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REDUCTION THEOREM (FUBINI THEOREM)

LET $Q = [a, b] \times [c, d]$. LET $f \in \mathcal{R}(Q)$

a) IF $\forall y \in [c, d]$ THERE EXISTS THE INTEGRAL $G(y) = \int_a^b f(x, y) dx$, THEN THE FUNCTION $y \rightarrow G(y)$ IS (RIEMANN) INTEGRABLE IN $[c, d]$ AND WE HAVE

$$(A) \quad \iint_Q f(x, y) dx dy = \int_c^d G(y) dy = \int_c^d \left(\int_a^b f(x, y) dx \right) dy$$

b) IF $\forall x \in [a, b]$ THERE EXISTS THE INTEGRAL $H(x) = \int_c^d f(x, y) dy$ THEN THE FUNCTION $x \rightarrow H(x)$ IS RIEMANN INTEGRABLE IN $[a, b]$ AND WE HAVE

$$(B) \quad \iint_Q f(x, y) dx dy = \int_a^b H(x) dx = \int_a^b \left(\int_c^d f(x, y) dy \right) dx$$