

Double Integral

Example: $\int_0^1 \int_0^1 x^2 dx dy$

$$\begin{aligned} &= \int_0^1 \left[\int_0^1 x^2 dx \right] dy \\ &= \int_0^1 \left[\frac{x^3}{3} \right]_0^1 dy \\ &= \int_0^1 \left[\frac{1^3}{3} - \frac{0^3}{3} \right] dy \\ &= \int_0^1 \left[\frac{1}{3} - 0 \right] dy \\ &= \int_0^1 \left[\frac{1}{3} \right] dy \\ &= \frac{1}{3} \int_0^1 dy \\ &= \frac{1}{3} [y]_0^1 \\ &= \frac{1}{3} [1 - 0] \\ &= \frac{1}{3} [1] \\ &= \frac{1}{3} \end{aligned}$$

Or

Example: $\int_0^1 \int_0^1 x^2 dy dx$

$$\begin{aligned} &= \int_0^1 \left[\int_0^1 x^2 dy \right] dx \\ &= \int_0^1 \left[x^2 \int_0^1 dy \right] dx \\ &= \int_0^1 x^2 [y]_0^1 dx \\ &= \int_0^1 x^2 [1 - 0] dx \\ &= \int_0^1 x^2 dx \end{aligned}$$

$$\begin{aligned}
 &= \left[\frac{x^3}{3} \right]_0^1 \\
 &= \left[\frac{1^3}{3} - \frac{0^3}{3} \right] \\
 &= \left[\frac{1}{3} - 0 \right] \\
 &= \frac{1}{3}
 \end{aligned}$$

Triple integral

Evaluate

$$\begin{aligned}
 &\int_0^1 \int_0^{1-x} \int_0^{1-y^2} z \, dz \, dy \, dx \\
 &= \int_0^1 \int_0^{1-x} \left[\int_0^{1-y^2} z \, dz \right] dy \, dx \\
 &= \int_0^1 \int_0^{1-x} \left[\frac{z^2}{2} \right]_0^{1-y^2} dy \, dx & \left[\int x^n dx = \frac{x^{n+1}}{n+1} \right] \\
 &= \int_0^1 \int_0^{1-x} \left[\frac{(1-y^2)^2}{2} - \frac{0^2}{2} \right] dy \, dx \\
 &= \int_0^1 \int_0^{1-x} \left[\frac{(1-2y^2+y^4)}{2} - 0 \right] dy \, dx \\
 &= \int_0^1 \int_0^{1-x} \left[\frac{(1-2y^2+y^4)}{2} \right] dy \, dx \\
 &= \frac{1}{2} \int_0^1 \int_0^{1-x} [(1-2y^2+y^4)] dy \, dx \\
 &= \frac{1}{2} \int_0^1 \left[\int_0^{1-x} [(1-2y^2+y^4)] dy \right] dx \\
 &= \frac{1}{2} \int_0^1 \left[\int_0^{1-x} 1 dy + \int_0^{1-x} (-2y^2) dy + \int_0^{1-x} y^4 dy \right] dx \\
 &= \frac{1}{2} \int_0^1 \left[[y]_0^{1-x} - 2 \left[\frac{y^{2+1}}{3} \right]_0^{1-x} + \left[\frac{y^{4+1}}{5} \right]_0^{1-x} \right] dx & \left[\int dy = y \right] \\
 &= \frac{1}{2} \int_0^1 \left[[y]_0^{1-x} - 2 \left[\frac{y^3}{3} \right]_0^{1-x} + \left[\frac{y^5}{5} \right]_0^{1-x} \right] dx
 \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \int_0^1 \left[(1-x) - 0 \right] - 2 \left[\frac{(1-x)^3}{3} - \frac{0^3}{3} \right] + \left[\frac{(1-x)^5}{5} - \frac{0^5}{5} \right] dx \\
&= \frac{1}{2} \int_0^1 \left[(1-x) \right] - 2 \left[\frac{(1-x)^3}{3} \right] + \left[\frac{(1-x)^5}{5} \right] dx \\
&= \frac{1}{2} \left[\int_0^1 (1-x) dx - \frac{2}{3} \int_0^1 (1-x)^3 dx + \frac{1}{5} \int_0^1 (1-x)^5 dx \right] \\
&= \frac{1}{2} \left[\int_0^1 1 dx - \int_0^1 x dx - \frac{2}{3} \int_0^1 (1-x)^3 dx + \frac{1}{5} \int_0^1 (1-x)^5 dx \right] \\
&= \frac{1}{2} \left[[x]_0^1 - \left[\frac{x^2}{2} \right]_0^1 - \frac{2}{3} \left[\frac{(1-x)^{3+1}}{3+1} (-1) \right]_0^1 + \frac{1}{5} \left[\frac{(1-x)^{5+1}}{5+1} (-1) \right]_0^1 \right] \\
&= \frac{1}{2} \left[[1-0] - \left[\frac{1^2}{2} - \frac{0^2}{2} \right] + \frac{2}{3} \left[\frac{(1-x)^4}{4} \right]_0^1 - \frac{1}{5} \left[\frac{(1-x)^6}{6} \right]_0^1 \right] \\
&= \frac{1}{2} \left[[1-0] - \left[\frac{1^2}{2} - \frac{0^2}{2} \right] + \frac{2}{3} \left[\frac{(1-1)^4}{4} - \frac{(1-0)^4}{4} \right] - \frac{1}{5} \left[\frac{(1-1)^6}{6} - \frac{(1-0)^6}{6} \right] \right] \\
&= \frac{1}{2} \left[[1] - \left[\frac{1}{2} \right] + \frac{2}{3} \left[0 - \frac{1}{4} \right] - \frac{1}{5} \left[0 - \frac{1}{6} \right] \right] \\
&= \frac{1}{2} \left[1 - \left[\frac{1}{2} \right] + \frac{2}{3} \left[-\frac{1}{4} \right] - \frac{1}{5} \left[-\frac{1}{6} \right] \right] \\
&= \frac{1}{2} \left[1 - \frac{1}{2} - \frac{2}{12} + \frac{1}{30} \right] \\
&= \frac{1}{2} \left[\frac{60-30-10+2}{60} \right] \\
&= \frac{1}{2} \left[\frac{22}{60} \right] \\
&= \frac{11}{60}
\end{aligned}$$

[$\int dx = x$]