

# §15.3 Polar Coordinates

①

- Recall the defn of integral:

$$\iint_R f(x, y) dA = \lim_{N \rightarrow \infty} \sum_{(x_i, y_i) \in R} f(x_i, y_i) \Delta x \Delta y$$

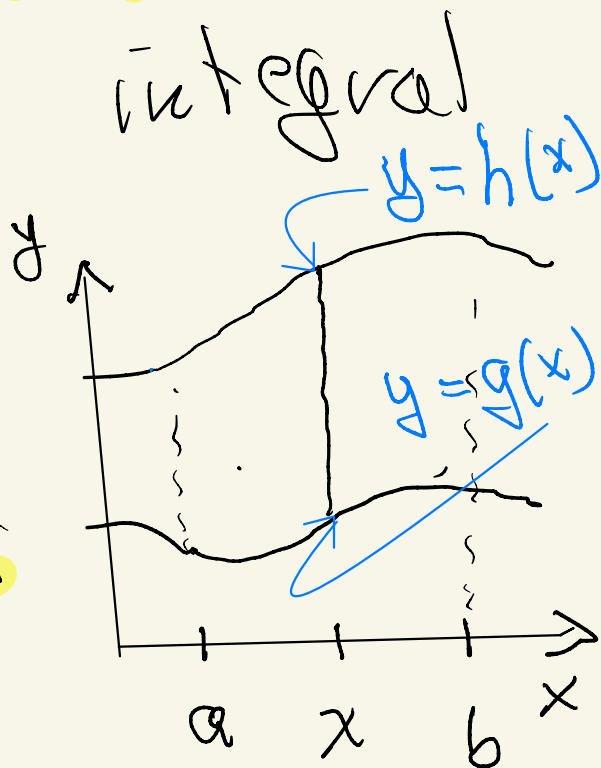


2-D Riemann Sum

- To evaluate: iterate the integral

$$\iint_R f(x, y) dA =$$

$$= \int_a^b \int_{g(x)}^{h(x)} f(x, y) dy dx$$



• when the function  $f$  is radially symmetric the integral can be evaluated more easily in polar coordinates

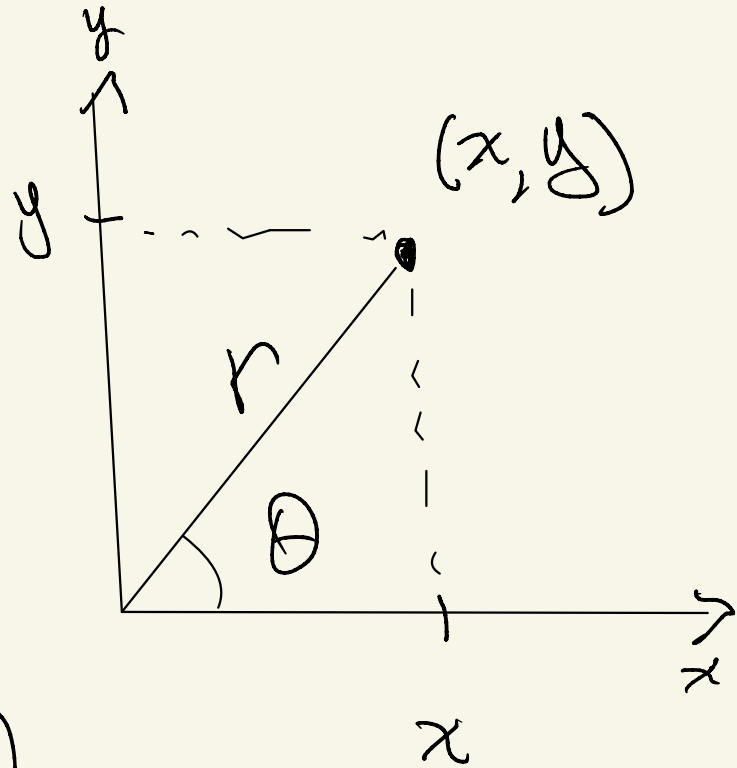
• The idea: change variables from  $(x, y) \rightarrow (r, \theta)$ , and then write the Riemann Sum in terms of  $r$  and  $\theta$  . . . .

$$\int_R \iint f(x, y) dA = \lim_{N \rightarrow \infty} \underbrace{\sum_{i,j} \tilde{f}(r_i, \theta_j) \Delta r \Delta \theta}_{\text{Riemann Sum in } (r, \theta)}$$

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- Recall the expression for  $x$  and  $y$  in terms of  $r$  and  $\theta$ :

$$x = r \cos \theta$$

$$y = r \sin \theta$$



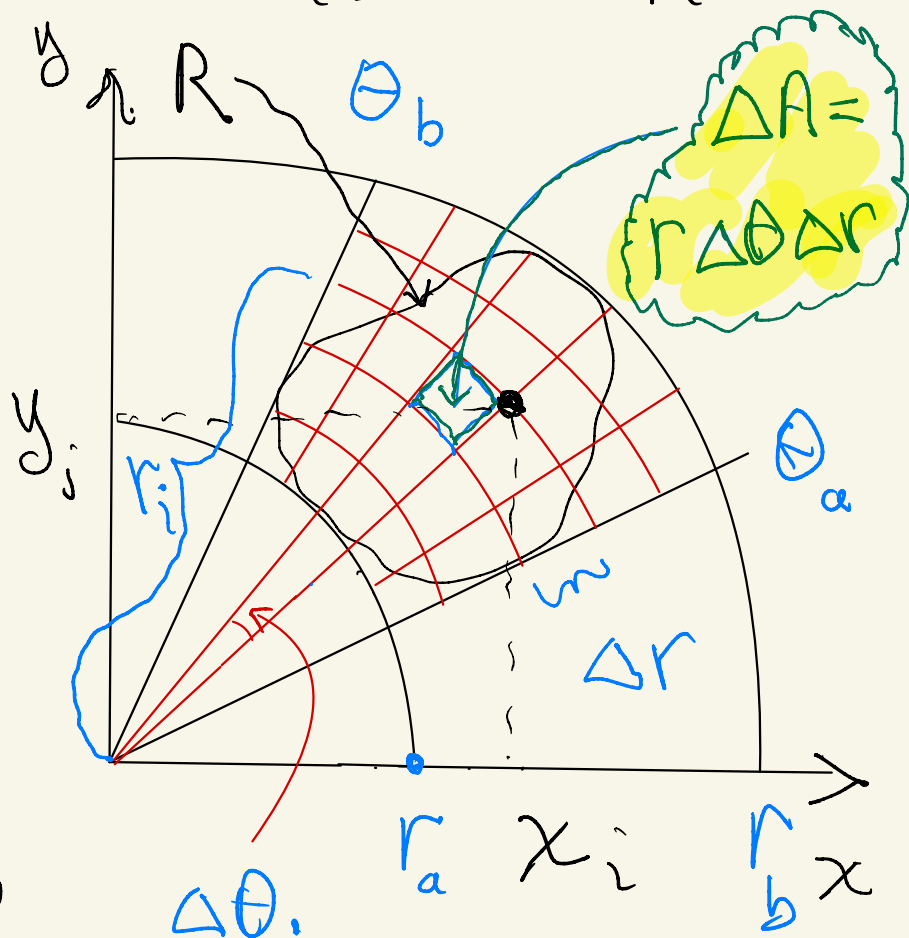
- Thus it's easy to write  $f(x, y)$  in terms of  $r$  &  $\theta$ :

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

- Q: How does the area change between  $\Delta x \Delta y$  &  $\Delta r \Delta \theta$ ?

• So consider the problem of evaluating  $\iint_R f(x,y) dA$  in polar coordinates -

To do this we write integral as a Riemann Sum in  $(r, \theta)$



$$x_i = r_i \cos \theta_i$$

$$y_i = r_i \sin \theta_i$$

Riemann Sum in  $r, \theta$

$$\iint_R f(x,y) dA = \lim_{N \rightarrow \infty} \sum_{(r_i, \theta_j) \in R_{r\theta}} \tilde{f}(r_i, \theta_j) \Delta r \Delta \theta$$

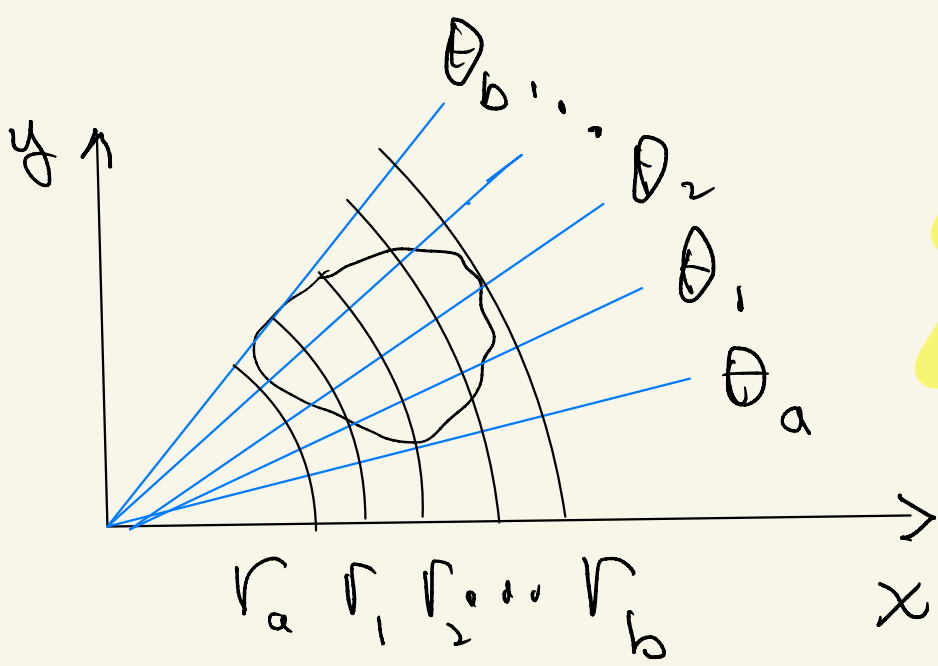
• That is: Draw the region  $R_{r\theta}$  in  $xy$ -coordinates, cover it with a grid

$$r_a = r_0 < r_1 < \dots < r_N = r_b$$

$$\theta_a = \theta_0 < \theta_1 < \dots < \theta_N = \theta_b$$

$$\Delta r = \frac{r_b - r_a}{N}, \quad r_i = r_a + i \Delta r$$

$$\Delta \theta = \frac{\theta_b - \theta_a}{N}, \quad \theta_j = \theta_a + j \Delta \theta$$



View  $R_{r\theta}$  in the  $xy$ -plane

• Main question: what is the amplification factor?  
 I.e., how much must area  $\Delta r \Delta \theta$  in  $(r, \theta)$ -plane be multiplied to give its area in the  $(x, y)$ -plane?

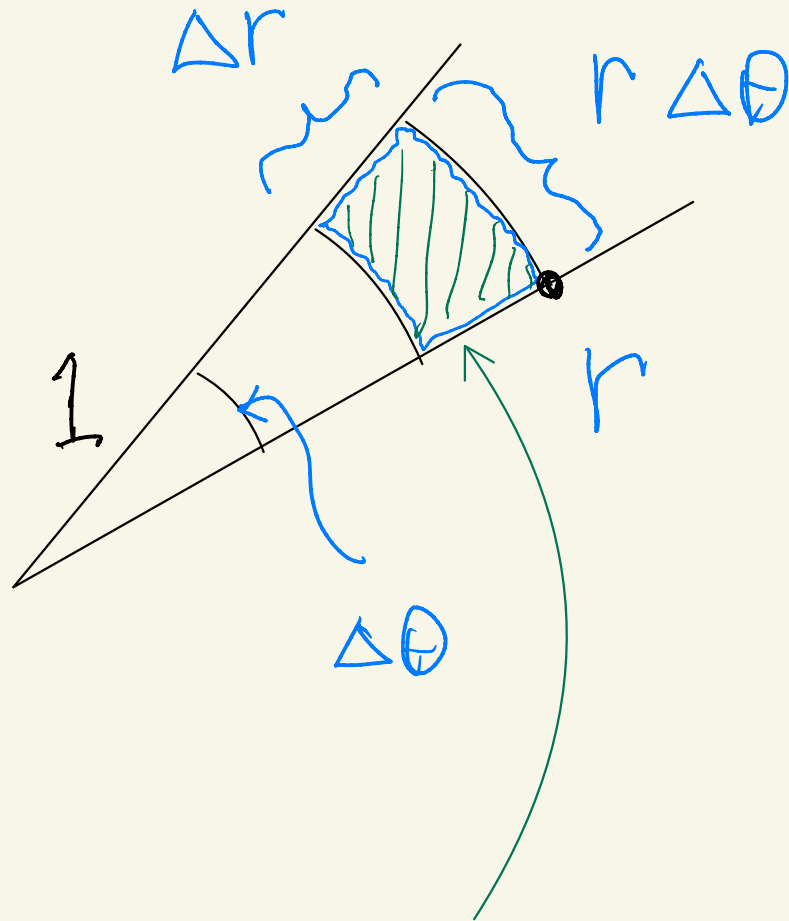
That is:

$$\Delta x \Delta y = \boxed{?} \Delta r \Delta \theta$$

↑ Amplification factor for area

Ans: We get this from the geometry

• To get amplification factor (7)  
blow up the picture —



Area in the  $(x, y)$ -plane

$$\text{is } \Delta A = r \Delta r \Delta \theta$$

Amplification factor =  $r$

• Conclude:

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$$\iint_R f(x, y) dA = \lim_{N \rightarrow \infty} \sum_{(x_i, y_i) \in R_{xy}} f(x_i, y_i) \Delta x \Delta y$$

$$= \lim_{N \rightarrow \infty} \sum_{(r_i, \theta_i) \in R_{r\theta}} \underbrace{f(r_i \cos \theta_i, r_i \sin \theta_i)}_{\tilde{f}(r_i, \theta_i)} \underbrace{r_i \Delta r \Delta \theta}_{\Delta A}$$

Riemann Sum in  $(r, \theta)$   
 $\tilde{f}(r, \theta)$

$$= \iint_{R_{r\theta}} \underbrace{f(r \cos \theta, r \sin \theta)}_{\tilde{f}(r, \theta)} \underbrace{r}_{m} dr d\theta$$

requires  
amplification  
factor



Key Take Away: We are interested in evaluating an integral in  $(x, y)$ -coordinates

We express the function and draw the region in  $(x, y)$ -coord

We write the grid in  $(r, \theta)$  & express a volume element in  $(r, \theta)$

$$\Delta V_{ij} = f(r_i \cos \theta, r_i \sin \theta) r_i r_i \Delta \theta$$

"  $\Delta x \Delta y$  "

$$\iint_R f(x, y) dA = \sum_R \Delta V_{ij} = \iint_{R_{r\theta}} f(r, \theta) r dr d\theta$$

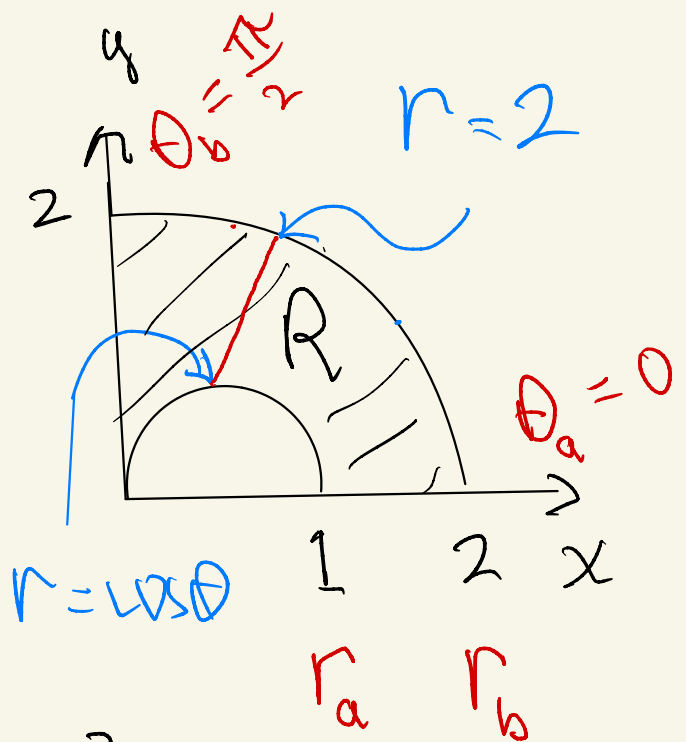
2 Example 1 Find the mass (10)  
 $M$  of a metal plate of  
 constant density  $\delta(x, y) = \delta = \text{const}$   
 that lies betw  $r = 2$ ,  $r = \cos\theta$ ,  
 $0 \leq \theta \leq \frac{\pi}{2}$

Soln: Picture

$$\text{Mass} = \iint_R \delta \, dA$$

$$= \delta \iint_{R_{xy}} dx \, dy$$

$$= \delta \iint_{R_{r\theta}} r \, dr \, d\theta = \delta \int_0^{\pi/2} \int_{\cos\theta}^2 r \, dr \, d\theta$$



Mass =  $\delta \int_0^{\pi/2} \int_{\cos\theta}^2 r dr d\theta$

=  $\delta \int_0^{\pi/2} \left[ \frac{r^2}{2} \right]_{r=\cos\theta}^{r=2} d\theta = \delta \int_0^{\pi/2} \left( \frac{2^2}{2} - \frac{\cos^2\theta}{2} \right) d\theta$

=  $2\delta \frac{\pi}{2} - \frac{1}{2} \delta \int_0^{\pi/2} \cos^2\theta d\theta$

$\frac{1}{2} (1 + \cos 2\theta)$

=  $\delta \pi - \frac{1}{4} \delta \int_0^{\pi/2} (1 + \cos 2\theta) d\theta$

=  $\delta \pi - \frac{1}{4} \delta \left( \theta + \frac{1}{2} \sin 2\theta \right) \Big|_0^{\pi/2}$

=  $\delta \pi - \delta \frac{\pi}{8} - \frac{1}{8} \delta \sin 2\theta \Big|_0^{\pi/2} = \delta \frac{7\pi}{8}$

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Set up the integral in polar coords for radius of gyration about the x-axis:

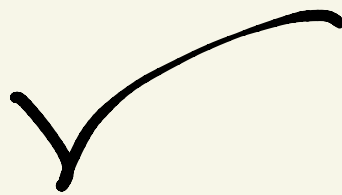
Soln: Rad Gyration =  $\sqrt{\frac{I_x}{M}}$

$$I_x = \iint_R y^2 \delta \, dA$$

$$= \iint_{R, \theta} (r \sin \theta)^2 \delta \, r \, dr \, d\theta$$

$$= \int_0^{\pi/2} \int_{\cos \theta}^2 r^3 \sin^2 \theta \, dr \, d\theta$$

$$M = \frac{7\pi}{8} \delta$$



# Important example - (13)

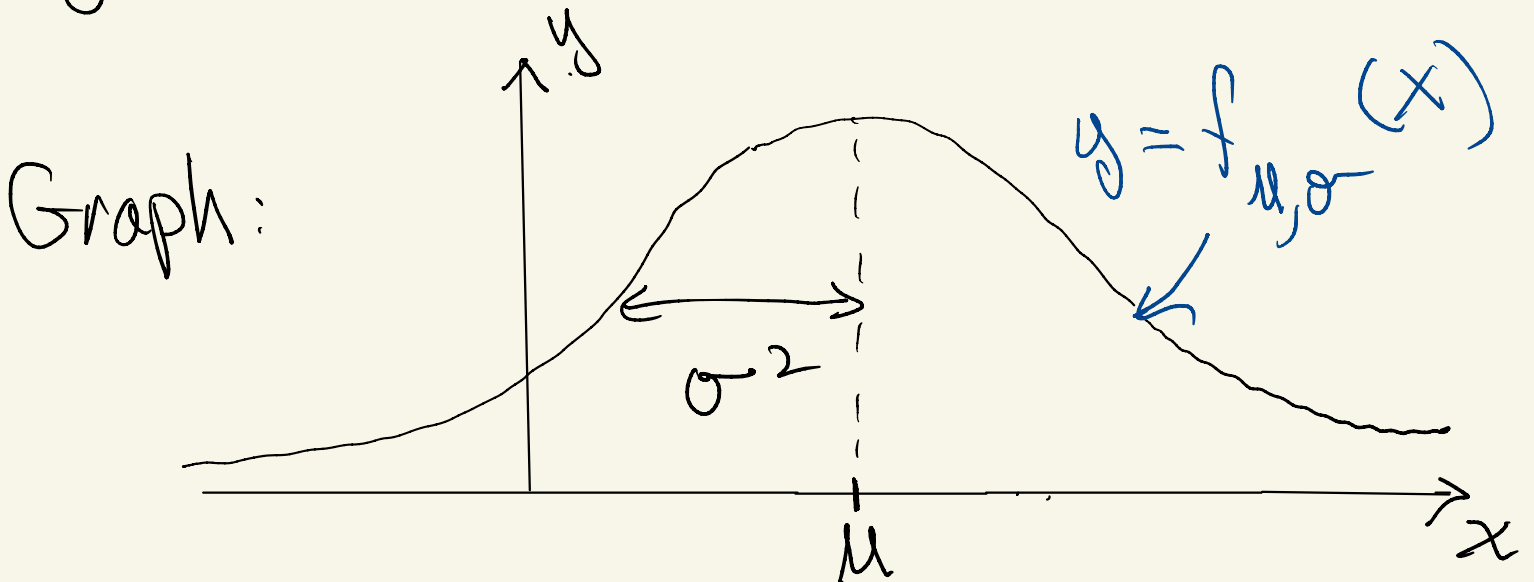
The "bell shaped curve" of probability theory is called the Gaussian Distribution

$$f(x) = \frac{1}{\sqrt{2\pi} \sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} \equiv f_{\mu, \sigma}(x)$$

$\mu$  = mean

$\sigma^2$  = variance

$\sigma$  = standard deviation

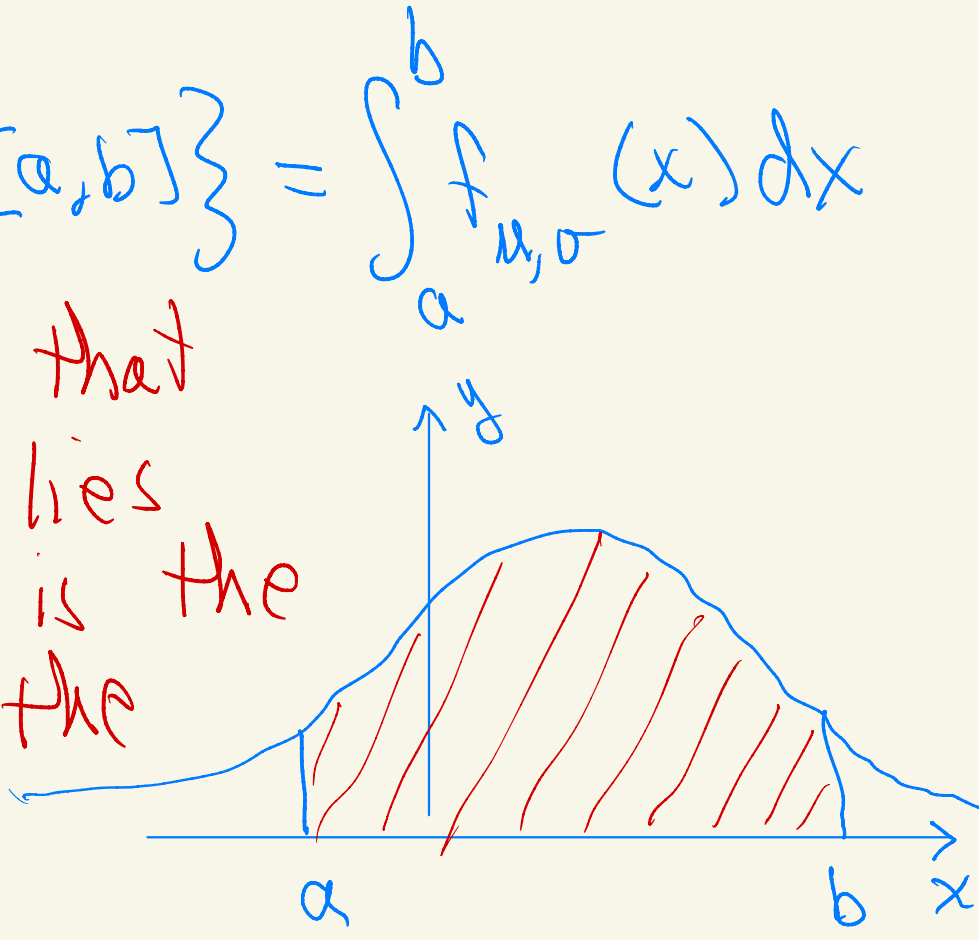


• Theorem: The average of  $N$  outcomes of a random variable (appropriately rescaled) always tends to  $f_{\mu, \sigma}$  for some  $\mu, \sigma$

• Background: in the modern theory of probability (Kolmogorov)

$$\text{Prob} \{ x \in [a, b] \} = \int_a^b f_{\mu, \sigma}(x) dx$$

"The probability that the outcome lies betw  $a$  &  $b$  is the area under the graph"



• Probability is a number between zero and one -  
So for the theory to make sense, we must have

$$\int_{-\infty}^{\infty} f(x) dx = 1$$

Problem: Prove this?

Soln: simplify and evaluate in polar coordinates

# Change Variables

$$f_{\mu, \sigma}(x) = \frac{1}{\sqrt{2\pi} \sigma} e^{-\left(\frac{x-\mu}{\sqrt{2} \sigma}\right)^2}$$

So...

$$\int_{-\infty}^{\infty} f_{\mu, \sigma}(x) dx = \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi} \sigma} e^{-\left(\frac{x-\mu}{\sqrt{2} \sigma}\right)^2} dx$$

Set:  $u = \frac{x-\mu}{\sqrt{2} \sigma}$

$$du = \frac{dx}{\sqrt{2} \sigma}$$

$$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{\pi}} e^{-u^2} du$$



$$\int_{-\infty}^{\infty} f_{\mu, \sigma}(x) dx = \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-u^2} du$$

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Conclude: it suffices to show

$$\int_{-\infty}^{\infty} e^{-u^2} du = \sqrt{\pi}$$

or

$$\int_0^{\infty} e^{-u^2} du = \frac{\sqrt{\pi}}{2}$$

Problem - there is no Math 21B substitution that works!

For example:  $v = u^2 \Rightarrow dv = 2u du$

Doesn't work!

??

The new trick employs  
polar coordinates —

Set  $I = \int_0^{\infty} \int_0^{\infty} e^{-x^2 - y^2} dy dx$

$$= \int_0^{\infty} e^{-x^2} \left[ \int_0^{\infty} e^{-y^2} dy \right] dx$$

constant?

$$= \left[ \int_0^{\infty} e^{-y^2} dy \right] \int_0^{\infty} e^{-x^2} dx$$

same integrals

$$= \left( \int_0^{\infty} e^{-x^2} dx \right)^2$$

$\Rightarrow$

$$\int_0^{\infty} e^{-x^2} dx = \sqrt{I}$$

Thus to evaluate:

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$$I = \int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} dx dy$$

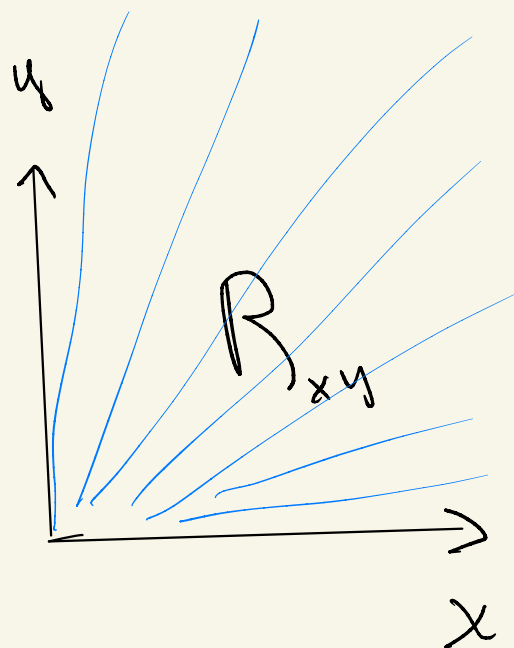
polar coordinates:  $r^2 = x^2 + y^2$

$$R_{xy}: [0, \infty] \times [0, \infty]$$

$$R_{r\theta}: 0 \leq r \leq \infty, \quad 0 \leq \theta \leq \frac{\pi}{2}$$

thus

$$I = \int_0^{\pi/2} \int_0^{\infty} e^{-r^2} r dr d\theta$$



$$I = \int_0^{\pi/2} \int_0^{\infty} e^{-r^2} r \, dr \, d\theta$$

$$u = r^2 \quad du = 2r \, dr$$

$$= \int_0^{\pi/2} \frac{1}{2} \int_0^{\infty} e^{-u} \, du$$

$$= \int_0^{\pi/2} \frac{1}{2} [-e^{-u}]_{u=0}^{u=\infty} \, d\theta$$

$$= \int_0^{\pi/2} \frac{1}{2} \, d\theta = \frac{1}{2} \theta \Big|_0^{\pi/2}$$

$$= \frac{\pi}{4}$$

$$\int_0^{\infty} e^{-u^2} \, du = \sqrt{I} = \frac{\sqrt{\pi}}{2}$$

