

“Calculus 3”

Multi-Variable Calculus

Instructor: Álvaro Lozano-Robledo

Day 8

Any Reminders? Any Questions?

- I will be away on
 - Monday 2/16 --- no office hours that day
 - Tuesday 2/17 --- I will send videos to watch instead of class
- I will be back teaching in-person on Thursday 2/19
- I will do some review for the midterm during Thursday's class
- I will have regular office hours 2/19 – 3:30-4:30
- I will have additional office hours 2/19 – 4:30-5:30
- Calc 3 Calc Night: MONT 104 at 6:30-8:30pm on Thursdays!
- Exam I is on Friday, Feb 20th

EXAM 1 -- Friday, February 20th

Exam Covers:

- **Chapter 12**
 - Sections 12.1 – 12.6
- **Chapter 14**
 - Sections 14.1, 14.3 – 14.8

(NEW) Exam Study Guide and Practice Problems in HuskyCT



ALVARO: Start the recording!



“Calculus 3”

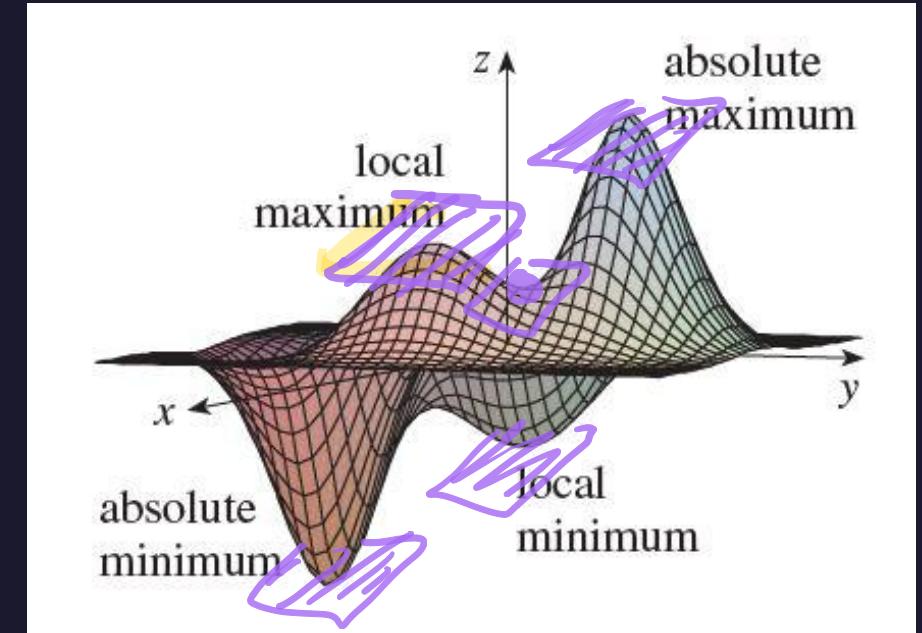
Multi-Variable Calculus

Instructor: Álvaro Lozano-Robledo

More on Maximum and Minimum Values

Today – Maximum and Minimum Values!

- Local Max and Min Values
- Second Derivative Test
- Absolute Max and Min Values



Local Max and Min Values

2 Theorem

If f has a local maximum or minimum at (a, b) and the first-order partial derivatives of f exist there, then $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

A **critical point** for a function $f(x, y)$ is a point (a, b) where

$$\nabla f(a, b) = \vec{0},$$

that is $f_x(a, b) = 0, f_y(a, b) = 0$.

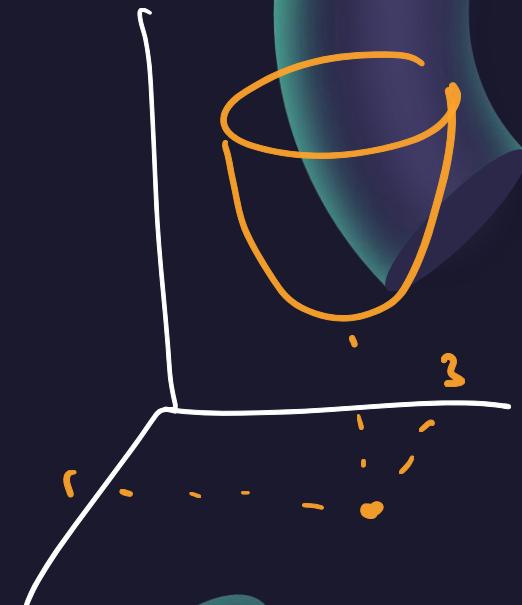
Example: Find all the critical points for the function

$$f(x, y) = x^2 + y^2 - 2x - 6y + 14$$

$$\frac{\partial f}{\partial x} = 2x - 2 = 0 \Rightarrow x = 1$$

$$\frac{\partial f}{\partial y} = 2y - 6 = 0 \Rightarrow y = 3$$

$$P = (1, 3)$$



Local Max and Min Values: Second Derivative Test

3 Second Derivatives Test

Suppose the second partial derivatives of f are continuous on a disk with center (a, b) , and suppose that $f_x(a, b) = 0$ and $f_y(a, b) = 0$ [so (a, b) is a critical point of f]. Let

$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

$$= \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix}$$

$$(f_{xy} = f_{yx})$$

- (a) If $D > 0$ and $f_{xx}(a, b) > 0$, then $f(a, b)$ is a local minimum.
- (b) If $D > 0$ and $f_{xx}(a, b) < 0$, then $f(a, b)$ is a local maximum.
- (c) If $D < 0$, then $f(a, b)$ is a saddle point of f .

WARNING! IF $D = 0$, THE TEST IS INCONCLUSIVE.

$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

Example: Find and classify the critical points for the function

$$f(x, y) = x^2 + y^2 - 2x - 6y + 14$$

$P = (1, 3)$ was critical,

$$f_x = 2x - 2 \quad \rightarrow \quad f_{xx} = 2$$

$$f_y = 2y - 6 \quad \rightarrow \quad f_{xy} = 0$$

$$\rightarrow f_{yy} = 2$$

$$\rightarrow f_{yx} = 0$$

$$\begin{aligned} D &= f_{xx} f_{yy} - (f_{xy})^2 \\ &= 2 \cdot 2 - 0^2 \\ &= 4 > 0 \end{aligned}$$

} LOCAL
MIN
AT (1, 3).

$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

Example: Find and classify the critical points for the function

$$f(x, y) = x^2 + y^2 - 2x - 6y + 14$$

$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

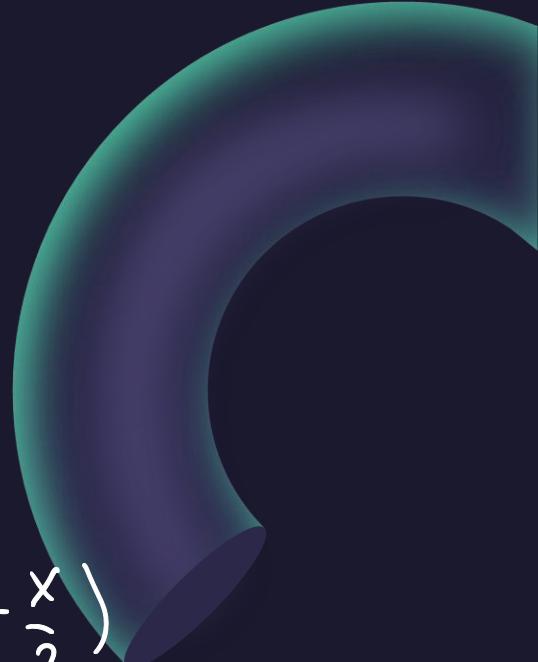
Example: Find and classify the critical points for the function

$$f(x, y) = x^2 + 4xy + y^2$$

$$\nabla f = 0 \left\{ \begin{array}{l} f_x = 2x + 4y = 0 \\ f_y = 4x + 2y = 0 \end{array} \right. \rightarrow \left\{ \begin{array}{l} y = -\frac{x}{2} \\ 4x + 2\left(-\frac{x}{2}\right) = 4x - x = 3x = 0 \end{array} \right. \Rightarrow x = 0$$

ONE CRITICAL PT.

$(0, 0)$



$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

Example: Find and classify the critical points for the function

$$f(x, y) = x^2 + 4xy + y^2$$

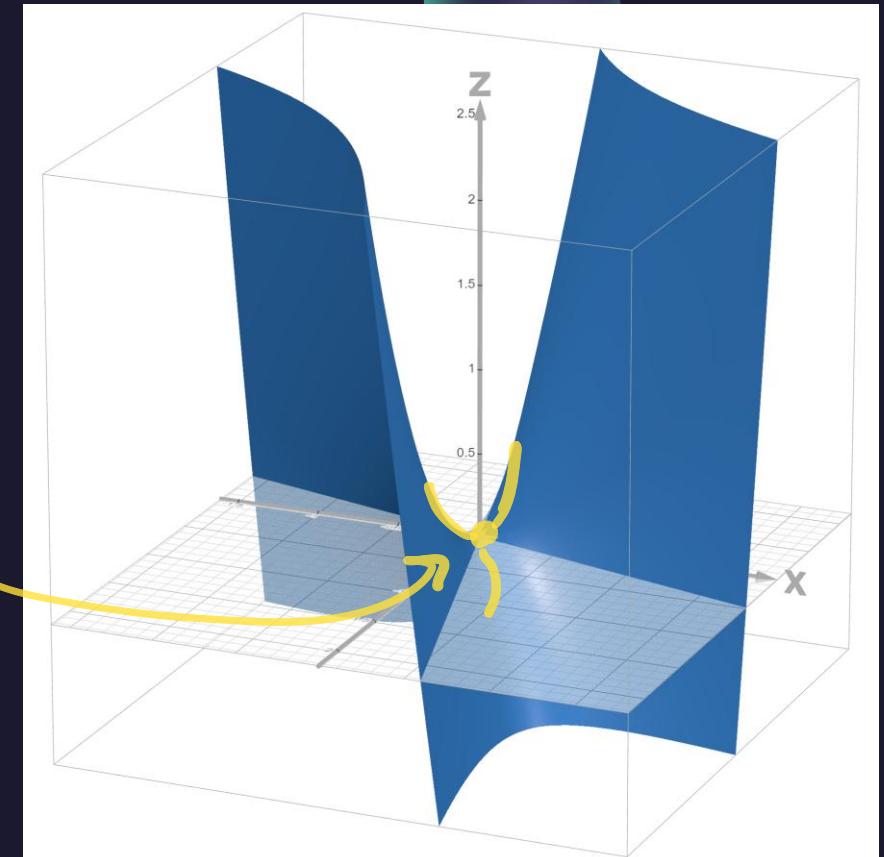
$$\begin{aligned} f_x &= 2x + 4y \rightarrow f_{xx} = 2 \\ &\quad \rightarrow f_{xy} = 4 \end{aligned}$$

$$\begin{aligned} f_y &= 4x + 2y \rightarrow f_{yy} = 2 \\ &\quad \rightarrow f_{yx} = 4 \end{aligned}$$

(0, 0)

SADDLE
POINT!

$$D = 2 \cdot 2 - 4^2 = 4 - 16 = -12 < 0$$



Absolute Max and Min Values

Let (a, b) be a point in the domain D of a function f of two variables. Then $f(a, b)$ is the

- **absolute maximum** value of f on D if $f(a, b) \geq f(x, y)$ for all (x, y) in D .
- **absolute minimum** value of f on D if $f(a, b) \leq f(x, y)$ for all (x, y) in D .

8 Extreme Value Theorem for Functions of Two Variables

If f is continuous on a closed, bounded set D in \mathbb{R}^2 , then f attains an absolute maximum value $f(x_1, y_1)$ and an absolute minimum value $f(x_2, y_2)$ at some points (x_1, y_1) and (x_2, y_2) in D .

Absolute Max and Min Values

Let (a, b) be a point in the domain D of a function f of two variables. Then $f(a, b)$ is the

- **absolute maximum** value of f on D if $f(a, b) \geq f(x, y)$ for all (x, y) in D .
- **absolute minimum** value of f on D if $f(a, b) \leq f(x, y)$ for all (x, y) in D .

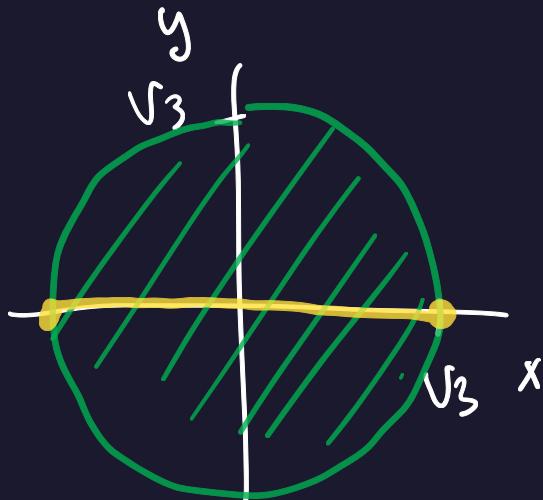
9 To find the absolute maximum and minimum values of a continuous function f on a closed, bounded set D :

1. Find the values of f at the critical points of f in D .
2. Find the extreme values of f on the boundary of D .
3. The largest of the values from [steps 1](#) and [2](#) is the absolute maximum value; the smallest of these values is the absolute minimum value.

$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

Example: Find the absolute maximum and minimum values of

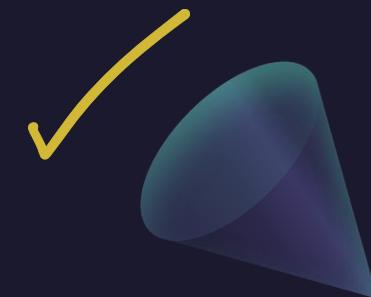
$f(x, y) = xy^2 \quad \subset \mathbb{R}^2 \Rightarrow R = \sqrt{3}$
in the region $D = \{(x, y): x^2 + y^2 \leq 3\}$.



(1) Critical Points.

$$\begin{cases} f_x = y^2 = 0 \\ f_y = 2xy = 0 \end{cases} \rightsquigarrow \begin{cases} y=0 \\ x \text{ is any } x! \end{cases} \Rightarrow (x, 0) \text{ critical!}$$

$$f(x, 0) = x \cdot 0^2 = 0$$

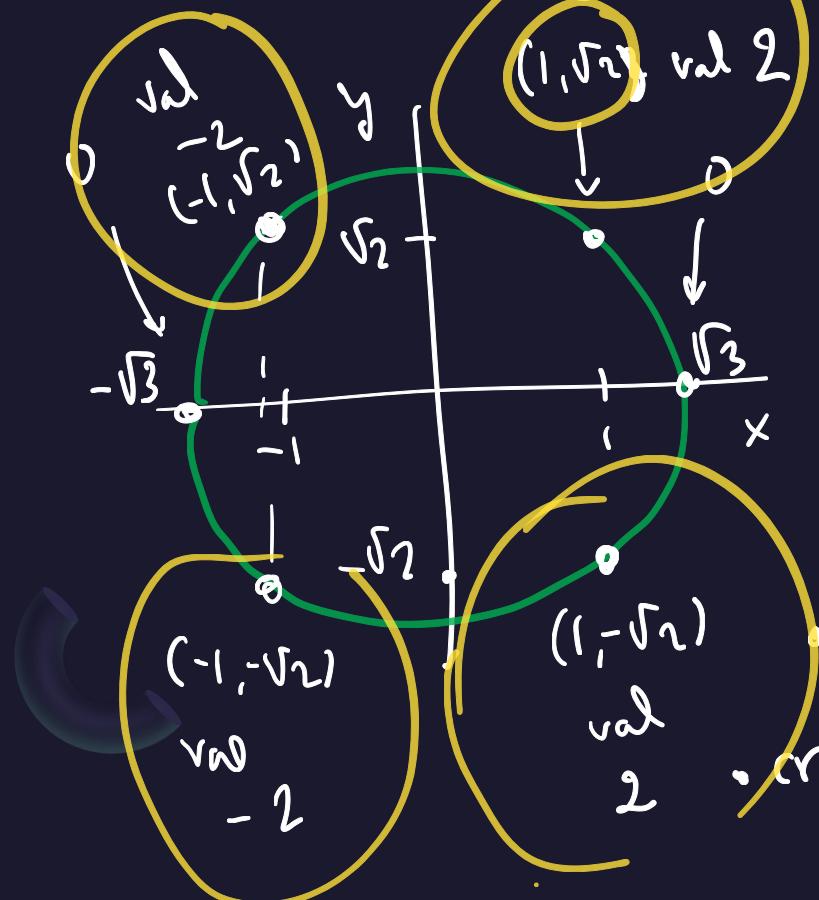


$$D = D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

Example: Find the absolute maximum and minimum values of

$$f(x, y) = xy^2$$

in the region $D = \{(x, y): x^2 + y^2 \leq 3\}$.



$$\begin{aligned} g(x) &= x(3-x^2) \\ -\sqrt{3} \leq x &\leq \sqrt{3} \end{aligned}$$

$$g(x, y) = xy^2 = x(3-x^2)$$

$$\text{on } x^2 + y^2 = 3 \Rightarrow y^2 = 3 - x^2$$

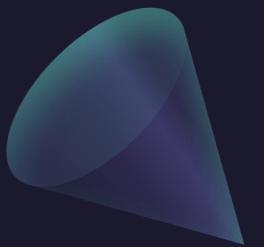
$$g'(x) = 3 - 3x^2 = 0 \Rightarrow x = \pm 1 \Rightarrow y = \pm \sqrt{2}$$

$$\text{Boundary: } x = \pm \sqrt{3}, g(\pm \sqrt{3}) = 0 \quad \text{MAX} = 2$$

$$\text{crit pts: } x = \pm 1, y = \pm \sqrt{2}$$

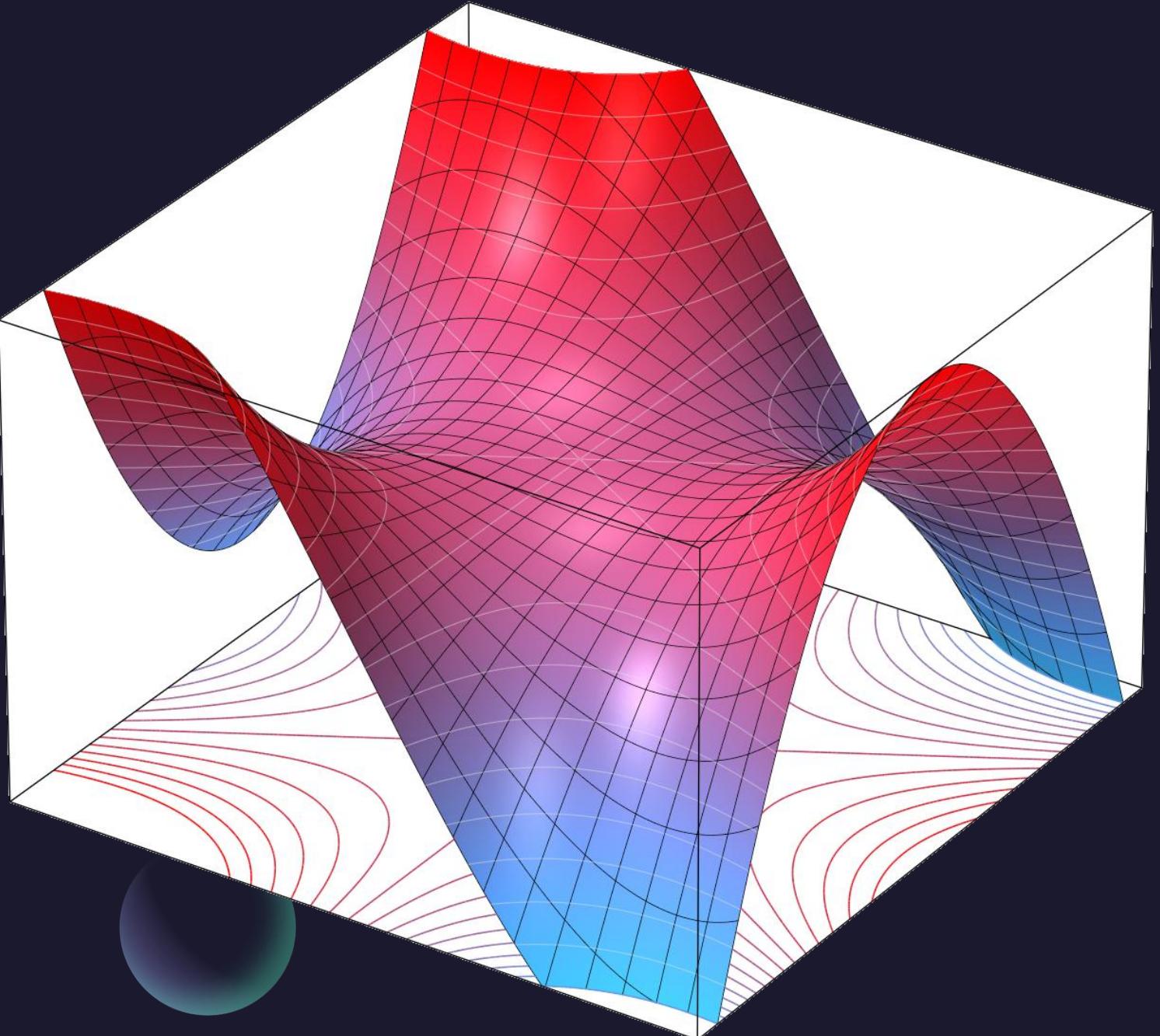
$$g(x, y) = \pm 2 \quad \text{MIN} = -2$$

Questions?



Thank you

Until next time.





ALVARO: Start the recording!



“Calculus 3”

Multi-Variable Calculus

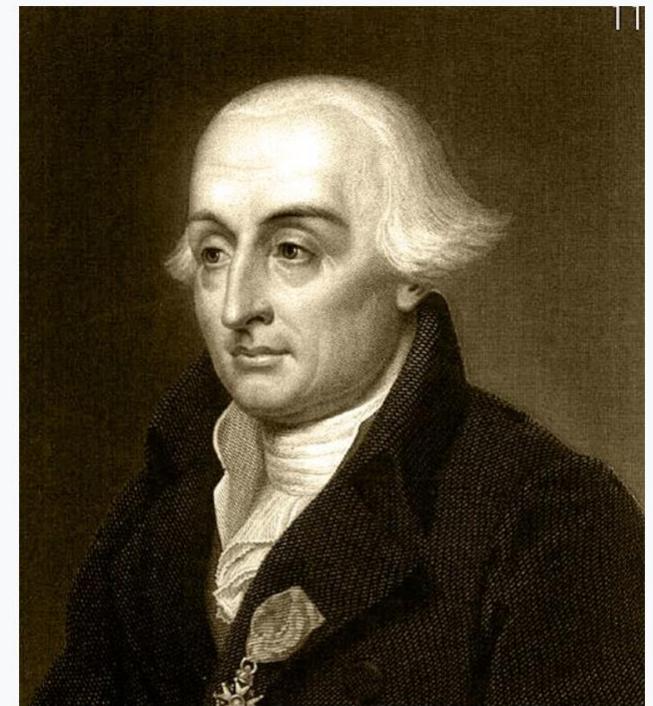
Instructor: Álvaro Lozano-Robledo

Lagrange Multipliers

Today – “Lagrange Multipliers!”

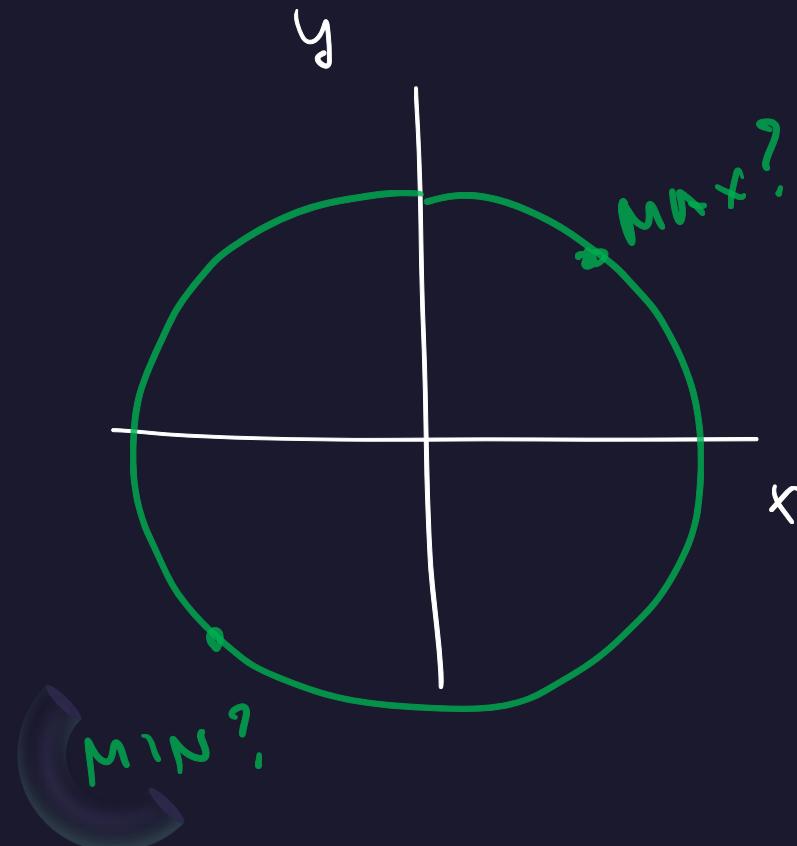
- The Method
- One Constraint
- Examples

Joseph-Louis Lagrange



| | |
|-------------|---|
| Born | Giuseppe Lodovico Lagrangia 25 January 1736 Turin, Kingdom of Sardinia |
| Died | 10 April 1813 (aged 77) Paris, First French Empire |

Example: Find the extreme values of $f(x, y) = x^2 + 2y^2$ on the circle $x^2 + y^2 = 1$.



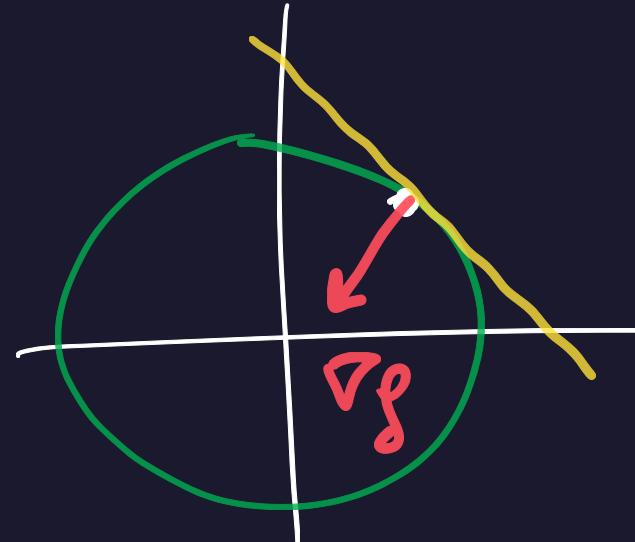
Recall: Properties of the Gradient Vector

$$f(x,y) - z = 0$$

Thus, the gradient vector for a surface $z = f(x, y)$ in three dimensions, $\nabla F = (f_x, f_y, -1)$ is **normal** to a surface at any point.

$$\nabla f$$

The gradient vector in two dimensions, $\nabla f = (f_x, f_y)$ is **normal** to any level curves of $f(x, y)$ at any point, indicating the maximum rate of change.



Example: Let $f(x, y) = 4 - x^2 - y^2$



- (a) Find the normal vector to the graph of $f(x, y)$ at $(1, 1, 2)$
- (b) Find the tangent plane to the graph of $f(x, y)$ at $(1, 1, 2)$
- (c) Find the normal vector to the cross section $z = 0$ at ~~$(1, 1, 2)$~~
 ~~$(\sqrt{2}, \sqrt{2})$~~

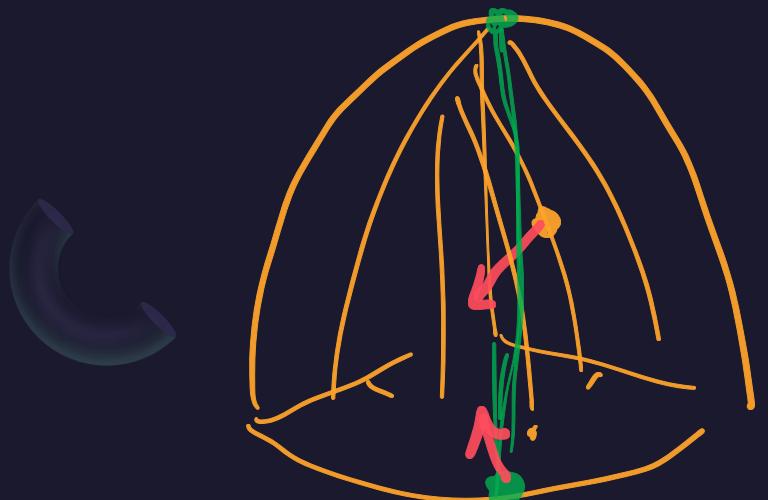
$$f_x = -2x$$

$$f_y = -2y$$

$$(a) \nabla F = (f_x, f_y, -1)$$

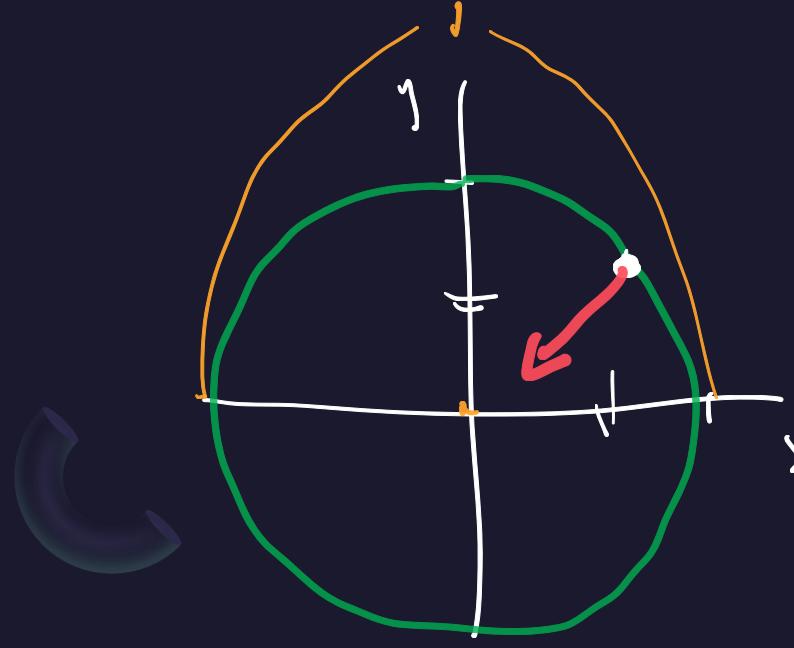
$$= (-2x, -2y, -1) \Big|_{(1,1,2)} = (-2, -2, -1)$$

$$(b) f_x|_P \cdot (x - x_0) + f_y|_P \cdot (y - y_0) - (z - z_0) = 0$$
$$-2(x - 1) + (-2)(y - 1) - (z - 2) = 0$$



Example: Let $f(x, y) = 4 - x^2 - y^2$

- (a) Find the normal vector to the graph of $f(x, y)$ at $(1, 1, 2)$
- (b) Find the tangent plane to the graph of $f(x, y)$ at $(1, 1, 2)$
- (c) Find the normal vector to the cross section $z = 0$ at $\cancel{(1, 1)}(\sqrt{2}, \sqrt{2})$

$$\begin{aligned} z = 0 &= 4 - x^2 - y^2 \Rightarrow x^2 + y^2 = 4 & x^2 + y^2 &= x^2 + x^2 = 4 \\ &&&= 2x^2 = 4 \\ &&x^2 = 2 \Rightarrow x = \pm\sqrt{2} \end{aligned}$$


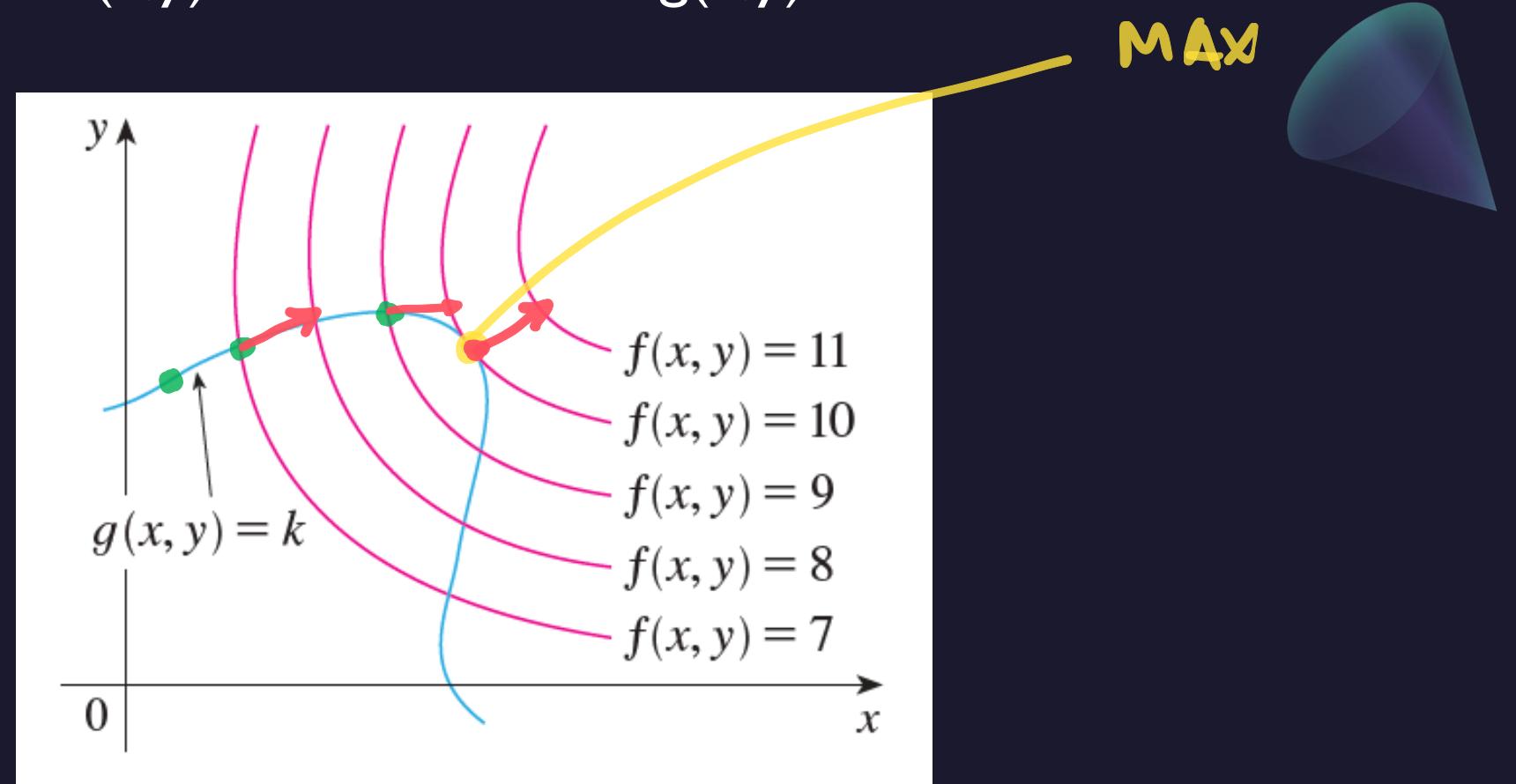
$$\begin{aligned} \nabla f &= (f_x, f_y) \Big|_{(\sqrt{2}, \sqrt{2})} \\ &= (-2x, -2y) \Big|_{(\sqrt{2}, \sqrt{2})} = (-2\sqrt{2}, -2\sqrt{2}) \end{aligned}$$

Example: Let $f(x, y) = 4 - x^2 - y^2$

- (a) Find the normal vector to the graph of $f(x, y)$ at $(1, 1, 2)$
- (b) Find the tangent plane to the graph of $f(x, y)$ at $(1, 1, 2)$
- (c) Find the normal vector to the cross section $z = 0$ at $(1, 1)$

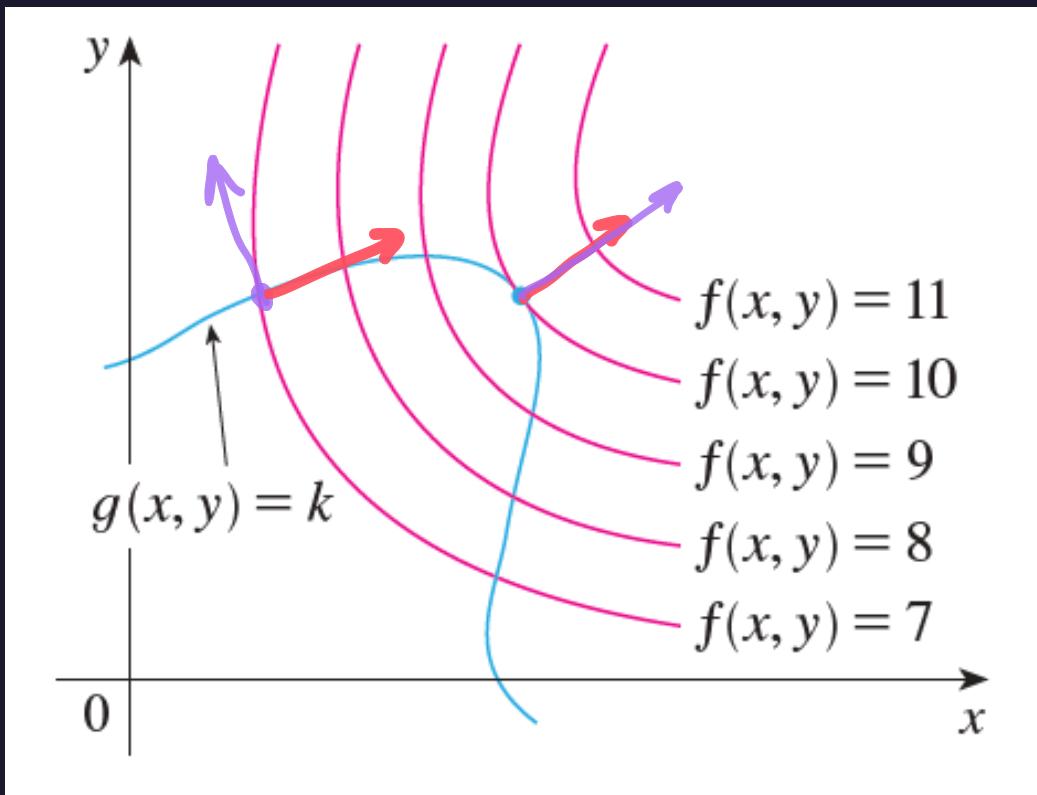
The “Lagrange Multipliers” Method

GOAL : Maximize $z = f(x,y)$ on the curve $g(x,y) = k$.



The “Lagrange Multipliers” Method

GOAL : Maximize $z = f(x,y)$ on the curve $g(x,y) = k$.



The value of $f(x,y)$ on the curve $g(x,y)=k$ will be maximized at some point (x_0, y_0) such that

$\nabla f (x_0, y_0)$ is parallel to $\nabla g (x_0, y_0)$

or equivalently a point (x_0, y_0) such that there is a constant λ with

$$\left\{ \begin{array}{l} \nabla f (x_0, y_0) = \lambda \cdot \nabla g (x_0, y_0) \\ \text{and } g(x_0, y_0) = k \end{array} \right.$$

The “Lagrange Multipliers” Method

GOAL : Maximize $z = f(x,y)$ on the curve $g(x,y) = k$.

SOLVE:

$$\left\{ \begin{array}{l} \nabla f(x_0, y_0) = \lambda \cdot \nabla g(x_0, y_0) \\ g(x_0, y_0) = k \end{array} \right.$$

$$\nabla f(x_0, y_0) = \lambda \cdot \nabla g(x_0, y_0) \text{ and } g(x_0, y_0) = k.$$

Example: Find the extreme values of $f(x, y) = x^2 + 2y^2$

on the circle $x^2 + y^2 = 1$. $\leftarrow g(x, y) = 1$, $g(x, y) = x^2 + y^2$

$$\nabla f = (2x, 4y)$$

$$\nabla g = (2x, 2y)$$

$$\begin{cases} \nabla f = \lambda \nabla g \\ x^2 + y^2 = 1 \end{cases} \Leftrightarrow \begin{cases} (2x, 4y) = \lambda (2x, 2y) \\ x^2 + y^2 = 1 \end{cases}$$

$$\begin{cases} 2x = 2x\lambda \\ 4y = 2y\lambda \\ x^2 + y^2 = 1 \end{cases}$$

$$(0, \pm 1) \text{ or } (\pm 1, 0)$$

$$\begin{cases} 2x(1-\lambda) = 0 \\ 2y(2-\lambda) = 0 \\ x^2 + y^2 = 1 \end{cases} \Rightarrow \begin{cases} \text{CASES} \\ \bullet x=0, y=\pm 1, \lambda=2 \\ \bullet y=0, x=\pm 1, \lambda=1 \\ \bullet \lambda=1, 2y=0 \Rightarrow y=0, \lambda=1 \\ \bullet \lambda>2, 2x=0 \Rightarrow x=0, y=\pm 1 \end{cases}$$

$$\nabla f(x_0, y_0) = \lambda \cdot \nabla g(x_0, y_0) \text{ and } g(x_0, y_0) = k.$$

Example: Find the extreme values of $f(x, y) = x^2 + 2y^2$ on the circle $x^2 + y^2 = 1$.

CANDIDATES : $(0, \pm 1), (\pm 1, 0)$

$$f(0, \pm 1) = 2 , \quad f(\pm 1, 0) = 1$$



MAX

$(0, \pm 1)$



MIN

$(\pm 1, 0)$

$$\nabla f(x_0, y_0) = \lambda \cdot \nabla g(x_0, y_0) \text{ and } g(x_0, y_0) = k.$$

Example: Find the extreme values of $f(x, y) = x^2 + y^2$ on the curve $xy = 1$.

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Example: Find the extreme values of $f(x, y) = x^2 + y^2$ on the curve $xy = 1$.

$$\nabla f(x_0, y_0) = \lambda \cdot \nabla g(x_0, y_0) \text{ and } g(x_0, y_0) = k .$$

Example: Find the largest area of a rectangle with fixed perimeter equal to p .

The “Lagrange Multipliers” Method

Method of Lagrange Multipliers

To find the maximum and minimum values of $f(x, y, z)$ subject to the constraint $g(x, y, z) = k$ [assuming that these extreme values exist and $\nabla g \neq \mathbf{0}$ on the surface $g(x, y, z) = k$]:

1. Find all values of x, y, z , and λ such that

$$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$$

and

$$g(x, y, z) = k$$

2. Evaluate f at all the points (x, y, z) that result from [step 1](#). The largest of these values is the maximum value of f ; the smallest is the minimum value of f .

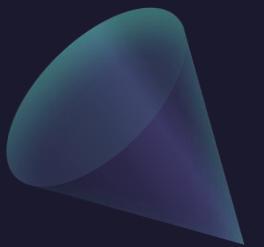
$$\nabla f(x_0, y_0, z_0) = \lambda \cdot \nabla g(x_0, y_0, z_0) \text{ and } g(x_0, y_0, z_0) = k.$$

Example: Find the dimensions of the closed box with the largest volume and fixed surface area S .

$$\nabla f(x_0, y_0, z_0) = \lambda \cdot \nabla g(x_0, y_0, z_0) \text{ and } g(x_0, y_0, z_0) = k.$$

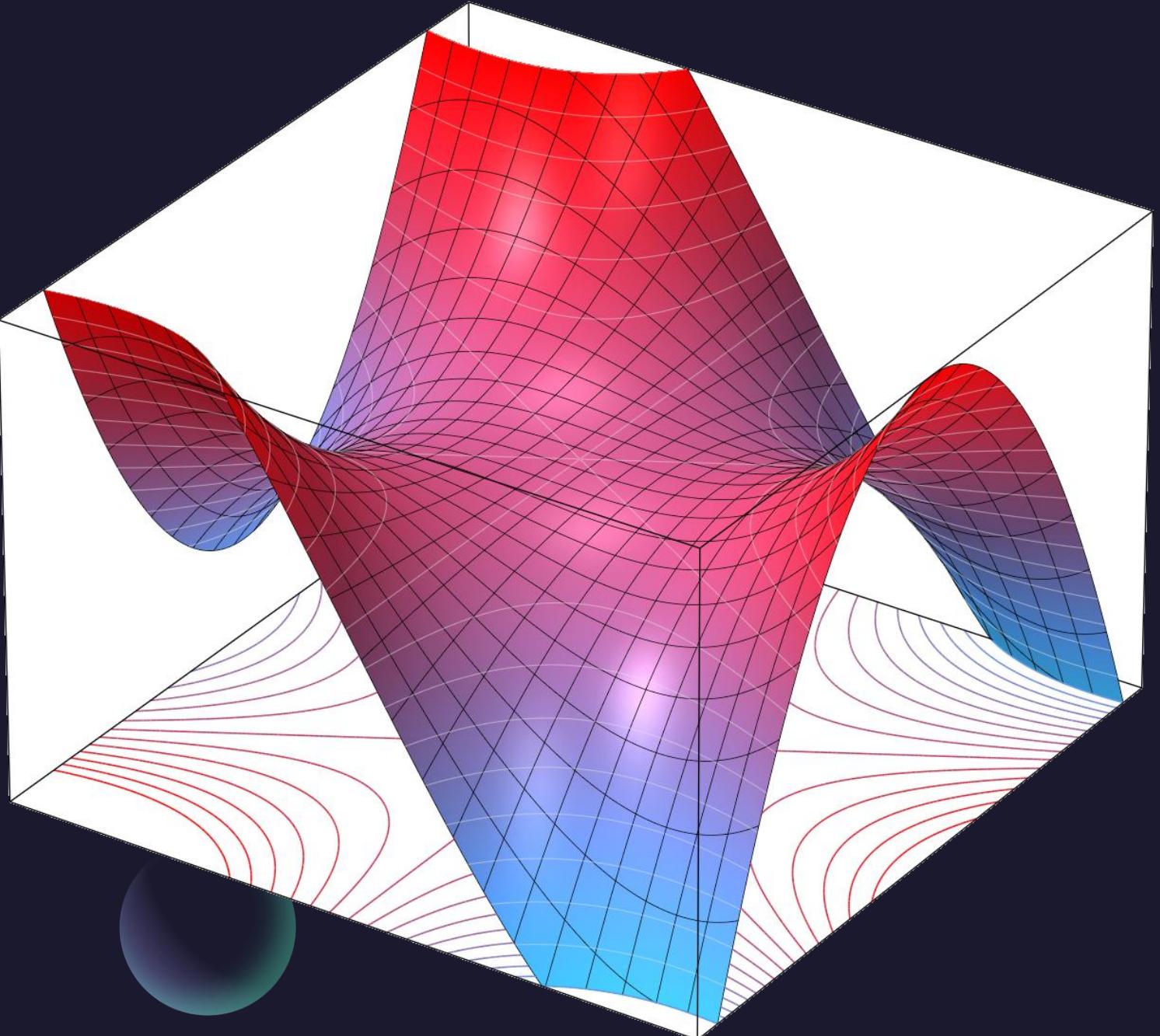
Example: Find the dimensions of the closed box with the largest volume and fixed surface area S .

Questions?



Thank you

Until next time.





ALVARO: Start the recording!



“Calculus 3”

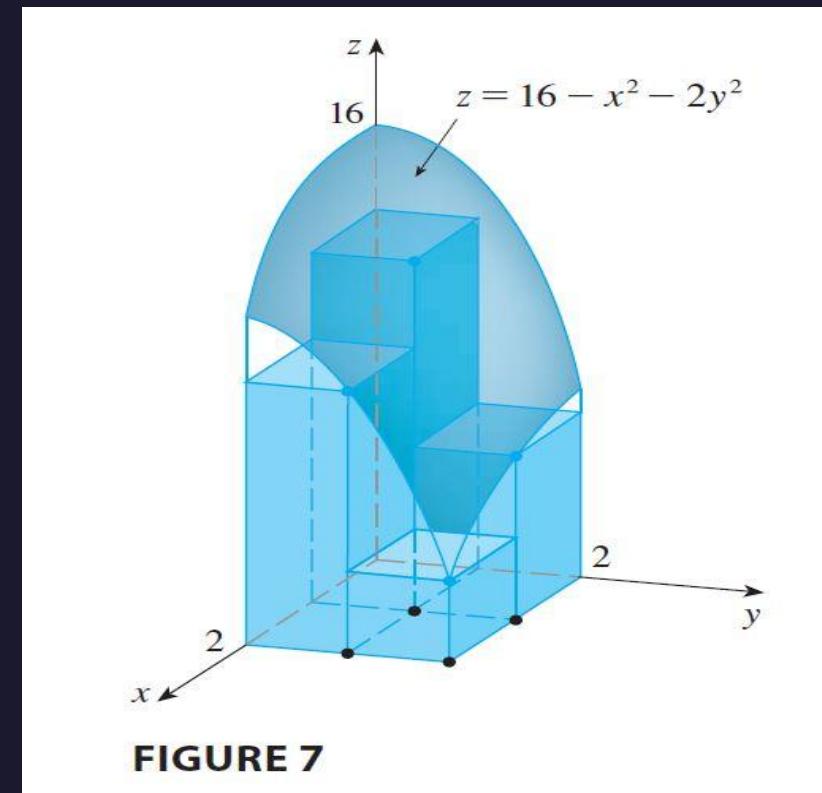
Multi-Variable Calculus

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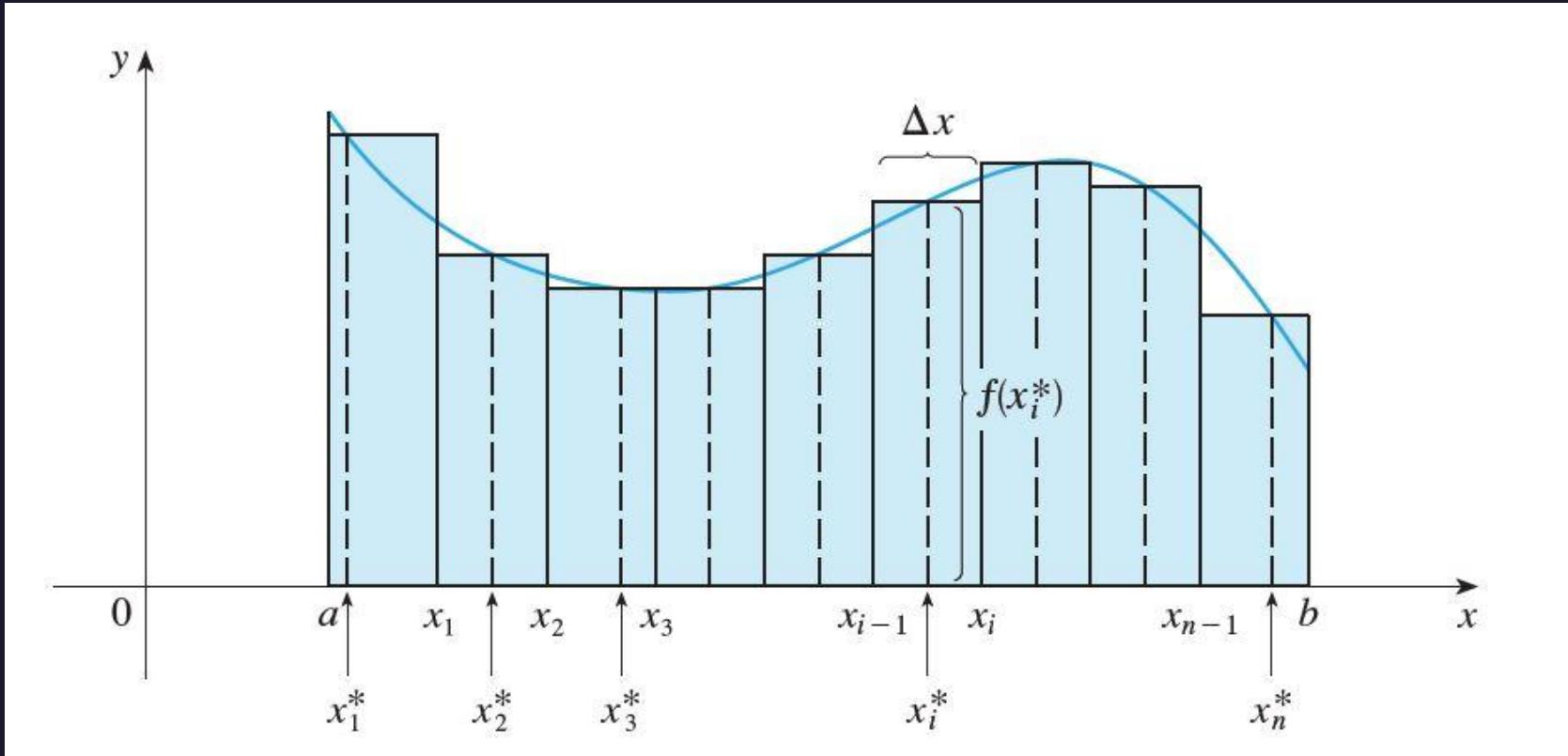
Double Integrals over Rectangles

Today – Double Integrals!

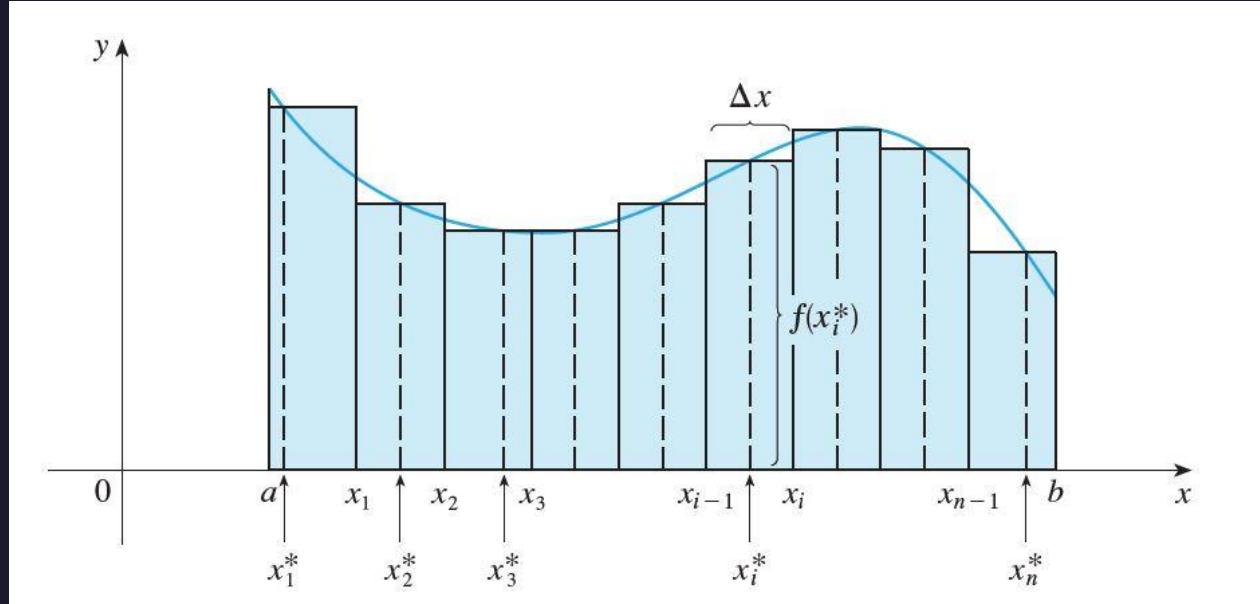
- The Definite Integral
- The Riemann Integral
- Iterated Integrals
- Fubini's Theorem



The Definite (Riemann) Integral



The Definite (Riemann) Integral



The Definite (Riemann) Integral

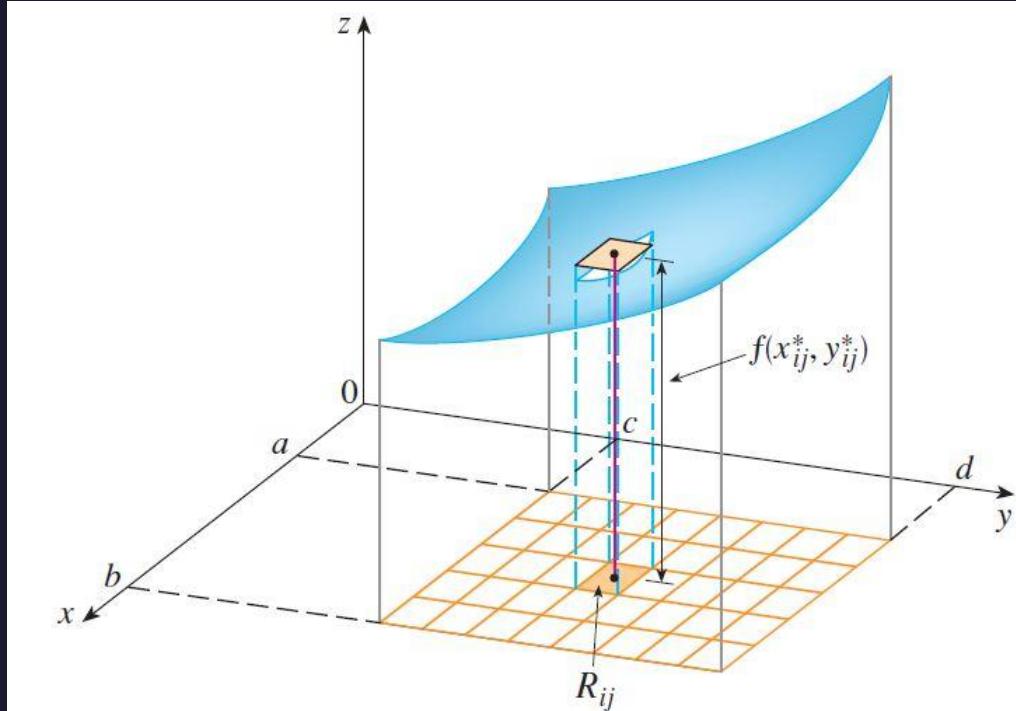


FIGURE 4

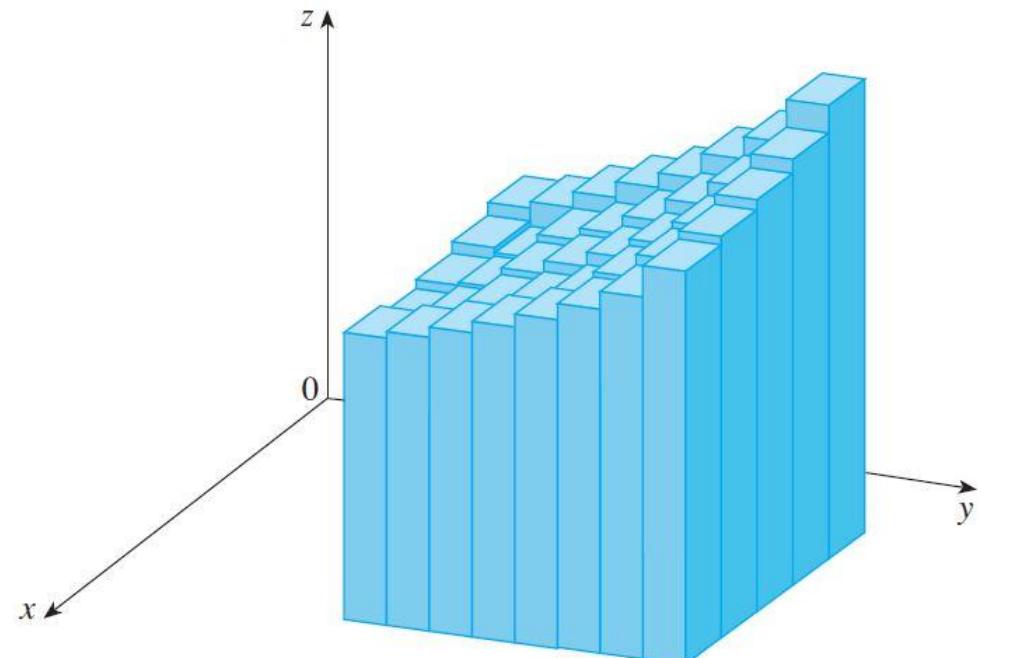


FIGURE 5

The Definite (Riemann) Integral

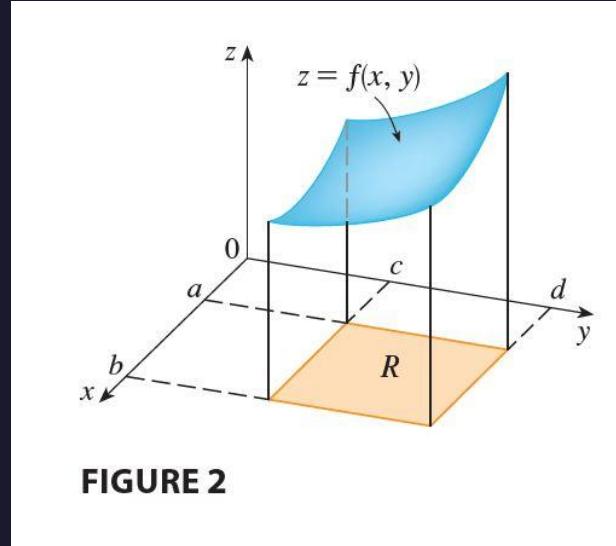


FIGURE 2

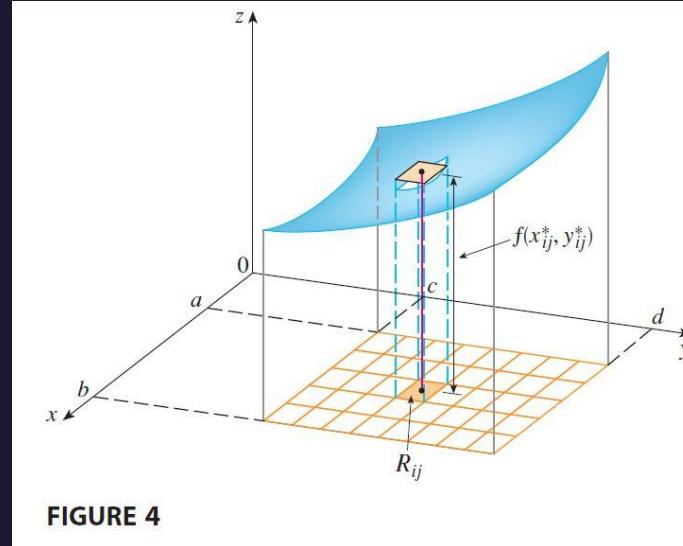


FIGURE 4

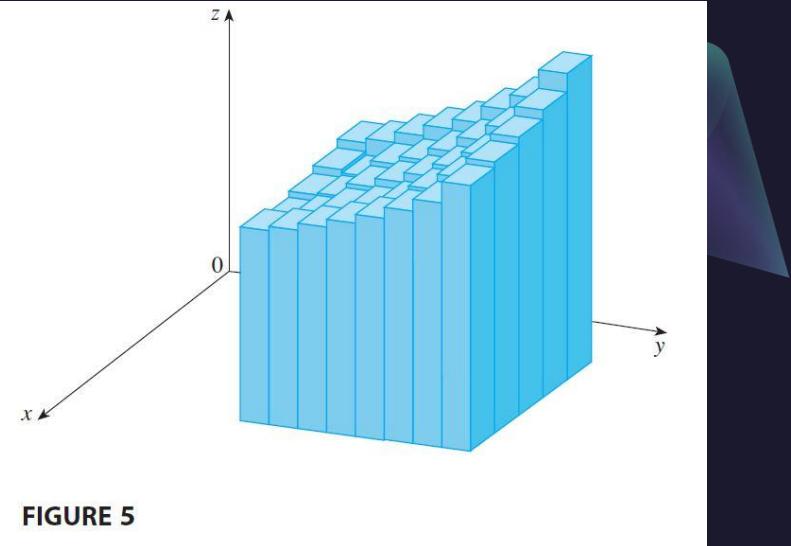


FIGURE 5

The Definite (Riemann) Integral

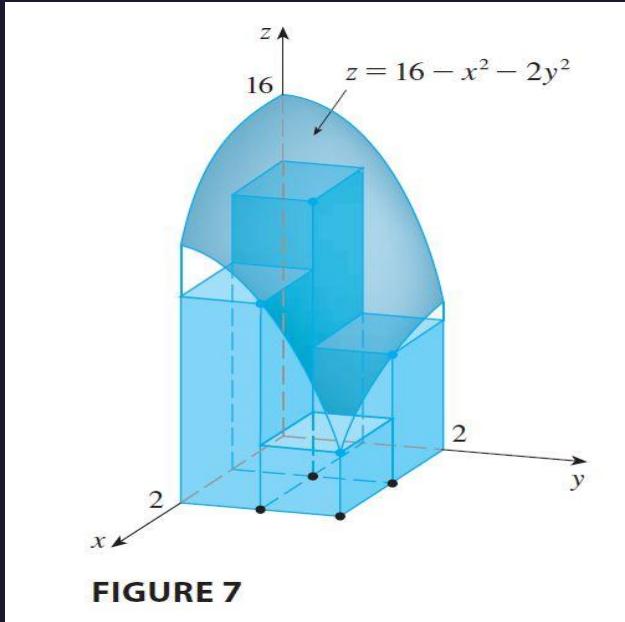
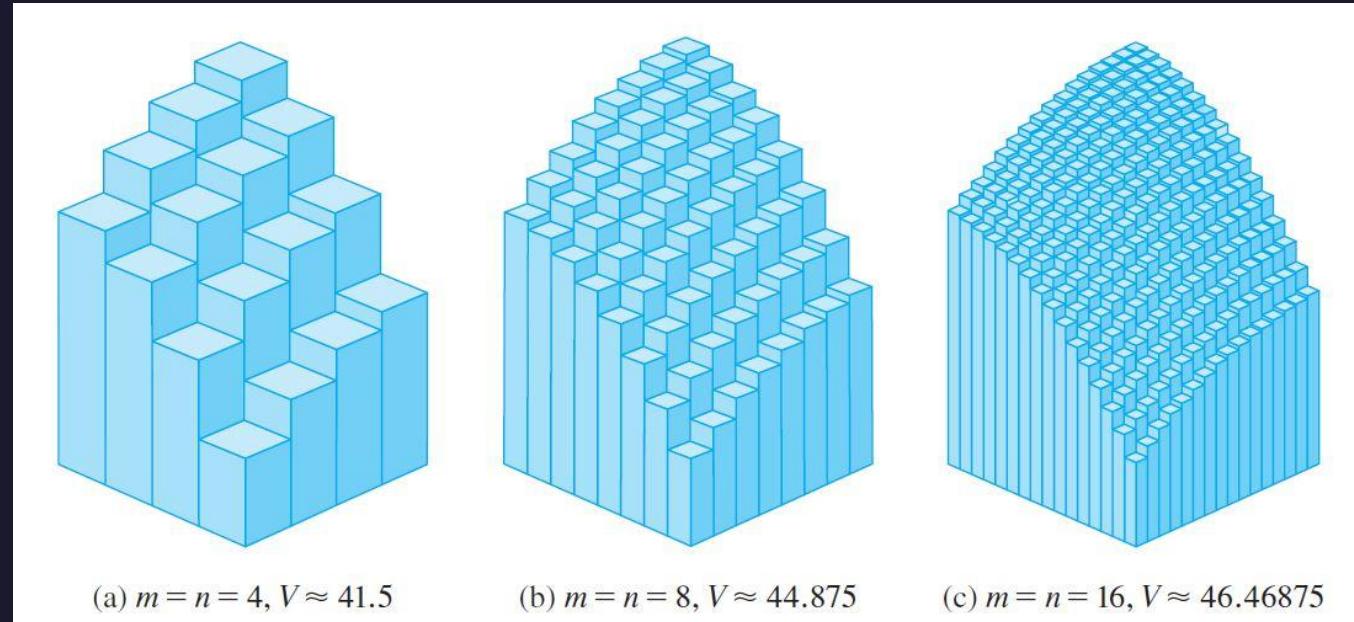


FIGURE 7



The usual properties of integration still hold for double integrals:

- ▶ $\iint_R [f(x, y) \pm g(x, y)] dA = \iint_R f(x, y) dA \pm \iint_R g(x, y) dA.$
- ▶ For any constant c ,

$$\iint_R cf(x, y) dA = c \iint_R f(x, y) dA.$$

- ▶ If $f(x, y) \geq g(x, y)$ on the rectangle R , then

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

And when letting $m, n \rightarrow \infty$, we have $\Delta A \rightarrow dA = dx \cdot dy$. Then

$$\iint_R f(x, y) dA = \int_c^d \int_a^b f(x, y) dx dy,$$

this is called an **iterated integral**, and we evaluate its value by computing the innermost integral first and then working the way out. Again, in the case this value represents a volume only if $f(x, y) \geq 0$ on R .

Example: Find the volume under the graph of $f(x, y) = 16 - x^2 - 2y^2$ above the square $R = [0,2] \times [0,2]$.

Example: Find the volume under the graph of $f(x, y) = 16 - x^2 - 2y^2$ above the square $R = [0,2] \times [0,2]$.

Example: Calculate the following iterated integrals

$$\int_0^3 \int_1^2 x^2 y \, dy \, dx \quad \text{and} \quad \int_1^2 \int_0^3 x^2 y \, dx \, dy$$

Example: Calculate the following iterated integrals

$$\int_0^3 \int_1^2 x^2 y \, dy \, dx \quad \text{and} \quad \int_1^2 \int_0^3 x^2 y \, dx \, dy$$

Fubini's Theorem

If f is continuous on the rectangle

$$R = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$$

then

$$\iint_R f(x, y) dA = \int_a^b \int_c^d f(x, y) dy dx = \int_c^d \int_a^b f(x, y) dx dy$$

Guido Fubini



| | |
|-------------|---|
| Born | 19 January 1879 Venice |
| Died | 6 June 1943 (aged 64) New York |

Example: Evaluate the double integral

$$\iint_R (x - 3y^2) \, dA$$

where $R = \{(x, y): 0 \leq x \leq 2, 1 \leq y \leq 2\}$.

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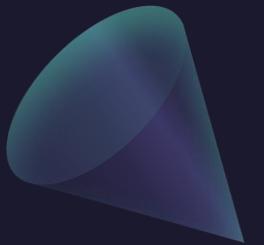
When $f(x, y) = g(x) \cdot h(y)$, then

$$\iint_R f(x, y) dA = \int_c^d \int_a^b g(x)h(y) dx dy = \int_a^b g(x) dx \cdot \int_c^d h(y) dy$$

- ▶ Evaluate the iterated integral

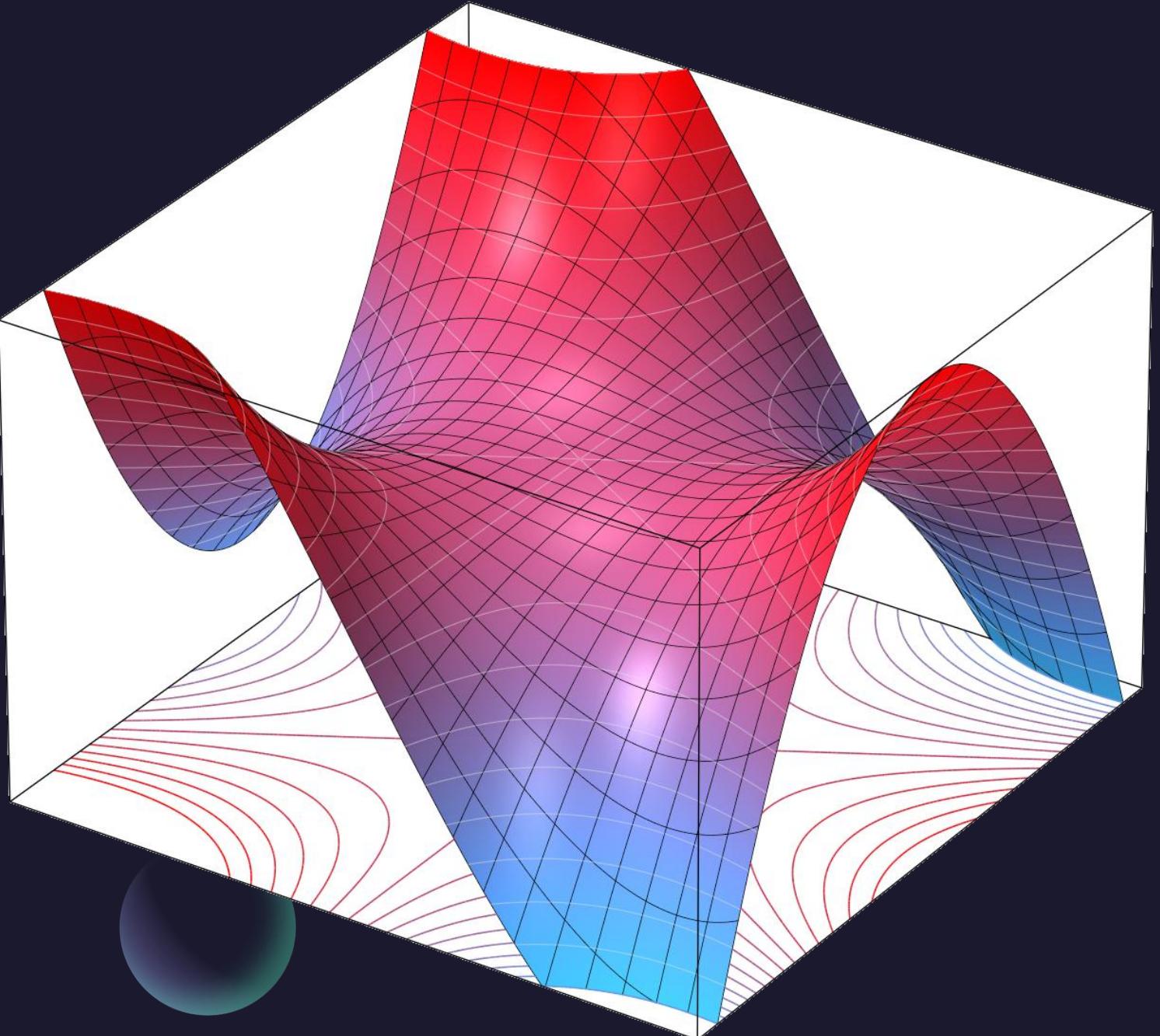
$$\int_1^3 \int_1^5 \frac{\ln(y)}{xy} dx dy$$

Questions?



Thank you

Until next time.



“Calculus 3”

Multi-Variable Calculus

Instructor: Álvaro Lozano-Robledo

Double Integrals over Regions



Today – Double Integrals in Regions!

- General Regions
- Regions of Type I and II
- Changing the Order of Integration
- Properties of Double Integrals

Regions of Type I and II

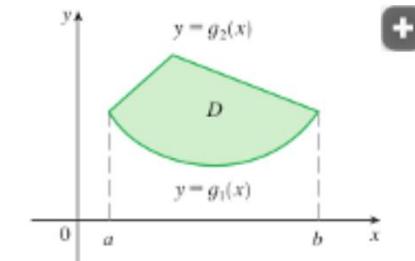
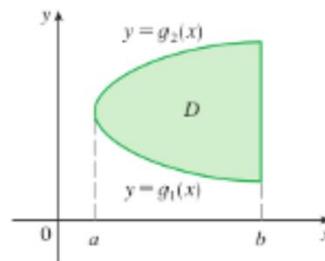
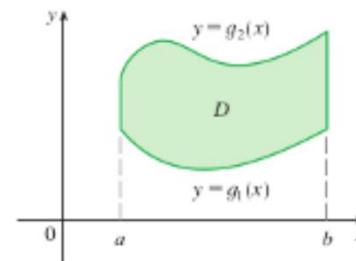
A plane region D is said to be of **type I** if it lies between the graphs of two continuous functions of x , that is,

$$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$$

where g_1 and g_2 are continuous on $[a, b]$. Some examples of type I regions are shown in [Figure 5](#).

Figure 5

Some type I regions



Regions of Type I and II

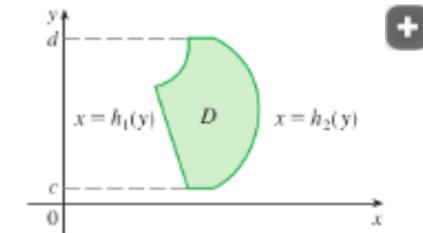
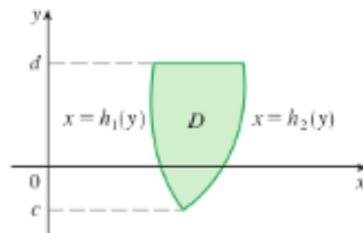
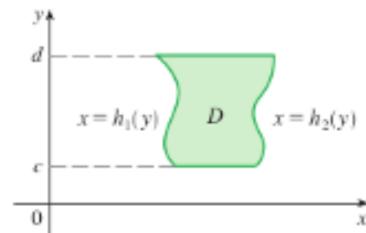
We also consider plane regions of **type II**, which can be expressed as

$$D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$$

where h_1 and h_2 are continuous. Three such regions are illustrated in [Figure 7](#).

Figure 7

Some type II regions



Integrals over Regions of Type I

- 3 If f is continuous on a type I region D described by

$$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$$

then

$$\iint_D f(x, y) dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) dy dx$$

Integrals over Regions of Type II

- 4 If f is continuous on a type II region D described by

$$D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$$

then

$$\iint_D f(x, y) dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y) dx dy$$

Example: Evaluate the double integral

$$\iint_R (x + 2y) \, dA$$

where R is the region bounded by the parabolas

$$y = 2x^2 \text{ and } y = 1 + x^2.$$

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Example: Find the volume of the solid that lies under the paraboloid $z = x^2 + y^2$ and above the region in the xy -plane bounded by the line $y = 2x$ and the parabola $y = x^2$. (As a Type I integral.)

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Example: Find the volume of the solid that lies under the paraboloid $z = x^2 + y^2$ and above the region in the xy -plane bounded by the line $y = 2x$ and the parabola $y = x^2$.

Example: Evaluate the iterated integral

$$\int_0^1 \int_x^1 \sin(y^2) dy dx$$

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Properties of Double Integrals

$$\iint_D [f(x, y) + g(x, y)] \, dA = \iint_D f(x, y) \, dA + \iint_D g(x, y) \, dA$$

$$\iint_D cf(x, y) \, dA = c \iint_D f(x, y) \, dA \quad \text{where } c \text{ is a constant}$$

If $f(x, y) \geq g(x, y)$ for all (x, y) in D , then

7

$$\iint_D f(x, y) \, dA \geq \iint_D g(x, y) \, dA$$

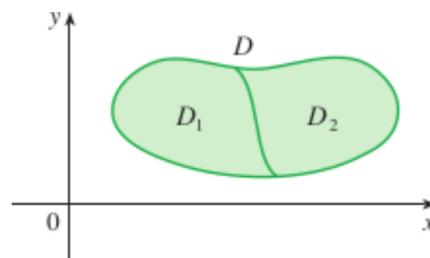
Properties of Double Integrals

If $D = D_1 \cup D_2$, where D_1 and D_2 don't overlap except perhaps on their boundaries (see [Figure 17](#)), then

8

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

Figure 17



Properties of Double Integrals

$$\iint_D 1 \, dA = A(D)$$

10 If $m \leq f(x, y) \leq M$ for all (x, y) in D , then

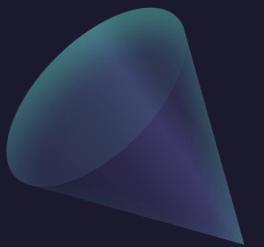
$$m \cdot A(D) \leq \iint_D f(x, y) \, dA \leq M \cdot A(D)$$

Example: Estimate the value of the double integral

$$\iint_R e^{-(x^2+y^2)} dA$$

where $R = \{(x, y) : x^2 + y^2 \leq 1\}$ is the circle of radius 1.

Questions?



Thank you

Until next time.

