5.2.3 微积分学基本定理

- 1. 牛顿 莱布尼兹公式
- 2. 定积分的换元积分法与分部积分法

1. 牛顿 - 莱布尼兹公式

(I) 变限积分与原函数的存在性

设f在[a, b]上可积,根据定积分的性质4,对任何 $x \in (a, b)$,f在[a, x]上也可积.于是,由

$$\Phi(x) = \int_{a}^{x} f(t)dt, \quad x \in [a, b]$$
 (1)

定义了一个以积分上限x为自变量的函数,称为变上限积分.

类似地,又可定义变下限积分:

$$\psi(x) = \int_x^b f(t)dt, \quad x \in [a,b]. \tag{2}$$

定理1 若f在[a,b]上可积,则变上限积分定义的函数

$$\Phi(x) = \int_a^x f(t)dt, x \in [a,b]$$
 在[a,b]上连续. 是否可导?

证 对[a, b]上任一确定的点x, 只要 $x + \Delta x \in [a, b]$,

有
$$\Delta \Phi = \int_a^{x+\Delta x} f(t)dt - \int_a^x f(t)dt = \int_x^{x+\Delta x} f(t)dt$$
.

因f 在[a, b]上有界,可设 $|f(t)| \le M, t \in [a, b]$,

于是,当 $\Delta x > 0$ 时有

$$\left|\Delta\Phi\right| = \left|\int_{x}^{x+\Delta x} f(t)dt\right| \leq \int_{x}^{x+\Delta x} \left|f(t)\right|dt \leq M\Delta x;$$

当 $\Delta x < 0$ 时则有 $|\Delta \Phi| \leq M |\Delta x|$, 由此得到

$$\lim_{\Delta x \to 0} \Delta \Phi = 0,$$

即证得在点x连续.由x的任意性,在[a,b]上处处连续.

定理2(原函数存在定理)

若f在[a, b]上连续,则函数 $\Phi(x) = \int_a^x f(t)dt, x \in [a, b]$ 在[a, b]上处处可导,且

$$\Phi'(x) = \frac{d}{dx} \int_a^x f(t)dt = f(x), x \in [a,b].$$

证:对[a, b]上任一确定的x, 当 $\Delta x \neq 0$ 且 $x + \Delta x \in [a, b]$ 时,

$$\frac{\Delta\Phi}{\Delta x} = \frac{1}{\Delta x} \left[\int_{a}^{x+\Delta x} f(t)dt - \int_{a}^{x} f(t)dt \right] = \frac{1}{\Delta x} \int_{x}^{x+\Delta x} f(t)dt$$
$$= f(x+\theta\Delta x), 0 \le \theta \le 1.$$
 积分中值定理

由于f在点x连续,故有 $\Phi'(x) = \lim_{\Delta x \to 0} \frac{\Delta \Phi}{\Delta x} = \lim_{\Delta x \to 0} f(x + \theta \Delta x) = f(x)$.

由x在[a, b]上的任意性,可知 Φ 是f在[a, b]上的一个原函数.

- 1) 定理2证明了连续函数的原函数是存在的. 同时为通过原函数计算定积分开辟了道路.
- 2) 变限积分求导公式:

$$\frac{d}{dx}\int_{a}^{x} f(t)dt = f(x) \qquad \frac{d}{dx}\int_{x}^{b} f(t)dt = -f(x)$$

$$\frac{d}{dx}\int_{a}^{b(x)}f(t)\,\mathrm{d}t = f(b(x))b'(x)$$

$$\frac{d}{dx} \int_{a(x)}^{b(x)} f(t) dt = \frac{d}{dx} \left[\int_{a(x)}^{c} f(t) dt + \int_{c}^{b(x)} f(t) dt \right]$$
$$= f[b(x)]b'(x) - f[a(x)]a'(x)$$

例1. 求
$$\lim_{x\to 0} \frac{\int_{\cos x}^{1} e^{-t^2} dt}{x^2}$$

 $\frac{0}{0}$

解: 原式 =
$$-\lim_{x\to 0} \frac{e^{-\cos^2 x} \cdot (-\sin x)}{2x} = \frac{1}{2e}$$

例2. 确定常数a,b,c的值,使

$$\lim_{x \to 0} \frac{ax - \sin x}{\int_{b}^{x} \ln(1 + t^{2}) dt} = c \quad (c \neq 0).$$

解: $x \to 0$ 时, $ax - \sin x \to 0$, $c \neq 0$, $\therefore b = 0$.

原式 =
$$\lim_{x \to 0} \frac{a - \cos x}{\ln(1 + x^2)} = \lim_{x \to 0} \frac{a - \cos x}{x^2} = c$$

 $c \neq 0$,故 a = 1.又由 $1 - \cos x \sim \frac{1}{2} x^2$,得 $c = \frac{1}{2}$.

例3. 设 f(x) 在[0,+∞)内连续,且 f(x) > 0,证明

$$F(x) = \int_0^x t f(t) dt / \int_0^x f(t) dt$$

只要证

F'(x) > 0

 $在(0,+\infty)$ 内为单调递增函数.

iE:
$$F'(x) = \frac{x f(x) \int_0^x f(t) dt - f(x) \int_0^x t f(t) dt}{\left(\int_0^x f(t) dt\right)^2}$$

$$= \frac{f(x) \int_0^x (x-t) f(t) dt}{\left(\int_0^x f(t) dt\right)^2} = \frac{f(x) \cdot (x-\xi) f(\xi) x}{\left(\int_0^x f(t) dt\right)^2} > 0$$

$$(0 < \xi < x)$$

∴ F(x) 在 $(0,+\infty)$ 内为单调增函数.

例 4. 设 f(x) 在 [0,1] 上连续,且 f(x) < 1. 证明 $2x - \int_0^x f(t)dt = 1 \quad \text{在 } [0,1] \quad \text{上恰有一个解.}$

 $:: F(x) \in C[0,1], \quad \coprod F(0) = -1 < 0,$

$$F(1) = 1 - \int_0^1 f(t)dt = \int_0^1 [1 - f(t)]dt > 0,$$

所以F(x) = 0在[0,1]上至少有一个解;

又:
$$F'(x) = 2 - f(x) > 0$$
, $F(x)$ 在[0,1]上单调增加,

所以F(x) = 0在[0,1]上至多有一个解;

所以F(x) = 0即原方程在[0,1]上恰有一个解. 证毕

(II) 牛顿 - 莱布尼兹公式

定理3 设F(x)是连续函数f(x)在[a,b]上的一个原

函数,则
$$\int_{a}^{b} f(x) dx = F(b) - F(a)$$
 (Newton - Leibniz公式)

证:根据定理 2, $\int_{a}^{x} f(x) dx \in f(x)$ 的一个原函数,故

$$F(x) = \int_{a}^{x} f(x) \, \mathrm{d}x + C$$

令
$$x = a$$
, 得 $C = F(a)$, 因此
$$\int_{a}^{x} f(x) dx = F(x) - F(a)$$

再令x=b, 得

$$\int_{a}^{b} f(x) dx = F(b) - F(a) \xrightarrow{\text{idft}} [F(x)]_{a}^{b} = F(x) \Big|_{a}^{b}$$

牛顿—莱布尼兹公式常写成

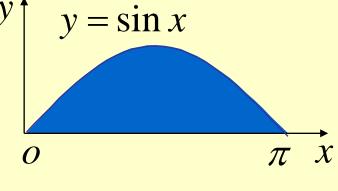
$$\int_{a}^{b} f(x)dx = F(x)\Big|_{a}^{b} = F(b) - F(a)$$

牛顿——莱布尼兹公式不仅为定积分计算提供了一个有效的方法,而且在理论上把定积分与不定积分联系起来.

例5. 计算正弦曲线 $y = \sin x$ 在 $[0,\pi]$ 上与x 轴所围成的面积.

解: $A = \int_0^\pi \sin x \, \mathrm{d}x$

$$=-\cos x \Big|_{0}^{\pi} = -[-1-1] = 2^{-\frac{\pi}{O}}$$



定积分与和式极限:

设函数
$$f(x)$$
 在 $[a,b]$ 可积,则
$$\int_a^b f(x)dx = \lim_{\|T\| \to 0} \sum_{i=1}^n f(\xi_i) \Delta x_i$$

取
$$T = \{a, a + \frac{b-a}{n}, a + 2 \cdot \frac{b-a}{n}, \dots, a + (n-1) \cdot \frac{b-a}{n}, b\}$$
 ——N等分

$$\xi_i = a + i \cdot \frac{b - a}{n} (i = 1, 2, \dots, n)$$

$$\triangle x_i = \frac{b-a}{n} (i = 1, 2, \dots, n), ||T|| = \frac{b-a}{n},$$

$$||T|| \rightarrow 0 \iff n \rightarrow \infty$$

$$\lim_{\|T\|\to 0} \sum_{i=1}^n f(\xi_i) \Delta x_i = \lim_{n\to\infty} \sum_{i=1}^n f(a+i\cdot\frac{b-a}{n}) \cdot \frac{b-a}{n} = \int_a^b f(x) dx$$

例6. 求极限:
$$\lim_{n\to\infty} \left(\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \dots + \frac{n}{n^2+n^2}\right)$$

解:
$$\lim_{n\to\infty} \left(\frac{n}{n^2+1^2} + \frac{n}{n^2+2^2} + \dots + \frac{n}{n^2+n^2}\right)$$

$$= \lim_{n \to \infty} \left(\frac{1}{1 + \left(\frac{1}{n}\right)^2} + \frac{1}{1 + \left(\frac{2}{n}\right)^2} + \dots + \frac{1}{1 + \left(\frac{n}{n}\right)^2} \right) \frac{1}{n} = \lim_{n \to \infty} \sum_{i=1}^n \frac{1}{1 + \left(\frac{i}{n}\right)^2} \frac{1}{n}$$

可看作函数 $f(x) = \frac{1}{1+x^2}$ 在区间 [0,1] 上作n等分的分割,

取 $\xi_i = \frac{i}{n}, \Delta x_i = \frac{1}{n}$ 所作的积分和的极限.

而函数
$$f(x) = \frac{1}{1+x^2}$$
 在区间[0,1] 可积,故

$$\lim_{n \to \infty} \left(\frac{n}{n^2 + 1^2} + \frac{n}{n^2 + 2^2} + \dots + \frac{n}{n^2 + n^2} \right) = \int_0^1 \frac{1}{1 + x^2} dx = \arctan x \Big|_0^1 = \frac{\pi}{4}$$

牛顿-莱布尼兹公式的几点注记 若函数 f(x) 在 [a,b] 连续, 且 F(x) 为 f(x) 在区间 [a,b]上的原函数,则 $\int_a^b f(x)dx = F(b) - F(a)$

- 注: 1) 对F 可减弱为: 在[a,b]连续,在(a,b)可导,且 $F'(x) = f(x), x \in (a,b)$.
 - 2) 对f还可减弱为: f(x)在[a,b]可积(不一定连续).
 - 3) 定积分只与被积函数 f 与积分区间 [a,b]有关,而与积分变量用什么符号表示无关,即

$$\int_a^b f(x)dx = \int_a^b f(t)dt = \int_a^b f(u)du = \int_a^b f(\theta)d\theta$$

例如
$$\int_a^b e^x dx = e^x | \frac{b}{a} e^b - e^a$$
 $\int_a^b e^u du = e^u | \frac{b}{a} = e^b - e^a$.

例7. 设 f(x) 在 [a,b] 上有连续的导数,且 f(a) = 0,

证明:
$$\int_a^b f^2(x)dx \le \frac{1}{2}(b-a)^2 \int_a^b f'^2(x)dx.$$

证 由Newton-Leibniz公式, 对 $\forall x \in [a,b]$, 有

$$f(x) = f(a) + \int_a^x f'(t)dt = \int_a^x 1 \cdot f'(t)dt,$$

再由Cauchy-Schwarz不等式,得

$$f^{2}(x) \le \int_{a}^{x} 1^{2} dt \int_{a}^{x} f'^{2}(t) dt \le (x-a) \int_{a}^{b} f'^{2}(t) dt,$$

$$\int_{a}^{b} f^{2}(x)dx \le \int_{a}^{b} (x-a)dx \int_{a}^{b} f'^{2}(x)dx = \frac{1}{2}(b-a)^{2} \int_{a}^{b} f'^{2}(x)dx.$$

例8. 设
$$f(x) = x^2 - x \int_0^2 f(x) dx + 2 \int_0^1 f(x) dx$$
, 求 $f(x)$.

解: 定积分为常数,故应用积分法定此常数.

设
$$\int_0^1 f(x) dx = a$$
, $\int_0^2 f(x) dx = b$, 则
$$f(x) = x^2 - bx + 2a$$

$$a = \int_0^1 f(x) dx = \left[\frac{x^3}{3} - \frac{bx^2}{2} + 2ax\right]_0^1 = \frac{1}{3} - \frac{b}{2} + 2a$$

$$b = \int_0^2 f(x) dx = \left[\frac{x^3}{3} - \frac{bx^2}{2} + 2ax\right]_0^2 = \frac{8}{3} - 2b + 4a$$

$$\implies a = \frac{1}{3}, \ b = \frac{4}{3} \implies f(x) = x^2 - \frac{4}{3}x + \frac{2}{3}$$

例9. 求
$$I_n = \int_0^{\pi/2} \frac{\sin 2nx}{\sin x} dx$$
 的递推公式(n为正整数).

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

$$= \int_0^{\frac{\pi}{2}} \frac{2\sin x \cos(2n-1)x}{\sin x} dx = 2\int_0^{\frac{\pi}{2}} \cos(2n-1)x dx$$

$$= \frac{2}{2n-1} \sin(2n-1)x \Big|_0^{\frac{\pi}{2}} = \frac{2(-1)^{n-1}}{2n-1}$$

所以
$$I_n = I_{n-1} + \frac{2(-1)^{n-1}}{2n-1}$$
 $(n = 2, 3, \dots)$

其中
$$I_1 = \int_0^{\pi/2} 2\cos x \, \mathrm{d}x = 2.$$

$$\sin \alpha - \sin \beta = 2\sin \frac{\alpha - \beta}{2}\cos \frac{\alpha + \beta}{2}$$

思考与练习

1. 求极限:

$$(1) \quad \lim_{n\to\infty}\frac{1}{\sqrt{n}}\sum_{k=n}^{2n}\frac{1}{\sqrt{k}}.$$

(1)
$$\lim_{n \to \infty} \frac{1}{\sqrt{n}} \sum_{k=n}^{2n} \frac{1}{\sqrt{k}}$$
. (2) $\lim_{n \to \infty} \left(\frac{\frac{1}{2^n}}{n+1} + \frac{\frac{2}{2^n}}{n+\frac{1}{2}} + \dots + \frac{\frac{2^n}{n}}{n+\frac{1}{n}} \right)$.

(3) 设 f(x)在[0,1]上可积,且f(x) > 0,

2. 设
$$T_n = \frac{1}{n} \left(\sin \frac{t}{n} + \sin \frac{2t}{n} + \dots + \sin \frac{n-1}{n} t \right).$$

求
$$\lim_{n\to\infty} T_n$$
.

练习题1

一、填空题:

$$1, \quad \frac{d}{dx} \left(\int_a^b e^{-\frac{x^2}{2}} dx \right) = \underline{\qquad}.$$

$$2 \cdot \int_a^x \left(\frac{d}{dx} f(x)\right) dx = \underline{\qquad}.$$

$$3 \cdot \frac{d}{dr} \int_{x}^{-2} \sqrt[3]{t} \ln(t^{2} + 1) dt = \underline{\qquad}.$$

4、
$$\int_0^2 f(x)dx = ____,$$
其中 $f(x) = \begin{cases} x^2, 0 \le x \le 1 \\ 2-x, 1 < x < 2 \end{cases}$.

5、设
$$I_1 = \int_{-\pi}^{\pi} \cos mx \cdot \cos nx dx$$
,

$$\int_{-\pi}^{\pi} \sin mx \cdot \sin nx dx,$$

- (1)、当m = n时, $I_1 = ___$, $I_2 = ____$,

6、设
$$\int_{-\pi}^{\pi}\cos mx \cdot \sin nx dx$$
,

- (1)、当m = n时, $I_3 = ____$,
- (2)、当 $m \neq n$ 时, $I_3 =$ ____.

7,
$$\int_4^9 \sqrt{x} (1 + \sqrt{x}) dx =$$
_____.

$$8, \int_{\frac{1}{\sqrt{3}}}^{\sqrt{3}} \frac{dx}{1+x^2} = \underline{\qquad}.$$

$$9, \lim_{x \to 0} \frac{\int_0^x \cos t^2 dt}{x} = \underline{\qquad}.$$

二、求导数:

1、设函数
$$y = y(x)$$
 由方程 $\int_0^y e^t dt + \int_0^x \cos t dt = 0$ 所确定,求 $\frac{dy}{dx}$;

3,
$$\frac{d}{dx}\int_{\sin x}^{\cos x}\cos(\pi t^2)dt$$
;

4、设
$$g(x) = \int_0^{x^2} \frac{dx}{1+x^3}$$
,求 $g''(1)$.

三、计算下列各定积分:

1.
$$\int_{1}^{2} (x^{2} + \frac{1}{x^{2}}) dx$$
; 2. $\int_{-\frac{1}{2}}^{\frac{1}{2}} \frac{dx}{\sqrt{1 - x^{2}}}$;

3.
$$\int_{-1}^{0} \frac{3x^4 + 3x^2 + 1}{x^2 + 1} dx; \qquad 4. \int_{0}^{2\pi} |\sin x| dx.$$

四、求下列极限:

1.
$$\lim_{x \to +\infty} \frac{(\int_0^x e^{t^2} dt)^2}{\int_0^x e^{2t^2} dt}$$
; 2. $\lim_{x \to +0} \frac{\int_0^{x^{\frac{1}{2}}} (1 - \cos t^2) dt}{x^{\frac{5}{2}}}$.

五、设f(x)为连续函数,证明: $\int_0^x f(t)(x-t)dt = \int_0^x (\int_0^t f(u)du)dt .$

六、求函数 $f(x) = \int_0^x \frac{3t+1}{t^2-t+1} dt$ 在区间[0,1]上的最大值与最小值.

七、设
$$f(x) = \begin{cases} \frac{1}{2}\sin x, \Rightarrow 0 \le x \le \pi \text{ 时,} \\ 0, & \Rightarrow x < 0 \text{或} x > \pi \text{ 时,} \end{cases}$$
 求 $\varphi(x) = \int_0^x f(t)dt \, \text{在}^{(-\infty, +\infty)} \text{内的表达式.}$

八、设
$$f(x)$$
在[a,b]上连续且 $f(x)>0$,

$$F(x) = \int_a^x f(t)dt + \int_b^x \frac{dt}{f(t)} , 证明:$$

- $(1), F'(x) \ge 2$;
- (2)、方程F(x) = 0在(a,b)内有且仅有一个根.

练习题1答案

四、1、0;
$$2, \frac{1}{10}$$
.

六、
$$\frac{5\pi}{3\sqrt{3}}$$
, 0.
七、 $\phi(x) = \begin{cases} 0, x < 0 \\ \frac{1}{2}(1-\cos x), 0 \le x \le \pi. \\ 1, x > \pi \end{cases}$

2. 定积分的换元积分法与分部积分法

(1) 定积分的换元积分法

若函数f(x)在[a,b] 上连续, $\varphi(t)$ 在 $[\alpha,\beta]$ 上存在 连续的导数,且满足 $\varphi(\alpha)=a,\varphi(\beta)=b$,则

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

(2) 定积分分部积分法

若 u(x), v(x) 为 [a,b] 上的连续可微函数,则

$$\int_{a}^{b} u(x)v'(x)dx = u(x)v(x)\Big|_{a}^{b} - \int_{a}^{b} u'(x)v(x)dx$$

(1) 定积分的换元法

定理1 设函数 $f(x) \in C[a,b]$, 单值函数 $x = \varphi(t)$ 满足:

1)
$$\varphi(t) \in C^1[\alpha, \beta], \ \varphi(\alpha) = a, \varphi(\beta) = b;$$

2) 在[α , β] 上 $a \le \varphi(t) \le b$,

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

证: 所证等式两边被积函数都连续, 因此积分都存在,且它们的原函数也存在. 设 F(x) 是 f(x)的一个原函数, 则 $F[\varphi(t)]$ 是 $f[\varphi(t)]\varphi'(t)$ 的原函数, 因此有

$$\int_{a}^{b} f(x) dx = F(b) - F(a) = F[\varphi(\beta)] - F[\varphi(\alpha)]$$
$$= \int_{\alpha}^{\beta} f[\varphi(t)] \varphi'(t) dt$$

$$\int_{a}^{b} f(x) dx = \int_{\alpha}^{\beta} f[\varphi(t)] \varphi'(t) dt$$

说明:

- 1) 当 $\beta < \alpha$,即区间换为[β, α]时,定理1仍成立.
- 2) 必需注意换元必换限,原函数中的变量不必代回.
- 3) 换元公式也可反过来使用,即

$$\int_{\alpha}^{\beta} f[\varphi(t)] \varphi'(t) dt = \int_{\alpha}^{b} f(x) dx \quad (\diamondsuit x = \varphi(t))$$

或配元
$$\int_{\alpha}^{\beta} f[\varphi(t)] \underline{\varphi'(t)} \, dt = \int_{\alpha}^{\beta} f[\varphi(t)] \, d\varphi(t)$$

配元不换限

例1 计算
$$\int_0^1 \sqrt{1-x^2} dx$$
.

$$\int_{0}^{1} \sqrt{1 - x^{2}} dx = \int_{0}^{\frac{\pi}{2}} \sqrt{1 - \sin^{2} t} \cos t dt = \int_{0}^{\frac{\pi}{2}} \cos^{2} t dt$$
$$= \frac{1}{2} \int_{0}^{\frac{\pi}{2}} (1 + \cos 2t) dt = \frac{1}{2} (t + \frac{1}{2} \sin 2t) \Big|_{0}^{\frac{\pi}{2}} = \frac{\pi}{4}.$$

例2 计算 $\int_0^{\frac{n}{2}} \sin t \cos^2 t dt$.

解: 令 $x = \cos t$, 则当 $t: 0 \longrightarrow \frac{\pi}{2}$ 时, $x: 1 \longrightarrow 0$. $dx = -\sin t dt$, 所以

$$\int_0^{\frac{\pi}{2}} \sin t \cos^2 t dt = -\int_1^0 x^2 dx = \int_0^1 x^2 dx = \frac{1}{3}.$$

例3 证明
$$J = \int_0^{\frac{\pi}{4}} \ln \frac{\cos t + \sin t}{\cos t} dt = \frac{\pi}{8} \ln 2$$

$$\text{iii:} \quad \int_0^{\frac{\pi}{4}} \ln \frac{\cos t + \sin t}{\cos t} dt = \int_0^{\frac{\pi}{4}} \ln \frac{\sqrt{2} \cdot \left(\cos t \cos \frac{\pi}{4} + \sin t \sin \frac{\pi}{4}\right)}{\cos t} dt$$

$$= \int_0^{\frac{\pi}{4}} \ln \frac{\sqrt{2} \cos(\frac{\pi}{4} - t)}{\cos t} dt$$

$$= \int_0^{\frac{\pi}{4}} \ln \sqrt{2} dt + \int_0^{\frac{\pi}{4}} \ln \cos(\frac{\pi}{4} - t) dt - \int_0^{\frac{\pi}{4}} \ln \cos t dt$$

$$\phi$$
 $u = \frac{\pi}{4} - t$, 则当 $t: 0 \longrightarrow \frac{\pi}{4}$ 时, $u: \frac{\pi}{4} \longrightarrow 0$.

$$\int_0^{\frac{\pi}{4}} \ln \cos(\frac{\pi}{4} - t) dt = \int_{\frac{\pi}{4}}^0 \ln \cos u (-du) = \int_0^{\frac{\pi}{4}} \ln \cos u du$$

所以
$$J = \int_0^{\frac{\pi}{4}} \ln \sqrt{2} dt = \frac{\pi}{8} \ln 2.$$

例4 计算
$$J = \int_0^1 \frac{\ln(1+x)}{1+x^2} dx$$
.

解:
$$\int_0^1 \frac{\ln(1+x)}{1+x^2} dx = \int_0^1 \ln(1+x) d(\arctan x).$$

$$\diamondsuit x = \tan t,$$
 则当 $x: 0 \longrightarrow 1$ 时, $t: 0 \longrightarrow \frac{\pi}{4}$. $dt = \frac{1}{1+x^2} dx$,

所以
$$\int_0^1 \frac{\ln(1+x)}{1+x^2} dx = \int_0^{\frac{\pi}{4}} \ln(1+\tan t) dt$$

$$= \int_0^{\frac{\pi}{4}} \ln \frac{\cos t + \sin t}{\cos t} dt$$

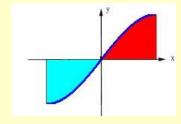
$$=\frac{\pi}{8}\ln 2.$$

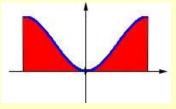
例5 设 f(x) 在[-a,a]上可积.证明:

- (1) 若 f(x) 为奇函数,则 $\int_{-a}^{a} f(x) dx = 0$;
- (2) 若 f(x) 为偶函数,则 $\int_{-a}^{a} f(x) dx = 2 \int_{0}^{a} f(x) dx$.

iE:
$$\int_{-a}^{a} f(x) dx = \int_{-a}^{0} f(x) dx + \int_{0}^{a} f(x) dx.$$







$$\int_{-a}^{0} f(x)dx = \int_{a}^{0} f(-t)(-dt) = \int_{0}^{a} f(-t)dt = \int_{0}^{a} f(-x)dx$$

$$\int_{-a}^{a} f(x)dx = \int_{0}^{a} [f(x) + f(-x)]dx = \begin{cases} 0, & f 为奇函数 \\ 2\int_{0}^{a} f(x)dx, & f 为偶函数 \end{cases}$$

例6. 计算
$$\int_{-1}^{1} \frac{2x^2 + x\cos x}{1 + \sqrt{1 - x^2}} dx$$
.

解 原式 =
$$\int_{-1}^{1} \frac{2x^2}{1+\sqrt{1-x^2}} dx + \int_{-1}^{1} \frac{x \cos x}{1+\sqrt{1-x^2}} dx$$

偶函数 奇函数
$$= 4 \int_{0}^{1} \frac{x^2}{1+\sqrt{1-x^2}} dx = 4 \int_{0}^{1} \frac{x^2(1-\sqrt{1-x^2})}{1-(1-x^2)} dx$$

$$= 4 \int_{0}^{1} (1-\sqrt{1-x^2}) dx = 4-4 \int_{0}^{1} \sqrt{1-x^2} dx$$

$$= 4-\pi$$
单位圆的面积

例 7. 若 f(x) 在 [0,1] 上连续, 证明

(1)
$$\int_0^{\frac{\pi}{2}} f(\sin x) dx = \int_0^{\frac{\pi}{2}} f(\cos x) dx$$
;

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

由此计算
$$\int_0^\pi \frac{x \sin x}{1 + \cos^2 x} dx$$
.

$$\mathbf{ii} \quad \mathbf{(1)} \quad \int_0^{\frac{\pi}{2}} f(\sin x) dx = -\int_{\frac{\pi}{2}}^0 f\left[\sin\left(\frac{\pi}{2} - t\right)\right] dt$$

$$= \int_0^{\frac{\pi}{2}} f(\cos t) dt = \int_0^{\frac{\pi}{2}} f(\cos x) dx$$

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

(2)
$$\int_0^{\pi} xf(\sin x)dx = -\int_{\pi}^0 (\pi - t)f[\sin(\pi - t)]dt$$
$$= \int_0^{\pi} (\pi - t)f(\sin t)dt = \pi \int_0^{\pi} f(\sin t)dt - \int_0^{\pi} tf(\sin t)dt$$

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

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

$$= -\frac{\pi}{2} \int_0^{\pi} \frac{1}{1 + \cos^2 x} d(\cos x) = -\frac{\pi}{2} \left[\arctan(\cos x) \right]_0^{\pi} = \frac{\pi^2}{4}$$

(2) 定积分的分部积分法

定理2. 设
$$u(x), v(x) \in C^1[a, b], 则$$

$$\int_a^b u(x)v'(x) dx = u(x)v(x) \begin{vmatrix} b \\ a \end{vmatrix} - \int_a^b u'(x)v(x) dx$$

$$\therefore \int_{a}^{b} u(x)v'(x) dx = u(x)v(x) \left| \frac{b}{a} - \int_{a}^{b} u'(x)v(x) dx \right|$$

例8. 计算 $\int_0^{\frac{1}{2}} \arcsin x \, dx$.

解: 原式 =
$$x \arcsin x \Big|_{0}^{\frac{1}{2}} - \int_{0}^{\frac{1}{2}} \frac{x}{\sqrt{1-x^2}} dx$$

$$= \frac{\pi}{12} + \frac{1}{2} \int_0^{\frac{1}{2}} (1 - x^2)^{\frac{-1}{2}} d(1 - x^2)$$

$$= \frac{\pi}{12} + (1 - x^2)^{\frac{1}{2}} \begin{vmatrix} \frac{1}{2} \\ 0 \end{vmatrix} = \frac{\pi}{12} + \frac{\sqrt{3}}{2} - 1$$

例9. 计算 $\int_1^e x^2 \ln x dx$.

解:
$$\int_{1}^{e} x^{2} \ln x dx = \frac{1}{3} \int_{1}^{e} \ln x d(x^{3}) = \frac{1}{3} (x^{3} \ln x) \Big|_{1}^{e} - \int_{1}^{e} x^{3} \cdot \frac{1}{x} dx$$
$$= \frac{1}{3} (e^{3} - \frac{1}{3} x^{3}) \Big|_{1}^{e} = \frac{1}{9} (2e^{3} + 1).$$

例10. 计算
$$\int_0^1 \frac{\ln(1+x)}{(2+x)^2} dx$$
.

解
$$\int_0^1 \frac{\ln(1+x)}{(2+x)^2} dx = -\int_0^1 \ln(1+x) d\frac{1}{2+x}$$

$$= -\left[\frac{\ln(1+x)}{2+x}\right]_0^1 + \int_0^1 \frac{1}{2+x} d\ln(1+x)$$

$$= -\frac{\ln 2}{3} + \int_0^1 \frac{1}{2+x} \cdot \frac{1}{1+x} dx \xrightarrow{1} \frac{1}{1+x} - \frac{1}{2+x}$$

$$= -\frac{\ln 2}{3} + \left[\ln(1+x) - \ln(2+x)\right]_0^1 = \frac{5}{3}\ln 2 - \ln 3.$$

例11. 计算
$$\int_{1}^{2} \frac{1}{x^{3}} e^{\frac{1}{x}} dx$$

#:
$$\int_{1}^{2} \frac{1}{x^{3}} e^{\frac{1}{x}} dx = \int_{1}^{\frac{1}{2}} t^{3} e^{t} \left(-\frac{1}{t^{2}}\right) dt = \int_{\frac{1}{2}}^{1} t e^{t} dt$$

$$\int_{\frac{1}{2}}^{1} t de^{t} = te^{t} \bigg|_{\frac{1}{2}}^{1} - \int_{\frac{1}{2}}^{1} e^{t} dt = \frac{1}{2}e^{\frac{1}{2}}.$$

例12. 设
$$f(x) = \int_1^{x^2} \frac{\sin t}{t} dt$$
, 求 $\int_0^1 x f(x) dx$.

解 因为 $\frac{\sin t}{t}$ 没有初等形式的原函数(积分正弦), 无法直接求出f(x),所以采用分部积分法

$$\int_{0}^{1} x f(x) dx = \frac{1}{2} \int_{0}^{1} f(x) d(x^{2}) = \frac{1}{2} \left[x^{2} f(x) \right]_{0}^{1} - \frac{1}{2} \int_{0}^{1} x^{2} df(x)$$

$$= \frac{1}{2} f(1) - \frac{1}{2} \int_{0}^{1} x^{2} f'(x) dx = -\frac{1}{2} \int_{0}^{1} x^{2} \cdot \frac{\sin x^{2}}{x^{2}} \cdot 2x \, dx$$

$$= -\frac{1}{2} \int_{0}^{1} 2x \sin x^{2} dx = -\frac{1}{2} \int_{0}^{1} \sin x^{2} d(x^{2}) = \frac{1}{2} \left[\cos x^{2} \right]_{0}^{1}$$

$$= \frac{1}{2} (\cos 1 - 1).$$

例13. 证明
$$I_n = \int_0^{\frac{\pi}{2}} \sin^n x \, dx = \int_0^{\frac{\pi}{2}} \cos^n x \, dx$$

$$= \begin{cases} \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \dots \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot \frac{\pi}{2}, & n \text{ 为偶数} \\ \frac{n-1}{n} \cdot \frac{n-3}{n-2} \cdot \dots \cdot \frac{4}{5} \cdot \frac{2}{3}, & n \text{ 为奇数} \end{cases}$$

证: 令
$$t = \frac{\pi}{2} - x$$
,则

$$\int_0^{\frac{\pi}{2}} \sin^n x \, dx = -\int_{\frac{\pi}{2}}^0 \sin^n (\frac{\pi}{2} - t) \, dt = \int_0^{\frac{\pi}{2}} \cos^n x \, dx$$

$$I_{n} = \left[-\cos x \cdot \sin^{n-1} x\right] \Big|_{0}^{\frac{\pi}{2}} + (n-1) \int_{0}^{\frac{\pi}{2}} \sin^{n-2} x \cos^{2} x \, dx$$

$$I_{n} = (n-1) \int_{0}^{\frac{\pi}{2}} \sin^{n-2} x \cos^{2} x \, dx$$

$$= (n-1) \int_{0}^{\frac{\pi}{2}} \sin^{n-2} x (1-\sin^{2} x) \, dx$$

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

$$I_{n} = \int_{0}^{\frac{\pi}{2}} \sin^{n} x \, dx$$

由此得递推公式 $I_n = \frac{n-1}{n}I_{n-2}$

于是
$$I_{2m} = \frac{2m-1}{2m} \cdot \frac{2m-3}{2m-2} \cdot \dots \cdot \frac{3}{4} \cdot \frac{1}{2} \cdot I_0$$

$$I_{2m+1} = \frac{2m}{2m+1} \cdot \frac{2m-2}{2m-1} \cdot \dots \cdot \frac{4}{5} \cdot \frac{2}{3} \cdot I_1$$
而 $I_0 = \int_0^{\frac{\pi}{2}} dx = \frac{\pi}{2}, \qquad I_1 = \int_0^{\frac{\pi}{2}} \sin x \, dx = 1$

故所证结论成立.

瓦里斯(Wallis)公式:
$$\frac{\pi}{2} = \lim_{m \to \infty} \left[\frac{(2m)!!}{(2m-1)!!} \right]^2 \cdot \frac{1}{2m+1}.$$

$$\text{i...} \quad \int_0^{\frac{\pi}{2}} \sin^{2m+1} x dx < \int_0^{\frac{\pi}{2}} \sin^{2m} x dx < \int_0^{\frac{\pi}{2}} \sin^{2m-1} x dx.$$

$$\mathbb{P} \frac{(2m)!!}{(2m+1)!!} < \frac{(2m-1)!!}{(2m)!!} \cdot \frac{\pi}{2} < \frac{(2m-2)!!}{(2m-1)!!},$$

$$A_{m} = \left[\frac{(2m)!!}{(2m-1)!!}\right]^{2} \cdot \frac{1}{2m+1} < \frac{\pi}{2} < \left[\frac{(2m)!!}{(2m-1)!!}\right]^{2} \cdot \frac{1}{2m} = B_{m}$$

$$0 < B_m - A_m = \left[\frac{(2m)!!}{(2m-1)!!}\right]^2 \cdot \frac{1}{2m(2m+1)} < \frac{1}{2m} \cdot \frac{\pi}{2} \to 0 (m \to \infty).$$

所以
$$\lim_{m\to\infty} (B_m - A_m) = 0$$
,而 $0 < \frac{\pi}{2} - A_m < B_m - A_m$,

故得
$$\lim_{m\to\infty} A_m = \frac{\pi}{2}$$
,即 $\frac{\pi}{2} = \lim_{m\to\infty} \left[\frac{(2m)!!}{(2m-1)!!}\right]^2 \cdot \frac{1}{2m+1}$.

内容小结

换元必换限 配元不换限 边积边代限

思考与练习

1.
$$\frac{d}{dx} \int_0^x \sin^{100}(x-t) dt = \underline{\sin^{100} x}$$

提示: 令 u = x - t, 则

$$\int_0^x \sin^{100}(x-t) dt = -\int_x^0 \sin^{100} u du$$

2. 设
$$f(t) \in C_1$$
, $f(1) = 0$, $\int_1^{x^3} f'(t) dt = \ln x$, 求 $f(e)$.

解法1
$$\ln x = \int_{1}^{x^3} f'(t) dt = f(x^3) - f(1) = f(x^3)$$

解法2 对已知等式两边求导,

得
$$3x^2f'(x^3) = \frac{1}{x}$$

令
$$u = x^3$$
,得 $f'(u) = \frac{1}{3u}$

$$\therefore f(e) = \int_1^e f'(u) du + f(1)$$
$$= \frac{1}{3} \int_1^e \frac{1}{u} du = \frac{1}{3}$$

思考: 若改题为

$$\int_{1}^{x^{3}} f'(\sqrt[3]{t}) dt = \ln x$$
$$f(e) = ?$$

提示: 两边求导, 得

$$f'(x) = \frac{1}{3x^3}$$

 $f(e) = \int_1^e f'(x) dx$

3. 设 f''(x) 在 [0,1] 连续,且 f(0) = 1, f(2) = 3, f'(2) = 5, $我 \int_0^1 x f''(2x) dx$.

解:
$$\int_0^1 x \, f''(2x) \, \mathrm{d}x = \frac{1}{2} \int_0^1 x \, \mathrm{d}f'(2x)$$
 (分部积分)

$$= \frac{1}{2} \left[xf'(2x) \Big|_{0}^{1} - \int_{0}^{1} f'(2x) dx \right]$$

$$= \frac{5}{2} - \frac{1}{4} f(2x) \Big|_{0}^{1}$$

$$= 2$$

4. 证明 $f(x) = \int_{-x}^{x+\frac{\pi}{2}} |\sin x| dx$ 是以π为周期的函数.

$$\mathbf{ii}: \quad f(x+\pi) = \int_{x+\pi}^{x+\pi+\frac{\pi}{2}} |\sin u| \, \mathrm{d}u$$

$$\Rightarrow u = t + \pi$$

$$= \int_{x}^{x+\frac{\pi}{2}} |\sin(t+\pi)| \, \mathrm{d}t$$

$$= \int_{x}^{x+\frac{\pi}{2}} |\sin t| \, \mathrm{d}t = \int_{x}^{x+\frac{\pi}{2}} |\sin x| \, \mathrm{d}x$$

$$= f(x)$$

上 /(π)是以π为周期的周期函数.

5. 设 f(x) 在 [a,b] 上有连续的二阶导数,且 f(a) =

$$f(b) = 0$$
, $\sharp \text{Lie} \int_{a}^{b} f(x) dx = \frac{1}{2} \int_{a}^{b} (x-a)(x-b) f''(x) dx$

解:右端 =
$$\frac{1}{2} \int_{a}^{b} (x-a)(x-b) \, \mathrm{d}f'(x)$$

分部积分积分

$$= \frac{1}{2} [(x-a)(x-b)f'(x)] \Big|_{a}^{b}$$
$$-\frac{1}{2} \int_{a}^{b} f'(x)(2x-a-b) dx$$

$$=-\frac{1}{2}\int_{a}^{b}(2x-a-b)\,\mathrm{d}f(x)$$

再次分部积分

$$= -\frac{1}{2} [(2x - a - b)f(x)] \Big|_{a}^{b} + \int_{a}^{b} f(x) dx = 左端$$

练习题2

一、填空题:

1.
$$\int_{\frac{\pi}{3}}^{\pi} \sin(x + \frac{\pi}{3}) dx =$$

$$2 \cdot \int_0^{\pi} (1 - \sin^3 \theta) d\theta = \underline{\hspace{1cm}};$$

$$3. \int_0^{\sqrt{2}} \sqrt{2 - x^2} dx = \underline{\hspace{1cm}}$$

4.
$$\int_{-\frac{1}{2}}^{\frac{1}{2}} \frac{(\arcsin x)^2}{\sqrt{1-x^2}} dx = \underline{\qquad}$$

$$5, \int_{-5}^{5} \frac{x^3 \sin^2 x}{x^4 + 2x^2 + 1} dx = \underline{\hspace{1cm}}$$

二、计算下列定积分:

1、
$$\int_{0}^{\frac{\pi}{2}} \sin \varphi \cos^{3} \varphi d\varphi$$
; 2、 $\int_{1}^{\sqrt{3}} \frac{dx}{x^{2}\sqrt{1+x^{2}}}$;
3、 $\int_{\frac{3}{4}}^{1} \frac{dx}{\sqrt{1-x}-1}$; 4、 $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \sqrt{\cos x - \cos^{3} x} dx$;
5、 $\int_{0}^{\pi} \sqrt{1+\cos 2x} dx$; 6、 $\int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} 4\cos^{4} \theta dx$;
7、 $\int_{-1}^{1} (x^{2}\sqrt{1-x^{2}}+x^{3}\sqrt{1+x^{2}})dx$;
8、 $\int_{0}^{2} \max\{x, x^{3}\} dx$;
9、 $\int_{0}^{2} x|x-\lambda|dx$ (λ 为参数).

$$\Xi, \ \mathcal{L}f(x) = \begin{cases} \frac{1}{1+x}, \ \exists x \ge 0 \text{时,} \\ \frac{1}{1+e^{x}}, \ \exists x < 0 \text{时,} \end{cases}$$

四、设
$$f(x)$$
在[a,b]上连续,
证明 $\int_a^b f(x)dx = \int_a^b f(a+b-x)dx$.

五、证明:
$$\int_0^1 x^m (1-x)^n dx = \int_0^1 x^n (1-x)^m dx.$$

六、证明:

七、设f(x)在[0,1]上连续,

证明
$$\int_0^{\frac{\pi}{2}} f(|\cos x|) dx = \frac{1}{4} \int_0^{2\pi} f(|\cos x|) dx$$
.

练习题2答案

一、1、0; 2、
$$\pi - \frac{4}{3}$$
; 3、 $\frac{\pi}{2}$; 4、 $\frac{\pi^3}{32}$; 5、0.
三、1、 $\frac{1}{4}$; 2、 $\sqrt{2} - \frac{2\sqrt{3}}{3}$; 3、 $1 - 2\ln 2$; $4\frac{4}{3}$; 5、 $2\sqrt{2}$; 6、 $\frac{3}{2}\pi$; 7、 $\frac{\pi}{4}$; 8、 $\frac{\pi}{8}$; 9、 $\frac{17}{4}$; 10、当 $\lambda \le 0$ 时, $\frac{8}{3} - 2\lambda$; 当 $0 < \lambda \le 2$ 时, $\frac{8}{3} - 2\lambda + \frac{\lambda^3}{3}$; 当 $\lambda > 2$ 时, $-\frac{8}{3} + 2\lambda$.
三、 $\frac{1 + \ln(1 + e^{-1})}{2}$.

练习题3

一、填空题:

2、设n为正偶数,则
$$\int_0^{\frac{\pi}{2}} \cos^n x dx =$$
_______;

$$3 \cdot \int_0^1 x e^{-x} dx = \underline{\qquad \qquad }$$

$$4, \int_1^e x \ln x dx = \underline{\hspace{1cm}}$$

$$5, \int_0^1 x \arctan x dx =$$
______.

二、计算下列定积分:

$$1, \int_1^e \sin(\ln x) \, dx;$$

$$2 \cdot \int_{\frac{1}{a}}^{e} \left| \ln x \right| dx ;$$

$$3, J(m) = \int_0^\pi x \sin^m x dx, \quad (m) \quad \text{为自然数})$$

$$4 \cdot \int_0^\pi \sin^{n-1} x \cos(n+1) x dx.$$

三、已知
$$f(x) = \tan^2 x$$
,求 $\int_0^{\frac{\pi}{4}} f'(x) f''(x) dx$.

四、若f''(x)在[$0,\pi$]连续, $f(0) = 2, f(\pi) = 1$,证明: $\int_0^{\pi} [f(x) + f''(x)] \sin x dx = 3.$

练习题3答案

$$- \underbrace{, 1, \frac{(n-1)!!}{n!!}; 2, \frac{(n-1)!!}{n!!} \cdot \frac{\pi}{2}; 3, 1 - \frac{2}{e}; }_{4, \frac{1}{4}(e^2+1); 5, (\frac{1}{4} - \frac{\sqrt{3}}{9})\pi + \frac{1}{2}\ln\frac{3}{2}. }_{2, 1, \frac{e\sin 1 - e\cos 1 + 1}{2}; 2, 2(1 - \frac{1}{e}); }_{3}$$

$$J(m) = \begin{cases} \frac{1 \cdot 3 \cdot 5 \cdots (m-1)}{2 \cdot 4 \cdot 6 \cdots m} \cdot \frac{\pi^2}{2}, m \text{ (MB)} \\ \frac{2 \cdot 4 \cdot 6 \cdots (m-1)}{1 \cdot 3 \cdot 5 \cdots m} \cdot \pi, m > 1 \text{ (MB)} \end{cases};$$

$$4$$
、 $\begin{cases} 0, & \exists n$ 为正奇数时 $\frac{2(n-1)!!}{n!!}\pi, & \exists n$ 为正偶数时 5 、 $0.$

三、8.