

# Review

- 二重积分的几何与物理意义
- 二重积分的定义

$$\iint_{[a,b]\times[c,d]} f(x,y)dx dy = \lim_{\lambda(T) \rightarrow 0} \sum_{i=1}^n \sum_{j=1}^k f(\xi_{ij}, \eta_{ij}) \Delta x_i \Delta y_j.$$

$$\iint_D f(x,y)dx dy = \iint_{I=[a,b]\times[c,d](\supset D)} f_I(x,y)dx dy.$$

- 二重积分的性质

## • 可积条件

**Thm.**  $D = [a, b] \times [c, d]$ , 则

(1)  $f \in R(D) \Rightarrow f$  在  $D$  上有界;

(2)  $f \in C(D) \Rightarrow f \in R(D)$ ;

(3)  $f$  在  $D$  上的间断点集为零面积集  $\Rightarrow f \in R(D)$ .

**Thm.**  $D \subset \mathbb{R}^2$  为有界闭集,  $f$  为  $D$  上有界函数. 若  $f$  在  $D$  上的间断点集为零面积集,  $\partial D$  为零面积集, 则  $f \in R(D)$ .

## § 2. 二重积分的计算

- 直角坐标下二重积分的计算及例题
- 极坐标下二重积分的计算及例题
- 补充例题

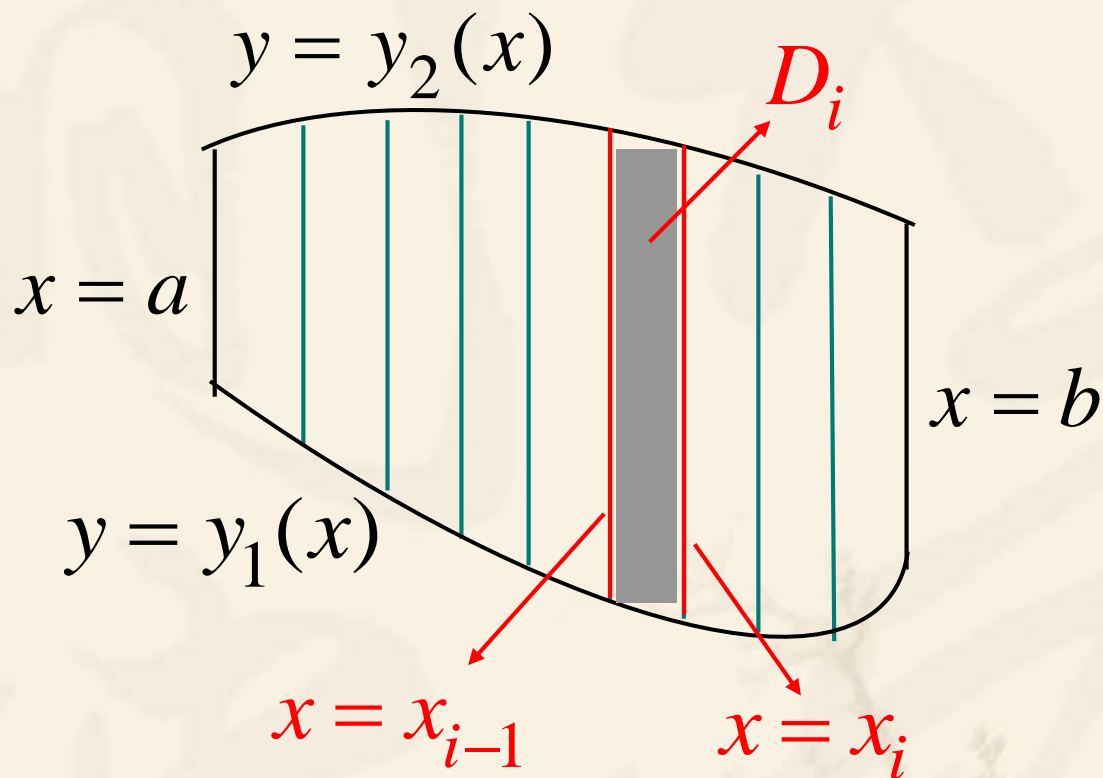
### 1. 用直角坐标系计算二重积分

$$S : z = f(x, y), (x, y) \in D.$$

换一个思路来计算以 $D$ 为下底,以 $S$ 为顶的曲顶柱体 $\Omega$ 的体积

$$V(\Omega) = \iint_D f(x, y) dx dy.$$

设  $D = \{(x, y) \mid a \leq x \leq b, y_1(x) \leq y \leq y_2(x)\}$ .



- Step 1. 对  $D$  进行分划:  $a = x_0 < x_1 < \cdots < x_n = b$ , 将  $D$  分成平行于  $y$  轴的细条  $D_1, D_2, \cdots, D_n$ .

相应地,  $\Omega$  被平行于  $OYZ$  平面的平面  $x = x_i$  切成薄片  $\Omega_1, \Omega_2, \dots, \Omega_n$ .

• Step 2. 求近似和

曲顶柱体  $\Omega$  中截面  $x = x$  的面积为

$$A(x) = \int_{y_1(x)}^{y_2(x)} f(x, y) dy.$$

于是薄片  $\Omega_i$  的体积近似为

$$V(\Omega_i) \approx A(x_i)(x_{i+1} - x_i) = A(x_i)\Delta x_i.$$

曲顶柱体的体积近似为  $V(\Omega) \approx \sum_{i=1}^n A(x_i)\Delta x_i.$



•Step3.取极限 当分划越来越细时,

$$\sum_{i=1}^n A(x_i) \Delta x_i \rightarrow V(\Omega).$$

综上,

$$V(\Omega) = \int_a^b A(x) dx = \int_a^b \left( \int_{y_1(x)}^{y_2(x)} f(x, y) dy \right) dx,$$

即

$$\begin{aligned} \iint_D f(x, y) dx dy &= \int_a^b \left( \int_{y_1(x)}^{y_2(x)} f(x, y) dy \right) dx \\ &\triangleq \int_a^b dx \int_{y_1(x)}^{y_2(x)} f(x, y) dy. \quad (*) \end{aligned}$$

**Remark:**等式后两项的意义是, 先固定 $x$ (视 $x$ 为常数), 对变量 $y$ 求定积分

$$A(x) = \int_{y_1(x)}^{y_2(x)} f(x, y) dy,$$

再让 $x$ 变起来, 对变量 $x$ 求定积分

$$\int_a^b A(x) dx.$$

正因为如此, (\*)式右端的积分也称为先 $y$ 后 $x$ 的  
累次积分.

**Remark:** 对称地, 若区域 $D$ 具有如下形式:

$$D = \{(x, y) \mid c \leq y \leq d, x_1(y) \leq x \leq x_2(y)\}.$$

则

$$\begin{aligned} \iint_D f(x, y) dx dy &= \int_c^d \left( \int_{x_1(y)}^{x_2(y)} f(x, y) dx \right) dy \\ &\triangleq \int_c^d dy \int_{x_1(y)}^{x_2(y)} f(x, y) dx. \end{aligned}$$

**Remark:** 对于一般的区域 $D$ , 可以分成若干个具有以上两种形式的区域, 并将二重积分利用区域可加性化为累次积分来计算.



**Thm.** 设  $f(x, y)$  在有界闭区域  $D$  上连续, 若

$$D = \{(x, y) \mid a \leq x \leq b, y_1(x) \leq y \leq y_2(x)\},$$

其中  $y_1(x), y_2(x) \in C([a, b])$ . 则

$$\iint_D f(x, y) dx dy = \int_a^b dx \int_{y_1(x)}^{y_2(x)} f(x, y) dy.$$

若  $D = \{(x, y) \mid c \leq y \leq d, x_1(y) \leq x \leq x_2(y)\},$

其中  $x_1(y), x_2(y) \in C([c, d])$ . 则

$$\iint_D f(x, y) dx dy = \int_c^d dy \int_{x_1(y)}^{x_2(y)} f(x, y) dx. \quad \square$$

**Remark:**将二重积分化为累次积分计算时,选择不同的积分次序,难易程度可能相差很大.一般应根据被积函数和积分区域选择合适的累次积分次序.

例: 求  $I = \iint_{x^2+y^2 \leq a^2} y^2 \sqrt{a^2 - x^2} dx dy$ .

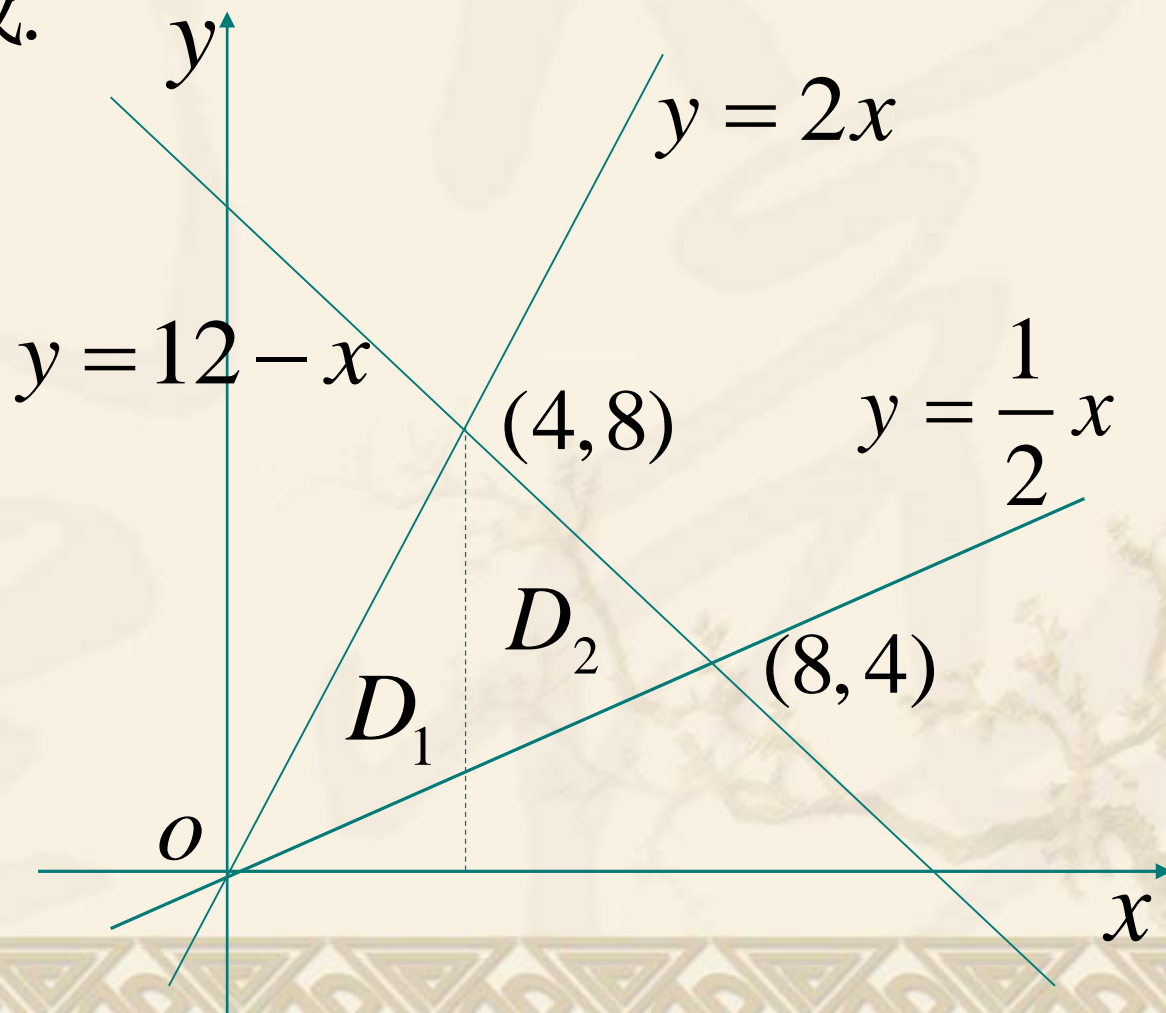
解: 积分区域为  $x \in [-a, a], y \in [-\sqrt{a^2 - x^2}, \sqrt{a^2 - x^2}]$ .

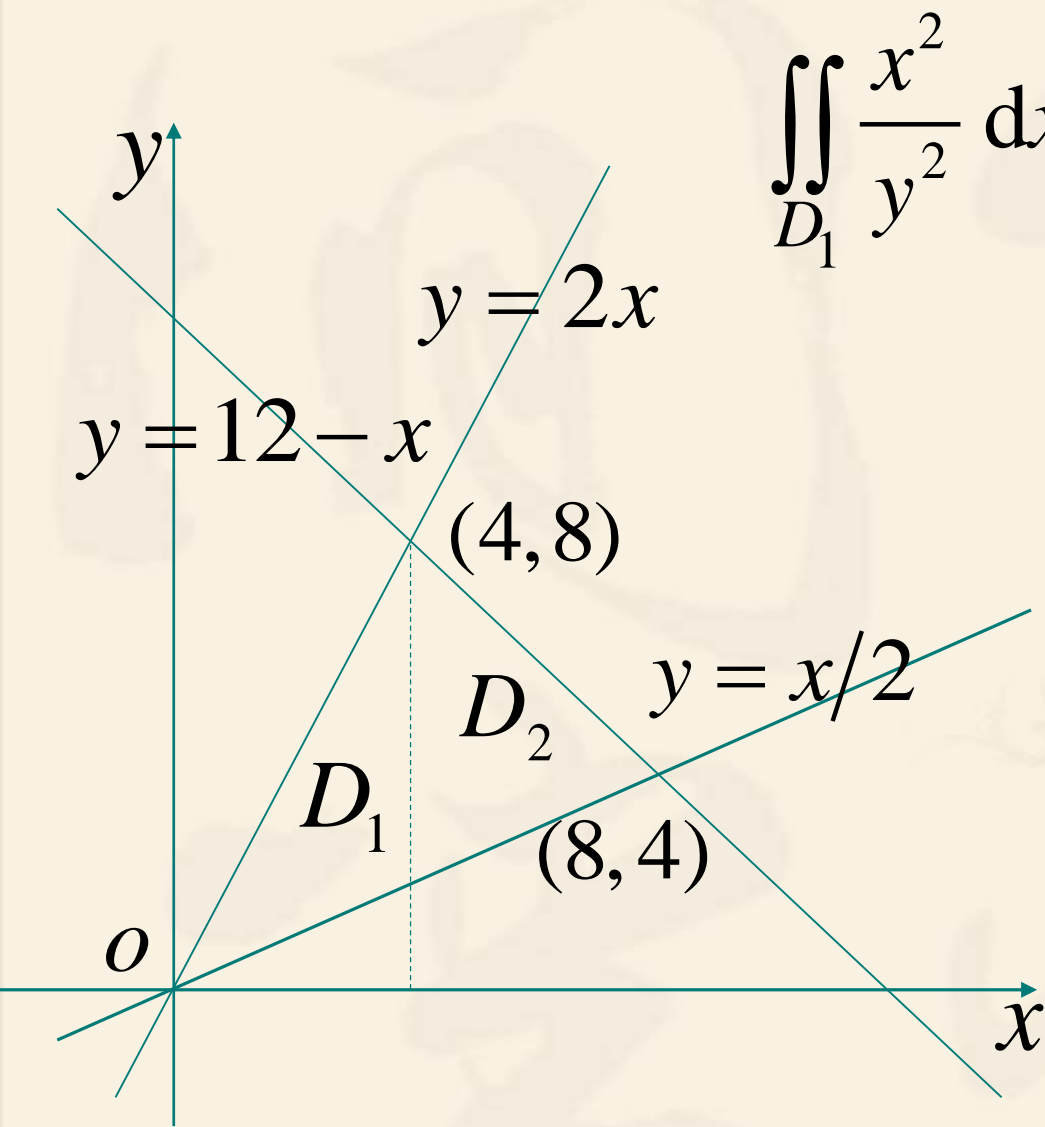
$$\begin{aligned} I &= \int_{-a}^a dx \int_{-\sqrt{a^2-x^2}}^{\sqrt{a^2-x^2}} y^2 \sqrt{a^2 - x^2} dy \\ &= \int_{-a}^a \sqrt{a^2 - x^2} dx \int_{-\sqrt{a^2-x^2}}^{\sqrt{a^2-x^2}} y^2 dy \\ &= \int_{-a}^a \sqrt{a^2 - x^2} \left( \frac{1}{3} y^3 \Big|_{y=-\sqrt{a^2-x^2}}^{y=\sqrt{a^2-x^2}} \right) dx \\ &= \frac{2}{3} \int_{-a}^a (a^2 - x^2)^2 dx = \frac{32}{45} a^5. \quad \square \end{aligned}$$

例: 求  $I = \iint_D \frac{x^2}{y^2} dx dy$ , 其中  $D$  由直线  $y = 2x$ ,  $y = \frac{1}{2}x$

及  $y = 12 - x$  围成.

解: 如图,  
区域  $D$  可  
以分成  $D_1$ ,  
 $D_2$  两部分.





$$\iint_{D_1} \frac{x^2}{y^2} dx dy = \int_0^4 dx \int_{\frac{1}{2}x}^{2x} \frac{x^2}{y^2} dy$$

$$= \int_0^4 \left( -\frac{x^2}{y} \Big|_{y=\frac{1}{2}x}^{y=2x} \right) dx$$

$$= \int_0^4 x^2 \left( \frac{2}{x} - \frac{1}{2x} \right) dx$$

$$= 12,$$



$$\iint_{D_2} \frac{x^2}{y^2} dx dy = \int_4^8 dx \int_{\frac{1}{2}x}^{12-x} \frac{x^2}{y^2} dy$$

$$= \int_0^4 x^2 \left( \frac{2}{x} - \frac{1}{12-x} \right) dx = 120 - 144 \ln 2.$$

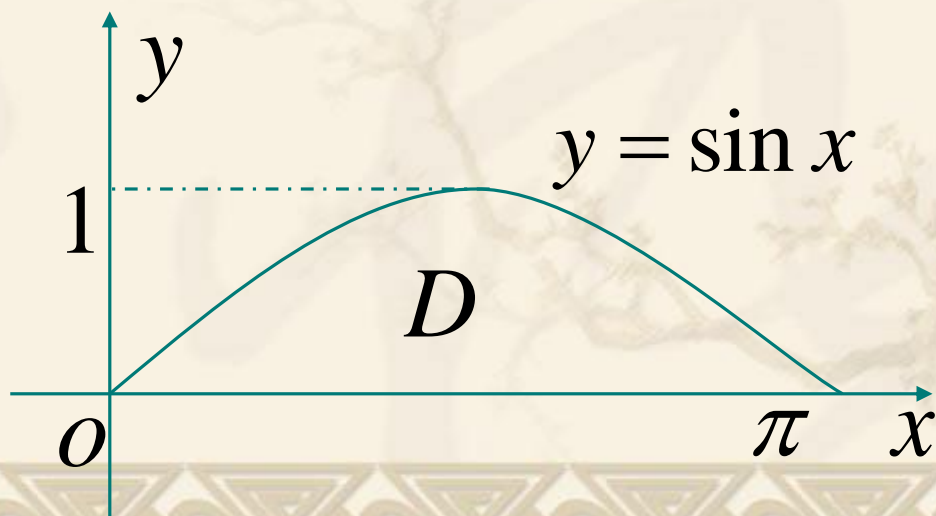
于是  $\iint_D \frac{x^2}{y^2} dx dy = \iint_{D_1} \frac{x^2}{y^2} dx dy + \iint_{D_2} \frac{x^2}{y^2} dx dy$

$$= 132 - 144 \ln 2. \quad \square$$

例: 求  $I = \int_0^1 dy \int_{\arcsin y}^{\pi - \arcsin y} x dx$ .

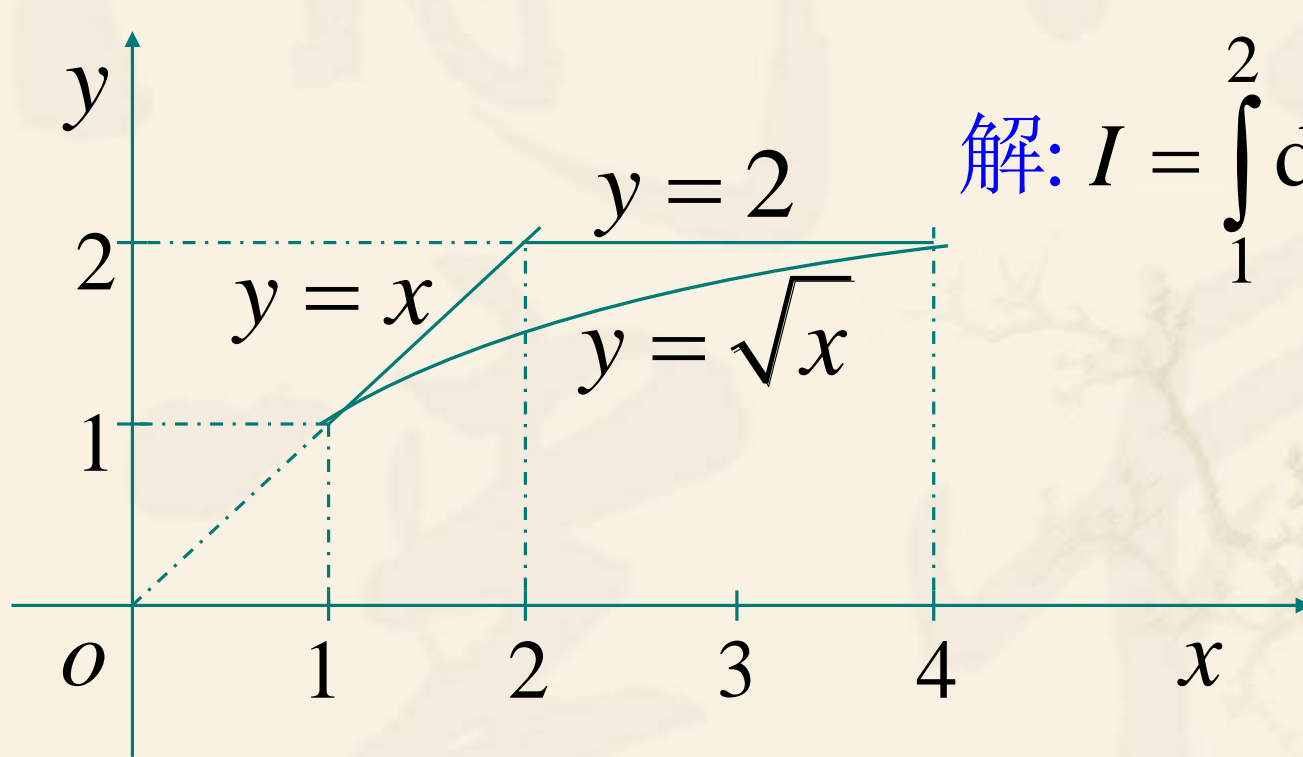
分析: 按所给积分次序, 内层积分容易求出, 但再积分就困难了. 所以尝试交换积分次序.

$$\begin{aligned} \text{解: } I &= \int_0^{\pi} x dx \int_0^{\sin x} dy \\ &= \int_0^{\pi} x \sin x dx = - \int_0^{\pi} x d \cos x \\ &= -x \cos x \Big|_{x=0}^{\pi} + \int_0^{\pi} \cos x dx = \pi. \square \end{aligned}$$



例:  $I = \int_1^2 dx \int_{\sqrt{x}}^x \sin \frac{\pi x}{2y} dy + \int_2^4 dx \int_{\sqrt{x}}^2 \sin \frac{\pi x}{2y} dy.$

分析: 里层积分困难, 考虑交换积分次序.

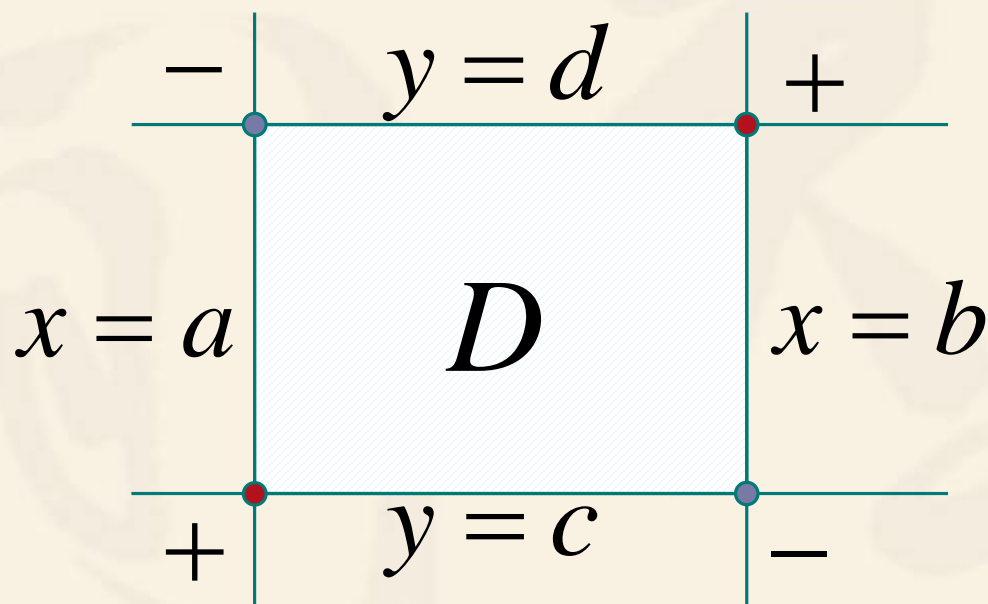


解:  $I = \int_1^2 dy \int_y^{y^2} \sin \frac{\pi x}{2y} dx$

$$I = \int_1^2 dy \int_y^{y^2} \sin \frac{\pi x}{2y} dx$$

$$= \frac{2}{\pi} \int_1^2 y \left( \cos \frac{\pi}{2} - \cos \frac{\pi y}{2} \right) dy$$

$$= -\frac{2}{\pi} \int_1^2 y \cos \frac{\pi y}{2} dy = 4(2 + \pi) / \pi^3 . \square$$



例: 设  $\frac{\partial^2 f}{\partial x \partial y}$  在  $D = [a, b] \times [c, d]$  上可积, 则

$$\iint_D \frac{\partial^2 f}{\partial x \partial y} dx dy = f(b, d) - f(b, c) - f(a, d) + f(a, c).$$



证明:  $\iint_D \frac{\partial^2 f}{\partial x \partial y} dx dy = \int_c^d dy \int_a^b \frac{\partial^2 f}{\partial x \partial y} dx$

$$= \int_c^d \left[ \frac{\partial f(x, y)}{\partial y} \Big|_{x=a}^b \right] dy$$

$$= \int_c^d \frac{\partial f(b, y)}{\partial y} dy - \int_c^d \frac{\partial f(a, y)}{\partial y} dy$$

$$= f(b, y) \Big|_{y=c}^d - f(a, y) \Big|_{y=c}^d$$

$$= f(b, d) - f(b, c) - f(a, d) + f(a, c). \quad \square$$

## 2. 用极坐标系计算二重积分

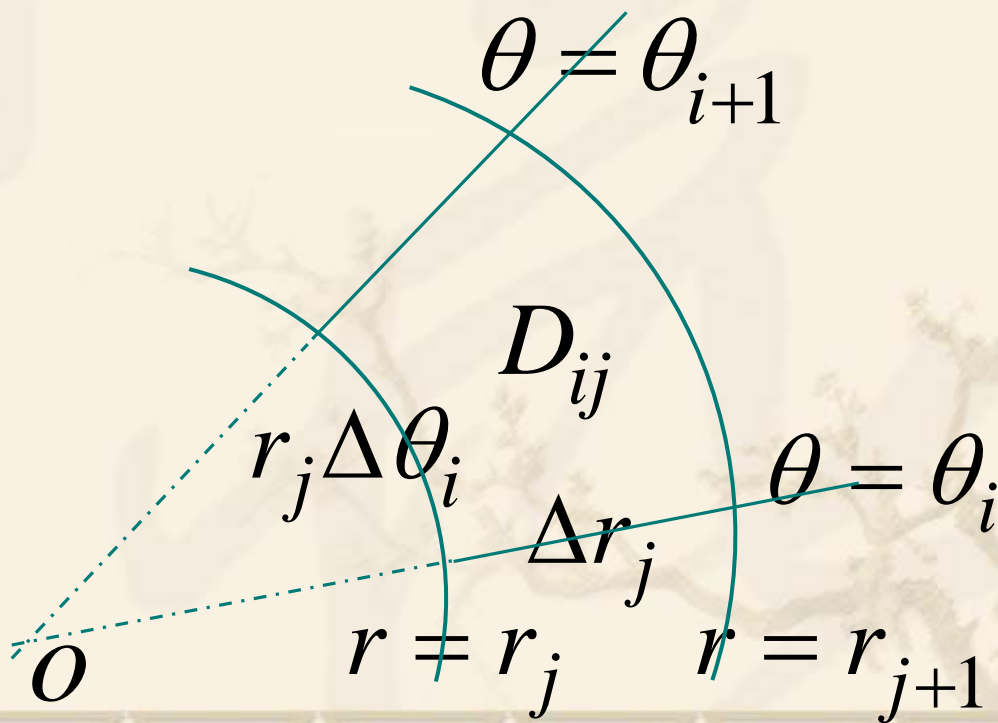
在直角坐标系下将二重积分化为累次积分来计算,如果被积区域 $D$ 的形状不好,或者被积函数的表达式比较复杂,那么累次积分的计算将很复杂,甚至可能计算不出结果来.

再换一个思路来计算以 $D$ 为底,以曲面 $S: z = f(x, y), (x, y) \in D$ 为顶的曲顶柱体的 $\Omega$ 体积 $V(\Omega) = \iint_D f(x, y) dx dy$ .

用过原点的射线 $\theta = \theta_i (i = 1, 2, \dots, n)$ 和以原点为圆心的同心圆 $r = r_j (j = 1, 2, \dots, m)$ 对区域 $D$ 作分划. 忽略位于区域 $D$ 边界的那些不规则的小区域, 考虑由 $\theta = \theta_i, \theta = \theta_{i+1}, r = r_j$ 和 $r = r_{j+1}$ 围成的曲边四边形

$D_{ij}$ . 当 $\Delta r_j = r_{j+1} - r_j$ ,  $\Delta \theta_i = \theta_{i+1} - \theta_i$ 很小时,  $D_{ij}$ 近似为矩形, 边长分别为 $\Delta r_j$ 和 $r_j \Delta \theta_i$ .

$$\sigma(D_{ij}) \approx r_j \Delta \theta_i \Delta r_j$$



$$\begin{aligned}\text{于是 } V(\Omega) &\approx \sum_{1 \leq i \leq n, 1 \leq j \leq m} \sigma(D_{ij}) f(r_j \cos \theta_i, r_j \sin \theta_i) \\ &\approx \sum_{1 \leq i \leq n, 1 \leq j \leq m} r_j \Delta \theta_i \Delta r_j f(r_j \cos \theta_i, r_j \sin \theta_i).\end{aligned}$$

当分划越来越细时,有.

$$\sum_{i,j} r_j \Delta \theta_i \Delta r_j f(r_j \cos \theta_i, r_j \sin \theta_i) \rightarrow V(\Omega).$$

设 $E$ 是原积分区域 $D$ 在极坐标下的表示, 即

$$E = \{(r, \theta) \mid (r \cos \theta, r \sin \theta) \in D\}.$$

$$\text{则 } V(\Omega) = \iint_E f(r \cos \theta, r \sin \theta) r dr d\theta.$$

$$\text{即 } \iint_D f(x, y) dx dy = \iint_E f(r \cos \theta, r \sin \theta) r dr d\theta.$$



**Remark:** 于是在极坐标系下面积微元为  $d\sigma = r dr d\theta$ .

若  $E = \{(r, \theta) \mid \alpha \leq \theta \leq \beta, r_1(\theta) \leq r \leq r_2(\theta)\}$ , 则

$$\begin{aligned} \iint_E f(r \cos \theta, r \sin \theta) r dr d\theta \\ = \int_{\alpha}^{\beta} d\theta \int_{r_1(\theta)}^{r_2(\theta)} f(r \cos \theta, r \sin \theta) r dr. \end{aligned}$$

于是, 我们可以将二重积分化为极坐标下的累次积分来计算.

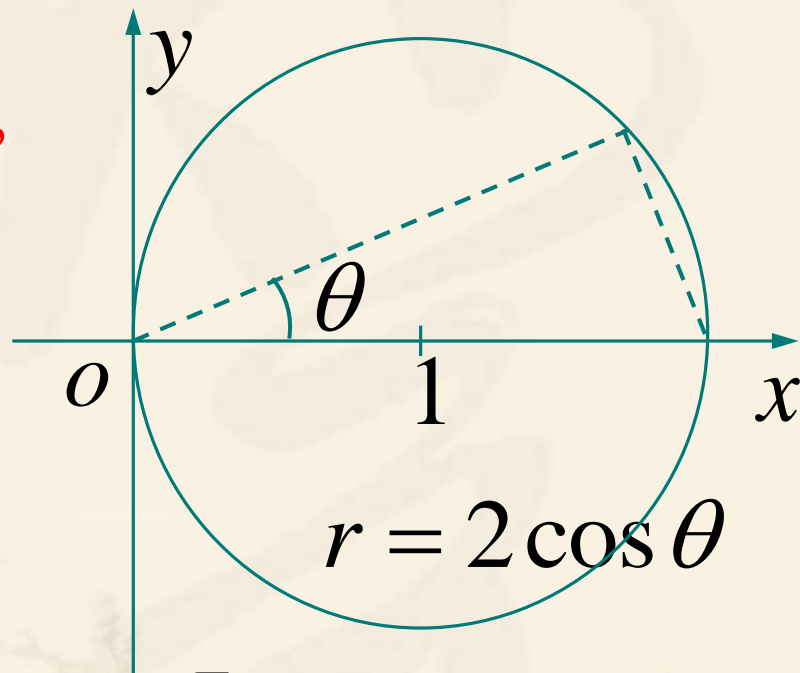


例: 求  $I = \iint_{x^2+y^2 \leq 2x} (y + \sqrt{x^2 + y^2}) dx dy$ .

解: 积分区域关于  $OX$  轴对称,

故 
$$\iint_{x^2+y^2 \leq 2x} y dx dy = 0,$$

$$I = \iint_{x^2+y^2 \leq 2x} \sqrt{x^2 + y^2} dx dy.$$



极坐标下, 积分区域为  $\{-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}, r^2 \leq 2r \cos \theta\}$ .

故 
$$I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} d\theta \int_0^{2 \cos \theta} r^2 dr.$$

$$I = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} d\theta \int_0^{2\cos\theta} r^2 dr = \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} d\theta \left( \frac{1}{3} r^3 \right) \Big|_{r=0}^{2\cos\theta}$$

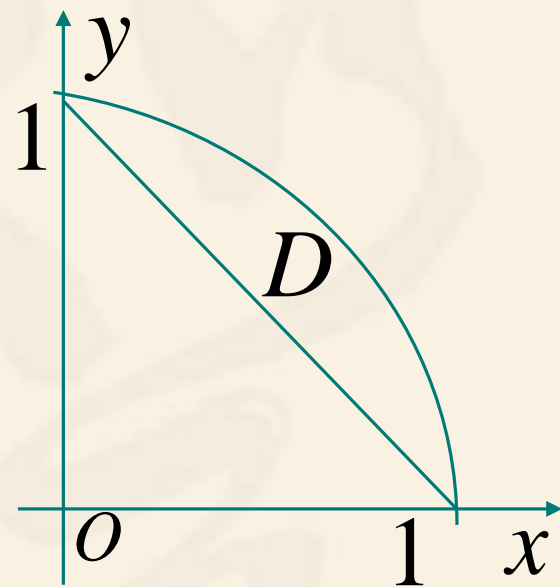
$$= \frac{8}{3} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} \cos^3 \theta d\theta = \frac{8}{3} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} (1 - \sin^2 \theta) d\sin \theta$$

$$= \frac{8}{3} \left( \sin \theta - \frac{1}{3} \sin^3 \theta \right) \Big|_{-\frac{\pi}{2}}^{\frac{\pi}{2}} = \frac{32}{9}. \quad \square$$

例: 求  $I = \iint_{x^2+y^2 \leq 1, x+y > 1} \frac{x+y}{x^2+y^2} dx dy.$

解: 极坐标下积分区域为

$$0 \leq \theta \leq \frac{\pi}{2}, \frac{1}{\sin \theta + \cos \theta} \leq r \leq 1.$$



$$\begin{aligned} I &= \int_0^{\frac{\pi}{2}} d\theta \int_{\frac{1}{\sin \theta + \cos \theta}}^1 \frac{r \sin \theta + r \cos \theta}{r^2} \cdot r dr \\ &= \int_0^{\frac{\pi}{2}} (\sin \theta + \cos \theta - 1) d\theta = 2 - \frac{\pi}{2}. \quad \square \end{aligned}$$

例. 求  $I = \iint_{x^2+y^2 \leq 1} (x^2 + xy + 2y^2) dx dy$ .

解:  $\iint_{x^2+y^2 \leq 1} xy dx dy = 0$

$$\iint_{x^2+y^2 \leq 1} x^2 dx dy = \iint_{x^2+y^2 \leq 1} y^2 dx dy \quad (\text{轮换不变性})$$

$$I = \iint_{x^2+y^2 \leq 1} (x^2 + 2y^2) dx dy = \frac{3}{2} \iint_{x^2+y^2 \leq 1} (x^2 + y^2) dx dy$$

$$= \frac{3}{2} \int_0^{2\pi} d\theta \int_0^1 r^3 dr = \frac{3\pi}{4}. \quad \square$$

例:求Poisson积分 $I = \int_{-\infty}^{+\infty} e^{-x^2} dx$ .

解:令 $I(R) = \int_{-R}^{+R} e^{-x^2} dx$ , 则 $I(R) > 0$ .

$$\begin{aligned} I^2(R) &= \int_{-R}^{+R} e^{-x^2} dx \int_{-R}^{+R} e^{-y^2} dy \\ &= \iint_{-R \leq x, y \leq R} e^{-(x^2+y^2)} dx dy \end{aligned}$$

$$\begin{aligned} \text{于是, } \iint_{x^2+y^2 \leq R^2} e^{-(x^2+y^2)} dx dy &\leq I^2(R) \\ &\leq \iint_{x^2+y^2 \leq 2R^2} e^{-(x^2+y^2)} dx dy \end{aligned}$$



$$\begin{aligned}\text{而} \iint_{x^2+y^2 \leq R^2} e^{-(x^2+y^2)} dx dy &= \int_0^{2\pi} d\theta \int_0^R r e^{-r^2} dr \\ &= 2\pi \cdot \left( -\frac{1}{2} e^{-r^2} \right) \Big|_{r=0}^R = \pi(1 - e^{-R^2}).\end{aligned}$$

$$\text{同理, } \iint_{x^2+y^2 \leq 2R^2} e^{-(x^2+y^2)} dx dy = \pi(1 - e^{-2R^2}).$$

$$\text{所以 } \pi(1 - e^{-R^2}) \leq I^2(R) \leq \pi(1 - e^{-2R^2}).$$

$$\text{由夹挤原理, } \lim_{R \rightarrow +\infty} I^2(R) = \pi.$$

$$\text{故 } I = \lim_{R \rightarrow \infty} I(R) = \sqrt{\pi}. \quad \square$$

### 3. 补充例题

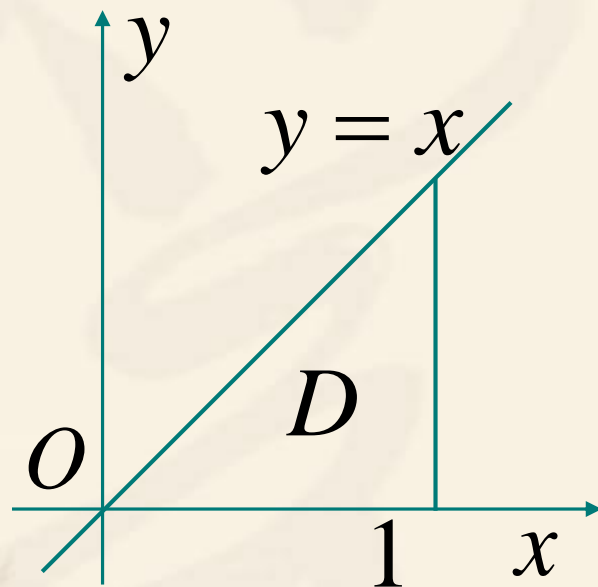
\*例: 求  $I = \int_0^1 \frac{\ln(1+x)}{(2-x)^2} dx$ .

解:

$$I = \int_0^1 \frac{1}{(2-x)^2} \left( \int_0^x \frac{1}{1+y} dy \right) dx$$

$$= \int_0^1 \frac{1}{(2-x)^2} dx \int_0^x \frac{1}{1+y} dy$$

$$= \int_0^1 \frac{1}{1+y} dy \int_y^1 \frac{1}{(2-x)^2} dx \quad (\text{交换积分次序})$$



$$\begin{aligned} &= \int_0^1 \frac{(1-y)dy}{(1+y)(2-y)} \\ &= \frac{2}{3} \int_0^1 \frac{dy}{1+y} + \frac{1}{3} \int_0^1 \frac{dy}{2-y} = \frac{1}{3} \ln 2. \square \end{aligned}$$

**Remark:** 将一元函数的定积分化成二重积分计算, 有时候可能会更简单.

\*例:  $\left( \int_a^b f(x)g(x)dx \right)^2 \leq \int_a^b f^2(x)dx \int_a^b g^2(x)dx.$

证明: 记  $D = [a, b] \times [a, b]$ .

$$\begin{aligned} 0 &\leq \iint_D [f(x)g(y) - f(y)g(x)]^2 dx dy \\ &= \iint_D f^2(x)g^2(y) dx dy + \iint_D f^2(y)g^2(x) dx dy \\ &\quad - 2 \iint_D f(x)f(y)g(x)g(y) dx dy \\ &= 2 \int_a^b f^2(x) dx \int_a^b g^2(y) dy \\ &\quad - 2 \int_a^b f(x)g(x) dx \int_a^b f(y)g(y) dy \\ &= 2 \int_a^b f^2(x) dx \int_a^b g^2(x) dx - 2 \left( \int_a^b f(x)g(x) dx \right)^2. \quad \square \end{aligned}$$

\*例:  $f(x) \in C[0,1], f > 0, f \downarrow$ . 求证

$$\frac{\int_0^1 x f^2(x) dx}{\int_0^1 x f(x) dx} \leq \frac{\int_0^1 f^2(x) dx}{\int_0^1 f(x) dx}.$$

证明: 只要证  $I = \int_0^1 x f^2(x) dx \int_0^1 f(x) dx$   
 $-\int_0^1 x f(x) dx \int_0^1 f^2(x) dx \leq 0.$

定积分与积分变量所用字母无关, 故

$$I = \int_0^1 x f^2(x) dx \int_0^1 f(\textcolor{red}{y}) d\textcolor{red}{y} - \int_0^1 x f(x) dx \int_0^1 f^2(\textcolor{red}{y}) d\textcolor{red}{y}$$



即 
$$I = \iint_{0 \leq x, y \leq 1} x f^2(x) f(y) dx dy - \iint_{0 \leq x, y \leq 1} x f(x) f^2(y) dx dy$$
$$= \iint_{0 \leq x, y \leq 1} x f(x) f(y) [f(x) - f(y)] dx dy$$

由于积分区域关于直线  $y = x$  对称,

$$I = \iint_{0 \leq x, y \leq 1} y f(x) f(y) [f(y) - f(x)] dx dy$$

两式相加, 由  $f > 0, f \downarrow$ , 得

$$2I = \iint_{0 \leq x, y \leq 1} (x - y) f(x) f(y) [f(x) - f(y)] dx dy \leq 0. \square$$

\*例: 设  $D = \{(x, y) \mid 0 \leq x, y \leq 1\}$ ,  $z = f(x, y) \in C^2(D)$ . 若

$$\left| \frac{\partial^2 f(x, y)}{\partial x \partial y} \right| \leq 4, \quad \forall (x, y) \in D$$

$$f(x, y) \equiv f'_x(x, y) \equiv 0, \quad \forall (x, y) \in \partial D,$$

$$\text{则} \left| \iint_D f(x, y) dx dy \right| \leq 1.$$

证明:  $\iint_D f(x, y) dx dy = \int_0^1 dy \int_0^1 f(x, y) dx$

(分部积分)  $= \int_0^1 \left[ x f(x, y) \Big|_{x=0}^1 - \int_0^1 x \frac{\partial f(x, y)}{\partial x} dx \right] dy$

0  $= - \int_0^1 dy \int_0^1 x \frac{\partial f}{\partial x} dx = - \int_0^1 x dx \int_0^1 \frac{\partial f}{\partial x} dy$

(分部积分)  $= - \int_0^1 x \left[ y \frac{\partial f}{\partial x} \Big|_{y=0}^1 - \int_0^1 y \frac{\partial^2 f}{\partial x \partial y} dy \right] dx$

$$= \int_0^1 x dx \int_0^1 y \frac{\partial^2 f}{\partial x \partial y} dy = \iint_D xy \frac{\partial^2 f}{\partial x \partial y} dx dy$$

于是

$$\left| \iint_D f(x, y) dx dy \right| = \left| \iint_D xy \frac{\partial^2 f}{\partial x \partial y} dx dy \right|$$

$$\leq \iint_D \left| xy \frac{\partial^2 f}{\partial x \partial y} \right| dx dy \leq 4 \iint_D xy dx dy$$

$$= 4 \int_0^1 x dx \int_0^1 y dy = 1. \square$$

## 作业：习题3.3 No. 5, 6, 11

$$\text{No.6(2)} \ D = \left\{ (x, y) \left| \begin{array}{l} (x-a)^2 + (y-a)^2 \leq a^2, \\ 0 \leq x, y \leq a \end{array} \right. \right\}$$

$$\text{No.6(7)} \ D = \{ (x, y) \mid 0 \leq x, y \leq \pi \}$$