

Unit 4: Double Integrals in General Regions

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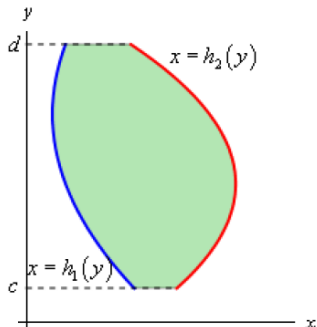
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Summary

① Integration Regions between Two Curves

When D is a region between two curves in the xy -plane, we can evaluate double integrals over D as iterated integrals.

A graph illustrating the integration of a difference of functions. The horizontal axis is labeled x and the vertical axis is labeled y . Two curves are shown: a blue curve labeled $y = g_1(x)$ and a red curve labeled $y = g_2(x)$. The region between the two curves, from $x = a$ to $x = b$, is shaded green. Vertical dashed lines are drawn at $x = a$ and $x = b$ to indicate the limits of integration.



Types of regions

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

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Although we usually think of double integrals as representing volumes, it is worth noting that we can express the area of a domain D in the plane as the double integral of the constant function $f(x, y) = 1$:

$$\text{Area}(D) = \iiint_D 1 \, dA. \quad (1)$$

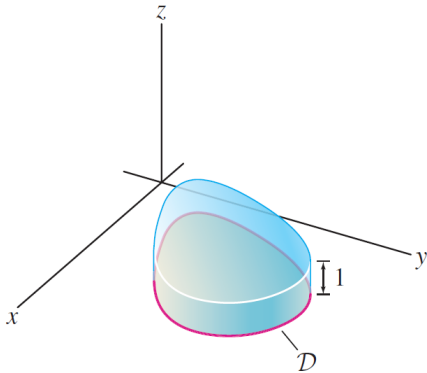


Figure 1:

Indeed, as we see in Figure 1, the the area of D is equal to the volume of the “cylinder” of height 1 with D as base. More generally, for any constant C ,

$$\iint_D C \, dA = C \, \text{Area}(D).$$

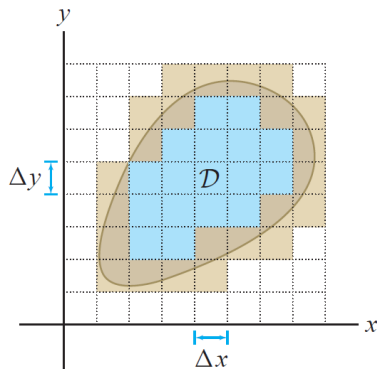


Figure 2: Approximation of D by small rectangles.

The finer the grid, the better the approximation. The exact area is the limit as the sides of the rectangles tend to zero.

Theorem (Area of a plane region of type I)

Let a plane region be given by

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

where g_1 and g_2 are continuous functions on $[a, b]$. Then the area A of D is given by

$$A = \int_a^b \int_{g_1(x)}^{g_2(x)} dy dx.$$

Proof.

Consider the type I region

$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$. We know that the area of D is given by

$$\int_a^b (g_2(x) - g_1(x)) \, dx.$$

We can view the expression $g_2(x) - g_1(x)$ as

$$g_2(x) - g_1(x) = \int_{g_1(x)}^{g_2(x)} 1 \, dy,$$

Proof...

That means, we can express the area of D as an iterated integral:

$$\begin{aligned} \text{Area of } D &= \int_a^b (g_2(x) - g_1(x)) \, dx \\ &= \int_a^b \left(\int_{g_1(x)}^{g_2(x)} 1 \, dy \right) dx \\ &= \int_a^b \int_{g_1(x)}^{g_2(x)} 1 \, dy dx. \end{aligned}$$

Using a process similar to that above, the area of a type II region D could also be obtained. We have

$$\text{Area of } D = \int_c^d \int_{h_1(y)}^{h_2(y)} 1 \, dx dy.$$



Theorem (Area of a plane region of type II)

Let a plane region be given by

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

where h_1 and h_2 are continuous functions on $[c, d]$. Then the area A of D is given by

$$A = \int_c^d \int_{h_1(y)}^{h_2(y)} dx dy.$$

Example

Find the area of the region enclosed by $y = 2x$ and $y = x^2$.

Solution.

We'll find the area of the region using both orders of integration.

For the type I region, we have

$$2x = x^2 \Rightarrow x = 0, 2.$$

Thus,

$$0 \leq x \leq 2, \quad x^2 \leq y \leq 2x.$$

Therefore, the required area is

$$\int_0^2 \int_{x^2}^{2x} 1 \, dy \, dx = \int_0^2 (2x - x^2) \, dx = \left(x^2 - \frac{1}{3}x^3 \right) \Big|_0^2 = \frac{4}{3}.$$

Solution...

For the type II region, we have

$$x = \frac{1}{2}y, \quad x = \sqrt{y}.$$

We then have

$$\frac{1}{2}y = \sqrt{y}.$$

This implies that

$$y^2 = 4y \Rightarrow y = 0, 4.$$

Therefore, the required area is

$$\int_0^4 \int_{y/2}^{\sqrt{y}} 1 \, dx \, dy = \int_0^4 (\sqrt{y} - y/2) \, dy = \left(\frac{2}{3}y^{3/2} - \frac{1}{4}y^2 \right) \Big|_0^4 = \frac{4}{3}.$$

theorem

Let $f(x, y)$ be continuous.

- ① If $D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$, then

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

- ② If $D = \{(x, y) \mid h_1(x) \leq x \leq h_2(x), c \leq y \leq d\}$, then

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

Setting up Limits of Integration

To apply the above theorem, it is helpful to start with a two-dimensional sketch of the region D . It is not necessary to graph $f(x, y)$. For a type I region, the limits of integration can be obtained as follows:

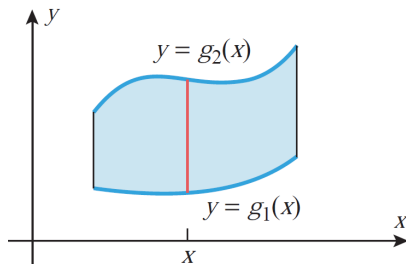


Fig. (a)

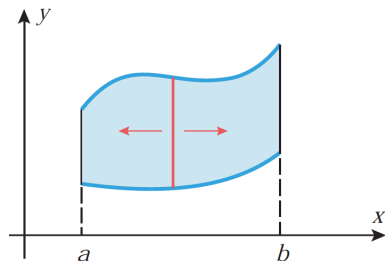


Fig. (b)

Determining Limits of Integration: Type I Region

- ① x is held fixed for the first integration. We draw a vertical line through the region D at an arbitrary fixed value x (Figure (a)). This line crosses the boundary of D twice. The lower point of intersection is on the curve $y = g_1(x)$ and the higher point is on the curve $y = g_2(x)$. These two intersections determine the lower and upper y -limits of integration over the type I region.
- ② Imagine moving the line drawn in Step 1 first to the left and then to the right (Figure (b)). The leftmost position where the line intersects the region D is $x = a$, and the rightmost position where the line intersects the region D is $x = b$. This yields the limits for the x -integration over the type I region.

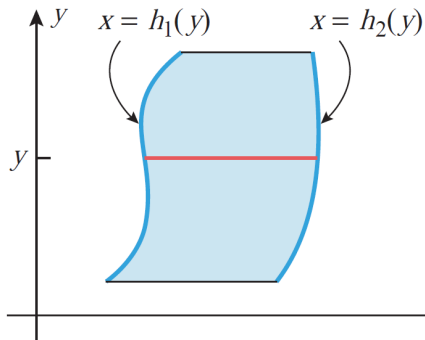


Fig. (c)

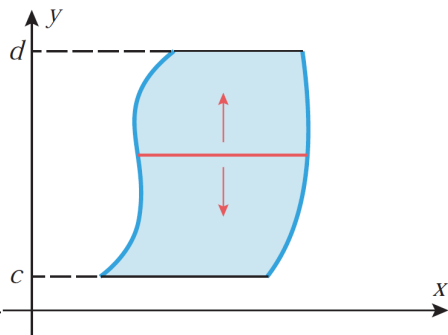


Fig. (d)

Determining Limits of Integration: Type II Region

- ① y is held fixed for the first integration. We draw a horizontal line through the region D at a fixed value y (Figure (c)). This line crosses the boundary of D twice. The leftmost point of intersection is on the curve $x = h_1(y)$ and the rightmost point is on the curve $x = h_2(y)$. These intersections determine the x -limits of integration over the type II region.
- ② Imagine moving the line drawn in Step 1 first down and then up (Figure (d)). The lowest position where the line intersects the region D is $y = c$, and the highest position where the line intersects the region D is $y = d$. This yields the y -limits of integration over the type II region.

Calculating a double integral over a type I region

Example

Example Evaluate $\iint_D (x + 2y) \, dA$, where D is the region bounded by the parabolas $y = 2x^2$ and $y = 1 + x^2$.

Solution.

We have

$$2x^2 = 1 + x^2 \Rightarrow x = \pm 1.$$

Then $y = 2$. Thus, the parabolas intersect at $(-1, 2)$ and $(1, 2)$. We see that the region D is given by

$$D = \{(x, y) : 1 \leq x \leq 1, 2x^2 \leq y \leq 1 + x^2\}$$

Solution...

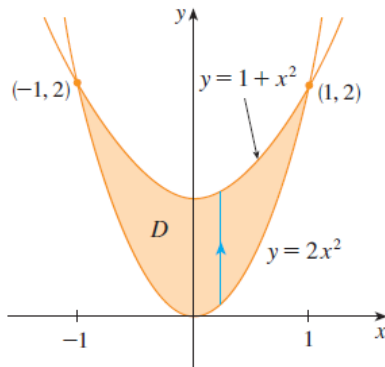


Figure 3: Type I region

We also see that the lower boundary is $y = 2x^2$ and the upper boundary is $y = 1 + x^2$. Therefore, we have

$$\begin{aligned}\iint_D (x + 2y) \, dA &= \int_{-1}^1 \int_{2x^2}^{1+x^2} (x + 2y) \, dy \, dx \\ &= \frac{12}{15}.\end{aligned}$$

Calculating a double integral over both type I and type II region

Example

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

Solution.

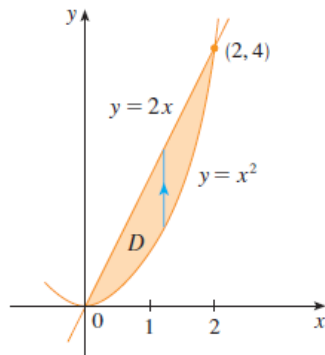


Figure 4: Type I region

Therefore another expression for V is

$$\begin{aligned} V &= \iint_D (x^2 + y^2) \, dA \\ &= \int_0^4 \int_{\frac{1}{2}y}^{\sqrt{y}} (x^2 + y^2) \, dx \, dy \\ &= \frac{216}{35}. \end{aligned}$$

Choosing the better description of a region

Example

Example Evaluate $\iint_D xy \, dA$, where D is the region bounded by the line $y = x - 1$ and the parabola $y^2 = 2x + 6$.

Solution...

The region D can be written as both type I and type II, but the description of D as a type I region is more complicated because the lower boundary consists of two parts. Therefore we prefer to express D as a type II region:

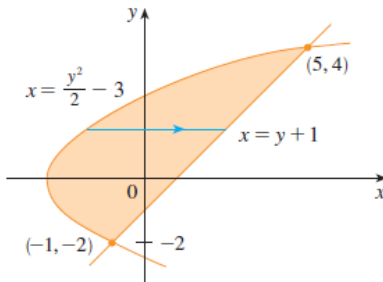


Figure 6: Type II region

Solution...

Then we have

$$D = \{(x, y) : -2 \leq y \leq 4, \frac{1}{2}y^2 - 3 \leq x \leq y + 1\}.$$

Thus,

$$\begin{aligned} \iint_D xy \, dA &= \int_{-2}^4 \int_{\frac{1}{2}y^2 - 3}^{y+1} xy \, dx \, dy \\ &= 36. \end{aligned}$$

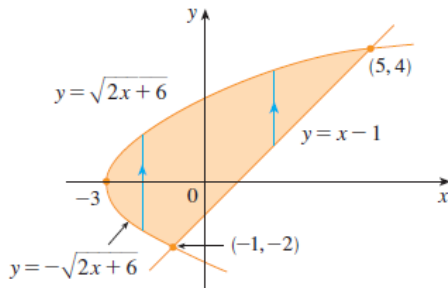


Figure 7: Type I region

If we had expressed D as a type I region using Figure 12(a), then we would have obtained

$$\iint_D xy \, dA = \int_{-3}^{-1} \int_{-\sqrt{2x+6}}^{\sqrt{2x+6}} xy \, dy \, dx + \int_{-1}^5 \int_{x-1}^{\sqrt{2x+6}} xy \, dy \, dx$$

Reversing the order of integration

Example

Example Find the iterated integral

$$\int_0^1 \int_1^x \sin(y^2) \, dy \, dx.$$

If we try to evaluate the integral as it stands, we are faced with the task of first evaluating $\int \sin(y^2) \, dy$. But it's impossible to do so in finite terms since $\int \sin(y^2) \, dy$ is not an elementary function. So we must change the order of integration. This is accomplished by first expressing the given iterated integral as a double integral.

Solution...

An alternative description of D is as follows:

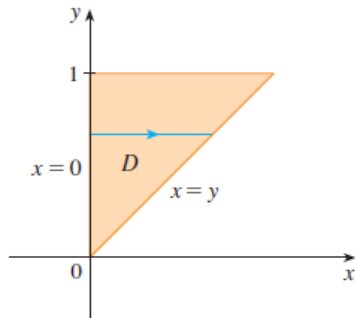


Figure 9: Type II region

Problem

Evaluate the integral:

$$\int_0^8 \int_{\sqrt[3]{y}}^2 \sqrt{x^4 + 1} \, dx \, dy.$$

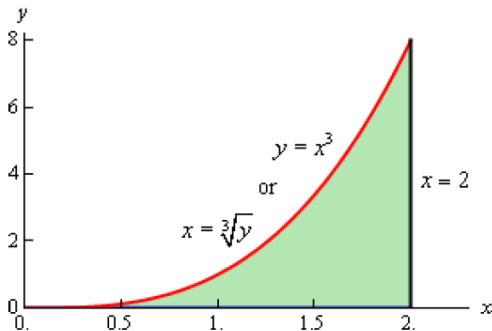


Figure 10: Domain of integration

Properties of Double Integrals

Note that all first three of these properties are really just generalizations of properties of double integrals over rectangles.

$$\mathbf{1.} \quad \iint_D [f(x, y) + g(x, y)] \, dA = \iint_D f(x, y) \, dA + \iint_D g(x, y) \, dA$$

2. If c is a constant, then

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

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

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

Assume that $D = D_1 \cup D_2$, where D_1 and D_2 don't overlap except perhaps on their boundaries. See the figure.

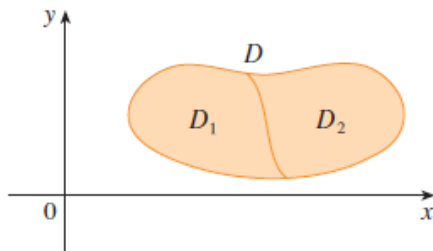


Figure 11:

Then

$$4. \iint_D [f(x, y) + g(x, y)] dA = \iint_{D_1} f(x, y) dA + \iint_{D_2} f(x, y) dA$$

5.

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

where $A(D)$ is the area of D .

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

$$mA(D) \leq \iint_D f(x, y) dA \leq MA(D)$$