



The Relationship between Surface, Linear and Volumetric Integral

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Abstract: Surface integration is a double integration of linear integration. Closed surface integration can be linked with volumetric integration according to the divergence theorem, as well as between surface integration and linear integration according to Stokes theorem.

Key Words: Calculation, Surface, Volumetric, Linear, Integral.

I. Introduction

Integration is the reverse process of differentiation. Despite the multiplicity of definitions used for integration and the multiplicity of ways to use it, and that the result of these methods are all the same, all definitions ultimately lead to the same meaning. Integrals appear in many applied cases. If we consider a swimming pool, for example, if it is rectangular in length, width and depth, then it is possible to find the volume of water that can be contained (to fill it), its surface area (covered on all sides) and the length of its edges (with a rope, for example). But if they are oval and rounded at the bottom, then all of these quantities call for integration. Applied approximations may suffice in such simple examples, but geometric precision requires exact values for these elements. Integration is a branch of mathematics that deals with rates of change and motion, which is the opposite of differentiation, and this science arose from the desire to understand various physical phenomena such as the orbits of the planets and the effects of gravity. Calculus' success in formulating physical laws and predicting their results led to the development of a new section of mathematics called analysis, of which calculus is a large part. Calculus is today the primary language of science and engineering, the primary means by which physical laws are expressed in mathematical terms, and an invaluable scientific tool in the further analysis of physical laws, in predicting the behavior of electrical and mechanical systems governed by these laws and in discovering new laws. And the primary use of the integral is as a continuous version of the process of addition, but integrals are often computed by viewing the integral as essentially the opposite of differentiation. We will study about three types of integrals (surface, linear, volumetric) and we will know the theorems that connect them all.

II. Surface Integral

Definition (2.1):

A surface integral is a generalization of multiple integral to integration over surfaces. It can be thought of as the double integral analogue of the line integral. Given a surface, one may integrate a scalar field (that is, a function of

position which returns a scalar as a value) over the surface, or a vector field (that is, a function which returns a vector as value). If a region R is not flat, then it is called a *surface*. [2]

The area of a surface S in R^3 defined parametrically by $r(u, v) = \langle x(u, v), y(u, v), z(u, v) \rangle$

Over a region of integration R in the input-variable plane is given by

$$\iint_S ds = \iint_R |r_u \times r_v| dA$$

Now, let $w = f(x, y, z)$ be a function defined over this surface. We then wish to calculate the surface integral, where $f(r(u, v)) = f(x(u, v), y(u, v), z(u, v))$:

$$\iint_S f(r(u, v)) ds = \iint_R f(r(u, v)) |r_u \times r_v| dA$$

When the surface S is defined explicitly by a function $z = g(x, y)$, then $r(x, y) =$

$\langle x, y, g(x, y) \rangle$ and the surface integral can be rewritten

$$\iint_S f(x, y, z) ds = \iint_R f(x, y, g(x, y)) \sqrt{g_x(x, y)^2 + (g_y(x, y))^2 + 1} dA$$

Where $dS = |r_u \times r_v| dA = \sqrt{g_x(x, y)^2 + (g_y(x, y))^2 + 1} dA$

Surface area integrals are a special case of surface integrals, where $f(x, y, z) = 1$. Surface integrals can be interpreted in many ways.

Vector Areas of Surfaces (2.2):

Vector areas of surfaces The vector area of a surface S is defined as

$$S = \iint_S dS$$

Example (2.3): Find the vector area of the surface of the hemisphere $x^2 + y^2 + z^2 = a^2$ with $z \geq 0$

Solution:

$$dS = a^2 \sin \theta \hat{r} d\theta d\phi$$

in spherical polar coordinates. The vector area is

$$S = \iint_S a^2 \sin \theta \hat{r} d\theta d\phi$$

Since $\hat{r}$ varies over the surface S , it also must be integrated. On S we have

$$\hat{r} = \sin \theta \cos \phi \hat{i} + \sin \theta \sin \phi \hat{j} + \cos \theta \hat{k}$$

So

$$\begin{aligned} S &= \hat{i} \left(a^2 \int_0^{2\pi} \cos \phi d\phi \int_0^{\frac{\pi}{2}} \sin^2 \theta d\theta \right) + \hat{j} \left(a^2 \int_0^{2\pi} \sin \phi d\phi \int_0^{\frac{\pi}{2}} \sin^2 \theta d\theta \right) + \hat{k} \left(a^2 \int_0^{2\pi} d\phi \int_0^{\frac{\pi}{2}} \sin \theta \cos \theta d\theta \right) \\ &= 0 + 0 + \pi a^2 \hat{k} = \pi a^2 \hat{k} \end{aligned}$$

Projected area of the hemisphere onto the xy -plane.

III. Line Integral

In mathematics, a line integral is an integral where the function to be integrated is evaluated along a curve. [6]

The terms path integral, curve integral, and curvilinear integral are also used. Contour integrals are used as well, although that is typically reserved for line integrals in the complex plane. [5]

The function to be integrated may be a scalar field or a vector field. The value of the line integral is the sum of values of the field at all points on the curve, weighted by some scalar function on the curve (commonly arc length or, for a vector field, the scalar product of the vector field with a differential vector in the curve). This weighting distinguishes the line integral from simpler integrals defined on intervals.

Line Integral of Scalar Functions(3.1):

If f is a continuous function whose domain includes a smooth (or piecewise smooth) curve C in R^n , we can integrate f over the curve taking the differential in the integral to be the element of arc length dS . thus, if C is parametrized by $x = g(t)$, $a \leq t \leq b$, we define

$$\int_C f dS = \int_a^b f(g(t)) |g'(t)| dt$$

This is independent of the parametrization and the orientation by the same chain rule calculation that we performed above for the case $f \equiv 1$.

Line Integral of Vector Field:(3.2)

We can define the integral of an R^m valued function over a curve in R^n simply by integrating each component separately that is $F = (F_1, F_2, \dots, F_m)$, then $\int_C F dS = (\int_C F_1 dS, \dots, \int_C F_m dS)$. There is not much to be said about the such integrals that does not follow immediately from the fact scalar valued integrals.

Proposition(3.3):

If F is continuous R^m valued function on a , then

$$\int_a^b F(t) dt = F(b) - F(a) \quad [1]$$

Complex line integral (3.4):

In complex analysis, the line integral is defined in terms of multiplication and addition of complex numbers. Suppose U is an open subset of the complex plane C , $f: U \rightarrow C$ is a function and $L \subset U$ is a curve of finite length, parameterized by $Y: [a, b] \rightarrow L$ where $Y(t) = x(t) + iy(t)$. The line integral

$$\int_L f(z) dz$$

may be defined by subdividing the interval $[a, b]$ into

$$a = t_0 < t_1 < \dots < t_n = b$$

And considering the expression

$$\sum_{k=1}^n f(Y(t_k)) [Y(t_k) - Y(t_{k-1})] = \sum_{k=1}^n f(Y(t_k)) \Delta Y_k$$

The integral is then the limit of this Riemann sum as the length of the subdivision intervals approach zero. If the parameterization is continuously differentiable, the line integral can be evaluated as an integral of a function of a real variable: [5]

$$\int_L f(z) dz = \int_a^b f(Y(t)) Y'(t) dt$$

When L is a closed curve (initial and final points coincide), the line

$$\text{integral is often denoted } \oint_L f(z) dz$$

sometimes referred to in engineering as a cyclic integral.

The line integral with respect to the conjugate complex differential $\overline{dz}$ defined to be

$$\int_L f(z) \overline{dz} = \int_L \overline{f(z)} dz = \int_a^b f(Y(t)) \overline{Y'(t)} dt$$

The line integrals of complex functions can be evaluated using a number of techniques. The most direct is to split into real and imaginary parts, reducing the problem to evaluating two real-valued line integrals. The Cauchy integral theorem may be used to equate the line integral of an analytic function to the same integral over a more convenient curve. It also implies that over a closed curve enclosing a region where $f(z)$ is analytic without singularities, the value of the integral is simply zero, or in case the region includes singularities, the residue theorem computes the integral in terms of the singularities.

Example(3.5)

Consider the function $f(z) = \frac{1}{z}$ and let the

contour L be the counter-clockwise unit circle about 0 , parametrized by $z(t) = e^{it}$ with t in $[0, 2\pi]$ using the complex exponential. Substituting, we find:

$$\oint_L \frac{1}{z} dz = \int_0^{2\pi} \frac{1}{e^{it}} i e^{it} dt = i \int_0^{2\pi} e^{-it} e^{it} dt = i \int_0^{2\pi} dt = i(2\pi - 0) = 2\pi i$$

Relation of Complex Line Integral and Line Integral of Vector Field(3.6):

Viewing complex numbers as 2-dimensional vectors, the line integral of a complex-valued function $f(z)$ has real and complex parts equal to the line integral and the flux integral of the vector field corresponding to the conjugate function $\overline{f(z)}$. Specifically, if $r(t) = (x(t), y(t))$ parametrizes L , and

$$f(z) = u(z) + iv(z) \quad \overline{f(z)} = u(z) - iv(z)$$

corresponds to the vector field $F(x, y) = \overline{f(x + iy)} = (u(x + iy), -v(x + iy))$ then:

$$\begin{aligned} \int_L f(z) dz &= \int_L (u + iv)(dx + idy) = \int_L (u, -v) \cdot (dx, dy) + i \int_L (u, -v) \cdot (dy, dx) \\ &= \int_L F(r) \cdot dr + i \int_L F(r) \cdot dr^\perp \end{aligned}$$

By Cauchy's theorem, the left-hand integral is zero when $f(z)$ is analytic (satisfying the Cauchy–Riemann equations) for any smooth closed curve L . Correspondingly, by Green's theorem, the right-hand integrals are zero when $F = \overline{f(z)}$ is irrotational (curl-free) and incompressible (divergence-free). In fact, the Cauchy–Riemann equations for $f(z)$ are identical to the vanishing of curl and divergence for F .

IV. Volume Integral

In mathematics (particularly multivariable calculus), a volume integral refers to an integral over a 3-dimensional domain; that is, it is a special case of multiple integrals. It can also mean a triple integral within a region $D \subset \mathbb{R}^3$ of a function $f(x, y, z)$, and is usually written as [6]:

$$\iiint_D f(x, y, z) dx dy dz$$

A volume integral in cylindrical coordinates is

$$\iiint_D f(\rho, \varphi, z) d\rho d\varphi dz$$

And a volume integral in spherical coordinates (using the ISO convention for angles with φ as the azimuth and θ measured from the polar axis (see more on conventions)) has the form

$$\iiint_D f(r, \theta, \varphi) r^2 \sin \theta dr d\theta d\varphi$$

Volume integrals:

$$\int_V \varphi dV, \int_V a dV$$

Volumes of Three-Dimensional Regions (4.1):

The volume of a three-dimensional region V is simply $V = \int_V dV$.

We shall now express it in terms of a surface integral over S .

A general volume V containing the origin and bounded by the closed surface S . Let us suppose that the origin O is contained within the V . Then the volume of the small shaded cone is $dV = \frac{1}{3} \mathbf{r} \cdot d\mathbf{S}$

The total volume of the region is then given by

$$V = \frac{1}{3} \oint_S \mathbf{r} \cdot d\mathbf{S}$$

This expression is still valid even when O is not contained in V .

e volume enclosed between a sphere of radius a centered on the origin, and a circular cone of half angle α with its vertex at the origin. [6]

Solution:

Now $dS = a^2 \sin \theta d\theta d\phi$ Taking the axis of the cone to lie along the z -axis (from which θ is measured) the required volume is given by

$$\begin{aligned} V &= \frac{1}{3} \oint_S \mathbf{r} \cdot d\mathbf{S} = \frac{1}{3} \int_0^a d\phi \int_0^a a^2 \sin \theta \mathbf{r} \cdot \hat{\mathbf{r}} d\theta \\ &= \frac{1}{3} \int_0^{2\pi} d\phi \int_0^a a^3 \sin \theta d\theta = \frac{2\pi a^3}{3} (1 - \cos \alpha) \end{aligned}$$

Integral forms for grad, div and curl At any point P , we have

$$\nabla \phi = \lim_{V \rightarrow 0} \left(\frac{1}{V} \oint_S \phi d\mathbf{S} \right) \quad (4.1)$$

$$\nabla \cdot \mathbf{a} = \lim_{V \rightarrow 0} \left(\frac{1}{V} \oint_S d\mathbf{S} \times \mathbf{a} \right) \quad (4.2)$$

$$(\nabla \times \mathbf{a}) \cdot \hat{\mathbf{n}} = \lim_{A \rightarrow 0} \left(\frac{1}{A} \oint_S d\mathbf{a} \cdot d\mathbf{r} \right) \quad (4.3)$$

where V is a small volume enclosing P and S is its bounding surface. C is a plane contour area A enclosing the point P and $\hat{\mathbf{n}}$ is the unit normal to the enclosed planar area.

Divergence Theorem and Related Theorems (4.2):

Imagine a volume V , in which a vector field $\mathbf{a}$ is continuous and differentiable to be divided up into a large number of small volumes V_i . Using Eq (4.2) we have for each small volume

$$(\nabla \cdot \mathbf{a}) V_i \approx \oint_{S_i} \mathbf{a} \cdot d\mathbf{S}$$

where S_i is the surface of the small volume V_i . Summing over i , contributions from surface elements interior to S cancel, since each surface element appears in two terms with opposite signs. Only contributions from surface elements which are also parts of S survive. If each V_i is allowed to tend to zero, we obtain the divergence theorem

$$\int_V \nabla \cdot \mathbf{a} dV = \oint_S \mathbf{a} \cdot d\mathbf{S} \quad (E)$$

If we set $\mathbf{a} = \mathbf{r}$, we obtain

$$\int_V \nabla \cdot \mathbf{r} dV = \int_V 3 dV = 3V = \oint_S \mathbf{r} \cdot d\mathbf{S}$$

Example (4.3):

Evaluate the surface integral $I = \int_S \mathbf{a} \cdot d\mathbf{S}$ where

$\mathbf{a} = (y - x)\mathbf{i} + x^2z\mathbf{j} + (z + x^2)\mathbf{k}$, and S is the open surface of the hemisphere
 $x^2 + y^2 + z^2 = a^2, z \geq 0$.

Solution :

Let us consider a closed surface $S' = S + S_1$, where S_1 is the circular area in the xy -plane given by
 $x^2 + y^2 \leq a^2, z = 0$, then it encloses a hemispherical volume V . By the divergence theorem, we have $\int_V \nabla \cdot \mathbf{a} dV =$

$$\oint_{S'} \mathbf{a} \cdot d\mathbf{S} = \int_S \mathbf{a} \cdot d\mathbf{S} + \int_{S_1} \mathbf{a} \cdot d\mathbf{S}$$

Now $\nabla \cdot \mathbf{a} = -1 + 0 + 1 = 0$, so we can write $\int_S \mathbf{a} \cdot d\mathbf{S} = - \int_{S_1} \mathbf{a} \cdot d\mathbf{S}$

The surface element on S_1 is $d\mathbf{S} = -k dx dy$.

On S_1 we also have $\mathbf{a} = (y - x)\mathbf{i} + x^2\mathbf{k}$, so that

$$I = - \int_{S_1} \mathbf{a} \cdot d\mathbf{S} = \iint_R x^2 dx dy$$

, where R is the circular region in the xy -plane given by

$$x^2 + y^2 \leq a^2$$

Transforming to plane polar coordinates, we have

$$I = \iint_R \rho^2 \cos^2 \phi d\rho d\phi = \int_0^{2\pi} \cos^2 \phi d\phi \int_0^a \rho^2 d\rho = \frac{\pi a^4}{4}$$

V. Green's Theorem

Consider two scalar functions ϕ and ψ that are continuous and differentiable in some volume V bounded by a surface S . Applying the divergence theorem to the vector field $\phi \nabla \psi$, we obtain (8)

$$\oint_S \phi \nabla \psi \cdot d\mathbf{S} = \int_V \nabla \cdot (\phi \nabla \psi) dV = \int_V [\phi \nabla^2 \psi + (\nabla \phi) \cdot (\nabla \psi)] dV \quad (4.4)$$

Reversing the roles of ϕ and ψ in Eq.(4.4) and subtracting the two equations gives

$$\oint_S (\phi \nabla \psi - \psi \nabla \phi) \cdot d\mathbf{S} = \int_V (\phi \nabla^2 \psi - \psi \nabla^2 \phi) dV \quad (4.5)$$

Equation (4.4) is usually known as Green's first theorem and (4.5) as his second.

Other Related Integral Theorems (5.1):

If ϕ is a scalar field and $\mathbf{b}$ is a vector field and both satisfy the differentiability conditions in some volume V bounded by a closed surface S , then

$$\int_V \nabla \phi dV = \oint_S \phi d\mathbf{S} \quad (4.6)$$

$$\int_V \nabla \times \mathbf{b} dV = \oint_S d\mathbf{S} \times \mathbf{b} \quad (4.7)$$

Proof of Eq(4.6):

In Eq.(E), let $\mathbf{a} = \phi \mathbf{c}$, where $\mathbf{c}$ is a constant vector. We then have

$$\int_V \nabla \cdot (\phi \mathbf{c}) dV = \oint_S \phi \mathbf{c} \cdot d\mathbf{S}$$

Expanding out the integrand on the LHS, we have

$$\nabla \cdot (\phi \mathbf{c}) = \nabla \phi \cdot \mathbf{c} + \mathbf{c} \cdot \nabla \phi = \mathbf{c} \cdot \nabla \phi$$

Also, $\phi \mathbf{c} \cdot d\mathbf{S} = \mathbf{c} \cdot \phi d\mathbf{S}$, so we obtain

$$\mathbf{c} \cdot \int_V \nabla \phi dV = \mathbf{c} \cdot \oint_S \phi d\mathbf{S}$$

Since $\mathbf{c}$ is arbitrary, we obtain the stated result.

Example(5.2): For a compressible fluid with time-varying position-dependent density $\rho(\mathbf{r}, t)$ and velocity field $\mathbf{v}(\mathbf{r}, t)$ in which fluid is neither being created nor destroyed, show that

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) = 0$$

Solution:

For an arbitrary volume in the fluid, conservation of mass says that the rate of increase or decrease of the mass M in the volume must equal the net rate at which fluid is entering or leaving the volume, i.e.

$$\frac{dM}{dt} = - \oint_S \rho \mathbf{v} \cdot d\mathbf{S}$$

where S is the surface bounding V . But the mass of fluid in V is

$$M = \int_V \rho dV, \text{ so we have}$$

$$\frac{d}{dt} \int_V \rho dV + \oint_S \rho \mathbf{v} \cdot d\mathbf{S} = 0$$

Using the divergence theorem, we have

$$\int_V \frac{\partial \rho}{\partial t} dV + \int_V \nabla \cdot (\rho \mathbf{v}) dV = \int_V \left[\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) \right] dV = 0$$

Since the volume V is arbitrary, the integrand must be identically zero, so

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{v}) = 0$$

VI. Stokes' Theorem and Related Theorems

Following the same lines as for the derivation of the divergence theorem, we can divide the surface S into many small areas S_i with boundaries C_i and with unit normal $\hat{n}_i$. Using Eq. (4.3) we have for each small area

$$(\nabla \times \mathbf{a}) \cdot \hat{n}_i \approx \oint_{C_i} \mathbf{a} \cdot d\mathbf{r}$$

Summing over i we find that on the **RHS** all parts of all interior boundaries that are not part of C are included twice, being traversed in opposite directions on each occasion and thus contributing nothing. Only contributions from line elements that are also parts of C survive. If each S_i is allowed to tend to zero, we obtain Stokes' theorem

$$\int_S (\nabla \times \mathbf{a}) \cdot d\mathbf{S} = \oint_C \mathbf{a} \cdot d\mathbf{S} \quad (6.1)$$

Example(6.1): Given the vector field $\mathbf{a} = y\mathbf{i} - x\mathbf{j} + z\mathbf{k}$, verify Stokes' theorem for the hemispherical surface $x^2 + y^2 + z^2 = a^2, z \geq 0$

Solution:

Let us evaluate the surface integral

$$\int_S (\nabla \times \mathbf{a}) \cdot d\mathbf{S}$$

Over the hemisphere. Since $\nabla \times \mathbf{a} = -2\mathbf{k}$ and the surface element is $d\mathbf{S} = a^2 \sin \theta d\theta d\phi \hat{r}$ we have

$$\begin{aligned} \int_S (\nabla \times \mathbf{a}) \cdot d\mathbf{S} &= \int_0^{2\pi} d\phi \int_0^{\frac{\pi}{2}} d\theta (-2a^2 \sin \theta) \hat{r} \cdot \mathbf{k} = -2a^2 \int_0^{2\pi} d\phi \int_0^{\frac{\pi}{2}} \sin \theta \left(\frac{z}{a} \right) d\theta \\ &= -2a^2 \int_0^{2\pi} d\phi \int_0^{\frac{\pi}{2}} \sin \theta \cos \theta d\theta = -2\pi a^2 \end{aligned}$$

The line integral around the perimeter curve C (a circle $x^2 + y^2 = a^2$ in the xy -plane) is given by

$$\oint_C \mathbf{a} \cdot d\mathbf{r} = \oint_C (y\mathbf{i} - x\mathbf{j} + z\mathbf{k}) \cdot (dx\mathbf{i} + dy\mathbf{j} + dz\mathbf{k}) = \oint_C (ydx - xdy)$$

Using plane polar coordinates, on C we have

$x = a \cos \varphi, y = a \sin \varphi$ so that $dx = -a \sin \varphi d\varphi, dy = a \cos \varphi d\varphi$
and the line integral becomes

$$\begin{aligned}\oint_C (y dx - x dy) &= -a^2 \int_0^{2\pi} (\cos^2 \varphi + \sin^2 \varphi) d\varphi \\ &= -a^2 \int_0^{2\pi} d\varphi = -2\pi a^2\end{aligned}$$

Since the surface and line integrals have the same value, we have verified Stokes' theorem.

VII. Related Integral Theorems

$$\int_S d\mathbf{S} \times \nabla \varphi = \oint_C \varphi d\mathbf{r} \quad (7.1)$$

$$\int_S (d\mathbf{S} \times \nabla) \times \mathbf{b} = \oint_C d\mathbf{r} \times \mathbf{b} \quad (7.2)$$

Proof of Eq. (7.1)

In Stokes' theorem, Eq. (6.1), let $\mathbf{a} = \varphi \mathbf{c}$, where $\mathbf{c}$ is a constant vector.

We then have

$$\int_S [\nabla \times (\varphi \mathbf{c})] \cdot d\mathbf{S} = \oint_C \varphi \mathbf{c} \cdot d\mathbf{r} \quad (7.3)$$

Expanding out the integrand on the LHS, we have

$$\nabla \times (\varphi \mathbf{c}) = \nabla \varphi \times \mathbf{c} + \varphi \nabla \times \mathbf{c} = \nabla \varphi \times \mathbf{c}$$

So that

$$[\nabla \times (\varphi \mathbf{c})] \cdot d\mathbf{S} = (\nabla \varphi \times \mathbf{c}) \cdot d\mathbf{S} = \mathbf{c} \cdot (d\mathbf{S} \times \nabla \varphi).$$

Substituting this into Eq. (M), and taking out of both integrals, we find

$$\mathbf{c} \cdot \int_S d\mathbf{S} \times \nabla \varphi = \mathbf{c} \cdot \oint_C \varphi d\mathbf{r}$$

Since $\mathbf{c}$ is an arbitrary constant vector, we therefore obtain the stated result.

Example (7.1): Integrating the equation $f(x, y, z) = 1$ over a unit cube yields the following result:

$$\int_0^1 \int_0^1 \int_0^1 1 \, dx dy dz = \int_0^1 \int_0^1 (1 - 0) \, dy dz = \int_0^1 (1 - 0) \, dz = 1 - 0 = 1$$

So the volume of the unit cube is 1 as expected. This is rather trivial however, and a volume integral is far more powerful. For instance if we have a scalar density function on the unit cube then the volume integral will give the total mass of the cube. For example for density function:

$$\begin{cases} f: \mathbb{R}^3 \rightarrow \mathbb{R} \\ f: (x, y, z) \mapsto x + y + z \end{cases}$$

The Total Mass of the Cube:

$$\text{is } \int_0^1 \int_0^1 \int_0^1 (x + y + z) \, dx dy dz = \int_0^1 \int_0^1 \left(\frac{1}{2} - y + z\right) \, dy dz = \int_0^1 (1 + z) \, dz = \frac{3}{2} \quad [9]$$

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