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Lezioni di Analisi Matematica 2 e Complementi

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Ricevimento su appuntamento da concordare per email

$$I = \iiint_D \frac{z}{(x^2+y^2)^2} dx dy dz \quad D = \{ 0 \leq z \leq 1, x^2+y^2 \leq 1/z^2 \}, z \in \mathbb{R}$$

*(o.e.  $z=0$  ogni  $(x,y)$  è o.k.)*

GIÀ VISTO CHE  $f(x,y,z) = \frac{z}{(x^2+y^2)^2}$  è continua su  $\mathbb{R}^3 \setminus E$

$$E = \{ x^2+y^2=0 \} = \{ (0,0,z) : z \in \mathbb{R} \} = \text{"asse } z\text{"}$$

$m(E)=0 \Rightarrow f$  (continua eccetto da su un insiemino) è misurabile

( $\Rightarrow$  POSSO USARE TONELLI -  $f \geq 0$  su  $D$ )

DUNQUE  $I$  esiste in  $[0, +\infty]$  - NOTA CHE

$$I = \iiint_{\mathbb{R}^3} \tilde{f}(x,y,z) dx dy dz \quad \text{dove } \tilde{f} = \begin{cases} f & \text{in } D \\ 0 & \text{fuori da } D \end{cases}$$

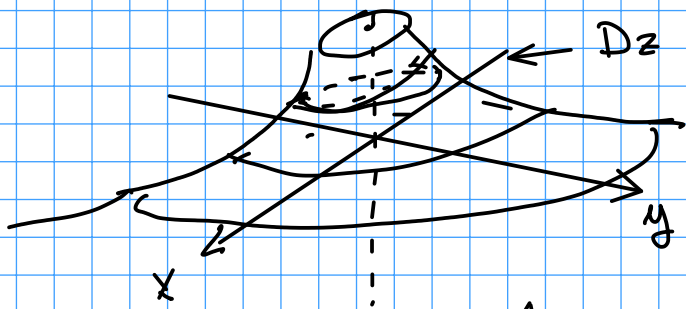
$\tilde{f}$  è mis.,  $\tilde{f} \geq 0 \Rightarrow I$  esiste in  $[0, +\infty]$ . POSSO USARE TONELLI

Rispetto alla decomposizione  $\mathbb{R}^3 = \mathbb{R}_z \times \mathbb{R}_{xy}^2 \Rightarrow$

$$I = \int_{\mathbb{R}} \left( \int_{\mathbb{R}^2} \tilde{f}(x,y,z) dx dy \right) dz$$

$$\text{NB. } D_z = \{ (x,y) : (x,y,z) \in D \} = \begin{cases} \emptyset & \text{se } z \notin [0,1] \\ B(0, 1/z^2) & \text{se } z \in [0,1] \\ (\text{e } z=0 \quad B(0, 1/z^2) = \mathbb{R}^2) \end{cases}$$

$\mathbb{N}^2$   $D \rightarrow$



ALLORA

$$I = \int_0^1 \left( \iint_{D_z} f(x,y,z) \right) dz = \int_0^1 z \iint_{B(0, 1/2^z)} \frac{dx dy}{(x^2+y^2)^2}$$

$$\iint_{B(0, 1/2^z)} \frac{dx dy}{(x^2+y^2)^2} = \text{si può fare più semplice come le coord. polari}$$

$$\int \left( \int_{B_{xz}} \frac{1}{(x^2+y^2)^2} dy \right) dx =$$

$$B_{xz} = \{ y : y^2 + x^2 \leq 1/2^z \} = \{ y : y^2 \leq 1/2^z - x^2 \} = [-\sqrt{1/2^z - x^2}, \sqrt{1/2^z - x^2}]$$

(=  $\emptyset$  se  $x^2 > 1/2^z$ )

$$\int_{-\frac{1}{2}}^{\frac{1}{2}} \left( \int_{-\sqrt{\frac{1}{2^z} - x^2}}^{\sqrt{\frac{1}{2^z} - x^2}} \frac{dy}{(x^2+y^2)^2} \right) dx$$

$$(*) = 2 \int_0^{\sqrt{1/2^z - x^2}} \frac{dy}{(x^2+y^2)^2} \leftarrow \text{INT. SECONDO Q. - LO CALCOLO COME AL SOLITO}$$

comincio fare un cambio di var.  $y = t|x| \Rightarrow$

$$t \text{ varia da } -1 \text{ a } 1 \text{ dove } t^2 x^2 = \frac{1}{2^z} - x^2 \Leftrightarrow x^2 (t^2 + 1) = \frac{1}{2^z}$$

$$t^2 = \frac{1}{x^2 2^z} - 1, \quad dy = |x| dt$$

dunque viene

$$2 \int_0^{\sqrt{\frac{1}{x^2 2^z} - 1}} \frac{|x|}{(x^2 + t^2 x^2)^2} dt = 2|x|^{1+2z} \int_0^{\sqrt{\frac{1}{x^2 2^z} - 1}} (1+t^2)^2 dt$$

COMPLICATO - RINUNCIO A CONTINUARE -

USIAMO LE COORD. POLARI PER CALCOLARE l'int. in xy

Coord. pol. Se  $\phi(p, \theta) = \begin{pmatrix} p \cos \theta \\ p \sin \theta \end{pmatrix} \Rightarrow J_\phi = \begin{bmatrix} \cos \theta & -p \sin \theta \\ \sin \theta & p \cos \theta \end{bmatrix}$

$$\Rightarrow \det J_\phi = p \det \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} = p$$

DUNQUE  $\int_A f(p \cos \theta, p \sin \theta) p dp d\theta = \int_{\phi(A)} f(x,y) dx dy$  ⊗

ANDREBBE PRECISATO CHE  $A \subset [0, +\infty[ \times [0, 2\pi]$  o  $[0, +\infty[ \times [a, b]$

con  $b-a = 2\pi$ . A RIGORE  $\phi$  NON È BIGETTIVA, MA

I PUNTI IN CUI NON È INIETTIVA SONO TRASCURABILI

(  $\{ \rho=0 \mid 0 \leq \theta \leq 2\pi \} \cup \{ \rho \geq 0, \theta=0, 2\pi \}$  ). A CAUSA DI CIÒ

LA FORMULA (X) FUNZIONA!

Se voglio calcolare

$$\iint_{B(0, 1/2^2)} \frac{dx dy}{(x^2 + y^2)^2} = \iint_{\substack{0 \leq \rho \leq 1/2^2 \\ 0 \leq \theta \leq 2\pi}} \frac{\rho d\rho d\theta}{\rho^{2\alpha}} \stackrel{\text{FUBINI}}{=} 2\pi \int_0^{1/2^2} \rho^{1-2\alpha} d\rho =$$

$$2\pi \frac{1}{2-2\alpha} \rho^{2-2\alpha} \Big|_0^{1/2^2} \quad \text{SE } \boxed{2-2\alpha > 0} \quad \left( \begin{array}{l} \text{INT. IMPROPRIO DI } \mathbb{R}. \\ \text{COSÌ } \alpha \geq 0 \end{array} \right)$$

= +∞

SE  $2-2\alpha \leq 0$  (nel caso  $2-2\alpha=0$  cioè  $\alpha=1$ )  
 $\boxed{\alpha \geq 1}$

$$\iint_{B(0, 1/2^2)} \frac{dx dy}{(x^2 + y^2)^2} = \begin{cases} +\infty & \alpha \geq 1 \\ \frac{\pi}{1-\alpha} \frac{1}{2^{4(1-\alpha)}} & \alpha < 1 \end{cases}$$

FACCIAMO L'INT. IN  $\mathbb{Z}$ !

$$\int_0^1 \frac{dz}{z^{4-4\alpha}} dz = \begin{cases} +\infty & \alpha \geq 1 \\ \int_0^1 z^{1-4+4\alpha} dz & \alpha < 1 \end{cases} \quad \left( \int_0^1 +\infty dz = +\infty ! \right)$$

**CASO  $\alpha < 1$**

$$\int_0^1 \frac{dz}{z^{4-4\alpha}} = \int_0^1 z^{4\alpha-3} dz = \begin{cases} \frac{1}{4\alpha-2} \left[ z^{4\alpha-2} \right]_0^1 & \alpha > 1/2 \\ +\infty & \alpha \leq 1/2 \end{cases}$$

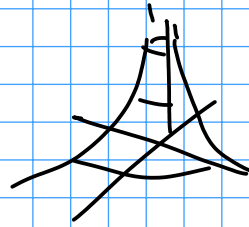
$$= \begin{cases} +\infty & \alpha \leq 1/2 \\ \frac{1}{4\alpha-2} & \alpha > 1/2 \end{cases}$$

ALLA FINE

$$\iiint \rho = \begin{cases} +\infty & \text{SE } \alpha \leq 1/2 \text{ oppure } \alpha \geq 1 \\ \frac{\pi}{(4\alpha-2)(1-\alpha)} & \text{SE } \frac{1}{2} < \alpha < 1 \end{cases}$$

ESEMPIO

$$\int_{B(0,1)} \frac{dx dy}{(x^2+y^2)^\alpha}$$



COORD. POLARI

$$\int_0^{2\pi} \left( \int_0^1 \frac{\rho d\rho}{\rho^{2\alpha}} \right) d\theta = 2\pi \int_0^1 \rho^{1-2\alpha} d\rho = \begin{cases} +\infty & \text{se } 2-2\alpha \leq 0 \\ \frac{2\pi}{2-2\alpha} \left[ \rho^{2-2\alpha} \right]_0^1 & \text{SE } 2-2\alpha > 0 \end{cases}$$

$$= \begin{cases} +\infty & \text{se } \alpha \geq 1 \\ \frac{\pi}{1-\alpha} & \text{se } \alpha < 1 \end{cases}$$

N.B. L'INTEGRANDO è  $\frac{1}{\|(x,y)\|^{2\alpha}}$

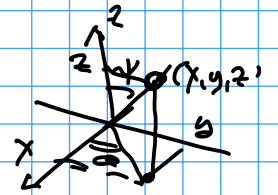
DUNQUE  $\int_{B(0,1)} \frac{dx dy}{\|(x,y)\|^\beta} < +\infty$  se  $\beta < 2$   
 $+\infty$  se  $\beta \geq 2$

ES.  $\iiint_{B(0,1)} \frac{dx dy dz}{(x^2+y^2+z^2)^{\alpha/2}} = \iiint_{B(0,1)} \frac{dx dy dz}{\|(x,y,z)\|^\alpha}$

COORDINATE SPERICHE:

$$\phi(\rho, \theta, \psi) = (\rho \cos\theta \sin\psi, \rho \sin\theta \sin\psi, \rho \cos\psi)$$

$\psi$  è l'angolo tra l'asse z e il vett.  $(x,y,z)$



$$J_\phi = \begin{bmatrix} \cos\theta \sin\psi & -\rho \sin\theta \sin\psi & \rho \cos\theta \cos\psi \\ \sin\theta \sin\psi & \rho \cos\theta \sin\psi & \rho \sin\theta \cos\psi \\ \cos\psi & 0 & -\rho \sin\psi \end{bmatrix}$$

$$\det J_\phi = \rho^2 \left( \cos\psi \det \begin{bmatrix} -\sin\theta \sin\psi & \cos\theta \cos\psi \\ \cos\theta \sin\psi & \sin\theta \cos\psi \end{bmatrix} - \sin\psi \det \begin{bmatrix} \cos\theta \sin\psi & -\sin\theta \sin\psi \\ \sin\theta \sin\psi & \cos\theta \sin\psi \end{bmatrix} \right) =$$

$$\rho^2 \left( \cos^2 \psi \sin \psi \underbrace{\det \begin{bmatrix} -\sin \theta & \cos \theta \\ \cos \theta & \sin \theta \end{bmatrix}}_{-1} - \sin^3 \psi \underbrace{\det \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}}_1 \right) - \rho^2 \sin \psi (\cos^2 \psi + \sin^2 \psi) = -\rho^2 \sin \psi$$

Si considerando  $\rho \geq 0$   $0 \leq \theta \leq 2\pi$   $0 \leq \psi \leq \pi \Rightarrow \sin \psi \geq 0$

$$|\det J_\phi| = \rho^2 \sin \psi \quad \text{DUNQUE (MODULO QUALCHE PRECISIONE)}$$

$$\iiint_{\phi(A)} f(x,y,z) dx dy dz = \iiint_A f(\phi(\rho, \theta, \psi)) \rho^2 \sin \psi d\rho d\theta d\psi$$

TORNANDO A

$$\iiint_{B(0,1)} \frac{dx dy dz}{\|x,y,z\|^\alpha} = \int_0^\pi \left( \int_0^{2\pi} \left( \int_0^1 \frac{\rho^2 \sin \psi d\rho}{\rho^\alpha} \right) d\theta \right) d\psi =$$

$$2\pi \underbrace{\int_0^\pi \sin \psi d\psi}_2 \int_0^1 \rho^{2-\alpha} d\rho = 4\pi \int_0^1 \rho^{2-\alpha} d\rho = \begin{cases} +\infty & \alpha \geq 3 \\ \frac{4\pi}{3-\alpha} \rho^{3-\alpha} \Big|_0^1 & \alpha < 3 \end{cases}$$

SI POTREBBE DIMOSTRARE CHE IN  $\mathbb{R}^N$

$$\int_{B(0,1)} \frac{1}{\|x\|^\alpha} dx \begin{cases} +\infty & \alpha \geq N \\ < +\infty & \alpha < N \end{cases} \rightarrow \frac{C_N}{N-\alpha}$$

dove  $C_N =$  "misura  $N-1$  dimensionale" della sfera unitaria

$$I = \iiint_D x y z dx dy dz \quad D = \{x^2 + y^2 + z^2 \leq 1, x \geq 0, y \geq 0, z \geq 0\}$$

MODO "BRUTALE" USO TUNELLI (due volte)

$$I = \int \left( \iint_{D_z} x y dx dy \right) dz$$

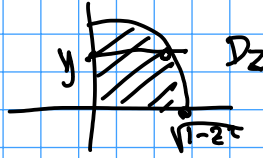
$$D_z = \{(x,y) : (x,y,z) \in D\} =$$

$$\{x^2 + y^2 \leq 1 - z^2, x \geq 0, y \geq 0\} \text{ se } z \geq 0$$

$$\emptyset \text{ se } z < 0$$

$Dz = \phi$  se  $z < 0$  oppure  $z > 1$

$$I = \int_0^1 dz \left( \iint_{B(0, \sqrt{1-z^2})} xyz \, dx dy \right) dz =$$



$$= \int_0^1 dz \left( \int_0^{\sqrt{1-z^2}} y \left( \int_0^{\sqrt{1-z^2-y^2}} x \, dx \right) dy \right) dz =$$

$$\int_0^1 dz \left( \int_0^{\sqrt{1-z^2}} y \left[ \frac{x^2}{2} \right]_0^{\sqrt{1-y^2-z^2}} dy \right) dz =$$

$$\frac{1}{2} \int_0^1 dz \left( \int_0^{\sqrt{1-z^2}} y (1-y^2-z^2) dy \right) dz =$$

$$\frac{1}{2} \int_0^1 dz \left( \int_0^{\sqrt{1-z^2}} (y(1-z^2) - y^3) dy \right) dz =$$

$$\frac{1}{2} \int_0^1 dz \left[ \frac{y^2}{2} (1-z^2) - \frac{y^4}{4} \right]_0^{\sqrt{1-z^2}} dz =$$

$$\frac{1}{8} \int_0^1 dz \left( 2(1-z^2)(1-z^2) - (1-z^2)^2 \right) dz =$$

$$\frac{1}{8} \int_0^1 dz (1-z^2)^2 dz = \quad z^2 = s \quad 2z dz = ds$$

$$\frac{1}{16} \int_0^1 (1-s)^2 ds = \frac{1}{16} \left[ -\frac{(1-s)^3}{3} \right]_0^1 = \frac{1}{16} \cdot \frac{1}{3}$$

II° Metodo (COORD SFERICHE)

$$\iiint_D xyz \, dx dy dz = \int_0^{\pi/2} \left( \int_0^{\pi/2} \left( \int_0^1 \cos\theta \sin^2\psi \sin\theta \cos\psi \, \rho^3 \rho^2 \sin\psi \, d\rho \right) d\theta \right) d\psi =$$

$$\underbrace{\int_0^{\pi/2} \sin^3\psi \cos\psi \, d\psi}_{(1)} \quad \underbrace{\int_0^{\pi/2} \cos\theta \sin\theta \, d\theta}_{(2)} \quad \underbrace{\int_0^1 \rho^5 \, d\rho}_{(3)}$$

(1)  $s = \sin\psi \Rightarrow ds = \cos\psi \, d\psi$

$$\Rightarrow \int_0^1 s^3 ds = \left[ \frac{s^4}{4} \right]_0^1 = \frac{1}{4}$$

(2)  $= \frac{1}{2} \int_0^{\pi/2} \sin(2\theta) \, d\theta = \frac{1}{2} \left[ -\frac{\cos(2\theta)}{2} \right]_0^{\pi/2} = \frac{1}{2} \cdot \frac{1+1}{2} = \frac{1}{2}$

$$\textcircled{3} = \left[ \frac{p^6}{6} \right]_0^1 = \frac{1}{6} \Rightarrow \text{INTEGRALE} = \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{1}{6} = \frac{1}{16} \cdot \frac{1}{3}$$

TORNA

ESEMPIO (CALCOLO NOTEVOLE)

$$I = \int_{-\infty}^{+\infty} e^{-x^2} dx = ?? \quad (\text{e' noto che non si riesce a esprimere lo primitivo di } e^{-x^2} \text{ in termini elementari})$$

TRUCCO

FUBINI (A RITRO)

$$I^2 = \int_{-\infty}^{+\infty} e^{-x^2} dx \int_{-\infty}^{+\infty} e^{-y^2} dy = \iint_{\mathbb{R}^2} e^{-x^2} e^{-y^2} dx dy =$$

$$\iint_{\mathbb{R}^2} e^{-(x^2+y^2)} dx dy$$

( $p \geq 0$  f continua passo usare il cambio di var. in coord. polari - eventualmente posso passare da)

$$= \iint_{\{p \geq 0, 0 \leq \theta \leq 2\pi\}} e^{-p^2} p dp d\theta =$$

$$\left( \int_0^{2\pi} d\theta \right) \left( \int_0^{+\infty} p e^{-p^2} dp \right) = \quad s = p^2 \quad ds = 2p dp$$

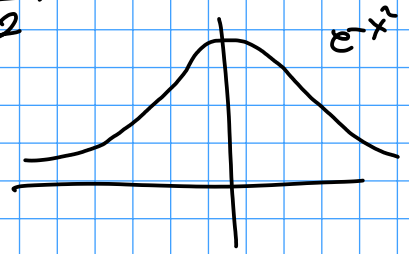
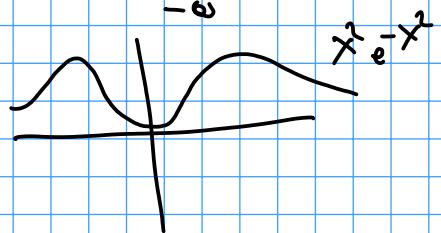
$$2\pi \cdot \frac{1}{2} \int_0^{+\infty} e^{-s} ds = \pi \left[ -e^{-s} \right]_0^{+\infty} = \pi$$

$$\Rightarrow \int_{-\infty}^{+\infty} e^{-x^2} dx = \sqrt{\pi} \quad \left( \int_0^{+\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2} \right)$$

$$\int_0^{+\infty} x^2 e^{-x^2} dx = \int_0^{+\infty} x (x e^{-x^2}) dx \stackrel{\text{Per part.}}{=} \left[ x \left( -\frac{1}{2} e^{-x^2} \right) \right]_0^{+\infty}$$

VINCE  $e^{-x^2} \rightarrow$  VIENE 0

$$+ \frac{1}{2} \int_0^{+\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$$



$$\iint_{B(0,1)} \frac{xy}{x^2+y^2} dx dy \quad \leftarrow \text{DIRE SE ESISTE, e in caso affermativo trovare quanto \(\oint\)}$$

$f(x,y)$

ATTENZIONE -  $f$  non è limitata  $\Rightarrow$  non posso dire in modo facile che  $f$  è integrabile.

- Sicuramente  $f$  è misurabile  $\Leftarrow f$  è continuo eccetto che in  $(x,y) = (0,0)$

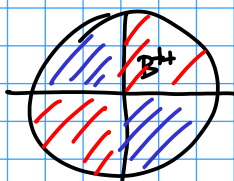
PERO'  $f$  non è  $\geq 0$  (e neanche  $\leq 0$ )

- Se sapessi che  $f$  è integrabile, POTREI DIRE SUBITO - USANDO LA SIMMETRIA - che  $\iint_B f = 0$

PER VEDERE SE  $f$  è integrabile devo vedere se

$$\iint_B |f| < +\infty \iff \iint_{B^+} \frac{xy}{x^2+y^2} dx dy < +\infty$$

$$B^+ = \{x^2+y^2 \leq 1, x \geq 0, y \geq 0\}$$



VEDIAMO QUESTO

SO CHE ESISTE PERCHE'  $f \geq 0$  su  $B^+$

Dot che  $f \geq 0$  posso passare in coordinate polari

$$\begin{aligned} \iint_{B^+} \frac{xy}{x^2+y^2} dx dy &= \int_0^{\pi/2} \int_0^1 \frac{p^2 \cos \theta \sin \theta}{p^2} p dp \\ &= \int_0^{\pi/2} \cos \theta \sin \theta d\theta \int_0^1 p dp < +\infty \Rightarrow \text{INTEGRABILE e INTEGRALE} = c \end{aligned}$$

SE INVECE AVESS)

$$\iint_B \frac{xy}{(x^2+y^2)^2} dx dy$$

$$B = \{x^2+y^2 \leq 1\}$$

↑  
GUARDO SE E' INTEGRABILE CALCOLANDO



$$\textcircled{1} = \frac{1}{2} \left[ -\frac{\cos(2\alpha)}{2} \right]_0^{\pi/2} = \frac{1}{2}$$

$$\textcircled{2} = \int_0^{\pi/2} \frac{1 - \cos^2 \psi}{\sqrt{\cos \psi}} d\psi \quad s = \cos \psi \quad ds = -\sin \psi d\psi$$

$$= \int_1^0 \frac{1-s^2}{\sqrt{s}} (-ds) = \int_0^1 \frac{1-s^2}{\sqrt{s}} ds = \left[ 2\sqrt{s} - \frac{2}{5} s^{5/2} \right]_0^1 =$$

$$= 2 - \frac{2}{5} = \frac{8}{5}$$

$$\textcircled{3} \int_0^8 p^{3/2} dp = \left[ \frac{2}{9} p^{5/2} \right]_0^8 = \frac{16}{9}$$

$$\Rightarrow \iint_B p = \frac{1}{2} \frac{8}{5} \frac{2}{9} = \frac{8}{45}$$

$$\text{INT.} = 8\sqrt{2} - \frac{8}{45}$$