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例 3.1.43 求 $\int e^x \sin x dx$.

解

$$\begin{aligned}\int e^x \sin x dx &= \int \sin x de^x = e^x \sin x - \int e^x \cos x dx \\ &= e^x \sin x - e^x \cos x - \int e^x \sin x dx.\end{aligned}$$

令 $\int e^x \sin x dx = I$ ，则上式变为 $I = e^x \sin x - e^x \cos x - I$ ，于是

$$2I = e^x \sin x - e^x \cos x$$

$$I = \frac{1}{2}(e^x \sin x - e^x \cos x) + C$$

即 $\int e^x \sin x dx = \frac{1}{2}(e^x \sin x - e^x \cos x) + C$.

$$u = e^x, \quad v' = \sin x, \quad v = -\cos x$$

$$\int e^x \sin x dx = -e^x \cos x + \int e^x \cos x dx \quad u = e^x, \quad v' = \cos x, \quad v = \sin x$$

$$= -e^x \cos x + e^x \sin x - \int e^x \sin x dx$$

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

$$1. \int \sin^n x dx = -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} \int \sin^{n-2} x dx$$

证明: $u = \sin^{n-1} x$, $v' = \sin x$, $v = -\cos x$

$$\begin{aligned} \int \sin^n x dx &= -\sin^{n-1} x \cos x + (n-1) \int \sin^{n-2} x \cos^2 x dx \\ &= -\sin^{n-1} x \cos x + (n-1) \int \sin^{n-2} x (1 - \sin^2 x) dx \\ &= -\sin^{n-1} x \cos x + (n-1) \int \sin^{n-2} x dx - (n-1) \int \sin^n x dx \\ \int \sin^n x dx &= -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} \int \sin^{n-2} x dx \end{aligned}$$

$$2. \int \frac{1}{\sin^n x} dx = -\frac{1}{n-1} \frac{\cos x}{\sin^{n-1} x} + \frac{n-2}{n-1} \int \frac{1}{\sin^{n-2} x} dx \quad (n \geq 2)$$

证明: $u = \frac{1}{\sin^{n-1} x}$, $v' = \sin x$, $v = -\cos x$

$$\begin{aligned} \int \frac{1}{\sin^{n-2} x} dx &= \int \frac{\sin x}{\sin^{n-1} x} dx = -\frac{\cos x}{\sin^{n-1} x} - (n-1) \int \frac{\cos^2 x}{\sin^n x} dx \\ &= -\frac{\cos x}{\sin^{n-1} x} - (n-1) \int \frac{1 - \sin^2 x}{\sin^n x} dx \\ &= -\frac{\cos x}{\sin^{n-1} x} - (n-1) \int \frac{1}{\sin^n x} dx + (n-1) \int \frac{1}{\sin^{n-2} x} dx \\ \int \frac{1}{\sin^n x} dx &= -\frac{1}{n-1} \frac{\cos x}{\sin^{n-1} x} + \frac{n-2}{n-1} \int \frac{1}{\sin^{n-2} x} dx \end{aligned}$$

3. 求 $\int \frac{1}{1+e^x} dx$.

解: $\int \frac{1}{1+e^x} dx = \int \frac{e^{-x}}{1+e^{-x}} dx = -\int \frac{1}{1+e^{-x}} d(e^{-x}+1) = -\ln(1+e^{-x}) + C$

也可以如下求解

$$\int \frac{e^x+1-e^x}{1+e^x} dx = \int \left(1 - \frac{e^x}{1+e^x}\right) dx = x - \int \frac{1}{1+e^x} d(e^x+1) = x - \ln(e^x+1) + C.$$

4. 已知 $f(x)$ 的一个原函数为 $(1+\sin x)\ln x$, 求 $\int xf'(x)dx$

解: $\int xf'(x)dx = xf(x) - \int f(x)dx = x((1+\sin x)\ln x)' - (1+\sin x)\ln x + C$
 $= x\left(\cos x \ln x + \frac{1+\sin x}{x}\right) - (1+\sin x)\ln x + C$

5. 设 $f(\sin^2 x) = \frac{x}{\sin x}$, 求 $\int \frac{\sqrt{x}}{\sqrt{1-x}} f(x) dx$

解: 令 $x = \sin^2 t, t \in [0, \frac{\pi}{2})$,

$$\begin{aligned}\int \frac{\sqrt{x}}{\sqrt{1-x}} f(x) dx &= -\int \frac{\sin t}{\cos t} f(\sin^2 t) 2 \sin t \cos t dt \\&= \int \frac{\sin t}{\cos t} \cdot \frac{t}{\sin t} 2 \sin t \cos t dt \\&= 2 \int t \sin t dt = 2(-t \cos t + \int \cos t dt) \\&= 2(-t \cos t + \sin t) + C \\&= 2(-\sqrt{1-x} \arcsin \sqrt{x} + \sqrt{x}) + C\end{aligned}$$

6. 已知 $\frac{\sin x}{x}$ 是 $f(x)$ 的一个原函数, 求 $\int x^3 f'(x) dx$

$$\begin{aligned}\text{解: } \int x^3 f'(x) dx &= x^3 f(x) - 3 \int x^2 f(x) dx = x^3 \left(\frac{\sin x}{x} \right)' - 3 \int x^2 \left(\frac{\sin x}{x} \right)' dx \\&= x^3 \left(\frac{x \cos x - \sin x}{x^2} \right) - 3 \int x^2 \left(\frac{x \cos x - \sin x}{x^2} \right) dx \\&= x^2 \cos x - x \sin x - 3 \int (x \cos x - \sin x) dx \\&= x^2 \cos x - x \sin x - 3 \int x \cos x dx + 3 \int \sin x dx \\&= x^2 \cos x - 4x \sin x - 6 \cos x + C\end{aligned}$$

7. 已知 $f(x) = \frac{e^x + e^{-x}}{2}$, 求 $\int \left[\frac{f'(x)}{f(x)} + \frac{f(x)}{f'(x)} \right] dx$

$$\begin{aligned}\text{解: } f'(x) &= \frac{e^x - e^{-x}}{2} \\ \int \left[\frac{f'(x)}{f(x)} + \frac{f(x)}{f'(x)} \right] dx &= \int \left[\frac{e^x - e^{-x}}{e^x + e^{-x}} + \frac{e^x + e^{-x}}{e^x - e^{-x}} \right] dx = \int \frac{e^x - e^{-x}}{e^x + e^{-x}} dx + \int \frac{e^x + e^{-x}}{e^x - e^{-x}} dx \\&= \int \frac{1}{e^x + e^{-x}} d(e^x + e^{-x}) + \int \frac{1}{e^x - e^{-x}} d(e^x - e^{-x}) \\&= \ln(e^x + e^{-x}) + \ln|e^x - e^{-x}| + C = \ln|e^{2x} - e^{-2x}| + C\end{aligned}$$

8. 设 $f(x)$ 的一个原函数 $F(x) = \ln^2(x + \sqrt{1+x^2})$, 求 $\int x f'(x) dx$

$$\text{解: } \int x f'(x) dx = x f(x) - \int f(x) dx = x F'(x) - F(x) + C$$

$$9. \int \frac{x^3}{(1+x^8)^2} dx = \frac{1}{4} \int \frac{1}{(1+x^8)^2} dx^4 = \frac{1}{4} \int \frac{1}{(1+u^2)^2} du \quad (u = x^4)$$

$$\text{解: } \int \frac{1}{(1+u^2)^2} du = \int \frac{1+u^2-u^2}{(1+u^2)^2} du = \int \left(\frac{1}{1+u^2} - \frac{u^2}{(1+u^2)^2} \right) du$$

$$\int \frac{1}{1+u^2} du = \arctan u$$

$$\begin{aligned} \int \frac{u^2}{(1+u^2)^2} du &= -\frac{1}{2} \int u d \frac{1}{(1+u^2)} = -\frac{1}{2} \left(\frac{u}{1+u^2} - \int \frac{1}{1+u^2} du \right) \quad (\text{分部积分}) \\ &= -\frac{1}{2} \left(\frac{u}{1+u^2} - \arctan u \right) = \frac{1}{2} \arctan u - \frac{u}{2(1+u^2)} \end{aligned}$$

$$\int \frac{1}{(1+u^2)^2} du = \frac{1}{2} \arctan u + \frac{u}{2(1+u^2)} + C$$

$$\int \frac{x^3}{(1+x^8)^2} dx = \frac{1}{4} \int \frac{1}{(1+x^8)^2} dx^4 = \frac{1}{4} \int \frac{1}{(1+u^2)^2} du = \frac{1}{8} \arctan x^4 + \frac{x^4}{8(1+x^8)} + C$$