§15.1 Double Integrals, Iterated Integrals, Change of Order

Recall: Riemann sum and the definite integral from single-variable calculus.

Asea= $\int_{a}^{b} f(x) dx = \lim_{N \to \infty} \sum_{k=1}^{N} f(x_{k}) \Delta x$, where $x_{k} = a + k\Delta x$ $\Delta x = \frac{b \cdot a}{N}$ y = f(u) y = f(u) $a = u \cdot x$ $a = u \cdot x$ $a = u \cdot x$ $b = a + k\Delta x$ $\Delta x = \frac{b \cdot a}{N}$
Get EXACT area in the limit as N->0,
(as the width of each little rectangle goes
to 7050).
Also, Same area w/ other choices of how to pick height so long as XKE [a+kA>, a+(k+))
such as : + Right end point + left endpoint + midpoint
even other >> # average height (transe 20 & rule) ways eg. L) # Simpson's rule (more complicated) rete. etc.

\$15.1

Double Integrals

8:15

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Volumes and Double integrals Let R be the closed rectangle defined below:

$$R = [a, b] \times [c, d] = \{(x, y) \in \mathbb{R}^2 | a \le x \le b, c \le y \le d\}$$

Let f(x, y) be a function defined on R such that $f(x, y) \ge 0$. Let S be the solid that lies above R and under the graph f.



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§15.1 (5 min) 8:20
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Definition 79. The double integral of
$$f(x, y)$$
 over a rectangle R is

$$\iint_{R} f(x, y) dA = \lim_{|x| \to 0} \sum_{k=1}^{n} f(x_{k}, y_{k}) \Delta A_{k}$$
if this limit exists. I region of integration P is the "mesh size", largest size anong all
of integration P is the "mesh size", largest size anong all
Then we say f is integrable over the region R .
Eq.
14 f is continous over R , then f is integrable.
Over R .
Possible for f to shill be integrable, even
H hot continuous
Note: $\iint_{R} f(x,y) dA$ is SIGNED volume,
So area under "the floor" $Z=0$ cannot
 A NEGATIVE volume.

Question: How can we compute a double integral?

Let f(x, y) = 2xy and lets integrate over the rectangle $R = [1, 3] \times [0, 4]$.

We want to compute $\int_1^3 \int_0^4 f(x, y) \, dy \, dx$, but lets consider the slice at x = 2.

What does $\int_0^4 f(2, y) \, dy$ represent here?

Purple slice has area $\int_{0}^{4} f(z,q) dy = \int_{0}^{4} 4y dq = 2y^{2} \int_{0}^{4}$ = 32 - 0 = 32



IF we more purple slice back and forth among ALL x-values between X=1 to X=3 and add up all the purple slices then we will get the whole volume!

$$8:30$$
 (7 min) $8:37$
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In general, if f(x, y) is integrable over $R = [a, b] \times [c, d]$, then $\int_c^d f(2, y) dy$ represents:

What about
$$\int_{c}^{d} f(x, y) dy$$
?
The orea of the cross section $\mathcal{O} X = \text{constant}$

Let $A(\mathbf{x}) = \int_{a}^{b} f(\mathbf{x}, \mathbf{y}) d\mathbf{y}$. Then, $Volume = \int_{a}^{b} A(\mathbf{x}) dx = \int_{a}^{b} \int_{c}^{d} f(\mathbf{x}, \mathbf{y}) d\mathbf{y} d\mathbf{x}$ This is called an <u>Iterated integral</u> (iterate: do one at a time) Example 80. Evaluate $\int_{1}^{2} \int_{3}^{4} 6x^{2}y dy dx = \int_{1}^{2} 3x^{2}y^{2} \Big|_{3}^{4} dx$ do inside Fight $= \int_{1}^{2} 3x^{2} (16-9) dx = \int_{1}^{2} 21x^{2} dx$ $= 7x^{3} \Big|_{1}^{2} = 7 + 8 - 7 = 7(8-1) = 49$

Theorem 81 (Fubini's Theorem). If f is continuous on the rectangle $R = [a, b] \times [c, d]$, then $\iint_{a} f(x, q) \quad \text{ely on } = \iint_{a} f(x, q) \quad \text{ely on } = \iint_{a} f(x, q) \quad \text{ely of } f(x, q) \quad \text{el$

More generally, this is true if we assume that f is bounded on R, f is discontinuous only on a finite number of smooth curves, and the iterated integrals exist.

"Order dent mont ler"

Example 82. You try it! Integrate:

a)
$$\int_{0}^{2} \int_{-1}^{1} x - y \, dy \, dx$$
 easy

b)
$$\int_0^1 \int_0^1 \frac{y}{1+xy} \, dx \, dy$$
 medium

c)
$$\int_{1}^{4} \int_{1}^{e} \frac{\ln x}{xy} dx dy$$
 HARD!

Example 82. You try it! Integrate:

a)
$$\int_{0}^{2} \int_{-1}^{1} x - y \, dy \, dx \text{ easy} = \int_{0}^{2} \pi y - \frac{1}{2} y^{2} \Big|_{-1}^{1} \, d\pi$$
$$= \int_{0}^{2} \pi y - \frac{1}{2} y^{2} \Big|_{-1}^{1} \, d\pi$$
$$= \int_{0}^{2} \pi y - \frac{1}{2} y^{2} \Big|_{-1}^{1} \, d\pi$$
$$= \int_{0}^{2} \sqrt{2\pi} \, dx = \pi^{2} \Big|_{0}^{2} = 4$$
b)
$$\int_{0}^{1} \int_{0}^{1} \frac{y}{1 + xy} \, dx \, dy \text{ medium}$$
$$\int_{0}^{1} \int_{0}^{1} \frac{y}{1 + xy} \, dx \, dy \text{ medium}$$
$$\int_{0}^{1} \int_{0}^{1} \frac{y}{1 + xy} \, dx \, dy = \int_{0}^{1} \ln(1 + xy) \Big|_{0}^{1} \, dy = \int_{0}^{1} \ln(1 + y) - y \ln(1)^{2} \, dy$$
$$\frac{|k - s_{0}w|}{|k - \frac{1}{2} k_{0}|^{2} + \frac{1}{2} k_$$

Example 83. Compute $\iint_R x e^{e^{e^y}} dA$, where R is the rectangle $[-1, 1] \times [0, 4]$.

r

Hint: Fubini's Theorem.

$$IDER? \int_{-1}^{4} \int_{0}^{4} x e^{e^{e^{y}}} dy dx = ?$$
haw is inverse.
RUN AWAY!!
Bether $\int_{0}^{4} \int_{-1}^{1} x e^{e^{y}} dx dy = \int_{0}^{4} e^{e^{y}} \frac{1}{2}x^{2} \int_{-1}^{1} dy$
 $\int_{0}^{4} e^{e^{y}} (\frac{1}{2}(1)^{2} - \frac{1}{2}(-1)^{2}) dy$
Never been so
have been

(10 min)

Question: What if the region R we wish to integrate over is not a rectangle?



9:00 (15 min)
$$\frac{1}{2}(1-x)^2 = \frac{1}{2}(1-2x+x^2) = \frac{1}{2}-x+\frac{1}{2}x^2$$
 9:25
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Example 84. Compute the volume of the solid whose base is the triangle with vertices (0,0), (0,1), (1,0) in the *xy*-plane and whose top is z = 2 - x - y.



Example 85. Write the two iterated integrals for $\iint_R 1 \, dA$ for the region R which is bounded by $y = \sqrt{x}, y = 0$, and x = 9.



Example 86. Set up an iterated integral to evaluate the double integral $\iint_R 6x^2y \, dA$, where R is the region bounded by x = 0, x = 1, y = 2, and y = x.



Example 87. You try it! Write the two iterated integrals for $\iint_R 1 \, dA$ for the region R which is bounded by x = 0, y = 8, and $y = x^3$.



9:40

(tertical)

$$Volume = \int_{0}^{2} \int_{x^{3}}^{8} 1 \, dy \, dx$$

(horizontal)
Volume =
$$\int_{0}^{8} \int_{0}^{3\sqrt{2}} 1 \, dz \, dy$$
.

Example 88. Sketch the region of integration for the integral

$$\bigvee = \int_0^1 \int_{4x}^4 f(x, y) \, dy \, dx. \quad \left(\text{Verticel} \right)$$

Then write an equivalent iterated integral in the order dx dy.



§15.3 Area & Average Value

Two other applications of double integrals are computing the area of a region in the plane and finding the average value of a function over some domain.



Average Value: The average value of f(x, y) on a region R contained in \mathbb{R}^2 is



Example 90. Find the average temperature on the region R in the previous example if the temperature at each point is given by $T(x, y) = 4xy^2$.

$$\int_{100}^{9} \frac{4}{9} x = \int_{0}^{9} \int_{0}^{17} \frac{4}{9} x = \int_{0}^{9} \frac{4}{9} x = \int_{0}^{$$

8:35 Page 90

Example 91. You try it! Find the average value of the function $f(x, y) = x^2 + y^2$ on the region $R = [0, 2] \times [0, 2]$.

$$Vol = \int_{0}^{2} \int_{0}^{2} x^{2} + y^{2} \, dy \, dx = \int_{0}^{2} x^{2}y + \frac{1}{3}y^{3} \Big|_{0}^{2}$$

= $\int_{0}^{2} Zx^{2} + \frac{8}{3} \, dx = \frac{2}{3}x^{3} + \frac{8}{3}x \Big|_{0}^{2} = \frac{16}{3} + \frac{16}{3} = \frac{32}{3}$
and Area R = 4
So $Avg_{R}(4) = \frac{1}{AreaR} + Vol = \frac{1}{4} + \frac{32}{3} = \frac{8}{3}$

8:35

Example 92. Find the average value of the function $f(x, y) = \sin(x+y)$ on (a) the region $R_1 = [0, \pi] \times [0, \pi]$, and (b) the region $R_2 = [0, \pi] \times [0, \pi/2]$. *Hint: choose your order of integration carefully!*

So Asg_{R2}(f) =
$$\frac{1}{\pi^2/2} + 2 = \frac{4}{7\pi^2}$$

Example 93. You try it! Which value is larger for the function f(x, y) = xy: the average value of f over the square $R_1 = [0, 1] \times [0, 1]$, or the average value of f over R_2 the quarter circle $x^2 + y^2 \leq 1$ in Quadrant I? Verify your guess with calculations.

$$V_{R_{1}} = \int_{0}^{1} \int_{0}^{1} x_{y} dy dx = \int_{0}^{1} \frac{1}{2}x_{y}^{R_{1}} \Big|_{0}^{1} = \int_{0}^{1} \frac{1}{2}x(1-0) dx = \int_{0}^{1} \frac{1}{2}x dx$$

$$= \frac{1}{4} \frac{1}{4} \frac{1}{4} \Big|_{0}^{1} = \frac{1}{4} \int_{0}^{1} \frac{1}{2}x_{y}^{R_{1}} \Big|_{0}^{1} = \frac{1}{4} \int_{0}^{1} \frac{1}{2}x(1-x^{2}) dx$$

$$= \int_{0}^{1} \int_{0}^{1} \frac{1}{2}x_{y}^{R_{2}} dy dx = \int_{0}^{1} \frac{1}{2}x_{y}^{R_{2}} \Big|_{0}^{1-x^{2}} dx = \int_{0}^{1} \frac{1}{2}x(1-x^{2}) dx$$

$$= \int_{0}^{1} \frac{1}{2}(x-x^{2}) dx = \frac{1}{2}(\frac{1}{2}x^{2}-\frac{1}{4}x^{4})\Big|_{0}^{1} = \frac{1}{2}(\frac{1}{2}-\frac{1}{4}) = \frac{1}{2}x\frac{1}{4} = \frac{1}{8}$$
So $Avg_{R_{2}}(x) = \frac{1}{Aver} \frac{1}{8} \sqrt{R_{2}} = \frac{1}{\pi/4} \times \frac{1}{8} = \frac{1}{2\pi} \times \frac{1}{6}$
Well T'll be...
In retrospect, when scens to be happening
$$\int_{0}^{1} \frac{1}{2}x = \frac{1}{2} \times \frac{1}$$

§15.4 Double Integrals in Polar Coordinates

Review of Polar Coordinates



https://www.geogebra.org/classic/thaxxzzp

Polar to Cartesian:

$$x = r\cos(\theta)$$
 $y = r\sin(\theta)$

Cartesian to Polar:



$$\Gamma = \sqrt{1^{2} + 1^{2}} = \sqrt{2}$$

and $\Theta = \tan^{-1}(Y_{1}) = \tan^{-1}(1) = \frac{1}{14}$ So $(1, 1)_{\Theta} = (\sqrt{2}, \frac{1}{14})_{\Theta} = (r, \Theta)$

b)Graph the set of points (x, y) that satisfy the equation r = 2 and the set of points that satisfy the equation $\theta = \pi/4$ in the *xy*-plane.

$$\theta = \pi/4 \quad \text{alsn } \chi = y.$$

$$f = 2 \quad \text{alsn } \chi^{2} + y^{2} = 4$$

$$f = 2 \quad \text{alsn } \chi^{2} + y^{2} = 4$$

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- d) You try it! Write a Cartesian equation describing the points that satisfy $r = 2\sin(\theta)$.
- $\begin{array}{l} \bigcirc \Gamma = \int x^2 + y^2 \\ \oslash \Gamma \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ \Rightarrow \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \subseteq \operatorname{in} \Theta = y \\ & \exists r \in \operatorname{in} \Theta = y \\ & \exists r$

\$15.4

Goal: Given a region R in the xy-plane described in polar coordinates and a function $f(r, \theta)$ on R, compute $\iint_R f(r, \theta) dA$.

\$15.4

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Example 96. Compute $\iint_D e^{-(x^2+y^2)} dA$ on the washer-shaped region $1 \le x^2+y^2 \le 1$

Example 97. Compute the area of the smaller region bounded by the circle $x^2 = (y-1)^2 = 1$ and the line y = x.

Example 98. You try it Write an integral/for the volume under z = x on the region between the cardioid $r = 1 + \cos(\theta)$ and the circle r = 1, where $x \ge 0$. $\Theta \in \left[-\pi/2, \pi/2\right]$ r $\in \left[1, 1 + \cos \Theta\right]$ $r = 1 + \cos(\theta)$ So f(x,y) = x16 $f(r, \theta) = r \cos \theta$ but forget c!! So $\iint_{D} f(x,y) dA = \int_{-\pi/2}^{\pi/2} \int_{1}^{1+Los\Theta} r \cos\Theta + r dr d\Theta$ $= \int_{-\pi/2}^{\pi/2} \frac{1}{3} r^3 \cos \theta \Big|_{1}^{1+\cos \theta} d\theta$ $= \int_{-\pi/2}^{\pi/2} \frac{1}{3} \left[(1+\cos\theta)^3 \cos\theta - \cos\theta \right] d\theta$ $= \int_{\frac{1}{3}}^{\frac{1}{3}} \cos \theta \left[(1 + \cos \theta)^3 - 1 \right] d\theta$ = ... = 5m/8

Example 100. Convert the integral in polar coordinates to an equivalent integral in cartesian coordinates, but do not evaluate. Then, evaluate the original integral to find the value of $\iint_R f(x, y) dA$.

For horizontal lines such as x = 2:

For vertical lines such as y = 1 (e.g., Example 100):

For off-set circles such as $x^2 + (y - 1)^2 = 1$ (e.g., Example 98):

Example 101. You try it! Find the area of the region R which is the smaller part bounded between the circle $x^2 + y^2 = 4$ and the line x = 1.

The
$$\theta$$
-value is between $(I_1, \overline{r_1}) = \theta \in [\sqrt[n]{3}, \sqrt[n]{3}]$.

$$4 = \chi^2 + \eta^2 = r^2 \implies \Gamma = \pm 2, \ \Gamma \neq 0$$

$$\sum (T = 2 \text{ on } Crele.$$

$$\mathcal{H} = r \cos 0 \implies \Gamma = \frac{\pi}{c \cos \theta} = \chi \sec \theta$$

$$\mathcal{H} = r \cos \theta \implies \Gamma = \sec \theta \implies 1 \text{ Int } \mathcal{H} = 2.$$

$$S = \theta \in [-\pi/3, \pi/3]$$

$$Ord = r \in [Sec\theta, 2]$$

$$V = r \det d\theta = \int_{-\pi/3}^{\pi/3} \frac{1}{2}r^2 \int_{sec\theta}^{2} d\theta = \int_{-\pi/3}^{\pi/3} \frac{1}{2}(\sec^2\theta - 4) d\theta$$

$$= \int_{\pi/3}^{\pi/3} \int_{Sec\theta}^{2} 4 + r \det d\theta = \int_{-\pi/3}^{\pi/3} \frac{1}{2}r^2 \int_{sec\theta}^{2} d\theta = \int_{-\pi/3}^{\pi/3} \frac{1}{2}(\sec^2\theta - 4) d\theta$$

$$= \int_{\pi/3}^{\pi/3} \int_{\pi/3}^{2} = \tan(\pi/3) - 4\pi/3 = \sqrt{3} - 4\pi/3$$
Finance τ^3

Math 2551 Worksheet: Exam 2 Review

- 1. Which of the following statements are true if f(x, y) is differentiable at (x_0, y_0) ? Give reasons for your answers.
 - (a) If **u** is a unit vector, the derivative of f at (x_0, y_0) in the direction of **u** is $(f_x(x_0, y_0)\mathbf{i} + f_y(x_0, y_0)\mathbf{j}) \cdot \mathbf{u}$.
 - (b) The derivative of f at (x_0, y_0) in the direction of **u** is a vector.
 - (c) The directional derivative of f at (x_0, y_0) has its greatest value in the direction of ∇f .
 - (d) At (x_0, y_0) , the vector ∇f is normal to the curve $f(x, y) = f(x_0, y_0)$.
- 2. Find dw/dt at t = 0 if $w = \sin(xy + \pi)$, $x = e^t$, and $y = \ln(t + 1)$.
- 3. Find the extreme values of $f(x, y) = x^3 + y^2$ on the circle $x^2 + y^2 = 1$.
- 4. Test the function $f(x, y) = x^3 + y^3 + 3x^2 3y^2$ for local maxima and minima and saddle points and find the function's value at these points.
- 5. Find the points on the surface $xy + yz + zx x z^2 = 0$ where the tangent plane is parallel to the xy-plane.
- 6. Evaluate the integral $\int_0^1 \int_{2y}^2 4\cos(x^2) dx dy$. Describe why you made any choices you did in the course of evaluating this integral.
- 7. If $f(x,y) \ge 2$ for all (x,y), is it possible that the average value of f(x,y) on a unit disk centered at the origin is $\frac{2}{\pi}$?
- 8. A swimming pool is circular with a 40 foot diameter. The depth is constant along eastwest lines and increases linearly from 2 feet at the south end to 7 feet at the north end. Find the volume of water in the pool.