

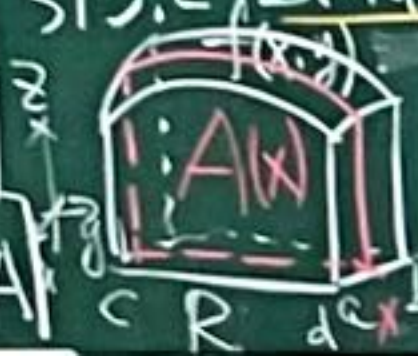
Properties of Double Integrals

(a) $\iint_R [f(x, y) + g(x, y)] dA = \iint_R f(x, y) dA + \iint_R g(x, y) dA$

(b) $\iint_R [c f(x, y)] dA = c \iint_R f(x, y) dA$

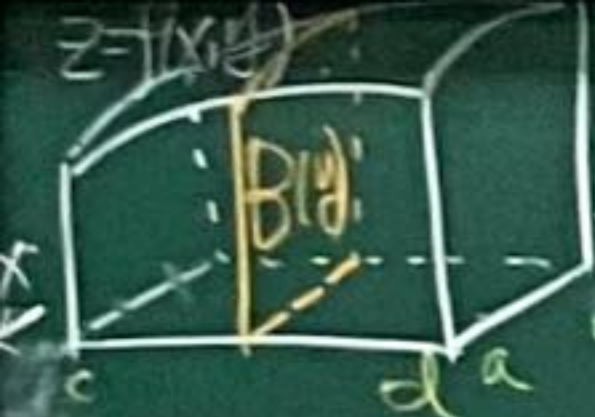
(c) If $f \geq g$ on R , $\Rightarrow \iint_R f(x, y) dA \geq \iint_R g(x, y) dA$

§15.2 Iterated Integrals 逐次



$A(x) = \int_c^d f(x, y) dy$ (Area)

Volume $V = \int_a^b \left[\int_c^d f(x, y) dy \right] dx$



$B(y) = \int_c^d f(x, y) dx$
 $V = \int_a^b \left[\int_c^d f(x, y) dx \right] dy$

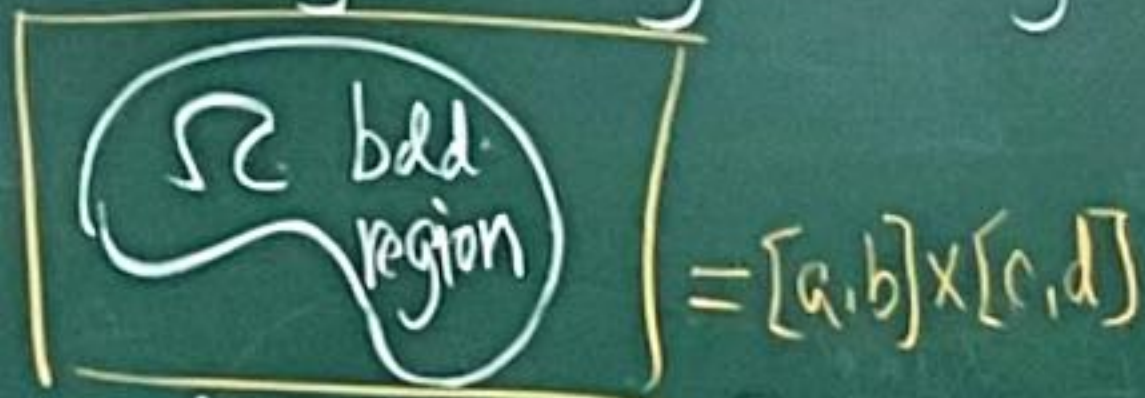
Fubini Thm If $f = \text{conti}$ on $R = [a, b] \times [c, d]$
 $\Rightarrow \iint_R f(x, y) dA = \int_a^b \left[\int_c^d f dx \right] dy = \int_c^d \left[\int_a^b f dy \right] dx$

Prop. $\iint_R g(x)h(y) dA = \int_a^b g(x) dx \int_c^d h(y) dy$
 where $R = [a, b] \times [c, d]$

Pf $\iint_R g(x)h(y) dA \stackrel{\text{Fubini}}{=} \int_a^b \int_c^d g(x)h(y) dy dx$
 $\stackrel{(b)}{=} \int_a^b g(x) \left[\int_c^d h(y) dy \right] dx$
 $\stackrel{(b)}{=} \int_a^b g(x) dx \int_c^d h(y) dy$

§15.3 Double Integrals over general regions

Suppose



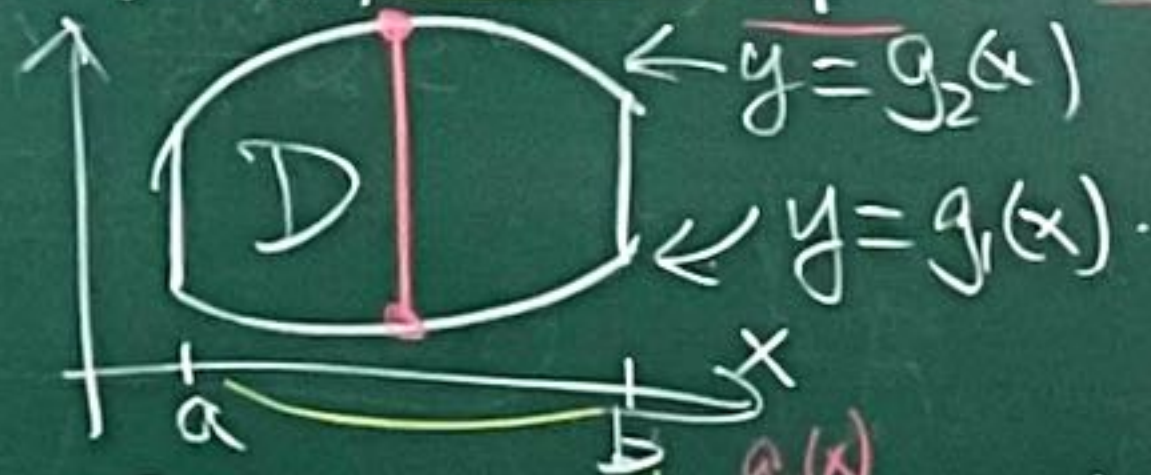
Def $F(x, y) = \begin{cases} f(x, y), & (x, y) \in D \\ 0, & (x, y) \notin D \end{cases}$



$$\iint_{\Omega} f(x, y) dA = \iint_R F(x, y) dA \Rightarrow \iint_D f(x, y) dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) dy dx$$

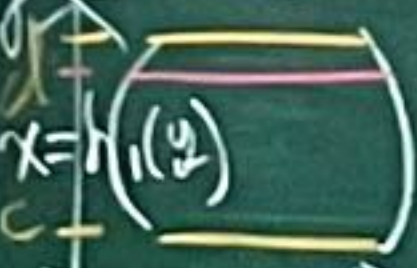
Def $D =$ region of type I if

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



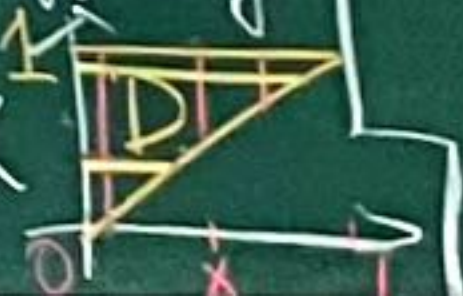
Def $D = \text{type II region if}$

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



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

(Ex) Evaluate $\int_0^1 \int_x^1 \sin(y^2) dy dx$



Fubini

$$\iint_D \sin(y^2) dA = \int_0^1 \int_0^y \sin(y^2) dx dy$$

Fubini

$$= \int_0^1 \sin(y^2) y dy$$

$$= \int_0^1 \sin(y^2) d\left(\frac{1}{2}y^2\right)$$

$$=$$

Prop: $f, g: D \rightarrow \mathbb{R}$ conti,

$$(a) \iint_D (f+g) dA = \iint_D f dA + \iint_D g dA$$

$$(b) \iint_D cf \, dA = c \iint_D f \, dA$$

(c) $f \geq g$ on $D \Rightarrow \int_D f dA \geq \int_D g dA$

(d). $D = D_1 \cup D_2$ and $D_1 \cap D_2 = \emptyset$
 $\Rightarrow \iint_D f \, dA = \iint_{D_1} f \, dA + \iint_{D_2} f \, dA$

$$(e) \int_D 1 \, dA = \int_D 1 \cdot A(D) \, dA \quad (\text{area of } D)$$

$$= V(D \times [0, 1]) \quad 1 \, dA$$

(f) If $m \leq f \leq M$ on $D \Rightarrow \underbrace{m|D|}_{\text{Area}} \leq \int_D f \leq M|D|$



pf: by (c) $\int_B m dA \leq \int_B f(x,y) dA \leq \int_B M dA$

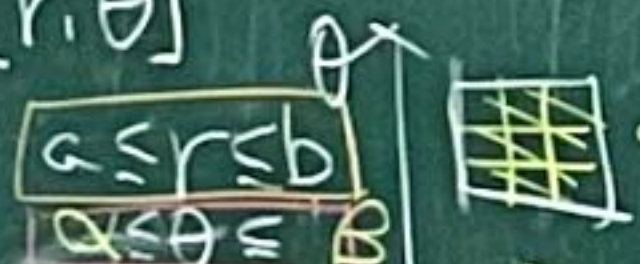
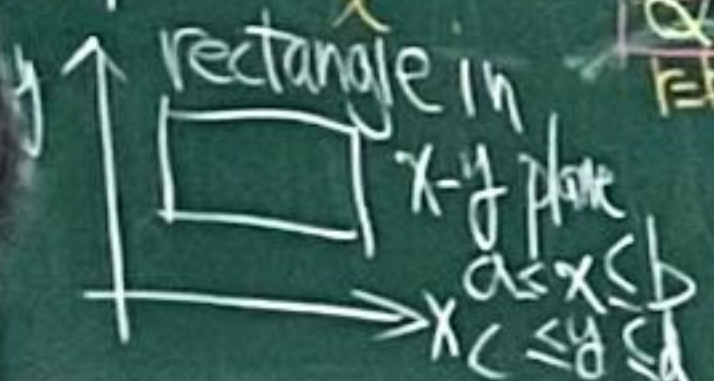
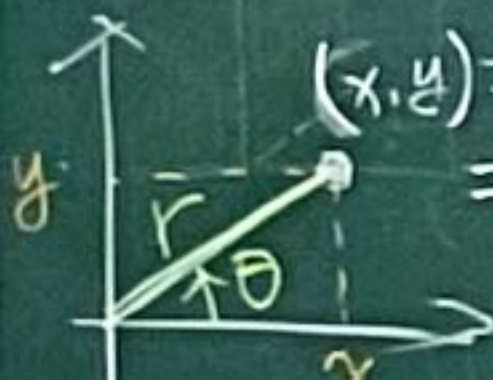
§ 15.4 Double Integrals in Polar Coordinates

To compute $\iint_R f(x,y) dA$

$(x,y) = (r \cos \theta, r \sin \theta)$
 $= [r, \theta]$

$R = \text{polar rectangle}$

$\Delta r = \frac{b-a}{m}, \Delta \theta = \frac{\beta - \alpha}{n}$



Polar subrectangle

$$R_{ij} = \{(r, \theta) \mid r_{i-1} \leq r \leq r_i, \theta_{j-1} \leq \theta \leq \theta_j\}$$

choose $r_j^* = \frac{1}{2}(r_{j-1} + r_j)$, $\theta_j^* = \frac{1}{2}(\theta_{j-1} + \theta_j)$

$$|R_{ij}| = \frac{1}{2} r_i^2 \Delta\theta - \frac{1}{2} r_{i-1}^2 \Delta\theta$$



$$= \frac{1}{2} (r_i + r_{i-1})(r_i - r_{i-1}) \Delta\theta$$

$$= \frac{1}{2} (r_i + r_{i-1}) \Delta r \Delta\theta \approx r_i^* \Delta r \Delta\theta$$

Riemann Sum of Double integral

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

$$\sum_{i=1}^m \sum_{j=1}^n \underbrace{f(r_i^* \cos \theta_j^*, r_i^* \sin \theta_j^*)}_{= g(r_i^*, \theta_j^*)} \underbrace{|R_{ij}|}_{= r_i^* \Delta r \Delta\theta}$$

$$= \sum_{i=1}^m \sum_{j=1}^n g(r_i^*, \theta_j^*) \Delta r \Delta\theta$$

Riemann Sum of g on $[a, b] \times [\alpha, \beta]$

Thus $\int_D \underline{f(x,y)} dA = \lim_{m,n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n \underline{f(r_i^* \cos \theta_j^*, r_i^* \sin \theta_j^*)} |R_{ij}|$ Change to Polar Coordinates.

$= \lim_{m,n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n g(r_i^*, \theta_j^*) \Delta r \Delta \theta$ If $f = \text{conti.}$ on $R = \{(r, \theta) \mid 0 \leq a \leq r \leq b, \alpha \leq \theta \leq \beta, 0 \leq \beta - \alpha \leq 2\pi\}$

$= \int_{\alpha}^{\beta} \int_a^b g(r, \theta) dr d\theta$

$= \int_{\alpha}^{\beta} \int_a^b f(r \cos \theta, r \sin \theta) r dr d\theta$

Then $\iint_R f(x,y) dA = \int_{\alpha}^{\beta} \int_a^b f(r \cos \theta, r \sin \theta) r dr d\theta$

(Ex) Find the volume $z = 1 - x^2 - y^2$ (B) rectangular coordinates

sol: $z=0 \Rightarrow x^2 + y^2 = 1$

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

$= \{(r, \theta) \mid 0 \leq r \leq 1, 0 \leq \theta \leq 2\pi\}$

Volume = $\iint_D (1 - x^2 - y^2) dA$

Polar coord. $\int_0^{2\pi} \int_0^1 (1 - r^2) r dr d\theta = ?$

$V = \iint_D (1 - x^2 - y^2) dA$

$= \int_{-1}^1 \int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}} (1 - x^2 - y^2) dy dx = ?$