0.1 常用积分公式

0.1.1 不定积分

1.
$$\int \frac{dx}{x^2 + a^2} = \frac{1}{a} \arctan \frac{x}{a} + C (a > 0).$$

2.
$$\int \frac{dx}{x^2 - a^2} = \frac{1}{2a} \ln \left| \frac{x - a}{x + a} \right| + C(a > 0).$$
 3.
$$\int \frac{dx}{\sqrt{a^2 - x^2}} = \arcsin \frac{x}{a} + C(a > 0).$$

3.
$$\int \frac{\mathrm{d}x}{\sqrt{x^2 \pm a^2}} = \ln \left| x + \sqrt{x^2 \pm a^2} \right| + C (a > 0).$$

$$4. \int \ln x dx = x \ln x - x + C.$$

5. (1)
$$\int \sec x dx = \ln|\sec x + \tan x| + C$$
;

$$(2) \int \csc x \, dx = \frac{1}{2} \ln \left| \frac{\cos x - 1}{\cos x + 1} \right| + C = \ln \left| \csc x - \cot x \right| + C = \ln \left| \tan \frac{x}{2} \right| + C.$$

6.
$$\int \sqrt{x^2 \pm a^2} dx = \frac{1}{2} \left[x \sqrt{x^2 \pm a^2} \pm a^2 \ln \left| x + \sqrt{x^2 \pm a^2} \right| \right] + C(a > 0);$$
$$\int \sqrt{a^2 - x^2} dx = \frac{1}{2} \left[x \sqrt{a^2 - x^2} + a^2 \arcsin \frac{x}{a} \right] + C(a > 0).$$

7.
$$\int e^{ax} \cos bx dx = \frac{e^{ax}}{a^2 + b^2} (a \cos bx + b \sin bx) + C (ab \neq 0);$$
$$\int e^{ax} \sin bx dx = \frac{e^{ax}}{a^2 + b^2} (a \sin bx - b \cos bx) + C (ab \neq 0).$$

8.
$$\int x \cos nx dx = \frac{1}{n^2} \cos nx + \frac{x}{n} \sin nx + C (n \neq 0);$$
$$\int x \sin nx dx = \frac{1}{n^2} \sin nx - \frac{x}{n} \cos nx + C (n \neq 0).$$

9.
$$\exists I(m,n) = \int \cos^m x \sin^n x dx, \forall n, m \in \mathbb{N}, \mathbb{N}$$

$$I(m,n) = \frac{\cos^{m-1} x \sin^{n+1} x}{m+n} + \frac{m-1}{m+n} I(m-2,n) \quad (m \ge 2, n \ge 0);$$

= $-\frac{\cos^{m+1} x \sin^{n-1} x}{m+n} + \frac{n-1}{m+n} I(m,n-2) \quad (m \ge 0, n \ge 2).$

证明

- 1
- 2.
- 3.
- 4.5. (1)
- (2) 第一种:

$$\int \csc x dx = \int \frac{\sin x}{1 - \cos^2 x} dx = \int \frac{1}{\cos^2 x - 1} d(\cos x) = \frac{1}{2} \int \frac{1}{\cos x - 1} - \frac{1}{\cos x + 1} d(\cos x)$$
$$= \frac{1}{2} \ln|\cos x - 1| - \frac{1}{2} \ln|\cos x + 1| + C = \frac{1}{2} \ln\left|\frac{\cos x - 1}{\cos x + 1}\right| + C.$$

第二种:

$$\int \csc x dx = \frac{1}{2} \ln|\cos x - 1| - \frac{1}{2} \ln|\cos x + 1| + C = \ln|\tan \frac{x}{2}| + C.$$

第三种:

$$\int \csc x dx = \int \frac{\csc x (\csc x - \cot x)}{\csc x - \cot x} dx = \ln|\csc x - \cot x| + C$$
$$= \frac{\csc^2 x - \cot^2 x = 1}{\ln|\csc x + \cot x|} \ln \left| \frac{1}{\csc x + \cot x} \right| + C = -\ln|\csc x + \cot x| + C.$$

- 6.
- 7.
- 8.
- 9.

0.1.2 定积分

1. 记 $I_n = \int_0^{\frac{\pi}{2}} \sin^n x dx = \int_0^{\frac{\pi}{2}} \cos^n x dx, \forall n \in \mathbb{N}, 则$

$$I_n = \frac{n-1}{n} I_{n-2}, \quad \forall n \geqslant 2.$$

从而

$$I_n = \begin{cases} \frac{(n-1)!!}{n!!} I_0 = \frac{(n-1)!!}{n!!} \cdot \frac{\pi}{2} &, n \text{ 内偶数} \\ \frac{(n-1)!!}{n!!} I_1 = \frac{(n-1)!!}{n!!} &, n \text{ 为奇数} \end{cases}$$
 (1)

$$J(m,n) = \frac{m-1}{m+n}J(m-2,n), \quad \forall n,m \geqslant 2.$$

$$J(m,n) = \frac{n-1}{m+n}J(m,n-2), \quad \forall n,m \geqslant 2.$$

从而

$$J(m,n) = \begin{cases} \frac{(m-1)!!(n-1)!!}{(m+n)!!} & ,m,n$$
不全为偶数
$$\frac{(m-1)!!(n-1)!!}{(m+n)!!} \cdot \frac{\pi}{2} & ,m,n$$
全为偶数
$$(2)$$

3.

注 公式(1)(2)通常称为"点火公式".