## Volume of a ball of radius $R$ in $\mathbb{R}^{n}$

The ball of radius $R$ in $\mathbb{R}^{n}$ is defined as

$$
B_{n}(R):=\left\{\mathbf{x}=\left(x_{1}, x_{2}, \ldots, x_{n}\right) \in \mathbb{R}^{n}: x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2} \leq R^{2}\right\}
$$

and the sphere of radius $B$ in $\mathbb{R}^{n}$ is its boundary:

$$
S_{n}(R):=\partial B_{n}(R)=\left\{\mathbf{x}=\left(x_{1}, x_{2}, \ldots, x_{n}\right) \in \mathbb{R}^{n}: x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2}=R^{2}\right\}
$$

Let $V_{n}(R)$ and $A_{n}(R)$ stand for the volume of $B_{n}(R)$ and the area of $S_{n}(R)$, respectively:

$$
V_{n}(R):=\text { Volume of } B_{n}(R), \quad A_{n}(R):=\text { Area of } S_{n}(R)
$$

Observation: Just by looking at the units of volume and area in $\mathbb{R}^{n}$ - which are (length) ${ }^{n}$ and (length) $)^{n-1}$, respectively - we see that

$$
\begin{equation*}
V_{n}(R)=V_{n}(1) R^{n}, \quad A_{n}(R)=A_{n}(1) R^{n-1} \tag{1}
\end{equation*}
$$

Observation: If the radius $R$ of a ball in $\mathbb{R}^{n}$ increases by a small amount $h$, the volume of the ball increases approximately by the area of the surface of the ball multiplied by $h$, which implies that

$$
V_{n}^{\prime}(R)=\lim _{h \rightarrow 0} \frac{V_{n}(R+h)-V_{n}(R)}{h} \approx \lim _{h \rightarrow 0} \frac{A_{n}(R) h}{h}=A_{n}(R),
$$

hence

$$
\begin{equation*}
V_{n}^{\prime}(R)=A_{n}(R) \tag{2}
\end{equation*}
$$

Since $V_{n}(0)=0$, this implies that

$$
\begin{equation*}
V_{n}(R)=\int_{0}^{R} A_{n}(\rho) \mathrm{d} \rho \tag{3}
\end{equation*}
$$

More generally, if $f: \mathbb{R}^{n} \rightarrow \mathbb{R}$ is a function that depends only on the distance $|\mathbf{x}|$ from $\mathbf{x}$ to the origin $\mathbf{0} \in \mathbb{R}^{n}$, i.e., $f(\mathbf{x})=\tilde{f}(|\mathbf{x}|)$, the same reasoning yields

$$
\begin{equation*}
\int \cdots \int_{\mathbb{R}^{n}} f(\mathbf{x}) \mathrm{d} V=\int_{0}^{R} \tilde{f}(\rho) A_{n}(\rho) \mathrm{d} \rho, \quad \rho:=|\mathbf{x}| . \tag{4}
\end{equation*}
$$

Computation of $V_{n}(1)$ : Because of (1), it is clear that to find $V_{n}(R)$, it is enough to compute the volume $V_{n}(1)$ of the unit ball in $\mathbb{R}^{n}$. One can obtain this by computing the value of the integral

$$
\begin{equation*}
J_{a}:=\int \cdots \int_{\mathbb{R}^{n}} \mathrm{e}^{-a\left|\mathbf{x}^{2}\right|} \mathrm{d} V \tag{5}
\end{equation*}
$$

in two different ways. Here $a$ is a positive constant, $\mathrm{d} V$ is the volume element in $\mathbb{R}^{n}$, and the integration is performed over the whole space $\mathbb{R}^{n}$.
First way of computing $J_{a}$ : The integral in the definition (5) of $J_{a}$ is a product of $n$ onedimensional integrals:

$$
\begin{aligned}
J_{a} & =\int \cdots \int_{\mathbb{R}^{n}} \mathrm{e}^{-a\left|\mathbf{x}^{2}\right|} \mathrm{d} V=\int_{\mathbb{R}} \int_{\mathbb{R}} \cdots \int_{\mathbb{R}} \mathrm{e}^{-a\left(x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2}\right)} \mathrm{d} x_{1} \mathrm{~d} x_{2} \cdots \mathrm{~d} x_{n} \\
& =\int_{\mathbb{R}} \mathrm{e}^{-a x_{1}^{2}} \mathrm{~d} x_{1} \int_{\mathbb{R}} \mathrm{e}^{-a x_{2}^{2}} \mathrm{~d} x_{2} \cdots \int_{\mathbb{R}} \mathrm{e}^{-a x_{n}^{2}} \mathrm{~d} x_{n} \\
& =\left(\int_{\mathbb{R}} \mathrm{e}^{-a x^{2}} \mathrm{~d} x\right)^{n}=:\left(I_{a}\right)^{n} .
\end{aligned}
$$

To compute $I_{a}$, we use polar coordinates in $\mathbb{R}^{2}$ in the expression for $\left(I_{a}\right)^{2}$ :

$$
\begin{align*}
\left(I_{a}\right)^{2} & =\left(\int_{\mathbb{R}} \mathrm{e}^{-a x^{2}} \mathrm{~d} x\right)\left(\int_{\mathbb{R}} \mathrm{e}^{-a y^{2}} \mathrm{~d} y\right)=\iint_{\mathbb{R}^{2}} \mathrm{e}^{-a\left(x^{2}+y^{2}\right)} \mathrm{d} A  \tag{6}\\
& =\int_{0}^{2 \pi} \int_{0}^{\infty} \mathrm{e}^{-a r^{2}} r \mathrm{~d} r \mathrm{~d} \theta=2 \pi \int_{0}^{\infty} \mathrm{e}^{-a r^{2}} r \mathrm{~d} r=\frac{\pi}{a} \int_{0}^{\infty} \mathrm{e}^{-\xi} \mathrm{d} \xi=\frac{\pi}{a}
\end{align*}
$$

(with the substitution $\xi:=a r^{2}$ ). This implies that $I_{a}=\sqrt{\frac{\pi}{a}}$, and

$$
\begin{equation*}
J_{a}=\left(\frac{\pi}{a}\right)^{n / 2} \tag{7}
\end{equation*}
$$

Second way of computing $J_{a}$ : From (2) and (1), we see that

$$
A_{n}(R)=V_{n}^{\prime}(R)=\frac{\mathrm{d}}{\mathrm{~d} R}\left[V_{n}(1) R^{n}\right]=n V_{n}(1) R^{n-1}
$$

This observation and (4) allow us to write

$$
\begin{align*}
J_{a} & =\int \cdots \int_{\mathbb{R}^{n}} \mathrm{e}^{-a\left|\mathbf{x}^{2}\right|} \mathrm{d} V=\int_{0}^{\infty} \mathrm{e}^{-a \rho^{2}} A_{n}(\rho) \mathrm{d} \rho \\
& =n V_{n}(1) \int_{0}^{\infty} \mathrm{e}^{-a \rho^{2}} \rho^{n-1} \mathrm{~d} \rho=n V_{n}(1) \frac{1}{2} a^{-\frac{n}{2}} \int_{0}^{\infty} \mathrm{e}^{-t} t^{\frac{n}{2}-1} \mathrm{~d} t  \tag{8}\\
& =V_{n}(1) \frac{n}{2} \Gamma\left(\frac{n}{2}\right) a^{-\frac{n}{2}}=V_{n}(1) \Gamma\left(\frac{n}{2}+1\right) a^{-\frac{n}{2}}
\end{align*}
$$

(in computing the value of the integral, we used the substitution $t:=a \rho^{2}$ ). Here we used the definition (9) and the property (10) of the Gamma function.

Putting everything together: Comparing the right-hand sides of (7) and (8), we see that

$$
V_{n}(1)=\frac{\pi^{n / 2}}{\Gamma\left(\frac{n}{2}+1\right)},
$$

therefore the volume of the $n$-dimensional ball of radius $R$ is

$$
V_{n}(R)=\frac{\pi^{n / 2}}{\Gamma\left(\frac{n}{2}+1\right)} R^{n}
$$

Check that this works in the well-known cases: $V_{1}(R)=2 R, V_{2}(R)=\pi R^{2}, V_{3}(R)=\frac{4}{3} \pi R^{3}$.

## Gamma function

Definition:

$$
\begin{equation*}
\Gamma(x):=\int_{0}^{\infty} \mathrm{e}^{-t} t^{x-1} \mathrm{~d} t \quad \text { for } x>0 \tag{9}
\end{equation*}
$$

Basic property:

$$
\begin{equation*}
\Gamma(x+1)=x \Gamma(x) \quad \text { for } x>0 \tag{10}
\end{equation*}
$$

which can be obtained directly by setting $u:=t^{x}$ and $v:=\mathrm{e}^{-t}$ and integrating by parts:

$$
\begin{aligned}
\Gamma(x+1) & =\int_{0}^{\infty} \mathrm{e}^{-t} t^{x} \mathrm{~d} t=-\int_{t=0}^{\infty} u \mathrm{~d} v=-\left.u v\right|_{t=0} ^{\infty}+\int_{t=0}^{\infty} v \mathrm{~d} u \\
& =-\left.\left(t^{x} \mathrm{e}^{-t}\right)\right|_{t=0} ^{\infty}+\int_{t=0}^{\infty} \mathrm{e}^{-t} x t^{x-1} \mathrm{~d} t=x \int_{t=0}^{\infty} \mathrm{e}^{-t} t^{x-1} \mathrm{~d} t=x \Gamma(x) .
\end{aligned}
$$

Particular values
(a) $\Gamma\left(\frac{1}{2}\right)=\int_{0}^{\infty} \mathrm{e}^{-t} t^{-1 / 2} \mathrm{~d} t=2 \int_{0}^{\infty} \mathrm{e}^{-s^{2}} \mathrm{~d} s=\int_{-\infty}^{\infty} \mathrm{e}^{-s^{2}} \mathrm{~d} s=I_{1}=\sqrt{\pi}($ recall $(6))$.
(b) $\Gamma(1)=\int_{0}^{\infty} \mathrm{e}^{-t} \mathrm{~d} t=1$.
(c) For any integer $m \geq 1$, using (10) and the value of $\Gamma(1)$, we obtain

$$
\begin{aligned}
\Gamma(m) & =(m-1) \Gamma(m-1)=(m-1)(m-2) \Gamma(m-2) \\
& =\cdots=(m-1)(m-2) \cdots(2)(1) \Gamma(1)=(m-1)!.
\end{aligned}
$$

(d) For any integer $m \geq 0$, using (10) and the value of $\Gamma\left(\frac{1}{2}\right)$, we obtain

$$
\begin{aligned}
\Gamma\left(m+\frac{1}{2}\right) & =\left(m-\frac{1}{2}\right) \Gamma\left(m-\frac{1}{2}\right)=\left(m-\frac{1}{2}\right)\left(m-\frac{3}{2}\right) \Gamma\left(m-\frac{3}{2}\right)=\cdots \\
& =\left(m-\frac{1}{2}\right)\left(m-\frac{3}{2}\right) \cdots\left(\frac{3}{2}\right)\left(\frac{1}{2}\right) \Gamma\left(\frac{1}{2}\right)=\frac{(2 m-1)(2 m-3) \cdots(3)(1)}{2^{m}} \sqrt{\pi} \\
& =\frac{(2 m)(2 m-1)(2 m-2)(2 m-3)(2 m-4) \cdots(4)(3)(2)(1)}{2^{m}[2 m][2(m-1)] \cdots[2 \cdot 2][2 \cdot 1]} \sqrt{\pi}=\frac{(2 m)!}{4^{m} m!} \sqrt{\pi} .
\end{aligned}
$$

