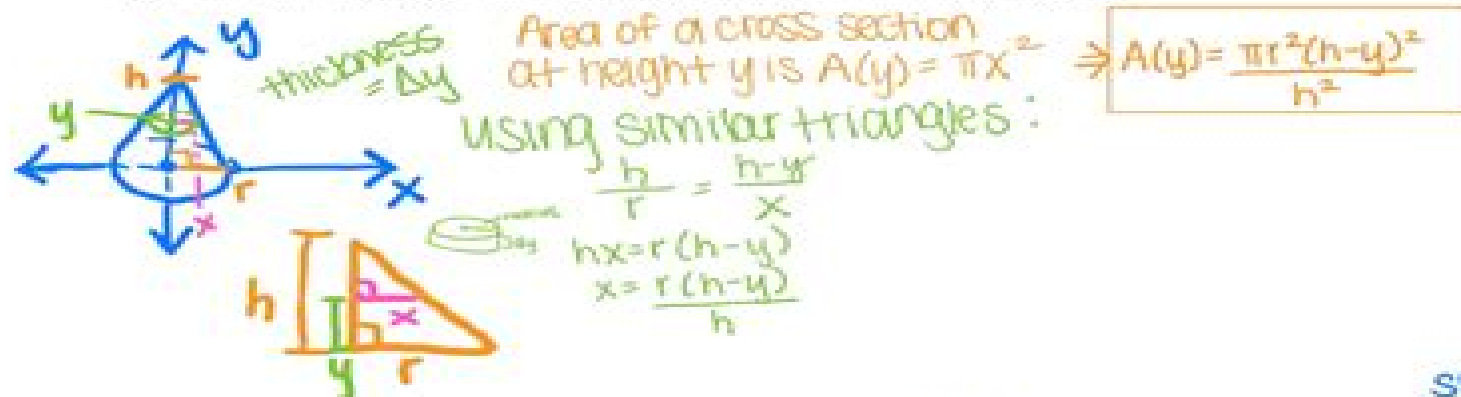


Example 3. Consider a right circular cone of height h with a base of radius r .

(a) Use similar triangles to find the area of a cross-section at height y .



(b) Find the volume of the cone.

$$V = \int_0^h (A(y)) dy = \int_0^h \frac{\pi r^2 (h-y)^2}{h^2} dy = \frac{\pi r^2}{h^2} \int_0^h (h-y)^2 dy$$

$$\rightarrow \frac{\pi r^2}{h^2} \int_h^0 u^2 \cdot -1 du = -\frac{\pi r^2}{h^2} \left(\frac{u^3}{3} \right) \Big|_h^0 = -\frac{\pi r^2}{h^2} \left(\frac{0^3}{3} - \frac{h^3}{3} \right) = \frac{\pi r^2 h}{3} \text{ (units}^3\text{)}$$

side work

$$u = h - y$$

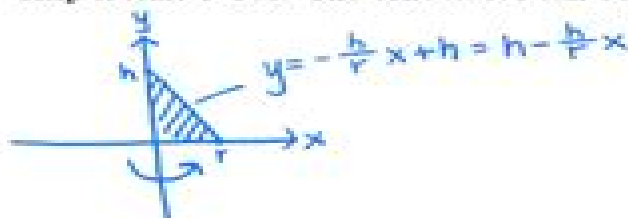
$$du = -1 dy$$

$$-1 du = dy$$

when $y=0$, $u=h$

when $y=h$, $u=0$

Important Note: The cone above can be obtained by revolving the region about the y -axis.



Solids obtained by revolving a region about a line are called **solids of revolution**. Volumes of these solids can be obtained by computing

$$V = \int_a^b A(x) dx \quad \text{or} \quad V = \int_a^b A(y) dy$$

The cross-sectional area $A(x)$ or $A(y)$ is found by finding the area of **disks or washers**.

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**Peter Crippin, Robert Donato, Chris
Kirkpatrick**



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processes who wish to explore stochastic processes in continuous time The vehicle chosen for this exposition is Brownian motion which is presented as the canonical example of both a martingale and a Markov process with continuous paths In this context the theory of stochastic integration and stochastic calculus is developed The power of this calculus is illustrated by results concerning representations of martingales and change of measure on Wiener space and these in turn permit a presentation of recent advances in financial economics option pricing and consumption investment optimization This book contains a detailed discussion of weak and strong solutions of stochastic differential equations and a study of local time for semimartingales with special emphasis on the theory of Brownian local time The text is complemented by a large number of problems and exercises

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