Properties of Double Integrals

Let f(x,y) and g(x,y) are integrable over the rectangular region R, and let S and T be subregions of R. I've added one-word ways to remember the each property:

• (Addition) The sum f(x,y) + g(x,y) is integrable and

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

• (Multiplication) If c is a constant, then $c \cdot f(x, y)$ is integrable and

$$\iint_{R} c \cdot f(x, y) \ dA = c \iint_{R} f(x, y) \ dA$$

• (Partitioning the Region) If $R = S \cup T$ and $S \cap T = \emptyset$, except some overlap on the boundaries, then

$$\iint_{R} f(x,y) \ dA = \iint_{S} f(x,y) \ dA + \iint_{T} f(x,y) \ dA$$

• (Dominance) If $f(x,y) \ge g(x,y)$ for $(x,y) \in R$, then

$$\iint_{R} f(x,y) \ dA \ge \iint_{R} g(x,y) \ dA$$

• (Extrema) If for $m \in \mathbb{R}$ and $M \in \mathbb{R}$, then

$$m \cdot \operatorname{Area}(R) \le \iint_R f(x, y) \ dA \le M \cdot \operatorname{Area}(R)$$

Think of it as this, since R is a closed and bounded region, f has absolute minimum m and absolute maximum M on R. Then we can do

$$m \le f(x,y)$$
 on $R \le M \implies \iint_R m \ dA \le \iint_R f(x,y) \ dA \le \iint_R M \ dA$

• In the case where f(x,y) can be factored as a product of a function g(x) only dependent on x and a function h(y) only dependent on y, then over the region $R = \{(x,y) : x \in [a,b], y \in [c,d]\}$, the double integral can be written as

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

Fubini's Theorem

Suppose that f(x, y) is a function of two variables that is continuous over a rectangular region $r = \{(x, y) \in \mathbb{R} : x \in [a, b], y \in [c, d]\}$. Then we can switch the order of integration, i.e.,

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

Generally, Fubini's holds if f is bounded on R and f is discontinuous only on a finite number of continuous curves. In other words, f has to be integrable over R.

15.1 Checkpoint 5.1

Use the function $z = f(x, y) = 3x^2 - y$ over the rectangular region $R = [0, 2] \times [0, 2]$.

Divide R into the same four squares with m = n = 2, and choose the sample points as the upper left corner point of each square (0,1), (1,1), (0,2), (1,2) to approximate the signed volume of the solid S that lies above R and "under" the graph of f.

15.2 Checkpoint 5.2

(a) Use the properties of the double integral and Fubini's theorem to evaluate the integral

$$\int_0^1 \int_{-1}^3 (3 - x + 4y) \ dy \ dx$$

(b) Show that

$$0 \le \iint_R \sin \pi x \cos \pi y \ dA \le \frac{1}{32}$$

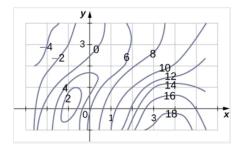
where $R = \left[0, \frac{1}{4}\right] \times \left[\frac{1}{4}, \frac{1}{2}\right]$.

15.3 Checkpoint 5.5

Find the volume of the solid bounded above by the graph of $f(x,y) = xy\sin(x^2y)$ and below by the xy-plane on the rectangular region $R = [0,1] \times [0,\pi]$

15.4 Checkpoint 5.6

A contour map is shown for a function f(x,y) on the rectangle $R = [-3,6] \times [-1,4]$.



- (a) Use the midpoint rule with m=3 and n=2 to estimate the value of $\iint_R f(x,y) \ dA$
- (b) Estimate the average value of the function f(x, y)

15.5 Checkpoint 5.12

Find the volume of the solid bounded above by f(x, y) = 10 - 2x + y over the region enclosed by the curves y = 0 and $y = e^x$, where $x \in [0, 1]$.

15.6 Checkpoint 5.15

Evaluate the improper integral

$$\iint_D \frac{y}{\sqrt{1-x^2-y^2}} \ dA$$

where $D = \{(x, y) : x \ge 0, y \ge 0, x^2 + y^2 \le 1\}$

15.7 Extension to Probability: Checkpoint 5.16

For those who are interested in how this class applies to future classes.