

Dr. Z's Math251 Handout #15.2 [Iterated Integrals]

By Doron Zeilberger

Problem Type 15.2a: Calculate the iterated integral

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

Example Problem 15.2a: Calculate the iterated integral

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

Steps

1. First evaluate the **inner integral**.

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

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

$$\begin{aligned} \int_0^2 (x + \sqrt{y}) dx &= \left. \frac{x^2}{2} + x\sqrt{y} \right|_0^2 \\ &= \frac{2^2 - 0^2}{2} + (2 - 0)\sqrt{y} = 2 + 2y^{1/2} \quad . \end{aligned}$$

2.

$$\begin{aligned} &\int_1^4 \int_0^2 (x + \sqrt{y}) dx dy \\ &= \int_1^4 \left[\int_0^2 (x + \sqrt{y}) dx \right] dy \\ &= \int_1^4 [2 + 2y^{1/2}] dy = 2y + 2 \frac{y^{3/2}}{3/2} \Big|_1^4 \\ &= 2y + \frac{4}{3} (\sqrt{y})^3 \Big|_1^4 = 2 \cdot (4 - 1) + \frac{4}{3} [(\sqrt{4})^3 - (\sqrt{1})^3] \\ &= 6 + \frac{4}{3} \cdot 7 = \frac{46}{3} \quad . \end{aligned}$$

Ans.: 46/3.

Problem Type 15.2b: Calculate the double integral

$$\int \int_R f(x, y) \, dA \quad ,$$

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

Example Problem 15.2b: Calculate the double integral

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

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

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.

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

2. Evaluate the iterated integral like in 15.2a .

2.

$$\begin{aligned} & \int_0^1 \int_{-3}^3 \frac{xy^2}{x^2+1} dy dx \\ &= \int_0^1 \left[\int_{-3}^3 \frac{xy^2}{x^2+1} dy \right] dx \quad . \end{aligned}$$

The inner integral is:

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

Hence the iterated integral is:

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

Ans.: $9 \ln 2$.

Problem Type 15.2c: Find the volume of the solid that lies under the plane $ax + by + cz = d$ and above the rectangle

$$R = \{ (x, y) \mid A_1 \leq x \leq A_2, B_1 \leq y \leq B_2 \} \quad .$$

Example Problem 15.2c: Find the volume of the solid that lies under the plane $2x + 3y + z = 10$ and above the rectangle

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

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.

$$\int_R (10-2x-3y) dA = \int_0^1 \int_0^2 (10-2x-3y) dx dy \quad .$$

Or, if you wish

$$\int_R (10-2x-3y) dA = \int_0^2 \int_0^1 (10-2x-3y) dy dx \quad .$$

3. Compute (one of those) iterated integral(s), like we did in 15.2a.

3.

$$\begin{aligned} \int_0^1 \int_0^2 (10-2x-3y) dx dy &= \int_0^1 \left[\int_0^2 (10-2x-3y) dx \right] dy \\ &= \int_0^1 \left[10x - x^2 - 3xy \Big|_0^2 \right] dy = \int_0^1 [10 \cdot 2 - 2^2 - 3 \cdot 2y - 0] dy \\ &= \int_0^1 [16 - 6y] dy \\ &= 16y - 3y^2 \Big|_0^1 = 16 - 3 = 13 \quad . \end{aligned}$$

Ans.: The volume is 13.

Problem Type 15.2d: 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 15.2d: 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

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

2. Set up the integral

$$\int_R f(x, y) dA \quad ,$$

and convert it to an iterated integral.

3. Evaluate this iterated integral.

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:

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

2.

$$\int_R (16 - x^2) dA = \int_0^3 \int_0^4 (16 - x^2) dx dy \quad .$$

3.

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

Ans.: The volume is 128.