

每日一题 (1)

2019.03.20

设 $f(x)$ 在 $[a, b]$ 上两次连续可微且 $f(\frac{a+b}{2}) = 0$, 求证:

$$|\int_a^b f(x)dx| \leq \frac{1}{24}M(b-a)^3,$$

其中 $M = \sup_{x \in [a, b]} |f''(x)|$.

证: 在 $x = \frac{a+b}{2}$ 处对 $f(x)$ 用带有Lagrange余项的Talor展开:

$$\begin{aligned} f(x) &= f(\frac{a+b}{2}) + f'(\frac{a+b}{2})(x - \frac{a+b}{2}) + \frac{f''(\xi)}{2}(x - \frac{a+b}{2})^2 \\ &= f'(\frac{a+b}{2})(x - \frac{a+b}{2}) + \frac{f''(\xi)}{2}(x - \frac{a+b}{2})^2 \\ &\leq f'(\frac{a+b}{2})(x - \frac{a+b}{2}) + \frac{M}{2}(x - \frac{a+b}{2})^2 \end{aligned}$$

两边同时对 x 积分, 有:

$$\begin{aligned} \int_a^b f(x)dx &\leq f'(\frac{a+b}{2}) \int_a^b (x - \frac{a+b}{2})dx + \frac{M}{2} \int_a^b (x - \frac{a+b}{2})^2 dx \\ &= \frac{1}{24}M(b-a)^3. \end{aligned}$$