ADVANCED CALCULUS
MA11003

SECTION 11, 12, & 15CD

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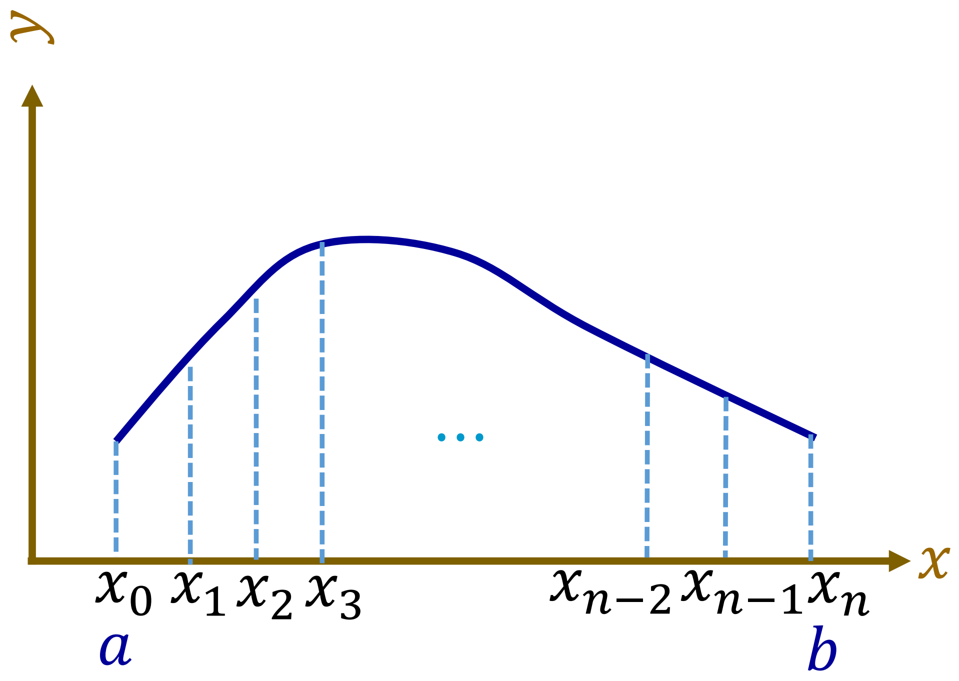
DOUBLE INTEGRALS

- Double Integrals
- Evaluation

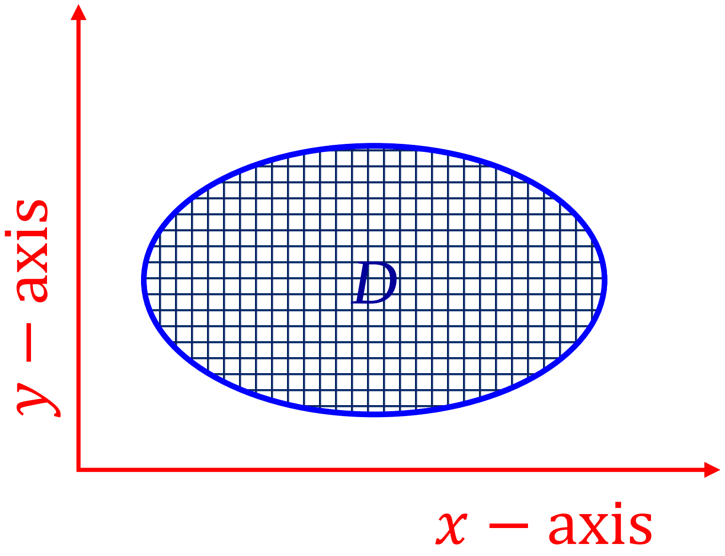
Integrals of Functions of Single Variable

$$\int_a^b f(x)\,dx = \lim_{n\to\infty} \sum_{k=1}^{n} f(c_k)\,\Delta x_k$$



Double Integrals

Let $f(x, y)$ be defined in a closed region D of the xy plane.



Divide D into n sub-regions of area ΔA_j, $j = 1,2, \ldots, n$.

Let (x_j, y_j) be some point of ΔA_j.

Then consider $\displaystyle \lim_{n\to\infty} \sum_{j=1}^{n} f(x_j, y_j)\, \Delta A_j$

If this limit exists, then it is denoted by

$$\iint_D f(x,y)\, dA \quad \text{OR} \quad \iint_D f(x,y)\, dx\, dy \quad \text{OR} \quad \iint_D f(x,y)\, dy\, dx$$

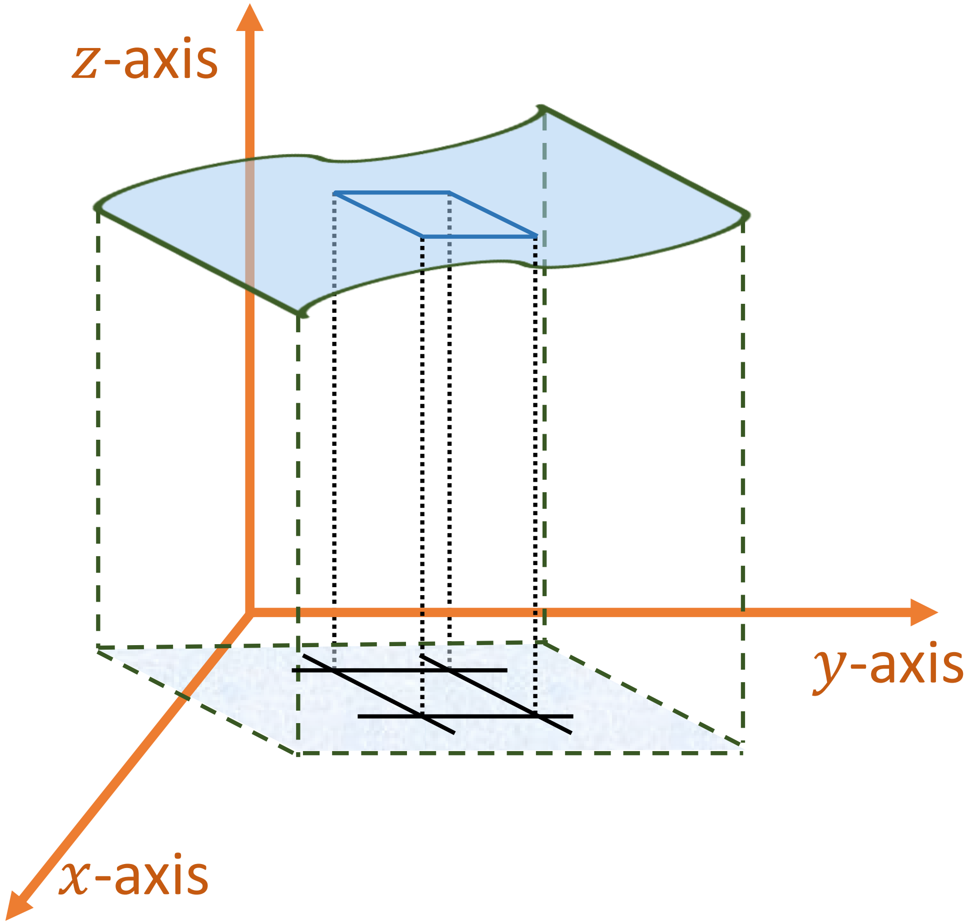
Note: It can be proved that the above limit exists if $z = f(x, y)$ is continuous or piecewise continuous in D.

Geometrical Interpretation of Double Integral

$$\lim_{n\to\infty} \sum_{j=1}^{n} f(x_j, y_j)\, \Delta x\, \Delta y$$

$$= \iint_D f(x, y)\, dx\, dy \quad \text{represents volume}$$

OR area of D if $f(x, y) = 1$



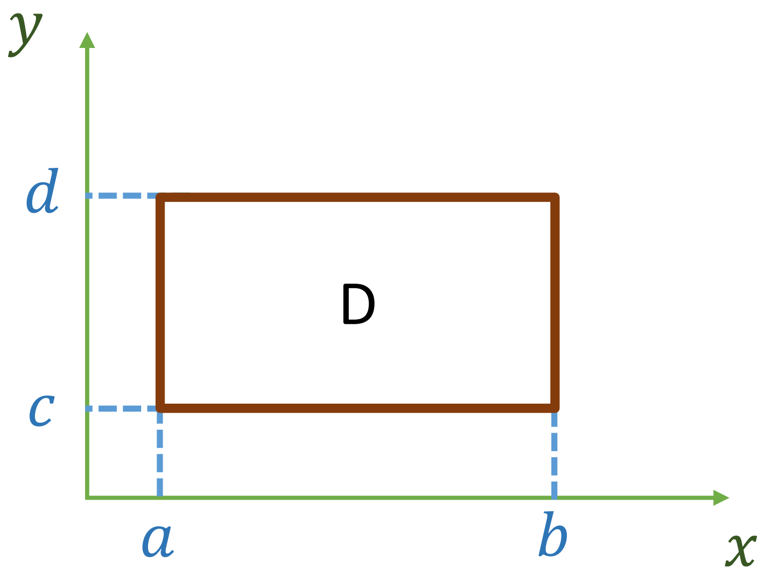
Properties

- $$\iint_D k\, f(x,y)\, dA = k \iint_D f(x,y)\, dA$$
- $$\iint_D [f(x,y) \pm g(x,y)]\, dA = \iint_D f(x,y)\, dA \pm \iint_D g(x,y)\, dA$$
- $$\iint_D f(x,y)\, dA \geq 0 \text{ if } f(x,y) \geq 0 \text{ on } D$$
- $$\iint_D f(x,y)\, dA \geq \iint_D g(x,y)\, dA \text{ if } f(x,y) \geq g(x,y) \text{ on } D$$
- $$\iint_D f(x,y)\, dA = \iint_{D_1} f(x,y)\, dA + \iint_{D_2} f(x,y)\, dA \text{ if } D = D_1 \cup D_2$$

Evaluation of Double Integral

- If $f(x, y)$ is continuous (or defined and bounded) on rectangular region

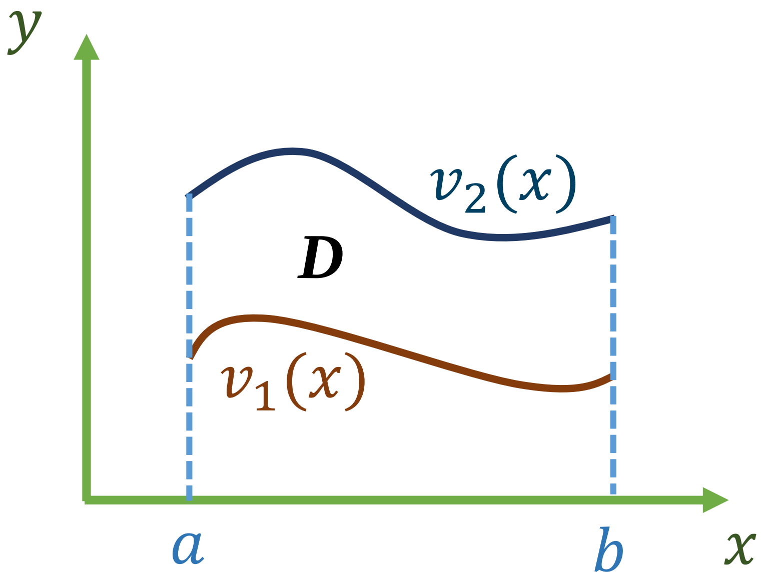
D: $a \leq x \leq b, c \leq y \leq d,$



$$\iint_{D} f(x,y)\, dA = \underbrace{\int_a^b f(x,y)\, dx}_{\Psi(y)} = \underbrace{\int_c^d f(x,y)\, dy}_{\Phi(x)}$$

Evaluation of Double Integral

Non-rectangular Region

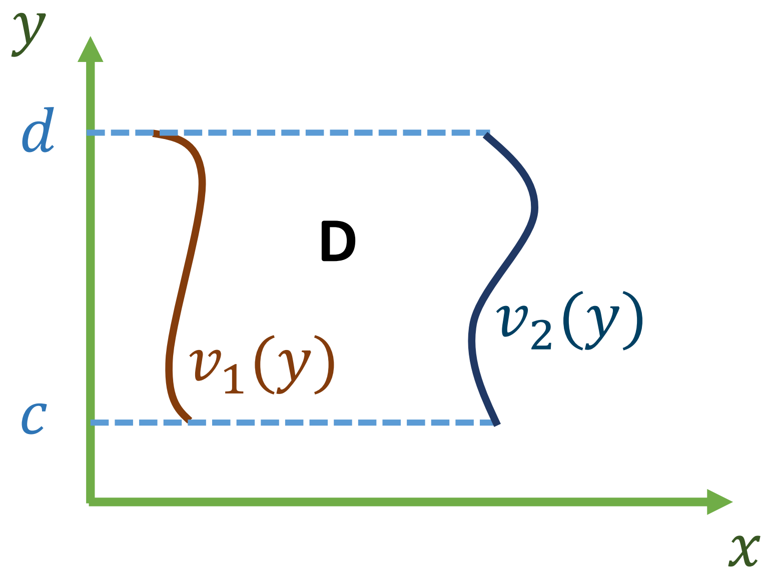


- If $f(x,y)$ is defined and bounded in D
- v_1 and v_2 are continuous in (a,b)

$$\iint_D f(x,y)\,dA = \int_{v_1(x)}^{v_2(x)} f(x,y)\,dy$$

Evaluation of Double Integral

Non-rectangular Region



- If $f(x, y)$ is defined and bounded in D
- v_1 and v_2 are continuous in (a, b)

$$\iint_D f(x, y)\, dA = \int_{v_1(y)}^{v_2(y)} f(x, y)\, dx$$

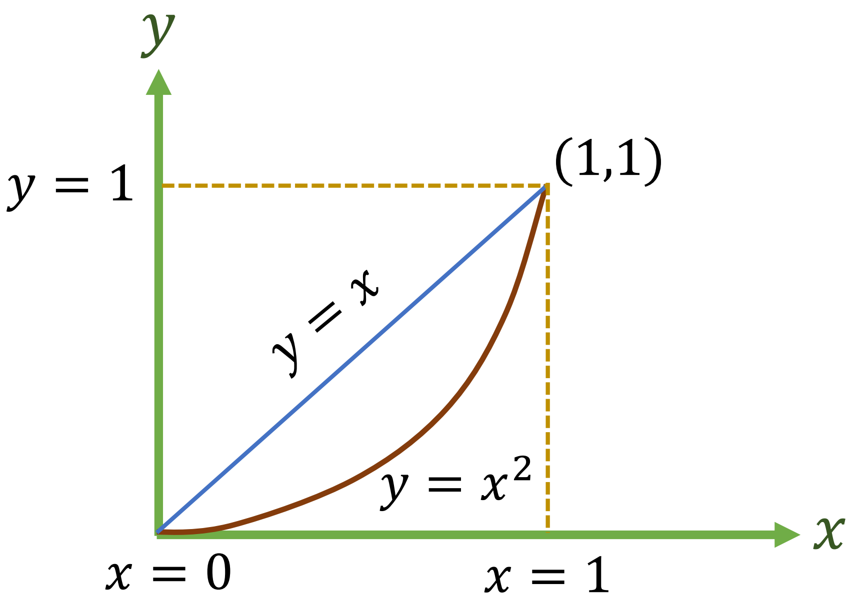
Example - 1 $$\iint_R xy(x+y)\,dA =$$

where R is the region bounded by the line $y = x$ and the curve $y = x^2$.

$$\int_{y=x^2}^{x} xy\,(x+y)\,dy$$

OR

$$\int_{x=y}^{\sqrt{y}} xy(x+y)\,dx$$



Consider $\int_{x=0}^{1}\int_{x^2}^{x} xy(x+y)dy\,dx$

$$= \int_0^1 \left[\frac{5x^4}{6} - \frac{x^6}{2} - \frac{x^7}{3}\right] dx$$

$$= \frac{1}{6} - \frac{1}{14} - \frac{1}{24}$$

$$= \frac{3}{56}$$

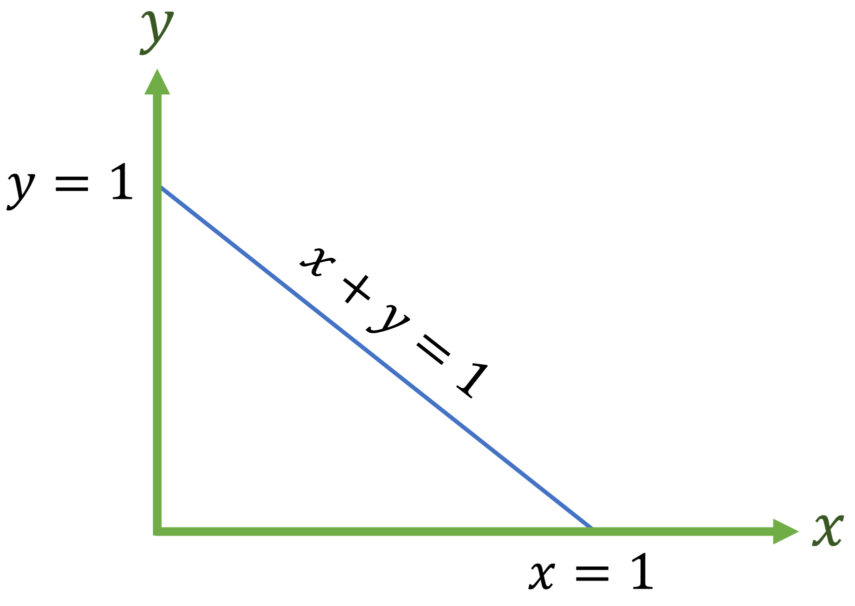
Example - 2 Evaluate $\int\int_R e^{2x+3y}\, dxdy$,

where R is the region bounded by $x = 0$, $y = 0$ and $x + y = 1$.

$$\int_{y=0}^{1-x} e^{2x+3y}\, dy$$

OR

$$\int_{x=0}^{1-y} e^{2x+3y}\, dx$$



Consider $\int_{x=0}^{1} \int_{0}^{1-x} e^{2x+3y}\, dy\, dx$

$$= \frac{1}{3} \int_{0}^{1} e^{2x} \left(e^{3-3x} - 1\right) dx$$

$$= \frac{1}{3}\left[-\frac{3e^{2}}{2} + e^{3} + \frac{1}{2}\right]$$

Conclusion:

$$\lim_{n\to\infty} \sum_{j=1}^{n} f(x_j, y_j)\, \Delta A_j = \iint_D f(x, y)\, dA$$

It represents volume (or area if $f(x, y) = 1$)

- Hardest part in evaluating multiple integral is finding the limit of integration
- Sketch of region of integration is important

QUIZ QUESTION ?

LINK FOR RESPONSES: http://www.facweb.iitkgp.ac.in/~jkumar/teach/MA11003.html

Let R be the triangle in the xy plane bounded by the x-axis, the line $x = y$ and the line $x = \frac{\pi}{2}$

The value of

$$\iint_R \frac{\sin x}{x}\, dA$$

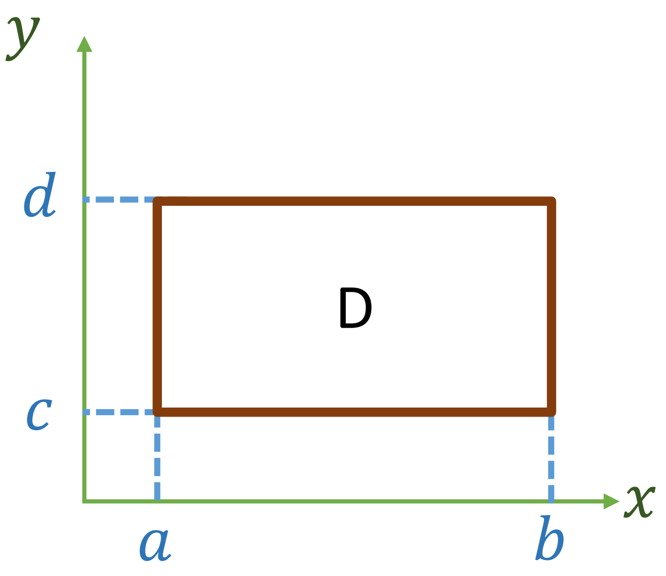
is_____________

ANS: 1

DOUBLE INTEGRALS (Cont.)

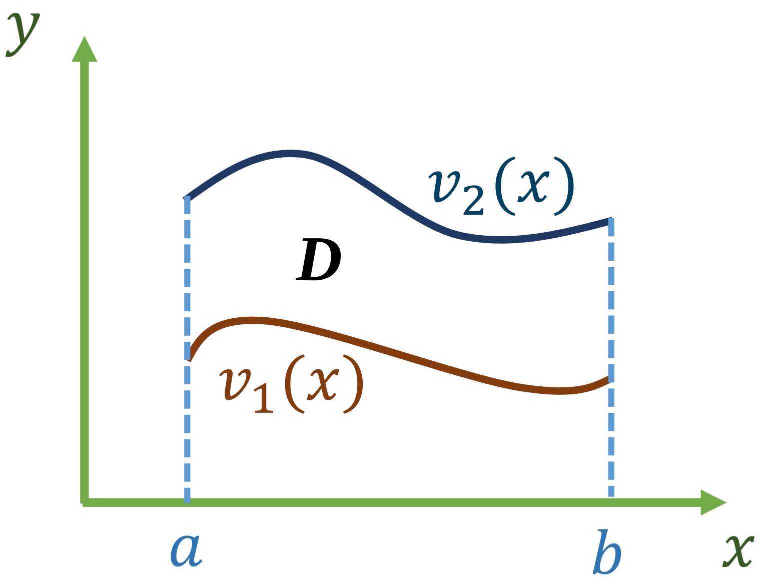
- Double Integrals - Change of Order

Evaluation of Double Integral (Recall)

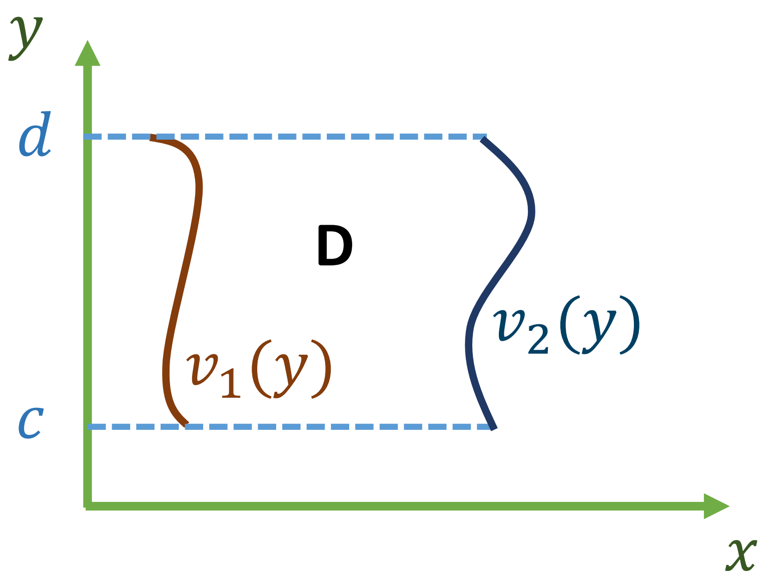


$$\iint_{D} f(x,y)\,dA = \int_{c}^{d}\left\{\int_{a}^{b} f(x,y)\,dx\right\}dy = \int_{a}^{b}\left\{\int_{c}^{d} f(x,y)\,dy\right\}dx$$

Evaluation of Double Integral (Recall)



$$\iint_D f(x,y)\, dA = \int_a^b \left\{ \int_{v_1(x)}^{v_2(x)} f(x,y)\, dy \right\} dx$$



$$\iint_D f(x,y)\, dA = \int_c^d \left\{ \int_{v_1(y)}^{v_2(y)} f(x,y)\, dx \right\} dy$$

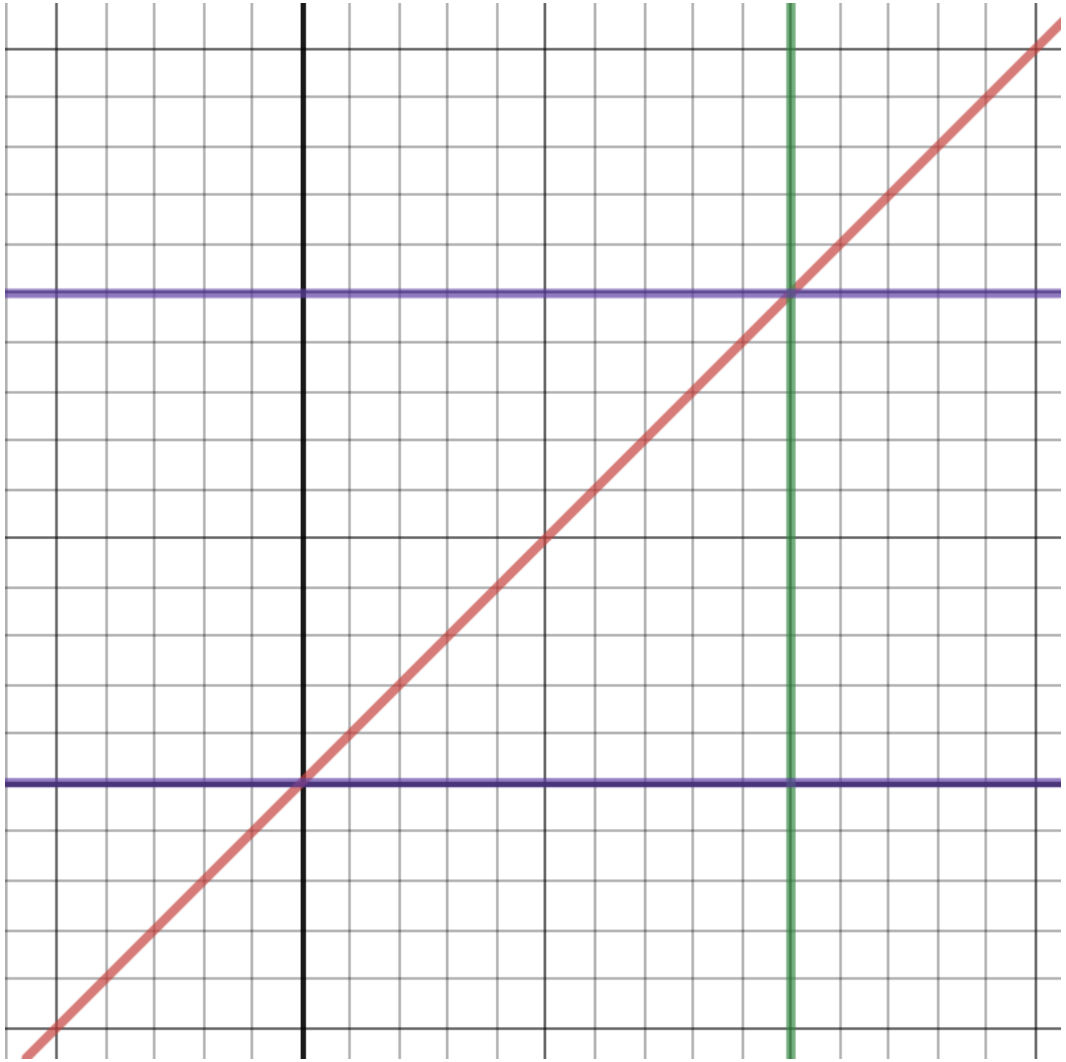
Evaluation of Double Integral - Change of Order of Integration

Why do we change order ?

Example : Evaluate $$\int_{y=0}^{1}\int_{x=y}^{1} \frac{x}{x^2+y^2}\, dx\, dy$$

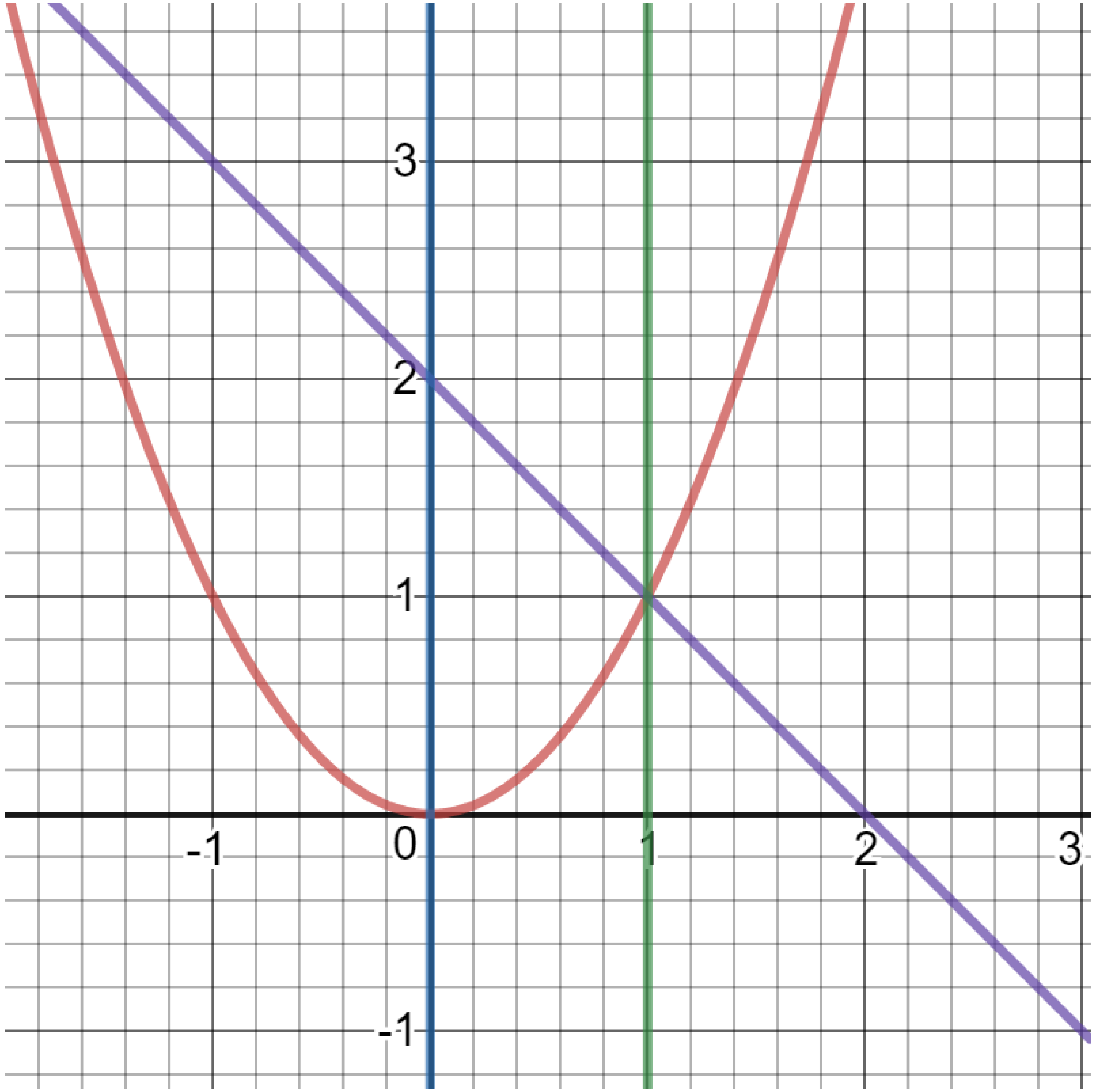
Changing the order of Integration

$$\int_{x=0}^{1}\int_{y=0}^{x} \frac{x}{x^2+y^2}\, dy\, dx = \frac{\pi}{4}$$



Problem - 1 Consider $\int_0^1 \int_{y=x^2}^{2-x} xy \; dy\, dx.$

Change the order of integration and evaluate.



$$\int_{y=0}^{1} \int_{x=0}^{\sqrt{y}} xy\, dx\, dy + \int_{y=1}^{2} \int_{x=0}^{2-y} xy\, dx\, dy$$

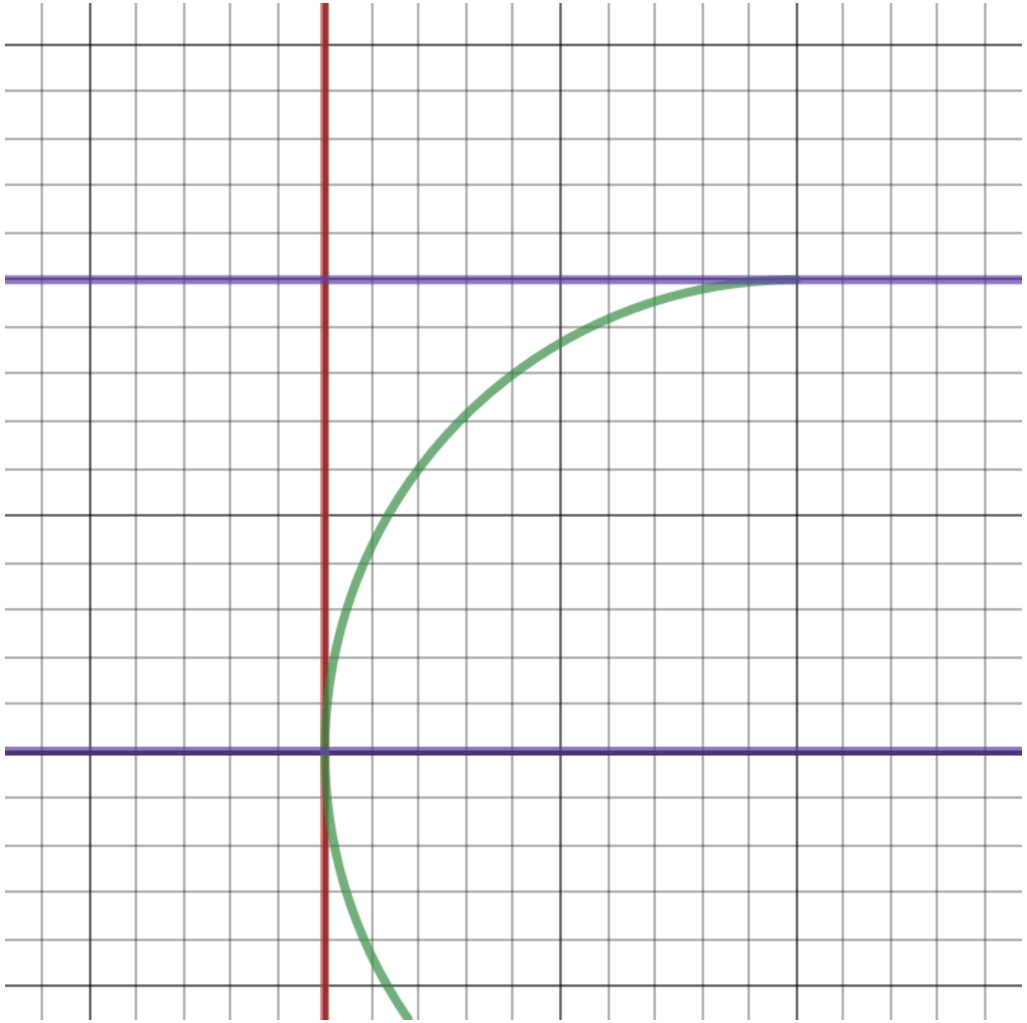
$$= \frac{1}{6} + \frac{5}{24} = \frac{3}{8}$$

Problem - 2 $$\int_{y=0}^{a}\int_{x=0}^{a-\sqrt{(a^2-y^2)}} \frac{xy\ln(x+a)}{(x-a)^2}\,dx\,dy$$

Change the order of integration and evaluate.

$$I = \int_{y=\sqrt{a^2-(x-a)^2}}^{a} \frac{xy\ln(x+a)}{(x-a)^2}\,dy$$

$$I = \frac{1}{2}\int_0^a x\ln(x+a)\,dx$$



$$I = \frac{1}{2}\int_0^a x\ln(x+a)\,dx$$

$$= \frac{1}{2}\left[\left\{\frac{a^2}{2}\ln(2a)\right\} - \frac{1}{2}\int_0^a \left[(x-a) + \frac{a^2}{x+a}\right]dx\right]$$

$$= \frac{a^2}{8}[1 + 2\ln a]$$

Thank You