1 16.1: Double Integrals over Rectangular Regions

Definition. (Double Integrals)

A function f defined on a rectangular region R in the xy-plane is **integrable** on R if $\lim_{\Delta \to 0} \sum_{k=1}^n f(x_k^*, y_k^*) \Delta A_k$ exists for all partitions of R and for all choices of (x_k^*, y_k^*) within those partitions. The limit is the **double integral of** f **over** R, which we write

$$\iint\limits_{R} f(x,y) dA = \lim_{\Delta \to 0} \sum_{k=1}^{n} f(x_k^*, y_k^*) \Delta A_k.$$

Theorem 16.1: (Fubini) Double Integrals over Rectangular Regions

Let f be continuous on the rectangular region $R = \{(x, y) : a \le x \le b, c \le y \le d\}$. The double integral of f over R may be evaluated by either of the two iterated integrals:

$$\iint_{P} f(x,y) \, dA = \int_{c}^{d} \int_{a}^{b} f(x,y) \, dx \, dy = \int_{a}^{b} \int_{c}^{d} f(x,y) \, dy \, dx.$$

Definition. (Average Value of a Function over a Plane Region)

The average value of an integrable function f over a region R is

$$\bar{f} = \frac{1}{\text{area of } R} \iint_R f(x, y) \, dA.$$