Direct Calculation Methods for Integrals

- 1. Definite Integral: $\int_a^b f(x) dx$. Here a and b could involve other variables besides x. Use Calculus I and II to solve these.
- 2. Line Integral: $\int_C M dx + N dy + P dz$ or $\int_C f ds$. Use this three-step procedure:
 - (a) Parametrize C in terms of t, say, with $a \le t \le b$.
 - (b) Compute differentials dx, dy, dz, ds as needed.
 - (c) Reduce line integral to a definite integral on interval $a \le t \le b$ by substitution.
- 3. Iterated Integral: $\int_a^b \int_{f(v)}^{g(v)} F(u,v) \, du \, dv$ or $\int_a^b \int_{f(w)}^{g(w)} \int_{g(v,w)}^{h(v,w)} F(u,v,w) \, du \, dv \, dw$. These are just definite integrals two or three times.
- 4. Double or Triple Integral: $\iint_R f \, dA$ or $\iiint_D f \, dV$. Use a Fubini-type theorem to reduce these to iterated integrals.
- 5. Surface Integrals: $\iint_S f d\sigma$. Use this three-step procedure:
 - (a) Parametrize S in terms of u, v, say, with $(u, v) \in R$, a region in the uv-plane and write out a position vector $\mathbf{r}(u, v) = \langle x(u, v), y(u, v), z(u, v) \rangle$ for points on S.
 - (b) Compute differential $d\sigma = |\mathbf{r}_u \times \mathbf{r}_v| dA$, where dA is differential area in uv-plane. Important special case where this is "precomputed:" If S is the graph of z = f(x,y), then $d\sigma = \sqrt{f_x^2 + f_y^2 + 1} dA$, where dA is differential area in the xy-plane.
 - (c) Reduce surface integral to a double integral over R by substitution.
- 6. Flux Integral: $\iint_S \mathbf{F} \cdot \mathbf{n} \, d\sigma$. Here \mathbf{n} is a continuous unit normal vector to S. Use same three-step procedure as in 5, except that in (b) $\mathbf{n} \, d\sigma = \pm \mathbf{r}_u \times \mathbf{r}_v \, dA$. Important special case where this is "precomputed:" If S is the graph of z = f(x,y), then $\mathbf{n} \, d\sigma = \pm \langle -f_x, -f_y, 1 \rangle \, dA$, where dA is differential area in the xy-plane.

Indirect Calculation Methods for Integrals

The idea is to indirectly calculate one side by directly calculating the other side of one of the following theorems.

1. (Flux integrals) Gauss Divergence Theorem in 3-D:

$$\iint_{S} \mathbf{F} \cdot \mathbf{n} \, d\sigma = \iiint_{D} \nabla \cdot \mathbf{F} \, dV$$

Here the boundary of the solid D is the (closed) surface $S = \partial D$ with outward pointing normal n.

2. Specialize the Divergence Theorem to 2-D in xy-plane and obtain the flux form of Green's Theorem for boundary closed curve $C = \partial R$ positively oriented with respect to the region R in the xy-plane:

$$\oint_C \mathbf{F} \cdot \mathbf{n} \, ds = \oint_C M \, dy - N \, dx = \iint_B (M_x + N_y) \, dA = \iint_B \nabla \cdot \mathbf{F} \, dA$$

3. (Flow Integrals) Stokes' Theorem:

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S \nabla \times \mathbf{F} \cdot \mathbf{n} \, d\sigma$$

Here $C = \partial S$ is the closed boundary of the surface S, positively oriented with respect to the surface normal \mathbf{n} .

4. Specialize Stokes' Theorem to 2-D in xy-plane and obtain the flow form of Green's Theorem for boundary closed curve $C = \partial R$ positively oriented with respect to the region R in the xy-plane:

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \oint_C M \, dx + N \, dy = \iint_R (N_x - M_y) \, dA = \iint_R \nabla \times \mathbf{F} \cdot \mathbf{k} \, dA$$