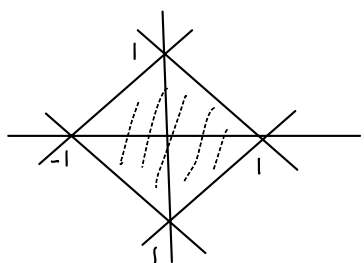


eg31 let  $D = \{(x, y, z) \in \mathbb{R}^3 : |x| + |y| + |z| \leq 1\}$

Evaluate  $\iiint_D (x+y+z)^4 dV$ .

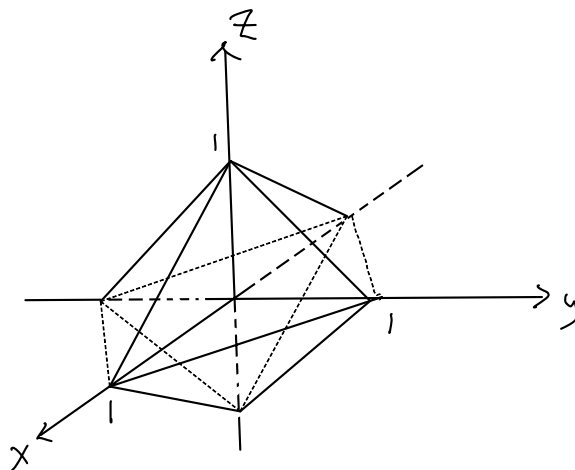
(may use symmetry  $(x, y, z) \leftrightarrow (-x, -y, -z)$  to reduce half, but not to the 1st octant since, for instance,  
 $x+y+z \leftrightarrow x+y-z$  under  $(x, y, z) \leftrightarrow (x, y, -z)$ ,  
 $\therefore (x+y+z)^4$  is not symmetric in all reflection with respect to the coordinate lines

Soln If  $z=0$ , then  $|x|+|y| \leq 1$



Boundary lines are  $\begin{cases} x+y = \pm 1 \\ x-y = \pm 1 \end{cases}$

Hence



Boundary planes

$$\pm x \pm y \pm z = 1$$

$$\begin{pmatrix} + & + & + \\ - & - & - \end{pmatrix}$$

let  $u = x+y+z = \pm 1$

$$\begin{pmatrix} + & + & - \\ - & - & + \end{pmatrix}$$

let  $v = x+y-z = \pm 1$

$$\begin{pmatrix} + & - & - \\ - & + & + \end{pmatrix}$$

let  $w = x-y-z = \pm 1$

remaining pair of body planes  $\begin{pmatrix} + & - & + \\ - & + & - \end{pmatrix}$   $u-v+w = \pm 1$  (check!)

Change of variables formula  $\Rightarrow$

$$\iiint_D (x+y+z)^4 dV = \iiint_{\substack{-1 \leq u, v, w \leq 1 \\ -1 \leq u-v+w \leq 1}} u^4 \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| dv dw du$$

By solving  $\begin{cases} u = x+y+z \\ v = x+y-z \\ w = x-y-z \end{cases}$

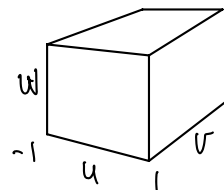
we have  $\begin{cases} x = \frac{1}{2}(u+w) \\ y = \frac{1}{2}(v-w) \\ z = \frac{1}{2}(u-v) \end{cases}$  (check!)

$$\Rightarrow \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| = \left| \det \begin{pmatrix} \frac{1}{2} & 0 & \frac{1}{2} \\ 0 & \frac{1}{2} & -\frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} & 0 \end{pmatrix} \right| = \left| -\frac{1}{4} \right| = \frac{1}{4} \quad (\text{check!})$$

Hence  $\iiint_D (x+y+z)^4 dV = \iiint_{\substack{-1 \leq u, v, w \leq 1 \\ -1 \leq u-v+w \leq 1}} \frac{u^4}{4} dv dw du = A - B - C$

where  $A = \iiint_{-1 \leq u, v, w \leq 1} \frac{u^4}{4} dv dw du$

$B = \iiint_{\substack{-1 \leq u, v, w \leq 1 \\ u-v+w \geq 1}} \frac{u^4}{4} dv dw du$



$$C = \iiint_{\substack{-1 \leq u, v, w \leq 1 \\ u-v+w \leq -1}} \frac{u^4}{4} dv dw du$$

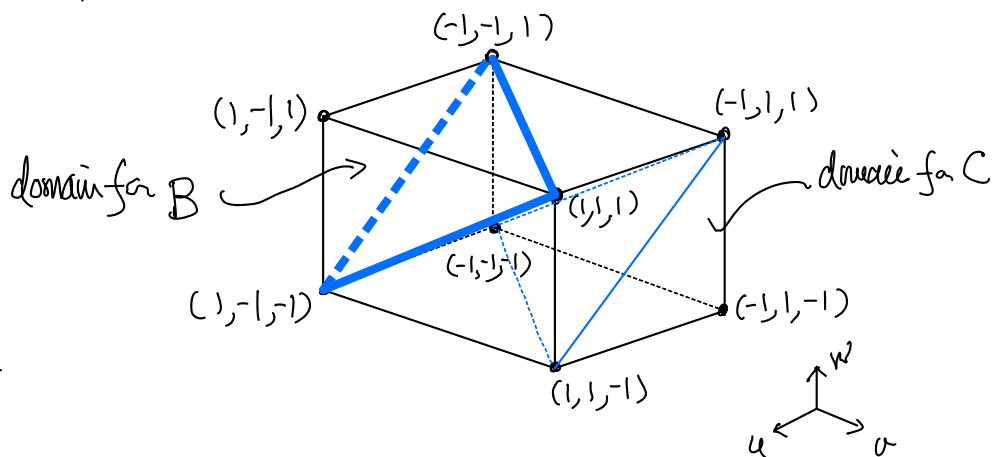
(Observation:  $B = C$  by symmetry  $(u, v, w) \leftrightarrow (-u, -v, -w)$ )

It is clear that

$$A = \int_{-1}^1 \int_{-1}^1 \int_{-1}^1 \frac{u^4}{4} dv dw du \quad \underline{\text{easy}} \quad \frac{2}{5} \quad (\text{check!})$$

To handle  $B$  &  $C$

	$u-v+w$
$(1, -1, 1)$	$1 - (-1) + 1 = 3$
$(1, 1, 1)$	$1 - 1 + 1 = 1$
$(-1, -1, 1)$	$(-1) - (-1) + 1 = 1$
$(1, -1, -1)$	$1 - (-1) + (-1) = 1$



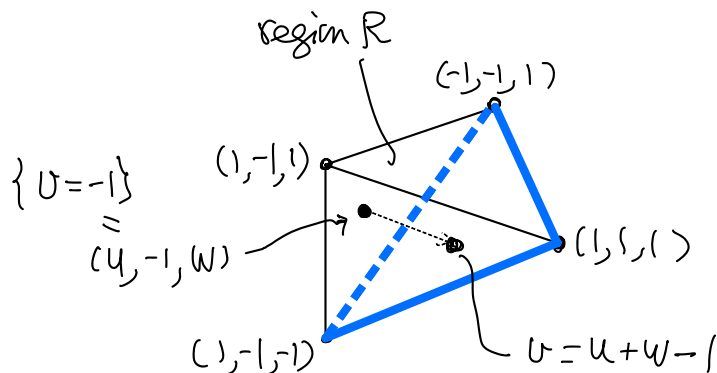
Hence the 3 points  $(1, 1, 1)$ ,  $(-1, -1, 1)$ ,  $(1, -1, -1)$  are on the boundary plane  $u-v+w=1$

Since plane determined by 3 points, so  $\{u-v+w=1\}$  is the plane passing thro. these 3 points.

So the solid region

$$\left\{ \begin{array}{l} -1 \leq u, v, w \leq 1 \\ u-v+w \geq 1 \end{array} \right\}$$

for integration  $B$  is as the figure, which is of special type



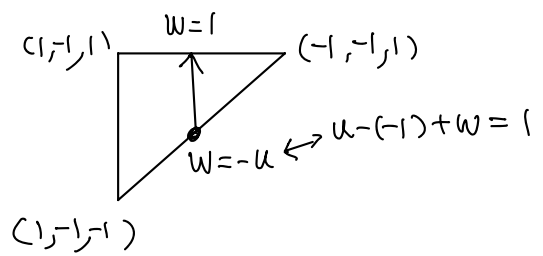
$$\therefore B = \iint_R \left[ \int_{-1}^{u+w-1} \frac{u^4}{4} dv \right] dw du$$

$$= \int_{-1}^1 \left[ \int_{-u}^1 \left[ \int_{-1}^{u+w-1} \frac{u^4}{4} dv \right] dw \right] du$$

$$= \dots = \frac{3}{35} \quad (\text{check!})$$

$$\text{Then symmetry} \Rightarrow C = \frac{3}{35}$$

(The solid region for the integration  $C$  is determined by the 4 points  $(-1, 1, -1)$ ,  $(-1, -1, -1)$ ,  $(1, 1, -1)$  &  $(-1, 1, 1)$ )

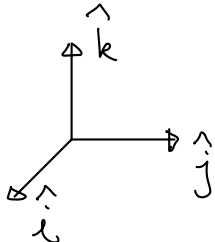


$$\text{Finally } \iiint_D (x+y+z)^4 dv = A - B - C = \frac{2}{5} - 2 \cdot \frac{3}{35} = \frac{8}{35} \quad \times$$

# Vector Analysis

Notation: Usually in textbooks, vectors are denoted by boldface **i**, but hard to do it on screen, so my notation of vectors are:

general vectors:  $\vec{V}, \vec{F}, \vec{r}, \vec{\nabla}, \dots$  (differential operators)  
unit vectors:  $\hat{i}, \hat{j}, \hat{k}, \hat{n}, \hat{T}, \dots$



## Line integrals in $\mathbb{R}^3$ ( $\mathbb{R}^n$ )

(path integrals)

Def 9: The line integral of a function  $f$  on a curve (path, line)  $C$  with parametrization

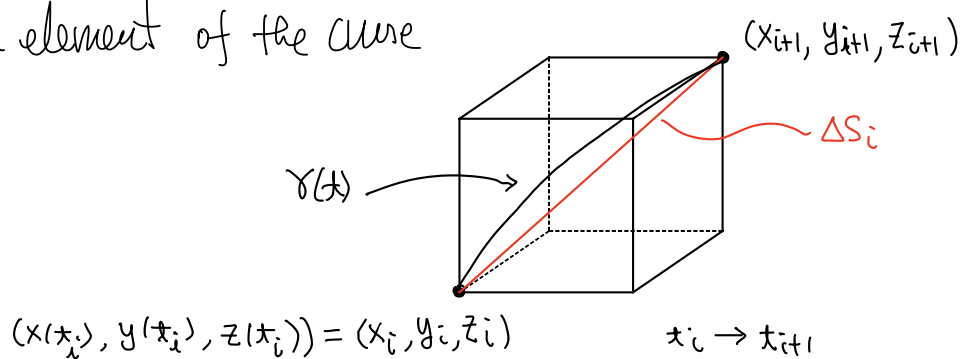
$$\begin{array}{ccc} \vec{r} : [a, b] & \longrightarrow & \mathbb{R}^3 \\ \text{(partition vector)} & \downarrow \psi & \downarrow \psi \\ t & \longmapsto & (x(t), y(t), z(t)) \end{array}$$

is 
$$\int_C f(\vec{r}) ds = \lim_{\|P\| \rightarrow 0} \sum_{i=1}^n f(\vec{r}(t_i)) \Delta S_i$$

where  $P$  is a partition of  $[a, b]$ , and

$$\Delta S_i = \sqrt{(\Delta x_i)^2 + (\Delta y_i)^2 + (\Delta z_i)^2}$$

i.e.  $ds =$  length element of the curve



Remarks:

(1) If  $f \equiv 1$ ,

$$\int_C ds = \text{arc-length of } C$$

(2) The definition is well-defined, i.e. the RHS in the definition is independent of the parametrization  $\vec{r}(t)$ .

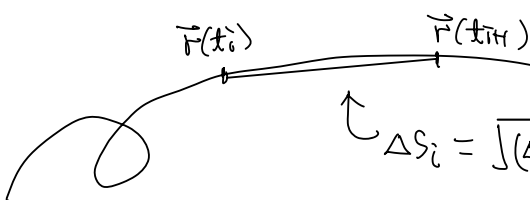
Def 9' (Formula for line integral)

Notations as in Def 9, then

$$\int_C f(\vec{r}) ds = \int_a^b f(\vec{r}(t)) \|\vec{r}'(t)\| dt$$

where  $\vec{r}'(t) = (x'(t), y'(t), z'(t))$

Since



$$\Delta S_i = \sqrt{(\Delta x_i)^2 + (\Delta y_i)^2 + (\Delta z_i)^2}$$

$$= \sqrt{\left(\frac{\Delta x_i}{\Delta t_i}\right)^2 + \left(\frac{\Delta y_i}{\Delta t_i}\right)^2 + \left(\frac{\Delta z_i}{\Delta t_i}\right)^2} \Delta t_i$$

$$\cong \sqrt{x'(t_i)^2 + y'(t_i)^2 + z'(t_i)^2} \Delta t_i$$

$$= \|\vec{r}'(t_i)\| \Delta t_i$$

Remarks (1) " $ds = \|\vec{r}'(t)\| dt$ " is usually referred as  
the arc-length element,

where  $\vec{r}'(t) = (x'(t), y'(t), z'(t))$  and  $|\vec{r}'(t)| = \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2}$ .

(2) Suppose the curve  $C$  is parametrized by a new parameter  $\tilde{t}$

$$\begin{array}{ccc} t & \longleftrightarrow & \tilde{t} \\ \uparrow & & \uparrow \\ [a, b] & & [\tilde{a}, \tilde{b}] \end{array} \quad \left( t \leftrightarrow \tilde{t} \text{ is increasing} \right.$$

$$\left. \frac{d\tilde{t}}{dt} > 0, \frac{dt}{d\tilde{t}} > 0 \right)$$

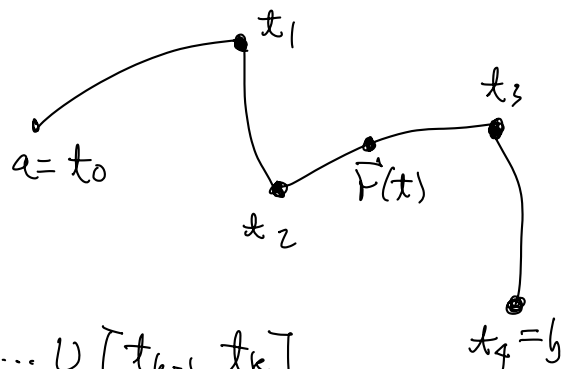
$$\begin{aligned} \text{then } ds &= \|\vec{r}'(t)\| dt = \left\| \frac{d\vec{r}}{dt}(t) \right\| dt \\ &= \left\| \frac{d\vec{r}}{d\tilde{t}} \cdot \frac{d\tilde{t}}{dt} \right\| dt = \left\| \frac{d\vec{r}}{d\tilde{t}} \right\| \left| \frac{d\tilde{t}}{dt} \right| dt = \left\| \frac{d\vec{r}}{d\tilde{t}} \right\| d\tilde{t} \end{aligned}$$

$\therefore ds$  and hence  $\int_C f(\vec{r}) ds$  is independent of the parametrization of  $C$ .

(3) If  $\vec{r}(t)$  is only piecewise differentiable,

then the RHS of Def 9'

becomes a sum:



$$\text{If } [a, b] = \underbrace{[t_0, t_1]}_a \cup \dots \cup [t_{i-1}, t_i] \cup \dots \cup [t_{k-1}, t_k] \underbrace{=}_b$$

non-differentiable point for  $\vec{r}(t)$

such that  $\vec{r} |_{[t_{i-1}, t_i]}$  is differentiable, then

$$\int_C f(\vec{r}) ds = \sum_{i=1}^k \int_{t_{i-1}}^{t_i} f(\vec{r}(t)) |\vec{r}'(t)| dt$$

eg 32:  $f(x, y, z) = x - 3y^2 + z$

$C$  = line segment joining the origin and  $(1, 1, 1)$

Find  $\int_C f(x, y, z) ds$

Soln: Parametrize  $C$  by

$$\vec{r}(t) = t(1, 1, 1) = (t, t, t), \quad t \in [0, 1]$$

(i.e.  $x(t) = t, y(t) = t, z(t) = t$ )

$$\Rightarrow \vec{r}'(t) = (1, 1, 1), \quad \forall t \in [0, 1]$$

$$\Rightarrow \|\vec{r}'(t)\| = \sqrt{3}$$

Hence  $\int_C f ds = \int_0^1 f(t, t, t) \sqrt{3} dt$

$$= \int_0^1 (t - 3t^2 + t) \sqrt{3} dt = 0 \quad (\text{check!})$$

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