Iterated Integrals

The integral in Example 2 is an **iterated integral.** The brackets used in Example 2 are normally not written.

Instead, iterated integrals are usually written simply as

$$\int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y)\, dy\, dx \quad \text{and} \quad \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y)\, dx\, dy.$$

The **inside limits of integration** can be variable with respect to the outer variable of integration.

However, the **outside limits of integration** *must be* constant with respect to both variables of integration.

Iterated Integrals And Homotopy Periods

CH Cherryholmes

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