60° W). Take the radius of the earth to be 3960 mi. (A *great circle* is the circle of intersection of a sphere and a plane through the center of the sphere.)

CAS 47. The surfaces $\rho = 1 + \frac{1}{5} \sin m\theta \sin n\phi$ have been used as models for tumors. The “bumpy sphere” with $m = 6$ and $n = 5$ is shown. Use a computer algebra system to find the volume it encloses.



48. Show that

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \sqrt{x^2 + y^2 + z^2} e^{-(x^2+y^2+z^2)} \, dx \, dy \, dz = 2\pi$$

(The improper triple integral is defined as the limit of a triple integral over a solid sphere as the radius of the sphere increases indefinitely.)

49. (a) Use cylindrical coordinates to show that the volume of the solid bounded above by the sphere $r^2 + z^2 = a^2$ and below by the cone $z = r \cot \phi_0$ (or $\phi = \phi_0$), where $0 < \phi_0 < \pi/2$, is

$$V = \frac{2\pi a^3}{3} (1 - \cos \phi_0)$$

(b) Deduce that the volume of the spherical wedge given by $\rho_1 \leq \rho \leq \rho_2$, $\theta_1 \leq \theta \leq \theta_2$, $\phi_1 \leq \phi \leq \phi_2$ is

$$\Delta V = \frac{\rho_2^3 - \rho_1^3}{3} (\cos \phi_1 - \cos \phi_2)(\theta_2 - \theta_1)$$

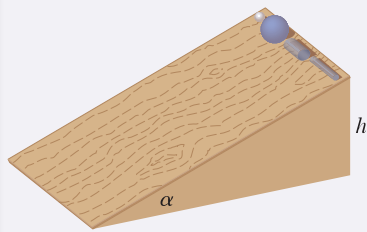
(c) Use the Mean Value Theorem to show that the volume in part (b) can be written as

$$\Delta V = \bar{\rho}^2 \sin \bar{\phi} \Delta \rho \Delta \theta \Delta \phi$$

where $\bar{\rho}$ lies between ρ_1 and ρ_2 , $\bar{\phi}$ lies between ϕ_1 and ϕ_2 , $\Delta \rho = \rho_2 - \rho_1$, $\Delta \theta = \theta_2 - \theta_1$, and $\Delta \phi = \phi_2 - \phi_1$.

APPLIED PROJECT

ROLLER DERBY



Suppose that a solid ball (a marble), a hollow ball (a squash ball), a solid cylinder (a steel bar), and a hollow cylinder (a lead pipe) roll down a slope. Which of these objects reaches the bottom first? (Make a guess before proceeding.)

To answer this question, we consider a ball or cylinder with mass m , radius r , and moment of inertia I (about the axis of rotation). If the vertical drop is h , then the potential energy at the top is mgh . Suppose the object reaches the bottom with velocity v and angular velocity ω , so $v = \omega r$. The kinetic energy at the bottom consists of two parts: $\frac{1}{2}mv^2$ from translation (moving down the slope) and $\frac{1}{2}I\omega^2$ from rotation. If we assume that energy loss from rolling friction is negligible, then conservation of energy gives

$$mgh = \frac{1}{2}mv^2 + \frac{1}{2}I\omega^2$$

1. Show that

$$v^2 = \frac{2gh}{1 + I^*} \quad \text{where } I^* = \frac{I}{mr^2}$$

2. If $y(t)$ is the vertical distance traveled at time t , then the same reasoning as used in Problem 1 shows that $v^2 = 2gy/(1 + I^*)$ at any time t . Use this result to show that y satisfies the differential equation

$$\frac{dy}{dt} = \sqrt{\frac{2g}{1 + I^*}} (\sin \alpha) \sqrt{y}$$

where α is the angle of inclination of the plane.

3. By solving the differential equation in Problem 2, show that the total travel time is

$$T = \sqrt{\frac{2h(1 + I^*)}{g \sin^2 \alpha}}$$

This shows that the object with the smallest value of I^* wins the race.

4. Show that $I^* = \frac{1}{2}$ for a solid cylinder and $I^* = 1$ for a hollow cylinder.
5. Calculate I^* for a partly hollow ball with inner radius a and outer radius r . Express your answer in terms of $b = a/r$. What happens as $a \rightarrow 0$ and as $a \rightarrow r$?
6. Show that $I^* = \frac{2}{5}$ for a solid ball and $I^* = \frac{2}{3}$ for a hollow ball. Thus the objects finish in the following order: solid ball, solid cylinder, hollow ball, hollow cylinder.

15.9 Change of Variables in Multiple Integrals

In one-dimensional calculus we often use a change of variable (a substitution) to simplify an integral. By reversing the roles of x and u , we can write the Substitution Rule (5.5.6) as

$$\boxed{1} \quad \int_a^b f(x) dx = \int_c^d f(g(u)) g'(u) du$$

where $x = g(u)$ and $a = g(c)$, $b = g(d)$. Another way of writing Formula 1 is as follows:

$$\boxed{2} \quad \int_a^b f(x) dx = \int_c^d f(x(u)) \frac{dx}{du} du$$

A change of variables can also be useful in double integrals. We have already seen one example of this: conversion to polar coordinates. The new variables r and θ are related to the old variables x and y by the equations

$$x = r \cos \theta \quad y = r \sin \theta$$

and the change of variables formula (15.3.2) can be written as

$$\iint_R f(x, y) \, dA = \iint_S f(r \cos \theta, r \sin \theta) r \, dr \, d\theta$$

where S is the region in the $r\theta$ -plane that corresponds to the region R in the xy -plane.

More generally, we consider a change of variables that is given by a **transformation** T from the uv -plane to the xy -plane:

$$T(u, v) = (x, y)$$

where x and y are related to u and v by the equations

$$\boxed{3} \quad x = g(u, v) \quad y = h(u, v)$$

or, as we sometimes write,

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

We usually assume that T is a **C^1 transformation**, which means that g and h have continuous first-order partial derivatives.

A transformation T is really just a function whose domain and range are both subsets of \mathbb{R}^2 . If $T(u_1, v_1) = (x_1, y_1)$, then the point (x_1, y_1) is called the **image** of the point (u_1, v_1) . If no two points have the same image, T is called **one-to-one**. Figure 1 shows the effect of a transformation T on a region S in the uv -plane. T transforms S into a region R in the xy -plane called the **image of S** , consisting of the images of all points in S .

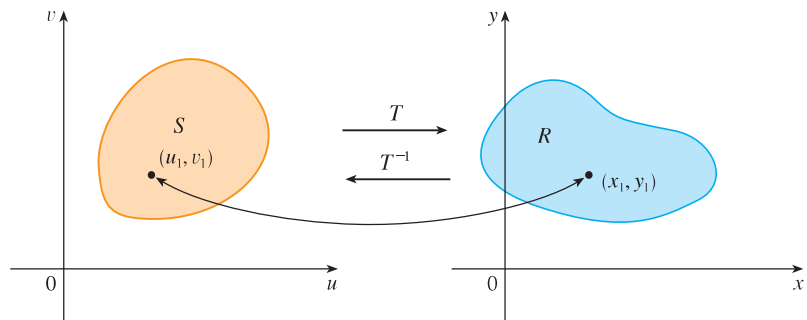


FIGURE 1

If T is a one-to-one transformation, then it has an **inverse transformation** T^{-1} from the xy -plane to the uv -plane and it may be possible to solve Equations 3 for u and v in terms of x and y :

$$u = G(x, y) \quad v = H(x, y)$$

EXAMPLE 1 A transformation is defined by the equations

$$x = u^2 - v^2 \quad y = 2uv$$

Find the image of the square $S = \{(u, v) \mid 0 \leq u \leq 1, 0 \leq v \leq 1\}$.

SOLUTION The transformation maps the boundary of S into the boundary of the image. So we begin by finding the images of the sides of S . The first side, S_1 , is given by $v = 0$

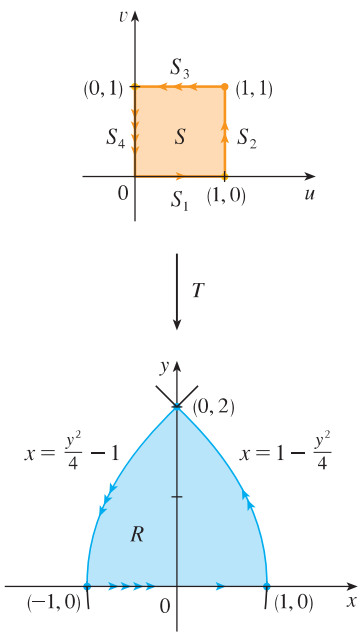


FIGURE 2

($0 \leq u \leq 1$). (See Figure 2.) From the given equations we have $x = u^2$, $y = 0$, and so $0 \leq x \leq 1$. Thus S_1 is mapped into the line segment from $(0, 0)$ to $(1, 0)$ in the xy -plane. The second side, S_2 , is $u = 1$ ($0 \leq v \leq 1$) and, putting $u = 1$ in the given equations, we get

$$x = 1 - v^2 \quad y = 2v$$

Eliminating v , we obtain

$$\boxed{4} \quad x = 1 - \frac{y^2}{4} \quad 0 \leq x \leq 1$$

which is part of a parabola. Similarly, S_3 is given by $v = 1$ ($0 \leq u \leq 1$), whose image is the parabolic arc

$$\boxed{5} \quad x = \frac{y^2}{4} - 1 \quad -1 \leq x \leq 0$$

Finally, S_4 is given by $u = 0$ ($0 \leq v \leq 1$) whose image is $x = -v^2$, $y = 0$, that is, $-1 \leq x \leq 0$. (Notice that as we move around the square in the counterclockwise direction, we also move around the parabolic region in the counterclockwise direction.) The image of S is the region R (shown in Figure 2) bounded by the x -axis and the parabolas given by Equations 4 and 5. ■

Now let's see how a change of variables affects a double integral. We start with a small rectangle S in the uv -plane whose lower left corner is the point (u_0, v_0) and whose dimensions are Δu and Δv . (See Figure 3.)

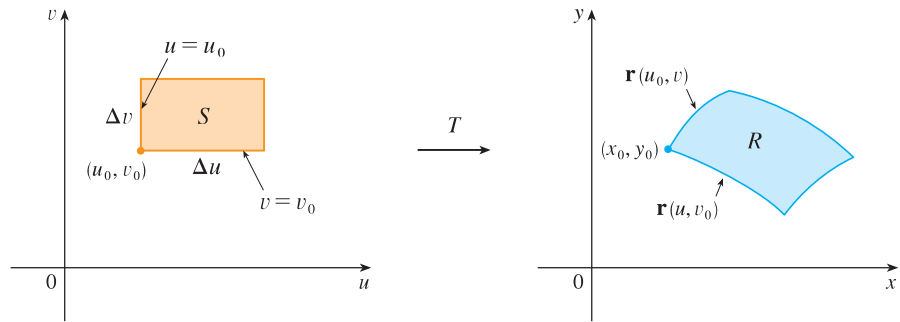


FIGURE 3

The image of S is a region R in the xy -plane, one of whose boundary points is $(x_0, y_0) = T(u_0, v_0)$. The vector

$$\mathbf{r}(u, v) = g(u, v) \mathbf{i} + h(u, v) \mathbf{j}$$

is the position vector of the image of the point (u, v) . The equation of the lower side of S is $v = v_0$, whose image curve is given by the vector function $\mathbf{r}(u, v_0)$. The tangent vector at (x_0, y_0) to this image curve is

$$\mathbf{r}_u = g_u(u_0, v_0) \mathbf{i} + h_u(u_0, v_0) \mathbf{j} = \frac{\partial x}{\partial u} \mathbf{i} + \frac{\partial y}{\partial u} \mathbf{j}$$

Similarly, the tangent vector at (x_0, y_0) to the image curve of the left side of S (namely,

$u = u_0$ is

$$\mathbf{r}_v = g_v(u_0, v_0)\mathbf{i} + h_v(u_0, v_0)\mathbf{j} = \frac{\partial x}{\partial v}\mathbf{i} + \frac{\partial y}{\partial v}\mathbf{j}$$

We can approximate the image region $R = T(S)$ by a parallelogram determined by the secant vectors

$$\mathbf{a} = \mathbf{r}(u_0 + \Delta u, v_0) - \mathbf{r}(u_0, v_0) \quad \mathbf{b} = \mathbf{r}(u_0, v_0 + \Delta v) - \mathbf{r}(u_0, v_0)$$

shown in Figure 4. But

$$\mathbf{r}_u = \lim_{\Delta u \rightarrow 0} \frac{\mathbf{r}(u_0 + \Delta u, v_0) - \mathbf{r}(u_0, v_0)}{\Delta u}$$

and so

$$\mathbf{r}(u_0 + \Delta u, v_0) - \mathbf{r}(u_0, v_0) \approx \Delta u \mathbf{r}_u$$

Similarly

$$\mathbf{r}(u_0, v_0 + \Delta v) - \mathbf{r}(u_0, v_0) \approx \Delta v \mathbf{r}_v$$

This means that we can approximate R by a parallelogram determined by the vectors $\Delta u \mathbf{r}_u$ and $\Delta v \mathbf{r}_v$. (See Figure 5.) Therefore we can approximate the area of R by the area of this parallelogram, which, from Section 12.4, is

$$\boxed{6} \quad |(\Delta u \mathbf{r}_u) \times (\Delta v \mathbf{r}_v)| = |\mathbf{r}_u \times \mathbf{r}_v| \Delta u \Delta v$$

Computing the cross product, we obtain

$$\mathbf{r}_u \times \mathbf{r}_v = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} & 0 \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} & 0 \end{vmatrix} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} \end{vmatrix} \mathbf{k} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} \mathbf{k}$$

The determinant that arises in this calculation is called the *Jacobian* of the transformation and is given a special notation.

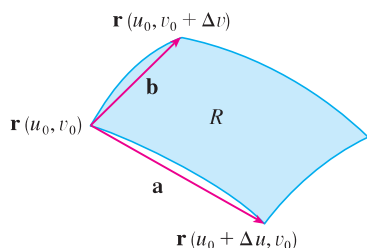


FIGURE 4

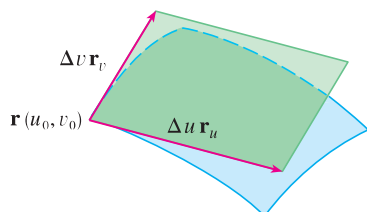


FIGURE 5

The Jacobian is named after the German mathematician Carl Gustav Jacob Jacobi (1804–1851). Although the French mathematician Cauchy first used these special determinants involving partial derivatives, Jacobi developed them into a method for evaluating multiple integrals.

7 Definition The **Jacobian** of the transformation T given by $x = g(u, v)$ and $y = h(u, v)$ is

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

With this notation we can use Equation 6 to give an approximation to the area ΔA of R :

$$\boxed{8} \quad \Delta A \approx \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \Delta u \Delta v$$

where the Jacobian is evaluated at (u_0, v_0) .

Next we divide a region S in the uv -plane into rectangles S_{ij} and call their images in the xy -plane R_{ij} . (See Figure 6.)

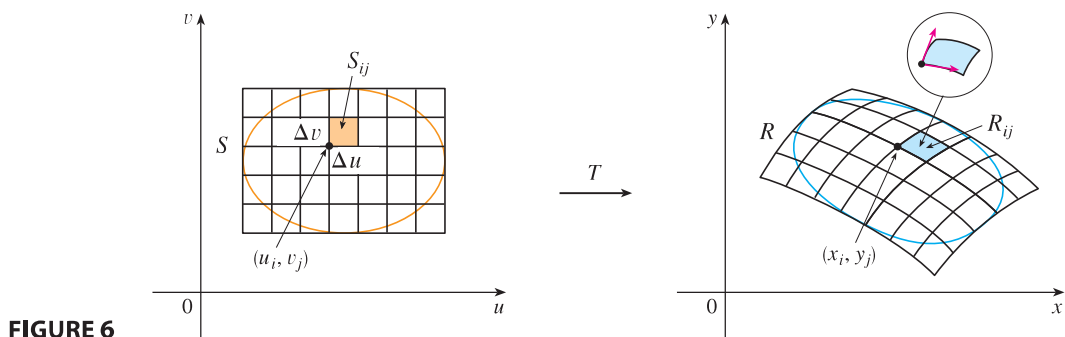


FIGURE 6

Applying the approximation (8) to each R_{ij} , we approximate the double integral of f over R as follows:

$$\begin{aligned} \iint_R f(x, y) \, dA &\approx \sum_{i=1}^m \sum_{j=1}^n f(x_i, y_j) \, \Delta A \\ &\approx \sum_{i=1}^m \sum_{j=1}^n f(g(u_i, v_j), h(u_i, v_j)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \Delta u \, \Delta v \end{aligned}$$

where the Jacobian is evaluated at (u_i, v_j) . Notice that this double sum is a Riemann sum for the integral

$$\iint_S f(g(u, v), h(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \, du \, dv$$

The foregoing argument suggests that the following theorem is true. (A full proof is given in books on advanced calculus.)

9 Change of Variables in a Double Integral Suppose that T is a C^1 transformation whose Jacobian is nonzero and that T maps a region S in the uv -plane onto a region R in the xy -plane. Suppose that f is continuous on R and that R and S are type I or type II plane regions. Suppose also that T is one-to-one, except perhaps on the boundary of S . Then

$$\iint_R f(x, y) \, dA = \iint_S f(x(u, v), y(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \, du \, dv$$

Theorem 9 says that we change from an integral in x and y to an integral in u and v by expressing x and y in terms of u and v and writing

$$dA = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \, du \, dv$$

Notice the similarity between Theorem 9 and the one-dimensional formula in Equation 2. Instead of the derivative dx/du , we have the absolute value of the Jacobian, that is, $|\partial(x, y)/\partial(u, v)|$.

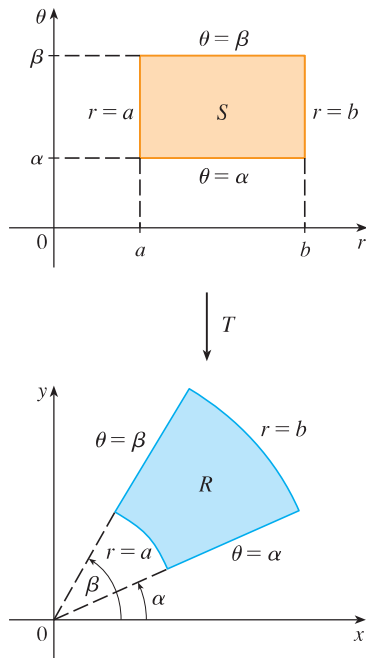


FIGURE 7

The polar coordinate transformation

As a first illustration of Theorem 9, we show that the formula for integration in polar coordinates is just a special case. Here the transformation T from the $r\theta$ -plane to the xy -plane is given by

$$x = g(r, \theta) = r \cos \theta \quad y = h(r, \theta) = r \sin \theta$$

and the geometry of the transformation is shown in Figure 7. T maps an ordinary rectangle in the $r\theta$ -plane to a polar rectangle in the xy -plane. The Jacobian of T is

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

Thus Theorem 9 gives

$$\begin{aligned} \iint_R f(x, y) \, dx \, dy &= \iint_S f(r \cos \theta, r \sin \theta) \left| \frac{\partial(x, y)}{\partial(r, \theta)} \right| \, dr \, d\theta \\ &= \int_{\alpha}^{\beta} \int_a^b f(r \cos \theta, r \sin \theta) \, r \, dr \, d\theta \end{aligned}$$

which is the same as Formula 15.3.2.

EXAMPLE 2 Use the change of variables $x = u^2 - v^2$, $y = 2uv$ to evaluate the integral $\iint_R y \, dA$, where R is the region bounded by the x -axis and the parabolas $y^2 = 4 - 4x$ and $y^2 = 4 + 4x$, $y \geq 0$.

SOLUTION The region R is pictured in Figure 2 (on page 1054). In Example 1 we discovered that $T(S) = R$, where S is the square $[0, 1] \times [0, 1]$. Indeed, the reason for making the change of variables to evaluate the integral is that S is a much simpler region than R . First we need to compute the Jacobian:

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} 2u & -2v \\ 2v & 2u \end{vmatrix} = 4u^2 + 4v^2 > 0$$

Therefore, by Theorem 9,

$$\begin{aligned} \iint_R y \, dA &= \iint_S 2uv \left| \frac{\partial(x, y)}{\partial(u, v)} \right| \, dA = \int_0^1 \int_0^1 (2uv)4(u^2 + v^2) \, du \, dv \\ &= 8 \int_0^1 \int_0^1 (u^3v + uv^3) \, du \, dv = 8 \int_0^1 \left[\frac{1}{4}u^4v + \frac{1}{2}u^2v^3 \right]_{u=0}^{u=1} \, dv \\ &= \int_0^1 (2v + 4v^3) \, dv = [v^2 + v^4]_0^1 = 2 \end{aligned}$$

NOTE Example 2 was not a very difficult problem to solve because we were given a suitable change of variables. If we are not supplied with a transformation, then the first step is to think of an appropriate change of variables. If $f(x, y)$ is difficult to inte-

grate, then the form of $f(x, y)$ may suggest a transformation. If the region of integration R is awkward, then the transformation should be chosen so that the corresponding region S in the uv -plane has a convenient description.

EXAMPLE 3 Evaluate the integral $\iint_R e^{(x+y)/(x-y)} dA$, where R is the trapezoidal region with vertices $(1, 0)$, $(2, 0)$, $(0, -2)$, and $(0, -1)$.

SOLUTION Since it isn't easy to integrate $e^{(x+y)/(x-y)}$, we make a change of variables suggested by the form of this function:

$$\boxed{10} \quad u = x + y \quad v = x - y$$

These equations define a transformation T^{-1} from the xy -plane to the uv -plane. Theorem 9 talks about a transformation T from the uv -plane to the xy -plane. It is obtained by solving Equations 10 for x and y :

$$\boxed{11} \quad x = \frac{1}{2}(u + v) \quad y = \frac{1}{2}(u - v)$$

The Jacobian of T is

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

To find the region S in the uv -plane corresponding to R , we note that the sides of R lie on the lines

$$y = 0 \quad x - y = 2 \quad x = 0 \quad x - y = 1$$

and, from either Equations 10 or Equations 11, the image lines in the uv -plane are

$$u = v \quad v = 2 \quad u = -v \quad v = 1$$

Thus the region S is the trapezoidal region with vertices $(1, 1)$, $(2, 2)$, $(-2, 2)$, and $(-1, 1)$ shown in Figure 8. Since

$$S = \{(u, v) \mid 1 \leq v \leq 2, -v \leq u \leq v\}$$

Theorem 9 gives

$$\begin{aligned} \iint_R e^{(x+y)/(x-y)} dA &= \iint_S e^{u/v} \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv \\ &= \int_1^2 \int_{-v}^v e^{u/v} \left(\frac{1}{2}\right) du dv = \frac{1}{2} \int_1^2 [ve^{u/v}]_{u=-v}^{u=v} dv \\ &= \frac{1}{2} \int_1^2 (e - e^{-1})v dv = \frac{3}{4}(e - e^{-1}) \end{aligned}$$

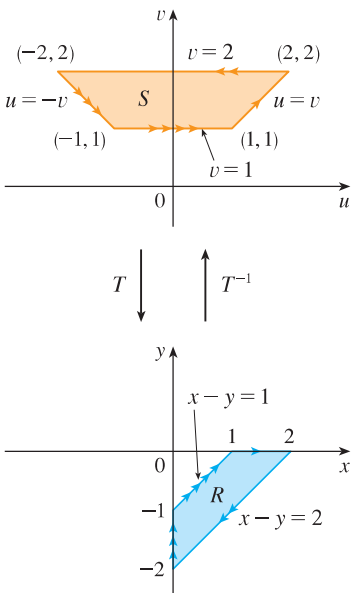


FIGURE 8

Triple Integrals

There is a similar change of variables formula for triple integrals. Let T be a transformation that maps a region S in uvw -space onto a region R in xyz -space by means of the equations

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

The **Jacobian** of T is the following 3×3 determinant:

$$\boxed{12} \quad \frac{\partial(x, y, z)}{\partial(u, v, w)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$$

Under hypotheses similar to those in Theorem 9, we have the following formula for triple integrals:

$$\boxed{13} \quad \iiint_R f(x, y, z) \, dV = \iiint_S f(x(u, v, w), y(u, v, w), z(u, v, w)) \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| \, du \, dv \, dw$$

EXAMPLE 4 Use Formula 13 to derive the formula for triple integration in spherical coordinates.

SOLUTION Here the change of variables is given by

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

We compute the Jacobian as follows:

$$\begin{aligned} \frac{\partial(x, y, z)}{\partial(\rho, \theta, \phi)} &= \begin{vmatrix} \sin \phi \cos \theta & -\rho \sin \phi \sin \theta & \rho \cos \phi \cos \theta \\ \sin \phi \sin \theta & \rho \sin \phi \cos \theta & \rho \cos \phi \sin \theta \\ \cos \phi & 0 & -\rho \sin \phi \end{vmatrix} \\ &= \cos \phi \begin{vmatrix} -\rho \sin \phi \sin \theta & \rho \cos \phi \cos \theta \\ \rho \sin \phi \cos \theta & \rho \cos \phi \sin \theta \end{vmatrix} - \rho \sin \phi \begin{vmatrix} \sin \phi \cos \theta & -\rho \sin \phi \sin \theta \\ \sin \phi \sin \theta & \rho \sin \phi \cos \theta \end{vmatrix} \\ &= \cos \phi (-\rho^2 \sin \phi \cos \phi \sin^2 \theta - \rho^2 \sin \phi \cos \phi \cos^2 \theta) \\ &\quad - \rho \sin \phi (\rho \sin^2 \phi \cos^2 \theta + \rho \sin^2 \phi \sin^2 \theta) \\ &= -\rho^2 \sin \phi \cos^2 \phi - \rho^2 \sin \phi \sin^2 \phi = -\rho^2 \sin \phi \end{aligned}$$

Since $0 \leq \phi \leq \pi$, we have $\sin \phi \geq 0$. Therefore

$$\left| \frac{\partial(x, y, z)}{\partial(\rho, \theta, \phi)} \right| = |-\rho^2 \sin \phi| = \rho^2 \sin \phi$$

and Formula 13 gives

$$\iiint_R f(x, y, z) \, dV = \iiint_S f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi \, d\rho \, d\theta \, d\phi$$

which is equivalent to Formula 15.8.3. ■

15.9 EXERCISES

1–6 Find the Jacobian of the transformation.

- $x = 2u + v, \quad y = 4u - v$
- $x = u^2 + uv, \quad y = uv^2$
- $x = s \cos t, \quad y = s \sin t$
- $x = pe^q, \quad y = qe^p$
- $x = uv, \quad y = vw, \quad z = wu$
- $x = u + vw, \quad y = v + wu, \quad z = w + uv$

7–10 Find the image of the set S under the given transformation.

- $S = \{(u, v) \mid 0 \leq u \leq 3, 0 \leq v \leq 2\};$
 $x = 2u + 3v, \quad y = u - v$
- S is the square bounded by the lines $u = 0, u = 1, v = 0,$
 $v = 1; \quad x = v, \quad y = u(1 + v^2)$
- S is the triangular region with vertices $(0, 0), (1, 1), (0, 1);$
 $x = u^2, \quad y = v$
- S is the disk given by $u^2 + v^2 \leq 1; \quad x = au, \quad y = bv$

11–14 A region R in the xy -plane is given. Find equations for a transformation T that maps a rectangular region S in the uv -plane onto R , where the sides of S are parallel to the u - and v -axes.

- R is bounded by $y = 2x - 1, y = 2x + 1, y = 1 - x,$
 $y = 3 - x$
- R is the parallelogram with vertices $(0, 0), (4, 3), (2, 4),$
 $(-2, 1)$
- R lies between the circles $x^2 + y^2 = 1$ and $x^2 + y^2 = 2$ in
the first quadrant
- R is bounded by the hyperbolas $y = 1/x, y = 4/x$ and the
lines $y = x, y = 4x$ in the first quadrant

15–20 Use the given transformation to evaluate the integral.

- $\iint_R (x - 3y) \, dA$, where R is the triangular region with
vertices $(0, 0), (2, 1),$ and $(1, 2); \quad x = 2u + v, \quad y = u + 2v$
- $\iint_R (4x + 8y) \, dA$, where R is the parallelogram with
vertices $(-1, 3), (1, -3), (3, -1),$ and $(1, 5);$
 $x = \frac{1}{4}(u + v), \quad y = \frac{1}{4}(v - 3u)$
- $\iint_R x^2 \, dA$, where R is the region bounded by the ellipse
 $9x^2 + 4y^2 = 36; \quad x = 2u, \quad y = 3v$
- $\iint_R (x^2 - xy + y^2) \, dA$, where R is the region bounded
by the ellipse $x^2 - xy + y^2 = 2;$
 $x = \sqrt{2}u - \sqrt{2/3}v, \quad y = \sqrt{2}u + \sqrt{2/3}v$

- $\iint_R xy \, dA$, where R is the region in the first quadrant
bounded by the lines $y = x$ and $y = 3x$ and the hyperbolas
 $xy = 1, xy = 3; \quad x = u/v, \quad y = v$

- $\iint_R y^2 \, dA$, where R is the region bounded by the curves
 $xy = 1, xy = 2, xy^2 = 1, xy^2 = 2; \quad u = xy, \quad v = xy^2.$
Illustrate by using a graphing calculator or computer to
draw R .

- (a) Evaluate $\iiint_E dV$, where E is the solid enclosed by the
ellipsoid $x^2/a^2 + y^2/b^2 + z^2/c^2 = 1$. Use the transfor-
mation $x = au, \quad y = bv, \quad z = cw$.
(b) The earth is not a perfect sphere; rotation has resulted
in flattening at the poles. So the shape can be approxi-
mated by an ellipsoid with $a = b = 6378$ km and
 $c = 6356$ km. Use part (a) to estimate the volume of the
earth.
(c) If the solid of part (a) has constant density k , find its
moment of inertia about the z -axis.
- An important problem in thermodynamics is to find the
work done by an ideal Carnot engine. A cycle consists of
alternating expansion and compression of gas in a piston.
The work done by the engine is equal to the area of the
region R enclosed by two isothermal curves $xy = a, xy = b$
and two adiabatic curves $xy^{1.4} = c, xy^{1.4} = d$, where
 $0 < a < b$ and $0 < c < d$. Compute the work done by
determining the area of R .

23–27 Evaluate the integral by making an appropriate change of variables.

- $\iint_R \frac{x - 2y}{3x - y} \, dA$, where R is the parallelogram enclosed by
the lines $x - 2y = 0, x - 2y = 4, 3x - y = 1,$ and
 $3x - y = 8$
- $\iint_R (x + y)e^{x^2 - y^2} \, dA$, where R is the rectangle enclosed by
the lines $x - y = 0, x - y = 2, x + y = 0,$ and $x + y = 3$
- $\iint_R \cos\left(\frac{y - x}{y + x}\right) \, dA$, where R is the trapezoidal region
with vertices $(1, 0), (2, 0), (0, 2),$ and $(0, 1)$
- $\iint_R \sin(9x^2 + 4y^2) \, dA$, where R is the region in the first
quadrant bounded by the ellipse $9x^2 + 4y^2 = 1$
- $\iint_R e^{x+y} \, dA$, where R is given by the inequality
 $|x| + |y| \leq 1$

- Let f be continuous on $[0, 1]$ and let R be the triangular
region with vertices $(0, 0), (1, 0),$ and $(0, 1)$. Show that

$$\iint_R f(x + y) \, dA = \int_0^1 uf(u) \, du$$