

Module  
Integral Calculus.

Multiple Integrals

A repeated process of integration of a function of two and three variables referred to as double integral :

Triple integral :  $||| f(x, y) dx dy dz.$

Evaluation of Double integral. and triple integrals

1) Evaluate  $\int_0^2 \int_1^2 (x^2 + y^2) dx dy.$

$$I = \int_0^2 \left[ \int_1^2 (x^2 + y^2) dx \right] dy.$$

$$I = \int_0^2 \left[ \frac{x^3}{3} + y^2 x \right]_1^2 dy.$$

$$I = \int_0^2 \left[ \frac{x^3}{3} \right]_1^2 + \left[ \frac{y^2 x}{1} \right]_1^2 dy.$$

$$I = \int_0^2 \frac{1}{3} (2^3 - 1^3) + y^2 (2 - 1) dy.$$

$$I = \int_0^2 \frac{7}{3} + y^2 dy.$$

$$I = \left[ \frac{7}{3} y + \frac{y^3}{3} \right]_0^2$$

$$I = \frac{14}{3} + \frac{8}{3} = \frac{22}{2} //$$

2)

Evaluate  $\int_0^1 \int_0^1 \frac{dx dy}{\sqrt{1-x^2} \sqrt{1-y^2}}$ .

$$\frac{1}{\sqrt{1-x^2}} = \sin^{-1} x$$

$$I = \int_{x=0}^1 \int_{y=0}^1 \frac{1}{\sqrt{1-x^2}} \cdot \frac{1}{\sqrt{1-y^2}} dx dy.$$

$$= \int_{x=0}^1 \frac{1}{\sqrt{1-x^2}} \left( \int_0^1 \frac{1}{\sqrt{1-y^2}} dy \right) dx.$$

$$= \int_0^1 \frac{1}{\sqrt{1-x^2}} [\sin^{-1} y]_0^1 dx.$$

$$= \int_0^1 \frac{1}{\sqrt{1-x^2}} [\sin^{-1}(1) - \sin^{-1}(0)] dx.$$

$$= \int_0^1 \frac{1}{\sqrt{1-x^2}} \left( \frac{\pi}{2} \right) dx.$$

$$= \frac{\pi}{2} \int_0^1 \frac{1}{\sqrt{1-x^2}} dx.$$

$$= \frac{\pi}{2} [\sin^{-1} x]_0^1$$

$$= \frac{\pi}{2} [\sin^{-1}(1) - \sin^{-1}(0)].$$

$$= \frac{\pi}{2} \left( \frac{\pi}{2} - 0 \right).$$

$$I = \frac{\pi^2}{4}$$

3) Evaluate  $\int_0^1 \int_0^{\sqrt{1-y^2}} x^3 y \, dx \, dy$ .

$$I = \int_0^1 \int_0^{\sqrt{1-y^2}} x^3 y \, dx \, dy$$

$$I = \int_{y=0}^1 \left[ \frac{x^4}{4} y \right]_0^{\sqrt{1-y^2}} dy$$

$$I = \frac{1}{4} \int_{y=0}^1 y (\sqrt{1-y^2})^4 dy$$

$$I = \frac{1}{4} \int_0^1 y ((\sqrt{1-y^2}))^4 dy$$

$$I = \frac{1}{4} \int_0^1 y (1-y^2)^2 dy$$

$$I = \frac{1}{4} \int_0^1 y (1+y^4-2y^2) dy$$

$$I = \frac{1}{4} \int_0^1 y + y^5 - 2y^3 dy$$

$$I = \frac{1}{4} \left( \frac{y^2}{2} + \frac{y^6}{6} - \frac{2y^4}{4} \right) \Big|_0^1$$

$$I = \frac{1}{4} \left[ \frac{1}{2}(1) + \frac{1}{6}(1) - \frac{1}{2}(1) \right]$$

$$I = \frac{1}{24}$$

Ans.

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

4) Evaluate  $\int_0^a \int_0^x \int_0^{x+y} e^{x+y+z} \, dz \, dy \, dx$

$$I = \int_{x=0}^a \int_{y=0}^x \int_{z=0}^{x+y} e^{x+y+z} \, dz \, dy \, dx$$

5) Evaluate  $\int_0^1 \int_0^2 \int_1^3 xyz^2 \, dx \, dy \, dz$ .

$$I = \int_0^1 \int_0^2 \int_1^3 xyz^2 \, dx \, dy \, dz.$$

$$I = \int_0^1 \int_0^2 \left[ \frac{x^2 y z^2}{2} \right]_1^3 dy \, dz.$$

$$I = \int_0^1 \int_0^2 \frac{yz^2}{2} (2^2 - 1^2) dy \, dz.$$

$$I = \int_0^1 \int_0^2 \frac{yz^2}{2} (4-1) dy \, dz.$$

$$I = \int_0^1 \int_0^2 \frac{3yz^2}{2} dy \, dz.$$

$$I = \frac{3}{2} \int_0^1 \left[ \frac{y^2}{2} z^2 \right]_0^2 dz.$$

$$I = \frac{3}{2} \int_0^1 \frac{1}{2} (z^2 (4)) dz.$$

$$I = \frac{3}{4} \int_0^1 4z^2 dz.$$

$$I = \frac{3}{4} \cdot \frac{1}{2} \int_0^1 4z^2 dz.$$

$$I = \frac{3}{4} \left[ \frac{4z^3}{3} \right]_0^1.$$

$$\underline{\underline{I = 1}}$$

6) Evaluate  $\int_0^a \int_0^a \int_0^a (x^2 + y^2 + z^2) dx dy dz$ .

$$I = \int_0^a \int_0^a \int_0^a (x^2 + y^2 + z^2) dx dy dz.$$

$$I = \int_0^a \int_0^a \left[ \frac{x^3}{3} + y^2 x + z^2 x \right]_0^a dy dz$$

$$I = \int_0^a \int_0^a \frac{a^3}{3} + y^2 a + z^2 a dy dz.$$

$$I = \int_0^a \left[ \frac{a^3 y}{3} + \frac{y^3}{3} a + z^2 y a \right]_0^a dz.$$

$$I = \int_0^a \frac{a^3 \cdot a}{3} + \frac{a^3 \cdot a}{3} + z^2 a a dz.$$

$$I = \int_0^a \frac{a^4}{3} + \frac{a^4}{3} + z^2 a^2 dz.$$

$$I = \left[ \frac{a^4 z}{3} + \frac{a^4 z}{3} + \frac{z^3}{3} a^2 \right]_0^a$$

$$I = \frac{a^4 \cdot a}{3} + \frac{a^4 \cdot a}{3} + \frac{a^3 \cdot a^2}{3}$$

$$I = \frac{a^5}{3} + \frac{a^5}{3} + \frac{a^5}{3}$$

$$I = \frac{3a^5}{3}$$

$$I = a^5$$

Q.10

7) Evaluate  $\int_{-b}^b \int_{-c}^c \int_{-a}^a (x^2 + y^2 + z^2) dx dy dz$ 

$$I = \int_{-c}^c \int_{-b}^b \int_{-a}^a (x^2 + y^2 + z^2) dx dy dz.$$

$$I = \int_{-c}^c \int_{-b}^b \left[ \frac{x^3}{3} + y^2 x + z^2 x \right]_{-a}^a dy dz.$$

$$I = \int_{-c}^c \int_{-b}^b \frac{1}{3} (a^3 - (-a)^3 + y^2 (a - (-a)) + z^2 (a - (-a))) dy dz.$$

$$I = \int_{-c}^c \int_{-b}^b \frac{1}{3} (a^3 + a^3) + y^2 (a + a) + z^2 (a + a) dy dz.$$

$$I = \int_{-c}^c \int_{-b}^b \frac{1}{3} (2a^3) + y^2 (2a) + z^2 (2a) dy dz.$$

$$I = \int_{-c}^c \left[ \frac{2}{3} a^3 y + \frac{2a y^3}{3} + 2a z^2 y \right]_{-b}^b dz.$$

$$I = \int_{-c}^c \frac{2}{3} a^3 (b - (-b)) + \frac{2a}{3} (b^3 - (-b)^3) + 2a z^2 (b - (-b)) dz.$$

$$I = \int_{-c}^c \frac{2a^3}{3} (b + b) + \frac{2a}{3} (b^3 + b^3) + 2a z^2 (b + b) dz.$$

$$I = \int_{-c}^c \frac{2a^3}{3} (2b) + \frac{2a}{3} (2b^3) + 2a z^2 (2b) dz.$$

$$I = \left[ \frac{4a^3 b}{3} z + \frac{4ab^3}{3} z + \frac{4ab z^3}{3} \right]_{-c}^c.$$

$$I = \frac{4a^3 b}{3} (c - (-c)) + \frac{4ab^3}{3} (c - (-c)) + \frac{4ab}{3} (c^3 - (-c)^3).$$

$$I = \frac{4a^3 b}{3} (2c) + \frac{4ab^3}{3} (2c) + \frac{4ab}{3} (2c^3)$$

$$I = \frac{8a^3bc}{3} + \frac{8ab^3c}{3} + \frac{8abc^3}{3}$$

$$I = \frac{8abc}{3} (a^2 + b^2 + c^2) //$$

Q.P

$$8) \int_0^1 \int_x^{\sqrt{x}} (x^2 + y^2) dy dx$$

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

$$I = \int_{x=0}^1 \left[ x^2 y + \frac{y^3}{3} \right]_x^{\sqrt{x}} dx$$

$$I = \int_{x=0}^1 x^2 (\sqrt{x} - x) + \frac{1}{3} (\sqrt{x}^3 - x^3) dx$$

$$I = \int_{x=0}^1 x^2 (x^{1/2} - x) + \frac{1}{3} (x^{3/2})^3 - \frac{x^3}{3} dx$$

$$I = \int_{x=0}^1 x^{5/2} - x^3 + \frac{1}{3} x^{3/2} - \frac{x^3}{3} dx$$

$$I = \int_{x=0}^1 x^{5/2} + \frac{x^{3/2}}{3} - \frac{4x^3}{3} dx$$

$$I = \left[ \frac{x^{5/2+1}}{5/2+1} + \frac{1}{3} \frac{x^{3/2+1}}{3/2+1} - \frac{4}{3} \frac{x^4}{4} \right]_0^1$$

$$I = \left[ \frac{x^{7/2}}{7/2} + \frac{1}{3} \frac{x^{5/2}}{5/2} - \frac{x^4}{3} \right]_0^1$$

$$I = \frac{[1-0]}{7/2} + \frac{1}{3} \frac{[1-0]}{5/2} - \frac{1}{3}$$

$$I = \frac{2}{7} + \frac{1}{3} \cdot \frac{2}{5} - \frac{1}{3}$$

$$I = \frac{2}{7} + \frac{2}{15} - \frac{1}{3} = \frac{9}{105} = \frac{3}{35} //$$

Q.P 9)

$$\int_0^a \int_0^x \int_0^{x+y} e^{x+y+z} dz dy dx$$

$$I = \int_{x=0}^a \int_{y=0}^x \int_{z=0}^{x+y} e^{x+y} \cdot e^z dz dy dx$$

$$I = \int_0^a \int_0^x e^{x+y} [e^z]_0^{x+y} dy dx$$

$$I = \int_0^a \int_0^x e^{x+y} [e^{x+y} - e^0] dy dx$$

$$I = \int_0^a \int_0^x e^{x+y} [e^{x+y} - 1] dy dx$$

$$I = \int_0^a \int_0^x e^{2x+2y} - e^{x+y} dy dx$$

$$I = \int_0^a \int_0^x e^{2x} \cdot e^{2y} - e^x \cdot e^y dy dx$$

$$I = \int_0^a e^{2x} \left[ \frac{e^{2y}}{2} \right]_0^x - e^x [e^y]_0^x dx$$

$$I = \int_0^a \frac{e^{2x}}{2} [e^{2x} - e^{2(0)}] - e^x [e^x - e^0] dx$$

$$I = \int_0^a \frac{e^{2x}}{2} [e^{2x} - 1] - e^x [e^x - 1] dx$$

$$I = \int_0^a \frac{e^{4x}}{2} - \frac{e^{2x}}{2} - e^{2x} + e^x dx$$

$$I = \frac{e^{4x}}{2 \cdot 4} - \frac{e^{2x}}{2 \cdot 2} - \frac{e^{2x}}{2} + e^x \Big|_0^a$$

$$I = \frac{e^{4x}}{8} - \frac{e^{2x}}{4} - \frac{e^{2x}}{2} + e^x \Big|_0^a$$

$$I = \frac{1}{8} [e^{4a} - e^{4(0)}] - \frac{1}{4} [e^{2a} - e^{2(0)}] - \frac{1}{2} [e^{2a} - e^{2(0)}] + [e^a - e^0]$$

$$I = \frac{e^{4a}}{8} - \frac{1}{8} - \frac{e^{2a}}{4} + \frac{1}{4} - \frac{e^{2a}}{2} + \frac{1}{2} + e^a - 1$$

$$I = \frac{e^{4a}}{8} - \frac{3e^{2a}}{4} + e^a - \frac{3}{8}$$

$$I = \frac{1}{8} (e^{4a} + 8e^a - 6e^{2a} - 3)$$

# Evaluation of double integrals by Change of order of integration:

Imp  
Q.1

1) Change the order of integration and hence

evaluate  $\int_0^1 \int_0^{\sqrt{1-x^2}} y^2 dx dy$ .

$$I = \int_0^1 \int_0^{\sqrt{1-x^2}} y^2 dx dy$$

$$I = \int_{x=0}^1 \int_{y=0}^{\sqrt{1-x^2}} y^2 dy dx$$

$$I = \int_{y=0}^1 \int_{x=0}^{\sqrt{1-y^2}} y^2 dx dy$$

$$I = \int_{y=0}^1 y^2 [x]_{x=0}^{\sqrt{1-y^2}} dy$$

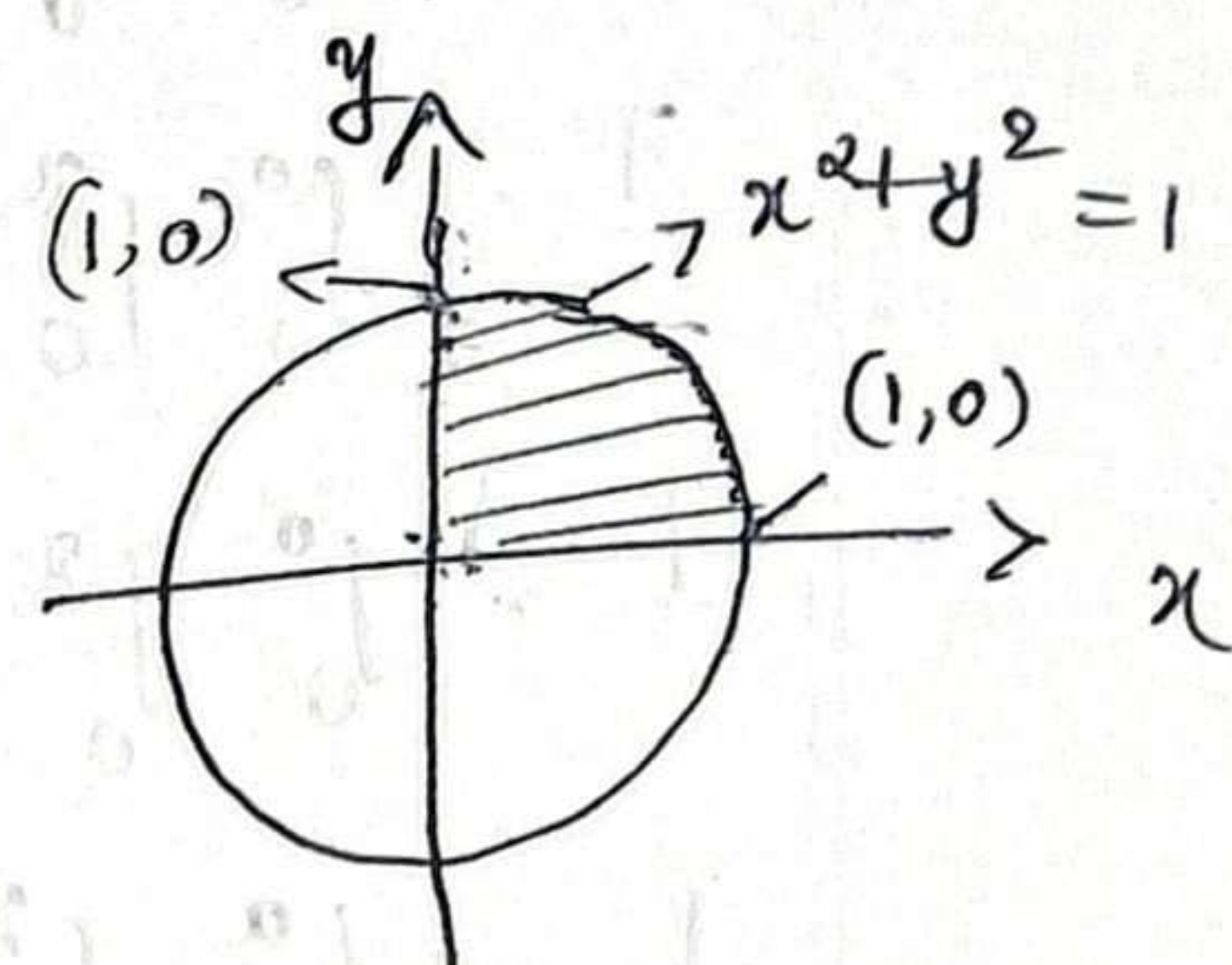
$$I = \int_{y=0}^1 y^2 (\sqrt{1-y^2}) dy$$

$$I = \int_{\theta=0}^{\pi/2} \sin^2 \theta (\sqrt{1-\sin^2 \theta}) d\theta$$

$$I = \int_{\theta=0}^{\pi/2} \sin^2 \theta (\cos \theta) d\theta$$

$$I = \frac{(1)(1)}{(1)(2)} \frac{\pi}{2} = \frac{\pi}{16} \quad \text{by reduction formula}$$

$$I = \frac{\pi}{16}$$



$$x = 0 - 1 \rightarrow \uparrow$$

$$y = 0 - \sqrt{1-x^2}$$

$$y = 0 - 1$$

$$y = 0 - \sqrt{1-x^2}$$

Put  $y = \sin \theta$

$$dy = \cos \theta d\theta$$

do and  $\theta$  varies from 0 to  $\pi/2$ .

Evaluate  $\int_0^1 \int_{x^2}^{2-x} xy \, dy \, dx$  by Changing the order of integration?

Ans 2)

$$I = \int_{x=0}^1 \int_{y=x^2}^{2-x} xy \, dy \, dx.$$

To identify the region of integration R.

$$y = x^2 \text{ and } y = 2 - x.$$

$$x^2 = 2 - x.$$

$$x^2 + x - 2 = 0$$

$$(x-1)(x+2) = 0$$

$$x = 1, x = -2.$$

$$x = (-2, 4)$$

$\Rightarrow$

$$y = x^2$$

$$y = 1^2 = 1$$

$$y = (-2)^2 = 4$$

$$y = (1, 4)$$

$$y = 2 - x$$

$$y = 2 - 1 = 1$$

$$y = 2 - (-2) = 4$$

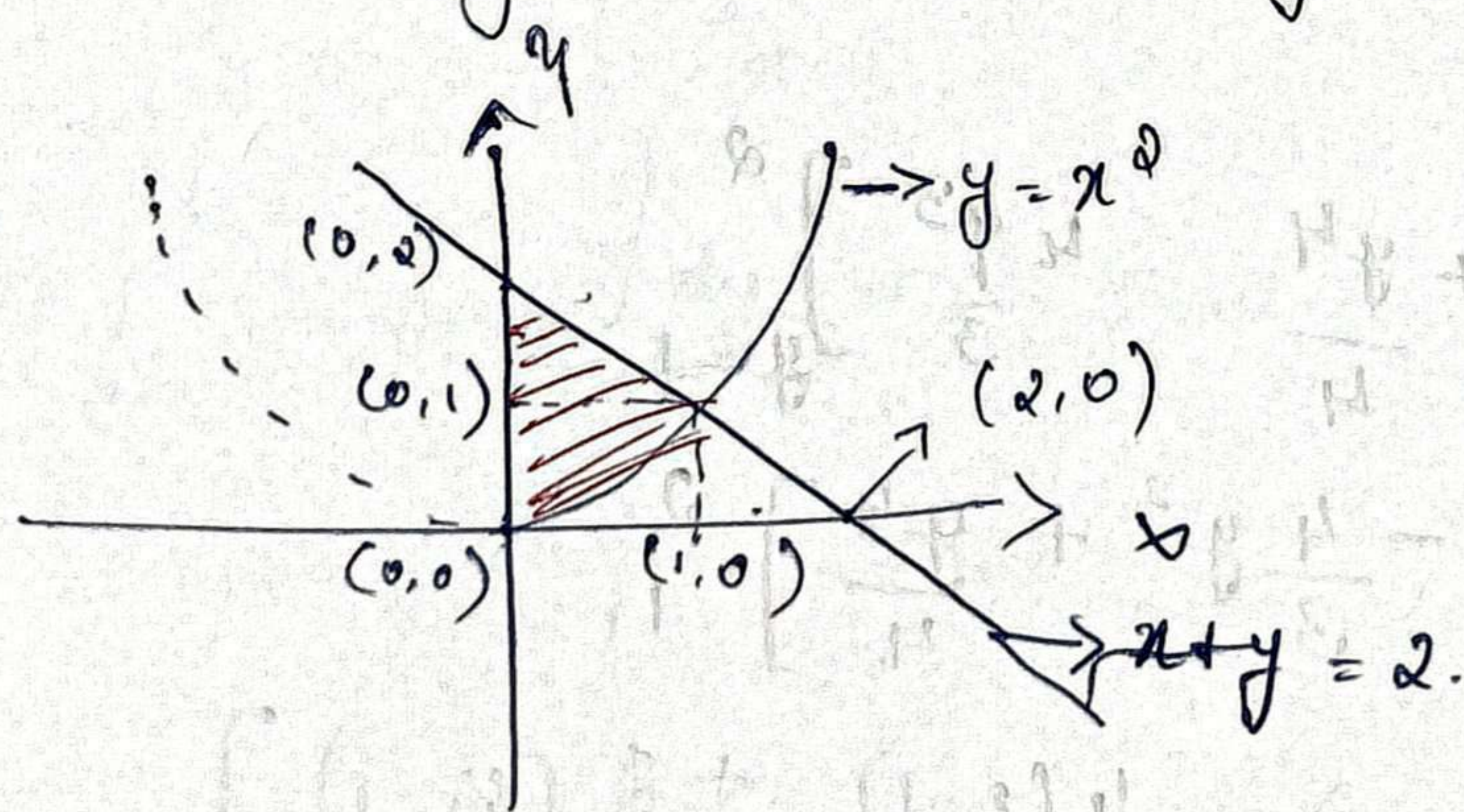
Thus  $(1, 1)$  and  $(-2, 4)$  are the points of intersection.

The region is bounded by  $x=0$ ,  $x=1$  the point  $(1, -2)$   $(1, 4)$  the point  $(-2, 4)$  will be out of consideration

$y = x^2$  is a parabola symmetrical about the y-axis

and  $y = 2 - x \Rightarrow x + y = 2$  or  $\frac{x}{2} + \frac{y}{2} = 1$

is a straight line passing through  $(2, 0)$  and  $(0, 2)$



$$x + y = 2$$

$$x = 0 \Rightarrow y = 2$$

$$y = 0 \Rightarrow x = 2.$$

$$y = 2 - x.$$

$$y + x = 2.$$

$$y=0, y=1$$

$$x=0, x=\sqrt{y}$$

$$y=1, y=2$$

$$x=0, x=2-y$$

On changing the order we must have limits for  $y$  and variable limits for  $x$  to cover the same region.

$$I = \int_{y=0}^1 \int_{x=0}^{\sqrt{y}} xy \, dx \, dy + \int_{y=1}^2 \int_{x=0}^{2-y} xy \, dx \, dy$$

$$I = I_1 + I_2.$$

$$I_1 = \int_{y=0}^1 \int_{x=0}^{\sqrt{y}} xy \, dx \, dy.$$

$$I_1 = \int_{y=0}^1 \left[ y \frac{x^2}{2} \right]_{x=0}^{\sqrt{y}} dy = \int_{y=0}^1 y \frac{\sqrt{y}^2}{2} dy$$

$$I_1 = \int_0^1 \frac{y^2}{2} dy = \left[ \frac{y^3}{2 \cdot 3} \right]_0^1 = \underline{\underline{\frac{1}{6}}}$$

$$I_2 = \int_{y=1}^2 \int_{x=0}^{2-y} xy \, dx \, dy.$$

$$I_2 = \int_{y=1}^2 \left[ y \frac{x^2}{2} \right]_{x=0}^{2-y} dy = \int_1^2 y \frac{(2-y)^2}{2} dy$$

$$I_2 = \frac{1}{2} \int_1^2 y (2^2 + y^2 - 2 \cdot 2 \cdot y) dy.$$

$$I_2 = \frac{1}{2} \int_1^2 (4y^2 + y^3 - 4y^2) dy$$

$$I_2 = \frac{1}{2} \left[ \frac{4y^2}{2} + \frac{y^4}{4} - \frac{4y^3}{3} \right]_{y=1}^2$$

$$I_2 = \frac{1}{2} \left[ 2y^2 - \frac{4}{3}y^3 + \frac{y^4}{4} \right]_1^2$$

$$I_2 = \frac{1}{2} \left[ 2(4-1) - \frac{4}{3}(8-1) + \frac{1}{4}(16-1) \right]$$

$$I_2 = \frac{1}{2} \left[ 6 - \frac{32}{3} + \frac{4}{3} + \frac{16}{4} - \frac{1}{4} \right]$$

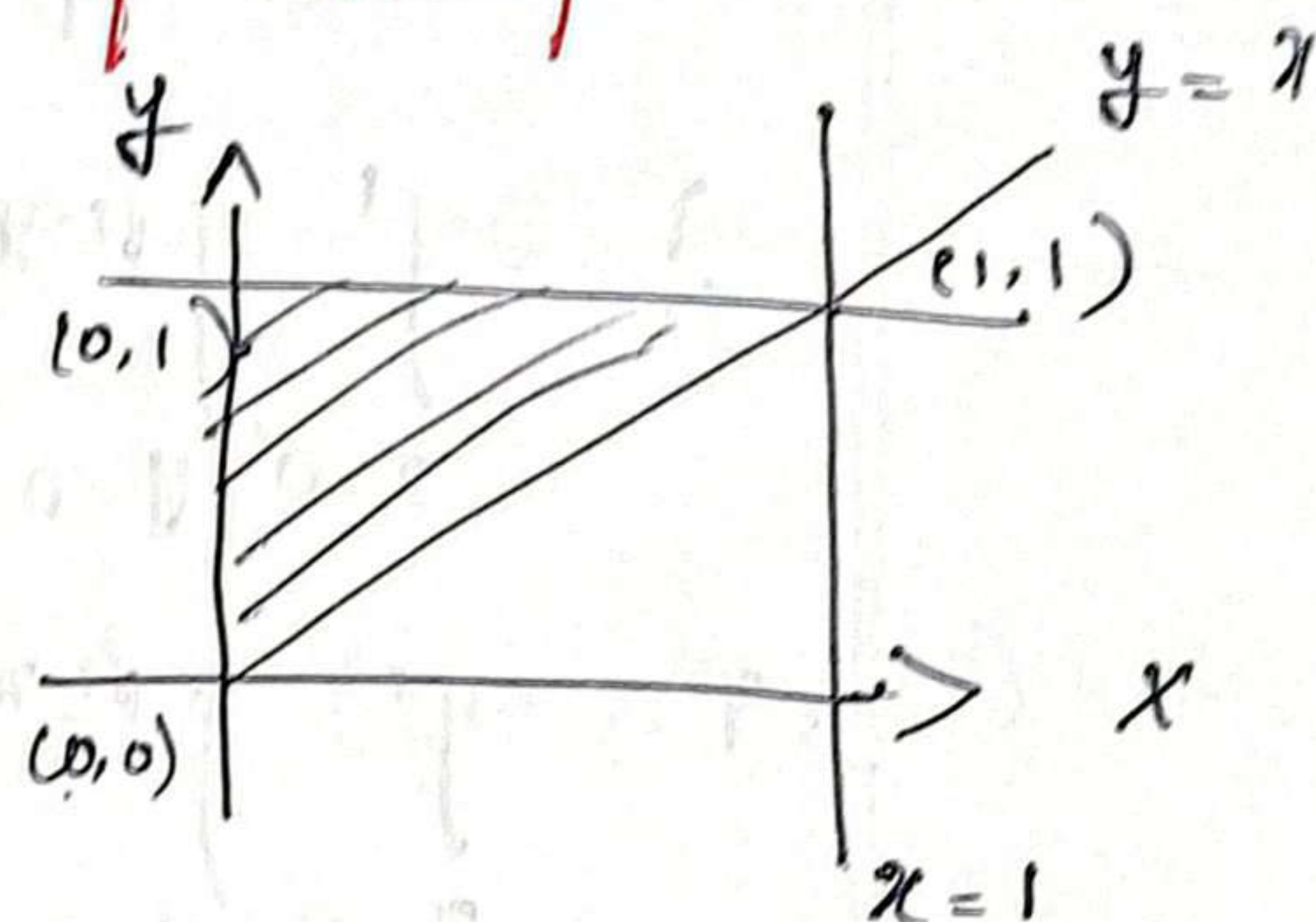
$$I_2 = \frac{5}{24}$$

$$I = I_1 + I_2$$

$$I = \frac{1}{6} + \frac{5}{24} = \frac{3}{8}$$

3) Evaluate by Change of order of integration

$$\int_0^1 \int_x^1 \frac{x}{\sqrt{x^2+y^2}} dy dx$$



Sol

$$I = \int_{x=0}^1 \int_{y=x}^1 \frac{x}{\sqrt{x^2+y^2}} dy dx$$

on Changing the order of integration we have.

$$I = \int_{y=0}^1 \int_{x=0}^y \frac{x}{\sqrt{x^2+y^2}} dx dy$$

$$x^2 + y^2 = t$$

$$2x dx = dt$$

$$x dx = dt/2$$

we have  $\int \frac{x}{\sqrt{x^2+y^2}} dx$  reducing to  $\frac{1}{2} \int \frac{dt}{\sqrt{t}} = \sqrt{t}$

$$I = \int_{y=0}^1 \left[ \sqrt{x^2+y^2} \right]_{x=0}^y dy$$

$$I = \int_{y=0}^1 (\sqrt{2}y - y) dy = \int_0^1 y(\sqrt{2} - 1) dy$$

$$I = (\sqrt{2} - 1) \frac{y^2}{2} \Big|_0^1 = \frac{\sqrt{2} - 1}{2}$$

$$I = \frac{\sqrt{2} - 1}{2}$$

10)

Evaluate  $\int_0^1 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{1-x^2-y^2}} xyz \, dz \, dy \, dx$

$$I = \int_{x=0}^1 \int_{y=0}^{\sqrt{1-x^2}} \int_{z=0}^{\sqrt{1-x^2-y^2}} xyz \, dz \, dy \, dx.$$

$$I = \int_{x=0}^1 \int_{y=0}^{\sqrt{1-x^2}} \left[ xy \frac{z^2}{2} \right]_0^{\sqrt{1-x^2-y^2}} dy \, dx$$

$$I = \int_{x=0}^1 \int_{y=0}^{\sqrt{1-x^2}} \frac{xy}{2} (\sqrt{1-x^2-y^2})^2 dy \, dx.$$

$$I = \int_{x=0}^1 \int_{y=0}^{\sqrt{1-x^2}} \frac{xy}{2} (1-x^2-y^2) dy \, dx$$

$$I = \frac{1}{2} \int_0^1 \int_0^{\sqrt{1-x^2}} xy - x^3y - xy^3 dy \, dx$$

$$I = \frac{1}{2} \int_0^1 \left[ \frac{xy^2}{2} - \frac{x^3y^2}{2} - \frac{xy^4}{4} \right]_0^{\sqrt{1-x^2}} dx$$

$$I = \frac{1}{2} \int_0^1 \frac{x}{2} (\sqrt{1-x^2})^2 - \frac{x^3}{2} (\sqrt{1-x^2})^2 - \frac{x}{4} (\sqrt{1-x^2})^4 dx$$

$$I = \frac{1}{2} \int_0^1 \frac{x}{2} (1-x^2) - \frac{x^3}{2} (1-x^2) - \frac{x}{4} ((1-x^2)^2) dx$$

$$I = \frac{1}{2} \int_0^1 \frac{1}{2} (x - x^3) - \frac{1}{2} (x^3 - x^5) - \frac{x}{4} (1 + x^4 - 2x^2) dx$$

$$I = \frac{1}{2} \int_0^1 \frac{1}{2} (x - x^3) - \frac{1}{2} (x^3 - x^5) - \frac{1}{4} (x + x^5 - 2x^3) dx$$

$$I = \frac{1}{2} \left[ \frac{1}{2} \left[ \frac{x^2}{2} - \frac{x^4}{4} \right] - \frac{1}{2} \left[ \frac{x^4}{4} - \frac{x^6}{6} \right] - \frac{1}{4} \left[ \frac{x^2}{2} + \frac{x^6}{6} - \frac{2x^4}{4} \right] \right]_0^1$$



$$11) \int_{-1}^1 \int_0^z \int_{x-z}^{x+z} (x+y+z) dy dx dz$$

$$I = \int_{x=-1}^1 \int_{x=0}^z \int_{y=x-z}^{x+z} (x+y+z) dy dx dz.$$

$$I = \int_{z=-1}^1 \int_{x=0}^z \left[ xy + \frac{y^2}{2} + zy \right]_{x-z}^{x+z} dx dz.$$

$$I = \int_{z=-1}^1 \int_{x=0}^z x(x+z-(x-z)) + \frac{1}{2}(x+z)^2 - (x-z)^2 + z(x+z-(x-z)) dx dz$$

$$I = \int_{z=-1}^1 \int_{x=0}^z x(x+z-x+z) + \frac{1}{2}(x^2+z^2+2xz) - (x^2+z^2-2xz) + z(x+z-x+z) dx dz.$$

$$I = \int_{-1}^1 \int_0^z 2xz + \frac{1}{2} 4xz + 2z^2 dx dz$$

$$I = \int_{-1}^1 \left[ 2x \frac{x^2}{2} + 2 \frac{x^2}{2} z + 2z^2 x \right]_0^z dz$$

$$I = \int_{-1}^1 \frac{2}{2} z(z)^2 + \frac{2}{2} z(z)^2 + 2z^2 z dz$$

$$I = \int_{-1}^1 z^3 + z^3 + 2z^3 dz$$

$$I = \int_{-1}^1 4z^3 dz.$$

$$I = \left[ \frac{4z^4}{4} \right]_{-1}^1$$

$$I = (1^4 - (-1)^4)$$

$$I = 1^4 - 1^4$$

$$I = 0 //$$

12)

$$\int_0^{\pi/2} \int_0^{a \sin \theta} \int_0^{(a^2 - r^2)/a} \frac{1}{r} dz dr d\theta$$

$$I = \int_{\theta=0}^{\pi/2} \int_{r=0}^{a \sin \theta} \int_{z=0}^{(a^2 - r^2)/a} \frac{1}{r} dz dr d\theta$$

$$I = \int_{\theta=0}^{\pi/2} \int_{r=0}^{a \sin \theta} \left[ \ln z \right]_0^{(a^2 - r^2)/a} dr d\theta$$

$$I = \int_{\theta=0}^{\pi/2} \int_{r=0}^{a \sin \theta} r \cdot \frac{a^2 - r^2}{a} dr d\theta$$

$$I = \frac{1}{a} \int_{\theta=0}^{\pi/2} \int_{r=0}^{a \sin \theta} (r a^2 - r^3) dr d\theta$$

$$I = \frac{1}{a} \int_{\theta=0}^{\pi/2} \left[ \frac{a^2 r^2}{2} - \frac{r^4}{4} \right]_{r=0}^{a \sin \theta} d\theta$$

$$I = \frac{1}{a} \int_{\theta=0}^{\pi/2} \left[ \frac{a^2}{2} (a^2 \sin^2 \theta) - \frac{1}{4} (a^4 \sin^4 \theta) \right] d\theta$$

$$I = \frac{1}{a} \int_{\theta=0}^{\pi/2} \left[ \frac{a^4}{2} \sin^2 \theta - \frac{a^4}{4} \sin^4 \theta \right] d\theta$$

$$I = \frac{1}{a} \left[ \frac{a^4}{2} \cdot \frac{1}{2} \right]$$

Q.P

4)

Evaluate  $\int_0^1 \int_x^{\sqrt{x}} xy \, dy \, dx$  by Changing the order of integration?

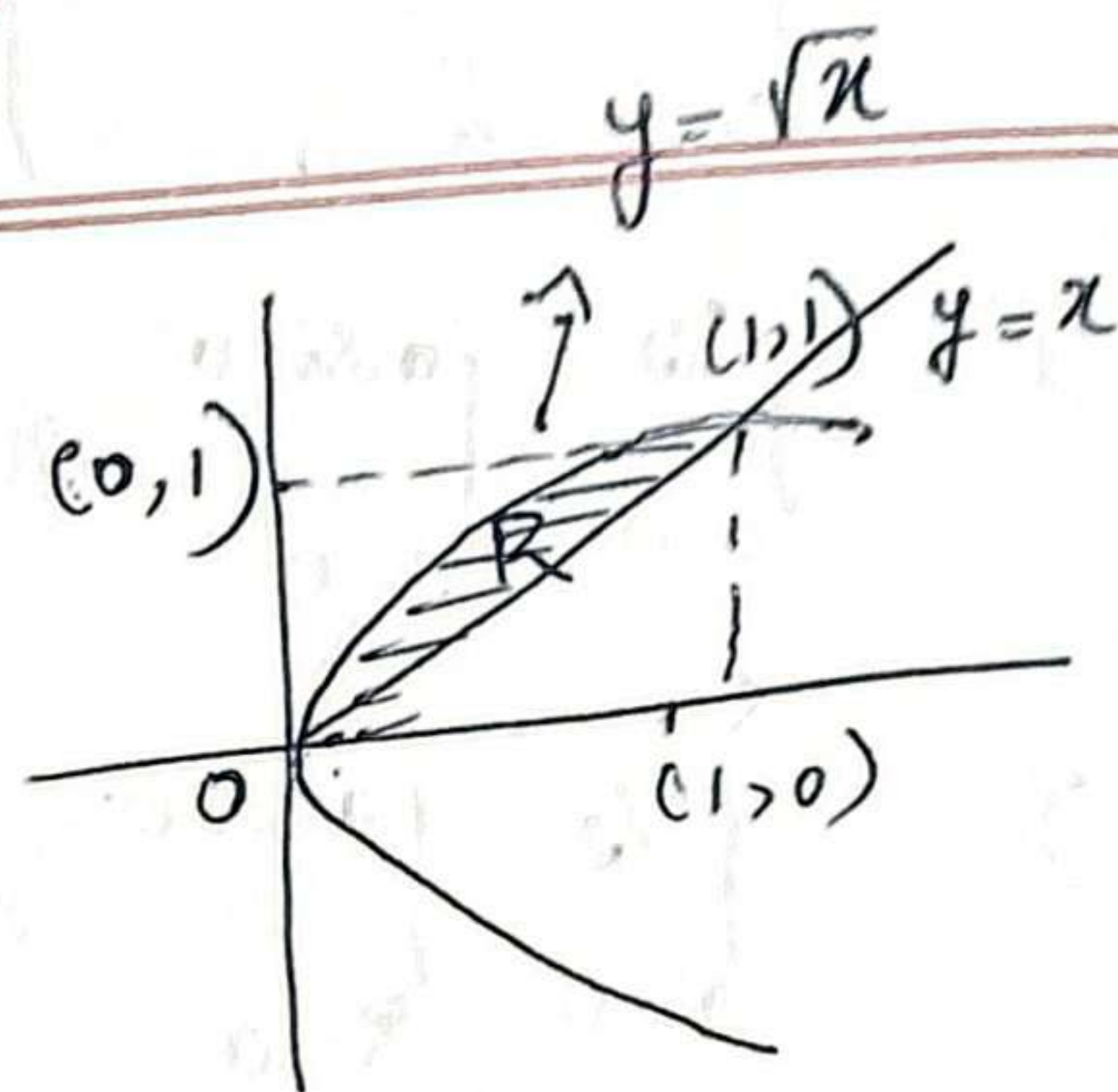
$$I = \int_{x=0}^1 \int_{y=x}^{\sqrt{x}} xy \, dy \, dx$$

$$y = x \quad \text{and} \quad y = \sqrt{x}$$

$$x = \sqrt{x}$$

$$x^2 = x$$

$$x^2 - x = 0 \Rightarrow x(x-1) = 0 \Rightarrow x = 0, 1$$



$$y = x \Rightarrow y = 0 \quad \begin{matrix} x=0 \\ x-1=0 \end{matrix}$$

$$y = x \Rightarrow y = 1$$

The point of intersection are  $(0,0)$  &  $(1,1)$   
On Changing the order of integration

$$\begin{array}{ccc} x=0 & - & 1 \\ y=x & - & \sqrt{x} \end{array} \quad \begin{array}{c} \xrightarrow{\quad} \\ \uparrow \end{array} \quad \begin{array}{c} y=0 & - & 1 \\ x=y^2 & - & y \end{array}$$

Change the order.  $\uparrow \rightarrow$

$$I = \int_{y=0}^1 \int_{x=y^2}^y xy \, dx \, dy$$

$$I = \int_{y=0}^1 y \left[ \frac{x^2}{2} \right]_{y^2}^y dy$$

$$I = \int_{y=0}^1 \frac{y}{2} (y^2 - y^4) dy$$

$$I = \frac{1}{2} \int_{y=0}^1 (y^3 - y^5) dy$$

$$I = \frac{1}{2} \left[ \frac{y^4}{4} - \frac{y^6}{6} \right]_0^1$$

$$I = \frac{1}{24}$$

$$\begin{array}{l} y = \sqrt{x} \\ y^2 = x \end{array}$$

5) Change the order of integration and hence evaluate  $\int_0^{4a} \int_{x^2/4a}^{2\sqrt{ax}} xy \, dy \, dx$

Sol

$$I = \int_{x=0}^{4a} \int_{y=x^2/4a}^{y=2\sqrt{ax}} xy \, dy \, dx$$

$$y = 2\sqrt{ax} \quad , \quad y = \frac{x^2}{4a}$$

$$\frac{x^2}{4a} = 2\sqrt{ax}$$

$$\left(\frac{x^2}{4a}\right)^2 = 2^2(\sqrt{ax})^2$$

$$\frac{x^4}{16a^2} = 4ax$$

$$x^4 = 64a^3x$$

$$x(x^3 - 64a^3) = 0$$

$$x = 0 \quad x^3 - 64a^3 = 0$$

$$\underline{\underline{x^3 = 64a^3}}$$

$$x^3 = 4^3a^3$$

$$\underline{\underline{x = 4a}}$$

$$y = \frac{x^2}{4a} = \frac{0}{4a} = 0$$

$$y = \frac{x^2}{4a} = \frac{4a^2}{4a} = \frac{16a^2}{4a} = 4a$$

$$x = 0 \quad x = 4a \rightarrow$$

$$y = 0 \quad y = 4a$$

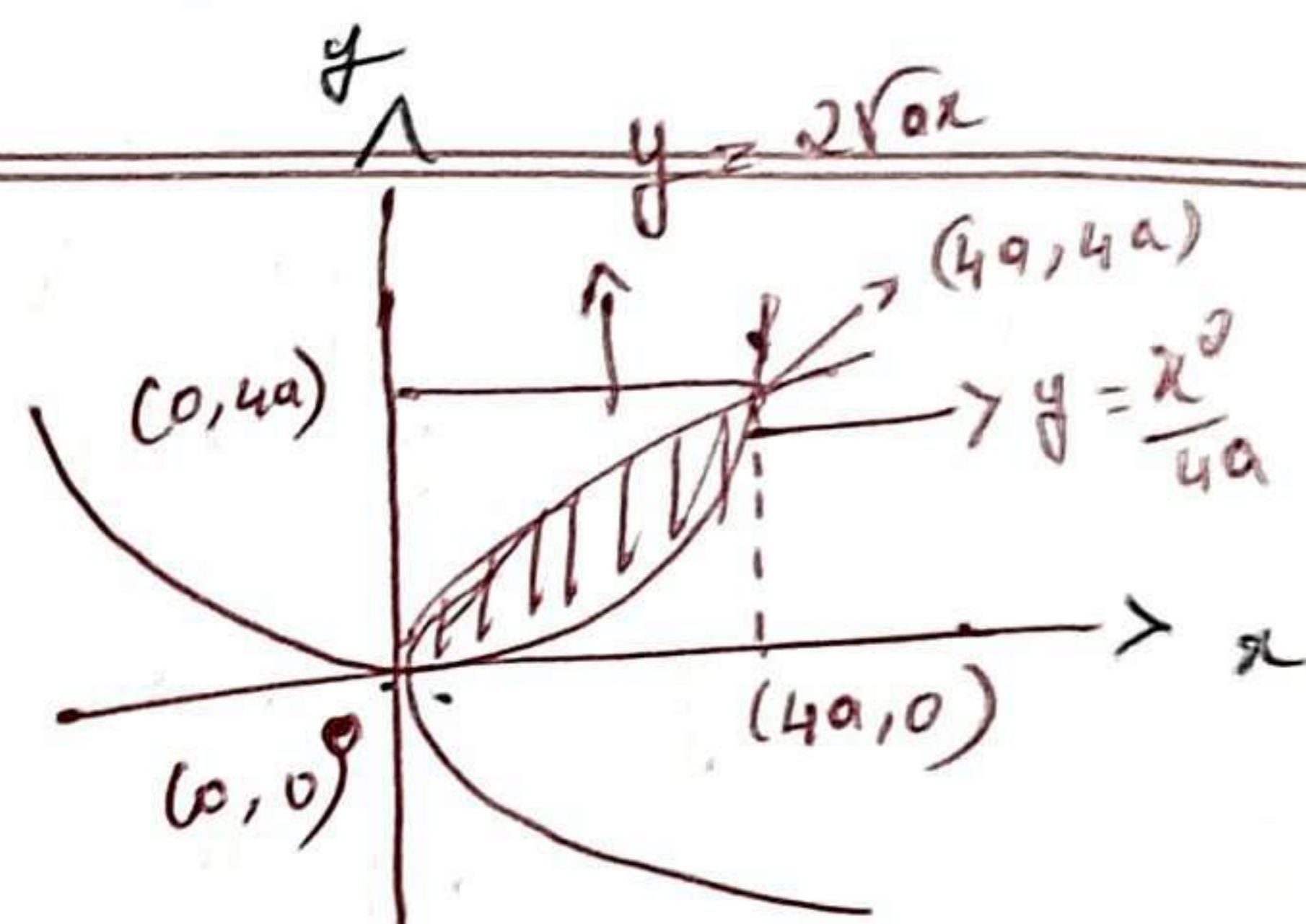
The point of intersection

are  $(0, 4a)$  &  $(4a, 0)$ .

$$x = 0 - 4a \rightarrow \uparrow y = 0 - 4a$$

$$y = \frac{x^2}{4a} - 2\sqrt{ax}$$

$$x = \frac{y^2}{4a} - 2\sqrt{ay}$$



Change the order

$$I = \int_{y=0}^{4a} \int_{x=y^2/4a}^{2\sqrt{ay}} xy \, dx \, dy$$

$$I = \int_{y=0}^{4a} y \left[ \frac{x^2}{2} \right]_{y^2/4a}^{2\sqrt{ay}} dy$$

$$I = \int_{y=0}^{4a} \frac{y}{2} \left( 2^2(\sqrt{ay})^2 - \left(\frac{y^2}{4a}\right)^2 \right) dy$$

$$I = \int_{y=0}^{4a} \frac{y}{2} \left( 4ay - \frac{y^4}{16a^2} \right) dy$$

$$I = \frac{1}{2} \left[ 4ay^3 - \frac{1}{16a^2} \frac{y^6}{6} \right]_0^{4a}$$

$$I = \frac{1}{2} \left[ \frac{4a(4a)^3}{3} - \frac{1}{96a^2} [4a]^6 \right]$$

$$I = \frac{1}{2} \left[ \frac{256a^4}{3} - \frac{4096a^6}{96a^2} \right]$$

$$I = \frac{1}{2} \left[ \frac{256a^4}{3} - \frac{128a^4}{3} \right]$$

$$\underline{\underline{I = \frac{64a^4}{3}}}$$

6)

Change the order of integration in  
 $\int_0^1 \int_{\sqrt{y}}^{2-y} xy \, dx \, dy$  and hence evaluate.

Sol

$$I = \int_{y=0}^1 \int_{x=\sqrt{y}}^{2-y} xy \, dx \, dy$$

$$y = 0 \text{ to } 1$$

$$x = \sqrt{y} \text{ to } 2-y$$

$$\sqrt{y} = 2-y$$

$$y^2 = (2-y)^2$$

$$y^2 - 5y + 4 = 0$$

$$(y-1)(y-4) = 0$$

$$y = 1, 4$$

$$x = \sqrt{y}$$

$$x = \pm 1$$

$$x = \sqrt{y}$$

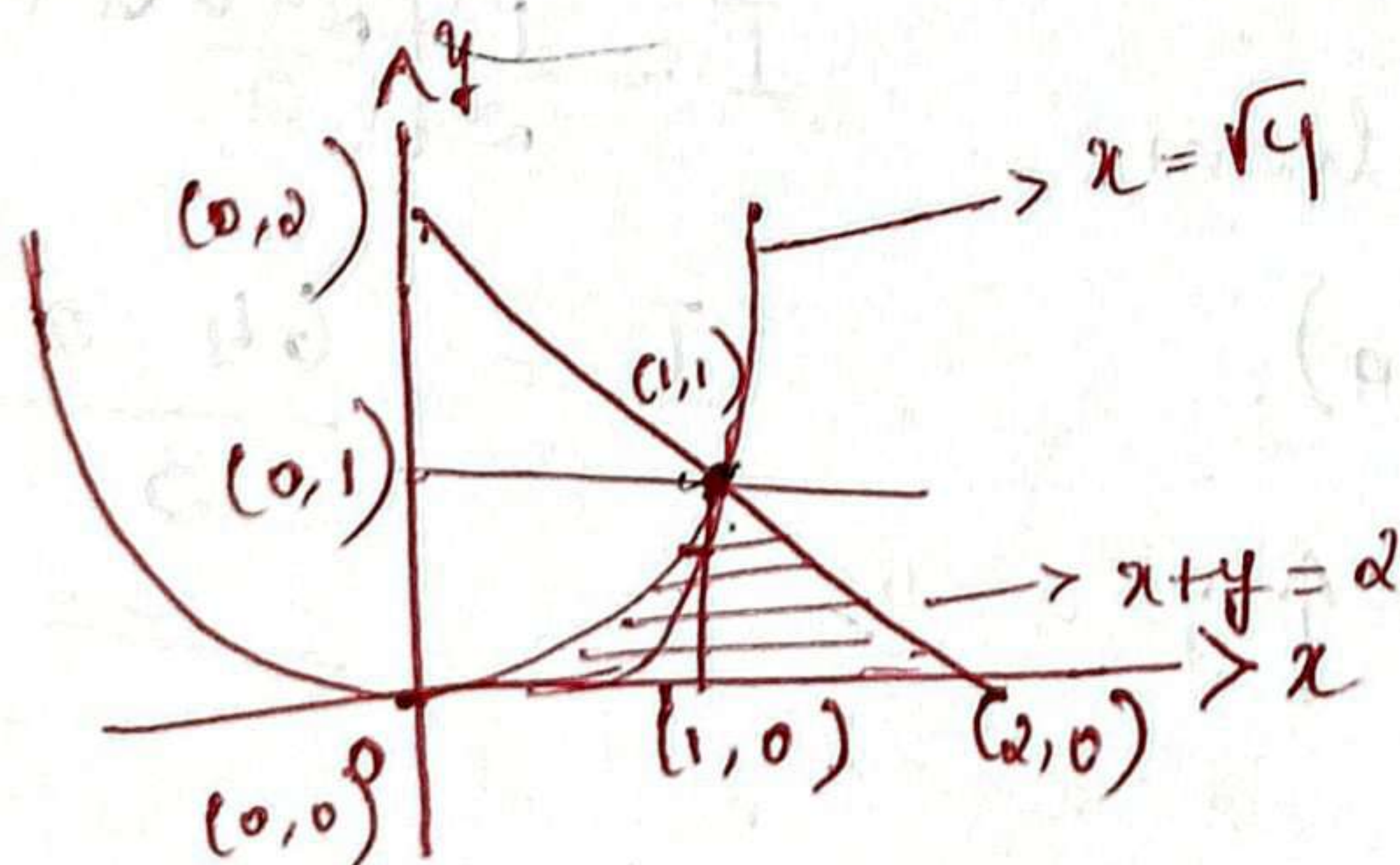
$$x = \pm 2$$

$$x = \pm 2, \pm 2$$

$$y = 1, 4$$

The point of intersection are.

$$(1,1), (-1,1), (0,4), (-2,4)$$



$$y = 0 \text{ to } 1 \rightarrow$$

$$x = \sqrt{y} \text{ to } 2-y \uparrow$$

By Changing the order of integration

$$x = 0 \text{ to } 1 \uparrow$$

$$y = 0 \text{ to } x^2 \rightarrow$$

$$x = 1 \text{ to } 2 \uparrow$$

$$y = 1 \text{ to } 2-x \rightarrow$$

$$I = I_1 + I_2$$

$$I = \int_{x=0}^1 \int_{y=0}^{x^2} xy \, dy \, dx + \int_{x=1}^2 \int_{y=0}^{2-x} xy \, dy \, dx$$

$$I_1 = \int_{x=0}^1 \int_{y=0}^{x^2} xy \, dy \, dx$$

$$I_1 = \int_{x=0}^1 \left[ \frac{xy^2}{2} \right]_{y=0}^{x^2} dx$$

$$I_1 = \int_0^1 \frac{x^5}{2} dx$$

$$I_1 = \left[ \frac{x^6}{12} \right]_0^1$$

$$I_1 = \frac{1}{12}$$

$$I_2 = \int_{x=1}^2 \int_{y=0}^{2-x} xy \, dy \, dx.$$

$$I_2 = \int_1^2 \left[ \frac{xy^2}{2} \right]_0^{2-x} dx$$

$$I_2 = \int_1^2 \frac{x}{2} (2-x)^2 dx$$

$$I_2 = \int_1^2 \frac{x}{2} (4+x^2-4x) dx$$

$$I_2 = \frac{1}{2} \int_1^2 (4x + x^3 - 4x^2) dx$$

$$I_2 = \frac{1}{2} \left[ \frac{4x^2}{2} + \frac{x^4}{4} - \frac{4x^3}{3} \right]_1^2$$

$$I_2 = \frac{5}{24}$$

$$I = I_1 + I_2$$

$$I = \frac{1}{12} + \frac{5}{24} = \frac{7}{24}$$

Evaluation by Changing into polar form:

1) Evaluate  $\int_0^\infty \int_0^\infty e^{-(x^2+y^2)} dx \, dy$  by changing to polar coordinates?

Sol

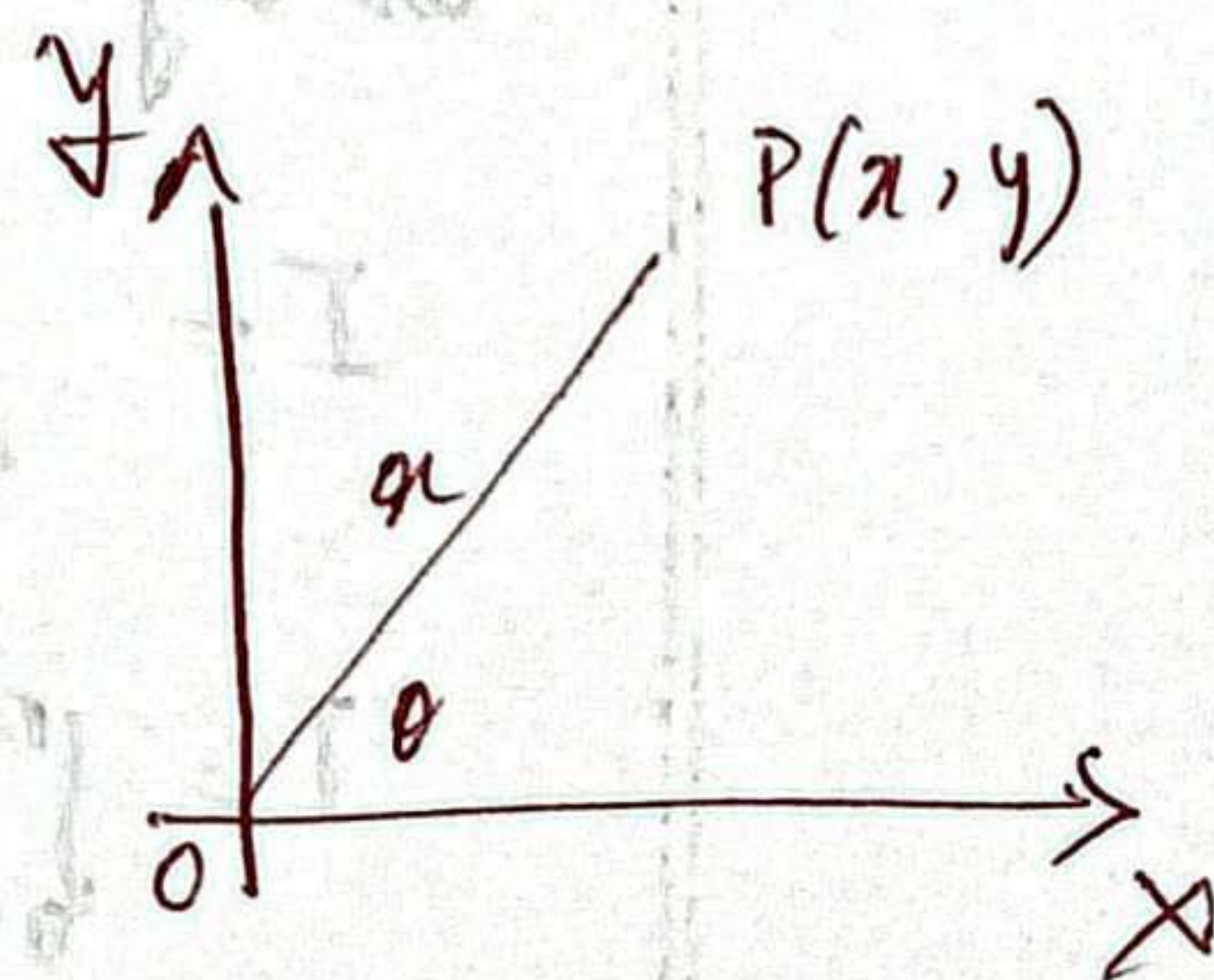
In polar we have  $x = r \cos \theta$   $y = r \sin \theta$

$x^2 + y^2 = r^2$  and  $dx \, dy = r \, dr \, d\theta$ .

$x$  varies from 0 to  $\infty$

$y$  varies from 0 to  $\infty$

$r$  varies from 0 to  $\infty$



$$I = \int_{\theta=0}^{\pi/2} \int_{r=0}^{\infty} e^{-r^2} r \, dr \, d\theta$$

$$r^2 = t \quad 2r \, dr = dt \quad \Rightarrow \quad r \, dr = \frac{dt}{2}$$

$t$  also varies from  $0$  to  $\infty$ .

$$I = \int_{\theta=0}^{\pi/2} \int_{t=0}^{\infty} e^{-t} \frac{dt}{2} \, d\theta$$

$$= \frac{1}{2} \int_{\theta=0}^{\pi/2} \left[ -e^{-t} \right]_0^{\infty} d\theta$$

$$= -\frac{1}{2} \int_0^{\pi/2} (-e^{-\infty} - (-e^{-0})) d\theta$$

$$= -\frac{1}{2} \int_0^{\pi/2} -1 \, d\theta$$

$$= +\frac{1}{2} [\theta]_0^{\pi/2}$$

$$I = \frac{1}{2} \left( \frac{\pi}{2} \right) = \frac{\pi}{4} //$$

2) Change the integral  $\int_{-a}^a \int_0^{\sqrt{a^2-x^2}} \sqrt{x^2+y^2} \, dy \, dx$  into polar and hence evaluate the same.

Sol: Clearly  $\theta$  varies from  $0$  to  $\pi$

$$x = r \cos \theta \quad y = r \sin \theta \quad , \quad x^2 + y^2 = r^2 \quad , \quad a^2 = r^2$$

$$a = r \quad \Rightarrow \quad r = a$$

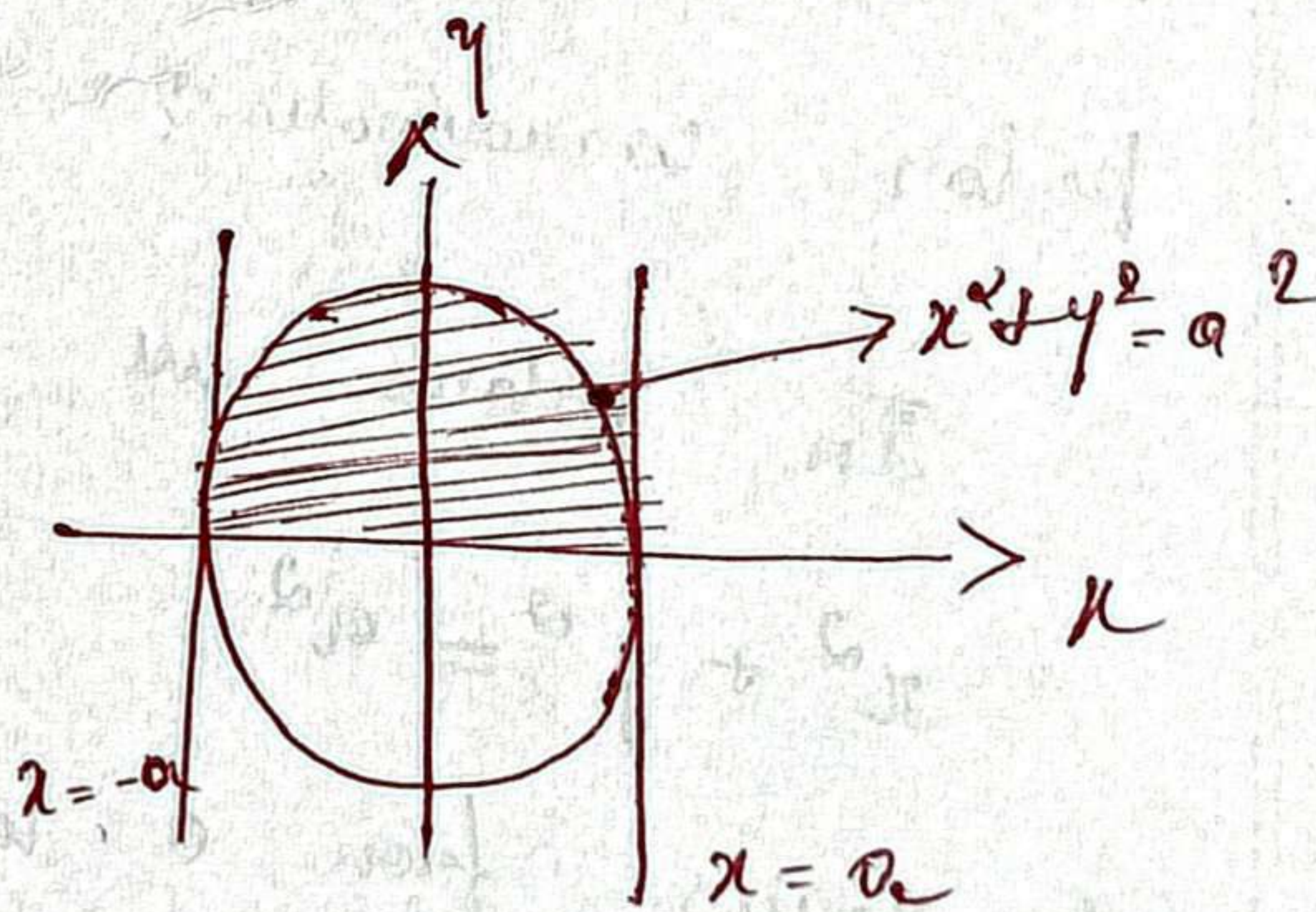
$r$  varies from  $0$  to  $a$ .

$$dx \, dy = r \, dr \, d\theta$$

$$I = \int_{\theta=0}^{\pi} \int_{r=0}^a r \cdot r \, dr \, d\theta$$

$$I = \int_{\theta=0}^{\pi} \left[ \frac{r^3}{3} \right]_{r=0}^a d\theta$$

$$I = \int_0^{\pi} \frac{a^3}{3} d\theta$$



$$= \frac{a^3}{3} (\theta) \Big|_0^{\pi}$$

$$I = \frac{a^3 \pi}{3}$$

3) Evaluate  $\int_0^a \int_0^{\sqrt{a^2-y^2}} y \sqrt{x^2+y^2} \, dx \, dy$  by changing into polar.

$$I = \int_{y=0}^a \int_{x=0}^{\sqrt{a^2-y^2}} y \sqrt{x^2+y^2} \, dx \, dy$$

$$\begin{aligned} x &= \sqrt{a^2-y^2} \\ x^2 &= a^2 - y^2 \\ x^2 + y^2 &= a^2 \end{aligned}$$

$x^2 + y^2 = a^2$  is a circle with center at origin and radius  $a$ . (First quadrant)

$y$  varies from 0 to  $a$

$$x = r \cos \theta \quad y = r \sin \theta \quad x^2 + y^2 = r^2 \quad \underline{r = a}$$

$$x = 0 \quad y = 0 \quad r = 0$$

$r$  varies from 0 to  $a$ .

In the first quadrant  $\theta$  varies from 0 to  $\pi/2$ .

$$dx \, dy = r \, dr \, d\theta$$

$$I = \int_{r=0}^a \int_{\theta=0}^{\pi/2} r \sin \theta \cdot r \cdot r \, dr \, d\theta$$

$$I = \int_{r=0}^a \int_{\theta=0}^{\pi/2} r^3 \sin \theta \, d\theta \, dr$$

$$I = \int_{r=0}^a r^3 [-\cos \theta] \Big|_0^{\pi/2} dr$$

$$I = \int_{r=0}^a -r^3 (0 - 1) dr$$

$$I = \left[ \frac{r^4}{4} \right]_0^a$$

$$I = \frac{a^4}{4}$$

# Applications of Double and Triple integrals

Application to find Area and Volume by double integral:

## Application formulae

- 1)  $\iint_R dx dy = \text{Area of the region } R \text{ in the Cartesian form}$
- 2)  $\iint_R r dr d\theta = \text{Area of the region } R \text{ in the polar form.}$
- 3)  $\iiint_V dx dy dz = \text{Volume of the solid in the Cartesian form.}$
- 4)  $\iint_A 2\pi r^2 \sin \theta dr d\theta = \text{Volume of a solid obtained by the revolution of a curve enclosing an area } A \text{ about the initial line in the polar form.}$

## Problems:

- 1) Find the area of the ellipse  $x^2/a^2 + y^2/b^2 = 1$  by double integration.

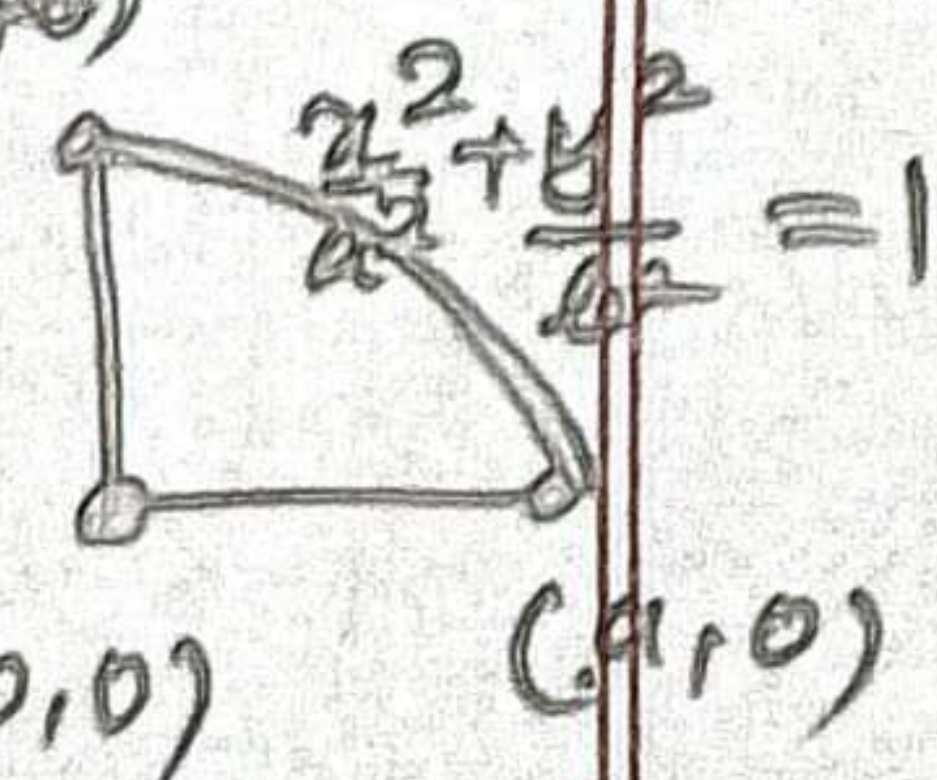
Sol

$$\text{Area } (A) = \iint_R dx dy$$

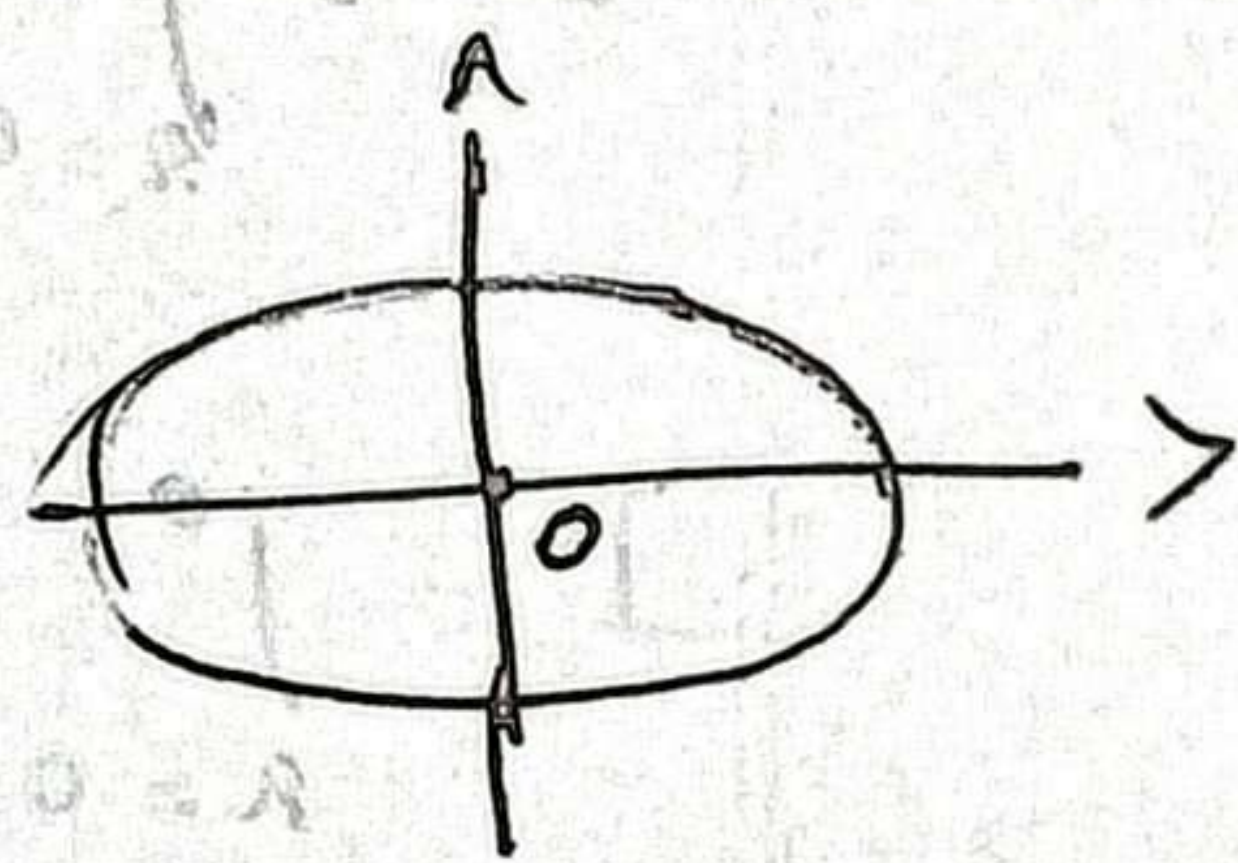
$$A = 4A_1 = 4 \int_{x=0}^a \int_{y=0}^{(b/a)\sqrt{a^2-x^2}} dy dx$$

$$= 4 \int_{x=0}^a \left[ y \right]_0^{(b/a)\sqrt{a^2-x^2}} dx$$

$$= 4 \int_{x=0}^a \frac{b}{a} \sqrt{a^2-x^2} dx$$



$$\int \sqrt{a^2-x^2} dx$$



$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

$$\frac{y^2}{b^2} = 1 - \frac{x^2}{a^2}$$

$$y^2 = b^2 \left[ 1 - \frac{x^2}{a^2} \right]$$

$$y = b \sqrt{1 - \frac{x^2}{a^2}}$$

$$y = b \sqrt{\frac{a^2-x^2}{a^2}}$$

$$y = \frac{b}{a} \sqrt{a^2-x^2}$$

$$= \frac{4b}{a} \left[ \frac{\pi \sqrt{a^2 - x^2}}{2} + \frac{a^2}{2} \sin^{-1} \left( \frac{x}{a} \right) \right]_{x=0}^a$$

$$= \frac{4b}{a} \left[ 0 + \frac{a^2}{2} (\sin^{-1} 1 - \sin^{-1} 0) \right] = \frac{a^2}{2} \sin^{-1} \left( \frac{x}{a} \right) + \frac{x \sqrt{a^2 - x^2}}{2}$$

$$= \frac{4b}{a} \cdot \frac{a^2}{2} \cdot \frac{\pi}{2} = \underline{\underline{\pi ab}}$$

Thus the required area (A) =  $\pi ab$  sq units

2) Find the double integration the area enclosed by the curve  $r = a(1 + \cos \theta)$  between  $\theta = 0$  and  $\theta = \pi$  about the initial line.

Sol Area  $A = \iint r \, dr \, d\theta$

$r$  varies from 0 to  $a(1 + \cos \theta)$

$\theta$  varies from 0 to  $\pi$

$$A = \int_{\theta=0}^{\pi} \int_{r=0}^{a(1+\cos \theta)} r \, dr \, d\theta$$

$$A = \int_{\theta=0}^{\pi} \left[ \frac{r^2}{2} \right]_{r=0}^{a(1+\cos \theta)} d\theta = \frac{1}{2} \int_0^{\pi} a^2 (1 + \cos \theta)^2 d\theta$$

$$A = \frac{a^2}{2} \int_0^{\pi} [2 \cos^2 (\theta/2)]^2 d\theta$$

$$A = 2a^2 \int_0^{\pi} \cos^4 (\theta/2) d\theta$$

$$\theta/2 = \phi \Rightarrow d\theta = 2 d\phi$$

$\phi$  varies from 0 to  $\pi/2$ .

$$A = 2a^2 \int_0^{\pi/2} \cos^4 \phi \cdot 2 d\phi$$

$$A = 4a^2 \int_0^{\pi/2} \cos^4 \phi d\phi$$

$$= 4a^2 \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2} \quad \text{by the reduction formula}$$

Thus the required area (A) =  $\pi ab$  sq. units

3) Find by double integration the area enclosed

3) Find the volume of the tetrahedron bounded by the planes  $x=0$ ,  $y=0$ ,  $z=0$   $\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1$

Sol

$$V = \iiint dx \, dy \, dz$$

$$\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1 \Rightarrow z = c(1 - x/a - y/b)$$

$$\text{If } z=0, \text{ then } \frac{x}{a} + \frac{y}{b} = 1 \Rightarrow y = b(1 - x/a)$$

$$\text{If } z=0, y=0 \text{ then } x=a.$$

$$V = \int_{x=0}^a \int_{y=0}^{b(1-x/a)} \int_{z=0}^{c(1-x/a-y/b)} dz \, dy \, dx$$

$$= \int_{x=0}^a \int_{y=0}^{b(1-x/a)} \left[ z \right]_0^{c(1-x/a-y/b)} dy \, dx$$

$$= \int_{x=0}^a \int_{y=0}^{b(1-x/a)} c \left( 1 - \frac{x}{a} - \frac{y}{b} \right) dy \, dx$$

$$= c \int_{x=0}^a \int_{y=0}^{b(1-x/a)} \left( 1 - \frac{x}{a} - \frac{y}{b} \right) dy \, dx$$

$$= c \int_{x=0}^a \left[ \left( 1 - \frac{x}{a} - \frac{y}{2b} \right) y \right]_{y=0}^{b(1-x/a)} dx$$

$$= c \int_{x=0}^a \left[ y - \frac{xy}{a} - \frac{y^2}{2b} \right]_{y=0}^{b(1-x/a)} dx$$

$$= C \int_{x=0}^a b \left(1 - \frac{x}{a}\right) - \frac{x}{a} \left( b \left(1 - \frac{x}{a}\right) \right) - \frac{1}{2b} \left( b^2 \left(1 - \frac{x}{a}\right)^2 \right) dx$$

$$= C \int_{x=0}^a b \left(1 - \frac{x}{a}\right) - \frac{x}{a} \left( b \left(1 - \frac{x}{a}\right) \right) - \frac{1}{2} \left[ b \left(1 - \frac{x}{a}\right) \right] dx$$

$$= C \int_{x=0}^a b \left(1 - \frac{x}{a}\right) \left[ 1 - \frac{x}{a} - \frac{1}{2} \left(1 - \frac{x}{a}\right) \right] dx$$

$$= bC \int_{x=0}^a \left(1 - \frac{x}{a}\right) \left[ 1 - \frac{x}{a} - \frac{1}{2} + \frac{x}{a} \right] dx$$

$$= bC \int_{x=0}^a \left(1 - \frac{x}{a}\right) \frac{1}{2} \left[ 1 - \frac{x}{a} \right] dx$$

$$= \frac{bC}{2} \int_{x=0}^a \left(1 - \frac{x}{a}\right)^2 dx$$

$$= \frac{bC}{2} \left[ -\frac{a}{3} \left(1 - \frac{x}{a}\right)^3 \right]_{x=0}^a$$

$$V = -\frac{abc}{6} (0-1) = \frac{abc}{6}$$

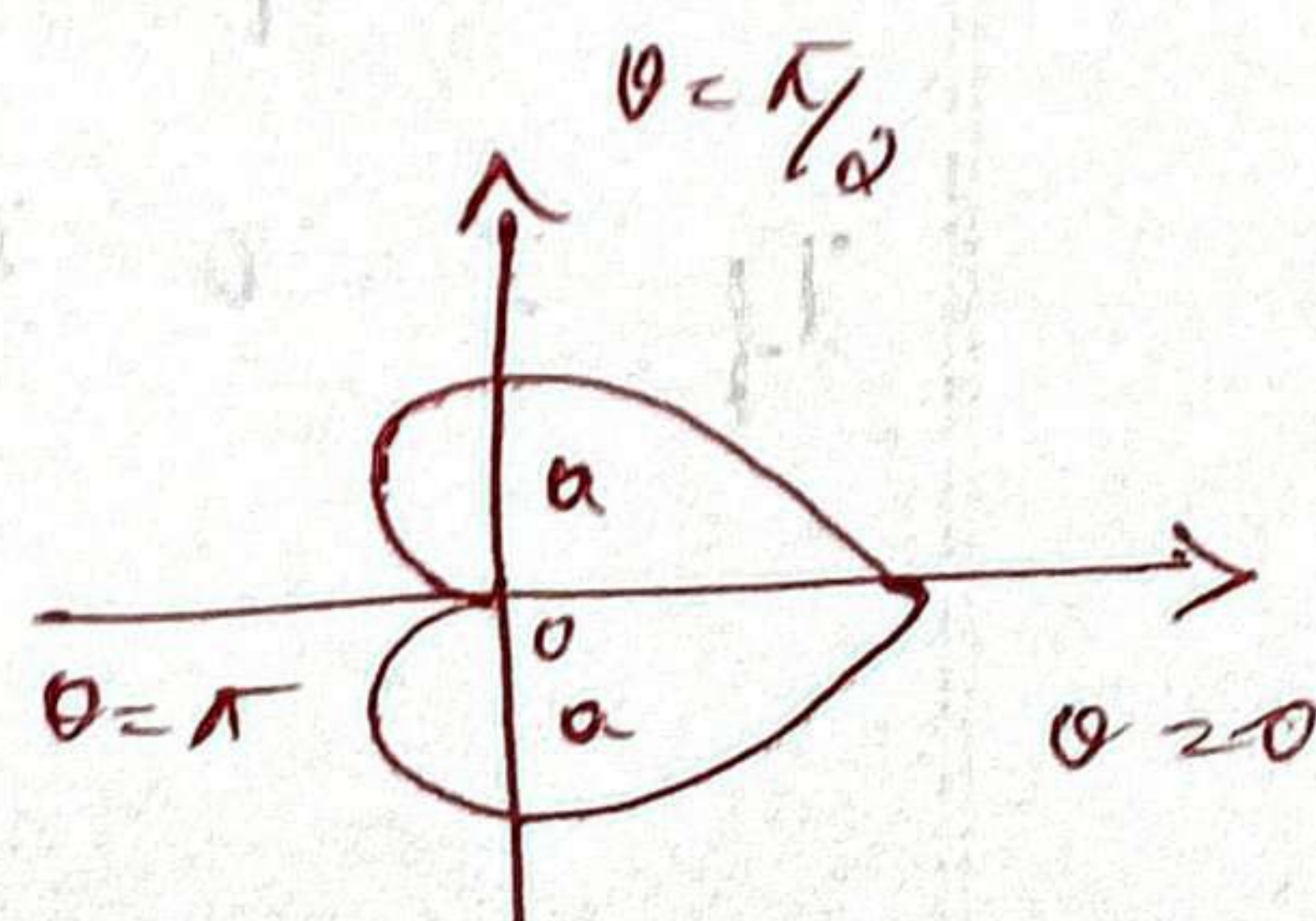
Thus the required Volume (V) =  $abc/6$  cubic units

4) Find the Volume generated by the revolution of the cardioid  $r = a(1 + \cos \theta)$  about the initial line,

Sol

Volume of the solid of revolution in polar is given by  $V = \int_A 2\pi r^2 \sin \theta \, d\theta$

$$V = \int_{\theta=0}^{\pi} \int_{r=0}^{a(1+\cos \theta)} 2\pi r^2 \sin \theta \, dr \, d\theta.$$



$$= \int_{\theta=0}^{\pi} \left[ \frac{2\pi r^3}{3} \right]_{r=0}^{a(1+\cos\theta)} \sin\theta \, d\theta$$

$$= \frac{2\pi}{3} \int_{\theta=0}^{\pi} a^3 (1+\cos\theta)^3 \sin\theta \, d\theta$$

$$= 1+\cos\theta = t \quad \theta=0, \quad t=2$$

$$-\sin\theta \, d\theta = dt$$

$$\theta=\pi, \quad t=0$$

$$V = \frac{2\pi a^3}{3} \int_2^0 + t^3 (-dt)$$

$$V = -\frac{2\pi a^3}{3} \int_2^0 t^3 \, dt$$

$$V = -\frac{2\pi a^3}{3} \left( \frac{t^4}{4} \right)_2^0 = \frac{8\pi a^3}{3}$$

Thus the required Volume (V) =  $\frac{8\pi a^3}{3}$  cubic units

5) A pyramid is bounded by three coordinate planes and the plane  $x+2y+3z=6$  compute the volume by double integration.

$$V = \iint z \, dx \, dy$$

$$x+2y+3z=6$$

$$\frac{x}{6} + \frac{y}{3} + \frac{z}{2} = 1$$

$$z = 2 \left[ 1 - \left( \frac{x}{6} \right) - \left( \frac{y}{3} \right) \right]$$

$$\text{If } z=0, \quad \frac{z}{2} = \left[ 1 - \left( \frac{x}{6} \right) - \left( \frac{y}{3} \right) \right]$$

$$0 = 1 - \left( \frac{x}{6} \right) - \left( \frac{y}{3} \right)$$

$$1 = \frac{x}{6} + \frac{y}{3} \Rightarrow y = 3 \left[ 1 - \left( \frac{x}{6} \right) \right]$$

If  $z=0$ ,  $y=0$  then  $x=6$ .

$$V = \int_{x=0}^6 \int_{y=0}^{3[1-(x/6)]} 2[1-(x/6)-(y/3)] dy dx \quad (6)$$

$$V = 2 \int_0^6 \left[ y - \frac{xy}{6} - \frac{y^2}{6} \right]_0^{3[1-(x/6)]} dx$$

$$V = 2 \int_0^6 3 \left[ 1 - \frac{x}{6} \right] - \frac{x}{6} \left[ 3 \left( 1 - \frac{x}{6} \right) \right] - \frac{1}{6} \left( 3^2 \left( 1 - \frac{x}{6} \right)^2 \right) dx$$

$$V = 2 \int_0^6 3 \left( 1 - \frac{x}{6} \right) \left[ 1 - \frac{x}{6} - \frac{1}{6} \left( 3 \left( 1 - \frac{x}{6} \right) \right) \right] dx$$

$$V = 2 \int_0^6 3 \left( 1 - \frac{x}{6} \right) \left[ 1 - \frac{x}{6} - \frac{1}{2} \left( 1 - \frac{x}{6} \right) \right] dx$$

$$V = 2 \int_0^6 3 \left( 1 - \frac{x}{6} \right) \left[ 1 - \frac{x}{6} - \frac{1}{2} + \frac{x}{12} \right] dx$$

$$V = 2 \int_0^6 3 \left( 1 - \frac{x}{6} \right) \left[ \frac{1}{2} - \frac{x}{12} \right] dx$$

$$V = 2 \int_0^6 3 \left( 1 - \frac{x}{6} \right) \frac{1}{2} \left( 1 - \frac{x}{6} \right) dx$$

$$V = \frac{6}{2} \int_0^6 \left( 1 - \frac{x}{6} \right)^2 dx$$

$$V = \left[ \frac{-72 + 1 - 12}{72} \right]$$

$$V = 3 \int_0^6 \left[ 1^2 + \frac{x^2}{36} - \frac{2x}{6} \right] dx$$

$$V = \frac{61}{72}$$

$$V = 3 \left[ x + \frac{x^3}{3 \cdot 36} - \frac{2x^2}{2 \cdot 6} \right]_0^6$$

$$V = 3 \left[ 1 + \frac{1}{72} - \frac{2}{12} \right]$$

$$V = 3 \left[ 1 + \frac{1}{72} - \frac{1}{6} \right]$$

## Beta and Gamma functions

$$\beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx, \quad (m, n > 0)$$

is called the Beta function

$$\Gamma(n) = \int_0^\infty e^{-x} x^{n-1} dx \quad (n > 0)$$

is called the Gamma function

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

$$\Gamma(n) = 2 \int_0^\infty e^{-t^2} t^{2n-1} dt$$

## Properties of Beta and Gamma functions

1)  $\beta(m, n) = \beta(n, m)$

Proof

$$\text{we have } \beta(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx.$$

$$1-x = y \Rightarrow x = 1-y.$$
$$dx = -dy$$

$$\text{When } x=0, \quad y=1$$

$$x=1, \quad y=0$$

$$\beta(m, n) = \int_{y=1}^0 (1-y)^{m-1} y^{n-1} (-dy)$$

$$\beta(m, n) = \int_{y=0}^1 y^{n-1} (1-y)^{m-1} dy.$$

$$\beta(m, n) = \beta(n, m)$$

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- 2) ①  $\Gamma(n+1) = n \Gamma(n)$       ②  $\Gamma(n+1) = n!$  for a positive integer  $n$ .

Proof

By definition

$$\Gamma(n) = \int_0^{\infty} e^{-x} x^{n-1} dx$$

$$\Gamma(n+1) = \int_0^{\infty} e^{-x} x^{n+1-1} dx$$

$$\Gamma(n+1) = \int_0^{\infty} e^{-x} x^n dx$$

$$\Gamma(n+1) = \int_0^{\infty} x^n e^{-x} dx$$

Integrating by parts we get

$$\Gamma(n+1) = \left[ x^n (-e^{-x}) - \int n x^{n-1} (-e^{-x}) dx \right]_0^{\infty}$$

$$\Gamma(n+1) = \left[ x^n (-e^{-x}) \right]_0^{\infty} - \int_0^{\infty} (-e^{-x}) n x^{n-1} dx.$$

$x^n / e^x \rightarrow 0$  as  $x \rightarrow \infty$  by L'Hospital rule.

$$\Gamma(n+1) = (0-0) + n \int_0^{\infty} e^{-x} x^{n-1} dx$$

$$\Gamma(n+1) = n \Gamma(n)$$

②  $\Gamma(n) = (n-1) \Gamma(n-1)$ ,  $\Gamma(n-1) = (n-2) \Gamma(n-2)$ ...

$$\Gamma(3) = 2 \Gamma(2), \Gamma(2) = 1 \Gamma(1)$$

Now we have

$$\Gamma(n+1) = n \{ (n-1) \Gamma(n-1) \} = n (n-1) \{ (n-2) \Gamma(n-2) \} \text{ etc}$$

$$\Gamma(n+1) = n (n-1) (n-2) \dots 3 \cdot 2 \cdot 1 \Gamma(1) = n! \Gamma(1)$$

$$\Gamma(1) = \int_0^{\infty} e^{-x} x^0 dx = -[e^{-x}]_0^{\infty} = -(0-1) = 1$$

$$\Gamma(n+1) = n! \text{ for a positive integer } n.$$

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# Relationship between Beta and Gamma function

$$\boxed{B(m, n) = \frac{\Gamma(m) \cdot \Gamma(n)}{\Gamma(m+n)}}$$

Proof

We have by the definition of Beta and Gamma functions.

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

$$\Gamma(n) = 2 \int_0^{\infty} e^{-x^2} x^{2n-1} dx \quad \rightarrow (2)$$

$$\Gamma(m) = 2 \int_0^{\infty} e^{-y^2} y^{2m-1} dy \quad \rightarrow (3)$$

$$\Gamma(m+n) = 2 \int_0^{\infty} e^{-x^2} x^{2(m+n)-1} dx \quad \rightarrow (4)$$

$$\Gamma(m) \cdot \Gamma(n) = 4 \int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} x^{2n-1} y^{2m-1} dx dy \quad \rightarrow (5)$$

Let us evaluate RHS by changing into polar

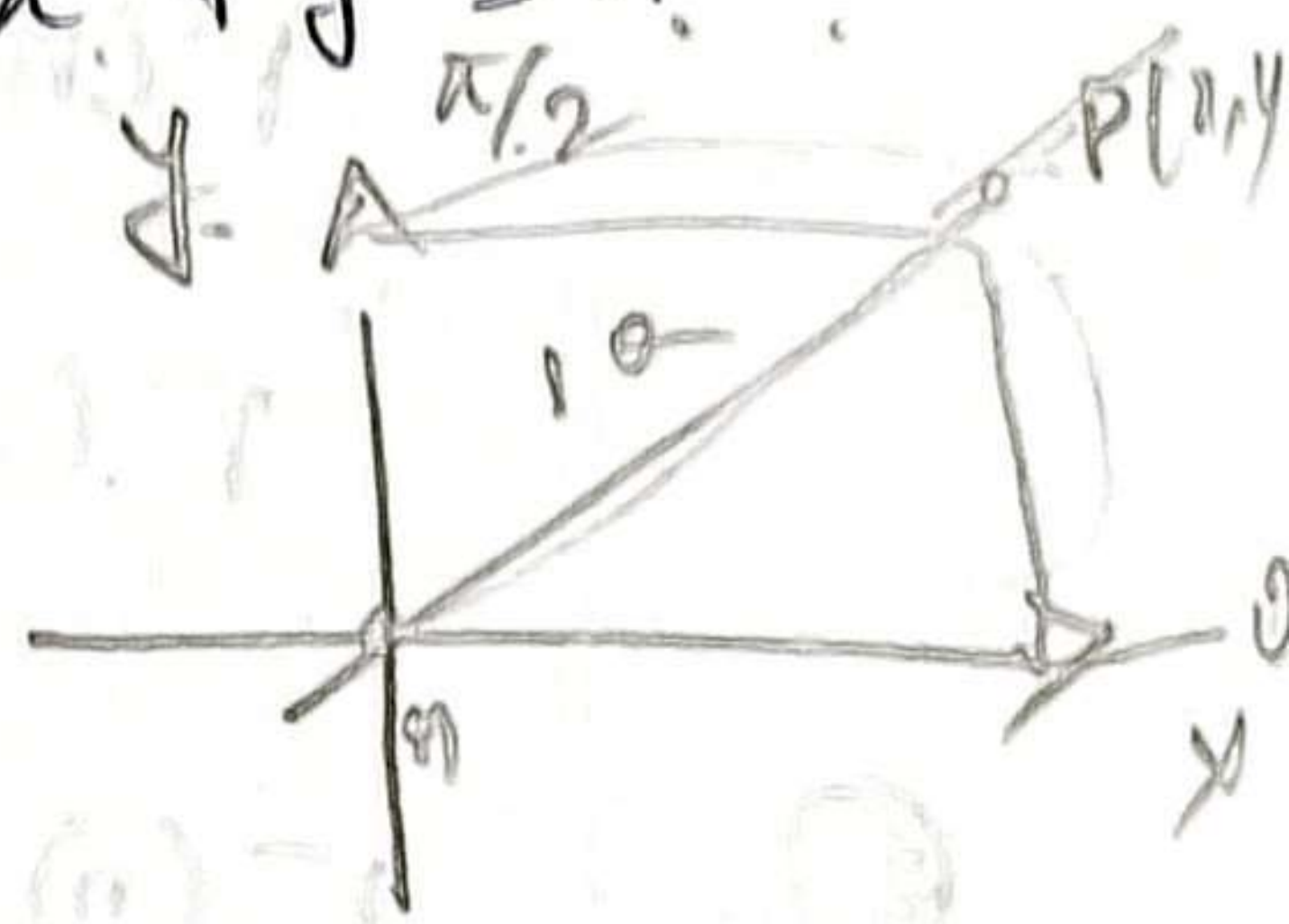
Putting  $x = r \cos \theta$ ,  $y = r \sin \theta$

$$dx dy = r dr d\theta$$

$r$  varies from 0 to  $\infty$

$\theta$  varies from 0 to  $\pi/2$

$$x^2 + y^2 = r^2$$



$$\text{Hence } \Gamma(m) \cdot \Gamma(n) = 4 \int_{r=0}^{\infty} \int_{\theta=0}^{\pi/2} e^{-r^2} (r \cos \theta)^{2n-1} (r \sin \theta)^{2m-1} r dr d\theta$$

$$= 4 \int_{r=0}^{\infty} \int_{\theta=0}^{\pi/2} e^{-r^2} r^{2m+2n-1} \sin^{2m-1} \theta \cos^{2n-1} \theta dr d\theta$$

$$= \left[ 2 \int_{r=0}^{\infty} e^{-r^2} r^{2(m+n)-1} dr \right] \left[ 2 \int_{\theta=0}^{\pi/2} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta \right]$$

$$\Gamma(m) \cdot \Gamma(n) = \Gamma(m+n) \cdot B(m, n) \quad \text{by using (1) and (4)}$$

$$B(m, n) = \frac{\Gamma(m) \cdot \Gamma(n)}{\Gamma(m+n)}$$

Corollary : To show that  $\Gamma(1/2) = \sqrt{\pi}$

Putting  $n = \frac{1}{2}$  in this result

$$B(1/2, 1/2) = \frac{\Gamma(1/2) \cdot \Gamma(1/2)}{\Gamma(1)} \quad \text{but } \Gamma(1) = 1$$

$$B(1/2, 1/2) = \{\Gamma(1/2)\}^2 \rightarrow (6)$$

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

$$B(1/2, 1/2) = 2 \int_0^{\pi/2} \sin^0 \theta \cos^0 \theta \, d\theta.$$

$$= 2 \int_0^{\pi/2} 1 \, d\theta.$$

$$= 2 [\theta]_0^{\pi/2}$$

$$B(1/2, 1/2) = \pi$$

From (6) we have.

$$B(1/2, 1/2) = \{\Gamma(1/2)\}^2$$

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

$$\pi = \{\Gamma(1/2)\}^2$$

$$\Gamma(1/2) = \underline{\underline{\sqrt{\pi}}}$$

Duplication formula

$$\sqrt{\pi} \Gamma(2m) = 2^{2m-1} \Gamma(m) \Gamma(m + 1/2)$$

$$\Gamma(m, 1/2) = 2^{2m-1} \Gamma(m, m)$$

$$\Gamma(1/4) \Gamma(3/4) = \pi \sqrt{2}$$