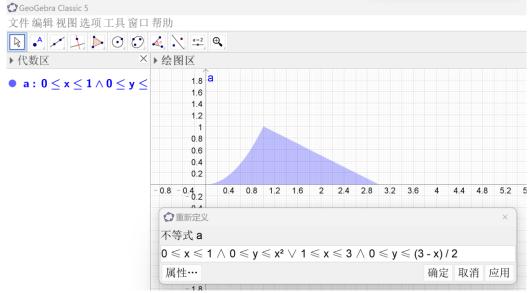
习题课 207 参考答案: 重积分计算

一、累次积分

- 1. 确定以下积分的积分区域,并写出不同顺序的累次积分,如有可能,求相应的值
- (1) $\int_0^1 dx \int_0^{x^2} f(x, y) dy + \int_1^3 dx \int_0^{\frac{1}{2}(3-x)} f(x, y) dy$

解法 1: (建议由学生手绘) 画图



解法 2: (由学生解决或由助教讲解)解不等式

$$\begin{cases} 0 \le x \le 1, \\ 0 \le y \le x^2 \end{cases} \stackrel{\text{id}}{\Rightarrow} \begin{cases} 1 \le x \le 3, \\ 0 \le y \le \frac{3-x}{2} \end{cases}$$

 $0 \le \sqrt{y} \le x \le 1$ 或 $1 \le x \le 3 - 2y \le 3$,即 $0 \le \sqrt{y} \le x \le 3 - 2y \le 3$, 这等价于

$$\begin{cases} \sqrt{y} \leq x \leq 3 - 2y \\ 0 \leq \sqrt{y} \leq 3 - 2y \leq 3 \end{cases}, \quad \exists \mathbb{V} \begin{cases} \sqrt{y} \leq x \leq 3 - 2y \\ (\sqrt{y} - 1)(2\sqrt{y} + 3) \leq 0 \end{cases}, \quad \exists \mathbb{V} \begin{cases} \sqrt{y} \leq x \leq 3 - 2y \\ 0 \leq y \leq 1 \end{cases}$$

因此上述累次积分可以该写为另一顺序的累次积分 $\int_0^1 \mathrm{d}y \int_{\sqrt{y}}^{3-2y} f(x,y) \mathrm{d}x$

解法 3: (留给学生课后自学) 用示性函数,本质上与方法 2 相同。以下过程中并未涉及广义积分。

$$\begin{split} & \int_0^1 \mathrm{d}x \int_0^{x^2} f(x,y) \mathrm{d}y + \int_1^3 \mathrm{d}x \int_0^{\frac{1}{2}(3-x)} f(x,y) \mathrm{d}y \\ &= \int_{-\infty}^{+\infty} \mathbf{1}_{0 \le x \le 1} \mathrm{d}x \int_{-\infty}^{+\infty} f(x,y) \mathbf{1}_{0 \le y \le x^2} \mathrm{d}y + \int_{-\infty}^{+\infty} \mathbf{1}_{1 \le x \le 3} \mathrm{d}x \int_{-\infty}^{+\infty} f(x,y) \mathbf{1}_{0 \le y \le \frac{3-x}{2}} \mathrm{d}y \\ &= \iint_{\mathbb{R}^2} f(x,y) \mathbf{1}_{0 \le y \le x^2} \mathbf{1}_{0 \le x \le 1} + f(x,y) \mathbf{1}_{0 \le y \le \frac{3-x}{2}} \mathbf{1}_{1 \le x \le 3} \mathrm{d}x \mathrm{d}y = \iint_{\mathbb{R}^2} f(x,y) (\mathbf{1}_{0 \le \sqrt{y} \le x \le 1} + \mathbf{1}_{0 \le y \le \frac{3-x}{2} \le 1}) \mathrm{d}x \mathrm{d}y \\ &= \iint_{\mathbb{R}^2} f(x,y) \mathbf{1}_{0 \le y \le 1} (\mathbf{1}_{\sqrt{y} \le x \le 1} + \mathbf{1}_{1 \le x \le 3-2y}) \mathrm{d}x \mathrm{d}y = \iint_{\mathbb{R}^2} f(x,y) \mathbf{1}_{0 \le y \le 1} \mathbf{1}_{\sqrt{y} \le x \le 3-2y} \mathrm{d}x \mathrm{d}y \\ &= \int_0^1 \mathrm{d}y \int_{\sqrt{y}}^{3-2y} f(x,y) \mathrm{d}x \end{split}$$

(2) 求由曲面 $S:(x^2+y^2)^2+z^4=z$ 所围有界区域 Ω 的体积。

解: $S:(x^2+y^2)^2+z^4=z$ 是一个绕 z 轴旋转的曲面,这样的曲面具有形如 $F(x^2+y^2,z)=0$ 的方程。

$$(x^2 + y^2)^2 + z^4 \le z$$
 给出有界的区域, 即 $0 \le x^2 + y^2 \le \sqrt{z - z^4}$.

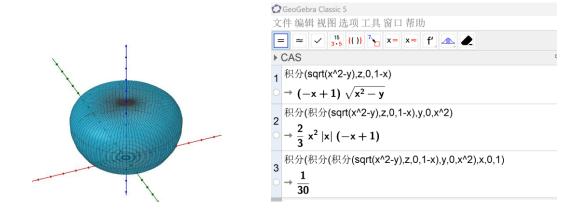
$$z-z^4=z(1-z)(z^2+z+1) \ge 0 \text{ II } 0 \le z \le 1.$$

在 zx 平面中近似画出 $x=\sqrt[4]{z-z^4}$ 的图像,再画出它绕 z 轴旋转的曲面。

区域 Ω : $0 \le z \le 1$, $0 \le x^2 + y^2 \le \sqrt{z - z^4}$, 于是相应的累次积分为

$$\int_0^1 dz \iint_{x^2 + y^2 \le \sqrt{z - z^4}} dx dy = \int_0^1 2\pi \sqrt{z - z^4} dz = \frac{1}{2} \frac{4\pi}{3} \int_0^1 \sqrt{1 - t^2} dt = \frac{\pi^2}{3}$$

在 Geogebra 中可以用曲面参数方程 $\begin{cases} x = \sqrt[4]{z - z^4} \cos \theta \\ y = \sqrt[4]{z - z^4} \sin \theta \ \text{画出区域图形}. \end{cases}$ z = z



(3) 有界区域 Ω 由 $y = 0, z = 0, x + z = 1, x = \sqrt{y}$ 围成,求 $\iint_{\Omega} \sqrt{x^2 - y} dx dy dz$ 解法 1: (建议由学生讲解,助教给与必要提示)解不等式。 y 有界: $0 \le \sqrt{y} \le x$; x 有上界: $x \le 1 - z$; z 有下界: $z \ge 0$.

将上述不等式联立: $0 \le \sqrt{y} \le x \le 1 - z \le 1$.

$$\begin{cases} 0 \le x \le 1, \\ 0 \le y \le x^2, \\ 0 \le z \le 1 - x, \end{cases} = \int_0^1 dx \int_0^{x^2} dy \int_0^{1 - x} \sqrt{x^2 - y} dz = \int_0^1 dx \int_0^{x^2} (1 - x) \sqrt{x^2 - y} dy$$

这样的累次积分可用 Geogebra 计算 (如上图所示)。

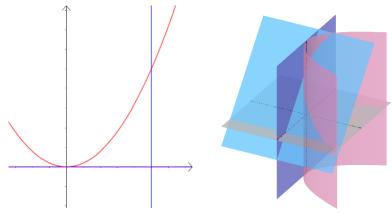
$$\begin{cases} 0 \le y \le 1, \\ 0 \le z \le 1 - \sqrt{y}, \\ \sqrt{y} \le x \le 1 - z, \end{cases} \int_0^1 dy \int_0^{1 - \sqrt{y}} dz \int_{\sqrt{y}}^{1 - z} \sqrt{x^2 - y} dx ; \begin{cases} 0 \le y \le 1, \\ \sqrt{y} \le x \le 1, \\ 0 \le z \le 1 - x, \end{cases} \int_0^1 dy \int_{\sqrt{y}}^1 dx \int_0^{1 - x} \sqrt{x^2 - y} dz ;$$

$$\begin{cases} 0 \le z \le 1, \\ 0 \le y \le (1-z)^2, \\ \sqrt{y} \le x \le 1-z, \end{cases} \int_0^1 dz \int_0^{(1-z)^2} dy \int_{\sqrt{y}}^{1-z} \sqrt{x^2 - y} dx \; ; \; \begin{cases} 0 \le z \le 1, \\ 0 \le x \le 1-z, \\ 0 \le y \le x^2 \end{cases} \int_0^1 dz \int_0^{1-z} dx \int_0^{x^2} \sqrt{x^2 - y} dy \; ;$$

讨论:上述哪些累次积分易于计算?

解法 2: 将边界条件投影到 xy 坐标平面 z=0: $y=0, x=1, x=\sqrt{y}$, 由此得到 $\begin{cases} 0 \le x \le 1, \\ 0 \le y \le x^2 \end{cases}$

在这个区域内, $1-x \ge 0$,从而得到z的范围 $0 \le x \le 1-z$.



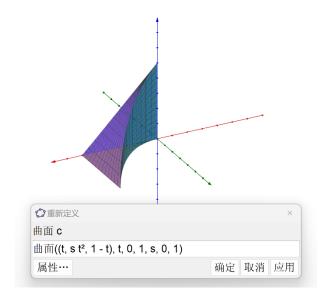
边界曲面的参数方程以及软件作图

$$\begin{cases} x = t, \\ y = st^2, \quad 0 \le t \le 1, 0 \le s \le 1, \\ z = 1 - t, \end{cases}$$

$$\begin{cases} x = t, \\ y = st^2, \quad 0 \le t \le 1, 0 \le s \le 1, \\ z = 0, \end{cases}$$

$$\begin{cases} x = t \\ y = t^2, & 0 \le t \le 1, 0 \le s \le 1 \\ z = s(1 - x), \end{cases}$$

$$\begin{cases} x = t \\ y = 0, \\ z = s(1 - x), \end{cases} \quad 0 \le t \le 1, 0 \le s \le 1$$



二、积分换元

- 2. 针对积分区域和被积函数写出相应的换元公式,并计算相应积分的值,或证明相应结论
- (1) $\iint_{\substack{0 \le x+y \le \pi, \\ 0 \le x-y \le \pi}} (x+y) \sin(x-y) dx dy ;$

解:
$$u = x + y, v = x - y$$
, $\det \frac{\partial(u, v)}{\partial(x, y)} = -2$,
$$\iint_{\substack{0 \le x + y \le \pi, \\ 0 \le x - y \le \pi}} (x + y) \sin(x - y) dx dy = \iint_{\substack{[0, \pi] \times [0, \pi]}} u \sin v \cdot \frac{1}{2} du dv$$

(2)
$$\iint\limits_{\substack{x+y\leq 1,\\x\geq 0,\,y\geq 0}} \mathrm{e}^{\frac{y}{x+y}} \mathrm{d}x\mathrm{d}y \ .$$

解:
$$u = x + y, v = \frac{y}{x + y}$$
, $x = u - uv, y = uv$, $\det \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} 1 - v & -u \\ v & u \end{vmatrix} = u$

$$\iint\limits_{\substack{x+y\leq 1,\\ v\geq 0, y\geq 0}} \mathrm{e}^{\frac{y}{x+y}} \mathrm{d}x \mathrm{d}y = \iint\limits_{\substack{u\leq 1,\\ u\geq uv\geq 0}} \mathrm{e}^{v} u \mathrm{d}u \mathrm{d}v = \iint\limits_{[0,1]^{2}} \mathrm{e}^{v} u \mathrm{d}u \mathrm{d}v$$

(3) 求由六个平面 $3x-y-z=\pm 1, -x+3y-z=\pm 1, -x-y+3z=\pm 1$ 所围立体的体积.

解:
$$u = 3x - y - z, v = -x + 3y - z, w = -x - y + 3z$$
, $\det \frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} 3 & -1 & -1 \\ -1 & 3 & -1 \\ -1 & -1 & 3 \end{vmatrix} = \begin{vmatrix} 1 & 1 & 1 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{vmatrix} = 16$

$$\iiint_D dx dy dz = \iiint_{[-1,1]^3} \frac{1}{16} du dv dw = \frac{1}{2}$$

(4)
$$\iint_{D} \frac{x^{2}}{y} \sin(xy) dx dy, \quad \sharp + D = \left\{ (x, y) : 0 < a \le \frac{x^{2}}{y} \le b \quad 0 < p \le \frac{y^{2}}{x} \le q \right\}, \quad a, b, p, q \Rightarrow \sharp$$

解:
$$u = \frac{x^2}{y}, v = \frac{y^2}{x}$$
, 则 $\left| \frac{\partial(u,v)}{\partial(x,y)} \right| = \begin{vmatrix} \frac{2x}{y} & -\frac{x^2}{y^2} \\ -\frac{y^2}{x^2} & \frac{2y}{x} \end{vmatrix} = 3$,

$$\iint_{D} \frac{x^{2}}{y} \sin(xy) dxdy = \iint_{\substack{a \le u \le b \\ p \le v \le a}} \frac{u}{3} \sin(uv) dudv = \frac{1}{3} \int_{a}^{b} u du \int_{p}^{q} \sin(uv) dv = \frac{1}{3} \int_{a}^{b} u \frac{-\cos(uv)}{u} \bigg|_{v=p}^{q} du$$

(5) 设
$$V = \{(x, y, z)|\}$$
, $h = \sqrt{a^2 + b^2 + c^2} > 0$, $f \in C[-h, h]$. 证明:

$$\iiint_{x^2+y^2+z^2 \le 1} f(ax+by+cz) \mathrm{d}x \mathrm{d}y \mathrm{d}z = \pi \int_{-1}^1 (1-t^2) f(ht) \mathrm{d}t \; .$$

证明: 取正交矩阵
$$A$$
 使得 $A = \begin{pmatrix} \frac{a}{h} & \frac{b}{h} & \frac{c}{h} \\ * & * & * \\ * & * & * \end{pmatrix}$, $\begin{pmatrix} u \\ v \\ w \end{pmatrix} = A \begin{pmatrix} x \\ y \\ z \end{pmatrix}$, 则

$$\iiint_{x^2+y^2+z^2 \le 1} f(ax+by+cz) dx dy dz = \iiint_{u^2+v^2+w^2 \le 1} f(hu) du dv dw$$

$$= \int_{-1}^{1} f(hu) du \iint_{v^2+w^2 \le 1-u^2} dv dw = \pi \int_{-1}^{1} (1-t^2) f(ht) dt$$

(6) 设
$$V$$
 是区域 $\sqrt{x^2 + y^2} \le z \le \sqrt{R^2 - x^2 - y^2}$. 求 $\iiint_V (x^2 + y^2 + z^2) dx dy dz$

解: 柱坐标
$$r \le z \le \sqrt{R^2 - r^2}$$
,
$$\iiint_{r \le z \le \sqrt{R^2 - r^2}} (r^2 + z^2) r dr d\varphi dz = 2\pi \int_0^R dz \int_{r^2 \le \min\{z^2, R^2 - z^2\}} \frac{r^2 + z^2}{2} dr^2$$

$$\iiint_{r \le \tau \le \sqrt{R^2 - r^2}} (r^2 + z^2) r dr d\varphi dz = 2\pi \int_0^R r dr \int_r^{\sqrt{R^2 - r^2}} \frac{r^2 + z^2}{2} dz$$

球坐标系
$$0 \le r \le R, r \sin \theta \le r \cos \theta$$
,
$$\iiint_{\substack{0 \le \theta \le \frac{\pi}{4}, 0 \le \varphi \le 2\pi\\0 \le r \le R}} r^2 r^2 \sin \theta dr d\varphi d\theta$$

对比上述做法的优劣。

- (7) 设 A 为 3×3 实对称正定矩阵, $H(\mathbf{x}) = \mathbf{x}^T A \mathbf{x}$,则 $H(\mathbf{x}) = 1$ 是 \mathbb{R}^3 中的一个椭球面。
- (i) 证明: 椭球面 $H(\mathbf{x}) = 1$ 所包围立体 V 的体积为 $|V| = \frac{4\pi}{3\sqrt{\det A}}$.
- (ii) 计算积分 $I = \iiint\limits_{H(x) \le 1} \mathrm{e}^{\sqrt{H(x)}} \mathrm{d}x_1 \mathrm{d}x_2 \mathrm{d}x_3$.

证明:因为A对称正定,所以存在可逆矩阵P,使得 $A=P^TP$.线性变换y=Px下,

$$\mathbf{y}^T \mathbf{y} = \mathbf{x}^T P^T P \mathbf{x} = \mathbf{x}^T A \mathbf{x}$$
, $\mathbf{\Xi} \mathbf{L}$

$$\begin{split} & \iiint\limits_{H(\mathbf{x})\leq 1} \mathrm{e}^{\lambda\sqrt{H(\mathbf{x})}} \mathrm{d}x_1 \mathrm{d}x_2 \mathrm{d}x_3 = \iint\limits_{\mathbf{y}^T\mathbf{y}\leq 1} \mathrm{e}^{\lambda\sqrt{\mathbf{y}^T\mathbf{y}}} \left| \det P^{-1} \right| \mathrm{d}y_1 \mathrm{d}y_2 \mathrm{d}y_3 = \frac{1}{\sqrt{\det A}} \iint\limits_{\mathbf{y}^T\mathbf{y}\leq 1} \mathrm{e}^{\lambda\sqrt{\mathbf{y}^T\mathbf{y}}} \mathrm{d}y_1 \mathrm{d}y_2 \mathrm{d}y_3 \\ & = \frac{1}{\sqrt{\det A}} \int_0^1 \mathrm{e}^{\lambda r} r^2 \mathrm{d}r \iint\limits_{\theta \in [0,\pi], \varphi \in [0,2\pi]} \sin\theta \mathrm{d}\theta \mathrm{d}\varphi \\ & = \frac{(\lambda^2 - 2\lambda + 2)\mathrm{e}^{\lambda} - 2}{\lambda^3 \sqrt{\det A}} \iint\limits_{\theta \in [0,\pi], \varphi \in [0,2\pi]} \sin\theta \mathrm{d}\theta \mathrm{d}\varphi \\ & = \frac{(\lambda^2 - 2\lambda + 2)\mathrm{e}^{\lambda} - 2}{\lambda^3 \sqrt{\det A}} \cdot 3 \int_0^1 r^2 \mathrm{d}r \iint\limits_{\theta \in [0,\pi], \varphi \in [0,2\pi]} \sin\theta \mathrm{d}\theta \mathrm{d}\varphi \\ & = \frac{(\lambda^2 - 2\lambda + 2)\mathrm{e}^{\lambda} - 2}{\lambda^3 \sqrt{\det A}} \cdot 3 \cdot \frac{4\pi}{3} \end{split}$$

$$|V| = \iiint_{H(x) \le 1} dx_1 dx_2 dx_3 = \iiint_{H(x) \le 1} e^{\lambda \sqrt{H(x)}} dx_1 dx_2 dx_3 \bigg|_{\lambda = 0} = \frac{4\pi}{3\sqrt{\det A}},$$

$$I = \iiint_{H(x) \le 1} e^{\sqrt{H(x)}} dx_1 dx_2 dx_3 = \frac{4\pi(e - 2)}{\sqrt{\det A}}$$

(8) 计算积分
$$I = \iint_D \frac{1}{xy} dxdy$$
, 其中 $D = \left\{ (x,y) \middle| 2 \le \frac{x}{x^2 + y^2} \le 4, \ 2 \le \frac{y}{x^2 + y^2} \le 4 \right\}$.

解:
$$u = \frac{x}{x^2 + y^2}, v = \frac{y}{x^2 + y^2}$$
.

三、综合习题

3. 设 f(x,y) 为连续函数,且 f(x,y) = f(y,x).证明:

$$\int_0^1 dx \int_0^x f(x, y) dy = \int_0^1 dx \int_0^x f(1 - x, 1 - y) dy.$$

证法 1: 累次积分-重积分-重积分换元

$$\int_{0}^{1} dx \int_{0}^{x} f(x, y) dy = \iint_{0 \le y \le x \le 1} f(x, y) dx dy = \iint_{0 \le 1 - v \le 1 - u \le 1} f(1 - u, 1 - v) \left| \det \frac{\partial(x, y)}{\partial(u, v)} \right| du dv$$

$$= \iint_{0 \le u \le v \le 1} f(1 - u, 1 - v) du dv = \int_{0}^{1} dv \int_{0}^{v} f(1 - u, 1 - v) du = \int_{0}^{1} dv \int_{0}^{v} f(1 - v, 1 - u) du$$

$$= \int_{0}^{1} dx \int_{0}^{x} f(1 - x, 1 - y) dy$$

证法 2: 累次积分-重积分-一元换元

$$\int_{0}^{1} dx \int_{0}^{x} f(x, y) dy = \iint_{0 \le y \le x \le 1} f(x, y) dx dy = \iint_{0 \le y \le x \le 1} f(y, x) dx dy = \int_{0}^{1} dx \int_{0}^{x} f(y, x) dy =$$

$$= \int_{0}^{1} dx \int_{1}^{1-x} f(1-t, x) d(1-t)$$

$$= \int_{1}^{0} d(1-s) \int_{1}^{1-(1-s)} f(1-t, 1-s) d(1-t)$$

$$= \int_{0}^{1} ds \int_{s}^{1} f(1-t, 1-s) dt$$

$$= \iint_{0 \le s \le t \le 1} f(1-t, 1-s) dt ds = \int_{0}^{1} dt \int_{0}^{t} f(1-t, 1-s) ds$$

$$= \int_{0}^{1} dx \int_{0}^{x} f(1-x, 1-y) dy$$

4. 设 $f \in R[a,b]$, 证明: $\int_a^b dx_1 \int_a^{x_1} dx_2 \cdots \int_a^{x_{n-1}} f(x_n) dx_n = \frac{1}{(n-1)!} \int_a^b (b-x)^{n-1} f(x) dx$.

证明: 重积分-累次积分

$$\int_{a}^{b} dx_{1} \int_{a}^{x_{1}} dx_{2} \cdots \int_{a}^{x_{n-1}} f(x_{n}) dx_{n}$$

$$= \int_{a \leq x_{n} \leq x_{n-1} \leq \cdots \leq x_{2} \leq x_{1} \leq b} f(x_{n}) dx_{1} \cdots dx_{n} = \int_{a \leq x_{n} \leq b} f(x_{n}) \left[\int_{x_{n} \leq x_{n-1} \leq \cdots \leq x_{2} \leq x_{1} \leq a} dx_{1} \cdots dx_{n-1} \right] dx_{n}$$

$$= \int_{a \leq x_{n} \leq b} f(x_{n}) \left[\frac{1}{(n-1)!} \int_{(x_{1}, x_{2}, \dots, x_{n-1}) \in [x_{n}, b]^{n-1}} dx_{1} \cdots dx_{n-1} \right] dx_{n} = \frac{1}{(n-1)!} \int_{a}^{b} f(t) (b-t)^{n-1} dt$$

证法 2: 用含参积分。令

$$F(t) = \int_{a}^{t} dx_{1} \int_{a}^{x_{1}} dx_{2} \cdots \int_{a}^{x_{n-1}} f(x_{n}) dx_{n} - \frac{1}{(n-1)!} \int_{a}^{t} (t-x)^{n-1} f(x) dx$$

$$\mathbb{M} F(a) = 0, \quad F'(t) = \int_a^t dx_2 \cdots \int_a^{x_{n-1}} f(x_n) dx_n - \frac{1}{(n-2)!} \int_a^t (t-x)^{n-2} f(x) dx, \quad F'(a) = 0,$$

$$F^{(k)}(t) = \int_a^t dx_{k+1} \cdots \int_a^{x_{n-1}} f(x_n) dx_n - \frac{1}{(n-k-1)!} \int_a^t (t-x)^{n-k-1} f(x) dx, \quad F^{(k)}(a) = 0,$$

$$F^{(n-1)}(t) = \int_a^t f(x_n) dx_n - \int_a^t f(x) dx = 0$$
, $F^{(n-1)}(a) = 0$. $\text{figure} F(t) = F(a) = 0$.

证明:

$$\int_{0}^{1} dx \int_{x}^{1} dy \int_{x}^{y} f(x) f(y) f(z) dz = \iiint_{0 \le x \le z \le y \le 1} f(x) f(y) f(z) dx dy dz = \frac{1}{6} \iiint_{[0,1]^{3}} f(x) f(y) f(z) dx dy dz$$
$$= \frac{1}{6} \left(\int_{0}^{1} f(x) dx \right)^{3}$$

6.
$$\forall f \in C[0,+\infty), t > 0$$
, $\Omega_t = \{(x,y,z) \mid 0 \le z \le h, x^2 + y^2 \le t^2\}$, $\forall t \in C[0,+\infty), t > 0$, $\Omega_t = \{(x,y,z) \mid 0 \le z \le h, x^2 + y^2 \le t^2\}$, $\forall t \in C[0,+\infty), t > 0$, $\forall t \in C[0,+\infty), t > 0$

$$\lim_{t\to 0^+} \frac{1}{t^2} \iiint_{\Omega} \left(z^2 + f(x^2 + y^2)\right) dx dy dz.$$

解: 在柱坐标系下, $\Omega_t = \{(r,\theta,z) \mid 0 \le \theta \le 2\pi, \ 0 \le r \le t, \ 0 \le z \le h\}$

$$F(t) = \int_0^t dr \int_0^{2\pi} d\theta \int_0^h \left[z^2 + f(r^2) \right] r dz$$

由洛必达法则,

$$\lim_{t \to 0^+} \frac{F(t)}{t^2} = \lim_{t \to 0^+} \frac{F'(t)}{2t} = \lim_{t \to 0^+} \frac{\pi}{t} \int_0^h \left[z^2 + f(t^2) \right] t dz = \pi \int_0^h \left[z^2 + f(0) \right] dz = \frac{\pi h^3}{3} + \pi h f(0).$$

7. 证明:
$$\left(\int_{a}^{b} f(x)g(x)dx\right)^{2} \le \int_{a}^{b} f^{2}(x)dx \int_{a}^{b} g^{2}(x)dx$$
.

证明: 记 $D = [a,b] \times [a,b]$. 则

$$2\left[\int_{a}^{b} [f(x)]^{2} dx \int_{a}^{b} [g(x)]^{2} dx - \left(\int_{a}^{b} f(x)g(x)dx\right)^{2}\right]$$

$$= \int_{a}^{b} [f(x)]^{2} dx \int_{a}^{b} [g(y)]^{2} dy + \int_{a}^{b} [f(y)]^{2} dy \int_{a}^{b} [g(x)]^{2} dx - 2\int_{a}^{b} f(x)g(x)dx \int_{a}^{b} f(y)g(y)dx$$

$$= \iint_{[a,b]^{2}} [f(x)]^{2} [g(y)]^{2} + [f(y)]^{2} [g(x)]^{2} - 2f(x)g(x)f(y)g(y)dxdy = \iint_{[a,b]^{2}} \frac{|f(x)|}{|g(x)|} \frac{f(y)}{|g(x)|}^{2} dxdy \ge 0$$

最后的不等式中,等号成立当且仅当对除面积为零的集合外的所有(x,y), $\begin{vmatrix} f(x) & f(y) \\ g(x) & g(y) \end{vmatrix} = 0$.