

simplest multiple integral: $\iint_R f(x,y) dA$ of continuous function $f(x,y)$ over the rectangle

$$R = [a,b] \times [c,d]$$

partition P of R into subrectangles R_1, \dots, R_k :

$$a = x_0 < x_1 < \dots < x_m = b$$

$$c = y_0 < y_1 < \dots < y_n = d$$

choose arbitrary point (x_i^*, y_i^*) in R_i for each i

$$S = \{(x_i^*, y_i^*) \mid 1 \leq i \leq k\} \text{ - selection for partition } P = \{R_i \mid 1 \leq i \leq k\}$$

consider $f(x,y)$ above the region R .

ΔA_i is the area of $R_i \Rightarrow$ volume of i^{th} column formed with $f(x_i^*, y_i^*)$ is $f(x_i^*, y_i^*) \Delta A_i$

$$\text{sum of volumes: } \sum_{i=1}^k f(x_i^*, y_i^*) \Delta A_i$$

norm $\|P\|$: max diagonal length among R_i

$$\text{definition of double integral of } f \text{ over } R: \iint_R f(x,y) dA = \lim_{\|P\| \rightarrow 0} \sum_{i=1}^k f(x_i^*, y_i^*) \Delta A_i$$

provided this limit exists

How to compute this double integral without actually calculating the limit directly?

theorem $\iint_R f(x,y) dA = \int_a^b \left(\int_c^d f(x,y) dy \right) dx = \int_c^d \left(\int_a^b f(x,y) dx \right) dy$

↙
iterated single-variable integrations