

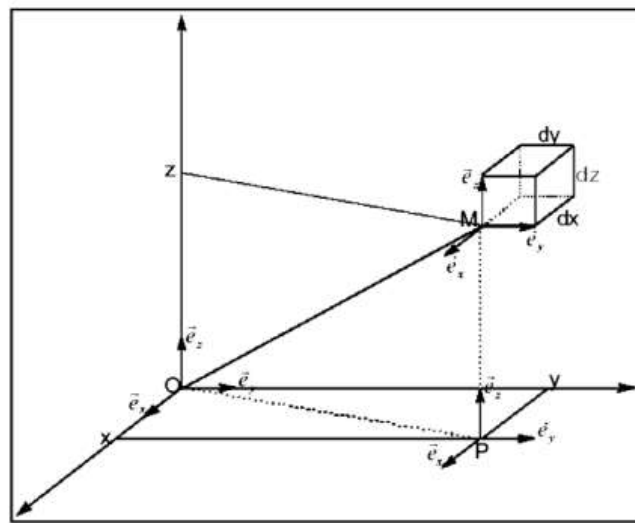
Chapter: Math reminders

In this chapter, we will review the main mathematical concepts we will need to solve the various exercises in this chapter.

1. Élément of length, surface, volume

1.1- Cartesian coordinates

A material point M is assumed to move in a Cartesian coordinate system with origin O. The point M in space is identified by its Cartesian coordinates x, y and z:



'شعاع الموضع' $\vec{OM} = x\vec{i} + y\vec{j} + z\vec{k}$ With $(\vec{i}, \vec{j}, \vec{k})$ are the unit vectors.

عندما تتغير احداثيات النقطة M بكميات متناهية الصغر dx, dy, dz تنتقل النقطة انتقال عنصري

When the coordinates of point M change infinitesimally: dx, dy, dz the point M undergoes an elementary translation

- **Length element** **النقل العنصري** : $d\vec{OM} = dx\vec{i} + dy\vec{j} + dz\vec{k}$
- **و منه طول النقل العنصري** $dL = \|\vec{dOM}\| = \sqrt{(dx)^2 + (dy)^2 + (dz)^2}$
- **Surface element** **المساحة العنصرية** :

In the (xOy) plane, the surface element generated by the displacement from M to M' we express the differential surface by calculating the area of a rectangle of length and width dy

$$(\perp \vec{i}) : dS_x = dy \cdot dz$$

$$(\perp \vec{j}) : dS_y = dx \cdot dz$$

$$(\perp k) : dS_z = dx \cdot dy$$

1. Infinitesimal volume element

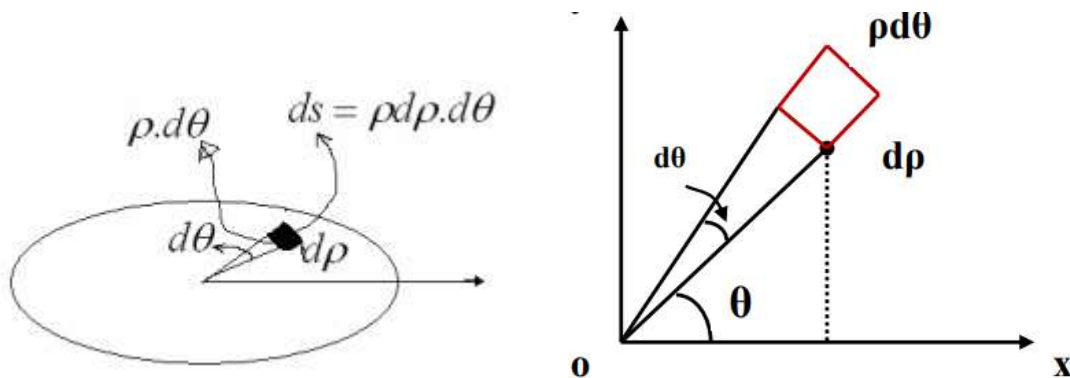
In 3D space, the infinitesimal volume dV generated by the displacement of point M is a cube of height dz ; $dV = dx \cdot dy \cdot dz$

1.2- Polar coordinates (ρ, θ)

We denote each point M in the plane by its distance from the principle: ρ and the angle θ between the position ray \overrightarrow{OM} and the axis (ox).

$$\overrightarrow{OM} = \rho \overrightarrow{u}_\rho \quad ; \quad \rho = \|\overrightarrow{OM}\| \quad ; \quad \theta = (\overrightarrow{ox}; \overrightarrow{OM})$$

Knowing that: $x = \rho \cos \theta$; $y = \rho \sin \theta$; $\rho = \sqrt{x^2 + y^2}$; $tg \theta = \frac{y}{x} \Rightarrow \theta = \arctg \frac{y}{x}$.



Polar coordinate change domain: $(0 \leq \rho \leq R; 0 \leq \theta \leq 2\pi)$

When the coordinates of the point M change infinitesimally: $d\theta, d\rho$, the point M undergoes an elementary translation:

The length element: $d\overrightarrow{OM} : d\overrightarrow{OM} = d\rho \overrightarrow{u}_\rho + \rho d\theta \overrightarrow{u}_\theta$

L'élément de surface : $dS = \rho \cdot d\rho \cdot d\theta$

The area of a circle of radius R : $S = \iint dS = \iint \rho d\rho d\theta = \int_0^R \rho d\rho \cdot \int_0^{2\pi} d\theta = \frac{\rho^2}{2} \Big|_0^{2\pi} \theta \Big|_0^R = \pi R^2$

1.3- Cylindrical coordinates (ρ, θ, Z)

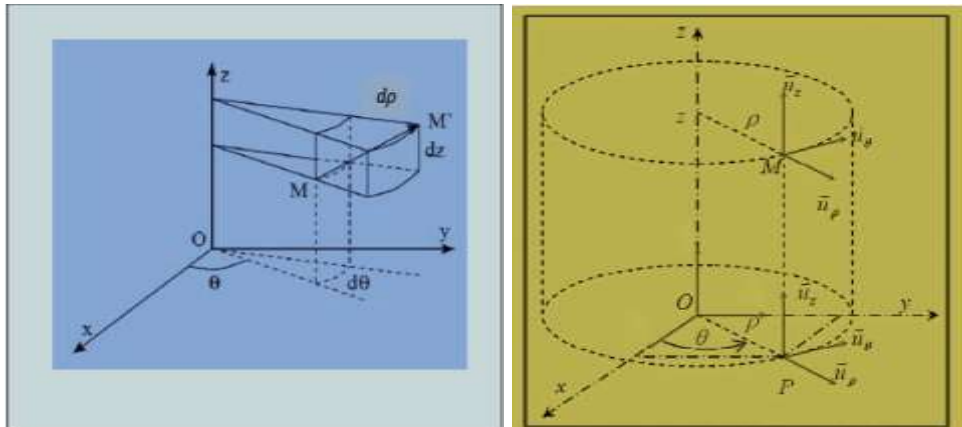
Given a cylindrical coordinate system (ρ, θ, Z) with base $(\overrightarrow{u}_\rho, \overrightarrow{u}_\theta, \overrightarrow{k})$, the position of a point

" M " is: $\overrightarrow{OM} = \rho \overrightarrow{u}_\rho + z \overrightarrow{k}$

When the coordinates of point M change infinitesimally: $d\rho, d\theta, dz$ the point M undergoes an elementary translation

Length element $d\overrightarrow{OM}$ is: $d\overrightarrow{OM} = \rho \overrightarrow{u}_\rho + \rho d\theta \overrightarrow{u}_\theta + dz \overrightarrow{k}$.

$$dL \text{ is arc of length: } dL = \|\vec{dOM}\| = \sqrt{(d\rho)^2 + (\rho d\theta)^2 + (dz)^2}$$



Cylindrical coordinate change domain : $(0 \leq \rho \leq R; 0 \leq \theta \leq 2\pi; 0 \leq z \leq L)$

Surface element (Cylinder lateral surface):

$$(\perp \vec{u}_\rho) ; dS = \rho d\theta \cdot dz \quad (\perp \vec{u}_\theta) ; dS = d\rho \cdot dz \quad (\perp \vec{k}) ; dS = \rho d\rho \cdot d\theta$$

✓ Lateral surface of a cylinder with base radius R and height L:

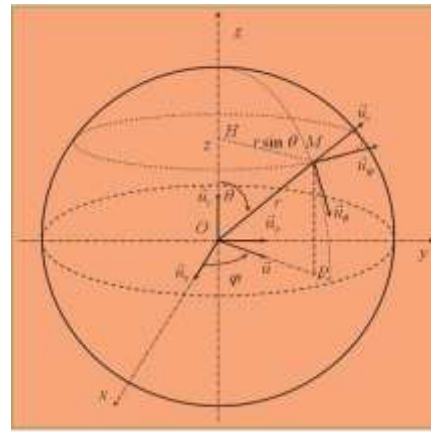
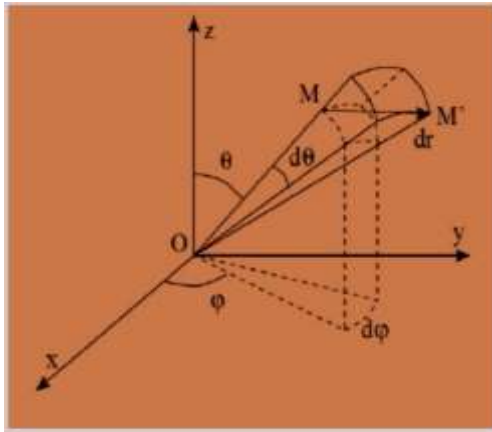
$$S = \iint dS = \iint \rho \cdot d\theta \cdot dz = R \int_0^{2\pi} d\theta \int_0^L dz \quad (\rho = R)$$

$$S = 2\pi RL$$

Infinitesimal volume element : $dV = \rho d\rho d\theta dz$

1.4- Spherical coordinates (r, θ, φ)

Given a spherical coordinate system(r, θ, φ) of base $(\vec{u}_r, \vec{u}_\theta, \vec{u}_\varphi)$, the position of a point "M" is : $\vec{OM} = r \vec{u}_r$.



Spherical coordinate change domain: ($r \geq 0$; $0 \leq \theta \leq \pi$; $0 \leq \varphi \leq 2\pi$)

When the coordinates of point M change infinitesimally: $dr, d\theta, d\varphi$ the point M undergoes an elementary translation

2. Length element $d\vec{OM}$: $d\vec{OM} = dr \vec{u}_r + r d\theta \vec{u}_\theta + r \sin\theta d\varphi \vec{u}_\varphi$

$$dL = \|d\vec{OM}\| = \sqrt{(dr)^2 + (rd\theta)^2 + (r \sin\theta d\varphi)^2}$$

3. Surface element dS :

$$(\perp \vec{u}_r); dS = r^2 d\theta \cdot \sin\theta \cdot d\varphi$$

$$(\perp \vec{u}_\theta) ; dS = r dr \cdot \sin\theta \cdot d\varphi$$

$$(\perp \vec{u}_\varphi) ; dS = r dr \cdot d\theta$$

4. Infinitesimal volume element : $dV = r^2 dr \sin\theta d\theta d\varphi$

Exercise :

Calculate the volume of a cylinder V of radius R and height H .

Solution

We take a volume element a small cube with coordinates $(r, d\theta, dz)$ in the plane the length element is: $dV = dr \cdot r d\theta \cdot dz$

The triple integral of V : $V = \iiint r dr \cdot d\theta \cdot dz$

Separation of variables : $V = \int_0^R r dr \int_0^{2\pi} d\theta \int_0^H dz = \left[\frac{r^2}{2}\right]_0^R [\theta]_0^{2\pi} [z]_0^H$

$$V = \pi R^2 H \text{ (is the volume of a cylinder of height H)}$$

Exercise

Calculate the volume of a sphere V with radius R . Triple volume integral

$$V = \int_0^R r^2 dr \int_0^\pi \sin\theta d\theta \int_0^{2\pi} d\varphi$$

Separation of variables: $V = \left[\frac{r^3}{3}\right]_0^R [\cos\theta]_0^\pi [\varphi]_0^{2\pi} = \frac{R^3}{3} 2 \cdot 2\pi$

$$V = \frac{4}{3}\pi R^3 \quad (V \text{ is the volume of a sphere of radius } R).$$

2. Operators

2.1 Gradient

- Cartesian coordinates ($\vec{i}, \vec{j}, \vec{k}$)

The vector quantity ∇ represents the **nabla operator** defined by: $\vec{\nabla} = \frac{\partial}{\partial x} \vec{i} + \frac{\partial}{\partial y} \vec{j} + \frac{\partial}{\partial z} \vec{k}$.

Let $f(x,y,z)$ be a scalar field.

The gradient of a scalar field $f(x,y,z)$ is the vector:

$$\overrightarrow{\text{grad}} f = \vec{\nabla} \cdot f = \frac{\partial f}{\partial x} \vec{i} + \frac{\partial f}{\partial y} \vec{j} + \frac{\partial f}{\partial z} \vec{k}$$

- Cylindrical coordinates ($\vec{U}_r, \vec{U}_\theta, \vec{k}$)

The vector quantity ∇ represents the **nabla operator** defined by: $\vec{\nabla} = \frac{\partial}{\partial r} \vec{U}_r + \frac{1}{r} \frac{\partial}{\partial \theta} \vec{U}_\theta + \frac{\partial}{\partial z} \vec{k}$

$$\overrightarrow{\text{grad}} f = \vec{\nabla} \cdot f = \frac{\partial f}{\partial r} \vec{U}_r + \frac{1}{r} \frac{\partial f}{\partial \theta} \vec{U}_\theta + \frac{\partial f}{\partial z} \vec{k}$$

- Spherical coordinates ($\vec{U}_r, \vec{U}_\theta, \vec{U}_\varphi$)

The vector quantity ∇ represents the **nabla operator** defined by: $\vec{\nabla} = \frac{\partial}{\partial r} \vec{U}_r + \frac{1}{r} \frac{\partial}{\partial \theta} \vec{U}_\theta + \frac{1}{r \sin\theta} \frac{\partial}{\partial \varphi} \vec{U}_\varphi$

$$\overrightarrow{\text{grad}} f = \vec{\nabla} \cdot f = \frac{\partial f}{\partial r} \vec{U}_r + \frac{1}{r} \frac{\partial f}{\partial \theta} \vec{U}_\theta + \frac{1}{r \sin\theta} \frac{\partial f}{\partial \varphi} \vec{U}_\varphi$$

2.3- Divergence

Consider a vector field \vec{A} :

We call divergence of the vector A, the scalar: $\mathbf{div} \vec{A} = \vec{\nabla} \cdot \vec{A}$

- **In Cartesian coordinates**

$$\vec{A} = A_X(x, y, z)\vec{i} + A_Y(x, y, z)\vec{j} + A_Z(x, y, z)\vec{k}$$

$$\mathbf{div} \vec{A} = \frac{\partial A_X}{\partial x} + \frac{\partial A_Y}{\partial y} + \frac{\partial A_Z}{\partial z}$$

- **In cylindrical coordinates** (A_r, A_θ, A_z):

$$\vec{A} = A_r \vec{U}_\rho + A_\theta \vec{U}_\theta + A_z \vec{k}$$

$$\mathbf{div} \vec{A} = \frac{1}{\rho} \left[\frac{\partial(\rho A_r)}{\partial \rho} + \frac{\partial(A_\theta)}{\partial \theta} + \frac{\partial(\rho A_z)}{\partial z} \right]$$

- **In spherical coordinates** (A_r, A_θ, A_ϕ):

$$\vec{A} = A_r \vec{U}_r + A_\theta \vec{U}_\theta + A_\phi \vec{U}_\phi$$

$$\mathbf{div} \vec{A} = \frac{1}{r^2 \sin \theta} \left[\frac{\partial(r^2 \sin \theta A_r)}{\partial r} + \frac{\partial(r \sin \theta A_\theta)}{\partial \theta} + \frac{\partial(r A_\phi)}{\partial \phi} \right]$$

2.2- Rotational

Given a field of vectors \vec{A} , we call rotational of the vector the vector product of the operator $\vec{\nabla}$ and the vector $\overrightarrow{rot} \vec{A} = \vec{\nabla} \wedge \vec{A}$

- **Cartisian coordinates**

$$\vec{A} = A_X(x, y, z)\vec{i} + A_Y(x, y, z)\vec{j} + A_Z(x, y, z)\vec{k}$$

$$\overrightarrow{rot} \vec{A} = \vec{\nabla} \wedge \vec{A} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ A_X & A_Y & A_Z \end{vmatrix}$$

$$= \left(\frac{\partial Z}{\partial y} - \frac{\partial Y}{\partial z} \right) \vec{i} + \left(\frac{\partial X}{\partial z} - \frac{\partial Z}{\partial x} \right) \vec{j} + \left(\frac{\partial Y}{\partial x} - \frac{\partial X}{\partial y} \right) \vec{k}$$

• **Cylindrical coordinates**

$$\begin{aligned} \overrightarrow{rot} \vec{A} = \vec{\nabla} \wedge \vec{A} &= \begin{vmatrix} \vec{u}_\rho & \vec{u}_\theta & \vec{k} \\ \rho & \rho & \rho \\ \frac{\partial}{\partial \rho} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial z} \\ A_\rho & \rho A_\theta & A_z \end{vmatrix} \\ &= \left[\frac{\partial A_z}{\partial \theta} - \frac{\partial \rho A_\theta}{\partial z} \right] \frac{\vec{u}_\rho}{\rho} - \left[\frac{\partial A_z}{\partial \rho} - \frac{\partial A_\rho}{\partial z} \right] \vec{u}_\theta + \left[\frac{\partial \rho A_\theta}{\partial \rho} - \frac{\partial A_\rho}{\partial \theta} \right] \frac{\vec{k}}{\rho} \end{aligned}$$

• **Spherical coordinates**

$$\begin{aligned} \overrightarrow{rot} \vec{A} = \vec{\nabla} \wedge \vec{A} &= \begin{vmatrix} \vec{u}_r & \vec{u}_\theta & \vec{u}_\varphi \\ r^2 \sin\theta & r \sin\theta & r \\ \frac{\partial}{\partial r} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial \varphi} \\ A_r & r A_\theta & r \sin\theta A_\varphi \end{vmatrix} \\ &= \left[\frac{\partial(r \sin\theta A_\varphi)}{\partial \theta} - \frac{\partial(r A_\theta)}{\partial \varphi} \right] \frac{\vec{u}_\rho}{r} - \left[\frac{\partial(r \sin\theta A_\varphi)}{\partial r} - \frac{\partial A_r}{\partial \varphi} \right] \frac{\vec{u}_\theta}{r \sin\theta} + \left[\frac{\partial r A_\theta}{\partial r} - \frac{\partial A_r}{\partial \theta} \right] \frac{\vec{u}_\varphi}{r}. \end{aligned}$$

Some formulas:

✚ The following relation is always checked : $\overrightarrow{rot} (\overrightarrow{grad} f) = 0$ is explained as follows ;

when $A = \overrightarrow{grad} f \Rightarrow \overrightarrow{rot} A = 0$

✚ $div(\overrightarrow{rot} A) = 0$

✚ $div(f \vec{A}) = f div \vec{A} + A \overrightarrow{grad} f$

✚ $\overrightarrow{rot}(f \vec{A}) = \overrightarrow{grad} f \wedge \vec{A} + f \overrightarrow{rot} \vec{A}$

✚ $div(\vec{A} \wedge \vec{B}) = \vec{B} \overrightarrow{rot} \vec{A} - \vec{A} \overrightarrow{rot} \vec{B}$

3- The integrations.

3.1- Définitions

The primitive function of function $f(x)$ is another function $F(x)$ such that: $F'(x) = f(x)$

Exemples 1.

$$F(x) = \frac{x^3}{3} + 3\frac{y^2}{2} + z^2 \text{ Is the primitive function of } f(x) = x^2 + 3y + 2z.$$

$$F(x) = -2 \cos x + 2x \text{ is the primitive function of } f(x) = 2\sin x + 2.$$

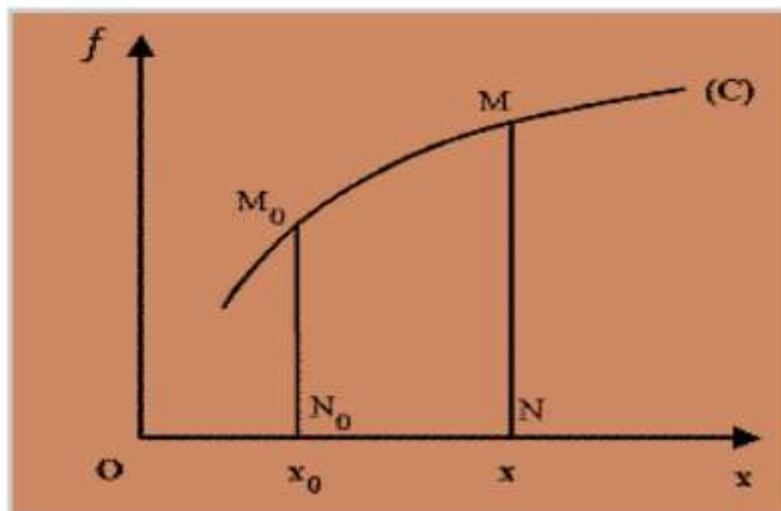
3.2- Simple integral

Let the lines be N_0M_0 with fixed abscissa X_0 and NM with variable abscissa X . The area (N_0M_0MN) represents the definite integral of the function $f(x)$ between points X_0 and X

$$\text{The area}(N_0M_0MN) = \int_{x_0}^x f(x)dx$$

$$\text{The area } (N_0M_0MN) = F(x) + \text{constant}$$

$F(x)$ is the primitive function of $f(x)$



The set of primitives of $f(x)$ is called the indefinite integral where: $\int f(x)dx = F(x) + \text{constant}$

3.1- Multiple integral

The multiple integral is a form of integral that applies to functions of several real variables.

Exemples

- ✚ For a function with two variables: $\iint (x, y) dx dy$
- ✚ For a function with three variables : $\iiint (x, y, z) dx dy dz$

3.2- Methods for calculating integrals

3.2.1- Primitives

Let f be a continuous function on an interval $[a, b]$ of \mathbb{R} . If its primitive F is easy to determine, then we can use the well-known formula:

$$\int_a^b f(x) dx = F(b) - F(a)$$

The usual primitives are given in the table below :

$f(x)$	$F(x)$	$f(x)$	$F(x)$
$x^\alpha, \alpha \neq -1$	$\frac{x^{\alpha+1}}{\alpha+1}$	$\text{sh } x$	$\text{ch } x$
$\frac{1}{x}$	$\ln x $	$\text{ch } x$	$\text{sh } x$
e^x	e^x	$\text{th } x$	$\ln(\text{ch } x)$
$\sin x$	$-\cos x$	$\frac{1}{\sqrt{1-x^2}}$	$\arcsin x$
$\cos x$	$\sin x$	$\frac{1}{\sqrt{x^2+b}}, b \neq 0$	$\ln x + \sqrt{x^2+b} $
$\tan x$	$-\ln \cos x $	$\frac{1}{x^2+1}$	$\arctan x$

Exemples

- 1- $\int \frac{dx}{x} = \ln|x| + c$
- 2- $\int_0^{2\pi} \sin\theta d\theta = [-\cos\theta]_0^{2\pi} = 1$

3.2.2- Intégration par parties

Soit f et g des fonctions définies sur un intervalle I , nous avons :

$$\int f'(x)g(x)dx = f(x)g(x) - \int f(x) g'(x)dx$$

Exemple 1.

Calculate the following integral: $\int_0^1 t^2 e^t dt$

In this integral, we pose: $f'(x) = e^t$ et $g(x) = t^2$

Let's calculate $f(x)$ et $g'(x)$: $f(x) = e^t$ et $g'(x) = 2t$

$$\int_0^1 t^2 e^t dt = [t^2 e^t]_0^1 - 2 \underbrace{\int_0^1 t e^t dt}_{I_1}$$

Let's apply integration by parts a second time to calculate the integral I_1 : Let's say:

$u'(x) = e^t$ et $u(x) = e^t$, $v(x) = t \Rightarrow v'(x) = 1$

$$\int_0^1 t e^t dt = [t e^t]_0^1 - \int_0^1 e^t dt = e - e + 1 = 1$$

So :

$$\int_0^1 t^2 e^t dt = [t^2 e^t]_0^1 - 2 = e - 2$$

3- Calculate $\int x \sin x dx$

We pose: $(x) = x \Rightarrow g'(x) = 1$ et $f'(x) = \sin x \Rightarrow (x) = -\cos x$

$$\int x \sin x dx = -x \cos x + \int \cos x dx$$

$$\int x \sin x dx = -x \cos x + \sin x + C$$

Exercise

Apply integration by change of variables to calculate:

$$\int_0^{\frac{\pi}{3}} x \cos x \, dx \quad ; \quad \int x^2 \cdot \ln x \, dx$$

Solution

1) For the calculation of $\int_0^{\frac{\pi}{3}} x \cos x \, dx$:

We ask $f'(x) = \cos(x)$ and $g(x) = x$

$$f(x) = \int \cos(x) \, dx \Rightarrow f(x) = \sin x \text{ and } g'(x) = 1$$

Applying integration by parts: $\int f'(x)g(x)dx = f(x)g(x) - \int f(x)g'(x)dx$

$$\int_0^{\frac{\pi}{3}} x \cos x \, dx = [x \sin(x)]_0^{\frac{\pi}{3}} - \int_0^{\frac{\pi}{3}} \sin x \, dx = \frac{\pi\sqrt{3}}{6} + [\cos(x)]_0^{\frac{\pi}{3}} = \frac{\pi\sqrt{3}}{6} - \frac{1}{2}$$

2) For the calculation of $\int x^2 \cdot \ln x \, dx$:

We ask $f'(x) = x^2$ and $g(x) = \ln(x)$

$$f(x) = \int x^2 dx = \frac{x^3}{3} \quad \text{end} \quad g'(x) = \frac{1}{x}$$

Applying integration by parts: $\int f'(x)g(x)dx = f(x)g(x) - \int f(x)g'(x)dx$

$$\int x^2 \cdot \ln x \, dx = \frac{x^3 \ln(x)}{3} - \int \frac{x^2}{3} dx = \frac{x^3 \ln(x)}{3} - \frac{x^3}{9} = \frac{x^3}{9} \left(\ln(x) - \frac{1}{3} \right) + c$$

3.2.3- Integration by change of variables

Integration by change of variables is a method of integration, which consists of considering a new variable of integration in order to replace a function of the initial variable of integration.

Exemple 1.

➤ Calculate the following integral:

$$\int_0^1 \frac{x^2}{x+1} \, dx$$

Let's ask : $y = x + 1 \Leftrightarrow x = y - 1 \Rightarrow dx = dy, 0 \leftarrow x \rightarrow 1 \Rightarrow 1 \leftarrow y \rightarrow 2$

We will have :

$$\int_0^1 \frac{x^2}{x+1} \, dx = \int_1^2 \frac{(y-1)^2}{y} \, dy = \int_1^2 y \, dy - \int_1^2 2 \, dy + \int_1^2 \frac{1}{y} \, dy$$

$$= \left[\frac{y^2}{2} \right]_1^2 - 2[y]_1^2 + [\ln y]_1^2 = \ln 2 - \frac{1}{2}.$$

➤ Calculate the following integral: $\int_0^1 \frac{1}{1+\sqrt{x}} dx$

Let's ask $y = \sqrt{x} \Leftrightarrow x = y^2 \quad 0 \leftarrow x \rightarrow 1 \Rightarrow 0 \leftarrow y \rightarrow 1$

$$\begin{aligned} \int_0^1 \frac{1}{1+\sqrt{x}} dx &= \int_0^1 \frac{2y}{1+y} dy = \int_0^1 \left(\frac{2(1+y)}{1+y} - \frac{2}{1+y} \right) dy \\ &= \int_0^1 2 dy - \int_0^1 \frac{2}{1+y} dy = 2[y]_0^1 - 2[\ln(1+y)]_0^1 \end{aligned}$$

So: $\int_0^1 \frac{1}{1+\sqrt{x}} dx = 2(1 - \ln(2))$

Exercice

Appliquer l'intégration par changement de variables pour calculer :

$$\int_1^4 \frac{1-\sqrt{x}}{x} dx \quad ; \quad \int_1^e \frac{(\ln x)^n}{x} dx \quad ; \quad \int \frac{x}{(x^2-4)^2} dx$$

Solution

1. Calcul de :

$$\int_1^4 \frac{1-\sqrt{x}}{\sqrt{x}} dx$$

Posons : $u = \sqrt{x} \Leftrightarrow x = u^2 \Rightarrow dx = 2udu$,

$$1 \leftarrow x \rightarrow 4 \Rightarrow 1 \leftarrow u \rightarrow 2$$

$$\begin{aligned} \int_1^4 \frac{1-\sqrt{x}}{\sqrt{x}} dx &= \int_1^2 2u \left(\frac{1-u}{u} \right) du = \int_1^2 2du - \int_1^2 2udu \\ &= [2u - u^2]_1^2 = -1 \end{aligned}$$

$$\int_1^4 \frac{1-\sqrt{x}}{\sqrt{x}} dx = -1$$

2. Calcul de :

$$\int_1^e \frac{(\ln x)^n}{x} dx$$

Posons : $u = \ln x \Leftrightarrow du = \frac{dx}{x} \Rightarrow dx = x du$, $1 \leftarrow x \rightarrow e \Rightarrow 0 \leftarrow u \rightarrow 1$

$$\int_1^e \frac{(\ln x)^n}{x} dx = \int_0^1 u^n du = \left[\frac{u^{n+1}}{n+1} \right]_0^1 = \frac{1}{n+1}$$

$$\int_1^e \frac{(\ln x)^n}{x} dx = \frac{1}{n+1}$$

3. Calcul de $\int \frac{x}{(x^2-4)^2} dx$:

Posons : $u = x^2 \Leftrightarrow 2x dx = du \Rightarrow x dx = \frac{du}{2}$

$$\int \frac{x}{(x^2-4)^2} dx = \frac{1}{2} \int \frac{1}{(u-4)^2} du = -\frac{1}{2(u-4)}$$

$$\int \frac{x}{(x^2-4)^2} dx = -\frac{1}{2(x^2-4)} + C$$