



Double Integral

MAT103 Calculus II

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Problem 1

1 Double Integral

Problem 1

Find the volume of the solid that lies under the paraboloid $z=x^2+y^2$, and above the region D in the X - Y plane bounded by the line $y=-x$ and the parabola $y=-x^2+2$.

- Find the intersection of the line and parabola

$$\begin{aligned} -x &= -x^2 + 2, \\ x_1 &= 2, x_2 = -1 \end{aligned}$$

- So, the region D is

$$D = \{(x, y) \mid -1 \leq x \leq 2, -x \leq y \leq -x^2 + 2\}$$



Solution to Problem 1

1 Double Integral

- Use Fubini's Theorem to calculate the volume

$$\begin{aligned} V &= \int_{-1}^2 \int_{-x}^{-x^2+2} (x^2 + y^2) \, dy dx \\ &= \int_{-1}^2 \left[x^2 y + \frac{1}{3} y^3 \right]_{-x}^{-x^2+2} dy \\ &= \frac{1}{3} \int_{-1}^2 -x^6 - x^4 + 4x^3 + 2x^2 + 8 \, dy \\ &= \frac{1}{3} \left[-\frac{1}{7} x^7 - \frac{1}{5} x^5 + x^4 + \frac{2}{3} x^3 + 8x \right]_{-1}^2 = \frac{233}{35} \end{aligned}$$

- So the volume of the solid is $\frac{233}{35}$.



Problem 2

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Problem 2

(a) (7 points) Consider the expression below.

$$\theta = \ln(e + \ln(e + \ln(e + \ln(e + \cdots))))$$

Formulate the value θ as the limit of a sequence. Assuming the sequence converges, find the value of θ (up to 4th decimal place).

(b) (8 points) Show that the sequence is monotone, and hence it converges.



Solution to Problem 2(a)

1 Double Integral

- Consider the following sequence defined recursively:

$$a_0 = 0, \quad a_{n+1} = \ln(e + a_n), \quad n \geq 0.$$

- Then we have

$$a_0 = 0,$$

$$a_1 = \ln(e + a_0) = \ln(e) = 1$$

$$a_2 = \ln(e + a_1) = \ln(e + \ln(e))$$

$$a_3 = \ln(e + a_2) = \ln(e + \ln(e + \ln(e))),$$

$$a_4 = \ln(e + a_3) = \ln(e + \ln(e + \ln(e + \ln(e))))),$$

$$\vdots$$



- We shall see θ arises as the limit of the process. If the sequence converges, we see that

$$\theta = \lim_{n \rightarrow \infty} a_{n+1} = \lim_{n \rightarrow \infty} \ln(e + a_n) = \ln(e + \theta).$$

- That is, the limit solves the equation $\theta = \ln(e + \theta)$. Hence,

$$e^\theta = e + \theta.$$

- So the limit θ is the root of the equation, which is approximately $\theta \approx 1.42037$.



Solution to Problem 2(b)

1 Double Integral

- **Problem (8 points).** Show that the sequence is monotone, and hence it converges.
- Let $I = \{x : x \leq f(x)\}$ where $f(x) = \ln(e + x)$. Note that $0 \in I$. We check that if $y \in I$, then $f(y) \in I$.
- This is because f is increasing, and so $y \leq f(y)$ implies

$$f(y) \leq f(f(y)).$$

- Now we have $a_0 \in I$. By induction it follows $a_n \in I$ for all n . Thus, $a_n \leq f(a_n) \leq a_{n+1}$. This shows a_n is monotonically increasing.



Problem 3

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Problem 3

Prove the Fubini's Theroem in the rectangle.

- To prove the Fubini's Theroem in the rectangle, we firstly set a two-variables function which is continous on the given rectangle interval
- So we set a problem of: Let $f(x, y)$ is a continous function on $\mathbb{R}^3$, calculate the volume of the solid that lies under $f(x, y)$ and above the rectangle:
 $D = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}.$



Solution of Problem 3

1 Double Integral

- Firstly, imagine y as an exact value, that is the green part of the following image.

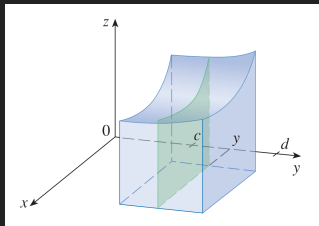


Figure 1: $f(x, y)$ while y is a exact value

- So the formula $C = \int_a^b f(x, y) dx$ can be used to calculate the area of the green part of the picture



- Divided y into n equal subintervals

$$\Delta y = [y_0, y_1] = [y_1, y_2] = [y_2, y_3] = \dots = [y_{n-1}, y_n].$$

- Let $y_i^* \in [y_{i-1}, y_i]$, and for each subinterval, the volume is

$$V_i = \int_a^b f(x, y_i^*) dx.$$

- Let $g(y) = \int_a^b f(x, y) dx$

$$V_i = g(y_i^*) = \int_a^b f(x, y_i^*) dx.$$



- The Riemann summary of the volume of the solid is:

$$\sum_{i=1}^n g(y_i^*) \Delta y.$$

- n approach to infinity, so the Riemann summary is:

$$\lim_{n \rightarrow \infty} \sum_{i=1}^n g(y_i^*) \Delta y.$$

- By the definition of integral:

$$\begin{aligned} \lim_{n \rightarrow \infty} \sum_{i=1}^n g(y_i^*) \Delta y &= \int_c^d g(y) dy \\ &= \int_c^d \int_a^b f(x, y) dx dy = V. \end{aligned}$$



- Similarly, we could prove:

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

- In conclusion:

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

- Thus, the Fubini's Theorem in the rectangle is proved.



THANK
YOU!!