

1.

$$\text{令 } t = \sqrt{\frac{x}{x+1}}, \quad x = \frac{t^2}{1-t^2}, \quad dx = \frac{2t}{(1-t^2)^2} dt.$$

那么

$$\begin{aligned} I &:= \int \sqrt{\frac{x}{x+1}} dx \\ &= \int t \cdot \frac{2t}{(1-t^2)^2} dt \end{aligned}$$

疯了。重来

$$\text{令 } t = \sqrt{\frac{x}{x+1}}, \quad \text{那么 } t^2 = \frac{x}{x+1} = 1 - \frac{1}{x+1}, \quad \text{得 } \frac{1}{x+1} = 1 - t^2, \quad \text{即 } x+1 = \frac{1}{1-t^2}. \text{ 就此打住。}$$

两边同时取微分得 $dx = d\frac{1}{1-t^2}$. 也是就此打住。如果把右边的微分展开, 将会如上面那样复杂。直接来

$$\begin{aligned} I &:= \int \sqrt{\frac{x}{x+1}} dx \\ &= \int t d\frac{1}{1-t^2} \\ &= \frac{t}{1-t^2} - \int \frac{1}{1-t^2} dt \\ &= \frac{t}{1-t^2} + \frac{1}{2} \ln \left| \frac{t-1}{t+1} \right| + C \\ &= (x+1) \sqrt{\frac{x}{x+1}} + \frac{1}{2} \ln \left| \frac{\sqrt{\frac{x}{x+1}} - 1}{\sqrt{\frac{x}{x+1}} + 1} \right| + C \end{aligned}$$

2.

$$\text{令 } t = \sqrt{\frac{x+1}{x}}, \quad \text{那么 } t^2 = 1 + \frac{1}{x}, \quad x = \frac{1}{t^2-1}, \quad dx = d\frac{1}{t^2-1}.$$

$$\begin{aligned} I &:= \int \frac{1}{x} \cdot \sqrt{\frac{x+1}{x}} dx \\ &= \int (t^2-1) \cdot t \cdot d\frac{1}{t^2-1} \\ &= t - \int \frac{1}{t^2-1} d(t^3-t) \\ &= t - \int \frac{1}{t^2-1} \cdot (3t^2-1) dt \\ &= t - \int \frac{1}{t^2-1} \cdot (3t^2-3) dt - 2 \int \frac{1}{t^2-1} dt \\ &= t - 3t - \ln \left| \frac{t-1}{t+1} \right| + C \\ &= -2t - \ln \left| \frac{t-1}{t+1} \right| + C \\ &= -2\sqrt{\frac{x+1}{x}} - \ln \left| \frac{\sqrt{\frac{x+1}{x}} - 1}{\sqrt{\frac{x+1}{x}} + 1} \right| + C \end{aligned}$$

3.

$$\text{令 } t = \sqrt{\frac{1-x}{1+x}}, \quad t^2 = \frac{1-x}{1+x} = \frac{1+x-2x}{1+x} = 1 - \frac{2x}{1+x}, \quad \frac{1+x-1}{1+x} = 1 - \frac{1}{1+x} = \frac{1}{2}(1-t^2), \\ \frac{1}{1+x} = \frac{1}{2}(1+t^2), \quad 1+x = \frac{2}{1+t^2} \cdot dx = d\frac{2}{1+t^2}.$$

$$\begin{aligned} I &:= \int \sqrt{\frac{1-x}{1+x}} dx \\ &= \int t d\frac{2}{1+t^2} \\ &= \frac{2t}{1+t^2} - 2 \int \frac{1}{1+t^2} dt \\ &= \frac{2t}{1+t^2} - 2 \arctan t + C \\ &= (1+x) \sqrt{\frac{1-x}{1+x}} - 2 \arctan \sqrt{\frac{1-x}{1+x}} + C \end{aligned}$$

4.

$$\begin{aligned} f(x) &:= \sqrt{\frac{1-x}{1+x}} + \sqrt{\frac{1+x}{1-x}} \\ &= \frac{1-x}{\sqrt{1-x^2}} + \frac{1+x}{\sqrt{1-x^2}} \\ &= \frac{2}{\sqrt{1-x^2}} \end{aligned}$$

故

$$\begin{aligned} I &:= \int \left(\sqrt{\frac{1-x}{1+x}} + \sqrt{\frac{1+x}{1-x}} \right) dx \\ &= 2 \int \frac{1}{\sqrt{1-x^2}} dx \\ &= 2 \arcsin x + C \end{aligned}$$

5.

$$\text{令 } t = \sqrt{e^x - 2}, \quad \ln(t^2 + 2) = x, \quad dx = \frac{2t}{t^2 + 2} dt.$$

$$\begin{aligned} I &:= \int \frac{x e^x}{\sqrt{e^x - 2}} dx \\ &= \int \frac{\ln(t^2 + 2)(t^2 + 2)}{t} \cdot \frac{2t}{t^2 + 2} dt \\ &= 2 \int \ln(t^2 + 2) dt \\ &= 2t \ln(t^2 + 2) - 4 \int \frac{t^2}{t^2 + 2} dt \\ &= 2t \ln(t^2 + 2) - 4 \int \frac{t^2 + 2 - 2}{t^2 + 2} dt \\ &= 2t \ln(t^2 + 2) - 4t + 8 \int \frac{1}{t^2 + 2} dt \\ &= 2t \ln(t^2 + 2) - 4t + \frac{8}{\sqrt{2}} \arctan \frac{t}{\sqrt{2}} + C \\ &= 2x \sqrt{e^x - 2} - 4\sqrt{e^x - 2} + \frac{8}{\sqrt{2}} \arctan \frac{\sqrt{e^x - 2}}{\sqrt{2}} + C \end{aligned}$$

6.

这里关键要把 $x+1, x-1$ 整出来。。

$$\begin{aligned}
I &:= \int \frac{1}{\sqrt[3]{(x+1)^2(x-1)^4}} dx \\
&= \int \frac{1}{(x-1)\sqrt[3]{(x+1)^2(x-1)}} dx \\
&= \int \frac{1}{(x^2-1)\sqrt[3]{\frac{x-1}{x+1}}} dx
\end{aligned}$$

$$\text{令 } t = \sqrt[3]{\frac{x-1}{x+1}}, \quad 1+x = \frac{2}{1-t^2}, \quad x-1 = \frac{2t^2}{1-t^2}, \quad dx = d\frac{2}{1-t^3}.$$

$$\begin{aligned}
I &:= \int \frac{1}{\sqrt[3]{(x+1)^2(x-1)^4}} dx \\
&= \int \frac{1}{(x^2-1)\sqrt[3]{\frac{x-1}{x+1}}} dx \\
&= \int \frac{1}{\frac{4t^2}{(1-t^2)^2} \cdot t} \cdot d\frac{2}{1-t^2} \\
&= \frac{1}{2} \int \frac{(1-t^2)^2}{t^3} \cdot \frac{2t}{(1-t^2)^2} dt \\
&= \int \frac{1}{t^2} dt \\
&= -t^{-1} + C \\
&= -\sqrt[3]{\frac{x+1}{x-1}} + C
\end{aligned}$$

7.

$$\text{令 } x = t^6, \quad dx = 6t^5 dt.$$

$$\begin{aligned}
I &:= \int \frac{1}{(1+\sqrt[3]{x}) \cdot \sqrt{x}} dx \\
&= 6 \int \frac{t^2}{1+t^2} dt \\
&= 6t - 6 \arctan t + C \\
&= 6\sqrt[6]{x} - 6 \arctan \sqrt[6]{x} + C
\end{aligned}$$

8.

$$\text{令 } \exp \frac{x}{6} = t, \quad x = 6 \ln t, \quad dx = \frac{6}{t} dt.$$

$$\begin{aligned}
I &:= \int \frac{1}{1 + \exp \frac{x}{2} + \exp \frac{x}{3} + \exp \frac{x}{6}} dx \\
&= 6 \int \frac{1}{1 + t^3 + t^2 + t} \cdot \frac{1}{t} dt \\
&= 6 \int \frac{1-t}{1-t^4} \cdot \frac{1}{t} dt \\
&= 6 \int \frac{1-t}{(1+t^2)(1-t^2)} \cdot \frac{1}{t} dt \\
&= 6 \int \frac{1}{t(1+t^2)(1-t)} dt \\
&= 6 \int \left(\frac{A}{t} + \frac{Bt+C}{1+t^2} + \frac{D}{1-t} \right) dt \\
&= 6 \int \left(\frac{1}{t} + \frac{-\frac{1}{2}t + \frac{1}{2}}{1+t^2} + \frac{\frac{1}{2}}{1-t} \right) dt \\
&= \int \left(\frac{6}{t} + \frac{-3t+3}{1+t^2} + \frac{3}{1-t} \right) dt \\
&= 6 \ln |t| - 3 \ln |t-1| - 3 \int \frac{t}{1+t^2} dt + 3 \int \frac{1}{1+t^2} dt \\
&= 6 \ln |t| - 3 \ln |t-1| - \frac{3}{2} \ln |1+t^2| + 3 \arctan t + C \\
&= x - 3 \ln \left| \exp \frac{x}{6} - 1 \right| - \frac{3}{2} \ln \left| 1 + \exp \frac{x}{3} \right| + 3 \arctan \exp \frac{x}{6} + C
\end{aligned}$$

9.

$$\text{令 } x = 2 \sin t, \quad dx = 2 \cos t dt.$$

$$\begin{aligned}
I &:= \int \frac{\sqrt{4-x^2}}{x^4} dx \\
&= \int \frac{2 \cos t}{16 \sin^4 t} \cdot 2 \cos t dt \\
&= \frac{1}{4} \int \frac{\cos^2 t}{\sin^4 t} dt \\
&= \frac{1}{4} \int \frac{1}{\tan^4 t} d \tan t \\
&= -\frac{1}{12} \tan^{-3} t + C \\
&= -\frac{1}{12} \frac{\sqrt{(1-x^2/4)^3}}{(x^3/8)} + C \\
&= -\frac{1}{12} \frac{\sqrt{(4-x^2)^3}}{x^3} + C
\end{aligned}$$

10.

$$\text{令 } x = \tan t, \quad dx = \sec^2 t dt.$$

$$\begin{aligned}
I &:= \int \frac{1}{\sqrt{(x^2+1)^3}} dx \\
&= \int \frac{1}{\sec^3 t} \cdot \sec^2 t dt \\
&= \int \cos t dt \\
&= \sin t + C \\
&= \frac{\tan t}{\sqrt{\sec^2 t}} + C \\
&= \frac{x}{\sqrt{1+x^2}} + C
\end{aligned}$$

11.

$$\begin{aligned}
I &:= \int \frac{1}{\sqrt{x(4-x)}} dx \\
&= \int \frac{1}{\sqrt{4x-x^2}} dx \\
&= \int \frac{1}{\sqrt{4-(x-2)^2}} dx
\end{aligned}$$

令 $x-2 = 2 \sin t$, $dx = 2 \cos t dt$.

$$\begin{aligned}
I &:= \int \frac{1}{\sqrt{x(4-x)}} dx \\
&= \int \frac{1}{\sqrt{4-(x-2)^2}} dx \\
&= \int \frac{2 \cos t}{2 \cos t} dt \\
&= t + C \\
&= \arcsin \frac{x-2}{2} + C
\end{aligned}$$

12.

$$\begin{aligned}
I &:= \int x \sqrt{2x-x^2} dx \\
&= \int x \sqrt{1-(x-1)^2} dx
\end{aligned}$$

令 $x-1 = \sin t$, $dx = \cos t dt$.

$$\begin{aligned}
I &:= \int x \sqrt{2x-x^2} dx \\
&= \int x \sqrt{1-(x-1)^2} dx \\
&= \int (\sin t + 1) \cos^2 t dt \\
&= - \int \cos^2 t d \cos t + \int \frac{\cos 2x + 1}{2} dt \\
&= -\frac{1}{3} \cos^3 t + \frac{1}{4} \sin 2x + \frac{1}{2} t + C \\
&= -\frac{1}{3} \sqrt{(2x-x^2)^3} + \frac{1}{4} (x-1) \sqrt{2x-x^2} + \frac{1}{2} \arcsin(x-1) + C
\end{aligned}$$

13.

法1: 三角换元

令 $x = \sec t$, $dx = \sec t \tan t dt$.

$$\begin{aligned} I &:= \int \frac{1}{x^2 \sqrt{x^2 - 1}} dx \\ &= \int \frac{\sec t \tan t}{\sec^2 t \tan t} dt \\ &= \int \cos t dt \\ &= \sin t + C \\ &= \sqrt{1 - \sec^{-2} t} + C \\ &= \sqrt{1 - x^{-2}} + C \end{aligned}$$

法2: 倒代换 + 三角换元

令 $x = \frac{1}{t}$, $dx = -\frac{1}{t^2} dt$.

$$\begin{aligned} I &:= \int \frac{1}{x^2 \sqrt{x^2 - 1}} dx \\ &= - \int t^2 \cdot \sqrt{t^{-2} - 1} \cdot \frac{1}{t^2} dt \\ &= - \int \frac{\sqrt{1 - t^2}}{t} dt \end{aligned}$$

令 $t = \sin u$, $dt = \cos u du$.

$$\begin{aligned} I &= - \int \frac{\sqrt{1 - t^2}}{t} dt \\ &= - \int \frac{\cos^2 u}{\sin u} du \\ &= - \int \frac{1 - \sin^2 u}{\sin u} du \\ &= - \int \csc u du + \int \sin u du \\ &= - \ln |\cot u - \csc u| - \cos u + C \end{aligned}$$

回代疯了。

14.

这题用倒代换才好一点。

令 $x = t^{-1}$, $dx = -t^{-2} dt$.

$$\begin{aligned} I &:= \int \frac{1}{x \sqrt{2x^2 + 2x + 1}} dx \\ &= - \int \frac{t}{\sqrt{2t^{-2} + 2t^{-1} + 1}} \cdot t^{-2} dt \\ &= - \int \frac{1}{\sqrt{2 + 2t + t^2}} dt \\ &= - \int \frac{1}{\sqrt{(t+1)^2 + 1}} dt \\ &= - \ln \left[t + 1 + \sqrt{(t+1)^2 + 1} \right] + C \\ &= - \ln \left[x^{-1} + 1 + \sqrt{(x^{-1} + 1)^2 + 1} \right] + C \end{aligned}$$

15.

如 14 令

$$\begin{aligned}
I &:= \int \frac{1}{x^2 \sqrt{2x^2 + 2x + 1}} dx \\
&= - \int \frac{t^2}{\sqrt{2t^{-2} + 2t^{-1} + 1}} \cdot t^{-2} dt \\
&= - \int \frac{t}{\sqrt{2 + 2t + t^2}} dt \\
&= - \int \frac{t + 1 - 1}{\sqrt{(t + 1)^2 + 1}} dt \\
&= -\frac{1}{2} \int \frac{1}{\sqrt{(t + 1)^2 + 1}} d[(t + 1)^2] + \int \frac{1}{\sqrt{(t + 1)^2 + 1}} dt \\
&= -\frac{1}{2} \int \frac{du}{\sqrt{u + 1}} + \ln(t + 1 + \sqrt{(t + 1)^2 + 1}) + C \\
&= \dots
\end{aligned}$$

16.

$$\begin{aligned}
I &:= \int x \arctan x dx \\
&= \frac{1}{2} \int \arctan x d(x^2 + 1) \\
&= \frac{1}{2} (x^2 + 1) \arctan x - \frac{1}{2} \int (x^2 + 1) \cdot \frac{1}{1 + x^2} d(x^2 + 1) \\
&= \frac{1}{2} (x^2 + 1) \arctan x - \frac{1}{2} x + C
\end{aligned}$$

注意，适时地添加常数（蓝色部分），使积分大大简化。

17.

$$\begin{aligned}
I &:= \int x \ln(1 + x^2) \arctan x dx \\
&= \frac{1}{2} \int \ln(1 + x^2) \arctan x d(x^2 + 1) \\
&= \frac{1}{2} (x^2 + 1) \ln(1 + x^2) \arctan x - \frac{1}{2} \int (x^2 + 1) d \ln(1 + x^2) \arctan x \\
&= \frac{1}{2} (x^2 + 1) \ln(1 + x^2) \arctan x - \frac{1}{2} \int (x^2 + 1) \cdot \left[\frac{2x \arctan x}{x^2 + 1} + \frac{\ln(1 + x^2)}{x^2 + 1} \right] dx \\
&= \frac{1}{2} (x^2 + 1) \ln(1 + x^2) \arctan x - \frac{1}{2} \int [2x \arctan x + \ln(1 + x^2)] dx \\
&= \frac{1}{2} (x^2 + 1) \ln(1 + x^2) \arctan x + I_1 + I_2
\end{aligned}$$

其中

$$\begin{aligned}
I_1 &:= \int x \arctan x dx \\
&= \frac{1}{2} \int \arctan x d(x^2 + 1) \\
&= \frac{1}{2} (x^2 + 1) \arctan x - \frac{1}{2} x + C_1 \\
I_2 &:= \frac{1}{2} \int \ln(1 + x^2) dx \\
&= x \ln(1 + x^2) - \frac{1}{2} \int x \cdot \frac{2x}{1 + x^2} dx \\
&= \frac{1}{2} x \ln(1 + x^2) - \int \frac{x^2 + 1 - 1}{1 + x^2} dx \\
&= \frac{1}{2} x \ln(1 + x^2) - x + \arctan x + C_2
\end{aligned}$$

故

$$I = \frac{1}{2}(x^2 + 1) \ln(1 + x^2) \arctan x + \frac{1}{2}(x^2 + 1) \arctan x - \frac{1}{2}x + \frac{1}{2}x \ln(1 + x^2) - x + \arctan x + C$$