

1. 不妨设这些点为  $x_k (k=1, 2, \dots, k)$ .  $\forall \varepsilon > 0 \exists p$  s.t.  $x_i \in I_i$   $I_i \cap I_j = \emptyset (i \neq j)$  且  $I_i$  为不包含  $x_i$  的区间. 记  $M = \max\{|f(x_i) - g(x_i)|\}$ . 令  $\delta = \max\{\delta_i\} = \frac{\varepsilon}{2kM+1}$ .

那么  $|\int_a^b f(x) dx - \int_a^b g(x) dx| = \sum_{i=1}^k |[f(x_i) - g(x_i)] \cdot 2\delta_i| < 2kM \frac{\varepsilon}{2kM+1} < \varepsilon$  考虑  $\varepsilon$  的任意性.  
故  $\int_a^b f(x) dx = \int_a^b g(x) dx$

5. 则  $f(x)$  在  $[a, b]$  上至少存在一点  $x_0$  s.t.  $f(x_0) > 0$ . 由保号性  $\exists \delta$  s.t.  $\forall x \in U(x_0, \delta), f(x) > 0$ .

$$\int_a^b f(x) dx \geq \int_{x_0-\delta}^{x_0+\delta} f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(\xi_i) \cdot \Delta x_i. \text{ 由于 } f(\xi_i) > 0. \text{ 故 } \lim_{n \rightarrow \infty} \sum_{i=1}^n f(\xi_i) \Delta x_i > 0.$$

即  $\int_a^b f(x) dx > 0$

7.  $\int_a^{a+b} f(x) dx = \int_a^{a+b} 1 \cdot f(x) dx = f(\xi) \int_a^{a+b} dx = \frac{b-a}{2} f(\eta)$  其中

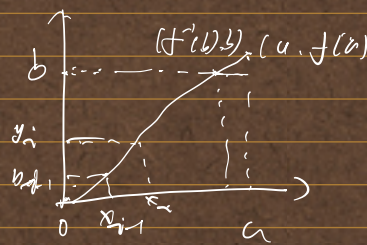
$$f(\eta) \in [\inf f([a, \frac{a+b}{2}]), \sup f([a, \frac{a+b}{2}])] \quad \eta \in [a, \frac{a+b}{2}].$$

即有  $f(b) = \frac{2}{b-a} \int_a^{a+b} f(x) dx \geq f(\eta)$ . 由 Rolle 定理  $\exists \xi \in (\eta, b)$  s.t.  $f'(\xi) = 0$

故  $\exists \xi \in (a, b)$  s.t.  $f'(\xi) = 0$

10. 证明: 当  $a = f^{-1}(b)$  即  $f(a) = b$  时

$$\int_0^a f(x) dx + \int_0^b f^{-1}(y) dy = \int_0^a f(x) dx + \int_b^{f(a)} f^{-1}(y) dy = a f(a)$$



证明如下: 对  $[0, a]$  划分  $0 = x_0 < x_1 < \dots < x_n = a$ .

从而有相应的, 有对  $[0, f(a)]$  划分  $0 = y_0 < y_1 < \dots < y_n = f(a)$ .

$$\begin{aligned} \int_0^a f(x) dx + \int_0^{f(a)} f^{-1}(y) dy &= \sum_{i=1}^n y_i (x_i - x_{i-1}) + \sum_{i=1}^n x_{i-1} (y_i - y_{i-1}) = \sum_{i=1}^n (x_i y_i - x_{i-1} y_{i-1}) \\ &= a f(a) - 0 = a f(a) = ab. \quad (|P| \rightarrow \infty) \end{aligned}$$

当  $a \neq f^{-1}(b)$  时. 不妨设  $a > f^{-1}(b)$ , 则  $\exists c$  s.t.  $f(c) = b$

$$\int_0^a f(x) dx + \int_0^b f^{-1}(y) dy = bc + \int_c^a f(x) dx \quad \text{由于 } f'(x) > 0, f(x) \text{ 增. 故 } f(x) > f(c) \quad \forall x \in (c, a) \text{ 成立.}$$

从而有  $\int_c^a f(x) dx > \int_c^a f(c) dx = b(a-c)$

从而有  $\int_0^a f(x) dx + \int_0^b f^{-1}(y) dy = bc + \int_c^a f(x) dx > bc + b(a-c) = ab$



$$\text{证} \int_0^a f(x) dx + \int_0^b f(y) dy = bc + \int_c f(x) dx > bc + b(a-c) = ab$$

证上.  $\int_0^a f(x) dx + \int_0^b f(y) dy \geq ab$ . 当且仅当  $f(x)=b$  时取“=”

$$12. (1) \left[ \int_a^b f(x)g(x) dx \right]^2 = \left[ \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i)g(x_i) \Delta x_i \right]^2 \xrightarrow{\Delta x_i \rightarrow 0} \Delta x_i^2 \lim_{n \rightarrow \infty} \left( \sum_{i=1}^n f(x_i)g(x_i) \right)^2$$

$$(\text{柯西不等式}) \leq \Delta x_i^2 \lim_{n \rightarrow \infty} \sum_{i=1}^n f^2(x_i) \lim_{n \rightarrow \infty} \sum_{i=1}^n g^2(x_i) = \lim_{n \rightarrow \infty} \sum_{i=1}^n f^2(x_i) \Delta x_i \lim_{n \rightarrow \infty} \sum_{i=1}^n g^2(x_i) \Delta x_i$$

$$= \int_a^b f^2(x) dx \cdot \int_a^b g^2(x) dx.$$

$$\text{则} \left[ \int_a^b f(x)g(x) dx \right]^2 \leq \int_a^b f^2(x) dx \int_a^b g^2(x) dx$$

$$(2). \text{等价于证明} \int_a^b [f(x)+g(x)]^2 dx \leq \int_a^b f^2(x) dx + \int_a^b g^2(x) dx + 2\sqrt{\int_a^b f^2(x) dx \int_a^b g^2(x) dx}$$

$$\text{即证明} \left[ \int_a^b f(x)g(x) dx \right]^2 \leq \int_a^b f^2(x) dx \cdot \int_a^b g^2(x) dx.$$

由 Schwarz 不等式知其成立. 故原命题得证.

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