

## MATH 2242 (Calculus IV) Course Outline — Vector Calculus (Marsden)

### 1.5 $n$ -Dimensional Euclidean Space

- $\mathbb{R}, \mathbb{R}^2, \mathbb{R}^3, \mathbb{R}^n$
- Addition
  - $(x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$
- Scalar multiplication
  - $\alpha(x_1, x_2, \dots, x_n) = (\alpha x_1, \alpha x_2, \dots, \alpha x_n)$
- Inner/Dot Product
  - $(x_1, x_2, \dots, x_n) \cdot (y_1, y_2, \dots, y_n) = \sum_{i=1}^n x_i y_i$
- Norm/Length/Magnitude
  - $\|\mathbf{x}\| = (\mathbf{x} \cdot \mathbf{x})^{1/2}$
- Standard basis vectors
  - $\mathbf{e}_1 = (1, 0, \dots, 0), \mathbf{e}_2 = (0, 1, \dots, 0), \dots, \mathbf{e}_n = (0, 0, \dots, 1)$
- Theorems
  - $(\alpha \mathbf{x} + \beta \mathbf{y}) \cdot \mathbf{z} = \alpha(\mathbf{x} \cdot \mathbf{z}) + \beta(\mathbf{y} \cdot \mathbf{z})$
  - Prove the above theorem.
  - $\mathbf{x} \cdot \mathbf{y} = \mathbf{y} \cdot \mathbf{x}$
  - $\mathbf{x} \cdot \mathbf{x} \geq 0$
  - $\mathbf{x} \cdot \mathbf{x} = 0$  if and only if  $\mathbf{x} = \mathbf{0}$
  - $|\mathbf{x} \cdot \mathbf{y}| \leq \|\mathbf{x}\| \|\mathbf{y}\|$  (the Cauchy-Schwarz inequality)
  - (Example) Prove the Cauchy-Schwarz inequality.
  - $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$  (the triangle inequality)
  - (Example) Prove the triangle inequality.
- Matrices
  - $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$

- Addition  $A + B$
- Scalar Multiplication  $\alpha A$
- Transposition  $A^T$

• Vectors as Matrices

- $\mathbf{a} = (a_1, a_2, \dots, a_n) = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$
- $\mathbf{a}^T = [a_1 \ a_2 \ \cdots \ a_n]$

• Matrix Multiplication

- If  $A$  has  $m$  rows and  $B$  has  $n$  columns, then  $M = AB$  is an  $m \times n$  matrix.
- Coordinate  $ij$  of  $M = AB$  is given by  $m_{ij} = \mathbf{a}_i \cdot \mathbf{b}_j$  where  $\mathbf{a}_i^T$  is the  $i$ th row of  $A$  and  $\mathbf{b}_j$  is the  $j$ th column of  $B$ .
- (Example 4) Compute  $AB$  and  $BA$  for

$$A = \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

- (Example 5) Compute  $AB$  for

$$A = \begin{bmatrix} 2 & 0 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

• Matrices as Linear Transformations

- An  $m \times n$  matrix  $A$  gives a function from  $\mathbb{R}^n$  to  $\mathbb{R}^m$ :  $\mathbf{x} \mapsto A\mathbf{x}$
- This linear transformation satisfies  $A(\alpha\mathbf{x} + \beta\mathbf{y}) = \alpha A\mathbf{x} + \beta A\mathbf{y}$
- (Example 7) Express  $A\mathbf{x}$  where  $x = (x_1, x_2, x_3)$  and  $A = \begin{bmatrix} 1 & 0 & 3 \\ -1 & 0 & 1 \\ 2 & 1 & 2 \\ -1 & 2 & 2 \end{bmatrix}$ .

- (Example) Compute where the points  $(-1, -1, 0)$ ,  $(0, 1, 0)$ ,  $(1, -1, 1)$ , and  $(2, 1, 1)$  in  $\mathbb{R}^3$  get mapped to in  $\mathbb{R}^4$  by  $A\mathbf{x}$  from the previous example. Then plot the projections of the original points in  $\mathbb{R}^3$  onto their first two coordinates in  $\mathbb{R}^2$ , and compare this with the projection plot of their images in  $\mathbb{R}^4$  onto their first two coordinates in  $\mathbb{R}^2$ .
- Identity and Inverse
  - The  $n \times n$  identity matrix  $I$  satisfies  $i_{jj} = 1$  and  $i_{jk} = 0$  when  $j \neq k$ . That is:
 
$$I = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$$
  - If  $AA^{-1} = A^{-1}A = I$ , then  $A$  is invertible and  $A^{-1}$  is its inverse.
- Determinant
  - Let  $A_i$  be the submatrix of  $A$  with the first column and  $i$ th row removed. Then  $\det(A) = \sum_{i=1}^n (-1)^{i+1} a_{1i} \det(A_i)$
  - (Example) Prove that
 
$$\det \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 \end{bmatrix} = a_1 b_2 - a_2 b_1$$
 and
 
$$\det \begin{bmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{bmatrix} = a_1 \det \begin{bmatrix} b_2 & b_3 \\ c_2 & c_3 \end{bmatrix} - a_2 \det \begin{bmatrix} b_1 & b_3 \\ c_1 & c_3 \end{bmatrix} + a_3 \det \begin{bmatrix} b_1 & b_2 \\ c_1 & c_2 \end{bmatrix}$$

$$= (a_1 b_2 c_3 + a_2 b_3 c_1 + a_3 b_1 c_2) - (a_1 b_3 c_2 + a_2 b_1 c_3 + a_3 b_2 c_1)$$
  - (Example) Prove that the inverse of the matrix  $A = \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 \end{bmatrix}$  is  $\frac{1}{\det A} \begin{bmatrix} b_2 & -a_2 \\ -b_1 & a_1 \end{bmatrix}$ .
  - An  $n \times n$  matrix is invertible if and only if its determinant is nonzero.
- HW: 1-18, 21-24

## 2.3 Differentiation

- Functions  $\mathbb{R}^n \rightarrow \mathbb{R}^m$ 
  - $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$
  - $\mathbf{f}(\mathbf{x}) = (f_1(\mathbf{x}), \dots, f_m(\mathbf{x}))$  where  $f_i : \mathbb{R}^n \rightarrow \mathbb{R}$

- Partial Derivative Matrix

- $\mathbf{Df}(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(\mathbf{x}) & \cdots & \frac{\partial f_1}{\partial x_n}(\mathbf{x}) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(\mathbf{x}) & \cdots & \frac{\partial f_m}{\partial x_n}(\mathbf{x}) \end{bmatrix}$

- We say  $\mathbf{f}$  is differentiable at  $\mathbf{x}_0$  if  $\mathbf{f}(\mathbf{x}_0 + \mathbf{h}) \approx \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)]\mathbf{h}$  whenever  $\mathbf{h} \approx \mathbf{0}$ .
  - (Example) Prove that this is equivalent to saying  $\mathbf{f}(\mathbf{x}) \approx \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0)$  whenever  $\mathbf{x} \approx \mathbf{x}_0$ .
  - (Example) Let  $\mathbf{f} : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  be defined by  $\mathbf{f}(x, y) = (x^2 + y^2, xy)$ , and let  $\mathbf{T} = \mathbf{Df}(1, 0)$ . Compute  $\mathbf{f}(1.1, -0.1)$  and  $\mathbf{f}(1, 0) + \mathbf{T}(0.1, -0.1)$ .
  - If each  $\frac{\partial f_i}{\partial x_j} : \mathbb{R}^n \rightarrow \mathbb{R}$  is a continuous function near  $\mathbf{x}_0$ , then we say  $\mathbf{f}$  is strongly differentiable or class  $C^1$  at  $\mathbf{x}_0$ . All  $C^1$  functions are differentiable.

- Gradient

- If  $f : \mathbb{R}^n \rightarrow \mathbb{R}$ , then the gradient vector function  $\nabla f : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is defined by  $\nabla f(\mathbf{x}) = (\mathbf{Df}(\mathbf{x}))^T = \left( \frac{\partial f}{\partial x_1}(\mathbf{x}), \dots, \frac{\partial f}{\partial x_n}(\mathbf{x}) \right)$
  - $[\mathbf{Df}(\mathbf{x})]\mathbf{h} = \nabla f(\mathbf{x}) \cdot \mathbf{h}$

- Linearizations and Tangent Hyperplanes

- For  $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$  and a point  $\mathbf{x}_0 \in \mathbb{R}^n$ , let the linearization of  $\mathbf{f}$  at  $\mathbf{x}_0$  be  $\mathbf{L}(\mathbf{x}) = \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0)$ . Note  $\mathbf{f}(\mathbf{x}) \approx \mathbf{L}(\mathbf{x})$  whenever  $\mathbf{x} \approx \mathbf{x}_0$ .
  - (Example 5) Recall that the tangent plane to a surface  $z = f(x, y)$  given by  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  passing through  $\mathbf{x}_0 \in \mathbb{R}^3$  is given by the normal vector  $\nabla f$ . Show that  $z = L(x, y)$  gives an equation for the tangent plane to the surface  $z = x^2 + y^4 + e^{xy}$  at the point  $(1, 0, 2)$ .

- HW: 1-3, 5-21

## 2.5 Properties of the Derivative

- Sum/Product/Quotient Rules

- $\mathbf{D}[\alpha \mathbf{f}] = \alpha \mathbf{Df}$
  - $\mathbf{D}[\mathbf{f} + \mathbf{g}] = \mathbf{Df} + \mathbf{Dg}$
  - $\mathbf{D}[fg] = g\mathbf{Df} + f\mathbf{Dg}$
  - $\mathbf{D}\left[\frac{f}{g}\right] = \frac{g\mathbf{Df} - f\mathbf{Dg}}{g^2}$
  - (Example) Prove the sum rule above.

- Chain Rule
  - $\mathbf{D}[\mathbf{f} \circ \mathbf{g}] = \mathbf{Df}(\mathbf{g})\mathbf{Dg}$
  - (Example) Find the rate of change of  $f(x, y) = x^2 + y^2$  along the path  $\mathbf{c}(t) = (t^2, t)$  when  $t = 1$ .
  - (Example 2) Verify the Chain Rule for  $f(u, v, w) = u^2 + v^2 - w$  and  $\mathbf{g}(x, y, z) = (x^2y, y^2, e^{-xz})$ .
  - (Example 3) Compute  $\mathbf{D}[\mathbf{f} \circ \mathbf{g}](1, 1)$  where  $\mathbf{f}(u, v) = (u + v, u, v^2)$  and  $\mathbf{g}(x, y) = (x^2 + 1, y^2)$ .
- HW: 6-13, 15-16

## 3.2 Taylor's Theorem

- Single-variable Taylor Series
  - $$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

$$= f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \frac{1}{6}f'''(x_0)(x - x_0)^3 + \dots$$
  - $$f(x) \approx \sum_{n=0}^m \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$
- First-Order Taylor Formula
  - $$f(\mathbf{x}) \approx L(\mathbf{x}) = f(\mathbf{x}_0) + [\mathbf{D}f(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0) = f(\mathbf{x}_0) + \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\mathbf{x}_0)(x_i - x_{0i})$$
- Second-Order Taylor Formula
  - $$f(\mathbf{x}) \approx f(\mathbf{x}_0) + \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\mathbf{x}_0)(x_i - x_{0i}) + \frac{1}{2} \sum_{i,j=1}^n \frac{\partial^2 f}{\partial x_i \partial x_j}(\mathbf{x}_0)(x_i - x_{0i})(x_j - x_{0j})$$
  - (Example) Use the second-order Taylor formula for  $f(x, y) = \sqrt{x + 2y}$  near the point  $(2, 1)$  to approximate  $\sqrt{4.05}$ .
  - (Example 3) Find linear and quadratic functions of  $x, y$  which approximate  $f(x, y) = \sin(xy)$  near the point  $(1, \pi/2)$ .
- HW: 3-7, 12

## 4.3 Vector Fields

- Vector Fields

- A vector field is a map  $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$  assigning an  $n$ -dimensional vector to each point in  $\mathbb{R}^n$
- (Example 1) The velocity field of a fluid may be modeled as a vector field.
- (Example 2) Sketch the rotary motion given by the vector field  $\mathbf{V}(x, y) = (-y, x)$ .
- Gradient Vector Fields
  - $\nabla f = \left( \frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)$
  - (Example) The derivative of a scalar function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  in the direction given by a unit vector  $\mathbf{v}$  is given by  $\nabla f \cdot \mathbf{v}$ . Show that the maximum value of a directional derivative for a fixed point is given by  $\|\nabla f\|$  and attained by the direction  $\frac{1}{\|\nabla f\|} \nabla f$ .
  - (Example 4) If temperature is given by  $T(x, y, z)$ , then the energy or heat flux field is given by  $\mathbf{J} = -k \nabla T$  where  $k$  is the conductivity of the body. Level sets are called isotherms.
  - (Example 5) The gravitational potential of bodies with mass  $m, M$  is given by  $V = -\frac{mMG}{r}$  where  $G$  is the gravitational constant and  $r$  is the distance between the bodies, and the gravitational force field is given by  $\mathbf{F} = -\nabla V$ . Show that  $\mathbf{F} = -\frac{mMG}{r^3} \mathbf{r}$ , where  $\mathbf{r}$  is the vector pointing from the center of mass  $M$  to the center of mass  $m$ .
  - A vector field  $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is conservative iff there exists a potential function  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  such that  $\mathbf{F} = \nabla f$ .
  - (Example) Show that  $\mathbf{W} = (2y + 1, 2x)$  is conservative.
  - (Example 7) Show that  $\mathbf{V} = (y, -x)$  is not conservative.
- Flow Lines
  - A flow line for a vector field  $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is a path  $\mathbf{c} : \mathbb{R} \rightarrow \mathbb{R}^n$  satisfying  $\mathbf{c}'(t) = \mathbf{F}(\mathbf{c}(t))$ .
  - (Example 8) Show that  $\mathbf{c}(t) = (\cos t, \sin t)$  is a flow line for  $\mathbf{F} = (-y, x)$ , and find some other flow lines.
- HW: 1-12, 17-21

## 4.4 Divergence and Curl

- Divergence
  - The divergence of a vector field  $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  is denoted by  $\operatorname{div} \mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}$  and defined by  $\operatorname{div} \mathbf{F} = \nabla \cdot \mathbf{F} = \sum_{i=1}^n \frac{\partial F_i}{\partial x_i}$

- (Examples 3-5) Compute the divergences of  $\mathbf{F} = (x, y)$ ,  $\mathbf{G} = (-x, -y)$  and  $\mathbf{H} = (-y, x)$  at any point on  $\mathbb{R}^2$ . How does divergence correspond with the motion described by the vector field plots?
- (Example) Compute the divergence of  $\mathbf{F} = (x^2, y)$  various points and interpret those values against a plot of the vector field.
- Curl
  - The curl of a three-dimensional vector field  $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  is denoted by  $\text{curl } \mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  and defined by  $\text{curl } \mathbf{F} = \nabla \times \mathbf{F} = \left( \frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z}, \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x}, \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$
  - The scalar curl of a two-dimensional vector field  $\mathbf{F} : \mathbb{R}^2 \rightarrow \mathbb{R}^2$  is denoted by  $\text{scurl } \mathbf{F} : \mathbb{R}^2 \rightarrow \mathbb{R}$  and defined by  $\text{scurl } \mathbf{F} = \text{curl } \mathbf{F} \cdot \mathbf{k} = \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}$
  - (Example) Compute the scalar curl of  $\mathbf{F} = (x, y)$ ,  $\mathbf{G} = (-x, -y)$  and  $\mathbf{H} = (-y, x)$  at every point in  $\mathbb{R}^2$ . How does this scalar curl correspond with the motion described by the vector field plots?
  - (Example) Compute the curl of  $\mathbf{F} = (y, -x, z)$  at every point in  $\mathbb{R}^3$ . How does curl correspond with the motion described by the vector field plot?
- Facts about  $\nabla f$ ,  $\text{div } \mathbf{F}$ ,  $\text{curl } \mathbf{F}$ 
  - The curl of a conservative field is zero:  $\text{curl } \nabla f = \nabla \times (\nabla f) = \mathbf{0}$ .
  - (Example) Prove the above theorem.
  - (Example) Prove that  $\mathbf{F} = (x^2 + z, y - z, z^3 + 3xy)$  is not a conservative field.
  - The divergence of a curl field is zero:  $\text{div } \text{curl } \mathbf{F} = \nabla \cdot (\nabla \times \mathbf{F}) = 0$
  - Many identities on pg. 255 of Marsden text.
  - (Example) Sketch proof of identity #8:  $\text{div } (\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot \text{curl } \mathbf{F} - \mathbf{F} \cdot \text{curl } \mathbf{G}$ .
- HW: 1-4, 9-17, 22-25, 29-30

## 5.3 The Double Integral Over More General Regions

- Hypervolume
  - The hypervolume  $HV_1(D)$  of an interval  $D = [a, b]$  in  $\mathbb{R}$  is just its length  $b - a$ .
  - The hypervolume of a well-behaved bounded subset  $D \subseteq \mathbb{R}^{n+1}$  is defined for each  $n \in \{1, 2, \dots\}$  by

$$HV_{n+1}(D) = \int_{x_i \in I} HV(D_i) dx_i = \int_{x_i=a}^{x_i=b} HV_n(D_i) dx_i$$

where  $I = [a, b]$  is an interval containing all values  $x_i$  included in the  $i$ th coordinate of  $D$ , and  $D_i$  is the projection of all points in  $D$  onto  $\mathbb{R}^n$  by removing the  $i$ th coordinate.

- (Example) For  $n = 1$  and  $D = \{(x, y) \in \mathbb{R}^2 : a \leq x \leq b, f(x) \leq y \leq g(x)\}$ , we have that

$$HV_2 = A = \int_{x \in [a, b]} g(x) - f(x) dx = \int_a^b g(x) - f(x) dx.$$

- (Example) For  $n = 2$  and  $D \subseteq \mathbb{R}^3$  including values of  $x$  between  $a$  and  $b$ , we have that

$$HV_3 = V = \int_{x=a}^{x=b} A(x) dx$$

where  $A(x)$  is the area of the cross-section of  $D$  taken by fixing each value of  $x$  (or similar for  $y$ ).

- Double Integrals

- For a bounded region  $D \subseteq \mathbb{R}^2$  and continuous nonnegative  $f : D \rightarrow \mathbb{R}$ , the double integral

$$\iint_D f dA$$

is defined to be the volume of  $\{(x, y, z) \in \mathbb{R}^3 : (x, y) \in D, 0 \leq z \leq f(x, y)\}$ .

- We may apply the definition of volume above to get

$$\iint_D F dA = \int_{x=a}^{x=b} A(x) dx$$

where  $D$  lies between the lines  $x = a$  and  $x = b$ .

- If  $D$  is described by  $a \leq x \leq b$  and  $\phi_1(x) \leq y \leq \phi_2(x)$ , then

$$\iint_D F dA = \int_{x=a}^{x=b} A(x) dx = \int_{x=a}^{x=b} \left[ \int_{y=\phi_1(x)}^{y=\phi_2(x)} f(x, y) dy \right] dx$$

- Similarly, if  $D$  is described by  $c \leq y \leq d$  and  $\psi_1(y) \leq x \leq \psi_2(y)$ , then

$$\iint_D F dA = \int_{y=c}^{y=d} \left[ \int_{x=\psi_1(y)}^{x=\psi_2(y)} f(x, y) dx \right] dy$$

- If  $f$  is sometimes negative on the domain  $D$ , then  $\iint_D f dA$  is the net volume between  $z = f(x, y)$  and  $D$  (volume above the  $xy$  plane minus volume below) and the above formulas still hold.

- Iterated integrals



- An iterated integral is a shorthand for the expansion of two or more nested integrals, that is:

$$\int_a^b \int_{\phi_1(x)}^{\phi_2(x)} f(x, y) dy dx = \int_{x=a}^{x=b} \left[ \int_{y=\phi_1(x)}^{y=\phi_2(x)} f(x, y) dy \right] dx$$

- (Example) Sketch the region of integration for  $\int_0^\pi \int_{-x}^x \cos(y) dy dx$ , evaluate it, and interpret it as the signed volume of a region in  $\mathbb{R}^3$ .
- (Example) Express  $\iint_R (12x^3y - 1) dA$  where  $R$  is the rectangle with vertices  $(0, 0), (3, 0), (3, 2), (0, 2)$  as an iterated integral, then evaluate it.
- (Example) Express  $\iint_T (12x^3y - 1) dA$  where  $T$  is the triangle with vertices  $(0, 0), (1, 0), (1, 1)$  as an iterated integral, then evaluate it.

- Applications

- $\iint_D 1 dA$  is the area of  $D$
- $\frac{1}{A(D)} \iint_D f(x, y) dA$  is the average value of the function  $f$  restricted to  $D$

- HW: 1-9

## 5.4 Changing the Order of Integration

- Rectangular regions of integration

- For constant bounds of integration:

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

- (Example) Verify that  $\int_0^1 \int_1^2 x^2 + 2xy dy dx = \int_1^2 \int_0^1 x^2 + 2xy dx dy$ .

- Nonrectangular regions of integration

- Bounds of integration cannot be directly swapped; however, by interpreting the region of integration new bounds may be found in the other order.
- (Example) Verify that  $\int_0^4 \int_0^{\frac{4-y}{2}} x + y dx dy$  and  $\int_0^2 \int_0^{4-2x} x + y dy dx$  share the same region of integration and are equal.
- (Example) Evaluate  $\int_1^e \int_0^{\log x} \frac{(2x-e)\sqrt{1+e^y}}{e-e^y} dy dx$ . (Note that this is technically improper, but that this does not effect the solution.)

- Estimating double integrals

- If  $g(x, y) \leq f(x, y) \leq h(x, y)$  for  $(x, y) \in D$ , then  $\iint_D g(x, y) dA \leq \iint_D f(x, y) dA \leq \iint_D h(x, y) dA$ .
- (Example 3) Prove that  $\frac{1}{\sqrt{3}} \leq \iint_D \frac{1}{\sqrt{1+x^6+y^8}} dA \leq 1$  where  $D$  is the unit square.
- (Example) Prove that  $e \leq \iint_D e^{x^2y+y} dA \leq \frac{e^2}{2}$  where  $D$  is the unit square.
- HW: 1-5, 7-10