

For purposes of evaluation, it can be expressed as the repeated integral

$$\int_{z_1}^{z_2} \int_{y_1}^{y_2} \int_{x_1}^{x_2} f(x, y, z) dx dy dz \quad \dots (1)$$

the order of integration depending upon the limits.

Let x_1, x_2 be function of y, z ; y_1, y_2 be function of z and z_1, z_2 be constants, i.e.,

Let $x_1 = f_1(y, z), x_2 = f_2(y, z), y_1 = \phi_1(z), y_2 = \phi_2(z)$ and $z_1 = a, z_2 = b$.

Then the integral (i) is evaluated as follows:

$$\int_{z_1=a}^{z_2=b} \left[\int_{y_1=\phi_1(z)}^{y_2=\phi_2(z)} \left[\int_{x_1=f_1(y,z)}^{x_2=f_2(y,z)} f(x, y, z) dx \right] dy \right] dz$$

First $f(x, y, z)$ is integrated w.r.t. x (keeping y and z constant) between the limits x_1 and x_2 . The resulting expression, which is a function of y and z is then integrated w.r.t. y (keeping z constant) between the limits y_1 and y_2 . The resulting expression, which is a function of z only is then integrated w.r.t. z between the limits z_1 and z_2 . The order of integration is from the innermost rectangle to the outermost rectangle.

Limits involving two variables are kept innermost, then the limits involving one variable and finally the constant limits.

If x_1, x_2, y_1, y_2 and z_1, z_2 are all constants, then the order of integration is immaterial provided the limits are changed accordingly. Thus,

$$\begin{aligned} \int_{z_1}^{z_2} \int_{y_1}^{y_2} \int_{x_1}^{x_2} f(x, y, z) dx dy dz &= \int_{x_1}^{x_2} \int_{z_1}^{z_2} \int_{y_1}^{y_2} f(x, y, z) dy dz dx \\ &= \int_{x_1}^{x_2} \int_{y_1}^{y_2} \int_{z_1}^{z_2} f(x, y, z) dz dy dx, \text{ etc.} \end{aligned}$$

ILLUSTRATIVE EXAMPLES

Example 1. Evaluate $\int_0^1 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{1-x^2-y^2}} \frac{1}{\sqrt{1-x^2-y^2-z^2}} dz dy dx$.

$$\begin{aligned} \text{Sol. } I &= \int_0^1 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{1-x^2-y^2}} \frac{1}{\sqrt{(1-x^2-y^2)-z^2}} dz dy dx \\ &= \int_0^1 \int_0^{\sqrt{1-x^2}} \left[\sin^{-1} \frac{z}{\sqrt{1-x^2-y^2}} \right]_0^{\sqrt{1-x^2-y^2}} dy dx \\ &= \int_0^1 \int_0^{\sqrt{1-x^2}} (\sin^{-1} 1 - \sin^{-1} 0) dy dx \\ &= \int_0^1 \int_0^{\sqrt{1-x^2}} \frac{\pi}{2} dy dx = \int_0^1 \frac{\pi}{2} \left[y \right]_0^{\sqrt{1-x^2}} dx \\ &= \frac{\pi}{2} \int_0^1 \sqrt{1-x^2} dx = \frac{\pi}{2} \left[\frac{x\sqrt{1-x^2}}{2} + \frac{1}{2} \sin^{-1} x \right]_0^1 = \frac{\pi}{4} [\sin^{-1} 1] = \frac{\pi}{4} \cdot \frac{\pi}{2} = \frac{\pi^2}{8} \end{aligned}$$

Example 2. Evaluate $\int_1^e \int_1^{\log y} \int_1^{e^x} \log z \, dz \, dx \, dy$.

Sol.
$$I = \int_1^e \int_1^{\log y} \left[\int_1^{e^x} \log z \, dz \right] dx \, dy$$

Since,
$$\int_1^{e^x} \log z \, dz = \int_1^{e^x} \log z \cdot 1 \, dz$$

Integrating by parts
$$= \left[\log z \cdot z \right]_1^{e^x} - \int_1^{e^x} \frac{1}{z} \cdot z \, dz$$

$$= e^x \log e^x - 0 - \left[z \right]_1^{e^x} = xe^x - e^x + 1 = (x-1)e^x + 1$$

$$\therefore I = \int_1^e \int_1^{\log y} [(x-1)e^x + 1] \, dx \, dy$$

Now,
$$\int_1^{\log y} [(x-1)e^x + 1] \, dx = \int_1^{\log y} (x-1)e^x \, dx + \left[x \right]_1^{\log y}$$

$$= \left[(x-1)e^x \right]_1^{\log y} - \int_1^{\log y} 1 \cdot e^x \, dx + \log y - 1$$

$$= (\log y - 1)e^{\log y} - \left[e^x \right]_1^{\log y} + \log y - 1$$

$$= y(\log y - 1) - (e^{\log y} - e) + \log y - 1 \quad [\because e^{\log y} = y]$$

$$= y(\log y - 1) - y + e + \log y - 1 = (y+1)\log y - 2y + e - 1$$

$$\therefore I = \int_1^e [(y+1)\log y - 2y + e - 1] \, dy$$

$$= \left[\log y \cdot \left(\frac{y^2}{2} + y \right) \right]_1^e - \int_1^e \frac{1}{y} \left(\frac{y^2}{2} + y \right) dy - \left[y^2 \right]_1^e + (e-1) \left[y \right]_1^e$$

$$= \frac{e^2}{2} + e - \int_1^e \left(\frac{y}{2} + 1 \right) dy - (e^2 - 1) + (e-1)^2$$

$$= \frac{e^2}{2} + e - \left[\frac{y^2}{4} + y \right]_1^e - 2e + 2 = \frac{e^2}{2} + e - \left[\left(\frac{e^2}{4} + e \right) - \left(\frac{1}{4} + 1 \right) \right] - 2e + 2$$

$$= \frac{e^2}{4} - 2e + \frac{13}{4} = \frac{1}{4} (e^2 - 8e + 13).$$

TEST YOUR KNOWLEDGE

Evaluate the following integrals (1-11):

1. $\int_0^1 \int_0^1 \int_0^1 e^{x+y+z} \, dx \, dy \, dz.$

2. $\int_0^a \int_0^a \int_0^a (yz + zx + xy) \, dx \, dy \, dz.$

3. $\int_{-1}^1 \int_0^z \int_{x-z}^{x+z} (x+y+z) \, dy \, dx \, dz.$

4. $\int_1^3 \int_{1/x}^1 \int_0^{\sqrt{xy}} xyz \, dz \, dy \, dx.$

5. $\int_0^1 \int_0^{1-x} \int_0^{1-x-y} xyz \, dz \, dy \, dx.$
6. $\int_0^1 \int_{y^2}^1 \int_0^{1-x} x \, dz \, dx \, dy.$
7. $\int_0^1 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{1-x^2-y^2}} xyz \, dz \, dy \, dx.$
8. $\int_0^{\log 2} \int_0^x \int_0^{x+\log y} e^{x+y+z} \, dz \, dy \, dx.$
9. $\int_0^{\pi/2} d\theta \int_0^{a \sin \theta} dr \int_0^{(a^2-r^2)/a} r \, dz.$
10. $\int_0^{\pi/2} \int_0^{a \cos \theta} \int_0^{\sqrt{a^2-r^2}} r \, dz \, dr \, d\theta.$
11. $\int_0^a \int_0^x \int_0^{x+y} e^{x+y+z} \, dz \, dy \, dx$
12. Evaluate $\iiint_V (x-2y+z) \, dz \, dy \, dx$, where V is the region determined by $0 \leq x \leq 1$, $0 \leq y \leq x$, $0 \leq z \leq x+y$.
13. $\int_{-c}^c \int_{-b}^b \int_{-a}^a (x^2 + y^2 + z^2) \, dx \, dy \, dz$
14. $\int_0^a \int_0^{a-x} \int_0^{a-x-y} (x+y+z) \, dz \, dy \, dx$
15. $\int_0^2 \int_0^x \int_0^{x+y} e^x (y+2z) \, dz \, dy \, dx$
16. $\int_0^4 \int_0^{2\sqrt{z}} \int_0^{\sqrt{4x-x^2}} dy \, dx \, dz$

Answers

1. $(e-1)^3$ 2. $\frac{3}{4}a^5$ 3. 0 4. $\frac{13}{9} - \frac{1}{6} \log 3$
5. $\frac{1}{720}$ 6. $\frac{4}{35}$ 7. $\frac{1}{48}$ 8. $\frac{8}{3} \log 2 - \frac{19}{9}$
9. $\frac{5a^3\pi}{64}$ 10. $\frac{a^3}{3} \left(\frac{\pi}{2} - \frac{2}{3} \right)$ 11. $\frac{1}{8} e^{4a} - \frac{3}{4} e^{2a} + e^a - \frac{3}{8}$ 12. $\frac{8}{35}$
13. $\frac{8}{3} abc (a^2 + b^2 + c^2)$ 14. $\frac{a^4}{8}$ 15. $19 \left(\frac{e^2}{3} + 1 \right)$
16. $8\pi.$