

Chapter 13

Multiple Integration



13.1

Double Integrals over Rectangular Regions



Table 13.1

	Derivatives	Integrals
Single variable: $f(x)$	f'(x)	$\int_{a}^{b} f(x) dx$
Several variables : $f(x, y)$ and $f(x, y, z)$	$\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$	$\iint\limits_R f(x,y)dA, \iiint\limits_D f(x,y,z)dV$

A three-dimensional solid bounded by z = f(x, y) and a region R in the xy-plane is approximated by a collection of boxes.

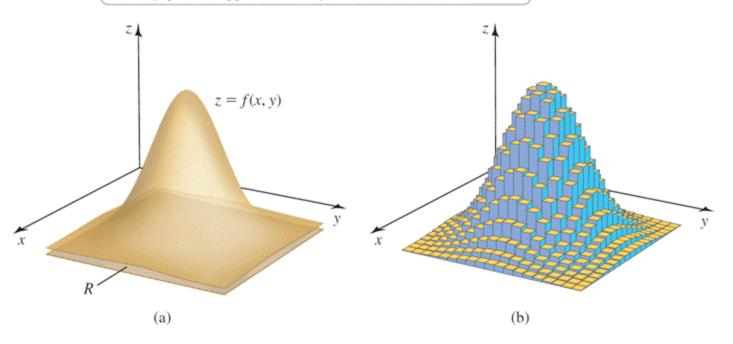
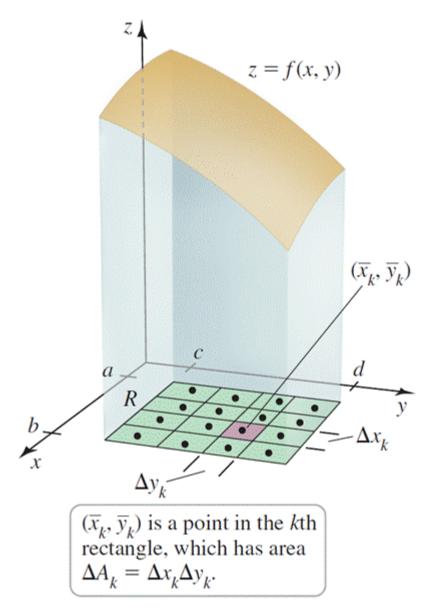
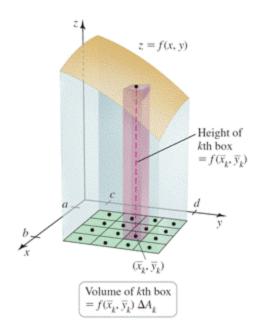


FIGURE 13.1





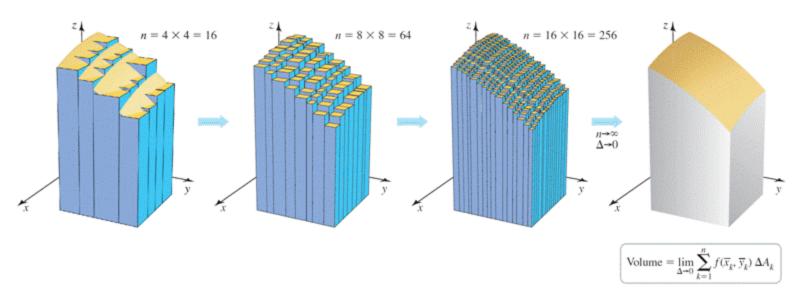
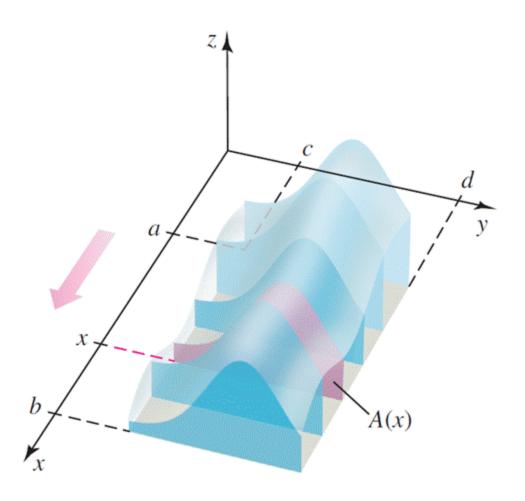


FIGURE 13.4



DEFINITION Volumes and Double Integrals

Let f be defined on a rectangular region R in the xy-plane. If the limit

$$\lim_{\Delta \to 0} \sum_{k=1}^{n} f(\overline{x}_k, \overline{y}_k) \, \Delta A_k$$

exists for all partitions of R and for all choices of $(\overline{x}_k, \overline{y}_k)$ within those partitions, it is called the **double integral of f over R**, denoted $\iint_R f(x, y) dA$, and f is said to be **integrable** on R. If f is nonnegative over R, then the double integral equals the **volume** of the solid bounded by z = f(x, y) and the xy-plane over R.

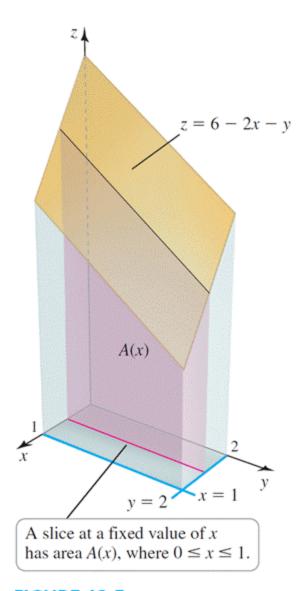


FIGURE 13.5

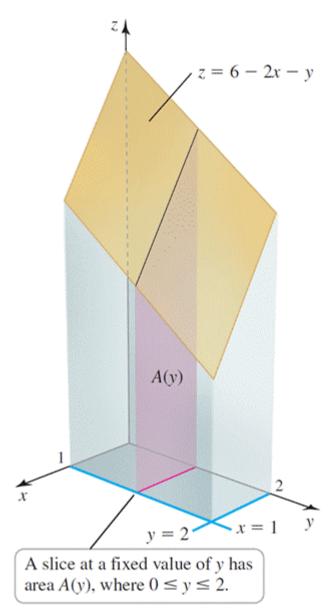


FIGURE 13.6

THEOREM 13.1 (Fubini) Double Integrals on Rectangular Regions

Let f be continuous on the rectangular region $R = \{(x, y): a \le x \le b, c \le y \le d\}$. The double integral of f over R may be evaluated by either of two iterated integrals:

$$\iint_{D} f(x, y) \, dA = \int_{c}^{d} \int_{a}^{b} f(x, y) \, dx \, dy = \int_{a}^{b} \int_{c}^{d} f(x, y) \, dy \, dx$$

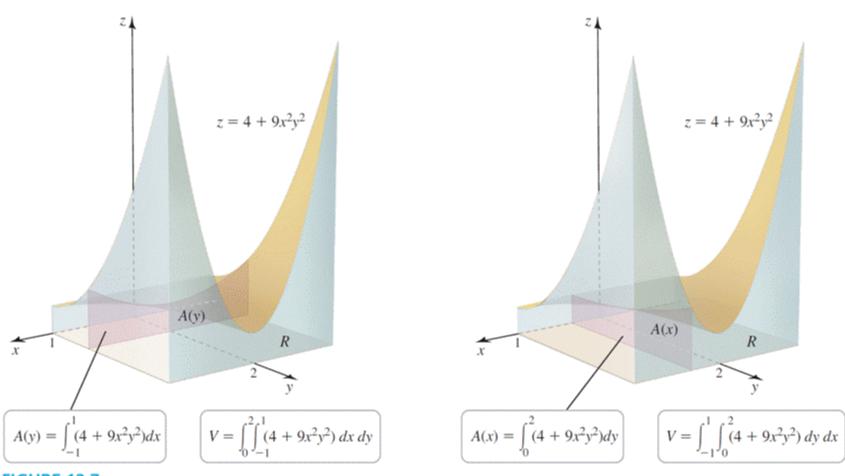


FIGURE 13.7

DEFINITION Average Value of a Function over a Plane Region

The average value of an integrable function f over a region R is

$$\overline{f} = \frac{1}{\text{area of } R} \iint_{R} f(x, y) dA.$$

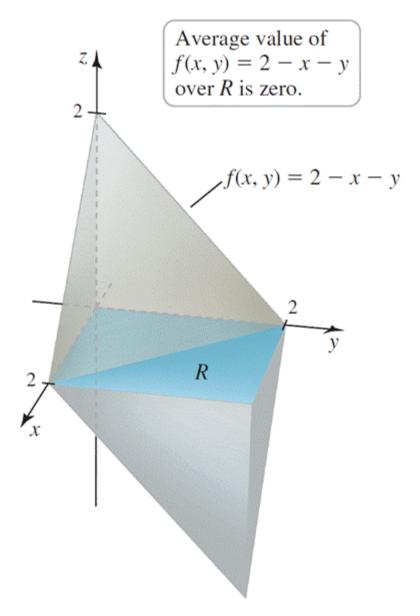


FIGURE 13.8

13.2

Double Integrals over General Regions



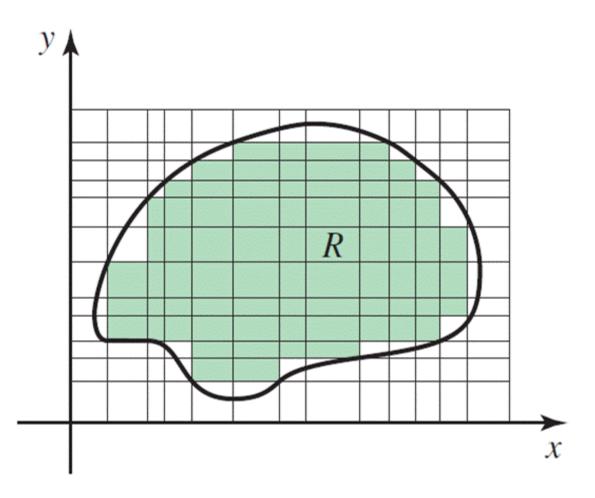
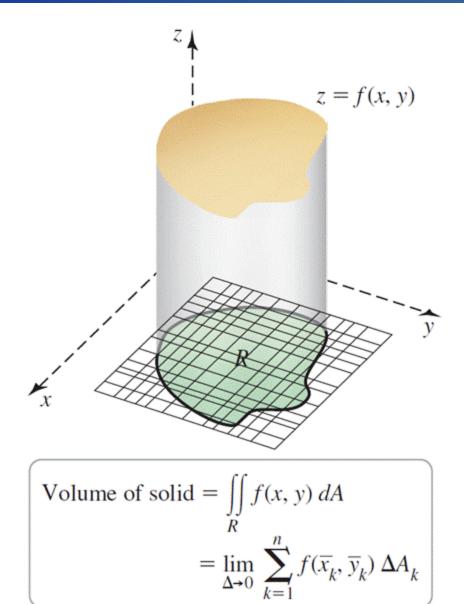
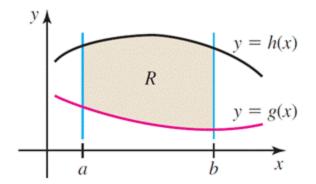
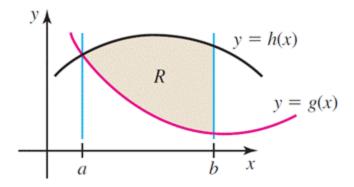


FIGURE 13.9







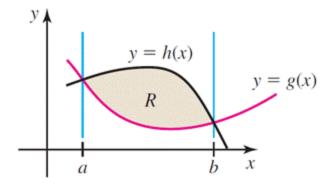
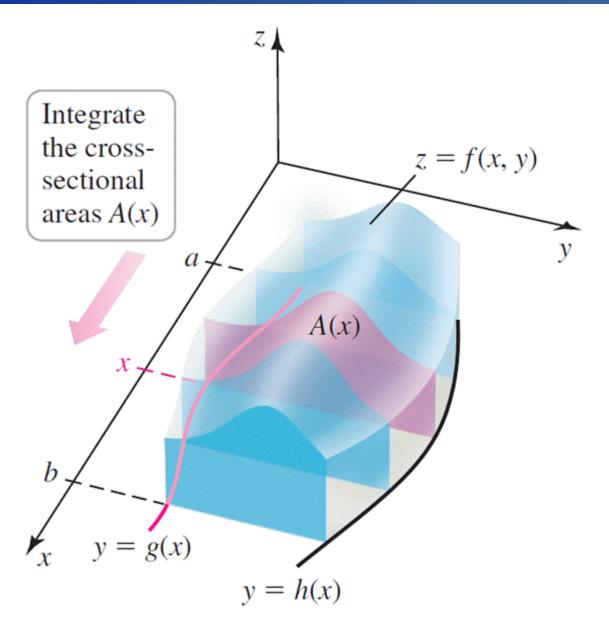
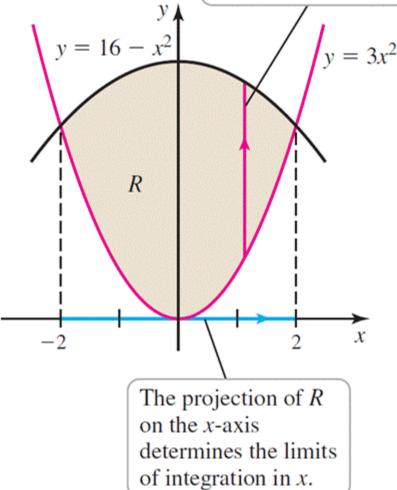
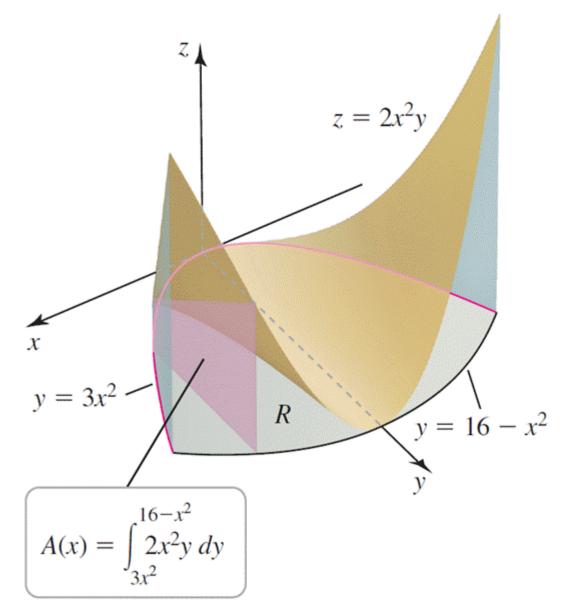


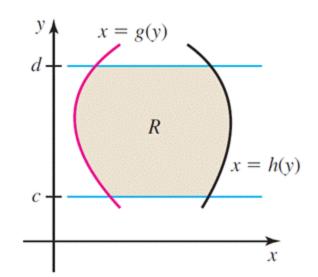
FIGURE 13.11

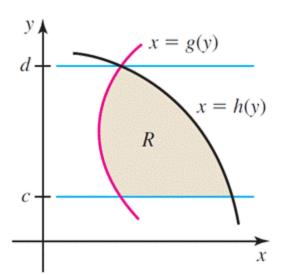


The bounding curves determine the limits of integration in *y*.









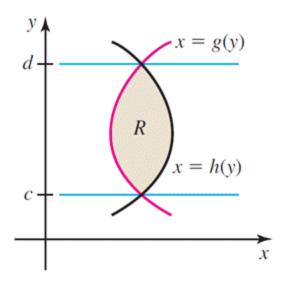


FIGURE 13.15

THEOREM 13.2 Double Integrals over Nonrectangular Regions

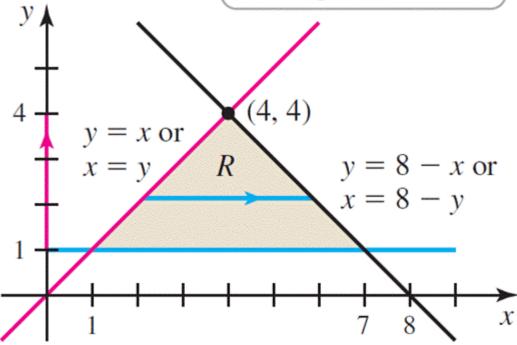
Let R be a region bounded below and above by the graphs of the continuous functions y = g(x) and y = h(x), respectively, and by the lines x = a and x = b. If f is continuous on R, then

$$\iint\limits_R f(x,y) \, dA = \int_a^b \int_{g(x)}^{h(x)} f(x,y) \, dy \, dx.$$

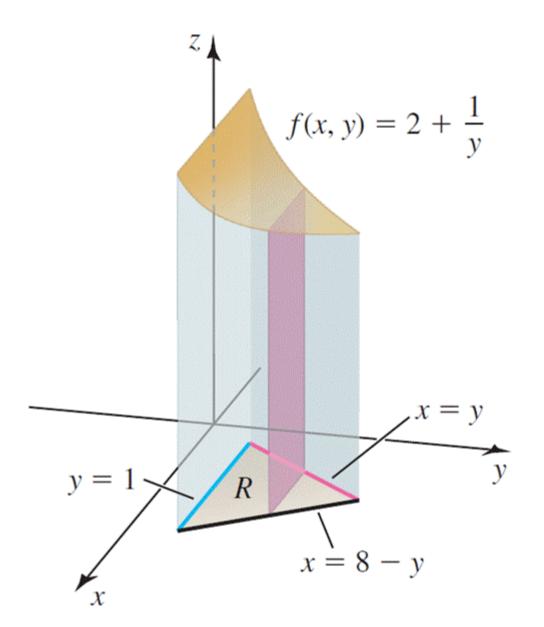
Let R be a region bounded on the left and right by the graphs of the continuous functions x = g(y) and x = h(y), respectively, and the lines y = c and y = d. If f is continuous on R, then

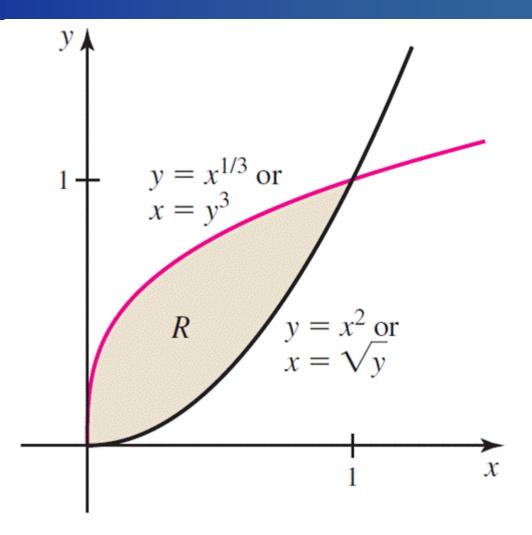
$$\iint\limits_R f(x,y)\,dA = \int_c^d \int_{g(y)}^{h(y)} f(x,y)\,dx\,dy.$$

The bounding curves determine the limits of integration in *x*.



The projection of *R* on the y-axis determines the limits of integration in y.





R is bounded above and below, and on the right and left by curves.

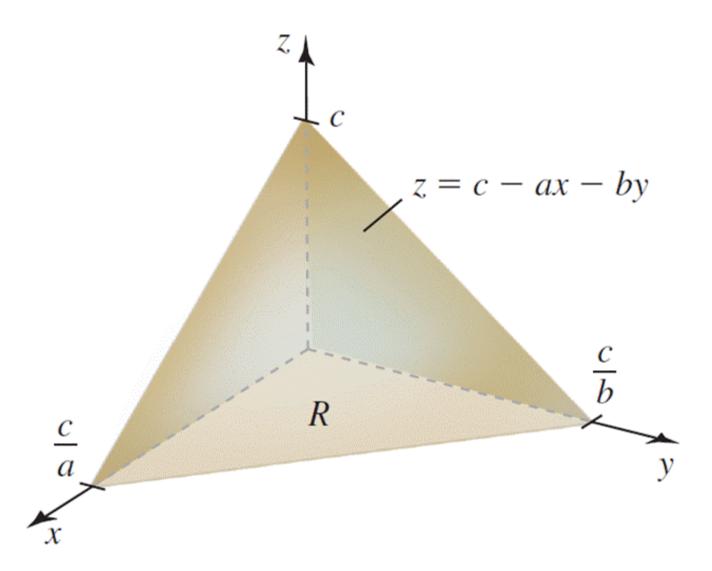
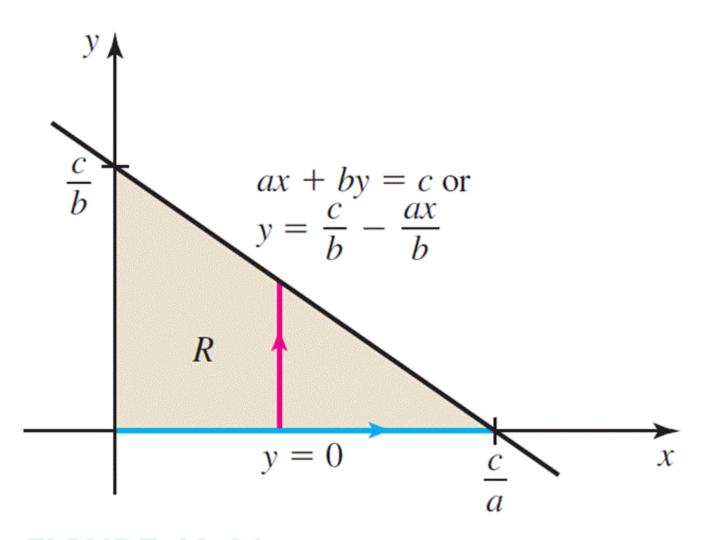
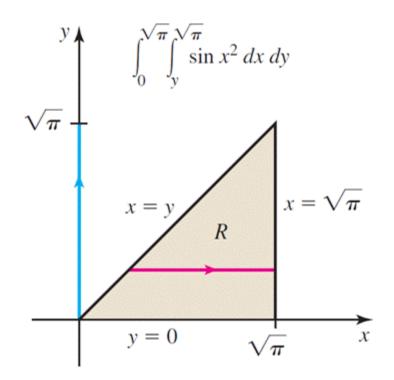
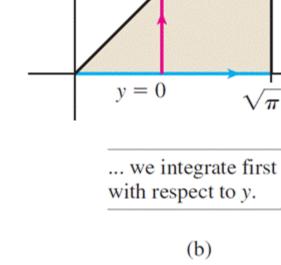


FIGURE 13.19





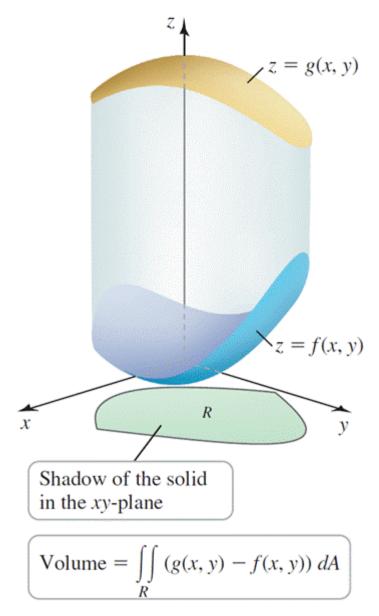


Integrating first with respect to *x* does not work. Instead...

(a)

FIGURE 13.21

 \boldsymbol{x}



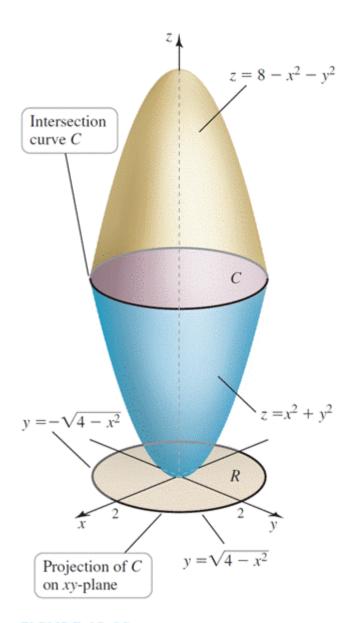


FIGURE 13.23

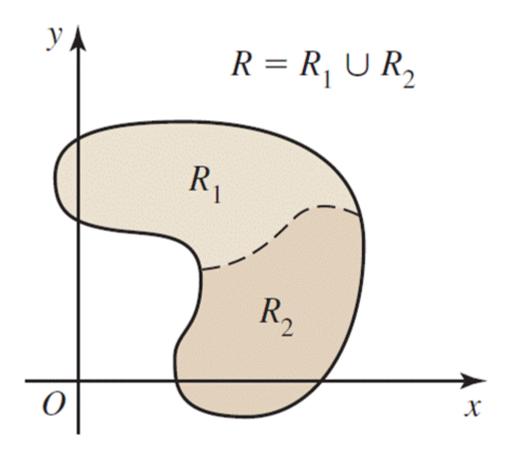
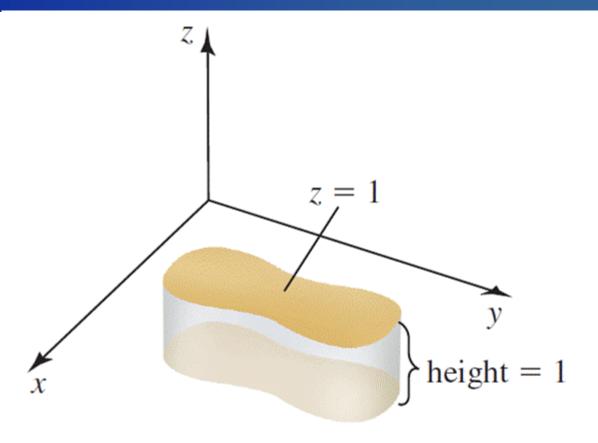
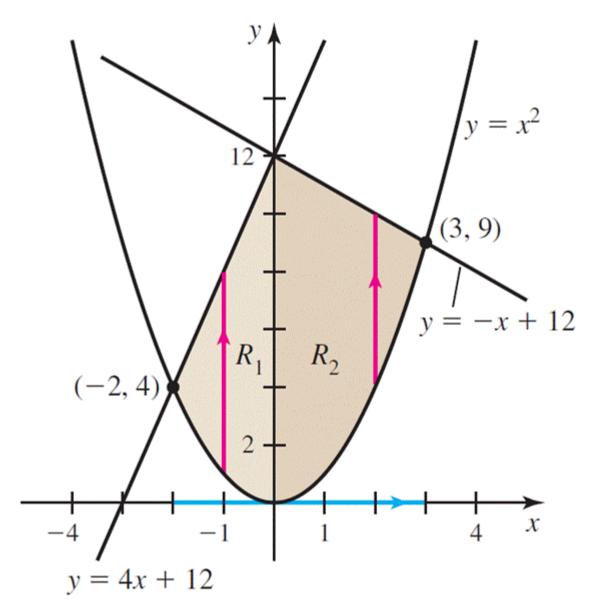


FIGURE 13.24



Volume of solid = (Area of
$$R$$
) × (height)
= Area of $R = \iint_R 1 dA$



13.3

Double Integrals in Polar Coordinates



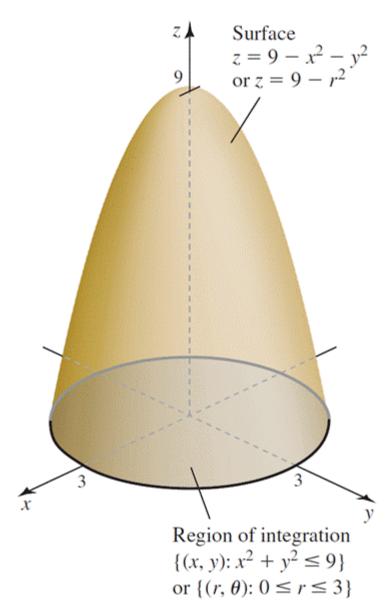
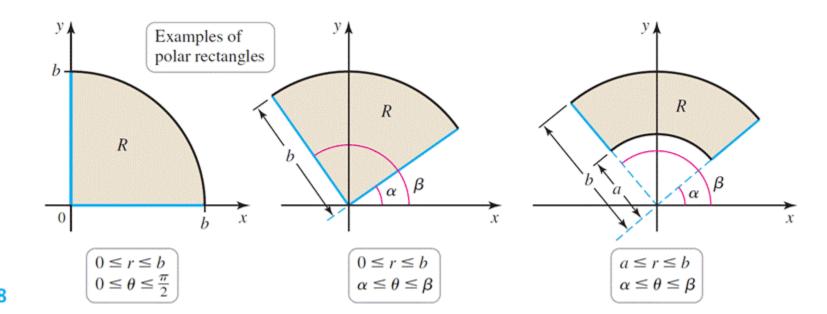
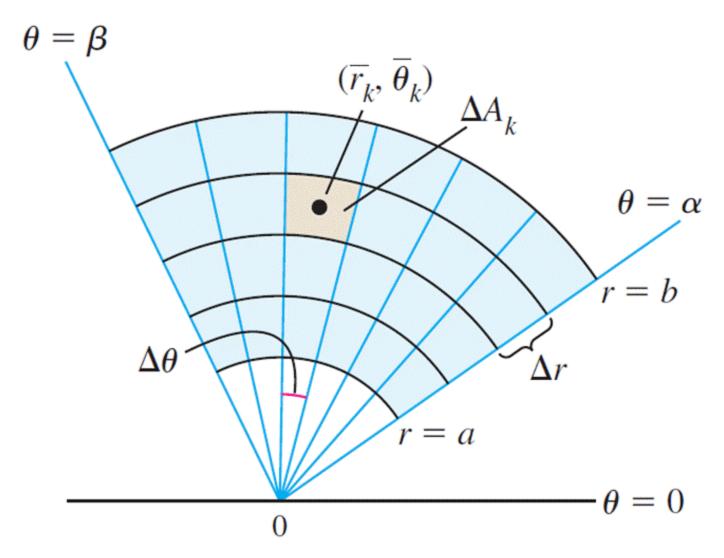


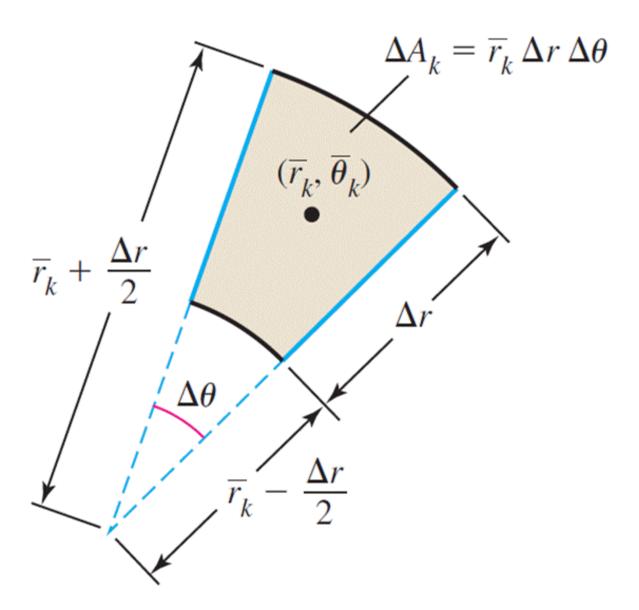
FIGURE 13.27





$$R = \{(r, \theta): a \le r \le b, \alpha \le \theta \le \beta\}$$





THEOREM 13.3 Double Integrals over Polar Rectangular Regions

Let f be continuous on the region in the xy-plane $R = \{(r, \theta): 0 \le a \le r \le b, \alpha \le \theta \le \beta\}$, where $\beta - \alpha \le 2\pi$. Then

$$\iint\limits_R f(r,\theta) \, dA = \int_{\alpha}^{\beta} \int_a^b f(r,\theta) \, r \, dr \, d\theta.$$

If f is nonnegative on R, the double integral gives the volume of the solid bounded by the surface $z = f(r, \theta)$ and R.

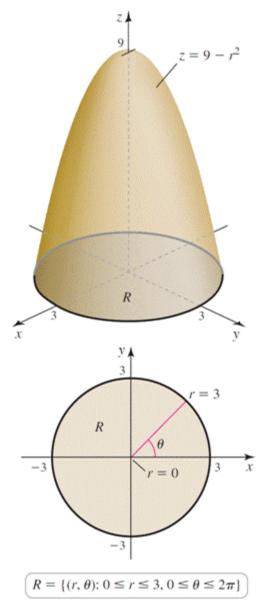


FIGURE 13.31

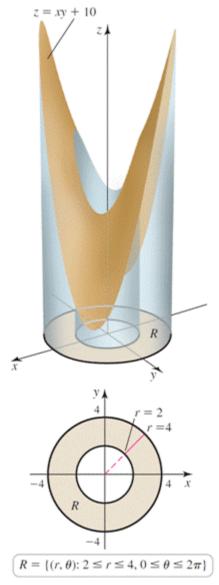
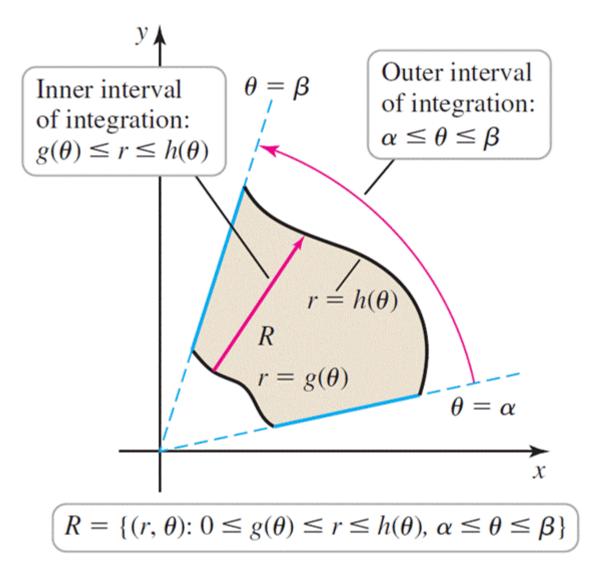


FIGURE 13.32



THEOREM 13.4 Double Integrals over More General Polar Regions

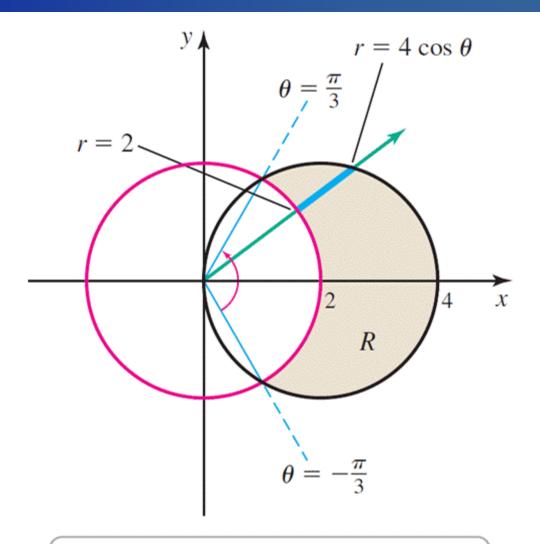
Let f be continuous on the region in the xy-plane

$$R = \{(r, \theta): 0 \le g(\theta) \le r \le h(\theta), \alpha \le \theta \le \beta\},\$$

where $\beta - \alpha \leq 2\pi$. Then,

$$\iint\limits_R f(r,\theta)\,dA = \int_{\alpha}^{\beta} \int_{g(\theta)}^{h(\theta)} f(r,\theta)\,r\,dr\,d\theta.$$

If f is nonnegative on R, the double integral gives the volume of the solid bounded by the surface $z = f(r, \theta)$ and R.



The inner and outer boundaries of R are traversed, for $-\frac{\pi}{3} \le \theta \le \frac{\pi}{3}$

Radial lines begin at the origin and exit at $r = 4 \cos \theta$.

Radial lines begin at the origin and exit at r = 2.

Radial lines begin at the origin and exit at $r = 4 \cos \theta$.

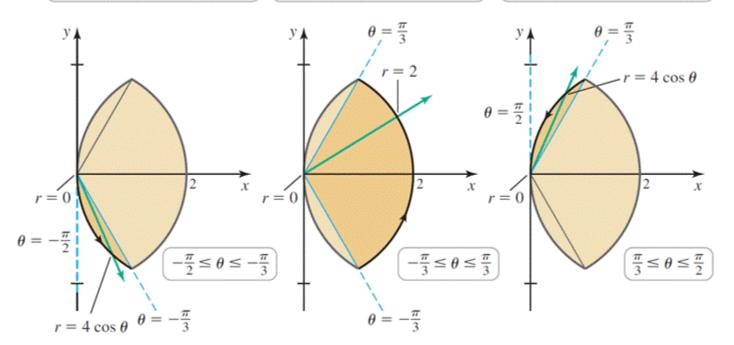
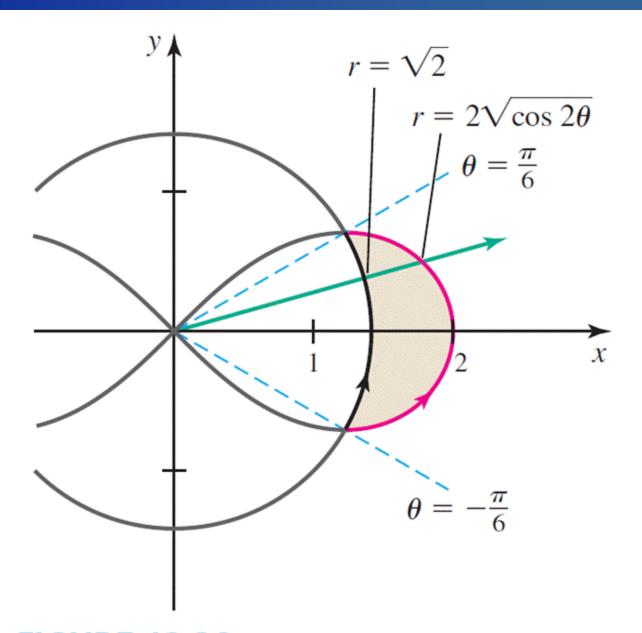


FIGURE 13.35



13.4

Triple Integrals



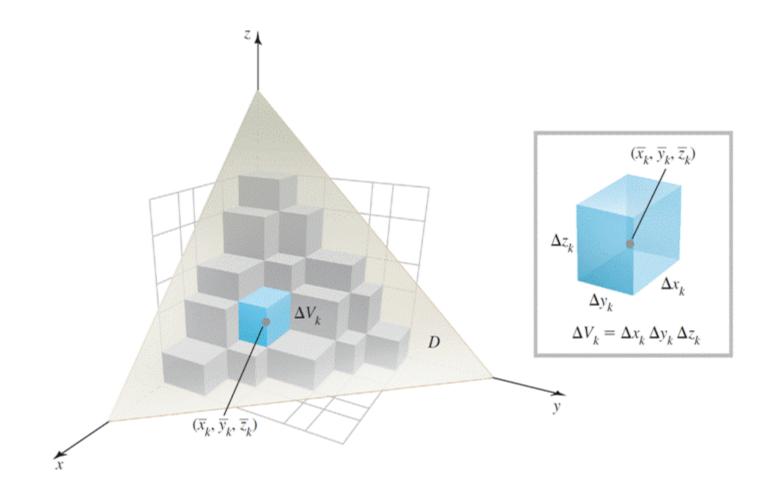
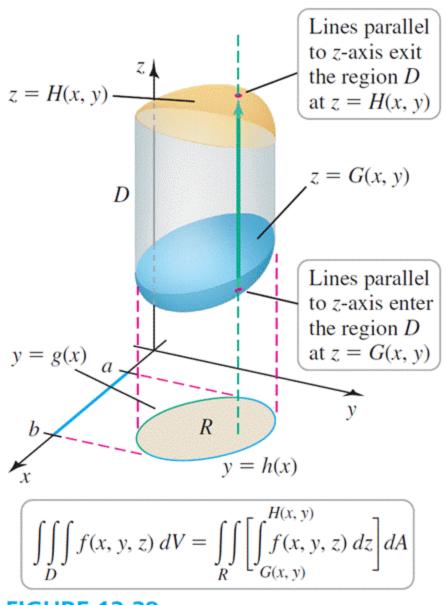


FIGURE 13.37



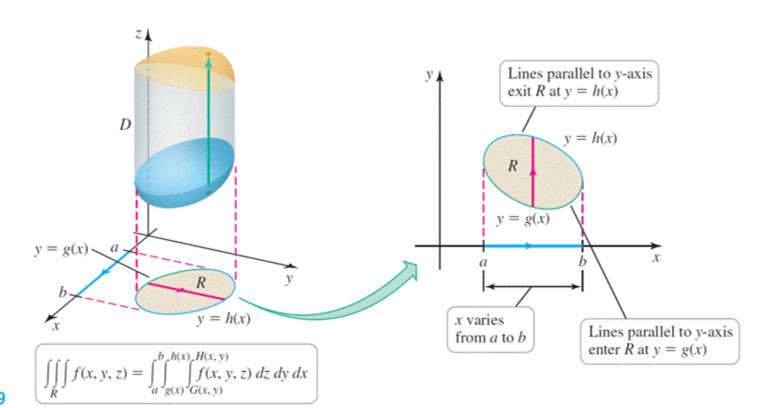


FIGURE 13.39

Table 13.1

Integral	Variable	Interval
Inner	z	$G(x, y) \le z \le H(x, y)$
Middle	y	$g(x) \le y \le h(x)$
Outer	$\boldsymbol{\mathcal{X}}$	$a \leq x \leq b$

THEOREM 13.5 Triple Integrals

Let $D = \{(x, y, z): a \le x \le b, g(x) \le y \le h(x), G(x, y) \le z \le H(x, y)\}$, where g, h, G, H are continuous functions. The triple integral of a continuous function f on D is evaluated as the iterated integral

$$\iiint_D f(x, y, z) \, dV = \int_a^b \int_{g(x)}^{h(x)} \int_{G(x, y)}^{H(x, y)} f(x, y, z) \, dz \, dy \, dx.$$

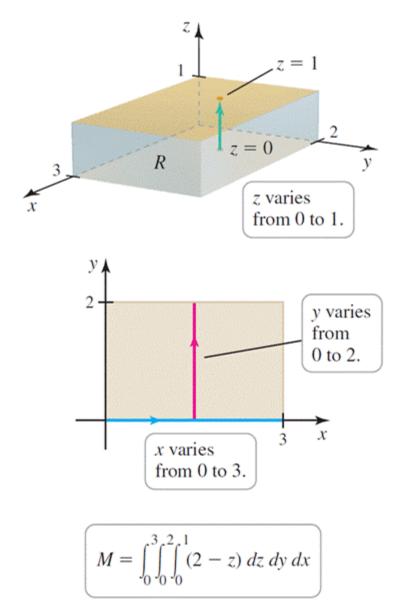
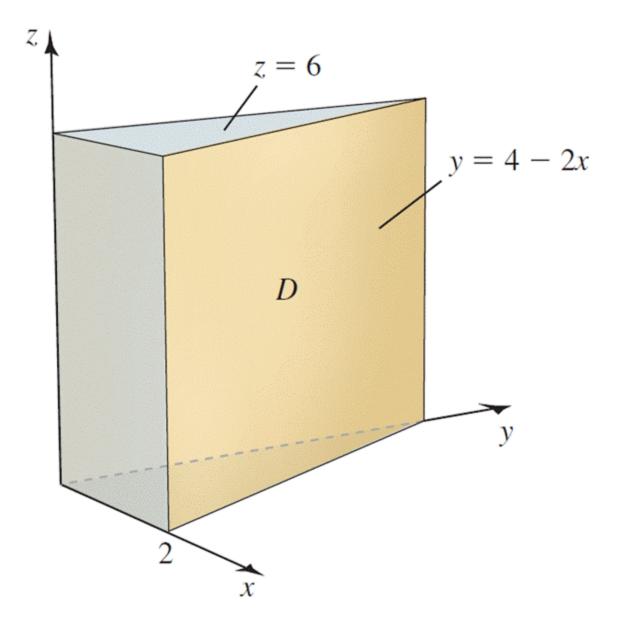
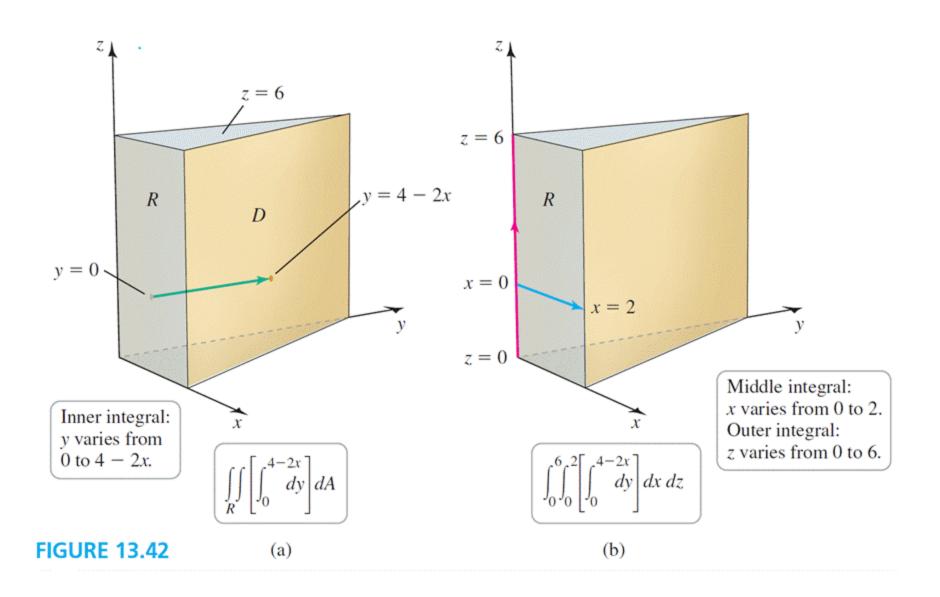


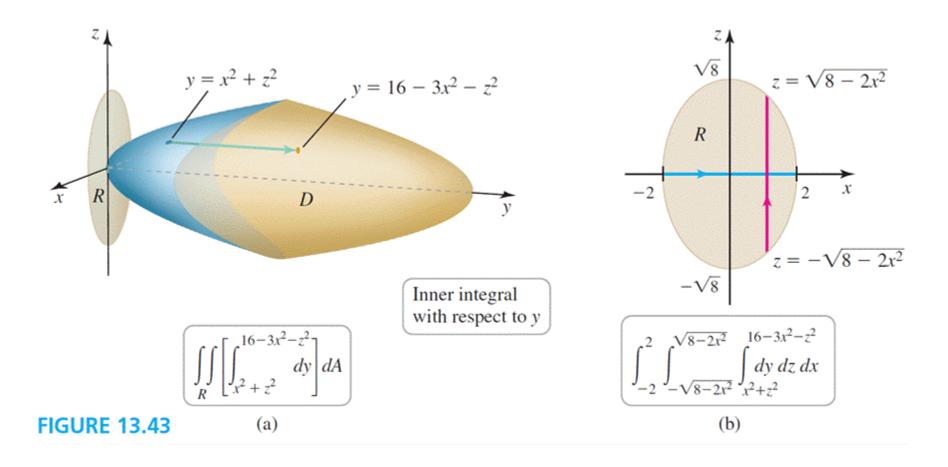
FIGURE 13.40

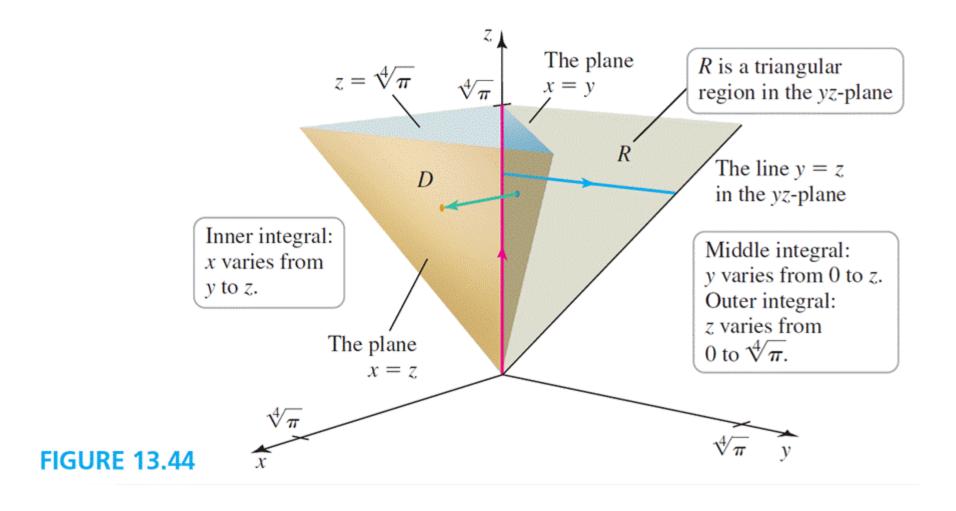
Table 13.2

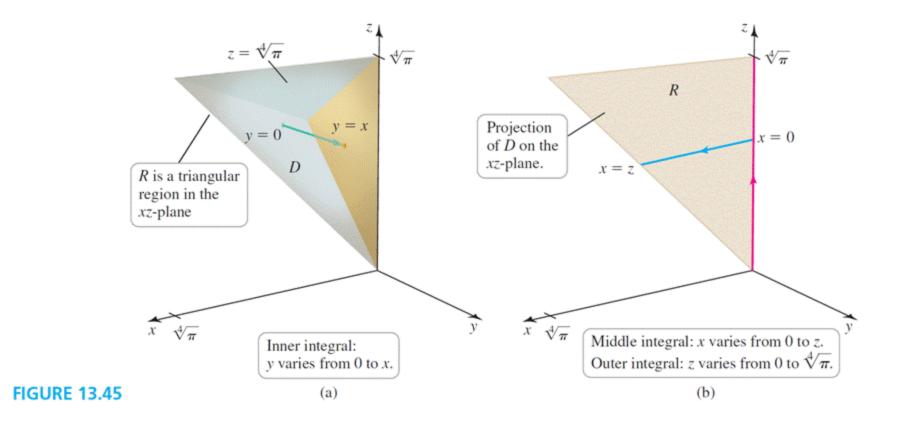
Integral	Variable	Interval
Inner	Z	$0 \le z \le 1$
Middle	y	$0 \le y \le 2$
Outer	$\boldsymbol{\mathcal{X}}$	$0 \le x \le 3$











DEFINITION Average Value of a Function of Three Variables

If f is continuous on a region D of \mathbb{R}^3 , then the average value of f over D is

$$\overline{f} = \frac{1}{\text{volume}(D)} \iiint_D f(x, y, z) dV.$$

13.5

Triple Integrals in Cylindrical and Spherical Coordinates



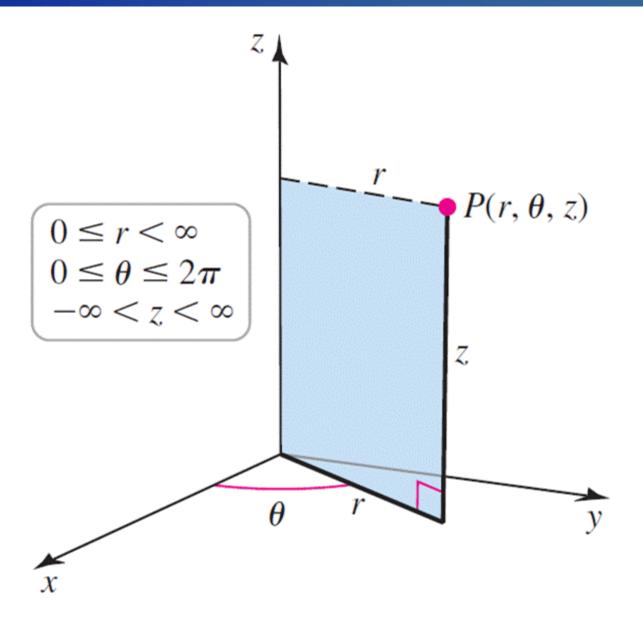


Table 13.3

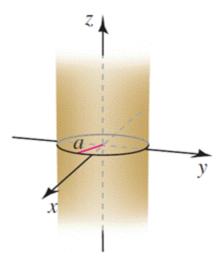
Name

Description

Example

Cylinder

$$\{(r, \theta, z): r = a\}, a > 0$$



Cylindrical shell

$$\{(r, \theta, z): 0 < a \le r \le b\}$$

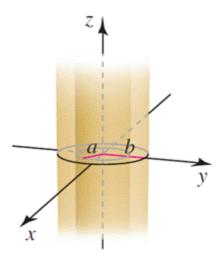


Table 13.3 (Continued)

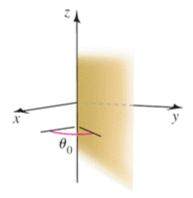
Name

Description

Example

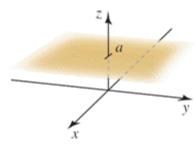
Vertical half plane

$$\{(r, \theta, z): \theta = \theta_0\}$$



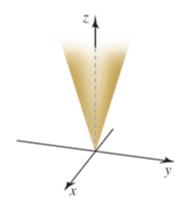
Horizontal plane

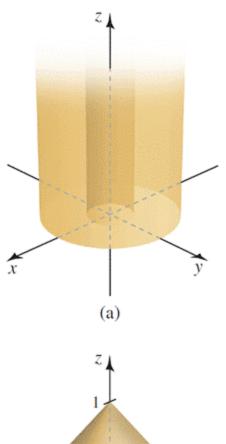
$$\{(r,\theta,z):z=a\}$$



Cone

$$\{(r, \theta, z): z = ar\}, a \neq 0$$





(b)

FIGURE 13.47

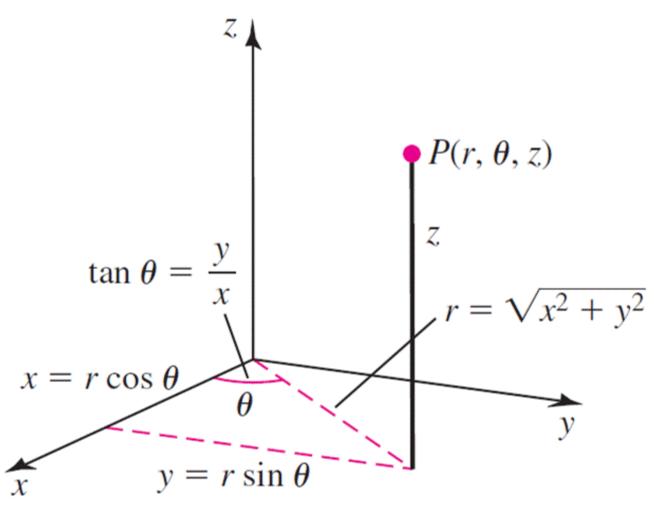
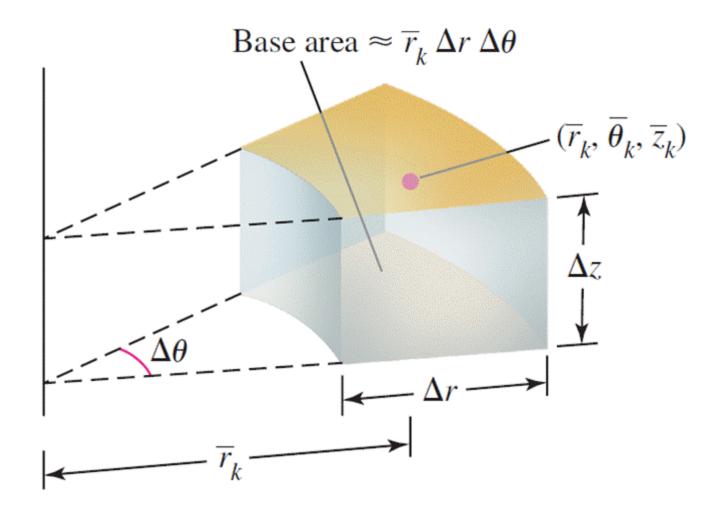
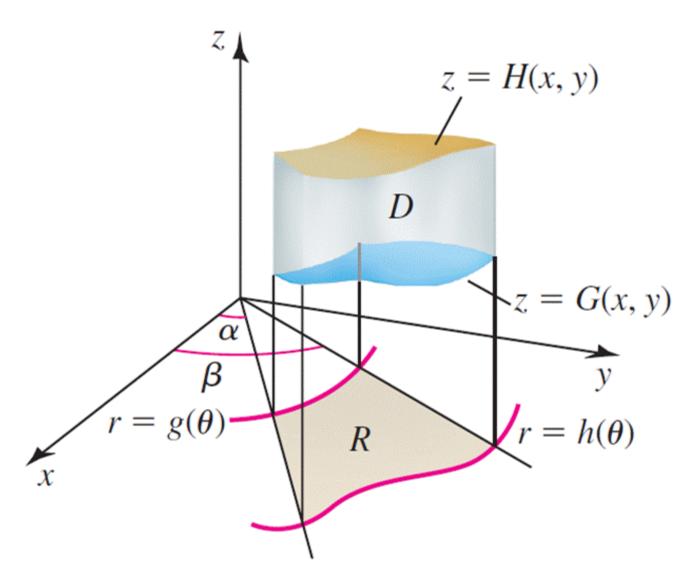


FIGURE 13.48



Approximate volume $\Delta V_k \approx \overline{r}_k \Delta r \Delta \theta \Delta z$



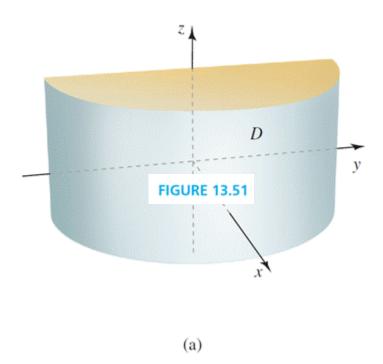
THEOREM 13.6 Triple Integrals in Cylindrical Coordinates

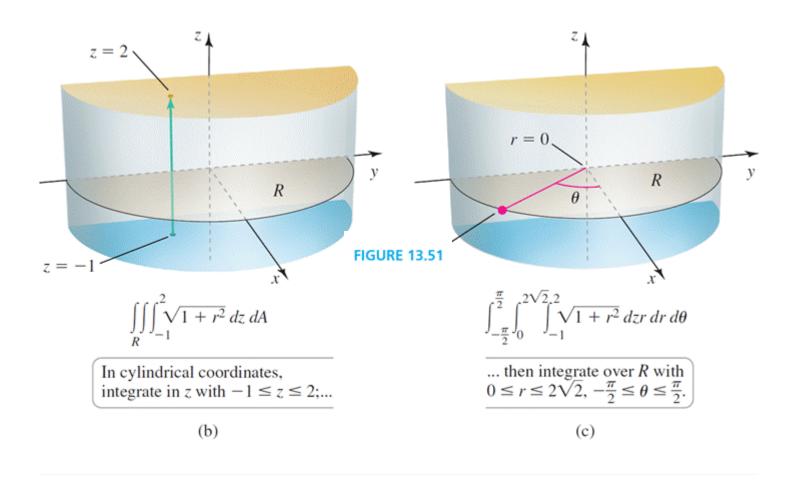
Let *f* be continuous over the region

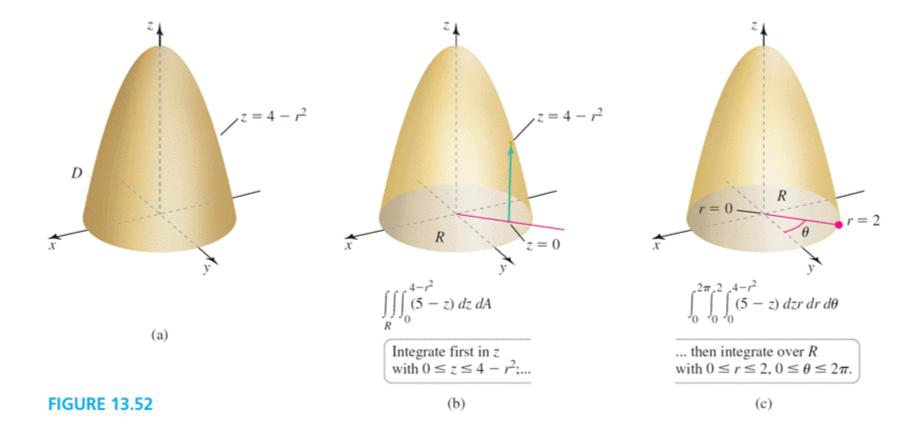
$$D = \{r, \theta, z): g(\theta) \le r \le h(\theta), \alpha \le \theta \le \beta, G(x, y) \le z \le H(x, y)\}.$$

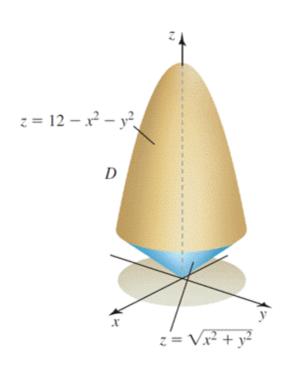
Then f is integrable over D and the triple integral of f over D in cylindrical coordinates is

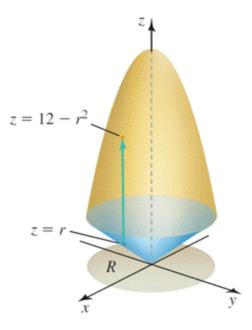
$$\iiint f(r,\theta,z) dV = \int_{\alpha}^{\beta} \int_{g(\theta)}^{h(\theta)} \int_{G(r\cos\theta,r\sin\theta)}^{H(r\cos\theta,r\sin\theta)} f(r,\theta,z) dz \, r \, dr \, d\theta.$$



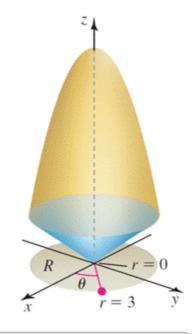






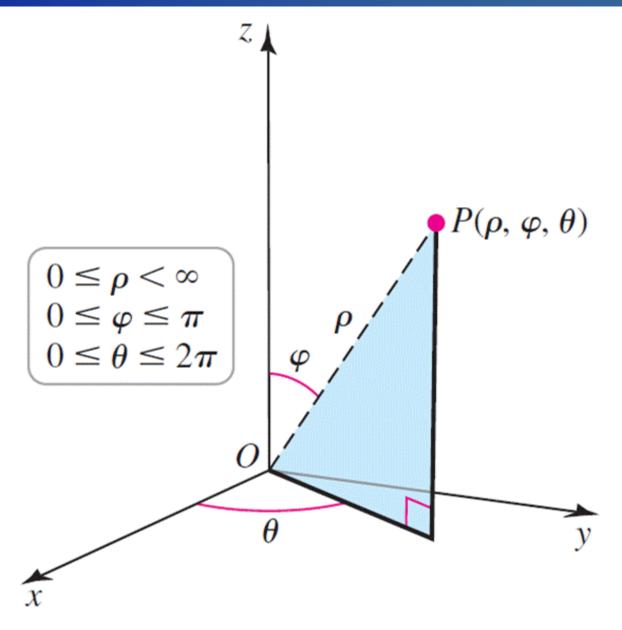


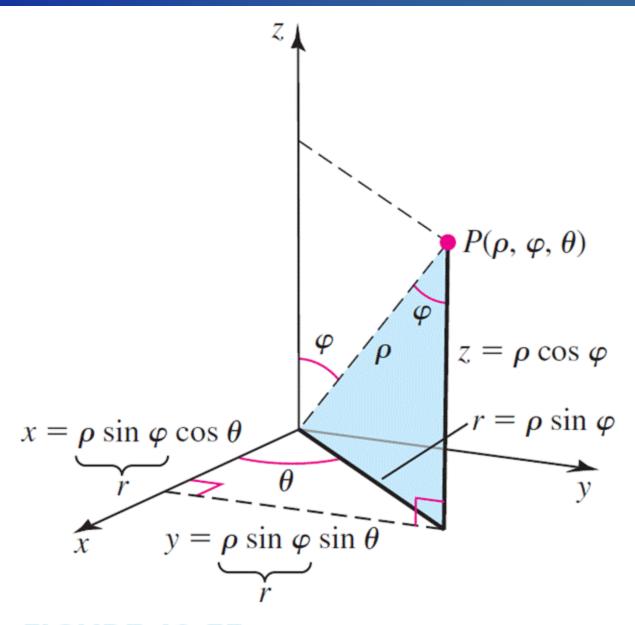
Integrate first in z with $r \le z \le 12 - r^2$;...

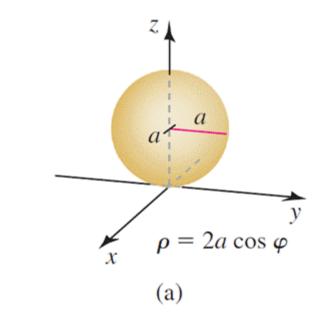


... then integrate over R with $0 \le r \le 3$, $0 \le \theta \le 2\pi$.

FIGURE 13.53







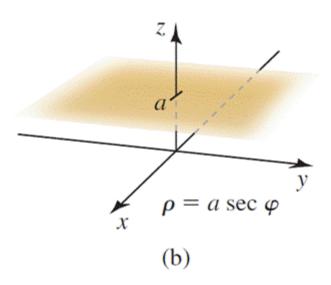


FIGURE 13.56

Table 13.4

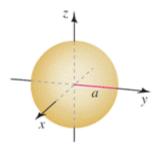
Name

Description

Example

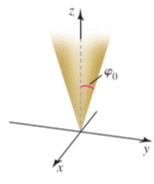
Sphere, radius a, center (0, 0, 0)

$$\{(\rho,\varphi,\theta): \rho=a\}, a>0$$

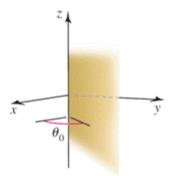


Cone

$$\{(\rho, \varphi, \theta): \varphi = \varphi_0\}, \varphi_0 \neq 0, \pi/2, \pi$$



Vertical half plane $\{(\rho, \varphi, \theta): \theta = \theta_0\}$



(Continued)

Table 13.4 (Continued)

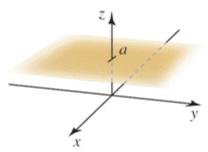
Name

Description

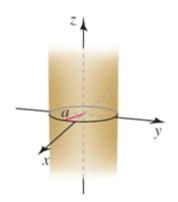
Horizontal plane,
$$\{(\rho, \varphi, \theta): \rho = a \sec \varphi, 0 \le \varphi < \pi/2\}$$

 $z = a$

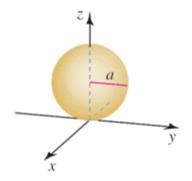
Example

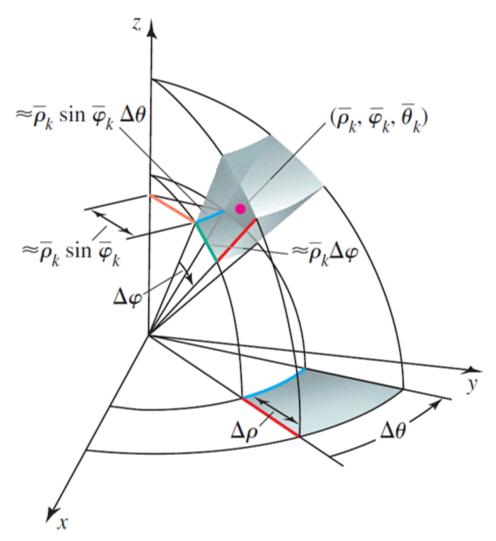


Cylinder, radius
$$\{(\rho,\varphi,\theta): \rho = a\csc\varphi, 0 < \varphi < \pi\}$$
 $a > 0$

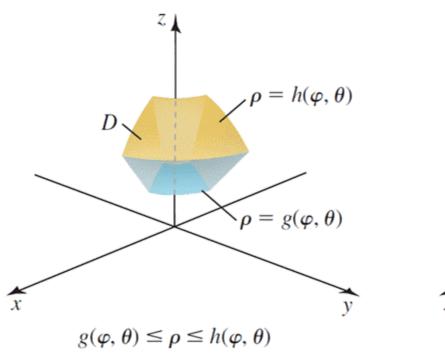


Sphere, radius a > 0, $\{(\rho, \varphi, \theta): \rho = 2a\cos\varphi, 0 \le \varphi \le \pi/2\}$ center (0, 0, a)





Approximate volume = $\Delta V_k \approx \overline{\rho}_k^2 \sin \overline{\varphi}_k \, \Delta \rho \, \Delta \varphi \, \Delta \theta$



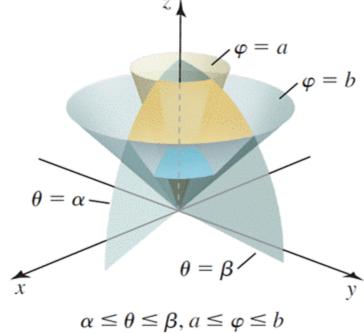
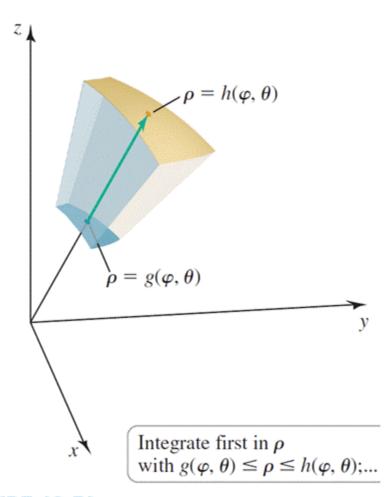


FIGURE 13.58



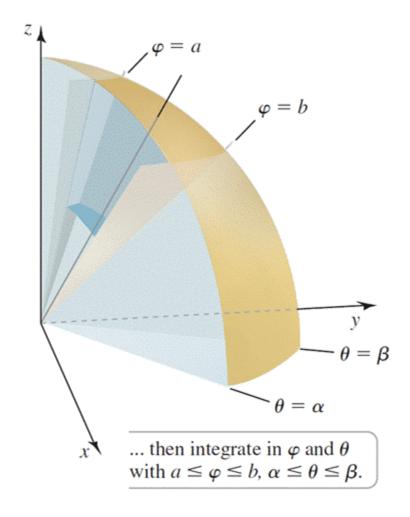


FIGURE 13.59

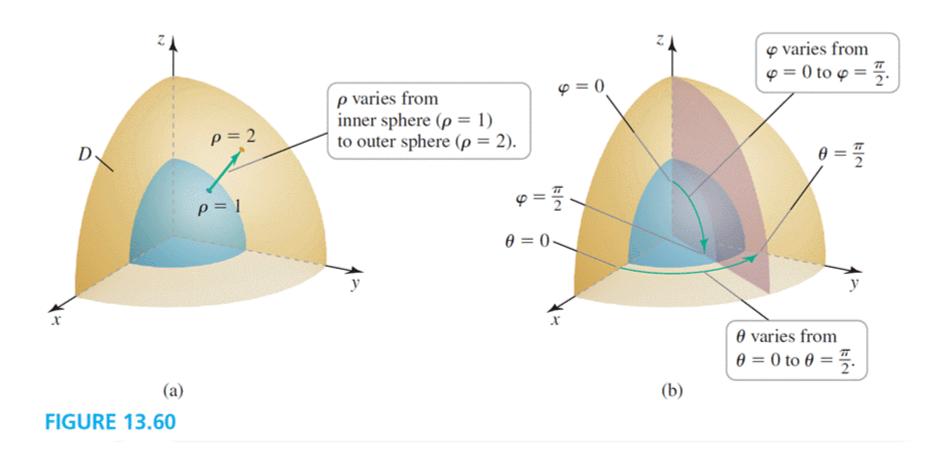
THEOREM 13.7 Triple Integrals in Spherical Coordinates

Let *f* be continuous over the region

$$D = \{ (\rho, \varphi, \theta) : g(\varphi, \theta) \le \rho \le h(\varphi, \theta), a \le \varphi \le b, \alpha \le \theta \le \beta \}.$$

Then f is integrable over D and the triple integral of f over D in spherical coordinates is

$$\iiint\limits_{D} f(\rho, \varphi, \theta) \, dV = \int_{\alpha}^{\beta} \int_{a}^{b} \int_{g(\varphi, \theta)}^{h(\varphi, \theta)} f(\rho, \varphi, \theta) \, \rho^{2} \sin \varphi \, d\rho \, d\varphi \, d\theta.$$



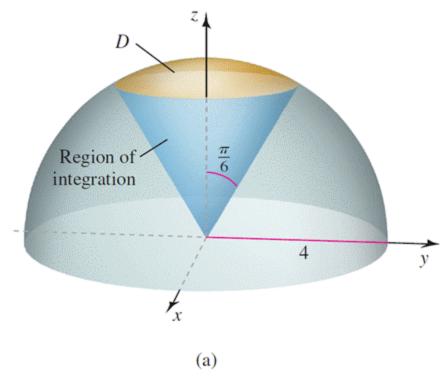
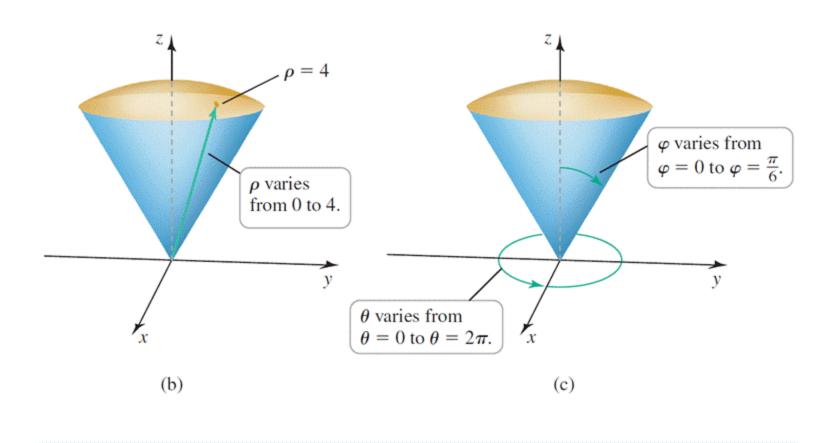


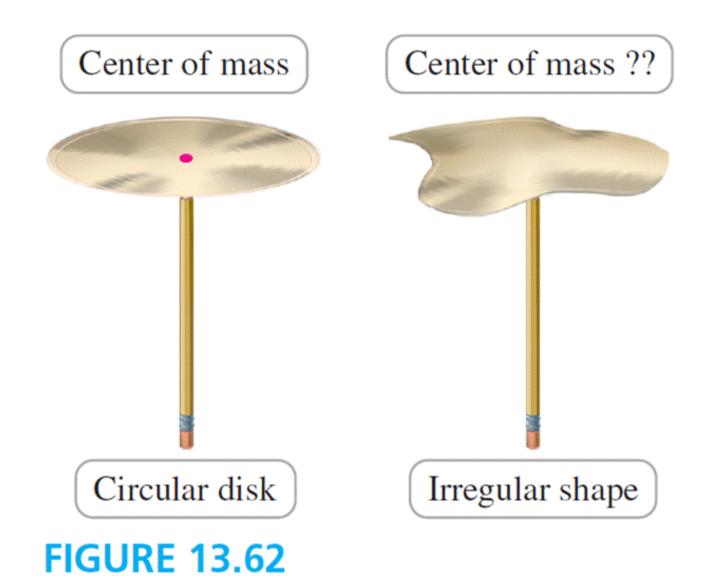
FIGURE 13.61

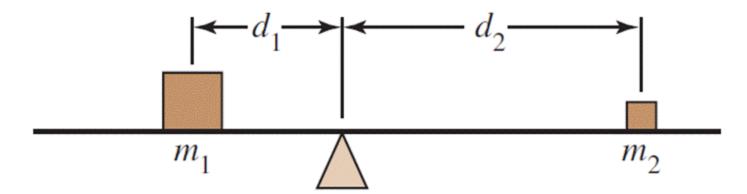


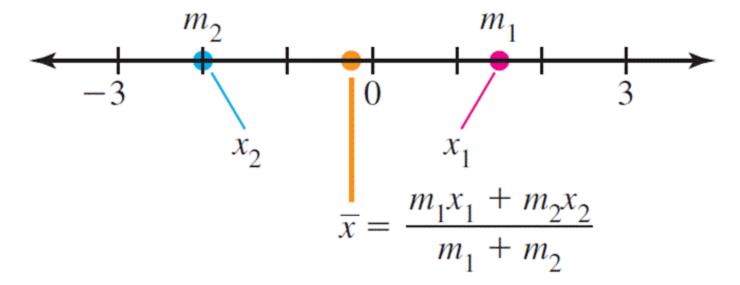
13.6

Integrals for Mass Calculations









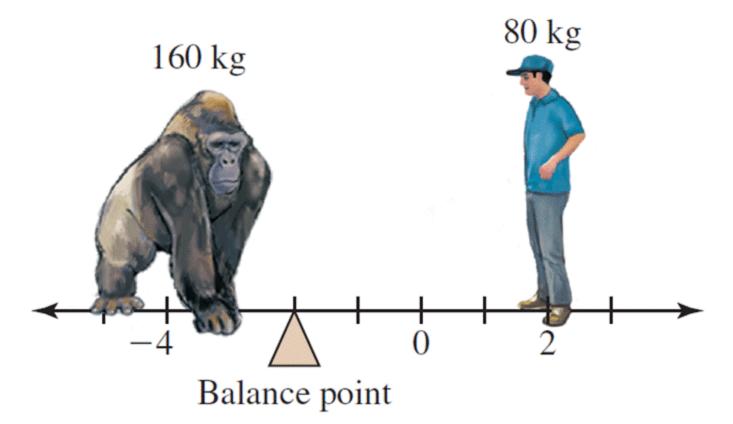
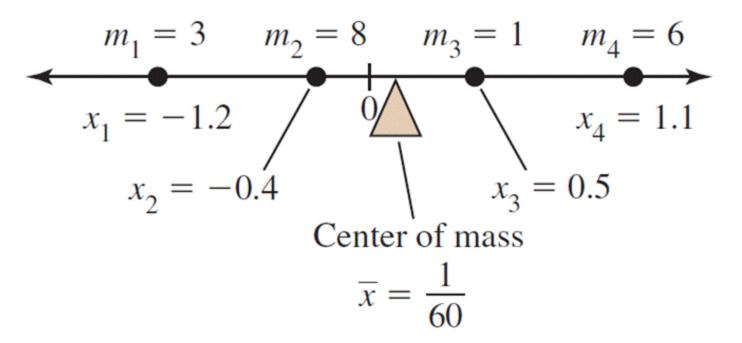
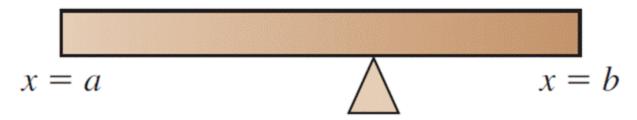
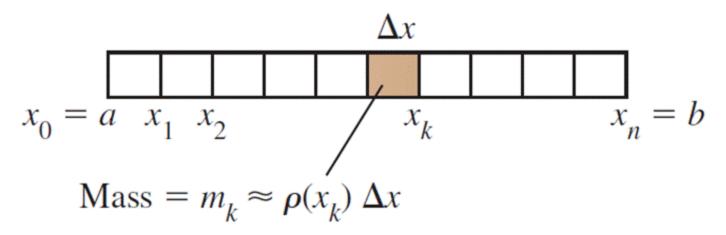


FIGURE 13.65





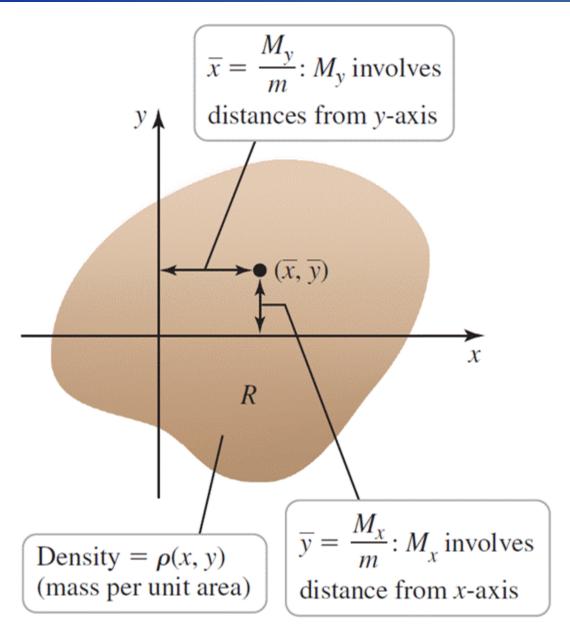
Density (mass per unit length) varies with x.



DEFINITION Center of Mass in One Dimension

Let ρ be an integrable density function on the interval [a, b] (which represents a thin rod or wire). The center of mass is located at the point $\overline{x} = \frac{M}{m}$, where the total moment M and mass m are

$$M = \int_a^b x \rho(x) dx$$
 and $m = \int_a^b \rho(x) dx$.

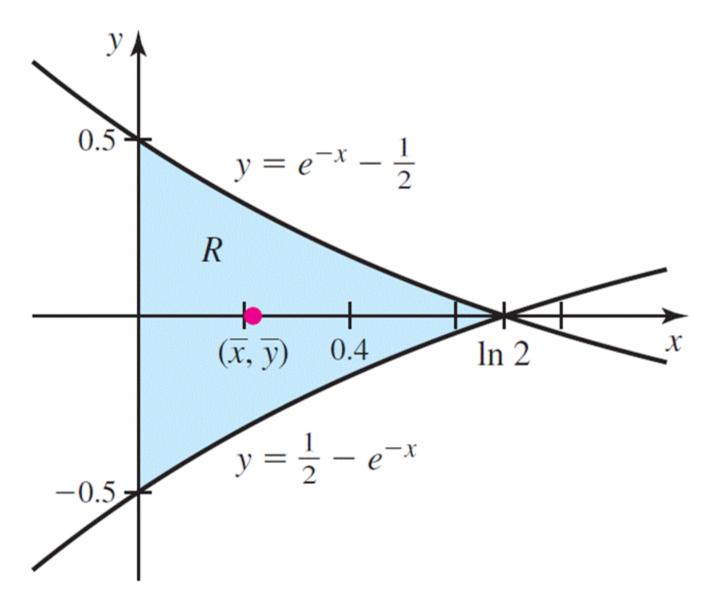


DEFINITION Center of Mass in Two Dimensions

Let ρ be an integrable area density function defined over a closed bounded region R in \mathbb{R}^2 . The coordinates of the **center of mass** of the object represented by R are

$$\overline{x} = \frac{M_y}{m} = \frac{1}{m} \iint\limits_R x \rho(x, y) dA$$
 and $\overline{y} = \frac{M_x}{m} = \frac{1}{m} \iint\limits_R y \rho(x, y) dA$,

where $m = \iint_R \rho(x, y) dA$ is the mass, and M_y and M_x are the moments with respect to the y-axis and x-axis, respectively. If ρ is constant, the center of mass is called the **centroid**.



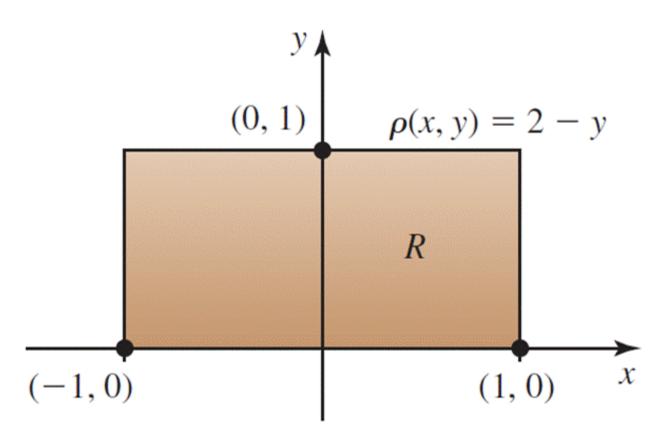
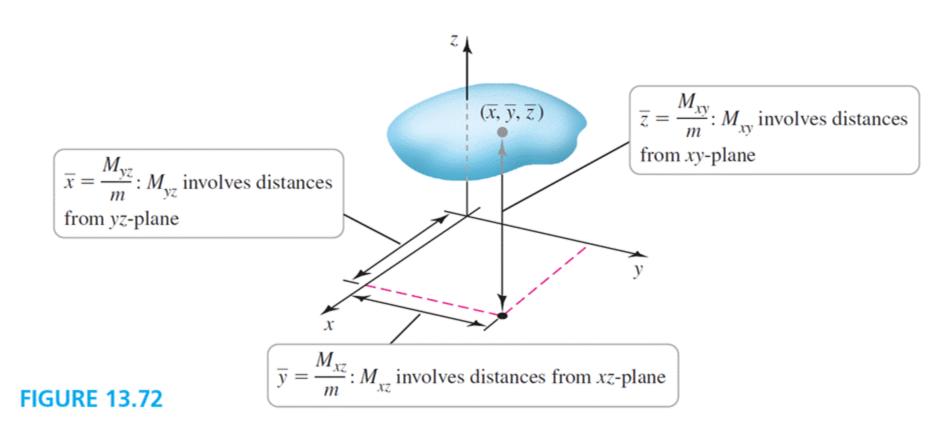


FIGURE 13.71



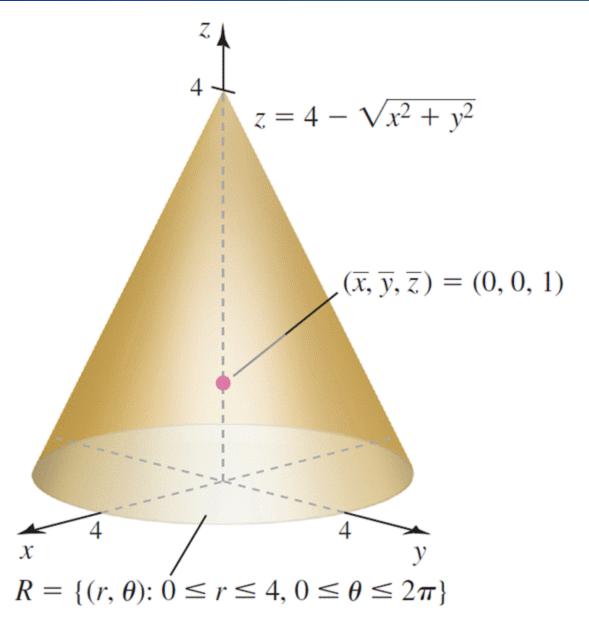
DEFINITION Center of Mass in Three Dimensions

Let ρ be an integrable density function on a closed bounded region D in \mathbb{R}^3 . The coordinates of the **center of mass** of the region are

$$\overline{x} = \frac{M_{yz}}{m} = \frac{1}{m} \iiint_D x \rho(x, y, z) dV, \quad \overline{y} = \frac{M_{xz}}{m} = \frac{1}{m} \iiint_D y \rho(x, y, z) dV,$$

$$\overline{z} = \frac{M_{xy}}{m} = \frac{1}{m} \iiint_D z \rho(x, y, z) dV,$$

where $m = \iiint_D \rho(x, y, z) dV$ is the mass, and M_{yz} , M_{xz} , and M_{xy} are the moments with respect to the coordinate planes.



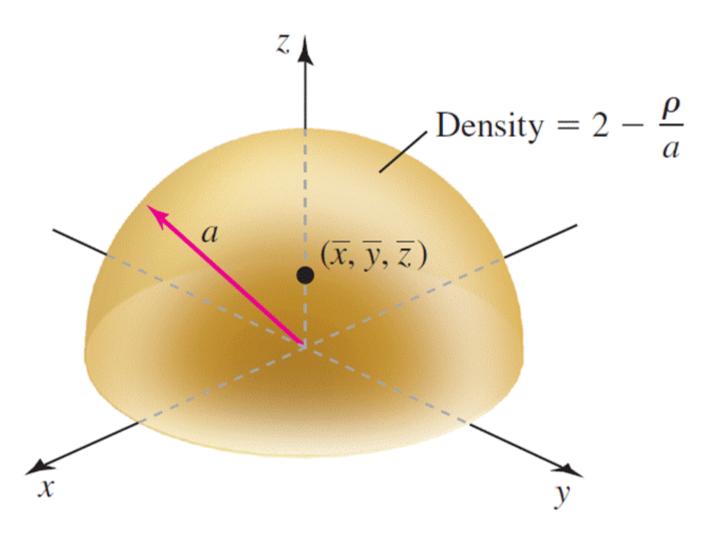
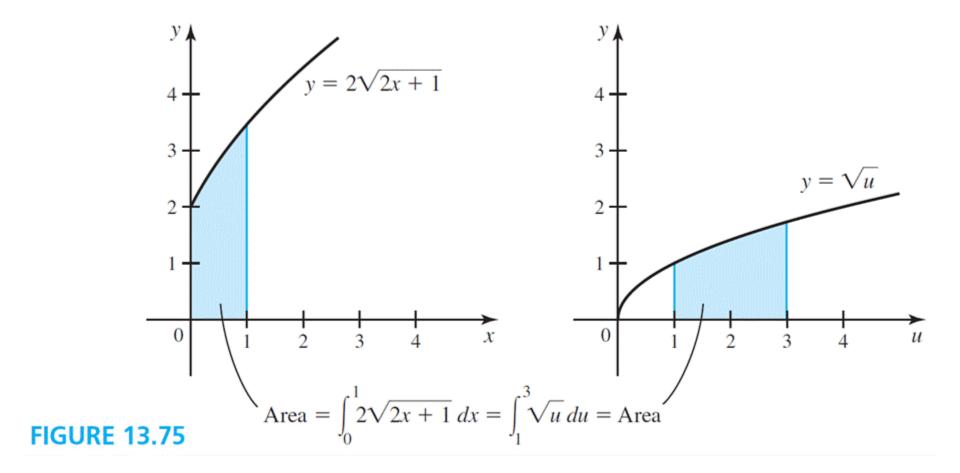


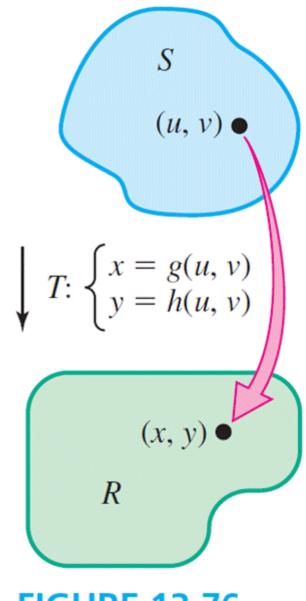
FIGURE 13.74

13.7

Change of Variables in Multiple Integrals







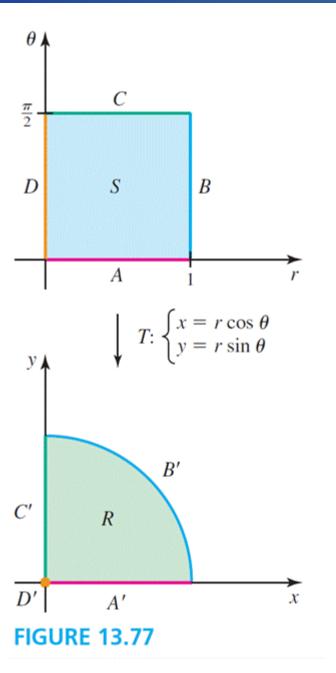


Table 13.5

Boundary of S in	1
r heta-plane	

A:
$$0 \le r \le 1, \theta = 0$$

B:
$$r = 1, 0 \le \theta \le \pi/2$$

C:
$$0 \le r \le 1, \theta = \pi/2$$

D:
$$r = 0, 0 \le \theta \le \pi/2$$

Transformation equations

$$x = r \cos \theta = r,$$

$$y = r \sin \theta = 0$$

$$x = r\cos\theta = \cos\theta,$$

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

$$x = r\cos\theta = 0,$$

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

$$x = r\cos\theta = 0,$$

$$y = r\sin\theta = 0$$

Boundary of R in xy-plane

$$A'$$
: $0 \le x \le 1, y = 0$

B': quarter unit circle

$$C'$$
: $x = 0, 0 \le y \le 1$

D': single point (0,0)

DEFINITION One-to-One Transformation

A transformation T from a region S to a region R is one-to-one on S if T(P) = T(Q) only when P = Q, where P and Q are points in S.

DEFINITION Jacobian Determinant of a Transformation of Two Variables

Given a transformation T: x = g(u, v), y = h(u, v), where g and h are differentiable on a region of the uv-plane, the **Jacobian determinant** (or **Jacobian**) of T is

$$J(u,v) = \frac{\partial(x,y)}{\partial(u,v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u}.$$

THEOREM 13.8 Change of Variables for Double Integrals

Let T: x = g(u, v), y = h(u, v) be a transformation that maps a closed bounded region S in the uv-plane onto a region R in the xy-plane. Assume that T is one-to-one on the interior of S and that g and h have continuous first partial derivatives there. If f is continuous on R, then

$$\iint\limits_R f(x,y)\,dA = \iint\limits_S f(g(u,v),h(u,v)) |J(u,v)|\,dA.$$

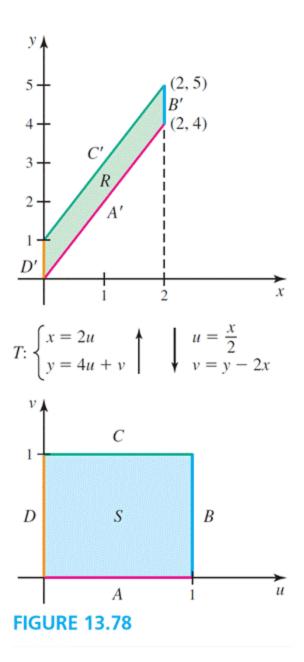


Table 13.6

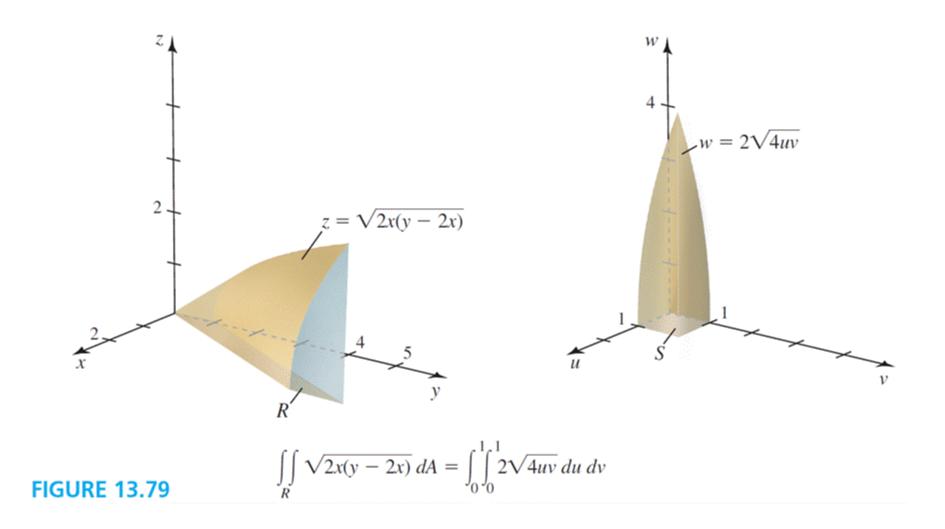
$$(x,y)$$
 (u,v)

$$(0,0)$$
 $(0,0)$

$$(0,1)$$
 $(0,1)$

$$(2,5)$$
 $(1,1)$

$$(2,4)$$
 $(1,0)$



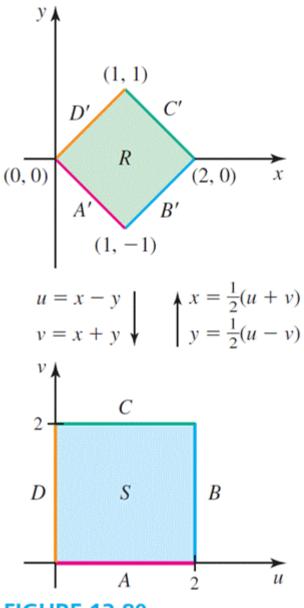
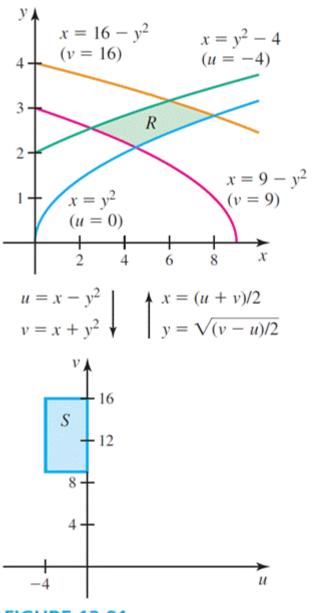


FIGURE 13.80



DEFINITION Jacobian Determinant of a Transformation of Three Variables

Given a transformation T: x = g(u, v, w), y = h(u, v, w), and z = p(u, v, w), where g, h, and p are differentiable on a region of uvw-space, the **Jacobian determinant** (or **Jacobian**) of T is

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

THEOREM 13.9 Change of Variables for Triple Integrals

Let T: x = g(u, v, w), y = h(u, v, w), and z = p(u, v, w) be a transformation that maps a closed bounded region S in uvw-space to a region D = T(S) in xyz-space. Assume that T is one-to-one on the interior of S and that g, h, and p have continuous first partial derivatives there. If f is continuous on D, then

$$\iiint\limits_D f(x,y,z)\,dV$$

$$= \iiint\limits_S f(g(u,v,\,w),h(u,v,w),p(u,v,w))\,|J(u,v,w)|\,dV.$$

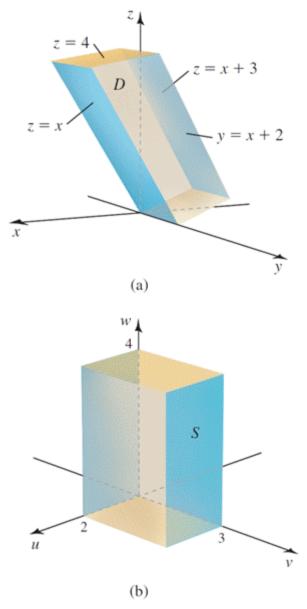


FIGURE 13.82

