0.1 积分性态分析

例题 **0.1** 已知 $f(x) \in C[a,b]$, 且

$$\int_{a}^{b} f(x) dx = \int_{a}^{b} x f(x) dx = 0.$$

证明: f(x) 在 (a, b) 上至少 2 个零点.

证明 设 $F_1(x) = \int_a^x f(t)dt$, 则 $F_1(a) = F_1(b) = 0$. 再设 $F_2(x) = \int_a^x F_1(t)dt = \int_a^x \left[\int_a^t f(s)ds\right]dt$, 则 $F_2(a) = \int_a^x F_1(t)dt$ $0,F_2'(x) = F_1(x),F_2''(x) = F_1'(x) = f(x)$. 由条件可知

$$0 = \int_{a}^{b} x f(x) dx = \int_{a}^{b} x F_{1}'(x) dx = \int_{a}^{b} x dF_{1}(x) = x F_{1}(x) \Big|_{a}^{b} - \int_{a}^{b} F_{1}(x) dx = -F_{2}(b).$$

于是由 Rolle 中值定理可知, 存在 $\xi \in (a,b)$, 使得 $F_2'(\xi) = F_1(\xi) = 0$. 从而再由 Rolle 中值定理可知, 存在 $\eta_1 \in$ $(a,\xi),\eta_2 \in (\xi,b), \notin \mathcal{F}'_1(\eta_1) = F'_1(\eta_2) = 0. \text{ If } f(\eta_1) = f(\eta_2) = 0.$

例题 0.2 已知 $f(x) \in C[a,b]$, 且

$$\int_{a}^{b} x^{k} f(x) dx = 0, k = 0, 1, 2, \dots, n.$$

证明: f(x) 在 (a,b) 上至少 n+1 个零点

笔记 利用分部积分转换导数的技巧. 证明 令 $F(x) = \int_a^x \int_a^{x_n} \cdots \int_a^{x_3} \left[\int_a^{x_2} f(x_1) \mathrm{d}x_1 \right] \mathrm{d}x_2 \cdots \mathrm{d}x_n$. 则 $F(a) = F'(a) = \cdots = F^{(n)}(a) = 0$, $F^{(n+1)}(x) = f(x)$. 由已知条件,再反复分部积分,可得当 $1 \leqslant k \leqslant n$ 且 $k \in \mathbb{N}$ 时,有

$$0 = \int_{a}^{b} f(x) dx = \int_{a}^{b} F^{(n+1)}(x) dx = F^{(n)}(x) \Big|_{a}^{b} = F^{(n)}(b),$$

$$0 = \int_{a}^{b} x f(x) dx = \int_{a}^{b} x F^{(n+1)}(x) dx = \int_{a}^{b} x dF^{(n)}(x) = x F^{(n)}(x) \Big|_{a}^{b} - \int_{a}^{b} F^{(n)}(x) dx = -F^{(n-1)}(b),$$

$$0 = \int_{a}^{b} x^{n} f(x) dx = \int_{a}^{b} x^{n} F^{(n+1)}(x) dx = \int_{a}^{b} x^{n} dF^{(n)}(x) = x^{n} F^{(n)}(x) \Big|_{a}^{b} - n \int_{a}^{b} x^{n-1} F^{(n)}(x) dx$$
$$= -n \int_{a}^{b} x^{n-1} F^{(n)}(x) dx = \dots = (-1)^{n} n! \int_{a}^{b} F'(x) dx = (-1)^{n} n! F(b).$$

从而 $F(b) = F'(b) = \cdots = F^{(n)}(b) = 0$. 于是由 Rolle 中值定理可知, 存在 $\xi_1^1 \in (a,b)$, 使得 $F'(\xi_1^1) = 0$. 再利 用 Rolle 中值定理可知存在 $\xi_1^2, \xi_2^2 \in (a,b)$, 使得 $F''(\xi_1^2) = F''(\xi_2^2) = 0$. 反复利用 Rolle 中值定理可得, 存在 $\xi_1^{n+1}, \xi_2^{n+1}, \cdots, \xi_{n+1}^{n+1} \in (a,b), \ \notin \ F^{(n+1)}(\xi_1^{n+1}) = F^{(n+1)}(\xi_2^{n+1}) = \cdots = F^{(n+1)}(\xi_{n+1}^{n+1}) = 0. \ \ \mathbb{P} \ f(\xi_1^{n+1}) = f(\xi_2^{n+1}) = \cdots = f(\xi_n^{n+1}) = f(\xi_n$ $f(\xi_{n+1}^{n+1}) = 0.$

例题 **0.3** 已知 $f(x) \in D^2[0,1]$, 且

$$\int_0^1 f(x) \, \mathrm{d}x = \frac{1}{6}, \int_0^1 x f(x) \, \mathrm{d}x = 0, \int_0^1 x^2 f(x) \, \mathrm{d}x = \frac{1}{60}.$$

证明: 存在 $\xi \in (0,1)$, 使得 $f''(\xi) = 16$.

笔记 构造 $g(x) = f(x) - (8x^2 - 9x + 2)$ 的原因: 受到上一题的启发, 我们希望找到一个 g(x) = f(x) - p(x), 使得

$$\int_0^1 x^k g(x) dx = \int_0^1 x^k [f(x) - p(x)] dx = 0, \quad k = 0, 1, 2.$$

成立. 即

$$\int_0^1 x^k f(x) dx = \int_0^1 x^k p(x) dx, \quad k = 0, 1, 2.$$

待定 $p(x) = ax^2 + bx + c$, 则代入上述公式, 再结合已知条件可得

$$\frac{1}{6} = \int_0^1 p(x) dx = \int_0^1 \left(ax^2 + bx + c \right) dx = \frac{a}{3} + \frac{b}{2} + c,$$

$$0 = \int_0^1 x p(x) dx = \int_0^1 \left(ax^3 + bx^2 + cx \right) dx = \frac{a}{4} + \frac{b}{3} + \frac{c}{2},$$

$$\frac{1}{60} = \int_0^1 x^2 p(x) dx = \int_0^1 \left(ax^4 + bx^3 + cx^2 \right) dx = \frac{a}{5} + \frac{b}{4} + \frac{c}{3}.$$

解得:a = 8, b = -9, c = 2. 于是就得到 $g(x) = f(x) - (8x^2 - 9x + 2)$.

$$\int_0^1 x^k g(x) dx = 0, \quad k = 0, 1, 2.$$

再令
$$G(x) = \int_0^x \left[\int_0^t \left(\int_0^s g(y) dy \right) ds \right] dt$$
,则 $G(0) = G'(0) = G''(0) = 0$, $G'''(x) = g(x)$.利用分部积分可得
$$0 = \int_0^1 g(x) dx = \int_0^1 G'''(x) dx = G''(1),$$

$$0 = \int_0^1 xg(x) dx = \int_0^1 xG'''(x) dx = \int_0^1 xdG''(x) = xG''(x) \Big|_0^1 - \int_0^1 G''(x) dx = -G'(1),$$

$$0 = \int_0^1 x^2g(x) dx = \int_0^1 x^2G'''(x) dx = \int_0^1 x^2dG''(x) = x^2G''(x) \Big|_0^1 - 2\int_0^1 xG''(x) dx$$

$$= -2\int_0^1 xdG'(x) = 2\int_0^1 G'(x) dx - 2xG'(x) \Big|_0^1 = 2G(1).$$

从而 G(1) = G'(1) = G''(1) = 0. 于是由 Rolle 中值定理可知, 存在 $\xi_1^1 \in (0,1)$, 使得 $G'(\xi_1^1) = 0$. 再利用 Rolle 中值定理可知, 存在 $\xi_1^2, \xi_2^2 \in (0,1)$, 使得 $G''(\xi_1^2) = G''(\xi_2^2) = 0$. 反复利用 Rolle 中值定理可得, 存在 $\xi_1^3, \xi_2^3, \xi_3^3 \in (0,1)$, 使得 $G'''(\xi_1^3) = G'''(\xi_2^3) = G'''(\xi_3^3) = 0$. 即 $g(\xi_1^3) = g(\xi_2^3) = g(\xi_3^3) = 0$. 再反复利用 Rolle 中值定理可得, 存在 $\xi \in (0,1)$, 使得 $g''(\xi) = 0$. 即 $f''(\xi) = 16$.