

14. Double Integrals Over a General Region

Part 1

In the previous section we discussed double integrals over a rectangle R .

In this section, we will talk about:

- Fubini's Theorem
- Double Integrals Over a General Region
 - Regions of Type 1, 2, and 3.
 - Examples of computing the double integrals

Fubini's theorem gives a practical method for evaluating a double integral by expressing it as an iterated integral (in either order).

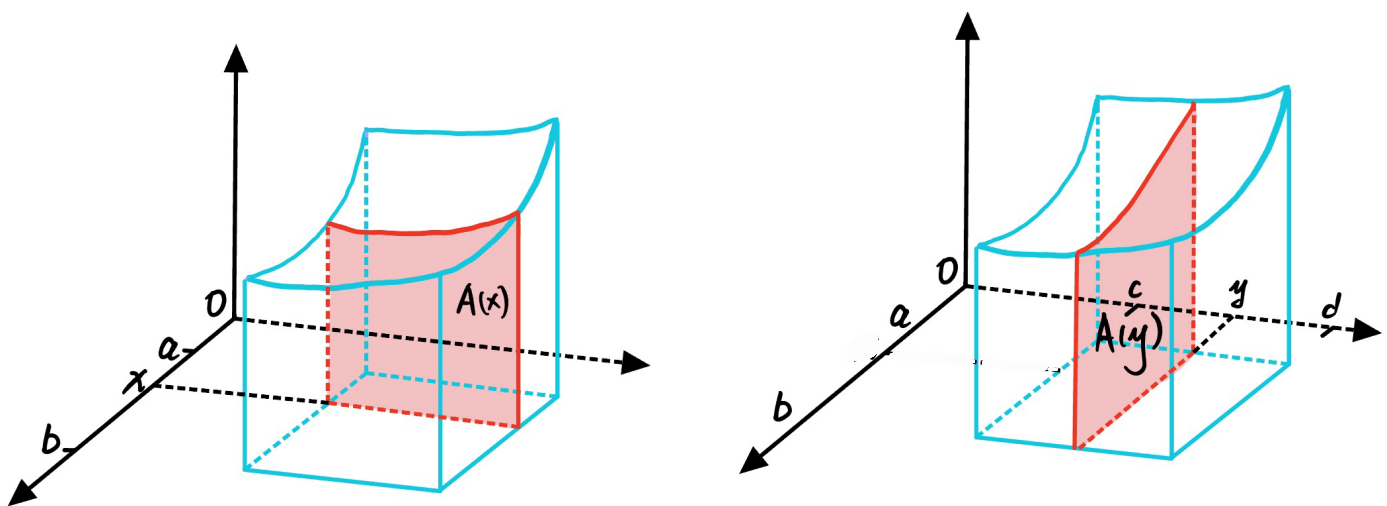
Fubini's Theorem

If f is continuous on the rectangle $R = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$, then

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

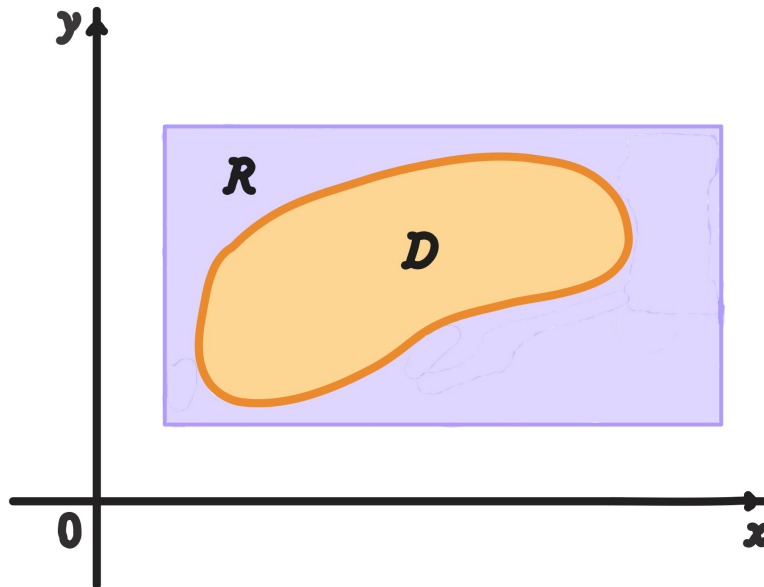
More generally, this is true if we assume that f is bounded on R , f is discontinuous only on a finite number of smooth curves, and the iterated integrals exist.

Intuitively, if $f(x, y) \geq 0$, this means we can take a "slice" of the solid in two different ways to compute the volume:



In this section, we consider defining the double integral of a real-valued function $f(x, y)$ over more general regions in \mathbb{R}^2 .

Suppose $f(x, y)$ is defined on a bounded region D , which means D can be inside of a rectangular region R indicated as the following:



We define a new function $F(x, y)$ with domain R by

$$F(x, y) = \begin{cases} f(x, y) & \text{if } (x, y) \text{ is in } D \\ 0 & \text{if } (x, y) \text{ is in } R \text{ but not in } D \end{cases} \quad (1)$$

If the double integral of F exists over R , then we define the double integral of f over D by

$$\iint_D f(x, y) dA = \iint_R F(x, y) dA \quad \text{where } F \text{ is given by Equation (1)}$$

Note the right-hand-side integral was defined in the previous section.

Definition. Regions of Type 1, 2, and 3. Elementary Regions

A region of type 1 is a subset D of \mathbb{R}^2 of the form

$$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\},$$

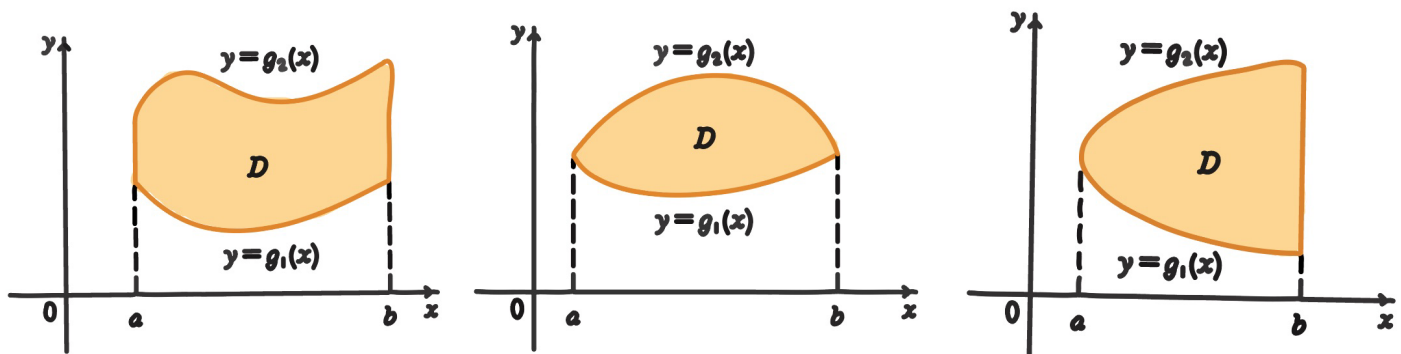
where g_1 and g_2 are continuous on $[a, b]$.

A region of type 2 is defined by

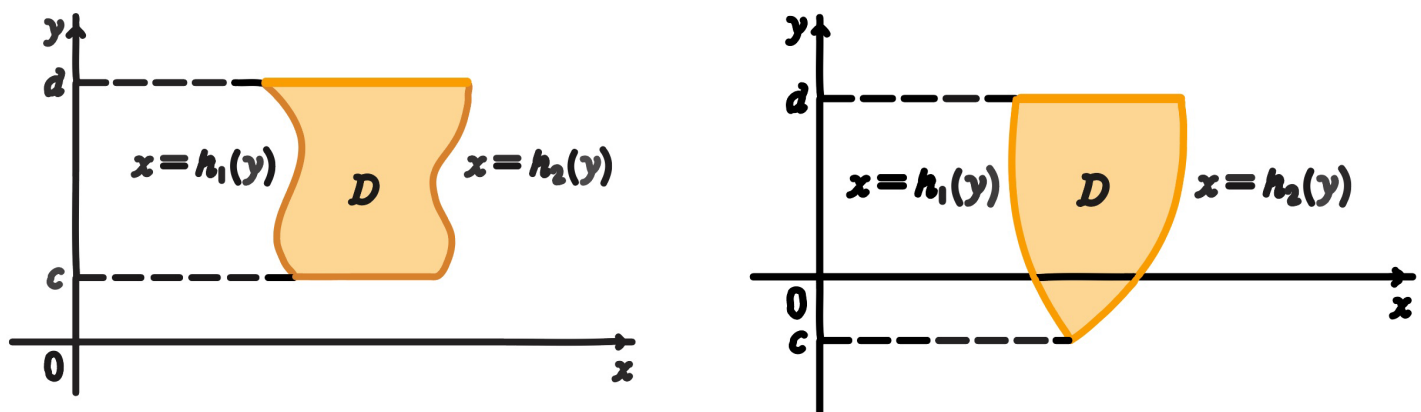
$$D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\},$$

where h_1 and h_2 are continuous.

We say that D is a region of type 3 if it is of both type 1 and type 2. A region of type 1, 2, or 3 is called an elementary region.



Regions of type 1



Regions of type 2

To evaluate $\iint_D f(x, y) dA$, when D is a region of type 1, we choose a rectangle $R = [a, b] \times [c, d]$ that contains D .

Let F be the function given by Equation 1. Then, by Fubini's Theorem,

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

Observe that $F(x, y) = 0$ if $y < g_1(x)$ or $y > g_2(x)$ because (x, y) then lies outside D .

Therefore

$$\int_c^d F(x, y) dy = \int_{g_1(x)}^{g_2(x)} F(x, y) dy = \int_{g_1(x)}^{g_2(x)} f(x, y) dy$$

because $F(x, y) = f(x, y)$ when $g_1(x) \leq y \leq g_2(x)$.

Therefore we have the following formula that enables us to evaluate the double integral as an iterated integral.

If f is continuous on a type 1 region D such that

$$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$$

then

$$\iint_D f(x, y) dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) dy dx$$

Similarly, we have

If f is continuous on a type 2 region D such that

$$D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$$

then

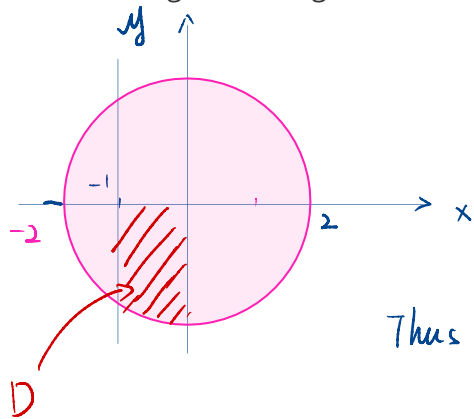
$$\iint_D f(x, y) dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y) dx dy$$

Example 1.

For the integral

$$\int_{-1}^0 \int_{-\sqrt{4-x^2}}^0 xy \, dy \, dx$$

sketch the region of integration and evaluate the integral.



ANS: Note $-\sqrt{4-x^2} \leq y \leq 0$

$$\text{When } y = -\sqrt{4-x^2} \Rightarrow y^2 = 4-x^2$$

$$\Rightarrow x^2 + y^2 = 4 \quad \text{circle centered at } (0,0) \text{ with } r=2$$

Thus

$$\int_{-1}^0 \int_{-\sqrt{4-x^2}}^0 xy \, dy \, dx$$

$$= \int_{-1}^0 \left. \frac{1}{2} xy^2 \right|_{-\sqrt{4-x^2}}^0 dx$$

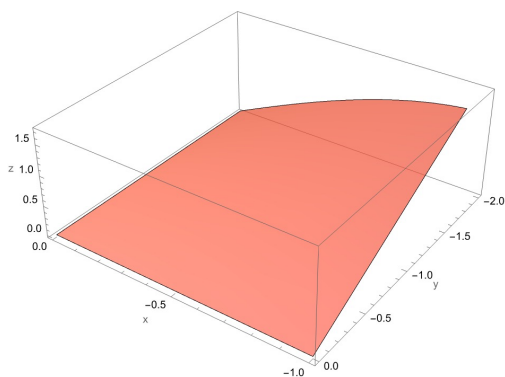
$$= \int_{-1}^0 \left[0 - \frac{1}{2} x \cdot (-\sqrt{4-x^2})^2 \right] dx$$

$$= -\frac{1}{2} \int_{-1}^0 (4x - x^3) dx = -\frac{1}{2} \cdot \left[2x^2 - \frac{1}{4} x^4 \right] \Big|_{-1}^0$$

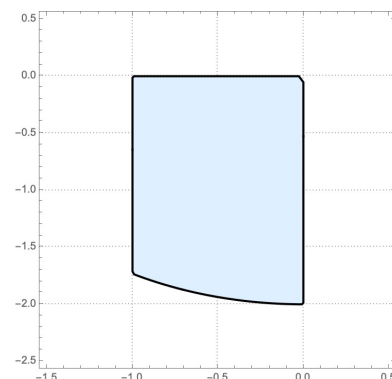
$$= -\frac{1}{2} \left[0 - 2 \cdot (-1)^2 - \frac{1}{4} (0 - (-1)^4) \right] = -\frac{1}{2} \left[-2 + \frac{1}{4} \right]$$

$$= 1 - \frac{1}{8} = \frac{7}{8}$$

Graph of $f(x)$

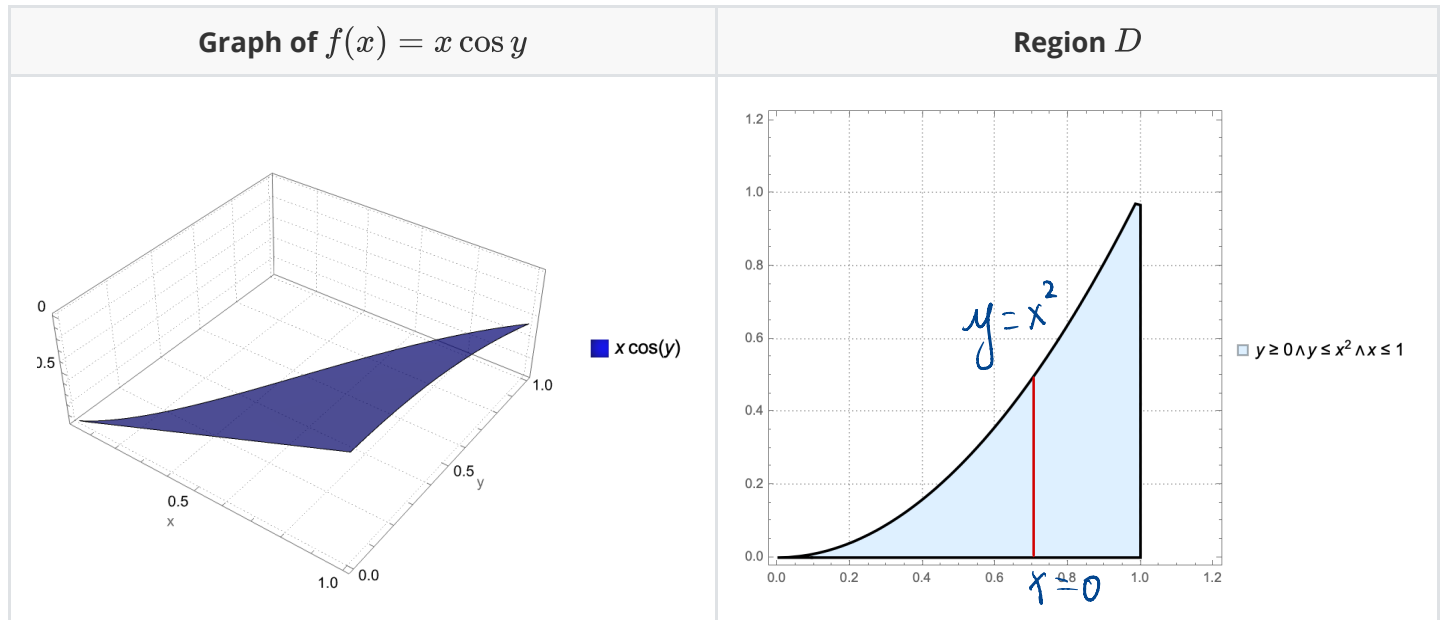


Region D



Example 2.

Evaluate the double integral $\iint_D x \cos y \, dA$, where D is bounded by $y = 0$, $y = x^2$, and $x = 1$.



Ans: We start from drawing the region bounded by $y=0$, $y=x^2$, $x=1$.

We have
$$\iint_D x \cos y \, dA = \int_0^1 x \int_0^{x^2} \cos y \, dy \, dx \quad (\text{type 1})$$

$$= \int_0^1 x \sin y \Big|_{y=0}^{y=x^2} dx = \int_0^1 x \sin x^2 \, dx$$

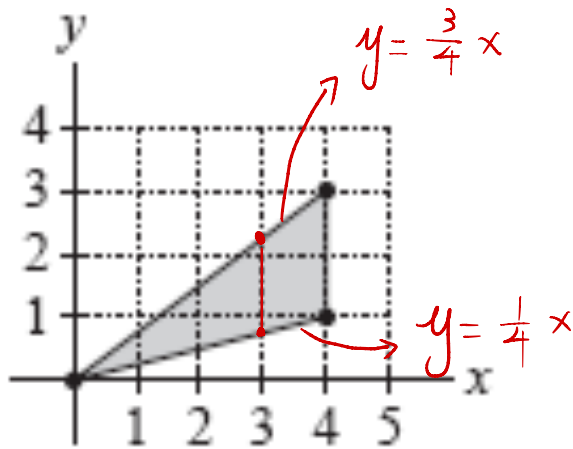
$$= \frac{1}{2} \int_0^1 \sin x^2 \, dx^2 = -\frac{1}{2} \cos x^2 \Big|_0^1$$

$$= -\frac{1}{2} (\cos 1^2 - \cos 0)$$

$$= \frac{1}{2} (1 - \cos 1)$$

Example 3.

Calculate the double integral of $f(x, y) = -8ye^x$ over the triangle indicated in the following figure:



Notice the triangle region can be expressed by

$$0 \leq x \leq 4$$

$$\frac{1}{4}x \leq y \leq \frac{3}{4}x$$

$$\begin{aligned} \text{Thus } \iint_D -8ye^x dA &= \int_0^4 e^x \int_{\frac{1}{4}x}^{\frac{3}{4}x} -8y dy dx = \int_0^4 e^x (-4y^2) \Big|_{\frac{1}{4}x}^{\frac{3}{4}x} dx \\ &= \int_0^4 e^x \left[-4 \left(\frac{9}{16}x^2 - \frac{1}{16}x^2 \right) \right] dx \\ &= \int_0^4 e^x (-2x^2) dx = -2 \int_0^4 x^2 e^x dx \end{aligned}$$

We check the table of integral.

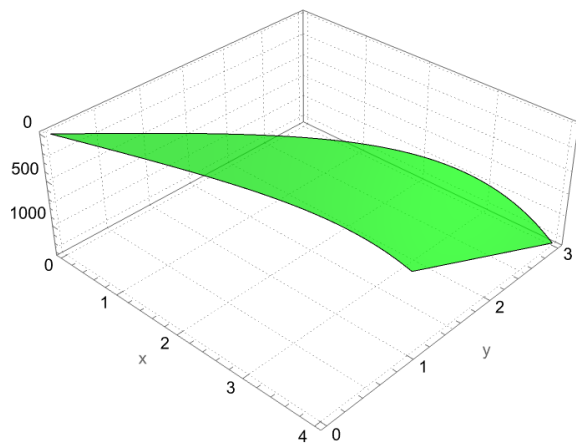
96. $\int ue^{au} du = \frac{1}{a^2}(au - 1)e^{au} + C$

97. $\int u^n e^{au} du = \frac{1}{a}u^n e^{au} - \frac{n}{a} \int u^{n-1} e^{au} du$

Then $\int x^2 e^x dx = x^2 e^x - 2 \int x e^x dx = x^2 e^x - 2[(x-1)e^x] + C$
 using 97. with $x=u, n=2, a=1$ using 96 with $x=u, a=1$
 $= x^2 e^x - 2xe^x + 2e^x + C.$

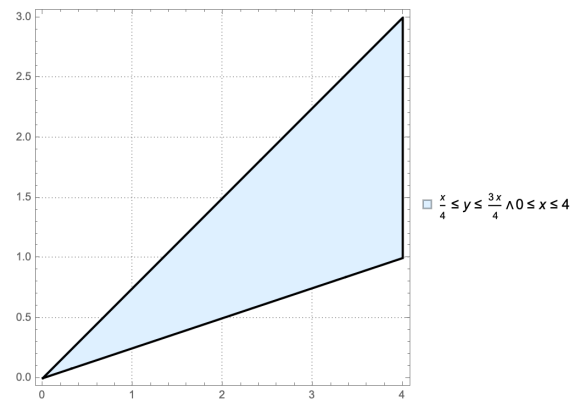
$$\begin{aligned} -2 \int_0^4 x^2 e^x dx &= -2 [x^2 e^x - 2xe^x + 2e^x] \Big|_0^4 \\ &= -2 [4^2 e^4 - 8e^4 + 2e^4 - (0 - 0 + 2e^0)] \\ &= -20e^4 + 4 \end{aligned}$$

Graph of $f(x) = -8ye^x$



■ $-8y\exp(x)$

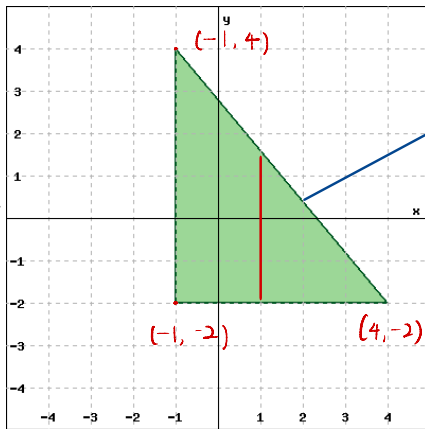
Region D



□ $\frac{x}{4} \leq y \leq \frac{3x}{4} \wedge 0 \leq x \leq 4$

Exercise 4.

Suppose R is the shaded region in the figure, and $f(x, y)$ is a continuous function on R . Find the limits of integration for the following iterated integrals.



$$y + 2 = \frac{4 - (-2)}{-1 - 4} (x - 4) = -\frac{6}{5}(x - 4)$$

$$\Rightarrow y = -\frac{6}{5}(x - 4) - 2 \quad (\text{y in terms of x})$$

Also

$$x - 4 = -\frac{5}{6}(y + 2)$$

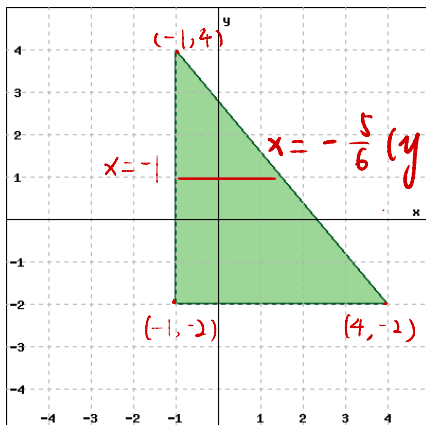
$$\Rightarrow x = -\frac{5}{6}(y + 2) + 4 \quad (\text{x in terms of y})$$

(a) $\iint_R f(x, y) dA = \int_A^B \int_C^D f(x, y) dy dx$ (type 1)

The region is bounded by $y = -2$ and $y = -\frac{6}{5}(x - 4) - 2$ and $-1 \leq x \leq 4$

Thus $\iint_R f(x, y) dA = \int_A^B \int_C^D f(x, y) dy dx = \int_{-1}^4 \int_{-2}^{-\frac{6}{5}(x-4)-2} f(x, y) dy dx$

(b) $\iint_R f(x, y) dA = \int_E^F \int_G^H f(x, y) dx dy$ (type 2)



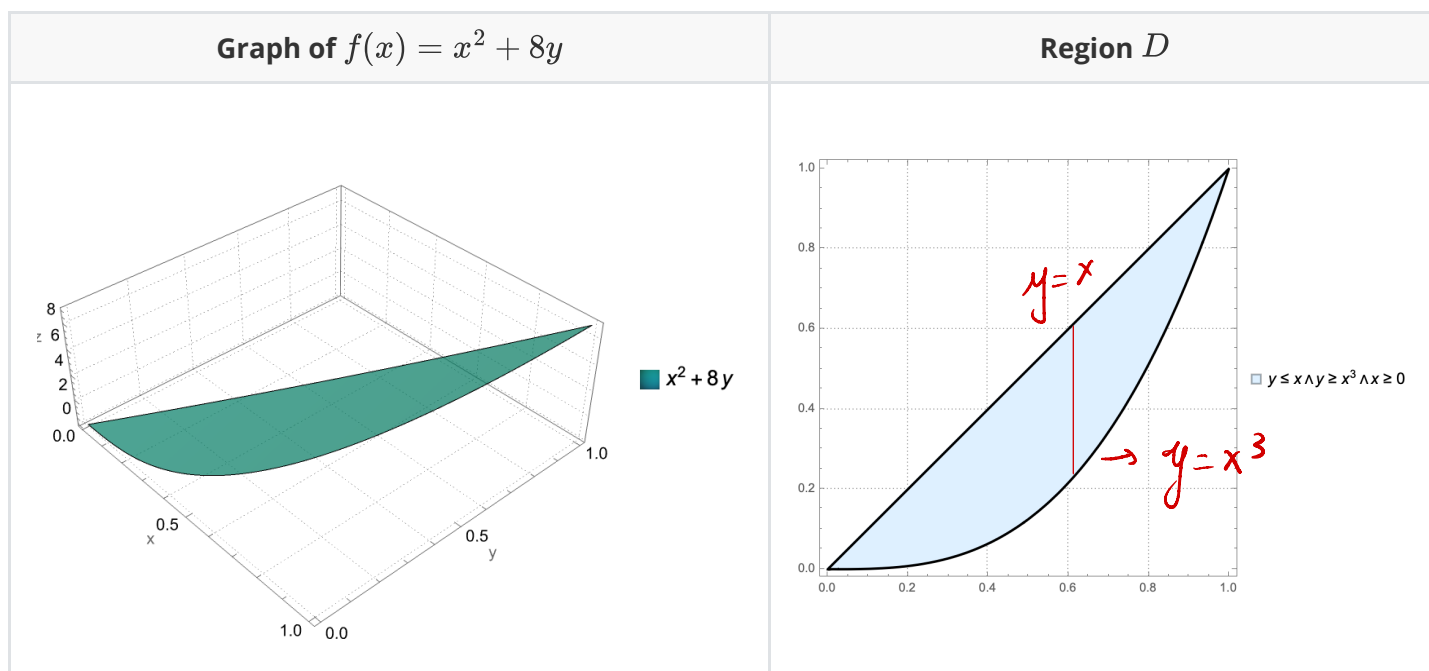
The region is bounded on the left by $x = -1$ and on the right by $x = -\frac{5}{6}(y + 2) + 4$.

The bounds for y are from -2 to 1 .

Thus $\int_E^F \int_G^H f(x, y) dx dy = \int_{-2}^1 \int_{-1}^{-\frac{5}{6}(y+2)+4} f(x, y) dx dy$

Exercise 5.

Evaluate the double integral $\iint_D (x^2 + 8y) dA$, where D is bounded by $y = x$, $y = x^3$, and $x \geq 0$



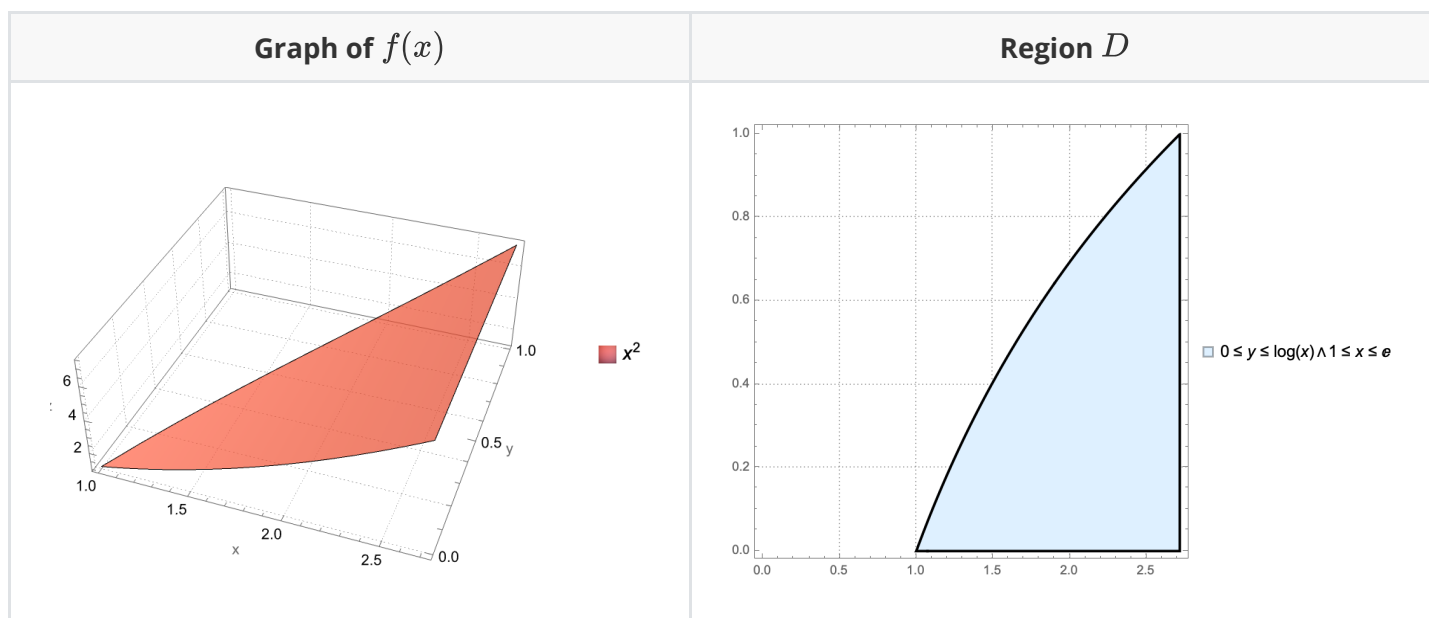
ANS: We start from drawing the region bounded by $y = x$, $y = x^3$, $x \geq 0$.

Thus we evaluate

$$\begin{aligned}
 \iint_D (x^2 + 8y) dA &= \int_0^1 \int_{x^3}^x (x^2 + 8y) dy dx \\
 &= \int_0^1 \left[x^2 y + 4y^2 \right]_{x^3}^x dx = \int_0^1 \left[x^2(x - x^3) + 4(x^2 - x^6) \right] dx \\
 &= \int_0^1 (x^3 - x^5 + 4x^2 - 4x^6) dx \\
 &= \left[\frac{1}{4} x^4 - \frac{1}{6} x^6 + \frac{4}{3} x^3 - \frac{4}{7} x^7 \right] \Big|_0^1 \\
 &= \frac{1}{4} - \frac{1}{6} + \frac{4}{3} - \frac{4}{7} = \frac{71}{84}
 \end{aligned}$$

Exercise 6.

Evaluate the double integral $\iint_D x^2 dA$, where $D = \{(x, y) : 1 \leq x \leq e, 0 \leq y \leq \ln x\}$



$$\text{ANS: } \iint_D x^2 dA = \int_1^e \int_0^{\ln x} x^2 dy dx$$

$$= \int_1^e x^2 y \Big|_0^{\ln x} dx$$

$$= \int_1^e x^2 \ln x dx$$

To compute the antiderivative $\int x^2 \ln x dx$, we use integration by parts:

$$\int u dv = uv - \int v du$$

$$\text{Rewrite } \int x^2 \ln x dx = \frac{1}{3} \int \ln x dx^3$$

Let $u = \ln x$, $v = x^3$, then $\frac{1}{x} dx$

$$\begin{aligned}\frac{1}{3} \int \ln x \, dx^3 &= \frac{1}{3} \left[x^3 \ln x - \int x^3 \, d \ln x \right] \\ &= \frac{1}{3} \left[x^3 \ln x - \int x^2 \, dx \right] = \frac{1}{3} x^3 \ln x - \frac{1}{9} x^3.\end{aligned}$$

Thus

$$\begin{aligned}\int_1^e x^2 \ln x \, dx &= \left[\frac{1}{3} x^3 \ln x - \frac{1}{9} x^3 \right] \Big|_1^e \\ &= \frac{1}{3} e^3 \ln e - \frac{1}{9} e^3 - \left(\frac{1}{3} \cdot 1^3 \cdot \ln 1 - \frac{1}{9} \cdot 1^3 \right) \\ &= \frac{2}{9} e^3 + \frac{1}{9} \\ &= \frac{1}{9} (1 + 2e^3)\end{aligned}$$