

Beta 函數在多重積分上的應用

何志誠

在向量分析中常有些繁雜的計算，尤其是需要用到球面座標轉換，本文將介紹利用 *Beta function* 來處理這些問題。

I 吾人先觀察下列問題

一個半徑為 R ，密度為一定值 ρ 的實心鐵球，若該球繞中心軸旋轉，試求其轉動慣量值。

凡學過轉動力學或普通物理的讀者，都知道轉動慣量值 $I = \frac{2}{5}MR^2$ ，求 I 值的方法很多，若以多重積分的方法求之，則為：

$$S: x^2 + y^2 + z^2 \leq R^2, \quad I = \int_S r^2 dm = \rho \iiint_S (x^2 + y^2) dx dy dz$$

$$\text{令 } x = r \cos \theta \sin \phi, \quad y = r \sin \theta \sin \phi, \quad z = r \cos \theta, \quad x^2 + y^2 = r^2 \sin^2 \theta$$

$$\text{可算得 } Jacobian = \frac{\partial (x, y, z)}{\partial (r, \theta, \phi)} = r^2 \sin \theta$$

$$\iiint_S f(x, y, z) dx dy dz = \iiint_S f(x(r, \theta, \phi), y(r, \theta, \phi), z(r, \theta, \phi)) |Jacobian| \cdot dr d\phi d\theta$$

$$\text{故 } I = \rho \cdot \int_0^\pi \int_0^{2\pi} \int_0^R r^2 \sin^2 \theta r^2 \sin \theta dr d\phi d\theta$$

$$= 8 \cdot \rho \left[\int_0^R r^4 dr \right] \cdot \left[\int_0^{2\pi} d\phi \right] \cdot \left[\int_0^\pi \sin^3 \theta d\theta \right] = \frac{4}{5} R^5 \pi \rho \int_0^\pi \sin^3 \theta d\theta$$

其中含有 $\int_0^\pi \sin^3 \theta d\theta$ 的型式，一般而言，球面座標與圓柱座標之三重積分皆常出現 $\int_0^\pi \cos^m \theta \sin^n \theta d\theta$ 的型式，若以 $x = \sin^2 \theta$ 與 $\sin^2 \theta + \cos^2 \theta = 1$ 之關係式代入，則可化為 $\frac{1}{2} \int_0^1 x^{\frac{1}{2}(n-1)} \cdot (1-x)^{\frac{1}{2}(m-1)} dx$ 之型式，而此即為 *Beta function*。

依次定義 *Gamma* 及 *Beta* 函數如下：

$$(1) \quad \Gamma(m+1) = \int_0^\infty e^{-x} \cdot x^m dx \quad (m > 0)$$

$$(2) \quad B(m, n) = \int_0^1 x^{m-1} \cdot (1-x)^{n-1} dx$$

則有下列性質（一般高等微積分書上都有證明）：

$$(3) \quad \Gamma(n+1) = n \cdot \Gamma(n)$$

$$(4) \quad \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}$$

$$(5) \quad B(m, n) = \frac{\Gamma(m) \cdot \Gamma(n)}{\Gamma(m+n)}$$

令 $x = \sin^2 \theta$, 則

$$(6) \quad \int_0^{\frac{\pi}{2}} \sin^m \theta \cos^n \theta = \frac{1}{2} B\left(\frac{m+1}{2}, \frac{n+1}{2}\right)$$

$$(7) \quad \Gamma(m) \cdot \Gamma(1-m) = \frac{\pi}{\sin m\pi} \quad (m \text{ 不為整數})$$

故上題中, 其轉動慣量值為

$$I = \frac{4}{5} \cdot R^5 \pi \rho \cdot \int_0^{\frac{\pi}{2}} \sin^3 \theta d\theta = \frac{4}{5} R^5 \pi \rho \cdot \frac{2}{3} = \frac{2}{5} MR^2$$

同理, 用(6), (7)式可得

$$\int_0^{\frac{\pi}{2}} \sqrt{\tan x} dx = \int_0^{\frac{\pi}{2}} \sin^{\frac{1}{2}} x \cdot \cos^{-\frac{1}{2}} x dx = \frac{1}{2} B\left(\frac{1+\frac{1}{2}}{2}, \frac{1-\frac{1}{2}}{2}\right) = \frac{\pi}{\sqrt{2}}$$

如 Wallis 積分公式, 由(6)式立即可得

$$W_n = \int_0^{\frac{\pi}{2}} \sin^n \theta d\theta = \int_0^{\frac{\pi}{2}} \cos^n \theta d\theta = \begin{cases} \frac{2 \cdot 4 \cdot 6 \cdots (n-1)}{3 \cdot 5 \cdot 7 \cdots n} & n \text{ 為奇數} \\ \frac{1 \cdot 3 \cdot 5 \cdots (n-1)}{2 \cdot 4 \cdot 6 \cdots n} \cdot \frac{\pi}{2} & n \text{ 為偶數} \end{cases}$$

II. 今考慮 $I = \int_V x_1^{m_1} \cdot x_2^{m_2} \cdots x_n^{m_n} dV$, 其中 $m_i > -1, i = 1, \dots, n$,

且 $V: \left(\frac{x_1}{a_1}\right)^{A_1} + \left(\frac{x_2}{a_2}\right)^{A_2} + \cdots + \left(\frac{x_n}{a_n}\right)^{A_n} \leq 1, x_1, \dots, x_n$ 均為正數

吾人先考慮 $U: x_1 + x_2 + \cdots + x_n \leq 1, x_1, x_2, x_3$ 均為正數

令 $1 - x_1 - x_2 - \cdots - x_k = P_k$, 則 $P_{k-1} - x_k$

取 $P_{k-2} \cdot u = x_{k-1}$, 故 $P_{k-2} \cdot u = x_{k-1} = P_{k-2} - P_{k-1}$

(8) 故 $P_{k-1} = P_{k-2} \cdot (1-u), dx_{k-1} = P_{k-2} \cdot du$

則 $\iiint \cdots \int_U x_1^{m_1} \cdot x_2^{m_2} \cdots x_n^{m_n} dx_1 dx_2 \cdots dx_n$

$$= \int_0^1 \int_0^{1-x_1} \int_0^{1-x_1-x_2} \cdots \int_0^{1-x_1-\cdots-x_n} x_1^{m_1} \cdot x_2^{m_2} \cdots x_n^{m_n} dx_1 dx_2 \cdots dx_n$$

$$= \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{n-1}} x_1^{m_1} \cdot x_2^{m_2} \cdots x_n^{m_n} dx_1 dx_2 \cdots dx_n$$

$$= \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{n-2}} x_1^{m_1} \cdot x_2^{m_2} \cdots x_{n-1}^{m_{n-1}} \frac{P_{n-1}^{1+m_n}}{1+m_n} dx_1 dx_2 \cdots dx_{n-1}$$

$$= \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{n-3}} x_1^{m_1} \cdot x_2^{m_2} \cdots x_{n-2}^{m_{n-2}} u^{m_{n-1}} \frac{P_{n-2}^{1+m_n}}{1+m_n}$$

$$\cdot P_{n-2}^{m_{n-1}-1} (1-u)^{1+m_n} \cdot dx_1 \cdot dx_2 \cdot dx_3 \cdots$$

$$\begin{aligned}
& dx_{n-2} P_{n-2} du \quad (\text{用(8)}) \\
&= \frac{1}{1+m_n} \int_0^1 u^{m_{n-1}} (1-u)^{1+m_n} du \cdot \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{n-3}} x_1^{m_1} \cdot x_2^{m_2} \cdots x_{n-2}^{m_{n-2}} \cdot P_{n-2}^{2+m_n+m_{n-1}} \\
&\quad dx_1 dx_2 \cdots dx_{n-2} \\
&= \frac{B(1+m_{n-1}, 2+m_n)}{(1+m_n)} \cdot \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{n-3}} x_1^{m_1} \cdot x_2^{m_2} \cdots x_{n-3}^{m_{n-3}} \cdot (P_{n-3}^{m_{n-2}} \cdot u^{m_{n-2}}) \cdot \\
&\quad [P_{n-3} \cdot (1-u)]^{2+m_n+m_{n-1}} \cdot dx_1 dx_2 \cdots dx_{n-2} P_{n-3} du \quad (\text{用(8)}) \\
&= \frac{1}{1+m_n} B(1+m_{n-1}, 2+m_n) \cdot B(1+m_{n-2}, 3+m_n+m_{n-1}) \\
&\quad \cdot \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{n-2}} x_1^{m_1} x_2^{m_2} \cdots x_{n-3}^{m_{n-3}} dx_1 dx_2 \cdots dx_{n-3} \\
&= \frac{1}{1+m_n} B(1+m_{n-1}, 2+m_n) \cdot B(1+m_{n-2}, 3+m_n+m_{n-1}) \cdots B(1+m_{k-1} \\
&\quad n-k+2+m_n+m_{n-1}+\cdots+m_{k+1}+m_k) \cdot \int_0^1 \int_0^{P_1} \cdots \int_0^{P_{k-3}} x_1^{m_1} \cdot x_2^{m_2} \cdots x_{k-3}^{m_{k-3}} \\
&\quad \cdot (P_{k-3}^{m_{k-2}} \cdot u^{m_{k-2}}) \cdot [(P_{k-3} \cdot (1-u))]^{2+m_n+\cdots+m_{k-1}} dx_1 dx_2 \cdots dx_{k-3} \cdot P_{k-3} \cdot du \\
&\quad \cdots \cdots \cdots \\
&= \frac{1}{1+m_n} B(1+m_{n-1}, 2+m_n) \cdot B(1+m_{n-2}, 3+m_n+m_{n-1}) \cdot \cdots \cdots \\
&\quad B(1+m_1, n+m_n+m_{n-1}+\cdots+m_3+m_2) \\
&= \frac{1}{1+m_n} \frac{\Gamma(1+m_{n-1}) \Gamma(2+m_n)}{\Gamma(3+m_n+m_{n-1})} \cdot \frac{\Gamma(1+m_{n-2}) \Gamma(3+m_n+m_{n-1})}{\Gamma(4+m_n+m_{n-1}+m_{n-2})} \cdots \cdots \\
&\quad \frac{\Gamma(1+m_2) \cdot \Gamma(n-1+m_n+\cdots+m_3)}{\Gamma(n+m_2+\cdots+m_n)} \cdot \frac{\Gamma(1+m_1) \cdot \Gamma(n+m_2+\cdots+m_n)}{\Gamma(n+1+m_1+m_2+\cdots+m_n)} \\
&= \frac{\Gamma(1+m_{n-1}) \Gamma(2+m_n) \cdot \Gamma(1+m_{n-2}) \cdots \Gamma(1+m_2) \Gamma(1+m_1)}{\Gamma(n+1+m_1+m_2+\cdots+m_n) \cdot (1+m_n)} \\
&= \frac{\Gamma(1+m_1) \cdot \Gamma(1+m_2) \cdots \Gamma(1+m_{n-1}) \cdot \Gamma(1+m_n)}{\Gamma[(1+m_1)+(1+m_2)+\cdots+(1+m_n)+1]}
\end{aligned}$$

若 U 中，以 $(\frac{x_1}{a_1})^{A_1}$ ， $(\frac{x_2}{a_2})^{A_2}$ ， \cdots ， $(\frac{x_n}{a_n})^{A_n}$ 分別依序代入 x_1 ， x_2 ， x_3 ， \cdots ， x_n 則可得下式：

$$\begin{aligned}
(9) \quad I &= \int_{\nabla} x_1^{m_1} \cdot x_2^{m_2} \cdots x_n^{m_n} dV \\
&= \frac{a_1^{m_1+1} \cdot a_2^{m_2+1} \cdots a_n^{m_n+1} \cdot \Gamma(\frac{m_1+1}{A_1}) \cdot \Gamma(\frac{m_2+1}{A_2}) \cdots \Gamma(\frac{m_n+1}{A_n})}{A_1 \cdot A_2 \cdots A_n \cdot \Gamma(\frac{m_1+1}{A_1} + \frac{m_2+1}{A_2} + \cdots + \frac{m_n+1}{A_n} + 1)}
\end{aligned}$$

其中 $\nabla: (\frac{x_1}{a_1})^{A_1} + \cdots + (\frac{x_n}{a_n})^{A_n} \leq 1$ ， x_1, x_2, \cdots, x_n 均為正數

利用(9)式可容易計算出一些多重積分。

以上題求轉動慣量值為例：

$$\text{原式可化為 } \left(\frac{x}{R}\right)^2 + \left(\frac{y}{R}\right)^2 + \left(\frac{z}{R}\right)^2 \leq 1$$

$$\therefore A_1 = A_2 = A_3 = 2, a_1 = a_2 = a_3 = R$$

$$\therefore I = \rho \cdot \iiint_{S_1} (x^2 + y^2) dx dy dz \cdot 8 \quad (\text{因 } S \text{ 可分為 } 8 \text{ 個卦限, } S_1 \text{ 為第一卦限})$$

$$= \rho \cdot \iiint_{S_1} x^2 \cdot dx dy dz \cdot 8 \cdot 2 \quad (\text{因在 } S_1 \text{ 中, } x \text{ 與 } y \text{ 為對稱})$$

$$= \frac{R^{2+1} \cdot R^{0+1} \cdot R^{0+1}}{2 \cdot 2 \cdot 2} \cdot \frac{\Gamma\left(\frac{2+1}{2}\right) \Gamma\left(\frac{0+1}{2}\right) \Gamma\left(\frac{0+1}{2}\right)}{\Gamma\left(\frac{2+1}{2} + \frac{0+1}{2} + \frac{0+1}{2} + 1\right)} \cdot 16 \cdot \rho$$

$$= 2R^5 \cdot \frac{\Gamma\left(\frac{3}{2}\right) \cdot \Gamma\left(\frac{1}{2}\right)^2}{\frac{5}{2} \cdot \frac{3}{2} \cdot \Gamma\left(\frac{3}{2}\right)} \rho = \frac{8}{15} R^5 \cdot \rho = \left(\frac{4}{3} \pi R^3 \rho\right) \cdot \frac{2}{5} R^2 = \frac{2}{5} MR^2$$

例 1 : 設 $S : \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} \leq 1$, 試求 :

$$(1) V_1 = \iiint_S dx dy dz \quad (2) V_2 = \iiint_S x^2 y dx dy dz \text{ 之值}$$

依(9)式

$$V_1 = \frac{a^{0+1} b^{0+1} c^{0+1}}{2 \times 2 \times 2} \cdot \frac{\Gamma\left(\frac{0+1}{2}\right) \Gamma\left(\frac{0+1}{2}\right) \Gamma\left(\frac{0+1}{2}\right)}{\Gamma\left(\frac{0+1}{2} + \frac{0+1}{2} + \frac{0+1}{2} + 1\right)} \cdot 8$$

$$= abc \cdot \frac{\Gamma\left(\frac{1}{2}\right)^3}{\Gamma\left(\frac{5}{2}\right)} = abc \frac{\Gamma\left(\frac{1}{2}\right)^3}{\frac{1}{2} \cdot \frac{3}{2} \cdot \Gamma\left(\frac{1}{2}\right)} = \frac{4}{3} \pi abc$$

$$V_2 = \frac{a^{2+1} b^{0+1} c^{0+1}}{2 \times 2 \times 2} \cdot \frac{\Gamma\left(\frac{2+1}{2}\right) \Gamma\left(\frac{1+1}{2}\right) \Gamma\left(\frac{0+1}{2}\right) \cdot 8}{\Gamma\left(\frac{2+1}{2} + \frac{1+1}{2} + \frac{0+1}{2} + 1\right)}$$

$$= a^3 b^2 c \cdot \frac{\Gamma\left(\frac{5}{2}\right) \cdot \Gamma(1) \Gamma\left(\frac{1}{2}\right)}{\Gamma(4)} = a^3 b^2 c \frac{\pi}{3!} \cdot \frac{1}{2} = \frac{\pi}{12} a^3 b^2 c$$