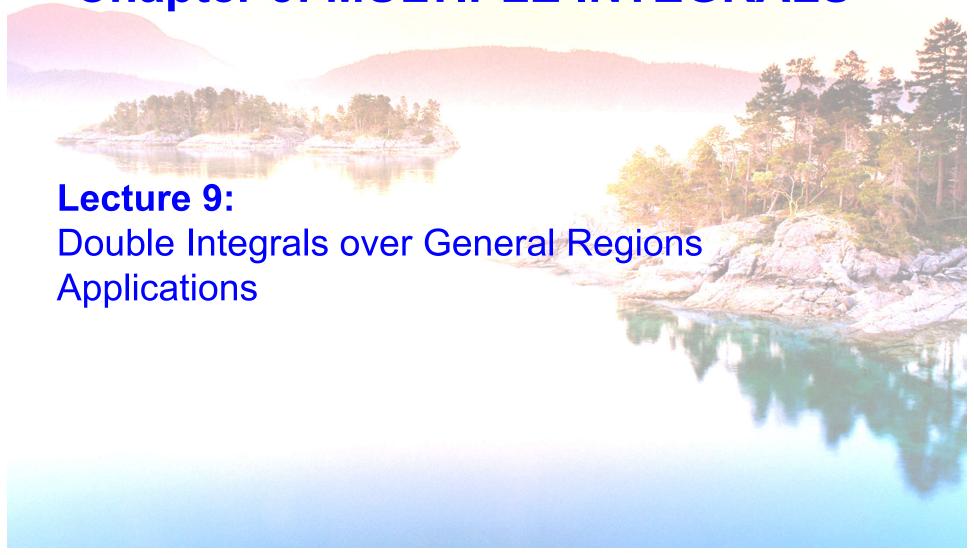
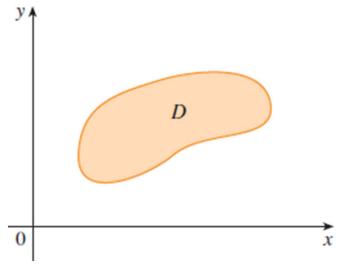
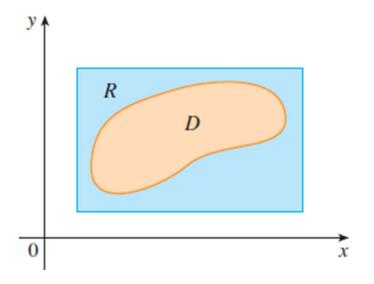
Chapter 3: MULTIPLE INTEGRALS



1. Double Integrals over General Region

Let D be a bounded region, enclosed in a rectangle R





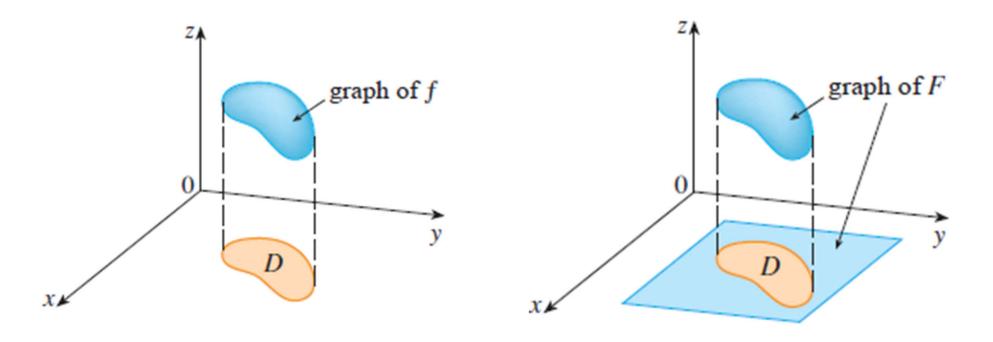
We define a new function F on R by

$$F(x,y) = \begin{cases} f(x,y), & \text{if } (x,y) \in D \\ 0, & \text{if } (x,y) \notin D \end{cases}$$

Double Integrals over General Region

If the double integral of F exists over R, then we define the **double** integral of f over D by

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



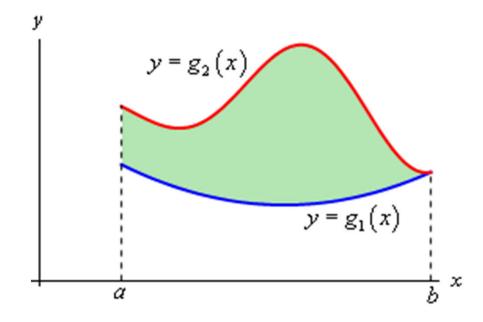
Case 1: Region of Type I

 \square D is region of type I if it lies between the graphs of two continuous functions of x, that is

$$D = \{(x, y) \mid a \le x \le b, g_1(x) \le y \le g_2(x)\}$$
where g_1 and g_2 are

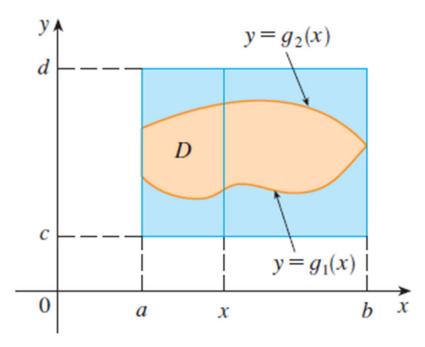
Case 1

- \square where g_1 and g_2 are
- continuous on [a, b]



Region of Type I

- □ In order to evaluate double integral of f over D we choose a rectangle R=[a, b]x[c, d] that contains D
- Then $\iint_D f(x,y)dA = \iint_R F(x,y)dA = \iint_{a}^b \int_c^d F(x,y)dydx$
- by Fubini's Theorem



□ It holds that

$$F(x, y) = 0$$
, if $y < g_1(x)$, or $y > g_2(x)$, because $(x, y) \notin D$

Therefore

$$\int_{c}^{d} F(x,y)dy = \int_{c}^{g_{1}(x)} F(x,y)dy + \int_{g_{1}(x)}^{g_{2}(x)} F(x,y)dy + \int_{g_{2}(x)}^{d} F(x,y)dy$$

$$= \int_{g_1(x)}^{g_2(x)} F(x, y) dy = \int_{g_1(x)}^{g_2(x)} f(x, y) dy$$

□ Because

$$F(x, y) = f(x, y), \text{ for } g_1(x) \le y \le g_2(x)$$

 $y = g_2(x)$

Region of Type I

□ **Theorem**: If *f* is continuous on a type I region D such that

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

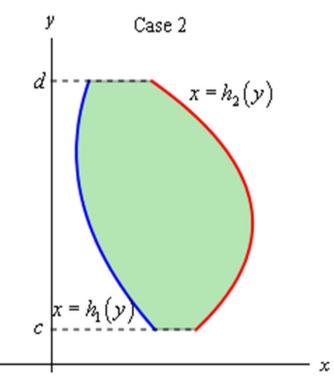
□ then

$$\iint\limits_D f(x,y)dA = \int\limits_a^b \int\limits_{g_1(x)}^{g_2(x)} f(x,y)dydx$$

Case 2: Region of Type II

□ D is region of type II if

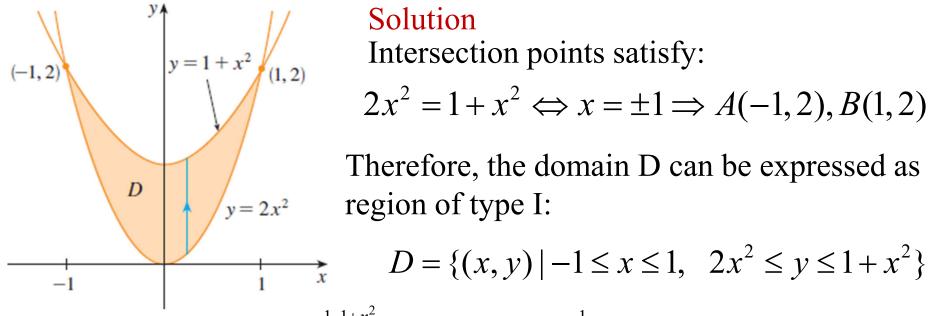
$$D = \{(x, y) \mid c \le y \le d, h_1(y) \le x \le h_2(y)\}$$
where h_1 and h_2 are
continuous on $[c, d]$



□ **Theorem**: If D is a region of type II, then

$$\iint\limits_D f(x,y)dA = \int\limits_c^d \int\limits_{h_1(y)}^{h_2(y)} f(x,y)dxdy$$

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



Solution

$$2x^2 = 1 + x^2 \iff x = \pm 1 \implies A(-1, 2), B(1, 2)$$

Therefore, the domain D can be expressed as region of type I:

$$D = \{(x, y) \mid -1 \le x \le 1, \quad 2x^2 \le y \le 1 + x^2\}$$

$$\iint_{D} (2x+y)dA = \int_{-1}^{1} \int_{2x^{2}}^{1+x^{2}} (2x+y)dydx = \int_{-1}^{1} (2xy+y^{2}/2) \Big|_{y=2x^{2}}^{y=1+x^{2}} dx$$

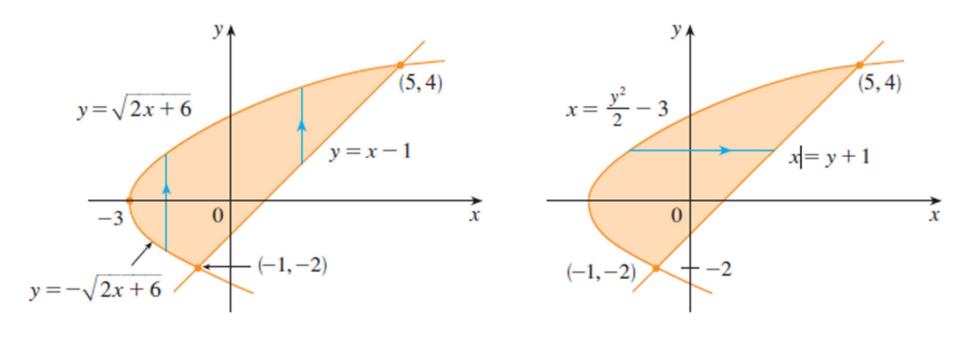
$$= \int_{-1}^{1} [2x(1+x^{2}) + ((1+x^{2}))^{2}/2 - 4x^{3} - 2x^{4}]dx = \int_{0}^{1} (1+2x^{2}-3x^{4})dx$$

$$= (x+2x^{3}/3-3x^{5}/5) \Big|_{0}^{1} = 1+2/3-3/5 = 16/15$$

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

Solution

$$D = \left\{ (x, y) \mid -2 \le y \le 4, \, \frac{1}{2}y^2 - 3 \le x \le y + 1 \right\}$$



(a) D as a type I region

(b) D as a type II region

$$\iint_{D} xy \, dA = \int_{-2}^{4} \int_{\frac{1}{2}y^{2}-3}^{y+1} xy \, dx \, dy = \int_{-2}^{4} \left[\frac{x^{2}}{2} y \right]_{x=\frac{1}{2}y^{2}-3}^{x=y+1} \, dy$$

$$= \frac{1}{2} \int_{-2}^{4} y \left[(y+1)^{2} - \left(\frac{1}{2} y^{2} - 3 \right)^{2} \right] \, dy$$

$$= \frac{1}{2} \int_{-2}^{4} \left(-\frac{y^{5}}{4} + 4y^{3} + 2y^{2} - 8y \right) \, dy$$

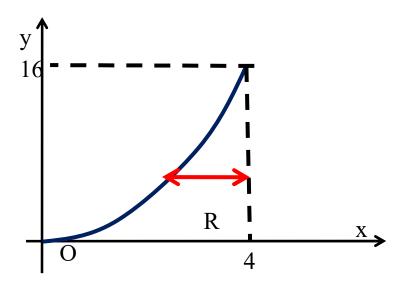
$$= \frac{1}{2} \left[-\frac{y^{6}}{24} + y^{4} + 2\frac{y^{3}}{3} - 4y^{2} \right]_{-2}^{4} = 36$$

If *D* is expressed as region of type I:

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

Interchanging Limits of Integration

- □ Sometimes it is easier to integrate first with respect to x, and then y, while with other integrals the reverse process is easier.
- □ So, we need to interchange limits of integration
- □ **Example**: Evaluate



$$\int_{0}^{16} \int_{\sqrt{y}}^{4} \sqrt{x^3 + 4} dx dy$$

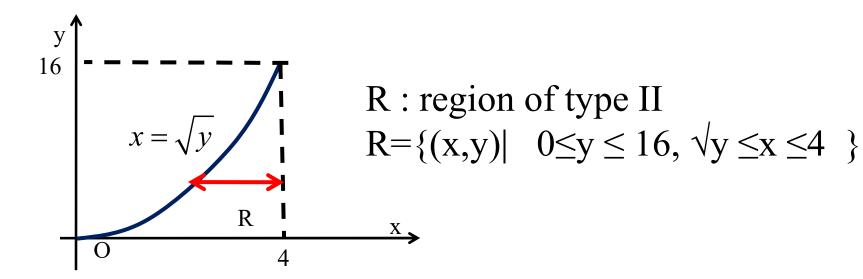
Interchanging Limits of Integration

□ Can you evaluate

$$\int_{\sqrt{y}}^{4} \sqrt{x^3 + 4} dx, \quad \text{or} \quad \int \sqrt{x^3 + 4} dx?$$



$$\int_{0}^{16} \int_{\sqrt{y}}^{4} \sqrt{x^3 + 4} dx dy = \iint_{R} \sqrt{x^3 + 4} dA = I$$



Solution

$$I = \int_{0}^{16} \int_{\sqrt{y}}^{4} \sqrt{x^3 + 4} dx dy$$

□ We re-write R: region of type I:

$$R = \{(x,y) \mid 0 \le x \le 4, 0 \le y \le x^2\}$$

□ Thus, the double integral can be written as

$$I = \int_{0}^{4} \int_{0}^{x^{2}} \sqrt{x^{3} + 4} dy dx = \int_{0}^{4} y \sqrt{x^{3} + 4} \Big|_{y=0}^{y=x^{2}} dx$$

$$y = x^{2} \Big|_{0}^{4} = \int_{0}^{4} x^{2} \sqrt{x^{3} + 4} dx = \frac{2}{9} (x^{3} + 4)^{3/2} \Big|_{0}^{4} = 122.83$$

Properties of double integrals

We assume that all of the integrals exist. It holds that:

1)
$$\iint_{D} (f(x,y) + g(x,y)) dA = \iint_{D} f(x,y) dA + \iint_{D} g(x,y) dA$$

2)
$$\iint_D cf(x,y)dA = c\iint_D f(x,y)dA$$
, where *c* is a constant

3) If
$$f(x, y) \ge g(x, y), \forall (x, y) \in D$$
, then
$$\iint_D f(x, y) dA \ge \iint_D g(x, y) dA$$

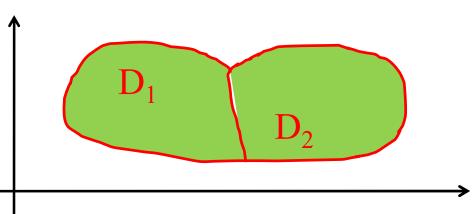
Properties of Double Integrals

If $D = D_1 \cup D_2$, where D_1 and D_2 do NOT overlap except perhaps on their boundaries. Then

$$\iint\limits_{D} f(x,y)dA = \iint\limits_{D_1} f(x,y)dA + \iint\limits_{D_2} f(x,y)dA$$

$$\iint\limits_{D} 1 dA = A(D)$$

= area of D

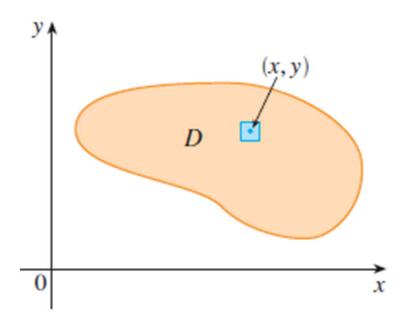


Properties of Double Integrals

If
$$m \le f(x, y) \le M$$
, $\forall (x, y) \in D$, then $m \times A(D) \le \iint_D f(x, y) dA \le M \times A(D)$

2. APPLICATIONS OF DOUBLE INTEGRALS

Mass



A lamina occupies a region D of the xy-plane and its density (in units of mass per unit area) at a point (x, y) in D is given by $\rho(x, y)$, where ρ is continuous on D:

$$\rho(x, y) = \lim \frac{\Delta m}{\Delta A}$$

$$(x_{ij}^*, y_{ij}^*)$$
 R_{ij}

$$m = \lim_{k,n\to\infty} \sum_{i=1}^{k} \sum_{j=1}^{n} \rho(x_{ij}^*, y_{ij}^*) \Delta A$$
$$= \iint_{D} \rho(x, y) dA$$

Moments and Center of Mass

- □ The moment of a particle about an axis as the product of its mass and its directed distance from the axis.
- The mass of the part of the lamina occupying R_{ij} is approximately ρ $(x_{ij}^*, y_{ij}^*)\Delta A$, where ΔA = area of R_{ij}
- \square So, we can approximate the moment of R_{ij} with respect to the x-axis by

$$[\rho(x_{ij}^*,y_{ij}^*)\Delta A]y_{ij}^*$$

Moments and Center of Mass

□ If we now add these quantities and take the limit as the number of subrectangles becomes large, we obtain the **moment of the entire lamina about the** *x-axis*:

$$M_{x} = \lim_{m,n\to\infty} \sum_{i=1}^{m} \sum_{j=1}^{m} y_{ij}^{*} \rho(x_{ij}^{*}, y_{ij}^{*}) \Delta A = \iint_{D} y \rho(x, y) dA$$

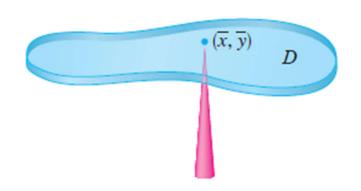
Similarly, the moment about the y-axis is

$$M_{y} = \lim_{m,n\to\infty} \sum_{i=1}^{m} \sum_{j=1}^{n} x_{ij}^{*} \rho(x_{ij}^{*}, y_{ij}^{*}) \Delta A = \iint_{D} x \rho(x, y) dA$$

Coordinates of Center of Mass

$$(x, y)$$
 : center of mass

so that
$$mx = M_y$$
 and $my = M_x$





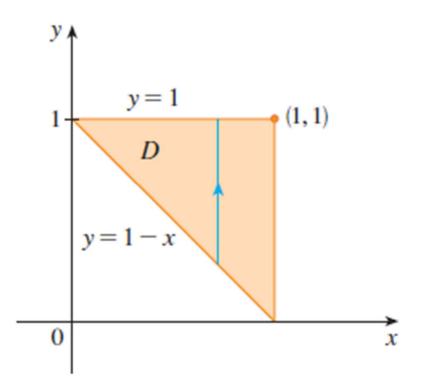
Center of mass has cooordinates (x, y):

where $m = \iint_D \rho(x, y) dA$ is the mass of the object

Electric Charge

- □ Physicists also consider other types of density that can be treated in the same manner.
- □ For example, if an electric charge is distributed over a region D and the charge density (in units of charge per unit area) is given by $\sigma(x,y)$ at a point (x,y) in D, then the **total charge Q** is given by

$$Q(x,y) = \iint_D \sigma(x,y) dA$$



Example 1: Charge is distributed over the triangular region in Figure so that the charge density

$$\sigma(x,y) = xy \quad \left(\frac{C}{m^2}\right)$$

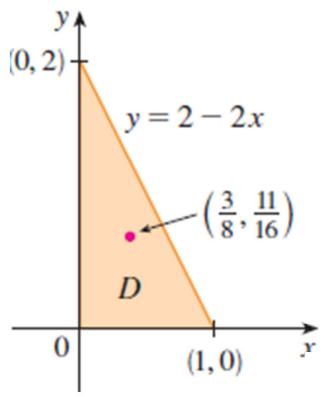
Find the total charge

Solution

$$Q = \iint_{D} \sigma(x, y) dA = \int_{0}^{1} \int_{1-x}^{1} xy \, dy \, dx$$

$$= \int_{0}^{1} \left[x \frac{y^{2}}{2} \right]_{y=1-x}^{y=1} dx = \int_{0}^{1} \frac{x}{2} \left[1^{2} - (1-x)^{2} \right] dx$$

$$= \frac{1}{2} \int_{0}^{1} (2x^{2} - x^{3}) \, dx = \frac{1}{2} \left[\frac{2x^{3}}{3} - \frac{x^{4}}{4} \right]_{0}^{1} = \frac{5}{24}$$



Example 2: Find the mass and center of mass of a triangular lamina with vertices (0,0), (1,0) and (0,2) if $\rho(x,y) = 1 + 3x + y$

Solution

$$m = \iint_{D} \rho(x, y) dA = \int_{0}^{1} \int_{0}^{2-2x} (1 + 3x + y) dy dx$$

$$= \int_{0}^{1} \left[y + 3xy + \frac{y^{2}}{2} \right]_{y=0}^{y=2-2x} dx$$

$$= 4 \int_{0}^{1} (1 - x^{2}) dx = 4 \left[x - \frac{x^{3}}{3} \right]_{0}^{1} = \frac{8}{3}$$

$$\overline{y} = \frac{1}{m} \iint_{D} y \rho(x, y) dA = \frac{3}{8} \int_{0}^{1} \int_{0}^{2-2x} (y + 3xy + y^{2}) dy dx$$

$$= \frac{3}{8} \int_{0}^{1} \left[\frac{y^{2}}{2} + 3x \frac{y^{2}}{2} + \frac{y^{3}}{3} \right]_{y=0}^{y=2-2x} dx = \frac{1}{4} \int_{0}^{1} (7 - 9x - 3x^{2} + 5x^{3}) dx$$

$$= \frac{1}{4} \left[7x - 9 \frac{x^{2}}{2} - x^{3} + 5 \frac{x^{4}}{4} \right]_{0}^{1} = \frac{11}{16}$$