# MAT237 Multivariable Calculus Lecture Notes

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# 1 Taylor's Theorem

### 1.1 Review of Taylor's Theorem in 1 Dimenson

**Definition of Taylor polynomials** Assume  $I \subset \mathbb{R}$  is an open interval and that  $f: I \to \mathbb{R}$  is a function of class  $C^k$  on I.

For a point  $a \in I$ , the kth order Taylor polynomial of f at a is the unique polynomial of order at most k, denoted  $P_{a,k}(h)$  such that

$$f(a) = P_{a,k}(0)$$

$$f'(a) = P'_{a,k}(0)$$

$$\vdots$$

$$f^{(k)}(a) = P^{(k)}_{a,k}(0)$$

$$P_{a,k}(h) = f(a) + hf'(a) + \frac{h^2}{2}f''(a) + \dots + \frac{h^k}{k!}f^{(k)}(a)$$
$$= \sum_{j=0}^k \frac{h^j}{j!}f^{(j)}(a)$$

**Remark** Taylor's Theorem guarantees that  $P_{a,k}(h)$  is a very good approximation of f(a+h), and that the quality of the approximation increases as k increases.

**Taylor's Theorem in 1D** Assume  $I \subset \mathbb{R}$  is an open interval and that  $f: I \to \mathbb{R}$  is a function of class  $C^k$  on I. For  $a \in I$  and  $h \in \mathbb{R}$  such that  $a+h \in I$ , let  $P_{a,k}(h)$  denote the kth-order Taylor polynomial at a and define the remainder

$$R_{a,k}(h) := f(a+h) - P_{a,k}(h)$$

Then

$$\lim_{h \to 0} \frac{R_{a,k}(h)}{h^k} = 0$$

#### 1.2 Taylor's Theorem in higher dimensions

Assume  $S \subset \mathbb{R}^n$  is an open set and that  $f: S \to \mathbb{R}$  is a function of class  $C^k$  on S. For a point  $a \in S$ , the kth order Taylor polynomial of f at a is the

unique polynomial of order at most k, denoted  $P_{a,k}(\mathbf{h})$  such that

$$f(\mathbf{a}) = P_{\mathbf{a},k}(\mathbf{0})$$
$$\partial^{\alpha} f(\mathbf{a}) = \partial^{\alpha} P_{\mathbf{a},k}(\mathbf{0})$$

for all partial derivatives of order up to k.

**Taylor's Theorem in nD** Assume  $S \subset \mathbb{R}^n$  is an open interval and that  $f: S \to \mathbb{R}$  is a function of class  $C^k$  on I. For  $a \in S$  and  $h \in \mathbb{R}^n$  such that  $a+h \in S$ , let  $P_{a,k}(h)$  denote the kth-order Taylor polynomial at a and define the remainder

$$R_{a,k}(h) := f(a+h) - P_{a,k}(h)$$

Then

$$\lim_{h \to 0} \frac{R_{a,k}(h)}{|h|^k} = 0$$

A Taylor polynomial formula for k = 2

$$P_{\mathbf{a},2}(\mathbf{h}) = f(\mathbf{a}) + \nabla f(\mathbf{a}) \cdot \mathbf{h} + \frac{1}{2} (H(\mathbf{a})\mathbf{h}) \cdot \mathbf{h}$$

where we remember that  $\mathbf{h} = \mathbf{x} - \mathbf{a}$  if we want the result in terms of x, y.

### 2 Critical Points

**Definition** A symmetric  $n \times n$  matrix A is

- 1. **positive definite** if  $\mathbf{x}^T A \mathbf{x} > 0$  for all  $x \in \mathbb{R}^n \setminus \{\mathbf{0}\}$
- 2. nonnegative definite if  $\mathbf{x}^T A \mathbf{x} \geq 0$  for all  $x \in \mathbb{R}^n$

In addition, we say that A is

- 1. **negative definite** if -A is positive definite
- 2. **nonpositive definite** if -A is nonnegative definite

A matrix A is **indefinite** if none of the above holds. Equivalently, A is indefinite if there exist  $\mathbf{x}, \mathbf{y} \in \mathbb{R}$  such that  $\mathbf{x}^T A \mathbf{x} < 0 < \mathbf{y}^T A \mathbf{y}$ 

#### **Theorem 1** Assume that A is a symmetric matrix. Then

- 1. A is positive definite  $\iff$  all its eigenvalues are positive  $\iff \exists \lambda_1 > 0 \text{ such that } \mathbf{x}^T A \mathbf{x} \geq \lambda_1 |\mathbf{x}|^2 \text{ for all } \mathbf{x} \in \mathbb{R}^n$
- 2. A is nonnegative definite  $\iff$  all its eigenvalues are nonnegative
- 3. A is indefinite  $\iff$  A has both positive and negative eigenvalues

**Remark** If A is a symmetric matrix then The smallest eigenvalue of  $A = \min_{\{\mathbf{u} \in \mathbb{R}^n : |\mathbf{u}| = 1\}} \mathbf{u}^T A \mathbf{u}$ 

**Theorem 2** For the matrix  $A = \begin{pmatrix} \alpha & \beta \\ \beta & \gamma \end{pmatrix}$ ,

- 1. if det A < 0, then A is indefinite
- 2. if det A > 0, then if  $\alpha > 0$  then A is positive definite if  $\alpha < 0$  then A is negative definite
- 3. if det A = 0 then at least one eigenvalue equals zero.

**Definition** A critical point **a** of  $C^2$  function **f** is <u>degenerate</u> if  $\det(D_{\mathbf{H}}(\mathbf{a})) = 0$ 

**Theorem 3 - first derivative test** If  $\mathbf{f}: S \in \mathbb{R}^n \to \mathbb{R}$  is differentiable, then every local extremum is a critical point.

#### Theorem 4 - second derivative test

- 1. If  $f: S \to \mathbb{R}$  is  $C^2$  and **a** is a local minimum point for f, then **a** is a critical point of f and  $H(\mathbf{a})$  is nonnegative definite.
- 2. If **a** is a critical point and  $H(\mathbf{a})$  is positive definite, then **a** is a local minimum point.

Corollary Assume that f is  $C^2$  and  $\nabla f(\mathbf{a}) = \mathbf{0}$ 

- 1. If H(a) is positive definite, then a is a local min;
- 2. If H(a) is negative definite, then a is a local max;
- 3. If H(a) is indefinite, then a is a saddle point;
- 4. If none of the above hold, then we cannot determine the character of the critical point without further thought.

**E.Knight's approach to critical points.** In solving a question of  $f : \mathbb{R}^2 \to \mathbb{R}$  we could use the following "quick check" approach:

- 1. Calculate the gradient of F, equating it to zero to find the critical points
- 2. Calculate the Hessian of F, find the corresponding matrices for each critical points, where the Hessian is defined as

$$H(f) = \begin{bmatrix} \partial_{xx}f & \partial_{xy}f = \partial_{yx}f \\ \partial_{xy}f = \partial_{yx}f & \partial_{yy}f \end{bmatrix}$$

- 3. Calculate the determinant of the hessian, and there are the following cases to consider
  - (a)  $\det H < 0$ , then sig(H) = (1,1) and the point is a saddle point
  - (b)  $\det H > 0$ , then
    - i.  $tr(H) < 0 \implies sig(H) = (2,0)$  and the point is a local minimum
    - ii.  $tr(H) > 0 \implies sig(H) = (0,2)$  and the point is a local maximum
  - (c)  $\det H = 0$ , then the test is inconclusive. We have to do this case by starring at it.

# 3 The Implicit Function Theorem

Assume that S is an open subset of  $\mathbb{R}^{n+k}$  and that  $F: S \to \mathbb{R}^k$  is a function of class  $C^1$ . Assume also that  $(\mathbf{a}, \mathbf{b})$  is a point in S such that  $\mathbf{F}(\mathbf{a}, \mathbf{b}) = \mathbf{0}$  and  $\det D_{\mathbf{v}} \mathbf{F}(\mathbf{a}, \mathbf{b}) \neq 0$ 

1. Then there exists  $r_0, r_1 > 0$  such that for every  $\mathbf{x} \in \mathbb{R}^n$  such that  $|\mathbf{x} - \mathbf{a}| < r_0$ , there exists a unique  $\mathbf{y} \in \mathbb{R}^k$  such that  $|\mathbf{y} - \mathbf{b}| < r_1$ 

$$F(x, y) = 0(1)$$

In other words, equation (1) implicitly defines a function  $\mathbf{y} = \mathbf{f}(\mathbf{x})$  for  $x \in \mathbb{R}^n$  near  $\mathbf{a}$ , with  $\mathbf{y} = \mathbf{f}(\mathbf{x})$  close to  $\mathbf{b}$ . Note in particular that  $\mathbf{b} = \mathbf{f}(\mathbf{a})$ .

2. Moreover, the function  $\mathbf{f}: B(r_0, \mathbf{a}) \to B(r_1, \mathbf{b}) \subset \mathbb{R}^k$  from part (1) above is of class  $C^1$ , and its derivatives may be determined by differentiating the identity

$$F(x,f(x)) = 0$$

and solving to find the partial derivatives of **f**.

#### Remark

$$D\mathbf{f}(\mathbf{a}) = -[D_{\mathbf{y}}\mathbf{F}(\mathbf{a}, \mathbf{b})]^{-1}D_{\mathbf{x}}\mathbf{F}(\mathbf{a}, \mathbf{b})$$

### 4 The Inverse Function Theorem

Let U and V be open sets in  $\mathbb{R}^n$ , and assume that  $\mathbf{f}: U \to V$  is a mapping of class  $C^1$ .

Assume that  $\mathbf{a} \in U$  is a point such that  $D\mathbf{f}(\mathbf{a})$  is invertible. and let  $\mathbf{b} := \mathbf{f}(\mathbf{a})$ . Then there exist open sets  $M \subset U$  and  $N \subset V$  such that

- 1.  $\mathbf{a} \in M$  and  $\mathbf{b} \in N$
- 2. **f** is one-to-one from M onto N (hence invertible), and
- 3. the inverse function  $f^{-1}: N \to M$  is of class  $C^1$

Moreover, if  $x \in M$  and  $y = \mathbf{f}(\mathbf{x}) \in N$ , then

$$D(\mathbf{f}^{-1})(\mathbf{y}) = [D\mathbf{f}(\mathbf{x})]^{-1}$$

In particular,

$$D(\mathbf{f}^{-1})(\mathbf{b}) = [D\mathbf{f}(\mathbf{a})]^{-1}$$

# 5 Some Important Coordinate Systems

5.1 Polar Coordinates in  $\mathbb{R}^2$ 

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} r\cos\theta \\ r\sin\theta \end{pmatrix} = \mathbf{f}(r,\theta)$$

For **f** to be a bijection between open sets, we have to restrict its domain and range. A common choice is to specify that **f** is a function  $U \to V$  where

$$U := \{(r, \theta) : r > 0, |\theta| < \pi\}, V := \mathbb{R}^2 \setminus \{(x, 0) : x \le 0\}$$

(Note that there is a half of the x-axis missing)

## 5.2 Spherical Coordinates in $\mathbb{R}^3$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} r\cos\theta\sin\varphi \\ r\sin\theta\sin\varphi \\ r\cos\varphi \end{pmatrix} = \mathbf{f}(r,\theta,\varphi)$$

If we want  $\mathbf{f}$  to be a bijection between open sets U and V, it is necessary to restrict the domain and range in some appropriate way.

### 5.3 Cylindrical Coordinates in $\mathbb{R}^3$

$$\begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} r \cos \theta \\ r \sin \theta \\ z \end{pmatrix} = \mathbf{f}(r, \theta, z)$$

### 6 k-Dimensional Manifolds in $\mathbb{R}^n$

#### 6.1 The General Case

Fix k < n. For a k-dimensional manifold M in  $\mathbb{R}^n$ , we say that M has "degrees of freedom" k. There are 3 natural ways to represent M (be careful with the dimensions!!!):

#### 1. As a graph:

$$\mathbf{f}: U \subset \mathbb{R}^k \to \mathbb{R}^{n-k}$$

where U is open.

$$S = \{ (\mathbf{x}, \mathbf{f}(\mathbf{x})) \in \mathbb{R}^n : \mathbf{x} = \mathbf{f}(\mathbf{x}), \forall \mathbf{x} \in U \}$$

#### 2. As a level set:

$$\mathbf{F}: U \in \mathbb{R}^n \to \mathbb{R}^{n-k}$$

where U is open.

$$S = \{ \mathbf{x} \in U : \mathbf{F}(\mathbf{x}) = \mathbf{c} \}$$

for some  $\mathbf{c} \in \mathbb{R}^{n-k}$ .

This is also called the "zero locus" of  $\mathbf{F}$  when  $\mathbf{c} = \mathbf{0}$ 

**Remark** The regularity conditions that guarantees that S is smooth is that

- 1.  $\nabla F_1(\mathbf{x}), ..., \nabla F_{n-k}(\mathbf{x})$  are linearly independent at each  $\mathbf{x} \in S$ . Or equivalently,
- 2. the matrix  $D\mathbf{F}(\mathbf{x})$  has rank n-k at every  $\mathbf{x} \in S$ .

#### 3. Parametrically

$$\mathbf{f}: U \subset \mathbb{R}^k \to \mathbb{R}^n$$

where U is open.

$$S = \{ \mathbf{f}(\mathbf{u}) : \mathbf{u} \in U \}$$

**Remark** The regularity conditions that guarantees that S is smooth is that

- 1.  $\partial_{u_1} \mathbf{f}(\mathbf{u}), ..., \partial_{u_k} \mathbf{f}(\mathbf{u})$  are linearly independent at each  $\mathbf{u} \in U$ . Or equivalently,
- 2. the matrix  $D\mathbf{f}(\mathbf{u})$  has rank k at every  $\mathbf{u} \in U$ .

**Notes** We can prove that if the above conditions are satisfied, then S is smooth. Construct  $\mathbf{F}: \mathbb{R}^{2k} \to \mathbb{R}^k$ , then use IFT (the proof is hard but worthwhile to think about since the general case implies every specific case).

#### 6.2 The Specific Cases

Theorem 1 - When is a curve regular? Assume that  $\mathbf{F}: \mathbb{R}^2 \to \mathbb{R}$  is  $C^1$ , and let

$$S := \{ \mathbf{x} \in \mathbb{R}^2 : F(\mathbf{x}) = 0 \}$$

If  $\mathbf{a} \in S$  and  $\nabla F(\mathbf{a}) \neq 0$ , then there exists some r > 0 such that  $B(r, \mathbf{a}) \cap S$  is a  $C^1$  graph.

(Prove directly using IFT)

Theorem 2 - When is the parametrization regular? Assume that  $f:(a,b)\to\mathbb{R}^2$  is  $C^1$ , and let

$$S := \{ \mathbf{f}(t) : t \in (a, b) \}$$

If  $\mathbf{f}'(c) \neq 0$  for some  $c \in (a, b)$ , then there exists some r > 0 such that  $\{\mathbf{f}(t) : |t - c| < r\}$  is a  $C^1$  graph.

**Remark** It says only that the parametrization is regular near t = c, it does not say that S is regular near  $\mathbf{f}(c)$ . What it means is that when increasing/decreasing t, we have no control over the path of f(t).

Theorem 3- When is a surface regular? conditions:  $\mathbf{a} \in S$  and  $\nabla F(\mathbf{a}) \neq 0$ 

Theorem 4 - When is the parametrization regular? conditions:  $D\mathbf{f}(\mathbf{c})$  has rank 2 at some c

#### 6.3 Remarks on smoothness of a parametric smooth curve

**Definition.** If  $I \subseteq \mathbb{R}$  is an interval, a  $\mathcal{C}^1$  map  $\gamma: I \to \mathbb{R}^2$  is said to be

- 1. A regular curve if  $\gamma'(t) \neq 0, \forall t \in I$
- 2. A simple curve if  $\gamma$  is injective on the interior of I.

Hence if  $\gamma$  is regular, then there is a neighbourhood if each point whose image looks like a graph of a  $\mathcal{C}^1$ -function. Simplicity guarantees that no funny overlaps can happen, and this is what is need for the curve to be smooth. As a conclusion, we say a parametric curve is smooth if and only if it is regular and simple. Equivalently we could also convert such parametrization into a zero locus of a F to use the good old method of gradient directly.

#### 7 Zero content

**Zero content in 1-D** A set  $S \subset \mathbb{R}$  is said to have zero content if

$$\forall \epsilon > 0, \exists \text{ intervals } I_1, ..., I_n \text{ s.t. } S \subseteq \bigcup_{i=1}^n I_i \wedge \sum_{i=1}^n Len(I_i) < \epsilon$$

Multidimensional zero content. A set  $S \subset \mathbb{R}^n$  is said to have zero content if

$$\forall \epsilon > 0, \exists \text{ boxes } B_1, ..., B_n \text{ s.t. } S \subseteq \bigcup_{i=1}^n B_i \wedge \sum_{i=1}^n Area(B_i) < \epsilon$$

Consequence of zero content. If a set Z has zero content, then

$$\forall \epsilon > 0, \exists \text{ boxes } B_1, ..., B_n \text{ s.t. } S \subseteq \bigcup_{i=1}^n B_i^{int} \wedge \sum_{i=1}^n Area(B_i) < \epsilon$$

Notice the extra *int*.

# 8 Theorems of 1-D Integral Calculus

Lemma: Refined partitions give better approximations Let P be some partition over an interval and let P' be a refinement of P, then

$$LS_{P'}f > LS_Pf \wedge US_{P'} < US_Pf$$

Where LS and US stands for lower sum and upper sum respectively.

Lemma: Lower sum is always less then or equal to upper sum If P and Q are any partitions of [a,b], then  $LS_Pf \leq US_Qf$ . The essence of this proof is to consider the common refinement of these two partitions.

**Lemma.**  $\epsilon - \delta$  **definition of integrability** If f is a bounded function on [a, b], the following conditions are equivalent:

- 1. f is integrable on [a, b]
- 2.  $\forall \epsilon > 0, \exists P \text{ of } [a, b] \text{ such that } US_P f LS_P f < \epsilon$

#### Theorem: Integration is "Linear"

1. Suppose a < b < c. If f is integrable on [a, b] and on [b, c], then f is integrable on [a, c], further more

$$\int_{a}^{c} f(x)dx = \int_{a}^{b} f(x)dx + \int_{b}^{c} f(x)dx$$

2. If f and g are integrable on [a, b], then so is f + g, further more

$$\int_a^b [f(x) + g(x)]dx = \int_a^b f(x)dx + \int_a^b g(x)dx$$

**Theorem.** Suppose f is integrable on [a, b].

- 1. If  $c \in \mathbb{R}$ , the cf is integrable on [a,b], and  $\int_a^b cf(x) = c \int_a^b f(x) dx$
- 2. Of  $[c,d] \subset [a,b]$ , then f is integrable on [c,d].
- 3. If g is integrable on [a,b] and  $f(x) \leq g(x), \forall x \in [a,b]$ , then  $\int_a^b f(x) dx \leq \int_a^b g(x) dx$
- 4. |f| is integrable on [a,b], and  $\left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx$

**Theorem: Bounded + monotone**  $\Longrightarrow$  **integrable** If f is bounded and monotone on [a, b], then f is integrable on [a, b]. The proof of this uses the  $\epsilon - \delta$  definition of integrability

**Theorem: Continuous**  $\Longrightarrow$  **integrable** If f is continuous on [a, b], then f is integrable on [a, b]. Note that continuous is a sufficient but not necessary condition of integrability

Theorem: discontinuous at only finite pts  $\implies$  integrable If f is bounded on [a,b] and continuous at all except finitely many points in [a,b], then f is integrable on [a,b]. A easy example of this would be any  $\mathbb{R}$  function that has a hole in it.

Theorem: Discontinuous at only zero content  $\implies$  integrable If f is bounded on [a, b] and the set of points in [a, b] at which f is discontinuous has zero content, then f is integrable on [a, b].

**Proposition.** Suppose f and g are integrable on [a,b] and f(x) = g(x) for all except finitely many points  $x \in [a,b]$ . Then  $\int_a^b f(x)dx = \int_a^b g(x)dx$ .

#### The Fundamental Theorem Of Calculus

- 1. Let f be an integrable function on [a, b]. For  $x \in [a, b]$ , let  $F(x) = \int_a^x f(t)dt$ . Then F is continuous on [a, b]; more-over, F'(x) exists and equals f(x) at every x at which f is continuous,
- 2. Let F be a continuous function on [a,b] that is differentiable except perhaps at finitely many points in [a,b], and let f be a function on [a,b] that agrees with F' at all points where the latter is defined. If f is integrable on [a,b], then  $\int_a^b f(t)dt = F(b) F(a)$

**Proposition.** Suppose f is integrable on [a, b]. Given  $\epsilon > 0, \exists \delta > 0$  such that if  $P = \{x_0, ..., x_J\}$  is any partition of [a, b] satisfying

$$\max\{x_j - x_{j-1} | 1 \le j \le J\} < \delta$$

the sums  $LS_P f$  and  $US_P f$  differ from  $\int_a^b f(x) dx$  by at most  $\epsilon$ .

# 9 Generalized Integral Calculus

#### Theorems of double integrals

1. If  $f_1$  and  $f_2$  are integrable on the bounded set S and  $c_1, c_2 \in \mathbb{R}$ , then  $c_1f_1 + c_2f_2$  is integrable on S, and

$$\iint_{S} [c_1 f_1 + c_2 f_2] dA = c_1 \iint_{S} f_1 dA + c_2 \iint_{S} f_2 dA$$

2. Let  $S_1$  and  $S_2$  be bounded sets with no points in common (intersection  $= \emptyset$ ), and let f be a bounded function. If f is integrable on  $S_1$  and on  $S_2$ , then f is integrable on  $S_1 \cup S_2$ , in which case

$$\iint_{S_1 \cup S_2} f dA = \iint_{S_1} f dA + \iint_{S_2} f dA$$

- 3. If f and g are integrable on S and  $f(\mathbf{x}) \leq g(\mathbf{x})$  for  $\mathbf{x} \in S$ , then  $\iint_S f dA \leq \iint_S g dA$
- 4. If f is integrable on S, then so is |f|, and

$$\left| \iint_{S} f dA \right| \leq \iint_{S} |f| dA$$

**Theorem.** Suppose f is a bounded function on the rectangle R. If the set of points in R at which f is discontinuous has zero content, then f is integrable on R.

#### Proposition: on zero content

- 1. If  $Z \subset \mathbb{R}^2$  has zero content and  $U \subset Z$ , then U has zero content.
- 2. If  $Z_1, ..., Z_k$  have zero content, then so does  $\bigcup_{1}^{k} Z_j$
- 3.  $\mathbf{f}:(a_0,b_0) \to \mathbb{R}^2$  is of class  $C_1$ , then  $\mathbf{f}([a,b])$  has zero content whenever  $a_0 < a < b < b_0$

**Discontinuity of characteristic function** The function  $\chi_S$  is discontinuous at  $\mathbf{x}$  if and only if  $\mathbf{x}$  is in the boundary of S.

**Theorem.** Let S be a measurable subset of  $\mathbb{R}^2$ . Suppose  $f: \mathbb{R}^2 \to \mathbb{R}$  is bounded and the set of points in S at which f is discontinuous has zero content. Then f is integrable on S.

**Remark on this theorem:** The only points where  $f_{\chi_S}$  can be discontinuous are those points in the closure of S where either f or  $\chi_S$  is discontinuous. Both of these cases are discontuinity on a set of zero content. And we can definitely fix S inside of a rectangle, then by the previously stated theorem (The theorem directly above), such function is integrable.

Proposition: Integration on a set of zero content evaluates to zero. Suppose  $Z \subset \mathbb{R}^2$  has zero content. If  $f: \mathbb{R}^2 \to \mathbb{R}$  is bounded, then f is integrable on Z and  $\int_Z f dA = 0$ 

#### Corollary

- 1. Suppose that f is integrable on the set  $S \subset \mathbb{R}^2$ . If  $g(\mathbf{x}) = f(\mathbf{x})$  except for  $\mathbf{x}$  in a set of zero content, then g is integrable on S and  $\int_S g dA = \int_S f dA$
- 2. Suppose that f is integrable on S and on T, and  $S \cap T$  has zero content. Then f is integrable on  $S \cup T$ , and  $\int_{S \cup T} f dA = \int_{S} f d + \int_{T} f dA$

**Fubini's Theorem** Let  $R = \{(x,y) : a \leq x \leq b, c \leq y \leq d\}$ , and let f be an integrable function on R. Suppose that, for each  $y \in [c,d]$ , the function  $f_y$  defined by  $f_y(x) = f(x,y)$  is integrable on [a,b], and the function  $g(y) = \int_a^b f(x,y) dx$  is integrable on [c,d]. Then

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

Likewise, if  $f^x(y) = f(x,y)$  is integrable on [c,d] for each  $x \in [a,b]$ , and  $h(x) = \int_c^d f(x,y)dy$  is integrable on [a,b], then

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