

第7次习题课 二重积分

1. 若 $f(x, y)$ 是有界闭区域 D 上的非负连续函数, 且在 D 上不恒为零, 则 $\iint_D f(x, y) d\sigma > 0$

证: 由题设存在 $P_0(x_0, y_0) \in D$ 使得 $f(P_0) > 0$. 令 $\delta = f(P_0)$, 则由连续函数的局部保号性知:

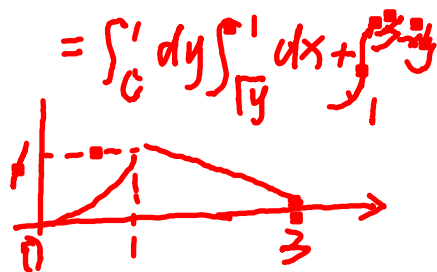
$\exists \eta > 0$ 使得 $f(P) > \delta/2, \forall P \in D_1 (D_1 = U(P_0, \eta) \cap D)$. 又因 $f(x, y) \geq 0$ 且连续, 所以

$$\iint_D f(x, y) d\sigma = \iint_{D_1} f(x, y) d\sigma + \iint_{D-D_1} f(x, y) d\sigma \geq \frac{\delta}{2} \cdot \Delta D_1 > 0$$

故 $\iint_D f(x, y) d\sigma > 0$

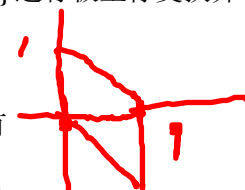
2. 改变累次积分顺序 $\int_0^1 dx \int_0^{x^2} f(x, y) dy + \int_1^3 dx \int_0^{\frac{1}{2}(3-x)} f(x, y) dy$;

解: $\int_0^1 dx \int_0^{x^2} f(x, y) dy + \int_1^3 dx \int_0^{\frac{1}{2}(3-x)} f(x, y) dy = \int_0^1 dy \int_{\sqrt{y}}^{3-2y} f(x, y) dx$



3. 对积分 $\iint_D f(x, y) dx dy$, $D = \{(x, y) | 0 \leq x \leq 1, 0 \leq x + y \leq 1\}$ 进行极坐标变换并写出变换后不同顺序的累次积分

解: 由 $D = \{(x, y) | 0 \leq x \leq 1, 0 \leq x + y \leq 1\}$, 用极坐标变换后, 有



$$\iint_D f(x, y) dx dy = \int_{-\frac{\pi}{4}}^0 d\theta \int_0^{\sec \theta} r f(r \cos \theta, r \sin \theta) dr + \int_0^{\frac{\pi}{2}} d\theta \int_{\cos \theta + \sin \theta}^1 r f(r \cos \theta, r \sin \theta) dr$$

$$= \int_0^{\frac{\sqrt{2}}{2}} r dr \int_{\frac{\pi}{4}}^{\frac{\pi}{2}} f(r \cos \theta, r \sin \theta) d\theta + \int_{\frac{\sqrt{2}}{2}}^1 r dr \int_{\frac{\pi}{4}}^{\frac{\pi}{2} - \arccos \frac{1}{\sqrt{2}r}} f(r \cos \theta, r \sin \theta) d\theta$$

$$+ \int_{\frac{\sqrt{2}}{2}}^1 r dr \int_{\frac{\pi}{4} + \arccos \frac{1}{\sqrt{2}r}}^{\frac{\pi}{2}} f(r \cos \theta, r \sin \theta) d\theta + \int_1^2 r dr \int_{-\frac{\pi}{4}}^{-\arccos \frac{1}{r}} f(r \cos \theta, r \sin \theta) d\theta$$

4. 计算二重积分: $\iint_D |xy| dx dy$, 其中 D 为圆域: $x^2 + y^2 \leq a^2$.

解: 由对称性有

$$\iint_D |xy| dx dy = 4 \int_0^{\frac{\pi}{2}} d\theta \int_0^a r \sin \theta \cdot r \cos \theta \cdot r dr$$

$$= 4 \int_0^{\frac{\pi}{2}} \frac{1}{2} \sin 2\theta d\theta \cdot \int_0^a r^3 dr = 2 \cdot \frac{-\cos 2\theta}{2} \Big|_0^{\frac{\pi}{2}} \cdot \frac{r^4}{4} \Big|_0^a = \frac{a^4}{2}.$$

5. 求由曲线所围的平面图形面积: $(\frac{x^2}{a^2} + \frac{y^2}{b^2}) = \sqrt{x^2 + y^2}$ 。

解: 令 $x = ar \cos \theta, y = br \sin \theta$, 则 $\left| \det \frac{\partial(x, y)}{\partial(r, \theta)} \right| = abr$,

$$D' = \{(r, \theta) : 0 \leq \theta \leq 2\pi, 0 \leq r \leq \sqrt{a^2 \cos^2 \theta + b^2 \sin^2 \theta}\}.$$

于是所求面积

$$\begin{aligned} \Delta D &= \iint_D dx dy = \iint_{D'} ab r dr d\theta \\ &= ab \int_0^{2\pi} d\theta \int_0^{\sqrt{a^2 \cos^2 \theta + b^2 \sin^2 \theta}} r dr \\ &= \frac{1}{2} ab \pi (a^2 + b^2). \end{aligned}$$

6. 试作适当变换, 计算下列积分:

(1) $\iint_D (x+y) \sin(x-y) dx dy, D = \{(x, y) \mid 0 \leq x+y \leq \pi, 0 \leq x-y \leq \pi\};$

(2) $\iint_D e^{\frac{y}{x+y}} dx dy, D = \{(x, y) \mid x+y \leq 1, x \geq 0, y \geq 0\}.$

解: (1) 令 $u = x+y, v = x-y$, 则 $D' = \{(u, v) \mid 0 \leq u \leq \pi, 0 \leq v \leq \pi\},$

$$\left| \det \frac{\partial(u, v)}{\partial(x, y)} \right| = 2, \quad \left| \det \frac{\partial(x, y)}{\partial(u, v)} \right| = \frac{1}{2}.$$

于是 $\iint_D (x+y) \sin(x-y) dx dy = \iint_{D'} u \sin v \cdot \frac{1}{2} du dv = \frac{1}{2} \int_0^\pi u du \int_0^\pi \sin v dv = \frac{1}{2} \pi^2.$

(2) 令 $u = y, v = x+y$, 则 $D' = \{(u, v) \mid 0 \leq u \leq v, 0 \leq v \leq 1\},$

$$\left| \det \frac{\partial(u, v)}{\partial(x, y)} \right| = 1, \quad \left| \det \frac{\partial(x, y)}{\partial(u, v)} \right| = 1.$$

于是 $\iint_D e^{\frac{y}{x+y}} dx dy = \iint_{D'} e^{\frac{u}{v}} du dv = \int_0^1 dv \int_0^v e^{\frac{u}{v}} du = \frac{1}{2} (e-1).$

7. 设 $f(x, y)$ 为连续函数, 且 $f(x, y) = f(y, x)$. 证明:

$$\int_0^1 dx \int_0^x f(x, y) dy = \int_0^1 dx \int_0^x f(1-x, 1-y) dy.$$

证: 令 $u = 1-x, v = 1-y$, 则

$$0 \leq v \leq 1, 0 \leq u \leq v, \quad \left| \det \frac{\partial(x, y)}{\partial(u, v)} \right| = \left| \det \frac{\partial(u, v)}{\partial(x, y)} \right|^{-1} = 1.$$

于是

$$\int_0^1 dx \int_0^x f(1-x, 1-y) dy = \int_0^1 dv \int_0^v f(u, v) du = \int_0^1 dv \int_0^v f(v, u) du.$$

再令 $x=v, u=y$, 得 $\int_0^1 dv \int_0^v f(v, u) du = \int_0^1 dx \int_0^x f(x, y) dy.$

于是 $\int_0^1 dx \int_0^x f(x, y) dy = \int_0^1 dx \int_0^x f(1-x, 1-y) dy.$

8. 计算 $I = \int_0^1 \frac{\ln(1+x)}{(2-x)^2} dx.$

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

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

$$= \int_0^1 \frac{(1-y)dy}{(1+y)(2-y)} = \frac{2}{3} \int_0^1 \frac{dy}{1+y} + \frac{1}{3} \int_0^1 \frac{dy}{2-y} = \frac{1}{3} \ln 2.$$



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

证明: 记 $D=[a, b] \times [a, b]$. 则

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

10. $f(x) \in C[0, 1], f > 0, f \downarrow$. 求证: $\frac{\int_0^1 xf^2(x)dx}{\int_0^1 xf(x)dx} \leq \frac{\int_0^1 f^2(x)dx}{\int_0^1 f(x)dx}.$

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

$$\begin{aligned} I &= \int_0^1 xf^2(x)dx \int_0^1 f(y)dy - \int_0^1 xf(x)dx \int_0^1 f^2(y)dy \\ &= \iint_{0 \leq x, y \leq 1} xf^2(x)f(y)dxdy - \iint_{0 \leq x, y \leq 1} xf(x)f^2(y)dxdy \\ &= \iint_{0 \leq x, y \leq 1} xf(x)f(y)[f(x) - f(y)]dxdy. \end{aligned}$$

由于积分区域关于直线 $y = x$ 对称, 所以

$$I = \iint_{0 \leq x, y \leq 1} yf(x)f(y)[f(y) - f(x)]dxdy.$$

两式相加, 由 $f > 0, f \downarrow$, 得

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

11. 设 $D = \{(x, y) | 0 \leq x, y \leq 1\}, z = f(x, y) \in C^2(D), \left| \frac{\partial^2 f(x, y)}{\partial x \partial y} \right| \leq 4, \forall (x, y) \in D$;

$f(x, y) \equiv f'_x(x, y) \equiv 0, \forall (x, y) \in \partial D$. 证明: $\left| \iint_D f(x, y)dxdy \right| \leq 1$.

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

$$\begin{aligned} &= \int_0^1 \left[xf(x, y) \Big|_{x=0}^1 - \int_0^1 x \frac{\partial f(x, y)}{\partial x} dx \right] dy = - \int_0^1 dy \int_0^1 x \frac{\partial f}{\partial x} dx = - \int_0^1 x dx \int_0^1 \frac{\partial f}{\partial x} dy \\ &= - \int_0^1 x \left[y \frac{\partial f}{\partial x} \Big|_{y=0}^1 - \int_0^1 y \frac{\partial^2 f}{\partial x \partial y} dy \right] dx = \int_0^1 x dx \int_0^1 y \frac{\partial^2 f}{\partial x \partial y} dy = \iint_D xy \frac{\partial^2 f}{\partial x \partial y} dxdy \end{aligned}$$

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

$$\leq 4 \iint_D xy dxdy = 4 \int_0^1 x dx \int_0^1 y dy = 1. \square$$