

Change of Variables for Double Integrals

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Coordinate Transformations in dimension 2

A C^1 function $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ that transforms the uv -plane to the xy -plane.

Linear Transformation

A **Linear Transformation** $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is defined by

$$\begin{aligned} T(u, v) &= (au + bv, cu + dv) \\ &= \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} \end{aligned}$$

Here $a, b, c,$ and d are scalar constants.

Linear Transformations map in 2 dimensions parallelograms to parallelograms

If $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is a linear transformation and $\det \begin{pmatrix} a & b \\ c & d \end{pmatrix} = ad - bc \neq 0$ (T is invertible), then

(1) T takes parallelograms to parallelograms and the vertices of a parallelogram map to vertices.

(2) If $T(D^*) = D$, then

$$\text{Area}(D) = |\det(A)| \cdot (\text{Area}(D^*)).$$

Important examples of a nonlinear transformation

Polar Coordinates:

$$T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$T(r, \theta) = (r \cos \theta, r \sin \theta)$$

The Jacobian of a Transformation in 2D

The **Jacobian** of the transformation T is the determinant of the derivative matrix $DT(u, v)$.

$$\frac{\partial(x, y)}{\partial(u, v)} = \det(DT(u, v)) = \det \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{pmatrix}$$

Change of Variables in Double Integrals

Let $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$,

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

be a coordinate transformation from uv -plane to xy -plane that maps D^* to D . Then

$$\iint_D f(x, y) dx dy = \iint_{D^*} f(x(u, v), y(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv$$

Double Integrals in Polar Coordinates

$$\iint_D f(x, y) \, dx \, dy = \iint_{D^*} f(r \cos \theta, r \sin \theta) \mathbf{r} \, dr \, d\theta$$

Note: Jacobian of $T(r, \theta) = (r \cos \theta, r \sin \theta)$ is just r .

$dA = dx \, dy$ in Cartesian coordinates

$dA = \mathbf{r} \, dr \, d\theta$ in polar coordinates.