# 第三讲 例题及习题答案

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## 一、例题

## 例 1

$$\int \frac{\ln x + 2}{x \ln x (1 + x \ln^2 x)} dx$$

解: 注意到 $\left(x\ln^2 x\right)' = \ln^2 x + 2\ln x$ ,

原式= 
$$\int \frac{\ln x(\ln x + 2)}{x \ln^2 x(1 + x \ln^2 x)} dx = \int \frac{1}{x \ln^2 x(1 + x \ln^2 x)} d(x \ln^2 x) = \int \frac{1}{u(1 + u)} du$$

$$= \int \frac{1}{u} - \frac{1}{1+u} du = \ln u - \ln(1+u) + c = \ln(x \ln^2 x) - \ln(1+x \ln^2 x) + c$$

#### 例 2

$$\int \frac{e^{\sin 2x} \sin^2 x}{e^{2x}} dx$$

解: 注意到
$$\left(e^{\sin 2x-2x}\right)'=e^{\sin 2x-2x}\cdot 2(\cos 2x-1)=-4e^{\sin 2x-2x}\cdot \sin^2 x$$
,

原式=
$$-\frac{1}{4}e^{\sin 2x-2x}+c$$

例. 
$$\int \frac{\left[\ln(x+\sqrt{1+x^2})\right]^2}{\sqrt{1+x^2}} \, dx.$$

$$\int \frac{\left[\ln\left(x+\sqrt{1+x^2}\right)\right]^2}{\sqrt{1+x^2}} dx = \int \left[\ln\left(x+\sqrt{1+x^2}\right)\right]^2 d\ln\left(x+\sqrt{1+x^2}\right) = \frac{1}{3} \left[\ln\left(x+\sqrt{1+x^2}\right)\right]^3 + C.$$

例. 
$$\int \frac{1+\ln x}{x^{-x}+x^x} dx.$$

解: 
$$\int \frac{1+\ln x}{x^{-x}+x^{x}} dx = \int \frac{x^{x}(1+\ln x)}{1+(x^{x})^{2}} dx = \int \frac{1}{1+(x^{x})^{2}} dx^{x} = \arctan x^{x} + C.$$

例. 
$$\int \frac{x^2+1}{x^4+1} dx.$$

解: 
$$\int \frac{x^2 + 1}{x^4 + 1} dx = \int \frac{1 + \frac{1}{x^2}}{x^2 + \frac{1}{x^2}} dx = \int \frac{1}{(x - \frac{1}{x})^2 + 2} d(x - \frac{1}{x})$$
$$= \frac{1}{\sqrt{2}} \arctan \frac{x - \frac{1}{x}}{\sqrt{2}} + C = \frac{1}{\sqrt{2}} \arctan \frac{x^2 - 1}{\sqrt{2}x} + C.$$

例.  $\int x \arctan x \ln (1+x^2) dx$ .

解: 因头

$$\int x \ln(1+x^2) dx = \frac{1}{2}(x^2+1) \ln(1+x^2) - \int x dx = \frac{1}{2}(x^2+1) \ln(x^2+1) - \frac{1}{2}(x^2+1) + C, \quad \text{ix}$$

$$\int x \arctan x \ln(1+x^2) dx = \frac{1}{2} \int [(x^2+1)(\ln(1+x^2)-1)]' \arctan x dx$$

$$= \frac{1}{2} [(x^2+1)(\ln(1+x^2)-1)] \arctan x - \frac{1}{2} \int (\ln(1+x^2)-1) dx$$

$$= \frac{1}{2}[(x^2+1)(\ln(1+x^2)-1)]\arctan x + \frac{1}{2}x - \frac{1}{2}[x\ln(1+x^2) - \int \frac{2x^2}{1+x^2} dx]$$

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

#### 例3

$$\int \frac{(\cos x - 2x \sin x)e^{-\frac{x^2}{2}}}{2\sqrt{\sin x}} dx$$
解: 原式=  $\int \frac{\cos x \cdot e^{-\frac{x^2}{2}}}{2\sqrt{\sin x}} dx - \int \frac{2x \cdot \sin x \cdot e^{-\frac{x^2}{2}}}{2\sqrt{\sin x}} dx = \int e^{-\frac{x^2}{2}} d\sqrt{\sin x} - \int x \cdot \sqrt{\sin x} \cdot e^{-\frac{x^2}{2}} dx$ 

$$= \sqrt{\sin x} \cdot e^{-\frac{x^2}{2}} - \int \sqrt{\sin x} de^{-\frac{x^2}{2}} - \int x \cdot \sqrt{\sin x} \cdot e^{-\frac{x^2}{2}} dx = \sqrt{\sin x} \cdot e^{-\frac{x^2}{2}} + c$$
例.  $\int \frac{\ln x - 1}{\ln^2 x} dx$ .

$$\mathbf{m}: \int \frac{\ln x - 1}{\ln^2 x} dx = \int \frac{1}{\ln x} dx - \int \frac{1}{\ln^2 x} dx = \frac{x}{\ln x} + \int \frac{1}{\ln^2 x} dx - \int \frac{1}{\ln^2 x} dx = \frac{x}{\ln x} + C.$$

例. 
$$\int (1+x-\frac{1}{x})e^{x+\frac{1}{x}}dx$$
.

解: 
$$\int (1+x-\frac{1}{x})e^{x+\frac{1}{x}}dx = \int e^{x+\frac{1}{x}}dx + \int x(1-\frac{1}{x^2})e^{x+\frac{1}{x}}dx = \int e^{x+\frac{1}{x}}dx + \int xde^{x+\frac{1}{x}}$$
$$= \int e^{x+\frac{1}{x}}dx + xe^{x+\frac{1}{x}} - \int e^{x+\frac{1}{x}}dx = xe^{x+\frac{1}{x}} + C.$$

$$\int \frac{1}{1+\sqrt{x}+\sqrt{1+x}} dx$$

解: 原式= 
$$\int \frac{1+\sqrt{x}-\sqrt{1+x}}{2\sqrt{x}} dx = \sqrt{x} + \frac{1}{2}x - \frac{1}{2}\int \frac{\sqrt{1+x}}{\sqrt{x}} dx$$

$$= \sqrt{x} + \frac{1}{2}x - \frac{1}{2}\sqrt{x} \cdot \sqrt{1+x} - \frac{1}{2}\ln(\sqrt{x} + \sqrt{1+x}) + c$$

#### 例 5

$$\int \frac{1}{\sqrt{2} + \sqrt{1+x} + \sqrt{1-x}} \, \mathrm{d}x.$$

解: 原式= 
$$\int \frac{\sqrt{1+x} + \sqrt{1-x} - \sqrt{2}}{2\sqrt{1+x} \cdot \sqrt{1-x}} dx = \sqrt{1+x} - \sqrt{1-x} - \frac{\sqrt{2}}{2} \arcsin x + c$$

## 例 6

$$\int \frac{\sin x - \cos x}{2\sin x + 3\cos x} dx$$

解: 原式= 
$$\int \frac{A(2\sin x + 3\cos x) + B(2\sin x + 3\cos x)'}{2\sin x + 3\cos x} dx$$
, 其中  $A, B$  满足:

 $A(2\sin x + 3\cos x) + B(2\sin x + 3\cos x)' = \sin x - \cos x$ , 整理比较同类项的系数得:

$$A = -\frac{1}{13}, B = -\frac{5}{13}$$
, 因此有:  
原式= $-\frac{1}{13}x - \ln(2\sin x + 3\cos x) + c$ 

$$\int_{2}^{4} \frac{\ln x}{\ln(6-x) + \ln x} dx$$

 $\mathbf{m}$ : 令u = 6 - x,则有:

$$\int_{2}^{4} \frac{\ln x}{\ln(6-x) + \ln x} dx = \int_{4}^{2} \frac{\ln(6-u)}{\ln u + \ln(6-u)} d(6-u) = \int_{2}^{4} \frac{\ln(6-u)}{\ln(6-u) + \ln u} du ,$$

因此: 原式=
$$\frac{1}{2}\int_{2}^{4} \left(\frac{\ln x}{\ln(6-x) + \ln x} + \frac{\ln(6-x)}{\ln(6-x) + \ln x}\right) dx = \frac{1}{2}\int_{2}^{4} dx = 1.$$

#### 例 8

$$\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{\sin^2 x}{1 + e^{-x}} \, \mathrm{d}x$$

解: 令
$$u = -x$$
, 则有: 
$$\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{\sin^2 x}{1 + e^{-x}} dx = \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{\sin^2 u}{1 + e^u} du = \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{\sin^2 x}{1 + e^x} dx$$

因此: 原式=
$$\frac{1}{2}\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}}\sin^2x\left[\frac{1}{1+e^{-x}}+\frac{1}{1+e^x}\right]\mathrm{d}x = \frac{1}{2}\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}}\sin^2x\mathrm{d}x = \int_{0}^{\frac{\pi}{4}}\frac{1-\cos2x}{2}\mathrm{d}x = \frac{\pi-2}{8}$$

## 例 9

 $\int_{-\pi}^{\pi} \arctan e^{x} dx$ . (注:此题为例 10 解答做准备)

解: 原式= 
$$\int_0^{\pi} \arctan e^x + \arctan e^{-x} dx = \frac{\pi}{2} \int_0^{\pi} dx = \frac{\pi^2}{2}$$
 (注意  $\left(\arctan e^x + \arctan e^{-x}\right)' = 0$ )

$$\int_{-\pi}^{\pi} \frac{x \sin x \cdot \arctan e^x}{1 + \cos^2 x} dx.$$

解:原式

$$\int_0^{\pi} \frac{x \sin x \cdot \arctan e^x}{1 + \cos^2 x} + \frac{x \sin x \cdot \arctan e^{-x}}{1 + \cos^2 x} dx = \frac{\pi}{2} \int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx$$

$$= \frac{\pi^2}{4} \int_0^{\pi} \frac{\sin x}{1 + \cos^2 x} dx = \frac{\pi^2}{4} (-\arctan(\cos x)) \Big|_0^{\pi} = \frac{\pi^3}{8}$$

#### 例 11

$$\int_0^1 \frac{x^a - x^b}{\ln x} dx, (a > 0, b > 0)$$

解: 原式= 
$$\int_0^1 \int_b^a x^y dy dx = \int_b^a \int_0^1 x^y dx dy = \int_b^a \frac{1}{y+1} dy = \ln \frac{1+a}{1+b}$$

#### 例 12

已知
$$k > 0$$
,求 $\int_0^{\frac{\pi}{2}} \ln(\sin^2 x + k^2 \cos^2 x) dx$ 

解: 记
$$I(k) = \int_0^{\frac{\pi}{2}} \ln(\sin^2 x + k^2 \cos^2 x) dx$$
,则有:

$$I'(k) = \int_0^{\frac{\pi}{2}} \frac{2k \cos^2 x}{\sin^2 x + k^2 \cos^2 x} dx = \int_0^{\frac{\pi}{2}} \frac{2k}{\tan^2 x + k^2} dx = \frac{\pi}{k+1} \quad (\Leftrightarrow u = \tan x)$$

$$\Rightarrow I(k) = \pi \ln(1+k) + c$$

令 
$$k = 1$$
, 得  $c = -\pi \ln 2$ , 所以:  $I(k) = \pi \ln \frac{1+k}{2}$ 

#### 例 13

已知
$$n \in N^+$$
,求 $\int_0^{\frac{\pi}{2}} \frac{\sin nx}{\sin x} dx$ 

例. 求  $I_n = \int \sin^n x dx$ ,  $n \ge 2$  的递推公式.

解: 
$$I_n = \int \sin^n x dx = \int \sin^{n-2} x (1 - \cos^2 x) dx = I_{n-2} - \int \sin^{n-2} x \cos^2 x dx$$
. 因为 
$$\int \sin^{n-2} x \cos^2 x dx = \int \sin^{n-2} x \cos x \cos x dx = \frac{1}{n-1} \sin^{n-1} x \cos x + \frac{1}{n-1} \int \sin^n x dx, \quad$$
故 
$$I_n = I_{n-2} - \frac{1}{n-1} (\sin^{n-1} x \cos x + I_n),$$

于是,  $I_n = \frac{n-1}{n} I_{n-2} - \frac{1}{n} \sin^{n-1} x \cos x \quad (n \ge 2).$ 

注: 积分的递推公式一般都由分部积分法来给出; 类似的,像 $\int \sec^n x \, dx, \int \cos^n x \, dx, \int \tan^n x \, dx, \int \cot^n x \, dx, \int \csc^n x \, dx$ 都可以利用分部积分来得到相应的递推公式。

例. 求  $I_n = \int (1 - x^2)^n dx$  的递推公式.

解: 当
$$n = 0$$
时,  $I_0 = \int dx = x + C$ .

当 
$$n \ge 1$$
 时,  $I_n = \int (1-x^2)^n dx = \int (1-x^2)^{n-1} (1-x^2) dx = I_{n-1} - \int (1-x^2)^{n-1} x^2 dx$ . 而 
$$\int (1-x^2)^{n-1} x^2 dx = \int (1-x^2)^{n-1} x \cdot x dx = -\frac{1}{2n} (1-x^2)^n \cdot x + \frac{1}{2n} \int (1-x^2)^n dx ,$$

于是, 
$$I_n = I_{n-1} + \frac{x(1-x^2)^n}{2n} - \frac{1}{2n}I_n$$
.

移项后,可得 
$$I_n = \frac{2n}{2n+1} I_{n-1} + \frac{x(1-x^2)^n}{2n+1}$$
.

例. 求  $I_n = \int_0^{\frac{\pi}{2}} \cos^n x \sin nx dx$ , n > 1 的递推公式.

解: 
$$I_n = \int_0^{\frac{\pi}{2}} \cos^n x \sin nx dx = \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos^{n-1} x \cdot [\sin(n-1)x + \sin(n+1)x] dx$$
  
$$= \frac{1}{2} I_{n-1} + \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos^{n-1} x \cdot \sin(n+1)x dx$$
  
$$= \frac{1}{2} I_{n-1} + \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos^{n-1} x \cdot [\sin nx \cos x + \cos nx \sin x] dx$$

$$\begin{split} &= \frac{1}{2}(I_{n-1} + I_n) + \frac{1}{2} \int_0^{\frac{\pi}{2}} \cos^{n-1} x \cdot \cos nx \sin x dx \\ &= \frac{1}{2}(I_{n-1} + I_n) - \frac{1}{2n} \int_0^{\frac{\pi}{2}} \cos nx d\cos^n x \\ &= \frac{1}{2}(I_{n-1} + I_n) - \frac{1}{2n} [\cos nx \cos^n x \Big|_0^{\frac{\pi}{2}} + n \int_0^{\frac{\pi}{2}} \cos^n x \sin nx dx] \\ & \Leftrightarrow I_n = \frac{1}{2} I_{n-1} + \frac{1}{2n}, n > 1. \end{split}$$

求
$$\sum_{n=1}^{10^9} n^{-\frac{2}{3}}$$
的整数部分

**#:** 
$$\pm (n+1)^{-\frac{2}{3}} < \int_{n}^{n+1} x^{-\frac{2}{3}} dx < n^{-\frac{2}{3}} \implies \int_{1}^{10^{9}+1} x^{-\frac{2}{3}} dx < \sum_{n=1}^{10^{9}} n^{-\frac{2}{3}} < 1 + 2^{-\frac{2}{3}} + \int_{2}^{10^{9}} x^{-\frac{2}{3}} dx$$

$$\implies$$
 2997.000001...  $<\sum_{n=1}^{10^9} n^{-\frac{2}{3}} < 2997.9$   $\implies$  整数部分 2997

### 例 15

已知
$$\int \frac{1}{(a+b\cos x)^2} dx = \frac{A\sin x}{a+b\cos x} + B\int \frac{1}{(a+b\cos x)} dx (a,b$$
为常数), 求实数 $A,B$ .

#### 例 16

$$\int \frac{xe^x}{\left(1+x\right)^2} dx$$

#### 例 17

f(x)具有可微的反函数g(x), F(x)是f(x)的一个原函数,试证明:  $\int g(x) dx = x g(x) - F(g(x)) + C.$ 

解: 因为 F(x) 是 f(x) 的一个原函数,则 F'(x) = f(x).

故
$$[xg(x)-F(g(x))]'=g(x)+xg'(x)-F'(g(x))g'(x)=g(x)+xg'(x)-f(g(x))g'(x)$$
.

又因为g(x)是f(x)的反函数,则f(g(x)) = x,于是

$$[xg(x) - F(g(x))]' = g(x) + xg'(x) - xg'(x) = g(x)$$
,

故  $\int g(x)dx = xg(x) - F(g(x)) + C$ .

#### 例 18

若
$$f(x)$$
关于 $x = T$ 对称,且 $a < T < b$ . 证明:  $\int_a^b f(x) dx = 2 \int_T^b f(x) dx + \int_a^{2T-b} f(x) dx$ .

解: 右端= $\int_a^b f(x) dx + 2 \int_T^b f(x) dx + \int_b^{2T-b} f(x) dx$ 

$$= \int_a^b f(x) dx + \int_T^b f(x) dx + \int_T^{2T-b} f(x) dx$$

$$= \int_a^b f(x) dx + \int_T^b f(x) dx - \int_T^b f(2T-u) du$$

$$= \int_a^b f(x) dx + \int_T^b f(x) dx - \int_T^b f(u) du = \int_a^b f(x) dx$$

## 例 19

已知f(x)在[a,b]上具有连续导数,证明:  $\int_{a}^{b} [f'(x)]^{2} dx \ge \frac{[f(b) - f(a)]^{2}}{b - a}.$ 

#### 例 20

已知f(x)在[0,1]上具有连续, $\int_0^1 f(x)dx = 1$ . 证明:  $\int_0^1 (1+x^2)f^2(x)dx \ge \frac{4}{\pi}$ .

#### 例 21

已知f(x)在[a,b]上连续,f(x) > 0. 求证:  $\ln(\frac{1}{b-a}\int_a^b f(x) dx) \ge \frac{1}{b-a}\int_a^b \ln f(x) dx$ 证明: 因为f(x),  $\ln f(x)$ 在[a,b]上连续,所以它们在[a,b]可积,因此

$$\frac{1}{b-a} \int_{a}^{b} f(x) \, dx = \lim_{n \to \infty} \frac{1}{n} \sum_{i=1}^{n} f(\xi_{i})$$

$$\frac{1}{b-a} \int_{a}^{b} \ln f(x) \, dx = \lim_{n \to \infty} \frac{1}{n} \sum_{i=1}^{n} \ln f(\xi_{i})$$

其中 
$$\xi_i = a + \frac{b-a}{n}i$$
 ,  $i = 1, 2, ..., n$  。

又 
$$\frac{1}{n} \sum_{i=1}^{n} f(\xi_i) \ge (f(\xi_1) \cdot f(\xi_2) \cdot \dots \cdot f(\xi_n))^{\frac{1}{n}}$$
,从而

$$\ln(\frac{1}{n}\sum_{i=1}^{n} f(\xi_{i})) \ge \ln[(f(\xi_{1}) \cdot f(\xi_{2}) \cdot \dots \cdot f(\xi_{n}))^{\frac{1}{n}}]$$

即有  $\ln(\frac{1}{n}\sum_{i=1}^{n}f(\xi_{i})) \geq \frac{1}{n}\sum_{i=1}^{n}\ln f(\xi_{i})$  (注: 这个不等式也可以利用函数  $\ln x$  的凸性来给出),由

极限的性质以及复合函数极限运算法则,有

$$\ln(\frac{1}{b-a}\int_{a}^{b}f(x)\,\mathrm{d}\,x) = \ln[\lim_{n\to\infty}(\frac{1}{n}\sum_{i=1}^{n}f(\xi_{i}))] = \lim_{n\to\infty}[\ln(\frac{1}{n}\sum_{i=1}^{n}f(\xi_{i}))] \ge \lim_{n\to\infty}[\frac{1}{n}\sum_{i=1}^{n}\ln f(\xi_{i})] = \frac{1}{b-a}\int_{a}^{b}\ln f(x)\,\mathrm{d}\,x$$
 得证。

#### 例 22

已知f(x)在[a,b]上连续. 求证:  $\left(\int_a^b f(x) dx\right)^2 \leq (b-a)\int_a^b f^2(x) dx$ .

#### 例 23

已知f(x)在 $[0,2\pi]$ 上有连续导数,f'(x) > 0. 求证:  $\left| \int_0^{2\pi} f(x) \sin nx dx \right| \le \frac{2[f(2\pi) - f(0)]}{n}$ .

#### 例 24

已知f(x)连续, $f(x) \ge 0$ ,  $\int_{-a}^{b} x f(x) dx = 0$ . 求证:  $\int_{-a}^{b} x^{2} f(x) dx \le ab \int_{-a}^{b} f(x) dx$ ,  $\forall a > 0, b > 0$ .

已知f(x)在[a,b]上连续, $\int_a^b f(x)dx = \int_a^b x f(x)dx = 0$ . 求证:  $\exists \xi \neq \eta \in (a,b), f(\xi) = f(\eta) = 0$ .

解:证明:作辅助函数 $F(x) = \int_a^x f(t) dt$ ,显然F(a) = F(b) = 0.由于

$$\int_{a}^{b} x f(x) dx = \int_{a}^{b} x F'(x) dx = x F(x) \Big|_{a}^{b} - \int_{a}^{b} F(x) dx = - \int_{a}^{b} F(x) dx,$$

故  $\int_a^b F(x) dx = 0$ . 由拉格朗日中值定理,存在  $c \in (a,b)$ ,使得

$$\int_a^b F(x)dx - \int_a^a F(x)dx = F(c)(b-a),$$

即 F(c) = 0.

于是,由罗尔定理及 F(a)=F(c)=F(b)=0, 存在  $\xi\in(a,c)$ ,  $\eta\in(c,b)$  , 使得  $F'(\xi)=F'(\eta)=0$  ,

即  $f(\xi) = f(\eta) = 0$ .

#### 例 26

已知y = f(x)可导,单调递增,f(0) = 0. 设其反函数为x = g(y),求证:  $\int_0^a f(x) dx + \int_0^b g(y) dy \ge ab, \forall a > 0, b > 0.$ 

解

$$\int_{0}^{a} f(x) dx + \int_{0}^{b} g(x) dx = \int_{0}^{a} f(x) dx + \int_{0}^{f^{-1}(b)} t df(t) = t f(t) \Big|_{0}^{f^{-1}(b)} + \int_{0}^{a} f(t) dt - \int_{0}^{f^{-1}(b)} f(t) dt$$

$$= b f^{-1}(b) - \int_{a}^{f^{-1}(b)} f(t) dt \ge ab \quad (\text{height} : a \ge f^{-1}(b), a \le f^{-1}(b))$$

注:若取  $f(x) = x^{p-1}$ , 即为著名的 Young 不等式:  $ab \le \frac{a^p}{p} + \frac{b^q}{q}$  (p,q > 1,  $\frac{1}{p} + \frac{1}{q} = 1$ )

## 二、习题

## 习题 1

$$\int \frac{\cos^2 x - \sin x}{\cos x (1 + \cos x e^{\sin x})} dx$$

## 习题 2

$$\Re \int_0^1 \sin(\ln x) \frac{x^a - x^b}{\ln x} dx, (a > 0, b > 0)$$

解: 参考例 11

#### 习题 3

$$\int \frac{1+x^2 \sin x}{\left(1+x \cos x\right)^2} dx$$

#### 习题 4

已知f(x)在 $[0,\pi]$ 上连续, $\int_0^\pi f(x)dx = \int_0^\pi f(x)\cos x dx = 0$ . 求证:  $\exists \xi \neq \eta \in (0,\pi), f(\xi) = f(\eta) = 0$ .

解:参考例 25

## 习题 5

$$\Re \int_0^{\frac{\pi}{2}} \frac{1}{1 + \left(\tan x\right)^{\sqrt{2}}} dx$$

 $\mathbf{m}$ :  $\frac{\pi}{4}$ , 解答参考例 7