$$\int f(g(x))g'(x)\mathrm{d}x = \int f(u)\mathrm{d}u = \int f(g(x))\mathrm{d}g(x)$$

——第一换元积分公式

$$\int f(u) du \stackrel{u=g(x)}{=} \int f(g(x)) dg(x) = \int f(g(x))g'(x) dx$$

——第二换元积分公式

$$1.\int f\left(\sqrt[n]{\frac{ax+b}{cx+d}}\right) dx. \quad$$
做法: 设 $\sqrt[n]{\frac{ax+b}{cx+d}} = t$

$$|5| 1. \int \frac{1}{\sqrt{x} + \sqrt[3]{x}} dx, \quad \Leftrightarrow \sqrt[6]{x} = t$$

$$= \int \frac{1}{t^3 + t^2} dt^6 = 6 \int \frac{t^5}{t^3 + t^2} dt$$

$$= 6 \int \frac{t^3}{t + 1} dt = 6 \int \frac{(t + 1)(t^2 - t + 1) - 1}{t + 1} dt$$

$$= 6 \left(\frac{1}{3} t^3 - \frac{1}{2} t^2 + t - \ln|t + 1| \right) + C$$

 $=2\sqrt{x}-3\sqrt[3]{x}+6\sqrt[6]{x}-6\ln\left|\sqrt[6]{x}+1\right|+C$

$$2.\int f\left(\sqrt{Ax^2+Bx+C}\right)dx.$$

做法: $4Ax^2 + Bx + C$ 配方. 简化后得到以下三种积分:

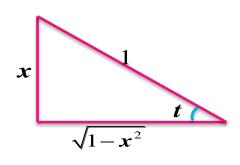
例2.
$$\int \frac{\sqrt{1-x^2}}{x} dx, \quad \diamondsuit x = \sin t$$

$$= \int \frac{\cos t}{\sin t} d\sin t = \int \frac{\cos^2 t}{\sin t} dt$$

$$= \int \frac{1}{\sin t} \, \mathrm{d}t - \int \sin t \, \mathrm{d}t$$

$$= \ln \left| \frac{1}{\sin t} - \cot t \right| + \cos t + C$$

$$= \ln \left| \frac{1}{x} - \frac{\sqrt{1-x^2}}{x} \right| + \sqrt{1-x^2} + C$$



有理函数的积分

定义. 有理函数是两个多项式的商所表示的函数

$$R(x) = \frac{a_n x^n + a_{n-1} x^{n-1} + \dots + a_0}{b_m x^m + b_{m-1} x^{m-1} + \dots + b_0}$$

分类:

 $n \geq m$ 时、R(x)称为假分式:

n < m时。R(x)称为真分式。

例如.
$$\frac{1}{x+1}$$
, $\frac{1}{x^2-x+2}$, $\frac{x}{x^2+1}$, $\frac{x}{x-2}$, $\frac{x^3}{x^2-1}$

有理函数的积分

有理函数的分解:

结论1: 假分式=多项式+真分式

例.
$$\frac{x^4}{x^2+x+1} = \frac{x^2(x^2+x+1)-x^3-x^2}{x^2+x+1}$$

$$= x^{2} + \frac{-x(x^{2} + x + 1) + x}{x^{2} + x + 1}$$

$$= x^2 - x + \frac{x}{x^2 + x + 1}$$





有理函数的积分

结论2: 真分式= \sum 最简分式

最简分式有如下四种:

$$1)\frac{1}{x+a}$$

$$\frac{1}{\left(x+a\right)^{n}}\left(n\geq2\right)$$

$$\frac{ax+b}{x^2+px+q}$$

3)
$$\frac{ax+b}{x^2+px+q}$$
 4)
$$\frac{ax+b}{\left(x^2+px+q\right)^n} (n \ge 2)$$

$$p^2 - 4q < 0$$



定理. 对有理真分式 $\frac{P(x)}{Q(x)}$, 若Q(x)在实数域上能分解成

$$(x-a)^{\alpha}\cdots(x-b)^{\beta}(x^2+px+q)^{\lambda}\cdots(x^2+rx+s)^{t}$$
,

则 $\frac{P(x)}{O(x)}$ 可唯一的分解成下式:

$$\frac{P(x)}{Q(x)} = \frac{A_1}{x-a} + \dots + \frac{A_{\alpha}}{(x-a)^{\alpha}} + \dots$$

$$+ \frac{M_1 x + N_1}{x^2 + px + q} + \dots + \frac{M_{\lambda} x + N_{\lambda}}{(x^2 + px + q)^{\lambda}} + \dots$$

有理函数的积分举例

1)
$$\frac{1}{x+a}$$
; 2) $\frac{1}{(x+a)^n} (n \ge 2)$; 3) $\frac{ax+b}{x^2+px+q}$; 4) $\frac{ax+b}{(x^2+px+q)^n} (n \ge 2)$

例1.
$$\int \frac{x}{x^2 + 2x + 2} dx, \qquad (x^2 + 2x + 2)' = 2x + 2$$

$$= \frac{1}{2} \int \frac{2x+2}{x^2+2x+2} dx - \int \frac{1}{x^2+2x+2} dx$$

$$= \frac{1}{2} \ln |x^2 + 2x + 2| - \int \frac{1}{(x+1)^2 + 1} d(x+1)$$

$$=\frac{1}{2}\ln(x^2+2x+2)-\arctan(x+1)+C$$

有理函数的积分举例

1912.
$$\int \frac{x}{(x^2+2x+2)^2} dx, \quad (x^2+2x+2)'=2x+2$$

$$= \frac{1}{2} \int \frac{2x+2}{(x^2+2x+2)^2} dx - \int \frac{1}{(x^2+2x+2)^2} dx$$

$$2^{J} (x^{2} + 2x + 2)^{2} \qquad J (x^{2} + 2x + 2)^{2}$$

$$= \frac{1}{2} \int \frac{1}{(x^{2} + 2x + 2)^{2}} d(x^{2} + 2x + 2) - \int \frac{1}{((x+1)^{2} + 1)^{2}} d(x+1)$$

$$=-\frac{1}{2}\cdot\frac{1}{\left(x^2+2x+2\right)}$$

$$J_n = \int \frac{1}{\left(a^2 + x^2\right)^n} dx - ---$$
分部积分

三角函数万能代换

 $=\frac{1}{4}u^2+u+\frac{1}{2}\ln|u|+C=\cdots$

$$\sin x = \frac{2\tan\frac{x}{2}}{1+\tan^2\frac{x}{2}}; \quad \cos x = \frac{1-\tan^2\frac{x}{2}}{1+\tan^2\frac{x}{2}}; \quad \tan x = \frac{2\tan\frac{x}{2}}{1-\tan^2\frac{x}{2}}.$$

$$\left[5\right]1 \cdot \int \frac{1+\sin x}{\sin x (1+\cos x)} dx = \int \frac{1+\tan^2\frac{x}{2}}{1+\tan^2\frac{x}{2}} dx dx$$

$$= \int \frac{\left(1+\tan\frac{x}{2}\right)^2 \left(1+\tan^2\frac{x}{2}\right)}{4\tan\frac{x}{2}} dx, \quad \Leftrightarrow u = \tan\frac{x}{2}$$

$$= \int \frac{\left(1+u\right)^2 \left(1+u^2\right)}{4u} \cdot \frac{2}{1+u^2} du = \int \frac{u^2+2u+1}{2u} du$$





分段函数积分

例2.
$$f(x) = \begin{cases} x+1, & x \le 1 \\ 3x^2-1, & x > 1 \end{cases}$$
, 求 $\int f(x) dx$

解.
$$F(x) = \int f(x) dx = \begin{cases} \frac{1}{2}x^2 + x + C_1, & x < 1 \\ x^3 - x + C_2, & x > 1 \end{cases}$$

$$\boxplus \lim_{x\to 1^-} F(x) = \lim_{x\to 1^+} F(x),$$

$$\frac{1}{2} + 1 + C_1 = C_2$$
校 $F(x) = \int f(x) dx = \begin{cases} \frac{1}{2}x^2 + x + C, & x \le 1 \\ x^3 - x + C + \frac{3}{2}, & x > 1 \end{cases}$