第 5 章 α : 定积分的概念与性质

数学系 梁卓滨

2019-2020 学年 I

Outline

1. 定积分的概念

2. 定积分的性质



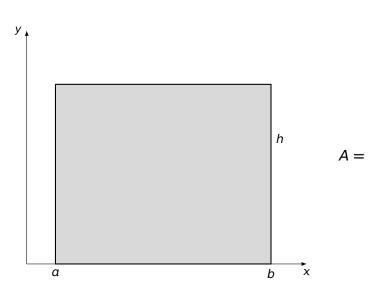
We are here now...

1. 定积分的概念

2. 定积分的性质

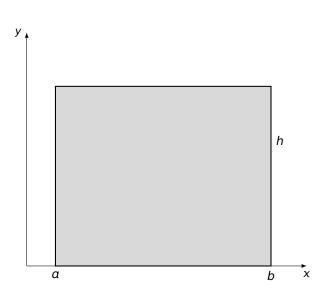


矩形形面积



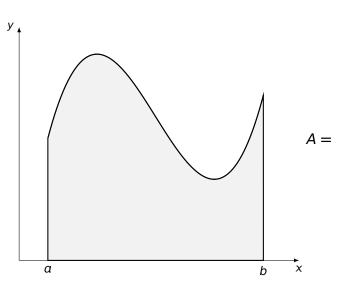


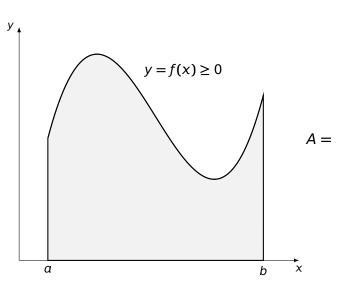
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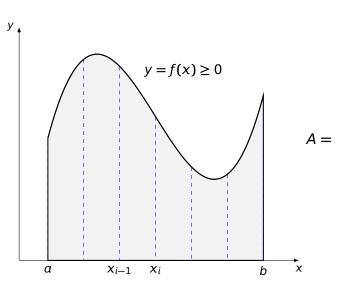


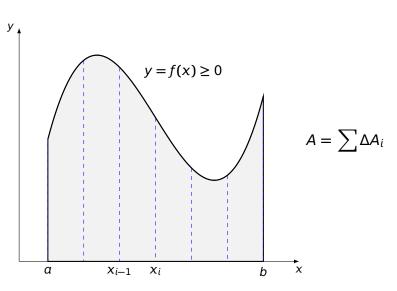




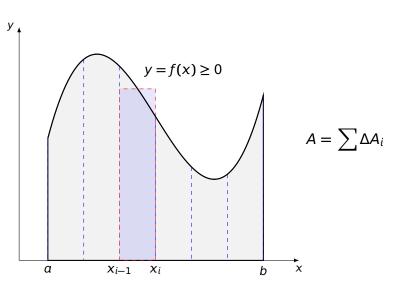


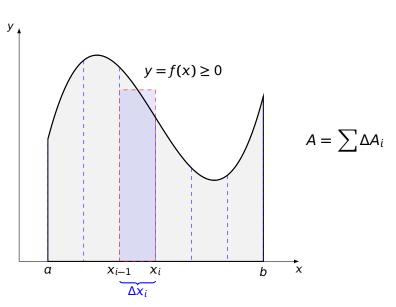




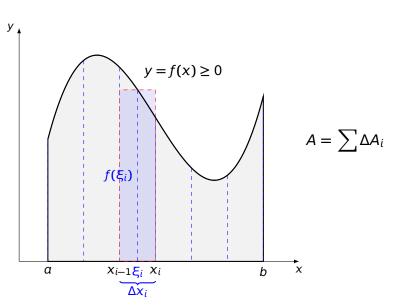


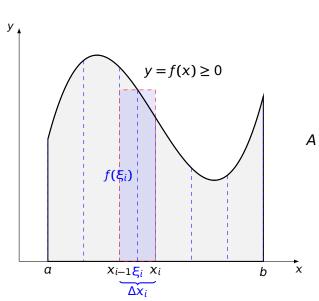


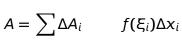






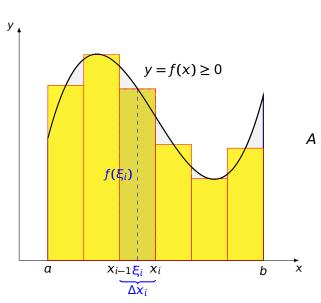






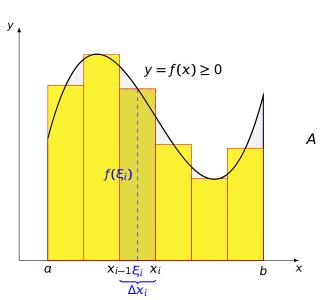


5a 定积分

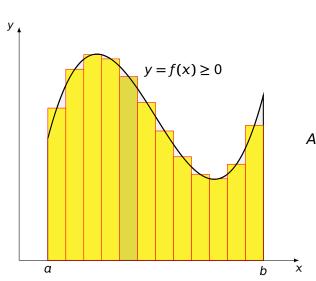


$$A = \sum \Delta A_i \qquad f(\xi_i) \Delta x_i$$

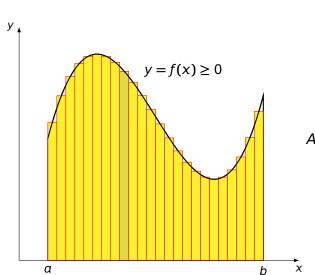




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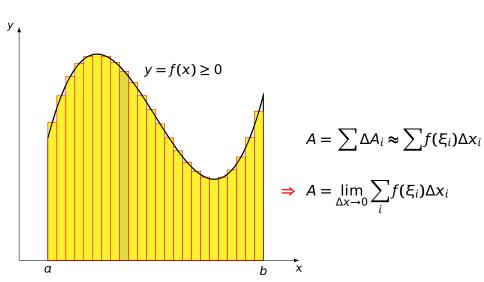


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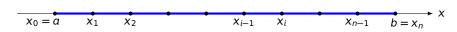


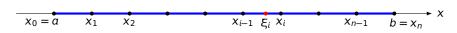
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$$x_0 = a$$
 x_1 x_2 x_{i-1} ξ_i x_i x_{n-1} $b = x_n$

$$f(\xi_i)\Delta x_i$$



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• 规定: $\int_{\alpha}^{\alpha} f(x) dx = 0$,例如 $\int_{2}^{2} f(x) dx = 0$



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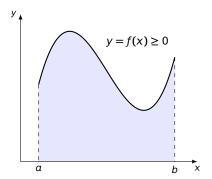
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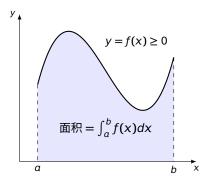
定理 如果函数 f(x) 在 [a, b] 上有界,且除去有限个点外连续,则 $\int_a^b f(x) dx$ 存在.



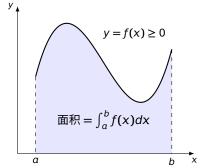
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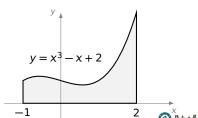


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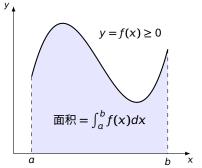


例1 右图曲边梯形面积,用定积分表示是



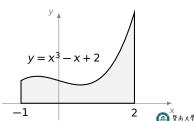


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例1 右图曲边梯形面积,用定积分表示是

$$A = \int_{-1}^{2} (x^3 - x + 2) dx$$





例 2 计算
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方法一 (定义)

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方法二 (几何)

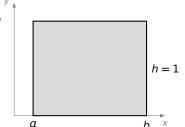
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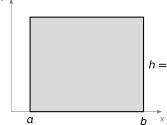
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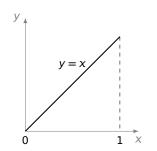
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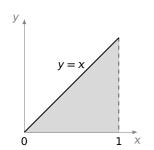
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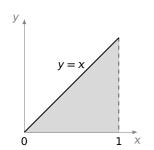


 \mathbf{F} (利用几何意义) $\int_0^1 x dx$ 是如图三角形的面积,所以





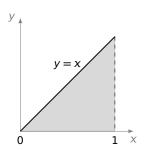
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$$\int_{0}^{1} x dx = \frac{1}{2} \cdot 1 \cdot 1 = \frac{1}{2}$$



We are here now...

1. 定积分的概念

2. 定积分的性质



(1)
$$\int_a^b [k \cdot f(x)] dx = k \int_a^b f(x) dx$$
, $(\forall k \in \mathbb{R})$

(2)
$$\int_a^b [f(x) \pm g(x)] dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx,$$

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(对多个函数也成立)



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$$= k \lim_{\Delta x \to 0} \sum_{i=1}^{n} f(\xi_{i}) \cdot \Delta x_{i}$$

(1)
$$\int_a^b [k \cdot f(x)] dx = k \int_a^b f(x) dx$$
, $(\forall k \in \mathbb{R})$

(2)
$$\int_{a}^{b} [f(x) \pm g(x)] dx = \int_{a}^{b} f(x) dx \pm \int_{a}^{b} g(x) dx$$
,

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$$\int_0^1 \left(3x - 10\sin x + \frac{1}{1+x^2}\right) dx$$



$$\int_0^1 \left(3x - 10\sin x + \frac{1}{1+x^2} \right) dx$$

$$= \int_0^1 3x dx - \int_0^1 10\sin x dx + \int_0^1 \frac{1}{1+x^2} dx$$



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假设 a, b, c 为任意常数(不管大小关系如何),总成立

$$\int_{a}^{b} f(x)dx = \int_{a}^{c} f(x)dx + \int_{c}^{b} f(x)dx$$

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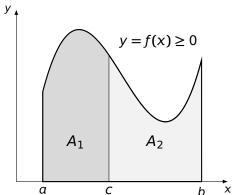
$$\int_{a}^{b} f(x)dx = \int_{a}^{c} f(x)dx + \int_{c}^{b} f(x)dx$$

仅以 " $f(x) \ge 0$,a < c < b" 情形验证:

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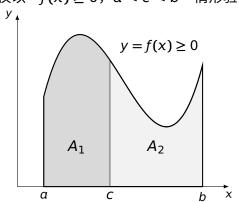
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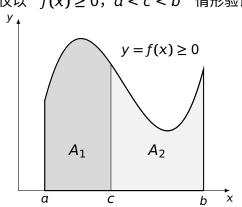
 $\int_{0}^{b} f(x) dx$

= 大曲边梯形面积

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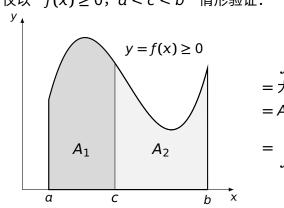


 $\int_{a}^{b} f(x) dx$ = 大曲边梯形面积 $= A_1 + A_2$

假设 α , b, c 为任意常数(不管大小关系如何),总成立

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例1 已知 $\int_{-12}^{-5} f(x) dx = -6$, $\int_{-5}^{1} f(x) dx = 12$, 求 $\int_{-12}^{1} 3f(x) dx$

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$$\int_{-12}^{-5} f(x) dx = -6$$
, $\int_{2}^{-5} f(x) dx = -13$,求 $\int_{-12}^{2} f(x) dx$



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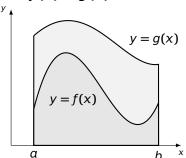
$$\int_{-12}^{2} f(x)dx = \int_{-12}^{-5} f(x)dx + \int_{-5}^{2} f(x)dx$$
$$= \int_{-12}^{-5} f(x)dx - \int_{-5}^{-5} f(x)dx = -6 - (-13) = 7$$

5a 定积分

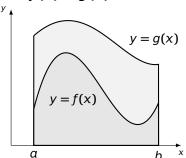
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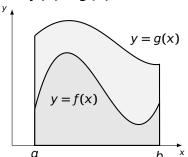
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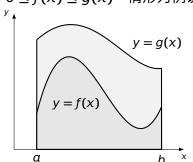
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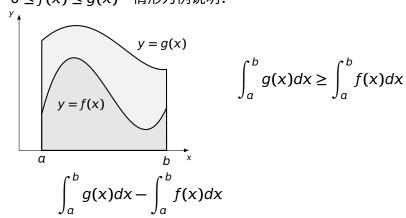
$$\int_{a}^{b} f(x)dx \le \int_{a}^{b} g(x)dx \qquad (a \le b)$$



$$\int_{a}^{b} g(x)dx \ge \int_{a}^{b} f(x)dx$$

$$\int_{a}^{b} f(x)dx \le \int_{a}^{b} g(x)dx \qquad (a \le b)$$

以 " $0 \le f(x) \le g(x)$ " 情形为例说明:

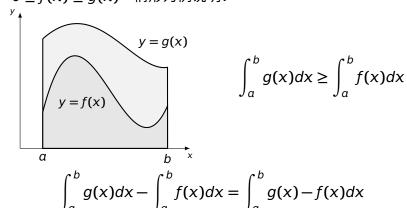


正好是 y = f(x) 与 y = g(x) 围成图形面积



$$\int_{a}^{b} f(x)dx \le \int_{a}^{b} g(x)dx \qquad (a \le b)$$

以 " $0 \le f(x) \le g(x)$ " 情形为例说明:



正好是 y = f(x) 与 y = g(x) 围成图形面积



例1 比较以下积分的大小

$$\int_{0}^{1} x dx = \int_{0}^{1} x^{2} dx; \int_{1}^{2} x dx = \int_{1}^{2} x^{2} dx$$



例1 比较以下积分的大小

$$\int_0^1 x dx = \int_0^1 x^2 dx; \int_1^2 x dx = \int_1^2 x^2 dx$$

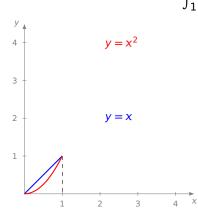
M:
$$\int_0^1 x dx \quad \int_0^1 x^2 dx$$
$$\int_1^2 x dx \quad \int_1^2 x^2 dx$$

$$\int_0^1 x dx = \int_0^1 x^2 dx; \int_1^2 x dx = \int_1^2 x^2 dx$$

$$\int_0^1 x dx > \int_0^1 x^2 dx$$
$$\int_1^2 x dx \qquad \int_1^2 x^2 dx$$

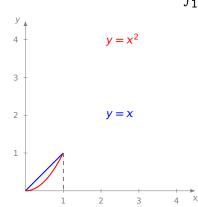
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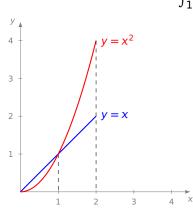
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$$\int_0^1 x dx > \int_0^1 x^2 dx$$
$$\int_1^2 x dx < \int_1^2 x^2 dx$$



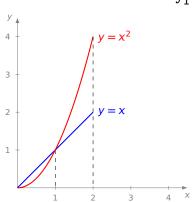
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$$\int_{0}^{1} x dx > \int_{0}^{1} x^{2} dx$$
$$\int_{1}^{2} x dx < \int_{1}^{2} x^{2} dx$$



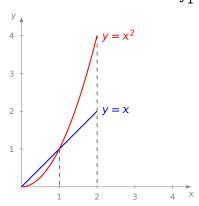
$$\int_{0}^{1} x dx = \int_{0}^{1} x^{2} dx; \int_{1}^{2} x dx = \int_{1}^{2} x^{2} dx$$

解: 当 $0 \le x \le 1$ 时 $x \ge x^2$, 且不恒相等, 所以 $\int_0^1 x dx > \int_0^1 x^2 dx$ $\int_1^2 x dx < \int_1^2 x^2 dx$



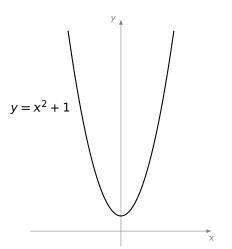
$$\int_{0}^{1} x dx = \int_{0}^{1} x^{2} dx; \int_{1}^{2} x dx = \int_{1}^{2} x^{2} dx$$

解: 当 $0 \le x \le 1$ 时 $x \ge x^2$, 且不恒相等, 所以 $\int_0^1 x dx > \int_0^1 x^2 dx$ 当 $1 \le x \le 2$ 时 $x \le x^2$, 且不恒相等, 所以 $\int_1^2 x dx < \int_1^2 x^2 dx$

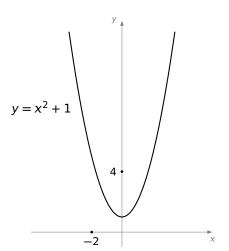


$$\int_{-1}^{3} x^2 + 1 dx \qquad \int_{-1}^{3} 2x + 4 dx.$$

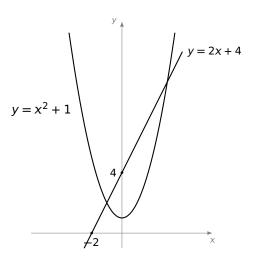
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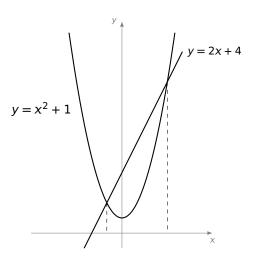
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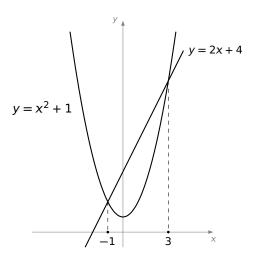
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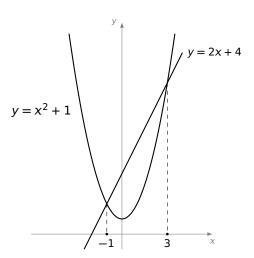
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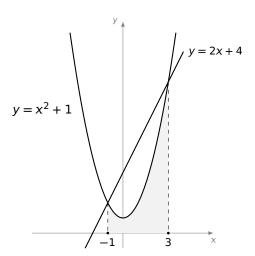
$$\int_{-1}^{3} x^2 + 1 dx \qquad \int_{-1}^{3} 2x + 4 dx.$$



$$\int_{-1}^{3} x^2 + 1 dx < \int_{-1}^{3} 2x + 4 dx.$$

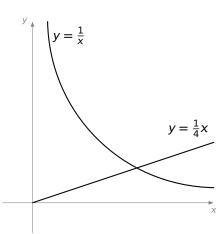


$$\int_{-1}^{3} x^2 + 1 dx < \int_{-1}^{3} 2x + 4 dx.$$

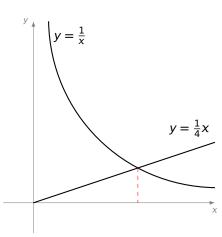


$$\int_2^4 \frac{1}{x} dx \qquad \int_2^4 \frac{1}{4} x dx.$$

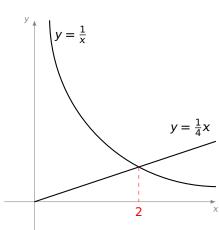
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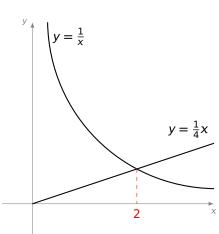
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$$\int_2^4 \frac{1}{x} dx \qquad \qquad \int_2^4 \frac{1}{4} x dx.$$



$$\int_2^4 \frac{1}{x} dx < \int_2^4 \frac{1}{4} x dx.$$



$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx = \int_{0}^{\frac{\pi}{2}} e^{x} \sin x dx$$



$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx = \int_{0}^{\frac{\pi}{2}} e^{x} \sin x dx$$

解:

$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx < \int_{-\frac{\pi}{2}}^{0} 0 dx$$



$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx = \int_{0}^{\frac{\pi}{2}} e^{x} \sin x dx$$

解:

$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx < \int_{-\frac{\pi}{2}}^{0} 0 dx \qquad \int_{0}^{\frac{\pi}{2}} 0 dx < \int_{0}^{\frac{\pi}{2}} e^{x} \sin x dx$$

$$\int_0^{\frac{\pi}{2}} 0 dx < \int_0^{\frac{\pi}{2}} e^x \sin x dx$$

$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx = \int_{0}^{\frac{\pi}{2}} e^{x} \sin x dx$$

解:

$$\int_{-\frac{\pi}{2}}^{0} e^{x} \sin x dx < \int_{-\frac{\pi}{2}}^{0} 0 dx = 0 = \int_{0}^{\frac{\pi}{2}} 0 dx < \int_{0}^{\frac{\pi}{2}} e^{x} \sin x dx$$



$$m(b-a) \le \int_a^b f(x)dx \le M(b-a).$$

设f(x)在[a, b]上最大值为M,最小值为m,则

$$m(b-a) \le \int_a^b f(x)dx \le M(b-a).$$

证明

$$f(x) \leq M$$

$$f(x) \geq m$$

$$m(b-a) \le \int_a^b f(x)dx \le M(b-a).$$

$$\int_{a}^{b} f(x) dx \le \int_{a}^{b} M dx$$

$$f(x) \geq m$$

$$m(b-a) \le \int_a^b f(x)dx \le M(b-a).$$

$$\int_{a}^{b} f(x)dx \le \int_{a}^{b} Mdx = M \int_{a}^{b} 1dx$$
$$f(x) \ge m$$

$$m(b-a) \le \int_a^b f(x)dx \le M(b-a).$$

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设f(x)在[a, b]上最大值为M,最小值为m,则

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证明

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定积分的中值定理 假设 f(x) 在 [a, b] 上连续,则存在 $\xi \in (a, b)$,使

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

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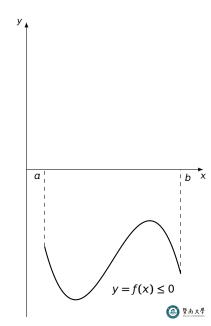
= m或M?

简证 $\frac{1}{b-a} \int_a^b f(x) dx \in (m, M) \Rightarrow$ 连续函数介值定理得证.

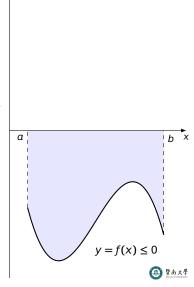


定积分几何意义II

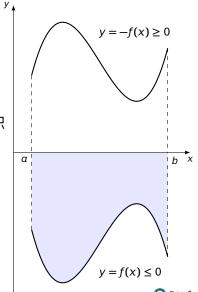
当
$$f \le 0$$
时, $\int_a^b f(x)dx$



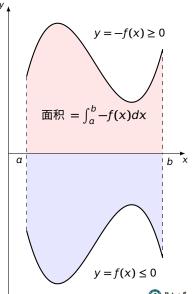
当
$$f \le 0$$
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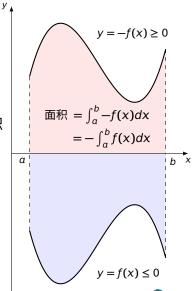
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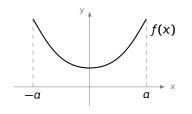
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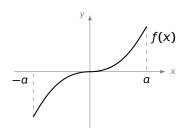


当 $f \le 0$ 时, $\int_a^b f(x)dx = -$ 曲边梯形面积



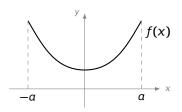
设函数 f(x) 定义在区间 [-a, a] 上,

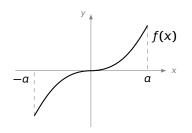




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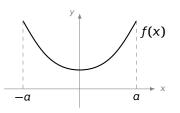
f(x) 为偶函数



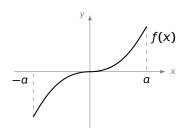


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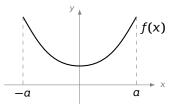


f(x) 为奇函数

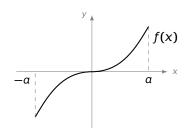


设函数 f(x) 定义在区间 [-a, a] 上,

• 若f(-x) = f(x), $x \in [-a, a]$, 则f(x)为偶函数

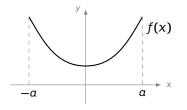


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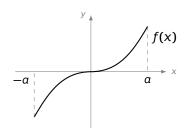


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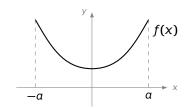


性质 设 f(x) 是 [-a, a] 上的连续 偶函数,则

$$\int_{-a}^{a} f(x)dx = 2 \int_{0}^{a} f(x)dx \stackrel{\text{or}}{=} 2 \int_{-a}^{0} f(x)dx.$$

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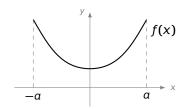
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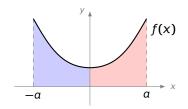
$$\therefore \int_0^a f(x)dx = \int_{-a}^0 f(x)dx$$



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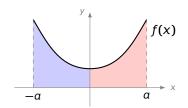


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$$\therefore \int_{a}^{a} f(x)dx = 大曲边梯形面积$$

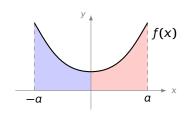


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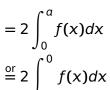


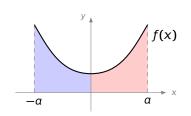
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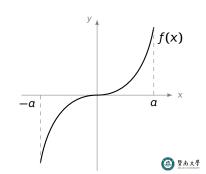


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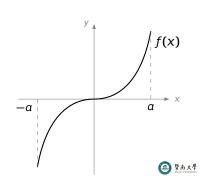
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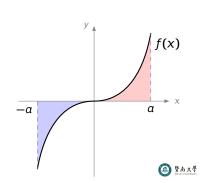
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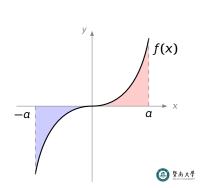
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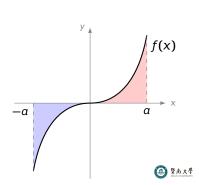
$$\int_{-a}^{a} f(x)dx = \int_{-a}^{0} f(x)dx + \int_{0}^{a} f(x)dx$$
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解 由于被积函数是奇函数,积分区间是关于原点对称,所以积分值为零.

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$$\int_{-1}^{1} (x - \sqrt{1 - x^2})^2 dx$$

$$\int_{-1}^{1} \left(x - \sqrt{1 - x^2} \right)^2 dx = \int_{-1}^{1} x^2 - 2x\sqrt{1 - x^2} + \left(\sqrt{1 - x^2} \right)^2 dx$$



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例1 计算定积分
$$\int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{x^3}{\cos^2 x} dx$$
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