

Change of Variables

Recall: $x = r \cos \phi$
 $y = r \sin \phi$

$$\Rightarrow \begin{aligned} dx &= dr \cos \phi - r \sin \phi d\phi \\ dy &= dr \sin \phi + r \cos \phi d\phi \end{aligned}$$

$$\Rightarrow \boxed{\begin{aligned} \frac{\partial x}{\partial r} &= \cos \phi & \frac{\partial y}{\partial r} &= \sin \phi \\ \frac{\partial x}{\partial \phi} &= -r \sin \phi & \frac{\partial y}{\partial \phi} &= r \cos \phi \end{aligned}}$$

Fact: $dx dy = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial y}{\partial r} \\ \frac{\partial x}{\partial \phi} & \frac{\partial y}{\partial \phi} \end{vmatrix} dr d\phi$
 $= r d\phi$

$$\begin{aligned} r^2 &= x^2 + y^2 \\ \tan \phi &= y/x \\ \Rightarrow 2r dr &= 2x dx + 2y dy \\ (1 + \tan^2 \phi) d\phi &= \frac{x dy - y dx}{x^2} \\ \Rightarrow dr &= \frac{x dx + y dy}{\sqrt{x^2 + y^2}} \end{aligned}$$

$$d\phi = \frac{x dy - y dx}{x^2 + y^2}$$

$$\Rightarrow \boxed{\begin{aligned} \frac{\partial r}{\partial x} &= \frac{x}{\sqrt{x^2 + y^2}} & \frac{\partial r}{\partial y} &= \frac{y}{\sqrt{x^2 + y^2}} \\ \frac{\partial \phi}{\partial x} &= \frac{-y}{x^2 + y^2} & \frac{\partial \phi}{\partial y} &= \frac{x}{x^2 + y^2} \end{aligned}}$$

Fact: $dr d\phi = \begin{vmatrix} \frac{\partial r}{\partial x} & \frac{\partial r}{\partial y} \\ \frac{\partial \phi}{\partial x} & \frac{\partial \phi}{\partial y} \end{vmatrix} dx dy$
 $= \frac{1}{\sqrt{x^2 + y^2}} dx dy$

Notation

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

the Jacobian of x, y w.r.t. u, v

Fact: $dx dy = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv$

absolute value

determinant

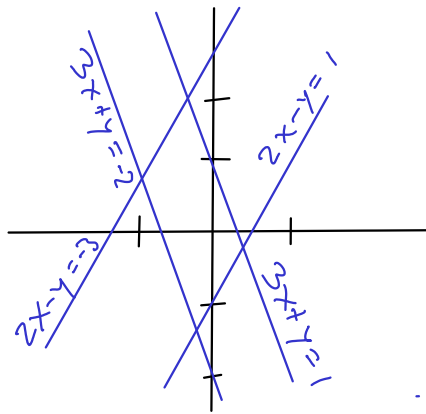
Example

$$u = 2x - y$$

$$v = 3x + y$$

$$\Rightarrow x = \frac{u+v}{5}$$

$$y = \frac{2v-3u}{5}$$



$$\Rightarrow \frac{\partial(x,y)}{\partial(u,v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \frac{1}{5} & -\frac{3}{5} \\ \frac{1}{5} & \frac{2}{5} \end{vmatrix}$$

$$= \left(\frac{1}{5}\right)\left(\frac{2}{5}\right) - \left(-\frac{3}{5}\right)\left(\frac{1}{5}\right) = \frac{5}{25} = \frac{1}{5}$$

$$\Rightarrow dx dy = \left| \frac{\partial(x,y)}{\partial(u,v)} \right| du dv = \frac{1}{5} du dv$$

$$\begin{aligned} \Rightarrow A = \int_R dA &= \iint_{R'} dx dy = \int_{-2}^1 \int_{-3}^1 \frac{1}{5} du dv \\ &= \frac{1}{5} u \Big|_{-3}^1 v \Big|_{-2}^1 = \boxed{\frac{12}{5}} \end{aligned}$$

$$\Rightarrow \iint_R Q dx dy = \iint_{R'} Q \frac{1}{5} du dv$$

But; must express Q
in terms of $u, v, \dots$