Read the pages 982-987 on iterated integrals and their applications to compute the areas.

I shall demonstrate you the procedure by using some exercises from section 14.1 (pages 988-990)

#14

To evaluate the iterated integral

$$\int\limits_0^4 \int\limits_1^{\sqrt{x}} 2y e^{-x} dy dx$$

$$= \int\limits_0^4 \left(\int\limits_1^{\sqrt{x}} 2y e^{-x} dy\right) dx \text{ , we shall integrate the inside integral wrt y treating } x \text{ as a constant}$$

$$= \int_{1}^{4} \left(\int_{1}^{\sqrt{x}} 2ye^{-x} dy \right) dx$$

$$= \int_{1}^{4} \left(2\left(\frac{y^{2}}{2}\right)e^{-x} \Big|_{1}^{\sqrt{x}} \right) dx$$

$$= \int_{1}^{4} \left(y^{2}e^{-x} \Big|_{1}^{\sqrt{x}} \right) dx$$

$$= \int_{1}^{4} (xe^{-x} - e^{-x}) dx$$

$$= \int_{1}^{4} (xe^{-x} - e^{-x}) dx$$

Use the integration by parts to evaluate $\int xe^{-x}dx$

A review of integration by parts is posted as a separate file

Remember that

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

$$\int xe^{-x}dx$$

take
$$u = x \rightarrow du = dx$$

$$dv = e^{-x}dx \rightarrow v = \int e^{-x}dx \rightarrow v = -e^{-x}$$

$$\int x e^{-x} dx = x(-e^{-x}) - \int (-e^{-x}) dx$$

$$\int xe^{-x}dx = -xe^{-x} + \int e^{-x}dx$$

$$\int (xe^{-x} - e^{-x})dx = \int xe^{-x}dx - \int e^{-x}dx = -xe^{-x} + \int e^{-x}dx - \int e^{-x}dx = -xe^{-x}$$

$$\int_{1}^{4} (xe^{-x} - e^{-x}) dx = -xe^{-x} \Big|_{1}^{4} = -4e^{-4} + e^{-1} = \frac{1}{e} - \frac{4}{e^{4}}$$

#24

$$\int_{0}^{\pi/4} \int_{0}^{\cos \theta} 3r^{2} \sin \theta dr d\theta$$

$$= \int_{0}^{\pi/4} \left(\int_{0}^{\cos \theta} 3r^{2} \sin \theta dr\right) d\theta$$

$$= \int_{0}^{\pi/4} \left(r^{3} \sin \theta \Big|_{0}^{\cos \theta}\right) d\theta$$

$$= \int_{0}^{\pi/4} (\cos^{3} \theta \sin \theta - 0) d\theta$$

$$= \int_{0}^{\pi/4} \cos^{3} \theta \sin \theta d\theta$$

$$\cos \theta = u \rightarrow -\sin \theta d\theta = du; \ \theta = 0 \rightarrow \cos \theta = 1; \ \theta = \frac{\pi}{4} \rightarrow \cos \theta = \frac{\sqrt{2}}{2}$$

$$\int_{0}^{\pi/4} \int_{0}^{\cos\theta} 3r^2 \sin\theta dr d\theta$$

$$= -\int_{1}^{\sqrt{2}/2} u^{3} du$$

$$= -\frac{u^{4}}{4} \Big|_{1}^{\sqrt{2}/2}$$

$$= -\frac{\left(\sqrt{2}/2\right)^{4}}{4} + \frac{1}{4}$$

$$= \frac{1}{4} - \frac{\left(\sqrt{2}/2\right)^{4}}{4}$$

$$= \frac{1}{4} - \frac{1}{16}$$

$$= \frac{3}{16}$$

#26

To evaluate
$$\int_{0}^{3} \int_{0}^{\infty} \frac{x^2}{1+y^2} dy dx$$

$$\int_{0}^{\infty} \frac{x^{2}}{1+y^{2}} dy$$

$$= Lim_{\alpha \to \infty} \int_{0}^{\alpha} \frac{x^{2}}{1+y^{2}} dy \text{, treat } x \text{ as a constant}$$

$$= Lim_{\alpha \to \infty} (x^{2} \tan^{-1} y |_{0}^{\alpha})$$

$$= Lim_{\alpha \to \infty} (x^{2} \tan^{-1} \alpha - 0)$$

$$= x^{2} \left(\frac{\pi}{2}\right)$$

$$= \frac{\pi x^{2}}{2}$$

$$\int_{0}^{3} \int_{0}^{\infty} \frac{x^2}{1 + y^2} dy dx$$

$$= \int_{0}^{3} \frac{\pi x^2}{2} dx$$

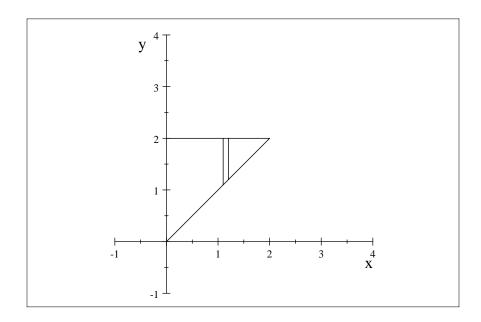
$$= \frac{\pi}{2} \left(\frac{x^3}{3} \Big|_{0}^{3} \right)$$

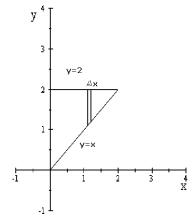
$$=\frac{\pi}{2} \left(\frac{3^3}{3} \right)$$
$$=\frac{9\pi}{2}$$

#62

$$\int_{0}^{2} \int_{x}^{2} e^{-y^{2}} dy dx$$

Note that we are integrating over the following region



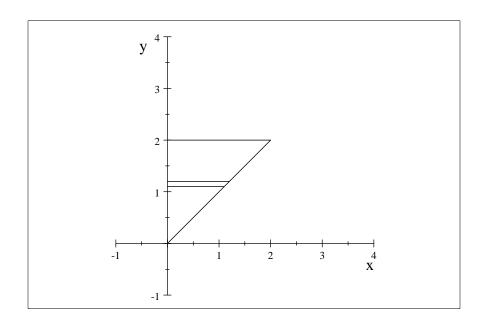


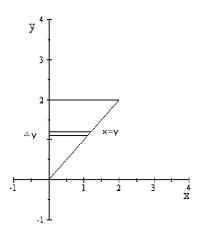
The problem in keeping the present order of integration for the evaluation of

$$\int_{0}^{2} \int_{x}^{2} e^{-y^{2}} dy dx$$

is that for
$$\int\limits_{x}^{2}e^{-y^{2}}dy$$
 we do not know the antiderivative of $e^{-y^{2}}$

Therefore we may consider changing the order of integration to integrating first wrt \boldsymbol{x} first and \boldsymbol{y} next





$$\int_{0}^{2} \int_{x}^{2} e^{-y^{2}} dy dx$$
 may be written as
$$\int_{0}^{2} \int_{0}^{y} e^{-y^{2}} dx dy$$

Then

$$\int_{0}^{2} \int_{0}^{y} e^{-y^{2}} dx dy$$

$$= \int_{0}^{2} \left(\int_{0}^{y} e^{-y^{2}} dx \right) dy \quad \text{(treat } y \text{ therefore } e^{-y^{2}} \text{ as a constant here)}$$

$$= \int_{0}^{2} \left(x e^{-y^{2}} \Big|_{0}^{y} \right) dy$$

$$= \int_{0}^{2} \left(y e^{-y^{2}} - 0 \right) dy$$

$$= \int_{0}^{2} y e^{-y^{2}} dy$$

$$= \int_{0}^{2} -\frac{e^{u}}{2} du$$

sub $-y^2 = u \rightarrow -2ydy = du$ and change the limits of integration accordingly $= -\frac{e^u}{2} \Big|_0^{-4}$

$$= -\frac{e^{u}}{2} \Big|_{0}^{-4}$$

$$= -\frac{e^{-4}}{2} + \frac{1}{2}$$

$$= \frac{1}{2} (1 - e^{-4})$$

Suggested Practice for Section 14.1

9,11,13,15,21,25,27,61,63