

基本方法

凑微分法（第一换元积分法）

- 关键在于找到那一个可以将积分简化成会积函数的形式的东西

Ex1

$$I = \int \frac{1 - \ln x}{(x - \ln x)^2} dx$$

联想: $\left(\frac{\ln x}{x}\right)' = \frac{1 - \ln x}{x^2}$

解

$$\begin{aligned} I &= \int \frac{\frac{1 - \ln x}{x^2}}{\left(1 - \frac{\ln x}{x}\right)^2} dx \\ &= - \int \frac{1}{\left(1 - \frac{\ln x}{x}\right)^2} d\left(1 - \frac{\ln x}{x}\right) \\ &= \frac{1}{1 - \frac{\ln x}{x}} + C \\ &= \frac{x}{x - \ln x} + C \end{aligned}$$

Ex2

$$I = \int \frac{1 + x}{x(1 + xe^x)} dx$$

联想: $(xe^x)' = (1 + x)e^x$

解

$$\begin{aligned} I &= \int \frac{(1 + x)e^x}{xe^x(1 + xe^x)} dx \\ &= \int \frac{1}{xe^x(1 + xe^x)} d(xe^x) \\ &= \int \left(\frac{1}{xe^x} - \frac{1}{1 + xe^x} \right) d(xe^x). \end{aligned}$$

Ex3

$$I = \int \frac{1+x^2}{1+x^4} dx$$

解

$$\begin{aligned} I &= \int \frac{1 + \frac{1}{x^2}}{x^2 + \frac{1}{x^2}} dx \\ &= \int \frac{\left(x - \frac{1}{x}\right)'}{2 + \left(x - \frac{1}{x}\right)^2} dx \\ &= \int \frac{1}{2 + \left(x - \frac{1}{x}\right)^2} d\left(x - \frac{1}{x}\right) \\ &= \frac{1}{\sqrt{2}} \arctan \frac{x^2 - 1}{\sqrt{2}x} + C \end{aligned}$$

Ex4

$$I = \int \frac{1-x^2}{1+x^4} dx$$

Ex5

$$I = \int \frac{1}{1+x^4} dx$$

解

$$\begin{aligned} I &= \frac{1}{2} \int \frac{(1+x^2) + (1-x^2)}{1+x^4} dx \\ &= \frac{1}{2} \int \frac{1+x^2}{1+x^4} dx - \frac{1}{2} \int \frac{x^2-1}{1+x^4} dx \\ &= \frac{1}{2} \int \frac{1+\frac{1}{x^2}}{x^2+\frac{1}{x^2}} dx - \frac{1}{2} \int \frac{1-\frac{1}{x^2}}{x^2+\frac{1}{x^2}} dx \\ &= \frac{1}{2} \int \frac{1}{2 + \left(x - \frac{1}{x}\right)^2} d\left(x - \frac{1}{x}\right) - \frac{1}{2} \int \frac{1}{\left(x + \frac{1}{x}\right)^2 - 2} d\left(x + \frac{1}{x}\right) \\ &= \frac{\sqrt{2}}{4} \arctan \frac{x^2 - 1}{\sqrt{2}x} + \frac{1}{4\sqrt{2}} \ln \frac{x^2 + \sqrt{2}x + 1}{x^2 - \sqrt{2}x + 1} + C. \end{aligned}$$

第二换元积分法

- 三角代换
- 根式代换
- 倒置代换

- 二项代换
- 欧拉代换

Ex1

$$I = \int \frac{1}{\sqrt{(5+x^2)^3}} dx$$

解

令 $x = \sqrt{5} \tan t$, $t \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$, 则

$$dx = \sqrt{5} \sec^2 t dt$$

$$I = \int \frac{\sqrt{5} \sec^2 t}{\sqrt{125} \sec^3 t} dt$$

$$= \frac{1}{5} \int \cos t dt$$

$$= \frac{\sin t}{5} + C$$

$$= \frac{x}{5\sqrt{5+x^2}} + C$$

Ex2

$$I = \int \frac{1}{\sqrt[3]{(x+1)^2(x-1)^4}} dx$$

解

$$I = \int \frac{\sqrt[3]{(x+1)^4}}{\sqrt[3]{(x+1)^6(x-1)^4}} dx = \int \frac{1}{(x+1)^2} \left(\sqrt[3]{\frac{x+1}{x-1}} \right)^4 dx$$

令 $t = \sqrt[3]{\frac{x+1}{x-1}}$, 则

$$x = 1 + \frac{2}{t^3 - 1}$$

$$I = -\frac{3}{2} \int dt$$

$$= -\frac{3}{2} t + C$$

$$= -\frac{3}{2} \sqrt[3]{\frac{x+1}{x-1}} + C$$

- 二项代换 $t = x \pm \frac{1}{x}$

Ex3

$$I = \int \frac{x^8(x^2 + 1)}{(x^2 - 1)^{10}} dx$$

解

$$\begin{aligned} I &= \int \frac{x^{10} \left(1 + \frac{1}{x^2}\right)}{x^{10} \left(x - \frac{1}{x}\right)^{10}} dx \\ &= \int \frac{1}{\left(x - \frac{1}{x}\right)^{10}} d\left(x - \frac{1}{x}\right) \\ &= -\frac{1}{9\left(x - \frac{1}{x}\right)^9} + C \\ &= -\frac{x^9}{9(x^2 - 1)^9} + C \end{aligned}$$

Ex4

$$I = \int \frac{x^2 - 1}{x^4 + 3x^2 + 1} dx$$

解

$$\begin{aligned} I &= \int \frac{x^2 \left(1 - \frac{1}{x^2}\right)}{x^2 \left(x^2 + 3 + \frac{1}{x^2}\right)} dx \\ &= \int \frac{1 - \frac{1}{x^2}}{x^2 + 3 + \frac{1}{x^2}} dx \\ &= \int \frac{1}{1 + \left(x + \frac{1}{x}\right)^2} d\left(x + \frac{1}{x}\right) \\ &= \arctan\left(x + \frac{1}{x}\right) + C \end{aligned}$$

分部积分法

- 一般为“三指对反幂”

回归法;

顾名思义就是分部积分几次之后又得到了最初的被积函数，此时我们可以直接把结果解出来

Ex1

$$I = \int \frac{x e^{\arctan x}}{\sqrt{(1+x^2)^3}} dx$$

解

$$\begin{aligned} I &= \int \frac{x}{\sqrt{1+x^2}} d(e^{\arctan x}) \\ &= \frac{x}{\sqrt{1+x^2}} e^{\arctan x} - \int e^{\arctan x} \cdot \frac{dx}{\sqrt{(1+x^2)^3}} \\ &= \frac{x}{\sqrt{1+x^2}} e^{\arctan x} - \int \frac{1}{\sqrt{1+x^2}} d(e^{\arctan x}) \\ &= \frac{x-1}{\sqrt{1+x^2}} e^{\arctan x} - \int \frac{x e^{\arctan x}}{\sqrt{(1+x^2)^3}} dx \end{aligned}$$

拆项法

- 有些积分可以通过拆项变成几个积分，（1）可能会出现非初等函数，但是最后这些非初等函数会相互抵消，最后反而可以求出积分（2）可能会出现上面的“回归”现象

Ex1

$$I = \int \left(1 + x - \frac{1}{x}\right) e^{x+\frac{1}{x}} dx$$

解

$$I = \int e^{x+\frac{1}{x}} dx + \int \left(x - \frac{1}{x}\right) e^{x+\frac{1}{x}} dx$$

其中

$$\begin{aligned} \int \left(x - \frac{1}{x}\right) e^{x+\frac{1}{x}} dx &= \int x \left(1 - \frac{1}{x^2}\right) e^{x+\frac{1}{x}} dx \\ &= \int x e^{x+\frac{1}{x}} d\left(x + \frac{1}{x}\right) \\ &= \int x d\left(e^{x+\frac{1}{x}}\right) \\ &= x e^{x+\frac{1}{x}} - \int e^{x+\frac{1}{x}} dx \end{aligned}$$

Ex2

$$I = \int \frac{x^2(x \sec^2 x + \tan x)}{(x \tan x + 1)^2} dx$$

解

注意到

$$\begin{aligned} (x \tan x + 1)' &= x \sec^2 x + \tan x, \\ I &= \int x^2 d\left(-\frac{1}{x \tan x + 1}\right) \\ &= -\frac{x^2}{x \tan x + 1} + \int \frac{2x}{x \tan x + 1} dx \\ &= -\frac{x^2}{x \tan x + 1} + 2 \int \frac{x \cos x}{x \sin x + \cos x} dx \end{aligned}$$

注意到

$$\begin{aligned} (x \sin x + \cos x)' &= x \cos x, \\ I &= -\frac{x^2}{x \tan x + 1} + 2 \int \frac{d(x \sin x + \cos x)}{x \sin x + \cos x} \\ &= -\frac{x^2}{x \tan x + 1} + 2 \ln |x \sin x + \cos x| + C \end{aligned}$$

Ex3

$$I = \int \frac{x^2}{(x \sin x + \cos x)^2} dx$$

解

联想到

$$d\left(\frac{1}{f(x)}\right) = -\frac{f'(x)}{f^2(x)},$$

这里 $f(x) = x \sin x + \cos x$, $f'(x) = x \cos x$

$$\begin{aligned} I &= \int \frac{x}{\cos x} \cdot \frac{x \cos x}{(x \sin x + \cos x)^2} dx \\ &= \int \frac{x}{\cos x} d\left(-\frac{1}{x \sin x + \cos x}\right) \\ &= -\frac{x}{\cos x(x \sin x + \cos x)} + \int \frac{1}{x \sin x + \cos x} \cdot \left(\frac{x}{\cos x}\right)' dx \\ &= -\frac{x}{\cos x(x \sin x + \cos x)} + \int \frac{1}{\cos^2 x} dx \\ &= -\frac{x}{\cos x(x \sin x + \cos x)} + \tan x + C \end{aligned}$$

