

we are likely to meet, the area of the subrectangles covering the edge tends to 0 as the grid becomes finer. Therefore, omitting these rectangles does not affect the limit.

Convergence of Upper and Lower Sums to Same Limit

We have said that if f is continuous on the rectangle R , then the difference between upper and lower sums for f converges to 0 as Δx and Δy approach 0. In the following example, we show this in a particular case. The ideas in this example can be used in a general proof.

Example 3 Let $f(x, y) = x^2y$ and let R be the rectangle $0 \leq x \leq 1, 0 \leq y \leq 1$. Show that the difference between upper and lower Riemann sums for f on R converges to 0, as Δx and Δy approach 0.

Solution The difference between the sums is

$$\sum M_{ij} \Delta x \Delta y - \sum L_{ij} \Delta x \Delta y = \sum (M_{ij} - L_{ij}) \Delta x \Delta y,$$

where M_{ij} and L_{ij} are the maximum and minimum of f on the ij -th subrectangle. Since f increases in both the x and y directions, M_{ij} occurs at the corner of the subrectangle farthest from the origin and L_{ij} at the closest. Moreover, since the slopes in the x and y directions don't decrease as x and y increase, the difference $M_{ij} - L_{ij}$ is largest in the subrectangle R_{nm} which is farthest from the origin. Thus,

$$\sum (M_{ij} - L_{ij}) \Delta x \Delta y \leq (M_{nm} - L_{nm}) \sum \Delta x \Delta y = (M_{nm} - L_{nm}) \text{Area}(R).$$

Thus, the difference converges to 0 as long as $(M_{nm} - L_{nm})$ does. The maximum M_{nm} of f on the nm -th subrectangle occurs at $(1, 1)$, the subrectangle's top right corner, and the minimum L_{nm} occurs at the opposite corner, $(1 - 1/n, 1 - 1/m)$. Substituting into $f(x, y) = x^2y$ gives

$$M_{nm} - L_{nm} = (1)^2(1) - \left(1 - \frac{1}{n}\right)^2 \left(1 - \frac{1}{m}\right) = \frac{2}{n} - \frac{1}{n^2} + \frac{1}{m} - \frac{2}{nm} + \frac{1}{n^2m}.$$

The right-hand side converges to 0 as $n, m \rightarrow \infty$, that is, as $\Delta x, \Delta y \rightarrow 0$.

Exercises and Problems for Section 16.1

Exercises

- Table 16.4 gives values of the function $f(x, y)$, which is increasing in x and decreasing in y on the region $R : 0 \leq x \leq 6, 0 \leq y \leq 1$. Make the best possible upper and lower estimates of $\int_R f(x, y) dA$.

Table 16.4

		x		
		0	3	6
y	0	5	7	10
	0.5	4	5	7
	1	3	4	6

- Values of $f(x, y)$ are in Table 16.5. Let R be the rectangle $1 \leq x \leq 1.2, 2 \leq y \leq 2.4$. Find Riemann sums which are reasonable over and underestimates for $\int_R f(x, y) dA$ with $\Delta x = 0.1$ and $\Delta y = 0.2$.

Table 16.5

		x		
		1.0	1.1	1.2
y	2.0	5	7	10
	2.2	4	6	8
	2.4	3	5	4

- Figure 16.6 shows contours of $g(x, y)$ on the region R , with $5 \leq x \leq 11$ and $4 \leq y \leq 10$. Using $\Delta x = \Delta y = 2$, find an overestimate and an underestimate for $\int_R g(x, y) dA$.

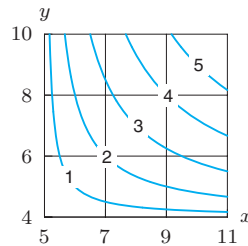


Figure 16.6

