

10.1 设 $f(x), g(x)$ 在 $[a, b]$ 上连续, 证明至少存在一点 $\xi \in [a, b]$, s.t. $f(\xi) \int_a^b g(x) dx = g(\xi) \int_a^b f(x) dx$

证明: $G(x) = f(x) \int_a^b g(t) dt - g(x) \int_a^x f(t) dt$

$$F(x) = \int_a^x f(t) dt \cdot \int_a^b g(t) dt$$

$$\therefore F(a) = F(b) \Rightarrow \text{罗尔定理} \Rightarrow F(\xi) = 0$$

10.2 设 $\varphi(x)$ 是可微函数 $f(x)$ 的反函数, 且 $f(1) = 0$,

证明: $\int_0^1 \left[\int_0^{f(x)} \varphi(t) dt \right] dx = 2 \int_0^1 x f(x) dx$

证明: 分部积分法

$$\begin{aligned} \int_0^1 \left[\int_0^{f(x)} \varphi(t) dt \right] dx &= x \int_0^{f(x)} \varphi(t) dt \Big|_0^1 - \int_0^1 x \underbrace{\varphi[f(x)]}_{= f(x)} dx \\ &= \int_0^{f(1)} \varphi(t) dt - \int_0^1 x^2 f(x) dx \\ &= - \int_0^1 x^2 df(x) = -x^2 f(x) \Big|_0^1 + 2 \int_0^1 x f(x) dx \end{aligned}$$

$$= 2 \int_0^1 x f(x) dx$$

10.3 设 $f(x)$ 在 $[a, b]$ 上连续且严格单调增加, 证明.

$$(a+b) \int_a^b f(x) dx < 2 \int_a^b x f(x) dx$$

证明: 设 $F(x) = (a+x) \int_a^x f(t) dt - 2 \int_a^x t f(t) dt$

$$F'(x) = \int_a^x f(t) dt + (a+x)f(x) - 2xf(x)$$

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

$$F''(x) = f(x) + (-f(x) + (a-x)f'(x))$$

$$= (a-x)f'(x) < 0$$

$\therefore F'(x)$ 在 $[a, b]$ 上 \downarrow

$$\because F'(a) = 0 \quad \therefore F'(x) \leq 0$$

$\therefore F(x)$ 在 $[a, b]$ 上 \downarrow

$$\because F(a) = 0$$

$\therefore F(x) < 0$ 在 $[a, b]$ 成立

$\therefore F(b) < 0 \rightarrow$ 证毕

10.4 设 $f(x)$ 在 $[0, 1]$ 上连续且单调减少, 证明:

$$\text{当 } 0 < \lambda < 1 \text{ 时, } \int_0^\lambda f(x) dx \geq \lambda \int_0^1 f(x) dx$$

$$\text{证明: } \frac{\int_0^\lambda f(x) dx}{\lambda} \geq \frac{\int_0^1 f(x) dx}{1}$$

$$\text{设 } F(x) = \frac{\int_0^x f(t) dt}{x}$$

$$F'(x) = \frac{f(x) \cdot x - \int_0^x f(t) dt}{x^2}$$

$$\text{设 } G(x) = x f(x) - \int_0^x f(t) dt$$

$$G'(x) = f(x) + x f'(x) - f(x) = \underline{x f'(x)} < 0$$

$\therefore G(x)$ 在 $[0, 1]$ 上 \downarrow

$$\therefore G(0) = 0$$

$\therefore G(x) < 0$ 在 $(0,1)$ 上恒成立

$$\therefore \dot{F}(x) < 0$$

$$\therefore \bar{F}(0) = 0$$

$$\therefore \bar{F}(x) \geq \bar{F}(0)$$

0.5 证明: $\int_0^{\frac{\pi}{2}} \frac{\cos x}{1+x^2} dx \geq \int_0^{\frac{\pi}{2}} \frac{\sin x}{1+x^2} dx$

证明: $\sin(x + \frac{\pi}{2}) = \cos x$

$$\begin{aligned} & \int_0^{\frac{\pi}{2}} \frac{\cos x - \sin x}{1+x^2} dx \geq 0 \\ &= \int_0^{\frac{\pi}{4}} \frac{\cos x - \sin x}{1+x^2} dx + \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} \frac{\cos x - \sin x}{1+x^2} dx \\ &= \frac{1}{1+\frac{1}{9}} \int_0^{\frac{\pi}{4}} (\cos x - \sin x) dx + \frac{1}{1+\frac{1}{9}} \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} (\cos x - \sin x) dx \\ &= (\sqrt{2}-1) \left(\frac{1}{1+\frac{1}{9}} - \frac{1}{1+\frac{1}{9}} \right) > 0 \end{aligned}$$