Math 241 Section 14.8: Change of Variables Dr. Justin O. Wyss-Gallifent

- 1. Intro Part I: For double integrals, sometimes VS, HS and polar are insufficient for parallelograms, ellipses and other quirky shapes.
- 2. Intro Part II: Historical note consider the integral $\int_0^1 \sqrt{1-x^2} \, dx$. We put $x = \sin u$ and get $\int_0^{\pi/2} \sqrt{1-\sin^2 u} \cos u \, du$ and so three things have changed:

The interval changes, the integrand changes, and the dx is replaced by $\cos u du$.

3. A change of vars is basically a 2D version of this. Our goal is to do this for a double integral. The change of variables formula works as follows: If R is a not-so-nice region and we want to evaluate $\int \int_R f(x, y) dA$ and if we can do a substitution x = g(u, v) and y = h(u, v) as functions of u, v which changes R (in the xy-plane) into S (in the uv-plane) then:

$$\int \int_R f(x,y) \, dA = \int \int_S f(g(u,v), h(u,v)) \left| J(x,y) \right| \, dA \text{ where } J(x,y) = \left| \begin{array}{c} \frac{\partial x}{\partial u} \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} \frac{\partial y}{\partial v} \end{array} \right|$$

Notes:

• Often the change of variables is given by u = and v =. In this case we need to solve for x = and y = only if we need them for the integrand.

• We can often use:
$$J(x,y) = 1 \div J(u,v)$$
 where $J(u,v) = \begin{bmatrix} \frac{\partial u}{\partial x} \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} \frac{\partial v}{\partial y} \\ \frac{\partial v}{\partial x} \frac{\partial v}{\partial y} \end{bmatrix}$

4. Three classic examples.

Example: Find $\int \int_R x dA$ where *R* is the parallelogram bounded by y = 1 - x, y = 3 - x, $y = \frac{1}{2}x + 1$, and $y = \frac{1}{2}x + 4$. We rewrite the edges as x + y = 1, x + y = 3, $y - \frac{1}{2}x = 1$, and $y - \frac{1}{2}x = 4$ and substitute u = x + y and $v = y - \frac{1}{2}x$. Then *S* is a rectangle. Since the integrand is just *x* we need to solve for *x*. We might as well find *y* too and then find J(x, y) directly.

Note: If the integrand had been something like x + y then we know it becomes u and we could have used the alternate method for J(x, y).

Example: Find $\int \int_R y^2 dA$ where R is the ellipse $x^2/9 + y^2/4 = 1$. We rewrite as $(x/3)^2 + (y/2)^2 = 1$ and substitute u = x/3 and v = y/2. Then S is a circle and then we go to polar.

Example: Find $\int \int_R \frac{x}{y} dA$ where R is the region bounded by y = x, y = 2x, $y = \frac{1}{x}$, and $y = \frac{2}{x}$. We rewrite the edges as $\frac{y}{x} = 1$, $\frac{y}{x} = 3$, xy = 1 and xy = 2 and then substitute $u = \frac{y}{x}$ and v = xy. Then S is a rectangle. Notice here that the integrand is y/x which is u so we never need to solve for x and y directly so we can use the alternate method for J(x, y).