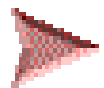


第六节、定积分的换元法与分部积分法



一、定积分的换元法



二、定积分的分部积分法



三、小结、思考题



四、作业

一、定积分的换元法

定理1. 设函数 $f(x) \in C[a, b]$, 函数 $x = \varphi(t)$ 满足:

1) $\varphi(t) \in C^1[\alpha, \beta]$, $\varphi(\alpha) = a$, $\varphi(\beta) = b$;

2) 在 $[\alpha, \beta]$ 上 $a \leq \varphi(t) \leq b$,

则

$$\int_a^b f(x) dx = \int_{\alpha}^{\beta} f[\varphi(t)] \varphi'(t) dt$$

证: 所证等式两边被积函数都连续, 因此积分都存在, 且它们的原函数也存在. 设 $F(x)$ 是 $f(x)$ 的一个原函数, 则 $F[\varphi(t)]$ 是 $f[\varphi(t)]\varphi'(t)$ 的原函数, 因此有

$$\begin{aligned}\int_a^b f(x) dx &= F(b) - F(a) \\ &= F[\varphi(\beta)] - F[\varphi(\alpha)] \\ &= \int_{\alpha}^{\beta} f[\varphi(t)] \varphi'(t) dt\end{aligned}$$

注

- 1) 当 $\beta < \alpha$, 即区间换为 $[\beta, \alpha]$ 时, 定理 1 仍成立.
- 2) 必需注意换元必换限, 原函数中的变量不必代回.
- 3) 换元公式也可反过来使用, 即

$$\int_{\alpha}^{\beta} f[\varphi(t)] \varphi'(t) dt = \int_a^b f(x) dx \quad (\text{令 } x = \varphi(t))$$

或配元

$$\int_{\alpha}^{\beta} f[\varphi(t)] \underline{\varphi'(t)} dt = \int_{\alpha}^{\beta} f[\varphi(t)] d\varphi(t)$$

配元不换限

例1. 计算 $\int_0^a \sqrt{a^2 - x^2} \, dx \quad (a > 0).$

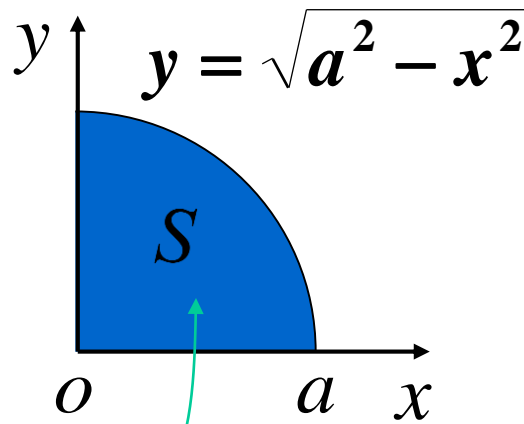
解: 令 $x = a \sin t$, 则 $dx = a \cos t \, dt$, 且

当 $x = 0$ 时, $t = 0$; $x = a$ 时, $t = \frac{\pi}{2}$.

$$\therefore \text{原式} = a^2 \int_0^{\frac{\pi}{2}} \cos^2 t \, dt$$

$$= \frac{a^2}{2} \int_0^{\frac{\pi}{2}} (1 + \cos 2t) \, dt$$

$$= \frac{a^2}{2} \left(t + \frac{1}{2} \sin 2t \right) \bigg|_0^{\frac{\pi}{2}} = \frac{\pi a^2}{4}$$



例2. 计算 $\int_0^4 \frac{x+2}{\sqrt{2x+1}} dx$.

解: 令 $t = \sqrt{2x+1}$, 则 $x = \frac{t^2-1}{2}$, $dx = t dt$, 且
当 $x=0$ 时, $t=1$; $x=4$ 时, $t=3$.

$$\begin{aligned}\therefore \text{原式} &= \int_1^3 \frac{\frac{t^2-1}{2} + 2}{t} t dt \\&= \frac{1}{2} \int_1^3 (t^2 + 3) dt \\&= \frac{1}{2} \left(\frac{1}{3} t^3 + 3t \right) \Big|_1^3 = \frac{22}{3}\end{aligned}$$

例3 计算 $\int_0^{\pi} \sqrt{\sin^3 x - \sin^5 x} dx$.

解 $\because f(x) = \sqrt{\sin^3 x - \sin^5 x} = |\cos x|(\sin x)^{\frac{3}{2}}$

$$\therefore \int_0^{\pi} \sqrt{\sin^3 x - \sin^5 x} dx = \int_0^{\pi} |\cos x|(\sin x)^{\frac{3}{2}} dx$$

$$= \int_0^{\frac{\pi}{2}} \cos x (\sin x)^{\frac{3}{2}} dx - \int_{\frac{\pi}{2}}^{\pi} \cos x (\sin x)^{\frac{3}{2}} dx$$

$$= \int_0^{\frac{\pi}{2}} (\sin x)^{\frac{3}{2}} d \sin x - \int_{\frac{\pi}{2}}^{\pi} (\sin x)^{\frac{3}{2}} d \sin x$$

$$= \frac{2}{5} (\sin x)^{\frac{5}{2}} \Big|_0^{\frac{\pi}{2}} - \frac{2}{5} (\sin x)^{\frac{5}{2}} \Big|_{\frac{\pi}{2}}^{\pi} = \frac{4}{5}.$$

例4. 设 $f(x) \in C[-a, a]$,

(1) 若 $f(-x) = f(x)$, 则 $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

(2) 若 $f(-x) = -f(x)$, 则 $\int_{-a}^a f(x) dx = 0$

证: $\int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx$

$$= \int_0^a f(-t) dt + \int_0^a f(x) dx$$

令 $x = -t$

$$= \int_0^a [f(-x) + f(x)] dx$$

$$= \begin{cases} 2 \int_0^a f(x) dx, & f(-x) = f(x) \text{ 时} \\ 0, & f(-x) = -f(x) \text{ 时} \end{cases}$$

例5 计算 $\int_{-1}^1 \frac{2x^2 + x \cos x}{1 + \sqrt{1-x^2}} dx.$

解 原式 = $\int_{-1}^1 \underbrace{\frac{2x^2}{1 + \sqrt{1-x^2}}}_{\text{偶函数}} dx + \int_{-1}^1 \underbrace{\frac{x \cos x}{1 + \sqrt{1-x^2}}}_{\text{奇函数}} dx$

$$= 4 \int_0^1 \frac{x^2}{1 + \sqrt{1-x^2}} dx = 4 \int_0^1 \frac{x^2(1 - \sqrt{1-x^2})}{1 - (1-x^2)} dx$$

$$= 4 \int_0^1 (1 - \sqrt{1-x^2}) dx = 4 - \underbrace{4 \int_0^1 \sqrt{1-x^2} dx}_{\text{单位圆的面积}}$$

$$= 4 - \pi.$$

例 6 若 $f(x)$ 在 $[0,1]$ 上连续, 证明

$$(1) \int_0^{\frac{\pi}{2}} f(\sin x) dx = \int_0^{\frac{\pi}{2}} f(\cos x) dx;$$

$$(2) \int_0^{\pi} x f(\sin x) dx = \frac{\pi}{2} \int_0^{\pi} f(\sin x) dx.$$

由此计算 $\int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx$.

证(1) 设 $x = \frac{\pi}{2} - t \Rightarrow dx = -dt, x = 0 \Rightarrow t = \frac{\pi}{2},$

$$x = \frac{\pi}{2} \Rightarrow t = 0,$$

$$\begin{aligned} & \int_0^{\frac{\pi}{2}} f(\sin x) dx \\ &= -\int_{\frac{\pi}{2}}^0 f\left[\sin\left(\frac{\pi}{2} - t\right)\right] dt = \int_0^{\frac{\pi}{2}} f(\cos t) dt = \int_0^{\frac{\pi}{2}} f(\cos x) dx; \end{aligned}$$

$$(2) \text{ 设 } x = \pi - t \Rightarrow dx = -dt,$$

$$x = 0 \Rightarrow t = \pi, \quad x = \pi \Rightarrow t = 0,$$

$$\int_0^{\pi} xf(\sin x)dx = -\int_{\pi}^0 (\pi - t)f[\sin(\pi - t)]dt$$

$$= \int_0^{\pi} (\pi - t)f(\sin t)dt,$$

$$= \pi \int_0^{\pi} f(\sin t)dt - \int_0^{\pi} tf(\sin t)dt$$

$$= \pi \int_0^{\pi} f(\sin x)dx - \int_0^{\pi} xf(\sin x)dx,$$

$$\therefore \int_0^{\pi} xf(\sin x)dx = \frac{\pi}{2} \int_0^{\pi} f(\sin x)dx.$$

例 6 若 $f(x)$ 在 $[0,1]$ 上连续, 证明

$$(1) \int_0^{\frac{\pi}{2}} f(\sin x) dx = \int_0^{\frac{\pi}{2}} f(\cos x) dx ;$$

$$(2) \int_0^{\pi} x f(\sin x) dx = \frac{\pi}{2} \int_0^{\pi} f(\sin x) dx .$$

由此计算 $\int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx$.

解
$$\int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx = \frac{\pi}{2} \int_0^{\pi} \frac{\sin x}{1 + \cos^2 x} dx$$

$$= -\frac{\pi}{2} \int_0^{\pi} \frac{1}{1 + \cos^2 x} d(\cos x) = -\frac{\pi}{2} [\arctan(\cos x)]_0^{\pi}$$

$$= -\frac{\pi}{2} \left(-\frac{\pi}{4} - \frac{\pi}{4} \right) = \frac{\pi^2}{4} .$$

二、定积分的分部积分法

定理2. 设 $u(x), v(x) \in C^1[a, b]$, 则

$$\int_a^b u(x) v'(x) dx = u(x) v(x) \Big|_a^b - \int_a^b u'(x) v(x) dx$$

证: $\because [u(x)v(x)]' = u'(x)v(x) + u(x)v'(x)$

↓
两端在 $[a, b]$ 上积分

$$u(x)v(x) \Big|_a^b = \int_a^b u'(x)v(x) dx + \int_a^b u(x)v'(x) dx$$

$$\therefore \int_a^b u(x)v'(x) dx = u(x)v(x) \Big|_a^b - \int_a^b u'(x)v(x) dx$$

例7. 计算 $\int_0^{\frac{1}{2}} \arcsin x \, dx$.

解: 令 $u = \arcsin x$, $dv = dx$, 则 $v = x$, $du = \frac{dx}{\sqrt{1-x^2}}$,

$$\text{原式} = x \arcsin x \Big|_0^{\frac{1}{2}} - \int_0^{\frac{1}{2}} \frac{x}{\sqrt{1-x^2}} dx$$

$$= \frac{\pi}{12} + \frac{1}{2} \int_0^{\frac{1}{2}} (1-x^2)^{-\frac{1}{2}} d(1-x^2)$$

$$= \frac{\pi}{12} + (1-x^2)^{\frac{1}{2}} \Big|_0^{\frac{1}{2}}$$

$$= \frac{\pi}{12} + \frac{\sqrt{3}}{2} - 1$$

例8 计算 $\int_0^{\frac{\pi}{4}} \frac{x dx}{1 + \cos 2x}$.

解 $\because 1 + \cos 2x = 2 \cos^2 x,$

$$\therefore \int_0^{\frac{\pi}{4}} \frac{x dx}{1 + \cos 2x} = \int_0^{\frac{\pi}{4}} \frac{x dx}{2 \cos^2 x} = \int_0^{\frac{\pi}{4}} \frac{x}{2} d(\tan x)$$

$$= \frac{1}{2} [x \tan x]_0^{\frac{\pi}{4}} - \frac{1}{2} \int_0^{\frac{\pi}{4}} \tan x dx$$

$$= \frac{\pi}{8} + \frac{1}{2} [\ln \cos x]_0^{\frac{\pi}{4}} = \frac{\pi}{8} - \frac{\ln 2}{4}.$$

例9 计算 $\int_0^1 \frac{\ln(1+x)}{(2+x)^2} dx$.

解 $\int_0^1 \frac{\ln(1+x)}{(2+x)^2} dx = -\int_0^1 \ln(1+x) d\frac{1}{2+x}$

$$= -\left[\frac{\ln(1+x)}{2+x}\right]_0^1 + \int_0^1 \frac{1}{2+x} d\ln(1+x)$$

$$= -\frac{\ln 2}{3} + \int_0^1 \frac{1}{2+x} \cdot \frac{1}{1+x} dx \longrightarrow \frac{1}{1+x} - \frac{1}{2+x}$$

$$= -\frac{\ln 2}{3} + [\ln(1+x) - \ln(2+x)]_0^1 = \frac{5}{3}\ln 2 - \ln 3.$$

例10 设 $f(x) = \int_1^{x^2} \frac{\sin t}{t} dt$, $\int_0^1 xf(x)dx$.

解 因为 $\frac{\sin t}{t}$ 没有初等形式的原函数,
无法直接求出 $f(x)$, 所以采用分部积分法

$$\int_0^1 xf(x)dx = \frac{1}{2} \int_0^1 f(x) d(x^2)$$

$$= \frac{1}{2} [x^2 f(x)]_0^1 - \frac{1}{2} \int_0^1 x^2 df(x)$$

$$= \frac{1}{2} f(1) - \frac{1}{2} \int_0^1 x^2 f'(x) dx$$

$$\because f(x) = \int_1^{x^2} \frac{\sin t}{t} dt, \quad f(1) = \int_1^1 \frac{\sin t}{t} dt = 0,$$

$$f'(x) = \frac{\sin x^2}{x^2} \cdot 2x = \frac{2\sin x^2}{x},$$

$$\therefore \int_0^1 xf(x)dx = \frac{1}{2}f(1) - \frac{1}{2}\int_0^1 x^2 f'(x)dx$$

$$= -\frac{1}{2}\int_0^1 2x \sin x^2 dx = -\frac{1}{2}\int_0^1 \sin x^2 dx^2$$

$$= \frac{1}{2}[\cos x^2]_0^1 = \frac{1}{2}(\cos 1 - 1).$$

例11. 证明 $I_n = \int_0^{\frac{\pi}{2}} \sin^n x \, dx = \int_0^{\frac{\pi}{2}} \cos^n x \, dx$

$$= \begin{cases} \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdots \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}, & n \text{ 为偶数} \\ \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdots \frac{4}{5} \cdot \frac{2}{3}, & n \text{ 为奇数} \end{cases}$$

证: 令 $t = \frac{\pi}{2} - x$, 则

$$\int_0^{\frac{\pi}{2}} \sin^n x \, dx = -\int_{\frac{\pi}{2}}^0 \sin^n \left(\frac{\pi}{2} - t\right) \, dt = \int_0^{\frac{\pi}{2}} \cos^n x \, dx$$

令 $u = \sin^{n-1} x$, $v' = \sin x$, 则 $u' = (n-1)\sin^{n-2} x \cos x$,

$$v = -\cos x$$

$$\therefore I_n = \left[-\cos x \cdot \sin^{n-1} x \right] \bigg|_0^{\frac{\pi}{2}} + (n-1) \int_0^{\frac{\pi}{2}} \sin^{n-2} x \cos^2 x \, dx$$

\parallel
 0

$$\begin{aligned}
 I_n &= (n-1) \int_0^{\frac{\pi}{2}} \sin^{n-2} x \cos^2 x \, dx \\
 &= (n-1) \int_0^{\frac{\pi}{2}} \sin^{n-2} x (1 - \sin^2 x) \, dx \\
 &= (n-1) I_{n-2} - (n-1) I_n
 \end{aligned}$$

$$I_n = \int_0^{\frac{\pi}{2}} \sin^n x \, dx$$

由此得递推公式 $I_n = \frac{n-1}{n} I_{n-2}$

于是
$$I_{2m} = \frac{2m-1}{2m} \cdot \frac{2m-3}{2m-2} \cdot \dots \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot I_0$$

$$I_{2m+1} = \frac{2m}{2m+1} \cdot \frac{2m-2}{2m-1} \cdot \dots \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot I_1$$

而
$$I_0 = \int_0^{\frac{\pi}{2}} dx = \frac{\pi}{2}, \quad I_1 = \int_0^{\frac{\pi}{2}} \sin x \, dx = 1$$

故所证结论成立。

例12. 设 $f''(x)$ 在 $[0,1]$ 连续, 且 $f(0) = 1, f(2) = 3,$

$f'(2) = 5,$ 求 $\int_0^1 x f''(2x) dx$.

解: $\int_0^1 x \underline{f''(2x)} dx = \frac{1}{2} \int_0^1 x df'(2x)$ (分部积分)

$$= \frac{1}{2} \left[x f'(2x) \Big|_0^1 - \int_0^1 f'(2x) dx \right]$$

$$= \frac{5}{2} - \frac{1}{4} f(2x) \Big|_0^1$$

$$= 2$$

三、小结、思考题

内容小结

基本积分法 { 换元积分法
分部积分法

换元必换限
配元不换限
边积边代限

思考与练习

1. $\frac{d}{dx} \int_0^x \sin^{100}(x-t) dt = \underline{\sin^{100} x}$

提示: 令 $u = x - t$, 则

$$\begin{aligned} & \int_0^x \sin^{100}(x-t) dt \\ &= - \int_x^0 \sin^{100} u du \end{aligned}$$

2. 设 $f(t) \in C_1$, $f(1) = 0$, $\int_1^{x^3} f'(t) dt = \ln x$, 求 $f(e)$.

解法1 $\ln x = \int_1^{x^3} f'(t) dt = f(x^3) - f(1) = f(x^3)$

令 $u = x^3$, 得 $f(u) = \ln \sqrt[3]{u} = \frac{1}{3} \ln u \implies f(e) = \frac{1}{3}$

解法2 对已知等式两边求导,

得 $3x^2 f'(x^3) = \frac{1}{x}$

令 $u = x^3$, 得 $f'(u) = \frac{1}{3u}$

$$\therefore f(e) = \int_1^e f'(u) du + f(1) = \frac{1}{3} \int_1^e \frac{1}{u} du = \frac{1}{3}$$

3. 设 $f(t) \in C_1$, $f(1) = 0$, $\int_1^{x^3} f'(\sqrt[3]{t}) \mathrm{d}t = \ln x$ 求 $f(e)$.

提示: 两边求导, 得

$$f'(x) = \frac{1}{3x^3}$$

$$f(e) = \int_1^e f'(x) \mathrm{d}x$$

四、作业

习题4-6: 2, 3 (单), 4 (单)
5, 6, 10, 11