# 第 5 章 $\alpha$ : 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



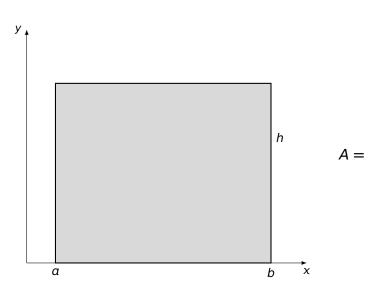
### We are here now...

1. 定积分的概念

2. 定积分的性质

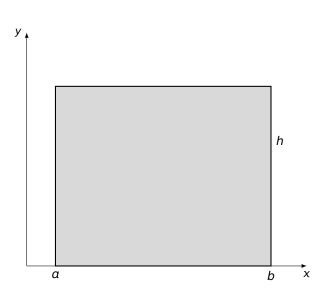


# 矩形形面积



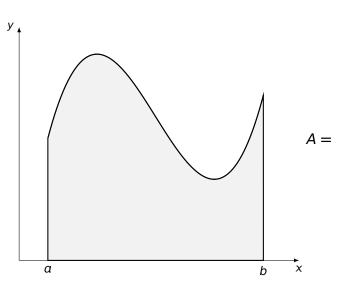


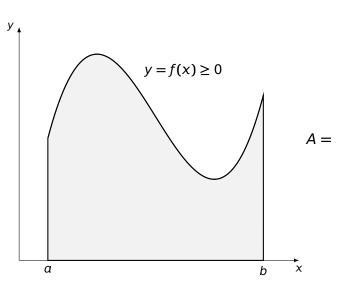
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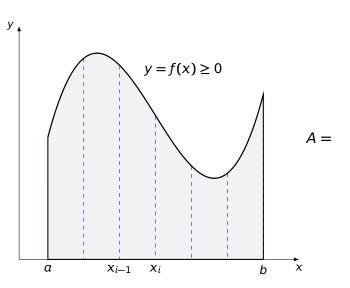


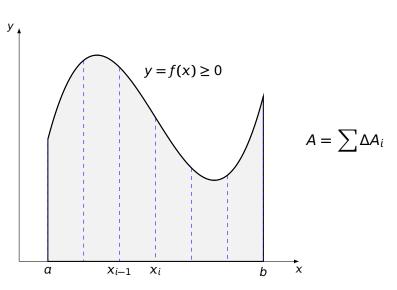


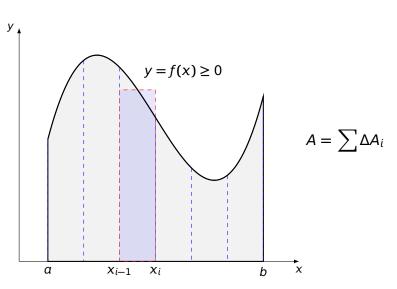


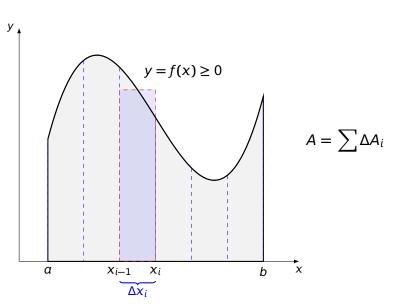


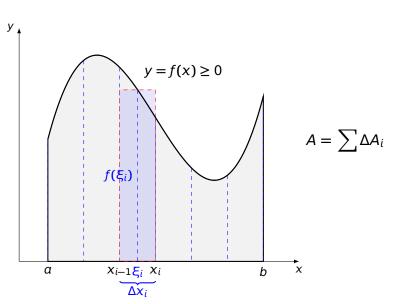


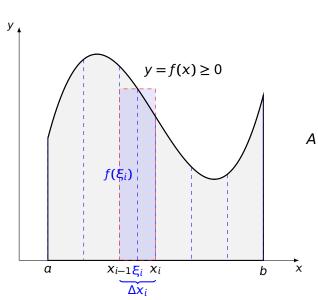


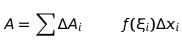


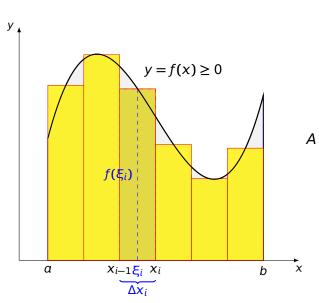




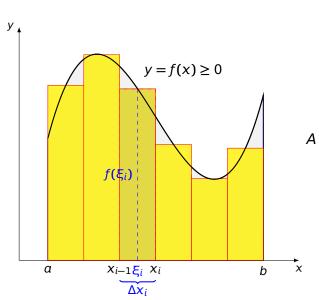






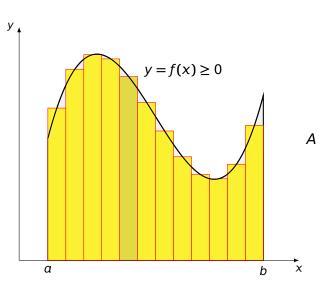


$$A = \sum \Delta A_i \qquad f(\xi_i) \Delta x_i$$



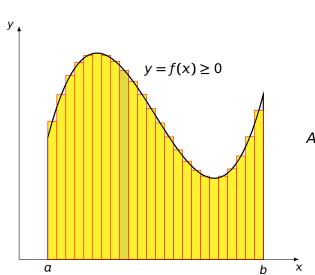
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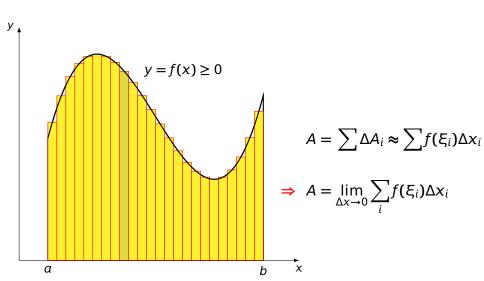
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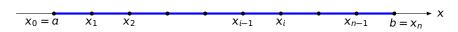


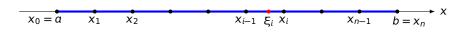
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$$x_0 = a$$
  $x_1$   $x_2$   $x_{i-1}$   $\xi_i$   $x_i$   $x_{n-1}$   $b = x_n$ 

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

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定义 设 f(x) 是定义在区间 [a, b] 上的函数,

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例如  $\int_{10}^{3} f(x) dx = -\int_{3}^{10} f(x) dx$ .

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



• 若极限  $\lim_{\Delta x \to 0} \sum_i f(\xi_i) \Delta x_i$  不存在,则定积分  $\int_a^b f(x) dx$  也就不存在.

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#### 问题

• 何时极限  $\lim_{\substack{\Lambda \times \to 0 \\ \Lambda \times \to 0}} \sum_i f(\xi_i) \Delta x_i$  存在?

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- 或者说,何时定积分  $\int_a^b f(x) dx$  存在? (f(x) 何时可积?)

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**定理** 如果函数 f(x) 在 [a, b] 上连续,则  $\int_a^b f(x) dx$  存在.

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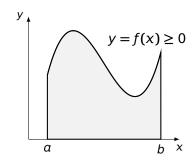
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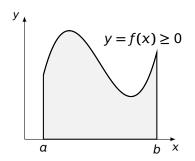


• 假设 $f(x) \ge 0$ ,  $a \le x \le b$ ,



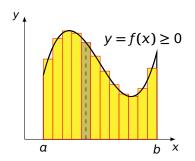
• 假设 $f(x) \ge 0$ , $a \le x \le b$ ,则

曲线 
$$y = f(x)$$
  
底边  $x$  轴  
侧边  $x = a, x = b$    
围成 **曲边梯**



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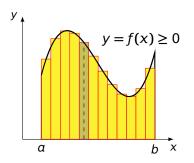


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围成 **曲边梯形**

面积为

$$A = \lim_{\Delta x \to \infty} \sum_{i} f(\xi_i) \Delta x_i$$

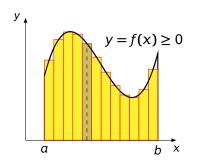


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面积为

$$A = \lim_{\Delta x \to \infty} \sum_{i} f(\xi_{i}) \Delta x_{i} = \int_{a}^{b} f(x) dx$$



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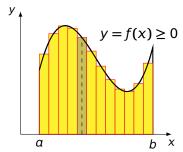
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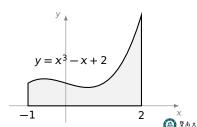
面积为

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例 右图曲边梯形面积,用定积分表示是

$$A =$$





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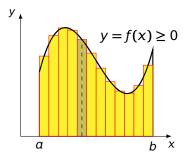
曲线 
$$y = f(x)$$
  
底边  $x$  轴  
侧边  $x = a, x = b$  围成 **曲边梯形**

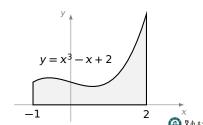
面积为

$$A = \lim_{\Delta x \to \infty} \sum_{i} f(\xi_{i}) \Delta x_{i} = \int_{\alpha}^{b} f(x) dx$$

例 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 计算 
$$\int_a^b 1 dx$$

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#### 方法一 (定义)

$$\int_{a}^{b} 1 dx = \lim_{\Delta x \to 0} \sum_{i} f(\xi_{i}) \Delta x_{i}$$

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#### 方法二 (几何)

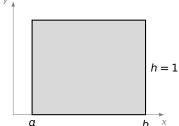
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方法二 (几何)  $\int_a^b 1 dx$  是右图矩形的面积,

所以



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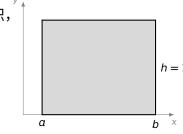
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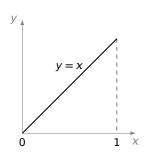
$$\int_{a}^{b} 1 dx = b - a$$





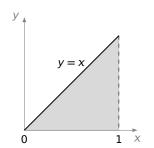
解(利用几何意义)

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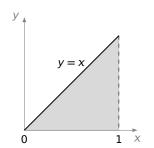




 $\mathbf{F}$  (利用几何意义)  $\int_0^1 x dx$  是如图三角形的面积,所以

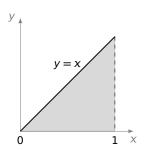


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$$\int_{0}^{1} x dx = \frac{1}{2} \cdot 1 \cdot 1 = \frac{1}{2}$$



#### We are here now...

1. 定积分的概念

2. 定积分的性质



#### 定积分的线性性质

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



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

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



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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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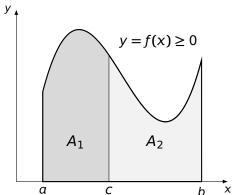
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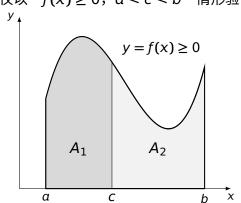
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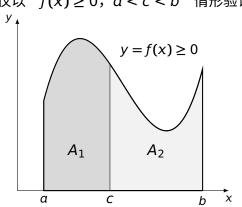
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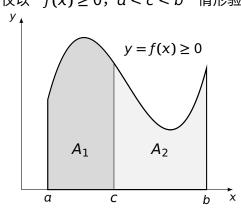


 $\int_{a}^{b} f(x) dx$ = 大曲边梯形面积  $= A_1 + A_2$ 

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





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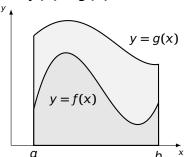
$$\int_{-12}^{2} f(x)dx = \int_{-12}^{-5} f(x)dx + \int_{-5}^{2} f(x)dx$$
$$= \int_{-12}^{-5} f(x)dx - \int_{-5}^{-5} f(x)dx = -6 - (-13) = 7$$

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

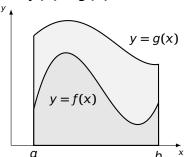


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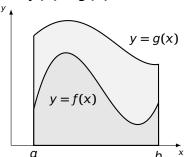
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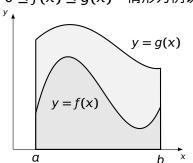
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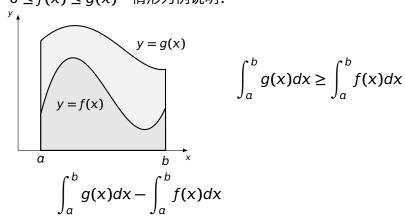
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$$\int_{a}^{b} g(x)dx \ge \int_{a}^{b} f(x)dx$$

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以 " $0 \le f(x) \le g(x)$ " 情形为例说明:



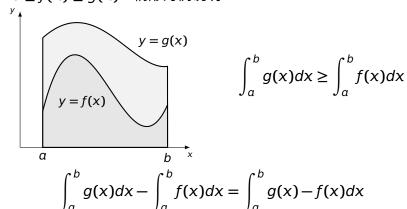
正好是 y = f(x) 与 y = g(x) 围成图形面积



积分的保号性质 如果在区间 [a, b] 上成立  $f(x) \leq g(x)$ ,则

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

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



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

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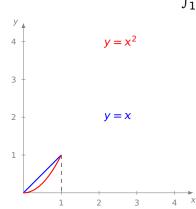
$$\int_0^1 x dx \qquad \int_0^1 x^2 dx$$
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$$\int_0^1 x dx = \int_0^1 x^2 dx; \int_1^2 x dx = \int_1^2 x^2 dx$$

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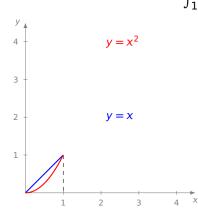
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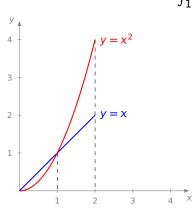
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$$\int_{0}^{1} x dx > \int_{0}^{1} x^{2} dx$$
$$\int_{1}^{2} x dx < \int_{1}^{2} x^{2} dx$$



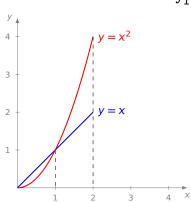
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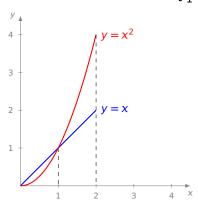
$$\int_{0}^{1} x dx = \int_{0}^{1} x^{2} dx; \int_{1}^{2} x dx = \int_{1}^{2} x^{2} dx$$

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



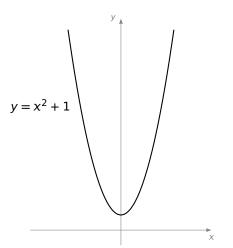
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解: 当  $0 \le x \le 1$  时  $x \ge x^2$ , 且不恒相等, 所以  $\int_0^1 x dx > \int_0^1 x^2 dx$  当  $1 \le x \le 2$  时  $x \le x^2$ , 且不恒相等, 所以  $\int_1^2 x dx < \int_1^2 x^2 dx$ 

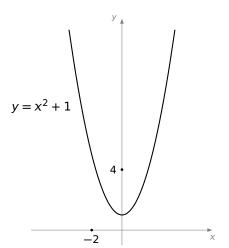


$$\int_{-1}^{3} x^2 + 1 dx \qquad \int_{-1}^{3} 2x + 4 dx.$$

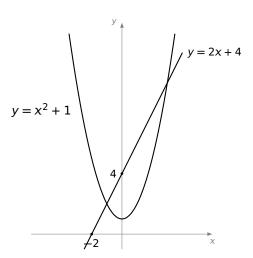
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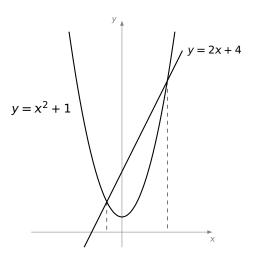
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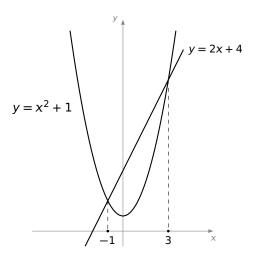
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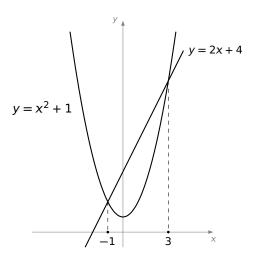
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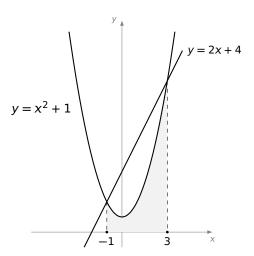
$$\int_{-1}^{3} x^2 + 1 dx \qquad \int_{-1}^{3} 2x + 4 dx.$$



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

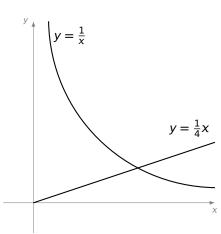


$$\int_{-1}^{3} x^2 + 1 dx < \int_{-1}^{3} 2x + 4 dx.$$

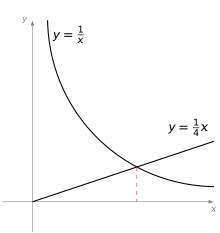


$$\int_2^4 \frac{1}{x} dx \qquad \int_2^4 \frac{1}{4} x dx.$$

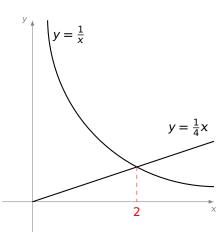
$$\int_2^4 \frac{1}{x} dx \qquad \int_2^4 \frac{1}{4} x dx.$$



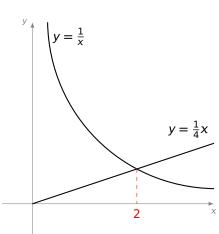
$$\int_2^4 \frac{1}{x} dx \qquad \qquad \int_2^4 \frac{1}{4} x dx.$$



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



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



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



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

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

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

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

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

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



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

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

$$f(x) \leq M$$

$$f(x) \geq m$$

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

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

$$f(x) \geq m$$

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

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

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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

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

设f(x) 在 [a, b] 上最大值为 M,最小值为 m,则

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

$$\int_{a}^{b} f(x)dx \le \int_{a}^{b} Mdx = M \int_{a}^{b} 1dx = M(b-a)$$
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简证  $\frac{1}{b-a}\int_a^b f(x)dx \in (m, M)$ 



设f(x)在[a, b]上最大值为M,最小值为m,则

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证明

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



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

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

