

1 Review

- The **double integral** is defined as $\int \int_R f(\mathbf{x}) dA := \lim_{n \rightarrow \infty} \sum_{i,j=1}^n f(\mathbf{x}_i^*) \Delta A_i$.
- **Fubini's Theorem:** If f is (1) discontinuous on finitely many number of points and (2) bounded over the rectangle $R = \{(x, y) | (x, y) \in [a, b] \times [c, d]\} \subset \mathbb{R}^2$, then

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

- Consider function of two variables. A region D is said to be of **type I (type II)** if $D = \{(x, y) | a \leq x \leq b \text{ and } g_1(x) \leq y \leq g_2(x)\}$ ($D = \{(x, y) | c \leq y \leq d \text{ and } h_1(y) \leq x \leq h_2(y)\}$) where g_1 and g_2 are continuous functions.
- Integration for function over type I or type II region is well-defined. But when changing order of integration, one would have to beware of the integration limits.
- If $R = R_1 \sqcup R_2$, then $\int \int_R f(x, y) dA = \int \int_{R_1} f(x, y) dA + \int \int_{R_2} f(x, y) dA$.
- Recall in **polar coordinates**, $r^2 = x^2 + y^2$, $\tan \theta = y/x$. In other words, $x = r \cos \theta$ and $y = r \sin \theta$. Integration of two variable function can be done with polar coordinates, with $dA = r dr d\theta$.

2 Problems

1. True or False

(a) $\int_1^2 \int_3^4 x^2 e^y dy dx = \int_1^2 x^2 dx \int_3^4 e^y dy$.

(b) $\int_0^1 \int_0^x \sqrt{x+y^2} dy dx = \int_0^x \int_0^1 \sqrt{x+y^2} dx dy$.

2. Sketch the solid bounded by the constraints $0 \leq x, y \leq 1$ and $0 \leq z \leq 4 - x - 2y$. Evaluate its volume.

3. Show that $0 \leq \int \int_R \sin \pi x \cos \pi x dA \leq \frac{1}{32}$ for $R = [0, 1/4] \times [1/4, 1/2]$.

4. Find the average value of $f(x, y) = x^2 y$ over the rectangle with vertices $(-1, 0), (-1, 5), (1, 5), (1, 0)$.

5. Write the volume integral of the solid bounded by $z = xy$ above a triangle with vertices $(1, 1), (4, 1)$ and $(1, 2)$.

6. Evaluate $\int \int_D x \cos y dA$ over where D is the region bounded by $y = 0, y = x^2, x = 1$.

7. Prove that if $m \leq f(x, y) \leq M$ for all (x, y) in D , then

$$mA(D) \leq \int \int_D f(x, y) dA \leq MA(D).$$

8. Use polar coordinates to combine and evaluate the sum

$$\int_{1/\sqrt{2}}^1 \int_{\sqrt{1-x^2}}^x xy dy dx + \int_1^{\sqrt{2}} \int_0^x xy dy dx + \int_{\sqrt{2}}^2 \int_0^{\sqrt{4-x^2}} xy dy dx$$

9. Evaluate $\int_0^\infty e^{-x^2} dx$.