

Tutorial 8 (Mar 12, 14)

Leon Li

Academic Building 1, Room 505

ylli@math.cuhk.edu.hk



Q1) (Midterm Q5) Let $f: [0,1] \times [0,1] \rightarrow \mathbb{R}$ be defined as

$$f(x,y) = \begin{cases} 1, & x: \text{rational and } 0 \leq y < \frac{1}{2} \\ 0, & x: \text{rational and } \frac{1}{2} \leq y < 1 \\ 0, & x: \text{irrational and } 0 \leq y < \frac{1}{2} \\ 1, & x: \text{irrational and } \frac{1}{2} \leq y < 1 \end{cases}$$

(a) Show that $\int_0^1 \int_0^1 f(x,y) dx dy$ does not exist.

(b) Show that $\int_0^1 \int_0^1 f(x,y) dy dx$ exists and find its value.

Sol) (a) It suffices to show that $\forall y \in [0,1], \int_0^1 f(x,y) dx$ does not exist.

Case 1: $0 \leq y < \frac{1}{2}$, then $f(x,y) = \begin{cases} 1, & x: \text{rational} \\ 0, & x: \text{irrational} \end{cases}$

\therefore For any partition $\mathcal{P} = \{I_k\}_{k=1}^n$, $\forall 1 \leq k \leq n$, $\exists x_k, \tilde{x}_k \in I_k$ s.t.

x_k : rational and \tilde{x}_k : irrational. $\therefore f(x_k, y) = 1$; $f(\tilde{x}_k, y) = 0$

$$\therefore \lim_{|\mathcal{P}| \rightarrow 0} \sum_{k=1}^n f(x_k, y) \Delta x_k = 1 \neq 0 = \lim_{|\mathcal{P}| \rightarrow 0} \sum_{k=1}^n f(\tilde{x}_k, y) \Delta x_k$$

Case 2: $\frac{1}{2} < y \leq 1$. Same notations as above, but $f(x_k, y) = 0$; $f(\tilde{x}_k, y) = 1$

$$\lim_{|\mathcal{P}| \rightarrow 0} \sum_{k=1}^n f(x_k, y) \Delta x_k = 0 \neq 1 = \lim_{|\mathcal{P}| \rightarrow 0} \sum_{k=1}^n f(\tilde{x}_k, y) \Delta x_k$$

\therefore In both cases, $\int_0^1 f(x,y) dx$ does not exist.

(b) Step 1: Show that $\forall x \in [0, 1]$, $\int_0^1 f(x, y) dy$ exists and find its value.

Case 1: x : rational, then $f(x, y) = \begin{cases} 1, & 0 \leq y < \frac{1}{2} \\ 0, & \frac{1}{2} \leq y \leq 1 \end{cases}$

$\therefore f(x, y)$ is continuous in y except $y = \frac{1}{2}$, and hence is integrable.

$$\text{and } \int_0^1 f(x, y) dy = \int_0^{\frac{1}{2}} f(x, y) dy + \int_{\frac{1}{2}}^1 f(x, y) dy = [y]_0^{\frac{1}{2}} + 0 = \frac{1}{2}$$

Case 2: x : irrational, then $f(x, y) = \begin{cases} 0, & 0 \leq y < \frac{1}{2} \\ 1, & \frac{1}{2} \leq y \leq 1 \end{cases}$

$\therefore f(x, y)$ is continuous in y except $y = \frac{1}{2}$, and hence is integrable.

$$\text{and } \int_0^1 f(x, y) dy = \int_0^{\frac{1}{2}} f(x, y) dy + \int_{\frac{1}{2}}^1 f(x, y) dy = 0 + [y]_{\frac{1}{2}}^1 = \frac{1}{2}$$

\therefore In both cases, $\int_0^1 f(x, y) dy$ exists and $= \frac{1}{2}$.

Step 2: Show that $\int_0^1 \int_0^1 f(x, y) dy dx$ exists and find its value.

$$\int_0^1 \int_0^1 f(x, y) dy dx = \int_0^1 \frac{1}{2} dx \text{ exists}$$

$$= \left[\frac{x}{2} \right]_0^1 = \frac{1}{2} //$$

Q2) (Midterm Q4)

Evaluate $\iiint_D |xyz| dV$, where

(a) D is the unit ball in \mathbb{R}^3 .

(b) D is the solid enclosed by the ellipsoid $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$
where $a, b, c > 0$

Sol) (a) Step 1: Simplify the integral by the symmetry.

Note that the function $f(x, y, z) = |xyz|$ is even w.r.t. x, y, z
(i.e. $f(\pm x, \pm y, \pm z) = f(x, y, z)$)

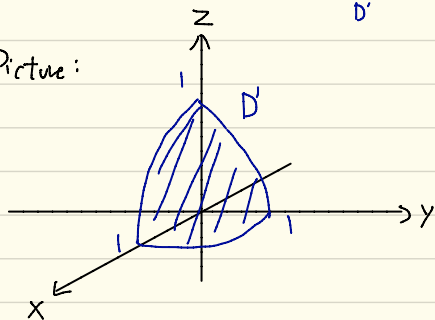
and D is symmetric w.r.t. x, y, z (i.e. $(x, y, z) \in D \Leftrightarrow (\pm x, \pm y, \pm z) \in D$)

$\therefore \iiint_D |xyz| dV = 8 \cdot \iiint_{D'} |xyz| dV$, where D' is the portion

of unit ball that lies in the first octant.

$$= 8 \cdot \iiint_{D'} xyz dV$$

Picture:



Step 2: Describe D' using spherical coordinates.

$$D' = \{(\rho, \phi, \theta) \in [0, +\infty) \times [0, \pi] \times [0, 2\pi) \mid 0 \leq \rho \leq 1; 0 \leq \phi \leq \frac{\pi}{2}; 0 \leq \theta \leq \frac{\pi}{2}\}$$

Step 3: Compute $\iiint_{D'} xyz \, dV$ using spherical coordinates.

$$\iiint_{D'} xyz \, dV = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \int_0^1 (\rho \sin \phi \cos \theta) (\rho \sin \phi \sin \theta) (\rho \cos \phi) (\rho^2 \sin \phi \, d\rho \, d\phi \, d\theta)$$

$$= \left(\int_0^{\frac{\pi}{2}} \sin \theta \cos \theta \, d\theta \right) \left(\int_0^{\frac{\pi}{2}} \sin^3 \phi \cos \phi \, d\phi \right) \left(\int_0^1 \rho^5 \, d\rho \right)$$

$$= \left[\frac{\sin^2 \theta}{2} \right]_0^{\frac{\pi}{2}} \left[\frac{\sin^4 \phi}{4} \right]_0^{\frac{\pi}{2}} \left[\frac{\rho^6}{6} \right]_0^1 = \frac{1}{48}$$

Step 4: Compute $\iiint_D |xyz| \, dV$.

$$\iiint_D |xyz| \, dV = 8 \iiint_{D'} xyz \, dV = 8 \cdot \frac{1}{48} = \frac{1}{6}$$

(b) Step 1: Apply a change of variable $\begin{cases} x = au \\ y = bv \\ z = cw \end{cases}$.

then $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 \iff u^2 + v^2 + w^2 = 1$

$\therefore D$ is transformed to the unit ball D'' in \mathbb{R}^3 .

Step 2: Compute the Jacobian $\frac{\partial(x,y,z)}{\partial(u,v,w)}$

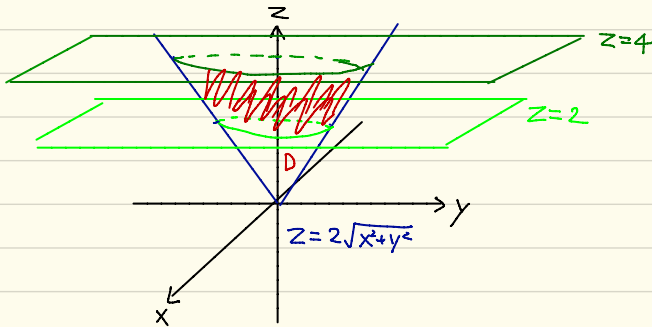
$$\frac{\partial(x,y,z)}{\partial(u,v,w)} = \begin{vmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{vmatrix} = abc$$

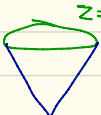

Step 3: Apply the change of variables formula.

$$\begin{aligned} \iiint_D |xyz| \, dV &= \iiint_{D''} |au \cdot bv \cdot cw| (|abc| \, du \, dv \, dw) \\ &= a^2 b^2 c^2 \iiint_{D''} |uvw| \, dV \\ &= a^2 b^2 c^2 \cdot \frac{1}{6} \quad (\text{by (a)}) \end{aligned}$$

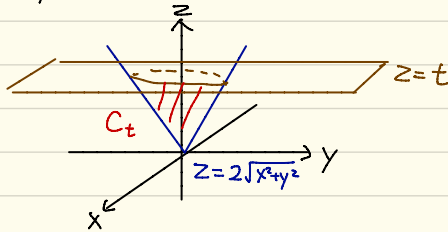
Q3) (Midterm Q3) Find the volume of the solid bounded by the cone $z = 2\sqrt{x^2+y^2}$ between the planes $z=2$ and $z=4$.

Sol) Step 1: Sketch the solid D.



Step 2: Compute the volumes of  and .

More generally: Compute the volume of C_t , where $t > 0$



then
$$\text{Vol}(D) = \text{Vol}\left(\text{Cone } z=4\right) - \text{Vol}\left(\text{Cone } z=2\right) = \text{Vol}(C_4) - \text{Vol}(C_2)$$

Step 3: Describe C_t using cylindrical coordinates.

$$\text{Note that } z = 2\sqrt{x^2+y^2} \Leftrightarrow z = 2r \Leftrightarrow r = \frac{z}{2}$$

$$\therefore C_t = \{(r, \theta, z) \in [0, +\infty) \times [0, 2\pi) \times [0, t] \mid 0 \leq z \leq t; 0 \leq \theta < 2\pi; 0 \leq r \leq \frac{z}{2}\}$$

Step 4: Compute $\text{Vol}(C_t)$ using cylindrical coordinates.

$$\text{Vol}(C_t) = \int_0^t \int_0^{2\pi} \int_0^{\frac{z}{2}} r \, dr \, d\theta \, dz$$

$$= \left(\int_0^{2\pi} d\theta \right) \int_0^t \left[\frac{r^2}{2} \right]_0^{\frac{z}{2}} dz$$

$$= 2\pi \cdot \int_0^t \frac{z^2}{8} dz = \frac{\pi}{4} \left[\frac{z^3}{3} \right]_0^t = \frac{\pi}{12} t^3$$

Step 5: Compute $\text{Vol}(D)$.

$$\text{Vol}(D) = \text{Vol}(C_4) - \text{Vol}(C_2) = \frac{\pi}{12} (4^3 - 2^3) = \frac{14}{3} \pi //$$