

Unit 5 MULTIPLE INTEGRALS

MTH165

L 29-30- Double integrals and change of order of integrals

REVISION

Find the minimum value of xy+a³ ($\frac{1}{x}$ + $\frac{1}{y}$).

- a) 3a²
- b) a²
- c) a
- d) 1

Answer: a

Explanation:

Given,f(x,y) =
$$xy + a^3(\frac{1}{x} + \frac{1}{y})$$

Now,
$$rac{\partial f}{\partial x}=y-rac{a^3}{x^2}$$
 and $rac{\partial f}{\partial y}=x-rac{a^3}{y^2}$

Putting, $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ =0,and solving two equations,we get,

$$(x,y)=(a,a) \text{ or } (-a,a)$$

Now, at (a,a)
$$r = \frac{\partial^2 f}{\partial x^2} = \frac{2a^3}{x^3}$$
 = 2>0 and $t = \frac{\partial^2 f}{\partial y^2} = \frac{2a^3}{y^3}$ = 2>0 and $s = \frac{\partial^2 f}{\partial x \partial y}$ = 1

hence, $rt-s^2=3>0$ and r>0, hence it has minimum value at (a,a).

Now, at (-a,a)
$$r = \frac{\partial^2 f}{\partial x^2} = \frac{2a^3}{x^3}$$
 =-2<0 and $t = \frac{\partial^2 f}{\partial y^2} = \frac{2a^3}{y^3}$ =2>0 and $s = \frac{\partial^2 f}{\partial x \partial y}$ =1

hence, $rt-s^2=-5<0$, hence it has no extremum at this point.

Hence maximum value is, f(a,a)=a
2
+a 3 $(rac{1}{a}+rac{1}{a})=a^2+2a^2=3a^2$

REVISION

If u=x+3y²-z³, v=4x² yz, w=2z²-xy then
$$\frac{\partial(u,v,w)}{\partial(x,y,z)}$$
 at (1,1,1).

- a) -184
- b) -90
- c) 20
- d) 40

Answer: a

Explanation: Given that $u=x+3y^2-z^3$, $v=4x^2$ yz, $w=2z^2-xy$

$$\frac{\partial(u,v,w)}{\partial(x,y,z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix} = \begin{vmatrix} 1 & 6y & -3z^2 \\ 8xyz & 4x^2z & 4x^2y \\ -y & -x & 4z \end{vmatrix}$$

$$\frac{\partial(u,v,w)}{\partial(x,y,z)} at (1,1,1) = \begin{vmatrix} 1 & 6 & -3 \\ 8 & 4 & 4 \\ -1 & -1 & 4 \end{vmatrix}$$

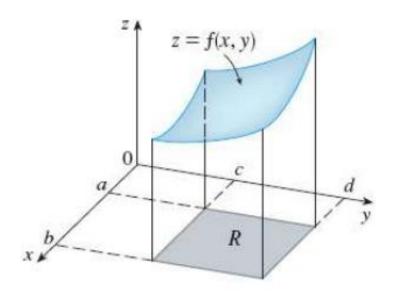
$$=1(16+4) - 6(32+4) - 3(-8+4) = -184.$$

Double integral

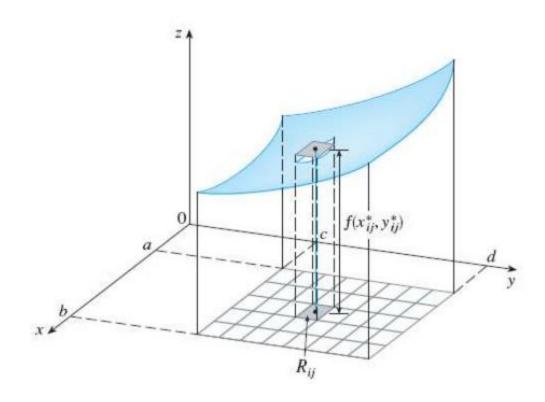
DEFINITION The double integral of f over the rectangle R is

$$\iint_{R} f(x,y) dA = \lim_{\max \Delta x_{i}, \Delta y_{i} \to 0} \sum_{i=1}^{m} \sum_{j=1}^{n} f(xi \, j, yi \, j) \Delta A_{ij}$$

if this limit exists.

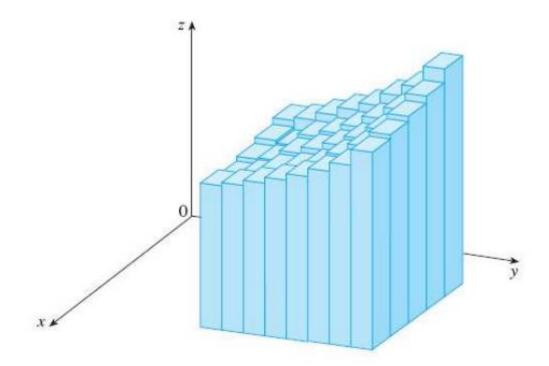


$$\iint\limits_R f(x,y)dA = \lim_{m,n\to\infty} \sum_{i=1}^m \sum_{j=1}^n f(x_i,y_j) \Delta A$$



If $f(x, y) \ge 0$, then the volume V of the solid that lies above the rectangle R and below the surface z=f(x, y) is

$$v = \iint\limits_R f(x,y) dA$$

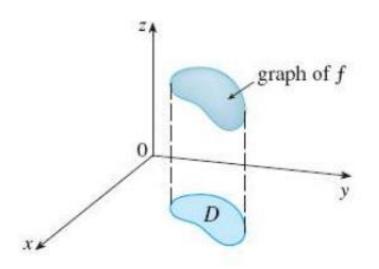


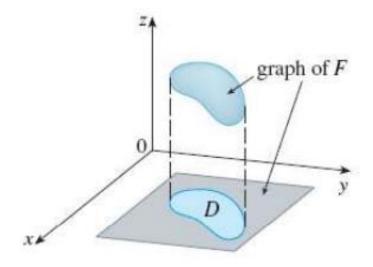
FUBINI'S THEOREM If f is continuous on the rectangle $R=\{(x, y) | a \le x \le b, c \le y \le d\}$, then

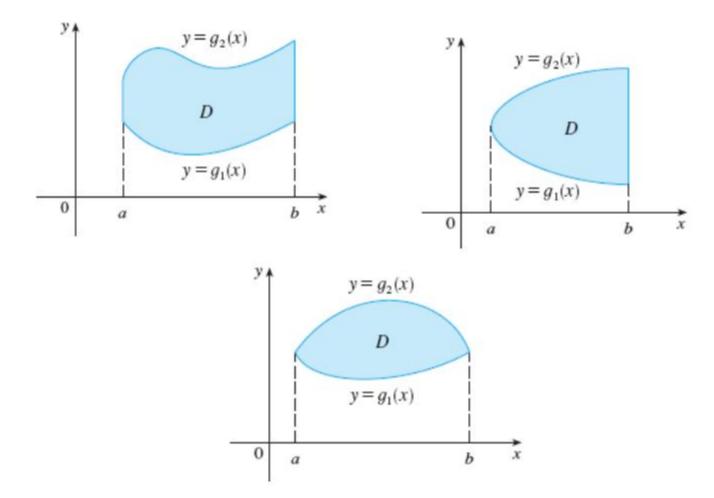
$$\iint\limits_R f(x,y)dA = \int_a^b \int_c^d f(x,y)dydx = \int_c^d \int_a^b f(x,y)dxdy$$

More generally, this is true if we assume that f is bounded on R, is discontinuous only on a finite number of smooth curves, and the iterated integrals exist.

$$\iint_{R} g(x)h(y)dA = \int_{a}^{b} g(x)dx \int_{c}^{d} h(y)dy \text{ where R } R = [a,b] \times [c,d]$$







Some type I regions

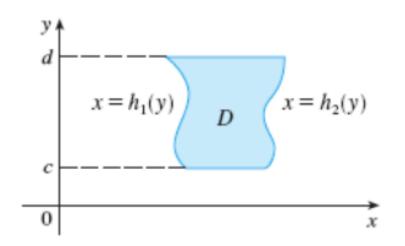
If f is continuous on a type I region D such that

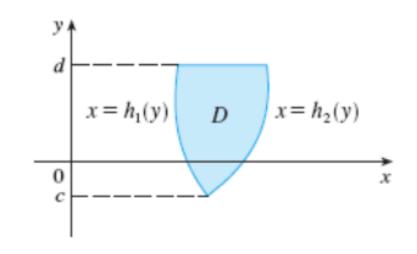
$$D = \{(x, y) | a \le x \le b, g_1(x) \le y \le g_2(x) \}$$

then

$$\iint\limits_D f(x,y)dA = \int_a^b \int_{g_1 x}^{g_2 x} f(x,y)dydx$$

$$\iint_{D} f(x,y) dA = \int_{c}^{d} \int_{h_{1}(y)}^{h_{2}(y)} f(x,y) dx dy$$





Some type II regions

 \triangleright CHANGE TO POLAR COORDINATES IN A DOUBLE INTEGRAL If f is continuous on a polar rectangle R given by 0≤a≤r≤b, a≤θ≤ β , where 0≤ β - α ≤2 π , then

$$\iint\limits_{R} f(x,y)dA = \int_{\alpha}^{\beta} \int_{a}^{b} f(r\cos\theta, r\sin\theta) r dr d\theta$$

Evaluate Ssrydidg, where A 20

$$\int_{0}^{1} \int_{0}^{2} x^{2} y dx dy$$
 is equal to

a)
$$\frac{2}{3}$$
 b) $\frac{1}{3}$ c) $\frac{4}{3}$ d) $\frac{8}{3}$

$$\iint_{0}^{1} (x+y) dx dy$$
 is equal to

a) 1 b) 2 c) 3 d) 4

In polar the integral $\int_{0}^{\infty} \int_{0}^{\infty} e^{-(x^2+y^2)} dxdy =$

a)
$$\int_{0}^{\pi/2} \int_{0}^{\infty} e^{-r^2} dr d\theta$$
 b) $\int_{0}^{\pi/4} \int_{0}^{\infty} e^{-r} dr d\theta$ c) $\int_{0}^{\pi/2} \int_{0}^{\infty} e^{-r^2} r dr d\theta$ d) $\int_{0}^{\pi/2} \int_{0}^{\infty} e^{-r} dr d\theta$

b)
$$\int_{0}^{\pi/4} \int_{0}^{\infty} e^{-r} dr d\theta$$

c)
$$\int_{0}^{\pi/2} \int_{0}^{\infty} e^{-r^2} r dr d\theta$$

$$d) \int_{0}^{\pi/2} \int_{0}^{\infty} e^{-r} dr d\theta$$

Change the order of integration in $\iint dxdy$ is

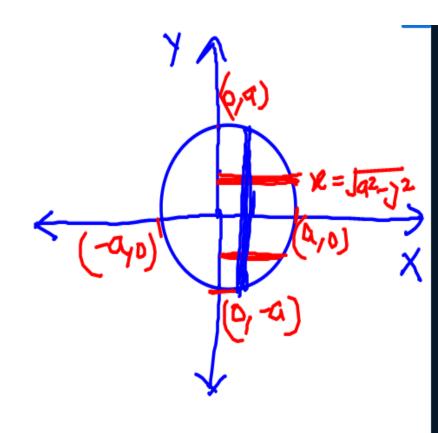
a)
$$\int_{0}^{a} \int_{0}^{x} dxdy$$

b)
$$\int_{0.0}^{a.x} x dy dx$$

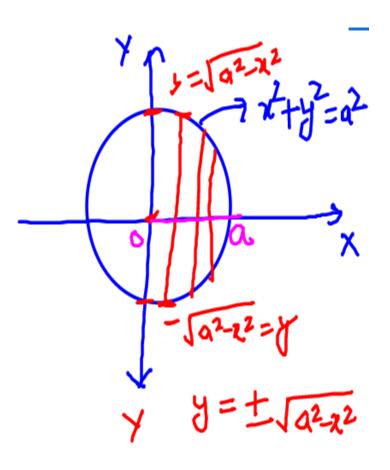
c)
$$\int_{0}^{a} \int_{v}^{a} dxdy$$

a)
$$\int_{0}^{a} \int_{0}^{x} dxdy$$
 b) $\int_{0}^{a} \int_{0}^{x} xdydx$ c) $\int_{0}^{a} \int_{y}^{a} dxdy$ d) $\int_{0}^{a} \int_{0}^{y} dxdy$

 Lower Limits of x are Upper Limit = Ja2-1/2 x = 502-42 12 = a-y2 = 2+y=a2

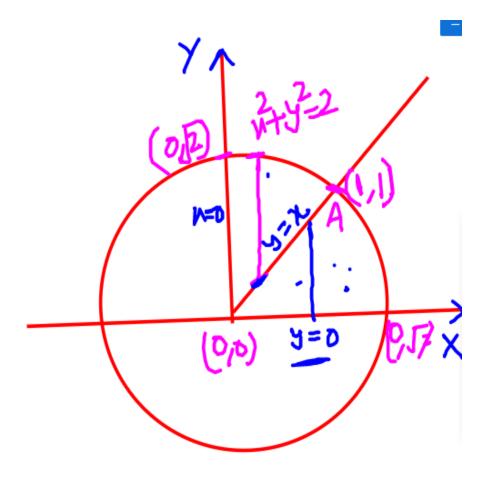


After changing the order New dimits of y are L.L \$ y = - Ja2-x2 U.L & Y = Ja2-22 New timite of x are L.L of x = 0 N.L & x = a



 $\int_{-a}^{a} \int_{a^{2}-y^{2}}^{a^{2}-y^{2}} dxdy = \int_{0}^{a} \int_{a^{2}-x^{2}}^{a^{2}-x^{2}} dydx$

Change the order of integration in $I = \int_{0}^{\infty} \frac{1}{x^2 + y^2} dy dx$



2x 7.10 After changing (D/2) 4(1/1) K=D



Unit 5 MULTIPLE INTEGRALS

MTH165

Lec 29-31 Double and Triple integrals and change of variable

In this:

- 1 Double Integrals over Rectangles
- 2 Double Integrals over General Regions
- 3 Double Integrals in Polar Coordinates
- 4 Applications of Double Integrals
- 5 Triple Integrals
- 6 Triple Integrals in Cylindrical Coordinates
- 7 Triple Integrals in Spherical Coordinates
- 8 Change of Variables in Multiple Integrals Review

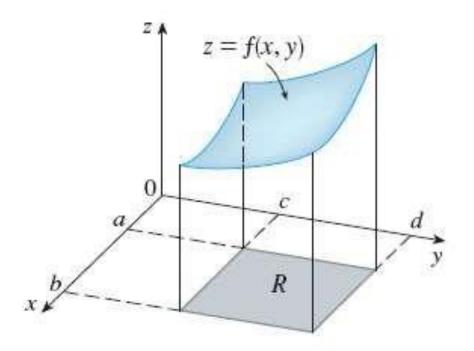


FIGURE 2

 $s = \{(x, y, z) \in R^3 | 0 \le z \le f(x, y), (x, y) \in R\}$ (See Figure 2.) Our goal is to find the volume of S.

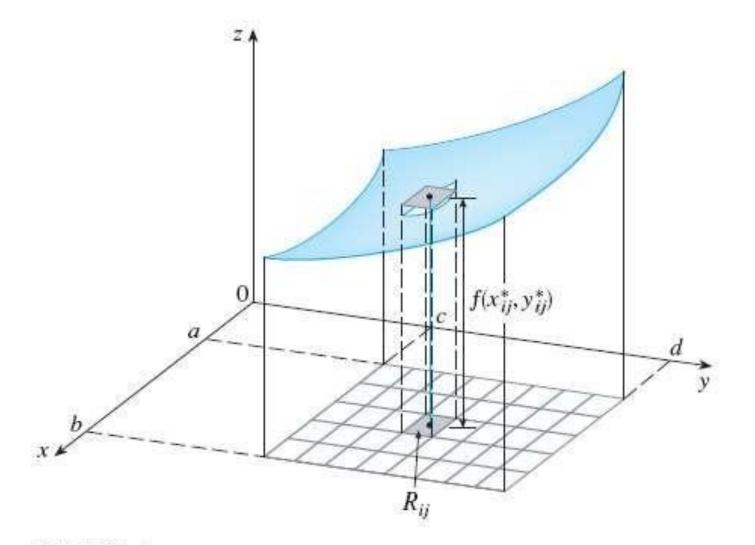


FIGURE 4

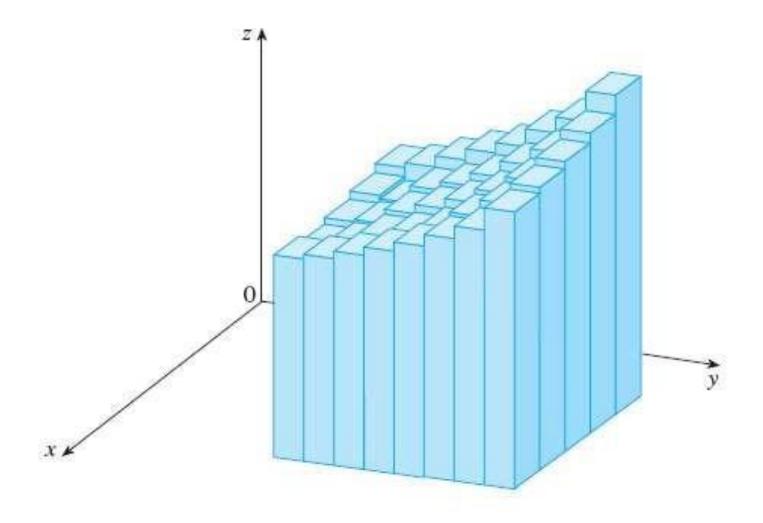


FIGURE 5

➤ **DEFINITION** The **double integral** of f over the rectangle R is

$$\iint\limits_R f(x,y)dA = \lim_{\max \Delta x_i, \Delta y_i \to 0} \sum_{i=1}^m \sum_{j=1}^n f(xi \ j, yi \ j) \Delta A_{ij}$$

if this limit exists.

$$\iint\limits_R f(x, y) dA = \lim_{m, n \to \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_i, y_j) \Delta A$$

If $f(x, y) \ge 0$, then the volume V of the solid that lies above the rectangle R and below the surface z=f(x, y) is

$$v = \iint_{R} f(x, y) dA$$

>MIDPOINT RULE FOR DOUBLE INTEGRALS

$$\iint\limits_R f(x, y) dA \approx \sum_{i=1}^m \sum_{j=1}^n f(\overline{x_i}, \overline{y_j}) \Delta A$$

where x_i is the midpoint of $[x_{i-1}, x_i]$ and y_j is the midpoint of $[y_{j-1}, y_j]$.

FUBINI'S THEOREM If f is continuous on the rectangle $R = \{(x, y) | a \le x \le b, c \le y \le d\}$, then

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

More generally, this is true if we assume that f is bounded on R, is discontinuous only on a finite number of smooth curves, and the iterated integrals exist.

$$\iint_{C} g(x)h(y)dA = \int_{a}^{b} g(x)dx \int_{c}^{d} h(y)dy \text{ where R } R = [a,b] \times [c,d]$$

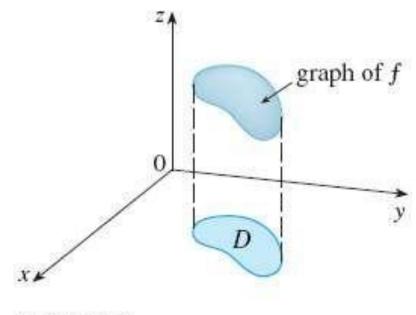


FIGURE 3

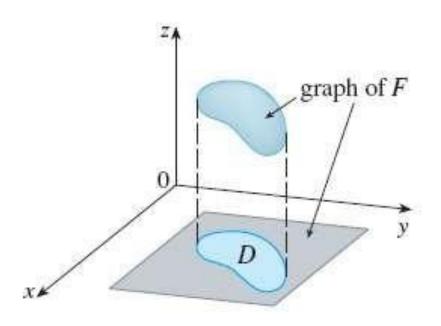


FIGURE 4

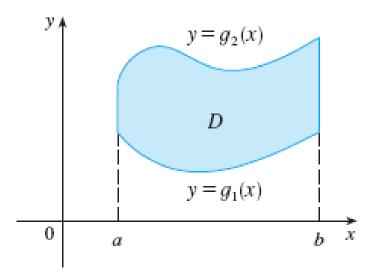
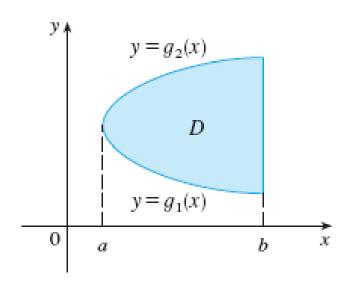
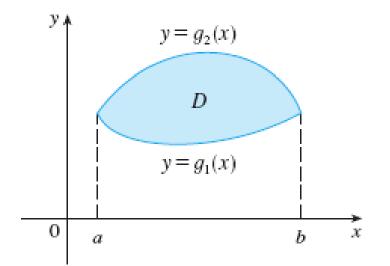


FIGURE 5 Some type I regions





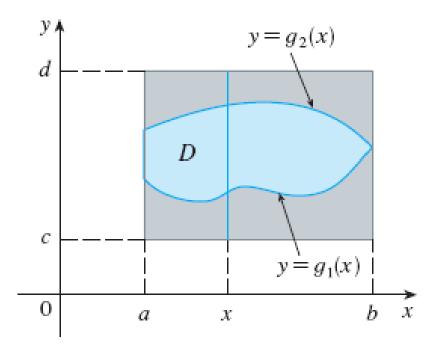


FIGURE 6

3.If f is continuous on a type I region D such that

$$D = \{(x, y) | a \le x \le b, g_1(x) \le y \le g_2(x) \}$$

then

$$\iint\limits_{D} f(x, y) dA = \int_{a}^{b} \int_{g_{1}x}^{g_{2}x} f(x, y) dy dx$$

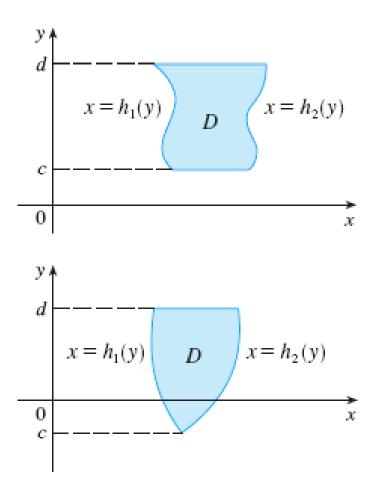


FIGURE 7
Some type II regions

$$\iint_{D} f(x, y) dA = \int_{c}^{d} \int_{h_{1}(y)}^{h_{2}(y)} f(x, y) dx dy$$

where D is a type II region given by Equation 4.

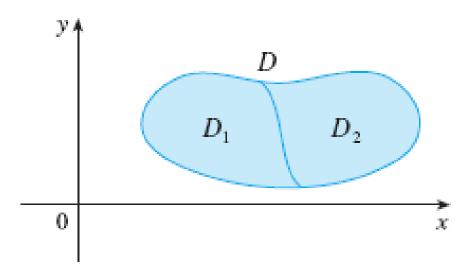


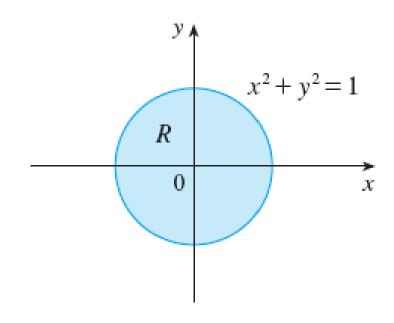
FIGURE 17

6.
$$\iint_D [f(x, y) + g(x, y)] dA = \iint_D f(x, y) dA + \iint_D g(x, y) dA$$

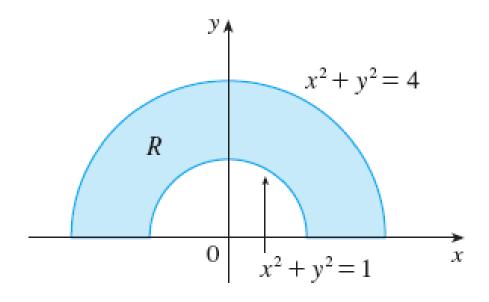
7.
$$\iint_D cf(x, y) dA = c \iint_D f(x, y) dA$$

8. If $f(x, y) \ge g(x, y)$ for all (x, y) in D, then $\iint f(x, y) dA \ge \iint g(x, y) dA$

9.
$$\iint_{D} f(x, y) dA = \iint_{D_{1}} f(x, y) dA + \iint_{D_{2}} f(x, y) dA$$



(a) $R = \{(r, \theta) \mid 0 \le r \le 1, 0 \le \theta \le 2\pi\}$



(b)
$$R = \{(r, \theta) \mid 1 \le r \le 2, 0 \le \theta \le \pi\}$$

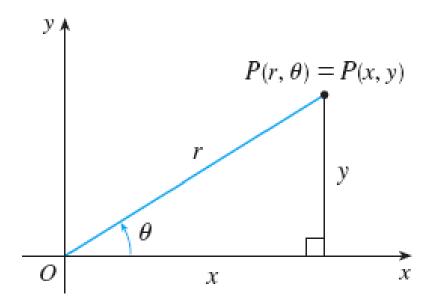


FIGURE 2

$$r^2=x^2+y^2$$
 $x=r\cos\theta$ $y=r\sin\theta$

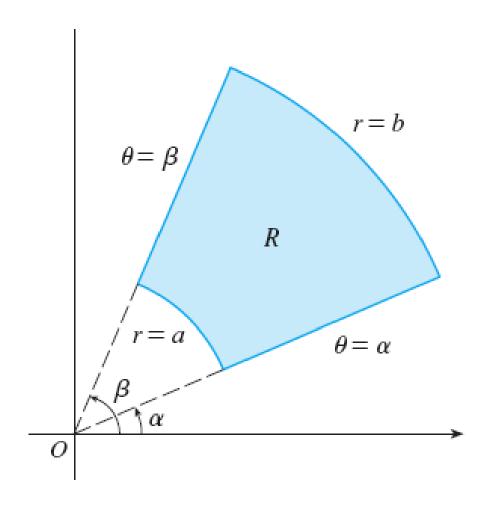


FIGURE 3 Polar rectangle

CHANGE TO POLAR COORDINATES IN A DOUBLE INTEGRAL If f is continuous on a polar rectangle R given by $0 \le a \le r \le b$, $a \le \theta \le \beta$, where $0 \le \beta - \alpha \le 2\pi$, then

$$\iint_{\mathcal{B}} f(x, y) dA = \int_{\alpha}^{\beta} \int_{a}^{b} f(r \cos \theta, r \sin \theta) r dr d\theta$$

3. If f is continuous on a polar region of the form

$$D = \{(r, \theta) | \alpha \le \theta \le \beta, h_1(\theta) \le r \le h_2(\theta)$$

then

$$\iint_{D} f(x, y) dA = \int_{\alpha}^{\beta} \int_{h_{1}(\theta)}^{h_{2}(\theta)} f(r\cos\theta, r\sin\theta) r dr d\theta$$

MCQ

Evaluate the double integral.

$$\int_{0}^{2} \int_{0}^{1} 4x^{2}y \, dy \, dx$$

- 14/3 a.
- c. 16/3
- b.
- 15/3 d. 4

MCQ

Find the value of $\iint xydxdy$ over the area bounded by parabola $y=x^2$ and $x=-y^2$.

- a) $\frac{1}{67}$
- b) $\frac{1}{24}$
- c) $-\frac{1}{6}$
- d) $-\frac{1}{12}$

Answer: b

Explanation:

$$\int_0^1 \int_{-\sqrt{y}}^{-y^2} y. \, x dx dy = \frac{1}{2} \int_0^1 y [y^4 - y] dy = \frac{1}{2} [\frac{1}{6} - \frac{1}{3}] = -\frac{1}{12}$$

MCQ

Find the value of integral $\int_0^1 \int_{x^2}^x xy(x+y)dydx$.

- a) $\frac{3}{15}$
- b) $\frac{2}{15}$
- c) $\frac{2}{30}$
- d) $\frac{1}{15}$

Answer: b

Explanation: Given, F(x)=
$$\int_0^1 \int_{x^2}^x xy(x+y)dydx = \int_0^1 \int_{x^2}^x (x^2y+xy^2)dydx$$
 = $\int_0^1 \left[\frac{x^2y^2}{2} + \frac{xy^3}{3}\right]_x^{x^2}dx = \int_0^1 \left[\frac{x^3}{2} + \frac{x^4}{3} - \frac{x^4}{2} - \frac{x^5}{3}\right]dx = \frac{1}{2} + \frac{1}{3} - \frac{1}{2} - \frac{1}{5} = \frac{2}{15}$

➤ **DEFINITION** The **triple integral** of f over the box B is

$$\iiint_{B} f(x, y, z) dV = \lim_{\max \Delta x_{i}, \Delta y_{i}, \Delta z_{k} \to 0} \sum_{i=1}^{l} \sum_{j=1}^{m} \sum_{k=1}^{n} f(x_{ijk}^{*}, y_{ijk}^{*}, z_{ijk}^{*}) \Delta V_{ijk}$$

if this limit exists.

$$\iint_{B} f(x, y, z) dV = \lim_{l, m, n \to \infty} \sum_{i=1}^{l} \sum_{j=1}^{m} \sum_{k=1}^{n} f(x_{i}, y_{j}, z_{k}) \Delta V$$

FUBINI'S THEOREM FOR TRIPLE INTEGRALS If f is continuous on the rectangular box B=[a, b]X [c, d]X[r, s], then

$$\iiint_{B} f(x, y, z) dV = \int_{r}^{s} \int_{c}^{d} \int_{a}^{b} f(x, y, z) dx dy dz$$

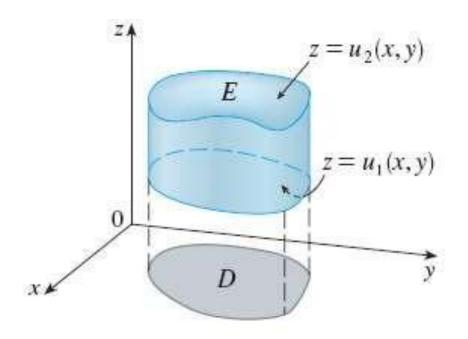


FIGURE 2
A type 1 solid region

$$\iiint\limits_E f(x,y,z)dV = \iint\limits_D \left[\int_{u_1(x,y)}^{u_2(x,y)} f(x,y,z)dz \right] dA$$

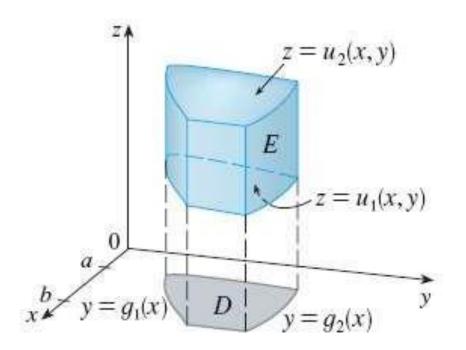


FIGURE 3
A type 1 solid region

$$\iint_{E} f(x, y, z) dV = \int_{a}^{b} \int_{g_{1}(x)}^{g_{2}(x)} \int_{u_{1}(x, y)}^{u_{2}(x, y)} f(x, y, z) dz dy dx$$

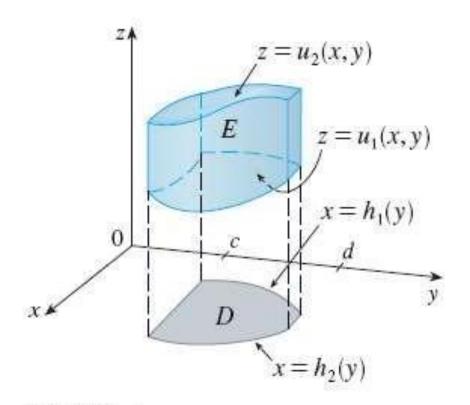


FIGURE 4
Another type 1 solid region

$$\iint_{E} f(x, y, z) dV = \int_{c}^{d} \int_{h_{1}(x)}^{h_{2}(x)} \int_{u_{1}(x, y)}^{u_{2}(x, y)} f(x, y, z) dz dx dy$$

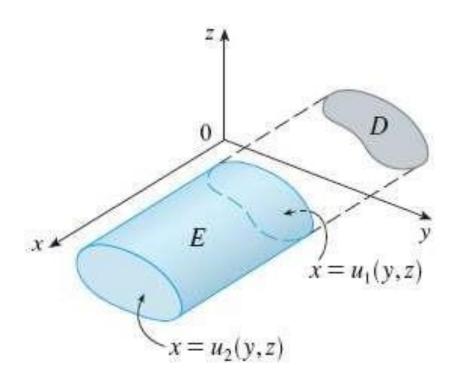


FIGURE 7

A type 2 region

$$\iiint_{E} f(x, y, z) dV = \iint_{D} \int_{u_{1}(y, z)}^{u_{2}(y, z)} f(x, y, z) dx \ dA$$

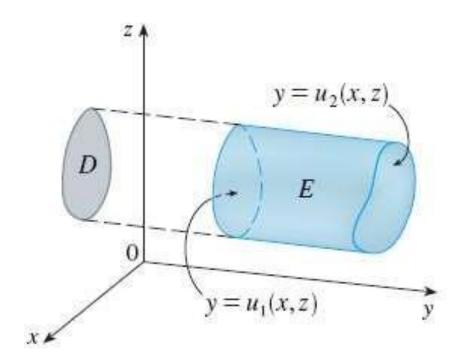


FIGURE 8
A type 3 region

$$\iiint_{E} f(x, y, z) dV = \iint_{D} \int_{u_{1}(x, z)}^{u_{2}(x, z)} f(x, y, z) dy \ dA$$

$$V(E) = \iiint_E dV$$

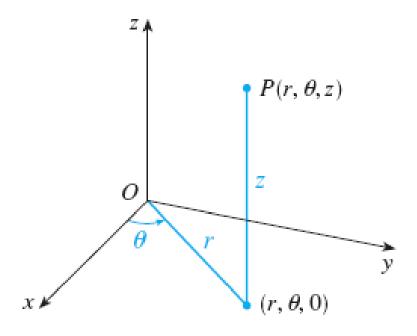


FIGURE 2
The cylindrical coordinates of a point

To convert from cylindrical to rectangular coordinates, we use the equations

1
$$x=r \cos\theta$$
 $y=r \sin\theta$ $z=z$

whereas to convert from rectangular to cylindrical coordinates, we use

2.
$$r^2 = x^2 + y^2$$
 tan $\theta = \frac{y}{x}$ $z = z$

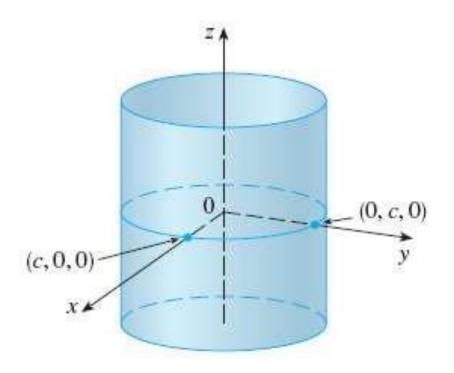


FIGURE 4 r = c, a cylinder

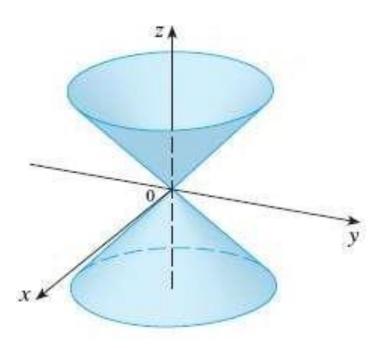


FIGURE 5 z = r, a cone

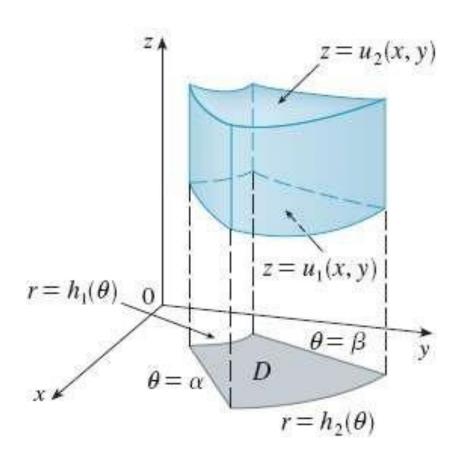


FIGURE 6

>formula for triple integration in cylindrical coordinates.

$$\iint_{E} f(x, y, z) dV = \int_{\alpha}^{\beta} \int_{h_{1}(\theta)}^{h_{2}(\theta)} \int_{u_{1}(r\cos\theta, r\sin\theta)}^{u_{2}(r\cos\theta, r\sin\theta)} f(r\cos\theta, r\sin\theta, z) r dz dr d\theta$$

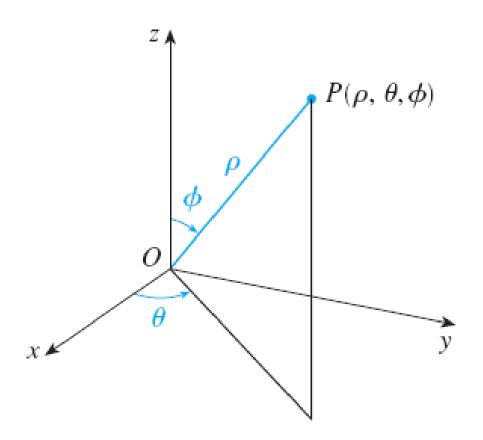


FIGURE I

The spherical coordinates of a point

$$p \ge 0$$
 $0 \le \phi \le \pi$

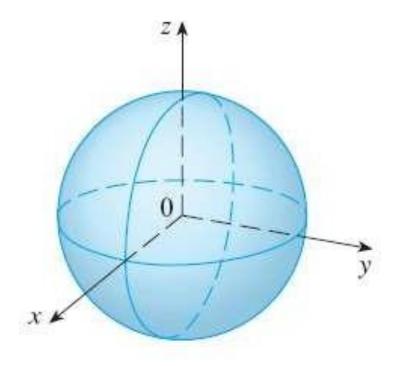


FIGURE 2 $\rho = c$, a sphere

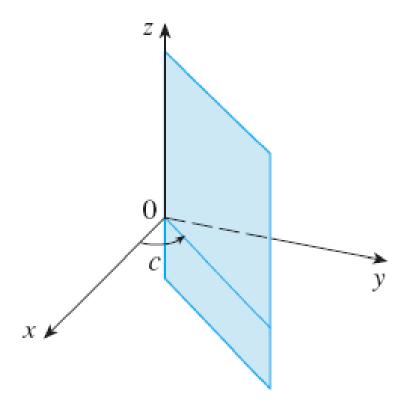


FIGURE 3 $\theta = c$, a half-plane

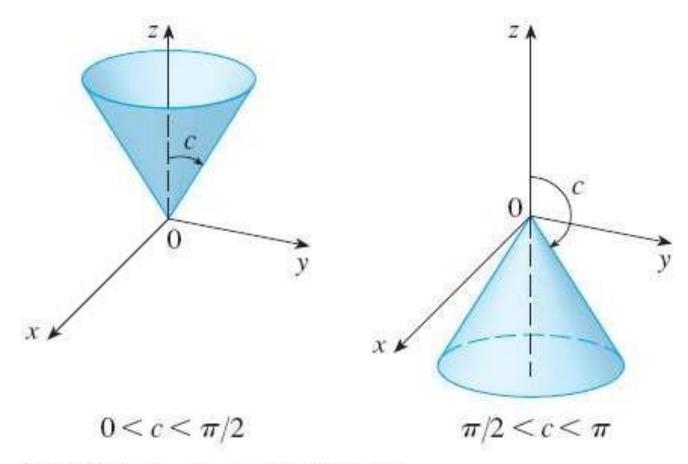


FIGURE 4 $\phi = c$, a half-cone

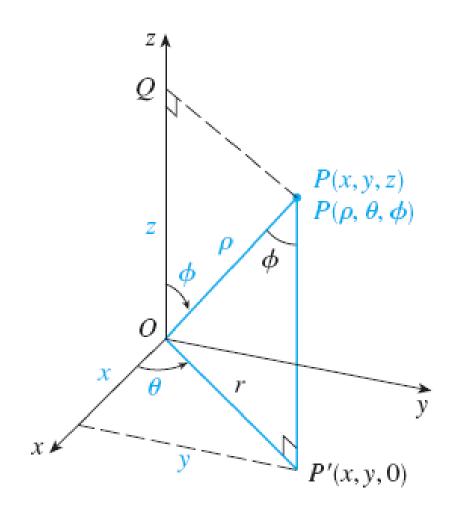


FIGURE 5

$$x = p\sin\phi\cos\theta$$

$$y = p\sin\phi\sin\theta$$

$$z = p \cos \phi$$

$$p^2 = x^2 + y^2 + z^2$$

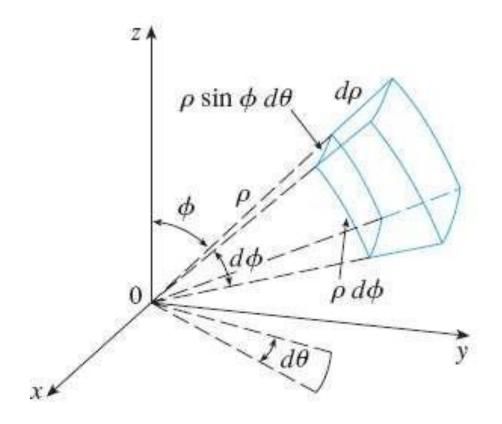


FIGURE 8

Volume element in spherical coordinates: dV=p²sinødpdΘd ø

Formula for triple integration in spherical coordinates

$$\iiint_{E_{d}} f(x, y, z)dV$$

$$= \int_{c}^{B_{d}} \iint_{\alpha}^{\beta} \int_{a}^{b} f(p \sin \phi \cos \theta, p \sin \phi \sin \theta, p \cos \phi) p^{2} \sin \phi dp d\theta d\phi$$

where E is a spherical wedge given by

$$E = \{ (p, \theta, \phi) | a \le p \le b, \alpha \le \theta \le \beta, c \le \phi \le d \}$$

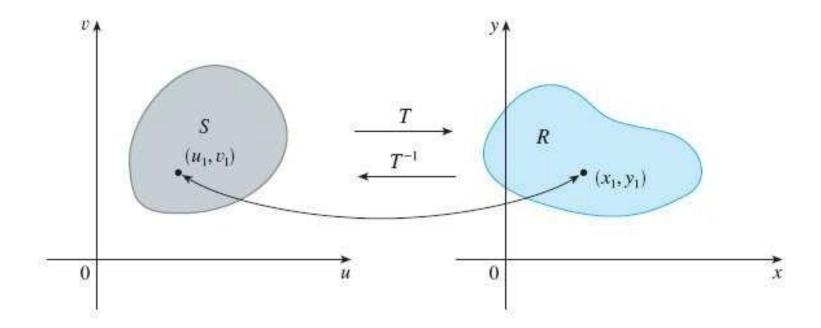


FIGURE I

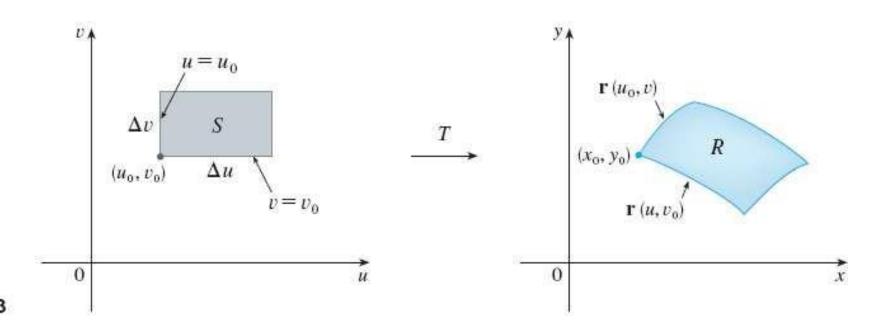


FIGURE 3

DEFINITION The **Jacobian** of the transformation T given by x = g(u, v) and y = h(u, v) is

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}$$

FCHANGE OF VARIABLES IN A DOUBLE INTEGRAL Suppose that T is a C¹ transformation whose Jacobian is nonzero and that maps a region S in the uv-plane onto a region R in the xy-plane. Suppose that f is continuous on R and that R and S are type I or type II plane regions. Suppose also that T is one-to-one, except perhaps on the boundary of .

$$\iint\limits_R f(x, y) dA = \iint\limits_S f(x(u, v), y(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv$$

S. Then

Let T be a transformation that maps a region S in uvw-space onto a region R in xyz-space by means of the equations

$$x=g(u, v, w) y=h(u, v, w) z=k(u, v, w)$$

The **Jacobian** of T is the following 3X3 determinant:

12.
$$\frac{\partial(x, y, z)}{\partial(u, v, w)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$$

13.
$$\iiint_{R} f(x, y, z) dV$$

$$= \int \int \int f(x(u,v,w),y(u,v,w),z(u,v,w)) \left| \frac{\partial(x,y,z)}{\partial(u,v,w)} \right| du dv d$$

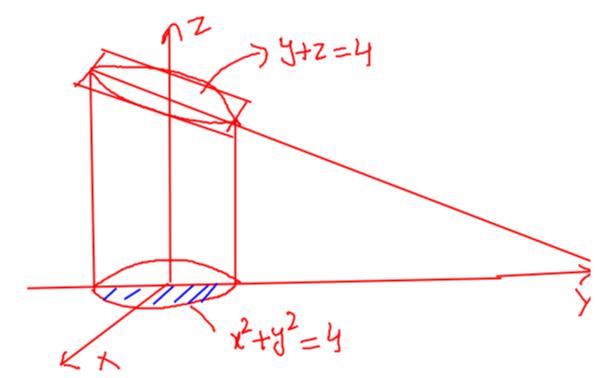
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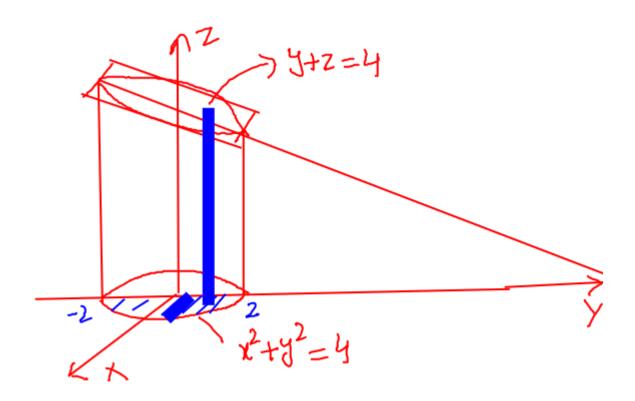
First the volume of the region bounded by x=0, y=0, z=0, x+3+2=) v.l = \ \ \ dzdydn 0 7=0 2=0

Find the volume of the region bounded x=0, y=0, x+y+2= 06251-167 05351-X 0 Ex E) 020 200 2+4=1

Find the volume bounded by the cylinder $x^2+y^2=4$ and the planes y+z=4 and z=0.

Find the volume bounded by the cylinder $x^2+y^2=4$ and the plane y+z=4 and z=0.





Volume =
$$2 \sqrt{y^2 + y^2} + -y$$

 $-2 \sqrt{y^2 + -y^2} = \sqrt{y^2 + -y^2} = \sqrt{y^2 + y^2} = \sqrt{y^2 + y^2}$

Find the volume of cylinder x2+x2=4, Vol = [] 9 dz d9 d0 = \int \left[\frac{1}{14-72} \right] \right] \dagger \left[\frac{1}{14-72} \right] \dagger \dagger \dagger \left[\frac{1}{14-72} \right] \right] \dagger \d

Evaluate $\iiint\limits_E 6z^2\,dV$ where E is the region below 4x+y+2z=10 in the first octant.

Ans $\frac{625}{2}$

THANK YOU...