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| Chapter-1 | Double Integrals |
| Topic-1.1 | |

What is a double integral?

Recall that a single integral is something of the form

$$\int_a^b f(x) dx$$

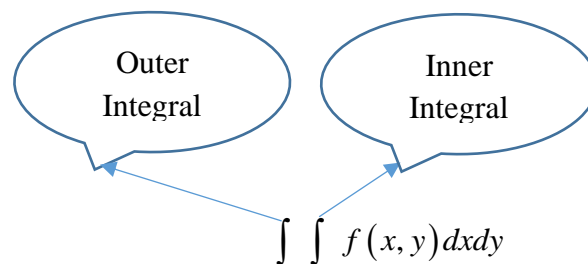
A double integral is something of the form

$$\iint_R f(x, y) dx dy$$

where R is called the region of integration and is a region in the XY plane.

We can evaluate double integrals in two steps:

First evaluate the inner integral, and then plug this solution into the outer integral and solve that.



Note:

1. Limits of Outer Integral are always constant
2. Limits of Inner Integral are constant or function of only one variable (either x or y)

Working Rule to Evaluate Double Integrals

Case 1: Limits of Inner Integral are function of x . That is,

$$\int_a^b \int_{h_1(x)}^{h_2(x)} f(x, y) dx dy$$

Step (i): First integrate $f(x, y)$ with respect to y (keeping x constant)

Step (ii) : Integrate the result obtained in step (i) with respect to x

Here order of integration is first w.r.t y and then w.r.t. x (YX order)

Note that order of integration is decided by the limits of inner integral and not by $dx dy$ or $dy dx$

For Example: Evaluate $\int_0^2 \int_0^{x^2} xy dx dy$

Solution: Note that upper limit of inner integral is function of x . Therefore, order of integration is first w.r.t y and then w.r.t. x .

$$I = \int_{x=0}^{x=2} \int_{y=0}^{y=x^2} xy dx dy$$

Place the inner integral in parentheses so you can better see what you're working with:

$$I = \int_{x=0}^{x=2} \left(\int_{y=0}^{y=x^2} xy dy \right) dx$$

Now focus on what's inside the parentheses. For the moment, you can ignore the rest. Your integration variable is y , so treat the variable x as a constant, moving it outside the inner integral:

$$\begin{aligned} I &= \int_{x=0}^{x=2} x \left(\int_{y=0}^{y=x^2} y dy \right) dx \\ &= \int_{x=0}^{x=2} x \left(\frac{y^2}{2} \right)_0^{x^2} dx \\ &= \frac{1}{2} \int_{x=0}^{x=2} x(x^4 - 0) dx = \frac{1}{2} \int_{x=0}^{x=2} x^5 dx \\ &= \frac{1}{2} \left[\frac{x^6}{6} \right]_0^2 = \frac{1}{12} [2^6 - 0] = \frac{64}{12} = \frac{16}{3} \end{aligned}$$

Case II: Limits of Inner Integral are function of y . That is,

$$\int_c^{d} \int_{k_1(y)}^{k_2(y)} f(x, y) dx dy$$

Step (i): First integrate $f(x, y)$ with respect to x (keeping y constant)

Step (ii) : Integrate the result obtained in step (i) with respect to y

Here order of integration is first w.r.t x and then w.r.t y (XY order)

For Example: Evaluate $\int_0^1 \int_0^{\sqrt{1+y^2}} \frac{1}{1+x^2+y^2} dx dy$

Solution: Note that upper limit of inner integral is function of y . Therefore, order of integration is first w.r.t x and then w.r.t. y .

$$I = \int_{y=0}^{y=1} \int_{x=0}^{x=\sqrt{1+y^2}} \frac{1}{1+x^2+y^2} dx dy$$

Place the inner integral in parentheses so you can better see what you're working with:

$$I = \int_{y=0}^{y=1} \left(\int_{x=0}^{x=\sqrt{1+y^2}} \frac{1}{1+x^2+y^2} dx \right) dy$$

Now focus on what's inside the parentheses. For the moment, you can ignore the rest. Your integration variable is x , so treat the variable y as a constant:

$$\begin{aligned} I &= \int_{y=0}^{y=1} \left(\int_{x=0}^{x=\sqrt{1+y^2}} \frac{1}{(1+y^2)+x^2} dx \right) dy \\ &= \int_{y=0}^{y=1} \left[\frac{1}{\sqrt{1+y^2}} \tan^{-1} \left(\frac{x}{\sqrt{1+y^2}} \right) \right]_0^{\sqrt{1+y^2}} dy \quad \left\{ \text{Using } \int \frac{1}{a^2+x^2} = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) \right\} \\ &= \int_{y=0}^{y=1} \frac{1}{\sqrt{1+y^2}} \left[\tan^{-1} \left(\frac{\sqrt{1+y^2}}{\sqrt{1+y^2}} \right) - \tan^{-1}(0) \right] dy \\ &= \int_{y=0}^{y=1} \frac{1}{\sqrt{1+y^2}} [\tan^{-1}(1) - 0] dy = \frac{\pi}{4} \int_{y=0}^{y=1} \frac{1}{\sqrt{1+y^2}} dy \\ &= \frac{\pi}{4} \left[\log(y + \sqrt{1+y^2}) \right]_0^1 = \frac{\pi}{4} \left[\log(1 + \sqrt{1+1^2}) - \log(1) \right] = \frac{\pi}{4} \log(1 + \sqrt{2}) \end{aligned}$$

Type 1: Double Integrals with limits of integration

(1.1) Evaluate the following double integrals (Solved Examples)

$$1. \int_{y=0}^{y=1} \int_{x=1}^{x=2} (x^2 y + xy) dx dy$$

$$2. \int_{x=0}^{x=\pi/4} \int_{y=0}^{y=\pi/2} \sin(x+y) dx dy$$

$$3. \int_0^1 \int_0^{\sqrt{1-y^2}} \frac{1}{\sqrt{1-x^2-y^2}} dx dy$$

$$4. \int_0^{a\sqrt{3}} \int_0^{\sqrt{x^2+a^2}} \frac{x}{x^2+y^2+a^2} dx dy$$

$$5. \int_0^a \int_0^{\sqrt{a^2-x^2}} \sqrt{a^2-x^2-y^2} dx dy$$

$$6. \int_0^2 \int_0^{x^2} x(x^2+y^2) dx dy$$

$$7. \int_0^2 \int_0^{\sqrt{2y-y^2}} xy dx dy$$

$$8. \int_0^1 \int_0^{x^2} e^{y/x} dx dy$$

$$9. \int_0^1 \int_0^y xye^{-x^2} dx dy$$

$$10. \int_0^1 \int_0^{1-y^2} [(x-1)^2 + y^2] dx dy$$

Practice Examples

$$11. \int_1^2 \int_0^x \frac{1}{x^2+y^2} dx dy \quad \text{Answer: } \frac{\pi}{4} \log 2$$

$$12. \int_0^1 \int_x^{\sqrt{x}} [x^2+y^2] dx dy \quad \text{Answer: } \frac{3}{35}$$

$$13. \int_0^a \int_0^{\sqrt{a^2-y^2}} \sqrt{a^2-x^2-y^2} dx dy$$

$$\text{Answer: } \frac{\pi a^3}{6}$$

$$14. \int_0^a \int_0^{\frac{b}{a}\sqrt{a^2-x^2}} y dx dy$$

$$\text{Answer: } \frac{ab^2}{3}$$

$$15. \int_0^1 \int_{x^2}^{\sqrt{x}} x^2 y dx dy$$

$$\text{Answer: } \frac{3}{56}$$

$$16. \int_1^4 \int_0^{\sqrt{y}} e^{\frac{x}{\sqrt{y}}} dx dy$$

$$\text{Answer: } \frac{14}{3}(e-1)$$

Example 1.1.1: Evaluate $\int_{y=0}^{y=1} \int_{x=1}^{x=2} (x^2 y + xy) dx dy$

Solution: Here order of integration is XY. That is, first integrate w.r.t x and then w.r.t. y .

$$\begin{aligned}
 I &= \int_{y=0}^{y=1} \int_{x=1}^{x=2} y(x^2 + x) dx dy \\
 &= \int_{y=0}^{y=1} y \left[\int_{x=1}^{x=2} (x^2 + x) dx \right] dy \\
 &= \int_{y=0}^{y=1} y \left[\frac{x^3}{3} + \frac{x^2}{2} \right]_{x=1}^{x=2} dy \\
 &= \int_{y=0}^{y=1} y \left[\left(\frac{8}{3} + \frac{4}{2} \right) - \left(\frac{1}{3} + \frac{1}{2} \right) \right] dy \\
 &= \int_{y=0}^{y=1} y \left[\frac{23}{6} \right] dy \\
 &= \frac{23}{6} \left[\frac{y^2}{2} \right]_{y=0}^{y=1} \\
 &= \frac{23}{6} \left[\frac{1}{2} - 0 \right] = \frac{23}{12}
 \end{aligned}$$

$$\therefore I = \int_{y=0}^{y=1} \int_{x=1}^{x=2} y(x^2 + x) dx dy = \frac{23}{12}$$

Example 1.1.2: Evaluate $\int_{x=0}^{x=\pi/4} \int_{y=0}^{y=\pi/2} \sin(x+y) dx dy$

Solution: Here order of integration is YX. That is, first integrate w.r.t y and then w.r.t. x .

$$\begin{aligned}
 I &= \int_{x=0}^{x=\pi/4} \int_{y=0}^{y=\pi/2} \sin(x+y) dx dy \\
 &= \int_{x=0}^{x=\pi/4} \left[\int_{y=0}^{y=\pi/2} \sin(x+y) dy \right] dx \\
 &= \int_{x=0}^{x=\pi/4} \left[-\cos(x+y) \right]_{y=0}^{y=\pi/2} dx \\
 &= - \int_{x=0}^{x=\pi/4} \left[\cos\left(x + \frac{\pi}{2}\right) - \cos x \right] dx \\
 &= - \int_{x=0}^{x=\pi/4} [-\sin x - \cos x] dx \quad \left\{ \because \cos\left(x + \frac{\pi}{2}\right) = -\sin x \right\} \\
 &= \int_{x=0}^{x=\pi/4} [\sin x + \cos x] dx \\
 &= [-\cos x + \sin x]_{x=0}^{x=\pi/4} \\
 &= \left\{ \left[-\cos\left(\frac{\pi}{4}\right) + \sin\left(\frac{\pi}{4}\right) \right] - [-\cos 0 + \sin 0] \right\} \\
 &= \left\{ -\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}} + 1 - 0 \right\} = 1
 \end{aligned}$$

$$\therefore \boxed{\int_{x=0}^{x=\pi/4} \int_{y=0}^{y=\pi/2} \sin(x+y) dx dy = 1}$$

Example 1.1.3: Evaluate $\int_0^1 \int_0^{\sqrt{\frac{1-y^2}{2}}} \frac{1}{\sqrt{1-x^2-y^2}} dx dy$

Solution: Upper limits of inner integral is function of y . Therefore, order of integration is first w.r.t x and then w.r.t. y . (XY order)

$$\begin{aligned}
 I &= \int_{y=0}^{y=1} \int_{x=0}^{x=\sqrt{\frac{1-y^2}{2}}} \frac{1}{\sqrt{1-y^2-x^2}} dx dy \\
 &= \int_{y=0}^{y=1} \left[\int_{x=0}^{x=\sqrt{\frac{1-y^2}{2}}} \frac{1}{\sqrt{(1-y^2)-x^2}} dx \right] dy \quad \{ \text{Integrating w.r.t. } x \text{ treating } y \text{ constant} \} \\
 &= \int_{y=0}^{y=1} \left[\sin^{-1} \left(\frac{x}{\sqrt{1-y^2}} \right) \right]_{x=0}^{x=\sqrt{\frac{1-y^2}{2}}} dy \quad \left\{ \because \int \frac{1}{\sqrt{a^2-x^2}} = \sin^{-1} \left(\frac{x}{a} \right) \right\} \\
 &= \int_{y=0}^{y=1} \left[\sin^{-1} \left(\frac{1}{\sqrt{2}} \right) - \sin^{-1}(0) \right] dy \\
 &= \int_{y=0}^{y=1} \left[\frac{\pi}{4} - 0 \right] dy \\
 &= \frac{\pi}{4} [y]_{y=0}^{y=1} \\
 &= \frac{\pi}{4} [1-0] = \frac{\pi}{4}
 \end{aligned}$$

$$\therefore \int_{y=0}^{y=1} \int_{x=0}^{x=\sqrt{\frac{1-y^2}{2}}} \frac{1}{\sqrt{1-y^2-x^2}} dx dy = \frac{\pi}{4}$$

Example 1.1.4: Evaluate $\int_0^{a\sqrt{3}} \int_0^{\sqrt{x^2+a^2}} \frac{x}{x^2+y^2+a^2} dx dy$

Solution: Upper limit of inner integral is function of x . Therefore, order of integration is first w.r.t y and then w.r.t x . (YX order)

$$\begin{aligned}
 I &= \int_{x=0}^{x=a\sqrt{3}} \int_{y=0}^{y=\sqrt{x^2+a^2}} \frac{x}{x^2+y^2+a^2} dx dy \\
 &= \int_{x=0}^{x=a\sqrt{3}} x \left[\int_{y=0}^{y=\sqrt{x^2+a^2}} \frac{1}{(x^2+a^2)+y^2} dy \right] dx \\
 &= \int_{x=0}^{x=a\sqrt{3}} x \left[\frac{1}{\sqrt{x^2+a^2}} \tan^{-1} \left(\frac{y}{\sqrt{x^2+a^2}} \right) \right]_0^{\sqrt{x^2+a^2}} dx \quad \left\{ \because \int \frac{1}{b^2+y^2} dy = \frac{1}{b} \tan^{-1} \left(\frac{y}{b} \right) \right\} \\
 &= \int_{x=0}^{x=a\sqrt{3}} \frac{x}{\sqrt{x^2+a^2}} \left[\tan^{-1}(1) - \tan^{-1}(0) \right] dx \\
 &= \int_{x=0}^{x=a\sqrt{3}} \frac{x}{\sqrt{x^2+a^2}} \left[\frac{\pi}{4} \right] dx
 \end{aligned}$$

Put $x^2 + a^2 = t \quad \therefore 2x dx = dt$

| | | |
|-----|-------|-------------|
| x | 0 | $a\sqrt{3}$ |
| t | a^2 | $4a^2$ |

$$\begin{aligned}
 \therefore I &= \frac{\pi}{4} \int_{x=a^2}^{x=4a^2} \frac{1}{\sqrt{t}} \frac{dt}{2} \\
 &= \frac{\pi}{8} \left[2\sqrt{t} \right]_{a^2}^{4a^2} \\
 &= \frac{\pi}{4} [2a - a] = \frac{\pi a}{4}
 \end{aligned}$$

$$\therefore \int_{x=0}^{x=a\sqrt{3}} \int_{y=0}^{y=\sqrt{x^2+a^2}} \frac{x}{x^2+y^2+a^2} dx dy = \frac{\pi a}{4}$$

Example 1.1.5: Evaluate $\int_0^a \int_0^{\sqrt{a^2-x^2}} \sqrt{a^2-x^2-y^2} dx dy$

Solution: Upper limit of inner integral is function of x . Therefore, order of integration is first w.r.t y and then w.r.t. x . (YX order)

$$\begin{aligned}
 I &= \int_{x=0}^{x=a} \int_{y=0}^{y=\sqrt{a^2-x^2}} \sqrt{a^2-x^2-y^2} dx dy \\
 &= \int_{x=0}^{x=a} \left[\int_{y=0}^{y=\sqrt{a^2-x^2}} \sqrt{(a^2-x^2)-y^2} dy \right] dx \\
 &= \int_{x=0}^{x=a} \left[\frac{y}{2} \sqrt{(a^2-x^2)-y^2} + \frac{(a^2-x^2)}{2} \sin^{-1} \left(\frac{y}{\sqrt{a^2-x^2}} \right) \right]_{y=0}^{y=\sqrt{a^2-x^2}} dx \\
 &= \int_{x=0}^{x=a} \left[0 + \frac{(a^2-x^2)}{2} \cdot \sin^{-1}(1) - 0 - 0 \right] dx \\
 &= \int_{x=0}^{x=a} \left[\frac{a^2-x^2}{2} \cdot \frac{\pi}{2} \right] dx \\
 &= \frac{\pi}{4} \left[a^2 x - \frac{x^3}{3} \right]_0^a \\
 &= \frac{\pi}{4} \left[a^3 - \frac{a^3}{3} - 0 - 0 \right] \\
 &= \frac{\pi}{4} \left[\frac{2}{3} a^3 \right] = \frac{\pi a^3}{6}
 \end{aligned}$$

$$\therefore \int_0^a \int_0^{\sqrt{a^2-x^2}} \sqrt{a^2-x^2-y^2} dx dy = \frac{\pi a^3}{6}$$

Example 1.1.6: Evaluate $\int_0^2 \int_0^{x^2} x(x^2 + y^2) dx dy$

Solution: Upper limit of inner integral is function of x . Therefore, order of integration is first w.r.t y and then w.r.t x . (YX order)

$$\begin{aligned}
 I &= \int_{x=0}^{x=2} \int_{y=0}^{y=x^2} x(x^2 + y^2) dx dy \\
 &= \int_{x=0}^{x=2} \left[\int_{y=0}^{y=x^2} (x^3 + xy^2) dy \right] dx \\
 &= \int_{x=0}^{x=2} \left[x^3 y + x \frac{y^3}{3} \right]_{y=0}^{y=x^2} dx \\
 &= \int_{x=0}^{x=2} \left[x^3 x^2 + x \frac{x^6}{3} - 0 - 0 \right] dx \\
 &= \int_{x=0}^{x=2} \left[x^5 + \frac{x^7}{3} \right] dx \\
 &= \left[\frac{x^6}{6} + \frac{x^8}{24} \right]_0^2 \\
 &= \left[\frac{2^6}{6} + \frac{2^8}{24} - 0 - 0 \right] \\
 &= \frac{32}{3} + \frac{32}{3} = \frac{64}{3}
 \end{aligned}$$

$$\therefore \boxed{\int_0^2 \int_0^{x^2} x(x^2 + y^2) dx dy = \frac{64}{3}}$$

Example 1.1.7: Evaluate $\int_0^2 \int_0^{\sqrt{2y-y^2}} xy dx dy$

Solution: Upper limits of inner integral is function of y . Therefore, order of integration is first w.r.t x and then w.r.t y . (XY order)

$$\begin{aligned}
 I &= \int_{y=0}^{y=2} \int_{x=0}^{x=\sqrt{2y-y^2}} xy dx dy \\
 &= \int_{y=0}^{y=2} y \left[\int_{x=0}^{x=\sqrt{2y-y^2}} x dx \right] dy \\
 &= \int_{y=0}^{y=2} y \left[\frac{x^2}{2} \right]_{x=0}^{x=\sqrt{2y-y^2}} dy \\
 &= \int_{y=0}^{y=2} \frac{y}{2} [2y - y^2] dy \\
 &= \int_{y=0}^{y=2} \left[y^2 - \frac{y^3}{2} \right] dy \\
 &= \left[\frac{y^3}{3} - \frac{y^4}{8} \right]_{y=0}^{y=2} \\
 &= \left[\frac{8}{3} - \frac{16}{8} - 0 + 0 \right] = \frac{2}{3}
 \end{aligned}$$

$$\therefore \int_{y=0}^{y=2} \int_{x=0}^{x=\sqrt{2y-y^2}} xy dx dy = \frac{2}{3}$$

Example 1.1.8: $\int_0^1 \int_0^{x^2} e^{y/x} dx dy$

Solution: Upper limit of inner integral is function of x . Therefore, order of integration is first w.r.t y and then w.r.t x . (YX order)

$$I = \int_{x=0}^{x=1} \int_{y=0}^{y=x^2} e^{y/x} dx dy$$

$$= \int_{x=0}^{x=1} \left[\int_{y=0}^{y=x^2} e^{y/x} dy \right] dx \text{----- (1)}$$

Consider $I_1 = \int_{y=0}^{y=x^2} e^{y/x} dy = \int_{y=0}^{y=x^2} e^{x^{-1}y} dy$

$$= \left[\frac{e^{\frac{1}{x}y}}{\left(\frac{1}{x}\right)} \right]_{y=0}^{y=x^2} \left\{ \because \int e^{ay} dy = \frac{e^{ay}}{a}, \text{ where } a = \frac{1}{x} \right\}$$

$$= \left[x e^{\frac{1}{x}y} \right]_{y=0}^{y=x^2} = x [e^x - 1]$$

$$\therefore I_1 = \int_{y=0}^{y=x^2} e^{y/x} dx = x e^x - x \text{----- (2)}$$

From (1) and (2)

$$I = \int_{x=0}^{x=1} [x e^x - x] dx$$

$$= \left\{ x [e^x] - (1) \cdot [e^x] - \frac{x^2}{2} \right\}_{x=0}^{x=1} \left\{ \text{Integrating } x e^x \text{ by parts using } \int uv dx = uv_1 - u'v_2 + u''v_3 - \dots \right\}$$

$$= \left\{ \left[e - e - \frac{1}{2} \right] - [0 - 1 - 0] \right\} = \frac{1}{2}$$

$$\therefore \int_{x=0}^{x=1} \int_{y=0}^{y=x^2} e^{y/x} dx dy = \frac{1}{2}$$

Example 1.1.9: $\int_0^1 \int_0^y xye^{-x^2} dx dy$

Solution: Upper limit of inner integral is function of y . Therefore, order of integration is first w.r.t x and then w.r.t y (XY order)

$$I = \int_{y=0}^{y=1} \int_{x=0}^{x=y} xye^{-x^2} dx dy$$

$$= \int_{y=0}^{y=1} y \left[\int_{x=0}^{x=y} xe^{-x^2} dx \right] dy \text{-----(1)}$$

Consider $I_1 = \int_0^y xe^{-x^2} dx = \int_0^y e^{-x^2} (xdx)$

$$= \int_0^{y^2} e^{-t} \left(\frac{dt}{2} \right) \left\{ \text{Putting } x^2 = t \therefore 2xdx = dt \text{ and } \begin{array}{|c|c|c|} \hline x & 0 & y \\ \hline t & 0 & y^2 \\ \hline \end{array} \right\}$$

$$= \frac{1}{2} [-e^{-t}]_0^{y^2} = -\frac{1}{2} [e^{-y^2} - 1]$$

$$\therefore I_1 = \int_0^y xe^{-x^2} dx = \frac{1}{2} [1 - e^{-y^2}] \text{-----(2)}$$

From (1) and (2)

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

$$= \frac{1}{2} \int_0^1 (1 - e^{-y^2}) y dy$$

$$= \frac{1}{2} \int_0^1 (1 - e^{-t}) \left(\frac{dt}{2} \right) \left\{ \text{Putting } y^2 = t \therefore 2ydy = dt \text{ and } \begin{array}{|c|c|c|} \hline y & 0 & 1 \\ \hline t & 0 & 1 \\ \hline \end{array} \right\}$$

$$= \frac{1}{4} [t + e^{-t}]_0^1$$

$$= \frac{1}{4} [1 + e^{-1} - (0 + 1)] = \frac{1}{4} e^{-1} = \frac{1}{4e}$$

$$\therefore \boxed{I = \int_0^1 \int_0^y xye^{-x^2} dx dy = \frac{1}{4e}}$$

Example 1.1.10: Evaluate $\int_0^1 \int_0^{1-y^2} [(x-1)^2 + y^2] dx dy$

Solution: Upper limit of inner integral is function of y . Therefore, order of integration is first w.r.t x and then w.r.t. y (XY order)

$$\begin{aligned}
 I &= \int_{y=0}^{y=1} \int_{x=0}^{x=1-y^2} [(x-1)^2 + y^2] dx dy \\
 &= \int_{y=0}^{y=1} \left[\int_{x=0}^{x=1-y^2} [(x-1)^2 + y^2] dx \right] dy \\
 &= \int_{y=0}^{y=1} \left[\frac{(x-1)^3}{3} + y^2 x \right]_{x=0}^{x=1-y^2} dy \\
 &= \int_{y=0}^{y=1} \left\{ \left[\frac{1}{3}(1-y^2-1)^3 + y^2(1-y^2) \right] - \left[\frac{1}{3}(0-1)^3 + 0 \right] \right\} dy \\
 &= \int_{y=0}^{y=1} \left\{ \left[-\frac{1}{3}y^6 + y^2 - y^4 \right] - \left[-\frac{1}{3} \right] \right\} dy \\
 &= \left[-\frac{1}{3} \cdot \frac{y^7}{7} + \frac{y^3}{3} - \frac{y^5}{5} + \frac{1}{3}y \right]_{y=0}^{y=1} \\
 &= \left[-\frac{1}{21} + \frac{1}{3} - \frac{1}{5} + \frac{1}{3} \right] - 0 \\
 &= \frac{44}{105}
 \end{aligned}$$

$$\therefore \int_0^1 \int_0^{1-y^2} [(x-1)^2 + y^2] dx dy = \frac{44}{105}$$