

不定积分的积分法

换元法

第一类换元积分法

$$\int \frac{dx}{\sqrt{a^2 - x^2}} = \int \frac{1}{\sqrt{1 - (\frac{x}{a})^2}} d(\frac{x}{a}) = \arcsin \frac{x}{a} + C$$

$$\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \int \frac{1}{1 + (\frac{x}{a})^2} d(\frac{x}{a}) = \frac{1}{a} \arctan \frac{x}{a} + C$$

$$\begin{aligned} & \int \frac{x}{(2x+1)^2} dx \\ &= \frac{1}{4} \int \frac{(2x+1) - 1}{(2x+1)^2} d(2x+1) \\ &= \frac{1}{4} \left[\int \frac{d(2x+1)}{2x+1} - \int \frac{d(2x+1)}{(2x+1)^2} \right] \\ &= \frac{1}{4} \left(\ln |2x+1| + \frac{1}{2x+1} \right) + C \end{aligned}$$

$$\begin{aligned} & \int \frac{dx}{x^2 + 2x + 5} \\ &= \int \frac{d(x+1)}{2^2 + (x+1)^2} \\ &= \frac{1}{2} \arctan \frac{x+1}{2} + C \end{aligned}$$

$$\begin{aligned} & \int \frac{dx}{\sqrt{2x - x^2}} \\ &= \int \frac{d(x-1)}{\sqrt{1 - (x-1)^2}} \\ &= \arcsin(x-1) + C \end{aligned}$$

$$\begin{aligned} & \int \frac{x+1}{x^2 + 2x + 3} dx \\ \text{原式} &= \frac{1}{2} \int \frac{d(x^2 + 2x + 3)}{x^2 + 2x + 3} \\ &= \frac{1}{2} \ln(x^2 + 2x + 3) + C \end{aligned}$$

$$\int \frac{x^2}{\sqrt{x^3 + 1}} dx$$

$$\begin{aligned}
 \text{原式} &= \frac{1}{3} \int \frac{d(x^3 + 1)}{\sqrt{x^3 + 1}} \\
 &= \frac{2}{3} \int \frac{d(x^3 + 1)}{2\sqrt{x^3 + 1}} \\
 &= \frac{2}{3} \sqrt{x^3 + 1} + C
 \end{aligned}$$

$$\begin{aligned}
 &\int \frac{x}{4 + x^4} dx \\
 \text{原式} &= \frac{1}{2} \int \frac{d(x^2)}{2^2 + (x^2)^2} \\
 &= \frac{1}{4} \int \frac{d(x^2)}{2^2 + (x^2)^2} \\
 &= \frac{1}{4} \arctan \frac{x^2}{2} + C
 \end{aligned}$$

$$\begin{aligned}
 &\int \frac{dx}{\sqrt{x}(1+x)} \\
 \text{原式} &= 2 \int \frac{dx}{2\sqrt{x}(1+x)} \\
 &= 2 \int \frac{d\sqrt{x}}{(1+x)} \\
 &= 2 \arctan \sqrt{x} + C
 \end{aligned}$$

$$\begin{aligned}
 &\int \frac{\tan^2 \sqrt{x}}{\sqrt{x}} dx \\
 \text{原式} &= 2 \int \tan^2 \sqrt{x} d\sqrt{x} \\
 &= 2 \int (\sec^2 \sqrt{x} - 1) d\sqrt{x} \\
 &= 2(\tan \sqrt{x} - \sqrt{x}) + C
 \end{aligned}$$

$$\begin{aligned}
 x^a &= \left(\frac{1}{a+1} x^{a+1} \right)' \\
 \frac{1}{2\sqrt{x}} &= (\sqrt{x})' \\
 e^x &= (e^x)'
 \end{aligned}$$

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

$$\int \frac{e^x}{4 + e^{2x}} dx$$

$$\text{原式} = \int \frac{de^x}{2^2 + (e^x)^2}$$

$$= \frac{1}{2} \arctan \frac{e^x}{2} + C$$

$$\int \frac{1}{1 + e^x} dx$$

$$\text{原式} = \int \frac{dx}{e^x(e^{-x} + 1)}$$

$$= \int \frac{e^{-x}}{e^{-x} + 1} dx$$

$$= - \int \frac{d(e^{-x} + 1)}{e^{-x} + 1}$$

$$= - \ln(e^{-x} + 1) + C$$

计算不定积分 $\int \frac{\sin x}{\sin x + \cos x} dx$.

$$\text{原式} = \frac{1}{\sqrt{2}} \int \frac{\sin x}{\cos(x - \frac{\pi}{4})} dx$$

$$= \frac{1}{\sqrt{2}} \int \frac{\sin[(x - \frac{\pi}{4}) + \frac{\pi}{4}]}{\cos(x - \frac{\pi}{4})} d(x - \frac{\pi}{4})$$

$$= \frac{1}{2} \int \frac{\sin(x - \frac{\pi}{4}) + \cos(x - \frac{\pi}{4})}{\cos(x - \frac{\pi}{4})} d(x - \frac{\pi}{4})$$

$$= \frac{1}{2} \int \tan(x - \frac{\pi}{4}) d(x - \frac{\pi}{4}) + \frac{1}{2} (x - \frac{\pi}{4})$$

$$= -\frac{1}{2} \ln |\cos(x - \frac{\pi}{4})| + \frac{x}{2} + C$$

$$F'(u) = f(u), u = \Phi(x) \text{可导}$$

$$\int f[\Phi(x)] \Phi'(x) dx = \int f[\Phi(x)] d\Phi(x) = \int f(t) dt$$

$$= F(t) + C = F[\Phi(x)] + C$$

$$\int \frac{dx}{x^2 + 2x + 5}$$

$$\text{原式} = \int \frac{d(x + 1)}{2^2 + (x + 1)^2}$$

$$= \frac{1}{2} \arctan \frac{x + 1}{2} + C$$

$$\int \frac{dx}{x^2 - x - 2}$$

$$\begin{aligned}
 \text{原式} &= \int \frac{dx}{(x-2)(x+1)} \\
 &= \frac{1}{3} \int \left(\frac{1}{x-2} - \frac{1}{x+1} \right) dx \\
 &= \frac{1}{3} \left[\int \frac{d(x-2)}{x-2} - \int \frac{d(x+1)}{x+1} \right] \\
 &= \frac{1}{3} \ln \left| \frac{x-2}{x+1} \right| + C
 \end{aligned}$$

$$\int \frac{dx}{\sqrt{x}(4+x)}$$

$$\begin{aligned}
 \text{原式} &= 2 \int \frac{d\sqrt{x}}{2^2 + (\sqrt{x})^2} \\
 &= \arctan \frac{\sqrt{x}}{2} + C
 \end{aligned}$$

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

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

第二类换元积分法

$$\begin{aligned}
 \int f(x) dx &= \int f[\Phi(t)] \Phi'(t) dt = \int g(t) dt \\
 &= G(t) + C = G[\Phi^{-1}(x)] + C
 \end{aligned}$$

无理→有理

1. 无理 \Rightarrow 有理

$$\begin{aligned}
 \int \frac{dx}{\sqrt{x}(1-x)} &= 2 \int \frac{dx}{2\sqrt{x}\sqrt{1-x}} = 2 \frac{d(\sqrt{x})}{\sqrt{1-(\sqrt{x})^2}} \\
 &= 2 \arcsin \sqrt{x} + C
 \end{aligned}$$

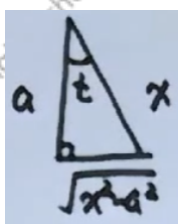
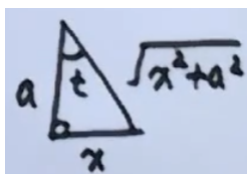
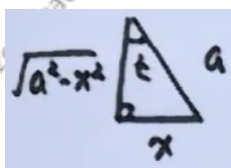
$$\begin{aligned} & \int \frac{dx}{\sqrt{x}(x-2)} \\ &= 2 \int \frac{d(\sqrt{x})}{(\sqrt{x})^2 - (\sqrt{2})^2} \\ &= 2 \frac{1}{2\sqrt{2}} \ln \left| \frac{\sqrt{x} - \sqrt{2}}{\sqrt{x} + \sqrt{2}} \right| + C \end{aligned}$$

求 $\int \frac{dx}{1 + \sqrt{x}}.$

$$t = \sqrt{x}$$

$$\int \frac{dx}{1 + \sqrt{x}} = 2 \int \frac{t dt}{1 + t} = 2 \int (1 - \frac{1}{1+t}) dt = 2(t - \ln|1+t|) + C = 2\sqrt{x} - 2\ln(1 + \sqrt{x}) + C$$

平方和 平方差

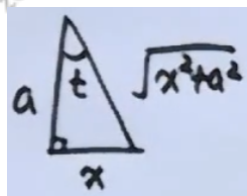


2. 三角代换

$$\textcircled{1} \sqrt{a^2 - x^2} = a \cos t, x = a \sin t$$

$$\textcircled{2} \sqrt{x^2 + a^2} = a \sec t, x = a \tan t$$

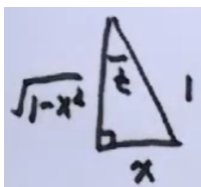
$$\textcircled{3} \sqrt{x^2 - a^2} = a \tan t, x = a \sec t$$



$$\begin{aligned} & \int \frac{dx}{\sqrt{x^2 + a^2}} = \int \frac{dx}{a \sec t}, x = a \tan t \\ &= \int \frac{a \sec^2 t}{a \sec t} dx = \int \sec t dt = \ln |\sec t + \tan t| + C \\ &= \ln \frac{\sqrt{x^2 + a^2} + x}{a} + C \\ &= \ln(x + \sqrt{x^2 + a^2}) + C \end{aligned}$$

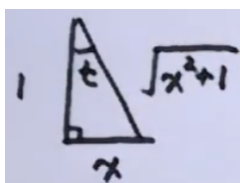
求不定积分 $\int \frac{dx}{x^2 \sqrt{1-x^2}}.$

$$\begin{aligned} \text{原式} &= \int \frac{\cos t}{\sin^2 t \cos t} dt, x = \sin t \\ &= \int \csc^2 t dt \\ &= -\cot t + C \\ &= -\frac{\sqrt{1-x^2}}{x} + C \end{aligned}$$



求 $\int \frac{1}{x^2 \sqrt{x^2+1}} dx$

$$\begin{aligned} \text{原式} &= \int \frac{\sec^2 t}{\tan^2 t \sec t} dt, x = \tan t \\ &= \int \frac{\cos t}{\sin^2 t} dt \\ &= \frac{d(\sin t)}{\sin^2 t} \\ &= -\frac{1}{\sin t} + C \\ &= -\frac{\sqrt{x^2+1}}{x} + C \end{aligned}$$



分部积分法

$$(uv)' = u'v + uv'$$

$$uv = \int u'v dx + \int uv' dx$$

$$= \int v du + \int u dv$$

$$\int u dv = uv - \int v du$$

幂 * 指

$$\int \text{幂} * \text{指} dx$$

求 $\int x^2 e^x dx.$

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

幂 * 对数

$$\int \text{幂} * \text{对数} dx$$

$$\text{求} \int x \ln^2 x dx.$$

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

幂 * 三角

$$\int \text{幂} * \text{三角} dx$$

$$\text{求} \int x^2 \sin 2x dx.$$

$$\begin{aligned}
 \int x^2 \sin 2x dx &= -\frac{1}{2} \int x^2 d(\cos 2x) \\
 &= -\frac{1}{2} (x^2 \cos 2x - 2 \int x \cos 2x dx) \\
 &= -\frac{x^2}{2} \cos 2x + \frac{1}{2} \int x d(\sin 2x) \\
 &= -\frac{x^2}{2} \cos 2x + \frac{1}{2} (x \sin 2x - \int \sin 2x dx) \\
 &= -\frac{x^2}{2} \cos 2x + \frac{x}{2} \sin 2x + \frac{1}{4} \cos 2x + C
 \end{aligned}$$

$$\int x \tan^2 x dx$$

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

幂 * 反三角

$$\int \text{幂} * \text{反三角} dx$$

$$\text{求 } \int x \arctan x dx.$$

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

$$\begin{aligned}
 \int \arcsin x dx &= x \arcsin x - \int x d(\arcsin x) \\
 &= x \arcsin x + \int \frac{-2x}{2\sqrt{1-x^2}} dx \\
 &= x \arcsin x + \int \frac{d(1-x^2)}{2\sqrt{1-x^2}} \\
 &= x \arcsin x + \sqrt{1-x^2} + C
 \end{aligned}$$

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$$\int e^{ax} \begin{cases} \cos bx \\ \sin bx \end{cases} dx$$

$$\text{求 } \int e^{2x} \cos x dx.$$

$$\begin{aligned}
 I &= \int e^{2x} \cos x dx = \int e^{2x} d(\sin x) = e^{2x} \sin x - 2 \int e^{2x} \sin x dx \\
 &= e^{2x} \sin x + 2 \int e^{2x} d(\cos x) = e^{2x} \sin x + 2(e^{2x} \cos x - 2 \int e^{2x} \cos x dx) \\
 &= e^{2x} \sin x + 2e^{2x} \cos x - 4I \\
 \Rightarrow \text{原式} &= \frac{1}{5} e^{2x} (\sin x + 2 \cos x) + C
 \end{aligned}$$

$$\begin{aligned}\int \sec^4 x dx &= \int (1 + \tan^2 x) d(\tan x) \\ &= \tan x + \frac{1}{3} \tan^3 x + C\end{aligned}$$

求 $\int \sec^3 x dx$.

$$\begin{aligned}\text{解: } I &= \int \sec^3 x dx = \int \sec x d(\tan x) \\ &= \sec x \tan x - \int \tan^2 x \sec x dx \\ &= \sec x \tan x - \int \sec^3 dx + \int \sec x dx \\ &= \sec x \tan x + \ln |\sec x + \tan x| - I \\ \Rightarrow I &= \frac{1}{2} (\sec x \tan x + \ln |\sec x + \tan x|) + C\end{aligned}$$