

22. DOUBLE INTEGRALS

Definition 22.1. Let $R = [a, b] \times [c, d] \subset \mathbb{R}^2$ be a rectangle in the plane. A **partition** \mathcal{P} of R is a pair of sequences:

$$\begin{aligned} a &= x_0 < x_1 < \cdots < x_n = b \\ c &= y_0 < y_1 < \cdots < y_n = d. \end{aligned}$$

The **mesh** of \mathcal{P} is

$$m(\mathcal{P}) = \max\{x_i - x_{i-1}, y_i - y_{i-1} \mid 1 \leq i \leq n\}.$$

Now suppose we are given a function

$$f: R \longrightarrow \mathbb{R}$$

Pick

$$\vec{c}_{ij} \in R_{ij} = [x_{i-1}, x_i] \times [y_{j-1}, y_j].$$

Definition 22.2. The sum

$$S = \sum_{i=1}^n \sum_{j=1}^n f(\vec{c}_{ij})(x_i - x_{i-1})(y_j - y_{j-1}),$$

is called a **Riemann sum**.

We will use the short hand notation

$$\Delta x_i = x_i - x_{i-1} \quad \text{and} \quad \Delta y_j = y_j - y_{j-1}.$$

Definition 22.3. The function $f: R \longrightarrow \mathbb{R}$ is called **integrable**, with integral I , if for every $\epsilon > 0$, we may find a $\delta > 0$ such that for every mesh \mathcal{P} whose mesh size is less than δ , we have

$$|I - S| < \epsilon,$$

where S is any Riemann sum associated to \mathcal{P} .

We write

$$\iint_R f(x, y) \, dx \, dy = I,$$

to mean that f is integrable with integral I .

We use a sneaky trick to integrate over regions other than rectangles. Suppose that D is a bounded subset of the plane. Then we can find a rectangle R which completely contains D .

Definition 22.4. The **indicator function** of $D \subset R$ is the function

$$i_D: R \longrightarrow \mathbb{R},$$

given by

$$i_D(x) = \begin{cases} 1 & \text{if } x \in D \\ 0 & \text{if } x \notin D. \end{cases}$$

If i_D is integrable, then we say that the **area of** D is the integral

$$\iint_R i_D \, dx \, dy.$$

If i_D is not integrable, then D does not have an area.

Example 22.5. Let

$$D = \{ (x, y) \in [0, 1] \times [0, 1] \mid x, y \in \mathbb{Q} \}.$$

Then D does not have an area.

Definition 22.6. If $f: D \rightarrow \mathbb{R}$ is a function and D is bounded, then pick $D \subset R \subset \mathbb{R}^2$ a rectangle. Define

$$\tilde{f}: R \rightarrow \mathbb{R},$$

by the rule

$$\tilde{f}(x) = \begin{cases} f(x) & \text{if } x \in D \\ 0 & \text{otherwise.} \end{cases}$$

We say that f is **integrable** over D if \tilde{f} is integrable over R . In this case

$$\iint_D f(x, y) \, dx \, dy = \iint_R \tilde{f}(x, y) \, dx \, dy.$$

Proposition 22.7. Let $D \subset \mathbb{R}^2$ be a bounded subset and let $f: D \rightarrow \mathbb{R}$ and $g: D \rightarrow \mathbb{R}$ be two integrable functions. Let λ be a scalar.

Then

(1) $f + g$ is integrable over D and

$$\iint_D f(x, y) + g(x, y) \, dx \, dy = \iint_D f(x, y) \, dx \, dy + \iint_D g(x, y) \, dx \, dy.$$

(2) λf is integrable over D and

$$\iint_D \lambda f(x, y) \, dx \, dy = \lambda \iint_D f(x, y) \, dx \, dy.$$

(3) If $f(x, y) \leq g(x, y)$ for any $(x, y) \in D$, then

$$\iint_D f(x, y) \, dx \, dy \leq \iint_D g(x, y) \, dx \, dy.$$

(4) $|f|$ is integrable over D and

$$\left| \iint_D f(x, y) \, dx \, dy \right| \leq \iint_D |f(x, y)| \, dx \, dy.$$

It is straightforward to integrate continuous functions over regions of three special types:

Definition 22.8. A bounded subset $D \subset \mathbb{R}^2$ is an **elementary region** if it is one of three types:

Type 1:

$$D = \{ (x, y) \in \mathbb{R}^2 \mid a \leq x \leq b, \gamma(x) \leq y \leq \delta(x) \},$$

where $\gamma: [a, b] \longrightarrow \mathbb{R}$ and $\delta: [a, b] \longrightarrow \mathbb{R}$ are continuous functions.

Type 2:

$$D = \{ (x, y) \in \mathbb{R}^2 \mid c \leq y \leq d, \alpha(y) \leq x \leq \beta(y) \},$$

where $\alpha: [c, d] \longrightarrow \mathbb{R}$ and $\beta: [c, d] \longrightarrow \mathbb{R}$ are continuous functions.

Type 3: D is both type 1 and 2.

Theorem 22.9. Let $D \subset \mathbb{R}^2$ be an elementary region and let $f: D \longrightarrow \mathbb{R}$ be a continuous function.

Then

(1) If D is of type 1, then

$$\iint_D f(x, y) \, dx \, dy = \int_a^b \left(\int_{\gamma(x)}^{\delta(x)} f(x, y) \, dy \right) dx.$$

(2) If D is of type 2, then

$$\iint_D f(x, y) \, dx \, dy = \int_c^d \left(\int_{\alpha(y)}^{\beta(y)} f(x, y) \, dx \right) dy.$$

Example 22.10. Let D be the region bounded by the lines $x = 0$, $y = 4$ and the parabola $y = x^2$. Let $f: D \longrightarrow \mathbb{R}$ be the function given by $f(x, y) = x^2 + y^2$.

If we view D as a region of type 1, then we get

$$\begin{aligned}
\iint_D f(x, y) \, dx \, dy &= \int_0^2 \left(\int_{x^2}^4 x^2 + y^2 \, dy \right) dx \\
&= \int_0^2 \left[x^2 y + \frac{y^3}{3} \right]_{x^2}^4 dx \\
&= \int_0^2 4x^2 + \frac{2^6}{3} - x^4 - \frac{x^6}{3} dx \\
&= \left[\frac{4x^3}{3} + \frac{2^6 x}{3} - \frac{x^5}{5} - \frac{x^7}{3 \cdot 7} \right]_0^2 \\
&= \frac{2^5}{3} + \frac{2^7}{3} - \frac{2^5}{5} - \frac{2^7}{3 \cdot 7} \\
&= \frac{2^6}{3 \cdot 5} + \frac{2^8}{7} \\
&= 2^6 \left(\frac{1}{3 \cdot 5} + \frac{2^2}{7} \right).
\end{aligned}$$

On the other hand, if we view D as a region of type 2, then we get

$$\begin{aligned}
\iint_D f(x, y) \, dx \, dy &= \int_0^4 \left(\int_0^{\sqrt{y}} x^2 + y^2 \, dx \right) dy \\
&= \int_0^4 \left[\frac{x^3}{3} + xy^2 \right]_0^{\sqrt{y}} dy \\
&= \int_0^4 \frac{y^{3/2}}{3} + y^{5/2} dy \\
&= \left[\frac{2y^{5/2}}{3 \cdot 5} + \frac{2y^{7/2}}{7} \right]_0^4 \\
&= \frac{2^6}{3 \cdot 5} + \frac{2^8}{7} \\
&= 2^6 \left(\frac{1}{3 \cdot 5} + \frac{2^2}{7} \right).
\end{aligned}$$

23. INCLUSION-EXCLUSION

Proposition 23.1. *Let $D = D_1 \cup D_2$ be a bounded region and let $f: D \rightarrow \mathbb{R}$ be a function.*

If f is integrable over D_1 and over D_2 , then f is integrable over D and $D_1 \cap D_2$, and we have

$$\iint_D f(x, y) \, dx \, dy = \iint_{D_1} f(x, y) \, dx \, dy + \iint_{D_2} f(x, y) \, dx \, dy - \iint_{D_1 \cap D_2} f(x, y) \, dx \, dy.$$

Example 23.2. *Let*

$$D = \{ (x, y) \in \mathbb{R}^2 \mid 1 \leq x^2 + y^2 \leq 9 \}.$$

Then D is not an elementary region. Let

$$D_1 = \{ (x, y) \in D \mid y \geq 0 \} \quad \text{and} \quad D_2 = \{ (x, y) \in D \mid y \leq 0 \}.$$

Then D_1 and D_2 are both of type 1.

If f is continuous, then f is integrable over D and $D_1 \cap D_2$. In fact

$$\begin{aligned} D_1 \cap D_2 = L \cup R = \{ (x, y) \in \mathbb{R}^2 \mid -3 \leq x \leq -1, 0 \leq y \leq 0 \} \\ \cup \{ (x, y) \in \mathbb{R}^2 \mid 1 \leq x \leq 3, 0 \leq y \leq 0 \}. \end{aligned}$$

Now L and R are elementary regions. We have

$$\iint_R f(x, y) \, dx \, dy = \int_1^3 \left(\int_0^0 f(x, y) \, dy \right) dx = 0.$$

Therefore, by symmetry,

$$\iint_L f(x, y) \, dx \, dy = \iint_R f(x, y) \, dx \, dy = 0$$

and so

$$\iint_D f(x, y) \, dx \, dy = \iint_{D_1} f(x, y) \, dx \, dy + \iint_{D_2} f(x, y) \, dx \, dy.$$

To integrate f over D_1 , break D_1 into three parts.

$$\begin{aligned}\iint_{D_1} f(x, y) \, dx \, dy &= \int_{-3}^3 \left(\int_{\gamma(x)}^{\delta(x)} f(x, y) \, dy \right) dx \\ &= \int_{-3}^{-1} \left(\int_0^{\sqrt{9-x^2}} f(x, y) \, dy \right) dx \\ &\quad + \int_{-1}^1 \left(\int_{\sqrt{1-x^2}}^{\sqrt{9-x^2}} f(x, y) \, dy \right) dx \\ &\quad + \int_1^3 \left(\int_0^{\sqrt{9-x^2}} f(x, y) \, dy \right) dx.\end{aligned}$$

One can do something similar for D_2 .

Example 23.3. Suppose we are given that

$$\iint_D f(x, y) \, dx \, dy = \int_0^1 \left(\int_y^{2y} f(x, y) \, dx \right) dy.$$

What is the region D ?

It is the region bounded by the two lines $y = x$ and $x = 2y$ and between the two lines $y = 0$ and $y = 1$.

Change order of integration:

$$\iint_D f(x, y) \, dx \, dy = \int_0^1 \left(\int_{x/2}^x f(x, y) \, dx \right) dy + \int_1^2 \left(\int_{x/2}^1 f(x, y) \, dx \right) dy.$$

Example 23.4. Calculate the volume of a solid ball of radius a . Let

$$B = \{ (x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 \leq a^2 \}.$$

We want the volume of B . Break into two pieces. Let

$$B^+ = \{ (x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 \leq a^2, z \geq 0 \}.$$

Let

$$D = \{ (x, y) \in \mathbb{R}^2 \mid x^2 + y^2 \leq a^2 \}.$$

Then B^+ is bounded by the xy -plane and the graph of the function

$$f: D \longrightarrow \mathbb{R},$$

given by

$$f(x, y) = \sqrt{a^2 - x^2 - y^2}.$$

It follows that

$$\begin{aligned}
 \text{vol}(B^+) &= \iint_D \sqrt{a^2 - x^2 - y^2} \, dy \, dx \\
 &= \int_{-a}^a \left(\int_{-\sqrt{a^2-x^2}}^{\sqrt{a^2-x^2}} \sqrt{a^2 - x^2 - y^2} \, dy \right) dx \\
 &= \int_{-a}^a \left(\int_{-\sqrt{a^2-x^2}}^{\sqrt{a^2-x^2}} \sqrt{1 - \frac{y^2}{a^2-x^2}} \sqrt{a^2-x^2} \, dy \right) dx.
 \end{aligned}$$

Now let's make the substitution

$$t = \frac{y}{\sqrt{a^2-x^2}} \quad \text{so that} \quad dt = \frac{dy}{\sqrt{a^2-x^2}}.$$

$$\begin{aligned}
 \text{vol}(B^+) &= \int_{-a}^a \left(\int_{-1}^1 \sqrt{1-t^2} (a^2-x^2) \, dt \right) dx \\
 &= \int_{-a}^a (a^2-x^2) \left(\int_{-1}^1 \sqrt{1-t^2} \, dt \right) dx
 \end{aligned}$$

Now let's make the substitution

$$t = \sin u \quad \text{so that} \quad dt = \cos u \, du.$$

$$\begin{aligned}
 \text{vol}(B^+) &= \int_{-a}^a (a^2-x^2) \left(\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^2 u \, du \right) dx \\
 &= \int_{-a}^a (a^2-x^2) \frac{\pi}{2} \, dx \\
 &= \frac{\pi}{2} \left[a^2 x - \frac{x^3}{3} \right]_{-a}^a \\
 &= \pi \left(a^3 - \frac{a^3}{3} \right) \\
 &= \frac{2\pi a^3}{3}.
 \end{aligned}$$

Therefore, we get the expected answer

$$\text{vol}(B) = 2 \text{vol}(B^+) = \frac{4\pi a^3}{3}.$$

Example 23.5. Now consider the example of a cone whose base radius is a and whose height is b . Put the central axis along the x -axis and

the base in the yz -plane. In the xy -plane we get an equilateral triangle of height b and base $2a$. If we view this as a region of type 1, we have

$$\gamma(x) = -a \left(1 - \frac{x}{b}\right) \quad \text{and} \quad \delta(x) = a \left(1 - \frac{x}{b}\right).$$

We want to integrate the function

$$f: D \longrightarrow \mathbb{R},$$

given by

$$f(x, y) = \sqrt{a^2 \left(1 - \frac{x}{b}\right)^2 - y^2}.$$

So half of the volume of the cone is

$$\begin{aligned} \int_0^b \left(\int_{-a(1-\frac{x}{b})}^{a(1-\frac{x}{b})} \sqrt{a^2 \left(1 - \frac{x}{b}\right)^2 - y^2} \, dy \right) dx &= \frac{\pi}{2} \int_0^b a^2 \left(1 - \frac{x}{b}\right)^2 dx \\ &= \frac{\pi a^2}{2} \int_0^b 1 - \frac{2x}{b} + \frac{x^2}{b^2} dx \\ &= \frac{\pi a^2}{2} \left[x - \frac{x^2}{b} + \frac{x^3}{3b^2} \right]_0^b \\ &= \frac{1}{6}(\pi a^2 b). \end{aligned}$$

Therefore the volume is

$$\frac{1}{3}(\pi a^2 b).$$

24. TRIPLE INTEGRALS

Definition 24.1. Let $B = [a, b] \times [c, d] \times [e, f] \subset \mathbb{R}^3$ be a box in space. A **partition** \mathcal{P} of B is a triple of sequences:

$$\begin{aligned} a &= x_0 < x_1 < \cdots < x_n = b \\ c &= y_0 < y_1 < \cdots < y_n = d \\ e &= z_0 < z_1 < \cdots < z_n = f. \end{aligned}$$

The **mesh** of \mathcal{P} is

$$m(\mathcal{P}) = \max\{x_i - x_{i-1}, y_i - y_{i-1}, z_i - z_{i-1} \mid 1 \leq i \leq n\}.$$

Now suppose we are given a function

$$f: B \longrightarrow \mathbb{R}$$

Pick

$$\vec{c}_{ijk} \in B_{ijk} = [x_{i-1}, x_i] \times [y_{j-1}, y_j] \times [z_{k-1}, z_k].$$

Definition 24.2. The sum

$$S = \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^n f(\vec{c}_{ijk})(x_i - x_{i-1})(y_j - y_{j-1})(z_k - z_{k-1}),$$

is called a **Riemann sum**.

Definition 24.3. The function $f: B \longrightarrow \mathbb{R}$ is called **integrable**, with integral I , if for every $\epsilon > 0$, we may find a $\delta > 0$ such that for every mesh \mathcal{P} whose mesh size is less than δ , we have

$$|I - S| < \epsilon,$$

where S is any Riemann sum associated to \mathcal{P} .

If $W \subset \mathbb{R}^3$ is a bounded subset and $f: W \longrightarrow \mathbb{R}$ is a bounded function, then pick a box B containing W and extend f by zero to a function $\tilde{f}: B \longrightarrow \mathbb{R}$,

$$\tilde{f}(x) = \begin{cases} f(x) & \text{if } x \in W \\ 0 & \text{otherwise.} \end{cases}$$

If \tilde{f} is integrable, then we write

$$\iiint_W f(x, y, z) \, dx \, dy \, dz = \iiint_B \tilde{f}(x, y, z) \, dx \, dy \, dz.$$

In particular

$$\text{vol}(W) = \iiint_W 1 \, dx \, dy \, dz.$$

There are two pairs of results, which are much the same as the results for double integrals:

Proposition 24.4. Let $W \subset \mathbb{R}^2$ be a bounded subset and let $f: W \longrightarrow \mathbb{R}$ and $g: W \longrightarrow \mathbb{R}$ be two integrable functions. Let λ be a scalar.

Then

(1) $f + g$ is integrable over W and

$$\iiint_W f(x, y, z) + g(x, y, z) \, dx \, dy \, dz = \iiint_W f(x, y, z) \, dx \, dy \, dz + \iiint_W g(x, y, z) \, dx \, dy \, dz.$$

(2) λf is integrable over W and

$$\iiint_W \lambda f(x, y, z) \, dx \, dy \, dz = \lambda \iiint_W f(x, y, z) \, dx \, dy \, dz.$$

(3) If $f(x, y, z) \leq g(x, y, z)$ for any $(x, y, z) \in W$, then

$$\iiint_W f(x, y, z) \, dx \, dy \, dz \leq \iiint_W g(x, y, z) \, dx \, dy \, dz.$$

(4) $|f|$ is integrable over W and

$$\left| \iiint_W f(x, y, z) \, dx \, dy \, dz \right| \leq \iiint_W |f(x, y, z)| \, dx \, dy \, dz.$$

Proposition 24.5. Let $W = W_1 \cup W_2 \subset \mathbb{R}^3$ be a bounded subset and let $f: W \longrightarrow \mathbb{R}$ be a bounded function.

If f is integrable over W_1 and over W_2 , then f is integrable over W and $W_1 \cap W_2$, and we have

$$\begin{aligned} \iiint_W f(x, y, z) \, dx \, dy \, dz &= \iiint_{W_1} f(x, y, z) \, dx \, dy \, dz + \iiint_{W_2} f(x, y, z) \, dx \, dy \, dz \\ &\quad - \iiint_{W_1 \cap W_2} f(x, y, z) \, dx \, dy \, dz. \end{aligned}$$

Definition 24.6. Define three maps

$$\pi_{ij}: \mathbb{R}^3 \longrightarrow \mathbb{R}^2,$$

by projection onto the i th and j th coordinate.

In coordinates, we have

$$\pi_{12}(x, y, z) = (x, y), \quad \pi_{23}(x, y, z) = (y, z), \quad \text{and} \quad \pi_{13}(x, y, z) = (x, z).$$

For example, if we start with a solid pyramid and project onto the xy -plane, the image is a square, but it project onto the xz -plane, the image is a triangle. Similarly onto the yz -plane.

Definition 24.7. A bounded subset $W \subset \mathbb{R}^3$ is an **elementary subset** if it is one of four types:

Type 1: $D = \pi_{12}(W)$ is an elementary region and

$$W = \{ (x, y, z) \in \mathbb{R}^3 \mid (x, y) \in D, \epsilon(x, y) \leq z \leq \phi(x, y) \},$$

where $\epsilon: D \longrightarrow \mathbb{R}$ and $\phi: D \longrightarrow \mathbb{R}$ are continuous functions.

Type 2: $D = \pi_{23}(W)$ is an elementary region and

$$W = \{ (x, y, z) \in \mathbb{R}^3 \mid (y, z) \in D, \alpha(y, z) \leq x \leq \beta(y, z) \},$$

where $\alpha: D \longrightarrow \mathbb{R}$ and $\beta: D \longrightarrow \mathbb{R}$ are continuous functions.

Type 3: $D = \pi_{13}(W)$ is an elementary region and

$$W = \{ (x, y, z) \in \mathbb{R}^3 \mid (x, z) \in D, \gamma(x, z) \leq y \leq \delta(x, z) \},$$

where $\gamma: D \longrightarrow \mathbb{R}$ and $\delta: D \longrightarrow \mathbb{R}$ are continuous functions.

Type 4: W is of type 1, 2 and 3.

The solid pyramid is of type 4.

Theorem 24.8. Let $W \subset \mathbb{R}^3$ be an elementary region and let $f: W \longrightarrow \mathbb{R}$ be a continuous function.

Then

(1) If W is of type 1, then

$$\iiint_W f(x, y, z) \, dx \, dy \, dz = \iint_{\pi_{12}(W)} \left(\int_{\epsilon(x, y)}^{\phi(x, y)} f(x, y, z) \, dz \right) \, dx \, dy.$$

(2) If W is of type 2, then

$$\iiint_W f(x, y, z) \, dx \, dy \, dz = \iint_{\pi_{23}(W)} \left(\int_{\alpha(y, z)}^{\beta(y, z)} f(x, y, z) \, dx \right) \, dy \, dz.$$

(3) If W is of type 3, then

$$\iiint_W f(x, y, z) \, dx \, dy \, dz = \iint_{\pi_{13}(W)} \left(\int_{\gamma(x, z)}^{\delta(x, z)} f(x, y, z) \, dy \right) \, dx \, dz.$$

Let's figure out the volume of the solid ellipsoid:

$$W = \left\{ (x, y, z) \in \mathbb{R}^3 \mid \left(\frac{x}{a} \right)^2 + \left(\frac{y}{b} \right)^2 + \left(\frac{z}{c} \right)^2 \leq 1 \right\}.$$

This is an elementary region of type 4.

$$\begin{aligned}
\text{vol}(W) &= \iiint_W dx \, dy \, dz \\
&= \int_{-a}^a \left(\int_{-b\sqrt{1-(\frac{x}{a})^2}}^{b\sqrt{1-(\frac{x}{a})^2}} \left(\int_{-c\sqrt{1-(\frac{x}{a})^2-(\frac{y}{b})^2}}^{c\sqrt{1-(\frac{x}{a})^2-(\frac{y}{b})^2}} dz \right) dy \right) dx \\
&= \int_{-a}^a \left(\int_{-b\sqrt{1-(\frac{x}{a})^2}}^{b\sqrt{1-(\frac{x}{a})^2}} 2c\sqrt{1-(\frac{x}{a})^2-(\frac{y}{b})^2} dy \right) dx \\
&= 2c \int_{-a}^a \left(\int_{-b\sqrt{1-(\frac{x}{a})^2}}^{b\sqrt{1-(\frac{x}{a})^2}} \sqrt{1-(\frac{x}{a})^2-(\frac{y}{b})^2} dy \right) dx \\
&= \frac{2c}{b} \int_{-a}^a \left(\int_{-b\sqrt{1-(\frac{x}{a})^2}}^{b\sqrt{1-(\frac{x}{a})^2}} \sqrt{b^2 \left(1-(\frac{x}{a})^2 \right) - y^2} dy \right) dx \\
&= \frac{\pi c}{b} \int_{-a}^a b^2 \left(1-(\frac{x}{a})^2 \right) dx \\
&= \pi bc \int_{-a}^a 1-(\frac{x}{a})^2 dx \\
&= \pi bc \left[x - \frac{x^3}{3a^2} \right]_{-a}^a \\
&= \pi bc \left(2a - 2\frac{a^3}{3a^2} \right) \\
&= \frac{4\pi}{3} abc.
\end{aligned}$$