Course: Calculus (3)

Lecture No: [32]

<u>Chapter: [14]</u> MULTIPLE INTEGRALS

Section: [14.1] DOUBLE INTEGRALS

THE AREA PROBLEM

Given a function f that is continuous and nonnegative on an interval [a, b], find the area between the graph of f and the interval [a, b]on the x –axis.

Divide the interval [a, b] into n equal subintervals, and over each subinterval construct a rectangle that extends from the x —axis to any point on the curve y = f(x) that is above the subinterval.





THE AREA PROBLEM

- For each n, the total area of the rectangles can be viewed as an *approximation* to the exact area under the curve over the interval [a, b].
- Moreover, it is evident intuitively that as n increases these approximations will get better and better and will approach the exact area as a limit.
- That is, if A denotes the exact area under the curve and A_n denotes the approximation to A using n rectangles, then

$$A = \lim_{n \to \infty} A_n$$



THE AREA PROBLEM

$$A \approx \sum_{k=1}^{n} f(x_k^*) \Delta x_k$$

$$A = \lim_{n \to \infty} \sum_{k=1}^{n} f(x_k^*) \Delta x_k$$

$$\int_{a}^{b} f(x)dx = \lim_{n \to \infty} \sum_{k=1}^{n} f(x_{k}^{*})\Delta x_{k}$$



THE VOLUME PROBLEM

Given a function f of two variables that is continuous and nonnegative on a region R in the xy —plane, find the volume of the solid enclosed between the surface z = f(x, y) and the region R.

The procedure for finding the volume V of the solid in the figure will be similar to the limiting process used for finding areas, except that now the approximating elements will be rectangular parallelepipeds rather than rectangles.



THE VOLUME PROBLEM

We proceed as follows:

• Using lines parallel to the coordinate axes, divide the rectangle enclosing the region *R* into sub-rectangles, and exclude from consideration all those sub-rectangles that contain any points outside of *R*.



- Assume that there are n such rectangles, and denote the area of the k^{th} such rectangle by ΔA_k .
- Choose any arbitrary point in each sub-rectangle, and denote the point in the k^{th} sub-rectangle by (x_k^*, y_k^*) .

THE VOLUME PROBLEM

- As shown in the figure, the product $f(x_k^*, y_k^*)\Delta A_k$ is the volume of a rectangular parallelepiped with base area ΔA_k and height $f(x_k^*, y_k^*)$.
- So the following sum can be viewed as an approximation to the volume V of the entire solid.

$$V \approx \sum_{k=1}^{n} f(x_k^*, y_k^*) \Delta A_k$$

$$V = \lim_{n \to \infty} \sum_{\substack{k=1 \ n}}^{n} f(x_k^*, y_k^*) \Delta A_k$$
$$\iint_R f(x, y) dA = \lim_{n \to \infty} \sum_{\substack{k=1 \ n}}^{n} f(x_k^*, y_k^*) \Delta A_k$$



which is called the double integral of f(x, y) over R.

- The partial derivatives of a function f(x, y) are calculated by holding one of the variables fixed and differentiating with respect to the other variable.
- Let us consider the reverse of this process, **partial integration**. ٠



f(x,y)dy

- ✓ The partial definite integral with respect to x.
- \checkmark Is evaluated by holding y fixed \checkmark Is evaluated by holding x fixed and integrating with respect to x.
- \checkmark The partial definite integral with respect to y.
 - and integrating with respect to y.

Example (1)
$$\int_{0}^{1} xy^{2} dx = y^{2} \int_{0}^{1} x dx = \frac{y^{2}x^{2}}{2} \Big]_{0}^{1} = \frac{y^{2}}{2}$$

(2) $\int_{0}^{1} xy^{2} dy = x \int_{0}^{1} y^{2} dy = \frac{xy^{3}}{3} \Big]_{0}^{1} = \frac{x}{3}$

- **NOTE** A partial definite integral with respect to x is a function of y and hence can be integrated with respect to y.
 - A partial definite integral with respect to y can be integrated with respect to x.
 - This two-stage integration process is called **iterated** (or *repeated*) **integration**.

• We introduce the following notation:

$$\int_{c}^{d} \int_{a}^{b} f(x, y) dx dy = \int_{c}^{d} \left[\int_{a}^{b} f(x, y) dx \right] dy$$

$$\int_{a}^{b} \int_{c}^{d} f(x, y) \, dy \, dx = \int_{a}^{b} \left[\int_{c}^{d} f(x, y) \, dy \right] dx$$

• These integrals are called *iterated integrals*.

Example Evaluate
$$\int_{1}^{3} \int_{2}^{4} (40 - 2xy) dy dx$$
$$\int_{1}^{3} \int_{2}^{4} (40 - 2xy) dy dx = \int_{1}^{3} \left[\int_{2}^{4} (40 - 2xy) dy \right] dx$$
$$= \int_{1}^{3} (40y - xy^{2})]_{2}^{4} dx$$
$$= \int_{1}^{3} [(160 - 16x) - (80 - 4x)] dx = \int_{1}^{3} (80 - 12x) dx$$
$$= 112$$

Homework Evaluate
$$\int_{2}^{4} \int_{1}^{3} (40 - 2xy) dx dy = 112$$

Fubini's Theorem
Let R be the rectangle defined by

$$R = \{(x, y) : a \le x \le b, c \le y \le d\}$$

$$= [a, b] \times [c, d]$$
If $f(x, y)$ is continuous on this rectangle, then

$$\iint_{R} f(x, y) dA = \int_{a}^{b} \int_{c}^{d} f(x, y) dy dx = \int_{c}^{d} \int_{a}^{b} f(x, y) dx dy$$

Example Use a double integral to find the volume of the solid that is bounded above by the plane z = 4 - x - y and below by the rectangle $R = [0, 1] \times [0, 2]$.

$$V = \iint_{R} (4 - x - y) dA = \int_{0}^{1} \int_{0}^{2} (4 - x - y) dy dx = \int_{0}^{1} \left[\int_{0}^{2} (4 - x - y) dy \right] dx$$
$$= \int_{0}^{1} \left(4y - xy - \frac{y^{2}}{2} \right) \Big]_{0}^{2} dx$$
$$= \int_{0}^{1} (6 - 2x) dx = 5 = \int_{0}^{2} \int_{0}^{1} (4 - x - y) dx dy$$

PROPERTIES OF DOUBLE INTEGRALS

$$\iint_{R} cf(x,y)dA = c \iint_{R} f(x,y)dA \qquad (c \text{ constant})$$

$$\iint_{R} [f(x,y) \pm g(x,y)] dA = \iint_{R} f(x,y) dA \pm \iint_{R} g(x,y) dA$$

$$\iint_{R} f(x,y)dA = \iint_{R_{1}} f(x,y)dA + \iint_{R_{2}} f(x,y)dA$$



PROPERTIES OF DOUBLE INTEGRALS

NOTE If $R = [a, b] \times [c, d]$ is a rectangular region, and f(x, y) = g(x)h(y), then

$$\iint_{R} f(x,y)dA = \iint_{R} g(x)h(y)dA = \left[\int_{a}^{b} g(x)dx\right] \left[\int_{c}^{d} h(y)dy\right]$$

Example
$$\int_{0}^{1} \int_{0}^{2} e^{x+y} dx dy = \int_{0}^{1} \int_{0}^{2} e^{x} e^{y} dx dy$$

= $\left(\int_{0}^{2} e^{x} dx\right) \left(\int_{0}^{1} e^{y} dy\right) = (e^{2} - 1)(e - 1)$

EXERCISE SET 14.1 QUESTION 33

Homework Evaluate the integral by choosing a convenient order of integration:

$$\frac{1}{3\pi} = \iint_{R} x \cos(xy) \cos^{2}(\pi x) dA \quad ; \quad R = \left[0, \frac{1}{2}\right] \times \left[0, \pi\right]$$

Course: Calculus (3)

Lecture No: [33]

<u>Chapter: [14]</u> MULTIPLE INTEGRALS

Section: [14.2] DOUBLE INTEGRALS OVER NONRECTANGULAR REGIONS

ITERATED INTEGRALS WITH NONCONSTANT LIMITS OF INTEGRATION

In this section we will see that double integrals over nonrectangular regions can often be evaluated as iterated integrals

Example
$$\int_{0}^{1} \int_{-x}^{x^{2}} y^{2}x \, dy \, dx = \int_{0}^{1} \left[\int_{-x}^{x^{2}} y^{2}x \, dy \right] dx = \int_{0}^{1} \frac{xy^{3}}{3} \Big]_{-x}^{x^{2}} dx$$
$$= \int_{0}^{1} \left(\frac{x^{7}}{3} + \frac{x^{4}}{3} \right) dx = \left(\frac{x^{8}}{24} + \frac{x^{5}}{15} \right) \Big]_{0}^{1} = \frac{13}{120}$$

ITERATED INTEGRALS WITH NONCONSTANT LIMITS OF INTEGRATION



Type I Region

is bounded on the left and right by vertical lines x = a and x = b and is bounded below and above by continuous curves $y = g_1(x)$ and $y = g_2(x)$, where $g_1(x) \le g_2(x)$ for $a \le x \le b$.



Type II Region

is bounded below and above by horizontal lines y = c and y = dand is bounded on the left and right by continuous curves $x = h_1(y)$ and $x = h_2(y)$ satisfying $h_1(y) \le h_2(y)$ for $c \le y \le d$



1) If R is a **type I region** on which f(x, y) is continuous, then

$$\iint\limits_R f(x,y)dA = \int\limits_a^b \int\limits_{g_1(x)}^{g_2(x)} f(x,y)dydx$$

2) If R is a **type II region** on which f(x, y) is continuous, then

$$\iint\limits_R f(x,y)dA = \int\limits_c^d \int\limits_{h_1(y)}^{h_2(y)} f(x,y)dxdy$$



Example Evaluate $\iint_{R} (2x - y^2) dA$ over the triangular region R enclosed

between the lines y = -x + 1, y = x + 1, and y = 3.



Example Evaluate $\iint_{R} (2x - y^2) dA$ over the triangular region *R* enclosed between the lines y = -x + 1, y = x + 1, and y = 3.



Example Evaluate $\iint_{R} (2x - y^2) dA$ over the triangular region R enclosed between the lines y = -x + 1, y = x + 1, and y = 3.



Example Evaluate $\int_{1}^{2} \int_{1}^{1} e^{x^2} dx dy$ $\rightarrow v = 2x$ v/2

Since there is no elementary antiderivative of e^{x^2} , the integral cannot be evaluated by performing the x –integration first.

We will try to evaluate this integral by expressing it as an equivalent iterated integral with the order of integration reversed.



Example Evaluate $\int \int e^{x^2} dx dy$ 0 y/2y = 22 $\int_{0}^{2} \int_{y/2}^{1} e^{x^{2}} dx dy = \int \int e^{x^{2}} dy dx = \int_{0}^{1} \left[\int_{0}^{2x} e^{x^{2}} dy \right] dx$ y = 2xV $= \int_{0}^{1} e^{x^{2}} y \Big]_{0}^{2x} dx$ $= \int_{0}^{1} 2x e^{x^{2}} dx = \int_{0}^{1} e^{t} dt = e - 1$ x = 1**By Substitution** Let $t = x^2$ Х 0

AREA CALCULATED AS A DOUBLE INTEGRAL

Example

Use a double integral to find the area of the region *R* enclosed between the parabola $y = \frac{1}{2}x^2$ and the line y = 2x.



AREA CALCULATED AS A DOUBLE INTEGRAL

area of $R = \iint_R 1 \, dA = \iint_R \, dA$

Example Use a double integral to find the area of the region *R* enclosed between the parabola $y = \frac{1}{2}x^2$ and the line y = 2x.

Area of $R = \iint_{R} dA$ (Type II Region) $= \int_{0}^{8} \int_{y/2}^{\sqrt{2y}} dx dy = \int_{0}^{8} x \Big]_{y/2}^{\sqrt{2y}} dy$ $= \int_{0}^{8} \left(\sqrt{2y} - \frac{y}{2}\right) dy = \frac{16}{3}$



AREA CALCULATED AS A DOUBLE INTEGRAL

area of $R = \iint_R 1 \, dA = \iint_R \, dA$

Example Use a double integral to find the area of the region *R* enclosed between the parabola $y = \frac{1}{2}x^2$ and the line y = 2x.

Area of $R = \iint_R dA$ (Type I Region) $= \int_0^4 \int_{x^2/2}^{2x} dy dx = \int_0^4 y]_{x^2/2}^{2x} dx$ $= \int_0^4 \left(2x - \frac{x^2}{2}\right) dx = \frac{16}{3}$



EXERCISE SET 14.2

9. Let *R* be the region shown in the accompanying figure. Fill in the missing limits of integration.

(a)
$$\iint_{R} f(x, y) dA = \int_{\Box}^{\Box} \int_{\Box}^{\Box} f(x, y) dy dx$$

(b)
$$\iint_{R} f(x, y) dA = \int_{\Box}^{\Box} \int_{\Box}^{\Box} f(x, y) dx dy$$



Course: Calculus (3)

Lecture No: [35]

<u>Chapter: [14]</u> MULTIPLE INTEGRALS

Section: [14.3] DOUBLE INTEGRALS IN POLAR COORDINATES

SIMPLE POLAR REGIONS

- Some double integrals are easier to evaluate if the region of integration is expressed in polar coordinates.
- This is usually true if the region is bounded by any curve whose equation is simpler in polar coordinates than in rectangular coordinates.
- **Example:** Consider the quarter-disk $x^2 + y^2 = 4$ in the first quadrant shown below.



SIMPLE POLAR REGIONS

- Double integrals whose integrands involve $x^2 + y^2$ also tend to be easier to evaluate in polar coordinates because this sum simplifies to r^2 when the conversion formulas $x = r \cos \theta$ and $y = r \sin \theta$ are applied.
- The figure below shows a region R in a polar coordinate system that is enclosed between two rays, $\theta = \alpha$ and $\theta = \beta$, and two polar curves, $r = r_1(\theta)$ and $r = r_2(\theta)$.
- If the functions $r_1(\theta)$ and $r_2(\theta)$ are continuous and their graphs do not cross, then the region R is called a *simple polar region*.



NOTE A **polar rectangle** is a simple polar region for which the bounding polar curves are circular arcs.

Theorem If *R* is a simple polar region whose boundaries are the rays $\theta = \alpha$ and $\theta = \beta$ and the curves $r = r_1(\theta)$ and $r = r_2(\theta)$, and if $f(r, \theta)$ is continuous on *R*, then

$$\iint_{R} f(r,\theta) dA = \int_{\alpha}^{\beta} \int_{r_{1}(\theta)}^{r_{2}(\theta)} f(r,\theta) r dr d\theta$$





Example Find the volume of the solid bounded by the cylinder $x^2 + y^2 = 4$ and the plane y + z = 4.

$$V = \iint_{R} (4 - y) dA = \int \int (4 - r \sin \theta) r dr d\theta$$

= $\int_{0}^{2\pi} \left[\int_{0}^{2} (4r - r^{2} \sin \theta) dr \right] d\theta$
= $\int_{0}^{2\pi} \left(2r^{2} - \frac{1}{3}r^{3} \sin \theta \right) \Big]_{0}^{2} d\theta = \int_{0}^{2\pi} \left(8 - \frac{8}{3} \sin \theta \right) d\theta$
= $\left(8\theta + \frac{8}{3} \cos \theta \right) \Big]_{0}^{2\pi} = 16\pi$
 $y = -\sqrt{4 - x^{2}}$

Example Evaluate $\int_{-1}^{1\sqrt{1-x^2}} \int_{0}^{1\sqrt{1-x^2}} (x^2 + y^2)^{3/2} dy dx$



$$\int_{-1}^{1} \int_{0}^{\sqrt{1-x^2}} (x^2 + y^2)^{3/2} dy dx = \int_{0}^{\pi} \int_{0}^{1} (r^2)^{3/2} r dr d\theta$$
$$= \int_{0}^{\pi} \int_{0}^{1} r^4 dr d\theta = \int_{0}^{\pi} \frac{1}{5} d\theta = \frac{\pi}{5}$$

Example Evaluate $\iint_{R} \frac{1}{1+x^2+y^2} dA$ where *R* is the region in the

first quadrant bounded by y = 0, y = x, $x^2 + y^2 = 1$ and $x^2 + y^2 = 4$.

$$\iint_{R} \frac{1}{1+x^{2}+y^{2}} dA = \int_{0}^{\pi/4} \int_{1+r^{2}}^{1} r dr d\theta$$
$$= \int_{0}^{\pi/4} \left[\int_{1}^{2} \frac{r}{1+r^{2}} dr \right] d\theta$$

$$y = x$$

$$1 \quad 2$$

$$\tan \theta = \frac{y}{x} = \frac{x}{x} = 1$$

$$\theta = \frac{\pi}{4}$$

Example Evaluate $\iint_{R} \frac{1}{1+x^2+y^2} dA$ where *R* is the region in the

first quadrant bounded by y = 0, y = x, $x^2 + y^2 = 1$ and $x^2 + y^2 = 4$.

$$\iint_{R} \frac{1}{1+x^{2}+y^{2}} dA = \int_{0}^{\pi/4} \int_{0}^{1} \frac{1}{1+r^{2}} r dr d\theta$$
$$= \int_{0}^{\pi/4} \left[\frac{1}{2} \int_{1}^{2} \frac{2r}{1+r^{2}} dr \right] d\theta = \int_{0}^{\pi/4} \frac{1}{2} \ln|1+r^{2}| \Big]_{1}^{2} d\theta$$
$$= \int_{0}^{\pi/4} \frac{1}{2} \ln\left(\frac{5}{2}\right) d\theta = \frac{\pi}{8} \ln\left(\frac{5}{2}\right)$$



Example Use a double-integral to show that the area of the region R shown is $\frac{9\pi}{2}$.

Area of
$$R = \iint_R dA = \int \int r dr d\theta$$



Example Use a double-integral to show that the area of the region R shown is $\frac{9\pi}{2}$.



Example Evaluate
$$\int_{0}^{\infty} e^{-x^{2}} dx = I$$
$$I^{2} = \left(\int_{0}^{\infty} e^{-x^{2}} dx\right)^{2} = \left(\int_{0}^{\infty} e^{-x^{2}} dx\right) \left(\int_{0}^{\infty} e^{-x^{2}} dx\right)$$
$$= \left(\int_{0}^{\infty} e^{-x^{2}} dx\right) \left(\int_{0}^{\infty} e^{-y^{2}} dy\right)$$
$$= \int_{0}^{\infty} \int_{0}^{\infty} e^{-x^{2}} e^{-y^{2}} dx dy = \int_{0}^{\infty} \int_{0}^{\infty} e^{-(x^{2}+y^{2})} dx dy$$

$$I^{2} = \int_{0}^{\infty} \int_{0}^{\infty} e^{-(x^{2}+y^{2})} dx dy = \int \int e^{-r^{2}} r dr d\theta$$

 ∞

Example Evaluate $\int_{0}^{1} e^{-x^2} dx = I$

$$= \int_{0}^{\pi/2} \left[\int_{0}^{\infty} r e^{-r^{2}} dr \right] d\theta \quad \text{By substitution. Let } t = r^{2}.$$
$$= \int_{0}^{\pi/2} \left[\int_{0}^{\infty} \frac{1}{2} e^{-t} dt \right] d\theta = \int_{0}^{\pi/2} \frac{-1}{2} e^{-t} \Big]_{0}^{\infty} d\theta = \int_{0}^{\pi/2} \frac{1}{2} d\theta = \frac{\pi}{4}$$



Example Use a double-integral to show that the area of the region R shown is $\frac{9\pi}{2}$.

Area of
$$R = \iint_R dA = \int \int r dr d\theta$$



Example Use a double-integral to show that the area of the region R shown is $\frac{9\pi}{2}$.



Example Evaluate
$$\int_{0}^{\infty} e^{-x^{2}} dx = I$$
$$I^{2} = \left(\int_{0}^{\infty} e^{-x^{2}} dx\right)^{2} = \left(\int_{0}^{\infty} e^{-x^{2}} dx\right) \left(\int_{0}^{\infty} e^{-x^{2}} dx\right)$$
$$= \left(\int_{0}^{\infty} e^{-x^{2}} dx\right) \left(\int_{0}^{\infty} e^{-y^{2}} dy\right)$$
$$= \int_{0}^{\infty} \int_{0}^{\infty} e^{-x^{2}} e^{-y^{2}} dx dy = \int_{0}^{\infty} \int_{0}^{\infty} e^{-(x^{2}+y^{2})} dx dy$$

$$I^{2} = \int_{0}^{\infty} \int_{0}^{\infty} e^{-(x^{2}+y^{2})} dx dy = \int \int e^{-r^{2}} r dr d\theta$$

 ∞

Example Evaluate $\int_{0}^{1} e^{-x^2} dx = I$

$$= \int_{0}^{\pi/2} \left[\int_{0}^{\infty} r e^{-r^{2}} dr \right] d\theta \quad \text{By substitution. Let } t = r^{2}.$$
$$= \int_{0}^{\pi/2} \left[\int_{0}^{\infty} \frac{1}{2} e^{-t} dt \right] d\theta = \int_{0}^{\pi/2} \frac{-1}{2} e^{-t} \Big]_{0}^{\infty} d\theta = \int_{0}^{\pi/2} \frac{1}{2} d\theta = \frac{\pi}{4}$$



Course: Calculus (3)

Lecture No: [36]

<u>Chapter: [14]</u> MULTIPLE INTEGRALS

Section: [14.5] Triple Integral [Iterated Method]

EVALUATING TRIPLE INTEGRALS OVER RECTANGULAR BOXES

Let *G* be the rectangular box defined by the inequalities

$$a \leq x \leq b$$
 , $c \leq y \leq d$, $k \leq z \leq \ell$

If f is continuous on the region G, then

$$\iiint_{G} f(x, y, z) dV = \int_{a}^{b} \int_{c}^{d} \int_{k}^{\ell} f(x, y, z) dz dy dx$$

Moreover, the iterated integral on the right can be replaced with any of the five other iterated integrals that result by altering the order of integration.

EVALUATING TRIPLE INTEGRALS OVER RECTANGULAR BOXES

Example Evaluate the triple integral $\iiint_G 12xy^2z^3dV$ over the rectangular box $G = [-1,2] \times [0,3] \times [0,2]$

$$\iiint_{G} 12xy^{2}z^{3}dV = \int_{-1}^{2} \int_{0}^{3} \int_{0}^{2} 12xy^{2}z^{3}dzdydx = \int_{-1}^{2} \int_{0}^{3} \left[\int_{0}^{2} 12xy^{2}z^{3}dz \right] dydx$$
$$= \int_{-1}^{2} \int_{0}^{3} 48xy^{2}dydx = \int_{-1}^{2} 432xdx = 648$$
$$\iiint_{G} 12xy^{2}z^{3}dV = 12 \left[\int_{-1}^{2} xdx \right] \left[\int_{0}^{3} y^{2}dy \right] \left[\int_{0}^{2} z^{3}dz \right] = 648$$

EVALUATING TRIPLE INTEGRALS OVER MORE GENERAL REGIONS

Example Evaluate $\int_{0}^{1} \int_{0}^{y} \int_{0}^{\sqrt{1-y^2}} z \, dz dx dy$

$$\int_{0}^{1} \int_{0}^{y} \int_{0}^{\sqrt{1-y^{2}}} z \, dz \, dx \, dy = \int_{0}^{1} \int_{0}^{y} \frac{1}{2} z^{2} \bigg|_{0}^{\sqrt{1-y^{2}}} \, dx \, dy = \int_{0}^{1} \int_{0}^{y} \frac{1}{2} (1-y^{2}) \, dx \, dy$$

$$= \int_{0}^{1} \frac{1}{2} (1 - y^2) x \Big]_{0}^{y} dy = \int_{0}^{1} \frac{1}{2} (1 - y^2) y dy$$

$$=\frac{1}{2}\int_{0}^{1}(y-y^{3})dy = \frac{1}{8}$$