

1] L'intersezione di algebre (σ -algebre) è un'algebra (σ -algebra).

Soluzione: Ricordiamo che $\mathcal{A} \subseteq \mathcal{P}(X)$ è un'algebra (σ -algebra) di parti di X se:

1) $\emptyset \in \mathcal{A}$

2) $A, B \in \mathcal{A} \Rightarrow A \cup B \in \mathcal{A} \quad (\forall (A_m)_{m \in \mathbb{N}}, A_m \in \mathcal{A} \Rightarrow \bigcup_{m \in \mathbb{N}} A_m \in \mathcal{A})$

3) $A \in \mathcal{A} \Rightarrow X \setminus A (= A^c) \in \mathcal{A}$.

Siano allora $\mathcal{A}_i, \dots$ algebre (σ -algebre) $\forall i$, con $i \in I$ insieme qualsiasi di indici.

1) $\emptyset \in \mathcal{A}_i \quad \forall i$, poiché $\mathcal{A}_i$ algebra (σ -algebra) $\Rightarrow \emptyset \in \bigcap_{i \in I} \mathcal{A}_i$

2) $A, B \in \bigcap_{i \in I} \mathcal{A}_i \Rightarrow A, B \in \mathcal{A}_i \quad \forall i \in I$. Ma poiché $\mathcal{A}_i$ algebra, $A \cup B \in \mathcal{A}_i \quad \forall i \Rightarrow A \cup B \in \bigcap_{i \in I} \mathcal{A}_i$. Analogamente si

mostra che se $(A_m)_{m \in \mathbb{N}} \in \bigcap_{i \in I} \mathcal{A}_i \Rightarrow \bigcup_{m \in \mathbb{N}} A_m \in \bigcap_{i \in I} \mathcal{A}_i$.

3) $A \in \bigcap_{i \in I} \mathcal{A}_i \Rightarrow A \in \mathcal{A}_i \quad \forall i \in I \Rightarrow (\mathcal{A}_i \text{ algebra}) \quad A^c \in \mathcal{A}_i \quad \forall i \Rightarrow A^c \in \bigcap_{i \in I} \mathcal{A}_i$.

Questo conclude la prova.

□

2] Siano $A, B \subseteq P(X)$ due insiemi disgiunti ($A \cap B = \emptyset$).

Qual è $\sigma(\{A, B\})$?

Soluzione: Ricordiamo che data $\mathcal{F} \subseteq P(X)$ una famiglia di sottoinsiemi di X , esiste la minima algebra di parti di X contenente $\mathcal{F}$:

essa è data da $\bigcap_{\substack{\mathcal{A} \supseteq \mathcal{F}, \\ \mathcal{A} \text{ algebra}}} \mathcal{A}$ (l'intersezione di tutte le algebre contenenti $\mathcal{F}$).

Consideriamo prima, come esempio, $\sigma(\{A\})$.

$\sigma(\{A\})$ deve contenere almeno: $\emptyset, A$; le loro unioni $\emptyset \cup A = A$; i complementari: $\emptyset^c = X$; A^c ; Quindi

$\sigma(\{A\}) \supseteq \{\emptyset, X, A, A^c\}$. È vero " $\subseteq$ ", cioè che è proprio questa la (σ) algebra generata da A ? Se fosse una (σ -) algebra, sì, poiché siccome $\sigma(\{A\})$ deve essere l'intersezione di tutte le algebre contenenti A , quindi deve valere " $\subseteq$ ". Che sia un' algebra si può verificare immediatamente.

Consideriamo ora $\sigma(\{A, B\})$. Procediamo come prima. $\sigma(\{A, B\})$ deve contenere almeno $\{\emptyset, X, A, B, A^c, B^c, A \cup B, (A \cup B)^c\}$. Se

questa è un' algebra, allora è proprio $\sigma(\{A, B\})$. Il fatto che sia un' algebra deriva dalle def. 1, 2, 3) di algebra e dal fatto $A \cap B = \emptyset$ (per tutte le possibili unioni e complementari degli elementi $\{\emptyset, X, A, B, A^c, B^c, A \cup B, (A \cup B)^c\}$ e notare che questo insieme è chiuso per queste operazioni).

INTEGRALI ITERATI SU RETTANGOLI

(In tutti gli esercizi supponiamo che
la formula di riduzione valga
Sempre)

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(Es. 6)

a) $\iint_D xy e^y dx dy$, $R = \{(x, y) : 0 \leq x \leq 1, 0 \leq y \leq 2\}$

$$\left(\int_0^1 x dx \right) \left(\int_0^2 y e^y dy \right) = \left(\frac{x^2}{2} \Big|_0^1 \right) \left(e^y y \Big|_0^2 - \int_0^2 e^y dy \right) = \frac{1}{2} \left(2e^2 - (e^2 - 1) \right) = \frac{1}{2} (2e^2 - e^2 + 1)$$

$$= \boxed{\frac{e^2 + 1}{2}}$$

b) $\iint_D (x^3 y^2 - 4x^2 y) dx dy$, $R = \{(x, y) : 0 \leq y \leq 3, 0 \leq x \leq 1\}$

$$\left(\int_0^1 x^3 dx \right) \left(\int_0^3 y^2 dy \right) - 4 \left(\int_0^1 x^2 dx \right) \left(\int_0^3 y dy \right) = \left(\frac{x^4}{4} \Big|_0^1 \right) \left(\frac{y^3}{3} \Big|_0^3 \right) - 4 \left(\frac{x^3}{3} \Big|_0^1 \right) \left(\frac{y^2}{2} \Big|_0^3 \right)$$

$$= \frac{1}{4} \cdot 9 - 4 \cdot \frac{1}{3} \cdot \frac{9}{2} = \frac{9}{4} - 6 = \boxed{\frac{-15}{4}}$$

c) $\iint_D \sin(x+3y) dx dy$, $R = \{(x, y) : 0 \leq y \leq \frac{\pi}{3}, 0 \leq x \leq \pi\}$

$$\int_0^{\frac{\pi}{3}} \left(\int_0^{\pi} \sin(x+3y) dx \right) dy = \int_0^{\frac{\pi}{3}} \left(-\cos(x+3y) \Big|_{x=0}^{x=\pi} \right) dy = \int_0^{\frac{\pi}{3}} (\cos(3y) - \cos(\pi+3y)) dy =$$

$$= \frac{\sin(3y)}{3} - \frac{\sin(3y+\pi)}{3} \Big|_{y=0}^{y=\frac{\pi}{3}} = \frac{\sin(\pi)}{3} - \frac{\sin(2\pi)}{3} - \frac{\sin(0)}{3} + \frac{\sin(\pi)}{3} = \boxed{0}$$

d) $\iint_D y \cos(xy) dx dy$, $R = \left\{ \left[-\frac{\pi}{4}, \frac{\pi}{4} \right] \times [0, 1] \right\}$

$$\int_0^1 y \left(\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \cos(xy) dx \right) dy = \int_0^1 y \left(\frac{\sin(xy)}{y} \Big|_{x=-\frac{\pi}{4}}^{x=\frac{\pi}{4}} \right) dy = \int_0^1 (\sin(\frac{\pi}{4}y) - \sin(-\frac{\pi}{4}y)) dy =$$

$$= 2 \int_0^1 \sin(\frac{\pi}{4}y) dy = -\frac{2 \cdot 4}{\pi} \cos(\frac{\pi}{4}y) \Big|_{y=0}^{y=1} = -\frac{8}{\pi} \left(\frac{\sqrt{2}}{2} - 1 \right) = \boxed{\frac{4(2-\sqrt{2})}{\pi}}$$

$$e) \int_0^1 \int_2^4 e^{2x+y} dx dy = \left(\int_0^1 e^y dy \right) \left(\int_2^4 e^{2x} dx \right) = \left(e^y \Big|_{y=0}^{y=1} \right) \left(\frac{e^{2x}}{2} \Big|_{x=2}^{x=4} \right) = (e-1) \left(\frac{e^8 - e^4}{2} \right)$$

$$f) \int_{-1}^1 \int_0^{\sqrt{3}} \frac{1+x^2}{1+y^2} dy dx = \left(\int_{-1}^1 (1+x^2) dx \right) \left(\int_0^{\sqrt{3}} \frac{1}{1+y^2} dy \right) = \left(x + \frac{x^3}{3} \Big|_{-1}^1 \right) \left(\arctan y \Big|_0^{\sqrt{3}} \right) =$$

$$= \left(1 + \frac{1}{3} + 1 + \frac{1}{3} \right) \left(\arctan(\sqrt{3}) - \arctan(0) \right) =$$

$$= \left(\frac{8}{3} \right) \left(\frac{\pi}{3} \right) = \boxed{\frac{8\pi}{9}}$$

$$g) \int_0^2 \int_0^2 \sqrt{x+y} dx dy = \int_0^2 \left(\int_0^2 \sqrt{x+y} dx \right) dy = \int_0^2 \left(\frac{2}{3} (x+y)^{\frac{3}{2}} \Big|_{x=0}^{x=2} \right) dy =$$

$$= \frac{2}{3} \int_0^2 \left[(y+2)^{\frac{3}{2}} - y^{\frac{3}{2}} \right] dy = \frac{2}{3} \cdot \frac{2}{5} \left[(y+2)^{\frac{5}{2}} - y^{\frac{5}{2}} \right] \Big|_{y=0}^{y=2} = \boxed{\frac{4}{15} \left[4^{\frac{5}{2}} - 2^{\frac{5}{2}} \right]}$$

$$h) \int_{-2}^2 \int_{-1}^1 (x^2 + y^2) dx dy = \int_{-2}^2 \left(\int_{-1}^1 (x^2 + y^2) dx \right) dy = \int_{-2}^2 \left(\frac{x^3}{3} + xy^2 \right) \Big|_{x=-1}^{x=1} dy =$$

$$= \int_{-2}^2 \left(\frac{1}{3} + y^2 + \frac{1}{3} + y^2 \right) dy = \int_{-2}^2 \left(\frac{2}{3} + 2y^2 \right) dy = \frac{2}{3} y + \frac{2}{3} y^3 \Big|_{y=-2}^{y=2} =$$

$$= \frac{2}{3} (y + y^3) \Big|_{y=-2}^{y=2} = \frac{2}{3} (10 + 10) = \boxed{\frac{40}{3}}$$

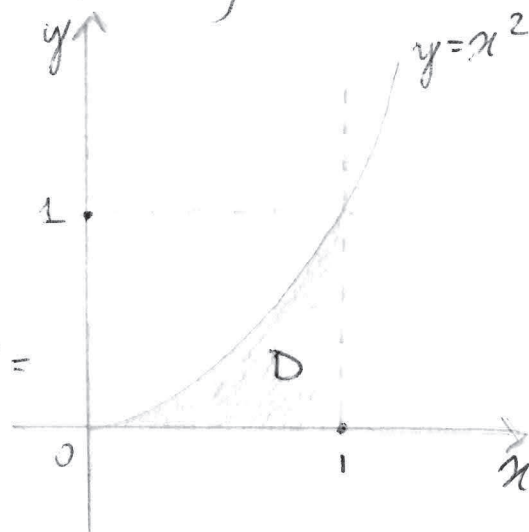
(ES.8)

a) $\iint_D x \cos y \, dx \, dy$, $D = \{(x, y) : 0 \leq x \leq 1, 0 \leq y \leq x^2\}$

$$\int_0^1 x \left(\int_0^{x^2} \cos y \, dy \right) dx = \int_0^1 x \left(\sin y \Big|_{y=0}^{y=x^2} \right) dx =$$

$$\int_0^1 x \sin x^2 \, dx = \int_0^1 \frac{\sin(x^2) \cdot 2x \, dx}{2} = \int_{f(0)=0}^{f(1)=1} \frac{\sin(f)}{2} df =$$

$$= -\frac{\cos f}{2} \Big|_{f=0}^{f=1} = \frac{-\cos(1) + \cos(0)}{2} = \boxed{\frac{1 - \cos(1)}{2}}$$



b) $\iint_D x \sqrt{y^2 - x^2} \, dx \, dy$, $D = \{(x, y) : 0 \leq y \leq 1, 0 \leq x \leq y\}$

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

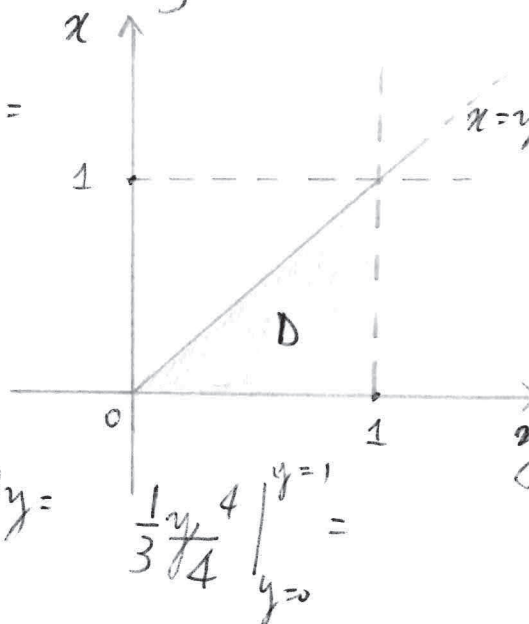
$$y^2 - x^2 = f$$

$$df = -2x \, dx$$

(y è parametro! stiamo integrando in x!)

$$= -\frac{1}{2} \int_0^1 \left[\frac{2}{3} f^{3/2} \right]_{f=y^2}^{f=0} dy = -\frac{1}{3} \int_0^1 (-y^3) dy = \frac{1}{3} \int_0^1 y^3 dy = \frac{1}{3} \left[\frac{y^4}{4} \right]_{y=0}^{y=1} =$$

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

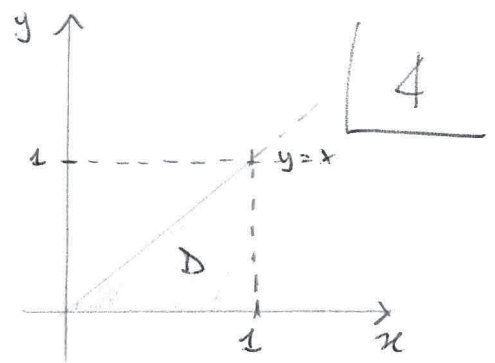


c) $\iint_D e^{x^2} dx dy$ $D = \{(x,y) : 0 \leq x \leq 1, 0 \leq y \leq x\}$

$$\int_0^1 \left(\int_0^x e^{x^2} dy \right) dx = \int_0^1 x e^{x^2} dx = \int_{f(0)}^{f(1)} \frac{e^f}{2} = \frac{e}{2} \Big|_{f(0)=0}^{f(1)=1}$$

$x^2 = f$
 $df = 2x dx$

$$= \boxed{\frac{e-1}{2}}$$



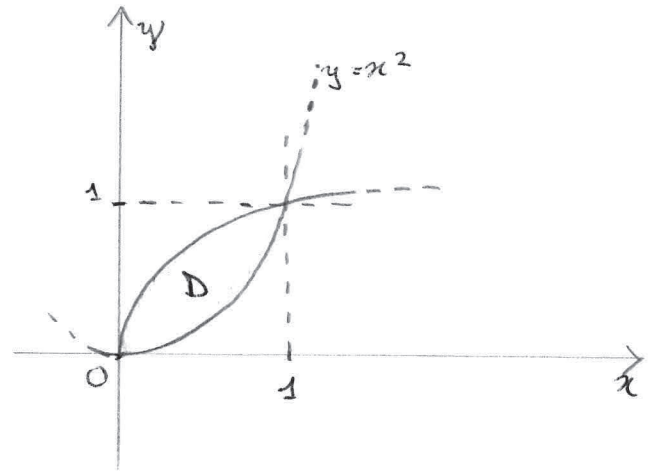
d) $\iint_D (x+y) dx dy$, D delimitado da $y=x^2$ e $y=\sqrt{x}$

$\sqrt{x}$ é definida por $x \geq 0$.

por $0 \leq x \leq 1$, $\sqrt{x} \geq x^2$. Então a região D é delimitada da

$$D = \{(x,y) : 0 \leq x \leq 1, x^2 \leq y \leq \sqrt{x}\}$$

por cui



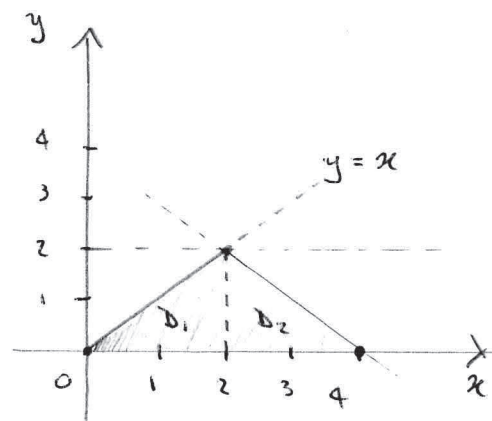
$$\begin{aligned} \iint_D (x+y) dx dy &= \int_0^1 \left(\int_{x^2}^{\sqrt{x}} (x+y) dy \right) dx = \int_0^1 \left(xy + \frac{y^2}{2} \right) \Big|_{y=x^2}^{y=\sqrt{x}} dx = \\ &= \int_0^1 \left(x\sqrt{x} + \frac{x}{2} - x^3 - \frac{x^4}{2} \right) dx = \int_0^1 \left(x^{\frac{3}{2}} + \frac{x}{2} - x^3 - \frac{x^4}{2} \right) dx = \left(\frac{2}{5} x^{\frac{5}{2}} + \frac{x^2}{4} - \frac{x^4}{4} - \frac{x^5}{10} \right) \Big|_{x=0}^{x=1} \\ &= \frac{2}{5} + \frac{1}{4} - \frac{1}{4} - \frac{1}{10} = \frac{6}{20} = \boxed{\frac{3}{10}} \end{aligned}$$

e) $\iint_D x e^y dx dy$, D è il triangolo di vertici $(0,0)$, $(1,0)$, $(2,2)$

qui dobbiamo descrivere opportunamente il dominio. Innanzitutto, scriviamo le equazioni delle rette per $(0,0)$, $(2,2)$ e $(2,2)$, $(0,4)$.

la retta per $(0,0)$ e $(2,2)$ è $y=x$

la retta per $(2,2)$ e $(0,4)$ è $y=-x+4$



Suddividiamo D in $D_1 \cup D_2$, (con $D_1 \cap D_2 = \emptyset$). Per l'additività dell'integrale, $\iint_D = \iint_{D_1} + \iint_{D_2}$.

$$D_1 = \{(x,y) : 0 \leq x \leq 2, 0 \leq y \leq x\}$$

$$D_2 = \{(x,y) : 2 \leq x \leq 4, 0 \leq y \leq -x+4\}$$

$$\begin{aligned} \iint_{D_1} x e^y &= \int_0^2 \left(\int_0^x x e^y dy \right) dx = \int_0^2 x \left(e^y \Big|_{y=0}^{y=x} \right) dx = \int_0^2 x (e^x - 1) dx = \\ &= \int_0^2 x e^x - \int_0^2 x = \left(x e^x \Big|_{x=0}^{x=2} \right) - \int_0^2 e^x dx - \left(\frac{x^2}{2} \Big|_0^2 \right) = 2e^2 - \left(e^x \Big|_0^2 \right) - 2 \\ &= 2e^2 - e^2 + 1 - 2 = (e^2 - 1) \end{aligned}$$

$$\begin{aligned} \iint_{D_2} x e^y &= \int_2^4 \left(\int_0^{4-x} x e^y dy \right) dx = \int_2^4 x \left(e^{4-x} - 1 \right) dx = \int_2^4 x e^{4-x} dx - \int_2^4 x dx = \\ &= e^4 \left[-x e^{-x} \Big|_2^4 + \int_2^4 e^{-x} dx \right] - \left[\frac{x^2}{2} \Big|_2^4 \right] = e^4 \left(-4e^{-4} + 2e^{-2} - e^{-4} + e^{-2} \right) - 8 + 2 \end{aligned}$$

$$= e^4 \left(-5e^{-4} + 3e^{-2} \right) - 6 = \boxed{-15 + 3e^2}$$

Finalmente $\iint_D x e^y = 4e^2 - 12$

$$f) \iint_D x \, dx \, dy, \quad D = \{(x, y) : y \geq -x+2, x^2 + (y-1)^2 \leq 1\}$$

$x^2 + (y-1)^2 = 1$ è la circonferenza di centro $(0, 1)$ e raggio 1.

Quindi possiamo descrivere D come:

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

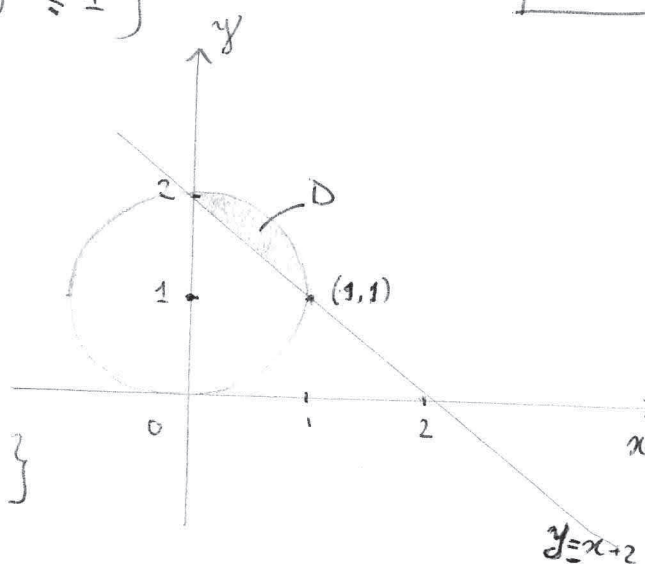
questo perché $(y-1)^2 \leq 1-x^2$, ma per $0 \leq x \leq 1$, $(1-x^2) \geq 0$ e $(y-1) \geq 0$.

$$\int_0^1 x \left(\int_{-x+2}^{1+\sqrt{1-x^2}} dy \right) dx = \int_0^1 x (1+\sqrt{1-x^2} + x - 2) dx =$$

$$\int_0^1 (x + x\sqrt{1-x^2} + x^2 - 2x) dx = \int_0^1 x^2 dx - \int_0^1 x dx + \int_0^1 x\sqrt{1-x^2} dx = \frac{x^3}{3} \Big|_0^1 - \frac{x^2}{2} \Big|_0^1 + \int_0^1 x\sqrt{1-x^2} dx$$

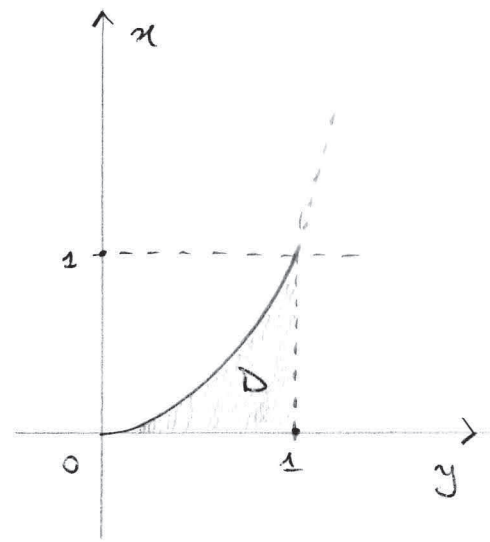
$$= \frac{1}{3} - \frac{1}{2} + \frac{1}{2} \int_{f(0)}^{f(1)} \sqrt{f} df \quad \text{dove } f(x) = 1-x^2 = -\frac{1}{6} - \frac{1}{2} \int_1^0 \sqrt{f} df = -\frac{1}{6} + \frac{1}{2} \int_0^1 \sqrt{f} df =$$

$$= -\frac{1}{6} + \frac{1}{2} \cdot \frac{2}{3} f^{\frac{3}{2}} \Big|_0^1 = -\frac{1}{6} + \frac{1}{3} = \boxed{\frac{1}{6}}$$



$$2) \iint_D e^{\frac{x}{y}} dx dy, \quad D = \{(x, y) : 0 \leq y \leq 1, 0 \leq x \leq y^2\}$$

$$\begin{aligned} \int_0^1 \left(\int_0^{y^2} e^{\frac{x}{y}} dx \right) dy &= \int_0^1 \left(y e^{\frac{x}{y}} \Big|_{x=0}^{x=y^2} \right) dy = \\ &= \int_0^1 (y e^y - y) dy = -\frac{y^2}{2} \Big|_0^1 + y e^y \Big|_0^1 - \int_0^1 y dy = \\ &= -\frac{1}{2} + e - e + 1 = \boxed{\frac{1}{2}} \end{aligned}$$



$$3) \iint_D \frac{x}{x^2+y^2} dx dy, \quad D \text{ regione compresa tra la parabola } y = \frac{x^2}{2} \text{ e la retta } y = x$$

$$D = \{(x, y) : 0 \leq x \leq 2, \frac{x^2}{2} \leq y \leq x\}$$

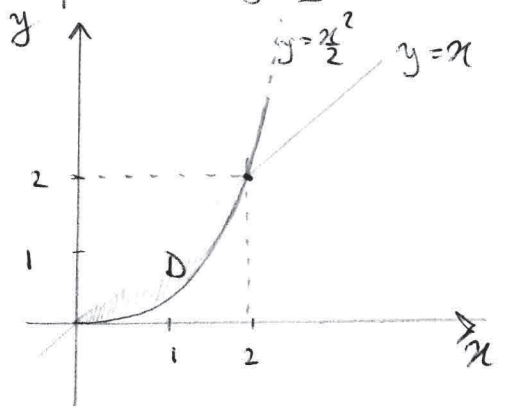
$$\int_0^2 x \left(\int_{\frac{x^2}{2}}^x \frac{1}{x^2+y^2} dy \right) dx = \int_0^2 x \left(\frac{1}{x} \arctan\left(\frac{y}{x}\right) \Big|_{y=\frac{x^2}{2}}^{y=x} \right) dx$$

$$= \int_0^2 \arctan(1) - \arctan\left(\frac{x}{2}\right) dx = \int_0^2 \left(\frac{\pi}{4} - \arctan\left(\frac{x}{2}\right) \right) dx =$$

$$\frac{\pi}{2} - \int_0^2 \arctan\left(\frac{x}{2}\right) dx = \frac{\pi}{2} - x \arctan\left(\frac{x}{2}\right) \Big|_{x=0}^{x=2} + \int_0^2 \frac{1}{2} \cdot \frac{x}{1 + \frac{x^2}{4}} dx =$$

$$= \frac{\pi}{2} - 2 \frac{\pi}{4} + 0 + \int_0^2 \frac{2x}{4+x^2} dx = \int_0^2 \frac{2x}{x^2+4} dx = \int_{f(0)=4}^{f(2)=8} \frac{df}{f} = \ln f \Big|_4^8 = \ln(8) - \ln(4)$$

$$= \ln\left(\frac{8}{4}\right) = \boxed{\ln(2)}$$



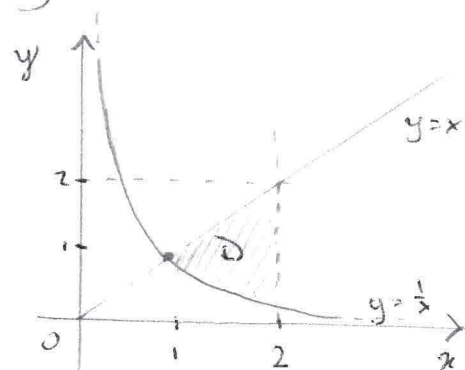
$$i) \iint_D \frac{x^2}{y^2} dx dy, \quad D = \{(x, y) : 1 \leq x \leq 2, \frac{1}{x} \leq y \leq x\}$$

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$$\int_1^2 x^2 \left(\int_{\frac{1}{x}}^x \frac{1}{y^2} dy \right) dx = \int_1^2 x^2 \left(-\frac{1}{y} \Big|_{y=\frac{1}{x}}^{y=x} \right) dx =$$

$$= \int_1^2 x^2 \left(-\frac{1}{x} + x \right) dx = \int_1^2 (-x + x^3) dx = \left(-\frac{x^2}{2} + \frac{x^4}{4} \right) \Big|_1^2 =$$

$$= -\frac{4}{2} + \frac{16}{4} + \frac{1}{2} - \frac{1}{4} = -2 + 4 + \frac{1}{2} - \frac{1}{4} = \boxed{\frac{9}{4}}$$



INTEGRAZIONE SU DOMINI SEMPLICI

Qui si disegna il dominio di integrazione e si inverte l'ordine di integrazione qualora necessario.

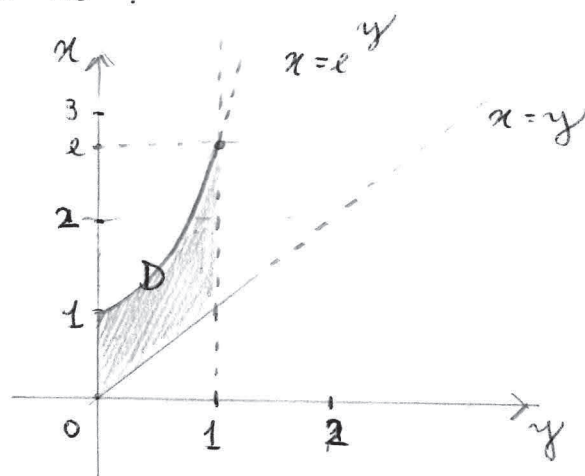
(ES. 18)

$$a) \int_0^1 \left(\int_y^{e^y} \sqrt{x} dx \right) dy$$

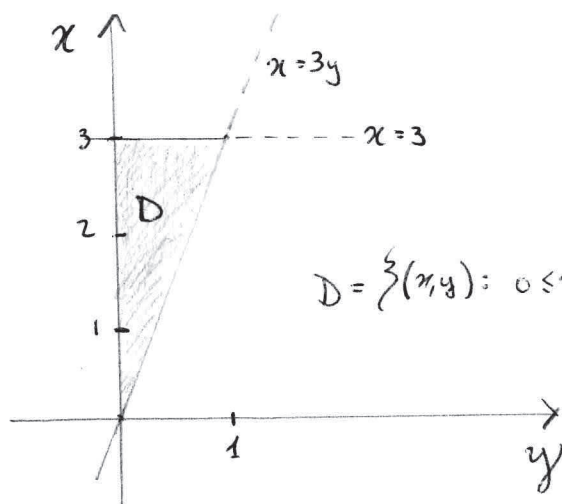
$$\frac{2}{3} \int_0^1 \left(x^{3/2} \Big|_{x=y}^{x=e^y} \right) dy = \frac{2}{3} \int_0^1 (e^{3/2 y} - y^{3/2}) dy =$$

$$= \frac{2}{3} \cdot \frac{2}{3} \cdot e^{3/2 y} \Big|_0^1 - \frac{2}{3} \cdot \frac{2}{5} y^{5/2} \Big|_0^1 =$$

$$= \frac{4}{3} (e^{3/2} - 1) - \frac{4}{15} = \boxed{\frac{4}{3} e^{3/2} - \frac{32}{45}}$$



$$b) \int_0^1 \int_{3y}^3 e^{x^2} dx dy$$



$$D = \{(x, y) : 0 \leq y \leq 1, 3y \leq x \leq 3\}$$

Qui notiamo che $\int_{3y}^3 e^{x^2} dx$ non

riusciamo ad esprimerlo!

L'altra strada da percorrere è scambiare l'ordine di integrazione. Però dobbiamo descrivere il dominio in modo opportuno. Notiamo che il dominio D

ci viene dato da $D = \{(x, y) : 0 \leq y \leq 1, 3y \leq x \leq 3\}^{(*)}$, avere nella forma $a \leq y \leq b, \alpha(y) \leq x \leq \beta(y)$. Dobbiamo essere in grado di riscriverlo nella forma

$$c \leq x \leq d, \gamma(x) \leq y \leq \delta(x).$$

Del grafico si vede che $0 \leq x \leq 3$ ($\Rightarrow c=0, d=3$).

In prima cosa allora, come regola generale, si individua la proiezione dell'insieme bidimensionale D sull'asse coordinato (x in questo caso). Per scrivere $\gamma(x) \leq y \leq \delta(x)$, graficamente dobbiamo "invertire" gli assi:

$$\text{sono quindi } 0 \leq y \leq f(x),$$

$$\text{e } f(x), \text{ e guardiamo (*)}$$

$$|3y \leq x| \Rightarrow y \leq \frac{1}{3}x \text{ e data da}$$

$$f(x) = \frac{1}{3}x. \text{ Quindi}$$

$$0 \leq y \leq \frac{1}{3}x. \text{ Il dominio D allora}$$

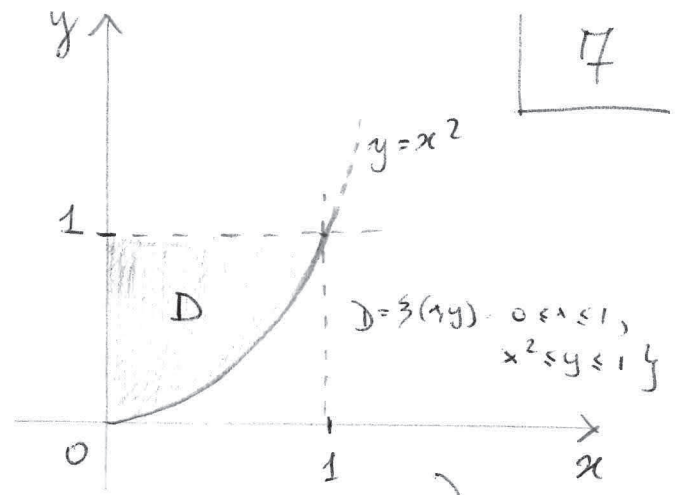
si può scrivere: $D = \{(x, y) : 0 \leq x \leq 3, 0 \leq y \leq \frac{1}{3}x\}$.

$$\int_0^3 \left(\int_0^{\frac{1}{3}x} e^{x^2} dy \right) dx = \int_0^3 \frac{1}{3}x e^{x^2} dx \stackrel{\substack{\uparrow \\ f=x^2 \\ df=2x dx}}{=} \int_{f(0)=0}^{f(3)=3} \frac{e^f}{6} df =$$

$$\frac{e^f}{6} \Big|_{f=0}^{f=3} = \frac{e^3 - 1}{6}$$

c) $\int_0^1 \int_{x^2}^1 x^3 \sin(y^3) dy dx$

L'integrale definito $\int \sin(y^3) dy$ non lo si può direttamente x^3 risolvere. Allora proviamo ad invertire l'ordine di integrazione:

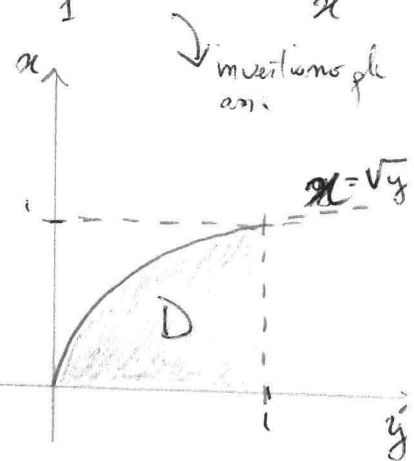


$0 \leq y \leq 1, 0 \leq x \leq \sqrt{y}$ quindi

$$\int_0^1 \left(\int_0^{\sqrt{y}} x^3 \sin(y^3) dx \right) dy = \int_0^1 \sin(y^3) \left(\frac{x^4}{4} \Big|_{x=0}^{x=\sqrt{y}} \right) dy =$$

$$= \int_0^1 \frac{\sin(y^3)}{4} y^2 dy = \int_{f(0)=0}^{f(1)=1} \frac{\sin(f)}{12} df = -\frac{\cos(f)}{12} \Big|_{f=0}^{f=1} = \frac{1 - \cos(1)}{12}$$

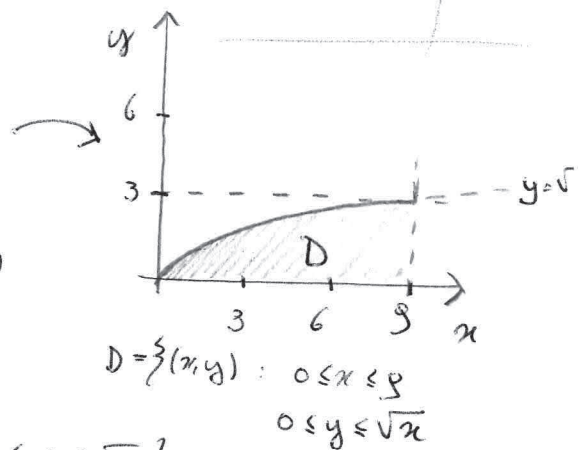
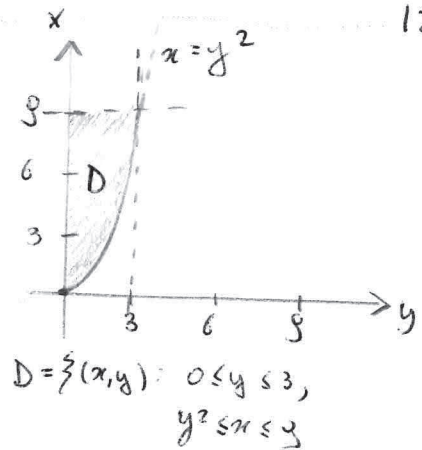
$f = y^3$
 $df = 3y^2 dy$



d) $\int_0^9 \int_{y^2}^9 y \cos(x^2) dx dy$

Anche qui, $\cos(x^2)$ non ha una forma nota per l'integrale definito.

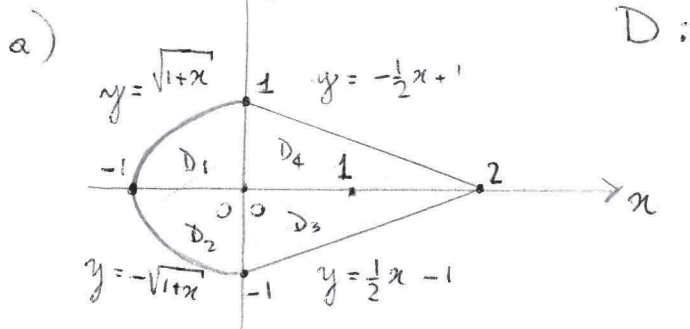
Riscriviamo il dominio:



$$\int_0^9 \cos(x^2) \left(\int_0^{\sqrt{x}} y dy \right) dx = \int_0^9 \left(\frac{y^2}{2} \Big|_0^{\sqrt{x}} \right) \cos(x^2) dx = \int_0^9 \frac{x}{2} \cos(x^2) dx = \int_{f(0)=0}^{f(9)=81} \frac{\cos(f)}{4} df = \frac{\sin(f)}{4} \Big|_{f=0}^{f=81} = \frac{\sin(81)}{4}$$

$f = x^2$
 $df = 2x dx$

Calcolare l'integrale $\iint_D xy \, dx \, dy$ nei seguenti quattro casi



Componiamo il dominio D come $D = D_1 \cup D_2 \cup D_3 \cup D_4$,
 con $D_i \cap D_j = \emptyset$ $i, j = 1, \dots, 4$.

$$D_1 = \{(x, y) : -1 \leq x \leq 0, 0 \leq y \leq \sqrt{1+x}\}; \quad D_4 = \{(x, y) : 0 \leq x \leq 2, 0 \leq y \leq -\frac{1}{2}x + 1\}$$

$$D_2 = \{(x, y) : -1 \leq x \leq 0, -\sqrt{1+x} \leq y \leq 0\}; \quad D_3 = \{(x, y) : 0 \leq x \leq 2, \frac{1}{2}x - 1 \leq y \leq 0\}.$$

$$\iint_{D_1} xy = \int_{-1}^0 x \left(\int_0^{\sqrt{1+x}} y \, dy \right) dx = \int_{-1}^0 \frac{x(1+x)}{2} dx = \int_{-1}^0 \left(\frac{x}{2} + \frac{x^2}{2} \right) dx = \left(\frac{x^2}{4} + \frac{x^3}{6} \right) \Big|_{-1}^0 = -\frac{1}{4} + \frac{1}{6} = -\frac{1}{12}$$

$$\iint_{D_2} xy = \int_{-1}^0 x \left(\int_{-\sqrt{1+x}}^0 y \, dy \right) dx = \int_{-1}^0 -\frac{x(1+x)}{2} dx = \frac{1}{12}$$

$$\iint_{D_3} xy = \int_0^2 x \left(\int_{\frac{1}{2}x-1}^0 y \, dy \right) dx = \int_0^2 -\frac{x}{2} \left(\frac{1}{2}x - 1 \right)^2 dx = -\int_0^2 \frac{x}{2} \left(\frac{1}{4}x^2 + 1 - x \right) dx = \int_0^2 -\frac{x^3}{8} - \frac{x}{2} + \frac{x^2}{2} dx =$$

$$\iint_{D_4} xy = \int_0^2 x \left(\int_0^{1-\frac{1}{2}x} y \, dy \right) dx = \int_0^2 \frac{x}{2} \left(1 - \frac{1}{2}x \right)^2 dx = \frac{1}{6}$$

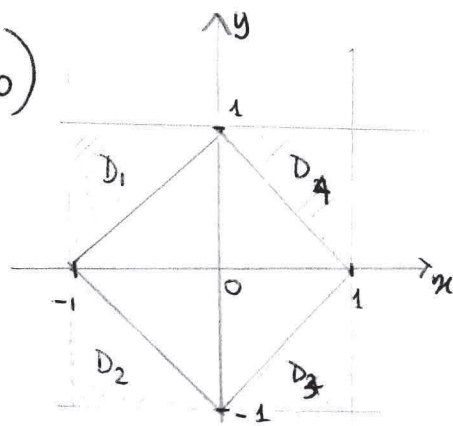
$$= \left(-\frac{x^4}{32} - \frac{x^2}{4} + \frac{x^3}{6} \right) \Big|_0^2 = -\frac{1}{2} - 1 + \frac{4}{3} = -\frac{1}{6}$$

Quindi, sommando i pezzi,

$$\boxed{\iint_D xy \, dx \, dy = 0}$$

Si poteva concludere immediatamente poiché $\int_{D_1} xy = -\int_{D_2} xy$ e $\int_{D_3} xy = -\int_{D_4} xy$.

b)



$$D = D_1 \cup D_2 \cup D_3 \cup D_4.$$

$$D_1 = \{(x, y) : -1 \leq x \leq 0, x+1 \leq y \leq 1\}$$

$$D_2 = \{(x, y) : -1 \leq x \leq 0, -1 \leq y \leq -x-1\}$$

$$D_3 = \{(x, y) : 0 \leq x \leq 1, -1 \leq y \leq x-1\}$$

$$D_4 = \{(x, y) : 0 \leq x \leq 1, -x+1 \leq y \leq 1\}$$

$$\begin{aligned} \iint_{D_1} xy \, dx \, dy &= \int_{-1}^0 x \left(\int_{x+1}^1 y \, dy \right) dx = \int_{-1}^0 x \left(\frac{y^2}{2} \Big|_{y=x+1}^{y=1} \right) dx = \int_{-1}^0 x \left(\frac{1 - (x+1)^2}{2} \right) dx = \\ &= \frac{1}{2} \int_{-1}^0 x(-x^2 - 2x) \, dx = -\frac{1}{2} \int_{-1}^0 (x^3 + 2x^2) \, dx = -\frac{1}{2} \left(\frac{x^4}{4} + \frac{2x^3}{3} \right) \Big|_{-1}^0 = \frac{1}{2} \left(\frac{1}{4} - \frac{2}{3} \right) = -\frac{5}{24} \end{aligned}$$

$$\iint_{D_2} xy \, dx \, dy = \int_{-1}^0 x \left(\int_{-1}^{-x-1} y \, dy \right) dx = \int_{-1}^0 x \left(\frac{y^2}{2} \Big|_{y=-1}^{y=-x-1} \right) dx = \int_{-1}^0 x \left(\frac{(-x-1)^2 - 1}{2} \right) dx = \frac{5}{24}$$

$$\begin{aligned} \iint_{D_3} xy \, dx \, dy &= \int_0^1 x \left(\int_{-1}^{x-1} y \, dy \right) dx = \int_0^1 x \left(\frac{y^2}{2} \Big|_{y=-1}^{y=x-1} \right) dx = \int_0^1 \frac{x}{2} \left((x-1)^2 - 1 \right) dx = \frac{1}{2} \int_0^1 (x^3 - 2x^2) \, dx = \\ &= \frac{1}{2} \int_0^1 (x^3 - 2x^2) \, dx = \frac{1}{2} \left(\frac{x^4}{4} - \frac{2x^3}{3} \right) \Big|_0^1 = \frac{1}{2} \left(\frac{1}{4} - \frac{2}{3} \right) = -\frac{5}{24} \end{aligned}$$

$$\iint_{D_4} xy \, dx \, dy = \frac{5}{24}, \quad \text{per cui} \quad \left| \iint_D xy \, dx \, dy = 0 \right|$$

Anche in questo caso si poteva direttamente concludere.

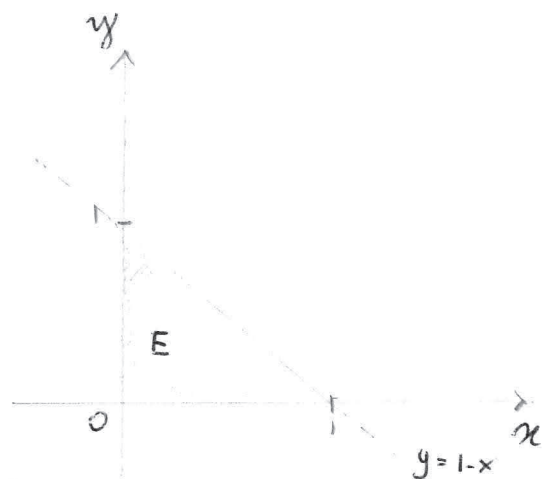
8.2] Sia $f(x, y) = x^2 + \sin y$ e sia

$$E = \{(x, y) \in \mathbb{R}^2 : x \geq 0, y \geq 0, x + y \leq 1\}$$

la 1.ª terza disuguaglianza dice
 $y \leq 1 - x$, per cui E può

essere scritto come

$$E = \{(x, y) \in \mathbb{R}^2 : 0 \leq x \leq 1, 0 \leq y \leq 1 - x\}$$



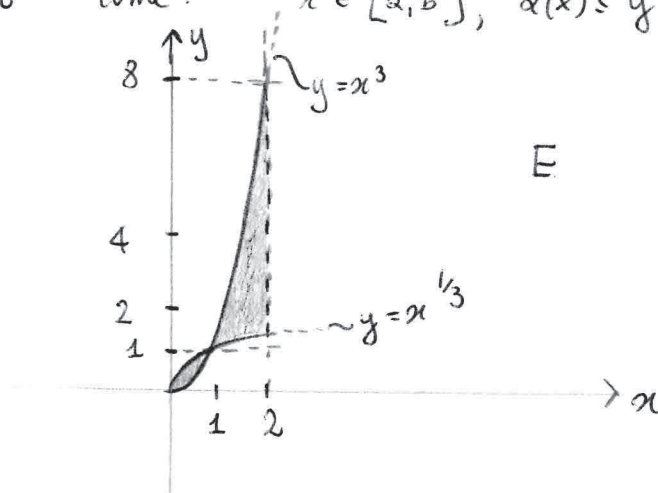
$$\begin{aligned} \int_0^1 \left(\int_0^{1-x} (x^2 + \sin y) dy \right) dx &= \int_0^1 \left(x^2 y - \cos y \Big|_{y=0}^{y=1-x} \right) dx = \int_0^1 \left(x^2(1-x) - \cos(1-x) + 1 \right) dx = \\ &= \int_0^1 (x^2 - x^3 - \cos(1-x) + 1) dx = \left(\frac{x^3}{3} - \frac{x^4}{4} + x + \sin(1-x) \right) \Big|_0^1 = \frac{1}{3} - \frac{1}{4} + 1 + \sin(0) - \sin(1) = \\ &= \frac{13}{12} - \sin(1) \end{aligned}$$

8.3] Sia $E = \{(x, y) \in \mathbb{R}^2 : 0 \leq x \leq 2, \alpha(x) \leq y \leq \beta(x)\}$,

dove $\alpha(x) = \min \{x^3, x^{1/3}\}$, $\beta(x) = \max \{x^3, x^{1/3}\}$. Disegnare E .

Calcolare $\int_E x^5 dx dy$ come dominio normale rispetto all'asse x

(Vedi cioè, descritto come: $x \in [a, b]$, $\alpha(x) \leq y \leq \beta(x)$)



Scriviamo $E = E_1 \cup E_2$

$$E_1 = \{(x, y) \in \mathbb{R}^2 : 0 \leq x \leq 1, x^3 \leq y \leq x^{1/3}\}$$

$$E_2 = \{(x, y) \in \mathbb{R}^2 : 1 \leq x \leq 2, x^{1/3} \leq y \leq x^3\}$$

$$\iint_{E_1} x^5 dx dy = \int_0^1 \left(\int_{x^3}^{x^{1/3}} x^5 dy \right) dx = \int_0^1 x^5 (y|_{y=x^3}^{y=x^{1/3}}) dx = \int_0^1 x^5 (x^{1/3} - x^3) dx$$

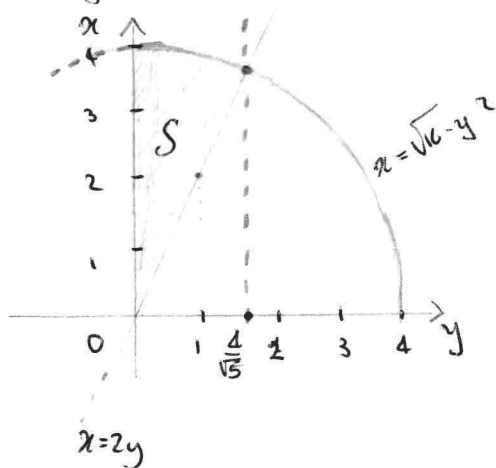
$$= \int_0^1 (x^{16/3} - x^8) dx = \left[\frac{3}{19} x^{19/3} - \frac{x^9}{9} \right]_0^1 = \frac{3}{19} - \frac{1}{9}$$

$$\iint_{E_2} x^5 dx dy = \int_1^2 \left(\int_{x^{1/3}}^{x^3} x^5 dy \right) dx = \int_1^2 (x^{16/3} - x^8) dx = \left[\frac{3}{19} x^{19/3} - \frac{x^9}{9} \right]_1^2 = -\frac{3}{19} \cdot 2^{19/3} + \frac{2^9}{9} + \frac{3}{19} - \frac{1}{9}$$

La somma $\iint_E x^5 dx dy = -\frac{3}{19} \cdot 2^{19/3} + \frac{2^9}{9} + \frac{3}{19} - \frac{1}{9}$

8.4 Interpretare l'integrale iterato $\int_{y=0}^{y=4\sqrt{5}} dy \int_{x=2y}^{x=\sqrt{16-y^2}} x^2 y dx$

come integrale doppio su un sottoinsieme S di $\mathbb{R}^2$. Invertire l'ordine di integrazione e calcolarlo;



$x = \sqrt{16-y^2}$ è il semicerchio superiore
 $\{x^2 + y^2 = 16, x \geq 0\}$.

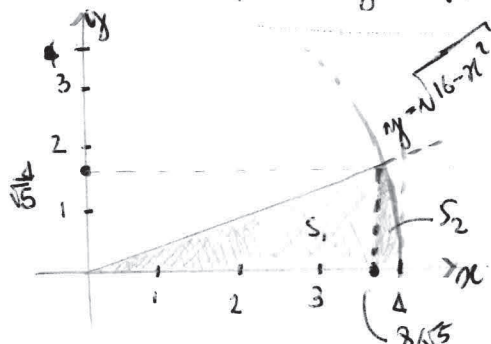
Calcoliamo l'intersezione della retta $x=2y$ e della circonferenza $x=\sqrt{16-y^2}$:

$$2y = \sqrt{16-y^2}, 4y^2 = 16-y^2 \Rightarrow y = \pm \frac{4}{\sqrt{5}}$$

(a noi interessa solo $y = \frac{4}{\sqrt{5}}$)

S è la regione in figura. Invertiamo gli assi:

$$0 \leq x \leq 4 \text{ e } 0 \leq y \leq \sqrt{16-x^2}, \text{ cioè } 0 \leq y \leq \frac{x}{2}, \text{ cioè}$$



$S = S_1 \cup S_2$, dove

$$S_1 = \{(x, y) : 0 \leq x \leq \frac{8}{\sqrt{5}}, 0 \leq y \leq \frac{x}{2}\}$$

$$S_2 = \{(x, y) : \frac{8}{\sqrt{5}} \leq x \leq 4, 0 \leq y \leq \sqrt{16-x^2}\}$$

Per cui $\iint_S x^2 y \, dx dy = \iint_{S_1} x^2 y + \iint_{S_2} x^2 y$

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$$\iint_{S_1} x^2 y = \int_0^{\frac{8}{\sqrt{5}}} \left(\int_0^{\frac{x}{2}} x^2 y \, dy \right) dx = \int_0^{\frac{8}{\sqrt{5}}} x^2 \left(\frac{y^2}{2} \Big|_{y=0}^{y=\frac{x}{2}} \right) dx = \int_0^{\frac{8}{\sqrt{5}}} x^2 \cdot \frac{x^2}{8} = \frac{1}{8} \frac{x^5}{5} \Big|_0^{\frac{8}{\sqrt{5}}} = \frac{1}{40} \left(\frac{8}{\sqrt{5}} \right)^5$$

$$\iint_{S_2} x^2 y = \int_{\frac{8}{\sqrt{5}}}^4 x^2 \left(\frac{y^2}{2} \Big|_{y=0}^{y=\sqrt{16-x^2}} \right) dx = \int_{\frac{8}{\sqrt{5}}}^4 \frac{x^2 (16-x^2)}{2} dx = \int_{\frac{8}{\sqrt{5}}}^4 (8x^2 - \frac{x^4}{2}) dx =$$

$$= \left[\frac{8x^3}{3} - \frac{x^5}{10} \right]_{\frac{8}{\sqrt{5}}}^4 = \left[\frac{8 \cdot 4^3}{3} - \frac{8 \cdot \left(\frac{8}{\sqrt{5}} \right)^3}{3} - \frac{4^5}{10} + \frac{1}{10} \left(\frac{8}{\sqrt{5}} \right)^5 \right] \quad \text{L' integrale}$$

Sono dati dalla somma dei due pezzi

□

8.5 Calcolare $\int_D \frac{2xy}{(1+y^2)^2} \, dx dy$, dove

D è il sottinsieme del primo quadrante delimitato dalle curve di equazione $x^2 + y^2 = 10$, $xy = 3$

- $x^2 + y^2 = 10$ è la circonferenza di centro $(0,0)$ e raggio $\sqrt{10}$
- $xy = 3$ è l'ipbole equilatera per $(\sqrt{3}, \sqrt{3})$

Calcoliamo le proiezioni sugli assi coordinati:

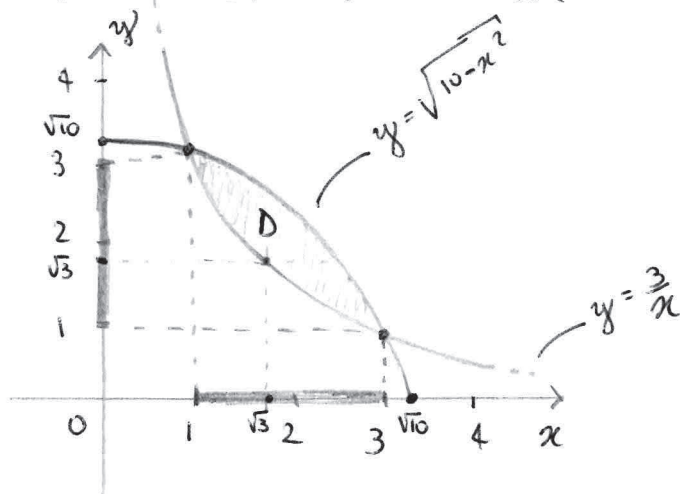
$$\begin{cases} xy = 3 \\ x^2 + y^2 = 10 \end{cases}, x \geq 0, y \geq 0; \quad x + \frac{3}{x} = 10, \quad x^4 - 10x^2 + 9 = 0, \quad x^2 = \frac{10 \pm 8}{2} \begin{matrix} 9 \\ 1 \end{matrix}$$

$$x_1 = 1, x_2 = 3$$

$$y_1 = 3, y_2 = 1$$

Quindi $[1,3]$ e $[1,3]$ sono le proiezioni di D sugli assi coordinati. Scegliamo di descrivere D , ad esempio, come

$$D = \{ (x,y) \in \mathbb{R}^2; 1 \leq x \leq 3, \frac{3}{x} \leq y \leq \sqrt{10-x^2} \}$$



l'integrale diventa

$$\int_1^3 \left(\int_{\frac{3}{x}}^{\sqrt{10-x^2}} \frac{2xy}{(1+y^2)^2} dy \right) dx = \int_1^3 x \left(\int_{\frac{3}{x}}^{\sqrt{10-x^2}} \frac{2y dy}{(1+y^2)^2} \right) dx = \int_1^3 x \left(\int_{f(\frac{3}{x})}^{f(\sqrt{10-x^2})} \frac{df}{f^2} \right) dx$$

$\uparrow$
 $1+y^2 = f$
 $df = 2y dy$

$f(\sqrt{10-x^2}) = 1+(10-x^2)$
 $f(\frac{3}{x}) = 1+\frac{9}{x^2}$

$$= - \int_1^3 x \cdot \left(\frac{1}{f} \right) \Big|_{1+\frac{9}{x^2}}^{11-x^2} dx = - \int_1^3 x \left(\frac{1}{11-x^2} - \frac{1}{1+\frac{9}{x^2}} \right) dx =$$

$$= - \int_1^3 \frac{x}{11-x^2} dx + \int_1^3 \frac{x^3}{9+x^2} dx = \int_1^3 \frac{-x}{11-x^2} dx + \int_1^3 \frac{x \cdot x^2}{9+x^2} dx =$$

$$\int_{f(1)}^{f(3)} \frac{df}{2f} + \int_{g(1)}^{g(3)} \frac{g-g}{2g} dg =$$

$\downarrow f=11-x^2 \quad \downarrow df=-2x dx$
 $\downarrow g=9+x^2 \quad \downarrow dg=2x dx$

$$= \int_{10}^2 \frac{df}{2f} + \int_{10}^{13} \left(\frac{1}{2} - \frac{g-g}{2g} \right) dg = - \int_2^{10} \frac{df}{2f} + \int_{10}^{13} \frac{1}{2} dg - \frac{g}{2} \int_{10}^{13} \frac{1}{g} dg =$$

~~$$= - \frac{1}{2} \ln(f) \Big|_{f=2}^{f=10} + \frac{g}{2} \Big|_{g=10}^{g=13} - \frac{g}{2} \ln(g) \Big|_{g=10}^{g=13} =$$~~

$$= - \frac{1}{2} \ln(f) \Big|_{f=2}^{f=10} + \frac{g}{2} \Big|_{g=10}^{g=13} - \frac{g}{2} \ln(g) \Big|_{g=10}^{g=13} =$$

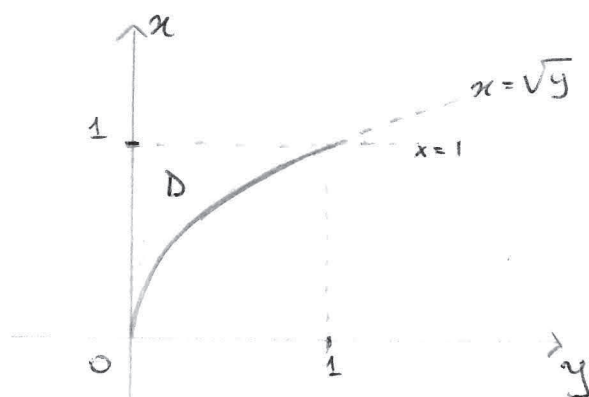
$$= - \frac{1}{2} \ln(5) + 4 - \frac{g}{2} \ln\left(\frac{g}{5}\right) = - \frac{1}{2} \ln(5) + 4 - \frac{g}{2} \ln(g) + \frac{g}{2} \ln(5) = \boxed{4 + 4 \ln(5) - 9 \ln(3)}$$

8.7 | Calcolare l'integrale

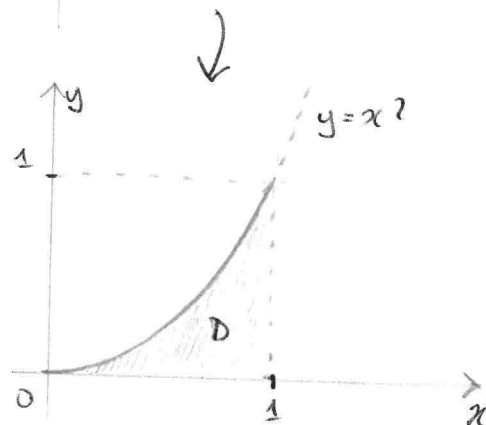
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$$\int_D x^3 \cos(xy) dx dy \quad D = \{(x,y) : y \geq 0, \sqrt{y} \leq x \leq 1\}$$

$\int_0^1 \int_{\sqrt{y}}^1 x^3 \cos(xy) dx dy$. Ci serve cambiare l'ordine di integrazione.



$$D = \{(x,y) : 0 \leq x \leq 1, 0 \leq y \leq x^2\}$$



$$\int_0^1 \left(\int_0^{x^2} x^3 \cos(xy) dy \right) dx = \int_0^1 x^3 \left(\int_0^{x^2} \cos(xy) dy \right) dx =$$

$$= \int_0^1 x^3 \left(\frac{\sin(xy)}{x} \Big|_{y=0}^{y=x^2} \right) dx =$$

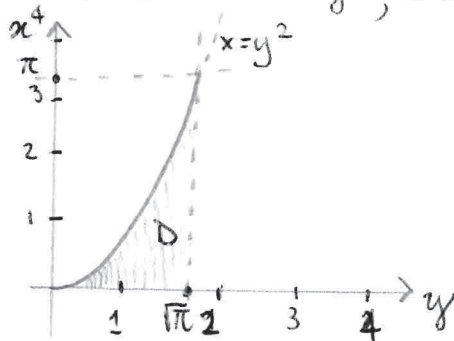
$$= \int_0^1 x^2 (\sin(x^3) - 0) dx = \int_0^1 x^2 \sin(x^3) dx =$$

$$= \int_{f(0)}^{f(1)} \frac{\sin(f)}{3} df = \int_0^1 \frac{\sin(f)}{3} df = -\frac{\cos(f)}{3} \Big|_0^1 = -\frac{\cos(1)}{3} + \frac{\cos(0)}{3} = \frac{1 - \cos(1)}{3}$$

$f = x^3$
 $df = 3x^2 dx$

8.8 | Sia $f(x,y) = \frac{\sin(y^2)}{y}$ e $D = \{(x,y) : 0 \leq x \leq y^2, 0 \leq y \leq \sqrt{\pi}\}$.

Calcolare $\int_D f(x,y) dx dy$.



$$\int_0^{\sqrt{\pi}} \left(\int_0^{y^2} \frac{\sin(y^2)}{y} dx \right) dy = \int_0^{\sqrt{\pi}} \frac{\sin(y^2)}{y} \cdot y^2 dy =$$

$$= \int_0^{\sqrt{\pi}} y \sin(y^2) dy = \int_{f(0)=0}^{f(\sqrt{\pi})=\pi} \frac{\sin(f)}{2} df = -\frac{\cos(f)}{2} \Big|_0^{\pi} = \frac{1+1}{2} = 1$$

$y^2 = f$
 $2y dy = df$

8.3 Considerare la seguente somma di integrali risolti come l'integrale di una funzione su un opportuno dominio e calcolarlo:

$$\int_0^{4/5} \int_{1-\sqrt{1-x^2}}^{2x} \frac{x \sin y}{y} dy dx + \int_{4/5}^1 \int_{1-\sqrt{1-x^2}}^{1+\sqrt{1-x^2}} \frac{x \sin y}{y} dy dx$$

Il primo integrale è sulla regione

$$D_1 = \{(x, y) : 0 \leq x \leq \frac{4}{5}, 1-\sqrt{1-x^2} \leq y \leq 2x\}$$

Il secondo è sulla regione:

$$D_2 = \{(x, y) : \frac{4}{5} \leq x \leq 1, 1-\sqrt{1-x^2} \leq y \leq 1+\sqrt{1-x^2}\}$$

$$\bullet y = 1 - \sqrt{1-x^2} \Leftrightarrow (1-y) = \sqrt{1-x^2}$$

è la semicirconferenza " $y < 1$ ", di centro $(0, 1)$

e raggio 1 ($(y-1)^2 + x^2 = 1$)

$\bullet y = 1 + \sqrt{1-x^2}$ è la semicirconferenza " $y > 1$ " di centro $(0, 1)$ e raggio 1

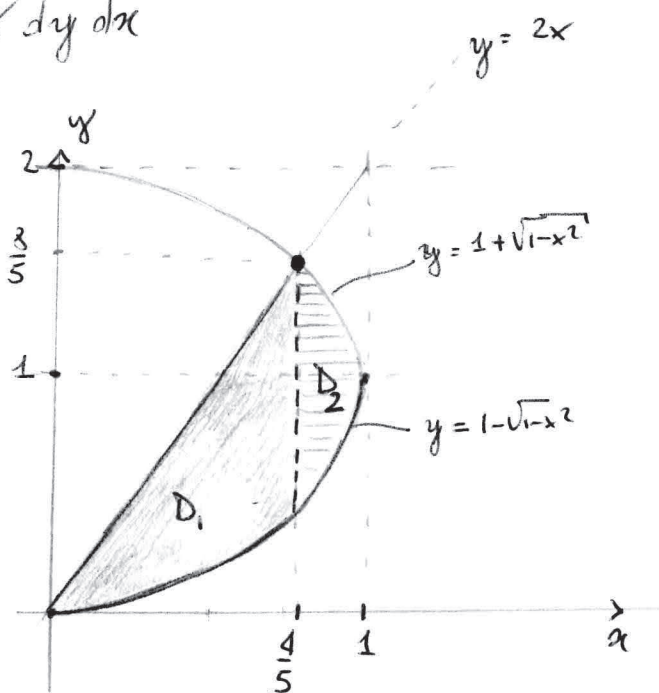
$$\bullet \begin{cases} y = 1 + \sqrt{1-x^2} \\ y = 2x \\ y > 1 \end{cases} \Leftrightarrow \dots \quad (2x-1)^2 = 1-x^2 \Leftrightarrow 4x^2 - 4x + 1 + x^2 - 1 = 0 \quad x(5x-4) = 0$$

$$\Leftrightarrow x = \frac{4}{5} \quad (\Rightarrow y = \frac{8}{5})$$

$D = D_1 \cup D_2$ è data da: $\{y \leq 2x, x^2 + (y-1)^2 \leq 1\}$ intersezione del disco $x^2 + (y-1)^2 \leq 1$ e del semipiano $y \leq 2x$.

Siccome comporre $\int \frac{\sin y}{y}$ di cui non sappiamo trovare una formula per l'integrale definito, conviene operare un'inversione.

Riscriviamo il dominio:

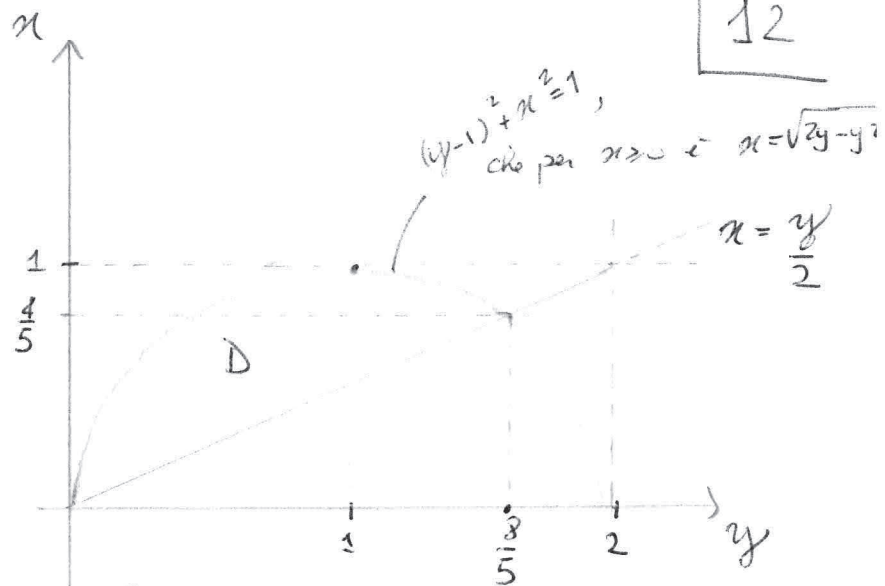


Per quanto riguarda la
proiezione di D sull'asse
 y , si ha

$$0 \leq y \leq \frac{8}{5}$$

siccome poi $x \geq 0$,
consideriamo la parte $x \geq 0$
della circonferenza

$$(y-1)^2 + x^2 = 1, \text{ ovvero } x = \sqrt{1 - (y-1)^2} = \sqrt{2y - y^2}.$$



Dunque $D = \{(x, y) \in \mathbb{R}^2 : 0 \leq y \leq \frac{8}{5}, \frac{y}{2} \leq x \leq \sqrt{2y - y^2}\}.$

Calcoliamo

$$\begin{aligned} \iint_D \frac{x \sin y}{y} dy dx &= \int_0^{\frac{8}{5}} \left(\int_{\frac{y}{2}}^{\sqrt{2y - y^2}} \frac{x \sin y}{y} dx \right) dy = \int_0^{\frac{8}{5}} \frac{\sin y}{y} \cdot \left(\frac{x^2}{2} \right)_{x=\frac{y}{2}}^{x=\sqrt{2y - y^2}} dy = \\ &= \int_0^{\frac{8}{5}} \frac{\sin y}{y} \left(\frac{2y - y^2}{2} - \frac{y^2}{4} \right) dy = \int_0^{\frac{8}{5}} \frac{\sin y}{y} \left(y - \frac{5}{4} y^2 \right) dy = \int_0^{\frac{8}{5}} \left(\sin y - \frac{5}{8} y \sin y \right) dy = \\ &= -\cos y \Big|_0^{\frac{8}{5}} - \frac{5}{8} \int_0^{\frac{8}{5}} y \sin y dy = 1 - \cos\left(\frac{8}{5}\right) - \frac{5}{8} \left(-y \cos y \Big|_0^{\frac{8}{5}} \right) - \frac{5}{8} \int_0^{\frac{8}{5}} \cos y dy = \\ &= 1 - \cos\left(\frac{8}{5}\right) + \cos\left(\frac{8}{5}\right) - \frac{5}{8} \sin y \Big|_0^{\frac{8}{5}} = \boxed{1 - \frac{5}{8} \sin\left(\frac{8}{5}\right)} \end{aligned}$$

