AER 210 Lecture Notes

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Vector Calculus & Fluid Mechanics, Fall 2025 AER210

The up-to-date version of this document can be found at `https://github.com/HaysonC/skulenotes`

Chapter 1

Vector Calculus

Note the section numbering is based on Stewart's book.

1.15 Double and Triple Integrals

Definiton 1.15.0.1 (Double Integral)**.** Let $f(x, y)$ be a function defined on a closed and bounded region R in the xy-plane. The double integral of f over R is denoted by

$$\iint_R f(x, y)\, dA = \iint_R f(x, y)\, dA \tag{1.1}$$

where dA represents an infinitesimal area element in the region R. The double integral can be interpreted as the volume under the surface defined by $z = f(x, y)$ over the region R.

1.15.1 Double Integrals in a Rectangular Region

By the point of seeing this note, you should be familiar with the simple case of rectangular, simple cases are provided as examples:

Example 1.15.1.1. Find the area under the quadric surface $z = 16 - x^2 - y^2$ over the square region $R = \{(x, y) \mid 0 \le x \le 2, 0 \le y \le 2\}$.

Note We would have to ensure that the surface is above the xy-plane in the region of interest, which is true in this case.

We can set up the double integral as follows:

$$\iint_R (16 - x^2 - y^2)\, dA = \int_0^2 \int_0^2 (16 - x^2 - y^2)\, dy\, dx$$

First, we integrate with respect to y:

$$\int_0^2 (16 - x^2 - y^2)\, dy = \left[16y - x^2 y - \frac{y^3}{3}\right]_0^2 = 32 - 2x^2 - \frac{8}{3} = \frac{88}{3} - 2x^2$$

Next, we integrate with respect to x:

$$\int_0^2 \left(\frac{88}{3} - 2x^2\right)\, dx = \left[\frac{88}{3}x - \frac{2x^3}{3}\right]_0^2 = \frac{176}{3} - \frac{16}{3} = \frac{160}{3}$$

Therefore, the area under the surface is $\frac{160}{3}$.

Example 1.15.1.2. Evaluate the double integral of $f(x, y) = x - 3y^2$ over the rectangular region $R = \{(x, y) \mid 0 \leq x \leq 2, 1 \leq y \leq 2\}$.

We can set up the double integral as follows:

$$\iint_R (x - 3y^2)\, dA = \int_0^2 \int_1^2 (x - 3y^2)\, dy\, dx$$

First, we integrate with respect to y:

$$\int_1^2 (x - 3y^2)\, dy = \left[xy - y^3\right]_1^2 = 2x - 8 - (x - 1) = x - 7$$

Next, we integrate with respect to x:

$$\int_0^2 (x - 7)\, dx = \left[\frac{x^2}{2} - 7x\right]_0^2 = (2 - 14) - 0 = -12$$

Therefore, the value of the double integral is -12.

Theorem 1.15.1.3. If the integrand function $f(x, y)$ is seperable, i.e., $f(x, y) = g(x)h(y)$, then the double integral can be computed as follows:

$$\iint_R f(x, y)\, dA = \left(\int_a^b g(x)\, dx\right)\left(\int_c^d h(y)\, dy\right) \tag{1.2}$$

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

Proof. **Sketch:** $h(y)$ is a constant when integrating with respect to x, and vice versa. □

Example 1.15.1.4. Let $f(x, y) = \sin x \cos y$ and $R = \{(x, y) \mid 0 \leq x \leq \frac{\pi}{2}, 0 \leq y \leq \frac{\pi}{2}\}$. Evaluate the double integral $\iint_R f(x, y)\, dA$.

Since $f(x, y)$ is seperable, we can write:

$$\iint_R f(x, y)\, dA = \left(\int_0^{\frac{\pi}{2}} \sin x\, dx\right)\left(\int_0^{\frac{\pi}{2}} \cos y\, dy\right)$$

Evaluating each integral separately gives 1 for both, so the final result is: $1 \times 1 = 1$.

1.15.2 Double Integrals in General Regions

Types of Regions When the region R is not rectangular, we can still compute the double integral by expressing the region in terms of inequalities. There are three common types of regions:

Definiton 1.15.2.1 (Type I Region)**.** A region R is called a Type I region if it can be described by the inequalities:

$$a \leq x \leq b, \quad g_1(x) \leq y \leq g_2(x)$$

where $g_1(x)$ and $g_2(x)$ are continuous functions on the interval $[a, b]$. Then, to evaluate the double integral over a Type I region for a continuous function $f(x, y)$, we set up the integral as follows:

$$\iint_R f(x,y)\,dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x,y)\,dy\,dx \tag{1.3}$$

Integral Order: Integrate with respect to y first, then x.

Intuition: As we traverse the outer part (x), we are summing up vertical slices (in y), and the bounds of those slices depend on x and changes.

Definiton 1.15.2.2 (Type II Region)**.** Type II reigion is similar to Type I, but the roles of x and y are swapped. A region R is called a Type II region if it can be described by the inequalities:

$$c \leq y \leq d, \quad h_1(y) \leq x \leq h_2(y)$$

where $h_1(y)$ and $h_2(y)$ are continuous functions on the interval $[c, d]$. Then, to evaluate the double integral over a Type II region for a continuous function $f(x, y)$, we set up the integral as follows:

$$\iint_R f(x,y)\,dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x,y)\,dx\,dy \tag{1.4}$$

The integral order and intuition is mirrored from Type I, but we are summing up horizontal slices (in x), and the bounds of those slices depend on y and changes.

Definiton 1.15.2.3 (Type III Region)**.** A region R is called a Type III region if it can be described as the union of a finite number of Type I and Type II regions. To evaluate the double integral over a Type III region for a continuous function $f(x, y)$, we can break down the integral into separate integrals over each Type I or Type II subregion and sum them up:

$$\iint_R f(x,y)\,dA = \sum_{i=1}^{n} \iint_{R_i} f(x,y)\,dA \tag{1.5}$$

where each R_i is either a Type I or Type II region. And that:

$$\bigcup_{i=1}^{n} R_i = R \quad \text{and} \quad R_i \cap R_j = \emptyset \text{ for } i \neq j$$

This approach allows us to handle more complex regions by breaking them down into simpler parts.

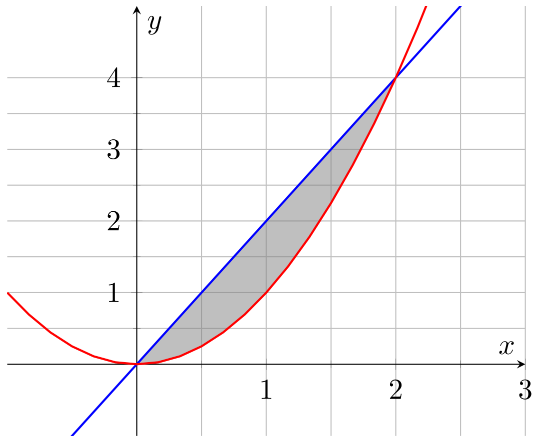

Figure 1.1: Region bounded by $y = 2x$ and $y = x^2$

Example 1.15.2.4. Find the volume of the solid that lies under the paraboloid $z = f(x, y) = x^2 + y^2$ and above the region R bounded by $y = 2x$ and $y = x^2$.

First, you would sketch the region to understand its shape and boundaries at Figure 1.1.

We can tell that this is a Type I region, where $0 \leq x \leq 2$, and $x^2 \leq y \leq 2x$. Thus, we can set up the double integral as follows:

$$\iint_R (x^2 + y^2)\, dA = \int_0^2 \int_{x^2}^{2x} (x^2 + y^2)\, dy\, dx$$

First, we integrate with respect to y:

$$\int_{x^2}^{2x} (x^2 + y^2)\, dy = \left[x^2 y + \frac{y^3}{3} \right]_{y=x^2}^{y=2x} = 2x^3 + \frac{8x^3}{3} - x^4 - \frac{x^6}{3} = \frac{14x^3}{3} - x^4 - \frac{x^6}{3}$$

Next, we integrate with respect to x:

$$\int_0^2 \left(\frac{14x^3}{3} - x^4 - \frac{x^6}{3} \right) dx = \left[\frac{14x^4}{12} - \frac{x^5}{5} - \frac{x^7}{21} \right]_0^2 = \frac{216}{35}$$

Therefore, the volume of the solid is $\frac{216}{35}$.

Example 1.15.2.5. Consider the above example, but we want to set it up as a Type II region. The region R can be described by $0 \leq y \leq 4$, and $\frac{y}{2} \leq x \leq \sqrt{y}$. Thus, we can set up the double integral as follows:

$$\iint_R (x^2 + y^2)\, dA = \int_0^4 \int_{\frac{y}{2}}^{\sqrt{y}} (x^2 + y^2)\, dx\, dy$$

First, we integrate with respect to x:

$$\int_{\frac{y}{2}}^{\sqrt{y}} (x^2 + y^2)\, dx = \left[\frac{x^3}{3} + y^2 x \right]_{x=\frac{y}{2}}^{x=\sqrt{y}} = \frac{y^{\frac{3}{2}}}{3} + y^{\frac{5}{2}} - \frac{y^3}{24} - \frac{y^3}{2} = \frac{y^{\frac{3}{2}}}{3} + y^{\frac{5}{2}} - \frac{13y^3}{24}$$

Next, we integrate with respect to y:

$$\int_0^4 \left(\frac{y^{\frac{3}{2}}}{3} + y^{\frac{5}{2}} - \frac{13y^3}{24}\right) dy = \left[\frac{2y^{\frac{5}{2}}}{15} + \frac{2y^{\frac{7}{2}}}{7} - \frac{13y^4}{96}\right]_0^4 = \frac{216}{35}$$

Therefore, the volume of the solid is $\frac{216}{35}$, which is consistent with the previous result. This is also consistent with Fubini's Theorem.

Example 1.15.2.6. Integrate the surface given by $z = e^{x^2}$ over the triangular region with vertices at $(0,0)$, $(1,0)$, and $(1,1)$. We can describe the region as either a Type I or Type II region:

(Incorrect) Here, we will describe it as a Type II region, where $0 \le y \le 1$, and $y \le x \le 1$. Thus, we can set up the double integral as follows:

$$\iint_R e^{x^2}\, dA = \int_0^1 \int_y^1 e^{x^2}\, dx\, dy$$

We can tell that e^{x^2} does not have an elementary antiderivative, so we cannot integrate with respect to x directly.

(Correct) However, we can change the order of integration to make it a Type I region, where $0 \le x \le 1$, and $0 \le y \le x$. Thus, we can set up the double integral as follows:

$$\iint_R e^{x^2}\, dA = \int_0^1 \int_0^x e^{x^2}\, dy\, dx$$

First, we integrate with respect to y:

$$\int_0^x e^{x^2}\, dy = \left[ye^{x^2}\right]_0^x = xe^{x^2}$$

Next, we integrate with respect to x:

$$\int_0^1 xe^{x^2}\, dx$$

This is now obvious, a simple u-substitution with $u = x^2$, $du = 2x\, dx$:

$$\int_0^1 xe^{x^2}\, dx = \frac{1}{2}\int_0^1 e^u\, du = \frac{1}{2}\left[e^u\right]_0^1 = \frac{e-1}{2}$$

Therefore, the value of the double integral is $\frac{e-1}{2}$.

Intuition When the integrand is difficult to integrate with respect to one variable, consider changing the order of integration. You should be able to tell that e^{x^2} has no elementary antiderivative, so you would have ruled out integrating with respect to x first.

1.15.3 Formal Definition of Double Integrals

There is two definitions of double integrals in this course, due to the discrepancy between Stewart's book and the lectures.

Review. Formal Definition of Definite Integral (Single Variable)

Consider $y = f(x) \geq 0$ on the interval $x \in [a, b]$. We divide the interval into n subintervals of equal width $\Delta x = \frac{b-a}{n}$, and let x_i^* be a sample point in the i-th subinterval. The Riemann sum is given by:

$$S_n = \sum_{i=1}^{n} f(x_i^*)\Delta x$$

Now, for any x_i^*, we consider the minimum and maximum values of $f(x_i^*)$ in the i-th subinterval, denoted as m_i and M_i respectively. We can then define the lower sum L_n and upper sum U_n as follows:

$$L_n = \sum_{i=1}^{n} m_i \Delta x \quad \text{and} \quad U_n = \sum_{i=1}^{n} M_i \Delta x$$

To satisfy the squeeze theorem, for all i, we would need:

$$\lim_{n\to\infty} M_i - m_i = \lim_{\delta x\to 0} M_i - m_i = 0$$

If $f(x)$ is continuous on $[a, b]$. Then, we have:

$$\lim_{n\to\infty} L_n = \lim_{n\to\infty} U_n = \int_a^b f(x)\, dx$$

For the case of discontinuous functions, if the set of discontinuities has measure zero, then the function is still integrable.

Definiton 1.15.3.1 (Definition of Double Integral)**.** Let R be a rectangular region in the xy-plane given by $R = [a, b] \times [c, d]$. The double integral of a function $f(x, y)$ over the region R is defined as:

$$\iint_R f(x, y)\, dA = \lim_{n\to\infty} \sum_{i=1}^{n} f(x_i^*, y_i^*)\Delta A_i \quad \text{(Riemann Definition)} \tag{1.6a}$$

where ΔA_i is the area of the i-th subrectangle, and (x_i^*, y_i^*) is a sample point in it. The limit is taken as the maximum diameter of the subrectangles approaches zero.

$$\iint_R f(x, y)\, dA = \lim_{n,m\to\infty} \sum_{i=1}^{n} \sum_{j=1}^{m} f(x_i^*, y_j^*)\Delta A_{ij} \quad \text{(Grid Formulation)} \tag{1.6b}$$

where ΔA_{ij} is the area of the ij-th subrectangle, and (x_i^*, y_j^*) is a sample point in it. Note that the ΔA_{ij} may be non-uniform. The limit is taken as the maximum diameter of the subrectangles approaches zero.

Similarly, the lower and upper sums for double integrals are:

$$L_n = \sum_{i=1}^{n} m_i \Delta A_i \quad \text{and} \quad U_n = \sum_{i=1}^{n} M_i \Delta A_i \quad \text{(Riemann Definition)} \tag{1.7a}$$

$$L_{n,m} = \sum_{i=1}^{n} \sum_{j=1}^{m} m_{ij} \Delta A_{ij} \quad \text{and} \quad U_{n,m} = \sum_{i=1}^{n} \sum_{j=1}^{m} M_{ij} \Delta A_{ij} \quad \text{(Grid Formulation)} \tag{1.7b}$$

Here, m_{ij} and M_{ij} are the minimum and maximum values of $f(x, y)$ in the ij-th subrectangle. Define $||P|| = \max ||(\Delta x_i, \Delta y_j)||$ as the maximum diameter of the subrectangles. For the squeeze theorem, we require:

$$\lim_{n,m \to \infty} (M_{ij} - m_{ij}) = \lim_{||P|| \to 0} (M_{ij} - m_{ij}) = 0$$

If $f(x, y)$ is continuous on R, then:

$$\lim_{n,m \to \infty} L_{n,m} = \lim_{n,m \to \infty} U_{n,m} = \iint_R f(x, y)\, dA$$

The Riemann definition and grid formulation are similar.

Chapter 2

Fluid Mechanics