

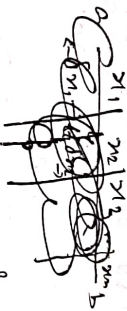
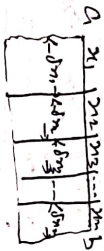
MULTIVARIABLE CALCULUS (INTEGRATION)

MULTIPLE INTEGRATION

Double integral: - The definite integral $\int_a^b \int_c^d f(x,y) dx dy$ is defined as the limit of the sum

$$f(x_1, y_1) \delta x_1 + f(x_2, y_2) \delta x_2 + \dots + f(x_n, y_n) \delta x_n$$

if $n \rightarrow \infty$ & each of lengths $\delta x_1, \delta x_2, \dots, \delta x_n \rightarrow 0$



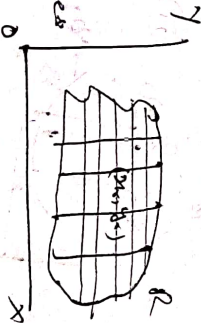
here, $\delta x_1, \delta x_2, \dots, \delta x_n$ are n subintervals in the range $b-a$ has been divided

& $x_1, x_2, \dots, x_n$ are values of x lies in the 1st, 2nd, ..., n th subintervals

A double integral is the counter part of two dimensions

Let $f(x,y)$ be single valued and bounded function be defined in a closed region R of the xy plane

Divide the region R into subregions lines drawing $\parallel$ to the co-ordinates axes



Number of rectangles n which lie entirely inside the region R from 1 to n .

Let (x_i, y_i) be any point inside the i th rectangle, whose area δA_i may be expressed as a sum

$$f(x_1, y_1) \delta A_1 + f(x_2, y_2) \delta A_2 + \dots + f(x_n, y_n) \delta A_n = \sum_{i=1}^n f(x_i, y_i) \delta A_i$$

(2)

① may be expressed as

$$\iint_R f(x,y) dA = \iint_R f(x,y) dx dy = \lim_{\delta A \rightarrow 0} \sum_{i=1}^n f(x_i, y_i) \delta A$$

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

Evaluation of Double Integrals

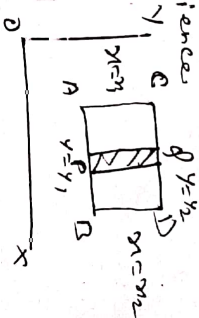
If the region R be bounded by the curves $x=m_1$, $x=m_2$ and $y=y_1$, $y=y_2$, then there are three types of Double integrals.

(1) If x_1, m_2, y_1, y_2 are constants:-

$$I = \iint_R f(x,y) dx dy = \int_{y_1}^{y_2} \int_{x_1}^{x_2} f(x,y) dx dy$$

$$\propto \int_{y_1}^{y_2} \left[\int_{x_1}^{x_2} f(x,y) dx \right] dy$$

i.e. either integrate w.r to m or y as for convenience.



$$y_2 = f_2(x)$$

(ii) If y_1, y_2 are functions of x & m_1, m_2 are constants then

$$\iint_R f(x,y) dx dy = \int_{x_1}^{x_2} \int_{y_1}^{y_2} f(x,y) dy dx$$

i.e. Integrate first w.r to y then integrate w.r to x



$$m_1 = f_1(y), m_2 = f_2(y)$$

(iii) If x_1, m_2 are functions of y and y_1, y_2 are constants

$$I = \int_{y_1}^{y_2} \int_{x_1}^{x_2} f(x,y) dx dy = \int_{y_1}^{y_2} \left[\int_{x_1}^{x_2} f(x,y) dx \right] dy$$

i.e. integrate 1st w.r to x then integrate w.r to y

③ Problems on Double Integrals

① (i) Evaluate

$$\begin{aligned} I &= \int_1^2 \int_1^3 xy^2 dx dy \\ &= \int_1^2 \left(\int_1^3 xy^2 dx \right) dy = \int_1^2 \left(\int_1^3 y^2 dx \right) dy \\ &= \int_1^2 \left(y^2 \left(\frac{x}{1} \right) \right)_1^3 dy = \int_1^2 \left(y^2 \left(\frac{3}{1} - \frac{1}{1} \right) \right) dy \\ &= \frac{26}{3} \int_1^2 y dy = \frac{26}{3} \left[\frac{y^2}{2} \right]_1^2 = \frac{26}{3} \times \left(\frac{4}{2} - \frac{1}{2} \right) \\ &= \frac{26}{3} \times \frac{3}{2} \\ &= 13 \text{ square units} \end{aligned}$$

(ii)

$$\begin{aligned} I &= \int_0^1 \int_0^{\sqrt{x}} (x^2 + y^2) dx dy \\ &= \int_0^1 \left[\int_0^{\sqrt{x}} (x^2 + y^2) dy \right] dx \\ &= \int_0^1 \left(x^2 y + \frac{y^3}{3} \right)_0^{\sqrt{x}} dx \\ &= \int_0^1 \left\{ x^2 (\sqrt{x} - 0) + \frac{(\sqrt{x})^3}{3} - \frac{x^3}{3} \right\} dx \\ &= \int_0^1 \left(x^{5/2} - x^{3/2} + \frac{x^{3/2}}{3} - \frac{x^3}{3} \right) dx \\ &= \left[\frac{x^{7/2}}{7/2} - \frac{x^{5/2}}{5/2} + \frac{1}{3} \frac{x^{5/2}}{5/2} - \frac{1}{3} \frac{x^4}{4} \right]_0^1 \\ &= \left[\frac{2}{7} x^{7/2} + \frac{2}{15} x^{5/2} - \frac{2}{15} x^{5/2} - \frac{1}{12} x^4 \right]_0^1 \\ &= \left[\frac{2}{7} x^{7/2} + \frac{2}{15} x^{5/2} - \frac{1}{12} x^4 \right]_0^1 \\ &= \frac{2}{7} (1-0) + \frac{2}{15} (1-0) - \frac{1}{12} (1-0) \\ &= \frac{2}{7} + \frac{2}{15} - \frac{1}{12} = \frac{3}{35} \end{aligned}$$

(11)

$$I = \int_0^a \int_0^{\sqrt{a^2-y^2}} \sqrt{a^2-x^2-y^2} \, dx \, dy$$

(1)

$$= \int_0^a \left[\int_0^{\sqrt{a^2-y^2}} \sqrt{a^2-y^2-x^2} \, dx \right] dy$$

$$= \int_0^a \left[\frac{x \cdot \sqrt{a^2-y^2-x^2}}{2} + \frac{a^2-y^2}{2} \sin^{-1} \frac{x}{\sqrt{a^2-y^2}} \right]_0^{\sqrt{a^2-y^2}} dy$$

$$\left[\frac{1}{2} \int \sqrt{a^2-x^2} \, dx \right]_{x=0}^{\sqrt{a^2-y^2}} + \frac{a^2-y^2}{2} \sin^{-1} \frac{\sqrt{a^2-y^2}}{\sqrt{a^2-y^2}}$$

$$= \int_0^a \left(0 + \frac{a^2-y^2}{2} \cdot \sin^{-1} \frac{\sqrt{a^2-y^2}}{\sqrt{a^2-y^2}} \right) dy$$

$$= \int_0^a \frac{a^2-y^2}{2} \cdot \sin^{-1} 1 \, dy$$

$$= \pi/4 \int_0^a (a^2-y^2) dy$$

$$= \pi/4 \left[ay - \frac{y^3}{3} \right]_0^a = \pi/4 \left[a^2 - \frac{a^3}{3} \right]$$

$$= \pi/4 \times \frac{2a^3}{3} = \frac{\pi a^3}{6}$$

—

$$(iv) \int_0^1 \int_0^y xy e^{-x^2} \, dy \, dx$$

$$= \int_0^1 y \left[\int_0^y x \cdot e^{-x^2} \, dx \right] dy$$

$$= \int_0^1 \left(-\frac{y}{2} \right) \left[\int_0^y (-2x) e^{-x^2} \, dx \right] dy$$

$$= \int_0^1 \left(-\frac{y}{2} \right) \left[\int_0^y dx e^{-x^2} \right] dy$$

(4) (5)

$$\begin{aligned}
 &= \int_0^1 \left(-\frac{y}{2}\right) (e^{-y/2})^y dy \\
 &= \int_0^1 (-y/2) (e^{-y^2/2} - e) dy \\
 &= \int_0^1 (-y/2) (e^{-y^2} - 1) dy \\
 &= \frac{1}{2} \left[\int_0^1 -y e^{-y^2} dy + \int_0^1 y dy \right] \\
 &= \frac{1}{2} \left[\frac{1}{2} \int_0^1 d(e^{-y^2}) + \frac{1}{2} (y^2)_0^1 \right] \\
 &= \frac{1}{4} [e^{-y^2} + y^2]_0^1 = \frac{1}{4} [e^{-1} + 1 - 1 - 0] \\
 &= \frac{1}{4} \cdot \frac{1}{e} = \frac{1}{4e}
 \end{aligned}$$

(V)

$$\begin{aligned}
 I &= \int_0^y \int_0^{x^2} e^{y/n} dy dx \\
 &= \int_0^y \left[\int_0^{x^2} e^{y/n} dy \right] dx \\
 &= \int_0^y \left(\frac{e^{y/n}}{1/n} \right)_{y=0}^{y=x^2} dx \\
 &= \int_0^y \left(n e^{y/n} \right)_{y=0}^{y=x^2} dx \\
 &= \int_0^y (n \cdot e^{x^2/n} - n \cdot e^0) dx \\
 &= \int_0^y (n e^{x^2/n} - n) dx \\
 &= \int_0^y n e^{x^2/n} dx - \int_0^y n dx
 \end{aligned}$$

$$= \left[x \cdot \int e^x dx - \int (x \cdot \int e^x dx) dx \right]_0^1 - \left[\frac{x^2}{2} \right]_0^1$$

$$= \left[x \cdot e^x - \int e^x dx \right]_0^1 - \left(\frac{x^2}{2} \right)_0^1$$

$$= \left[(1 \cdot e^1 - e^1) - 0 + 1 \right] - \left(\frac{1^2}{2} - 0 \right)$$

$$= \frac{3e^1 + 1 - 8}{2} = \frac{3e^1 - 7}{2}$$

$$(vi) \quad I = \int_0^1 \int_0^{\sqrt{1-x^2}} \frac{dy dx}{1+x^2+y^2}$$

$$= \int_0^1 \left[\int_0^{\sqrt{1-x^2}} \frac{dy}{1+x^2+y^2} \right] dx$$

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

$$= \int_0^1 \left(\frac{1}{\sqrt{1+x^2}} \cdot \tan^{-1} \frac{y}{\sqrt{1+x^2}} \right)_{y=0}^{\sqrt{1-x^2}} dx$$

$$\left[\because \int \frac{dx}{a^2+x^2} = \frac{1}{a} \tan^{-1} \frac{x}{a} \right]$$

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

$$= \int_0^1 \frac{1}{\sqrt{1+x^2}} \cdot \tan^{-1} 1 dx$$

$$= \pi/4 \int_0^1 \frac{dx}{\sqrt{1+x^2}}$$

$$= \pi/4 \left[\log (x + \sqrt{1+x^2}) \right]_0^1 \quad \left[\because \int \frac{dx}{\sqrt{a^2+x^2}} = \log \left(\frac{x + \sqrt{a^2+x^2}}{a} \right) \right]$$

$$\begin{aligned} &= \pi/4 \left[\log (1 + \sqrt{2}) - \log (1) \right] \\ &= \frac{\pi/4 \log (\sqrt{2} + 1)}{1} \end{aligned}$$