Dr. Z's Math251 Handout #15.1 (2nd ed.) [Integration in Several Variables]

By Doron Zeilberger

Problem Type 15.1a: Calculate the iterated integral

$$\int_a^b \int_c^d f(x,y) \, dx \, dy \quad .$$

Example Problem 15.1a: Calculate the iterated integral

$$\int_1^4 \int_0^2 (x + \sqrt{y}) \, dx \, dy \quad .$$

Steps

1. First evaluate the inner integral.

$$\int_{c}^{d} f(x,y) dx .$$

Since it is an x-integral, integrate with respect to x, and treat y as a constant. The answer to this step should be an expression in y. Of course, once in awhile it could be just a number.

2. Do the **outer integral** by integrating w.r.t. y the expression that you got in step 1.

Example

1. The inner integral is

$$\int_0^2 (x + \sqrt{y}) \, dx$$

The anti-derivative is $x^2/2 + x\sqrt{y}$, so

$$\int_0^2 (x + \sqrt{y}) dx = \frac{x^2}{2} + x\sqrt{y} \quad \Big|_0^2$$

$$= \frac{2^2 - 0^2}{2} + (2 - 0)\sqrt{y} = 2 + 2y^{1/2}$$

2.
$$\int_{1}^{4} \int_{0}^{2} (x + \sqrt{y}) \, dx \, dy$$

$$= \int_{1}^{4} \left[\int_{0}^{2} (x + \sqrt{y}) \, dx \right] \, dy$$

$$= \int_{1}^{4} \left[2 + 2y^{1/2} \right] \, dy = 2y + 2\frac{y^{3/2}}{3/2} \Big|_{1}^{4}$$

$$= 2y + \frac{4}{3} (\sqrt{y})^{3} \Big|_{1}^{4} = 2 \cdot (4 - 1) + \frac{4}{3} \left[(\sqrt{4})^{3} - (\sqrt{1})^{3} \right]$$

$$= 6 + \frac{4}{3} \cdot 7 = \frac{46}{3} \quad .$$

Ans.: 46/3.

Problem Type 15.1b: Calculate the double integral

$$\int \int_{R} f(x,y) \, dA \quad ,$$

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

Example Problem 15.1b: Calculate the double integral

$$\int \int_{R} \frac{xy^2}{x^2 + 1} \, dA \quad ,$$

$$R = \{(x,y) \mid 0 \le x \le 1, -3 \le y \le 3\}$$
.

Steps

1. Convert it to an iterated integral:

$$\int_a^b \int_c^d f(x,y) \, dy \, dx \quad ,$$

or, if you wish

$$\int_{c}^{d} \int_{a}^{b} f(x, y) \, dx \, dy \quad .$$

Both are correct.

Example

1. $\int_0^1 \int_{-3}^3 \frac{xy^2}{x^2 + 1} \, dy \, dx .$

- **2.** Evaluate the iterated intergal like in 15.1a.
- 2. $\int_0^1 \int_{-3}^3 \frac{xy^2}{x^2 + 1} \, dy \, dx$ $= \int_0^1 \left[\int_{-3}^3 \frac{xy^2}{x^2 + 1} \, dy \right] \, dx .$

The inner integral is:

$$\int_{-3}^{3} \frac{xy^2}{x^2 + 1} \, dy = \frac{x}{x^2 + 1} \int_{-3}^{3} y^2 \, dy = \left(\frac{x}{x^2 + 1}\right) \frac{y^3}{3} \Big|_{-3}^{3}$$
$$= \left(\frac{x}{x^2 + 1}\right) 18 = \frac{18x}{x^2 + 1} \quad .$$

Hence the iterated integral is:

$$\int_0^1 \frac{18x}{(x^2+1)} dx = 9\ln(x^2+1) \Big|_0^1$$
$$= 9[\ln(1^2+1) - \ln(0^2+1)] = 9\ln 2 .$$

Ans.: 9 ln 2.

Problem Type 15.1c: Find the volume of the solid that lies under the plane ax + by + cz = d and above the rectangle

$$R = \{ (x, y) | A_1 \le x \le A_2, B_1 \le y \le B_2 \}$$
.

Example Problem 15.1c: Find the volume of the solid that lies under the plane 2x + 3y + z = 10 and above the rectangle

$$R = \{ (x,y) | 0 \le x \le 2, \, 0 \le y \le 1 \} \quad .$$

Steps

1. Solve for z putting it in the form z = f(x, y). Technically, you would have to check that f(x, y) is always positive above the given region R but you can trust the problem. Set up the integral

$$\int_{R} f(x,y) \, dA \quad .$$

Example

1. Solving for z in 2x + 3y + z = 10 gives z = 10 - 2x - 3y, so f(x, y) = 10 - 2x - 3y and the desired volume is

$$\int_{R} (10 - 2x - 3y) dA \quad .$$

- 2. Convert the area-integral to an iterated integral either way.
- 2.

$$\int_{R} (10-2x-3y) dA = \int_{0}^{1} \int_{0}^{2} (10-2x-3y) dx dy .$$

Or, if you wish

$$\int_{B} (10-2x-3y) \, dA = \int_{0}^{2} \int_{0}^{1} (10-2x-3y) \, dy \, dx \quad .$$

- **3.** Compute (one of those) iterated integral(s), like we did in 15.1a.
- 3.

$$\int_{0}^{1} \int_{0}^{2} (10 - 2x - 3y) \, dx \, dy = \int_{0}^{1} \left[\int_{0}^{2} (10 - 2x - 3y) \, dx \right] \, dy$$

$$= \int_{0}^{1} \left[10x - x^{2} - 3xy \Big|_{0}^{2} \right] \, dy = \int_{0}^{1} \left[10 \cdot 2 - 2^{2} - 3 \cdot 2y - 0 \right] \, dy$$

$$= \int_{0}^{1} \left[16 - 6y \right] \, dy$$

$$= 16y - 3y^{2} \Big|_{0}^{1} = 16 - 3 = 13 \quad .$$

Ans.: The volume is 13.

Problem Type 15.1d: Find the volume of the solid in the first octant bounded by the cylinder $z = r^2 - x^2$ and the plane y = a.

Example Problem 15.1d: Find the volume of the solid in the first octant bounded by the cylinder $z = 16 - x^2$ and the plane y = 3.

Steps

Example

1. Unlike the previous problem, now we also need to figure out the "floor plan" R. If the surface is z = f(x,y) then set f(x,y) = 0 getting $x = \pm r$ and remember that positive octant means $x \geq 0$, $y \geq 0$. It follows that

$$R = \{(x,y)|0 \le x \le r, 0 \le y \le a\}$$
 .

1. Setting z=0 gives $16-x^2=0$ so $x=\pm 4$ but in the *positive orthant* we have $x\geq 0$ so the boundary of R are x=0, x=4, y=0, y=3. So the boundary is:

$$R = \{(x,y)|0 \le x \le 4, 0 \le y \le 3\}$$
.

 $\int_{B} (16-x^2) dA = \int_{0}^{3} \int_{0}^{4} (16-x^2) dx dy .$

2. Set up the integral

$$\int_{R} f(x,y) \, dA \quad ,$$

and convert it to an iterated integral.

- 0
- 3. Evaluate this iterated integral.
- 3.

2.

$$\int_0^3 \int_0^4 (16 - x^2) \, dx \, dy = \int_0^3 \left[\int_0^4 (16 - x^2) \, dx \right] \, dy$$
$$= \int_0^3 \left[16x - \frac{x^3}{3} \Big|_0^4 \right] \, dy = \int_0^3 \frac{128}{3} \, dy$$
$$= \frac{128}{3} y \Big|_0^3 = 128 \quad .$$

Ans.: The volume is 128.