# The Volume of n-dimensional Xmas Balls

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## Dezember 2008

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#### 1 Eulers Gamma function

**1.1 Definition** (Gamma function). The function  $\Gamma: \mathbb{R}_{>0} \to \mathbb{R}_{>0}$ 

$$x \mapsto \int_0^\infty t^{x-1} \exp(-t) dt$$

is Eulers Gamma function. The integral is to be interpreted as an improper Riemann integral.

- **1.2 Theorem** (Properties of the Gamma function).
  - (i) The  $\Gamma$  function is well defined.
  - (ii) The  $\Gamma$  function satisfies

$$\Gamma(1) = 1$$
  $\forall x \in \mathbb{R}_{>0} : x \cdot \Gamma(x) = \Gamma(x+1)$ 

(iii) For  $n \in \mathbb{N}$  we have

$$\Gamma(n+1) = n!$$

(iv) The  $\Gamma$  function in strictly increasing, i.e.

$$\forall x, y \in \mathbb{R} : 1 < x < y \Rightarrow \Gamma(x) < \Gamma(y)$$

Proof.

(i) We have to show that for any  $x \in \mathbb{R}_{>0}$  the integral

$$\int_0^\infty t^{x-1} \exp(-t) dt = \lim_{\varepsilon \searrow 0} \int_\varepsilon^1 t^{x-1} \exp(-t) dt + \lim_{R \nearrow \infty} \int_1^R t^{x-1} \exp(-t) dt$$

converges. On the one hand

$$t^{x-1}\exp(-t) \le t^{x-1} \Rightarrow \int_0^1 t^{x-1}\exp(-t)dt \le \int_0^1 t^{x-1}dt$$

The right hand integral converges if and only if

$$1 - x < 1 \Leftrightarrow 0 < x \Leftrightarrow x > 0$$

which holds by hypothesis. On the other hand

$$\lim_{t \to \infty} t^{x+1} \exp(-t) = 0$$

so there exists  $t_0 \in \mathbb{R}$  such that for all  $t \geq t_0$ :

$$t^{x+1} \exp(-t) \le 1 \Rightarrow t^{x-1} \exp(-t) \le 1 \Rightarrow t^{x-1} \exp(-t) \le 1 \Rightarrow \int_{t_0}^{\infty} t^{x-1} \exp(-t) dt \le \int_{t_0}^{\infty} t^{-2} dt$$

and the last integral converges if and only if 2 > 1 which is clearly true.

(ii) A direct calculation reveals

$$\Gamma(1) = \lim_{R \to \infty} \int_0^R \exp(-t)dt = \lim_{R \to \infty} \left[ -\exp(-t) \right]_0^R = \lim_{R \to \infty} -\exp(-R) + \exp(0) = 1$$

By partial integration we obtain

$$\int_{\varepsilon}^{R} t^{x} e^{-t} dt = \int_{\varepsilon}^{R} t^{x} (-e^{-t})' dt = -t^{x} e^{-t} |_{\varepsilon}^{R} + x \int_{\varepsilon}^{R} t^{x-1} e^{-t} dt$$

By sending  $\varepsilon \to 0$ ,  $R \to \infty$  we obtain the desired result. (Notice that it does not matter which limit we take first).

- (iii) This follows immediately from (ii).
- (iv) We just calculate

$$1 < x < y \Rightarrow 0 < x - 1 < y - 1 \Rightarrow \forall t \in \mathbb{R}_{>0} : t^{x - 1} < t^{y - 1} \Rightarrow \int_0^\infty t^{x - 1} e^{-t} dt < \int_0^\infty t^{y - 1} e^{-t} dt$$

**1.3 Lemma** (Asymptotic Behaviour of the  $\Gamma$  function).

- (i)  $n! > \left(\frac{n}{3}\right)^n$
- (ii) For any C > 0:

$$\lim_{x \to \infty} \frac{C^x}{\Gamma(x)} = 0$$

Proof.

(i) We use induction over n. Clearly the statement holds for n=1. The induction step follows via

$$\left(\frac{n+1}{3}\right)^{n+1} = \left(\frac{n+1}{3}\right)^n \frac{n+1}{3} = \left(\frac{n}{3}\right)^n \left(1 + \frac{1}{n}\right)^n \frac{n+1}{3} < n!(n+1)\frac{e}{3} < (n+1)!$$

(ii) First consider the subseries of even integers n=2m. In that case

In other words

$$e^n \in o(\Gamma(n))$$

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### 2 The *n*-dimensional unit ball

**2.1 Definition.** For any  $n \in \mathbb{N}$  we denote by

$$B^n := \{x \in \mathbb{R}^n | ||x||_2 \le 1\}$$

the euclidian unit ball and by

$$V^n := \mu(B^n)$$

its volume with respect to the standard n-dimensional Lebesgue measure.

**2.2 Theorem** (Integration of rotational symmetric functions). Let  $I \subseteq \mathbb{R}$  be an interval and denote by  $K(I) := \{x \in \mathbb{R}^n : \inf I \leq ||x||_2 \leq \sup I\}$  the generated ball in  $\mathbb{R}^n$ . Let  $F : K(I) \to \mathbb{R}$  be a rotational symmetric function, i.e. there exists a function  $f : I \to \mathbb{R}$  such that  $F(x) = f(||x||_2)$ . Then F is integrable over K(I) if and only if  $r \mapsto f(r)r^{n-1}$  is integrable over I and

$$\int_{K(I)} F(x)dx = nV^n \int_I f(r)r^{n-1}dr$$

*Proof.* Employing polar coordinates (see Appendix) the transformation theorem implies

$$\int_{K(I)} F(x)dx = \int_{I \times \Pi} (F \circ P)(r, \varphi) |\det \nabla P((r, \varphi))| d((r, \varphi)) = \int_{I} f(r)r^{n-1}dr \int_{\Pi} C(\varphi)d\varphi \qquad (1)$$

So especially

$$V^{n} = \int_{K(I)} 1 dx = \int_{[0,1]} r^{n-1} dr \int_{\Pi} C(\varphi) d\varphi = \frac{1}{n} \int_{\Pi} C(\varphi) d\varphi$$
 (2)

Multiplying by n and substituting (2) into (1) we obtain

$$\int_{K(I)} F(x)dx = nV^n \int_I f(r)r^{n-1}dr \tag{3}$$

**2.3 Theorem** (Volume of *n*-balls).

$$V^n = \frac{\pi^{\frac{n}{2}}}{\Gamma(\frac{n}{2} + 1)}$$

*Proof.* On the one hand Fubinis theorem implies

$$\int_{\mathbb{R}^n} \exp(-||x||_2^2) dx = \int_{\mathbb{R}^n} \exp(\sum_{i=1}^n -x_i^2) dx = \int_{\mathbb{R}^n} \prod_{i=1}^n \exp(-x_i^2) dx$$
$$= \prod_{i=1}^n \int_{\mathbb{R}} \exp(-x_i^2) dx_i = \left(\int_{\mathbb{R}} \exp(-t^2) dt\right)^n$$

On the other hand applying theorem 2.2 we obtain

$$\int_{\mathbb{R}^n} \exp(-||x||_2^2) dx = nV^n \int_0^\infty e^{-r^2} r^{n-1} dx = \frac{n}{2} V^n \int_0^\infty e^{-(r^2)} r^{2(\frac{n}{2} - 1)} 2r dx$$
$$= \frac{n}{2} V^n \int_0^\infty e^{-t} t^{\frac{n}{2} - 1} dt = V^n \frac{n}{2} \Gamma\left(\frac{n}{2}\right) = V^n \Gamma\left(\frac{n}{2} + 1\right)$$

Combining both calculations for n = 2 we obtain:

$$\left(\int_{\mathbb{R}} \exp(-t^2)dt\right)^2 = V^2 \Gamma\left(\frac{2}{2} + 1\right) = \pi \Gamma(2) = \pi \cdot 1 \cdot \Gamma(1) = \pi$$

This implies the equation

$$\int_{\mathbb{R}} \exp(-t^2) dt = \sqrt{\pi}$$

which is quite famous by the way.

Alltogether we obtain

$$\pi^{\frac{n}{2}} = \left( \int_{\mathbb{R}} \exp(-t^2) dt \right)^n = \int_{\mathbb{R}^n} \exp(-||x||_2^2) dx = V^n \Gamma\left(\frac{n}{2} + 1\right)$$

Rearranging we obtain the desired result.

#### 2.4 Corrolary (Asymptotics).

$$\lim_{n\to\infty} V^n = 0$$

*Proof.* This follows more ore less directly from lemma 1.3,(ii). Alternatively we can use lemma 1.3,(i) by first considering the subseries of even integers n = 2m:

$$V^n = V^{2m} = \frac{\pi^{\frac{2m}{2}}}{\Gamma(\frac{2m}{2} + 1)} = \frac{\pi^m}{m!} < \frac{\pi^m}{\left(\frac{m}{3}\right)^m} = \left(\frac{3\pi}{m}\right)^m \xrightarrow{m \to \infty} 0$$

For the odd subseries write n=2m+1, use monotony of the  $\Gamma$  function and then the sandwich lemma:

$$0 \stackrel{m \to \infty}{\longleftarrow} \frac{\pi^m}{(m+1)!} = \frac{\pi^{\lfloor \frac{n}{2} \rfloor}}{\Gamma(\lceil \frac{n}{2} \rceil + 1)} < \frac{\pi^{\frac{n}{2}}}{\Gamma(\frac{n}{2} + 1)} < \frac{\pi^{\lceil \frac{n}{2} \rceil}}{\Gamma(\lceil \frac{n}{2} \rceil + 1)} = \frac{\pi^{m+1}}{m!} \stackrel{m \to \infty}{\longrightarrow} 0$$

# 3 Generalization to p-Norm unit balls

**3.1 Definition.** For any  $1 \le p \le \infty$ , R > 0 we denote by

$$B_p^n(R) := \{ x \in \mathbb{R}^n | ||x||_p \le R \}$$

the n-dimensional ball with radius R respect to the p-norm. We denote by

$$B_p^n := B_p^n(1) \qquad \qquad V_p^n := \mu(B_p^n)$$

the Lebesgue measure of the unit ball.

**3.2 Lemma.** We can immediately establish the following relation: For any R > 0

$$B_p^n(R) = R^n \cdot B_p^n$$

*Proof.* Clearly the map  $T: \mathbb{R}^n \to \mathbb{R}^n$ ,  $x \mapsto Rx$  is a diffeomorphism with functional determinant  $R^n$ . Since  $T(B_p^n) = R^n B_p^n(R)$  the transformation theorem yields

$$B_p^n(R) = \int_{B_p^n(R)} 1 dx = \int_{T(B_p^n)} 1 dx = \int_{B_p^n} R^n dx = R^n B_p^n$$

**3.3 Definition** (Beta function). The function  $B: \mathbb{R}_{>0} \times \mathbb{R}_{>0} \to \mathbb{R}_{>0}$ 

$$(x,y) \mapsto \int_0^1 t^{x-1} (1-t)^{y-1} dt$$

is Eulers Beta function.

**3.4 Theorem.** The beta function satisfies

$$B(x,y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)}$$

*Proof.* Applying the theorems of Tonelli and Fubini we obtain existence and equality of the following integrals:

 $\Gamma(x)\Gamma(y) = \int_0^\infty t^{x-1} e^{-t} dt \int_0^\infty s^{y-1} e^{-s} ds = \int_0^\infty \int_0^\infty t^{x-1} s^{y-1} e^{-(s+t)} ds dt$ 

We apply the transformation theorem to the map  $T: \mathbb{R}^2_+ \to \operatorname{im} T$ ,  $(s,t) \mapsto (s+t,t) =: (\sigma,\tau)$  wich is a diffeomorphism with det  $\nabla T(t,s) = 1$ . So

$$= \int_{0}^{\infty} \int_{0}^{\infty} t^{x-1} (s+t-t)^{y-1} e^{-(s+t)} dt ds = \int_{0}^{\infty} \int_{0}^{\sigma} \tau^{x-1} (\sigma-\tau)^{y-1} e^{-\sigma} d\tau d\sigma$$

$$= \int_{0}^{\infty} \int_{0}^{\sigma} \left(\frac{\tau}{\sigma}\right)^{x-1} \sigma^{y-1+x-1} (1-\frac{\tau}{\sigma})^{y-1} e^{-\sigma} d\tau d\sigma$$

Again we apply transformation theorem to  $S: \operatorname{im} T \to \operatorname{im} S, \ (\sigma, \tau) \mapsto (\frac{\tau}{\sigma}, \sigma) =: (u, v)$  with  $\operatorname{det} \nabla S = \sigma^{-1}$ :

$$= \int_0^\infty \int_0^1 u^{x-1} v^{x+y-1} (1-u)^{y-1} e^{-v} du dv = \int_0^\infty v^{x+y-1} e^{-v} dv \int_0^1 u^{x-1} (1-u)^{y-1} du dv$$

and the right hand expression is by definition equal to  $\Gamma(x+y)B(x,y)$ .

3.5 Corrolary.

$$\int_0^{\frac{\pi}{2}} \sin(t)^{2\alpha - 1} \cos(t)^{2\beta - 1} dt = \frac{1}{2} B(\alpha, \beta) = \frac{\Gamma(\alpha) \Gamma(\beta)}{2\Gamma(\alpha + \beta)}$$

Proof.

$$\int_0^{\frac{\pi}{2}} \sin(t)^{2\alpha - 1} \cos(t)^{2\beta - 1} dt = \int_0^{\frac{\pi}{2}} \sin(t)^{2\alpha - 1} \cos(t)^{2\beta - 2} \cos(t) dt$$

$$= \int_0^{\frac{\pi}{2}} \sin(t)^{2\alpha - 1} (1 - \sin(t)^2)^{\beta - 1} \cos(t) dt \mid \sin(t) = s$$

$$= \int_0^1 s^{2\alpha - 1} (1 - s^2)^{\beta - 1} ds = \frac{1}{2} \int_0^1 (s^2)^{\alpha - 1} (1 - s^2)^{\beta - 1} 2s ds \mid s^2 = u$$

$$= \frac{1}{2} \int_0^1 u^{\alpha - 1} (1 - u)^{\beta - 1} du = \frac{1}{2} B(\alpha, \beta)$$

**3.6 Theorem** (Main Theorem).

$$V_p^n = \frac{\left(2\Gamma(\frac{1}{p}+1)\right)^n}{\Gamma(\frac{n}{p}+1)}$$

*Proof.* This is a rather complex, but direct calculation. Applying Fubinis theorem and lemma 3.2 we obtain

$$V_p^n = \mu(B_p^n) = \int_{B_p^n} 1 dx = \int_{\sum_{i=1}^n |x_i|^p \le 1} 1 d(x_1 \dots x_n) = \int_{-1}^1 \int_{\sum_{i=1}^{n-1} |x_i|^p \le 1 - |x_n|^p} d(x_1 \dots dx_{n-1}) dx_n$$

$$= \int_{-1}^1 \int_{B_{n-1}^p((1-|x_n|^p)^{\frac{1}{p}})} d(x_1 \dots dx_{n-1}) dx_n \stackrel{3.2}{=} \int_{-1}^1 (1-|x_n|^p)^{\frac{n-1}{p}} dx_n \cdot V_p^{n-1}$$

$$\stackrel{(*)}{=} \frac{4}{p} \int_0^{\frac{\pi}{2}} \cos(u)^{2\frac{n-1}{p}+1} \sin(u)^{\frac{2}{p}-1} du \cdot V_p^{n-1} \stackrel{3.5}{=} \frac{4}{p} \cdot \frac{\Gamma(\frac{n+p-1}{p})\Gamma(\frac{1}{p})}{2\Gamma(\frac{n}{p}+1)} \cdot V_p^{n-1}$$

The step (\*) follows from:

Alltogether we obtain the following recursion formula

$$V_p^n = \frac{2}{p} \cdot \frac{\Gamma(\frac{n+p-1}{p})\Gamma(\frac{1}{p})}{\Gamma(\frac{n}{p}+1)} \cdot V_p^{n-1}$$

This equation can now be employed to obtain the final result using telescope products (Notice that  $V_1^p = 2$  for any p.):

$$\begin{split} V_p^n &= \prod_{i=2}^n \frac{V_p^n}{V_p^{n-1}} V_p^1 = 2 \prod_{i=2}^n \frac{2}{p} \cdot \frac{\Gamma\left(\frac{i+p-1}{p}\right) \Gamma\left(\frac{1}{p}\right)}{\Gamma\left(\frac{i}{p}+1\right)} = \frac{2^n}{p^{n-1}} \Gamma\left(\frac{1}{p}\right)^{n-1} \prod_{i=2}^n \cdot \frac{\Gamma\left(\frac{i-1}{p}+1\right)}{\Gamma\left(\frac{i}{p}+1\right)} \\ &= \frac{2^n}{p^{n-1}} \Gamma\left(\frac{1}{p}\right)^{n-1} \cdot \frac{\Gamma\left(\frac{1}{p}+1\right)}{\Gamma\left(\frac{n}{p}+1\right)} = \frac{\frac{2^n}{p^{n-1}} \Gamma\left(\frac{1}{p}\right)^{n-1} \frac{1}{p} \Gamma\left(\frac{1}{p}\right)}{\Gamma\left(\frac{n}{p}+1\right)} \\ &= \frac{\left(2\frac{1}{p} \Gamma\left(\frac{1}{p}\right)\right)^n}{\Gamma\left(\frac{n}{p}+1\right)} = \frac{\left(2\Gamma\left(\frac{1}{p}+1\right)\right)^n}{\Gamma\left(\frac{n}{p}+1\right)} \end{split}$$

**3.7 Corrolary** (Asymptotics). For any  $1 \le p < \infty$ 

$$\lim_{n\to\infty} V_p^n = 0$$

*Proof.* This follows from lemma 1.3 or as in the proof of 2.4.

The case  $p = \infty$  is much easier: In that case  $B_{\infty}^n = [-1, 1]^n$ , so by definition of the lebesgue measure

$$V_{\infty}^{n} = 2^{n} \xrightarrow{n \to \infty} \infty$$

# 4 Appendix: Polar Coordinates

**4.1 Definition** (Polar Coodinate Map). For each integer  $n \geq 2$  the map  $P_n : \mathbb{R}^n \to \mathbb{R}^n$  which is recursively defined as follows, is the *polar coordinate map*:

$$P_2(r,\varphi) := \begin{pmatrix} r\cos(\varphi) \\ r\sin(\varphi) \end{pmatrix} \qquad P_{n+1}(r,\varphi_1,\ldots,\varphi_{n-1}) := \begin{pmatrix} P_n(r,\varphi_1,\ldots,\varphi_n)\cos(\varphi_n) \\ r\sin(\varphi_n) \end{pmatrix}$$

**4.2 Theorem** (Functional Determinant). For each  $n P_n \in \mathscr{C}^{\infty}(\mathbb{R}^n, \mathbb{R}^n)$  and

$$\det(\nabla P_n(r,\varphi_1,\ldots,\varphi_{n-1}) = r^{n-1} \prod_{k=2}^{n-1} \cos(\varphi_k)^{k-1}$$

*Proof.* We proof this theorem by induction. The smoothness claim follows directly from the definition. In the following we drop the arguments of  $P_n$  in notation, i.e. we write  $P_n = P_n(r, \varphi_1, \dots, \varphi_{n-1})$ . For n = 2 we have

$$\nabla P_2(r,\varphi) = \begin{pmatrix} \cos(\varphi) & -r\sin(\varphi) \\ \sin(\varphi) & r\cos(\varphi) \end{pmatrix} \Rightarrow \det(\nabla P_2(r,\varphi)) = r\cos(\varphi)^2 + r\sin(\varphi)^2 = r$$

For  $n \to n+1$  we denote the jacobian of  $P_{n+1}$  as a system of columns

$$\nabla P_{n+1} = (\partial_r P_{n+1}, \dots \partial_{\varphi_{\nu}} P_{n+1}, \dots, \partial_{\varphi_n} P_{n+1})$$

which can we expressed as follows:

$$\partial_r P_{n+1} = \begin{pmatrix} \partial_r P_n \cdot \cos(\varphi_n) \\ \sin(\varphi_n) \end{pmatrix}$$

For  $1 \le \nu \le n - 1$ :

$$\partial_{\varphi_{\nu}} P_{n+1} = \begin{pmatrix} \partial_{\varphi_{\nu}} P_n \cdot \cos(\varphi_n) \\ 0 \end{pmatrix}$$

and

$$\partial_{\varphi_n} P_{n+1} = \begin{pmatrix} -P_n \cdot \sin(\varphi_n) \\ r \cos(\varphi_n) \end{pmatrix}$$

Alltogether we obtain

$$\det(\nabla P_{n+1}) = \begin{vmatrix} \partial_r P_n \cos(\varphi_n) & \dots & \partial_{\varphi_\nu} P_n \cos(\varphi_n) & \dots & -P_n \sin(\varphi_n) \\ \sin(\varphi_n) & 0 & r \cos(\varphi_n) \end{vmatrix}$$

First we want to proof the following recursion formula

$$\det \nabla P_{n+1} = r \cos(\varphi_n)^{n-1} \det(\nabla P_n)$$

By the representation above clearly this holds, if  $\cos(\varphi_n) = 0$ . If  $\cos(\varphi_n) \neq 0$ , we add  $(r \sin(\varphi_n) \cos(\varphi_n)^{-1})$  times the first column to the third and obtain at the top rows:

$$-P_n\sin(\varphi_n) + r\sin(\varphi_n)\cos(\varphi_n)^{-1}\partial_r P_n\cos(\varphi_n) = -P_n\sin(\varphi_n) + \sin(\varphi_n)r\partial_r P_n = 0$$

The last equality follows since  $r\partial_r P_n = P_n$ . This can be seen by induction directly from the definitions. In the last row we have

$$r\cos(\varphi_n) + r\sin(\varphi_n)\cos(\varphi_n)^{-1}\sin(\varphi_n) = r\cos(\varphi_n)^{-1}(\cos(\varphi_n)^2 + \sin(\varphi_n)^2) = r\cos(\varphi_n)^{-1}$$

So alltogether

$$\det(\nabla P_{n+1}) = \begin{vmatrix} \partial_r P_n \cos(\varphi_n) & \dots & \partial_{\varphi_{\nu}} P_n \cos(\varphi_n) & \dots & 0\\ \sin(\varphi_n) & 0 & r \cos(\varphi_n)^{-1} \end{vmatrix}$$
$$= r \cos(\varphi_n)^{-1} \cos(\varphi_n)^n \det(\nabla P_n)$$

where we have expanded the determinant into the last row. This proofs the recursion formula which implies the explicit formula.  $\Box$ 

Certainly the map  $P_n : \mathbb{R}^n \to \mathbb{R}^n$  is not a global diffeomorphism. We have to restrict properly in order to use it for transformation theorems.

**4.3 Theorem.** For any intervall  $I \subseteq [0, \infty[$  and any integer n we define

$$K(I) := \{ x \in \mathbb{R}^n | ||x||_2 \in I \}$$

Define furthermoore

$$\Pi := ] - \pi, \pi[\times] - \pi/2, \pi/2[^{n-2} \quad S := \{(x_1, 0) | x_1 \in \mathbb{R}, x_1 \le 0\} \subset \mathbb{R}^2 \quad \mathbb{R}_0^{n-2} := \{(x_1, \dots, x_{n-2}, 0, 0)\} \subset \mathbb{R}^n$$

Then

$$P_n: I \times \Pi \to K(I) \setminus (S \times \mathbb{R}_0^{n-2})$$

is a diffeomorphism. For n=2 this is to be interpreted as  $\Pi=]-\pi,\pi[,S\times\mathbb{R}^{n-2}_0=S.$ 

### References

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