Chapter 8

Multiple Integrals

Key Results

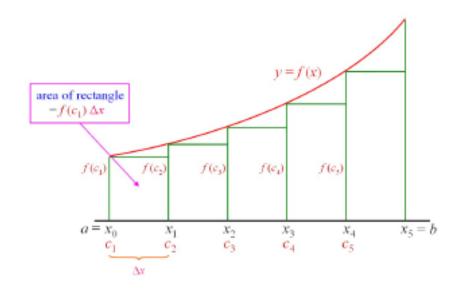
- Double integrals calculated as iterated integrals.
- Cartesian and polar forms of double integrals.
- Calculation of volumes of solid regions under a surface.
- Calculation of surface area.

Review

Recall definite integral from Chapter 3:

$$\sum_{k=1}^{5} f(c_k) \Delta x$$

sum of areas of rectangles approximates area of region under a graph.



Exact area of region is

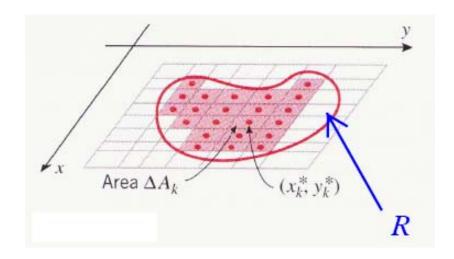
$$\lim_{n \to \infty} \sum_{k=1}^{n} f(c_k) \Delta x = \int_{a}^{b} f(x) \, dx$$

Now generalize this idea to get volume of a region in 3D.

Double Integrals

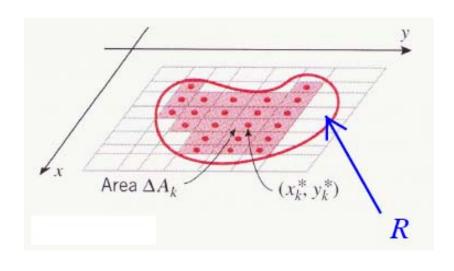
Suppose a surface z = f(x, y) lies over a region R in the xy-plane.

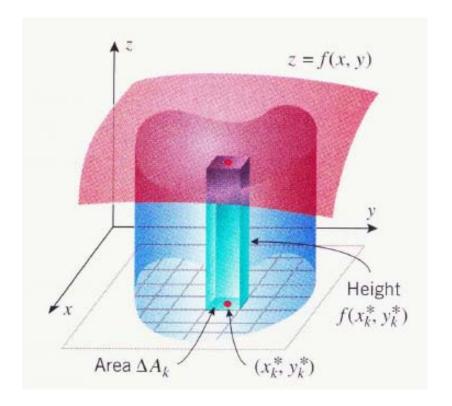
Subdivide R into rectangles R_k :



Each rectangle R_k has area ΔA_k and a chosen point (x_k^*, y_k^*) .

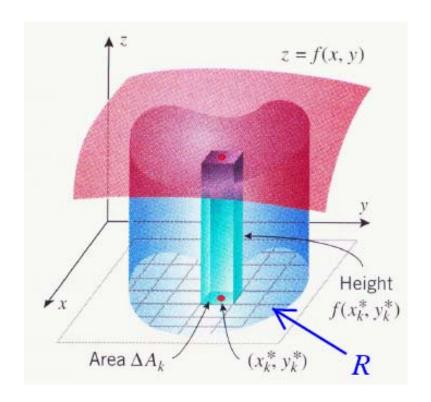
Source: Calculus by Anton, Bivens, Davis





Approximate volume of solid region under the surface and over the rectangle R_k is

$$f(x_k^*, y_k^*) \Delta A_k$$



The double integral of f over R is

$$\iint_{R} f(x,y) dA = \lim_{n \to \infty} \sum_{k=1}^{n} f(x_{k}^{*}, y_{k}^{*}) \Delta A_{k}$$

gives the volume of the solid region under the surface over R.

Properties

(1)
$$\iint_{\mathcal{D}} \left(f(x,y) + g(x,y) \right) dA$$

Similar to properties of functions of one variable and their integrals

$$= \iint_R f(x,y) \, dA + \iint_R g(x,y) \, dA.$$

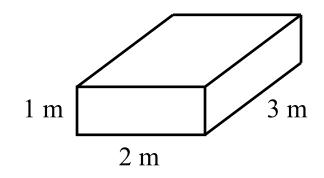
(2)
$$\iint_{R} cf(x,y) dA = c \iint_{R} f(x,y) dA, \text{ where } c \text{ is a constant.}$$

(3) If
$$f(x,y) \ge g(x,y)$$
 for all $(x,y) \in R$,
then $\iint_{\mathcal{D}} f(x,y) dA \ge \iint_{\mathcal{D}} g(x,y) dA$.

(4)
$$\iint_{R} dA \left(= \iint_{R} 1 \, dA \right) = A(R), \text{ the area of } R.$$
$$f(x, y) = 1 \quad \text{constant height } 1$$

Consider a rectangular box of height 1.

Base area =
$$2 \times 3 = 6 \text{ m}^2$$
.

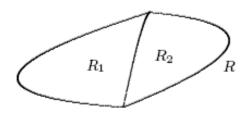


Volume = base area × height
=
$$6 \times 1 \text{ m}^3$$

= 6 m^3 .

Volume is numerically the same value as base area because the height is 1 m.

Two regions R_1 and R_2 do not overlap except perhaps on their boundary



(5)
$$\iint_{R} f(x, y) dA = \iint_{R_1} f(x, y) dA + \iint_{R_2} f(x, y) dA$$
, where $R = R_1 \cup R_2$

$$\int_{a}^{b} f(x) \, dx + \int_{b}^{c} f(x) \, dx = \int_{a}^{c} f(x) \, dx$$

How to calculate these double integrals efficiently?

Scheme of study

- 1. First calculate double integrals for the simplest regions *R*: rectangular regions.
- 2. Then calculate double integrals for more complicated regions *R*: Type A or Type B.

Rectangular Regions

A rectangular region *R* in the *xy*-plane can be described in terms of inequalities:

$$a \le x \le b, \quad c \le y \le d.$$

Then

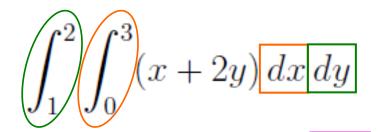
$$\iint_{R} f(x,y) dA = \int_{c}^{d} \left[\int_{a}^{b} f(x,y) dx \right] dy.$$

The integral expression on the right is called an iterated integral.

Example (page 6, example (b))

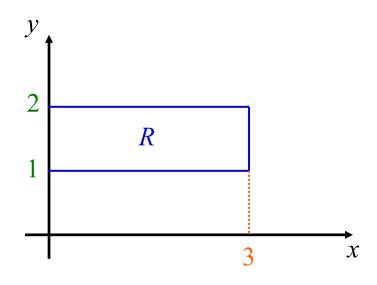
Rectangular region *R* described by:

$$0 \le x \le 3, \quad 1 \le y \le 2.$$



$$= \int_{1}^{2} \left[\frac{x^{2}}{2} + 2xy \right]_{x=0}^{x=3} dy = \int_{1}^{2} \left[\frac{9}{2} + 6y \right] dy$$

$$= \left[\frac{9y}{2} + 3y^2\right]_{y=1}^{y=2} = \boxed{27/2.}$$



$$\int_{1}^{2} \left[\frac{9}{2} + 6y \right] dy$$

For rectangular regions, the order of the variables of integration can be changed easily. (page 5)

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

$$\int_{1}^{2} \int_{0}^{3} (x+2y) \, dx \, dy = \int_{0}^{3} \int_{1}^{2} (x+2y) \, dy \, dx$$

$$= \int_{0}^{3} \left[xy + y^{2} \right]_{y=1}^{y=2} dx = \int_{0}^{3} \left[(2x+4) - (x+1) \right] \, dx$$

$$= \int_{0}^{3} (x+3) \, dx = \left[\frac{x^{2}}{2} + 3x \right]_{x=0}^{x=3} = \boxed{27/2}$$

Special Case

For rectangular regions R, where

$$(a) \le x \le b$$
, $c \le y \le d$ a, b constant

if the integrand f(x, y) factors as

$$f(x,y) = g(x)h(y)$$

then the double integral also 'factors':

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

Example

Let R be the rectangular region $0 \le x \le 4$, $1 \le y \le 2$.

$$\iint_{R} x^{2}y \, dA = \int_{0}^{4} \int_{1}^{2} x^{2}y \, dy dx$$

$$= \left(\int_{0}^{4} x^{2} \, dx \right) \left(\int_{1}^{2} y \, dy \right)$$

$$= \left[\frac{1}{3} x^{3} \right]_{x=0}^{x=4} \cdot \left[\frac{1}{2} y^{2} \right]_{y=1}^{y=2}$$

$$= \frac{64}{3} \times \frac{3}{2}$$

$$= \boxed{32}$$

General Regions – Type A

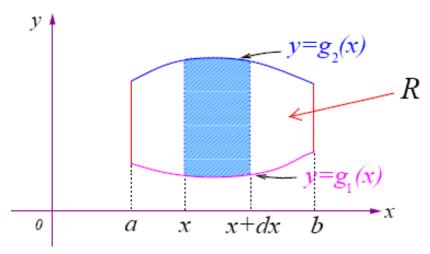
To compute a general double integral $\iint_R f(x,y) dA$

the region *R* should be described in a way that limits of integration can be included:

Consider

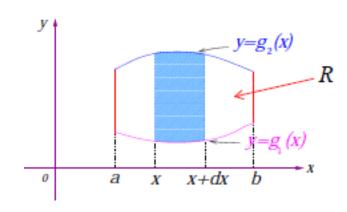
Left boundary: line x = a

Right boundary: line x = b



Lower boundary: curve $y = g_1(x)$

Upper boundary: curve $y = g_2(x)$



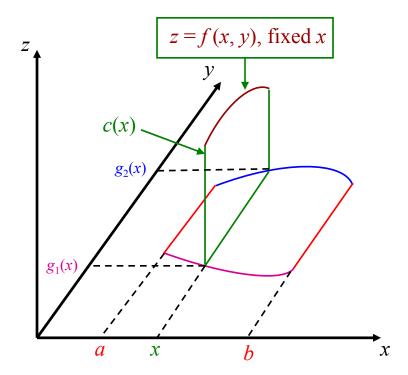
Region R is described as Type A by:

$$R: g_1(x) \le y \le g_2(x), a \le x \le b.$$

Then

$$\iint_{R} f(x, y) dA = \int_{a}^{b} \left[\int_{g_{1}(x)}^{g_{2}(x)} f(x, y) dy \right] dx$$

How is this obtained?

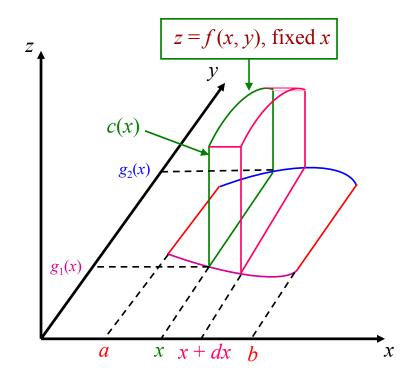


Fix x. Then z = f(x, y) is a function of y only.

The area of the region under the graph of z = f(x, y) is:

$$c(x) = \int_{g_1(x)}^{g_2(x)} f(x, y) \ dy$$

(cross-sectional area)



$$c(x) = \int_{g_1(x)}^{g_2(x)} f(x, y) \ dy$$

Consider a small thickness dx.

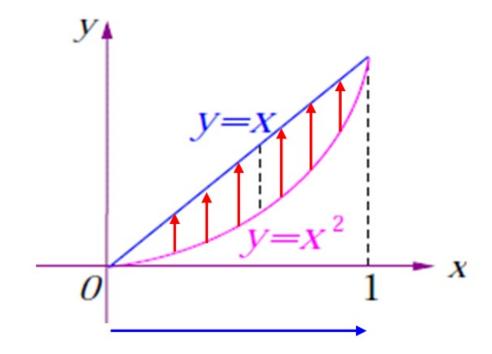
Volume of a slice = c(x) dx.

Volume of the region under the surfage z = f(x, y) is:

$$\iint_{R} f(x,y) dA = \int_{a}^{b} \left[\int_{g_{1}(x)}^{g_{2}(x)} f(x,y) dy \right] dx$$

Example (Type A) (page 11)

Region R is bounded by y = x and $y = x^2$.



Describe *R* as Type A:

$$R: \quad x^2 \le y \le x, \quad 0 \le x \le 1$$

$$\iint_{R} 30xy \ dA = \int_{0}^{1} \left[\int_{x^{2}}^{x} 30xy \ dy \right] dx$$

$$= \int_0^1 \left[15xy^2\right]_{y=x^2}^{y=x} dx$$

$$= \int_0^1 15x(x^2 - x^4) \ dx$$

$$= \left[\frac{15x^4}{4} - \frac{15x^6}{6} \right]_{x=0}^{x=1}$$

$$=$$
 $\frac{5}{4}$.

$$\begin{array}{c|c}
y \\
y = x \\
0 \\
1
\end{array}$$

General Regions – Type B

In another situation, to compute the double integral

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

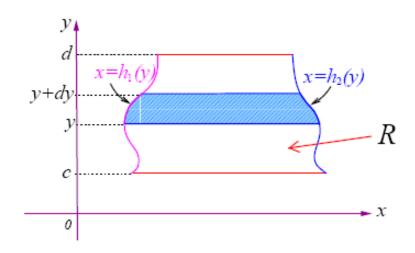
the region R may be described as follows:

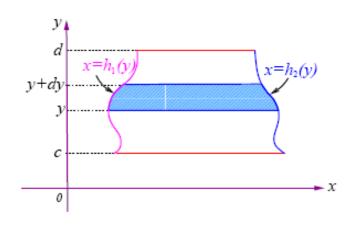
Left boundary: curve $x = h_1(y)$

Right boundary: curve $x = h_2(y)$

Lower boundary: line y = c

Upper boundary: line y = d





Region R is described as Type B by:

$$R: h_1(y) \le x \le h_2(y), c \le y \le d.$$

Then

$$\iint_{R} f(x,y) dA = \int_{c}^{d} \left[\int_{h_{1}(y)}^{h_{2}(y)} f(x,y) dx \right] dy$$

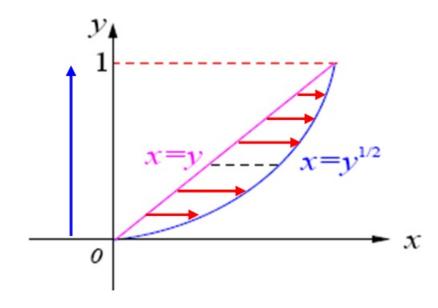
Example (Type B) (page 12)

Region R is bounded by y = x and $y = x^2$.

To describe *R* as Type B, need to express graphs as functions of *y*:

$$y = x \Rightarrow x = y$$
 $y = x^2 \Rightarrow x = \sqrt{y}$

$$R: \quad y \le x \le \sqrt{y}, \quad 0 \le y \le 1.$$



$$\iint_{R} 30xy \ dA = \int_{0}^{1} \left[\int_{y}^{\sqrt{y}} 30xy \ dx \right] \ dy$$

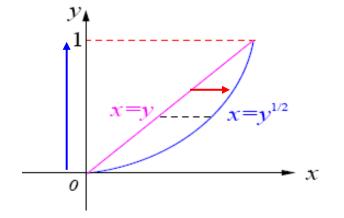
$$= \int_0^1 \left[15x^2 y \right]_{x=y}^{x=\sqrt{y}} dy$$

$$=\int_{0}^{1} \left(15y^{2}-15y^{3}\right) dy$$

$$= \left[\frac{15y^3}{3} - \frac{15y^4}{4}\right]_{y=0}^{y=1}$$

$$=\frac{5}{4}$$





The iterated integrals formulas, e.g Type A formula below

$$\iint_{R} f(x,y) \, dA = \int_{a}^{b} \left| \int_{g_{1}(x)}^{g_{2}(x)} f(x,y) \, dy \right| \, dx$$

are part of Fubini's Theorem.

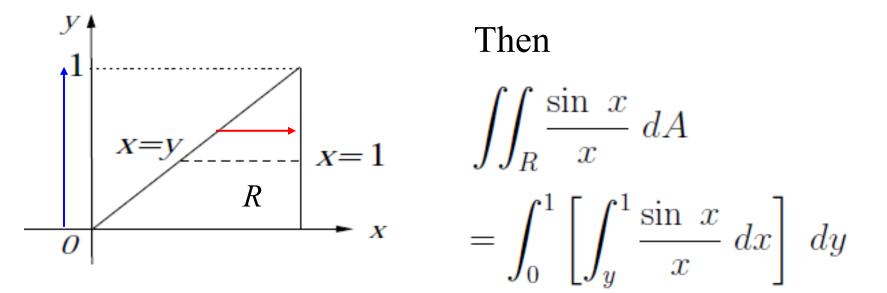
Guido Fubini (1879 – 1943)



Example (Where Only One Type Works)

Region *R* is the triangle in the *xy*-plane described as Type B:

$$R: \quad y \le x \le 1, \quad 0 \le y \le 1$$



which cannot be evaluated by elementary means.

But region *R* can be described as Type A:

$$R: \quad 0 \le y \le x, \quad 0 \le x \le 1.$$

$$\iint_{R} \frac{\sin x}{x} dA = \int_{0}^{1} \left[\int_{0}^{x} \frac{\sin x}{x} dy \right] dx$$

$$= \int_{0}^{1} \left[y \frac{\sin x}{x} \right]_{y=0}^{y=x} dx$$

$$= \int_{0}^{1} (\sin x - 0) dx$$

$$= \left[-\cos x \right]_{x=0}^{x=1} = 1 - \cos 1.$$

Switching/Interchanging Integrals

Sometimes, a given double integral cannot be evaluated directly, but an interchange of the integrals allows the double integral to be evaluated.

This involves recognizing the region *R* as Type A (or Type B) and re-describing *R* as Type B (or Type A).

Example

Find
$$\int_0^3 \int_{\sqrt{x/3}}^1 e^{y^3} dy dx$$

Clearly, it is difficult to integrate e^{y^3} directly.

Perhaps a switch of the integrals may facilitate the integration.

First identify the region *R* of integration.

$$\int_0^3 \int_{\sqrt{x/3}}^1 e^{y^3} dy dx$$

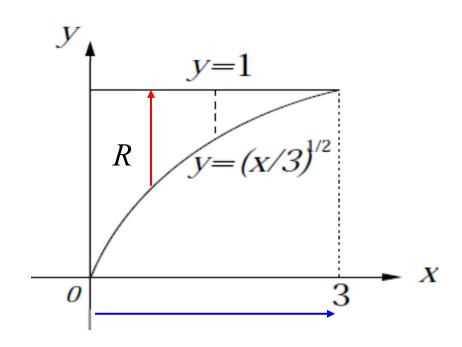
Region *R* is described as Type A:

$$R: \quad \sqrt{\frac{x}{3}} \le y \le 1, \quad 0 \le x \le 3.$$

To sketch *R*, identify the curves

Curve 1:
$$y = \sqrt{\frac{x}{3}}$$

Curve 2: y = 1



Now describe *R* as Type B:

Note that curve 1 can be described as follows:

$$y = \sqrt{\frac{x}{3}} \implies x = 3y^2$$

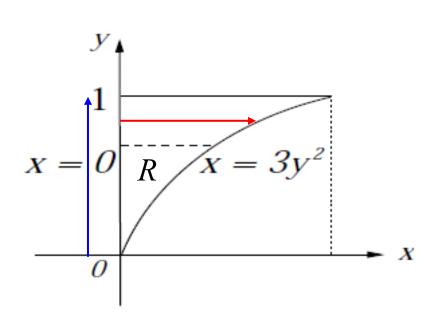
$$x = 0$$

$$R$$

$$X = 3y^2$$

$$R: 0 \le x \le 3y^2, 0 \le y \le 1.$$

Thus,
$$\int_0^3 \int_{\sqrt{x/3}}^1 e^{y^3} dy dx = \int_0^1 \left[\int_0^{3y^2} e^{y^3} dx \right] dy$$



$$= \int_0^1 \left[x e^{y^3} \right]_{x=0}^{x=3y^2} dy$$

$$= \int_0^1 3y^2 e^{y^3} dy$$
substitution $u = y^3$

$$= \int_0^1 e^u du$$

Double Integrals (Polar Form)

Certain regions are better described using polar coordinates, which may facilitate double integration.

Polar coordinates (r, θ) .

r is the distance from origin to a point in the region.

 θ is the angle of elevation of a point from the x-axis.

Cartesian/Polar Coordinates

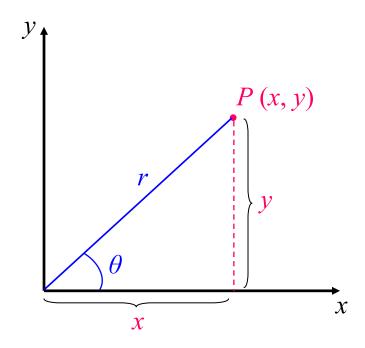
Cartesian coordinates P(x, y)

Polar coordinates (r, θ)

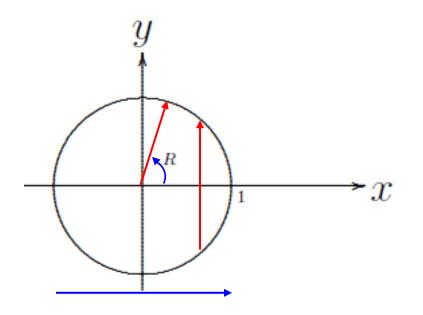
Conversion formulas:

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

$$r = \sqrt{x^2 + y^2}$$
$$\theta = \tan^{-1}\left(\frac{y}{x}\right)$$



Circle



In polar coordinates, *R* may be described easily as:

$$R: \quad 0 \le r \le 1, \quad 0 \le \theta \le 2\pi$$

In Cartesian coordinates, the circle may be described as Type A:

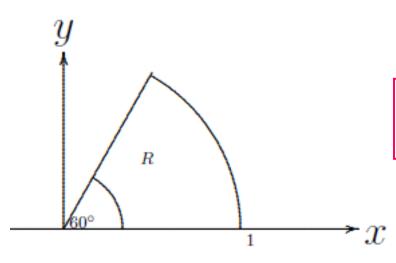
$$R: -\sqrt{1-x^2} \le y \le \sqrt{1-x^2}, -1 \le x \le 1.$$

Sector of a Circle

In Cartesian coordinates, the sector *R* may be described as a Type B region:

$$R: \frac{1}{\sqrt{3}}y \le x \le \sqrt{1-y^2}, \quad 0 \le y \le \frac{\sqrt{3}}{2}.$$

Complicated to use for integration.



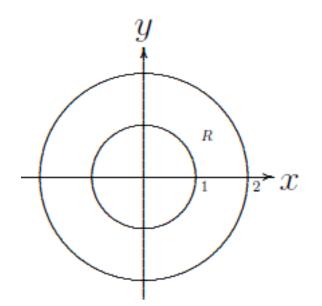
In polar coordinates, the sector *R* is described easily by:

$$R: \quad 0 \le r \le 1, \quad 0 \le \theta \le \pi/3$$

Ring

In Cartesian coordinates, the ring *R* is not easily described as a Type A or Type B region.

In polar coordinates, the ring *R* is described easily by:



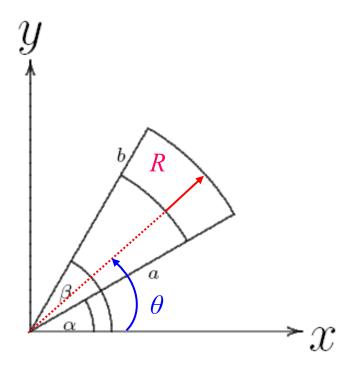
$$R : 1 \le r \le 2, \quad 0 \le \theta \le 2\pi$$

Polar Rectangle

In polar coordinates, a region R described by:

$$R: \quad \underline{a} \leq r \leq \underline{b}, \quad \alpha \leq \theta \leq \beta$$

is called a polar rectangle.



Note that the boundary values of r, namely a and b, are constants independent of θ .

Exercise

Sketch the region *R*, which is given in polar coordinates as:

$$R: 0 \le r \le 1 + \cos \theta, \quad 0 \le \theta \le 2\pi.$$

The region *R* is 'heart-shaped' and its boundary is called a cardioid.

Change of Variables

When a region R is first described using Cartesian coordinates and then re-described using polar coordinates, there is a change of variables from (x, y) to (r, θ) , where

$$x = r \cos \theta, \quad y = r \sin \theta.$$

In this case, the variable of integration dA will change from dy dx (or dx dy) to

 $r dr d\theta$

If the region *R* in the *xy*-plane is re-described in polar form as:

$$R: \quad a \leq r \leq b, \quad \alpha \leq \theta \leq \beta,$$

then

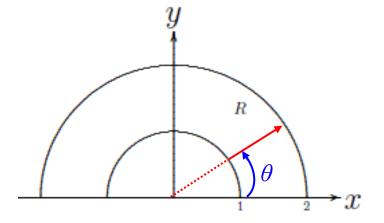
$$\iint_{R} f(x,y) dA = \int_{\alpha}^{\beta} \int_{a}^{b} f(r\cos\theta, r\sin\theta) r dr d\theta.$$

The region *R* is the semi-circular ring in the upper halfplane between the semi-circles

$$x^2 + y^2 = 1$$
 and $x^2 + y^2 = 4$.

$$R: 1 \le r \le 2, \quad 0 \le \theta \le \pi.$$

$$\iint_{R} (3x + 4y^{2}) dA = \int_{0}^{\tau} \int_{1}^{2} (3r\cos\theta + 4r^{2}\sin^{2}\theta) r dr d\theta$$



$$= \int_0^{\pi} \left[r^3 \cos \theta + r^4 \sin^2 \theta \right]_{r=1}^{r=2} d\theta$$

$$= \int_0^{\pi} (7\cos\theta + 15\sin^2\theta) d\theta$$
$$x = r\cos\theta, \quad y = r\sin\theta.$$

$$\iint_{R} (3x + 4y^{2}) dA = \int_{0}^{\pi} \int_{1}^{2} (3r \cos \theta + 4r^{2} \sin^{2} \theta) r dr d\theta$$

$$= \int_{0}^{\pi} \left[r^{3} \cos \theta + r^{4} \sin^{2} \theta \right]_{r=1}^{r=2} d\theta$$

$$= \int_{0}^{\pi} \left(7 \cos \theta + 15 \sin^{2} \theta \right) d\theta$$

$$= \int_{0}^{\pi} \left(7 \cos \theta + \frac{15}{2} (1 - \cos 2\theta) \right) d\theta$$

$$= \left[7 \sin \theta + \frac{15}{2} \left(\theta - \frac{\sin 2\theta}{2} \right) \right]_{\theta=0}^{\theta=\pi}$$

$$= \frac{15\pi}{2}$$

Why is there an 'r' in $r dr d\theta$?

Consider

Interval
$$[0, a]$$
, $0 \le r \le a$

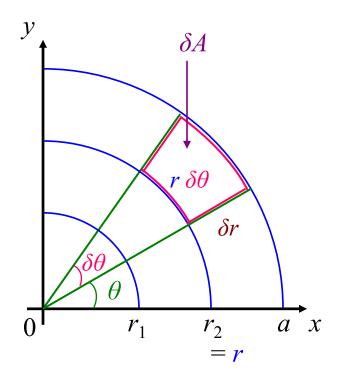
Partition [0, a]

$$0 = r_0 < r_1 < r_2 < r_3 = a$$

Interval $[0, \pi/2], 0 \le \theta \le \pi/2$

Partition $[0, \pi/2]$

$$0 = \theta_0 < \theta_1 < \theta_2 < \theta_3 = \pi/2$$



Sub-region is approximately rectangular

$$\delta A \approx \delta r \cdot r \delta \theta$$

That is,
$$dA = r dr d\theta$$

Application Example (page 24)

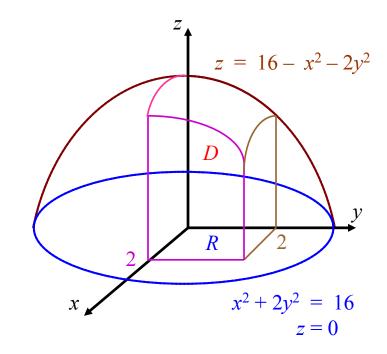
Paraboloid $x^2 + 2y^2 + z = 16$ can be expressed as

$$z = f(x, y) = 16 - x^2 - 2y^2$$

It is an elliptic paraboloid because horizontal crosssections are ellipses.

For example,
$$z = 0$$
 gives $x^2 + 2y^2 = 16$

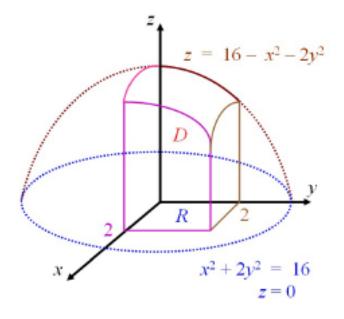
In first octant, put in plane x = 2 plane y = 2



The solid region D is bounded by the paraboloid $x^2 + 2y^2 + z = 16$, the planes x = 2, y = 2, and the three coordinate planes (x = 0, y = 0, z = 0).

Region *R* is described as Type B: (Type A also works.)

$$R: 0 \le x \le 2, 0 \le y \le 2$$



Volume of *D* is

$$\iint_{R} (16 - x^2 - 2y^2) dA$$

$$= \int_{0}^{2} \int_{0}^{2} (16 - x^2 - 2y^2) dx dy$$

$$= 48.$$
 (Details left as exercise.)

Circular cylinder
$$x^2 + y^2 = 9$$
.

Paraboloid
$$z = x^2 + y^2$$
.

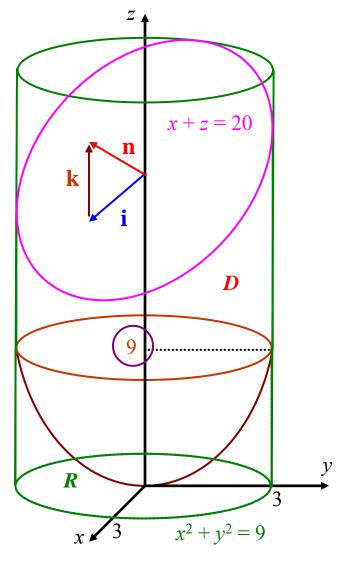
Paraboloid meets cylinder when z = 9

Plane
$$x + z = 20$$
.

A normal vector is $\mathbf{n} = \mathbf{i} + \mathbf{k}$

Within cylinder, largest value of x is 3.

Smallest value of z for plane is z = 20 - x = 17 > 9.

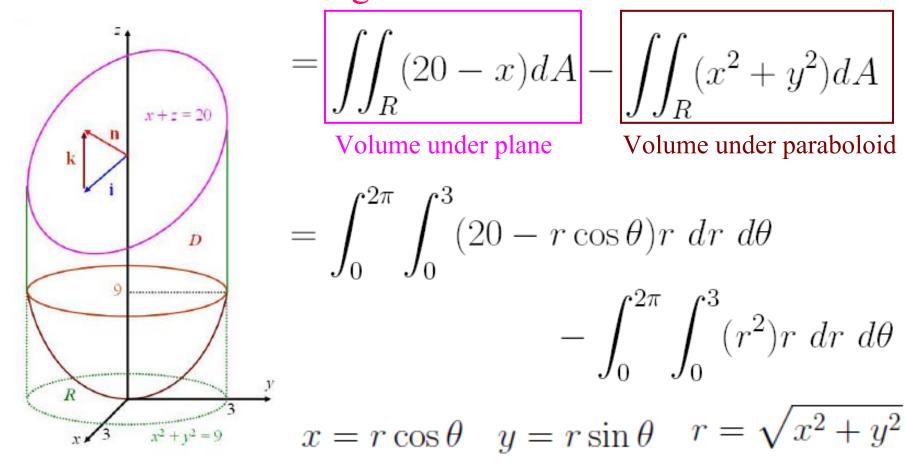


Plane will not intersect paraboloid.

The region R is described using polar coordinates:

$$0 \le r \le 3$$
, $0 \le \theta \le 2\pi$

Volume of solid region D is



$$V = \int_{0}^{2\pi} \int_{0}^{3} 20r - r^{2} \cos \theta - r^{3} dr d\theta$$

$$= \int_{0}^{2\pi} \left[10r^{2} - \frac{r^{3}}{3} \cos \theta - \frac{r^{4}}{4} \right]_{0}^{3} d\theta$$

$$= \int_{0}^{2\pi} 90 - 9 \cos \theta - \frac{81}{4} d\theta$$

$$= \left[\frac{279}{4} \theta \right]_{0}^{2\pi}$$

$$= \frac{279}{2} \pi$$

Surface Area

If z = f(x, y) has continuous first order partial derivatives over a region R in the xy-plane, then the area of the surface over R is given by

$$S = \iint_{R} \sqrt{\left(\frac{\partial z}{\partial x}\right)^{2} + \left(\frac{\partial z}{\partial y}\right)^{2} + 1} dA.$$

The above formula is easily obtained from results in Chapter 10 on surface integrals.

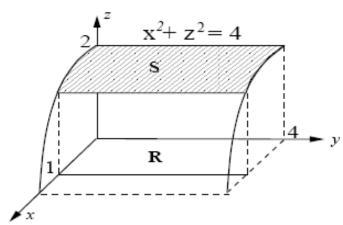
A rectangle R in the xy-plane is described as Type B by:

$$R: 0 \le x \le 1, 0 \le y \le 4.$$

Find area of portion of cylinder $x^2 + z^2 = 4$ lying above R.

For the portion of the cylinder above the *xy*-plane, write

$$z = \sqrt{4 - x^2}$$



Surface area
$$S = \iint_R \sqrt{\left(-\frac{x}{\sqrt{4-x^2}}\right)^2 + 0^2 + 1} dA$$

$$= \int_0^4 \left[\int_0^1 \frac{2}{\sqrt{4 - x^2}} \, dx \right] \, dy$$

$$=2\int_0^4 \left[\sin^{-1}\left(\frac{x}{2}\right)\right]_{x=0}^{x=1} dy$$

$$=2\int_0^4 \frac{\pi}{6} dy$$
$$=\boxed{4\pi}$$

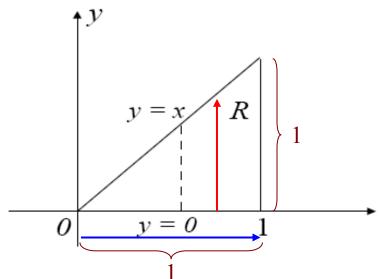
$$2^{\frac{z}{2}} \quad x^2 + z^2 = 4$$
S
R

$$z = \sqrt{4 - x^2}$$

Average Value of a Function

The average value of f(x, y) over a region R is given by

$$\frac{1}{\text{Area of } R} \iint_{R} f(x, y) \ dA.$$



Area of triangular region R

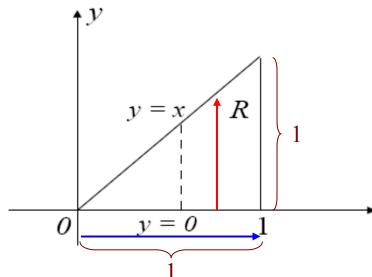
$$= \frac{1}{2} \cdot 1 \cdot 1 = \frac{1}{2}$$

+x Region R described as Type A

$$R:\ 0\leq y\leq x,\ 0\leq x\leq 1.$$

Find the average value of the function $f(x,y) = xe^y$

on the triangular region with vertices (0,0), (1,0) and (1,1).



Area of triangular region R

$$= \frac{1}{2} \cdot 1 \cdot 1 = \boxed{\frac{1}{2}}$$

+x Region R described as Type A

$$R: 0 \le y \le x, 0 \le x \le 1.$$

Average value
$$=\frac{1}{1/2}\int_0^1 \left[\int_0^x xe^y dy\right] dx$$

$$= 2 \int_0^1 [xe^y]_{y=0}^{y=x} dx = 2 \int_0^1 (xe^x - x) dx$$
 (integrate by parts)

$$= 2\left[xe^{x} - e^{x}\right] - \frac{1}{2}x^{2} = 2\left[\left(e - e - \frac{1}{2}\right) - (-1)\right] = 1.$$

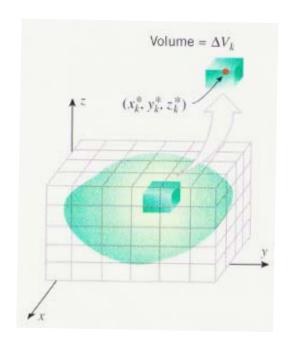
Triple Integrals

Triple integrals can be defined for functions f(x, y, z) over a solid region D in three-dimensional space.

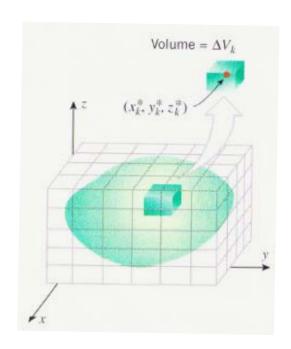
Use planes parallel to the coordinate planes to subdivide

D into n smaller cubic regions D_k :

Each cubic region D_k has volume ΔV_k and a chosen point (x_k^*, y_k^*, z_k^*) .



Source: Calculus by Anton, Bivens, Davis



The triple integral of f over D is:

$$\iiint_D f(x, y, z) dV = \lim_{n \to \infty} \sum_{k=1}^n f(x_k^*, y_k^*, z_k^*) \Delta V_k.$$

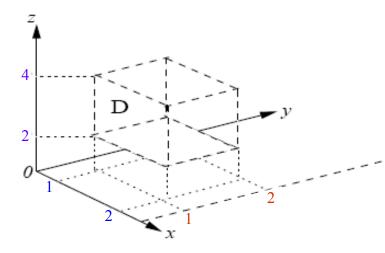
$$\iiint_D f(x, y, z) dV = \lim_{n \to \infty} \sum_{k=1}^n f(x_k^*, y_k^*, z_k^*) \Delta V_k.$$

Compared to double integrals to find volumes, there is *no direct geometrical meaning* for triple integrals.

In special cases when f represents some physical quantity, e.g. density, the triple integral may have some physical meaning.

Suppose the points (x, y, z) in a rectangular solid D are bounded as follows:

$$D: 1 \le x \le 2, 1 \le y \le 2, 2 \le z \le 4.$$



D is made up of various compounds such that its density δ is given by:

$$\delta(x, y, z) = (x + y)z.$$

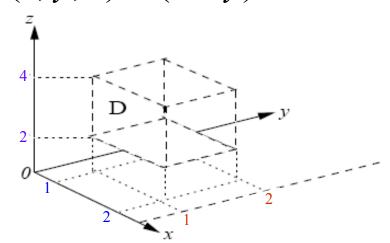
Find the mass of *D*.

Mass of
$$D = \iiint_D \delta(x, y, z) dV$$

$$D: 1 \le x \le 2,$$

 $1 \le y \le 2,$
 $2 \le z \le 4.$

$$\delta(x, y, z) = (x + y)z.$$



$$= \int_{1}^{2} \int_{1}^{2} \int_{2}^{4} (x+y)z \, dz \, dy \, dx$$

$$= \int_{1}^{2} \int_{1}^{2} (x+y) \left[\frac{z^{2}}{2} \right]_{z=2}^{z=4} dy dx$$

$$= \int_{1}^{2} 6 \left[xy + \frac{y^{2}}{2} \right]_{y=1}^{y=2} dx$$

$$= \int_{1}^{2} 6 \left[x + \frac{3}{2} \right] dx$$

$$= 6 \left[\frac{x^2}{2} + \frac{3}{2} x \right]_1^2 = \boxed{18}$$

End of Chapter 8