

BSM 6-Line and Multiple integrals and Laplace Transforms

Programme	B.Sc
Subject	Mathematics
Semester	V
University	Kuvempu University
Session	5

Double integration

Definition of double integrals and Examples

Recap of previous class

- Definition of line integral and basic properties

Objectives:

1. Definition of double integrals
2. Examples on double integrals

Session outcomes

- To able to understand the double integration
- To able to understand properties of double integration
- To able to understand problems

Prerequisites

- Standard formulae of integration

Double integration

The definite integral $\int_a^b f(x)dx$ is defined as the limit of sum $f(x_1)\delta x_1 + f(x_2)\delta x_2 + f(x_3) + \dots + f(x_n)\delta x_n$ Where $n \rightarrow \infty$ and each of the lengths $\delta x_1, \delta x_2, \dots, \delta x_n$ tends to zero. A double integral is its counterpart in two dimensions.

Consider a function $f(x, y)$ of the independent variable x, y defined at each point in the finite region A of the xy -plane.

Divided A into n elementary areas $\delta A_1, \delta A_2, \delta A_3 \dots \dots \dots \delta A_r$.

Let (x_r, y_r) be any point with in the r^{th} elementary area

δA_r . Consider the sum $f(x_1, y_1)\delta A_1 + f(x_2, y_2)\delta A_2 +$

$f(x_3, y_3)\delta A_3 + \dots + f(x_n, y_n)\delta A_n$

i.e $\sum_{r=1}^n f(x_r, y_r)\delta A_r$.

The limit of this sum, if it exists, as the number of sub-divisions increases indefinitely and area of each sub-division decreases to zero, is defined as the double integral of $f(x, y)$ over the region A and is written as

$$\iint_A f(x, y) dA$$

Or $\iint_A f(x, y) dx dy$.

Thus $\iint_A f(x, y) dA = \lim_{\substack{n \rightarrow \infty \\ \delta A \rightarrow 0}} \sum_{r=1}^n f(x_r, y_r) \delta A_r \dots \delta A_r \dots \dots (1)$

If the region A is bounded by the curves $x = x_1, x = x_2$ and $y = y_1, y = y_2$ then $\iint_A f(x, y) dx dy = \int_{y_1}^{y_2} \int_{x_1}^{x_2} f(x, y) dx dy$.

Evaluation of Double integrals

a) If x_1, x_2, y_1, y_2 are constants, then the order of integration is immaterial, provided the limits of integration are changed accordingly.

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

b) If x_1, x_2 are functions of y , let $x_1 = \varphi_1(y)$ and $x_2 = \varphi_2(y)$ and y_1, y_2 are constants, then $f(x, y)$ is first integrated with respect to x keeping y fixed, with in the limits x_1, x_2 and the resulting expression is integrated w.r.to y between

the limits y_1 and y_2 i.e $\iint_A f(x, y) dx dy = \int_{y_1}^{y_2} \left[\int_{x_1}^{x_2} f(x, y) dx \right] dy$.

c) If y_1, y_2 are functions of x , let $y_1 = \varphi_1(x)$ and $y_2 = \varphi_2(x)$ and x_1, x_2 are constants, then $f(x, y)$ is first integrated w.r.to y keeping x fixed, with in the limits y_1, y_2 and the resulting expression is integrated w.r.to x between the limits

x_1 and x_2 i.e $\iint_A f(x, y) dx dy = \int_{x_1}^{x_2} \left[\int_{y_1}^{y_2} f(x, y) dy \right] dx$.

Problems:

1) Evaluate $\int_0^1 \int_0^1 (x^2 + y^2) dx dy$

2) Evaluate $\int_0^3 \int_0^1 xy(x + y) dy dx$

3) Evaluate $\int_0^a \int_0^b xy(x - y) dy dx$

4) Evaluate $\int_1^2 \int_2^5 x dx dy$

Session Summary:

- To solve double integration, which is useful in finding certain areas.
- The knowledge of integration is a must before tackling double integrals

MCQ :

1) The solution of $\int_0^1 \int_0^1 \frac{dxdy}{\sqrt{(1-x^2)(1-y^2)}}$

A. $\frac{\pi^2}{4}$

B. $\frac{\pi}{2}$

C. $\frac{\pi}{6}$

D. None of the above

Ans : A

MCQ :

2) The solution of $\int_0^2 \int_0^{x^2} x(x^2 + y^2) dy dx$

A. $\frac{64}{2}$

B. $\frac{64}{3}$

C. $\frac{1}{2}$

D. 0

Ans : B

MCQ :

3) The solution of $\int_0^4 \int_0^{\sqrt{y}} xy dx dy$

A. $\frac{32}{3}$

B. $\frac{231}{2}$

C. 250

D. None of these

Ans : A

MCQ:

$$4) \int_0^2 \int_{-y}^{\sqrt{y}} (1 + x + y) dx dy$$

$$A. \frac{13}{3} + \left(\frac{52}{15}\right) \sqrt{2}$$

$$B. \frac{13}{2}$$

$$C. \frac{13}{3} + \left(\frac{52}{5}\right) \sqrt{3}$$

D. None of the above

Ans: A

References:

- Manjunath, B. V. and Nandeeshkumar(2018). A textbook of B.Sc Mathematics. College book house, Bangalore.
- Ranganath G. K (2012). A textbook of B.Sc Mathematics (Sixth). S. Chand, New Delhi.