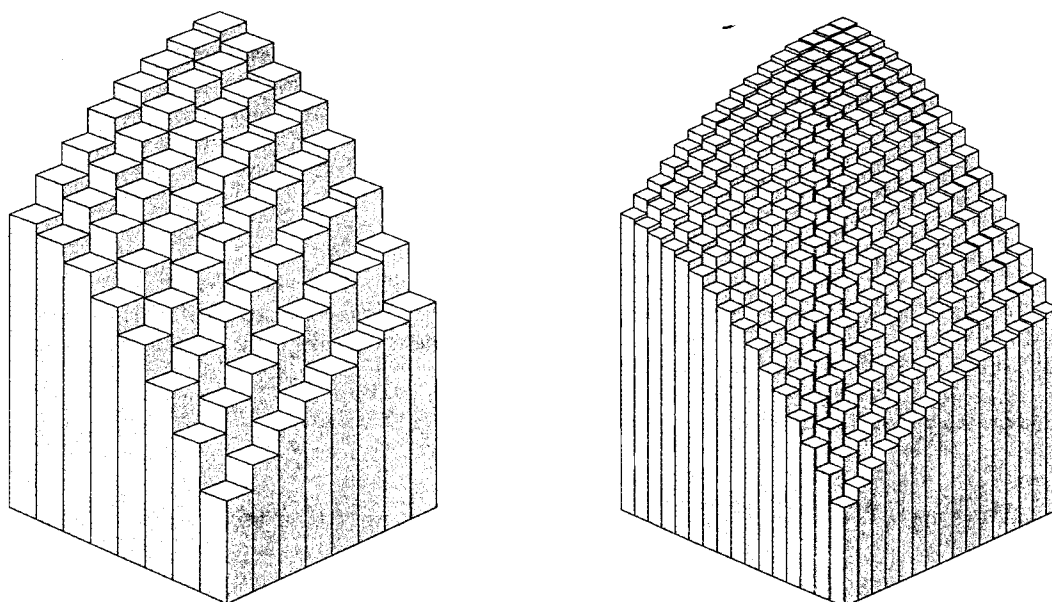


MULTIPLE INTEGRALS



A double integral of a positive function is a volume, which is the limit of sums of volumes of rectangular columns.

In this chapter we extend the idea of a definite integral to double and triple integrals of functions of two or three variables. These ideas are then used to compute volumes, masses, and centroids of more general regions than we were able to consider in Chapters 6 and 8. We also use double integrals to calculate probabilities when two random variables are involved.

We will see that polar coordinates are useful in computing double integrals over some types of regions. In a similar way, we will introduce two new coordinate systems in three-dimensional space—cylindrical coordinates and spherical coordinates—that greatly simplify the computation of triple integrals over certain commonly occurring solid regions.

15.1 DOUBLE INTEGRALS OVER RECTANGLES

In much the same way that our attempt to solve the area problem led to the definition of a definite integral, we now seek to find the volume of a solid and in the process we arrive at the definition of a double integral.

REVIEW OF THE DEFINITE INTEGRAL

First let's recall the basic facts concerning definite integrals of functions of a single variable. If $f(x)$ is defined for $a \leq x \leq b$, we start by dividing the interval $[a, b]$ into n subintervals $[x_{i-1}, x_i]$ of equal width $\Delta x = (b - a)/n$ and we choose sample points x_i^* in these subintervals. Then we form the Riemann sum

$$\text{[1]} \quad \sum_{i=1}^n f(x_i^*) \Delta x$$

and take the limit of such sums as $n \rightarrow \infty$ to obtain the definite integral of f from a to b :

$$\text{[2]} \quad \int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x$$

In the special case where $f(x) \geq 0$, the Riemann sum can be interpreted as the sum of the areas of the approximating rectangles in Figure 1, and $\int_a^b f(x) dx$ represents the area under the curve $y = f(x)$ from a to b .

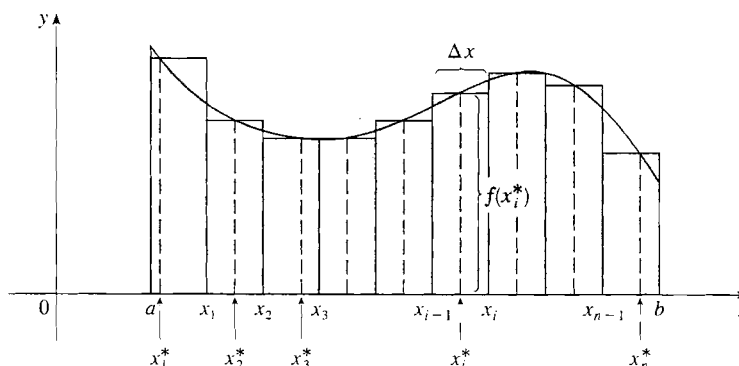


FIGURE 1

VOLUMES AND DOUBLE INTEGRALS

In a similar manner we consider a function f of two variables defined on a closed rectangle

$$R = [a, b] \times [c, d] = \{(x, y) \in \mathbb{R}^2 \mid a \leq x \leq b, c \leq y \leq d\}$$

and we first suppose that $f(x, y) \geq 0$. The graph of f is a surface with equation $z = f(x, y)$. Let S be the solid that lies above R and under the graph of f , that is,

$$S = \{(x, y, z) \in \mathbb{R}^3 \mid 0 \leq z \leq f(x, y), (x, y) \in R\}$$

(See Figure 2.) Our goal is to find the volume of S .

The first step is to divide the rectangle R into subrectangles. We accomplish this by dividing the interval $[a, b]$ into m subintervals $[x_{i-1}, x_i]$ of equal width $\Delta x = (b - a)/m$ and dividing $[c, d]$ into n subintervals $[y_{j-1}, y_j]$ of equal width $\Delta y = (d - c)/n$. By draw-

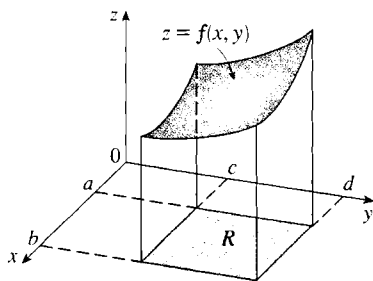


FIGURE 2

ing lines parallel to the coordinate axes through the endpoints of these subintervals, as in Figure 3, we form the subrectangles

$$R_{ij} = [x_{i-1}, x_i] \times [y_{j-1}, y_j] = \{(x, y) \mid x_{i-1} \leq x \leq x_i, y_{j-1} \leq y \leq y_j\}$$

each with area $\Delta A = \Delta x \Delta y$.

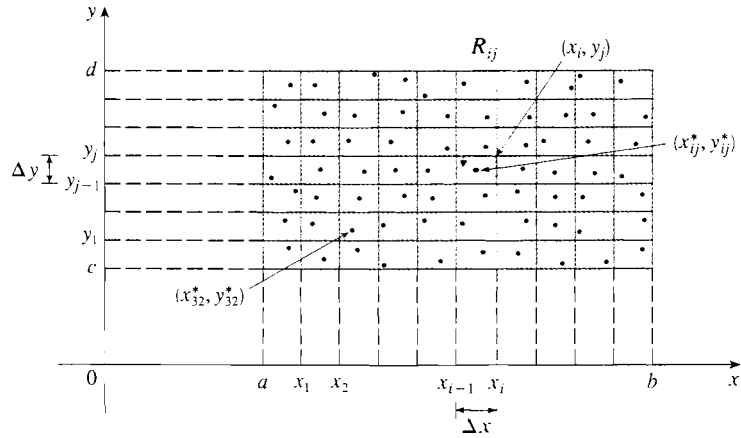


FIGURE 3
Dividing R into subrectangles

If we choose a **sample point** (x_{ij}^*, y_{ij}^*) in each R_{ij} , then we can approximate the part of S that lies above each R_{ij} by a thin rectangular box (or "column") with base R_{ij} and height $f(x_{ij}^*, y_{ij}^*)$ as shown in Figure 4. (Compare with Figure 1.) The volume of this box is the height of the box times the area of the base rectangle:

$$f(x_{ij}^*, y_{ij}^*) \Delta A$$

If we follow this procedure for all the rectangles and add the volumes of the corresponding boxes, we get an approximation to the total volume of S :

$$\boxed{3} \quad V \approx \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

(See Figure 5.) This double sum means that for each subrectangle we evaluate f at the chosen point and multiply by the area of the subrectangle, and then we add the results.

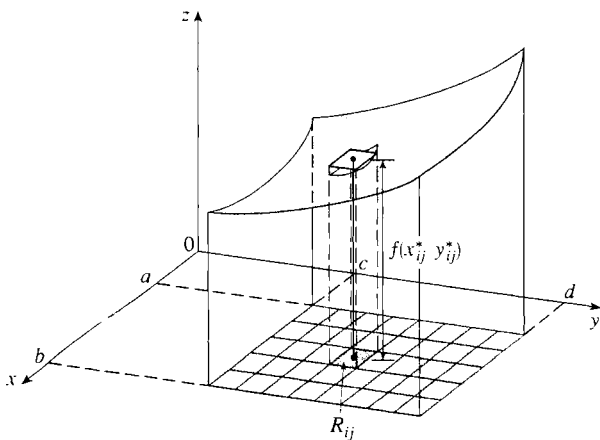


FIGURE 4

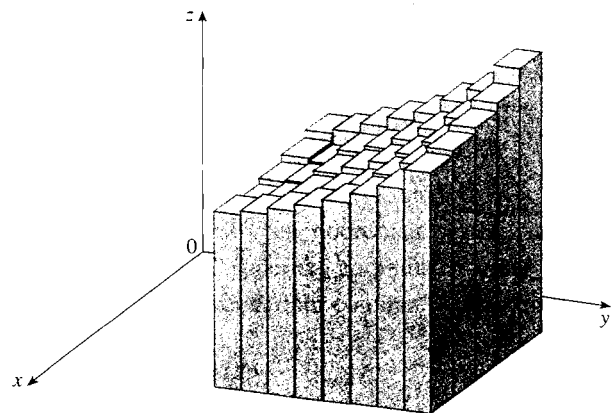


FIGURE 5

Our intuition tells us that the approximation given in (3) becomes better as m and n become larger and so we would expect that

$$\boxed{4} \quad V = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

■ The meaning of the double limit in Equation 4 is that we can make the double sum as close as we like to the number V [for any choice of (x_{ij}^*, y_{ij}^*) in R_{ij}] by taking m and n sufficiently large.

We use the expression in Equation 4 to define the **volume** of the solid S that lies under the graph of f and above the rectangle R . (It can be shown that this definition is consistent with our formula for volume in Section 6.2.)

Limits of the type that appear in Equation 4 occur frequently, not just in finding volumes but in a variety of other situations as well—as we will see in Section 15.5—even when f is not a positive function. So we make the following definition.

5 DEFINITION The **double integral** of f over the rectangle R is

$$\iint_R f(x, y) \, dA = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

if this limit exists.

■ Notice the similarity between Definition 5 and the definition of a single integral in Equation 2.

■ Although we have defined the double integral by dividing R into equal-sized subrectangles, we could have used subrectangles R_{ij} of unequal size. But then we would have to ensure that all of their dimensions approach 0 in the limiting process.

The precise meaning of the limit in Definition 5 is that for every number $\varepsilon > 0$ there is an integer N such that

$$\left| \iint_R f(x, y) \, dA - \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A \right| < \varepsilon$$

for all integers m and n greater than N and for any choice of sample points (x_{ij}^*, y_{ij}^*) in R_{ij} .

A function f is called **integrable** if the limit in Definition 5 exists. It is shown in courses on advanced calculus that all continuous functions are integrable. In fact, the double integral of f exists provided that f is “not too discontinuous.” In particular, if f is bounded [that is, there is a constant M such that $|f(x, y)| \leq M$ for all (x, y) in R], and f is continuous there, except on a finite number of smooth curves, then f is integrable over R .

The sample point (x_{ij}^*, y_{ij}^*) can be chosen to be any point in the subrectangle R_{ij} , but if we choose it to be the upper right-hand corner of R_{ij} [namely (x_i, y_j) , see Figure 3], then the expression for the double integral looks simpler:

$$\boxed{6} \quad \iint_R f(x, y) \, dA = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_i, y_j) \Delta A$$

By comparing Definitions 4 and 5, we see that a volume can be written as a double integral:

If $f(x, y) \geq 0$, then the volume V of the solid that lies above the rectangle R and below the surface $z = f(x, y)$ is

$$V = \iint_R f(x, y) \, dA$$

The sum in Definition 5,

$$\sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

is called a **double Riemann sum** and is used as an approximation to the value of the double integral. [Notice how similar it is to the Riemann sum in (1) for a function of a single variable.] If f happens to be a *positive* function, then the double Riemann sum represents the sum of volumes of columns, as in Figure 5, and is an approximation to the volume under the graph of f and above the rectangle R .

EXAMPLE 1 Estimate the volume of the solid that lies above the square $R = [0, 2] \times [0, 2]$ and below the elliptic paraboloid $z = 16 - x^2 - 2y^2$. Divide R into four equal squares and choose the sample point to be the upper right corner of each square R_{ij} . Sketch the solid and the approximating rectangular boxes.

SOLUTION The squares are shown in Figure 6. The paraboloid is the graph of $f(x, y) = 16 - x^2 - 2y^2$ and the area of each square is 1. Approximating the volume by the Riemann sum with $m = n = 2$, we have

$$\begin{aligned} V &\approx \sum_{i=1}^2 \sum_{j=1}^2 f(x_i, y_j) \Delta A \\ &= f(1, 1) \Delta A + f(1, 2) \Delta A + f(2, 1) \Delta A + f(2, 2) \Delta A \\ &= 13(1) + 7(1) + 10(1) + 4(1) = 34 \end{aligned}$$

This is the volume of the approximating rectangular boxes shown in Figure 7. □

We get better approximations to the volume in Example 1 if we increase the number of squares. Figure 8 shows how the columns start to look more like the actual solid and the corresponding approximations become more accurate when we use 16, 64, and 256 squares. In the next section we will be able to show that the exact volume is 48.

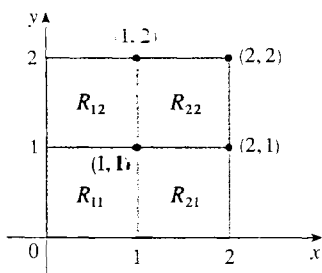


FIGURE 6

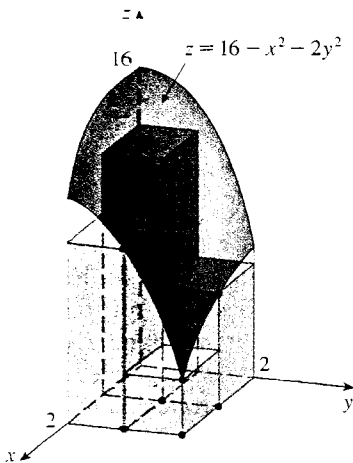


FIGURE 7

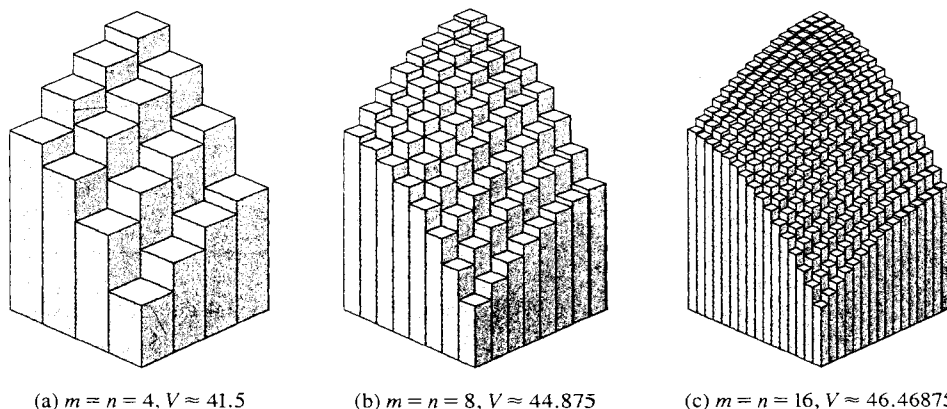


FIGURE 8

The Riemann sum approximations to the volume under $z = 16 - x^2 - 2y^2$ become more accurate as m and n increase.

EXAMPLE 2 If $R = \{(x, y) \mid -1 \leq x \leq 1, -2 \leq y \leq 2\}$, evaluate the integral

$$\iint_R \sqrt{1 - x^2} \, dA$$

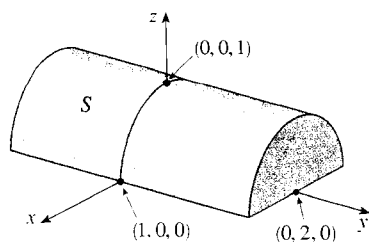


FIGURE 9

SOLUTION It would be very difficult to evaluate this integral directly from Definition 5 but, because $\sqrt{1-x^2} \geq 0$, we can compute the integral by interpreting it as a volume. If $z = \sqrt{1-x^2}$, then $x^2 + z^2 = 1$ and $z \geq 0$, so the given double integral represents the volume of the solid S that lies below the circular cylinder $x^2 + z^2 = 1$ and above the rectangle R . (See Figure 9.) The volume of S is the area of a semicircle with radius 1 times the length of the cylinder. Thus

$$\iint_R \sqrt{1-x^2} \, dA = \frac{1}{2} \pi (1)^2 \times 4 = 2\pi \quad \square$$

THE MIDPOINT RULE

The methods that we used for approximating single integrals (the Midpoint Rule, the Trapezoidal Rule, Simpson's Rule) all have counterparts for double integrals. Here we consider only the Midpoint Rule for double integrals. This means that we use a double Riemann sum to approximate the double integral, where the sample point (x_{ij}^*, y_{ij}^*) in R_{ij} is chosen to be the center (\bar{x}_i, \bar{y}_j) of R_{ij} . In other words, \bar{x}_i is the midpoint of $[x_{i-1}, x_i]$ and \bar{y}_j is the midpoint of $[y_{j-1}, y_j]$.

MIDPOINT RULE FOR DOUBLE INTEGRALS

$$\iint_R f(x, y) \, dA \approx \sum_{i=1}^m \sum_{j=1}^n f(\bar{x}_i, \bar{y}_j) \Delta A$$

where \bar{x}_i is the midpoint of $[x_{i-1}, x_i]$ and \bar{y}_j is the midpoint of $[y_{j-1}, y_j]$.

EXAMPLE 3 Use the Midpoint Rule with $m = n = 2$ to estimate the value of the integral $\iint_R (x - 3y^2) \, dA$, where $R = \{(x, y) \mid 0 \leq x \leq 2, 1 \leq y \leq 2\}$.

SOLUTION In using the Midpoint Rule with $m = n = 2$, we evaluate $f(x, y) = x - 3y^2$ at the centers of the four subrectangles shown in Figure 10. So $\bar{x}_1 = \frac{1}{2}$, $\bar{x}_2 = \frac{3}{2}$, $\bar{y}_1 = \frac{5}{4}$, and $\bar{y}_2 = \frac{7}{4}$. The area of each subrectangle is $\Delta A = \frac{1}{2}$. Thus

$$\begin{aligned} \iint_R (x - 3y^2) \, dA &\approx \sum_{i=1}^2 \sum_{j=1}^2 f(\bar{x}_i, \bar{y}_j) \Delta A \\ &= f(\bar{x}_1, \bar{y}_1) \Delta A + f(\bar{x}_1, \bar{y}_2) \Delta A + f(\bar{x}_2, \bar{y}_1) \Delta A + f(\bar{x}_2, \bar{y}_2) \Delta A \\ &= f\left(\frac{1}{2}, \frac{5}{4}\right) \Delta A + f\left(\frac{1}{2}, \frac{7}{4}\right) \Delta A + f\left(\frac{3}{2}, \frac{5}{4}\right) \Delta A + f\left(\frac{3}{2}, \frac{7}{4}\right) \Delta A \\ &= \left(-\frac{67}{16}\right) \frac{1}{2} + \left(-\frac{139}{16}\right) \frac{1}{2} + \left(-\frac{51}{16}\right) \frac{1}{2} + \left(-\frac{123}{16}\right) \frac{1}{2} \\ &= -\frac{95}{8} = -11.875 \end{aligned}$$

Thus we have

$$\iint_R (x - 3y^2) \, dA \approx -11.875 \quad \square$$

NOTE In the next section we will develop an efficient method for computing double integrals and then we will see that the exact value of the double integral in Example 3 is -12 . (Remember that the interpretation of a double integral as a volume is valid only when the integrand f is a positive function. The integrand in Example 3 is not a positive function, so its integral is not a volume. In Examples 2 and 3 in Section 15.2 we will discuss how to interpret integrals of functions that are not always positive in terms of volumes.) If we keep dividing each subrectangle in Figure 10 into four smaller ones with

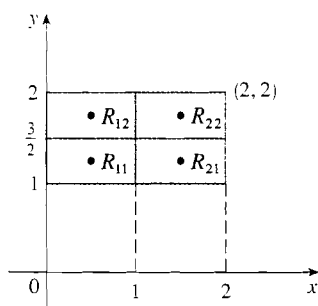


FIGURE 10

Number of subrectangles	Midpoint Rule approximations
1	-11.5000
4	-11.8750
16	-11.9687
64	-11.9922
256	-11.9980
1024	-11.9995

similar shape, we get the Midpoint Rule approximations displayed in the chart in the margin. Notice how these approximations approach the exact value of the double integral, -12 .

AVERAGE VALUE

Recall from Section 6.5 that the average value of a function f of one variable defined on an interval $[a, b]$ is

$$f_{ave} = \frac{1}{b - a} \int_a^b f(x) dx$$

In a similar fashion we define the **average value** of a function f of two variables defined on a rectangle R to be

$$f_{ave} = \frac{1}{A(R)} \iint_R f(x, y) dA$$

where $A(R)$ is the area of R .

If $f(x, y) \geq 0$, the equation

$$A(R) \times f_{ave} = \iint_R f(x, y) dA$$

says that the box with base R and height f_{ave} has the same volume as the solid that lies under the graph of f . [If $z = f(x, y)$ describes a mountainous region and you chop off the tops of the mountains at height f_{ave} , then you can use them to fill in the valleys so that the region becomes completely flat. See Figure 11.]

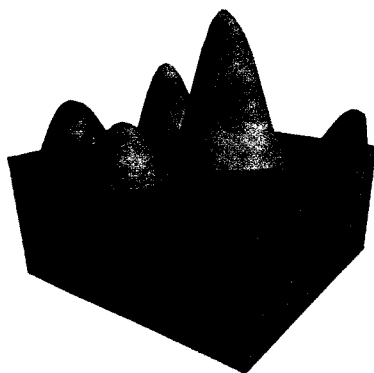


FIGURE 11

EXAMPLE 4 The contour map in Figure 12 shows the snowfall, in inches, that fell on the state of Colorado on December 20 and 21, 2006. (The state is in the shape of a rectangle that measures 388 mi west to east and 276 mi south to north.) Use the contour map to estimate the average snowfall for the entire state of Colorado on those days.



FIGURE 12

SOLUTION Let's place the origin at the southwest corner of the state. Then $0 \leq x \leq 388$, $0 \leq y \leq 276$, and $f(x, y)$ is the snowfall, in inches, at a location x miles to the east and y miles to the north of the origin. If R is the rectangle that represents Colorado, then the average snowfall for the state on December 20–21 was

$$f_{\text{ave}} = \frac{1}{A(R)} \iint_R f(x, y) \, dA$$

where $A(R) = 388 \cdot 276$. To estimate the value of this double integral, let's use the Midpoint Rule with $m = n = 4$. In other words, we divide R into 16 subrectangles of equal size, as in Figure 13. The area of each subrectangle is

$$\Delta A = \frac{1}{16}(388)(276) = 6693 \text{ mi}^2$$



FIGURE 13

Using the contour map to estimate the value of f at the center of each subrectangle, we get

$$\begin{aligned} \iint_R f(x, y) \, dA &\approx \sum_{i=1}^4 \sum_{j=1}^4 f(\bar{x}_i, \bar{y}_j) \Delta A \\ &\approx \Delta A [0 + 15 + 8 + 7 + 2 + 25 + 18.5 + 11 \\ &\quad + 4.5 + 28 + 17 + 13.5 + 12 + 15 + 17.5 + 13] \\ &= (6693)(207) \end{aligned}$$

Therefore
$$f_{\text{ave}} \approx \frac{(6693)(207)}{(388)(276)} \approx 12.9$$

On December 20–21, 2006, Colorado received an average of approximately 13 inches of snow. \square

PROPERTIES OF DOUBLE INTEGRALS

We list here three properties of double integrals that can be proved in the same manner as in Section 5.2. We assume that all of the integrals exist. Properties 7 and 8 are referred to as the *linearity* of the integral.

$$\boxed{7} \quad \iint_R [f(x, y) + g(x, y)] dA = \iint_R f(x, y) dA + \iint_R g(x, y) dA$$

■ Double integrals behave this way because the double sums that define them behave this way.

$$\boxed{8} \quad \iint_R cf(x, y) dA = c \iint_R f(x, y) dA \quad \text{where } c \text{ is a constant}$$

If $f(x, y) \geq g(x, y)$ for all (x, y) in R , then

$$\boxed{9} \quad \iint_R f(x, y) dA \geq \iint_R g(x, y) dA$$

15.1 EXERCISES

1. (a) Estimate the volume of the solid that lies below the surface $z = xy$ and above the rectangle

$$R = \{(x, y) \mid 0 \leq x \leq 6, 0 \leq y \leq 4\}$$

Use a Riemann sum with $m = 3$, $n = 2$, and take the sample point to be the upper right corner of each square.

- (b) Use the Midpoint Rule to estimate the volume of the solid in part (a).

2. If $R = [-1, 3] \times [0, 2]$, use a Riemann sum with $m = 4$, $n = 2$ to estimate the value of $\iint_R (y^2 - 2x^2) dA$. Take the sample points to be the upper left corners of the squares.

3. (a) Use a Riemann sum with $m = n = 2$ to estimate the value of $\iint_R \sin(x + y) dA$, where $R = [0, \pi] \times [0, \pi]$. Take the sample points to be lower left corners.

- (b) Use the Midpoint Rule to estimate the integral in part (a).

4. (a) Estimate the volume of the solid that lies below the surface $z = x + 2y^2$ and above the rectangle $R = [0, 2] \times [0, 4]$. Use a Riemann sum with $m = n = 2$ and choose the sample points to be lower right corners.

- (b) Use the Midpoint Rule to estimate the volume in part (a).

5. A table of values is given for a function $f(x, y)$ defined on $R = [1, 3] \times [0, 4]$.

- (a) Estimate $\iint_R f(x, y) dA$ using the Midpoint Rule with $m = n = 2$.

- (b) Estimate the double integral with $m = n = 4$ by choosing the sample points to be the points farthest from the origin.

x \ y	0	1	2	3	4
1.0	2	0	-3	-6	-5
1.5	3	1	-4	-8	-6
2.0	4	3	0	-5	-8
2.5	5	5	3	-1	-4
3.0	7	8	6	3	0

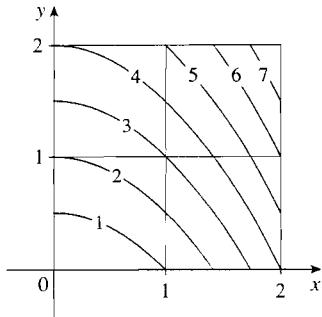
6. A 20-ft-by-30-ft swimming pool is filled with water. The depth is measured at 5-ft intervals, starting at one corner of the pool, and the values are recorded in the table. Estimate the volume of water in the pool.

	0	5	10	15	20	25	30
0	2	3	4	6	7	8	8
5	2	3	4	7	8	10	8
10	2	4	6	8	10	12	10
15	2	3	4	5	6	8	7
20	2	2	2	2	3	4	4

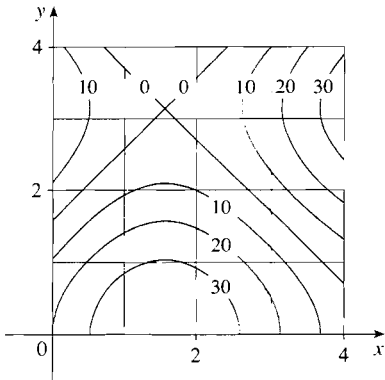
7. Let V be the volume of the solid that lies under the graph of $f(x, y) = \sqrt{52 - x^2 - y^2}$ and above the rectangle given by $2 \leq x \leq 4$, $2 \leq y \leq 6$. We use the lines $x = 3$ and $y = 4$ to

divide R into subrectangles. Let L and U be the Riemann sums computed using lower left corners and upper right corners, respectively. Without calculating the numbers V , L , and U , arrange them in increasing order and explain your reasoning.

8. The figure shows level curves of a function f in the square $R = [0, 2] \times [0, 2]$. Use the Midpoint Rule with $m = n = 2$ to estimate $\iint_R f(x, y) dA$. How could you improve your estimate?



9. A contour map is shown for a function f on the square $R = [0, 4] \times [0, 4]$.
 (a) Use the Midpoint Rule with $m = n = 2$ to estimate the value of $\iint_R f(x, y) dA$.
 (b) Estimate the average value of f .



10. The contour map shows the temperature, in degrees Fahrenheit, at 4:00 PM on February 26, 2007, in Colorado. (The state measures 388 mi east to west and 276 mi north to south.) Use the Midpoint Rule with $m = n = 4$ to estimate the average temperature in Colorado at that time.



11–13 Evaluate the double integral by first identifying it as the volume of a solid.

11. $\iint_R 3 dA$, $R = \{(x, y) \mid -2 \leq x \leq 2, 1 \leq y \leq 6\}$
 12. $\iint_R (5 - x) dA$, $R = \{(x, y) \mid 0 \leq x \leq 5, 0 \leq y \leq 3\}$
 13. $\iint_R (4 - 2y) dA$, $R = [0, 1] \times [0, 1]$

14. The integral $\iint_R \sqrt{9 - y^2} dA$, where $R = [0, 4] \times [0, 2]$, represents the volume of a solid. Sketch the solid.
 15. Use a programmable calculator or computer (or the sum command on a CAS) to estimate

$$\iint_R \sqrt{1 + xe^{-y}} dA$$

where $R = [0, 1] \times [0, 1]$. Use the Midpoint Rule with the following numbers of squares of equal size: 1, 4, 16, 64, 256, and 1024.

16. Repeat Exercise 15 for the integral $\iint_R \sin(x + \sqrt{y}) dA$.
 17. If f is a constant function, $f(x, y) = k$, and $R = [a, b] \times [c, d]$, show that $\iint_R k dA = k(b - a)(d - c)$.
 18. Use the result of Exercise 17 to show that

$$0 \leq \iint_R \sin \pi x \cos \pi y dA \leq \frac{1}{32}$$

where $R = [0, \frac{1}{4}] \times [\frac{1}{4}, \frac{1}{2}]$.

15.2 ITERATED INTEGRALS

Recall that it is usually difficult to evaluate single integrals directly from the definition of an integral, but the Fundamental Theorem of Calculus provides a much easier method. The evaluation of double integrals from first principles is even more difficult, but in this sec-

tion we see how to express a double integral as an iterated integral, which can then be evaluated by calculating two single integrals.

Suppose that f is a function of two variables that is integrable on the rectangle $R = [a, b] \times [c, d]$. We use the notation $\int_c^d f(x, y) dy$ to mean that x is held fixed and $f(x, y)$ is integrated with respect to y from $y = c$ to $y = d$. This procedure is called *partial integration with respect to y* . (Notice its similarity to partial differentiation.) Now $\int_c^d f(x, y) dy$ is a number that depends on the value of x , so it defines a function of x :

$$A(x) = \int_c^d f(x, y) dy$$

If we now integrate the function A with respect to x from $x = a$ to $x = b$, we get

$$\boxed{1} \quad \int_a^b A(x) dx = \int_a^b \left[\int_c^d f(x, y) dy \right] dx$$

The integral on the right side of Equation 1 is called an **iterated integral**. Usually the brackets are omitted. Thus

$$\boxed{2} \quad \int_a^b \int_c^d f(x, y) dy dx = \int_a^b \left[\int_c^d f(x, y) dy \right] dx$$

means that we first integrate with respect to y from c to d and then with respect to x from a to b .

Similarly, the iterated integral

$$\boxed{3} \quad \int_c^d \int_a^b f(x, y) dx dy = \int_c^d \left[\int_a^b f(x, y) dx \right] dy$$

means that we first integrate with respect to x (holding y fixed) from $x = a$ to $x = b$ and then we integrate the resulting function of y with respect to y from $y = c$ to $y = d$. Notice that in both Equations 2 and 3 we work *from the inside out*.

EXAMPLE 1 Evaluate the iterated integrals.

$$(a) \int_0^3 \int_1^2 x^2 y dy dx$$

$$(b) \int_1^2 \int_0^3 x^2 y dx dy$$

SOLUTION

(a) Regarding x as a constant, we obtain

$$\int_1^2 x^2 y dy = \left[x^2 \frac{y^2}{2} \right]_{y=1}^{y=2} = x^2 \left(\frac{2^2}{2} \right) - x^2 \left(\frac{1^2}{2} \right) = \frac{3}{2} x^2$$

Thus the function A in the preceding discussion is given by $A(x) = \frac{3}{2} x^2$ in this example. We now integrate this function of x from 0 to 3:

$$\begin{aligned} \int_0^3 \int_1^2 x^2 y dy dx &= \int_0^3 \left[\int_1^2 x^2 y dy \right] dx \\ &= \int_0^3 \frac{3}{2} x^2 dx = \left. \frac{x^3}{2} \right|_0^3 = \frac{27}{2} \end{aligned}$$

(b) Here we first integrate with respect to x :

$$\begin{aligned}\int_1^2 \int_0^3 x^2 y \, dx \, dy &= \int_1^2 \left[\int_0^3 x^2 y \, dx \right] dy = \int_1^2 \left[\frac{x^3}{3} y \right]_{x=0}^{x=3} dy \\ &= \int_1^2 9y \, dy = 9 \left[\frac{y^2}{2} \right]_1^2 = \frac{27}{2}\end{aligned}$$

□

Notice that in Example 1 we obtained the same answer whether we integrated with respect to y or x first. In general, it turns out (see Theorem 4) that the two iterated integrals in Equations 2 and 3 are always equal; that is, the order of integration does not matter. (This is similar to Clairaut's Theorem on the equality of the mixed partial derivatives.)

The following theorem gives a practical method for evaluating a double integral by expressing it as an iterated integral (in either order).

4 FUBINI'S THEOREM If f is continuous on the rectangle

$R = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$, then

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

More generally, this is true if we assume that f is bounded on R , f is discontinuous only on a finite number of smooth curves, and the iterated integrals exist.

* Theorem 4 is named after the Italian mathematician Guido Fubini (1879–1943), who proved a very general version of this theorem in 1907. But the version for continuous functions was known to the French mathematician Augustin-Louis Cauchy almost a century earlier.

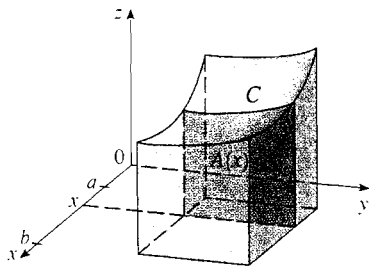


FIGURE 1

TEC Visual 15.2 illustrates Fubini's Theorem by showing an animation of Figures 1 and 2.

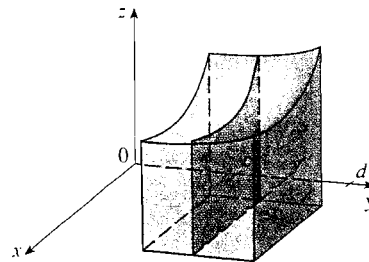


FIGURE 2

The proof of Fubini's Theorem is too difficult to include in this book, but we can at least give an intuitive indication of why it is true for the case where $f(x, y) \geq 0$. Recall that if f is positive, then we can interpret the double integral $\iint_R f(x, y) \, dA$ as the volume V of the solid S that lies above R and under the surface $z = f(x, y)$. But we have another formula that we used for volume in Chapter 6, namely,

$$V = \int_a^b A(x) \, dx$$

where $A(x)$ is the area of a cross-section of S in the plane through x perpendicular to the x -axis. From Figure 1 you can see that $A(x)$ is the area under the curve C whose equation is $z = f(x, y)$, where x is held constant and $c \leq y \leq d$. Therefore

$$A(x) = \int_c^d f(x, y) \, dy$$

and we have

$$\iint_R f(x, y) \, dA = V = \int_a^b A(x) \, dx = \int_a^b \int_c^d f(x, y) \, dy \, dx$$

A similar argument, using cross-sections perpendicular to the y -axis as in Figure 2, shows that

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

■ Notice the negative answer in Example 2; nothing is wrong with that. The function f in that example is not a positive function, so its integral doesn't represent a volume. From Figure 3 we see that f is always negative on R , so the value of the integral is the negative of the volume that lies above the graph of f and below R .

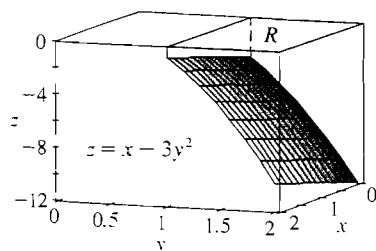


FIGURE 3

▣ **EXAMPLE 2** Evaluate the double integral $\iint_R (x - 3y^2) dA$, where $R = \{(x, y) \mid 0 \leq x \leq 2, 1 \leq y \leq 2\}$. (Compare with Example 3 in Section 15.1.)

SOLUTION 1 Fubini's Theorem gives

$$\begin{aligned} \iint_R (x - 3y^2) dA &= \int_0^2 \int_1^2 (x - 3y^2) dy dx = \int_0^2 [xy - y^3]_{y=1}^{y=2} dx \\ &= \int_0^2 (x - 7) dx = \left. \frac{x^2}{2} - 7x \right|_0^2 = -12 \end{aligned}$$

SOLUTION 2 Again applying Fubini's Theorem, but this time integrating with respect to x first, we have

$$\begin{aligned} \iint_R (x - 3y^2) dA &= \int_1^2 \int_0^2 (x - 3y^2) dx dy \\ &= \int_1^2 \left[\frac{x^2}{2} - 3xy^2 \right]_{x=0}^{x=2} dy \\ &= \int_1^2 (2 - 6y^2) dy = \left. 2y - 2y^3 \right|_1^2 = -12 \quad \square \end{aligned}$$

▣ **EXAMPLE 3** Evaluate $\iint_R y \sin(xy) dA$, where $R = [1, 2] \times [0, \pi]$.

SOLUTION 1 If we first integrate with respect to x , we get

$$\begin{aligned} \iint_R y \sin(xy) dA &= \int_0^\pi \int_1^2 y \sin(xy) dx dy = \int_0^\pi [-\cos(xy)]_{x=1}^{x=2} dy \\ &= \int_0^\pi (-\cos 2y + \cos y) dy \\ &= \left. -\frac{1}{2} \sin 2y + \sin y \right|_0^\pi = 0 \end{aligned}$$

SOLUTION 2 If we reverse the order of integration, we get

$$\iint_R y \sin(xy) dA = \int_1^2 \int_0^\pi y \sin(xy) dy dx$$

To evaluate the inner integral, we use integration by parts with

$$\begin{aligned} u &= y & dv &= \sin(xy) dy \\ du &= dy & v &= -\frac{\cos(xy)}{x} \end{aligned}$$

$$\begin{aligned} \text{and so} \quad \int_0^\pi y \sin(xy) dy &= \left. -\frac{y \cos(xy)}{x} \right|_{y=0}^{y=\pi} + \frac{1}{x} \int_0^\pi \cos(xy) dy \\ &= -\frac{\pi \cos \pi x}{x} + \frac{1}{x^2} [\sin(xy)]_{y=0}^{y=\pi} \\ &= -\frac{\pi \cos \pi x}{x} + \frac{\sin \pi x}{x^2} \end{aligned}$$

■ For a function f that takes on both positive and negative values, $\iint_R f(x, y) dA$ is a difference of volumes: $V_1 - V_2$, where V_1 is the volume above R and below the graph of f and V_2 is the volume below R and above the graph. The fact that the integral in Example 3 is 0 means that these two volumes V_1 and V_2 are equal. (See Figure 4.)

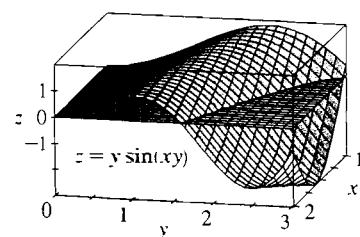


FIGURE 4

If we now integrate the first term by parts with $u = -1/x$ and $dv = \pi \cos \pi x dx$, we get $du = dx/x^2$, $v = \sin \pi x$, and

$$\int \left(-\frac{\pi \cos \pi x}{x} \right) dx = -\frac{\sin \pi x}{x} - \int \frac{\sin \pi x}{x^2} dx$$

Therefore
$$\int \left(-\frac{\pi \cos \pi x}{x} + \frac{\sin \pi x}{x^2} \right) dx = -\frac{\sin \pi x}{x}$$

and so
$$\int_1^2 \int_0^\pi y \sin(xy) dy dx = \left[-\frac{\sin \pi x}{x} \right]_1^2$$

$$= -\frac{\sin 2\pi}{2} + \sin \pi = 0 \quad \square$$

■ In Example 2, Solutions 1 and 2 are equally straightforward, but in Example 3 the first solution is much easier than the second one. Therefore, when we evaluate double integrals, it is wise to choose the order of integration that gives simpler integrals.

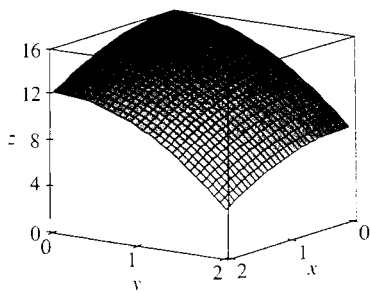


FIGURE 5

▼ **EXAMPLE 4** Find the volume of the solid S that is bounded by the elliptic paraboloid $x^2 + 2y^2 + z = 16$, the planes $x = 2$ and $y = 2$, and the three coordinate planes.

SOLUTION We first observe that S is the solid that lies under the surface $z = 16 - x^2 - 2y^2$ and above the square $R = [0, 2] \times [0, 2]$. (See Figure 5.) This solid was considered in Example 1 in Section 15.1, but we are now in a position to evaluate the double integral using Fubini's Theorem. Therefore

$$\begin{aligned} V &= \iint_R (16 - x^2 - 2y^2) dA = \int_0^2 \int_0^2 (16 - x^2 - 2y^2) dx dy \\ &= \int_0^2 \left[16x - \frac{1}{3}x^3 - 2y^2x \right]_{x=0}^{x=2} dy \\ &= \int_0^2 \left(\frac{88}{3} - 4y^2 \right) dy = \left[\frac{88}{3}y - \frac{4}{3}y^3 \right]_0^2 = 48 \quad \square \end{aligned}$$

In the special case where $f(x, y)$ can be factored as the product of a function of x only and a function of y only, the double integral of f can be written in a particularly simple form. To be specific, suppose that $f(x, y) = g(x)h(y)$ and $R = [a, b] \times [c, d]$. Then Fubini's Theorem gives

$$\iint_R f(x, y) dA = \int_c^d \int_a^b g(x)h(y) dx dy = \int_c^d \left[\int_a^b g(x)h(y) dx \right] dy$$

In the inner integral, y is a constant, so $h(y)$ is a constant and we can write

$$\int_c^d \left[\int_a^b g(x)h(y) dx \right] dy = \int_c^d \left[h(y) \left(\int_a^b g(x) dx \right) \right] dy = \int_a^b g(x) dx \int_c^d h(y) dy$$

since $\int_a^b g(x) dx$ is a constant. Therefore, in this case, the double integral of f can be written as the product of two single integrals:

$$\boxed{5} \quad \iint_R g(x)h(y) dA = \int_a^b g(x) dx \int_c^d h(y) dy \quad \text{where } R = [a, b] \times [c, d]$$

EXAMPLE 5 If $R = [0, \pi/2] \times [0, \pi/2]$, then, by Equation 5,

$$\begin{aligned} \iint_R \sin x \cos y \, dA &= \int_0^{\pi/2} \sin x \, dx \int_0^{\pi/2} \cos y \, dy \\ &= [-\cos x]_0^{\pi/2} [\sin y]_0^{\pi/2} = 1 \cdot 1 = 1 \end{aligned}$$

□

■ The function $f(x, y) = \sin x \cos y$ in Example 5 is positive on R , so the integral represents the volume of the solid that lies above R and below the graph of f shown in Figure 6.

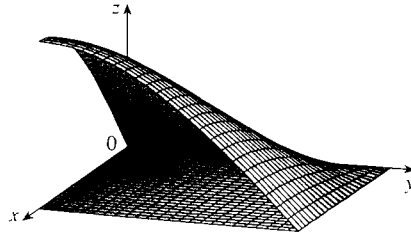


FIGURE 6

15.2 EXERCISES

1–2 Find $\iint_R f(x, y) \, dx \, dy$ and $\int_0^1 f(x, y) \, dy$.

1. $f(x, y) = 12x^2y^3$ 2. $f(x, y) = y + xe^y$

3–14 Calculate the iterated integral.

3. $\int_0^2 \int_0^1 (1 - 4xy) \, dx \, dy$ 4. $\int_0^1 \int_1^2 (4x^3 - 9x^2y^2) \, dy \, dx$
 5. $\int_0^2 \int_0^{\pi/2} x \sin y \, dy \, dx$ 6. $\int_{\pi/6}^{\pi/2} \int_{-1}^5 \cos y \, dx \, dy$
 7. $\int_0^2 \int_0^1 (2x - y)^8 \, dx \, dy$ 8. $\int_0^1 \int_1^2 \frac{xe^x}{y} \, dy \, dx$
 9. $\int_1^2 \int_1^2 \left(\frac{x}{y} + \frac{y}{x} \right) \, dy \, dx$ 10. $\int_0^1 \int_0^3 e^{x+3y} \, dx \, dy$
 11. $\int_0^1 \int_0^1 (u - v)^3 \, du \, dv$ 12. $\int_0^1 \int_0^1 xy\sqrt{x^2 + y^2} \, dy \, dx$
 13. $\int_0^2 \int_0^{\pi} r \sin^2 \theta \, d\theta \, dr$ 14. $\int_0^1 \int_0^1 \sqrt{s+t} \, ds \, dt$

15–22 Calculate the double integral.

15. $\iint_R (6x^2y^3 - 5y^4) \, dA$, $R = \{(x, y) \mid 0 \leq x \leq 3, 0 \leq y \leq 1\}$
 16. $\iint_R \cos(x + 2y) \, dA$, $R = \{(x, y) \mid 0 \leq x \leq \pi, 0 \leq y \leq \pi/2\}$
 17. $\iint_R \frac{xy^2}{x^2 + 1} \, dA$, $R = \{(x, y) \mid 0 \leq x \leq 1, -3 \leq y \leq 3\}$

18. $\iint_R \frac{1 + x^2}{1 + y^2} \, dA$, $R = \{(x, y) \mid 0 \leq x \leq 1, 0 \leq y \leq 1\}$

19. $\iint_R x \sin(x + y) \, dA$, $R = [0, \pi/6] \times [0, \pi/3]$

20. $\iint_R \frac{x}{1 + xy} \, dA$, $R = [0, 1] \times [0, 1]$

21. $\iint_R xye^{x^2y} \, dA$, $R = [0, 1] \times [0, 2]$

22. $\iint_R \frac{x}{x^2 + y^2} \, dA$, $R = [1, 2] \times [0, 1]$

23–24 Sketch the solid whose volume is given by the iterated integral.

23. $\int_0^1 \int_0^1 (4 - x - 2y) \, dx \, dy$

24. $\int_0^1 \int_0^1 (2 - x^2 - y^2) \, dy \, dx$

25. Find the volume of the solid that lies under the plane $3x + 2y + z = 12$ and above the rectangle $R = \{(x, y) \mid 0 \leq x \leq 1, -2 \leq y \leq 3\}$.

26. Find the volume of the solid that lies under the hyperbolic paraboloid $z = 4 + x^2 - y^2$ and above the square $R = [-1, 1] \times [0, 2]$.

- 27.** Find the volume of the solid lying under the elliptic paraboloid $x^2/4 + y^2/9 + z = 1$ and above the rectangle $R = [-1, 1] \times [-2, 2]$.
- 28.** Find the volume of the solid enclosed by the surface $z = 1 + e^x \sin y$ and the planes $x = \pm 1$, $y = 0$, $y = \pi$, and $z = 0$.
- 29.** Find the volume of the solid enclosed by the surface $z = x \sec^2 y$ and the planes $z = 0$, $x = 0$, $x = 2$, $y = 0$, and $y = \pi/4$.
- 30.** Find the volume of the solid in the first octant bounded by the cylinder $z = 16 - x^2$ and the plane $y = 5$.
- 31.** Find the volume of the solid enclosed by the paraboloid $z = 2 + x^2 + (y - 2)^2$ and the planes $z = 1$, $x = 1$, $x = -1$, $y = 0$, and $y = 4$.
- 32.** Graph the solid that lies between the surface $z = 2xy/(x^2 + 1)$ and the plane $z = x + 2y$ and is bounded by the planes $x = 0$, $x = 2$, $y = 0$, and $y = 4$. Then find its volume.
- CAS 33.** Use a computer algebra system to find the exact value of the integral $\iint_R x^5 y^3 e^{xy} dA$, where $R = [0, 1] \times [0, 1]$. Then use the CAS to draw the solid whose volume is given by the integral.
- CAS 34.** Graph the solid that lies between the surfaces $z = e^{-x^2} \cos(x^2 + y^2)$ and $z = 2 - x^2 - y^2$ for $|x| \leq 1$, $|y| \leq 1$. Use a computer algebra system to approximate the volume of this solid correct to four decimal places.
- 35–36** Find the average value of f over the given rectangle.
- 35.** $f(x, y) = x^2 y$, R has vertices $(-1, 0)$, $(-1, 5)$, $(1, 5)$, $(1, 0)$
- 36.** $f(x, y) = e^y \sqrt{x + e^y}$, $R = [0, 4] \times [0, 1]$
- CAS 37.** Use your CAS to compute the iterated integrals
- $$\int_0^1 \int_0^1 \frac{x-y}{(x+y)^3} dy dx \quad \text{and} \quad \int_0^1 \int_0^1 \frac{x-y}{(x+y)^3} dx dy$$
- Do the answers contradict Fubini's Theorem? Explain what is happening.
- 38.** (a) In what way are the theorems of Fubini and Clairaut similar?
 (b) If $f(x, y)$ is continuous on $[a, b] \times [c, d]$ and
- $$g(x, y) = \int_a^x \int_c^y f(s, t) dt ds$$
- for $a < x < b$, $c < y < d$, show that $g_{xy} = g_{yx} = f(x, y)$.

15.3 DOUBLE INTEGRALS OVER GENERAL REGIONS

For single integrals, the region over which we integrate is always an interval. But for double integrals, we want to be able to integrate a function f not just over rectangles but also over regions D of more general shape, such as the one illustrated in Figure 1. We suppose that D is a bounded region, which means that D can be enclosed in a rectangular region R as in Figure 2. Then we define a new function F with domain R by

$$F(x, y) = \begin{cases} f(x, y) & \text{if } (x, y) \text{ is in } D \\ 0 & \text{if } (x, y) \text{ is in } R \text{ but not in } D \end{cases}$$

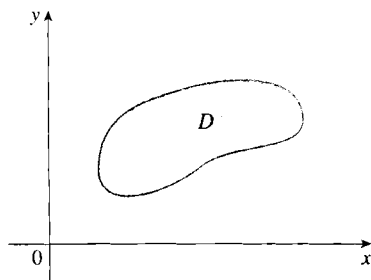


FIGURE 1

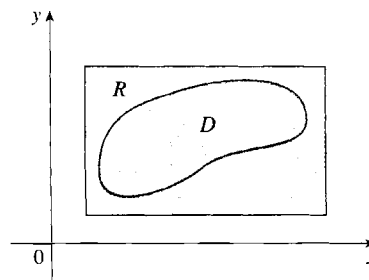


FIGURE 2

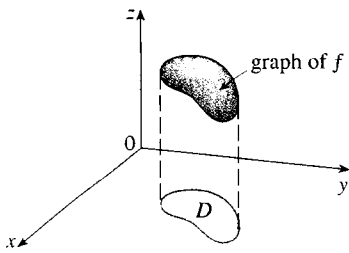


FIGURE 3

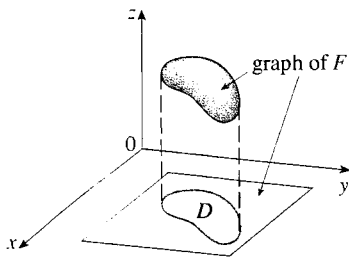


FIGURE 4

If F is integrable over R , then we define the **double integral of f over D** by

$$\boxed{2} \quad \iint_D f(x, y) \, dA = \iint_R F(x, y) \, dA \quad \text{where } F \text{ is given by Equation 1}$$

Definition 2 makes sense because R is a rectangle and so $\iint_R F(x, y) \, dA$ has been previously defined in Section 15.1. The procedure that we have used is reasonable because the values of $F(x, y)$ are 0 when (x, y) lies outside D and so they contribute nothing to the integral. This means that it doesn't matter what rectangle R we use as long as it contains D .

In the case where $f(x, y) \geq 0$, we can still interpret $\iint_D f(x, y) \, dA$ as the volume of the solid that lies above D and under the surface $z = f(x, y)$ (the graph of f). You can see that this is reasonable by comparing the graphs of f and F in Figures 3 and 4 and remembering that $\iint_R F(x, y) \, dA$ is the volume under the graph of F .

Figure 4 also shows that F is likely to have discontinuities at the boundary points of D . Nonetheless, if f is continuous on D and the boundary curve of D is "well behaved" (in a sense outside the scope of this book), then it can be shown that $\iint_R F(x, y) \, dA$ exists and therefore $\iint_D f(x, y) \, dA$ exists. In particular, this is the case for the following types of regions.

A plane region D is said to be of **type I** if it lies between the graphs of two continuous functions of x , that is,

$$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$$

where g_1 and g_2 are continuous on $[a, b]$. Some examples of type I regions are shown in Figure 5.

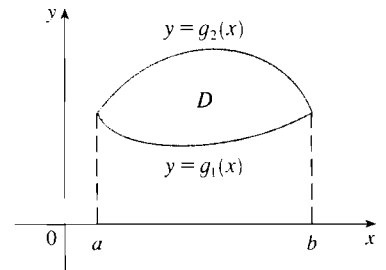
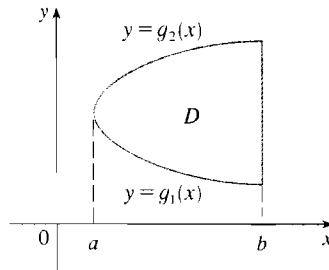
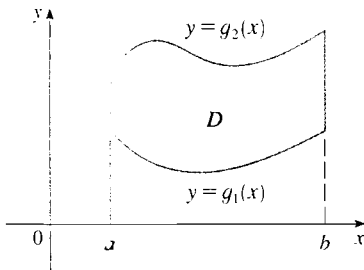


FIGURE 5 Some type I regions

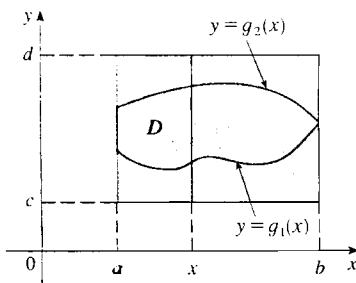


FIGURE 6

In order to evaluate $\iint_D f(x, y) \, dA$ when D is a region of type I, we choose a rectangle $R = [a, b] \times [c, d]$ that contains D , as in Figure 6, and we let F be the function given by Equation 1; that is, F agrees with f on D and F is 0 outside D . Then, by Fubini's Theorem,

$$\iint_D f(x, y) \, dA = \iint_R F(x, y) \, dA = \int_a^b \int_c^d F(x, y) \, dy \, dx$$

Observe that $F(x, y) = 0$ if $y < g_1(x)$ or $y > g_2(x)$ because (x, y) then lies outside D . Therefore

$$\int_c^d F(x, y) \, dy = \int_{g_1(x)}^{g_2(x)} F(x, y) \, dy = \int_{g_1(x)}^{g_2(x)} f(x, y) \, dy$$

because $F(x, y) = f(x, y)$ when $g_1(x) \leq y \leq g_2(x)$. Thus we have the following formula that enables us to evaluate the double integral as an iterated integral.

3 If f is continuous on a type I region D such that

$$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$$

then

$$\iint_D f(x, y) dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) dy dx$$

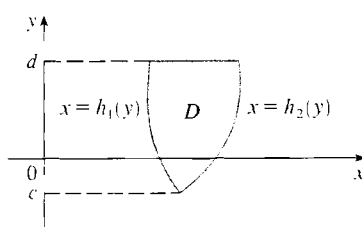
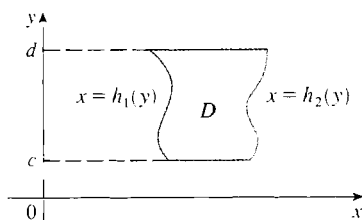


FIGURE 7
Some type II regions

The integral on the right side of (3) is an iterated integral that is similar to the ones we considered in the preceding section, except that in the inner integral we regard x as being constant not only in $f(x, y)$ but also in the limits of integration, $g_1(x)$ and $g_2(x)$.

We also consider plane regions of **type II**, which can be expressed as

$$\mathbf{4} \quad D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$$

where h_1 and h_2 are continuous. Two such regions are illustrated in Figure 7.

Using the same methods that were used in establishing (3), we can show that

$$\mathbf{5} \quad \iint_D f(x, y) dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y) dx dy$$

where D is a type II region given by Equation 4.

EXAMPLE 1 Evaluate $\iint_D (x + 2y) dA$, where D is the region bounded by the parabolas $y = 2x^2$ and $y = 1 + x^2$.

SOLUTION The parabolas intersect when $2x^2 = 1 + x^2$, that is, $x^2 = 1$, so $x = \pm 1$. We note that the region D , sketched in Figure 8, is a type I region but not a type II region and we can write

$$D = \{(x, y) \mid -1 \leq x \leq 1, 2x^2 \leq y \leq 1 + x^2\}$$

Since the lower boundary is $y = 2x^2$ and the upper boundary is $y = 1 + x^2$, Equation 3 gives

$$\begin{aligned} \iint_D (x + 2y) dA &= \int_{-1}^1 \int_{2x^2}^{1+x^2} (x + 2y) dy dx \\ &= \int_{-1}^1 [xy + y^2]_{y=2x^2}^{y=1+x^2} dx \\ &= \int_{-1}^1 [x(1+x^2) + (1+x^2)^2 - x(2x^2) - (2x^2)^2] dx \\ &= \int_{-1}^1 (-3x^4 - x^3 + 2x^2 + x + 1) dx \\ &= -3 \left[\frac{x^5}{5} + \frac{x^4}{4} + 2 \frac{x^3}{3} + \frac{x^2}{2} + x \right]_{-1}^1 = \frac{32}{15} \end{aligned}$$

□

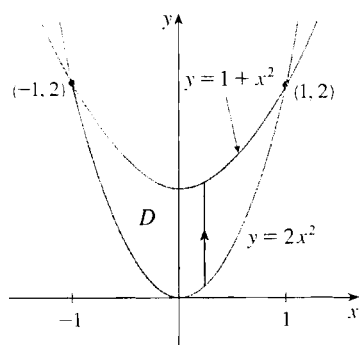


FIGURE 8

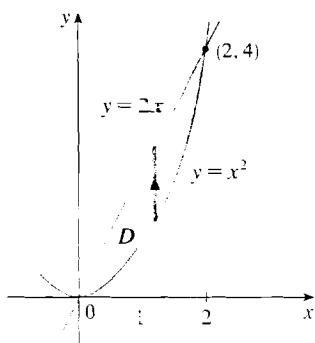


FIGURE 9
D as a type I region

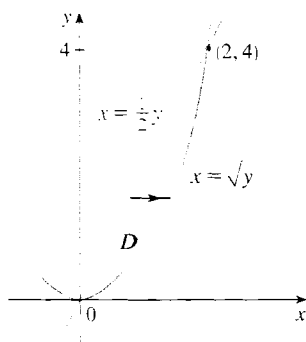


FIGURE 10
D as a type II region

Figure 11 shows the solid whose volume is calculated in Example 2. It lies above the xy -plane, below the paraboloid $z = x^2 + y^2$, and between the plane $y = 2x$ and the parabolic cylinder $y = x^2$.

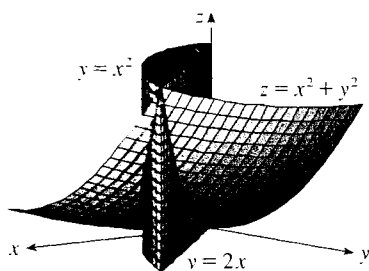


FIGURE 11

NOTE When we set up a double integral as in Example 1, it is essential to draw a diagram. Often it is helpful to draw a vertical arrow as in Figure 8. Then the limits of integration for the *inner* integral can be read from the diagram as follows: The arrow starts at the lower boundary $y = g_1(x)$, which gives the lower limit in the integral, and the arrow ends at the upper boundary $y = g_2(x)$, which gives the upper limit of integration. For a type II region the arrow is drawn horizontally from the left boundary to the right boundary.

EXAMPLE 2 Find the volume of the solid that lies under the paraboloid $z = x^2 + y^2$ and above the region D in the xy -plane bounded by the line $y = 2x$ and the parabola $y = x^2$.

SOLUTION 1 From Figure 9 we see that D is a type I region and

$$D = \{(x, y) \mid 0 \leq x \leq 2, x^2 \leq y \leq 2x\}$$

Therefore the volume under $z = x^2 + y^2$ and above D is

$$\begin{aligned} V &= \iint_D (x^2 + y^2) dA = \int_0^2 \int_{x^2}^{2x} (x^2 + y^2) dy dx \\ &= \int_0^2 \left[x^2 y + \frac{y^3}{3} \right]_{y=x^2}^{y=2x} dx = \int_0^2 \left[x^2(2x) + \frac{(2x)^3}{3} - x^2x^2 - \frac{(x^2)^3}{3} \right] dx \\ &= \int_0^2 \left(-\frac{x^6}{3} - x^4 + \frac{14x^3}{3} \right) dx = \left[-\frac{x^7}{21} - \frac{x^5}{5} + \frac{7x^4}{6} \right]_0^2 = \frac{216}{35} \end{aligned}$$

SOLUTION 2 From Figure 10 we see that D can also be written as a type II region:

$$D = \{(x, y) \mid 0 \leq y \leq 4, \frac{1}{2}y \leq x \leq \sqrt{y}\}$$

Therefore another expression for V is

$$\begin{aligned} V &= \iint_D (x^2 + y^2) dA = \int_0^4 \int_{\frac{1}{2}y}^{\sqrt{y}} (x^2 + y^2) dx dy \\ &= \int_0^4 \left[\frac{x^3}{3} + y^2 x \right]_{x=\frac{1}{2}y}^{x=\sqrt{y}} dy = \int_0^4 \left(\frac{y^{3/2}}{3} + y^{5/2} - \frac{y^3}{24} - \frac{y^3}{2} \right) dy \\ &= \left[\frac{2}{15} y^{5/2} + \frac{2}{7} y^{7/2} - \frac{13}{96} y^4 \right]_0^4 = \frac{216}{35} \quad \square \end{aligned}$$

EXAMPLE 3 Evaluate $\iint_D xy dA$, where D is the region bounded by the line $y = x - 1$ and the parabola $y^2 = 2x + 6$.

SOLUTION The region D is shown in Figure 12. Again D is both type I and type II, but the description of D as a type I region is more complicated because the lower boundary consists of two parts. Therefore we prefer to express D as a type II region:

$$D = \{(x, y) \mid -2 \leq y \leq 4, \frac{1}{2}y^2 - 3 \leq x \leq y + 1\}$$

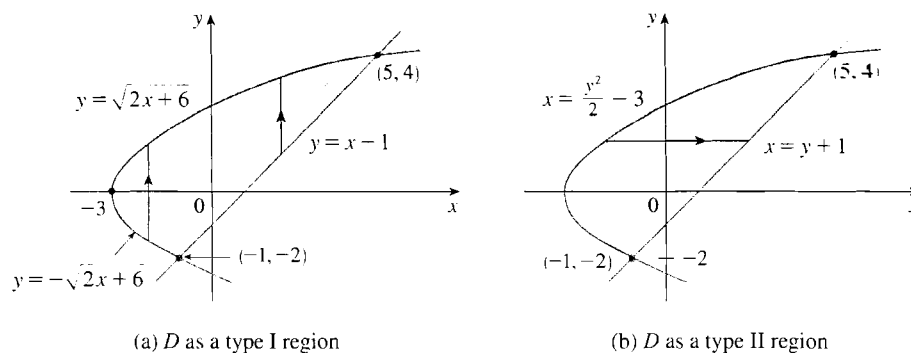


FIGURE 12

(a) D as a type I region(b) D as a type II region

Then (5) gives

$$\begin{aligned} \iint_D xy \, dA &= \int_{-2}^4 \int_{\frac{1}{2}y^2-3}^{y+1} xy \, dx \, dy = \int_{-2}^4 \left[\frac{x^2}{2} y \right]_{x=\frac{1}{2}y^2-3}^{x=y+1} dy \\ &= \frac{1}{2} \int_{-2}^4 y \left[(y+1)^2 - \left(\frac{1}{2}y^2 - 3 \right)^2 \right] dy \\ &= \frac{1}{2} \int_{-2}^4 \left(-\frac{y^5}{4} + 4y^3 + 2y^2 - 8y \right) dy \\ &= \frac{1}{2} \left[-\frac{y^6}{24} + y^4 + 2\frac{y^3}{3} - 4y^2 \right]_{-2}^4 = 36 \end{aligned}$$

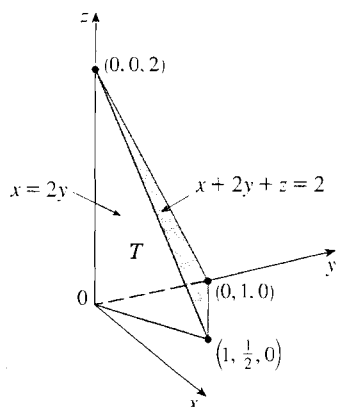


FIGURE 13

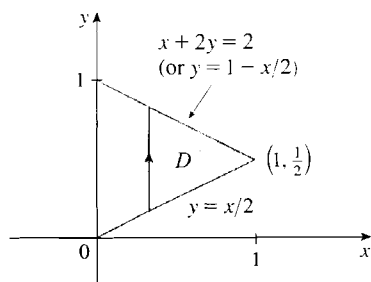


FIGURE 14

If we had expressed D as a type I region using Figure 12(a), then we would have obtained

$$\iint_D xy \, dA = \int_{-3}^{-1} \int_{-\sqrt{2x+6}}^{\sqrt{2x+6}} xy \, dy \, dx + \int_{-1}^5 \int_{x-1}^{\sqrt{2x+6}} xy \, dy \, dx$$

but this would have involved more work than the other method. \square **EXAMPLE 4** Find the volume of the tetrahedron bounded by the planes $x + 2y + z = 2$, $x = 2y$, $x = 0$, and $z = 0$.**SOLUTION** In a question such as this, it's wise to draw two diagrams: one of the three-dimensional solid and another of the plane region D over which it lies. Figure 13 shows the tetrahedron T bounded by the coordinate planes $x = 0$, $z = 0$, the vertical plane $x = 2y$, and the plane $x + 2y + z = 2$. Since the plane $x + 2y + z = 2$ intersects the xy -plane (whose equation is $z = 0$) in the line $x + 2y = 2$, we see that T lies above the triangular region D in the xy -plane bounded by the lines $x = 2y$, $x + 2y = 2$, and $x = 0$. (See Figure 14.)The plane $x + 2y + z = 2$ can be written as $z = 2 - x - 2y$, so the required volume lies under the graph of the function $z = 2 - x - 2y$ and above

$$D = \{(x, y) \mid 0 \leq x \leq 1, x/2 \leq y \leq 1 - x/2\}$$

Therefore

$$\begin{aligned} V &= \iint_D (2 - x - 2y) \, dA = \int_0^1 \int_{x/2}^{1-x/2} (2 - x - 2y) \, dy \, dx \\ &= \int_0^1 [2y - xy - y^2]_{y=x/2}^{y=1-x/2} \, dx \\ &= \int_0^1 \left[2 - x - x \left(1 - \frac{x}{2} \right) - \left(1 - \frac{x}{2} \right)^2 - x + \frac{x^2}{2} + \frac{x^2}{4} \right] \, dx \\ &= \int_0^1 (x^2 - 2x + 1) \, dx = \left[\frac{x^3}{3} - x^2 + x \right]_0^1 = \frac{1}{3} \quad \square \end{aligned}$$

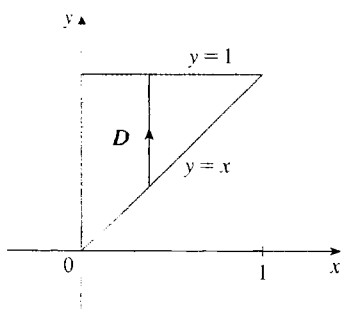


FIGURE 15
D as a type I region

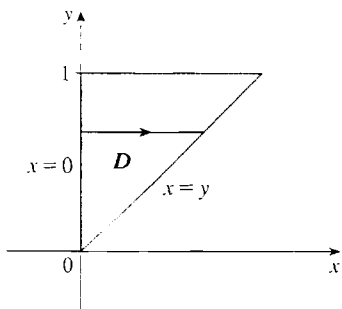


FIGURE 16
D as a type II region

EXAMPLE 5 Evaluate the iterated integral $\int_0^1 \int_x^1 \sin(y^2) \, dy \, dx$.

SOLUTION If we try to evaluate the integral as it stands, we are faced with the task of first evaluating $\int \sin(y^2) \, dy$. But it's impossible to do so in finite terms since $\int \sin(y^2) \, dy$ is not an elementary function. (See the end of Section 7.5.) So we must change the order of integration. This is accomplished by first expressing the given iterated integral as a double integral. Using (3) backward, we have

$$\int_0^1 \int_x^1 \sin(y^2) \, dy \, dx = \iint_D \sin(y^2) \, dA$$

where $D = \{(x, y) \mid 0 \leq x \leq 1, x \leq y \leq 1\}$

We sketch this region D in Figure 15. Then from Figure 16 we see that an alternative description of D is

$$D = \{(x, y) \mid 0 \leq y \leq 1, 0 \leq x \leq y\}$$

This enables us to use (5) to express the double integral as an iterated integral in the reverse order:

$$\begin{aligned} \int_0^1 \int_x^1 \sin(y^2) \, dy \, dx &= \iint_D \sin(y^2) \, dA \\ &= \int_0^1 \int_0^y \sin(y^2) \, dx \, dy = \int_0^1 [x \sin(y^2)]_{x=0}^{x=y} \, dy \\ &= \int_0^1 y \sin(y^2) \, dy = \left[-\frac{1}{2} \cos(y^2) \right]_0^1 \\ &= \frac{1}{2}(1 - \cos 1) \quad \square \end{aligned}$$

PROPERTIES OF DOUBLE INTEGRALS

We assume that all of the following integrals exist. The first three properties of double integrals over a region D follow immediately from Definition 2 and Properties 7, 8, and 9 in Section 15.1.

6 $\iint_D [f(x, y) + g(x, y)] \, dA = \iint_D f(x, y) \, dA + \iint_D g(x, y) \, dA$

7 $\iint_D cf(x, y) \, dA = c \iint_D f(x, y) \, dA$

If $f(x, y) \geq g(x, y)$ for all (x, y) in D , then

$$\boxed{8} \quad \iint_D f(x, y) \, dA \geq \iint_D g(x, y) \, dA$$

The next property of double integrals is similar to the property of single integrals given by the equation $\int_a^b f(x) \, dx = \int_a^c f(x) \, dx + \int_c^b f(x) \, dx$.

If $D = D_1 \cup D_2$, where D_1 and D_2 don't overlap except perhaps on their boundaries (see Figure 17), then

$$\boxed{9} \quad \iint_D f(x, y) \, dA = \iint_{D_1} f(x, y) \, dA + \iint_{D_2} f(x, y) \, dA$$

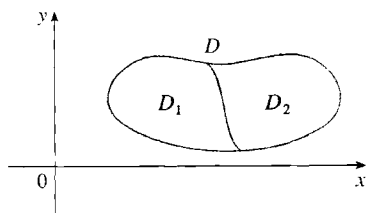


FIGURE 17

Property 9 can be used to evaluate double integrals over regions D that are neither type I nor type II but can be expressed as a union of regions of type I or type II. Figure 18 illustrates this procedure. (See Exercises 51 and 52.)

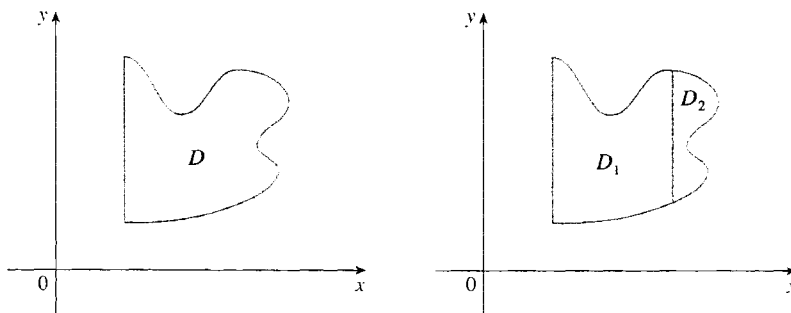


FIGURE 18

(a) D is neither type I nor type II.

(b) $D = D_1 \cup D_2$, D_1 is type I, D_2 is type II.

The next property of integrals says that if we integrate the constant function $f(x, y) = 1$ over a region D , we get the area of D :

$$\boxed{10} \quad \iint_D 1 \, dA = A(D)$$

Figure 19 illustrates why Equation 10 is true: A solid cylinder whose base is D and whose height is 1 has volume $A(D) \cdot 1 = A(D)$, but we know that we can also write its volume as $\iint_D 1 \, dA$.

Finally, we can combine Properties 7, 8, and 10 to prove the following property. (See Exercise 57.)

$\boxed{11}$ If $m \leq f(x, y) \leq M$ for all (x, y) in D , then

$$mA(D) \leq \iint_D f(x, y) \, dA \leq MA(D)$$

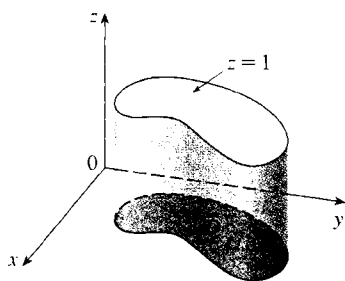


FIGURE 19

Cylinder with base D and height 1

EXAMPLE 6 Use Property 11 to estimate the integral $\iint_D e^{\sin x \cos y} dA$, where D is the disk with center the origin and radius 2.

SOLUTION Since $-1 \leq \sin x \leq 1$ and $-1 \leq \cos y \leq 1$, we have $-1 \leq \sin x \cos y \leq 1$ and therefore

$$e^{-1} \leq e^{\sin x \cos y} \leq e^1 = e$$

Thus, using $m = e^{-1} = 1/e$, $M = e$, and $A(D) = \pi(2)^2$ in Property 11, we obtain

$$\frac{4\pi}{e} \leq \iint_D e^{\sin x \cos y} dA \leq 4\pi e \quad \square$$

15.3 EXERCISES

1–6 Evaluate the iterated integral.

1. $\int_0^2 \int_0^{\sqrt{y}} xy^2 dx dy$

2. $\int_0^1 \int_{2x}^{2y} (x - y) dy dx$

3. $\int_0^1 \int_{-x}^1 (1 + 2y) dy dx$

4. $\int_0^2 \int_y^{2y} xy dx dy$

5. $\int_0^{\pi/2} \int_0^{\cos \theta} e^{\sin \theta} dr d\theta$

6. $\int_0^1 \int_0^v \sqrt{1 - v^2} du dv$

7–18 Evaluate the double integral.

7. $\iint_D y^2 dA$, $D = \{(x, y) \mid -1 \leq y \leq 1, -y - 2 \leq x \leq y\}$

8. $\iint_D \frac{y}{x^2 + 1} dA$, $D = \{(x, y) \mid 0 \leq x \leq 1, 0 \leq y \leq x^2\}$

9. $\iint_D x dA$, $D = \{(x, y) \mid 0 \leq x \leq \pi, 0 \leq y \leq \sin x\}$

10. $\iint_D x^2 dA$, $D = \{(x, y) \mid 1 \leq x \leq e, 0 \leq y \leq \ln x\}$

11. $\iint_D y^2 e^{xy} dA$, $D = \{(x, y) \mid 0 \leq y \leq 4, 0 \leq x \leq y\}$

12. $\iint_D x \sqrt{y^2 - x^2} dA$, $D = \{(x, y) \mid 0 \leq y \leq 1, 0 \leq x \leq y\}$

13. $\iint_D x \cos y dA$, D is bounded by $y = 0$, $y = x^2$, $x = 1$

14. $\iint_D (x - y) dA$, D is bounded by $y = \sqrt{x}$ and $y = x^2$

15. $\iint_D y^3 dA$,
 D is the triangular region with vertices $(0, 2)$, $(1, 1)$, $(3, 2)$

16. $\iint_D xy^2 dA$, D is enclosed by $x = 0$ and $x = \sqrt{1 - y^2}$

17. $\iint_D (2x - y) dA$,

D is bounded by the circle with center the origin and radius 2

18. $\iint_D 2xy dA$, D is the triangular region with vertices $(0, 0)$, $(1, 2)$, and $(0, 3)$

19–28 Find the volume of the given solid.

19. Under the plane $x + 2y - z = 0$ and above the region bounded by $y = x$ and $y = x^4$

20. Under the surface $z = 2x + y^2$ and above the region bounded by $x = y^2$ and $x = y^3$

21. Under the surface $z = xy$ and above the triangle with vertices $(1, 1)$, $(4, 1)$, and $(1, 2)$

22. Enclosed by the paraboloid $z = x^2 + 3y^2$ and the planes $x = 0$, $y = 1$, $y = x$, $z = 0$

23. Bounded by the coordinate planes and the plane $3x + 2y + z = 6$

24. Bounded by the planes $z = x$, $y = x$, $x + y = 2$, and $z = 0$

25. Enclosed by the cylinders $z = x^2$, $y = x^2$ and the planes $z = 0$, $y = 4$

26. Bounded by the cylinder $y^2 + z^2 = 4$ and the planes $x = 2y$, $x = 0$, $z = 0$ in the first octant

27. Bounded by the cylinder $x^2 + y^2 = 1$ and the planes $y = z$, $x = 0$, $z = 0$ in the first octant

28. Bounded by the cylinders $x^2 + y^2 = r^2$ and $y^2 + z^2 = r^2$

29. Use a graphing calculator or computer to estimate the x -coordinates of the points of intersection of the curves $y = x^4$ and $y = 3x - x^2$. If D is the region bounded by these curves, estimate $\iint_D x dA$.

- 30.** Find the approximate volume of the solid in the first octant that is bounded by the planes $y = x$, $z = 0$, and $z = x$ and the cylinder $y = \cos x$. (Use a graphing device to estimate the points of intersection.)

31–32 Find the volume of the solid by subtracting two volumes.

- 31.** The solid enclosed by the parabolic cylinders $y = 1 - x^2$, $y = x^2 - 1$ and the planes $x + y + z = 2$, $2x + 2y - z + 10 = 0$
- 32.** The solid enclosed by the parabolic cylinder $y = x^2$ and the planes $z = 3y$, $z = 2 + y$

33–34 Sketch the solid whose volume is given by the iterated integral.

33. $\int_0^1 \int_0^{1-x} (1 - x - y) dy dx$ **34.** $\int_0^1 \int_0^{1-x^2} (1 - x) dy dx$

CAS 35–38 Use a computer algebra system to find the exact volume of the solid.

- 35.** Under the surface $z = x^3y^4 + xy^2$ and above the region bounded by the curves $y = x^2 - x$ and $y = x^2 + x$ for $x \geq 0$
- 36.** Between the paraboloids $z = 2x^2 + y^2$ and $z = 8 - x^2 - 2y^2$ and inside the cylinder $x^2 + y^2 = 1$
- 37.** Enclosed by $z = 1 - x^2 - y^2$ and $z = 0$
- 38.** Enclosed by $z = x^2 + y^2$ and $z = 2y$

39–44 Sketch the region of integration and change the order of integration.

39. $\int_0^4 \int_0^{\sqrt{x}} f(x, y) dy dx$ **40.** $\int_0^1 \int_{4x}^4 f(x, y) dy dx$

41. $\int_0^3 \int_{-\sqrt{9-y^2}}^{\sqrt{9-y^2}} f(x, y) dx dy$ **42.** $\int_0^3 \int_0^{\sqrt{9-y}} f(x, y) dx dy$

43. $\int_1^2 \int_0^{\ln x} f(x, y) dy dx$ **44.** $\int_0^1 \int_{\arctan x}^{\pi/4} f(x, y) dy dx$

45–50 Evaluate the integral by reversing the order of integration.

45. $\int_0^1 \int_{3y}^3 e^{x^2} dx dy$ **46.** $\int_0^{\sqrt{\pi}} \int_y^{\sqrt{\pi}} \cos(x^2) dx dy$

47. $\int_0^4 \int_{\sqrt{x}}^2 \frac{1}{y^3 + 1} dy dx$ **48.** $\int_0^1 \int_x^1 e^{x/y} dy dx$

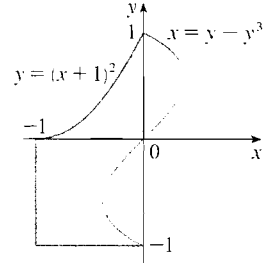
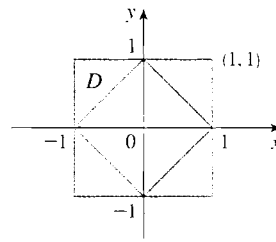
49. $\int_0^1 \int_{\arcsin x}^{\pi/2} \cos x \sqrt{1 + \cos^2 x} dx dy$

50. $\int_0^8 \int_{\sqrt{y}}^2 e^{x^4} dx dy$

51–52 Express D as a union of regions of type I or type II and evaluate the integral.

51. $\iint_D x^2 dA$

52. $\iint_D y dA$



53–54 Use Property 11 to estimate the value of the integral.

- 53.** $\iint_Q e^{-x^2+y^2} dA$, Q is the quarter-circle with center the origin and radius $\frac{1}{2}$ in the first quadrant
- 54.** $\iint_T \sin^4(x + y) dA$, T is the triangle enclosed by the lines $y = 0$, $y = 2x$, and $x = 1$

55–56 Find the average value of f over region D .

- 55.** $f(x, y) = xy$, D is the triangle with vertices $(0, 0)$, $(1, 0)$, and $(1, 3)$
- 56.** $f(x, y) = x \sin y$, D is enclosed by the curves $y = 0$, $y = x^2$, and $x = 1$

57. Prove Property 11.

58. In evaluating a double integral over a region D , a sum of iterated integrals was obtained as follows:

$$\iint_D f(x, y) dA = \int_0^1 \int_0^{2y} f(x, y) dx dy + \int_1^3 \int_0^{3-y} f(x, y) dx dy$$

Sketch the region D and express the double integral as an iterated integral with reversed order of integration.

- 59.** Evaluate $\iint_D (x^2 \tan x + y^3 + 4) dA$, where $D = \{(x, y) \mid x^2 + y^2 \leq 2\}$. [Hint: Exploit the fact that D is symmetric with respect to both axes.]
- 60.** Use symmetry to evaluate $\iint_D (2 - 3x + 4y) dA$, where D is the region bounded by the square with vertices $(\pm 5, 0)$ and $(0, \pm 5)$.
- 61.** Compute $\iint_D \sqrt{1 - x^2 - y^2} dA$, where D is the disk $x^2 + y^2 \leq 1$, by first identifying the integral as the volume of a solid.
- CAS 62.** Graph the solid bounded by the plane $x + y + z = 1$ and the paraboloid $z = 4 - x^2 - y^2$ and find its exact volume. (Use your CAS to do the graphing, to find the equations of the boundary curves of the region of integration, and to evaluate the double integral.)