My LATEX Playground

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1 Introduction to Double Integrals

The motivation of Double Integrals came from the notion of a "volume problem" which is to find the volume under a surface over a region. Similar to a single integral, the definition of a double integral is given as the limit of a Riemann Summation which is discussed below.

Definition: If f is a function of two variables that is continuous and nonnegative on a region R in the xy-plane, then the volume of the solid enclosed between the surface z = f(x, y) and the region R is defined by

$$V = \lim_{n \to \infty} \sum_{i=1}^{m} f(x_k^*, y_k^*) \Delta A_k = \iint_R f(x, y) dA$$
 (1)

where R is a given region.

2 Iterated integrals

It's practically not possible to compute the volume every time using (1), However, the Fundamental Theorem of Calculus helps us to compute it as an iterated integral.

$$\int_{a}^{b} \int_{c}^{d} f(x, y) dx dy = \int_{a}^{b} \left[\int_{c}^{d} f(x, y) dx \right] dy dx$$

2.1 Geometric Interpretation of an Iterated Integral; Volume by Slicing