

231 Tutorial Sheet 1¹²

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Useful facts:

- The *iterated integral* is the integral expressed as a series of nested one-dimensional integrals.
- The two-dimensional area element $dA = dxdy = rdrd\theta$

Questions

1. Rewrite the integral

$$I = \int_0^1 dx \int_1^{e^x} dy \phi(x, y) \quad (1)$$

as a double integral with the opposite order of integration.

2. Consider the integral

$$I = \int_D dV \phi \quad (2)$$

where D is the interior of the ellipsoid defined by

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1. \quad (3)$$

Write down I as an iterated triple integral.

3. The Gaussian integral formula

$$\int_{-\infty}^{\infty} dx e^{-x^2} = \sqrt{\pi} \quad (4)$$

can be derived easily with the help of polar coordinates. The trick is to note that the *square* of the integral can be recast as a double integral over R^2 :

$$\left(\int_{-\infty}^{\infty} dx e^{-x^2} \right)^2 = \int_{R^2} dA e^{-x^2-y^2}. \quad (5)$$

By changing to polar coordinates evaluate this integral.

¹Conor Houghton, houghton@maths.tcd.ie, see also <http://www.maths.tcd.ie/~houghton/231>

²Including material from Chris Ford, to whom many thanks.