

LECTURE 29: SPHERICAL (II) + THE JACOBIAN (I)

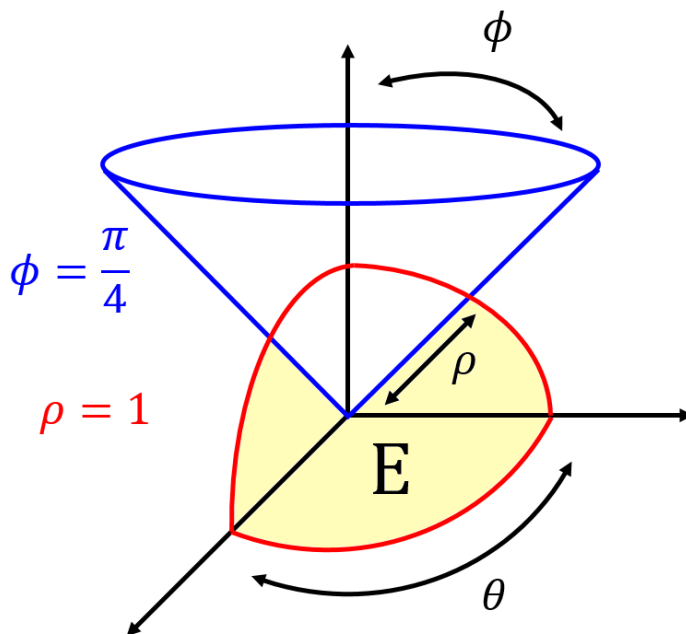
1. MORE SPHERICAL PRACTICE

Example 1:

$$\int \int \int_E x \, dx \, dy \, dz$$

E : solid under the cone $z = \sqrt{x^2 + y^2}$ and inside the sphere $x^2 + y^2 + z^2 = 1$, in the first octant.

STEP 1: Picture:



Date: Wednesday, November 3, 2021.

Note: $z = \sqrt{x^2 + y^2} \Rightarrow \phi = \frac{\pi}{4}$ and $x^2 + y^2 + z^2 = 1 \Rightarrow \rho = 1$

STEP 2: Inequalities: (here we have $\frac{\pi}{2}$ because it's the first octant)

$$\begin{cases} 0 \leq \rho \leq 1 \\ 0 \leq \theta \leq \frac{\pi}{2} \\ \frac{\pi}{4} \leq \phi \leq \frac{\pi}{2} \end{cases}$$

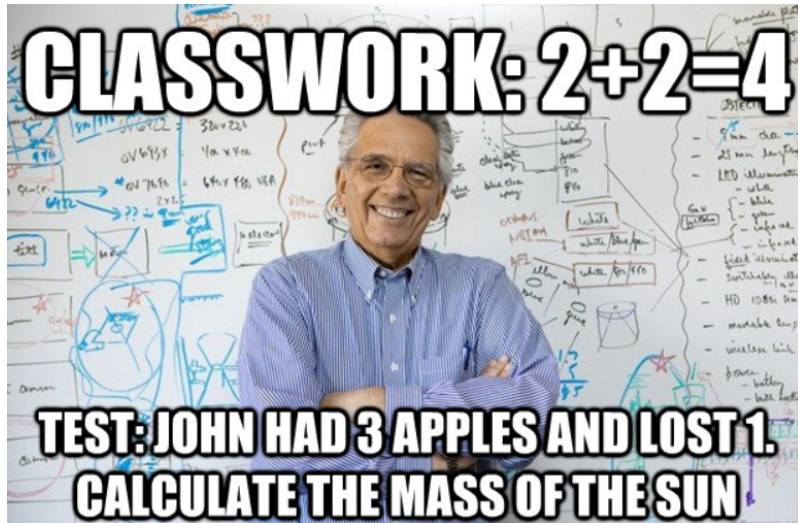
STEP 3: Integrate:

$$\begin{aligned} & \iiint_E x \, dx \, dy \, dz \\ &= \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \int_0^1 \rho \sin(\phi) \cos(\theta) \rho^2 \sin(\phi) \, d\rho \, d\theta \, d\phi \\ &= \left(\int_0^1 \rho^3 \, d\rho \right) \left(\int_0^{\frac{\pi}{2}} \cos(\theta) \, d\theta \right) \left(\int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \sin^2(\phi) \, d\phi \right) \\ &= \left[\frac{\rho^4}{4} \right]_0^1 [\sin(\theta)]_0^{\frac{\pi}{2}} \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \frac{1}{2} - \frac{1}{2} \cos(2\phi) \, d\phi \\ &= \left(\frac{1}{4} \right) (1) \left[\frac{\phi}{2} - \frac{1}{4} \sin(2\phi) \right]_{\frac{\pi}{4}}^{\frac{\pi}{2}} \quad (u = 2\phi) \\ &= \frac{1}{4} \left(\frac{\pi}{4} - \frac{\pi}{8} - \frac{1}{4} \sin(\pi) + \frac{1}{4} \sin\left(\frac{\pi}{2}\right) \right) \\ &= \frac{1}{4} \left(\frac{\pi}{8} + \frac{1}{4} \right) \\ &= \frac{\pi}{32} + \frac{1}{16} \end{aligned}$$

2. MASS OF THE SUN

Video: Mass of the Sun

And of course I saved the best for last! Because there is this meme that was popular a couple of years ago:



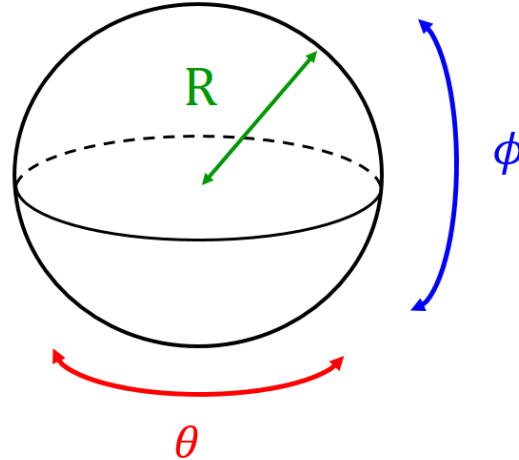
Without further ado ... let's calculate the mass of the sun!

Example 2:

Suppose the sun E is a ball of radius $R = 6.9 \times 10^{10}$ cm and density $\frac{1}{\sqrt{x^2+y^2+z^2}}$ g/cm³. What is the mass of the sun?

Note: $\frac{1}{\sqrt{x^2+y^2+z^2}}$ blows up near $(0, 0, 0)$, so this is saying that the sun is heavier at its core than on the surface, which makes sense physically.

STEP 1: Picture:



STEP 2: Inequalities:

$$\begin{cases} 0 \leq \rho \leq R \\ 0 \leq \theta \leq 2\pi \\ 0 \leq \phi \leq \pi \end{cases}$$

STEP 3: Integrate:

$$\begin{aligned} \text{Mass} &= \int \int \int_E \frac{1}{\sqrt{x^2 + y^2 + z^2}} dx dy dz \\ &= \int_0^\pi \int_0^{2\pi} \int_0^R \left(\frac{1}{\rho}\right) \rho^2 \sin(\phi) d\rho d\theta d\phi \\ &= 2\pi \left(\int_0^R \rho d\rho \right) \left(\int_0^\pi \sin(\phi) d\phi \right) \\ &= (2\pi) \frac{R^2}{2} (2) \\ &= 2\pi R^2 \\ &\approx 2.99 \times 10^{22} g \end{aligned}$$

Remark: NASA uses the following density:

$$519 \left(\frac{\rho}{R}\right)^4 - 1630 \left(\frac{\rho}{R}\right)^3 + 1844 \left(\frac{\rho}{R}\right)^2 - 889 \left(\frac{\rho}{R}\right) + 155$$

Which would give you 2.7×10^{33} grams. The actual mass is 1.98×10^{33} grams, so this is not bad at all!

3. u -SUB THE COOL WAY

Welcome to the one and only integration technique in this course: u -sub! For this, let me “remind” you how to do single-variable u -sub, but I’ll present it in a way that will be useful in this course

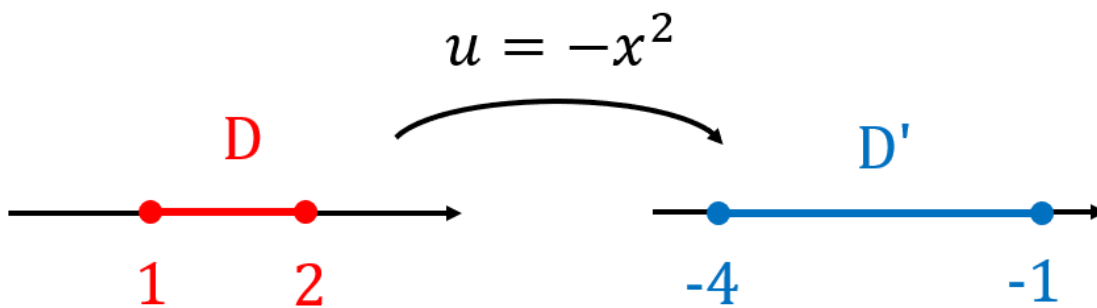
Example 3:

$$\text{Calculate } \int_1^2 e^{-x^2}(-2x)dx$$

STEP 1: Let $u = -x^2$

STEP 2: Endpoints: $u(1) = -1, u(2) = -4$.

So u turns $D = [1, 2]$ into $D' = [-1, -4] = [-4, -1]$.



STEP 3: du: Beware of the absolute value! (makes sense, du should be positive)

$$du = \left| \frac{du}{dx} \right| dx = |-2x| dx = 2x dx \Rightarrow -2x dx = -du$$

STEP 4: Integrate

$$\begin{aligned} \int_1^2 e^{-x^2}(-2x)dx &= \int_{[1,2]} e^{-x^2}(-2x)dx = \int_D e^{-x^2}(-2x)dx = \int_{D'} e^u(-du) \\ &= - \int_{[-4,-1]} e^u du = - \int_{-4}^{-1} e^u du = -(e^{-1} - e^{-4}) = e^{-4} - e^{-1} \end{aligned}$$

4. MULTIVARIABLE EXAMPLE

Video: The Jacobian

The good news is that for double and triple integrals, the process is similar to the above!

Example 4:

$$\int \int_D \sin\left(\frac{y-x}{y+x}\right) dx dy$$

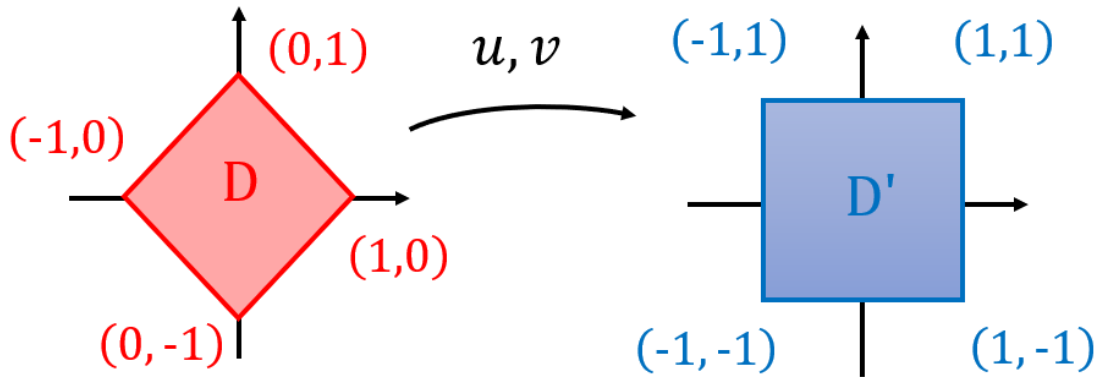
Where D is the square with vertices $(-1, 0)$, $(0, -1)$, $(1, 0)$, $(0, 1)$.

STEP 1:

$$\begin{cases} u = y - x \\ v = y + x \end{cases}$$

STEP 2: “Endpoints”

Trick: Look at the values of u and v at the vertices:



$$(-1, 0) \Rightarrow \begin{cases} u = y - x = 0 - (-1) = 1 \\ v = y + x = 0 + (-1) = -1 \end{cases} \Rightarrow (1, -1)$$

$$(0, -1) \Rightarrow \begin{cases} u = -1 - 0 = -1 \\ v = -1 + 0 = -1 \end{cases} \Rightarrow (-1, -1)$$

Similarly $(1, 0)$ becomes $(-1, 1)$ and $(0, 1)$ becomes $(1, 1)$.

So D' is a square with vertices $(1, -1)$, $(-1, -1)$, $(-1, 1)$, $(1, 1)$

STEP 3: “ $du = \left| \frac{du}{dx} \right| dx$ ”

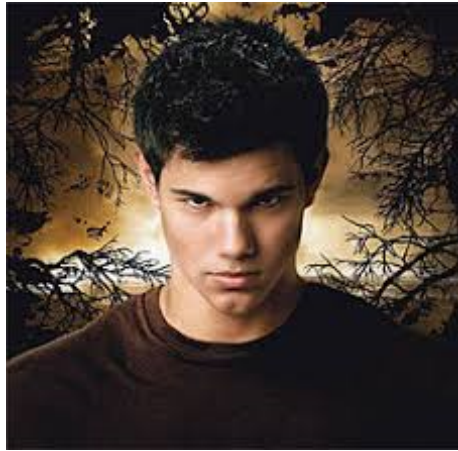
$$\text{Here we get: } dudv = \left| \frac{dudv}{dxdy} \right| dxdy$$

Let's put all the possible partial derivatives together in a determinant:

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

$$\text{Therefore: } dudv = |-2|dxdy = 2dxdy \Rightarrow dxdy = \frac{1}{2}dudv$$

Note: This number (or its absolute value) is called the Jacobian, a tribute to Taylor Lautner in Twilight. It's sometimes written as $\frac{\partial(u,v)}{\partial(x,y)}$ instead of $\frac{dudv}{dxdy}$



STEP 4: Integrate:

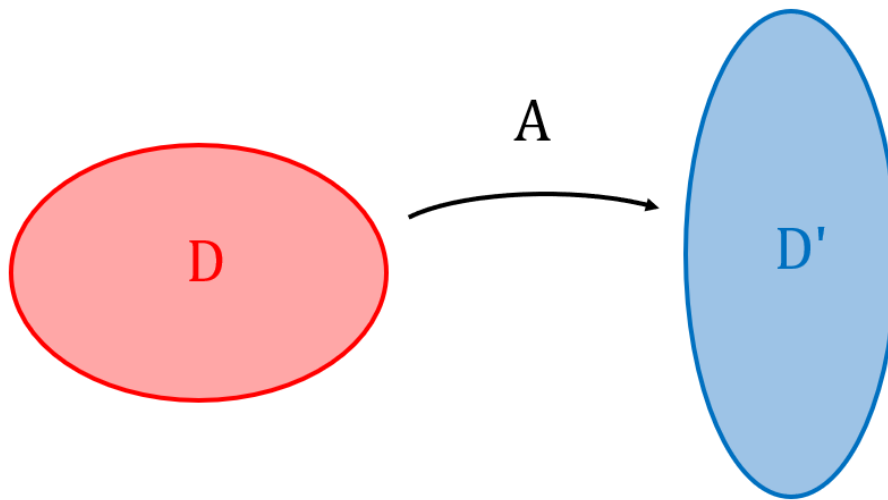
$$\begin{aligned} \int \int_D \sin\left(\frac{y-x}{y+x}\right) dxdy &= \int \int_{D'} \sin\left(\frac{u}{v}\right) \frac{1}{2}dudv \\ &= \frac{1}{2} \int_{-1}^1 \int_{-1}^1 \sin\left(\frac{u}{v}\right) dudv \quad (\text{Much easier to integrate}) \\ &= \frac{1}{2} \int_{-1}^1 0 dv \quad (\text{Because } \sin\left(\frac{u}{v}\right) \text{ is odd in } u) \\ &= 0 \end{aligned}$$

5. OPTIONAL APPENDIX: WHY THIS WORKS

Fact from Linear Algebra:

If D and D' are regions and A is a matrix between them, then:

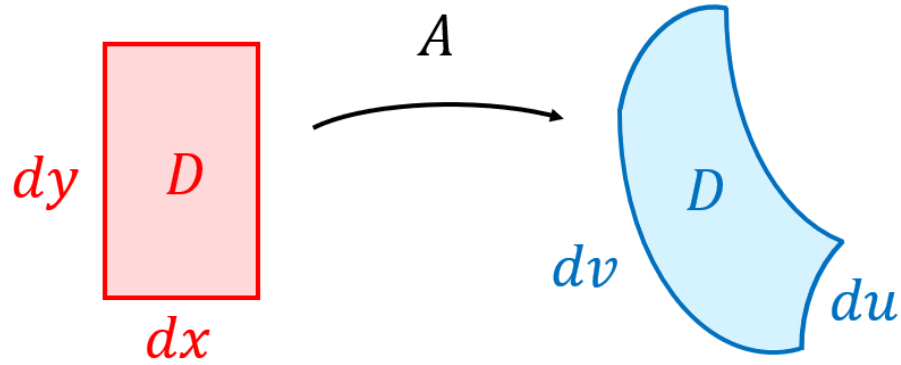
$$\text{Area}(D') = |\det(A)| \text{Area}(D)$$



Suppose that D is a small rectangle with sides dx and dy . Then

$$A = \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{bmatrix}$$

transforms D into D' , which is an object with sides du and dv :



On the one hand, the area of D' is approximately $dudv$, but on the other hand, by the formula above:

$$\text{Area}(D') = |\det A| \text{Area}(D)$$

$$dudv = \left| \det \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{bmatrix} \right| dx dy$$

$$dudv = \left| \frac{dudv}{dxdy} \right| dx dy$$

Finally, multiply both sides of the above by $f(u, v) = f(x, y)$ and integrate to get:

$$\int \int_{D'} f(u, v) dudv = \int \int_D f(x, y) \left| \frac{dudv}{dxdy} \right| dx dy$$