

Lemma 2. For non-negative constants $c \leq g \leq h$, we have

$$\begin{aligned} & \int_g^h z^2 \cos^{-1} \sqrt{\frac{z^2 - c^2}{z^2}} dz \\ &= \begin{cases} [(h^3 \sin^{-1} \frac{c}{h} - g^3 \sin^{-1} \frac{c}{g}) - c^3 (\frac{g\sqrt{g^2 - c^2} - h\sqrt{h^2 - c^2}}{2c^2} + \frac{1}{2} \ln \frac{h - \sqrt{h^2 - c^2}}{g - \sqrt{g^2 - c^2}})]/3 & \text{if } c > 0, \\ 0 & \text{if } c = 0. \end{cases} \end{aligned}$$

Proof: For $c > 0$, we let $\sin \theta = c/z$ and use integration by parts to get

$$\int z^2 \cos^{-1} \sqrt{1 - (\frac{c}{z})^2} dz = \frac{z^3}{3} \sin^{-1} \frac{c}{z} - \frac{c^3}{3} \int \frac{1}{\sin^3 \theta} d\theta.$$

Using the fact that

$$\int \frac{1}{\sin^3 \theta} d\theta = -\frac{\cos \theta}{2 \sin^2 \theta} + \frac{1}{2} \ln \tan \frac{\theta}{2}$$

and the half-angle formulae for sine and cosine, we obtain the result after the indefinite integral is evaluated at g and h . For $c = 0$, the result is trivial.

Lemma 3. For non-negative constants $d \leq g \leq h$, we have

$$\begin{aligned} & \int_g^h z^2 \cos^{-1} \frac{d}{z} dz \\ &= \begin{cases} [(h^3 \cos^{-1} \frac{d}{h} - g^3 \cos^{-1} \frac{d}{g}) - d^3 (\frac{h\sqrt{h^2 - d^2} - g\sqrt{g^2 - d^2}}{2d^2} + \frac{1}{2} \ln \frac{h + \sqrt{h^2 - d^2}}{g + \sqrt{g^2 - d^2}})]/3 & \text{if } d > 0, \\ \pi(h^3 - g^3)/6 & \text{if } d = 0. \end{cases} \end{aligned}$$

Proof: For $d > 0$, we let $\cos \theta = d/z$ and follow the same procedure as shown in the proof of Lemma 2. However, we now need to deal with the integral $\int 1/\cos^3 \theta d\theta$ instead of $\int 1/\sin^3 \theta d\theta$. This can be done by using the fact that

$$\int \frac{1}{\cos^3 \theta} d\theta = \frac{\sin \theta}{2 \cos^2 \theta} + \frac{1}{2} \ln(\sec \theta + \tan \theta).$$