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Choose sample point x_i^* in each I

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approximates area under curve.

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Riemann Sum to approximate volume

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The **double integral** is limit of **R.S.**

$$\iint_R f(x, y) dA = \lim_{\max \Delta x_i \rightarrow 0, \max \Delta y_j \rightarrow 0} \sum_{i=1}^m \sum_{j=1}^n f(x_i^*, y_j^*) \Delta A_{ij} \quad (\text{If exists})$$

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$$\begin{aligned} \text{Volume} &\approx f(1, 1)\Delta A_{11} + f(1, 2)\Delta A_{12} + f(2, 1)\Delta A_{21} + f(2, 2)\Delta A_{22} \\ &= \end{aligned}$$

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The order of the dy and dx tells you which to integrate first.

Work from the inside out.

Fubini's Theorem

If f is continuous on the rectangle $R = [a, b] \times [c, d]$ then

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

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Take away message: When f is nice, we can choose the order of integration to make our life easier.

Double integrals

Example. Find $\iint_R y \sin(xy) \, dA$ where $R = [1, 2] \times [0, \pi]$.

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Properties of double integrals

When $f(x, y)$ is a product of (a fcn of x) and (a fcn of y) **over a rectangle** $[a, b] \times [c, d]$, then the double integral decomposes nicely:

$$\iint_R g(x)h(y) dA = \left[\int_a^b g(x) dx \right] \cdot \left[\int_c^d h(y) dy \right]$$

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- ▶ $\iint_R (f + g) dA = \iint_R f dA + \iint_R g dA$
- ▶ $\iint_R cf dA = c \iint_R f dA$
- ▶ If $f(x, y) \geq g(x, y)$ for all $(x, y) \in R$, then $\iint_R f dA \geq \iint_R g dA$.