

Chapter two Multiple Integrals

Single Integrals

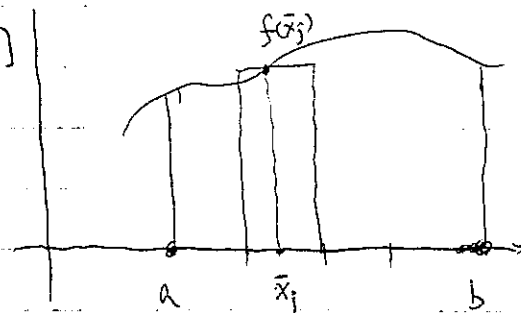
1. Double integrals.

Single integrals: Let $f(x)$ be a function defined in $[a, b]$

A partition $\{x_j\}$ is defined in $[a, b]$

$$a = x_1 < x_2 < \dots < x_{N+1} = b$$

Let $\bar{x}_j \in (x_j, x_{j+1})$



The definite integral of $f(x)$ from a to b is

$$\int_a^b f(x) dx = \lim_{N \rightarrow \infty} \sum_{j=1}^N f(\bar{x}_j) \delta x_j$$

where $\delta x_j = x_{j+1} - x_j$.

Geometrically, if $f(x)$ is positive, the integral corresponds to the area between the curve, the x -axis and lines $x=a$ and $x=b$.

Simply speaking, divide the domain (a, b) into small pieces, $f(\bar{x}_j)$ is the value at a point in j -th piece. And obtain the Sum

$$\sum_{j=1}^N f(\bar{x}_j) \delta x_j$$

Its limit is the integral.

The idea can be extended to two-dimensional problem, double integral.

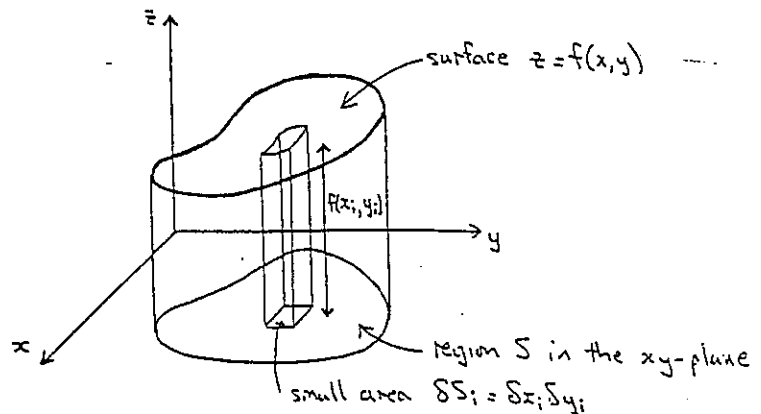
Let $f(x, y)$ be a function of two variables defined in a domain $R \subset \mathbb{R}^2$.

- (i) Divide the domain into small pieces S_j
- (ii) take any ^{one} point at each piece, (\bar{x}_j, \bar{y}_j)
- (iii) obtain the sum

$$\sum_{j=1}^N f(\bar{x}_j, \bar{y}_j) \Delta S_j$$

Then the double integral of $f(x, y)$ over the region R is defined by

$$\iint_R f(x, y) ds = \lim_{N \rightarrow \infty} \sum_{j=1}^N f(\bar{x}_j, \bar{y}_j) \Delta S_j$$



Such an integral is sometimes called a ^{Double} ~~surface~~ integral.

Geometrically, if $z = f(x, y)$ is positive, this corresponds the volume, (non-negative) as in Figure.

notation:

$$\iint_R f(x, y) ds = \iint_R f(x, y) dx dy$$

2.2. The calculation of 2-D integrals.

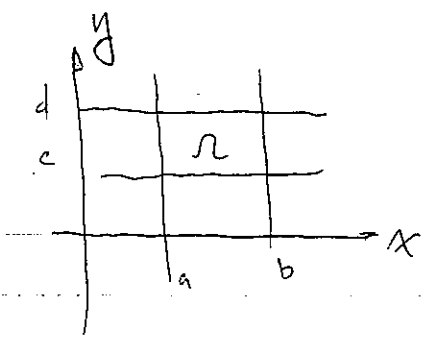
Ex. $f(x, y) = 1$

$$\iint_R 1 \, ds = \lim_{N \rightarrow \infty} \sum_{j=1}^N 1 \cdot \delta S_j = \text{area of the region } S$$

Ex. (Rectangular regions)

If R is the region:

$$a \leq x \leq b, \quad c \leq y \leq d$$

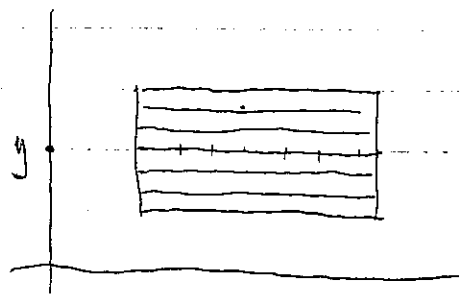


Then

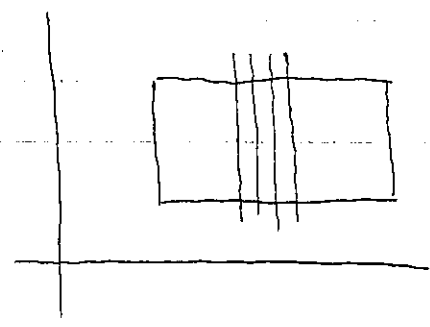
$$\iint_R f(x, y) \, dx \, dy = \int_c^d \left(\int_a^b f(x, y) \, dx \right) dy \quad (1)$$

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

details



(1)



(2)

Ex Evaluate $\iint_R (2xy + y^2) \, ds = I$

where $R : 1 \leq x \leq 2, \quad 0 \leq y \leq 1$

Then

$$I = \int_0^1 \left(\int_1^2 (2xy + y^2) dx \right) dy$$

$$= \int_0^1 (x^2y + xy^2) \Big|_1^2 dy \quad (y \text{ is considered as a constant})$$

$$= \int_0^1 (4y + 2y^2 - y - y^2) dy$$

$$= \int_0^1 (3y + y^2) dy = \left(\frac{3}{2}y^2 + \frac{1}{3}y^3 \right) \Big|_0^1 = \frac{3}{2} + \frac{1}{3} = \frac{11}{6}$$

or

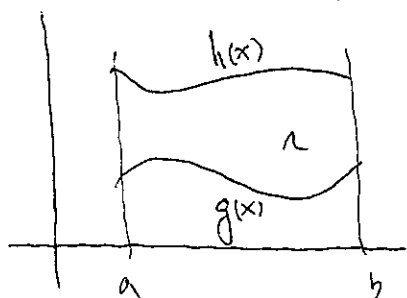
$$I = \int_1^2 \left(\int_0^1 (2xy + y^2) dy \right) dx$$

$$= \int_1^2 \left(xy^2 + \frac{1}{3}y^3 \right) \Big|_0^1 dx = \int_1^2 \left(x + \frac{1}{3} \right) dx = \frac{11}{6}$$

Ex (Non-rectangular region)

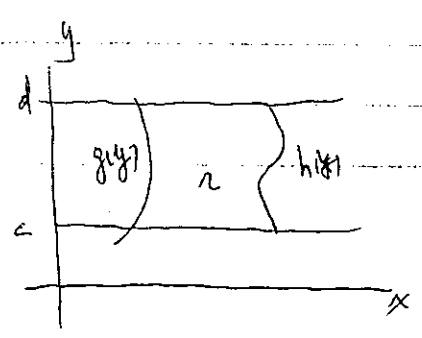
The main idea to evaluate a double integral is to transfer it to ~~sin~~ single integral. The main problem is to determine the upper and lower limits in these single integrals.

Some non-rectangular regions



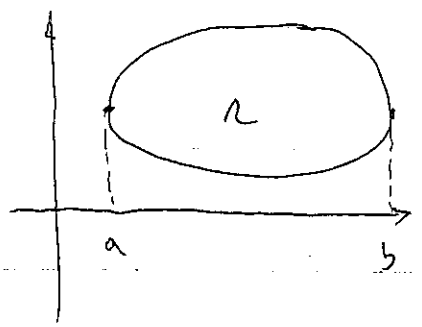
$$R: a \leq x \leq b, \quad g(x) \leq y \leq h(x)$$

$$I = \iint_R f(x, y) dx dy = \int_a^b \left(\int_{g(x)}^{h(x)} f(x, y) dy \right) dx$$



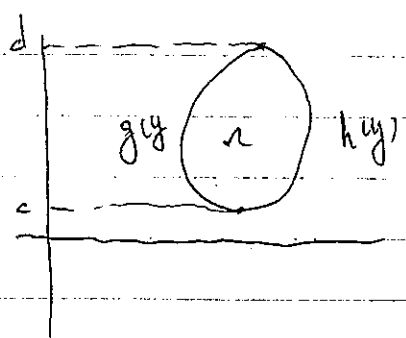
$R: c \leq y \leq d, g(y) \leq x \leq h(y)$

$$I = \iint_R f(x,y) dx dy = \int_c^d \left(\int_{g(y)}^{h(y)} f(x,y) dx \right) dy$$



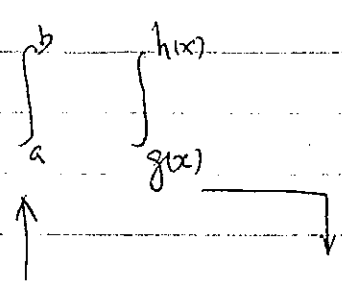
$R: a \leq x \leq b, g(x) \leq y \leq h(x)$

$$I = \int_a^b \left(\int_{g(x)}^{h(x)} f(x,y) dy \right) dx$$



Similarly

Basic idea

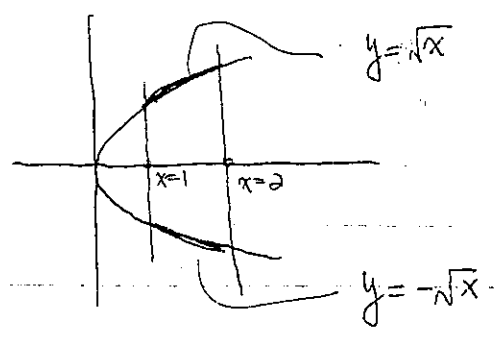


constant limit variable limits (constant limits are included)

Ex. Calculate

$$\iint_R xy^2 dx dy$$

where R : region by $y^2 = x$
 $x=1, x=2$

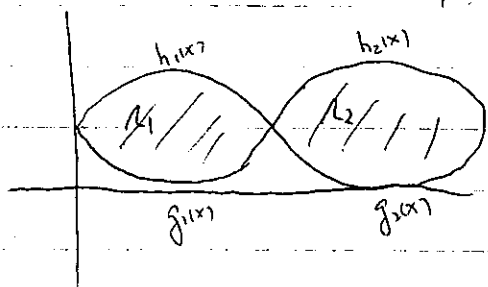


$$\iint_R xy \, dx \, dy = \int_1^2 \left(\int_{-\sqrt{x}}^{\sqrt{x}} xy^2 \, dy \right) dx$$

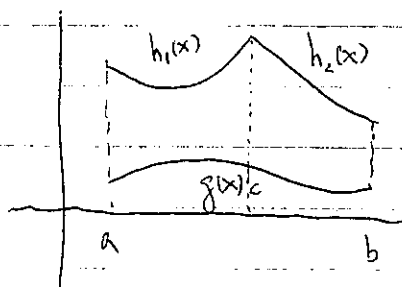
$$= \int_1^2 \left(\frac{x}{3} y^3 \Big|_{-\sqrt{x}}^{\sqrt{x}} \right) dx = \int_1^2 \frac{2}{3} x^{5/2} dx$$

$$= \frac{2}{3} \cdot \frac{2}{7} x^{7/2} \Big|_1^2 = \frac{4}{21} (2^{7/2} - 1) \quad \#$$

Some other regions:



$$I = \iint_{R_1} f(x,y) \, dx \, dy + \iint_{R_2} f(x,y) \, dx \, dy$$

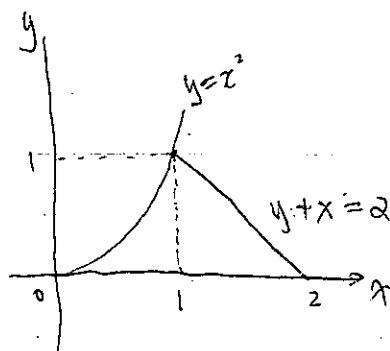


$$I = \int_a^c \left(\int_{g(x)}^{h_1(x)} f(x,y) \, dy \right) dx + \int_c^b \left(\int_{g(x)}^{h_2(x)} f(x,y) \, dy \right) dx$$

Ex. Calculate $I = \iint_R xy \, dx \, dy$ where R is the region by $y = x^2$, $y = 2-x$ and $y = 0$

$$I = \int_0^1 \left(\int_0^{x^2} xy \, dy \right) dx + \int_1^2 \left(\int_0^{2-x} xy \, dy \right) dx$$

$$= \int_0^1 \frac{x^4}{2} dx + \int_1^2 2x^3 dx = \frac{37}{120}$$



Also

$$I = \int_0^1 \left(\int_{\sqrt{y}}^{2-y} xy \, dx \right) dy = \int_0^1 \left(\frac{(2-y)^2 y}{2} - \frac{y^3}{2} \right) dy$$

Change of variable in double integrals

For single integrals, we have

$$I = \int_a^b f(x) dx \quad \underline{x = x(u)} \quad \int_{\alpha}^{\beta} \left(f(x(u)) \frac{dx}{du} \right) du$$

Where $x(\alpha) = a$, $x(\beta) = b$:

Ex. $\int_0^{\sqrt{\pi}} x \sin(x^2) dx$ Let $x^2 = u$, $\frac{dx}{du} = \frac{1}{2x}$ $\int_0^{\pi} x \sin(u) \cdot \frac{1}{2x} du$
 $= \int_0^{\pi} \frac{1}{2} \sin(u) du = -\frac{1}{2} \cos u \Big|_0^{\pi} = 1$ ✘

For the double integral $I = \iint_{\mathcal{R}} f(x, y) dx dy$

if we use the change of variable - $x = x(u, v)$ then
 $y = y(u, v)$

$$I = \iint_{\mathcal{R}^*} f(x(u, v), y(u, v)) |J| du dv$$

where

$$J = \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} \quad \text{i.e. } dx dy = |J| du dv$$

is called the Jacobian of the transformation.

\mathcal{R}^* is the region in uv -plane corresponding to the region \mathcal{R} in the xy -plane

Ex. Calculate

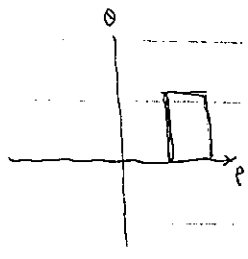
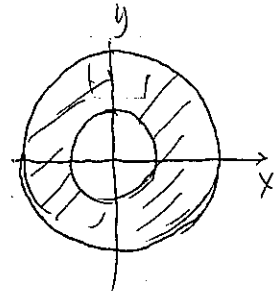
$$I = \iint_{\Omega} (x^2 + y^2) dx dy$$

$$\Omega: x^2 + y^2 \leq b, x^2 + y^2 \geq a \quad b > a.$$

Change to polar coordinates

$$x = r \cos \theta$$

$$y = r \sin \theta$$



$$\frac{\partial x}{\partial r} = \cos \theta, \quad \frac{\partial y}{\partial r} = \sin \theta, \quad \frac{\partial x}{\partial \theta} = -r \sin \theta, \quad \frac{\partial y}{\partial \theta} = r \cos \theta$$

$$J = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} = r$$

Then

$$I = \iint_{\Omega} (x^2 + y^2) dx dy = \iint_{\Omega^*} ((r \cos \theta)^2 + (r \sin \theta)^2) \cdot r \cdot dr d\theta$$

$$= \iint_{\Omega^*} r^3 dr d\theta$$

$$\Omega^*: a \leq r \leq b, \quad 0 \leq \theta \leq 2\pi$$

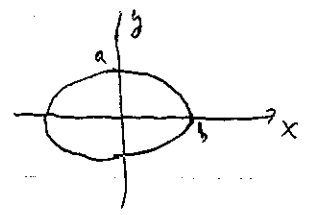
$$I = \iint_{\Omega^*} r^3 dr d\theta = \int_a^b \left(\int_0^{2\pi} r^3 d\theta \right) dr = \int_a^b r^3 \cdot 2\pi \cdot dr = \frac{2\pi}{4} (b^4 - a^4)$$

Ex. Calculate

$$I = \iint_{\Omega} \sqrt{1 - \frac{x^2}{a^2} - \frac{y^2}{b^2}} dx dy$$

where

$$\Omega: \left\{ (x, y) \mid \frac{x^2}{a^2} + \frac{y^2}{b^2} \leq 1 \right\}$$



Sol: Change of variable, $x = ar \cos \theta$
 $y = br \sin \theta$

$$\frac{\partial x}{\partial r} = a \cos \theta \quad \frac{\partial y}{\partial r} = b \sin \theta, \quad \frac{\partial x}{\partial \theta} = -ar \sin \theta, \quad \frac{\partial y}{\partial \theta} = br \cos \theta$$

$$J = \begin{vmatrix} a \cos \theta & -ar \sin \theta \\ b \sin \theta & br \cos \theta \end{vmatrix} = abr$$

$$\sqrt{1 - \frac{x^2}{a^2} - \frac{y^2}{b^2}} = \sqrt{1 - (r \cos \theta)^2 - (r \sin \theta)^2} = \sqrt{1 - r^2}$$

$$I = \iint_{R^*} \sqrt{1 - r^2} ab r dr d\theta$$

$$R^* : 0 \leq r \leq 1 \quad 0 \leq \theta \leq 2\pi$$

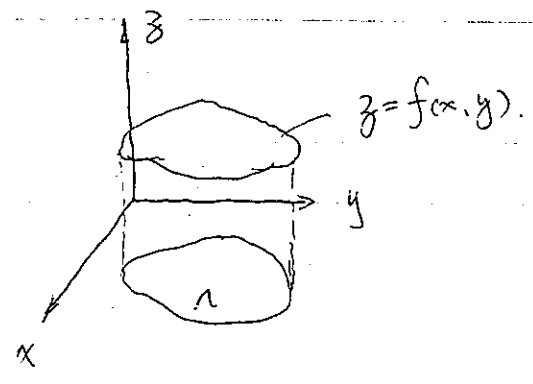
$$I = \int_0^1 \left(\int_0^{2\pi} \sqrt{1 - r^2} ab r d\theta \right) dr = \int_0^1 ab \cdot 2\pi \sqrt{1 - r^2} r dr$$

$$= -ab\pi \frac{1}{3} (1 - r^2)^{3/2} \Big|_0^1 = \frac{\pi}{3} ab$$

The calculation of volume

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

$$\text{Volume} = \iint_R f(x,y) dx dy$$



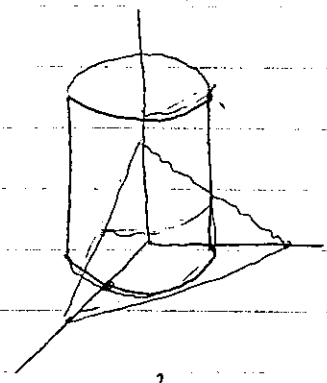
Ex Calculate the volume bounded by

$$x+y+z=a, \quad x^2+y^2=R^2, \quad x=0, \quad y=0 \quad \text{and} \quad z=0$$

where $a \geq R\sqrt{2}$.

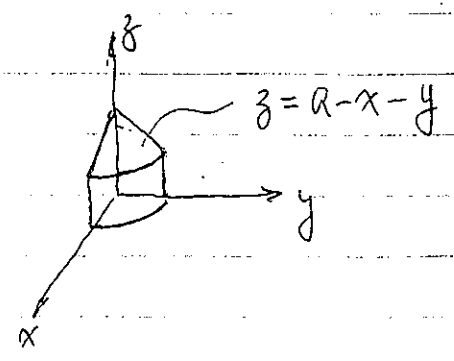
Sol.

$$V = \iint_R (a-x-y) dx dy$$



Use the polar coordinates.

$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \end{cases}$$



$$V = \int_0^{\pi/2} \left(\int_0^R (a - r \cos \theta - r \sin \theta) r dr \right) d\theta$$

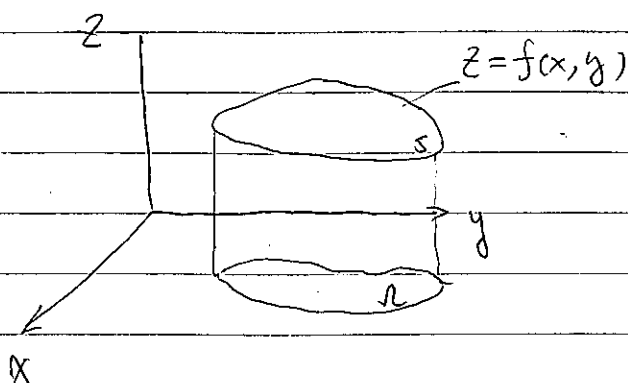
$$= \int_0^{\pi/2} \left(\frac{R^2}{2} a - \frac{R^3}{3} \cos \theta - \frac{R^3}{3} \sin \theta \right) d\theta$$

$$= \frac{R^2}{4} a \pi - \frac{R^3}{3} (-\sin \theta + \cos \theta) \Big|_0^{\pi/2} = \frac{a \pi R^2}{4} - \frac{2R^3}{3}$$

Surface area:

The surface area

$$A(S) = \iint_R \sqrt{f_x^2 + f_y^2 + 1} \, dA$$



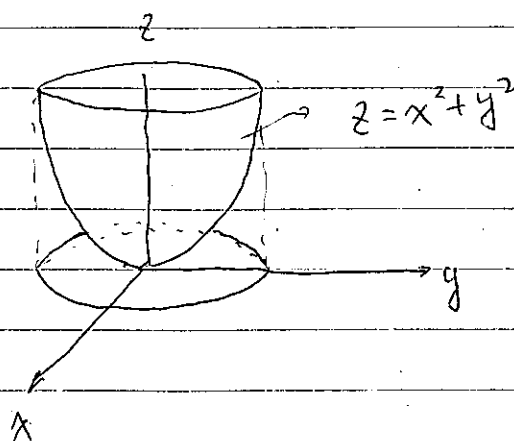
Ex. Find the area of the part of paraboloid $z = x^2 + y^2$ that lies under the plane $z = 9$.

Solution: $z_x = 2x$ $z_y = 2y$

$$A(S) = \iint_R \sqrt{4x^2 + 4y^2 + 1} \, dA$$

where

$$R = \{(x, y) \mid x^2 + y^2 \leq 9\}$$



Converting to polar coordinates. $x = r \cos \theta$
 $y = r \sin \theta$

$$A(S) = \int_0^{2\pi} \int_0^3 \sqrt{4(r^2 \sin^2 \theta + r^2 \cos^2 \theta) + 1} \cdot r \, dr \, d\theta$$

$$= \int_0^{2\pi} \left(\int_0^3 \sqrt{4r^2 + 1} \, r \, dr \right) d\theta$$

$$= \int_0^{2\pi} \left. \frac{1}{12} (4r^2 + 1)^{3/2} \right|_0^3 d\theta = \int_0^{2\pi} \frac{1}{12} [37^{3/2} - 1]$$

$$= \frac{\pi}{6} (37^{3/2} - 1) \quad \#$$

3. Triple integrals:

Definition:

$$1-D \quad \int_a^b f(x) dx = \lim_{N \rightarrow \infty} \sum_{j=1}^N f(\bar{x}_j) \delta x_j$$

$$2-D \quad \iint_R f(x, y) dx dy = \lim_{N \rightarrow \infty} \sum_{j=1}^N f(\bar{x}_j, \bar{y}_j) \delta S_j$$

3-D

$$\iiint_V f(x, y, z) dv = \iiint_V f(x, y, z) dx dy dz = \lim_{N \rightarrow \infty} \sum_{j=1}^N f(\bar{x}_j, \bar{y}_j, \bar{z}_j) \cdot \delta V_j$$

which is called a volume integral on the region V .

Examples:

(i) $f(x, y, z) = 1$

$$\iiint_V dv = \lim_{N \rightarrow \infty} \sum_{j=1}^N \delta V_j = V = \text{volume of the region } V$$

(ii) $f = \rho$ is the density

$$\iiint_V \rho dv = \text{mass of the region } V$$

$$\rho(\bar{x}_j, \bar{y}_j, \bar{z}_j) \cdot \delta V_j = \text{mass of } \delta V_j$$

Evaluation: Similarly to double integral, the methods used are dependent upon the region V .

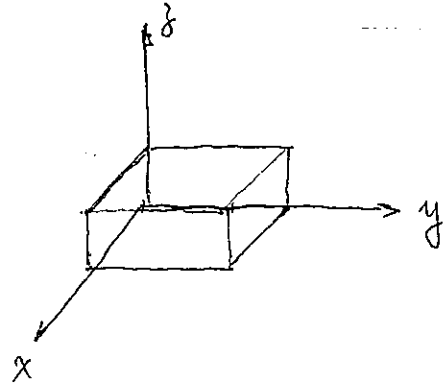
Ex. (Rectangular block).

V is a solid bounded by

$$x=a, \quad x=b, \quad b>a$$

$$y=c, \quad y=d, \quad d>c$$

$$z=e, \quad z=h, \quad h>e.$$



Then

$$\iiint_V f(x, y, z) dx dy dz = \int_e^h \left(\int_c^d \left(\int_a^b f(x, y, z) dx \right) dy \right) dz$$

Ex. (non-rectangular regions)
(cylinder)

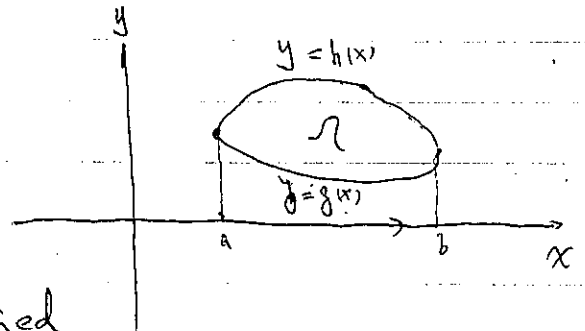
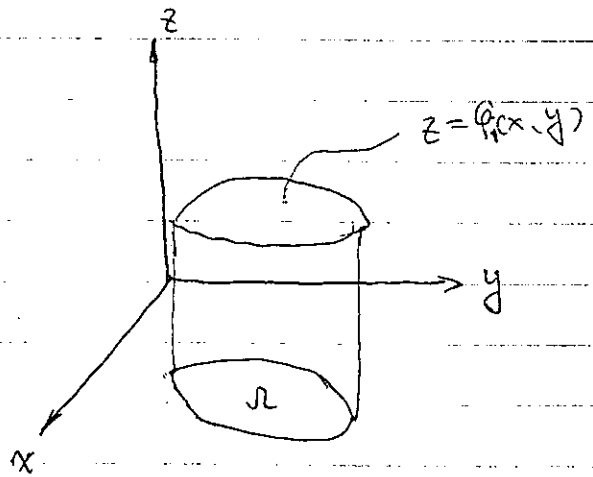
V is a cylinder as in Figure.

Then

$$\iiint_V f(x, y, z) dx dy dz$$

$$= \iint_R \left(\int_0^{\varphi(x, y)} f(x, y, z) dz \right) dx dy$$

$$= \int_a^b \left(\int_{g(x)}^{h(x)} \left(\int_0^{\varphi(x, y)} f(x, y, z) dz \right) dy \right) dx$$



More general. if the bottom is a surface defined by $z = \varphi_2(x, y)$ then

$$\iiint_V f \, dv = \int_a^b \left(\int_{g(x)}^{h(x)} \left(\int_{\rho_2(x,y)}^{\rho_1(x,y)} f \, dz \right) dy \right) dx$$

constant limit
variable limit
variable limit

Some complicated geometries can be considered as several cylinders.

Ex. A solid is given by $x=1, x=2, y=0, y=3, z=-1, z=0$.

The density is $\rho(x,y,z) = x(y+1) - z$. Calculate the mass of the block.

$$\begin{aligned} \text{Mass} &= \iiint_V \rho \, dv = \int_1^2 \left(\int_0^3 \left(\int_{-1}^0 (x(y+1) - z) \, dz \right) dy \right) dx \\ &= \int_1^2 \left(\int_0^3 \left(x(y+1) + \frac{1}{2} \right) dy \right) dx \\ &= \int_1^2 \left(x \frac{(y+1)^2}{2} + \frac{1}{2} y \right) \Big|_0^3 dx \\ &= \int_1^2 \left(\frac{15}{2} x + \frac{3}{2} \right) dx \\ &= \left(\frac{15}{4} x^2 + \frac{3}{2} x \right) \Big|_1^2 \\ &= \frac{45}{4} + \frac{3}{2} = \frac{51}{4} \end{aligned}$$

- ② moment
- ③ center of mass

Ex. Evaluate $\iiint_V xyz \, dv$

where V is a solid bounded by $x^2 + y^2 + z^2 \leq 1$, $x \geq 0$, $y \geq 0$, $z \geq 0$

Sol: This is a more general case.

$$\iiint_V xyz \, dv = \iint_R \left(\int_0^{\sqrt{1-x^2-y^2}} xyz \, dz \right) dx dy$$

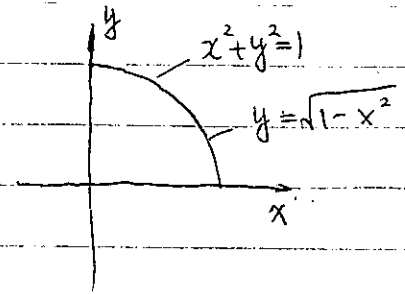
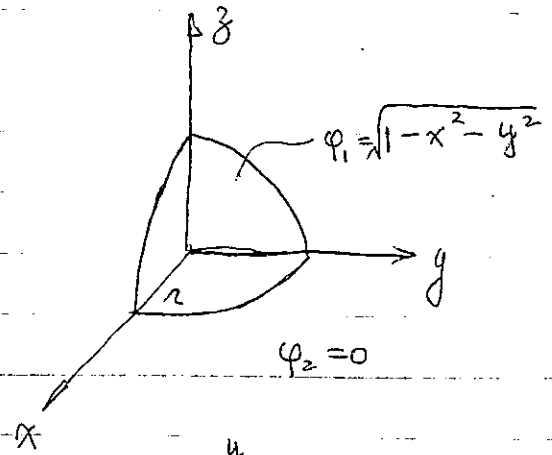
$$= \int_0^1 \left(\int_0^{\sqrt{1-x^2}} \left(\int_0^{\sqrt{1-x^2-y^2}} xyz \, dz \right) dy \right) dx$$

$$= \int_0^1 \left(\int_0^{\sqrt{1-x^2}} xy \frac{1}{2} (1-x^2-y^2) dy \right) dx$$

$$= \int_0^1 -\frac{1}{8} x (1-x^2-y^2)^2 \Big|_0^{\sqrt{1-x^2}} dx$$

$$= \int_0^1 -\frac{1}{8} x (1-x^2)^2 dx$$

$$= -\frac{1}{48} (1-x^2)^3 \Big|_0^1 = \frac{1}{48}$$



Importance is the "Geometry"

✓ Ex. Evaluate $\iiint_V 2xyz \, dv$ where V is the region bounded by the parabolic cylinder $z = 2 - \frac{1}{2}x^2$ and the planes $z = 0$, $y = x$ and $y = 0$.

Using the previous formula

$$\varphi_1 = 2 - \frac{1}{2}x^2, \quad \varphi_2 = 0$$

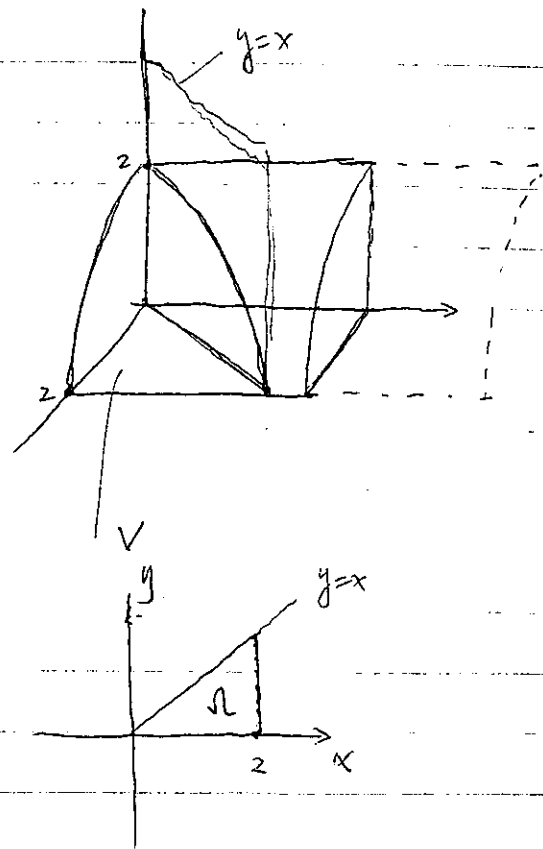
$$\iiint_V 2xy z \, dv = \iint_R \left(\int_0^{2 - \frac{1}{2}x^2} 2xy z \, dz \right) dx dy$$

$$= \int_0^2 \left(\int_0^x \left(\int_0^{2 - \frac{1}{2}x^2} 2xy z \, dz \right) dy \right) dx$$

$$= \int_0^2 \left(\int_0^x xy \left(2 - \frac{1}{2}x^2 \right)^2 dy \right) dx$$

$$= \int_0^2 x \left(2 - \frac{1}{2}x^2 \right)^2 \frac{1}{2} x^2 dx$$

$$= 4/3$$



change of variable:

$$\text{Let } x = x(u, v, w)$$

$$y = y(u, v, w)$$

$$z = z(u, v, w)$$

We have

$$\iiint_V f(x, y, z) \, dv = \iiint_{V^*} f(x(u, v, w), y(u, v, w), z(u, v, w)) |J| \, dv^*$$

where

$$J = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$$

is called Jacobian of the transformation

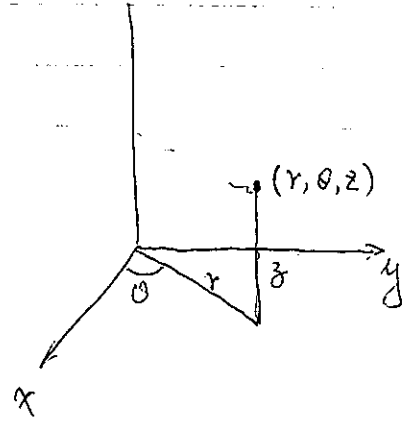
V^* is the corresponding region in u - v - w space

Cylindrical Polar coordinates

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$z = z$$



In this case

$$J = \begin{vmatrix} \cos \theta & -r \sin \theta & 0 \\ \sin \theta & r \cos \theta & 0 \\ 0 & 0 & 1 \end{vmatrix} = r$$

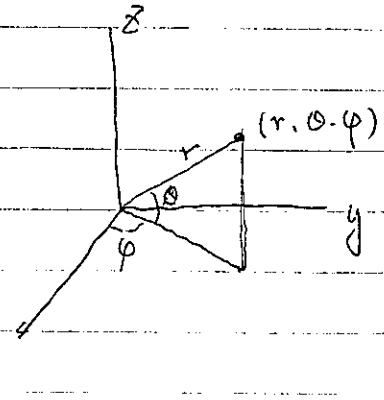
Spherical Polar coordinates

$$x = r \sin \theta \cos \phi$$

$$y = r \sin \theta \sin \phi$$

$$z = r \cos \theta$$

$$J = r^2 \sin \theta$$



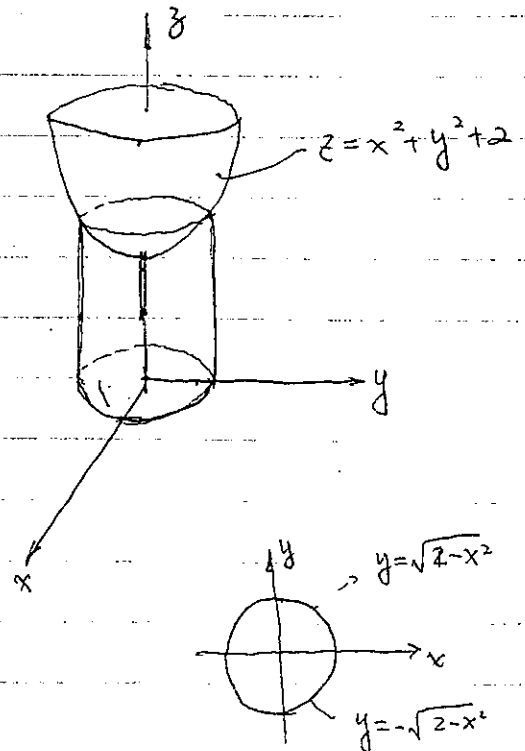
$$r \geq 0, 0 \leq \theta \leq \pi, 0 \leq \phi < 2\pi$$

✓ Ex. Find the volume between the surfaces $x^2 + y^2 = 2$, $z = x^2 + y^2 + 2$ and the plane $z = 0$.

Sol In Cartesian coordinates.

$$\iiint_V dv = \iint_R \left(\int_0^{x^2+y^2+2} dz \right) dx dy$$

$$= \int_{-\sqrt{2}}^{\sqrt{2}} \left(\int_{-\sqrt{2-x^2}}^{\sqrt{2-x^2}} \left(\int_0^{x^2+y^2+2} dz \right) dy \right) dx$$



In cylindrical polar coordinates

$$\text{Volume} = \int_0^{\sqrt{z}} \int_0^{2\pi} \int_0^{r^2+z} r dz d\theta dr$$

$$(z = x^2 + y^2 + z \Rightarrow z = r^2 + z)$$

Ex. Calculate the volume of a ball with radius R .

Using spherical coordinates

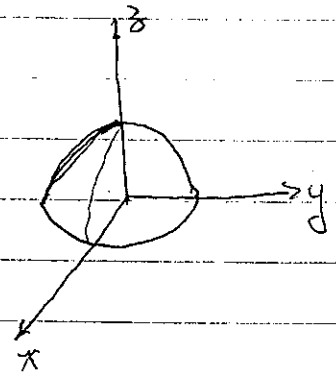
$$x^2 + y^2 + z^2 = R^2$$

$$\text{Volume} = \iiint_V dv$$

$$= \int_0^{2\pi} \left(\int_0^{\pi} \left(\int_0^R r^2 \sin\theta dr \right) d\theta \right) d\phi$$

$$= \int_0^{2\pi} \left(\int_0^{\pi} \frac{1}{3} R^3 \sin\theta d\theta \right) d\phi$$

$$= \int_0^{2\pi} \frac{1}{3} R^3 \cdot 2 d\phi = \frac{4}{3} R^3$$



More general Cylindrical and spherical polar coordinates

$$\begin{cases} x = ar \cos\theta \\ y = br \sin\theta \\ z = z \end{cases}$$

$$\begin{cases} x = ar \sin\theta \cos\phi \\ y = br \sin\theta \sin\phi \\ z = cr \cos\theta \end{cases}$$

where $a, b, \text{ and } c$ are constant

$$\underline{J = abr}$$

$$\underline{J = r^2 \sin\theta \cdot abc}$$

Ex. Find the volume of an ellipsoid. $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = R^2$

Using $x = ar \sin \theta \cos \phi$

$y = br \sin \theta \sin \phi$

$z = cr \cos \theta$

$$\text{Volume} = \int_0^{2\pi} \left(\int_0^{\pi} \left(\int_0^R r^2 \sin \theta \cdot abc \, dr \right) d\theta \right) d\phi$$

$$= \frac{4}{3} R^3 \cdot abc.$$

Applications

① Mass of solid $\cdot V$

$$\iiint_V \rho(x, y, z) \, dV$$

② moments

$$M_{yz} = \iiint_V x \rho(x, y, z) \, dV, \quad M_{xz} = \iiint_V y \rho \, dV, \quad M_{xy} = \iiint_V z \rho \, dV$$

③ center of mass

$$\bar{x} = \frac{M_{yz}}{m}, \quad \bar{y} = \frac{M_{xz}}{m}, \quad \bar{z} = \frac{M_{xy}}{m}$$

Ex Find the center of mass of a solid of constant density that is bounded by the parabolic cylinder $x = y^2$ and the planes $x = z$, $z = 0$ and $x = 1$.