

定积分

$$f(x) \geq 0 \Rightarrow \int_b^a f(x) \geq 0 (b > a) \text{反之不行}$$

积分比大小

$$\begin{aligned} &\text{在 } [a, b], f(x) \geq g(x) \Rightarrow f(x) - g(x) \geq 0 \\ &\int_b^a [f(x) - g(x)] \geq 0 \Rightarrow \int_b^a f(x) dx \geq \int_b^a g(x) dx \end{aligned}$$

积分中值定理

$$\begin{aligned} f(\xi) &= \frac{\int_a^b f(x) dx}{(b-a)} \\ \int_a^b f(x) dx &= f(\xi)(b-a) (a \leq \xi \leq b) \end{aligned}$$

换元积分

换元必换根

$$\begin{aligned} \int_b^a f(x) dx &= \int_b^a g(\phi(x)) \phi(x)' dx \\ \int_b^a g(\phi(x)) d(\phi x) &= (\phi = u) \int_{\phi(b)}^{\phi(a)} g(u) du \end{aligned}$$

重要推论

$$\begin{aligned} I &= \int_0^{\frac{\pi}{2}} f(\sin x) = \int_0^{\frac{\pi}{2}} f(\cos x) \\ I &= \frac{1}{2} \int_0^{\frac{\pi}{2}} f(\sin x) + f(\cos x) dx \\ \int_0^{\pi} x f(\sin x) dx &= \frac{\pi}{2} \int_0^{\pi} f(\sin x) dx = \pi \int_0^{\frac{\pi}{2}} f(\sin x) dx \\ \int_{-a}^a f(x) dx &= \int_0^a f(x) + f(-x) dx \end{aligned}$$

华莱士定理

$$\begin{aligned} \int_0^{\frac{\pi}{2}} \cos^n x &= \int_0^{\frac{\pi}{2}} \sin^n x \\ &\text{当 } n \text{ 为奇数时} \\ &\quad \frac{(n-1)!!}{n!!} \\ &\text{当 } n \text{ 为偶数时} \\ &\quad \frac{(n-1)!!}{n!!} \frac{\pi}{2} \end{aligned}$$

周期函数积分

$$\begin{aligned}f(x+T) &= f(x) \\ \int_{a+T}^{b+T} f(x)dx &= \int_a^b f(x)dx \\ \int_a^{a+T} f(x)dx &= \int_0^T f(x)dx \\ \int_a^{a+nT} f(x)dx &= \int_0^{nT} f(x)dx = n \int_0^T f(x)dx\end{aligned}$$

有关定积分的极限

$$\lim_{n \rightarrow \infty} [f(\frac{0}{n})\frac{1}{n} + f(\frac{1}{n})\frac{1}{n} + f(\frac{2}{n})\frac{1}{n} \cdots f(\frac{n-1}{n})\frac{1}{n}] = \int_0^1 f(x)dx$$

重要的地方在于碰到该类型的极限时，需要先提出一个 $1/n$ ，然后判断式子中剩余的部分，还原出原函数，从而积分

变限积分

$$\begin{aligned}G'(x) &= [\int_{\phi_1(x)}^{\phi_2(x)} f(t)dt]' \\ &= f[\phi_2(x)]\phi_2'(x) + f[\phi_1(x)]\phi_1'(x)\end{aligned}$$

变限积分性质

可导与连续

$$f(x) \text{ 连续, } F(x) = \int_a^x f(t)dt \text{ 必可导, } F'(x) = f(x)$$

$$f(x) \text{ 可积} \Rightarrow F(x) = \int_a^x f(t)dt \text{ 必连续}$$

有有限个第一类间断点

反常积分

$$\int_{-\infty}^a f(x)dx = F(x)|_{-\infty}^a \text{ 取极限}$$

$$\int_{-\infty}^{\infty} f(x)dx = \int_a^{\infty} f(x)dx + \int_{-\infty}^a f(x)dx$$

只要一个发散，则整体发散

瑕积分

$$\int_{a^+}^b f(x)dx = \lim_{u \rightarrow a^+} \int_u^b f(x)dx \text{ 为无界函数}$$

$$\int_{a^+}^{b^-} f(x)dx = \int_{a^+}^c f(x)dx + \int_c^{b^-} f(x)dx$$

瑕点出现在积分中间

$$\int_a^b f(x)dx = \int_a^{c^-} f(x)dx + \int_{c^-}^b f(x)dx$$

定积分几何

面积

旋转体积

绕x轴

$$V = \pi \int_a^b f^2(x)dx$$

绕y轴

$$V = \int_a^b 2\pi x f(x)dx$$

弧长

侧面积