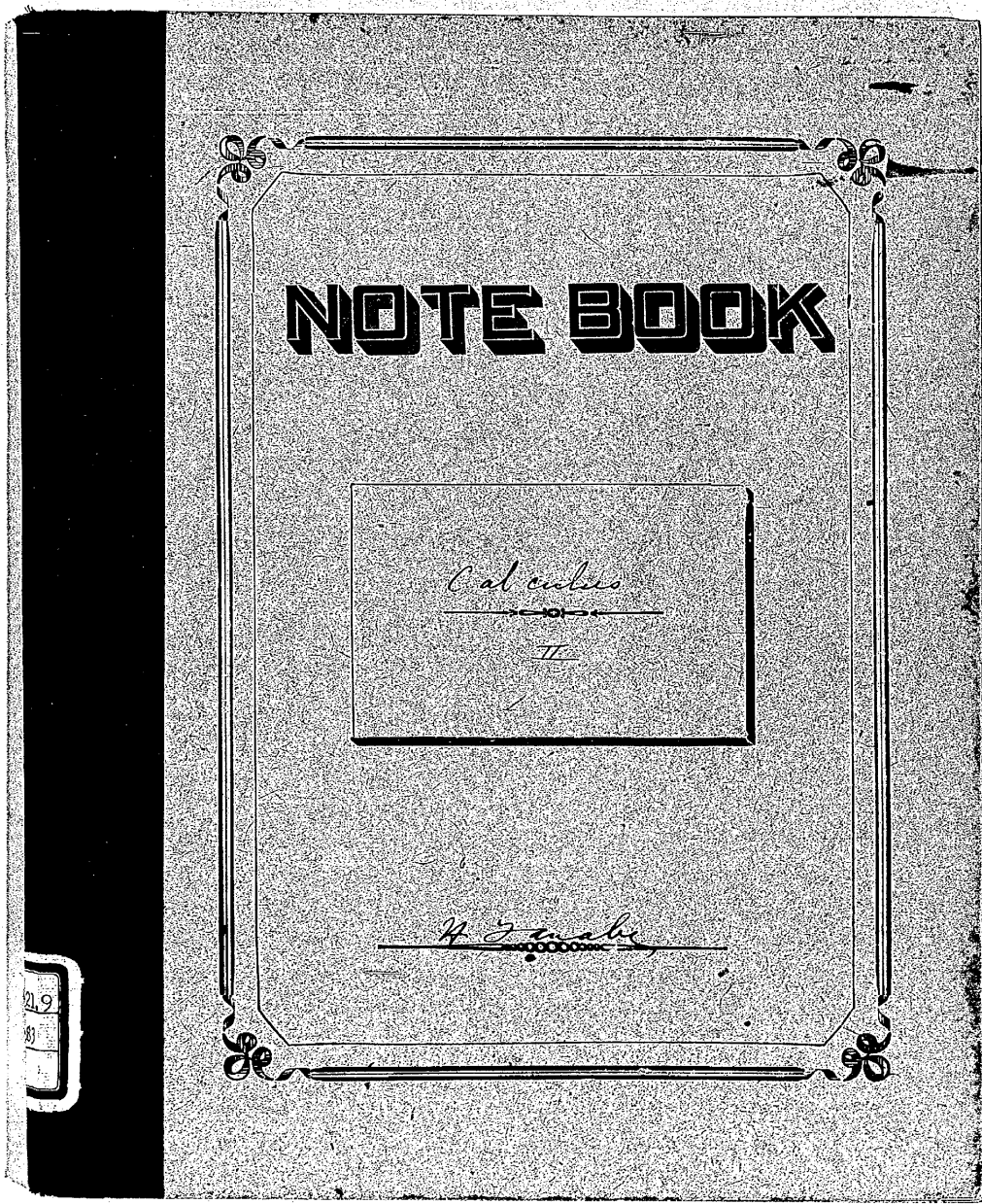


0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24





$$J_n = \int \sin^n x \, dx$$

$$\frac{d}{dx} (\sin^{n-1} x \cos x) = \sin^{n-2} x \cos x = (n-1) \sin^{n-2} x \cos^2 x - \sin^{n-1} x \sin x = n \sin^{n-2} x \cos x - (n-1) \sin^{n-2} x$$

$$- \sin^{n-1} x \sin x = n J_n - (n-1) J_{n-2}$$

$$J_n = \frac{n-1}{n} J_{n-2} - \frac{\sin^{n-1} x \cos x}{n}$$

$$\frac{n-1}{n} \left| J_{n-2} = \frac{n-3}{n-2} J_{n-4} - \frac{1}{n-2} \sin^{n-3} x \cos x \right.$$

$$\frac{n-3}{n-2} \left| J_{n-4} = \frac{n-5}{n-4} J_{n-6} - \frac{1}{n-4} \sin^{n-5} x \cos x \right.$$

$$n \text{ even } J_2 = \frac{1}{2} J_0 = \frac{1}{2} \int \sin^2 x \cos x \, dx = \frac{(n-1)(n-3) \dots 3}{n(n-2) \dots 4} \int \sin^2 x \cos x \, dx$$

$$n \text{ odd } J_3 = \frac{2}{3} J_1 = \frac{1}{3} \int \sin^3 x \cos x \, dx = \frac{(n-1)(n-3) \dots 3}{n(n-2) \dots 5} \int \sin^3 x \cos x \, dx$$

$$J_n = -\cos x \left\{ \frac{\sin^{n-1} x}{n} + \frac{n-1}{n(n-2)} \sin^{n-3} x + \frac{(n-1)(n-3)}{(n)(n-2)(n-4)} \sin^{n-5} x + \dots \right.$$

$$J_0 = x$$

$$\text{or } J_n = -\cos x \left\{ \frac{\sin^{n-1} x}{n} + \frac{n-1}{n(n-2)} \sin^{n-3} x + \frac{(n-1)(n-3) \dots 3}{n(n-2) \dots 5} \sin^{n-5} x + \dots \right\}$$

$$J_1 = \int \sin x \, dx = -\cos x \quad n, \text{ odd}$$

$$J_n = \int \frac{dx}{\sin^n x}$$

$$\frac{d}{dx} \left( -\frac{\cos x}{\sin^{n+1} x} \right) = \frac{1}{\sin^n x} + (n+1) \frac{\cos^2 x}{\sin^{n+2} x}$$

$$= \frac{n+1}{\sin^{n+2} x} - \frac{n}{\sin^n x} = (n+1) J_{n+2} - n J_n$$

$$J_n = -\cos x \left\{ \frac{1}{n-1} \frac{1}{\sin^{n-2} x} + \frac{n-2}{(n-1)(n-3)} \frac{1}{\sin^{n-4} x} + \frac{(n-2)(n-4) \dots 1}{(n-1)(n-3) \dots 3} \frac{1}{\sin^{n-6} x} + \dots \right.$$

$$\text{or } J_n = -\cos x \left\{ \frac{1}{n-1} \frac{1}{\sin^{n-2} x} + \frac{n-2}{(n-1)(n-3)} \frac{1}{\sin^{n-4} x} + \frac{(n-2)(n-4) \dots 3 \cdot 1}{(n-1)(n-3) \dots 4 \cdot 2} \frac{1}{\sin^{n-6} x} + \dots \right.$$

$\int \sin^m x \cos^n x \, dx$ , ( $m, n$  pos. or neg. integers)

- $n$  odd,  $\cos x = t$   
 $J = \int (1-t^2)^v t^m dt$
- $m$  odd =  $2p+1$ ,  $\sin x = t$   
 $J = \int t^n (1-t^2)^q dt$
- $n=2v$ ,  $m=2\mu$ ,  $\tan x = t$   
 $J = \int \frac{t^{2\mu} dt}{(1+t^2)^{v+\mu}}$

$$\int \frac{dx}{\sin^2 x} = -\cot x \quad \int \frac{dx}{\sin^n x} = \log(\tan x)$$

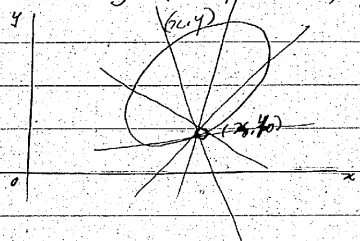
$$\int \frac{dx}{\cos^2 x} = \tan x \quad \int \frac{dx}{\cos^n x} = \log(\tan \frac{x}{2})$$

$$\int \frac{dx}{\cos x} = \log \left( \frac{1 + \tan \frac{x}{2}}{1 - \tan \frac{x}{2}} \right)$$

Integration of quadratic irrational functions

$$\int R(x, \sqrt{ax^2+bx+c}) dx \quad R, \text{ rat. funct.}$$

$$\int R(x, y) dx, \quad y^2 = ax^2+bx+c$$



$$y^2 = ax^2+bx+c$$

conic

$$y - y_0 = t(x - x_0)$$

t is parameter

$$P_0 = (x_0, y_0) \in \text{conic}$$

t is line

pencil of lines through conic intersect at  $(x_0, y_0)$

$$y - y_0 = t(x - x_0)$$

$$y = y_0 + t(x - x_0)$$

$$y_0^2 + 2y_0(x - x_0)t + t^2(x - x_0)^2 = ax^2 + bx + c$$

$$y_0^2 + ax_0^2 + bx_0 + c$$

$$(x - x_0) \{ 2y_0t + t^2(x - x_0) - a(x + x_0) - b \} = 0$$

$$x(t^2 - a) = ax_0 + b + x_0t^2 - 2y_0t$$

$$x = \frac{x_0t^2 - 2y_0t + ax_0 + b}{t^2 - a}$$

$$y = \frac{y_0t^2 + (2ax_0 + b)t - y_0}{t^2 - a}$$

x, y parameter t, rational function  $\frac{1-t^2}{1+t^2}$ ,  $\frac{2t}{1+t^2}$

conic equation  $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$  conic & rational curve

$$t = \frac{y - y_0}{x - x_0}$$

$$\int R(x, y) dx = \int \bar{R}(t) dt \quad \bar{R} \text{ rational}$$

integration  $\frac{1}{t^2}$

$x_0, y_0$  conic, any point  $(x_0, y_0)$  on conic

$$D \quad ax^2 + bx + c = 0 \quad \text{real roots } \alpha, \beta$$

$$y^2 = ax^2 + bx + c = a(x - \alpha)(x - \beta)$$

$$x_0 = \alpha, \quad y_0 = 0$$

$$t = \frac{y}{x - \alpha}$$

$$x = \frac{at^2 - \alpha t}{t^2 - a}$$

$$y = \frac{a(\beta - \alpha)t}{t^2 - a}$$

$$dx = \frac{a(\beta - \alpha)t dt}{(t^2 - a)^2} \quad \frac{dy}{y} = \frac{-2}{t^2 - a} dt$$

$$\int R(x, \sqrt{x^2 - a^2}) dx \quad a = 1, \alpha = a, \beta = -a$$

$$t = \frac{y}{x - a}, \quad x = a \left( \frac{t^2 + 1}{t^2 - 1} \right), \quad y = \frac{2at}{t^2 - 1}, \quad \frac{dx}{y} = \frac{-2dt}{t^2 - 1}$$

$$\int \bar{R}(t) dt \quad 1-t$$



$$\int R(x, \sqrt{ax^2}) dx \quad a = -1$$

$$t = \frac{y}{x-a}, \quad x = -\frac{d(t^2-1)}{t^2-1}, \quad y = \frac{yat}{t^2-1}, \quad \frac{dx}{y} = \frac{-2tdt}{t^2-1}$$

3. B.

$$\int \frac{x^m dx}{\sqrt{ax^2}} = -2a^{-m} \int \frac{(t^2-1)^{m+1} dt}{(t^2-1)^{m+1}}$$

$$\int \frac{x^m dx}{\sqrt{a^2-x^2}} = 2(-1)^{m+1} a^m \int \frac{(t^2-1)^{m+1} dt}{(t^2-1)^{m+1}}$$

2).  $ax^2+bx+c=0$  complex roots

$$y^2 = ax^2+bx+c = a\left\{(x-\alpha)^2 + \beta^2\right\} \quad a > 0$$

$x_0 = \alpha, \quad y_0 = \sqrt{a}\beta$

$$t = \frac{y-\sqrt{a}\beta}{x-\alpha}, \quad x = \frac{a\alpha + t^2(x-\alpha)}{1-t^2}$$

$$y = \frac{\sqrt{a}\beta(a+t^2)}{a-t^2}, \quad \frac{dx}{y} = \frac{-2tdt}{1-t^2}$$

$$\int R(x, y) dx = \int \bar{R}(t) dt$$

$$y^2 = x^2 + a^2$$

$$t = \frac{y-a}{x}, \quad x = \frac{2at}{1-t^2}, \quad y = \frac{a(1+t^2)}{1-t^2}$$

$$\frac{dx}{y} = \frac{2dt}{1-t^2}$$

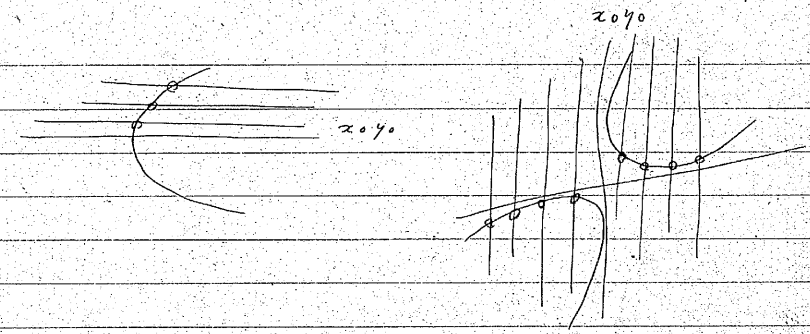
$$\int \frac{x^m dx}{\sqrt{x^2+a^2}} = 2a^m \int \frac{t^m dt}{(1-t^2)^{m+1}}$$

substitut...  $t = \frac{y-a}{x}$

$$y^2 = ax^2+bx+c$$

$$c > 0 \quad x_0 = 0, \quad y_0 = \sqrt{c}, \quad t = \frac{y-\sqrt{c}}{x}$$

$a > 0$  Hiperbola,  $a < 0$  parabola  $t = y + \sqrt{a}x \quad x_0, y_0$  point at  $c$



Ex. 1.  $\int \frac{dx}{\sqrt{ax^2+bx+c}}$   $y^2 = ax^2+bx+c = a\left\{\left(x+\frac{b}{2a}\right)^2 - \frac{b^2-4ac}{4a^2}\right\}$

$$= a\left\{\left(x+\frac{b}{2a}\right)^2 - \frac{D}{4a^2}\right\}$$

$D = b^2 - 4ac$ , Discriminant

$D > 0 \quad \alpha = \frac{-b+\sqrt{D}}{2a}, \quad \beta = \frac{-b-\sqrt{D}}{2a}$

$$\int \frac{dx}{\sqrt{ax^2+bx+c}} = 2 \int \frac{dt}{t^2-a} = \frac{1}{\sqrt{a}} \log \frac{t+\sqrt{a}}{t-\sqrt{a}} \quad a > 0$$

or  $-\frac{2}{\sqrt{|a|}} \operatorname{arctan} \frac{t}{\sqrt{|a|}}, \quad a < 0$

$$t = \frac{y}{x-a}, \quad J = \frac{1}{\sqrt{a}} \log \left( \frac{y+\sqrt{a}(x-a)}{y-\sqrt{a}(x-a)} \right) = \frac{1}{\sqrt{a}} \log \left( \frac{\sqrt{x-\beta} + \sqrt{x-\alpha}}{\sqrt{x-\beta} - \sqrt{x-\alpha}} \right)$$

$$= \frac{1}{\sqrt{a}} \log \left( \frac{\sqrt{x-\beta} + \sqrt{x-\alpha}}{x-\beta} \right) = \frac{2}{\sqrt{a}} \log \left( \frac{x-\alpha + \sqrt{x-\beta}}{x-\beta} \right) + C$$

or  $J = -\frac{2}{\sqrt{|a|}} \operatorname{arctan} \sqrt{\frac{\beta-x}{x-\alpha}}$

$$= -\frac{2}{\sqrt{|a|}} \operatorname{arcc} \sqrt{\frac{\beta-x}{x-\alpha}} + C$$

$$= \frac{2}{\sqrt{|a|}} \operatorname{arcc} \sqrt{\frac{\beta-x}{x-\alpha}} + C$$

$$\begin{aligned}
 \Delta < 0, a > 0: J &= \int \frac{dt}{a-t^2} = \frac{1}{\sqrt{a}} \log \frac{t+\sqrt{a}}{t-\sqrt{a}} \\
 &= \frac{1}{\sqrt{a}} \log \frac{y-\sqrt{a}\beta + \sqrt{a}(x-a)}{y-\sqrt{a}\beta - \sqrt{a}(x-a)} \\
 &= \frac{1}{\sqrt{a}} \log \frac{(y+\sqrt{a}\beta + \sqrt{a}(x-a))^2}{-2\sqrt{a}\beta y}
 \end{aligned}$$

$$\Delta = 0 \quad y = \sqrt{a}(x + \frac{b}{a})$$

$$\int \frac{dx}{y} = \frac{1}{\sqrt{a}} \int \frac{dx}{x + \frac{b}{a}}$$

$$\int \frac{dx}{\sqrt{(x-a)(x-b)}} = 2 \log(\sqrt{x-a} + \sqrt{x-b})$$

$$\int \frac{dx}{\sqrt{(x-a)(p-x)}} = 2 \arccos \sqrt{\frac{x-a}{p-a}}$$

$$\int \frac{dx}{\sqrt{(x-a)^2 + p^2}} = \log(\sqrt{(x-a)^2 + p^2} + x-a)$$

Ex 2.  $\int \frac{dx}{(x-e)\sqrt{ax^2+bx+c}}$

$$x_0 = e, \quad y_0 = \sqrt{ae^2+be+c} \quad ae^2+be+c \geq 0$$

$$t = \frac{y-y_0}{x-x_0}$$

$$x-x_0 = \frac{2ax_0+b-2y_0t}{t^2+a}, \quad \frac{dx}{y} = \frac{-2dt}{t^2+a}$$

$$\int \frac{dx}{(x-x_0)y} = -2 \int \frac{dt}{(2ax_0+b-2y_0t)(t^2+a)} = \frac{1}{y_0} \log \left( \frac{y_0 + (2ax_0+b)}{y_0 - (2ax_0+b)} \right)$$

Ex 3.  $\int R(x, \sqrt{ax+b}, \sqrt{cx+d}) dx$

$$ax+b = b^2$$

$$\int R\left(\frac{t-b}{a}, t, \sqrt{At+Bt+C}\right) \frac{t dt}{a}$$

Ex 4.  $\int \frac{(mx+n)dx}{(ax^2+\beta x+\gamma)\sqrt{ax^2+\beta x+\gamma}}$  Il. 5.72. i. 2. 4B. 6E.

### Elliptic integrals

$$\int R(x, y) dx, \quad y^2 = a_0 x^4 + a_1 x^3 + a_2 x^2 + a_3 x + a_4$$

$$a_0 = a + \beta \gamma \approx 12, 1, -12 \approx 12, 12, 8$$

$\frac{1}{2} \frac{1}{2} \frac{1}{2}, \dots$

$$J = \int \frac{dx}{y} = \int \frac{dx}{\sqrt{a_0 x^4 + \dots + a_4}}$$

$$a_0 = 0 + i \dots \quad x = \frac{1}{z}, \quad dx = -\frac{dz}{z^2}, \quad a_0 x^4 + \dots + a_4$$

$$J = - \int \frac{dz}{\sqrt{a_4 z^4 + a_3 z^3 + a_2 z^2 + a_1 z}} = \frac{a_1 z^2 + \dots + a_4}{z^2}$$

$$\therefore a_4 \neq 0 + i \dots \quad |e|z \neq 1 + \dots$$

$$a_0 = a_4 = 0, \quad x = z^2$$

$$J = 2 \int \frac{dz}{\sqrt{a_1 z^4 + a_2 z^2 + a_3}}$$

$$\frac{1}{2} \frac{1}{2} \frac{1}{2} - \frac{1}{2} - \sqrt{(12/2 \pi)} \cdot \frac{1}{2} \frac{1}{2}$$

variable change:  $At^4 + Bt^2 + C$   $1+t+t^2 \dots$

$$x = \frac{at+\beta}{\gamma t^2+\delta} \quad (a\delta - \beta\gamma \neq 0)$$

$$dx = \frac{(a\delta - \beta\gamma) dt}{(\gamma t^2 + \delta)^2}$$

$$a_0 x^4 + a_1 x^3 + a_2 x^2 + a_3 x + a_4 = \frac{a_0}{(\gamma t^2 + \delta)^4} \left\{ (at+\beta)^2 - a(at+\beta) \right. \\
 \left. (\gamma t^2 + \delta) + (\gamma t^2 + \delta)^2 \left\{ (at+\beta)^2 + c(at+\beta)(\gamma t^2 + \delta) + d(\gamma t^2 + \delta)^2 \right\} \right\}$$

$$J = \frac{(\alpha\delta - \beta\gamma) dt}{\sqrt{a(t-\alpha)(t-\beta)(t-\gamma)(t-\delta)}}$$

for  $t^4 + at^3 + bt^2 + ct + d = 0$ , roots  $\alpha, \beta, \gamma, \delta$  are...

$$2\alpha\beta + a(\alpha + \beta) + 2\gamma\delta = 0$$

$$2\gamma\delta + a(\gamma + \delta) + 2\alpha\beta = 0$$

$$2\alpha\beta + a(\alpha + \beta) + 2\gamma\delta = 0$$

$$2\alpha\beta + a(\alpha + \beta) + 2\gamma\delta = 0$$

$$2\alpha\beta + a(\alpha + \beta) + 2\gamma\delta = 0$$

$$-ka = (a-d)(a-\beta) = 0$$

$$u^2 - (a+\beta)u + \alpha\beta = 0$$

$$a+\beta = -\frac{2(b-d)}{a-c} \quad \alpha\beta = \frac{bc-ad}{a-c}$$

$$(a-c)u^2 + 2(b-d)u + bc - ad = 0 \quad \alpha, \beta \text{ roots}$$

$$\alpha, \beta \text{ real } \Rightarrow (b-d)^2 - (a-c)(bc-ad) \geq 0$$

4 roots  $x_1, x_2, x_3, x_4$

$$(x-x_1)(x-x_2) = x^2 + ax + b \quad a = -(x_1+x_2)$$

$$(x-x_3)(x-x_4) = x^2 + cx + d \quad c = -(x_3+x_4)$$

$$b-d = x_1x_2 - x_3x_4$$

$$a-c = -(x_1+x_2 - x_3-x_4)$$

$$bc-ad = -x_1x_2(x_3+x_4) + x_3x_4(x_1+x_2)$$

$$(b-d)^2 - (a-c)(bc-ad) = (x_1x_3)(x_1-x_4)(x_2-x_3)(x_2-x_4)$$

$$\Delta \geq 0 \Rightarrow \dots$$

1)  $x_1, x_2, x_3, x_4$  all real

$$x_1 - x_4 \geq 0, x_2 - x_3 \geq 0 \Rightarrow \dots$$

2) two real, one pair, conjugate imaginary

$$x_1, x_2 \text{ real, } x_3, x_4 \text{ conj. imag.}$$

3) two pairs conj. imag.

$$(x_1, x_2), (x_3, x_4) \text{ conj. pairs}$$

for  $t^2 + at + b = 0$ , roots  $\alpha, \beta$  are...

$$t = \alpha + \beta \text{ real, } \alpha = \frac{-a \pm \sqrt{a^2 - 4b}}{2}$$

$$J = C \int \frac{dt}{\sqrt{A_0 t^4 + A_1 t^2 + A_2}} = C \int \frac{dt}{\sqrt{(B_1 t^2 + B_2)(B_3 t^2 + B_4)}} \quad 1 + k^2$$

$$\int \frac{dt}{\sqrt{\pm(t^2 - \alpha^2)(t^2 - \beta^2)}}$$

$$\int \frac{dt}{\sqrt{\pm(t^2 - \alpha^2)(t^2 + \beta^2)}}$$

$$\int \frac{dt}{\sqrt{\pm(t^2 - \alpha^2)(t^2 + \beta^2)}}$$

$$\int \frac{dt}{\sqrt{-(t^2 - \alpha^2)(t^2 + \beta^2)}} \quad \dots$$

if  $\alpha > \beta$ , case  $1 - k^2$  simple  $\Rightarrow \dots$

$$\int \frac{du}{\sqrt{(1-u^2)(1-k^2u^2)}}$$

$$0 < k^2 < 1 \quad t = \alpha u$$

$\int$  is normal form  $\dots$

$\int$  is elliptic integral of the first kind  $\dots$

$$u = \dots \int \frac{du}{\sqrt{1-k^2u^2}}$$

$$k^2 = 1 + \dots \int \frac{du}{1-u^2} \quad \text{logarithmic form}$$

$$k^2 = 0 \quad \int \frac{du}{\sqrt{1-u^2}} = \arcsin u$$

log: inverse exponential f.

arcsin: inverse trigonometric f.

$0 < k^2 < 1$ , elliptic integral, inverse

elliptic function  $t = z$

$$z + 2\pi i = e^z \quad 2\pi i \text{ period}$$

logarithm  $z + 2\pi i$  period

elliptic f.  $z + 2\pi i$  period,  $z + 2\pi i$  period

$z + 2\pi i + \tau$  elliptic integral -  $t = z + 2\pi i$

resonance,  $z = \tau$

$$1) \quad y = \sqrt{(t^2 - \lambda)(t^2 - \mu)}$$

$$2) \quad y = \sqrt{-(t^2 - \lambda)(t^2 - \mu)}$$

$$3) \quad y = \sqrt{(t + \lambda)(t - \mu)}$$

$$4) \quad y = \sqrt{-(t + \lambda)(t - \mu)}$$

$$5) \quad y = \sqrt{(t + \lambda)(t + \mu)}$$

$$1) \quad \lambda^2 < \mu^2 \quad 1 - \frac{\lambda^2}{\mu^2} = k^2 < 1$$

$$0 < t^2 < \lambda^2: \quad t^2 = \lambda^2 x^2 \quad y = \lambda \mu \sqrt{(1-x^2)(1-k^2 x^2)}$$

$$\int \frac{dt}{y} = \frac{1}{\mu} \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}} \quad 0 \leq x \leq 1$$

$$t^2 > \mu^2: \quad t^2 = \frac{\mu^2}{x^2} \quad y = \frac{\mu^2}{x^2} \sqrt{(1-x^2)(1-k^2 x^2)}$$

$$\int \frac{dt}{y} = \frac{1}{\mu} \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}} \quad 0 \leq x \leq 1$$

$\lambda < t < \mu$ ,  $t = y$ , imaginary  $1 - x^2$

$$2) \quad \lambda^2 < \mu^2 \quad k^2 = \frac{\mu^2 - \lambda^2}{\mu^2} < 1$$

$$\lambda^2 < t^2 < \mu^2: \quad t^2 = \mu^2 (1 - k^2 x^2) \quad 0 \leq x \leq 1$$

$$y = (\mu^2 - \lambda^2) \mu^{-1} k^2 (1 - x^2)$$

$$dt = \mu - \frac{k^2 x}{\sqrt{1-k^2 x^2}} dx$$

$$\int \frac{dt}{y} = -\frac{1}{k \mu} \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}}$$

$$3) \quad \frac{\lambda^2}{\lambda^2 + \mu^2} = k^2 < 1$$

$$t^2 > \mu^2: \quad t^2 = \frac{\mu^2}{1-x^2} \quad (0 \leq x \leq 1)$$

$$\int \frac{dt}{y} = \frac{k}{\lambda} \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}}$$

$$4) \quad \frac{\mu^2}{\lambda^2 + \mu^2} = k^2 < 1 \quad 0 < t^2 < \mu^2$$

$$t^2 = \mu^2 (1 - x^2) \quad (0 \leq x \leq 1)$$

$$\int \frac{dt}{y} = -\frac{k}{\mu} \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}}$$

$$5) \quad \lambda^2 < \mu^2, \quad k^2 = \frac{\mu^2 - \lambda^2}{\mu^2} < 1 \quad t^2 = \frac{\lambda^2 x^2}{1-x^2}$$

$$\int \frac{dt}{y} = \frac{1}{\mu} \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}}$$

$$-k = \int \frac{dx}{\sqrt{(1-x^2)(1-k^2 x^2)}} \quad 0 \leq x \leq 1 \quad 1 - x^2$$

- 15 - 
$$J = \int R(x, y) dx$$

$$y^2 = a_0 x^4 + a_1 x^3 + \dots + a_n$$

, also  $\frac{1}{2}$

$$R(x, y) = S(x) + \frac{T(x)}{y}$$

$$R(x, y) = \frac{P(x, y)}{Q(x, y)} = \frac{P_1(x) + P_2(x)y}{Q_1(x) + Q_2(x)y} = \frac{Q_1 - Q_2 y}{Q_1 - Q_2 y}$$

$$= \frac{A(x) + B(x)y}{C(x)}$$

(3(x)y^2)  
C(x)y

$$T(x) = \sum \frac{A_n}{(x-\alpha)^k} + \sum \frac{B_n(x) + C_n}{(x-\beta) + \gamma}$$

$$\int \frac{x^4 dx}{y}, \int \frac{dx}{(x-\alpha)^k y}, \int \frac{(Bx+C) dx}{(x-\beta) + \gamma}$$

$$\int \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}} \cdot \int \frac{(1-k^2x^2) dx}{\sqrt{(1-x^2)(1-k^2x^2)}} \cdot \int \frac{dx}{(2x) \sqrt{x}}$$

elliptic int of the first kind  $0 \leq x \leq 1$   $1-k^2$

2nd kind

3rd kind  $1-k^2$

1st. 2nd.

$$(x=1 \rightarrow 0. \int \frac{dx}{\sqrt{1-k^2x^2}}, \int \sqrt{1-k^2x^2} dx)$$

the integral: elementary transcendental

elliptic integral: 3rd, pseudo - 2nd

2nd kind  $\frac{1}{2}$   $k^2 = 0$   $a = 1$   $b = 0$   $c = 0$   $d = 0$   $e = 0$   $f = 0$

power series - expand  $\frac{1}{y}$   $\frac{1}{y^2}$   $\frac{1}{y^3}$   $\frac{1}{y^4}$   $\frac{1}{y^5}$   $\frac{1}{y^6}$   $\frac{1}{y^7}$   $\frac{1}{y^8}$   $\frac{1}{y^9}$   $\frac{1}{y^{10}}$   $\frac{1}{y^{11}}$   $\frac{1}{y^{12}}$   $\frac{1}{y^{13}}$   $\frac{1}{y^{14}}$   $\frac{1}{y^{15}}$   $\frac{1}{y^{16}}$   $\frac{1}{y^{17}}$   $\frac{1}{y^{18}}$   $\frac{1}{y^{19}}$   $\frac{1}{y^{20}}$   $\frac{1}{y^{21}}$   $\frac{1}{y^{22}}$   $\frac{1}{y^{23}}$   $\frac{1}{y^{24}}$   $\frac{1}{y^{25}}$   $\frac{1}{y^{26}}$   $\frac{1}{y^{27}}$   $\frac{1}{y^{28}}$   $\frac{1}{y^{29}}$   $\frac{1}{y^{30}}$   $\frac{1}{y^{31}}$   $\frac{1}{y^{32}}$   $\frac{1}{y^{33}}$   $\frac{1}{y^{34}}$   $\frac{1}{y^{35}}$   $\frac{1}{y^{36}}$   $\frac{1}{y^{37}}$   $\frac{1}{y^{38}}$   $\frac{1}{y^{39}}$   $\frac{1}{y^{40}}$   $\frac{1}{y^{41}}$   $\frac{1}{y^{42}}$   $\frac{1}{y^{43}}$   $\frac{1}{y^{44}}$   $\frac{1}{y^{45}}$   $\frac{1}{y^{46}}$   $\frac{1}{y^{47}}$   $\frac{1}{y^{48}}$   $\frac{1}{y^{49}}$   $\frac{1}{y^{50}}$   $\frac{1}{y^{51}}$   $\frac{1}{y^{52}}$   $\frac{1}{y^{53}}$   $\frac{1}{y^{54}}$   $\frac{1}{y^{55}}$   $\frac{1}{y^{56}}$   $\frac{1}{y^{57}}$   $\frac{1}{y^{58}}$   $\frac{1}{y^{59}}$   $\frac{1}{y^{60}}$   $\frac{1}{y^{61}}$   $\frac{1}{y^{62}}$   $\frac{1}{y^{63}}$   $\frac{1}{y^{64}}$   $\frac{1}{y^{65}}$   $\frac{1}{y^{66}}$   $\frac{1}{y^{67}}$   $\frac{1}{y^{68}}$   $\frac{1}{y^{69}}$   $\frac{1}{y^{70}}$   $\frac{1}{y^{71}}$   $\frac{1}{y^{72}}$   $\frac{1}{y^{73}}$   $\frac{1}{y^{74}}$   $\frac{1}{y^{75}}$   $\frac{1}{y^{76}}$   $\frac{1}{y^{77}}$   $\frac{1}{y^{78}}$   $\frac{1}{y^{79}}$   $\frac{1}{y^{80}}$   $\frac{1}{y^{81}}$   $\frac{1}{y^{82}}$   $\frac{1}{y^{83}}$   $\frac{1}{y^{84}}$   $\frac{1}{y^{85}}$   $\frac{1}{y^{86}}$   $\frac{1}{y^{87}}$   $\frac{1}{y^{88}}$   $\frac{1}{y^{89}}$   $\frac{1}{y^{90}}$   $\frac{1}{y^{91}}$   $\frac{1}{y^{92}}$   $\frac{1}{y^{93}}$   $\frac{1}{y^{94}}$   $\frac{1}{y^{95}}$   $\frac{1}{y^{96}}$   $\frac{1}{y^{97}}$   $\frac{1}{y^{98}}$   $\frac{1}{y^{99}}$   $\frac{1}{y^{100}}$

$$\int_0^1 \frac{dx}{\sqrt{1-k^2x^2}} \cdot \int_0^1 \sqrt{1-k^2x^2} dx$$

2nd kind Hyperelliptic integral  $1-k^2$

18 17 16 15 14 13 12 11 10 9 8 7 6 5 4 3 2 1

1st kind - pseudo-elliptic int

Ex 1.  $J = \int \sqrt{1 + \left(\frac{dx}{dy}\right)^2} dy$   $x = a \cos \theta, y = b \sin \theta$

$$J = \int \sqrt{1 + \left(\frac{dx}{dy}\right)^2} dy = \int \sqrt{1 + \left(\frac{-a \sin \theta}{b \cos \theta}\right)^2} dy = \int \sqrt{1 + \frac{a^2 \sin^2 \theta}{b^2 \cos^2 \theta}} dy$$

$$J = \int \sqrt{1 + a^2 \sin^2 \theta + b^2 \cos^2 \theta} d\theta$$

$$= \int \sqrt{(1+b^2) + (a-b^2) \sin^2 \theta} d\theta$$

$$= \sqrt{1+b^2} \int \sqrt{1 + \frac{a-b^2}{1+b^2} \sin^2 \theta} d\theta$$

elliptic integral: normal form: radius  $a$

$$J = - \int \sqrt{1 + a^2 \sin^2 \theta + b^2 \cos^2 \theta} d\theta$$

$$= - \int \sqrt{(1+a^2) - (a-b^2) \cos^2 \theta} d\theta$$

$$= - \sqrt{1+a^2} \int \sqrt{1 - \frac{a-b^2}{1+a^2} \cos^2 \theta} d\theta$$

$$J = - \sqrt{1+a^2} \int \sqrt{1 - k^2 \sin^2 \theta} d\theta$$

$$= - \sqrt{1+a^2} \int \sqrt{1 - k^2 \sin^2 \theta} d\theta$$

$$= - \sqrt{1+a^2} \int \sqrt{1 - k^2 \sin^2 \theta} d\theta$$



elliptic integral, area of ellipse, arc length

Ex. 2  $J = \int \frac{dx}{\sqrt{(a-x)(b-x)(c-x)}} \quad (a > b > c)$

$\lambda$  - elliptic coordinates  $\rightarrow$

$\lambda = \frac{1}{\mu}$

$J = \int \frac{d\mu}{\sqrt{\mu(a^2\mu-1)(b^2\mu-1)(c^2\mu-1)}}$

$\frac{1}{a^2} = A^2, \frac{1}{b^2} = B^2, \frac{1}{c^2} = C^2 \quad (A^2 < B^2 < C^2)$

$= -ABC \int \frac{d\mu}{\sqrt{\mu(\mu-A^2)(\mu-B^2)(\mu-C^2)}}$

$\mu$  root:  $a, A^2, B^2, C^2$

$L(\mu) = (\mu-B^2)(\mu-C^2) = \mu^2 - (B^2+C^2)\mu + B^2C^2$

$M(\mu) = \mu(\mu-A^2) = \mu^2 - A^2\mu$

$\mu = \frac{\alpha t + \beta}{t+1}$

$(t+1)^2 L(\mu) = [(\alpha-B)t + (\beta-B^2)] [(\alpha-C)t + (\beta-C^2)]$

$(t+1)^2 M(\mu) = (\alpha t + \beta) [(\alpha-A)t + (\beta-A^2)]$

$(1) t^2 + (2) t + (3)$

$(1) (t + \frac{\beta-A^2}{\alpha-A^2})$

$(2) (t + \frac{\beta-C^2}{\alpha-C^2})$

$\xi = -\frac{\beta-B^2}{\alpha-B^2} = +\frac{\beta-C^2}{\alpha-C^2}$

$\eta = \frac{\beta}{\alpha} = -\frac{\beta-A^2}{\alpha-A^2}$

$d\mu = \frac{\alpha-\beta}{(t+1)^2} dt$

$\therefore J = -ABC(\alpha-\beta) \int \frac{dt}{\sqrt{(\alpha-A^2)(\alpha-B^2)(\alpha-C^2)(t-\xi)(t-\eta)}}$

$\alpha, \beta$  roots of equation  $t^2 + \dots$

$\begin{cases} \alpha + \beta = (B^2+C^2)\alpha + \beta + B^2C^2 = 0 \\ \alpha\beta = A^2 \alpha + \beta = 0 \end{cases}$

$\alpha\beta = X, \alpha + \beta = Y$

$X = \frac{A^2 B^2 C^2}{B^2+C^2-A^2}, Y = \frac{B^2 C^2}{B^2+C^2-A^2}$

$Z^2 - 2YZ + X = 0$  roots  $\alpha, \beta$

$\alpha = \frac{B^2 C^2 + \sqrt{B^2 C^4 - A^2 B^2 C^2 (B^2+C^2-A^2)}}{B^2+C^2-A^2}$

$\sqrt{\dots}$  positive roots, combined  $\rightarrow \alpha = \dots$

$\alpha = \frac{B^2 C^2 + BC \sqrt{(B^2-A^2)(C^2-A^2)}}{B^2+C^2-A^2}$

$\beta = \frac{B^2 C^2 - BC \sqrt{(B^2-A^2)(C^2-A^2)}}{B^2+C^2-A^2}$

Ex. 7 J: 1st, 2nd form case of elliptic int  $\rightarrow$

$\frac{1}{t} + \frac{1}{t+1} \alpha(\alpha-A^2)(\alpha-B^2)(\alpha-C^2); \alpha = \dots$

$\dots$  imaginary  $\rightarrow \dots$

$\alpha - B^2 = \frac{BC \sqrt{B^2 C^4 - A^2 B^2 C^2 (B^2+C^2-A^2)}}{B^2+C^2-A^2}$

$= \frac{BC \sqrt{(B^2-A^2)(C^2-A^2)} - B^2 (B^2-A^2)}{B^2+C^2-A^2}$

$$-\frac{B\sqrt{B^2-A^2}}{B^2-C^2-A^2} (C\sqrt{C^2-A^2} - B\sqrt{B^2-A^2}) > 0$$

$$\lambda - c^2 = c\sqrt{C^2-A^2} (B\sqrt{B^2-A^2} - C\sqrt{C^2-A^2}) < 0$$

$$T = -\frac{ABC(\alpha - \beta)}{\sqrt{\alpha(\alpha-A^2)(\alpha-B^2)(\alpha-C^2)}} \int_{-\xi}^{\eta} \frac{dt}{-(t^2 - \xi)(t^2 - \eta)}$$

2nd case  $k < 1$

$\xi, \eta > 0$ ;  $k^2 = \frac{\xi - \eta}{\xi}$

$$\xi^2 - \eta^2 = \frac{(B^2 - \beta^2)^2}{(B^2 - \alpha)^2} - \frac{\beta^2}{\alpha^2} = \frac{B^2(\alpha - \beta)(B^2 - A^2)}{\alpha^2(B^2 - \alpha)} > 0$$

2nd case  $k > 1$

$$k^2 = \frac{\xi^2 - \eta^2}{\xi^2} < 1, \quad \eta^2 = \xi^2(1 - k^2)$$

$$T = -\frac{M}{\xi} \int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}} \quad \text{elliptic int of the 1st kind}$$

Definite int:  $\xi = 1, \eta = 0$

$$T_0 = \int_{b^2}^{c^2} \frac{d\lambda}{(\alpha^2 - \lambda)(\beta^2 - \lambda)(c^2 - \lambda)}$$

$$\lambda = b^2, \quad \mu = \frac{1}{\lambda} = \beta^2, \quad t = \frac{\beta - \mu}{\mu - \alpha} = \frac{\beta - \beta^2}{\beta^2 - \alpha} = \xi$$

$$\lambda = \alpha^2, \quad \mu = \frac{1}{\lambda} = A^2, \quad t = \frac{\beta - A^2}{A^2 - \alpha} = \eta$$

$$\mu = \frac{2t + \beta}{t + 1}, \quad t = \frac{\beta - \mu}{\mu - \alpha}$$

$$\lambda = b^2, \quad x = 0$$

$$\lambda = \alpha^2, \quad x = 1$$

$$T_0 = \frac{M}{\xi} \int_0^1 \frac{dx}{\sqrt{\dots}}$$

$\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$  is complete elliptic integral  $\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$  is Legendre's normal form

$$\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}} = \int_{\xi}^{\eta} \frac{dx}{\sqrt{4x^2 - g_2x - g_3}} = \int_{\xi}^{\eta} \frac{dx}{\sqrt{(x-e_1)(x-e_2)(x-e_3)}}$$

$$\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}} = \int_{\xi}^{\eta} \frac{dx}{\sqrt{(x-e_1)(x-e_2)(x-e_3)}}$$

Weierstrass's normal form  $t^2 = 0$   $t^2 = 0$  is

$$\int_{\xi}^{\eta} \frac{dx}{\sqrt{(a-x)(b-x)(c-x)}}$$

Legendre's normal form  $\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$  is

Legendre's normal form, Weierstrass's form & inverse elliptic functions notation:  $\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$  is Abel, Jacobi, Weierstrass  $\int_{\xi}^{\eta} \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$  is elliptic

$$\text{Ex. 3 } T = \int_{b^2}^{c^2} \frac{\lambda d\lambda}{\sqrt{(\alpha^2 - \lambda)(\beta^2 - \lambda)(c^2 - \lambda)}} \quad (\alpha > \beta > c)$$

Reduction:  $\lambda = \frac{t + \beta}{t + 1}, \mu = \frac{2t + \beta}{t + 1}$

$$T = M \int_{\xi}^{\eta} \frac{t + 1}{\alpha t + \beta} \frac{dt}{\sqrt{(t^2 - \xi)(t^2 - \eta)}} = \frac{M}{\alpha} \int_{\xi}^{\eta} \frac{t + 1}{t + \eta} \frac{dt}{\sqrt{(t^2 - \xi)(t^2 - \eta)}}$$

$$\begin{aligned}
 & t+1 = t+q+(1-q) \\
 & = \frac{1}{2} \int \frac{dt}{\sqrt{-(t^2-2t+1)(t-q)}} + \frac{(1-q)u}{2} \int \frac{1}{t+q} \frac{dt}{\sqrt{\dots}} \\
 & \quad \text{ellipt. int of 2nd kind} \\
 & \int \frac{t}{t+q} \frac{dt}{\sqrt{\dots}} = \int \frac{t-q}{t-q} \frac{dt}{\sqrt{\dots}} \\
 & = \int \frac{t}{t-q} \frac{dt}{\sqrt{\dots}} - \int \frac{dt}{t-q\sqrt{\dots}} \quad \text{ellipt. int of 3rd kind} \\
 & = \int \frac{t}{t-q} \frac{dt}{\sqrt{-(t-q)(t-2)(t-q)}} \quad t^2 = 5t - 12 \\
 & \int \frac{dt}{(t-q)\sqrt{\dots}} = R \int \frac{1}{(x^2+c)\sqrt{\dots}} dx \quad \text{integral 1-3rd kind}
 \end{aligned}$$

### Summary

1.  $\int R(x, \sqrt{ax^2+bx+c}) dx$  elementary f
2.  $\int R(x, \sqrt{ax^4+\dots}) dx$  elliptic int  
 $\int R(x, \sqrt{ax^4+\dots}) dx$
3.  $\int R(x, \sqrt{ax^{2n}+\dots}) dx$  hyperelliptic int  
 inverse:
  1. trigon. f. exponential f.
  2. ellipt. f.
  3. hyperelliptic funct. etc. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2.
6. integral inverse Abelian funct. 1-2-2
1. 9.  $\int R(x, \sqrt{\dots}) dx$  integral inverse Abelian funct. 1-2-2

out. int. of 2nd kind =  $\frac{1}{2} \int \frac{1}{t+q} \frac{dt}{\sqrt{\dots}}$  integral =  $\frac{1}{2} \int \dots$   
 it funct. i. defn.  $z = \eta + i\omega$  Abel. Jacobi. 5. 9. 9.  
 + integrat. special case in diff. eq. int.  
 or  $\eta$  is t. funct. i. introduce in funct. theory, 2. 3.  
 3. 2. 3.  
 3. 2. 3.  $\frac{1}{2} \int \dots$  power series = expand & approximate  
 $\sqrt{ax^2+bx+c} = \sqrt{a} \sqrt{x^2+\dots} = \sqrt{ax^2+\dots} + \dots$   
 degenerati. i. Pseudo-ellipt.  $\int \frac{1}{(x^2+c)\sqrt{\dots}} dx$   
 $\int \frac{dx}{\sqrt{ax^4+ax^2+ax+a_0}}$  (reciprocal eq.  $x, \frac{1}{x}$  2-2-2-2)  
 $= \int \frac{1}{(x^2+c)\sqrt{\dots}} dx + \int \frac{1}{\sqrt{\dots}} dx \equiv 0$   
 $t = \frac{x-1}{x+1} \Rightarrow$  elementary integral = 2-2-2

### Integration of binomial differential

$$\begin{aligned}
 I &= \int x^m (ax^m + b)^p dx, \quad (m, n, p \text{ rational no.}) \\
 \text{Let } & \dots p, \frac{1}{2}, \frac{1}{3}, \dots \Rightarrow \dots \text{ special case} \\
 & \dots \dots \\
 ax^m &= bt \\
 I &= \int c/t^q (1+t)^p dt \quad q = \frac{m-n+1}{n}, \text{ real} \\
 \int p/q &= \int t^q (1+t)^p dt \\
 1) p > 0 & \frac{d}{dt} \left( \frac{t^{q+1}}{q+1} (1+t)^p \right) = \frac{t^q}{q+1} (1+t)^p + \frac{p}{q+1} t^{q+1} (1+t)^{p-1} \\
 \frac{t^{q+1} (1+t)^p}{q+1} &= \int p/q + \frac{p}{q+1} \int p-1, q+1 \dots \dots \dots
 \end{aligned}$$

$$p < 0, \quad \frac{t^q(1+t)^{p+1}}{q} = \frac{1}{p+q} J_{p+1, q-1} + \frac{p+1}{q} J_{p, q}$$

$$\frac{t^q(1+t)^{p+1}}{p+1} = \frac{q}{p+1} J_{p+1, q-1} + J_{p, q} \quad (2)$$

(1), (2) ... (3) ... simpler form = reduce

(A) to reduce to  $\frac{1}{t^q}$  or  $\frac{1}{(1+t)^q}$  -  $p, q$  integers  $\neq 1$

$p > 0$ , (1) ...  $J_{0, p+q} = 1/p$

$p < 0$ , (2) ...  $J_{0, p+q+1} = 1/(p+1)$

$$J_{0, p+q} = \int t^{p+q} dt$$

$$J_{1, p+q+1} = \int \frac{t^{p+q+1}}{1+t} dt \quad p+q+1 = \frac{r}{s} \quad t^{\frac{r}{s}} = u$$

$$J_{p, q} = \int t^p(1+t)^q dt$$

$$1+t = u \quad J_{p, q} = \int (u-1)^p u^q du$$

(B)  $q$ , integer,  $u=0$  to  $1$ ,  $p$ , integer  $\neq 0$

$$p = \frac{r}{s}, \quad (1+t)^{\frac{r}{s}} = u$$

$$t = u-1, \quad J_{p, q} = -\int (1+u)^p u^q du$$

(C)  $p, q$ , integer

$$p = \frac{r}{s}, \quad (1+t)^{\frac{r}{s}} = u$$

It is ... case elementary  $\int$  integrals

It is ... case ...  $\int$  ...  $\int$  ...  $\int$  ...

Ex  $J = \int x^m \sqrt[3]{1+x^3} dx$   
 $x^3 = t$

$$J = \frac{1}{3} \int (1+t)^{\frac{1}{3}} t^{-\frac{1}{3}} dt$$

$p+q = \frac{1}{3} - \frac{1}{3} = 0$  integrable

$$\frac{1+t}{t} = v^3 \quad J = -\int \frac{v^3 dv}{(v^3-1)^2}$$

Integration of transcendental functions  
 algebraic, with  $\ln$ ,  $\tan$ ,  $\sec$  - known  $\int$

$$\int G(x) \sin x dx = -G(x) \cos x + \int G'(x) \cos x dx$$

$$= -G(x) \cos x + G'(x) \sin x - \int G''(x) \sin x dx$$

$G(x)$ , rational integral  $\int$ , ... integrable ...  
 $G^{(n)}$  constant  $\int$  ...

$G(x)$ , rational  $\int$ ,  $G$  partial fraction ...  
 term:  $\frac{1}{(x-a)^n}$  ...  $\frac{1}{x-a}$

$$\int \frac{\sin x dx}{x-a} = \int \frac{\cos x dx}{x-a} = \text{Ei}$$

It integrals ...

$$Si(x) = \int \frac{\sin x dx}{x}$$

$$Ci(x) = \int \frac{\cos x dx}{x}$$

...  $\int$  ... function  $\rightarrow$  ... integral

1.37. ditte integral ... (faktorielle - Erweite, Produktregel)

$$\int G(x) e^x dx = G(x) e^x - \int G'(x) e^x dx = e^x (G(x) - G'(x) dx) + G''(x) e^x dx$$

$G(x)$  rat. integral f. integrables  
 $\frac{1}{x}$  rational f.  $\int \frac{e^x dx}{x} = \text{residue}$

$\frac{e^{-x} dx}{x}$  exponential integral + funct. + 3e  
 $\text{Ei}(x) = \int_{-\infty}^x \frac{e^t}{t} dt$

$$e^{-x} = t \quad \int \frac{t dt}{t \log t} = \int \frac{dt}{\log t}$$

integral logarithm f.  $\text{li}(x) = \int_0^x \frac{dt}{\log t}$   
 $\text{Ei}(x) = \text{li}(e^{-x})$

$e^{-x}$  funct.  $\int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$

$\int_0^{\infty} e^{-x^2} dx$ , Gauss error funct. least square  
 $\int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$

$$\frac{1}{\sqrt{1-x^2}} \int \frac{dx}{\sqrt{1-x^2}} \quad (\text{let } x = \sin t, dt = \cos t dx) = C(x)$$

$$\frac{1}{\sqrt{1-x^2}} \int \frac{x dx}{\sqrt{1-x^2}} \quad (\text{let } t = 1-x^2, dt = -2x dx) = S(x)$$

Fresnel's integrals

$$3 \int G'(x) \log x dx = G(x) \log x - \int \frac{G(x)}{x} dx$$

$G$  = sin, cosine, expon + sin (cosine) integ.  
 exp. int. f.  $G$  = rat. int. f. = integrable  
 $G$  = rational f. = integrable

$$\int x^n \log x dx = \frac{x^{n+1}}{n+1} \log x - \frac{x^{n+1}}{(n+1)^2} \quad (n \neq -1)$$

$$n = -1: \int \frac{\log x}{x} dx = \frac{(\log x)^2}{2}$$

$$\int \frac{\log x}{x} dx = \log x \cdot \log x - \int \frac{\log x}{x} dx$$

$$\int x^m (\log x)^n dx \quad m, n \text{ integer}$$

$$= \frac{x^{m+1}}{m+1} (\log x)^n - \frac{n}{m+1} \int x^m (\log x)^{n-1} dx \quad (m \neq -1)$$

$n$  = integer + 3...  $\log, \log^2, \log^3, \dots$  integrable  
 $m$  = integer + 3...  $\int_0^1 x^m dx = \frac{1}{m+1}$

$$\int \frac{x^m}{\log x} dx = \int \frac{dt}{\log t} \quad (x^{m+1} = t)$$

integral logarithm

$$m = -1, \int \frac{(\log x)^n}{x} dx = \frac{(\log x)^{n+1}}{n+1} \quad (n \neq -1)$$

$$m = n = -1, \int \frac{dx}{x \log x} = \log(\log x)$$

$$4 \int \arcsin^n x dx = x \arcsin^n x - n \int x \arcsin^{n-1} x dx$$

$$= x \arcsin^n x - n \int \sqrt{1-x^2} \arcsin^{n-1} x dx + n \int \frac{x^2}{\sqrt{1-x^2}} \arcsin^{n-1} x dx$$

$$= x \arcsin^n x + n \sqrt{1-x^2} \arcsin^{n-1} x - n(n-1) \int \arcsin^{n-2} x dx$$



$n$ , + int,  $n$  even  $\int dx = \dots$ ,  $n$  odd  $\int \arcsin x dx = \dots$

$n$ , negat. int.  $\int \frac{dx}{\arcsin^n x} = \frac{\sqrt{1-x^2}}{(n-1)\arcsin^{n-1} x} + \frac{1}{n-1} \int \frac{x dx}{\sqrt{1-x^2} \arcsin x}$

$$= \frac{-\sqrt{1-x^2}}{(n-1)\arcsin^{n-1} x} + \frac{1}{n-1} \left( \int \frac{-x}{\arcsin^{n-2} x} + \frac{1}{n-2} \int \frac{dx}{\arcsin^{n-2} x} \right)$$

$n$ , integer + 2, ... = ... T, AB

$$\int \frac{dx}{\arcsin x} = a \int \frac{dx}{\arcsin^2 x} \dots$$

$\arcsin x = t, a = a \cdot t, da = a \cos t dt$

$$\int \frac{dx}{\arcsin x} = \int \frac{a \cos t dt}{t} \quad \text{cosine integral}$$

$$\int \frac{dx}{\arcsin^2 x} = \frac{\sqrt{1-x^2}}{\arcsin x} + \int \frac{x dx}{\sqrt{1-x^2} \arcsin x}$$

$$= \frac{-\sqrt{1-x^2}}{\arcsin x} + \int \frac{a \sin t dt}{t} \quad \text{Sine integral}$$

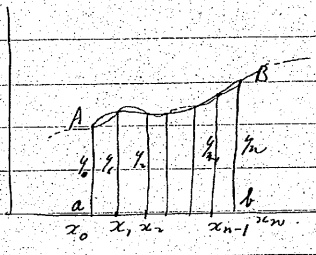
$n$  +,  $n$  +, theoretical - integrat. is ...  
 $n$  -ve practical - mechanical quadrature ...

Mechanical Quadrature

$f(x)$ ,  $(a, b)$ , one valued, cont.

$$J = \int_a^b f(x) dx, \quad \text{if } a = x_0, x_1, \dots, x_n = b$$

$t: u = B$



Note: A, B, i, t, ...  
 $x_0, y_0$   
 $x_1, y_1$   
 $\dots$   
 $x_n, y_n$   
 $n+1$  points span  
 in  $y = P(x)$   
 ( $P$ ..  $n$ th deg. polynomial)

$y = P(x)$  ... Lagrange's formula of interpolation ...

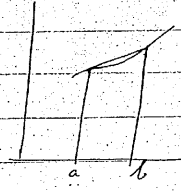
$$P(x) = (x-x_0)(x-x_1) \dots (x-x_n)$$

$$P(x) = \sum_{k=0}^n \frac{y_k}{\varphi'(x_k)} \frac{\varphi(x)}{x-x_k}$$

$$J = \int_a^b P(x) dx = \sum_{k=0}^n \frac{y_k}{\varphi'(x_k)} \int_a^b \frac{\varphi(x) dx}{x-x_k}$$

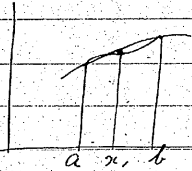
$$\frac{P(x)}{x-x_k} \quad n \text{th deg. polynomial}$$

$n = 1 + \dots$



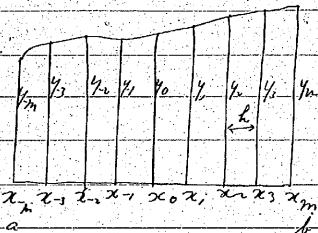
polynomial ... straight line ...  
 $\dots$   
 In a prapositional formula

$n=2$



$y = P(x) = 1.9 + 7.5x$   
 parabola  
 or Simpson's rule =  $\frac{h}{3}$

for the sake of simplicity,  $x_1, x_2, \dots, x_n$   
 $1.4.5 = 2.2.5$  - Newton-Cotes formula & Maclaurin's f  
 or  $1.4.5 = 2.2.5$   $m=3$  even  $n=4$



$\frac{b-a}{2m} = h$   
 Newton-Cotes:  
 $m = \text{even} \begin{cases} y_0 & y_2 & y_4 & \dots & y_m \\ y_1 & y_3 & y_5 & \dots & y_{m-1} \end{cases}$

$m = \text{odd} \begin{cases} y_1 & y_3 & y_5 & \dots & y_m \\ y_0 & y_2 & y_4 & \dots & y_{m-1} \end{cases}$

or Lagrange's form = apply

$m=2 \quad \frac{h}{3} (y_0 + 4y_1 + y_2)$   
 $m=3 \quad \frac{3h}{8} (y_2 + y_0 + 3(y_1 + y_{-1}))$   
 $m=4 \quad \frac{2h}{45} (7y_0 + 32(y_1 + y_3) + 7(y_2 + y_4))$

$m=2, 3$  Newton-Cotes form.  $m=3$   
 $\frac{h}{3}$  ordinate,  $\frac{h}{3}$  Simpson's

first

Rule  $\frac{h}{3}$  (a Simpson's one-third rule)  
 $\frac{3h}{8}$  Simpson's second (three-eighths) rule

$m=2, 3$  or  $m=3, 4$  or  $m=4, 5$  (or  $m=1, 2, 3, 4$ )  
 Maclaurin's f.

$m = \text{even} \quad y_0, y_2, \dots, y_m$   
 $y_1, y_3, \dots, y_{m-1}$   
 $m = \text{odd} \quad y_0, y_2, y_4, \dots, y_m$   
 $y_1, y_3, \dots, y_{m-1}$

See Moore =  $2.2.5$  mod.  $m=1, 2, 3, 4, 5, 6, 7, 8$   
 Newton-Cotes, 1. Macl. 1-2, 2+2, 2+2, 2+2, 2+2, 2+2  
 $2.2.5 = 2.2.5$  exact  $\frac{h}{3}$  or  $\frac{3h}{8}$   
 $2.2.5 = 2.2.5$  exact  $\frac{h}{3}$  or  $\frac{3h}{8}$

Maclaurin's rule =  $\frac{h}{3}$

$m=3, \quad \frac{b-a}{8} \{ 2y_0 + 3(y_1 + y_2) \}$   $h = \frac{b-a}{m}$   
 $m=4, \quad \frac{b-a}{48} \{ 11(y_1 + y_3) + 15(y_2 + y_4) \}$   
 $m=6, \quad \frac{h}{140} \{ 27y_0 + 27(y_1 + y_5) + 26(y_2 + y_4) + 4(y_3 + y_6) \}$   
 $\frac{3h}{10} \{ 6y_0 + (y_1 + y_5) + 5(y_2 + y_4) + (y_3 + y_6) \}$   
 $\frac{3h}{10}$  Weddle's rule  $\frac{h}{3}$

Gauss's rule

(a, b)  $f(x)$ , expandible into power series  
by Maclaurin's theorem

$$x = x_1, x_2, x_3, \dots, x_n$$

$$f(x) = y_1, y_2, y_3, \dots, y_n$$

$$J_0 = \int_a^b f(x) dx$$

polynomial,  $F(x) = \sum_{k=1}^n \frac{y_k}{\varphi'(x_k)} \frac{\varphi(x)}{x-x_k}$ ,  $\varphi(x) = (x-x_1) \dots (x-x_n)$

at most  $(n-1)$ th degree  
at  $x = y = F(x) + 0 = \text{Curve } f(x)$

$$(x_1, y_1), (x_2, y_2), \dots, (x_n, y_n)$$

$$J_1 = \int_a^b F(x) dx, \quad J_0 = \int_a^b f(x) dx$$

$$x_1, x_2, \dots, x_n; \quad y_1, y_2, \dots, y_n; \quad J_1, J_0 = \int_a^b f(x) dx$$

$$J_0 = J_1$$

$f(x)$  is at most  $(n-1)$ th degree polynomial  
i.e.  $f(x) + F(x) + \dots$  coincide  $\therefore n-1$ th deg.

1 poly. i.e.  $n$  points; pass in  $x$  - only one  $x$

$$J_0 = J_1$$

$$f(x) = \varphi(x) Q(x) + R(x)$$

$Q(x)$  - power series  $\therefore R(x)$  - polynomial of at most  $(n-1)$ th degree

$$J_0 = \int_a^b f(x) dx = \int_a^b \varphi(x) Q(x) dx + \int_a^b R(x) dx$$

$$x = x_k \quad f(x_k) = \varphi(x_k) Q(x_k) + R(x_k) = R(x_k) = y_k$$

$$\therefore R(x) = F(x) + y_1 + y_2 + \dots + y_n$$

$$\int_a^b R(x) dx = \int_a^b F(x) dx = J_1$$

$$J_0 - J_1 = \int_a^b \varphi(x) Q(x) dx$$

$$= \int_a^b \varphi(x) (a_0 + a_1 x + a_2 x^2 + \dots + a_n x^{n-1}) dx$$

$$= a_0 \int_a^b \varphi(x) dx + a_1 \int_a^b \varphi(x) x dx + a_2 \int_a^b \varphi(x) x^2 dx + \dots + a_n \int_a^b \varphi(x) x^n dx$$

$$\varphi(x) = (x-x_1)(x-x_2) \dots (x-x_n) \therefore \int_a^b \varphi(x) x^k dx = 0$$

$$\int_a^b \varphi(x) dx = 0, \quad \int_a^b \varphi(x) x dx = 0, \quad \int_a^b \varphi(x) x^2 dx = 0, \dots, \int_a^b \varphi(x) x^{n-1} dx = 0$$

$$J_0 - J_1 = a_n \int_a^b x^n \varphi(x) dx$$

~~integrate  $x^{n+1}$  on  $x$  -  $(b-a)^{n+1}$~~   
(k)  $\int_a^b f(x) dx = \int_c^d f(t) dt$  - interval;  $\therefore$  change of variable

$$x = a \quad x = b, \quad t = -h, \quad t = +h, \quad x = At + B, \quad a = -Ah + B, \quad b = Ah + B$$

$$\frac{a+b}{2} = B, \quad \frac{b-a}{2} = Ah, \quad x = \frac{b-a}{2h} t + \frac{a+b}{2}$$

$$x_1, \dots, x_n, \quad x_1 = -h, \quad x_2 = -h, \dots, x_n = h$$

$$\int_a^b f(x) dx = \int_{-h}^h f(t) dt$$

$$\int \varphi(x) dx = \varphi_1(x), \quad \int \varphi(x) dx = \varphi_2(x), \dots, \int \varphi_n(x) dx = \varphi_n(x)$$

$$\int_a^b x^k \varphi(x) dx = (x^k \varphi(x))_a^b - k \int_a^b x^{k-1} \varphi(x) dx$$

$$= \dots = -k \int_a^b x^{k-1} \varphi(x) dx + k(k-1) \int_a^b x^{k-2} \varphi(x) dx$$

$$= (x^k \varphi(x))_a^b - k(x^{k-1} \varphi(x))_a^b + \dots + (-1)^k k! (k-1) \dots 2! (\varphi(x))_a^b$$

$$= 0 + \dots + (-1)^k \frac{k!}{k!} \varphi(x)_a^b = 0$$

$$(\varphi(x))_a^b = 0$$

$$(x \varphi(x))_a^b = (\varphi(x))_a^b = 0$$

$\varphi_1(x), \varphi_2(x), \dots, \varphi_n(x) = 0$  at  $x = a, b$

$$\left. \begin{aligned} \varphi_1(x) &= \psi(x) \\ \varphi_2(x) &= \psi'(x) \\ \varphi_3(x) &= \psi''(x) \\ &\dots \\ \varphi_i(x) &= \psi^{(i-1)}(x) \\ \varphi_n(x) &= \psi^{(n-1)}(x) \end{aligned} \right\} = 0 \text{ when } x = a, b$$

at least  $\psi(x) = (x-a)^n (x-b)^m \theta(x)$

$\varphi(n)$ , nth  $\psi(x)$  is  $n$ th diff.  $\Rightarrow$  nth degree  $\Rightarrow$   $\theta(x)$ , constant  $\Rightarrow$   $\dots$   $\frac{(2n)!}{n!}$

$$\psi(x) = (x-a)^n (x-b)^m \frac{(2n)!}{n!}$$

$$p(x) = \frac{(2n)!}{n!} \frac{d^n ((x-a)^n (x-b)^m)}{dx^n}$$

82-11:  $\int_a^b x^k \varphi(x) dx = 0, \quad k = 0, 1, \dots, (n-1)$

$\int_a^b \Phi(x) \varphi(x) dx = 0, \quad \Phi(x)$ , polynomial of at most  $(n-1)$ th degree

$$a = -1, \quad b = +1$$

$$P_n(x) = \frac{(2n)!}{n!} \frac{d^n (1-x^2)^n}{dx^n}, \quad X_n(x) = \dots$$

Legendre's polynomial or zonal harmonics

$$\int_{-1}^{+1} P_m(x) P_n(x) dx = 0, \quad m < n \text{ or } m > n \text{ or } m \neq n$$

is  $\dots$   $\dots$   $\dots$

$P_n(x) = 0 \Rightarrow \dots \varphi(x) = 0$ , roots  $\dots$   $a, b$

$\dots$  real, different with from each other  $\dots$  (by Rolle's theorem)

is  $\dots$   $x_1, x_2, \dots, x_n$   $\dots$   $y_1, y_2, \dots, y_n$

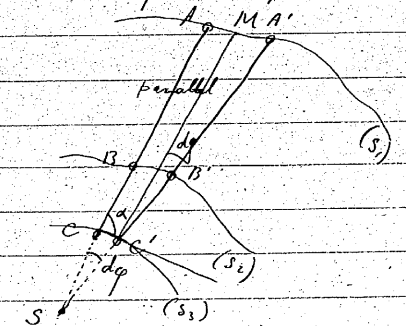
mechanical quadrature  $\dots$   $\dots$   $\dots$

ably must exact  $\dots$   $\dots$   $\dots$

$P_n$   $\dots$  algebraic equal  $\dots$   $\dots$   $\dots$

approximate value  $\dots$  (Moore's table)

### Principles of Planimeters



$S_1, S_2 = \dots$  curve

$S_1, S_2 = \dots$  circle or

straight line  $\dots$

$AB = l, BC = l'$

$(S_1) \dots \dots (S_2, S_1 \dots)$

$cc' = ds$

area  $ACC'A' = ACC'M + MCA'$

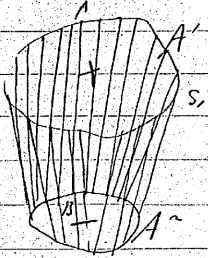
$$ACC'A = (l+l') \sin \alpha ds \quad \text{rot. pl. ... rot. ...}$$

$$MC'A' = \frac{1}{2}(l+l')^2 d\varphi$$

$$ACC'A = (l+l') \sin \alpha ds + \frac{1}{2}(l+l')^2 d\varphi$$

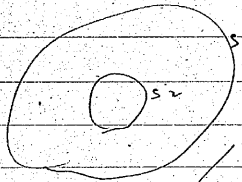
$$BCC'B = l' \sin \alpha ds + \frac{1}{2}l'^2 d\varphi$$

$$ABB'A' = l \sin \alpha ds + \frac{1}{2}(l^2 + 2ll' + l'^2) d\varphi$$



$$(A_1) - (A_2) = \int l \sin \alpha ds + \frac{1}{2}(l^2 + 2ll' + l'^2) d\varphi$$

$\varphi = 0$



$$\varphi = 2\pi$$

$\varphi = \text{constant}$

to area ...  $\int r \sin \alpha ds$

depend

$$\int r \sin \alpha ds, \quad \alpha = \text{const}, \quad r = \text{const}$$

area difference

$$(A_1) - (A_2) = \int r \sin \alpha ds = -\int r \sin \alpha ds$$

constant

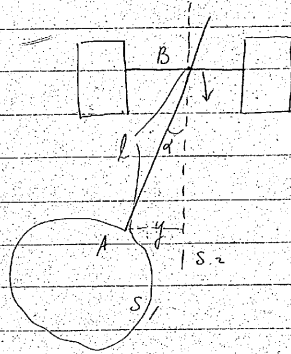
$$A_1 - A_2 = \int r \sin \alpha ds + \text{const} = (l^2 + 2ll')$$

Amstern's planimeter ...

Scheiber-planimeter ...

Roller planimeter

straight line



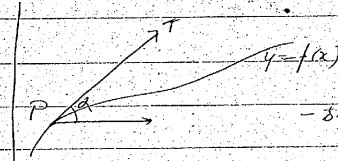
$$ds = dx$$

$$y = l \sin \alpha$$

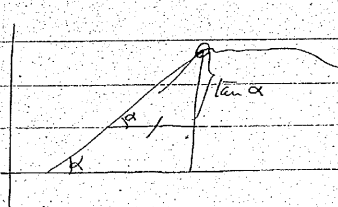
$$l \sin \alpha ds = y dx$$

$$\int l \sin \alpha ds = \int y dx$$

$\int y dx = \int f(x) dx = \text{area under curve}$   
 Integrations (von Abtast)



$f'(x) = \tan \alpha$   
 - s. h. o. ...  
 $\varphi = \text{langen}$



$y = f(x)$   
 $\alpha = \text{langen}$   
 $y = f(x)$



# Integration of infinite series

$$a_1 + a_2 + a_3 + \dots$$

$$a_n + a_{n+1} + \dots$$

$$S_n = a_1 + a_2 + \dots + a_n$$

$S_n$  sequence: converge or diverge

$n \rightarrow \infty$  inf. series  $\rightarrow$  conv.  $\rightarrow$  div.  $\rightarrow$  s.o.

$$\lim_{n \rightarrow \infty} S_n = S$$

$S_n$  seq. convergence necessary  $\leftarrow$

sufficient condition:  $\dots$

$\epsilon > 0$  small at pleasure:  $\dots$  m. arbitrary

$$|S_{n+m} - S_n| < \epsilon, \text{ for } n \geq n_0(\epsilon)$$

$n_0(\epsilon)$  is: const. necessary  $\leftarrow$  and!

Proof:  $\sum a_n$  convergent:  $\dots$   $S_n \rightarrow S$

$$\lim_{n \rightarrow \infty} S_n = S$$

$$\epsilon > 0 \quad |S_n - S| < \frac{\epsilon}{2}, \text{ for } n \geq n_0(\epsilon)$$

$n_0$  is:  $\dots$  (from the def. of limit)

$$|S_{n+m} - S| < \frac{\epsilon}{2}, \text{ for } n \geq n_0(\epsilon)$$

$$|S_{n+m} - S_n| = |(S_{n+m} - S) - (S_n - S)| \leq |S_{n+m} - S| + |S_n - S| < \epsilon, \text{ for } n \geq n_0$$

$\dots$  necessary  $\rightarrow$

$\dots$

decreasing seq

$$\epsilon_1, \epsilon_2, \dots, \epsilon_n, \dots \quad \epsilon_n \rightarrow 0, \dots$$

$$i = 1, 2, \dots, n_0, \dots$$

$$n_1, n_2, \dots, n_m, \dots \quad \dots \text{ req. st.}$$

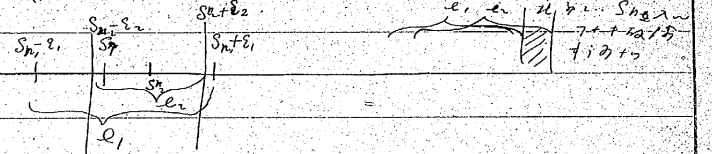
$$|S_{n+m} - S_n| < \epsilon_k \text{ for } n \geq n_k \text{ (k, 1, 2, 3, \dots)}$$

$$|S_{n+k} - S_n| < \epsilon_k \quad k \geq 0$$

$$S_n - \epsilon_k < S_{n+k} < S_n + \epsilon_k$$

$$S_n \pm \epsilon_k \quad \dots \quad S_n \pm \epsilon_k \quad \dots \rightarrow \alpha$$

if  $\epsilon_k = (S_n + \epsilon_k, S_n - \epsilon_k)$  interval  $\rightarrow \alpha$



$\epsilon_k$  length:  $2\epsilon_k \rightarrow$

$\epsilon_1, \epsilon_2, \epsilon_3, \dots$ , interval:  $\dots$

$\dots$  length:  $\dots$

$\dots$   $\rightarrow 0$

$$\epsilon_1, \epsilon_2, \epsilon_3, \dots \rightarrow 0$$

is interval:  $\dots$  increase  $\rightarrow$

$\dots$  decrease  $\rightarrow$

the  $\dots$  common limit  $\dots$

ε > 0

$$\lim S_n \rightarrow S$$

$$|S_n - S| < \epsilon \text{ for } n \geq N$$

for  $N \geq N$

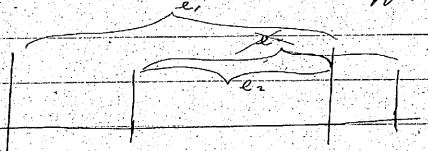
$$S_n - \epsilon < S < S_n + \epsilon$$

$$\epsilon_n < \epsilon \text{ for } n \geq N$$

$$\text{so it is } |S_n - S| < \epsilon \text{ for } n \geq N$$

to be the constant  $\epsilon$  is sufficient to

$\frac{1}{2}\epsilon$



for  $n \geq N$   $\epsilon_2 < \epsilon_1$

$\epsilon_1 < \epsilon$  for  $n \geq N$

$$S_n - \epsilon_n < S_n + \epsilon_n < S_n + \epsilon$$

$\epsilon \geq 1$  then  $S_n + \epsilon$  interval,  $\epsilon_2 = \epsilon - \epsilon_n$

Corollary

$$S_{n+m} - S_n = 0$$

$$|a_{n+1}| < \epsilon \text{ for } n \geq n_0$$

$$|a_n| \rightarrow 0$$

term  $a_n \rightarrow 0$  is necessary (necessary)

$1 - 1 + 1 - 1 + \dots$  is convergent  $\rightarrow 0$  or  $\rightarrow 1$

$1 + \frac{1}{n} + \dots + \frac{1}{n}$   $\frac{1}{n} \rightarrow 0$  but  $\rightarrow \infty$

divergent to  $\infty$

the general criterion - is infinite series  $\sum a_n = R$

to be

alternating series - is term  $a_n \rightarrow 0$  and  $a_n \downarrow$

convergent to

$$a_1 + a_2 + a_3 + \dots$$

) conv

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots$$

$$|a_1| + |a_2| + |a_3| + |a_4| + \dots$$

) div

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$$

to be

$$1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$$

conv

$$1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \dots$$

conv also

if term  $a_n$  sign =  $\pm 1$  conv  $\rightarrow$

absolutely convergent series  $\sum |a_n|$

sign =  $\pm 1$  conditionally conv  $\sum a_n$

(semi-conv  $\rightarrow 1 - 1 + 1 - 1 + \dots$  semi-conv  $\rightarrow$

$$R = \sum_{n=1}^{\infty} a_n$$

absolute term series = conv  $\rightarrow \sum |a_n|$

to be alternating series  $\rightarrow$  conv  $\rightarrow$

$$\sum |a_{n+1}| + |a_{n+2}| + \dots + |a_{n+m}| < \epsilon \text{ for } n \geq n_0$$

$$\sum |a_{n+1}| + |a_{n+2}| + \dots + |a_{n+m}| \leq |a_{n+1}| + |a_{n+2}| + \dots + |a_{n+m}| < \epsilon \text{ for } n \geq n_0$$

absolutely conv. term order sum

if  $\sum |a_n|$  is conv. then  $\sum a_n$  is conv. absolutely conv.

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

$$S = 1 - \frac{1}{2} + \frac{1}{4} - \frac{1}{8} + \dots$$

1988, sp. Dirichlet's test

$$S' = (1 - \frac{1}{2} - \frac{1}{4}) + (\frac{1}{2} - \frac{1}{4} - \frac{1}{8}) + \dots + (\frac{1}{2^{m-1}} - \frac{1}{2^m} - \frac{1}{2^{m+1}})$$

$$S'_{2m} = \frac{1}{2} - \frac{1}{4} + \frac{1}{6} - \frac{1}{8} + \dots + \frac{1}{4m-2} - \frac{1}{4m}$$

$$= \frac{1}{2} (1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots + \frac{1}{2m-1} - \frac{1}{2m})$$

$$= \frac{1}{2} S_{2m}$$

$$\lim_{m \rightarrow \infty} S'_{2m} = \frac{1}{2} \lim_{m \rightarrow \infty} S_{2m} = \frac{1}{2} S$$

$$\lim_{m \rightarrow \infty} S'_{2m+1} = \lim_{m \rightarrow \infty} S'_{2m} = \lim_{m \rightarrow \infty} S_{2m} = \frac{1}{2} S$$

$$S' = \frac{1}{2} S$$

if  $\sum a_n$  is conditionally convergent series

then  $\sum |a_n|$  is not conv. (infinitely oscillate included)

Riemann rearrangement theorem

$$a_1 + a_2 + a_3 + \dots = 0 \text{ conv. conv. to } 0$$

$$+ \dots \text{ terms } \rightarrow \dots$$

$$+ b_1 + b_2 + b_3 + \dots$$

term,  $-c_1 - c_2 - c_3 - \dots$

if  $\sum a_n$  diverges then  $\sum |a_n|$  diverges

$$+ \dots -c_1 - c_2 - c_3 - \dots \rightarrow +c_1 + |c_2| + |c_3| + \dots$$

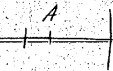
conv.  $\rightarrow$  series absolutely conv.  $\rightarrow$  conv.  $\rightarrow$  conv.

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.



if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

given no.  $\rightarrow$  term  $\rightarrow$  conv.

$$b_1 + b_2 + \dots + b_n$$

$$= -c_1 - c_2 - c_3 - c_4 - \dots - c_n$$

$$\rightarrow \sum c_n = A \text{ or } \sum c_n = B \text{ or } \sum c_n = C$$

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

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if  $\sum a_n$  is conv. then  $\sum |a_n|$  is conv.

$$s = a_1 + a_2 + \dots + a_n + \dots$$

$$S_n = a_1 + a_2 + \dots + a_n$$

$$\text{If } \sum_{n=1}^{\infty} a_n = s \text{ then } s' = a_1' + a_2' + a_3' + \dots + a_n' + \dots$$

$$S_n' = a_1' + a_2' + \dots + a_n'$$

$$S_n \rightarrow s \text{ as } n \rightarrow \infty \text{ then } S_n' \rightarrow s'$$

term  $a_n$  is  $\frac{1}{n^2}$  then  $s = \frac{\pi^2}{6}$

$$S_n' \geq S_n$$

$S_n'$  is term  $a_n$  is  $\frac{1}{n^2}$  is sufficient for  $n > 1$

$$S_n \geq S_m$$

$$S_n \geq S_m \geq S_m \quad \lim_{n \rightarrow \infty} S_n = \lim_{m \rightarrow \infty} S_m = s$$

$$s = s'$$

$s = -\frac{1}{3}$  absolutely convergent

$$\sum a_n = a_1 + a_2 + a_3 + \dots + a_n + \dots$$

$$a_n = b_n - c_n \quad b_n, c_n \geq 0$$

$$\begin{cases} a_n > 0, & c_n = 0 \\ a_n < 0, & b_n = 0 \end{cases}$$

1.  $\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} (b_n - c_n)$

$$\sum a_n = \sum (b_n - c_n)$$

$$\sum |a_n| = \sum (b_n + c_n)$$

$$\sum b_n \text{ converges}$$

$$\sum c_n \text{ converges}$$

$s = \sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} (b_n - c_n)$

$$\sum a_n = \sum (b_n - c_n)$$

$$\sum |a_n| = \sum (b_n + c_n)$$

$$b_n, c_n, \dots \rightarrow c_n, \dots, c_n, \dots$$

$$\sum b_n = \sum b_n, \quad \sum c_n = \sum c_n$$

$$\sum a_n = \sum a_n$$

Uniformly convergent series

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \text{ absolutely convergent}$$

term variable  $x$  is  $n$

$$U_1(x) + U_2(x) + U_3(x) + \dots + U_n(x) + \dots = S(x)$$

2. differentiate or integrate term by term each term def or int.  $\rightarrow$  is infinite series

$$\frac{d}{dx} \left( \frac{1-x}{2} \right) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

1.  $\sum_{n=1}^{\infty} \frac{x^n}{n!} = e^x - 1$

2.  $\sum_{n=1}^{\infty} \frac{x^n}{n!} = e^x - 1$

$$\int_0^x e^{-x} dx = C + \frac{x^2}{2!} - \frac{x^4}{4!} + \frac{x^6}{6!} - \dots = -\cos x$$

1.  $\sum_{n=1}^{\infty} \frac{x^n}{n!} = e^x - 1$

2.  $\sum_{n=1}^{\infty} \frac{x^n}{n!} = e^x - 1$

1872

$$U_n(x) = \frac{a^n n x}{n!} - \frac{a^{n-1} (n-1)x}{(n-1)!}$$

$$S_n(x) = \frac{a^n x}{1!} + \left( \frac{a^{n-1} x}{2!} - \frac{a^{n-2} x}{1!} \right) + \dots + \left( \frac{a^{n-1} x}{n!} - \frac{a^{n-2} x}{(n-1)!} \right)$$

$$= \frac{a^n x}{n!}$$

$$\lim S_n(x) = 0$$

$$S(x) = 0$$

$$U'_n(x) = a^n n x = a^n (n-1)x$$

$S'_n(x) = a^n n x$ ,  $n \rightarrow \infty$ , oscillating, not const

Stokes, Seidel,  $\dots$  of  $P_n$

Uniform convergence

constant term, series -  $\dots$  uniformly conv.  $\dots$  variable part  $\dots$  term  $\dots$  series

Integral  $\dots$

$$U_n(x) = n x e^{-nx} - (n-1) x e^{-(n-1)x}$$

$$\int_0^1 U_n(x) dx = \frac{1}{2} (e^{-n} - e^{-2n}) = \frac{1}{2} (e^{-n} - e^{-2n})$$

$$S_n(x) = U_1(x) + U_2(x) + \dots + U_n(x) = n x e^{-nx}$$

$$\lim S_n = 0$$

$$U_1(x) + U_2(x) + \dots + U_n(x) = S(x) = 0$$

$$\int S(x) dx = 0$$

$$S(x) = \int_0^1 U_1(x) dx + \int_0^1 U_2(x) dx + \dots + \int_0^1 U_n(x) dx + \dots$$

$$S_n(x) = \sum_{k=1}^n \frac{e^{-k} - e^{-2k}}{2} = \frac{1 - e^{-n}}{2}$$

$$\lim_{n \rightarrow \infty} S_n(x) = S(x) = \frac{1}{2}$$

Given  $U_1(x) + U_2(x) + \dots + U_n(x) + \dots$

each term, one value of  $x$  constant

$$S_n(x) = U_1(x) + U_2(x) + \dots + U_n(x)$$

$$R_n(x) = U_{n+1}(x) + U_{n+2}(x) + \dots$$

$$|f(x) - S_n(x)| < \epsilon \text{ for } n \geq n_0$$

for all values of  $x$ ,  $a \leq x \leq b$

uniformly convergent

no  $\dots$  function  $\dots$  independent

$\dots$

1.3.  $S(x) = 1 + x + x^2 + x^3 + \dots + x^n + \dots$  geometric series

$$0 \leq x < 1 \dots \text{conv.}$$

$$S(x) = \frac{1}{1-x}$$

$$S_n(x) = 1 + x + x^2 + \dots + x^{n-1} = \frac{1-x^n}{1-x}$$

$$|S(x) - S_n(x)| = |R_n| = \left| \frac{x^n}{1-x} \right|$$

$0 \leq x \leq g < 1$  uniformly conv.

$$\frac{x^n}{1-x} < \epsilon \text{ for } n \geq n_0$$

$$x^n < \epsilon(1-x)$$

$$\left(\frac{1}{g}\right)^n > \frac{1}{\epsilon(1-g)}$$

$$n \log \left(\frac{1}{g}\right) > \log \frac{1}{\epsilon} + \log \left(\frac{1}{1-g}\right)$$

$$n > \frac{\log \frac{1}{\epsilon} + \log \frac{1}{1-g}}{\log \frac{1}{g}} = n_0$$



$$n \geq n_0 + 3 \dots \frac{1}{10} \dots 6 \dots 7 \dots 10 \dots$$

no. of func.  $\Rightarrow x = \text{independent}$ ,  $g$  a constant  $\Rightarrow$

tr.  $0 \leq x \leq g \Rightarrow$  uniformly convergent  $\Rightarrow$   
 $0 \leq x \leq 1 \Rightarrow \dots \frac{x^b}{x^a} = 1 = \dots \frac{1}{1} = \dots$

co. limit  $\Rightarrow$  no.  $x$  depend

Theorem Given  $S_n = \sum U_n(x)$  with limit  
 $a \leq x \leq b$  uniform conv.  $\Rightarrow$  with limit

$$a \leq x \leq \beta \leq b$$

$$\int_a^\beta S(x) dx = \sum \int_a^\beta U_n(x) dx$$

$$\int_a^\beta S(x) dx = \int_a^\beta S_n(x) dx + \int_a^\beta R_n(x) dx$$

$$= \sum_{r=1}^n \int_a^\beta U_r(x) dx + \int_a^\beta R_n(x) dx$$

$$\left| \int_a^\beta S(x) dx - \sum_{r=1}^n \int_a^\beta U_r(x) dx \right| = \left| \int_a^\beta R_n(x) dx \right| \leq \int_a^\beta |R_n(x)| dx$$

$$\therefore \dots \left| \int_a^\beta f(x) dx \right| \leq \int_a^\beta |f(x)| dx$$

$$|R_n(x)| < \epsilon \text{ for } n \geq n_0$$

$$\int_a^\beta |R_n(x)| dx < \epsilon \int_a^\beta dx = \epsilon(\beta - a) \text{ for } n \geq n_0$$

$$\left| \int_a^\beta S(x) dx - \sum_{r=1}^n \int_a^\beta U_r(x) dx \right| < \epsilon(\beta - a) \text{ for } n \geq n_0$$

indep. of  $\beta - a$ , finite

$$\sum_{r=1}^{\infty} \int_a^\beta U_r(x) dx = \int_a^\beta S(x) dx$$

$$S(x) = U_1(x) + U_2(x) + \dots + U_n(x) + \dots$$

$$S'(x) = U_1'(x) + U_2'(x) + \dots + U_n'(x) + \dots$$

uniform conv. for  $a \leq x \leq b$

$$S'(x) = S'(x) = \sum U_n'(x)$$

$$\int S'(x) dx = S(x)$$

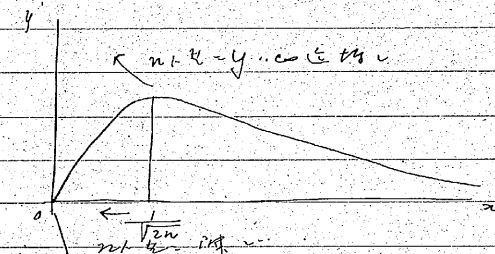
Ex.  $U_n(x) = n x e^{-nx^2} - (n-1) x e^{-(n-1)x^2}$

$$S_n(x) = n x e^{-nx^2}$$

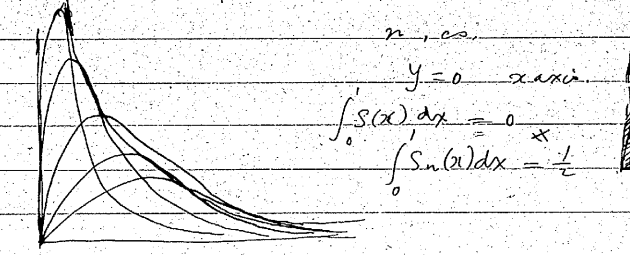
$$S(x) = 0$$

$$R_n(x) = -n x e^{-nx^2}$$

$$y = S_n(x) = n x e^{-nx^2} \quad y' = n e^{-2nx^2} - 2n x^2 e^{-2nx^2} = 0 \quad x = \frac{1}{\sqrt{2n}}$$



max.  $x = \frac{1}{\sqrt{2n}}$   
 $y = \frac{\sqrt{2n}}{\sqrt{e}}$   
 $x y = \frac{1}{\sqrt{e}}$   
 max. possible locus



$n, \infty$   
 $y = 0$  x-axis  
 $\int_0^1 S(x) dx = 0$   
 $\int_0^1 S_n(x) dx = \frac{1}{e}$

Integration of power series  
 $f(x) = \sum_{n=0}^{\infty} a_n x^n$        $u_n(x) = a_n x^n$   
 $|x| \leq r$       convergent  
 term by term integrat. is  
 admissible

$$\sum_{n=0}^{\infty} \int_{x_0}^x a_n x^n = \int_{x_0}^x f(x) dx$$

$$\sum_{n=0}^{\infty} \frac{a_n x^{n+1}}{n+1} = \int f(x) dx$$

Beams.  $\sum a_n r^n$  converg.  $|x| \leq r$   $\sum |a_n| r^n$   
 $|a_{n+1} r^{n+1} + a_{n+2} r^{n+2} + \dots| < \epsilon$  for  $n \geq n_0$   
 no. of course independent  
 of  $x$

$$|a_{n+1} r^{n+1} + a_{n+2} r^{n+2} + \dots| \leq |a_{n+1} r^{n+1}| + |a_{n+2} r^{n+2} + \dots| < \epsilon$$

original series, uniformly convergent  
 hence the theorem

Ex. ... power series  $\sum_{n=0}^{\infty} x^n$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1} x^{n+1}}{a_n x^n} \right| < 1$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| |x| < 1$$

$$|x| < \lim \left| \frac{a_n}{a_{n+1}} \right|$$

$$r < \lim \left| \frac{a_n}{a_{n+1}} \right|$$

$|x| \leq r \Rightarrow \sum |a_n| r^n$  absolutely convergent.

Ex. Elliptic integral of the 1st kind.

$$\int_0^x \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}} \quad (0 < k < 1), (0 \leq x \leq 1)$$

$$x = \sin \phi$$

$$F(k, \phi) = \int_0^{\phi} \frac{d\phi}{\sqrt{1-k^2 \sin^2 \phi}} \quad \phi = \text{amplitude}$$

$k$ , modulus of the ellipse

$(1 - k^2 \sin^2 \phi)^{-\frac{1}{2}}$  expand by binomial theorem

$$= 1 + \frac{1}{2} k^2 \sin^2 \phi + \frac{1 \cdot 3}{2 \cdot 4} k^4 \sin^4 \phi + \dots + \frac{1 \cdot 3 \cdot 5 \dots (2h-1)}{2 \cdot 4 \cdot 6 \dots 2h} k^{2h} \sin^{2h} \phi + \dots$$

convergent, integrable term by term,

$$F(k, \phi) = \phi + \frac{1}{2} k^2 \int_0^{\phi} \sin^2 \phi d\phi + \frac{1 \cdot 3}{2 \cdot 4} k^4 \int_0^{\phi} \sin^4 \phi d\phi + \dots + \frac{1 \cdot 3 \cdot 5 \dots (2h-1)}{2 \cdot 4 \cdot 6 \dots 2h} k^{2h} \int_0^{\phi} \sin^{2h} \phi d\phi + \dots$$

$k = 0$  sufficiently small  $\phi = \text{arc sin } \phi$

$$F(k, \frac{\pi}{2}) = F(k) = \int_0^{\frac{\pi}{2}} \frac{d\phi}{\sqrt{1-k^2 \sin^2 \phi}} = \int_0^1 \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$$

this important constant

$$\int_0^{\frac{\pi}{2}} \sin^{2h} \phi d\phi = \left( -\sin^{2h-1} \phi \cos \phi \right)_0^{\frac{\pi}{2}} + (2h-1) \int_0^{\frac{\pi}{2}} \sin^{2h-2} \phi \cos^2 \phi d\phi$$

$$= \frac{2h-1}{2h} \int_0^{\frac{\pi}{2}} \sin^{2h-2} \phi d\phi$$

$$\int_0^{\frac{\pi}{2}} \sin^{2h} \phi d\phi = \frac{2h-1}{2h} \cdot \frac{2h-3}{2h-2} \cdot \frac{2h-5}{2h-4} \dots \frac{3}{4} \cdot \frac{1}{2} \int_0^{\frac{\pi}{2}} d\phi$$

$$F(k) = \frac{\pi}{2} \left\{ 1 + \left(\frac{1}{2}\right)^2 k^2 + \left(\frac{1 \cdot 3}{2 \cdot 4}\right)^2 k^4 + \dots + \left(\frac{1 \cdot 3 \cdot 5 \dots (2k-1)}{2 \cdot 4 \cdot 6 \dots 2k}\right)^2 k^{2k} \right\}$$

$i = 5$   $F(k)$  is  $\frac{\pi}{2} \dots$

$k = 0$   $1 - k^2 = 1$   $2 \sqrt{1-k^2} = 2$

$k^2 = 1 - 1 - k^2 = -k^2$   $i = 2$   $\dots$   $\infty$   $\infty$  change of variable  $\dots$

Elliptic integral of the 2nd kind

$$\int_0^{\pi} \frac{\sqrt{1-k^2 \sin^2 \theta}}{\sqrt{1-k^2 \sin^2 \theta}} d\theta = \int_0^{\pi} \sqrt{1-k^2 \sin^2 \theta} d\theta = E(k, \pi)$$

$$(1-k^2 \sin^2 \theta)^{\frac{1}{2}} = 1 - \sum_{k=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \dots (2k-1)}{2 \cdot 4 \cdot 6 \dots 2k} k^{2k} \sin^{2k} \theta$$

$$\int_0^{\pi} \sqrt{1-k^2 \sin^2 \theta} d\theta = \pi - \frac{1}{2} k^2 \int_0^{\pi} \sin^2 \theta d\theta + \dots - \frac{1 \cdot 3 \cdot 5 \dots (2k-1)}{2 \cdot 4 \cdot 6 \dots 2k} k^{2k} \int_0^{\pi} \sin^{2k} \theta d\theta + \dots$$

$$E(k) = \int_0^{\pi} \sqrt{1-k^2 \sin^2 \theta} d\theta = \int_0^{\pi} \sqrt{1-k^2 \sin^2 \theta} d\theta = \frac{\pi}{2} \left\{ 1 - \sum_{k=1}^{\infty} \frac{1}{2k} \left( \frac{1 \cdot 3 \cdot 5 \dots (2k-1)}{2 \cdot 4 \cdot 6 \dots 2k} \right)^2 k^{2k} \right\}$$

$F(k, \pi)$ ,  $F(k)$ ,  $E(k, \pi)$ ,  $E(k)$  = Jacobi's  $\dots$

function table  $\dots$  Legendre  $\dots$

Extension of the notion of definite integrals  
def.  $\dots$

$\int_a^b f(x) dx$ , 1.  $a, b$  finite  
2.  $f(x)$ , one-valued continuous  
in  $a \leq x \leq b$ .

1. infinite interval, 2. limit  $\dots$  integrand  $\dots$   
discontinuous  $\dots$  interval  $\dots$  discontinuity  $\dots$

1. Infinite interval

$f(x)$   $\dots$   $x \geq a$ , (infinite)  $\dots$   
one-valued cont.  $\dots$

$\int_a^{\infty} f(x) dx$  definite meaning  $\dots$   
 $x$  variable  $\dots$   $x \geq a$

$\lim_{x \rightarrow \infty} \int_a^x f(x) dx$  exist  $\dots$

$\int_a^{\infty} f(x) dx = \dots$   $\dots$   $\dots$

$\dots$   $\dots$   $\dots$   $\dots$

$f(x)$   $\dots$   $x \leq b$   $\dots$   $\dots$

$\lim_{x \rightarrow -\infty} \int_x^b f(x) dx = \int_{-\infty}^b f(x) dx$

$$\int_0^{\infty} \frac{dx}{1+x^2} = \lim_{x \rightarrow \infty} \int_0^x \frac{dx}{1+x^2} = \lim_{x \rightarrow \infty} \left\{ \arctan x - \arctan 0 \right\} = \frac{\pi}{2}$$

$$\int_0^{\infty} e^{-x} x^{n-1} dx = \lim_{x \rightarrow \infty} \int_0^x e^{-x} x^{n-1} dx$$

$$\begin{aligned} \int_0^x e^{-x} x^{n-1} dx &= (-e^{-x} x^{n-1})_0^x + \int_0^x e^{-x} x^{n-2} dx \\ &= -e^{-x} x^{n-1} + (n-1) \int_0^x e^{-x} x^{n-2} dx \\ &= -e^{-x} \left\{ x^{n-1} + (n-1)x^{n-2} + (n-1)(n-2)x^{n-3} + \dots \right. \\ &\quad \left. + (n-1)(n-2) \dots 3 \cdot 2 \cdot 1 \int_0^x e^{-x} dx \right\} \\ &= -e^{-x} \left\{ x^{n-1} + (n-1)x^{n-2} + (n-1) \cdot 3 \cdot 2 \cdot 1 + (n-1)! \right\} \end{aligned}$$

$$\lim_{x \rightarrow \infty} -e^{-x} \left\{ x^{n-1} + \dots \right\} = 0$$

$$\int_0^{\infty} e^{-x} x^{n-1} dx = n!$$

from  $\int_a^l f(x) dx$ ,  $\lim_{l \rightarrow \infty} \int_a^l f(x) dx$  integral exists if  $\lim_{l \rightarrow \infty} \int_a^l f(x) dx$  exists

7+1 131 132 Criterion 25

131 132

$$\int_a^l \frac{dx}{x^\mu} \quad (a > 0), \quad f(x) = \frac{1}{x^\mu}, \quad \text{one val. cont}$$

$$= \frac{1}{1-\mu} \left( \frac{1}{l^{\mu-1}} - \frac{1}{a^{\mu-1}} \right), \quad \mu \neq 1$$

$$\mu > 1: \quad \lim_{l \rightarrow \infty} \int_a^l \frac{dx}{x^\mu} = \frac{1}{\mu-1} \frac{1}{a^{\mu-1}} = \int_a^{\infty} \frac{dx}{x^\mu}$$

$$\mu < 1: \quad \lim_{l \rightarrow \infty} \int_a^l \frac{dx}{x^\mu} = \infty, \quad \mu = 1, \quad \log x, \quad x \rightarrow \infty, \quad \infty$$

$$\int_a^{\infty} \frac{dx}{x^\mu} \quad \mu > 1 \rightarrow \infty$$

generally

$$\int_a^{\infty} f(x) dx, \quad f(x) = \frac{p(x)}{x^\mu} \quad p(x) \text{ finite for } x \rightarrow \infty$$

then  $\int_a^{\infty} f(x) dx$  exists when  $\mu > 1$

$$\int_a^l f(x) dx - \int_a^l f(x) dx = \int_l^l f(x) dx \quad l' > l$$

$$|p(x)| \leq k \quad (a, \infty) \rightarrow k \text{ exist}$$

$$\left| \int_l^l f(x) dx \right| = \left| \int_l^l \frac{p(x)}{x^\mu} dx \right| \leq k \left| \int_l^l \frac{dx}{x^\mu} \right| \rightarrow 0 \text{ for } l \rightarrow \infty$$

$$k \left| \int_l^l \frac{dx}{x^\mu} \right| < \epsilon \quad \text{for } l \geq g$$

$$\therefore \int_a^{\infty} f(x) dx \text{ exists when } \mu > 1$$

sufficient but not necessary condition

$$x^\mu f(x) = p(x), \text{ finite } (a, \infty) \rightarrow \text{not } \mu > 1$$

$\mu > 1 \rightarrow$  2 positions 131 132

Ex.

$$\int_0^{\infty} \frac{\cos ax}{1+x^2} dx \quad \text{im. indifinite int. } \dots \text{ 131 132}$$

$$f(x) = \frac{\cos ax}{1+x^2}$$

$$x^2 f(x) = \frac{\cos ax}{1+x^2} = p(x) = \frac{\cos ax}{1+\frac{1}{x^2}}, \quad \cos ax \text{ osc. but}$$

$\mu = 2 > 1, \therefore \int_a^{\infty} f(x) dx$  exists.   
  $f(x)$  finite, but remains finite when  $x \rightarrow \infty$

$f(x)$  continuous, one value for  $a \leq x < b$

$f(x)$  discontinuous for  $x = b$

$\int_a^b f(x) dx$ , whether it has sense or not?

for ex.  $\int_0^1 \frac{dx}{\sqrt{1-x^2}}$ , discontinuous at  $x=1$ ,

$$\int_0^1 \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$$

$\int_a^{b-\epsilon} f(x) dx$  exists indeed

when  $\lim_{\epsilon \rightarrow 0} \int_a^{b-\epsilon} f(x) dx$  exists,

$$\int_a^b f(x) dx = \lim_{\epsilon \rightarrow 0} \int_a^{b-\epsilon} f(x) dx$$

Similarly

$f(x)$  cont.  $a < x \leq b$ .

discontinuous at  $x=a$   
 $\lim_{\epsilon \rightarrow 0} \int_{a+\epsilon}^b f(x) dx = \int_a^b f(x) dx$ , when the limit exists.

Ex.  $\int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{1-x^2}} = (\arcsin x) \Big|_0^{\frac{\pi}{2}} = \arcsin(1) - \arcsin(0) \rightarrow \frac{\pi}{2}$  for  $\epsilon \rightarrow 0$

$$\therefore \int_0^1 \frac{dx}{\sqrt{1-x^2}} = \frac{\pi}{2}$$

Criterion for the existence of the limit  $\int_a^b f(x) dx$ ,  $f(x)$  disc. at  $x=b$ .

$$\int_a^{b-\epsilon} \frac{dx}{(x-b)^\mu} = \left( \frac{1}{1-\mu} (x-b)^{1-\mu} \right) \Big|_a^{b-\epsilon} \\ = \frac{1}{1-\mu} \left\{ (\epsilon)^{1-\mu} - (a-b)^{1-\mu} \right\} \quad \mu \neq 1.$$

$$\mu < 1. \quad \frac{1}{(-\epsilon)^{\mu-1}} \rightarrow 0.$$

$$\int_a^b \frac{dx}{(x-b)^\mu} = -\frac{1}{1-\mu} (x-b)^{1-\mu} \text{ exists}$$

$$\mu > 1. \quad \frac{1}{(-\epsilon)^{\mu-1}} \rightarrow \infty. \quad \mu = 1. \quad \log \epsilon, \quad \log -\epsilon, \quad \infty.$$

generally

sufficient cond for the exist. of  $\int_a^b f(x) dx$

$$f(x) = \frac{\varphi(x)}{(x-b)^\mu}, \quad \varphi(x) \text{ remains finite as } a \leq x \leq b, \\ \text{and } \mu < 1.$$

$f(x)$ , disc. at  $x=a$ .

$$f(x) = \frac{\varphi(x)}{(x-a)^\mu}$$

$(x-b)^\mu f(x)$  finite at  $x=b$ ,  $\epsilon \rightarrow 0$ ,  $\mu < 1$ .

Ex.  $\int_0^1 \frac{dx}{\sqrt{(1-x^2)(1-k^2x^2)}}$

$$f(x) = \frac{1}{\sqrt{(1-x^2)(1-k^2x^2)}} \quad \text{finite at } x=1$$

$(1-x)^{\frac{1}{2}}$  infinity of order of  $\frac{1}{2}$ .

$f(x)(1-x)^{\frac{1}{2}} = \frac{1}{\sqrt{(1+x)(1-x)}} = f(x)$ , finite &  $\mu < 1$

$\int_0^{+\infty} x^{p-1} e^{-x} dx$  ( $p > 0$ ) =  $\Gamma(p)$  Gammafunction

definite integral: definite function  
 $\int_0^{+\infty} x^{\mu} e^{-x} dx$  exist  $\rightarrow \mu > -1$ ,  $\mu > 0$

$f(x) = x^{p-1} e^{-x}$   
 $x^{\mu} f(x) = x^{\mu+p-1} e^{-x}$

$x \rightarrow +\infty$ ,  $e^{-x} \rightarrow 0$ , order  $\frac{1}{2} + \frac{1}{2} x f(x) \rightarrow 0$  tend

$\mu > -1 \rightarrow \int_0^{+\infty} f(x) dx$  exist

$x^{p-1}$ ,  $1 > p > 0$  discontin. at  $x=0$

$x \rightarrow 0$ ,  $x^{1-p}$

$x^{1-p} f(x) = e^{-x}$

at  $x=0$ ,  $x^{1-p}$  finite

$x^{1-p} \cdot 1-p < \mu + \frac{1}{2}$   $\int_0^{\infty} f(x) dx$  exist

$\int_0^{\infty} x^{1-p} e^{-x} dx$  exist for  $p > 0$

integrate by parts

$\int_0^{\infty} e^{-x} x^{1-p} dx = (-e^{-x} x^{p-1})_0^{\infty} + (p-1) \int_0^{\infty} e^{-x} x^{p-2} dx$   $p > 1$

$\Gamma(p) = (p-1) \Gamma(p-1)$  fundamental property  
 definite fractional equal  $\rightarrow$  define  $\Gamma$  in  $\mathbb{R}$

if  $p$  positive integer

$\Gamma(n) = (n-1) \Gamma(n-1)$   
 $= (n-1)(n-2) \Gamma(n-2) = (n-1)! \Gamma(1)$   
 $= (n-1)!$

Gammafunction factorial  $\rightarrow$  extend on  $\mathbb{R}$ ,  $\mathbb{C}$   
 exponential f, elliptic f, hyperelliptic f,  $\mathbb{C}$   
 differential eq,  $\rightarrow$  define  $\Gamma$  as Gamma f - diff eq  
 eq; satisfy  $\Gamma(x) \Gamma(x) = \Gamma(2x)$

$y = \Gamma(x)$   
 $G(x, y, y', \dots, y^{(n)}) = 0$   
 + rational f, eq,  $\rightarrow$  or  
 (for  $\mathbb{R}$ ,  $\mathbb{C}$ ,  $\dots$ ) integral eq, eq  
 polynomial  $\rightarrow$   
 in  $\mathbb{R}$  transcendental, transcendental  
 f (Hypertranscendental)  $\rightarrow$   $\mathbb{R}$ ,  $\mathbb{C}$ ,  $\dots$

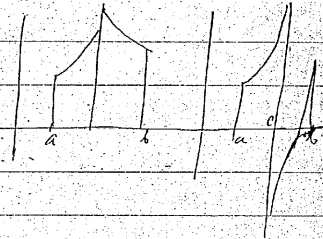
algebraically transcendental  
 func eq  $\rightarrow$  define  $\Gamma$  in  $\mathbb{R}$ ,  $\mathbb{C}$ ,  $\dots$   
 $\int_0^{\infty} x^{p-1} e^{-x} dx$  exist for  $p > 0$   
 $\rightarrow$  integral eq, diff eq  
 Integro-diff eq  $\rightarrow$   $\mathbb{R}$ ,  $\mathbb{C}$ ,  $\dots$



3.  $f(x)$   $a \leq x \leq b$

$a < c < b$  or  $c = \dots$  discont.

$\int_a^{c-\epsilon} f(x) dx + \int_{c+\epsilon}^b f(x) dx$ , definite



$\epsilon \rightarrow 0$

$\epsilon' \rightarrow 0$  limit case is

$\int_a^b f(x) dx$

( $\epsilon = \epsilon' = \dots$  independently tend toward 0

$\dots$  case: apply over  $\dots$

Criterion,

$(x-c)^{\mu} f(x)$   $\mu < 1$ ,  $x=c$ ,  $\dots$  finite  $\dots$

limit  $\dots$

sb. us. case 2 =  $\dots$

is extend =  $a, b, \dots$  finite no. of discontinuous pts  $\dots$

Ex  $\int_1^{\epsilon} \frac{dx}{x} \dots$

$\int_1^{\epsilon} \frac{dx}{x} + \int_{\epsilon'}^1 \frac{dx}{x}$

$= \int_1^{\epsilon} \frac{dx}{x} + \int_{\epsilon'}^1 \frac{dx}{x} = \log \epsilon - \log \epsilon'$

$\left. \begin{matrix} \epsilon \rightarrow 0 \\ \epsilon' \rightarrow 0 \end{matrix} \right\} \log \frac{\epsilon}{\epsilon'} = \text{limit } \dots$

order =  $\dots$  limit  $\dots$

to  $\dots$  dif.  $\dots$   $\int \frac{dx}{x}$  does not exist,

$\dots$   $\log \epsilon - \log \epsilon' = \dots$  principal value of  $\int \frac{dx}{x}$   $\dots$  (by Cauchy)

$\int_{-g}^g f(x) dx = \lim_{g \rightarrow \infty} \int_{-g}^g f(x) dx$

$g = g' \rightarrow \infty$  exist with  $\dots$  limit  $\dots$  principal value of the integral  $\dots$

Quadrature & rectification of curves

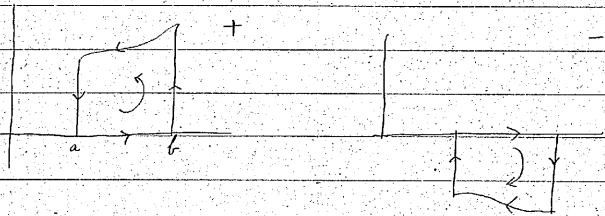
$\int_a^b f(x) dx$   $y = f(x)$ , area  $\dots$

$f(x)$  one valued in  $\dots$  one value  $\dots$

Curve  $\dots$   $x$  axis  $\dots$   $y$  axis  $\dots$  algebraic curve  $\dots$

Curve  $\dots$  one valued  $\dots$  closed curve  $\dots$  quadrature  $\dots$  one valued  $\dots$  tangent  $\dots$   $y$  axis  $\dots$

Curvatures  $\dots$  eq.  $\dots$   $\dots$



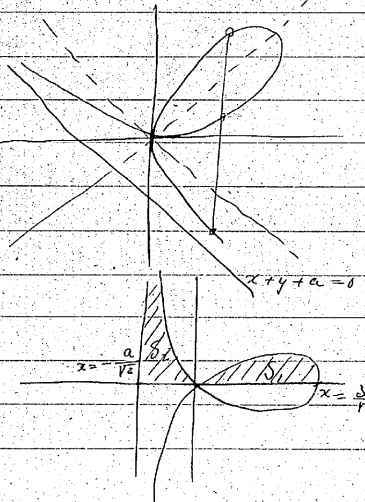
integral =  $\int_a^b y dx$  area algebraic sum  $\pm$

Discantis folium

$$x^2 + y^2 - 3ax = 0$$

$$r = \frac{3a \cos \theta \cos \theta}{\cos^2 \theta + \sin^2 \theta}$$

$$x = \frac{3at}{1+t^2}, \quad y = \frac{3at^2}{1+t^2} \quad t \text{ parameter}$$



$x$ : one val. =  $y$ : 3 values  
 $\pi$  to  $3\pi$  loop 2 to 3 branch  
 $\rightarrow$  7  $\frac{1}{2}$   $\pi$   $\rightarrow$  3:  $\frac{1}{2}$   $\rightarrow$  10: 3 arcs  
 $\rightarrow$  10:  $\frac{1}{2}$   $\pi$   $\rightarrow$  (90°)

$$x = \frac{x+y}{\sqrt{2}}, \quad y = \frac{x-y}{\sqrt{2}}$$

$$\left(\frac{x+y}{\sqrt{2}}\right)^2 + \left(\frac{x-y}{\sqrt{2}}\right)^2 - 3a \frac{x+y}{\sqrt{2}} = 0$$

$$y^2 = \frac{x^2(3a - \sqrt{2}x)}{3(a + \sqrt{2}x)}$$

$$S_1 = \int_0^{\frac{1}{\sqrt{2}}} y dx = \int_0^{\frac{1}{\sqrt{2}}} \frac{\sqrt{3a - \sqrt{2}x}}{\sqrt{2}} dx$$

$$S_2 = \int_{\frac{1}{\sqrt{2}}}^0 y dx = \int_{\frac{1}{\sqrt{2}}}^0 \frac{\sqrt{3a - \sqrt{2}x}}{\sqrt{2}} dx$$

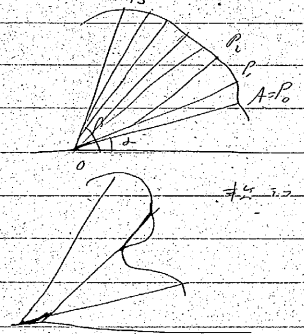
$$\sqrt{2}x = at, \quad x = \frac{at}{\sqrt{2}}$$

$$\frac{\sqrt{3a - \sqrt{2}x}}{\sqrt{2}} = \frac{\sqrt{3a - at}}{\sqrt{2}} = u = at$$

$$S_1 = \frac{4a^2}{\sqrt{3}} \int_0^{\frac{1}{\sqrt{2}}} \frac{(3-u^2)u^2 du}{(1+u^2)^3} = \frac{4a^2}{\sqrt{3}} \int_0^{\frac{\pi}{4}} (2 - 3\sin^2 \theta) d\theta = \frac{3a^2}{4}$$

$$S_2 = \frac{3a^2}{4}$$

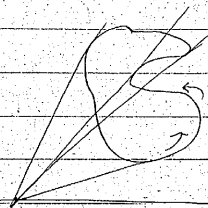
by Polar Coordinates



$r = f(\theta)$  one value  $\theta$   
 Cent at  $(\alpha, \beta)$

$\theta$ : many values  $\rightarrow$   $P_1, P_2, P_3$   
 $r \cos \theta = a_n, \quad \theta_0 = \alpha, \quad \theta_n = \beta$   
 $\theta_n > \theta_{n-1} > \theta_{n-2} \dots$  any angle  
 $\theta_n > \theta_{n-1}$

$\frac{1}{2}$  radius vector  $\rightarrow$   $\frac{1}{2}$  arc - circular arc  $\rightarrow$   $\frac{1}{2} r^2 \theta$   
 $\rightarrow$   $\frac{1}{2} r^2 \theta$   
 $\rightarrow$   $\frac{1}{2} r^2 \theta$   
 $\lim \sum \frac{1}{2} f(\theta_n) (\theta_n - \theta_{n-1})$   
 $= \int_{\alpha}^{\beta} \frac{1}{2} r^2 d\theta$



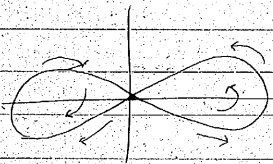
tangent and normal

1.  $12 \rightarrow 9 \rightarrow 10$  Area  $5 \rightarrow 7 \rightarrow 20$  Curves  
 2.  $10 \rightarrow 5$  to positive direct  
 1.  $\rightarrow$

Lemniscate

$$(x^2 + y^2)^2 = 2a^2(x^2 - y^2)$$

$$r^2 = 2a^2 \cos 2\theta$$



$$\int_0^{2\pi} \frac{1}{2} r^2 d\theta = 0$$

$$\int_0^{2\pi} \frac{1}{2} r^2 \cos 2\theta d\theta = 0$$

Parametric representation

$$x = \varphi(t) \quad \varphi, \psi \text{ interval cont.}$$

$$y = \psi(t) \quad (t_0, t_1)$$

problem  $r^2 = x^2 + y^2 = \varphi^2 + \psi^2$

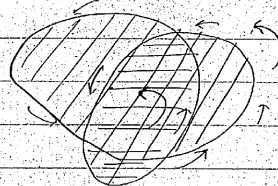
$$\left( \begin{array}{l} x = r \cos \theta \\ y = r \sin \theta \end{array} \right) \quad \left. \begin{array}{l} \frac{x}{r} = \cos \theta = \varphi(t) \\ \frac{y}{r} = \sin \theta = \psi(t) \end{array} \right\}$$

$$r^2 d\theta = \frac{\varphi(t)\psi'(t) - \varphi'(t)\psi(t)}{\varphi^2(t)}$$

$$d\theta = \frac{\varphi(t)\psi'(t) - \varphi'(t)\psi(t)}{\varphi^2 + \psi^2} dt$$

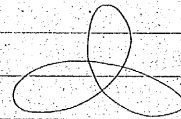
$$\int_a^b \frac{1}{2} r^2 d\theta = \frac{1}{2} \int_{t_0}^{t_1} (\varphi\psi' - \varphi'\psi) dt = \frac{1}{2} \int (x_1 y_1' - x_1' y_1) dt$$

the  $t_0, t_1 \rightarrow 2\pi$   $\varphi, \psi$   $\rightarrow 0$   $\varphi, \psi \rightarrow 1$   $\varphi, \psi$

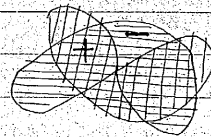


$$x = r(2 \cos \theta - \cos \theta)$$

$$y = r(2 \sin \theta + \sin \theta)$$



$$\int_0^{2\pi} (x_1 y_1' - x_1' y_1) dt \text{ Param. } t \rightarrow$$



Combination of simple harmonic motion

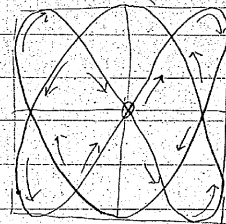
$$x = r a \cos \theta \quad \text{Lissajous's curve}$$

$$y = r a \sin \theta \quad \text{Lissajous's curve}$$

$$x = a \cos(m\theta + \phi)$$

$$y = b \sin(n\theta + \psi)$$

$m, n \in \mathbb{Z}$  rational ratio - closed curve  $t \rightarrow$



$$\frac{1}{2} \int_0^{2\pi} (x_1 y_1' - x_1' y_1) dt = \frac{a^2}{2} \int_0^{2\pi} 3 \sin 2\theta \cos \theta d\theta$$

$\theta = 0$  start  $\int dt = 0$

$$\text{generally } \int_0^{2\pi} \sin h\theta \cos k\theta dt$$

$$h \neq k \quad = 0$$

the  $\theta \rightarrow 0$   $\theta \rightarrow 2\pi$

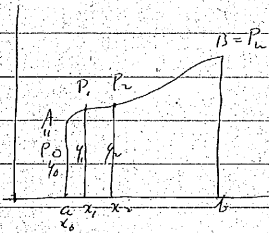
Rectification

curve of equal length - straight line  $\rightarrow 2\pi - 1 \rightarrow 2\pi$

$$y = f(x)$$

(a, b) interval curve

+  $f'(x)$  also (a, b) interval curve



curve length: diff  
 $n \geq 1$  or  $n \geq 2$ ,  $x_1, x_2, x_3, \dots$  curve  
 $n = 2$  pts  $x_1, x_2$  is segment  
 inscribed polygon  $x_1 \rightarrow x_2$  (Koblenz)  
 $x_0$  not  $x_1, x_2$  point, dist 0  
 limit  $n \rightarrow \infty$   $x_n \rightarrow x$

curve &  $x_1, x_2$

$$P_0P_1 + P_1P_2 + \dots + P_{n-1}P_n = \sum_{k=1}^n \sqrt{(x_k - x_{k-1})^2 + (y_k - y_{k-1})^2}$$

$$\sum_{k=1}^n (x_k - x_{k-1}) \sqrt{1 + \left(\frac{y_k - y_{k-1}}{x_k - x_{k-1}}\right)^2}$$

$$\frac{y_k - y_{k-1}}{x_k - x_{k-1}} = \frac{f(x_k) - f(x_{k-1})}{x_k - x_{k-1}} = \frac{\Delta y}{\Delta x}$$

$$\frac{f(x_k) - f(x_{k-1})}{x_k - x_{k-1}} = f'(c_k) \text{ by mean value theorem}$$

$$= f'(x_{k-1}) + \epsilon_k(x_k - x_{k-1}) \text{ for } f \text{ is cont.}$$

$\epsilon_k \rightarrow 0$  when  $(x_k - x_{k-1}) \rightarrow 0$

$$\Sigma = \sum (x_k - x_{k-1}) \sqrt{1 + (f'(x_{k-1}) + \epsilon_k)^2}$$

$$= \sum (x_k - x_{k-1}) \left\{ \sqrt{1 + f'(x_{k-1})^2} + \delta \right\}$$

$$= \sum (x_k - x_{k-1}) \sqrt{1 + f'(x_{k-1})^2} + \delta \sum (x_k - x_{k-1})$$

limit  $\Sigma = \int_a^b \sqrt{1 + f'(x)^2} dx$  limit really exists & has this value

$$S = \int_a^b \sqrt{1 + g'^2} dx$$

$$S = \int_a^b \sqrt{1 + g'^2} dx$$

$$\frac{ds}{dx} = \sqrt{1 + g'^2}$$

if  $x = \varphi(t)$   $y = \psi(t)$

$$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} = \frac{\psi'}{\varphi'}$$

$$S = \int_{t_0}^{t_1} \sqrt{1 + \frac{\psi'^2}{\varphi'^2}} \varphi' dt$$

$$= \int_{t_0}^{t_1} \sqrt{\varphi'^2 + \psi'^2} dt$$

if  $x = r \cos \theta$   $y = r \sin \theta$   $r = f(\theta)$

$$\varphi' = \frac{dr}{d\theta} \cos \theta - r \sin \theta$$

$$\psi' = \frac{dr}{d\theta} \sin \theta + r \cos \theta$$

$$\varphi'^2 + \psi'^2 = \left(\frac{dr}{d\theta}\right)^2 + r^2$$

$$S = \int_{\theta_0}^{\theta_1} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$$

Space curve,  $\theta_0, \theta_1 = \theta_0, \theta_1$

$y = f(x)$   
 $z = \varphi(x)$   $S = \int \sqrt{1 + \left(\frac{dy}{dx}\right)^2 + \left(\frac{dz}{dx}\right)^2} dx$

$x = f(t)$   
 $\varphi = \varphi(t)$   $S = \int \sqrt{f'^2 + \varphi'^2 + \psi'^2} dt$   
 $z = \psi(z)$

Ex. 1. Hyperbola

$$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$

$$x = a \operatorname{cosec} \theta$$

$$y = b \cot \theta$$

$$s = \int \sqrt{a^2 \operatorname{cosec}^2 \theta + b^2 \cot^2 \theta} d\theta$$

$$= \int \frac{\sqrt{a^2 \sin^2 \theta + b^2 \cos^2 \theta}}{\sin^2 \theta} d\theta = \int \frac{\sqrt{a^2 + b^2 - a^2 \cos^2 \theta}}{\sin^2 \theta} d\theta$$

$$= \sqrt{a^2 + b^2} \int \sqrt{1 - \frac{a^2}{a^2 + b^2} \cos^2 \theta} d\theta$$

$$\int \sqrt{1 - k^2 \sin^2 \theta} d\theta = \operatorname{am} \theta \sqrt{1 - k^2 \sin^2 \theta} + \int \frac{\cos \theta d\theta}{\sqrt{1 - k^2 \sin^2 \theta}}$$

$$= \operatorname{am} \theta \sqrt{1 - k^2 \sin^2 \theta} + \int \sqrt{1 - k^2 \sin^2 \theta} d\theta + (k^2 - 1) \int \frac{d\theta}{\sqrt{1 - k^2 \sin^2 \theta}}$$

2. Indirect - curve of a circular cylinder  $x^2 + y^2 = a^2$  & a hyperbolic paraboloid  $z = 2xy$

$$\begin{cases} x^2 + y^2 = a^2 \\ z = 2xy \end{cases} \quad \begin{cases} x = a \cos \theta \\ y = a \sin \theta \end{cases}$$

$$z = 2xy = 2a^2 \sin \theta \cos \theta = a^2 \sin 2\theta$$

$$s = \int_0^{2\pi} \sqrt{\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2 + \left(\frac{dz}{d\theta}\right)^2} d\theta$$

$$= \int_0^{2\pi} \sqrt{a^2 \sin^2 2\theta + 4a^2 \cos^2 2\theta} d\theta$$

$$= \int_0^{2\pi} \sqrt{a^2 + 4a^2 \sin^2 2\theta} d\theta$$

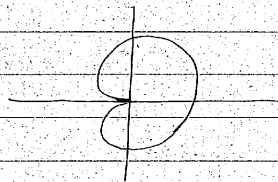
$$= \frac{\sqrt{a^2 + 4a^2}}{2} \int_0^{2\pi} \sqrt{1 - \frac{4a^2}{a^2 + 4a^2} \sin^2 2\theta} d\theta \quad \varphi = 2\theta$$

elliptic integral of the 2nd kind

Remark  $s = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$  position it

$$r = a(1 + \cos \theta)$$

cardioid



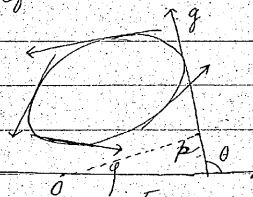
$$s = \int_0^{2\pi} \sqrt{r^2 + r'^2} d\theta$$

$$= a \int_0^{2\pi} \sqrt{2 + 2\cos \theta} d\theta$$

$$= a \int_0^{2\pi} |2 \cos \frac{\theta}{2}| d\theta$$

$$0 - \pi, + \pi - 2\pi, 0$$

Rectification - eqn. of a curve  $r = f(\theta)$



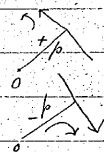
$\theta$  is the angle  $\rightarrow$  tangent is  $\perp$  to  $OP$

$p = f(\theta)$  is the curve defined by  $r = f(\theta)$

$\rho$  is the perpendicular distance from the origin to the tangent line

$\rho = r^2 \sin \theta$  line coordinates

$$\text{Tangent eq. } \begin{cases} x \sin \theta - y \cos \theta = \rho \\ \rho = f(\theta) \end{cases} \quad \begin{cases} x \cos \theta + y \sin \theta = p \\ p = f(\theta) \end{cases}$$



$$\text{envelop. } \begin{cases} x \sin \theta - y \cos \theta = \rho(\theta) \\ x \cos \theta + y \sin \theta = \rho'(\theta) \end{cases}$$

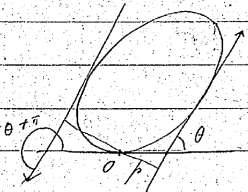
$$\begin{cases} x = p(\theta) \cos \theta + p'(\theta) \sin \theta \\ y = -p(\theta) \sin \theta + p'(\theta) \cos \theta \end{cases}$$

$$\frac{dx}{d\theta} = p(\theta) \cos \theta + p''(\theta) \sin \theta = \cos \theta (p + p'')$$

$$\frac{dy}{d\theta} = -p(\theta) \sin \theta + p''(\theta) \cos \theta = \sin \theta (p + p'')$$

$$S = \int \sqrt{\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2} d\theta = \int |p + p''| d\theta$$

closed & convex curve



$p(\theta) \neq p(\theta + \pi)$ ,  $\theta$  is a point  
on the curve  
Curve of constant  
breadth  $k$  is a circle

circle  $\rightarrow$   $k = 2r$

$$p(\theta) + p(\theta + \pi) = k$$

circle  $\rightarrow$   $k = 2r$  curve is square,  $\theta = \pi/4$   
inscribed in circle  $\rightarrow$   $k = 2r$   $\rightarrow$  Reuleaux  
kinematics  $\rightarrow$   $\rightarrow$   $\rightarrow$  Mechanism  $\rightarrow$   $\rightarrow$   $\rightarrow$

$$p(\theta) = \frac{a_0}{2} + (a_1 \cos \theta + b_1 \sin \theta) + (a_2 \cos 2\theta + b_2 \sin 2\theta) + \dots$$

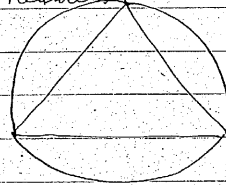
$$p(\theta + \pi) = \frac{a_0}{2} - (a_1 \cos \theta + b_1 \sin \theta) - (a_2 \cos 2\theta + b_2 \sin 2\theta) - \dots$$

$$p(\theta) + p(\theta + \pi) = a_0$$

circle  $\rightarrow$   $k = 2r$

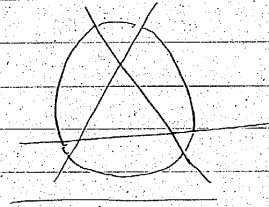
Reuleaux

$k = 2r$



curve of constant breadth  
vertex  $\rightarrow$  center  $\rightarrow$   $\rightarrow$   $\rightarrow$   $\rightarrow$   
circular arc  
width  $\rightarrow$   $\rightarrow$   $\rightarrow$   $\rightarrow$

$\rightarrow$



tangent continuous  $\rightarrow$

$p(\theta) + p(\theta + \pi) = k$   $\rightarrow$   $\rightarrow$  Curve of constant  
breadth  $k$  is a circle

$$S = \int_0^{2\pi} (p + p'') d\theta \quad \text{circle } k = 2r$$

$$= \int_0^{2\pi} p(\theta) d\theta + (p')_{0}^{2\pi}$$

$$= \int_0^{\pi} p(\theta) d\theta + \int_{\pi}^{2\pi} p(\theta) d\theta = \int_0^{\pi} p(\theta) d\theta + \int_0^{\pi} p(\theta + \pi) d\theta$$

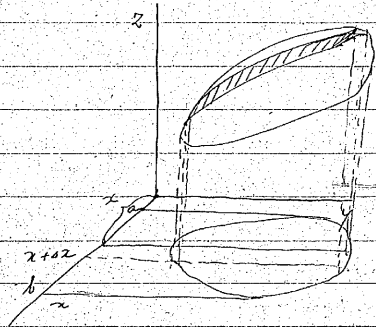
$$= \int_0^{\pi} (p(\theta) + p(\theta + \pi)) d\theta = k \cdot \pi \quad \text{constant}$$

line coord  $\rightarrow$   $\rightarrow$   $\rightarrow$   $\rightarrow$



Volume & Area of a surface

- double integral  $\rightarrow$  3D  $\rightarrow$  1D  $\rightarrow$  single integral  $\rightarrow$   
 for  $1D = 1D \rightarrow 2D \rightarrow 3D \rightarrow 1D \rightarrow$



$\rightarrow$  cylinder, vol.  $\rightarrow$   $A(x)$ ,  $42\pi r^2$  in  $z$ - $x$  plane  
 1 section, area  $A(x) \Delta x$  or segment, vol  $\Sigma A(x) \Delta x$   
 $\lim \Sigma A(x) \Delta x = V$   
 $\int_a^b A(x) dx = V$

ex.  $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$

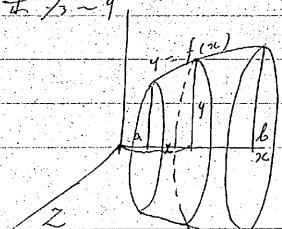
$\frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 - \frac{x^2}{a^2}$  ellipse

$\frac{y^2}{(b\sqrt{1-\frac{x^2}{a^2}})^2} + \frac{z^2}{(c\sqrt{1-\frac{x^2}{a^2}})^2} = 1$

$Ax = \pi bc (1 - \frac{x^2}{a^2})$

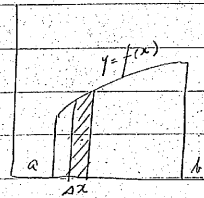
$V = \int_a^b \pi bc (1 - \frac{x^2}{a^2}) dx = \pi bc \left\{ x - \frac{x^3}{3a^2} \right\}_a^b = \frac{4\pi abc}{3}$

- surface of revolution: 3D principle  $\rightarrow$   
 for  $1D \rightarrow 2D$



$y = f(x)$   $\rightarrow$   $x$  axis;  $z$  axis  
 revolution  $\rightarrow$

$A(x) = \pi y^2$   
 $V = \pi \int_a^b y^2 dx$



center of grav  $(\bar{x}, \bar{y})$

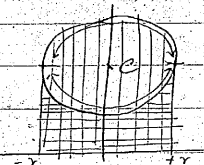
$\bar{y} = \frac{\int_a^b y^2 dx}{2 \int_a^b y dx}$   
 $\bar{y} = \frac{\Sigma y \Delta x}{\Sigma y \Delta x} = \frac{\frac{1}{2} \int_a^b y^2 dx}{\int_a^b y dx}$

$V = 2\pi \int_a^b y dx$  #

$V = p \cdot A$

$\rightarrow$  Pappus's rule:  $2\pi \bar{y}$  perimeter of a circle of  $\bar{y}$ .

Ex. Torus (circular ring)



$x^2 + (y-c)^2 = r^2$   
 $(c > r)$

$y_1 = c + \sqrt{r^2 - x^2}$

$y_2 = c - \sqrt{r^2 - x^2}$

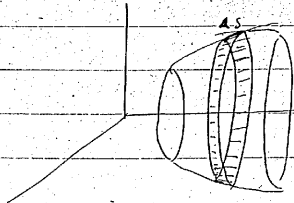
$y_3 = c - \sqrt{r^2 - x^2}$

$V = \int_{-r}^r \pi (y_1 - y_2) dx = 4c\pi \int_{-r}^r \sqrt{r^2 - x^2} dx = 4\pi c \cdot \frac{\pi r^2}{2}$

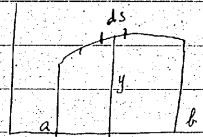
or by Pappus's rule

center of  $g = c$ ,  $V = 2\pi c \cdot \pi r^2$

area of surface of revol.



$A = \lim \Sigma 2\pi y \Delta s$   
 $= \int_a^b 2\pi y ds$



centre of mass of the curve

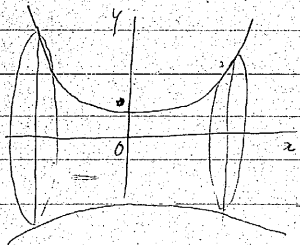
$$\bar{y} = \frac{\int_a^b y \, ds}{\int_a^b ds}$$

$A = 2\pi \int_a^b y \, ds$  — p.s. — s curve length  
this is a Pappus's rule

Focus —> c is curve, c of gr.

$$A = 2\pi c \cdot 2\pi r = 4\pi^2 cr$$

ex. Catenary  $y = \frac{c}{2} (e^{\frac{x}{c}} + e^{-\frac{x}{c}})$



$$A = 2\pi \int_0^x y \, ds \quad ds = \sqrt{1+y'^2} \, dx$$

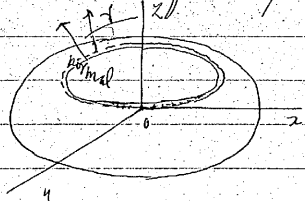
$$= \frac{2\pi}{2} \int_0^x (e^{\frac{x}{c}} + e^{-\frac{x}{c}}) \, dx = \frac{1}{2} (e^{\frac{x}{c}} + e^{-\frac{x}{c}}) \, dx = \frac{1}{2} \, dx$$

$$= 2\pi \int_0^x y' \, dx$$

$$V = \pi \int_0^x y^2 \, dx \quad V = \frac{c}{2} A$$

ex. ellipsoid  $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$

it's surface of rev. — z + — b — tank (2.5.2.2)



$$\cos \gamma = \frac{z}{c}$$

tangential plane direct axis

$$\frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1 \quad -u \cdot \vec{n} =$$

$$= \cos \alpha + \cos \beta + \cos \gamma = \frac{bx+ay}{a^2+c^2} + \frac{z}{c} = 1$$

$\cos \gamma = \text{constant}$  — pt. locus is —

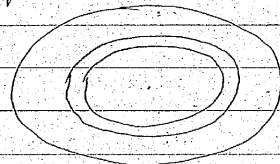
$$\cos \gamma = \frac{z}{c} = \lambda$$

$$\sqrt{\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2}} = 1$$

$\gamma = 0, \cos \gamma = \lambda = 1$  — z axis

$\gamma = \frac{1}{2}\pi, \cos \gamma = \lambda = 0$  — equator on xy plane

projection on the xy plane



inf. s. area element

$$1 : \cos \gamma =$$

el. on the surface — el. on the plane

area —  $\cos \gamma$  —  $\frac{z}{c}$  — constant

project —

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1, \quad \frac{z}{c} = \lambda \Rightarrow z = \lambda c$$

eliminate — z,

$$\frac{z^2}{c^2} = \lambda^2 \left( \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} \right)$$

$$\frac{z^2}{c^2} (1 - \lambda^2) = \lambda^2 \left( \frac{x^2}{a^2} + \frac{y^2}{b^2} \right)$$

$$\frac{z^2}{c^2} \frac{(1-\lambda^2)}{\lambda^2} = \frac{c^2 \lambda^2}{1-\lambda^2} \left( \frac{x^2}{a^2} + \frac{y^2}{b^2} \right) = 1 - \frac{z^2}{a^2} - \frac{y^2}{b^2}$$

$$\frac{x^2}{a^2} \left( 1 + \frac{c^2 \lambda^2}{a^2 (1-\lambda^2)} \right) + \frac{y^2}{b^2} \left( 1 + \frac{c^2 \lambda^2}{b^2 (1-\lambda^2)} \right) = 1$$

z — projection — ellipse —

$$a \sqrt{\frac{a^2 (1-\lambda^2)}{a^2 - (a^2 - c^2) \lambda^2}}$$

major axis

$$b \sqrt{\frac{b^2 (1-\lambda^2)}{b^2 - (b^2 - c^2) \lambda^2}}$$

minor axis

area:

$$A(x) = \frac{\pi a^2 b^2 (1-x^2)}{\sqrt{(a^2 - c^2)x^2 + b^2(c^2 - x^2)}}$$

$$A(x+\Delta x) - A(x) = A'(x)\Delta x + \dots = A'(x+\theta\Delta x)\Delta x$$

Elementary band on the surface  $A'(x+\theta\Delta x)\Delta x$

$$\sum \frac{A'(x+\theta\Delta x)\Delta x}{\Delta x} \quad \Delta x \neq 0, \text{ then}$$

$$\text{to limit } \int_0^1 \frac{A'(x)}{\lambda} dx$$

is still  $\frac{1}{\lambda}$  ... elliptic integral -  $\lambda =$

$$\frac{S}{2} = - \int_0^1 \frac{A'(x)}{\lambda} dx$$

$$A(x) = \frac{\pi a^2 b^2 (1-x^2)}{a^2}$$

$$a > b > c \Rightarrow ab \sqrt{(1 - \frac{a^2-c^2}{a^2}x^2)(1 - \frac{b^2-c^2}{b^2}x^2)}$$

$$\frac{a^2-c^2}{a^2}x^2 = t^2 = \sin^2 \varphi = \frac{\pi ab (1 - \frac{a^2-c^2}{a^2}t^2)}{\sqrt{(1-t^2)(1-k^2t^2)}}$$

$$\frac{a^2(b^2-c^2)}{b^2(a^2-c^2)} = k^2 < 1 \quad \frac{c}{a} = \sin \mu \quad \frac{\sqrt{a^2-c^2}}{a} = \sin \mu$$

$$\frac{c}{b} = \sqrt{1-k^2} \sin \varphi$$

$$A(x) = \frac{\pi ab (\sin^2 \mu - k^2 \sin^2 \varphi)}{\sin \varphi \cos \varphi \sqrt{1-k^2 \sin^2 \varphi}} = \omega(\varphi)$$

$$A'(x) = \frac{dA(x)}{dx} \quad \lambda = \frac{\sin \varphi}{\sin \mu}$$

$$A'(x) = \frac{d\omega(\varphi)}{\cos \varphi} \frac{d\omega}{d\varphi}$$

$$\frac{A'(x)}{\lambda} dx = \frac{\sin \mu}{\sin \varphi} \frac{d\omega(\varphi)}{d\varphi} d\varphi$$

$$\frac{S}{2} = \int_0^{\mu} \frac{\sin \mu}{\sin \varphi} \frac{d\omega}{d\varphi} d\varphi = -\sin \mu \int_0^{\mu} \frac{1}{\sin \varphi} d\varphi d\varphi$$

$$\frac{1}{\sin \varphi} d\varphi = \frac{d(\frac{\omega}{\sin \varphi})}{\sin \varphi} + \frac{\omega \cos \varphi}{\sin^2 \varphi}$$

$$= \dots + \frac{\pi ab}{\sin \mu} \left( \frac{\sin \mu}{\sin \varphi \sqrt{1-k^2 \sin^2 \varphi}} \frac{1}{\sqrt{1-k^2 \sin^2 \varphi}} \right)$$

$$\frac{1}{\sin \varphi \sqrt{1-k^2 \sin^2 \varphi}} = \frac{d(\frac{1}{\sqrt{1-k^2 \sin^2 \varphi}} \cos \varphi)}{d\varphi} - \frac{k^2 \cos^2 \varphi}{(1-k^2 \sin^2 \varphi)^2}$$

$$= \dots \frac{1}{\sqrt{1-k^2 \sin^2 \varphi}} + \frac{1-k^2}{(1-k^2 \sin^2 \varphi)^2}$$

$$\frac{d}{d\varphi} \left( \frac{\cos \varphi}{\sin \varphi} \sqrt{1-k^2 \sin^2 \varphi} \right) = \frac{1}{\sin \varphi} \sqrt{1-k^2 \sin^2 \varphi} + \frac{\cos \varphi k^2 \sin \varphi}{\sin^2 \varphi}$$

$$= \frac{1-k^2 \sin^2 \varphi}{\sin^2 \varphi} - \frac{1-k^2 \sin^2 \varphi - (1-k^2)}{\sqrt{1-k^2 \sin^2 \varphi}}$$

$$\frac{1}{\sin \varphi \sqrt{1-k^2 \sin^2 \varphi}} = \frac{d}{d\varphi} \left( \frac{\cos \varphi}{\sin \varphi} \sqrt{1-k^2 \sin^2 \varphi} \right) + \frac{k^2-1}{\sqrt{1-k^2 \sin^2 \varphi}}$$

$$\frac{S}{2} = -\sin \mu \int_0^{\mu} \frac{1}{\sin \varphi} \frac{d\omega}{d\varphi} d\varphi = -\sin \mu \left\{ \left( \frac{\omega}{\sin \varphi} \right) \Big|_0^{\mu} - \frac{\pi ab}{\sin \mu} \int_0^{\mu} \frac{d\varphi}{\sqrt{1-k^2 \sin^2 \varphi}} \right.$$

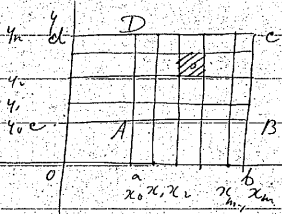
$$\left. + \pi ab \int_0^{\mu} \frac{1}{\sin \varphi} \frac{d}{d\varphi} \left( \frac{\cos \varphi}{\sin \varphi} \sqrt{1-k^2 \sin^2 \varphi} \right) d\varphi + \int_0^{\mu} \frac{d\varphi}{\sqrt{1-k^2 \sin^2 \varphi}} \right\}$$

$$\frac{S}{2} = \pi ab \sin \mu \cos \mu \sqrt{1 - k^2 \sin^2 \mu} = \pi ab (1 - \frac{e^2}{2}) F(\mu, k)$$

$\mu = \arcsin \frac{r}{a} E(\mu, k)$ 
 $k = \frac{b}{a}$

Double integral

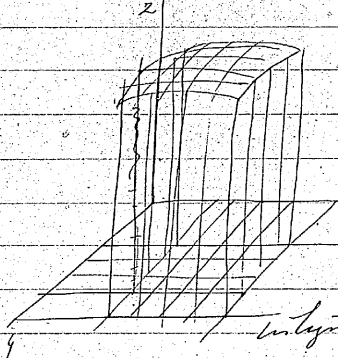
$f(x, y)$  one valued, continuous in  
 $a \leq x \leq b, c \leq y \leq d$



$x_i, x_{i+1}, \dots, y_n, y_{n+1}, \dots$   
 $\xi_i$  any pt.  $(\xi_i, \eta_i) \in R$   
 $\sum_{k=0}^{n-1} \sum_{l=0}^{m-1} f(\xi_k, \eta_l) (x_{k+1} - x_k)(y_{l+1} - y_l)$   
area

Let  $\Sigma$  limit when  $m, n \rightarrow \infty, \Delta x_i, \Delta y_n \rightarrow 0$   
 exist  $\Rightarrow \iint_{(R)} f(x, y) dx dy$ , double integral

geometrical meaning



$z = f(x, y)$  continuous surface  
 $f(\xi, \eta)$  is  $\xi, \eta$  base  
 $\eta - \eta_i$  height  
 $\Delta V = f(\xi, \eta) (x_{i+1} - x_i)(y_{i+1} - y_i)$   
 parallel-piped volume  
 integral surface  $\Rightarrow$  total vol.

$\iint_{(R)} f(x, y) dx dy$  is finite or infinite definite integral  
 or infinite or improper

$$\iint f(x, y) dx dy = \int \left[ \int_a^b f(x, y) dx \right] dy = \int_a^b \left[ \int_c^d f(x, y) dy \right] dx$$

is double integral repeated integral  
 or iterated integral

$$\sum_{n=0}^{m-1} \sum_{i=0}^{n-1} f(\xi_i, \eta_i) (x_{i+1} - x_i)(y_{i+1} - y_i) = \sum_{i=0}^{m-1} (x_{i+1} - x_i) (f(\xi_i, \eta_i)(y_i - y_{i+1}) + f(\xi_i, \eta_{i+1})(y_{i+1} - y_i))$$

$\xi_i, \eta_i, \dots, \xi_{i+n}, \eta_{i+n} = x_i, y_i$

$$= \sum_{i=0}^{m-1} (x_{i+1} - x_i) \int_c^d f(x_i, y) dy$$

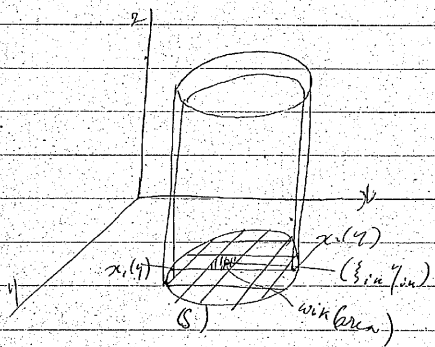
$$\int_c^d f(x_i, y) dy = \int_{y_0}^{y_1} + \int_{y_1}^{y_2} + \dots + \int_{y_{n-1}}^{y_n}$$

$$= f(x_i, y_0)(y_1 - y_0) + f(x_i, y_1)(y_2 - y_1) + \dots$$

$$= \int_a^b \left( \int_c^d f(x, y) dy \right) dx$$

$\xi_i, \eta_i, \dots, \xi_{i+n}, \eta_{i+n} = x_i, y_i$   
 limit  $\Rightarrow$   $\dots$

arb.  $c, d$  finite or infinite  
 integral order  $\Rightarrow$  infinite or finite



$$\lim_{(S)} \sum f(x_i, y_i) \Delta A$$

$$= \iint_{(S)} f(x, y) dx dy$$

to limit, to I, etc.

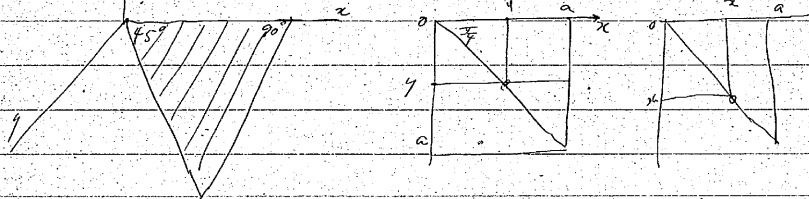
$$= \int_c^d \int_a^{x(y)} z dx$$

$$= \int_a^b \int_{\phi(x)}^{\psi(x)} z dy$$

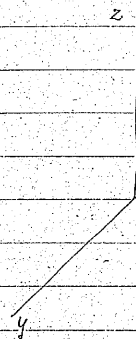
to the repeated integral order: integrate in limit

$$\int_0^a \int_0^x z dx$$

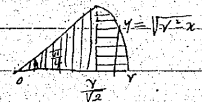
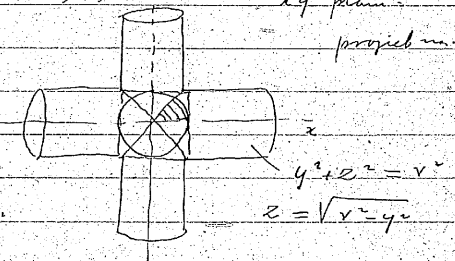
$$= \int_0^a \int_0^x z dy dx$$



Ex. 1



right circular cylinder, volume, xy plane, projected



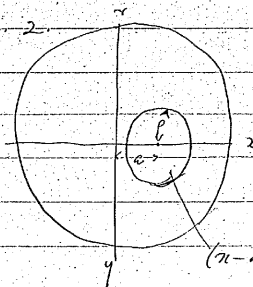
$$\frac{V}{b} = \int_0^{\sqrt{2}x} \sqrt{r^2 - y^2} dy + \int_{\frac{\sqrt{2}x}{2}}^{\sqrt{2}x} \sqrt{r^2 - y^2} dy$$

$$\int \sqrt{r^2 - t^2} dt = \frac{1}{2} r^2 \arcsin \frac{t}{r} + \frac{1}{2} t \sqrt{r^2 - t^2}$$

$$\frac{V}{b} = \int_0^{\sqrt{2}x} \left\{ \frac{1}{2} r^2 \arcsin \frac{y}{r} + \frac{1}{2} y \sqrt{r^2 - y^2} \right\} dx + \int_{\frac{\sqrt{2}x}{2}}^{\sqrt{2}x} \left\{ \frac{1}{2} r^2 \arcsin \frac{y}{r} + \frac{1}{2} y \sqrt{r^2 - y^2} \right\} dx$$

$$= \int_0^{\sqrt{2}x} \frac{r^2}{2} \arcsin \frac{y}{r} dx + \int_0^{\sqrt{2}x} \frac{y}{2} \sqrt{r^2 - y^2} dx$$

Ex. 2



sphere, right circular cylinder, to the

$$x^2 + y^2 + z^2 = r^2$$

$$z = \sqrt{r^2 - x^2 - y^2}$$

$$\frac{V}{4} = \int_0^{\sqrt{r^2 - a^2}} \sqrt{r^2 - x^2 - y^2} dy$$

$$(r-a)^2 + y^2 = p^2 \quad y = \sqrt{p^2 - (r-a)^2}$$

$$\int_0^{\sqrt{p-(x-a)^2}} \sqrt{y^2+x^2} dy = \left[ \frac{y\sqrt{y^2+x^2}}{2} + \frac{y^2-x^2}{2} \arcsin \frac{y}{\sqrt{y^2+x^2}} \right]_0^{\sqrt{p-(x-a)^2}}$$

$$= \frac{1}{2} \sqrt{p-(x-a)^2} \sqrt{y^2+x^2} + \frac{y^2-x^2}{2} \arcsin \frac{y}{\sqrt{y^2+x^2}}$$

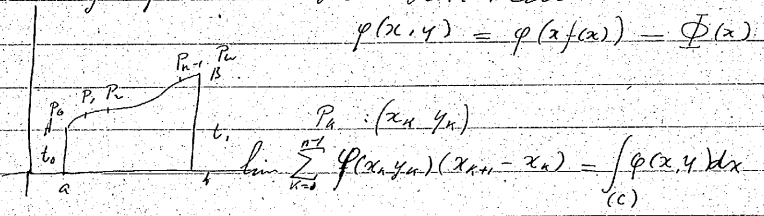
$$x = a + t \quad \int_a^p \sqrt{y^2+x^2} dx = \int_{-p}^p \left[ \frac{1}{2} \sqrt{p-t} \sqrt{y^2+p-a^2+2ax} + \frac{y^2-x^2}{2} \arcsin \frac{y}{\sqrt{y^2+x^2}} \right] dt$$

special case: cylinder of radius  $\frac{r}{2}$

$$a = p = \frac{r}{2} \quad \frac{1}{2} \sqrt{2p} \int_{-p}^p \sqrt{p-t} \sqrt{p+t} dt + \int_{-p}^p \frac{4p^2 - (t+p)^2}{2} \arcsin \frac{p-t}{\sqrt{4p^2 - (t+p)^2}} dt$$

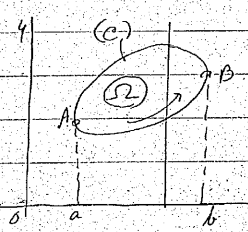
Curvilinear integrals

$y = f(x)$  one val. func. in Cart.  
 $\varphi(x, y) = \varphi(x, f(x)) = \Phi(x)$



$x = x(t)$   
 $y = y(t)$  as parameter  $t$  is used  
 $\int_C \varphi(x, y) dx = \int_{t_0}^{t_1} \varphi(x(t), y(t)) x'(t) dt$

Theorem 3 - closed curve in y axis - // to x axis  
 i.e.  $x = a, x = b$  curve area is  $\int_a^b (y_2 - y_1) dx$



positive direct  
 $A \rightarrow B$   $y = y_1$   $\arcsin \frac{y_1}{\sqrt{y_1^2+x^2}}$   
 $B \rightarrow A$   $y = y_2$   $\arcsin \frac{y_2}{\sqrt{y_2^2+x^2}}$

$$J = \iint_{(a)} \left( \frac{\partial P}{\partial y} - \frac{\partial Q}{\partial x} \right) dx dy$$

$$J = \iint_{(a)} \left( \frac{\partial P}{\partial x} - \frac{\partial Q}{\partial y} \right) dx dy = - \int_C (P dx + Q dy)$$

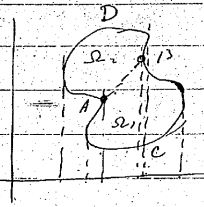
is Green's theorem to  $P(x, y)$   $Q(x, y)$   
 Lemma  $\iint_{(a)} \frac{\partial P}{\partial y} dx dy = \int_a^b dx \int_{y_1}^{y_2} \frac{\partial P}{\partial y} dy = \int_a^b (P(x, y_2) - P(x, y_1)) dx$

$$\int_C P(x, y) dx = \int_a^b P(x, y_1) dx - \int_a^b P(x, y_2) dx$$

$$t_2 = \iint_{(a)} \frac{\partial P}{\partial y} dx dy = - \int_C P(x, y) dx$$

hence the theorem

for y axis // to x axis - in the direction of the curve



$A \rightarrow B$   $\int_a^b (y_2 - y_1) dx$   
 $B \rightarrow C$   $\int_C P dx + Q dy$   
 apply  
 $\iint_{(a)} f dx dy = - \left\{ \int_{A \rightarrow B} + \int_{B \rightarrow C} \right\}$



$$\iint_{(R^2)} f(x,y) dx dy = - \left\{ \iint_{R \setminus A} + \int_{AB} \right\}$$

$$\iint_{(R)} f(x,y) dx dy = - \int f(x,y) dx$$

- for closed curves - hold

$$\oint P(x,y) dx + Q(x,y) dy = dF(x,y) + u = \dots$$

$P, Q = \text{trig} + \dots$ ;  $\oint = \text{circ}$  (necess. + suff. condit.)

$$P = \frac{\partial F}{\partial x}, \quad Q = \frac{\partial F}{\partial y} \quad + \dots + \dots$$

$$\oint P(x,y) dx + Q(x,y) dy = dF(x,y) + \dots$$

$$- \int (P dx + Q dy) \equiv 0 \quad F|_A^B$$

$$\iint_{(R)} \left( \frac{\partial P}{\partial x} - \frac{\partial Q}{\partial y} \right) dx dy = 0$$

$$\text{etc.} \quad \frac{\partial P}{\partial x} \equiv \frac{\partial Q}{\partial y} \quad + \dots + \dots$$

$\oint = 0 + \dots + \dots$  continuous  $f$  +  $\dots \in \mathbb{R}^2$  +  $\dots$

$\oint = 0 + \dots + \dots$  domain  $\rightarrow \dots \rightarrow \dots$

integral  $0 + \dots$

$$\frac{\partial P}{\partial x} = \frac{\partial Q}{\partial y} \quad \text{necess. + suff. cond.}$$

special case is

$$\frac{\partial P}{\partial y} = -1 \quad P = y$$

$$\frac{\partial Q}{\partial x} = -1 \quad Q = -x$$

$$2 \iint_{(R)} da dy = - \int y da - x dy$$

$$\iint_{(R)} dx dy = \frac{1}{2} \int (x dy - y dx)$$

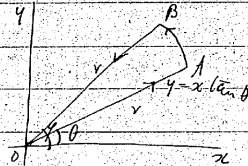
$\therefore$  area = curve integral with  $\dots$

$$\text{Ex. } f(x,y) = x^2 y - y^3$$

$$\frac{\partial F}{\partial x} = 2xy = P(x,y)$$

$$\frac{\partial F}{\partial y} = x^2 - y^2 = Q(x,y)$$

$$J_1 = \int 2xy dx, \quad J_2 = \int (x^2 - y^2) dy$$



$C \dots$   $OAB$  = closed curve  
 $AB \dots$   $O$  = center + circular arc  $OA = OB = r$

$$J_1 = \int_0^{\pi/2} \int_0^{r \cos \theta} x \cdot x \tan \theta da + \int_0^{\pi/2} \int_0^{r \sin \theta} x \cdot \sqrt{r^2 - x^2} dx + \int_0^{\pi/2} x \cdot x \tan \theta dx$$

$$J_2 = \int_0^{\pi/2} \int_0^{r \cos \theta} (y^2 \cos^2 \theta - y^2) dy + \int_{y=0}^{y=r} (r^2 - 2y^2) dy + \int_{y=r}^0 (y^2 \cos^2 \theta - y^2) dy$$

$$J_1 + J_2 = 0 \quad \therefore \text{verify}$$

Transformation of a double integral

$$I = \iint_{(D)} f(x, y) dx dy \quad \text{variable transformation is}$$

$$x = \phi(u, v) \quad \phi, \psi \text{ cont. +}$$

$$y = \psi(u, v) \quad \text{one-val.}$$

1/2 of double integral in  $xy$ -plane

(D) is a closed curve in  $xy$ -plane domain  $D'$  is

$u, v$  in  $D'$  are  $x, y$  one-val. + cont. f. in  $D'$

$$u = \phi(x, y) \quad v = \psi(x, y) \quad \phi, \psi \text{ cont. + cont.}$$

$$\text{for } r, \theta \quad x = r \cos \theta \quad r = \sqrt{x^2 + y^2}$$

$$y = r \sin \theta \quad \theta = \arctan \frac{y}{x}$$

closed curve in  $xy$ -plane  $w(x, y) = 0 \rightarrow D'$  in  $u, v$  plane

is  $w(\phi(u, v), \psi(u, v)) = 0 = W(u, v)$  is  $C'$  curve

$$W(u, v) = 0 = W(u, v) \rightarrow C' \text{ curve}$$

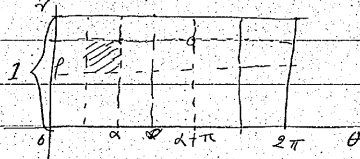
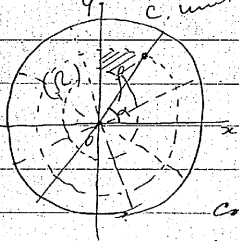
in  $uv$ -plane domain  $(D')$  is

$D'$  is a pt in  $uv$ -plane  $D'$  is  $D'$  is a pt in  $uv$ -plane

one pt in  $uv$ -plane  $D'$  is  $D'$  is a pt in  $uv$ -plane

$D'$  is one pt in  $uv$ -plane  $D'$  is a pt in  $uv$ -plane

is the  $xy$ -plane



concentric circles  $uv$ -plane straight line

$D'$  is  $D'$  partial domain  $D'$  is  $D'$  partial domain  $D'$  is  $D'$  partial domain

Jacobian  $\frac{\partial(\phi, \psi)}{\partial(u, v)} \geq 0$  or  $\leq 0$  in  $(D')$  same sign  $(\pm, \pm)$

$$A(D) = \iint_{(D)} dx dy$$

by Green's theorem  $A(D) = \int_C x dy$   $\left( \begin{matrix} Q = -x \\ P = 0 + y \end{matrix} \right)$

$$D' \text{ is } D' \text{ partial domain } D' \text{ is } D' \text{ partial domain} = \pm \int \phi(u, v) d\psi(u, v)$$

$$= \pm \int \phi(u, v) \left\{ \frac{\partial \psi}{\partial u} du + \frac{\partial \psi}{\partial v} dv \right\}$$

is curvilinear integral, Green's th.  $\rightarrow \iint_{(D)} P dx + Q dy$

$$P = \phi \frac{\partial \psi}{\partial u} \quad Q = \phi \frac{\partial \psi}{\partial v}$$

$$= \pm \iint_{(D')} \frac{\partial(\phi, \psi)}{\partial(u, v)} du dv$$

$$A(D) = \frac{\partial(\phi, \psi)}{\partial(u, v)} \quad \text{in } D', \text{ is } M, \text{ is } m$$

$$M \iint_{(D')} du dv \geq \iint_{(D')} \frac{\partial(\phi, \psi)}{\partial(u, v)} du dv \geq m \iint_{(D')} du dv$$

$$A(D) = \frac{\partial(\phi, \psi)}{\partial(u, v)} A(D') = \iint_{(D')} \frac{\partial(\phi, \psi)}{\partial(u, v)} du dv$$

$$A(D) = \left| \left[ \frac{\partial(\phi, \psi)}{\partial(u, v)} \right] A(D') \right|$$

$$\iint_{(R)} f(x, y) dx dy = \lim \sum f(\xi_i, \eta_i) A(w_i)$$

$$= \lim \sum f(\varphi(\xi_i, \eta_i), \psi(\xi_i, \eta_i)) A(w_i)$$

$$\Rightarrow x = \xi_i \quad u = \xi_i$$

$$y = \eta_i \quad v = \eta_i$$

$$= \lim \sum f\left(\varphi\left(\frac{\partial(\varphi, \psi)}{\partial(u, v)}\right)\right) A(w_i)$$

$$= \iint_{(R')} f(\varphi, \psi) \left| \frac{\partial(\varphi, \psi)}{\partial(u, v)} \right| du dv$$

it is us... Gauss's theorem is elegant & it is  
it is us... Green's theorem is elegant & it is

$$x = r \cos \theta \quad \frac{\partial(\varphi, \psi)}{\partial(r, \theta)} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ -r \sin \theta & r \cos \theta \end{vmatrix} = r$$

$$y = r \sin \theta$$

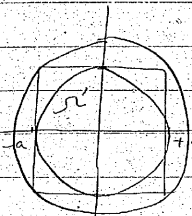
$$\iint_{(R)} f(x, y) dx dy = \iint_{(R')} r f(r \cos \theta, r \sin \theta) dr d\theta$$

specially  $f = 1$

$$\iint_{(R)} dx dy = \iint_{(R')} r dr d\theta \quad \text{area formula}$$

2.  $z = f(x, y)$  is a surface. project on  $xy$  plane & project on  $yz$  plane. volume,  $x, y, z$  in polar coordinates.  $z$  is the height. cylindrical coordinates.  $r, \theta, z$  to vol.  $\iint r f(r \cos \theta, r \sin \theta, z) dr d\theta dz$

$$\text{ex. } \iint_{(R)} e^{-x^2-y^2} dx dy = \iint_{(R')} e^{-r^2} r dr d\theta$$



$$I = \int_{-a}^a dx \int_{-a}^a e^{-x^2-y^2} dy$$

$$= \int_{-a}^a e^{-x^2} dx \int_{-a}^a e^{-y^2} dy$$

$$= \left( \int_{-a}^a e^{-x^2} dx \right)^2$$

$$\iint_{(R)} e^{-r^2} r dr d\theta = \int_0^{2\pi} d\theta \int_0^R \frac{e^{-r^2}}{2} d(r^2) = 2\pi \left( -\frac{e^{-r^2}}{2} \right)_0^R$$

$$= \pi (1 - e^{-R^2})$$

$R \rightarrow \infty$  : area of circles to

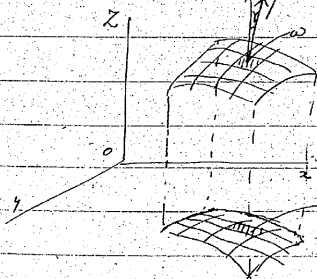
$\infty$

$$R \rightarrow +\infty + i\infty + \dots + i\infty + \dots - e^{-R^2} = 0$$

$$\text{Hence } \left( \int_{-\infty}^{\infty} e^{-x^2} dx \right)^2 = \pi = 2 \int_0^{\infty} e^{-x^2} dx$$

Gauss's error function

Area of a curve



$w$  is plane to  $xy$  to plane & project

$w'$  area - ratio to  $xy$  plane

$w \cos \gamma = w'$  direct area

$$\frac{\partial z}{\partial x} \cdot \frac{\partial z}{\partial y} = 1 = \cos \gamma \Rightarrow \cos \gamma = \frac{1}{\sqrt{1 + p^2 + q^2}}$$

$$\cos \gamma = \frac{1}{\sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2}} = \frac{1}{\sqrt{1 + p^2 + q^2}}$$

$$w' = \frac{w}{\cos \gamma} = w \sqrt{1 + p^2 + q^2}$$

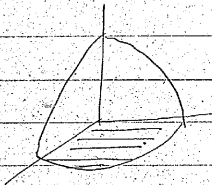
$$A = \sum \omega = \sum \omega \sqrt{1+p^2+q^2} = \iint \sqrt{1+p^2+q^2} dx dy$$

Ex.  $x^2 + y^2 + z^2 = r^2$

$$p = \frac{\partial z}{\partial x} = -\frac{x}{z} \quad q = \frac{\partial z}{\partial y} = -\frac{y}{z}$$

$$\sqrt{1+p^2+q^2} = \sqrt{1 + \left(\frac{x}{z}\right)^2 + \left(\frac{y}{z}\right)^2} = \frac{\sqrt{z^2+x^2+y^2}}{z} = \frac{r}{z}$$

$$\frac{A}{8} = \iint \frac{r}{z} dx dy = \int_0^{\sqrt{r^2-z^2}} \int_0^{\sqrt{r^2-x^2}} \frac{r}{z} dx dy$$



Ellipsoid:  $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$

$$p = -\frac{cx}{a^2z} \quad q = -\frac{cy}{b^2z}$$

$$\sqrt{1+p^2+q^2} = \frac{c \sqrt{\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2}}}{z} = \frac{c \sqrt{1 - \frac{z^2}{c^2}}}{z}$$

is surface of revolution  $t = z$   $\rightarrow$  circular  $\rightarrow$

$$A = \iint \sqrt{1+p^2+q^2} dx dy \quad \text{cylindrical coord. } \rightarrow$$

$$x = r \cos \theta \quad y = r \sin \theta$$

$$A = \iint \sqrt{1+p^2+q^2} r dr d\theta$$

$$z = f(x, y) = F(r, \theta)$$

$$\frac{\partial z}{\partial r} = p \cos \theta + q \sin \theta$$

$$\frac{\partial z}{\partial \theta} = -p r \sin \theta + q r \cos \theta$$

$$\frac{\partial z}{\partial r} \cos \theta - \frac{\partial z}{\partial \theta} \sin \theta = p$$

$$\frac{\partial z}{\partial r} \sin \theta + \frac{\partial z}{\partial \theta} \cos \theta = q$$

$$p^2 + q^2 = \left(\frac{\partial z}{\partial r}\right)^2 + \left(\frac{\partial z}{\partial \theta}\right)^2$$

$$A = \iint \sqrt{1 + \left(\frac{\partial z}{\partial r}\right)^2 + \frac{1}{r^2} \left(\frac{\partial z}{\partial \theta}\right)^2} r dr d\theta$$

$$= \iint \sqrt{1 + \left(\frac{\partial z}{\partial r}\right)^2 + \left(\frac{\partial z}{\partial \theta}\right)^2} dr d\theta$$

Ex.  $2z = ax - by - \frac{z^2}{a^2} - \frac{z^2}{b^2}$  Hyperbolic paraboloid

$$p = \frac{x}{a} - \frac{z}{a^2} \quad q = -\frac{y}{b} - \frac{z}{b^2} \quad \sqrt{1+p^2+q^2} = \sqrt{1 + \frac{x^2}{a^2} + \frac{y^2}{b^2}}$$

$\rightarrow$  intersect  $\rightarrow$  area

$$\int_0^{\sqrt{1-z^2}} \int_0^{\sqrt{1-z^2}} \sqrt{1 + \frac{x^2}{a^2} + \frac{y^2}{b^2}} dx dy$$

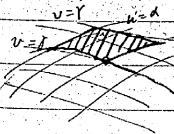
Hyperbolic Paraboloid: two systems of generatrix lines to any two generatrix lines  $\rightarrow$  a square quadrat, area  $d\sigma$

$$\begin{cases} \frac{x}{a} + \frac{y}{b} = u \\ z = u \left( \frac{x}{a} - \frac{y}{b} \right) \end{cases} \quad \begin{cases} \frac{x}{a} - \frac{y}{b} = v \\ z = v \left( \frac{x}{a} + \frac{y}{b} \right) \end{cases}$$

two systems of generatrix lines

$$\frac{x}{a} = \frac{u+v}{2} \quad \frac{y}{b} = \frac{u-v}{2} \quad dz = \frac{u-v}{2}$$

$$u = d, v = f \quad u = d, v = f \quad u = d, v = f$$



$$\sqrt{1+p^2+q^2} = \sqrt{1+\frac{z^2}{a^2}+\frac{z^2}{b^2}} = \sqrt{1+\frac{(u+v)^2}{4}+\frac{(u-v)^2}{4}} = \sqrt{1+\frac{u^2+v^2}{2}}$$

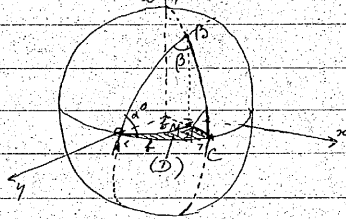
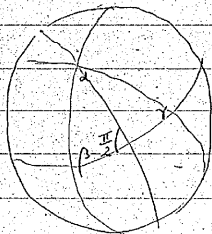
$$\frac{\partial(\varphi, \psi)}{\partial(u, v)} = \begin{vmatrix} \frac{a}{2} & \frac{a}{2} \\ \frac{b}{2} & -\frac{b}{2} \end{vmatrix} = \frac{ab}{4}(-2) = -\frac{ab}{2}$$

$$z = \frac{a}{2}(u+v) \quad y = \frac{b}{2}(u-v)$$

$$\iint \sqrt{1+p^2+q^2} \, dxdy = \frac{ab}{2} \int_a^{\beta} du \int_{\alpha}^{\delta} \sqrt{1+\frac{u^2+v^2}{2}} \, dv$$

Ex. Area of a spherical triangle

unit circle  $\rightarrow r=1$  angle  $A = \alpha + \beta + \gamma - \pi$



$$x^2 + y^2 + z^2 = 1$$

$$p = -\frac{x}{z}, \quad q = \frac{y}{z}$$

$$\sqrt{1+p^2+q^2} = \frac{\sqrt{x^2+y^2+z^2}}{z}$$

$$= \frac{1}{z}$$



$x = r \sin \theta$   $\rightarrow$  cylindrical coord.  $\rightarrow r=1$

$y = r \cos \theta$

$$\text{area ABC} = \iint_D \frac{r \, dr \, d\theta}{\sqrt{1-r^2}}$$

Plane AOB

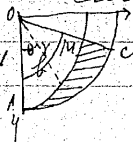
$$z = \tan \alpha \cdot x$$

Curve AM

$$x^2 + y^2 + z^2 = 1$$

$$x^2 + y^2 + \tan^2 \alpha \cdot x^2 = 1$$

$$y^2 + \sec^2 \alpha \cdot x^2 = 1 \quad \text{ellipse}$$



radius vector  $\rightarrow r^2 \sec^2 \alpha \sin^2 \theta + r^2 \cos^2 \theta = 1$

$$r^2 = \frac{1}{\cos^2 \theta + \sec^2 \alpha \sin^2 \theta}$$

$$p = \frac{\cos \alpha}{\sqrt{\sec^2 \alpha + \cos^2 \alpha \cos^2 \theta}} \quad \text{ellipse AM}$$

$$\therefore \text{area ABC} = \iint_D \frac{r \, dr \, d\theta}{\sqrt{1-r^2}} = \int_0^{\beta} d\theta \int_0^{\alpha} \frac{r \, dr}{\sqrt{1-r^2}}$$

$$= \int_0^{\beta} (-\sqrt{1-r^2}) \Big|_0^{\alpha} d\theta = \int_0^{\beta} \sqrt{1-p^2} \, d\theta$$

$$= \int_0^{\beta} \frac{\sin \alpha \cos \theta \, d\theta}{\sqrt{\sec^2 \alpha + \cos^2 \alpha \cos^2 \theta}} = \int_0^{\beta} \frac{\sin \alpha \cos \theta \, d\theta}{\sqrt{1-\cos^2 \alpha \cos^2 \theta}}$$

$$= \left[ \arcsin(\sin \alpha \cos \theta) \right]_0^{\beta} = \alpha - \arcsin(\sin \alpha \cos \beta)$$

Spherical trig.  $\sin \alpha \cos b = \cos \beta = \cos(\frac{\pi}{2} - \beta)$

$$= \alpha - (\frac{\pi}{2} - \beta) = \alpha + \beta - \frac{\pi}{2}$$

then  $\rightarrow$  area

$$A + B + C = \pi \quad \text{area}$$

$$= \alpha + \beta + \gamma - \pi \quad \text{of spherical excess}$$

$\rightarrow$  surface, parameter  $\rightarrow$  in  $\dots \rightarrow \frac{\partial z}{\partial u}$

Transformation

$$x = f(u, v) \quad y = g(u, v) \quad z = \varphi(u, v)$$

$$\frac{\partial z}{\partial u} = p \frac{\partial x}{\partial u} + q \frac{\partial y}{\partial u} \quad \frac{\partial z}{\partial v} = p \frac{\partial x}{\partial v} + q \frac{\partial y}{\partial v}$$

$$p = \frac{-\frac{\partial(xz)}{\partial(uv)}}{\frac{\partial(xz)}{\partial(uv)}}$$

$$q = \frac{-\frac{\partial(xz)}{\partial(uv)}}{\frac{\partial(xz)}{\partial(uv)}}$$

$$1+p^2+q^2 = \frac{1}{\left[\frac{\partial(xz)}{\partial(uv)}\right]^2} \left\{ \left[\frac{\partial(xz)}{\partial(uv)}\right]^2 + \left[\frac{\partial(xz)}{\partial(uv)}\right]^2 + \left[\frac{\partial(xz)}{\partial(uv)}\right]^2 \right\}$$

$$\sqrt{1+p^2+q^2} = \frac{1}{\left|\frac{\partial(xz)}{\partial(uv)}\right|}$$

$$dx dy = \left| \frac{\partial(xz)}{\partial(uv)} \right| du dv$$

$$\iint \sqrt{1+p^2+q^2} dx dy = \iint \left\{ \left[\frac{\partial(xz)}{\partial(uv)}\right]^2 + \left[\frac{\partial(xz)}{\partial(uv)}\right]^2 + \left[\frac{\partial(xz)}{\partial(uv)}\right]^2 \right\}^{\frac{1}{2}} du dv$$

$$(a^2+b^2+c^2)(x^2+y^2+z^2) - (ax^2+by^2+cz^2) = (bcx^2 - bc^2) + (ca^2 - ca^2) + (ab^2 - ab^2)$$

$$\frac{(x^2+y^2+z^2)}{E} - \frac{(ax^2+by^2+cz^2)}{F} = \frac{(bcx^2 - bc^2) + (ca^2 - ca^2) + (ab^2 - ab^2)}{F}$$

differential geom. 3 var

$\iint \sqrt{EG-F^2} du dv$  most general formula for transformation

Especially  $x = r \cos \theta \cos \varphi$   
 $y = r \cos \theta \sin \varphi$   $r = r(\theta, \varphi)$   
 $z = r \sin \theta$

$$E = r^2 + \left(\frac{\partial r}{\partial \theta}\right)^2, \quad F = \frac{\partial r}{\partial \theta} \frac{\partial r}{\partial \varphi}, \quad G = r^2 + \left(\frac{\partial r}{\partial \varphi}\right)^2$$

$$\therefore EF - G^2 = r^2 \left( r^2 + \left(\frac{\partial r}{\partial \theta}\right)^2 \right) \left( r^2 + \left(\frac{\partial r}{\partial \varphi}\right)^2 \right)$$

sphere + cone = cone

elliptic coordinate

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 \text{ (ellipsoid)} \quad x = a \cos \theta \cos \varphi$$

$$\frac{x^2}{a^2 - \lambda} + \frac{y^2}{b^2 - \lambda} + \frac{z^2}{c^2 - \lambda} = 1 \quad (a > b > c) \quad y = b \cos \theta \sin \varphi$$

$$z = c \sin \theta$$

$\lambda, \cos^2 = \frac{z^2}{c^2}$  single quadratic term (confocal quadric)

$\vec{e}_1, x, y, z, \vec{e}_2, \vec{e}_3$  pass in quadric,  $\vec{e}_2 = \lambda, \vec{e}_3 =$

if 10 eq  $\vec{e}_1, \vec{e}_2, \vec{e}_3$  etc.  $\lambda = 3^{\text{rd}}$  degree with  $\pm$

$\lambda_1, \lambda_2, \lambda_3$  roots to

$$a^2 > \lambda_1 > b^2 > \lambda_2 > c^2 > \lambda_3$$

$\lambda_1$  hyperboloid of two sheets

$\lambda_2$  ... one sheet

$\lambda_3$  ellipsoid

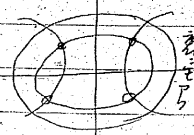
$\vec{e}_1 = \lambda_1, \lambda_2, \lambda_3$  just eq 1 var

$$x^2 = \frac{(a^2 - \lambda_1)(a^2 - \lambda_2)(a^2 - \lambda_3)}{(a^2 - b^2)(a^2 - c^2)}$$

$$y^2 = \frac{(b^2 - \lambda_1)(b^2 - \lambda_2)(b^2 - \lambda_3)}{(b^2 - a^2)(b^2 - c^2)}$$

$$z^2 = \frac{(c^2 - \lambda_1)(c^2 - \lambda_2)(c^2 - \lambda_3)}{(c^2 - a^2)(c^2 - b^2)}$$

ellipsoid  $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ ,  $\lambda_3 = 0$  equation



$\lambda_3 = 0$  equation  $\lambda_1, \lambda_2 = 5$  ellipsoid

if  $\lambda_1, \lambda_2 = 3, 5$  etc

$x^2, y^2, z^2 = \frac{z^2}{c^2} \pm \dots$



其 + 1 其 2:  $\frac{1}{8}$ , ellipsoid, 4. ph 3 2. 2. 1. 1.

$$x = \frac{a\sqrt{(a-\lambda)(a+\lambda)}}{\sqrt{(a-b)(a-c)}} \quad \text{elliptic coordinates}$$

$$y = \frac{b\sqrt{(b-\lambda)(b+\lambda)}}{\sqrt{(a-b)(b-c)}} \quad \left( \begin{array}{l} a \geq \lambda \geq b \\ b \geq \lambda \geq c \end{array} \right)$$

$$z = \frac{c\sqrt{(c-\lambda)(c+\lambda)}}{\sqrt{(c-a)(c-b)}} \quad a, -u, \lambda = v + \lambda_2$$

$$F(\lambda) \equiv (a-\lambda)(b-\lambda)(c-\lambda)$$

$$A \equiv (b-c)(c-a)(a-b)$$

$$E = \frac{1}{4AF(\lambda)} \left\{ \sum a^4(b-c)\lambda^2 + \sum a^2(b^2-c^2)\lambda \right\}$$

$$= \frac{\lambda(\lambda_1 - \lambda_2)}{4F(\lambda)}$$

$$G = \frac{\lambda(\lambda_2 - \lambda)}{4F(\lambda)}$$

$$F = 0$$

$$EG - F^2 = \frac{-\lambda_1\lambda_2(\lambda_1 - \lambda_2)^2}{16F(\lambda)F(\lambda)}$$

$$\iint \sqrt{EG - F^2} d\lambda_1 d\lambda_2 = \iint \frac{\lambda_1 - \lambda_2}{4} \frac{\sqrt{\lambda_1 \lambda_2}}{\sqrt{F(\lambda_1)F(\lambda_2)}} d\lambda_1 d\lambda_2$$

elliptic integral

the area, it is ... on surface elements;

$$d\sigma = \sqrt{EG - F^2} d\lambda_1 d\lambda_2$$

multiple integrals

同 2: 2. 2. 2. integral - van

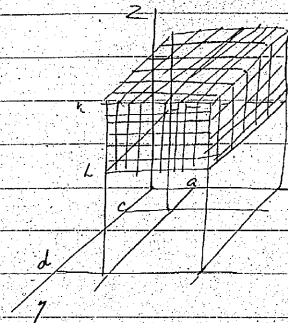
(4.2)

$$a \geq x \geq b$$

parallelepiped

$$c \geq y \geq d$$

$$k \geq z \geq l$$



$$x_i \quad i = 1, 2, \dots, n-1$$

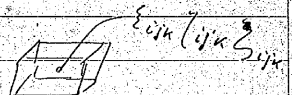
$$y_i \quad i = 1, 2, \dots, m-1$$

$$z_i \quad i = 1, 2, \dots, n-1$$

$$x_{i+1} - x_i = \Delta x_i$$

$$y_{j+1} - y_j = \Delta y_j$$

$$z_{k+1} - z_k = \Delta z_k$$



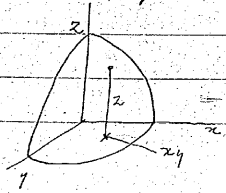
$$\Delta v_{ijk} = (\Delta x_i)(\Delta y_j)(\Delta z_k)$$

$$\lim_{\Delta v_{ijk} \rightarrow 0} \sum_{ijk} F(x_i, y_j, z_k) \Delta v_{ijk} = \iiint F(x, y, z) dx dy dz$$

- 3d = three dimensional domain  $D = \{x, y, z\}$

$$\lim_{\Delta v_{ijk} \rightarrow 0} \sum_{ijk} f(x_i, y_j, z_k) \Delta v_{ijk} = \iiint_D f(x, y, z) dx dy dz$$

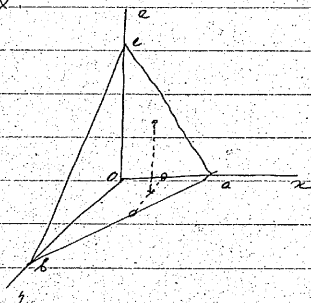
the repeated integral - reduce to



$$\iiint_D f(x, y, z) dx dy dz = \int_0^{2\pi} \int_0^a \int_0^{\sqrt{a^2 - r^2}} f(x, y, z) dz dr d\theta$$

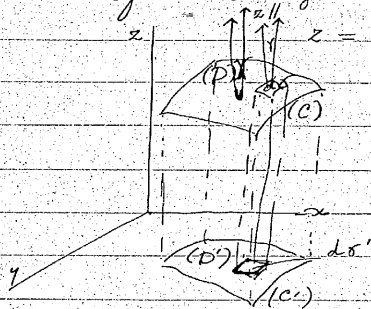
3D is 2 order (D) ...

3D



$x=0, y=0, z=0, \frac{x}{a}, \frac{y}{b}, \frac{z}{c} = 1$   
 + plane = 3D tetrahedron  
 $\iiint f dx dy dz = \int_0^a \int_0^{b(1-\frac{x}{a})} \int_0^{c(1-\frac{x}{a}-\frac{y}{b})} f dx dy dz$

Surface integrals + Green's theorem



$z = p(x, y)$  surface  
 (C) ... contour, curve  
 $z$  axis 1 one pt  
 $z$  - surface  
 normal:  $n_x, n_y, n_z$  + dir:  $\hat{k}$   
 $\iint_C(x, y, z)$  give point  
 $z = p(x, y)$

$\iint_C(x, y, z) dx dy$        $z = p(x, y)$   
 (D)

$\cos \gamma d\sigma = d\sigma' = dx dy$   
 $= \iint_C(x, y, z) \cos \gamma d\sigma$       surface integral  
 (D)      surface, pt, point +

2D is -  $A(x, y, z)$  is  $yz$  plane - project

$\iint_{(D'')} A(x, y, z) dy dz = \iint_{(D)} A(x, y, z) \cos \alpha d\sigma$

$\iint_{(D'')} B(x, y, z) dz dx = \iint_{(D)} B(x, y, z) \cos \beta d\sigma$

$\cos \alpha, \cos \beta, \cos \gamma$  = surface normal - direct cosine +

$-\hat{k} = \iint_{(D)} (A \cos \alpha + B \cos \beta + C \cos \gamma) d\sigma = \text{surface integral}$

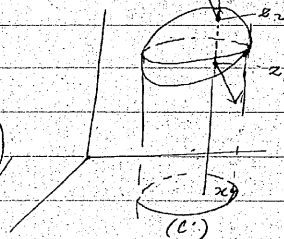
$\int = \iiint_{(D)} \left( \frac{\partial A}{\partial x} + \frac{\partial B}{\partial y} + \frac{\partial C}{\partial z} \right) dx dy dz$

$D$  - solid  $\therefore x, y, z$  axis  $\hat{k}$  -  $\hat{k}$  + only two pts

$\iiint_{(D)} \frac{\partial C}{\partial z} dx dy dz$

$= \iint_{(C')} dx dy (C(x, y, z_2) - C(x, y, z_1))$

$\iint_C(x, y, z) dx dy = \iint_{(C')} C(x, y, z_2) dx dy - \iint_{(C'')} C(x, y, z_1) dx dy$   
 $= \iint_{(S)} C(x, y, z) dx dy$       (S)



$$J = \iiint_{(S)} (A dy dz + B dz dx + C dx dy) \quad \text{Green's theorem}$$

-  $\Omega =$  area // straight line  $t = y, u \pm v \hat{z}$  surface  
 task 05 ~

normal vector  $\vec{n} = \vec{i} + \vec{j} + \vec{k}$  (normal to surface)  
 surface  $\dots$   $\vec{n}$  (normal vector)

$$A = x, B = y, C = z \quad \text{Green's theorem}$$

$$3 \iiint_{(S)} dx dy dz = \iiint_{(S)} x dy dz + y dz dx + z dx dy$$

$$2 J = \iiint_{(S)} \left( \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} + \frac{\partial u}{\partial z} \frac{\partial v}{\partial z} \right) dx dy dz$$

$$u(x, y, z) \quad v(x, y, z)$$

$$\frac{\partial u}{\partial x} \frac{\partial v}{\partial x} = \frac{\partial}{\partial x} \left( u \frac{\partial v}{\partial x} \right) - u \frac{\partial^2 v}{\partial x^2}$$

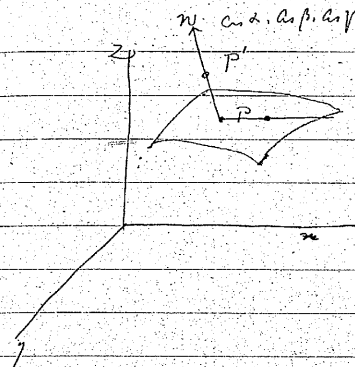
$$J = \iiint_{(S)} \left( \frac{\partial}{\partial x} \left( u \frac{\partial v}{\partial x} \right) + \frac{\partial}{\partial y} \left( u \frac{\partial v}{\partial y} \right) + \frac{\partial}{\partial z} \left( u \frac{\partial v}{\partial z} \right) \right) dx dy dz$$

$$\iiint_{(S)} u \Delta(v) dx dy dz \quad \Delta(v) = \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} + \frac{\partial^2 v}{\partial z^2}$$

$$= \iiint_{(S)} \left( u \frac{\partial v}{\partial x} dy dz + \frac{\partial v}{\partial y} xz dz + \frac{\partial v}{\partial z} dx dy \right) \iiint_{(S)} u \Delta(v) dx dy dz$$

$$= \iiint_{(S)} u \left( \frac{\partial v}{\partial x} \cos \alpha + \frac{\partial v}{\partial y} \cos \beta + \frac{\partial v}{\partial z} \cos \gamma \right) d\sigma - \iiint_{(S)} u \Delta(v) dx dy dz$$

$$= \iiint_{(S)} u \frac{\partial v}{\partial n} d\sigma - \iiint_{(S)} u \Delta(v) dx dy dz$$



$$P: x, y, z$$

$$P': x', y', z'$$

$$\frac{V_{P'} - V_P}{P'P} = \frac{V(x', y', z') - V(x, y, z)}{P'P}$$

$$P'P = \Delta n$$

$$x' = x + \Delta n \cos \alpha$$

$$y' = y + \Delta n \cos \beta$$

$$z' = z + \Delta n \cos \gamma$$

$$\frac{V_{P'} - V_P}{P'P} = \frac{V(x + \Delta n \cos \alpha, y + \Delta n \cos \beta, z + \Delta n \cos \gamma) - V(x, y, z)}{\Delta n}$$

$$= \cos \alpha \Delta n \frac{\partial V}{\partial x} + \cos \beta \Delta n \frac{\partial V}{\partial y} + \cos \gamma \Delta n \frac{\partial V}{\partial z} + (\Delta n)^2$$

$$= \cos \alpha \frac{\partial V}{\partial x} + \cos \beta \frac{\partial V}{\partial y} + \cos \gamma \frac{\partial V}{\partial z} + (\Delta n)$$

$$\text{in limit } \frac{V_{P'} - V_P}{P'P} = \frac{\partial V}{\partial x} \cos \alpha + \frac{\partial V}{\partial y} \cos \beta + \frac{\partial V}{\partial z} \cos \gamma = \frac{\partial V}{\partial n}$$

$n$ : normal vector

differentiate  $\rightarrow \frac{\partial V}{\partial n}$

sphere  $\rightarrow n$ : radius vector  $\rightarrow \frac{\partial V}{\partial n}$

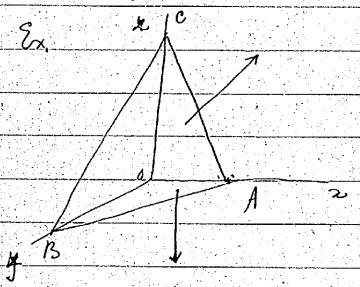
$J = \iiint_{(S)} u \Delta v - \iiint_{(S)} v \Delta u$

$$J = \iiint_{(S)} v \left( \frac{\partial u}{\partial n} \right) d\sigma - \iiint_{(S)} v \Delta u dx dy dz + \dots$$

$$\text{then } \iiint_{(S)} (u \Delta v - v \Delta u) dx dy dz = \iiint_{(S)} \left( u \frac{\partial v}{\partial n} - v \frac{\partial u}{\partial n} \right) d\sigma$$

$\rightarrow$  Green's theorem  $\rightarrow$

$\rightarrow$   $\frac{\partial V}{\partial n} = \frac{\partial V}{\partial r} \cos \alpha$



$$x=0, y=0, z=0, \frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1$$

$$I = \iint_{(S)} (x^2 + y^2 + z^2) dx dy$$

$$= \iint_{(AOB)} + \iint_{(BOC)} + \iint_{(COA)} + \iint_{(ABC)}$$

$$= -\iint_{(AOB)} (x^2 + y^2) dx dy + \iint_{(OAB)} (x^2 + y^2 + c^2)$$

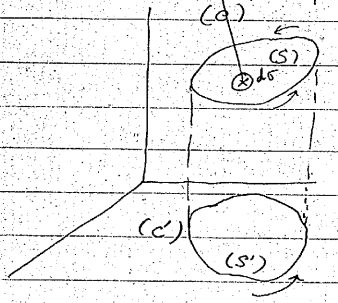
$$(1 - \frac{x}{a} - \frac{y}{b})^2 dx dy$$

$$= c^2 \iint_{(AOB)} (1 - \frac{x}{a} - \frac{y}{b})^2 dx dy$$

$$= \frac{abc^2}{12}$$

$$I_2 = -I_3 = \iint_{(S)} \Sigma x^2 dx dy + \iint_{(S')} \Sigma x^2 dy dz + \iint_{(S'')} \Sigma x^2 dz dx = \frac{abc(a+b+c)}{12}$$

Stokes's formula



(C) closed curve in space

(S) surface  $z = \varphi(x, y)$

$\vec{n} = \vec{e}_z \dots z$  axis direction

$-z = z$

$C_1$ , positive direction

$C_2 = C$ , direction

surface normal curve

positive direction:  $12c$  area

$I_2 = 2\pi r^2 + \dots$  ; positive normal direction

$A(x, y, z)$  continuous function of  $x, y, z$

(C) curve - point  $t$  on curve - integrate

$$\int A(x, y, z) dx = \int A(x, y(x), z(x)) dx \quad \begin{cases} z = z(x) \\ y = y(x) \end{cases}$$

$$= \int A(x, y(x), z(x)) dx$$

$$I_2 = \iint_{(S)} \frac{\partial P}{\partial y} dx dy = - \int P dx$$

$$P(x, y) \equiv A(x, y, \varphi(x, y))$$

$$\frac{\partial P}{\partial y} = \frac{\partial A}{\partial y} + \frac{\partial A}{\partial z} \frac{\partial z}{\partial y}$$

$$C_{xy} = C_x \cdot C_y = \frac{\partial z}{\partial x} \cdot \frac{\partial z}{\partial y} = -1$$

$$\frac{\partial P}{\partial y} = \frac{\partial A}{\partial y} - \frac{C_x \cdot \partial A}{C_y \cdot \partial z} = \frac{1}{C_y} (C_y \frac{\partial A}{\partial y} - C_x \frac{\partial A}{\partial z})$$

$$\int A(x, y, z) dx = - \iint_{(S')} (C_y \frac{\partial A}{\partial y} - C_x \frac{\partial A}{\partial z}) \frac{dx dy}{C_y}$$

$$C_y \partial \sigma = dx dy$$

$$\int A(x, y, z) dx = \iint_{(S')} (C_x \frac{\partial A}{\partial z} - C_y \frac{\partial A}{\partial y}) d\sigma$$

$I_2$  space - line curve linear integral & surface integral

$W_2 \cdot \tau_2 \rightarrow \tau_2 =$

$$\int B(x, y, z) dy = \iint_{(S')} (C_x \frac{\partial B}{\partial x} - C_z \frac{\partial B}{\partial z}) d\sigma$$

$$\int_C C(x, y, z) dx = \iint_{(S)} (C_x \alpha + C_y \beta + C_z \gamma) d\sigma$$

- or -

$$\int_C (A dx + B dy + C dz) = \iint_{(S)} \left\{ \left( \frac{\partial C}{\partial y} - \frac{\partial B}{\partial z} \right) \alpha + \left( \frac{\partial A}{\partial z} - \frac{\partial C}{\partial x} \right) \beta + \left( \frac{\partial B}{\partial x} - \frac{\partial A}{\partial y} \right) \gamma \right\} d\sigma$$

$$\text{or } \int_C A dx + B dy + C dz = \iint_{(S)} \left\{ \left( \frac{\partial C}{\partial y} - \frac{\partial B}{\partial z} \right) dy dz + \left( \frac{\partial A}{\partial z} - \frac{\partial C}{\partial x} \right) dz dx + \left( \frac{\partial B}{\partial x} - \frac{\partial A}{\partial y} \right) dx dy \right\}$$

is Stokes's formula.

Transformation of triple integrals

$$\begin{aligned} x &= f(\xi, \eta, \zeta) & \text{one value} \\ y &= \phi(\xi, \eta, \zeta) & \text{continuous} \\ z &= \psi(\xi, \eta, \zeta) & \xi, \eta, \zeta \text{ solve it} \end{aligned}$$

solid  $\Omega$ , point  $P$ ,  $P'$ , point  $P'$

one to one correspondence

$(S)$ ,  $(S')$  correspond

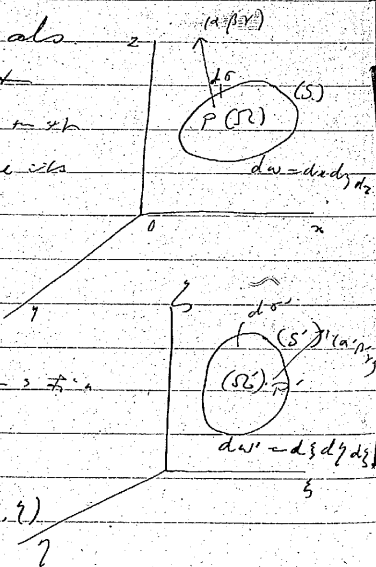
surface element  $d\sigma$ ,  $d\sigma'$

volume element  $d\omega$ ,  $d\omega'$  +, - signs

$$\alpha d\sigma = dx dy$$

$$\alpha \gamma d\sigma' = d\xi d\eta$$

$$x = f(\xi, \eta, \zeta) \quad y = \phi(\xi, \eta, \zeta) \quad z = \psi(\xi, \eta, \zeta)$$



$$x = F(\xi, \eta)$$

$$y = \phi(\xi, \eta)$$

$$dx dy = \frac{\partial(F, \phi)}{\partial(\xi, \eta)} d\xi d\eta$$

planar transformation

$$\frac{\partial(F, \phi)}{\partial(\xi, \eta)} = \frac{\partial F}{\partial \xi} \frac{\partial \phi}{\partial \eta} - \frac{\partial F}{\partial \eta} \frac{\partial \phi}{\partial \xi}$$

$$= \left( \frac{\partial f}{\partial \xi} + \frac{\partial f}{\partial \zeta} \frac{\partial \zeta}{\partial \eta} \right) \left( \frac{\partial \phi}{\partial \eta} + \frac{\partial \phi}{\partial \zeta} \frac{\partial \zeta}{\partial \eta} \right) -$$

$$\left( \frac{\partial f}{\partial \eta} + \frac{\partial f}{\partial \zeta} \frac{\partial \zeta}{\partial \eta} \right) \left( \frac{\partial \phi}{\partial \xi} + \frac{\partial \phi}{\partial \zeta} \frac{\partial \zeta}{\partial \xi} \right)$$

$$= \frac{\partial(f, \phi)}{\partial(\xi, \eta)} + \frac{\partial \zeta}{\partial \eta} \frac{\partial(f, \phi)}{\partial(\xi, \zeta)} + \frac{\partial \zeta}{\partial \xi} \frac{\partial(f, \phi)}{\partial(\eta, \zeta)}$$

$$= \frac{\partial(f, \phi)}{\partial(\xi, \eta)} - \frac{\partial \zeta}{\partial \eta} \frac{\partial(f, \phi)}{\partial(\xi, \zeta)} - \frac{\partial \zeta}{\partial \xi} \frac{\partial(f, \phi)}{\partial(\eta, \zeta)}$$

$$\det \begin{pmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial x}{\partial \eta} \\ \frac{\partial y}{\partial \xi} & \frac{\partial y}{\partial \eta} \end{pmatrix} = -1 = \alpha \alpha' + \alpha \beta' + \alpha \gamma'$$

$$\alpha \gamma' d\sigma = \left\{ \frac{\partial(f, \phi)}{\partial(\eta, \zeta)} \alpha \alpha' + \frac{\partial(f, \phi)}{\partial(\xi, \zeta)} \alpha \beta' + \frac{\partial(f, \phi)}{\partial(\xi, \eta)} \alpha \gamma' \right\} d\sigma'$$

$$V = \iint_{(S)} z dx dy = \iint_{(S')} z \alpha \gamma' d\sigma' = \iint_{(S')} \psi(\xi, \eta, \zeta) \alpha \gamma' d\sigma'$$

$$= \iint_{(S')} \psi(\xi, \eta, \zeta) \left\{ \frac{\partial(f, \phi)}{\partial(\eta, \zeta)} \alpha \alpha' + \frac{\partial(f, \phi)}{\partial(\xi, \zeta)} \alpha \beta' + \frac{\partial(f, \phi)}{\partial(\xi, \eta)} \alpha \gamma' \right\} d\sigma'$$

$$= \iint_{(S')} \left\{ \psi \frac{\partial(f, \phi)}{\partial(\eta, \zeta)} d\eta d\zeta + \psi \frac{\partial(f, \phi)}{\partial(\xi, \zeta)} d\xi d\zeta + \psi \frac{\partial(f, \phi)}{\partial(\xi, \eta)} d\xi d\eta \right\}$$

by Green's theorem

$$= \iiint_{(n)} \left\{ \frac{\partial}{\partial x} \left( y \frac{\partial f(x,y,z)}{\partial z} \right) + \frac{\partial}{\partial y} \left( x \frac{\partial f(x,y,z)}{\partial z} \right) + \frac{\partial}{\partial z} \left( y \frac{\partial f(x,y,z)}{\partial x} \right) \right\} dx dy dz$$

$$= \iiint_{(n)} \frac{\partial(f \cdot y)}{\partial(xyz)} dx dy dz$$

$$= \iiint_{(n)} dx dy dz$$

$$J = \iiint_{(n)} F(x,y,z) dx dy dz$$

element  $\dots \rightarrow \dots \rightarrow \dots$   $\iiint_{(n)} \frac{\partial(f \cdot y)}{\partial(xyz)} dx dy dz = \frac{\partial(f \cdot y)}{\partial(xyz)} \iiint_{(n)} dx dy dz$

$$J = \lim \sum F(x_{ij}, y_{ij}, z_{ij}) \omega_{ij} \\ = \lim \sum F(\xi_{ij}, \eta_{ij}, \zeta_{ij}) \left( \frac{\partial(f \cdot y)}{\partial(xyz)} \right) \omega_{ij} \\ = \iiint_{(n)} F(f(\xi, \eta, \zeta), p(\xi, \eta, \zeta), \psi(\xi, \eta, \zeta)) \frac{\partial(f \cdot y)}{\partial(xyz)} dx dy dz$$

etc. nple integral = hold =

ex.  $x = r \sin \theta \cos \phi$   
 $y = r \sin \theta \sin \phi$   $(r, \theta, \phi)$   
 $z = r \cos \theta$

|   |                           |                           |                  |
|---|---------------------------|---------------------------|------------------|
| $\frac{\partial(x,y,z)}{\partial(r,\theta,\phi)}$ | $r \sin \theta \cos \phi$ | $r \sin \theta \sin \phi$ | $-r \cos \theta$ |
|   | $\sin \theta \cos \phi$   | $\sin \theta \sin \phi$   | $r \sin \theta$  |
|   | $\cos \theta$             | $-\sin \theta$            | $0$              |

|                         |                           |                           |                  |
|-------------------------|---------------------------|---------------------------|------------------|
| $r \sin \theta$         | $r \sin \theta \cos \phi$ | $r \sin \theta \sin \phi$ | $-r \cos \theta$ |
| $\sin \theta \cos \phi$ | $\sin \theta \sin \phi$   | $\cos \theta$             | $0$              |
| $\cos \theta$           | $-\sin \theta$            | $0$                       | $0$              |

$$= r^2 \sin \theta$$

$$\iiint_{(n)} F(x,y,z) dx dy dz = \iiint_{(n)} F(r \sin \theta \cos \phi, r \sin \theta \sin \phi, r \cos \theta) r^2 \sin \theta dr d\theta d\phi$$

vol.  $\dots$   $\vec{r} \cdot \vec{e}_r = r$

Ex. space  $\dots$   $\vec{e}_1, \vec{e}_2, \vec{e}_3$  parallel planes  $\dots$  parallel pipes, volume

$$\xi = \alpha_1 x + \beta_1 y + \gamma_1 z = +p_1$$

$$\eta = \alpha_2 x + \beta_2 y + \gamma_2 z = +p_2$$

$$\zeta = \alpha_3 x + \beta_3 y + \gamma_3 z = +p_3$$

$\alpha, \beta, \gamma$  direct cosines  
 planes  $\dots$   $\zeta = \text{transform}$

$$\xi = +p_1$$

$$\eta = +p_2$$

$$\zeta = +p_3$$

$\Delta \text{ vol} = \dots$   $8 p_1 p_2 p_3$

$$V = \iiint dx dy dz = \iiint \frac{\partial(x,y,z)}{\partial(\xi,\eta,\zeta)} d\xi d\eta d\zeta$$

$$= \iiint \frac{d\xi d\eta d\zeta}{\frac{\partial(x,y,z)}{\partial(\xi,\eta,\zeta)}} = \frac{1}{\begin{vmatrix} \alpha_1 & \beta_1 & \gamma_1 \\ \alpha_2 & \beta_2 & \gamma_2 \\ \alpha_3 & \beta_3 & \gamma_3 \end{vmatrix}} \iiint d\xi d\eta d\zeta$$



is to find the planes, i.e. distances constant + =  
 maximal volume parallel piped i.e.  $z = (-kz =$   
 dimensions)

Let  $E, T, P$  piped const + =  $\begin{vmatrix} x_1 & y_1 & z_1 \\ x_2 & y_2 & z_2 \\ x_3 & y_3 & z_3 \end{vmatrix}$  max

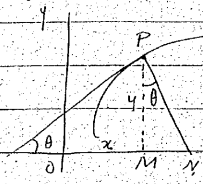
i.e.  $z = 79 =$  at  $z =$  find  $z =$  then  $z =$

$$\text{absol} \begin{vmatrix} x_1 & y_1 & z_1 \\ x_2 & y_2 & z_2 \\ x_3 & y_3 & z_3 \end{vmatrix} \leq \sqrt{(x_1^2 + y_1^2 + z_1^2)(x_2^2 + y_2^2 + z_2^2)(x_3^2 + y_3^2 + z_3^2)}$$

$\alpha, \beta, \gamma$  direct cos  $\alpha^2 + \beta^2 + \gamma^2 = 1$ , maximum  $z =$   
 to be orthogonal  $z =$  max  $z =$  to be  $z =$   
 max  $z =$

Differential Equations

Geom & Dynamics, 1782,  $E_2$  & simple  $z =$ ,  $z$   
 dif eq = reduce  $z =$   $z =$



PN normal to constant  $z =$   
 to  $z =$  axis  $z =$  circle  $z =$

which is  $z =$   $z =$

curve  $z = f(x)$   $z =$

$\tan \theta = y'$   $\sqrt{1 + y'^2} = \sec \theta$

$PN \cos \theta = PM = y$

$PN = \frac{y}{\cos \theta} = y \sqrt{1 + y'^2} = \text{const}$

is satisfy  $z =$   $z =$   $z =$   $z =$   $z =$   
 unknown  $f$  & derived  $f =$   $z =$   $z =$   
 dif eq  $z =$

$(\frac{k}{y})^2 = 1 + y'^2$

$y' = \sqrt{(\frac{k}{y})^2 - 1} = \frac{dy}{dx}$

$\frac{dy}{dx} = \frac{y}{\sqrt{k^2 - y^2}}$

$x = \int \frac{y dy}{\sqrt{k^2 - y^2}} + C$

$x = -\sqrt{k^2 - y^2} + C$

$(x - C)^2 + y^2 = k^2$   $y =$   $z =$  definition

$y$  centre  $z =$  axis  $z =$  circle  $z =$

radius of curvature: constant  $\Rightarrow$  curve  
 by 19

$$y = f(x)$$

$$\text{curvature} \frac{y''}{(1+y'^2)^{3/2}} = \frac{1}{r}$$

- differential eq  $\Rightarrow$  2<sup>nd</sup> order

by 19 differentiate  $\Rightarrow$  2<sup>nd</sup> order

$$\frac{y'}{(1+y'^2)^{3/2}} = \alpha x + \beta$$

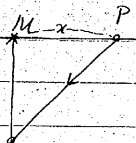
$$y' = \frac{\alpha x + \beta}{\sqrt{1 - (\alpha x + \beta)^2}}$$

$$y = \int \frac{(\alpha x + \beta) dx}{\sqrt{1 - (\alpha x + \beta)^2}} + \gamma$$

$$= \frac{1}{\alpha} \sqrt{1 - (\alpha x + \beta)^2} + \gamma$$

$$(\alpha y - \alpha \gamma)^2 + (\alpha x + \beta)^2 = 1 \quad \text{circle}$$

particle  $\Rightarrow$   $\vec{r} = \vec{r}_0 + \vec{v}t + \frac{1}{2}\vec{a}t^2$  - constraint  
 in  $\vec{r} = (x, y, z) \Rightarrow x^2 + y^2 + z^2 = r^2$  - 1<sup>st</sup> - 2<sup>nd</sup> - 3<sup>rd</sup> - 4<sup>th</sup> - 5<sup>th</sup> - 6<sup>th</sup> - 7<sup>th</sup> - 8<sup>th</sup> - 9<sup>th</sup> - 10<sup>th</sup> - 11<sup>th</sup> - 12<sup>th</sup> - 13<sup>th</sup> - 14<sup>th</sup> - 15<sup>th</sup> - 16<sup>th</sup> - 17<sup>th</sup> - 18<sup>th</sup> - 19<sup>th</sup> - 20<sup>th</sup> - 21<sup>st</sup> - 22<sup>nd</sup> - 23<sup>rd</sup> - 24<sup>th</sup> - 25<sup>th</sup> - 26<sup>th</sup> - 27<sup>th</sup> - 28<sup>th</sup> - 29<sup>th</sup> - 30<sup>th</sup> - 31<sup>st</sup> - 32<sup>nd</sup> - 33<sup>rd</sup> - 34<sup>th</sup> - 35<sup>th</sup> - 36<sup>th</sup> - 37<sup>th</sup> - 38<sup>th</sup> - 39<sup>th</sup> - 40<sup>th</sup> - 41<sup>st</sup> - 42<sup>nd</sup> - 43<sup>rd</sup> - 44<sup>th</sup> - 45<sup>th</sup> - 46<sup>th</sup> - 47<sup>th</sup> - 48<sup>th</sup> - 49<sup>th</sup> - 50<sup>th</sup> - 51<sup>st</sup> - 52<sup>nd</sup> - 53<sup>rd</sup> - 54<sup>th</sup> - 55<sup>th</sup> - 56<sup>th</sup> - 57<sup>th</sup> - 58<sup>th</sup> - 59<sup>th</sup> - 60<sup>th</sup> - 61<sup>st</sup> - 62<sup>nd</sup> - 63<sup>rd</sup> - 64<sup>th</sup> - 65<sup>th</sup> - 66<sup>th</sup> - 67<sup>th</sup> - 68<sup>th</sup> - 69<sup>th</sup> - 70<sup>th</sup> - 71<sup>st</sup> - 72<sup>nd</sup> - 73<sup>rd</sup> - 74<sup>th</sup> - 75<sup>th</sup> - 76<sup>th</sup> - 77<sup>th</sup> - 78<sup>th</sup> - 79<sup>th</sup> - 80<sup>th</sup> - 81<sup>st</sup> - 82<sup>nd</sup> - 83<sup>rd</sup> - 84<sup>th</sup> - 85<sup>th</sup> - 86<sup>th</sup> - 87<sup>th</sup> - 88<sup>th</sup> - 89<sup>th</sup> - 90<sup>th</sup> - 91<sup>st</sup> - 92<sup>nd</sup> - 93<sup>rd</sup> - 94<sup>th</sup> - 95<sup>th</sup> - 96<sup>th</sup> - 97<sup>th</sup> - 98<sup>th</sup> - 99<sup>th</sup> - 100<sup>th</sup>



$\frac{d^2z}{dt^2} = -m^2z$  particle  $\Rightarrow$   
 dif. eq. of second order

$$2 \frac{dx}{dt} \frac{d^2x}{dt^2} = m^2 x \frac{dx}{dt}$$

$$\frac{d}{dt} \left\{ \left( \frac{dx}{dt} \right)^2 \right\} = m^2 \frac{d}{dt} (x^2)$$

$$\left( \frac{dx}{dt} \right)^2 = m^2 x^2 + C$$

$$\frac{dx}{dt} = \sqrt{C - m^2 x^2}$$

$$\frac{dx}{\sqrt{C - m^2 x^2}} = dt$$

$$t = \int \frac{dx}{\sqrt{C - m^2 x^2}} + \alpha$$

$$= \frac{1}{m} \arcsin \frac{mx}{\sqrt{C}} + \alpha$$

$$\sin(m(t - \alpha)) = \frac{mx}{\sqrt{C}}$$

$$x = \frac{\sqrt{C}}{m} \sin m(t - \alpha)$$

$\frac{2\pi}{m}$  - period

simple harmonic motion

unknown  $f$  to  $\frac{d^2f}{dt^2}$  derived  $f$ , 1<sup>st</sup> & 2<sup>nd</sup> eqn  
 ordinary dif. eq.  $\frac{d^2f}{dt^2} = -mf$  derived  $f$ , highest  
 order, order, dif. eq., order  $t \Rightarrow$

Ordinary dif. eq. = 1 constant; 2<sup>nd</sup> eq.  $\Rightarrow$   
 $\frac{d^2f}{dt^2} = -mf$  constant, eliminate  $mf$   $\Rightarrow$  2<sup>nd</sup> eq.

$$x^2 + y^2 + 2ax + 2by + c = 0 \quad \text{circle}$$











17)  $\frac{dy}{dx} + \sqrt{\frac{1-y^2}{1-x^2}} = 0$  separable

$$\frac{dy}{\sqrt{1-y^2}} + \frac{dx}{\sqrt{1-x^2}} = 0$$

$$\frac{dy}{\sqrt{1-y^2}} + \frac{dx}{\sqrt{1-x^2}} = 0$$

$$\arcsin y + \arcsin x = C \quad (1)$$

or

$$\sqrt{1-x^2} dy + \sqrt{1-y^2} dx = 0$$

$$y\sqrt{1-x^2} = \int \frac{xy dx}{\sqrt{1-x^2}} \quad \text{let } u = 1-x^2 \Rightarrow x dx = -\frac{du}{2}$$

$$+ 2\sqrt{1-y^2} = \int \frac{xy dy}{\sqrt{1-y^2}} = C$$

$$y\sqrt{1-x^2} + 2\sqrt{1-y^2} = C \quad (2)$$

At  $x=0$ , (1)  $\Rightarrow y = C$

(1)  $\Rightarrow \arcsin x + \arcsin C = C$

## 2. Homogeneous differential equations

$$P(x,y)dx + Q(x,y)dy = 0$$

$P(x,y), Q(x,y)$  same order homogeneous f

$$P(x,y) = x^m P(1, \frac{y}{x})$$

$$Q(x,y) = x^m Q(1, \frac{y}{x}) \quad \therefore P(x,y) = x^m P(x,y)$$

$$\frac{dy}{dx} = f(\frac{y}{x}) \quad \text{let } u = \frac{y}{x} \Rightarrow y = xu$$

is homog. eq.  $\Rightarrow$  integral curves

$$\frac{y}{x} = u \quad y = xu \quad \frac{dy}{dx} = u + x \frac{du}{dx}$$

$$u + x \frac{du}{dx} = f(u)$$

$$\frac{du}{f(u)-x} = \frac{dx}{x} \quad \text{separated variables}$$

by extension

$$\frac{dy}{dx} = f\left(\frac{ax+by+c}{dx+ey+f}\right) \quad \text{let } u = \frac{ax+by+c}{dx+ey+f}$$

$$x + z = u$$

$$ax+by+c = au + b(x-z) + c$$

$$y + \beta = v$$

$$a'x+b'y+c' = a'u + b'(x-z) + c'$$

$$ax + by = c$$

$$a'x + b'y = c' \quad \text{let } \alpha = \frac{a}{a'}, \beta = \frac{b}{b'}$$

$$ab' - a'b \neq 0 \quad \text{let } \alpha, \beta \text{ be roots}$$

$$\frac{du}{dx} = f\left(\frac{au+bv}{a'u+b'v}\right) = f\left(\frac{a + b\frac{v}{u}}{a' + b'\frac{v}{u}}\right) = F\left(\frac{v}{u}\right)$$

if homogeneous eq.  $\Rightarrow$  reduce to 1st order

$$ab' - a'b = 0 \quad \text{let } \alpha = \frac{a}{a'}, \beta = \frac{b}{b'}$$

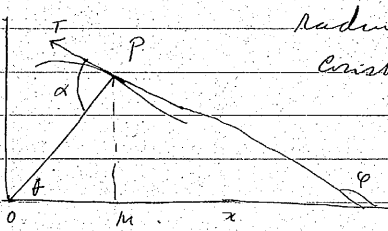
$$\frac{y}{x} = \frac{a}{a'} = \frac{b}{b'} = k$$

$$\frac{dy}{dx} = f\left(k + \frac{h}{a'x+b'y+c'}\right) = F\left(\frac{a'x+b'y}{a'x+b'y+c'}\right)$$

is separable of variables

or

Ex. 4



Radius vector & tangent!  
Constant angle  $\alpha$  & curve

$$\alpha = \phi - \theta$$

$$\tan \theta = \frac{y}{x}$$

$$\tan \phi = y'$$

$$\tan \alpha = \frac{\tan \phi - \tan \theta}{1 + \tan \phi \cdot \tan \theta} = k$$

$$\frac{y' - \frac{y}{x}}{1 + y' \cdot \frac{y}{x}} = k$$

homogeneous eq.

$$y' = \frac{y}{x} + k$$

$$1 + k \frac{y}{x}$$

$$\frac{y}{x} = u \quad x \frac{du}{dx} = u + k \quad u = \frac{k(1+u^2)}{1-ku}$$

$$\frac{(1-ku) du}{k(1+u^2)} = \frac{dx}{x}$$

$$\frac{1}{k} \frac{du}{1+u^2} - \frac{1}{2} \frac{u du}{1+u^2} = \frac{dx}{x}$$

$$\frac{1}{k} \arctan u - \frac{1}{2} \log(1+u^2) = \log x + c$$

$$\frac{1}{k} \arctan \frac{y}{x} - \frac{1}{2} \log x^2 + y^2 = C$$

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$\frac{\theta}{k} - \log r = C$$

$$r = c e^{\frac{\theta}{k}} \quad \text{logarithmic spiral}$$

$d = \frac{r}{2} + r \sin \alpha$  circle

$$\text{eq. } (x-ky)dy - (y+xx)dx = 0$$

$$(x dy - y dx) - k(y dy + x dx) = 0$$

separate, Ex. 3 + 12  $(k = -1)$

### 3. Linear differential equation

$$\frac{dy}{dx} + p(x)y + q(x) = 0 \quad y, y', \dots +$$

$$\int p(x) dx \quad -13 + 7 = 6$$

$e^{\int p(x) dx}$  differentiate

$$e^{\int p(x) dx} p(x) \quad k = 3 \rightarrow 27, 10 \rightarrow 10, 10, 10$$

$$\frac{d}{dx} \left( e^{\int p(x) dx} \cdot y \right) + e^{\int p(x) dx} \cdot q(x) = 0$$

integrate

$$e^{\int p(x) dx} y + \int e^{\int p(x) dx} q(x) dx = C$$

$$y = e^{-\int p(x) dx} \left( C - \int e^{\int p(x) dx} q(x) dx \right) \quad \text{soln}$$

Linear eq.  $y = \phi(x) + C \psi(x)$  arbitrary const C linear

$$y = \phi(x) + C \psi(x)$$

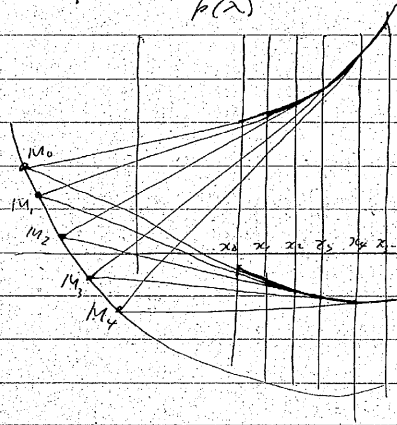
linear eq.  $2x - 3y = c$  eliminate

linear eq.  $t + u = 1$



$$\xi = \lambda + \frac{1}{p(\lambda)} \quad \lambda, \text{ parameter}$$

$$y = \frac{z(\lambda)}{p(\lambda)} \quad z = \text{constant}$$



linear - 1/2 - 2, 12, 22

#### 4. Bernoulli's equation

$$y' = p(x)y + q(x)y^n \quad n=0 \text{ is linear}$$

$$y = z^{-n+1} \quad n+1$$

$$-(n-1)y^{-n}y' = z' \quad \frac{z'}{z^{-n+1}} = p(x)z + q(x) \quad z = \text{linear}$$

$$y^{-n}y' = p y^{-n+1} + q$$

ex. 1.  $xy' - y + f(xy)y' + \varphi(xy) = 0$

$f(xy), \varphi(xy)$  homogeneous,  $m$ th.

$$\frac{y}{x} = z \quad xy' - y + x^m f\left(1, \frac{y}{x}\right) + x^m \varphi\left(1, \frac{y}{x}\right) = 0$$

$$y' = z + xz' \quad x(z + xz') - xz + x^m f(1, z)(z + xz') + x^m \varphi(1, z) = 0$$

$$z' \{x^2 + x^{m+1} f(1, z)\} + x^m \{f(1, z)z + \varphi(1, z)\} = 0$$

$$z' (1 + x^m f(z)) + z^{m-2} \Phi(z) = 0$$

$$\frac{dz}{dx} + \frac{\Phi(z)}{\Phi(z)} x + \frac{1}{\Phi(z)} x^{-m+2} = 0 \quad \text{Bernoulli's eq.}$$

$z = u^{-m-1} \quad u = \int \dots$

ex. 2.  $\{P(xy) + Q(xy)x\}y' = R(xy) + Q(xy)y$

$P, R$  with homog.

$Q$  with homog.

$$\left\{x^m P\left(1, \frac{y}{x}\right) + x^{n+1} Q\left(1, \frac{y}{x}\right)\right\} y' = x^m R\left(1, \frac{y}{x}\right) + x^m Q\left(1, \frac{y}{x}\right)$$

$$\frac{y}{x} = z$$

$$\left\{x^m P(1, z) + x^{n+1} Q(1, z)\right\} (z + xz') = x^m R(1, z) + x^{n+1} Q(1, z)$$

$$z' \left\{x^{m+1} P + x^{n+2} Q\right\} = (x^m P + x^{n+1} Q)z + x^m R + x^{n+1} Qz$$

$$= x^m (R - Pz)$$

$$\frac{dz}{dx} = \frac{P}{R - Pz} x + \frac{Q}{R - Pz} x^{n+2-m} \quad \text{Bernoulli's eq.}$$

#### 5. Clairaut's differential equations

$$y = px + f(p) \quad p = \frac{dy}{dx}$$

ex. 3.  $x = \dots$

$$p = p + \frac{dp}{dx} \cdot x + f'(p) \frac{dp}{dx}$$

$$\frac{dp}{dx} (f'(p) + x) = 0$$

1)  $\frac{dp}{dx} = 0$   $p = C$   $y = cx + f(c)$

general soln

2)  $x + f'(p) = 0$   $y = px + f(p)$

arbitrary const

$p = p(x)$   $y = p(x) \cdot x + f(p(x))$  soln

$$\frac{dy}{dx} = p(x) + x \frac{dp}{dx} + f'(p) \frac{dp}{dx}$$

$p(x) = \frac{dy}{dx}$

$y = x \frac{dy}{dx} + f\left(\frac{dy}{dx}\right)$  give eq

soln ... arbitrary sol

$C = \dots$  particular sol

singular solution

particular sol

$y = cx + f(c)$

envelope  $y = cx + f(c) + 0 = x + f'(c)$

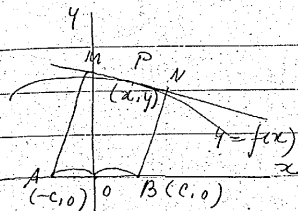
$C$  is eliminated

singular sol

envelope is particular sol

envelope is particular sol

ex 1



$AM \cdot BN = \text{const} = \text{curvature}$

to eq

tangent eq

$y - y = \frac{dy}{dx} (x - x)$  (y-axis)

$p \cdot x - y = x p - y$

$\frac{p \cdot x - y}{\sqrt{1+p^2}} = \frac{x p - y}{\sqrt{1+p^2}}$  normal form  $x \cos \theta + y \sin \theta = p$

$AM, BN = \frac{p \cdot x - y - x p + y}{\sqrt{1+p^2}} = A, B$  coord

$\frac{p \cdot c + (y - x p)}{\sqrt{1+p^2}} = BN, \frac{-p \cdot c + (y - x p)}{\sqrt{1+p^2}} = AM$

$\frac{(y - x p)^2 - p^2 c^2}{1 + p^2} = a$

$y = x p \pm \sqrt{a(1+p^2)} + p \cdot c$  Clairaut's eq

soln ... general  $y = kx + \sqrt{a + (a+c^2)k^2}$

singular  $a = x \pm \sqrt{a + c^2} k, y = kx + \sqrt{a + (a+c^2)k^2}$

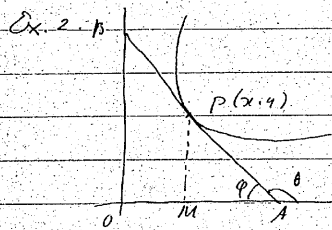
$k$  is eliminated

$y = x \pm \sqrt{a} \frac{y^2}{a} = \frac{a}{a + (a+c^2)k^2}$

$\frac{x^2}{a+c^2} = \frac{(a+c^2)k^2}{a + (a+c^2)k^2}$

$\frac{y^2}{a} + \frac{x^2}{a+c^2} = 1$

a, sign = ellipse or hyperbola, A, B foci

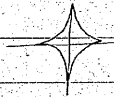


$AB = \text{const.} \Rightarrow \text{arc}$   
 $OA = x - \frac{y}{p}$   
 $\tan \theta = p, \tan \phi = \frac{PM}{AM}$   
 $AM = \frac{y}{p}$   
 $OA = -p \cdot (x - \frac{y}{p})$

$(x - \frac{y}{p})^2 + (x - \frac{y}{p})^2 p^2 = k^2$   
 $(\frac{y - xp}{p})^2 + (y - xp)^2 = k^2$   
 $y - xp = \frac{kp}{\sqrt{1+p^2}}$

general sol.  $y = cx + \frac{kc}{\sqrt{1+c^2}}$

$0 = x + \frac{k}{(1+c^2)^{3/2}}$   
 $x^{2/3} + y^{2/3} = k^{2/3}$  astroid



to solve system of eq. 1 + 2 + 3 + 4 = 10. 12 = 2/3 = Clairaut's

dif eq. is in form 1 + 2 + 3 + 4 = 10. 12 = 2/3 = Clairaut's

expt.  $y = a(t)x + b(t)$  t parameter, eq'

$\frac{dy}{dx} = p = a(t)$   
 $t = q(p)$

$y = xp + b(q(p))$  is Clairaut's eq  
 $= xp + v$

### 5. Introduction of p as a variable

In the case of  
 $f(x, y, p) = 0, p = \frac{dy}{dx}$   
 we differentiate

$\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} p + \frac{\partial f}{\partial p} \frac{dp}{dx} = 0$   
 $\frac{dx}{dp} = - \frac{\frac{\partial f}{\partial p}}{\frac{\partial f}{\partial x} + p \frac{\partial f}{\partial y}}$

$\frac{dy}{dx} = p \Rightarrow \frac{dy}{dp} = - \frac{p \frac{\partial f}{\partial p}}{\frac{\partial f}{\partial x} + p \frac{\partial f}{\partial y}}$

$\frac{dx}{dp} = y^{1/2} \dots$  x, p, eq. 1 + 2, p is variable.

$f(x, y, p) \equiv y - q(x, p) = 0$

$\frac{\partial f}{\partial x} = -\frac{\partial q}{\partial x}, \frac{\partial f}{\partial y} = 1, \frac{\partial f}{\partial p} = -\frac{\partial q}{\partial p}$   
 $\frac{dx}{dp} = \frac{\frac{\partial q}{\partial p}}{p - \frac{\partial q}{\partial x}} \quad y^{1/2} = q(x, p)$

p is indep. x is depend. v. t in dif. eq. 1 + 2 solve  
 in 1 + 2 + 3 + 4 = 10. 12 = 2/3 = Clairaut's

$y = q(x, p) = q(F(p, c), p) = \Phi(p, c)$

we see p is eliminated in the solution.

It is p is parameter. It is an integral curve.



$\frac{dy}{dp}$  ...  $x = \varphi(y, p)$  ...  $y = F(p, c)$

$$f(x, y, p) \equiv x - \varphi(y, p) = 0$$

$$\frac{\partial f}{\partial x} = 1, \quad \frac{\partial f}{\partial y} = -\frac{\partial \varphi}{\partial y}, \quad \frac{\partial f}{\partial p} = -\frac{\partial \varphi}{\partial p}$$

$$\frac{dy}{dp} = \frac{p \frac{\partial \varphi}{\partial p}}{1 - p \frac{\partial \varphi}{\partial y}} \quad \text{if } y = F(p, c)$$

$$x = \varphi(y, p) = \varphi(F(p, c), p) = \Phi(p, c)$$

Ex. 1.  $y = a(1+p^2)^2$

$$p = \frac{dy}{dx} \quad dx = \frac{dy}{p}$$

$$x + c = \int \frac{dy}{p} = \int \frac{4a p}{p^5} dp$$

$$= \frac{a(1+p^2)^2}{p^4} + a \int \frac{(1+p^2)^2}{p^5} dp$$

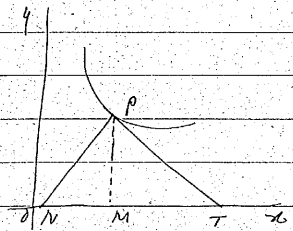
$$= \frac{a(1+p^2)^2}{p^4} + a \left\{ \log p - \frac{1}{4p^4} \right\}$$

$$= a \left\{ 1 + \frac{1}{p^2} + \frac{3}{4p^4} + \log p \right\}$$

$$\begin{cases} x = a \left\{ \frac{1}{p^2} + \frac{3}{4p^4} + \log p \right\} + b \\ y = \frac{a(1+p^2)^2}{p^5} \end{cases}$$

solution  
p, any parameter

Ex. 2



NT = 2 OM ... curve to B

subnormal + subtangent = NT

$$NT = \frac{y}{p} + y p = \frac{y(1+p^2)}{p}$$

$$\frac{y(1+p^2)}{p} = 2x \quad \text{equat}$$

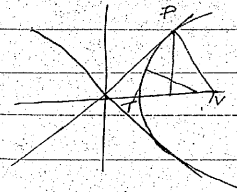
$$1+p^2 + y \frac{(p^2-1) dp}{p^2 dx} = 0$$

$$y(p^2-1) \frac{dp}{p^2} = -1 - p^2$$

$$p^2 = 1 \quad \text{or} \quad \frac{y}{p^2} \frac{dp}{dx} = -\frac{1}{p^2}$$

$$p = \pm 1 \quad \times \frac{dy}{dx}$$

$$y = \pm 2x$$



$$\frac{y}{p} = -\frac{dy}{dp}$$

$$\frac{dp}{p} = -\frac{dy}{y}$$

$$c + \log p = -\log y$$

$$\begin{cases} y = \frac{c}{p} \\ x = \frac{c}{p^2} (1+p^2) \end{cases}$$

$$y^2 = 2cx - c^2 = 2c(x - \frac{c}{2})$$

parabola

envelope p ...  $y = \pm 2x = 2 \cdot 5 = 10$

$y' = f\left(\frac{y}{x}\right)$  homogeneous eq.

$y' = f\left(\frac{y}{x}\right)$   $x$  を  $1$  とおくと  $y = x \cdot p$

$\frac{y}{x} = p$   $y = x \cdot p$

$y = x \cdot p$

$p = p(p) + x \cdot p'(p) \frac{dp}{dx}$

$\frac{dx}{dp} = \frac{x \cdot p'(p)}{p - p(p)}$

$\frac{dx}{x} = \frac{p'(p)}{p - p(p)} dp$

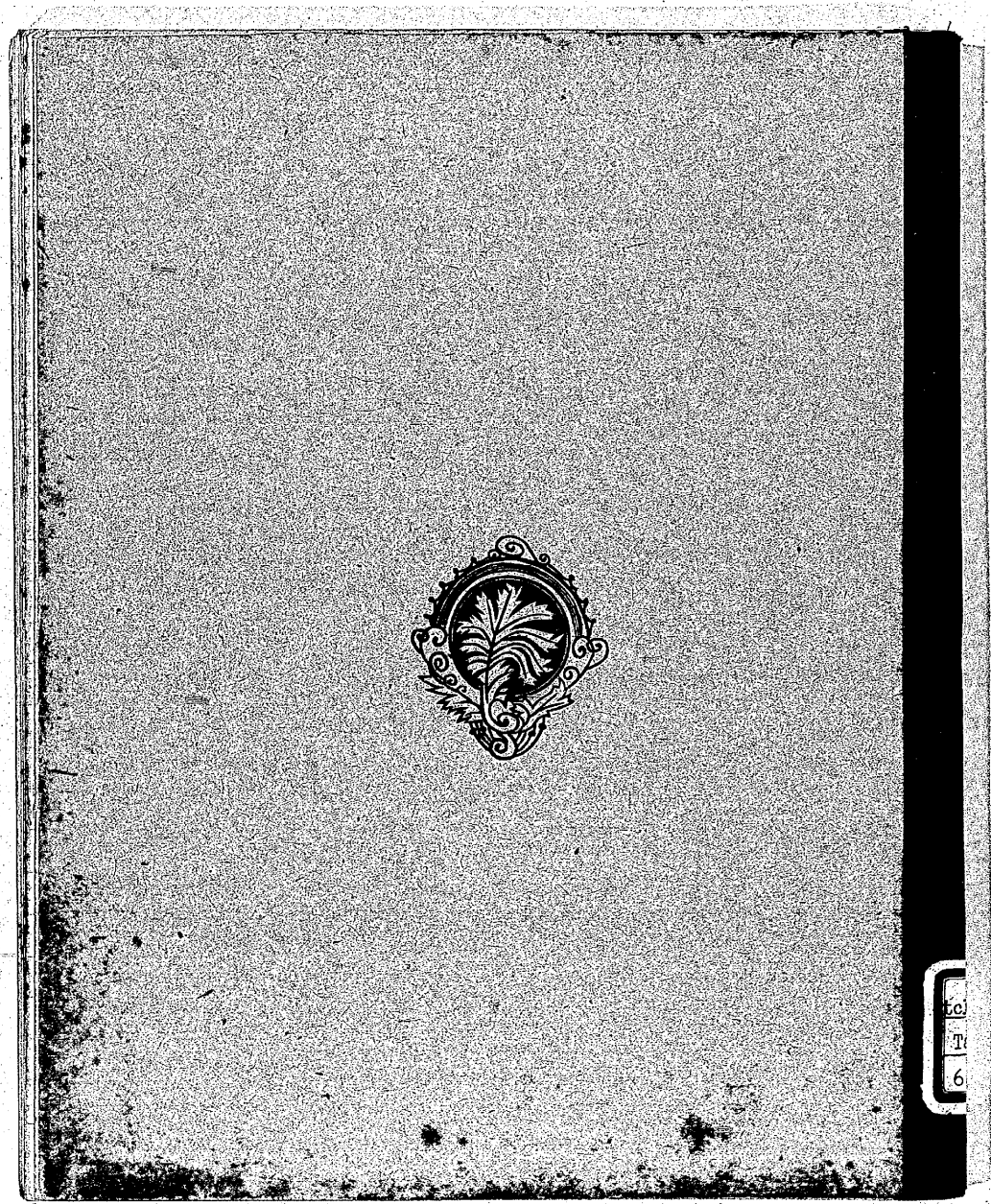
$\log x = c + \int \frac{p'(p)}{p - p(p)} dp$

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| 所属   | 借出者氏名               | 貸出日  | 返却日 |

No. \_\_\_\_\_

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