

1.a) Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a continuous function. Show [by interchanging the order of integration] that for any  $x > 0$  we have

$$\int_0^x \left( \int_0^s f(t) dt \right) ds = \int_0^x (x-t) f(t) dt$$

b) Find an expression for the triple

$$\int_0^x \left( \int_0^r \left( \int_0^s f(t) dt \right) ds \right) dr$$

in terms of a simple integral.

2. Use polar coordinates to evaluate the following integrals

a)

$$\int_B \frac{y}{x^2 + y^2} dx dy$$

where B is the ring  $1 \leq x^2 + y^2 \leq 4$

b)

$$\int_B \sin(x^2 + y^2) dx dy$$

where B is the disk  $x^2 + y^2 \leq 4$

3. Let B be the rectangle  $a \leq x \leq b, c \leq y \leq d$

a) Let  $f, g : B \rightarrow \mathbb{R}$  be continuously differentiable functions.

Evaluate  $\int_B f_x(x, y) - g_y(x, y) dx dy$  where  $f_x(x, y), g_y(x, y)$  are partial derivatives of the functions f and g.

Note that the result is in some sense an integral around the boundary of B.

b) Let  $f : B \rightarrow \mathbb{R}$  be a twice continuously differentiable function. Show that

$$\int_B f_{xy}(x, y) dx dy = f(a, c) + f(b, d) - f(a, d) - f(b, c)$$

4.a) If  $f(t) = \int_1^4 e^{tx^2} dx$  find  $f'(t)$ .

b) If  $g(t) = \int_t^{t^2} e^{tx^2} dx$  find  $g'(t)$ .

c) Let  $g : \mathbb{R} \rightarrow \mathbb{R}$  be a continuous function

$$v(x, t) := \int_{2x-t}^{2x+t} g(s) ds$$

. Find  $v_x$  and  $v_t$ . Further, assuming that g is continuously differentiable show that  $v_{xx} = 4v_{tt}$

5. Express the following iterated integrals as triple integrals and as iterated integrals for at least one other "order of integration"

a)  $\int_{-1}^1 dy \int_0^{1-y^2} dx \int_{-\sqrt{x}}^{\sqrt{x}} f(x, y, z)$

2

b)  $\int_0^1 dx \int_0^1 dy \int_0^{x^2+y^2} f(x, y, z)$

6. a) Find the volume of the ball  $x_1^2 + x_2^2 + x_3^2 + x_4^2 \leq a^2$

b) Generalize