Lecture 29

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10131 - Calculus and Vectors

Change of Variables in Double Integrals

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- Jacobian
- Change of Variables in Double Integrals

Change of Variables in Double Integrals

Definition. The Jacobian of the transformation T given by

$$x = x(u, v),$$
 $y = y(u, v)$

is

$$\frac{\partial(x,y)}{\partial(u,v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}$$

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We assume that T is the one-to-one transformation with nonzero Jacobian and that maps a region S in the uv-plane onto a region R in the xy-plane. Suppose that f is continuous on R then

$$\int \int_{R} f(x,y) dA = \int \int_{S} f(x(u,v),y(u,v)) \left| \frac{\partial(x,y)}{\partial(u,v)} \right| du dv.$$

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Note that $dA = \left| \frac{\partial(x,y)}{\partial(u,v)} \right| dudv$ and $\frac{\partial(x,y)}{\partial(u,v)} = 1 / \frac{\partial(u,v)}{\partial(x,y)}$.

Example 1. Polar coordinates: $x = r \cos \theta$, $y = r \sin \theta$.

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Example 3. Find $\int \int_D f(x,y)dA$, where D is the domain between the four curves

$$y = \frac{1}{x}, \ y = \frac{3}{x}, \ y = \frac{x}{e}, \ y = ex.$$

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We define

$$a = xy$$
 $b = \frac{y}{x}$