

An integral is extremely useful for computing aggregate quantities

Examples:

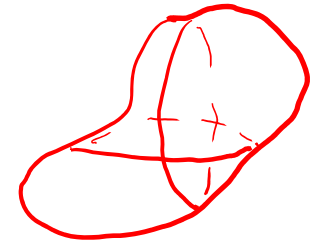
Average over an area:

$$P_{av} = \frac{1}{A(D)} \iint_D P(x, y) dx dy$$

\uparrow
Area

Mass of a volume:

$$M = \iiint_V \rho(x, y, z) dx dy dz$$



Other examples: centre of mass, moment of inertia, total charge, etc.

To compute all these quantities for real applications
we have to be able to integrate in multiple dimensions.

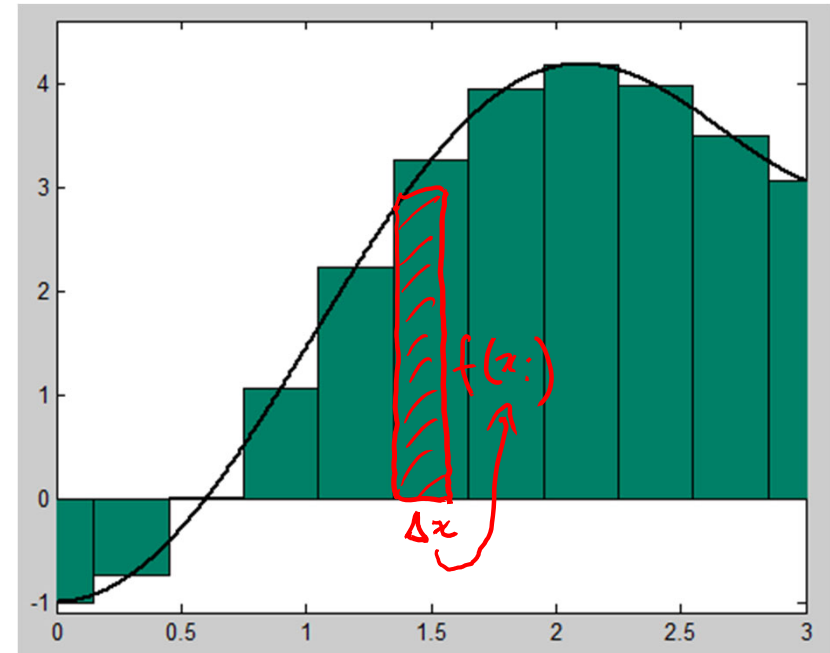
1D definite integrals

We think of a one-dimensional definite integral as the sum of an infinite number of rectangles:

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n \underbrace{f(x_i) \Delta x}_{\text{where}}$$

where

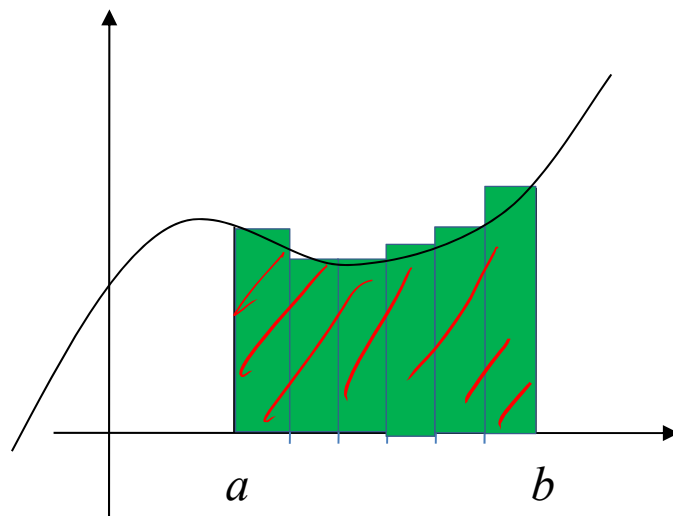
$$\Delta x = \frac{b-a}{n}, \quad x_i = a + i\Delta x$$



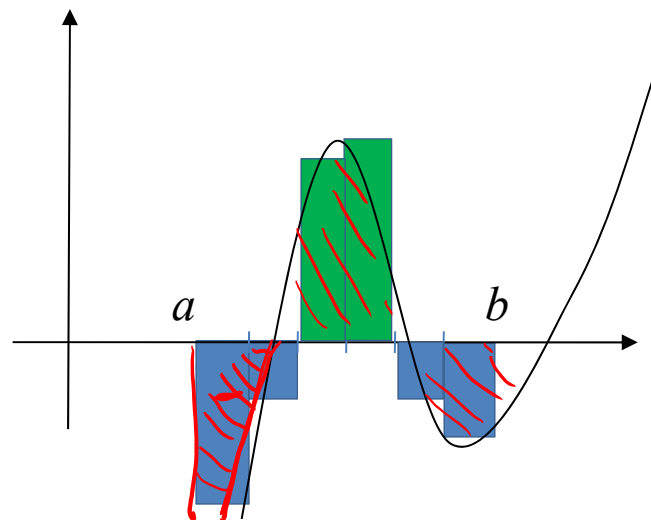
This is known as the Riemann sum of the integral.

As the number of rectangles increases, a better and better approximation for the area under the curve is obtained.

NB: The integral is often thought of as the *area* under a graph.



However, integrals can also be *negative* or *zero* (unlike areas).



Double integrals

We can extend this definition to integrals of 2D functions over *rectangular domains*.

$$\iint_R f(x, y) dx dy = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n \underbrace{f(x_{ij}, y_{ij}) \Delta A}_{\text{red underline}}$$

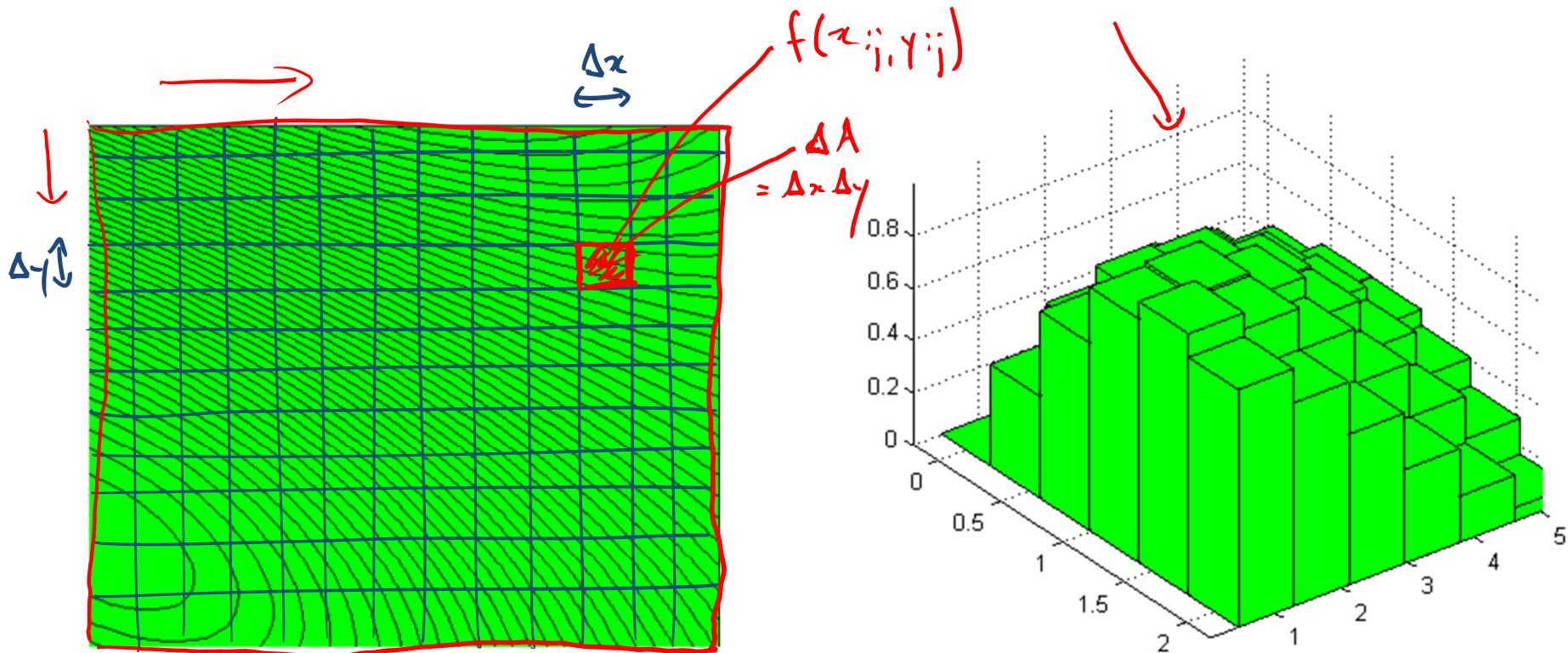
This time, the integral represents a *signed volume* under the 2D surface.

$$\Delta y = \frac{c - d}{n},$$

$$\Delta x = \frac{b - a}{m},$$

$$x_{ij} = a + i\Delta x$$

$$y_{ij} = c + j\Delta y$$

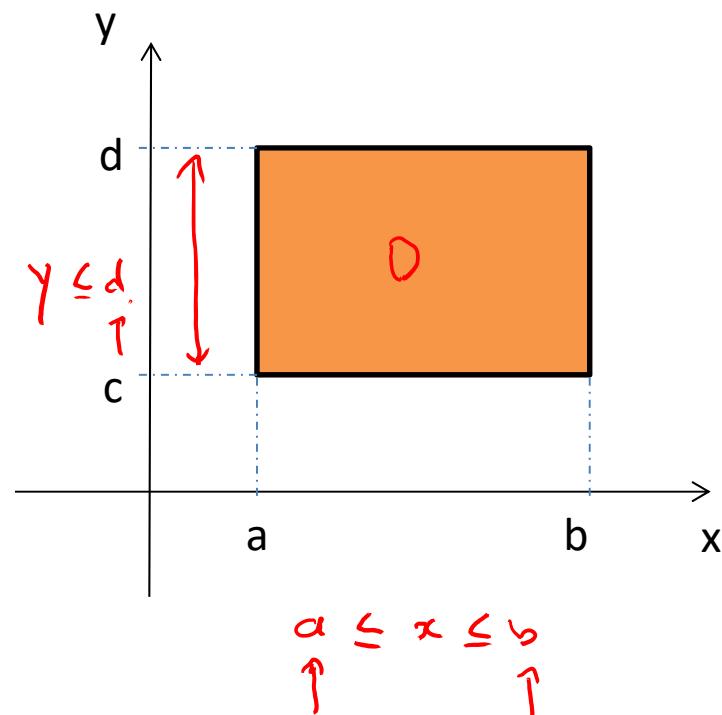


To perform an integral in 2D, we use nested (or *iterated*) integration:

For a rectangular domain, this means that we pick one variable to integrate over first and evaluate this while keeping the other variable constant.

$$\begin{aligned} \int \int_D f(x, y) dx dy &= \int_a^b \int_c^d f(x, y) dy dx \\ &= \int_a^b \left[\int_c^d f(x, y) dy \right] dx \end{aligned}$$

↑
depends on x!



Example: evaluate

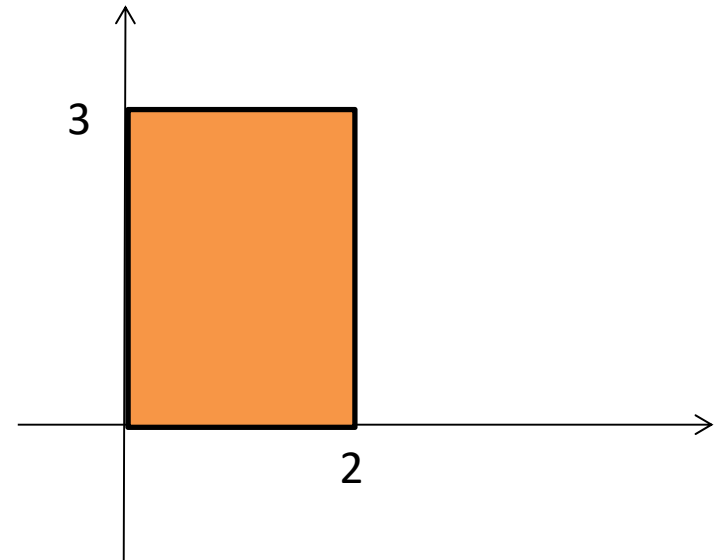
$$\int_0^3 \int_0^2 x^2 y dx dy$$

$$= \int_0^3 \left[\int_0^2 x^2 y dx \right] dy$$

$$= \int_0^3 \left[\frac{x^3}{3} y \right]_0^2 dy = \int_0^3 \left(\frac{8}{3} y - \frac{0}{3} y \right) dy$$

$$= \int_0^3 \frac{8}{3} y dy = \left[\frac{8}{3} \cdot \frac{1}{2} y^2 \right]_0^3$$

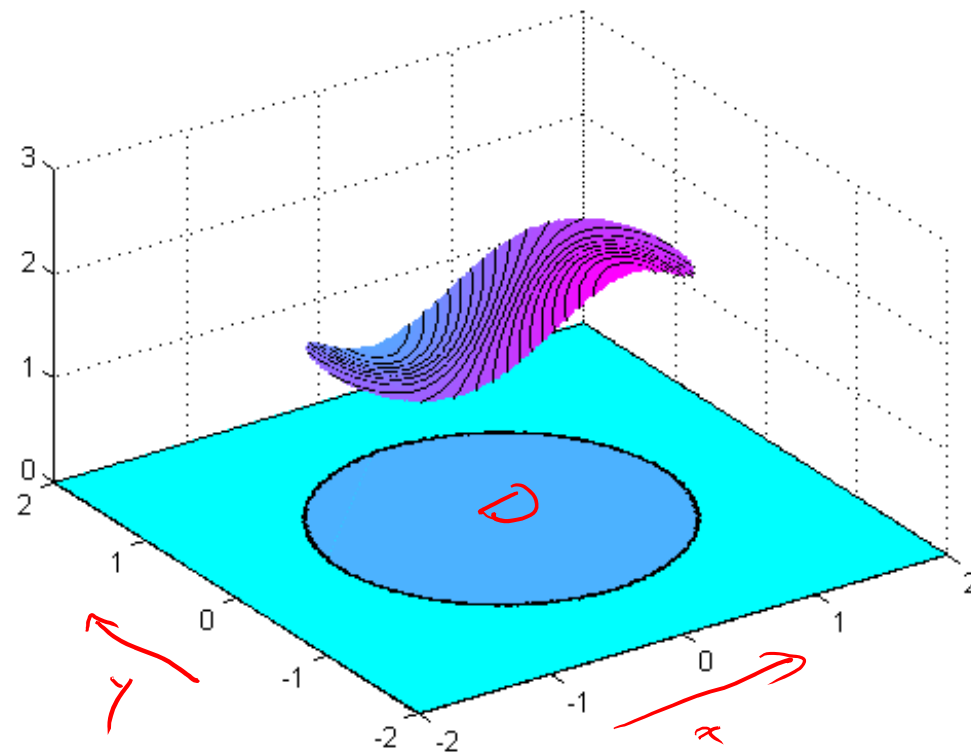
$$= \left(\frac{4}{3} 3^2 - \frac{4}{3} 0^2 \right) = \frac{4 \times 9}{3} = 4 \times 3 = 12$$



Ans: 12

Unlike in 1D, the *domain of integration* in 2D can be complicated.

To integrate in 2D, we first have to describe the domain of integration.



The general form is:

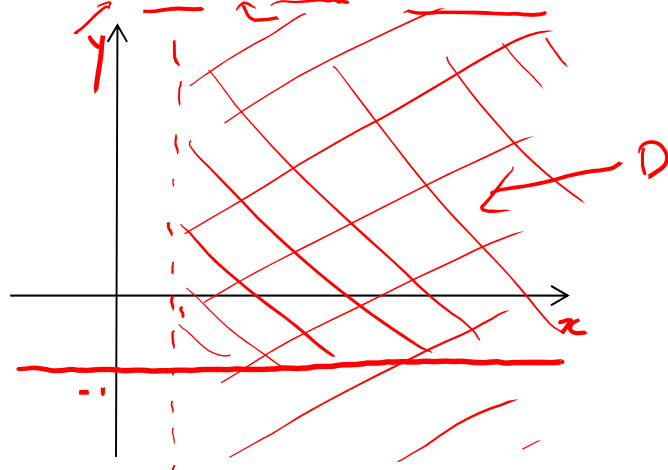
$$D = \{(x, y) | \text{some inequalities involving } x \text{ and } y\}$$

↑ "D is"
↑ "the set of"
↑ "such that" (x, y)

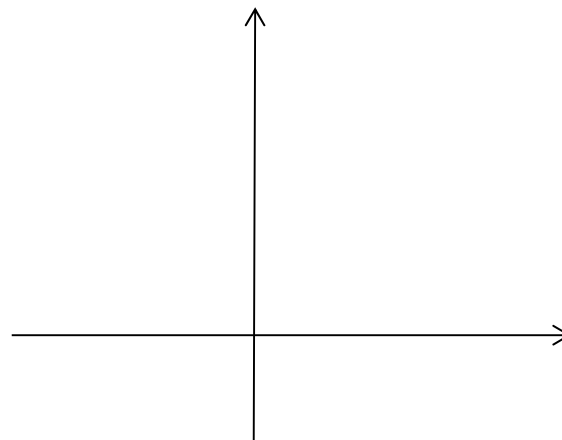
$$x^2 + y^2 \leq R^2$$

Examples:

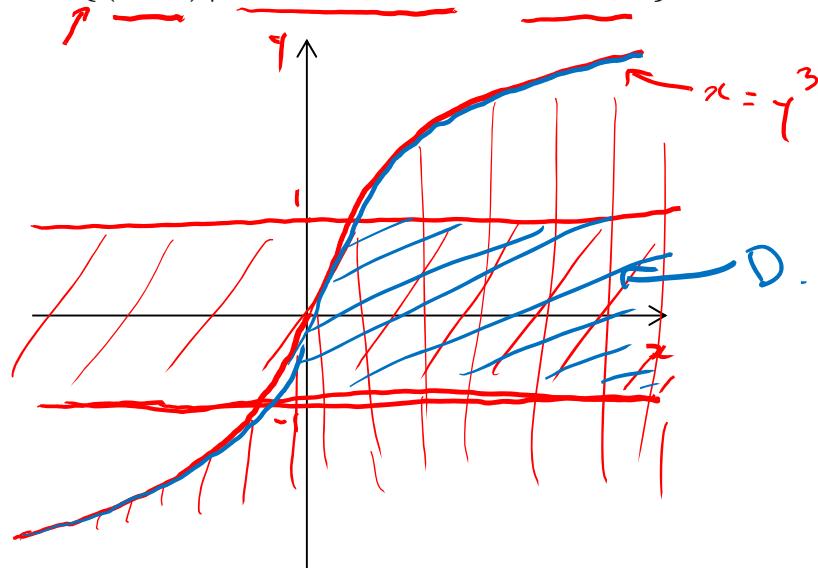
$$D = \{(x, y) | x > 1, y \geq -1\}$$



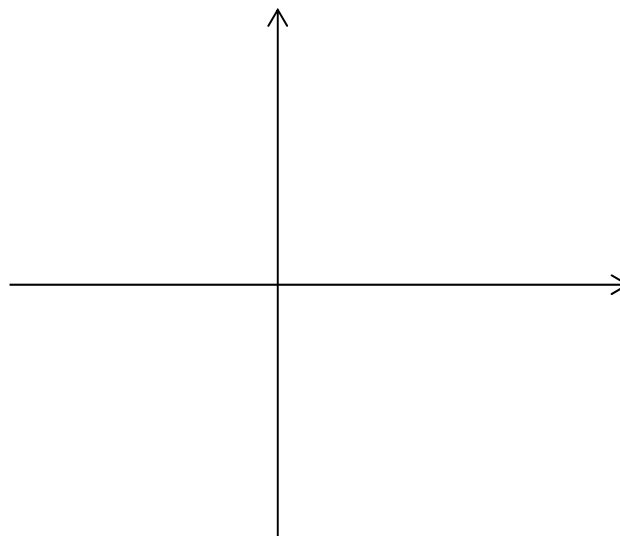
$$D = \{(x, y) | -1 \leq x \leq 2, y \leq x^2\}$$



$$D = \{(x, y) | -1 \leq y \leq 1, x > y^3\}$$



$$D = \{(x, y) | x^2 + y^2 < 4\}$$



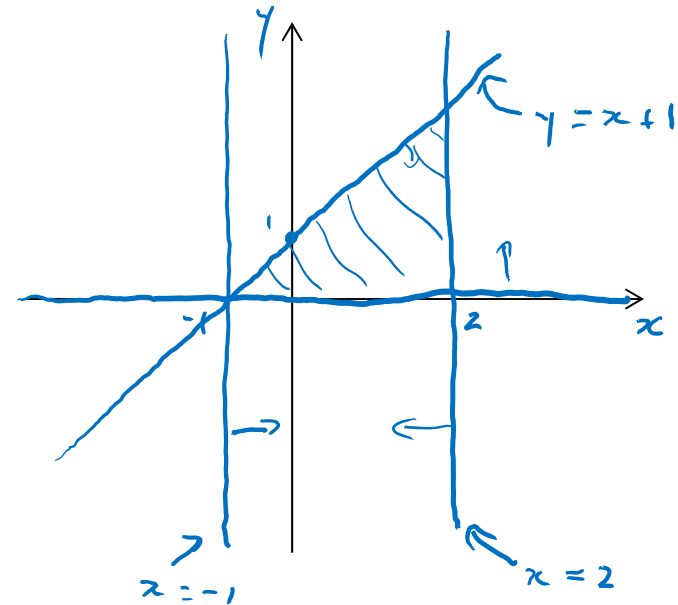
Integrating over more complicated domains:

First, write down and draw the domain in 2D, e.g.

$$D = \{(x, y) \mid -1 \leq x \leq 2, 0 \leq y \leq x+1\}$$

Pick the inequalities and use them as the limits for your integral:

$$\iint_D f(x, y) dx dy = \int_{-1}^2 \int_0^{x+1} f(x, y) dy dx$$



(Important: make sure that the outer limits do not depend on x or y. If this happens, swap the order of integration).

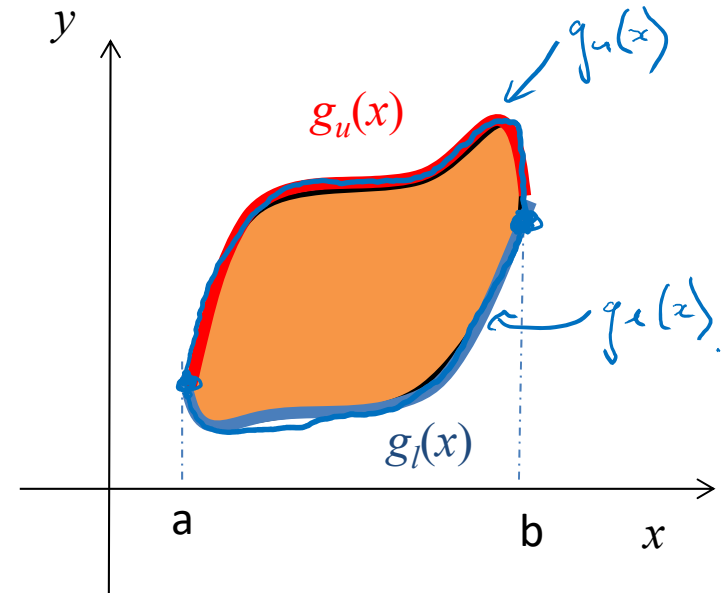
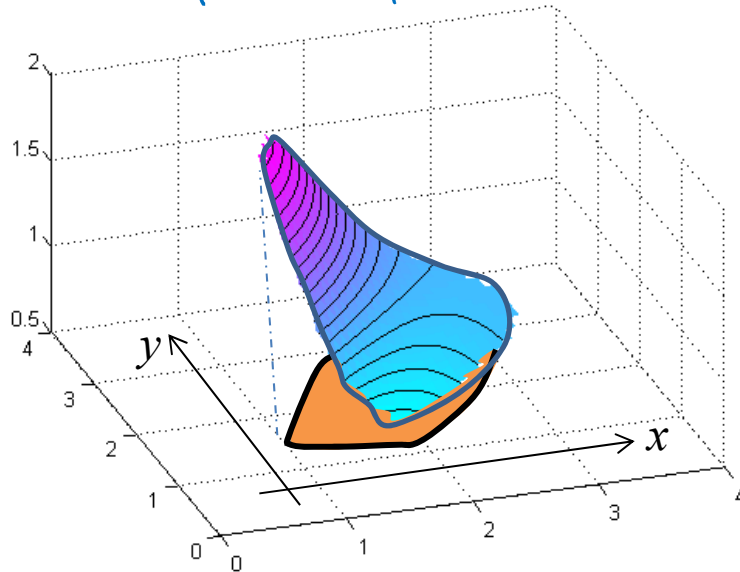
Then integrate, starting with the inner integral.

So far in 2D integration:

Given a function $f(x,y)$ on a domain D ,

$$D = \{(x, y) | a \leq x \leq b, \quad g_\ell(x) \leq y \leq g_u(x)\}$$

\uparrow
 \uparrow



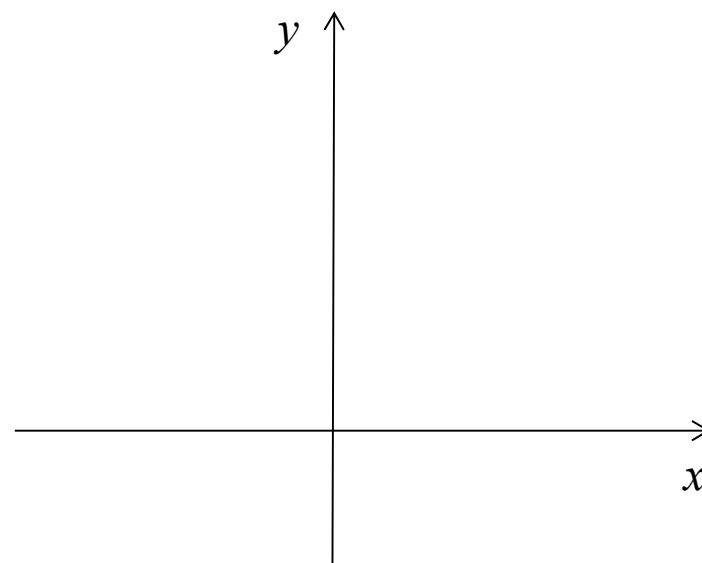
the integral of a function $f(x,y)$ over this domain is

$$\underbrace{\iint_D f \, dA}_{\text{2D integral}} = \underbrace{\int_a^b \int_{g_\ell(x)}^{g_u(x)} f(x, y) \, dy \, dx}_{\text{iterated integral}}$$

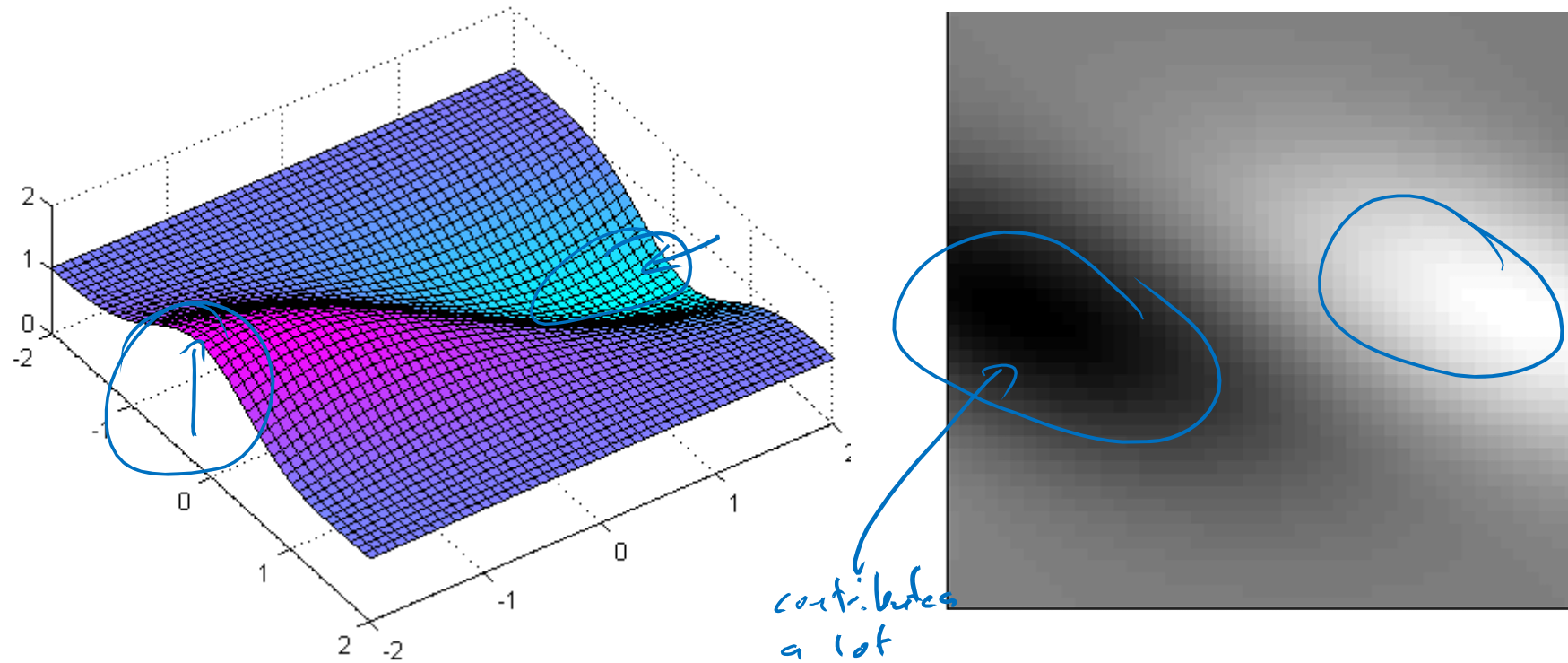
\downarrow
 \downarrow

Example:

Find the area of the domain between the curves $y = x^2$ and $y = x^3$.



The integral can be thought of as a weighted sum over the domain, where the function $f(x,y)$ gives the weighting.



Integrating the function $f = 1$ over the domain D gives the area of the domain.

$$\iint_D 1 \, dA = \text{Area}.$$

Areas and averages

The *area* of a region R is

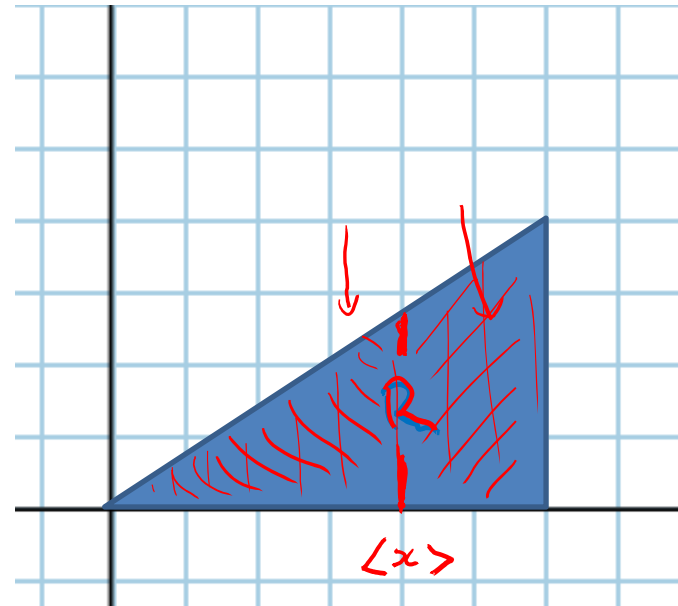
$$A = \iint_R dA \quad (= \iint_R 1 \cdot dA)$$

The average of a function $f(x,y)$ over R is

$$\langle f \rangle = \frac{1}{A} \iint_R f(x,y) dA$$

The average x-position (often called the *1st moment of Area*) is

$$\langle x \rangle = \frac{1}{A} \iint_R x dA$$

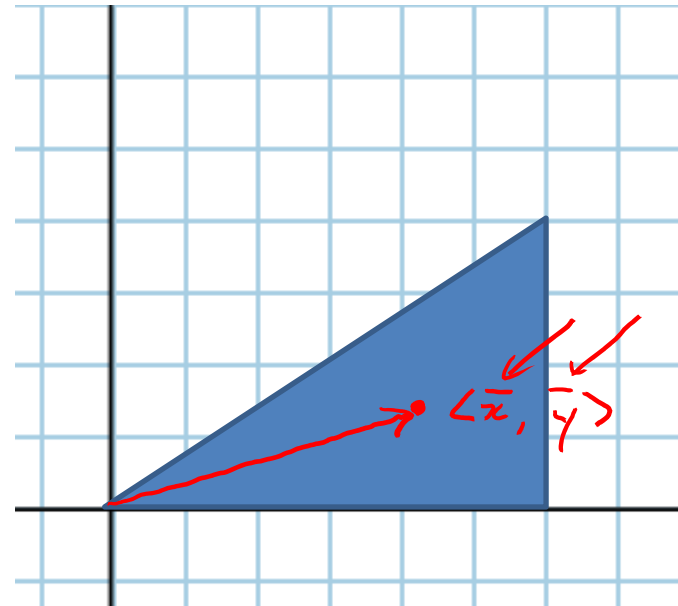


The centroid is the *average position vector*

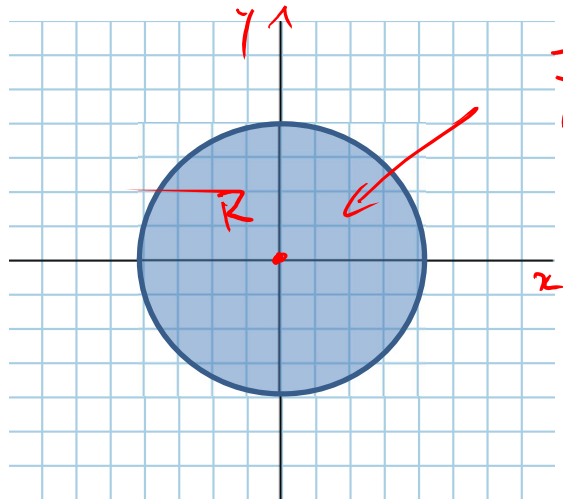
$$\langle \bar{x}, \bar{y} \rangle = \frac{1}{A} \iint_R \langle \underline{x}, \underline{y} \rangle dx dy$$

$$= \frac{1}{A} \iint_R x dx dy +$$

$$+ \frac{1}{A} \iint_R y dx dy$$

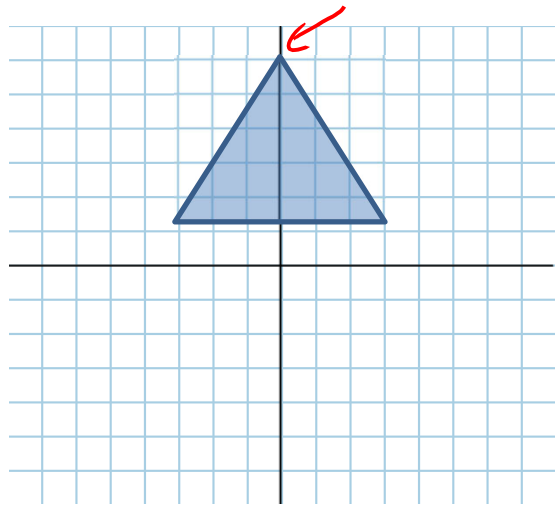


Often the one can “guess” the values of first moment integrals by using the symmetry of the region. E.g:

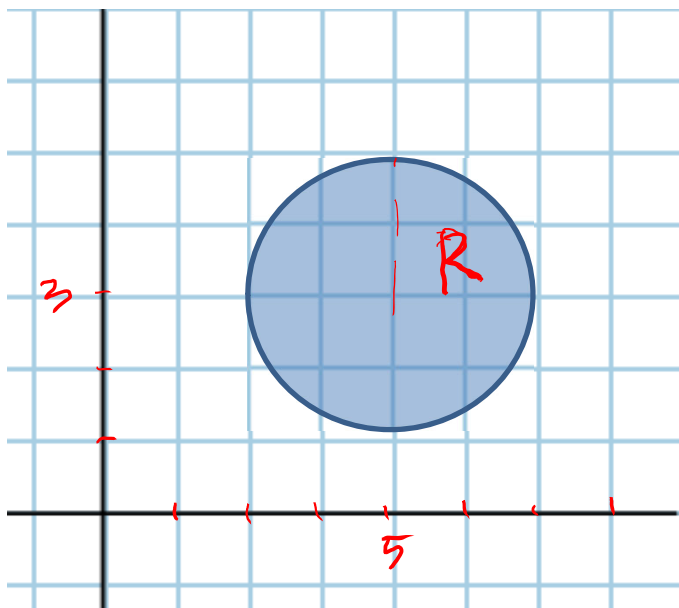


$$\bar{y} = 0$$

$$\underbrace{\int \int_R y dx dy}_{\uparrow} = \text{Area} \times \bar{y} = 0.$$



$$\underbrace{\int \int_R x dx dy}_{\downarrow} = 0$$



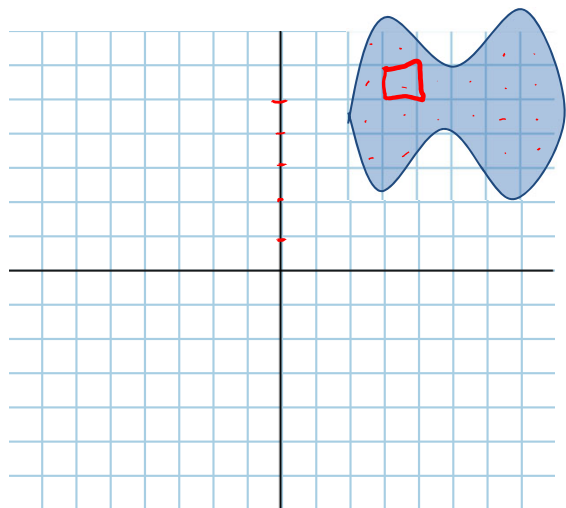
$$\underbrace{\iint_R y dx dy}_{\text{Area} \times \bar{y}} = \text{Area} \times \bar{y} = \text{Area} \times 3$$

$$= \pi \times 2^2 \times 3$$

$$= 12\pi.$$

$$\underbrace{\iint_R x dx dy}_{\text{Area} \times \bar{x}} = \text{Area} \times \bar{x}$$

$$= \pi \times 2^2 \times 5 = 20\pi.$$



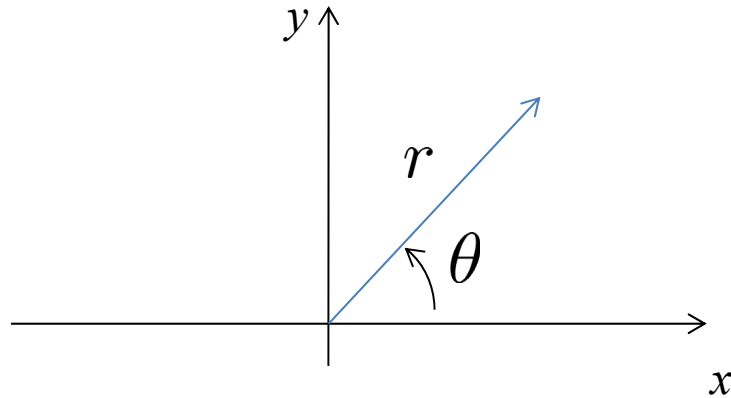
$$\underbrace{\iint_R y dx dy}_{\text{Area} \times \bar{y}} = \text{Area} \times \bar{y}$$

$$= \text{Area} \times 5.$$

$$\approx 21 \times 5 \approx 105$$

Polar coordinates

We often want to integrate circular domains, or regions with round elements.
For this we need polar coordinates.

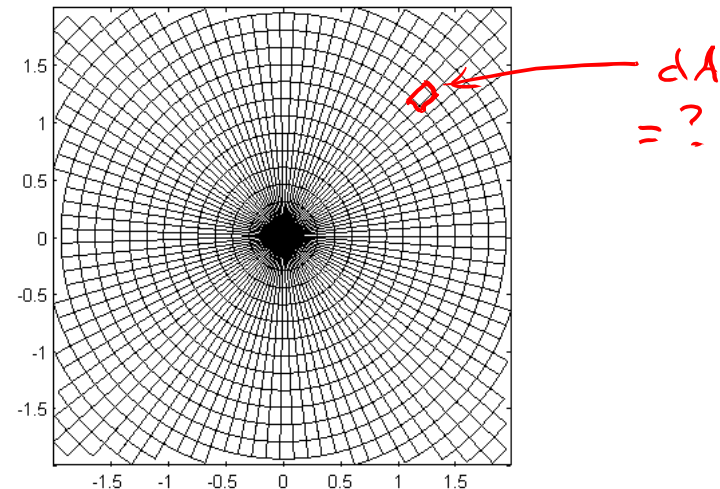
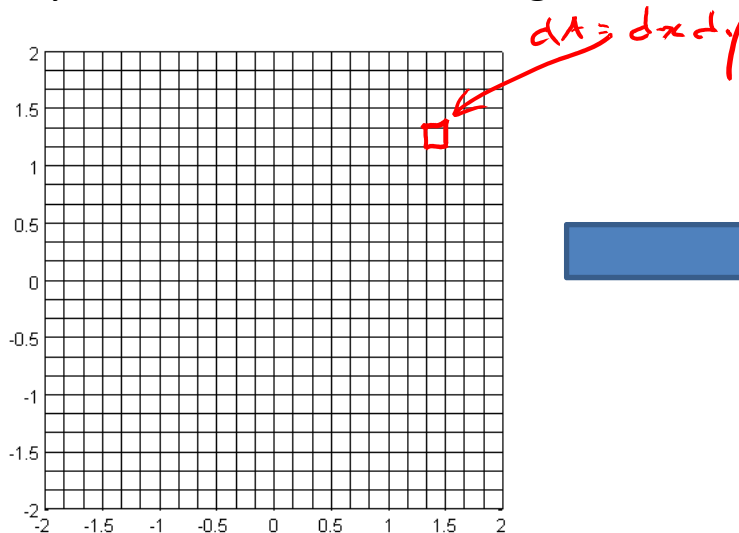


The transformation from (x,y) to (r,θ) is

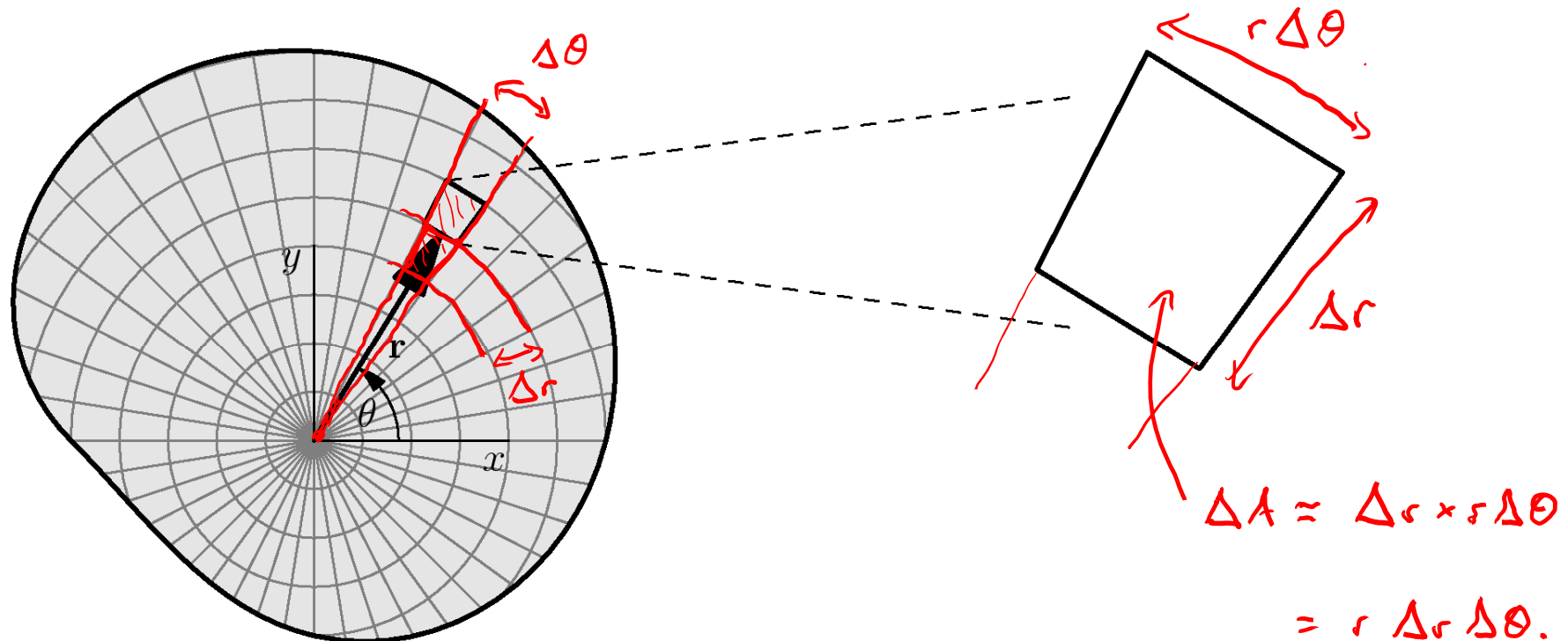
$$x = r \cos \theta$$

$$y = r \sin \theta$$

To integrate, we also need to change
from $dx dy$ to differentials involving r and θ :



To integrate, we divide the domain into a large number of small sections, each with area dA .



Note: In polar coordinates, dA decreases as we approach the origin.

$$\underline{dA = r dr d\theta}.$$

Length of small element $\sim \Delta r$

Width of small element $\sim r \Delta\theta$



The area of a small element \sim

To go from (x,y) to (r,θ) , we make the transformation

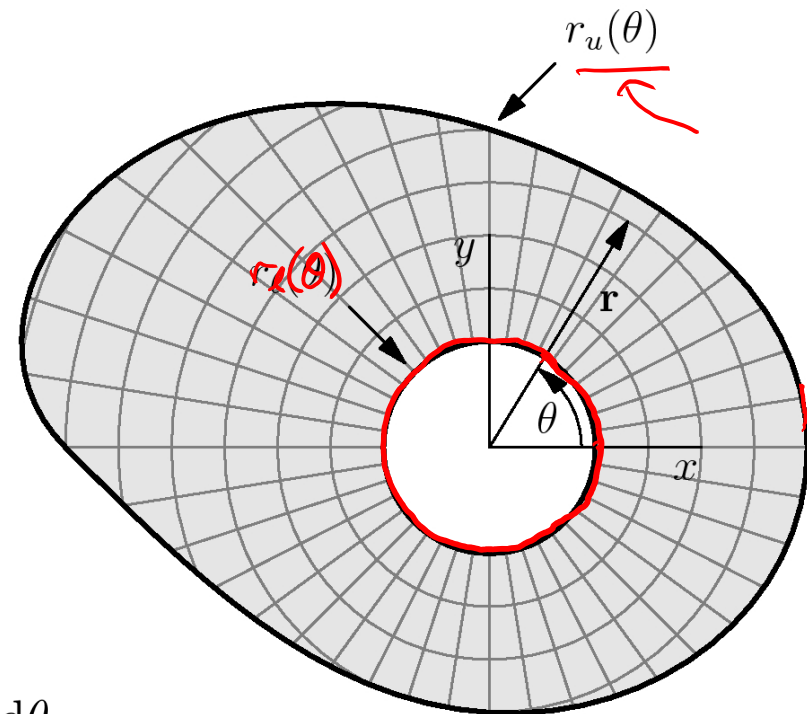
$$\underline{dx dy} \rightarrow \underline{r dr d\theta}$$

don't forget!

And then integrate, picking one coordinate to integrate over first:

$$\iint_D f(x,y) dx dy = \int_{\theta_1}^{\theta_2} \int_{r_\ell(\theta)}^{r_u(\theta)} f(r,\theta) r dr d\theta$$

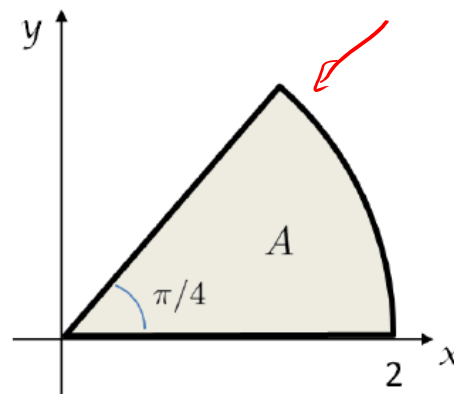
(Red arrows indicate integration limits and the integrand)



Example: Integrate

$$\underline{\iint_A x dx dy}$$

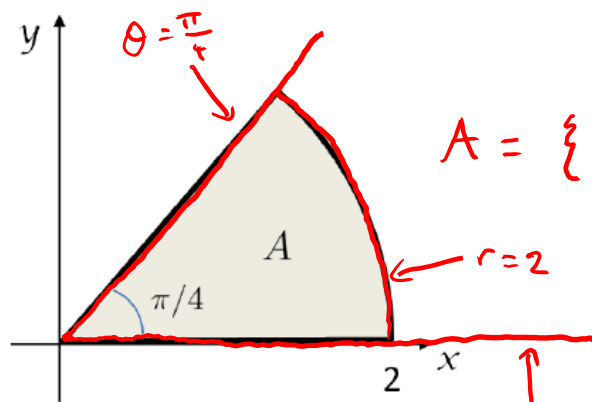
where A is the area shown:



Example: Integrate

$$\iint_A x dx dy$$

where A is the area shown:



$$A = \{(r, \theta) \mid 0 \leq \theta \leq \frac{\pi}{4}, 0 \leq r \leq 2\}.$$

$$\iint_A x dx dy = \int_0^{\frac{\pi}{4}} \int_0^2 (r \cos \theta) r dr d\theta$$

don't forget!

$$= \int_0^{\frac{\pi}{4}} \left(\int_0^2 r^2 \cos \theta dr \right) d\theta = \int_0^{\frac{\pi}{4}} \left[\frac{r^3}{3} \cos \theta \right]_0^2 d\theta$$

$$= \int_0^{\frac{\pi}{4}} \left[\frac{8}{3} \cos \theta - \frac{0}{3} \cos \theta \right] d\theta = \int_0^{\frac{\pi}{4}} \frac{8}{3} \cos \theta d\theta$$

$$= \frac{8}{3} \left[\sin \theta \right]_0^{\frac{\pi}{4}} = \frac{8}{3} \left(\sin \frac{\pi}{4} - \sin 0 \right) = \frac{8}{3\sqrt{2}}$$

Example: evaluate

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

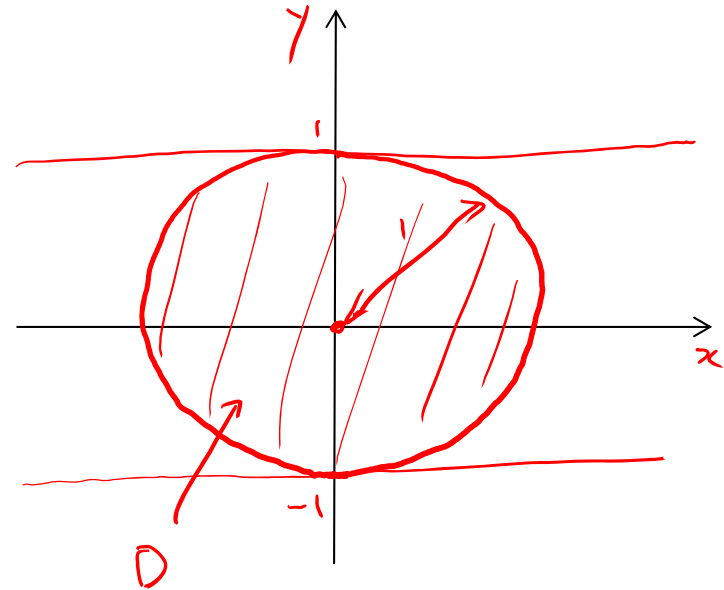
$x = \sqrt{1-y^2} \Rightarrow x^2 = 1-y^2 \Rightarrow x^2 + y^2 = 1$
 \leftarrow

In polar coordinates, the domain D is

$$D = \{ (r, \theta) \mid 0 \leq r \leq 1, 0 \leq \theta \leq 2\pi \}$$

So,

$$I = \int_0^{2\pi} \int_0^1 (r^2 \cos^2 \theta + r^2 \sin^2 \theta) r dr d\theta$$



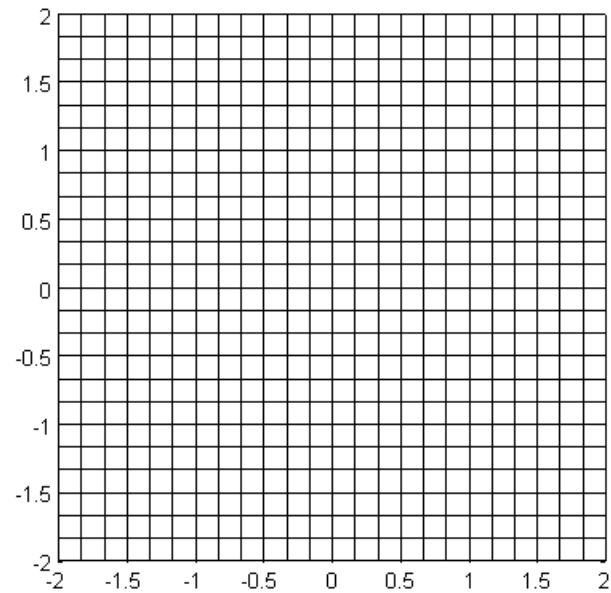
Ans: $\pi/2$

General change of coordinates:

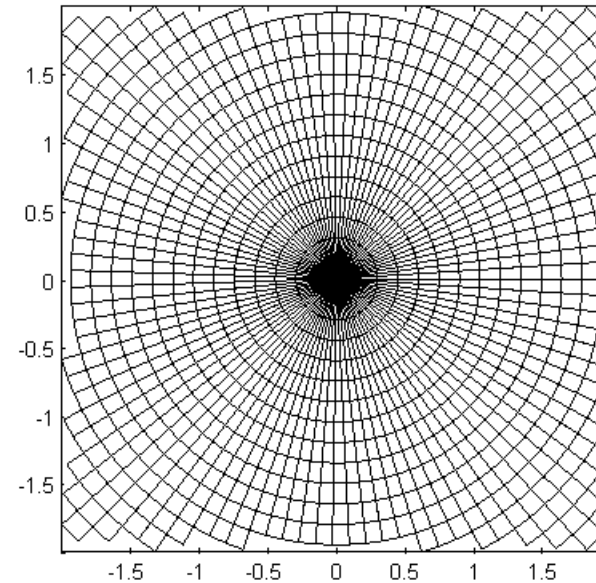
We can write a new coordinate system in terms of the old as

$$x = x(s, t)$$

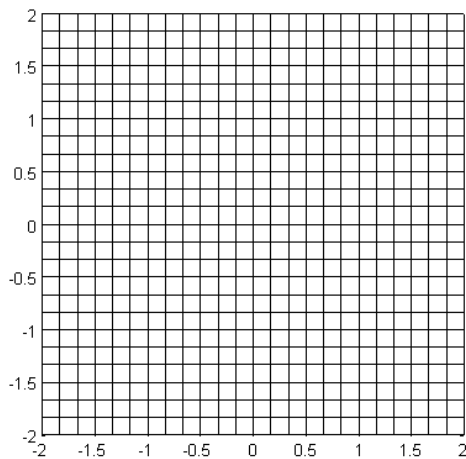
$$y = y(s, t)$$



$$x = x(s, t)$$
$$y = y(s, t)$$

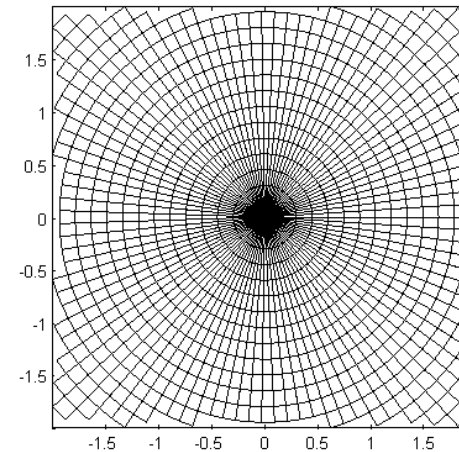


We would like a way of writing the area element $dA = dx dy$ in terms of the new coordinates.



$$x = x(s, t)$$

$$y = y(s, t)$$



To change the area element from (x,y) to (s,t) we use the Jacobian:

$$dx \, dy = \left| \begin{bmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \end{bmatrix} \right| ds \, dt .$$

This is often written *determinant*

$$dx dy = \left| \frac{\partial(x, y)}{\partial(s, t)} \right| ds dt$$

with

$$\frac{\partial(x, y)}{\partial(s, t)} = \begin{bmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \end{bmatrix}$$

Example: Cartesian to polar coordinates:

$$x = r \cos \theta \quad \leftarrow \quad \frac{\partial x}{\partial \theta} = r \frac{\partial}{\partial \theta} \cos \theta = -r \sin \theta$$

$$y = r \sin \theta$$

$$dx dy = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} dr d\theta$$

$$= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} dr d\theta$$

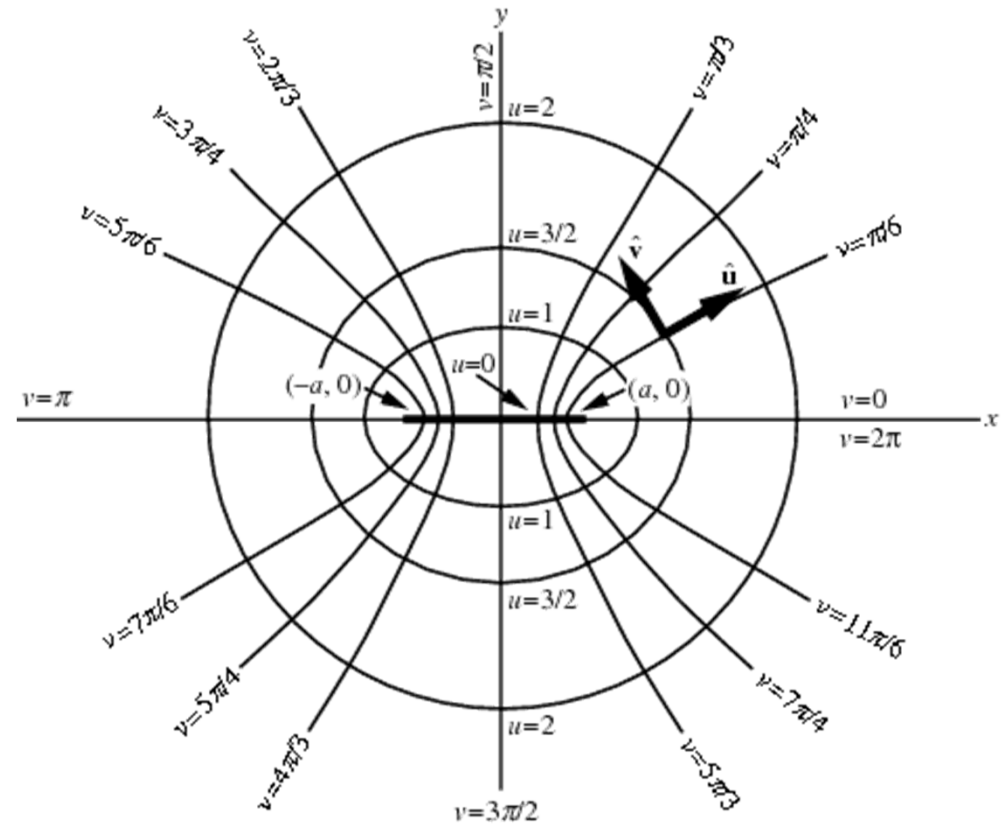
$$= (r \cos^2 \theta - (-r \sin \theta) \sin \theta) dr d\theta$$

$$= (r \cos^2 \theta + r \sin^2 \theta) dr d\theta = r dr d\theta.$$

Example: Cartesian to Elliptic coordinates

$$x = a \cosh u \cos v$$

$$y = a \sinh u \sin v$$

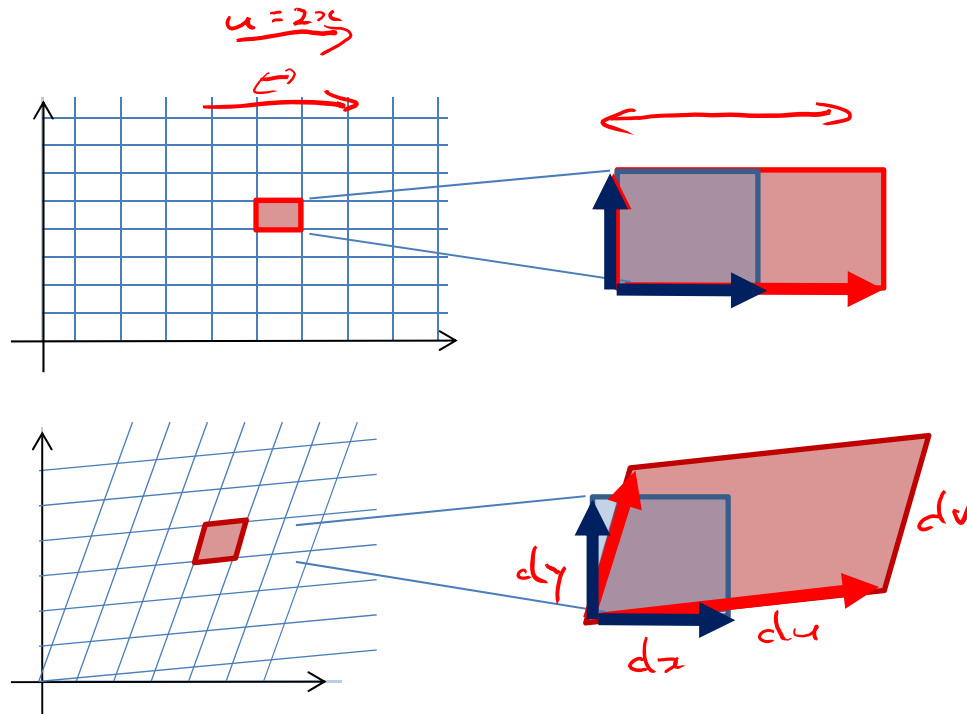


$$dx dy = a^2 (\sinh^2 u + \sin^2 v) du dv$$

The reciprocal theorem states that

$$\left| \frac{\partial(u, v)}{\partial(x, y)} \right| = \frac{1}{\left| \frac{\partial(x, y)}{\partial(u, v)} \right|}$$

Why? The determinant gives the scaling factor of the area for a coordinate transformation



Example: Let R be the parallelogram with vertices $(-1,3)$, $(1,-3)$, $(3,-1)$, $(1,5)$. Evaluate

$$\iint_R \frac{(x-y)^2}{u^2} dx dy$$

Using the substitution $u = x - y$, $v = 3x + y$.

The domain is

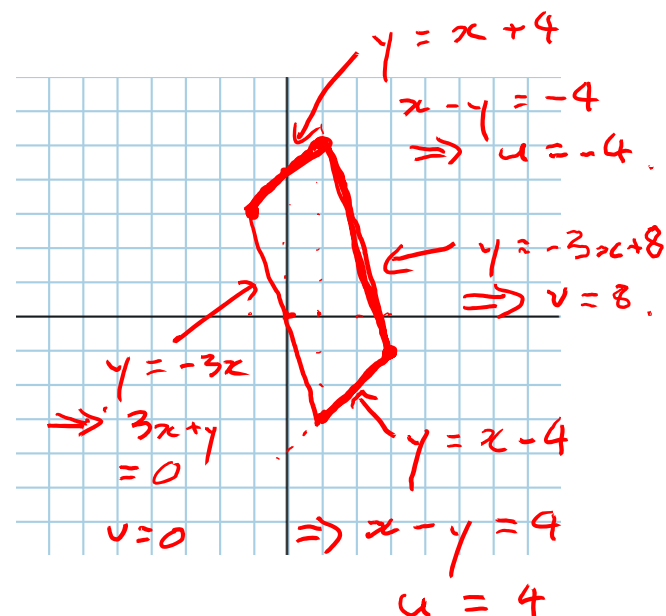
$$R = \{(u,v) \mid -4 \leq u \leq 4, 0 \leq v \leq 8\}$$

So the integral is

$$\iint_R (x-y)^2 dx dy = \int_0^8 \int_{-4}^4 u^2 \frac{1}{4} du dv$$

$$= \frac{1}{4} \int_0^8 \left[\frac{u^3}{3} \right]_{-4}^4 dv = \frac{1}{4} \int_0^8 \left(\frac{64}{3} + \frac{64}{3} \right) dv$$

$$= \frac{1}{4} \times \frac{128}{3} \int_0^8 dv = \frac{1}{4} \times \frac{128}{3} \times 8 = \frac{2 \times 128}{3} = \frac{256}{3} \cdot \square$$



$$\begin{aligned} dx dy &= \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} du dv \\ &= \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} du dv \\ &= \frac{1}{\begin{vmatrix} 1 & -1 \\ 3 & 1 \end{vmatrix}} du dv = \frac{1}{4} du dv \end{aligned}$$

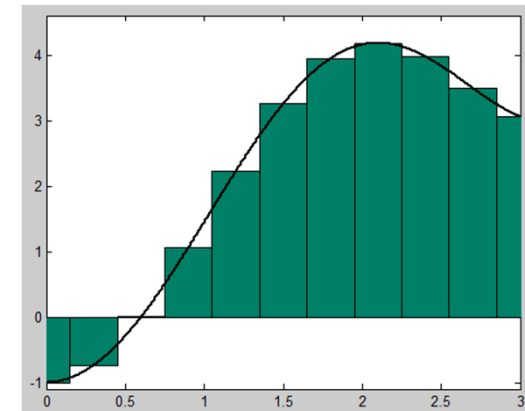
Triple integrals

Often we would like to integrate a function over a *volume*, i.e. over a region in three dimensions.

Recall:

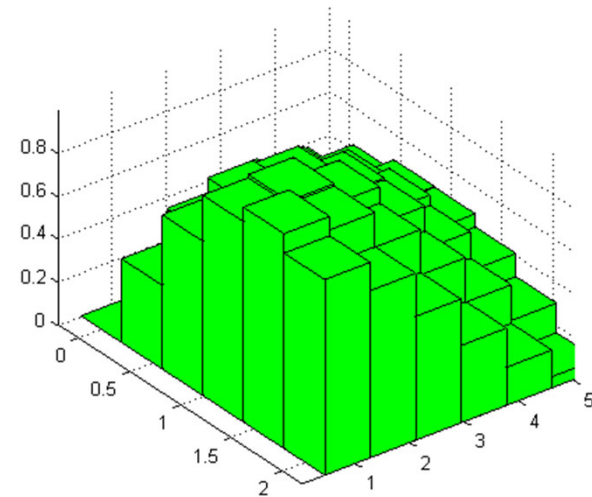
Integrals in 1D are defined as the limit of a sum over *intervals of length Δx* :

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \underline{\Delta x}$$



Integrals in 2D are defined as the limit of a sum over *squares of area ΔA* :

$$\iint_R f(x, y) dx dy = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}, y_{ij}) \Delta A$$



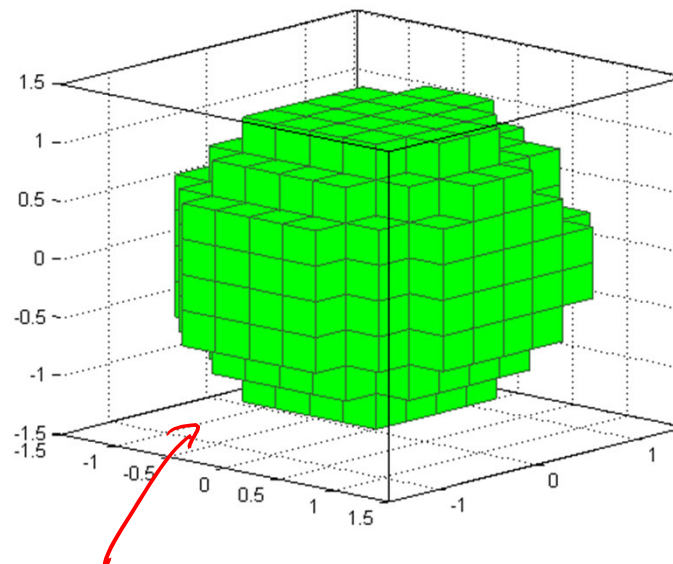
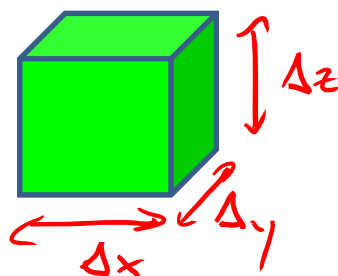
We will define an integral in 3D as the limit of a sum over
boxes of volume ΔV

$$\iiint_V f(x, y, z) dx dy dz = \lim_{\ell, m, n \rightarrow \infty} \sum_{i=1}^{\ell} \sum_{j=1}^m \sum_{k=1}^n f(x_{ijk}, y_{ijk}, z_{ijk}) \Delta V$$

Here,

$$\Delta V = \Delta x \Delta y \Delta z$$

is the volume of a small box.



As the number of boxes increases,

$$\Delta V \rightarrow dV = dx dy dz$$

Another way of writing this is:

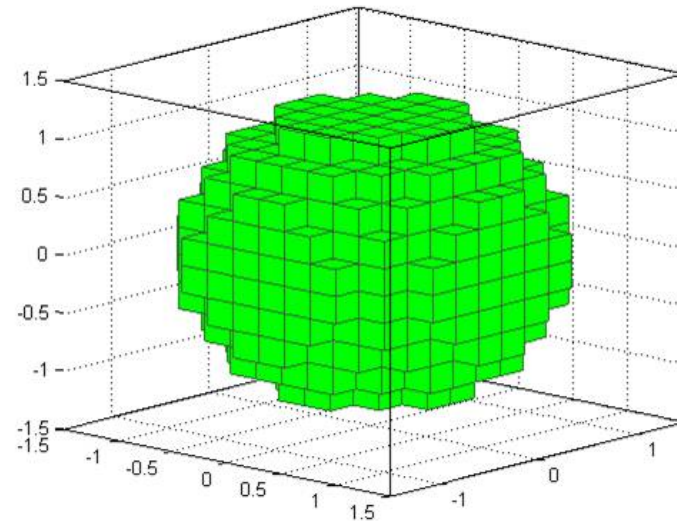
$$\underline{\iiint_V f(x, y, z) dx dy dz} = \lim_{\Delta V \rightarrow 0} \sum_{\text{all boxes}} f(x, y, z) \Delta V$$

That is, the integral is the *weighted sum* of all volume elements in V .

Note that for $f = 1$,

$$\underline{\iiint_V 1 \cdot dx dy dz} = \lim_{\Delta V \rightarrow 0} \sum_{\text{all boxes}} \Delta V$$

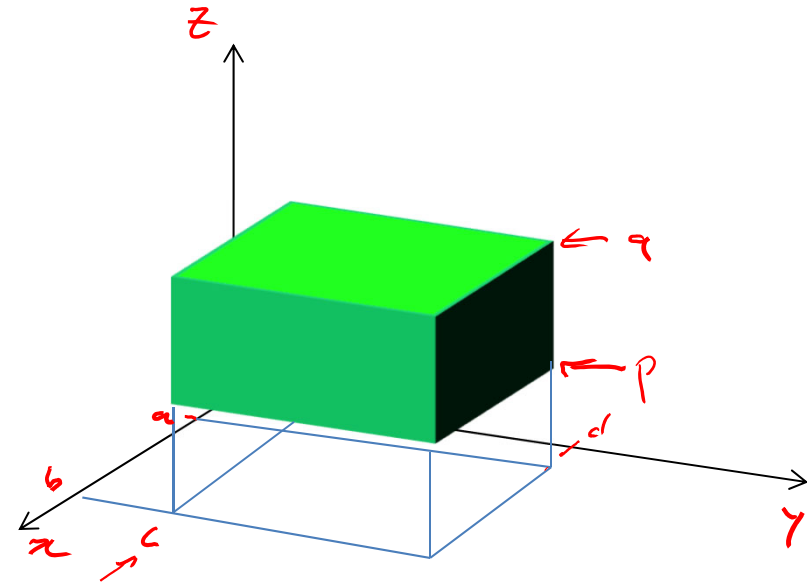
= the *volume* of the region V



As in 2D, the integral can be computed iteratively.

A rectangular box in 3D is described by

$$V = \{ \underbrace{(x, y, z)}_{\text{red arrow}} \mid \begin{aligned} a &\leq x \leq b, \\ c &\leq y \leq d, \\ p &\leq z \leq q \end{aligned} \}$$



The integral is then

$$\iiint_V f(x, y, z) dx dy dz = \int_a^b \left[\int_c^d \left[\int_p^q f(x, y, z) dz \right] dy \right] dx$$

Red arrows in the equation indicate the order of integration: first dz (from p to q), then dy (from c to d), and finally dx (from a to b). A large red bracket underneath the nested integrals indicates the overall integration over the volume V .

(Fubini's theorem says that the order of integration is not important.)

Example: Integrate

$$\iiint_B xy^2 z dx dy dz$$

where B is the rectangular box with $1 \leq x \leq 2$, $1 \leq y \leq 3$, $0 \leq z \leq 1$.

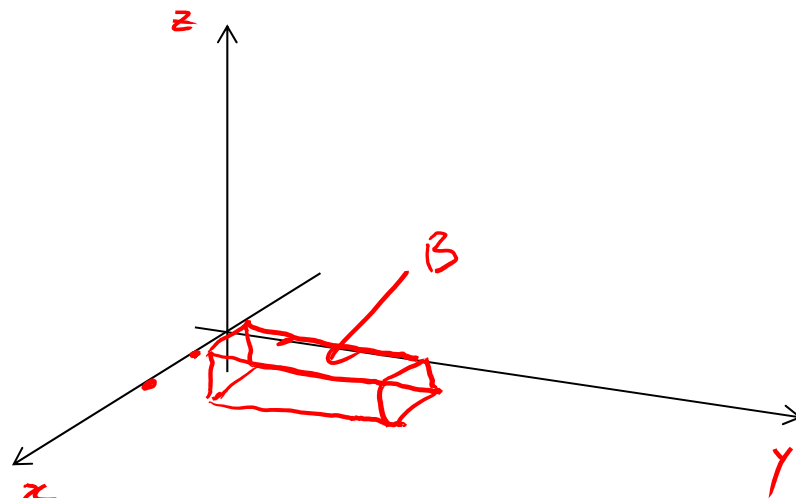
$$I = \int_1^2 \int_1^3 \int_0^1 \underbrace{(xy^2 z)}_{\text{integrand}} dz dy dx$$

$$= \int_1^2 \int_1^3 \left[xy^2 \frac{z^2}{2} \right]_0^1 dy dx$$

$$= \int_1^2 \int_1^3 \underbrace{(xy^2 - 0)}_{\text{integrand}} dy dx$$

$$= \int_1^2 \left[\frac{xy^3}{3} \right]_1^3 dx = \int_1^2 \left[x \left(\frac{27}{3} - \frac{1}{3} \right) \right] dx$$

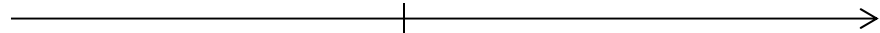
$$\begin{aligned} &= \frac{26}{3} \int_1^2 x dx = \frac{26}{3} \left[\frac{x^2}{2} \right]_1^2 = \frac{26}{3} \left(\frac{4}{2} - \frac{1}{2} \right) \\ &= \frac{26}{3} \times \left(\frac{3}{2} \right) = 13. \end{aligned}$$



Describing more general regions in 3D

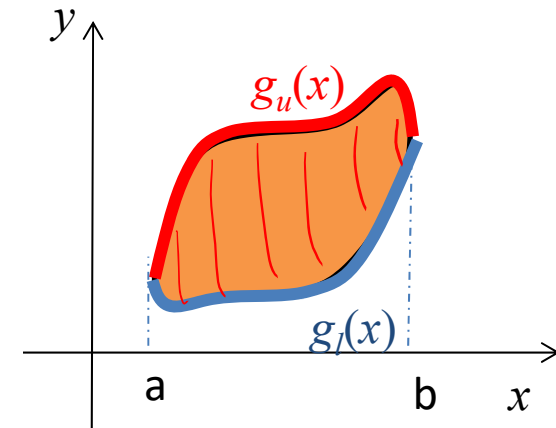
In 1D a region is described by “hard” inequalities

$$D = \{x \mid -1 \leq x \leq 3\}$$



In 2D we describe a region by a pair of “outer” and “inner” inequalities:

$$D = \{(x, y) \mid a \leq x \leq b, \quad g_\ell(x) \leq y \leq g_u(x)\}$$



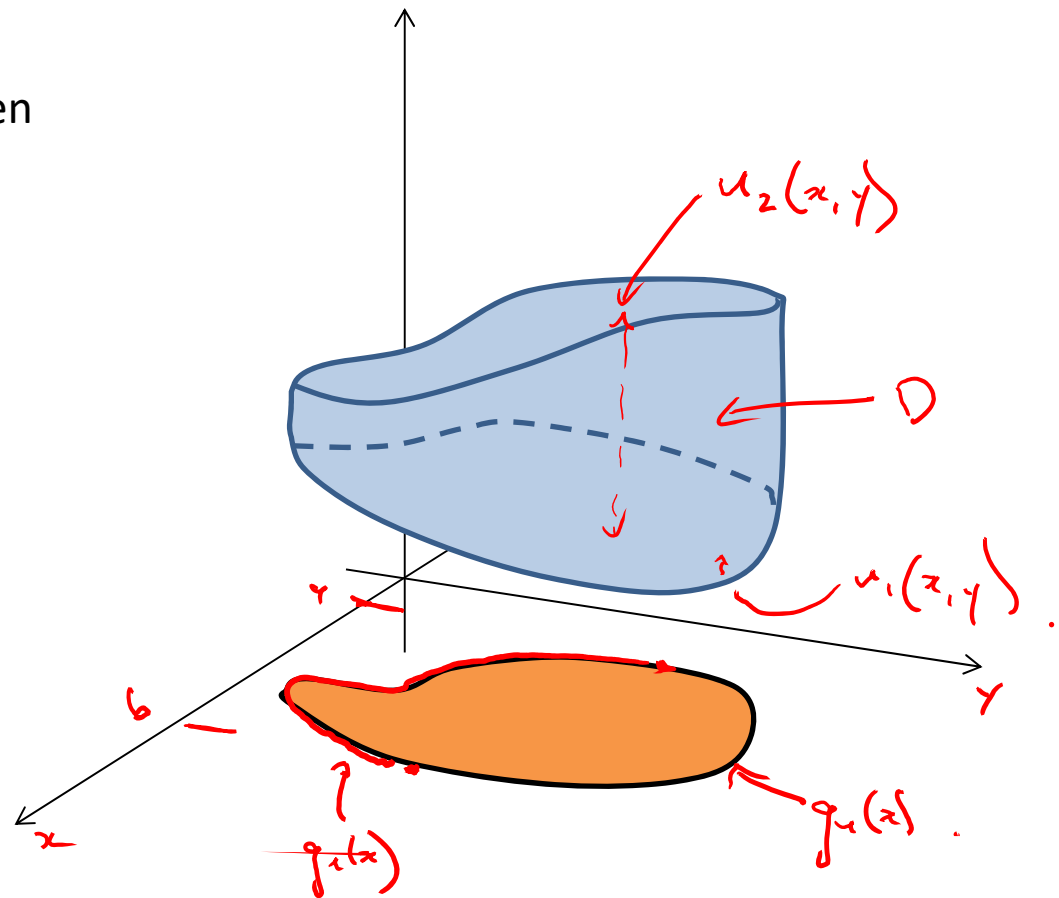
In 3D we need an extra pair of inner inequalities to describe the domain:

$$D = \{(x, y, z) \mid \underline{a \leq x \leq b}, \quad \underline{g_\ell(x) \leq y \leq g_u(x)}, \quad \underline{u_1(x, y) \leq z \leq u_2(x, y)}\}$$



A simple domain in 3D can be written

$$D = \{(x, y, z) | \underbrace{a \leq x \leq b}_{\text{red arrow}}, \underbrace{g_l(x) \leq y \leq g_u(x)}_{\text{red arrow}}, \underbrace{u_1(x, y) \leq z \leq u_2(x, y)}_{\text{red underline}} \}$$



The integral in 3D over this domain is then

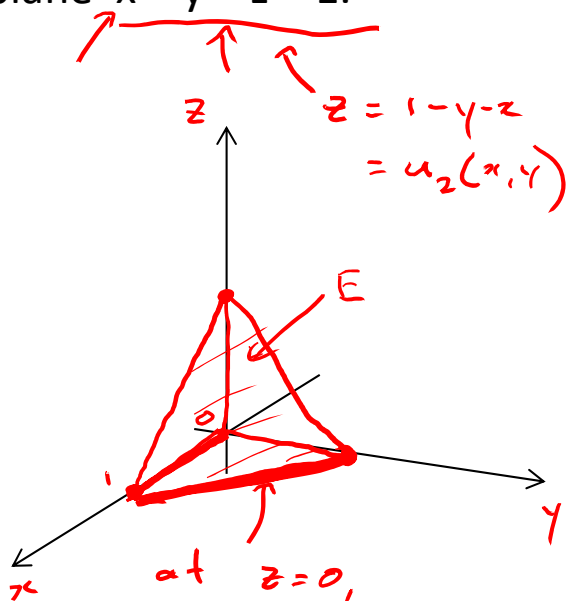
$$\iiint_V f(x, y, z) dx dy dz = \int_a^b \left[\int_{g_l(x)}^{g_u(x)} \left[\int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz \right] dy \right] dx$$

Red annotations: A red bracket under the innermost integral $\int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz$. A red bracket under the middle integral $\int_{g_l(x)}^{g_u(x)} \left[\int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz \right] dy$. A red bracket under the entire right-hand side expression.

Example: Evaluate

$$\iiint_E z \, dx \, dy \, dz = V_E \times \bar{z}$$

where E is the tetrahedron bound by the planes $x = 0$, $y = 0$, $z = 0$ and the plane $x + y + z = 1$.



$$E = \left\{ (x, y, z) \mid \begin{array}{l} 0 \leq x \leq 1, \\ 0 \leq y \leq 1-x, \\ 0 \leq z \leq 1-y-x \end{array} \right\}$$

S_0

$$I = \int_0^1 \int_0^{1-x} \int_0^{1-y-x} z \, dz \, dy \, dx$$

at $z=0$,
 $x + y + z = 1 \Rightarrow x + y = 1$
 at $z=0$
 so this line
 in $x + y = 1 \Rightarrow y = 1 - x$.

$$I = \int_0^1 \int_0^{1-x} \int_0^{1-y-x} z \, dz \, dy \, dx$$

$$\int_0^1 (1-y)^2 dy =$$

$$= \int_0^1 \int_0^{1-x} \left[\frac{1}{2} z^2 \right]_0^{1-y-x} dy \, dx$$

$$= \frac{1}{2} \int_0^1 \int_0^{1-x} (1-y-x)^2 dy \, dx = \frac{1}{2} \int_0^1 \left[-\frac{1}{3} (1-x-y)^3 \right]_0^{1-x} dx$$

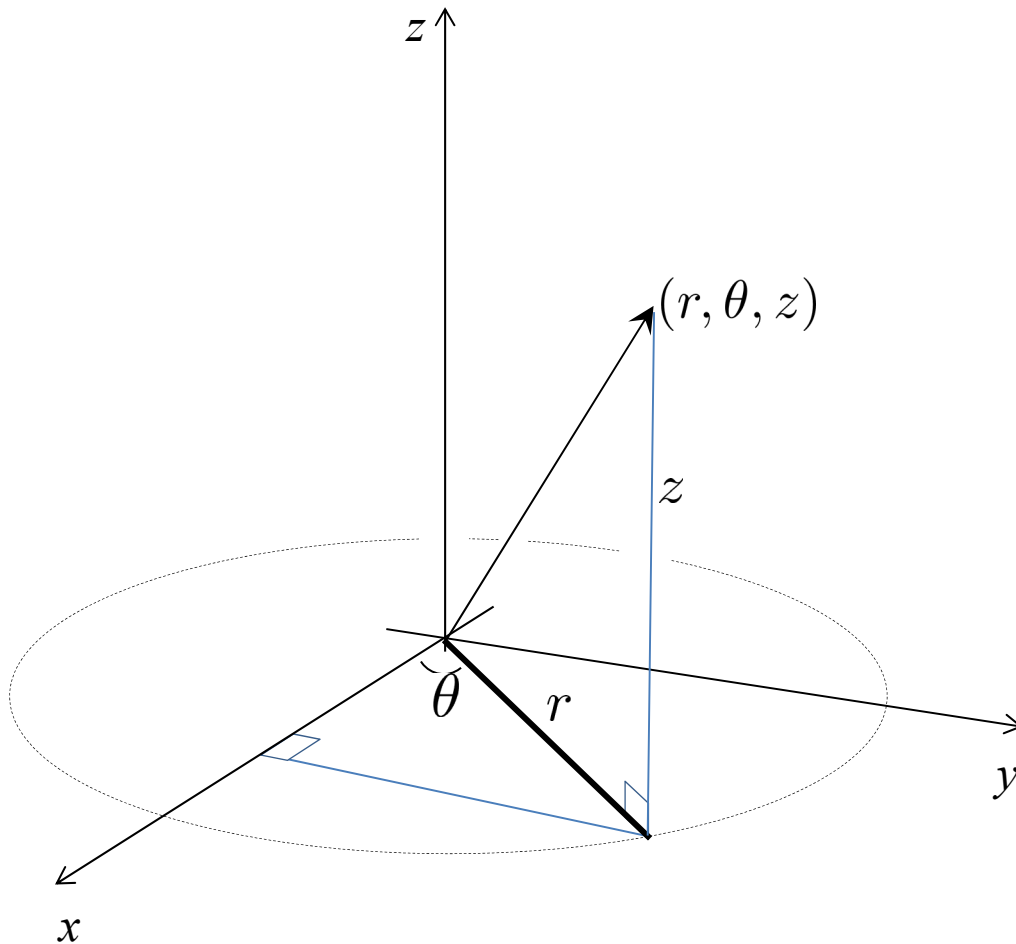
$$= -\frac{1}{6} \int_0^1 \left[(1-x-(1-x))^3 - (1-x-0)^3 \right] dx$$

$$= -\frac{1}{6} \int_0^1 0 - (1-x)^3 dx = \frac{1}{6} \int_0^1 (1-x)^3 dx = \frac{1}{6} \left[-\frac{1}{4} (1-x)^4 \right]_0^1$$

$$= -\frac{1}{24} (0 - 1) = \frac{1}{24}$$

Cylindrical coordinates

are a useful hybrid of Cartesian and polar coordinates: the x-y plane is treated in polar coordinates but the z-axis is the same as in the (x,y,z) system.



Cylindrical coordinates:

$$x = r \cos \theta$$

$$y = r \sin \theta$$

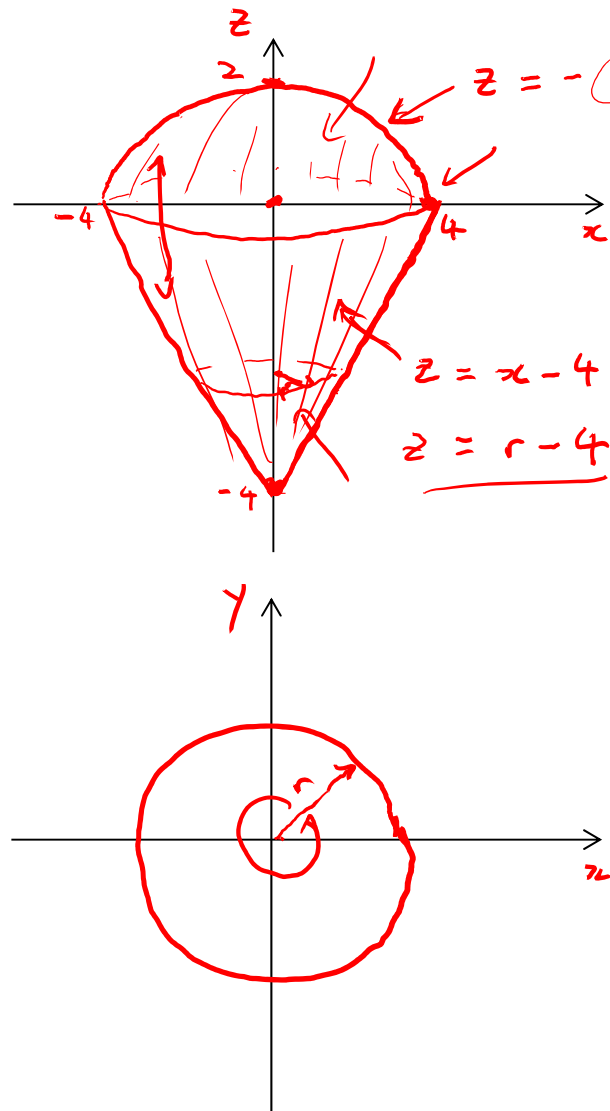
$$z = z$$

Cylindrical volume element:

$$dV = \underline{dx dy dz} = \underline{r dr d\theta dz}$$

Example: A fuel tank has a circular cross section and consists of two sections: a cone of height 4 metres and an inverted parabola of height 2 metres.

The maximum radius of the tank is 4 metres. Compute the volume of the tank.



$$z = -\frac{1}{8}r^2 + 2$$

$$z = 0 \text{ when } r = 4$$

$$\Rightarrow 0 = -\frac{1}{8}(16) + 2$$

$$\Rightarrow 0 = -\frac{1}{8}$$

$$z = -\frac{1}{8}r^2 + 2$$

The volume in polar coord^s is

$$V = \int \int \int (r, \theta, z) \mid \begin{matrix} 0 \leq \theta \leq 2\pi, \\ 0 \leq r \leq 4, \\ r-4 \leq z \leq -\frac{1}{8}r^2 + 2 \end{matrix}$$

The volume is then

$$\int_0^{2\pi} \int_0^4 \int_{r-4}^{-\frac{1}{8}r^2+2} 1 \cdot r \, dz \, dr \, d\theta$$

$$= \int_0^{2\pi} \int_0^4 \int_{r-4}^{-\frac{1}{8}r^2+2} r \, dz \, dr \, d\theta$$

$$= \int_0^{2\pi} \int_0^4 \left[rz \right]_{r-4}^{-\frac{1}{8}r^2+2} dr \, d\theta$$

$$= \int_0^{2\pi} \int_0^4 r \left[\left(-\frac{1}{8}r^2 + 2 \right) - (r-4) \right] dr \, d\theta$$

$$= \int_0^{2\pi} \int_0^4 \left(-\frac{1}{8}r^3 + \underbrace{2r - r + 4}_{\uparrow} \right) dr \, d\theta = \int_0^{2\pi} \left[\frac{-1}{32}r^4 + \frac{1}{2}r^2 + 4r \right]_0^4 d\theta$$

$$= \int_0^{2\pi} \left(\frac{-1}{32}4^4 + \frac{1}{2}16 + 16 - 0 \right) d\theta = 2\pi \left(\frac{-1}{2 \cdot 4^2} 4^4 + \frac{3}{2} \times 16 \right)$$

$$= 2\pi \left(\frac{-1}{2} \times 16 + \frac{3}{2} \times 16 \right) = 2\pi \times \left(\frac{1}{2} \times 16 \right) = 16\pi \, \text{m}^3.$$

Diagram illustrating the spherical coordinate system (ρ, θ, ϕ) in a 3D Cartesian coordinate system (x, y, z) .

- The z -axis is vertical, the x -axis points towards the bottom-left, and the y -axis points towards the bottom-right.
- A point is shown in the first octant, with its position vector labeled (ρ, θ, ϕ) .
- The radial distance from the origin to the point is ρ .
- The angle between the positive z -axis and the position vector is ϕ .
- The angle between the positive x -axis and the projection of the position vector onto the xy -plane is θ .
- A red circle highlights ϕ , and a red arc highlights θ .
- The range $0 \leq \phi \leq \pi$ is indicated.

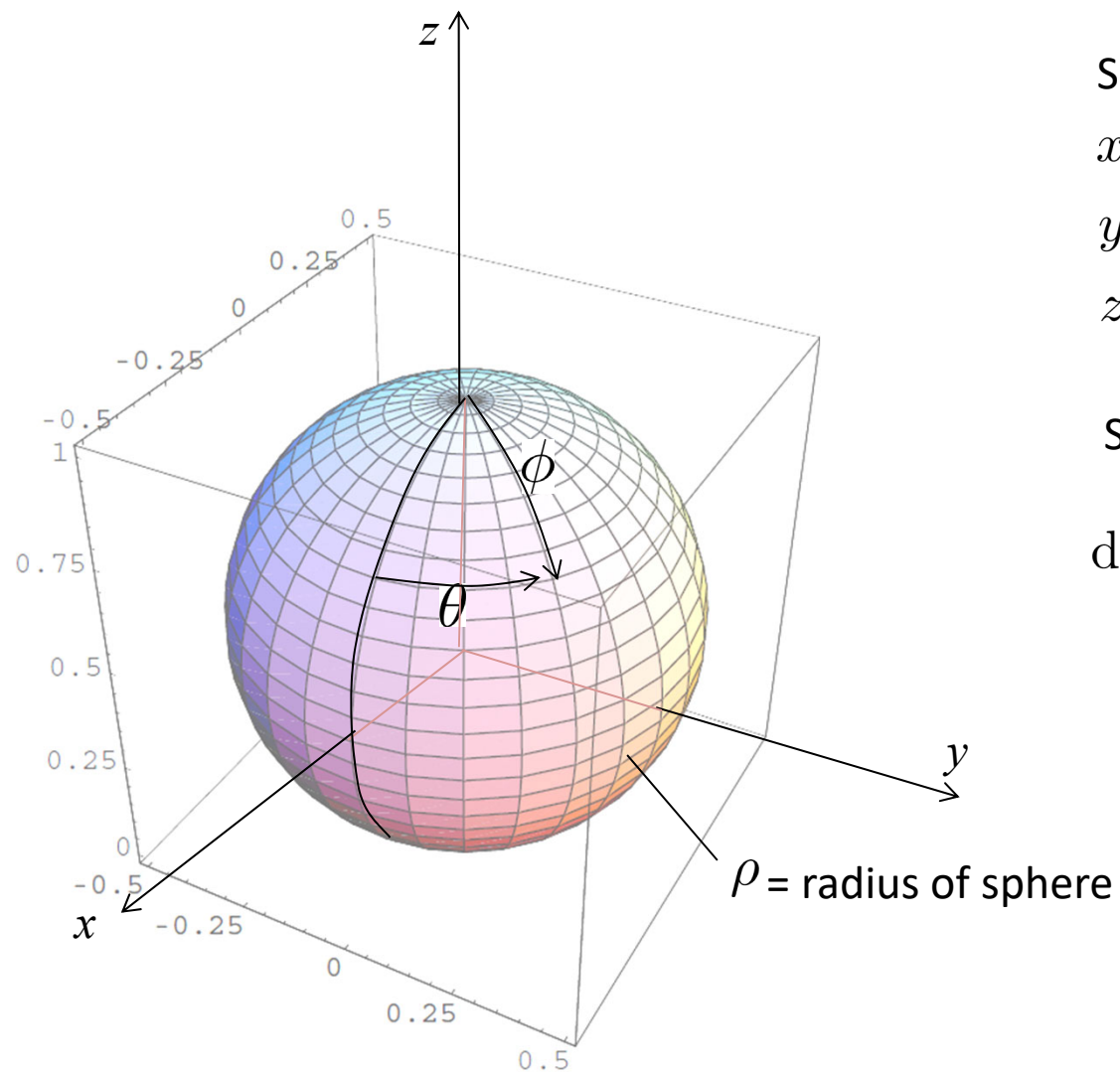
$$x = \rho \cos \theta \sin \phi$$

$$z = \rho \cos \phi$$

Spherical volume element:

Important note:

The range of ϕ is $0 \leq \phi \leq \pi$



Spherical coordinates:

$$x = \rho \cos \theta \sin \phi$$

$$y = \rho \sin \theta \sin \phi$$

$$z = \rho \cos \phi$$

Spherical volume element:

$$dx dy dz = \rho^2 \sin \phi d\rho d\theta d\phi$$

Use spherical coordinates to find the volume of a sphere of radius R.

$$V = \iiint_{\text{sphere}} 1 \, dV$$

The sphere has domain D, where

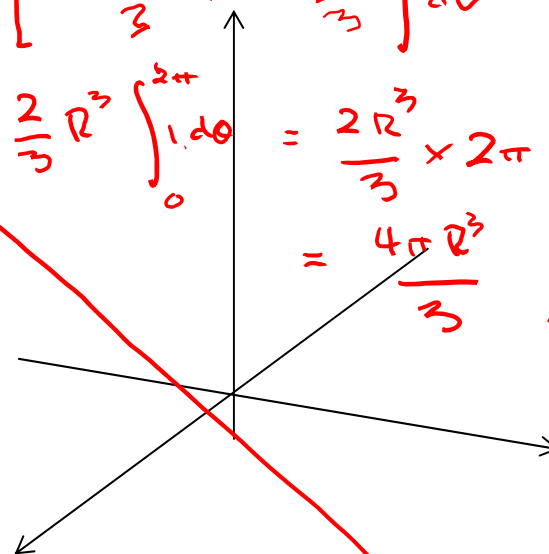
$$D = \{(\rho, \theta, \phi) \mid 0 \leq \rho \leq R, \\ 0 \leq \theta \leq 2\pi, \\ 0 \leq \phi \leq \pi\}$$

So

$$V = \int_0^{2\pi} \int_0^\pi \int_0^R 1 \cdot \sin \phi \, \rho^2 \, d\rho \, d\phi \, d\theta$$

$$= \int_0^{2\pi} \int_0^\pi \left[\sin \phi \frac{\rho^3}{3} \right]_0^R d\phi \, d\theta = \int_0^{2\pi} \int_0^\pi \left(\sin \phi \frac{R^3}{3} - 0 \right) d\phi \, d\theta$$

$$= \int_0^{2\pi} \left[-\cos \phi \frac{R^3}{3} \right]_0^\pi d\theta \\ = \int_0^{2\pi} \left[1 \times \frac{R^3}{3} + 1 \times \frac{R^3}{3} \right] d\theta \\ = \frac{2}{3} R^3 \int_0^{2\pi} 1 \, d\theta = \frac{2R^3}{3} \times 2\pi \\ = \frac{4\pi R^3}{3}$$



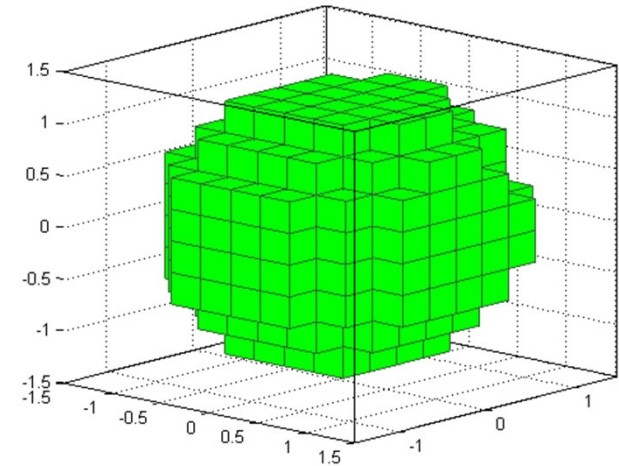
Applications: volume, mass and density

An integral is a *weighted sum* over a volume.

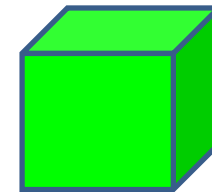
The **meaning of the integral is determined by the weighting.**

E.g. the volume of a solid is given by

$$V = \iiint_E 1 \cdot dx dy dz = \lim_{\Delta V \rightarrow 0} \sum_{\text{all boxes}} \Delta V$$



Suppose that the function $\rho(x,y,z)$ describes the *mass per unit volume* of the solid. Then the total mass is



$$M = \iiint_E \rho(x, y, z) dx dy dz$$

Important note:

Do not get mixed up between the density ρ and the spherical coordinate ρ !