

§3 定积分的分部积分法与换元法

一. 换元法

(1) **定义** $C^k[a, b] = \{f(x) : f, \dots, f^{(k)} \text{ 在 } [a, b] \text{ 连续}\}$

定理 $f \in C[a, b], \varphi \in C[\alpha, \beta], \varphi(\alpha) = a, \varphi(\beta) = b, a \leq \varphi(t) \leq b$

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

证: 设 $F(x)$ 是 $f(x)$ 的一个原函数,

$$\text{则 } [F(\varphi(t))] = f(\varphi(t)) \varphi'(t)$$

$$\text{故 } \int_a^b f(x) dx = F(x) \Big|_a^b = F(\varphi(t)) \Big|_\alpha^\beta = \int_\alpha^\beta f(\varphi(t)) \varphi'(t) dt$$

(2) 例 1. $I = \int_0^1 x^2 \sqrt{1-x^2} dx$

解: 令 $x = \sin t, t \in [0, \frac{\pi}{2}], dx = \cos t dt$. 令 $x=0 \Rightarrow t_0=0$, 令 $x=1 \Rightarrow t_1=\frac{\pi}{2}$

$$\therefore I = \int_0^{\frac{\pi}{2}} \sin^2 t \cos^3 t dt = \frac{1}{4} \int_0^{\frac{\pi}{2}} \sin^2 2t dt = \frac{1}{8} \int_0^{\frac{\pi}{2}} dt - \frac{1}{8} \int_0^{\frac{\pi}{2}} \cos 4t dt = \frac{\pi}{16} - \frac{1}{32} \sin 4t \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{16}$$

小结: 1. $\int_a^b f(x) dx$ 中 dx 是微分: $x = \varphi(t) \Rightarrow dx = \varphi'(t) dt$

2. 不定积分换元法要求 $\varphi(t)$ 严格单调有反函数且要用之代换

定积分则只要 $\varphi(t)$ 连续, 且 $\varphi \in C[a, b]$, 且不必代回.

例 2. **推论** 1. $f \in C[-a, a]$ 为偶函数, $g \in C[-a, a]$ 为奇函数

$$\text{则 } \int_{-a}^a f(x) dx = \int_{-a}^0 f(t) dt + \int_0^a f(x) dx \stackrel{t=-x}{=} -\int_a^0 f(x) dx + \int_0^a f(x) dx = 2 \int_0^a f(x) dx$$

$$\int_{-a}^a g(x) dx = \int_{-a}^0 g(t) dt + \int_0^a g(x) dx \stackrel{t=-x}{=} -\int_a^0 g(x) dx + \int_0^a g(x) dx = 0$$

$$2. f \in C(-\infty, +\infty), f(x+T) = f(x), \text{ 则 } \int_a^{a+T} f(x) dx = \int_0^T f(x) dx$$

$$\text{证: } \int_a^{a+T} f(x) dx = \int_a^T f(x) dx + \int_T^{a+T} f(t) dt \stackrel{t=x+T}{=} \int_a^T f(x) dx + \int_0^T f(x) dx = \int_0^T f(x) dx$$

二. 分部积分法

(1) **定理** 设 $u, v \in C[a, b]$, 则 $\int_a^b u(x) v'(x) dx = u(x) v(x) \Big|_a^b - \int_a^b v(x) u'(x) dx$

$$\text{即 } \int_a^b u dv = uv \Big|_a^b - \int_a^b v du$$

$$\text{证: } (uv)' = u'v + uv' \Rightarrow uv \Big|_a^b = \int_a^b uv' dx + \int_a^b vu' dx = \int_a^b u dv + \int_a^b v du$$

(2) 例 1. $I_n = \int_0^{\frac{\pi}{2}} \sin^n x dx = \int_0^{\frac{\pi}{2}} \cos^n x dx \rightarrow$ 利用递推

$$\text{解: } I_n = -\int_0^{\frac{\pi}{2}} \sin^{n-1} x d \cos x = -\sin^{n-1} x \cos x \Big|_0^{\frac{\pi}{2}} + \int_0^{\frac{\pi}{2}} \cos x (n-1) \sin^{n-2} x dx$$

$$= (n-1) I_{n-2} - (n-1) I_n$$

$$\Rightarrow I_n = \frac{n-1}{n} I_{n-2}, I_0 = \frac{\pi}{2}, I_1 = 1$$

$$(i) I_{2k} = \frac{(2k-1)!!}{(2k)!!} I_0 = \frac{\pi}{2} \frac{(2k-1)!!}{(2k)!!}$$

$$(ii) I_{2k+1} = \frac{(2k)!!}{(2k+1)!!} I_1 = \frac{(2k)!!}{(2k+1)!!}$$

$$\left. \begin{aligned} (2k+1)!! &= (2k+1)(2k-1)(2k-3)\dots\cdot 3\cdot 1 \\ (2k)!! &= 2k(2k-2)(2k-4)\dots\cdot 4\cdot 2 \end{aligned} \right\} \Rightarrow I_n = \frac{(n-1)!!}{n!!} \begin{cases} \frac{\pi}{2} & n \text{ 偶} \\ 1 & n \text{ 奇} \end{cases}$$

推广 (J. Wallis 公式) $\lim_{n \rightarrow \infty} \left[\frac{(2n)!!}{(2n-1)!!} \right]^2 \frac{1}{2n+1} = \frac{\pi}{2}$

证: $I_{2n+1} < I_{2n} < I_{2n-1} \rightarrow \sin x \in (0, 1), \sin^n x$ 随 n 个而 $\downarrow \Rightarrow I_n$ 随 n 个而 \downarrow

$$\Leftrightarrow \frac{(2n)!!}{(2n+1)!!} < \frac{(2n-1)!!}{(2n)!!} \frac{\pi}{2} < \frac{(2n-2)!!}{(2n-1)!!}$$

$$\Leftrightarrow \left(\frac{(2n)!!}{(2n-1)!!} \right)^2 \frac{1}{2n+1} < \frac{\pi}{2} < \left(\frac{(2n)!!}{(2n-1)!!} \right)^2 \frac{1}{2n}$$

$$\lim_{n \rightarrow \infty} \left(\frac{(2n)!!}{(2n-1)!!} \right)^2 \left(\frac{1}{2n} - \frac{1}{2n+1} \right) = \lim_{n \rightarrow \infty} \left(\frac{(2n)!!}{(2n-1)!!} \right)^2 \frac{1}{2n(2n+1)} \leq \lim_{n \rightarrow \infty} \frac{1}{2n} \frac{\pi}{2} = 0$$

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{(2n)!!}{(2n-1)!!} \right)^2 \frac{1}{2n+1} = \frac{\pi}{2}$$

例题

一、分部积分

例1. $\int_1^2 x \ln x dx = \frac{1}{2} (x^2 \ln x|_1^2 - \int_1^2 x dx) = \frac{1}{2} x^2 \ln x|_1^2 - \frac{1}{4} x^2|_1^2 = 2 \ln 2 - \frac{3}{4}$

例2. $I_n = \int_0^{\frac{\pi}{2}} \sin^n x dx = \begin{cases} \frac{(2k-1)!!}{(2k)!!} \cdot \frac{\pi}{2} & n=2k \\ \frac{(2k)!!}{(2k+1)!!} & n=2k+1 \end{cases}$

二、换元法

例3. $I = \int_0^1 \frac{\sqrt{x}}{1+\sqrt{x}} dx$

解: 令 $t = \sqrt{x}$, $dx = 2t dt$

则 $I = \int_0^1 \frac{2t^2 dt}{1+t} = 2 (\int_0^1 (t-1) dt + \int_0^1 \frac{dt}{1+t}) = (t-1)^2|_0^1 + 2 \ln|t+1||_0^1 = 2 \ln 2 - 1$

例4. 求扇形面积

解: $S = 2 \frac{b}{a} \int_{-a}^a \sqrt{a^2 - x^2} dx$

令 $x = a \sin t$, $-\frac{\pi}{2} \leq t \leq \frac{\pi}{2}$, $dx = a \cos t dt$

则 $S = 2ab \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^2 t dt = ab (\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} dt + \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos 2t dt) = ab (\pi + \frac{1}{2} \sin 2t|_{-\frac{\pi}{2}}^{\frac{\pi}{2}}) = \pi ab$

例5. 证明: $\int_0^{\frac{\pi}{2}} \cos^n x dx = \int_0^{\frac{\pi}{2}} \sin^n x dx$

证: 由对称性, 令 $x = \frac{\pi}{2} - t$

则 $\int_0^{\frac{\pi}{2}} \cos^n x dx = \int_{\frac{\pi}{2}}^0 \cos^n (\frac{\pi}{2} - t) (-dt) = \int_0^{\frac{\pi}{2}} \sin^n t dt \xrightarrow{\text{变量替换}} \int_0^{\frac{\pi}{2}} \sin^n x dx$

例6. $I = \int_0^{\frac{\pi}{2}} x^4 \sqrt{a^2 - x^2} dx$

解: 令 $x = a \sin t$, $0 \leq t \leq \frac{\pi}{2}$, $dx = a \cos t dt$

则 $I = \int_0^{\frac{\pi}{2}} a^4 \sin^4 t (a \cos t) (a \cos t dt)$

$= a^6 \int_0^{\frac{\pi}{2}} \sin^4 t \cos^2 t dt$

$= a^6 \int_0^{\frac{\pi}{2}} \sin^4 t dt - a^6 \int_0^{\frac{\pi}{2}} \sin^2 t dt$

$= \frac{3 \times 1}{4 \times 2} \times \frac{\pi a^6}{2} - \frac{5 \times 3 \times 1}{6 \times 4 \times 2} \times \frac{\pi a^6}{2} = \frac{\pi a^6}{32}$

例7. $I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\sin^2 x}{1+e^x} dx$

解: $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \frac{\sin^2 x}{1+e^x} dx \xrightarrow{t=-x} \int_{\frac{\pi}{2}}^0 \frac{\sin^2 t}{1+e^{-t}} (-dt) = \int_0^{\frac{\pi}{2}} \frac{e^x}{1+e^x} \sin^2 x dx$

$\therefore I = \int_0^{\frac{\pi}{2}} \sin^2 x dx = \frac{1}{2} \times \frac{\pi}{2} = \frac{\pi}{4}$

三、奇偶性、周期性化简

例8. $I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^5 x dx = 2 \int_0^{\frac{\pi}{2}} \cos^5 x dx = 2 \times \frac{4 \times 2}{5 \times 3 \times 1} = \frac{16}{15}$

例9. $I = \int_0^n (x - [x]) dx = n \int_0^1 (x - [x]) dx = n \int_0^1 x dx = \frac{n}{2}$

习题 3.4

71. 求定积分

$$(1) I = \int_{-1}^1 \frac{x dx}{\sqrt{5-4x}}$$

$$\text{解: } I = -\frac{1}{2} \int_{-1}^1 x d\sqrt{5-4x} = -\frac{1}{2} (x\sqrt{5-4x} \Big|_{-1}^1 - \int_{-1}^1 \sqrt{5-4x} dx) \stackrel{t=5-4x}{=} -\frac{1}{2} x\sqrt{5-4x} \Big|_{-1}^1 - \frac{1}{8} \int_9^1 \sqrt{t} dt = -2 - \frac{1}{12} t^{\frac{3}{2}} \Big|_9^1 = \frac{1}{6}$$

$$(2) I = \int_0^{\ln 2} x e^{-x} dx$$

$$\text{解: } I = -x e^{-x} \Big|_0^{\ln 2} + \int_0^{\ln 2} e^{-x} dx = -(x+1)e^{-x} \Big|_0^{\ln 2} = \frac{1-\ln 2}{2}$$

$$(3) I = \int_0^1 x^2 \sqrt{1-x^2} dx$$

$$\text{解: 令 } x = \sin t, 0 \leq t \leq \frac{\pi}{2}, dx = \cos t dt$$

$$\text{则 } I = \int_0^{\frac{\pi}{2}} \sin^2 t \cos^3 t dt = \frac{1}{4} \int_0^{\frac{\pi}{2}} \sin^2 2t dt = \frac{1}{8} \int_0^{\frac{\pi}{2}} dt - \frac{1}{8} \int_0^{\frac{\pi}{2}} \cos 4t dt = \frac{\pi}{16} - \frac{1}{32} \sin 4t \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{16}$$

$$(4) I = \int_0^{\pi} x \sin x dx$$

$$\text{解: } I = -x \cos x \Big|_0^{\pi} + \int_0^{\pi} \cos x dx = \pi + \sin x \Big|_0^{\pi} = \pi$$

$$(5) I = \int_0^4 \sqrt{x^2+9} dx$$

$$\text{解: } I = x\sqrt{x^2+9} \Big|_0^4 - \int_0^4 \frac{x^2 dx}{\sqrt{x^2+9}} = 20 - I + 9 \int_0^4 \frac{dx}{\sqrt{x^2+9}} = 20 - I + 9 \ln(x+\sqrt{x^2+9}) \Big|_0^4$$

$$\text{解得 } I = 10 + \frac{9}{2} \ln 3$$

$$(6) I = \int_0^{\frac{\pi}{2}} \frac{x^2 dx}{\sqrt{1-x^2}}$$

$$\text{解: } I = -x\sqrt{1-x^2} \Big|_0^{\frac{\pi}{2}} + \int_0^{\frac{\pi}{2}} \sqrt{1-x^2} dx \stackrel{x=\sin t}{=} -\frac{\sqrt{3}}{4} + \frac{1}{2} \int_0^{\frac{\pi}{2}} dt + \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos 2t dt = -\frac{\sqrt{3}}{4} + \frac{\pi}{12} + \frac{1}{4} \sin 2t \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{12} - \frac{\sqrt{3}}{8}$$

$$(7) I = \int_0^1 \sqrt{4-x^2} dx$$

$$\text{解: 令 } x = 2 \sin t, 0 \leq t \leq \frac{\pi}{6}, dx = 2 \cos t dt$$

$$\text{则 } I = 4 \int_0^{\frac{\pi}{6}} \cos^2 t dt = 2 \int_0^{\frac{\pi}{6}} dt + 2 \int_0^{\frac{\pi}{6}} \cos 2t dt = \frac{\pi}{3} + \sin 2t \Big|_0^{\frac{\pi}{6}} = \frac{\pi}{3} + \frac{\sqrt{3}}{2}$$

$$(8) I = \int_0^3 x^3 \sqrt{1-x^2} dx$$

$$\text{解: } I \stackrel{u=1-x^2}{=} -\frac{1}{2} \int_1^{-8} u^{\frac{3}{2}} du = -\frac{3}{8} u^{\frac{5}{2}} \Big|_1^{-8} = -\frac{95}{8}$$

$$(9) I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sqrt{\cos x - \cos^3 x} dx$$

$$\text{解: } I = 2 \int_0^{\frac{\pi}{2}} \sqrt{\cos x} \sin x dx \stackrel{u=\cos x}{=} -2 \int_1^0 \sqrt{u} du = \frac{4}{3} u^{\frac{3}{2}} \Big|_0^1 = \frac{4}{3}$$

$$(10) I = \int_0^{\frac{\pi}{2}} \cos^n 2x dx$$

$$\text{解: } I \stackrel{t=2x}{=} \frac{1}{2} \int_0^{\pi} \cos^n t dt \stackrel{u=t-\frac{\pi}{2}}{=} \frac{1}{2} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sin^n u du$$

$$n=2k, I = \int_0^{\frac{\pi}{2}} \sin^{2k} u du = \frac{(2k-1)!!}{(2k)!!} \frac{\pi}{2}; \quad n=2k+1, I=0$$

$$\therefore I = \begin{cases} \frac{(n-1)!!}{n!!} \frac{\pi}{2}, & n=2k \\ 0, & n=2k+1 \end{cases}$$

$$(11) I = \int_0^a (a^2-x^2)^{\frac{n}{2}} dx$$

$$\text{解: 令 } x = a \sin t, dx = a \cos t dt$$

$$\text{则 } I = \int_0^{\frac{\pi}{2}} a^{n+1} \cos^{n+1} t dt = \begin{cases} \frac{n!!}{(n+1)!!} \frac{\pi a^{n+1}}{2}, & n=2k+1 \\ \frac{n!!}{(n+1)!!} a^{n+1}, & n=2k \end{cases}$$

$$(12) I_{11} = \int_0^{\frac{\pi}{2}} \sin^8 x dx = \frac{10 \times 8 \times 6 \times 4 \times 2}{11 \times 9 \times 7 \times 5 \times 3 \times 1} = \frac{256}{693}$$

$$(13) I = \int_0^{\pi} \sin^6 \frac{x}{2} dx \stackrel{t=\frac{x}{2}}{=} 2 \int_0^{\frac{\pi}{2}} \sin^6 t dt = \frac{5 \times 3 \times 1}{6 \times 4 \times 2} \pi = \frac{5\pi}{16}$$

$$(14) I = \int_0^{\pi} (x \sin x)^2 dx$$

$$\begin{aligned} \text{解: } I &= \frac{1}{2} \int_0^{\pi} x^2 (1 - \cos 2x) dx = \frac{1}{2} \int_0^{\pi} x^2 dx - \frac{1}{2} \int_0^{\pi} x^2 \cos 2x dx \\ &= \frac{\pi^3}{6} - \frac{1}{4} (x^2 \sin 2x \Big|_0^{\pi} - 2 \int_0^{\pi} x \sin 2x dx) \\ &= \frac{\pi^3}{6} - \frac{1}{4} (x \cos 2x \Big|_0^{\pi} - \int_0^{\pi} \cos 2x dx) \\ &= \frac{\pi^3}{6} - \frac{\pi}{4} + \frac{1}{8} \sin 2x \Big|_0^{\pi} = \frac{\pi^3}{6} - \frac{\pi}{4} \end{aligned}$$

$$(15) I = \int_0^{\frac{\pi}{4}} \operatorname{tg}^4 x dx$$

$$\text{解: 令 } t = \operatorname{tg} x, 0 \leq t \leq 1, dx = \frac{dt}{t^2+1}$$

$$\text{则: } I = \int_0^1 \frac{t^4}{1+t^2} dt = \int_0^1 (t^2-1) dt + \int_0^1 \frac{dt}{t^2+1} = \left(\frac{1}{3} t^3 - t + \arctan t \right) \Big|_0^1 = \frac{\pi}{4} - \frac{2}{3}$$

$$(16) I = \int_0^1 \arcsin x dx$$

$$\text{解: 令 } x = \sin t, 0 \leq t \leq \frac{\pi}{2}, dx = \cos t dt$$

$$\text{则: } I = \int_0^{\frac{\pi}{2}} t \cos t dt = t \sin t \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \sin t dt = \frac{\pi}{2} + \cos t \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{2} - 1$$

$$(17) I = \int_0^{\pi} \ln(x + \sqrt{x^2 + a^2}) dx$$

$$\begin{aligned} \text{解: } I &= x \ln(x + \sqrt{x^2 + a^2}) \Big|_0^{\pi} - \int_0^{\pi} \frac{x dx}{\sqrt{x^2 + a^2}} \\ &= \frac{u=x^2+a^2}{\pi \ln(\pi + \sqrt{\pi^2 + a^2})} - \frac{1}{2} \int_{a^2}^{\pi^2 + \pi^2} \frac{du}{\sqrt{u}} \\ &= \pi \ln(\pi + \sqrt{\pi^2 + a^2}) - \sqrt{a^2 + \pi^2} + |a| \end{aligned}$$

$$T2. f \in C[a, b], \text{ 证明: } \int_a^b f(x) dx = (b-a) \int_0^1 f[a + (b-a)x] dx$$

$$\text{证: 令 } x = a + (b-a)t, 0 \leq t \leq 1, dx = (b-a)dt$$

$$\text{则: } \int_a^b f(x) dx = \int_0^1 f[a + (b-a)t] (b-a) dt = (b-a) \int_0^1 f[a + (b-a)x] dx$$

$$T3. \text{ 证明: } \int_0^a x^3 f(x^2) dx = \frac{1}{2} \int_0^{a^2} x f(x) dx$$

$$\text{证: 令 } t = x^2, 0 \leq t \leq a^2, dt = 2x dx$$

$$\text{则: } \int_0^a x^3 f(x^2) dx = \frac{1}{2} \int_0^{a^2} t f(t) dt = \frac{1}{2} \int_0^{a^2} x f(x) dx$$

$$T4. \text{ 证明: } \int_0^1 x^m (1-x)^n dx = \int_0^1 x^n (1-x)^m dx$$

$$\text{证: 令 } t = 1-x, dx = -dt, x = 1-t$$

$$\text{则: } \int_0^1 x^m (1-x)^n dx = \int_1^0 (1-t)^m t^n (-dt) = \int_0^1 x^n (1-x)^m dx$$

$$T5. \text{ 设 } f(x) \text{ 连续, 证明: } \int_0^x \left[\int_0^t f(x) dx \right] dt = \int_0^x f(t)(x-t) dt$$

$$\begin{aligned} \text{证: } \int_0^x \left[\int_0^t f(x) dx \right] dt &= t \int_0^t f(x) dx \Big|_0^x - \int_0^x t f(t) dt \\ &= x \int_0^x f(t) dt - \int_0^x t f(t) dt \\ &= \int_0^x (x-t) f(t) dt \end{aligned}$$

$$T6. \text{ 证明: } \int_0^{\pi} x f(\sin x) dx = \pi \int_0^{\frac{\pi}{2}} f(\sin x) dx$$

$$\text{证: 令 } x = \pi - t, dx = -dt$$

$$\text{则: } I = \int_0^{\pi} x f(\sin x) dx = \int_{\pi}^0 (\pi - t) f(\sin t) (-dt) = \pi \int_0^{\pi} f(\sin t) dt - \int_0^{\pi} t f(\sin t) dt = \pi \int_0^{\pi} f(\sin t) dt - I$$

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

$$\therefore \sin\left(\frac{\pi}{2} - x\right) = \sin\left(\frac{\pi}{2} + x\right)$$

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

T7. $I = \int_0^{\pi} \frac{x \sin x}{1 + \cos^3 x} dx$

解: $I = \int_0^{\pi} x \frac{\sin x}{2 - \sin^2 x} dx = \pi \int_0^{\frac{\pi}{2}} \frac{\sin x dx}{\cos^3 x + 1} \xrightarrow{u = \cos x} \pi \int_0^1 \frac{du}{u^3 + 1} = \pi \arctan u \Big|_0^1 = \frac{\pi^2}{4}$

T8. $f \in C(-\infty, +\infty)$. 周期为 T

证明: (1) $F(x) = \frac{x}{T} \int_0^T f(t) dt - \int_0^x f(t) dt$ 以 T 为周期

(2) $\lim_{x \rightarrow +\infty} \frac{1}{x} \int_0^x f(t) dt = \frac{1}{T} \int_0^T f(t) dt$

证: (1) $F(x+T) = \frac{x+T}{T} \int_0^T f(t) dt - \int_0^{x+T} f(t) dt = \frac{x}{T} \int_0^T f(t) dt - \int_0^T f(t) dt - \int_T^{x+T} f(t) dt$
 $= \frac{x}{T} \int_0^T f(t) dt - \int_0^x f(t) dt = F(x)$

$\therefore F(x)$ 以 T 为周期

(2) $\lim_{x \rightarrow +\infty} \frac{\int_0^x f(t) dt}{x} = \lim_{x \rightarrow +\infty} \frac{\frac{x}{T} \int_0^T f(t) dt - F(x)}{x} = \frac{1}{T} \int_0^T f(t) dt - \lim_{x \rightarrow +\infty} \frac{F(x)}{x}$

$\therefore F(x)$ 连续且以 T 为周期

$\therefore \exists M, s.t. |F(x)| \leq M$

$\therefore \forall \varepsilon > 0, \exists A = \frac{M}{\varepsilon}, s.t. \forall x > A, \left| \frac{F(x)}{x} \right| < \frac{M}{A} < \varepsilon \Rightarrow \lim_{x \rightarrow +\infty} \frac{F(x)}{x} = 0$

$\therefore \lim_{x \rightarrow +\infty} \frac{\int_0^x f(t) dt}{x} = \frac{1}{T} \int_0^T f(t) dt$

T9. $f(x)$ 是以 T 为周期函数, $f(x_0) \neq 0$, 且 $\int_0^T f(x) dx = 0$

证明: $f(x)$ 在 (x_0, x_0+T) 上至少有两个根

证: 不妨设 $f(x_0) = f(x_0+T) > 0$

若 $\forall x \in (x_0, x_0+T), f(x) \geq 0$, 则 $\int_{x_0}^{x_0+T} f(x) dx = \int_0^T f(x) dx > 0$. 矛盾!

$\therefore \exists \xi \in (x_0, x_0+T), f(\xi) < 0$

又 $f(x_0)f(\xi) = f(x_0+T)f(\xi) < 0$ 且 $f \in C[x_0, x_0+T]$

\therefore 至少存在 $x_1 \in (x_0, \xi), x_2 \in (\xi, x_0+T), s.t. f(x_1) = f(x_2) = 0$

T10. $I_m = \int_0^{2m\pi} \frac{dx}{\sin^4 x + \cos^4 x}$

解: $\sin^4(x + \frac{\pi}{2}) + \cos^4(x + \frac{\pi}{2}) = \cos^4 x + \sin^4 x$

$\therefore I_m = 4m \int_0^{\frac{\pi}{2}} \frac{dx}{\sin^4 x + \cos^4 x}$
 $= 4m \int_0^{\frac{\pi}{2}} \frac{dx}{1 - 2\sin^2 x \cos^2 x}$
 $= 8m \int_0^{\frac{\pi}{2}} \frac{dx}{2 - \sin^2 2x}$
 $= -2\sqrt{2}m \int_0^{\frac{\pi}{2}} \frac{d\sqrt{2} \cot 2x}{2 \cot^2 2x + 1}$
 $\xrightarrow{u = \cot 2x} + 2\sqrt{2}m \arctan \sqrt{2}u \Big|_{-\infty}^{+\infty}$
 $= 2\sqrt{2}m\pi$