15.2 Double Integrals over General Regions

For single integrals, the region over which we integrate is always an interval. For double integrals, we want to be able to integrate a function over any region D, not just over rectangles. We assume D is a bounded region, which means that D is enclosed in a rectangular region R. Then we define a new function F with domain R by

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

We define the double integral of f over D by

$$\iint_{D} f(x,y) \ dA = \iint_{R} F(x,y) \ dA.$$

Thus we may apply all the theorems and applications that we had for integrals over a rectangle to integrals over a general region D.

We say a plane region D is of type I if D lies between the graphs of two continuous functions of x, that is,

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

where g_1 and g_2 are continuous on [a, b]. By Fubini's Theorem:

Remark. If f is continuous on a type I region D such that

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

then

$$\iint_{D} f(x,y) \ dA = \int_{a}^{b} \int_{g_{1}(x)}^{g_{2}(x)} f(x,y) \ dy \ dx$$

Similarly, a type II region is of the form

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

where h_1 and h_2 are continuous. Thus

$$\iint_{D} f(x,y) \ dA = \int_{c}^{d} \int_{h_{1}(y)}^{h_{2}(y)} f(x,y) \ dx \ dy.$$

where D is a type II region.

Example 1. Find the volume of the solid bounded by the planes z = x, y = x, x + y = 2, and z = 0.

Remark. It is essential to draw a diagram that shows the region of integration. We may draw arrows that start at the lower boundary and end at the upper boundary. For a type II region we draw horizontal arrows.

Example 2. Evaluate the integral by reversing the order of integration.

$$\int_0^1 \int_{x^2}^1 \sqrt{y} \sin y \, dy \, dx$$

15.2.1 Properties of Double Integrals

For the remainder of this section, we assume all the integrals exist. Double integrals have similar properties to single integrals. In particular, consider the following:

$$\begin{split} \iint_{D} \left[f(x,y) + g(x,y) \right] dA &= \iint_{D} f(x,y) \, dA + \iint_{D} g(x,y) \, dA \\ &\iint_{D} cf(x,y) \, dA = c \iint_{D} f(x,y) \, dA \\ &f(x,y) \geq g(x,y) \Rightarrow \iint_{D} f(x,y) \, dA \geq \iint_{D} g(x,y) \, dA \\ &\iint_{D} f(x,y) \, dA = \iint_{D_{1}} f(x,y) \, dA + \iint_{D_{2}} f(x,y) \, dA \\ &\iint_{D} 1 \, dA = A(D) \\ &m \leq f(x,y) \leq M \Rightarrow mA(D) \leq \iint_{D} f(x,y) \, dA \leq MA(D) \end{split}$$

15.2.2 Average Value

Recall from the single variable functions that the average of a function f(x) over an interval [a, b] is

$$f_{avg} = \frac{1}{b-a} \int_{a}^{b} f(x) \, dx.$$

For the two-variable functions, we have

$$f_{avg} = \frac{1}{A(R)} \iint_R f(x, y) \ dA,$$

where A(R) is the area of the region R over which we integrate.