

Compute

$$\text{Vol} \left(\left\{ x^2 + y^2 + z^2 \leq 16, \quad x^2 + y^2 \geq 4 \right\} \right)$$

Sol:

$$\text{Vol} = \int_{\substack{x^2 + y^2 + z^2 \leq 16 \\ x^2 + y^2 \geq 4}} 1 \, dx dy dz$$

$$= \int_{\text{cyl coords}} \rho \, d\rho d\theta dz$$

$$\rho \geq 0, \theta \in [0, 2\pi], z \in \mathbb{R}: \quad \rho^2 + z^2 \leq 16, \quad \rho^2 \geq 4$$

$$\begin{cases} x = \rho \cos \theta \\ y = \rho \sin \theta \\ z = z \end{cases}$$

$$\text{RF} = \int_0^{2\pi} \left(\int_{\substack{\rho \geq 0, z \in \mathbb{R}: \rho^2 + z^2 \leq 16, \rho^2 \geq 4}} \rho \, d\rho dz \right) d\theta$$

$$\rho \geq 2 \quad \downarrow$$

$$0 \leq \rho^2 \leq 16 - z^2$$

$$16 - z^2 \geq 0 \Leftrightarrow z^2 \leq 16$$

$$\text{RF} = 2\pi \int_{-4}^4 \left(\int_{2 \leq \rho \leq \sqrt{16 - z^2}} \rho \, d\rho \right) dz$$

$$= 2\pi \int_{-4}^4 \left(\int_{2 \leq \rho \leq \sqrt{16-z^2}} \rho \, d\rho \right) dz$$

$$= 2\pi \int_{-4}^4 \left(\int_2^{\sqrt{16-z^2}} \rho \, d\rho \right) dz$$

$$\left. \begin{array}{l} \rho^2 \\ \frac{\rho^2}{2} \end{array} \right|_{\rho=2}^{\rho=\sqrt{16-z^2}}$$

$$= 2\pi \frac{1}{2} \int_{-4}^4 (16 - z^2 - 4) \, dz$$

$$= \pi \int_{-4}^4 (12 - z^2) \, dz$$

$$= \pi \left(12 \cdot 8 - \left[\frac{z^3}{3} \right]_{-4}^4 \right)$$

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

$$= \frac{96}{3}$$

$$= \pi \frac{2}{3} 96 = 64\pi. \quad \square$$

$$\text{Vol} \left(\left\{ z \geq x^2 + y^2, \quad z \leq 18 - x^2 - y^2 \right\} \right)$$

Sol: $V = \int_{z \geq x^2 + y^2, \quad z \leq 18 - (x^2 + y^2)} 1 \, dx \, dy \, dz$

$\stackrel{\text{cyl coords}}{=} \int_{p \geq 0, \theta \in [0, 2\pi], z \in \mathbb{R} : z \geq p^2, z \leq 18 - p^2} p \, dp \, d\theta \, dz$

$\stackrel{\text{RF}}{=} 2\pi \int_{p \geq 0, z \in \mathbb{R} : z \geq p^2, z \leq 18 - p^2} p \, dp \, dz$

$$\boxed{p^2 \leq z \leq 18 - p^2}$$



$$p^2 \leq 18 - p^2 \Leftrightarrow$$

$$2p^2 \leq 18 \Leftrightarrow p^2 \leq 9$$

$$\stackrel{p \geq 0}{\Leftrightarrow} 0 \leq p \leq 3$$

$$= 2\pi \int_{0 \leq p \leq 3, \quad p^2 \leq z \leq 18 - p^2} p \, dp \, dz$$

$$\stackrel{\text{RF}}{=} 2\pi \int_0^3 \left(\int_{p^2}^{18 - p^2} p \, dz \right) dp$$

$$= 2\pi \int_0^3 \left(\int_0^{3-\rho^2} \rho \, dz \right) d\rho$$

$$= 2\pi \int_0^3 \rho (18 - \rho^2 - \rho^2) d\rho$$

$$= 2\pi \int_0^3 18\rho - 2\rho^3 d\rho$$

$$= 2\pi \left[18 \frac{\rho^2}{2} \Big|_0^3 - 2 \frac{\rho^4}{4} \Big|_0^3 \right]$$

$$= 2\pi \left[\frac{18 \cdot 9}{2} - \frac{1}{2} 81 \right]$$

$$= \pi [162 - 81] = 81\pi. \quad \square$$

Compute

$$\int_{\mathbb{R}^2} \frac{1}{1 + (x^2 + 2y^2)^2} dx dy$$

Sol: It is convenient to introduce adapted polar coords:

$$\phi^{-1} \begin{cases} x = \rho \cos \theta \\ y = \frac{\rho}{\sqrt{2}} \sin \theta \end{cases}$$

(in such a way that

$$x^2 + 2y^2 = \rho^2 (\cos \theta)^2 + 2 \frac{\rho^2}{2} (\sin \theta)^2$$

$$|\det(\phi^{-1})'| = \frac{1}{\sqrt{2}} \rho = \rho^2$$

$$\Rightarrow \int_{\mathbb{R}^2} \frac{1}{1 + (x^2 + 2y^2)^2} dx dy =$$

$$= \int_{\rho \geq 0, \theta \in [0, 2\pi]} \frac{1}{1 + \rho^4} \frac{\rho}{\sqrt{2}} d\rho d\theta$$

$$RF = \frac{2\pi}{\sqrt{2}} \int_0^{+\infty} \frac{2\rho}{1 + \rho^4} d\rho$$

$$\frac{1}{1 + (\rho^2)^2} (\rho^2)' = [\arctg \rho^2]'$$

$$= \frac{\pi}{\sqrt{2}} \arctg \rho^2 \Big|_0^{+\infty} = \frac{\pi}{\sqrt{2}} \left(\frac{\pi}{2} - 0 \right) = \frac{\pi^2}{2\sqrt{2}}$$

$$= \frac{\pi}{\sqrt{2}} \operatorname{arctg} p^z \Big|_0^{\infty} = \frac{\pi}{\sqrt{2}} \left(\frac{\pi}{2} - 0 \right) = \frac{\pi}{2\sqrt{2}} \quad \square$$

Compute $\int_{\mathbb{R}^3} \sqrt{x^2+y^2+z^2} e^{-(x^2+y^2+z^2)} dx dy dz$

Sol: We use spherical coords (thus $x^2+y^2+z^2=\rho^2$)

We have

$$\text{integral} = \int \sqrt{\rho^2} e^{-\rho^2} \cdot \rho^2 \sin \varphi \, d\rho d\theta d\varphi$$

$\rho \geq 0, \theta \in [0, 2\pi], \varphi \in [0, \pi]$

$$\mathbb{R}^3 = \int_0^{2\pi} \left(\int_0^\pi \left(\int_0^{+\infty} \rho^3 e^{-\rho^2} d\rho \right) \sin \varphi \, d\varphi \right) d\theta$$

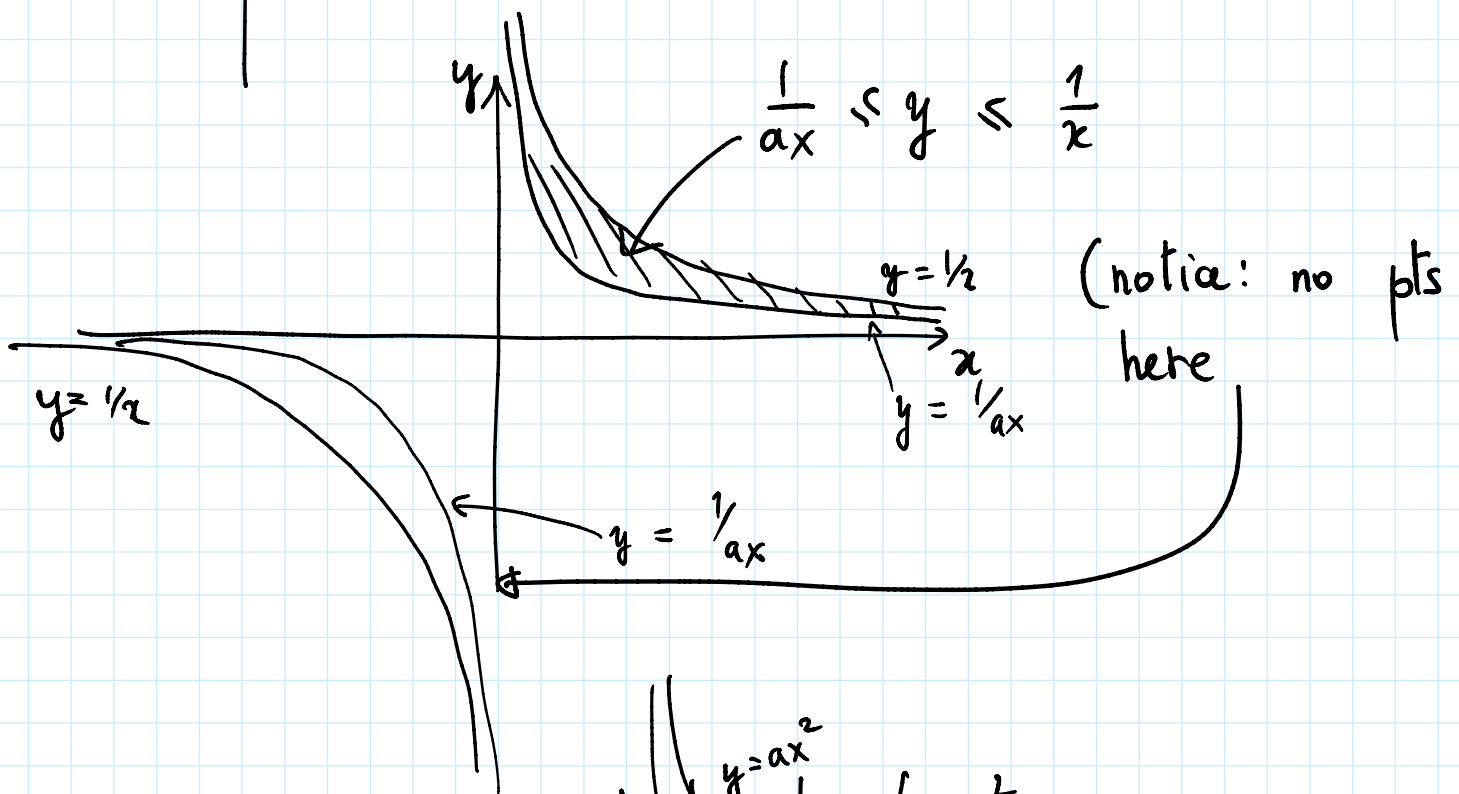
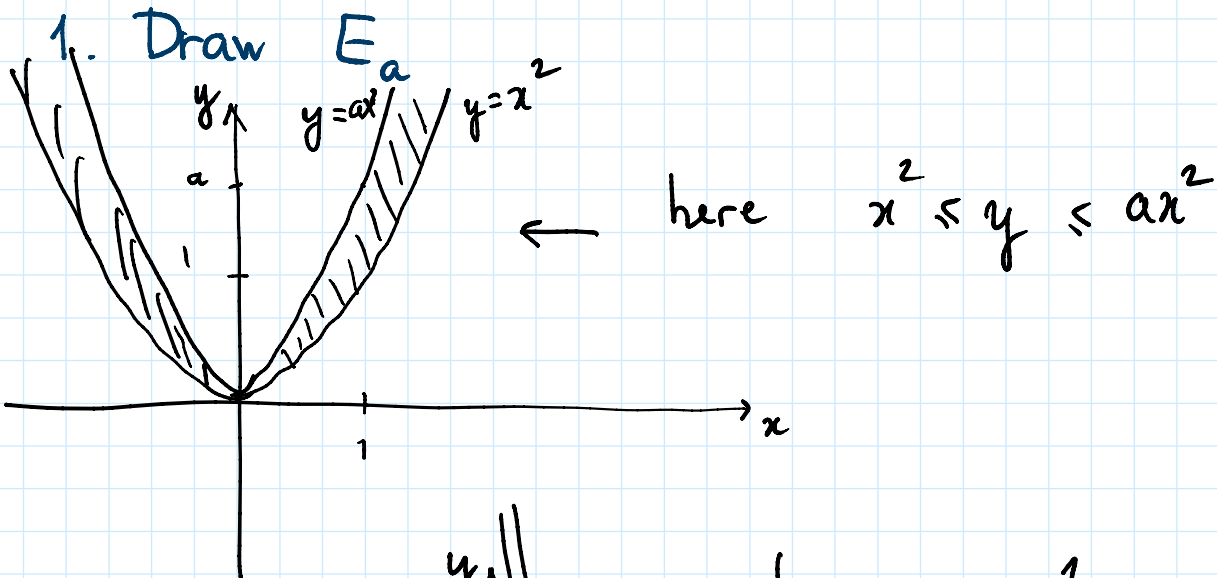
$$= 2\pi \left(\int_0^\pi \sin \varphi \, d\varphi \right) \left(-\frac{1}{2} \int_0^{+\infty} \rho^2 (-2\rho) e^{-\rho^2} d\rho \right)$$

$$= 2\pi \cdot 2 \cdot \left(-\frac{1}{2} \right) \left[\rho^2 e^{-\rho^2} \Big|_0^{+\infty} + \int_0^{+\infty} -2\rho e^{-\rho^2} d\rho \right]$$

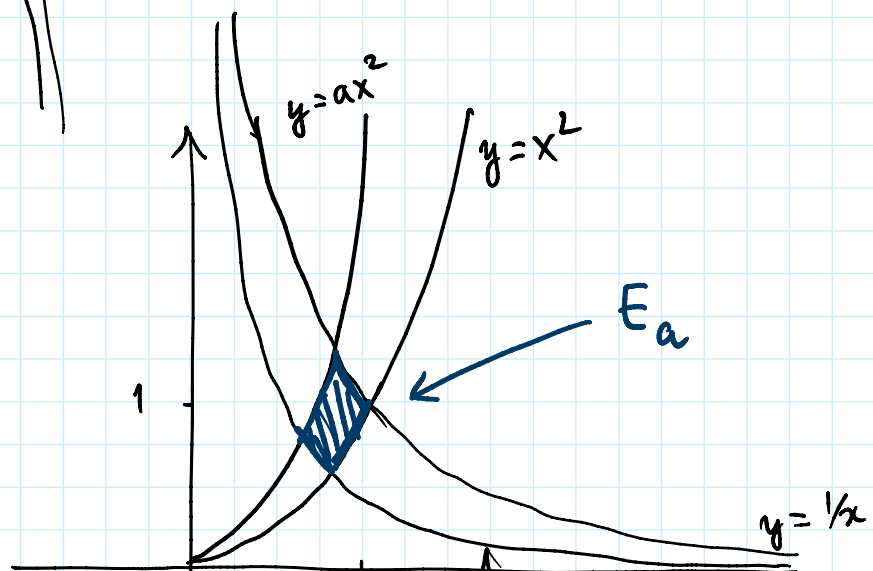
$$= -2\pi \left[0 + e^{-\rho^2} \Big|_0^{+\infty} \right] = 2\pi$$

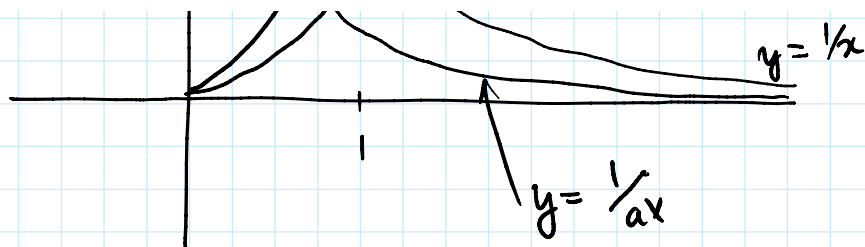
Let $a > 1$ and

$$E_a = \left\{ (x, y) \in \mathbb{R}^2 : \frac{1}{ax} \leq y \leq \frac{1}{2}, x^2 \leq y \leq ax^2 \right\}$$



Thus:





2. $\phi(x, y) = (xy, y/x^2)$. Compute

$$I(a) = \int_{E_a} \frac{x^2}{y} e^{xy} dx dy$$

Setting $u = xy$ $(u, v) = \phi(x, y)$
 $v = y/x^2$

we have

$$I(a) = \int_{\{(u,v) : (x,y) \in E_a\}} \frac{1}{v} e^u |\det(\phi^{-1})'(u,v)| du dv$$

To compute the det notice that

$$\begin{aligned} |\det \phi'(x, y)| &= \left| \det \begin{bmatrix} y & x \\ -2\frac{y}{x^3} & \frac{1}{x^2} \end{bmatrix} \right| \\ &= \left| \frac{y}{x^2} + 2\frac{y}{x^2} \right| = 2 \left| \frac{y}{x^2} \right| \\ &= 2|v| \end{aligned}$$

$$\Rightarrow |\det(\phi^{-1})'(u, v)| = \frac{1}{2|v|}$$

$$\Rightarrow I(a) = \int_{\underbrace{\{(u,v) : (x,y) \in E_a\}}_?} \frac{1}{v} e^u \frac{1}{2|v|} du dv$$

$$(x,y) \in E_a \Leftrightarrow \frac{1}{ax} \leq y \leq \frac{1}{x}, \quad x^2 \leq y \leq ax^2$$

$$\Leftrightarrow \frac{1}{a} \leq xy \leq 1, \quad 1 \leq \frac{y}{x^2} \leq a$$

(we know $x > 0$ on E_a)

$$\Leftrightarrow \frac{1}{a} \leq u \leq 1, \quad 1 \leq v \leq a$$

$$\Rightarrow I(a) = \int_{\frac{1}{a} \leq u \leq 1, \quad 1 \leq v \leq a} \frac{1}{v} e^u \frac{1}{2|v|} du dv$$

$\frac{1}{2|v|} = \frac{1}{2v}$

$$= \int_{\frac{1}{a} \leq u \leq 1, \quad 1 \leq v \leq a} \frac{1}{2v^2} e^u du dv$$

$$\stackrel{\text{RF}}{=} \int_{\frac{1}{ax}}^1 \left(\int_1^a \frac{1}{2v^2} e^u dv \right) du$$

$$= \frac{1}{2} \left(\int_{\frac{1}{a}}^1 \frac{1}{v^2} dv \right) \left(\int_1^a e^u du \right)$$

$$= \frac{1}{2} \left[-\frac{1}{v} \right]_{\frac{1}{a}}^1 \left[e^u \right]_1^a$$

$$= \frac{1}{2} \cdot \left[-\frac{1}{v} \right]_{1/a}^1 \left[e^u \right]_1^{\infty}$$

$$= \frac{1}{2} [a - 1] (e^a - e).$$

3. $\lim_{a \rightarrow +\infty} I(a)$

Easy now: $\lim_{a \rightarrow +\infty} \frac{1}{2} (a-1) (e^a - e) = +\infty$ $\square$