

有理式的不定积分

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一. 命题总结

- 1. 定理: 连续函数 - 这有原函数.
初等函数 - 这有原函数.
- 2. 方法: ①分部积分法.
②换元积分法.

二. 多项式(有理函数)

- 1. 定义: $P(x) = a_n x^n + \dots + a_1 x + a_0$
 $Q(x) = b_n x^n + \dots + b_1 x + b_0$
约分形式: 分子次数 \geq 分母次数
真形式: 分子次数 $<$ 分母次数
假分式 $\xrightarrow{\text{多项式除法}}$ 多项式 + 真分式.
- 证明: 对 $\deg P(x) = m, \deg Q(x) = n, m < n$,
- 这存在多项式 $R(x), \deg R(x) = m$,
使 $P(x) = Q(x)R(x) + \frac{P(x)}{Q(x)}$.
- 例: $P(x) = x^3 + 2x + 1, Q(x) = x^2 + 1$
 $\frac{x^3 + 2x + 1}{x^2 + 1} = x + \frac{-x + 1}{x^2 + 1}$
 $= x + \frac{-x + 1}{x^2 + 1}$
 $\Rightarrow P(x) = (x^2 + 1) \left(\frac{1}{2} x^2 - \frac{1}{2} x \right) + \frac{1}{2} x + 1$
- 2. 待定系数法:
 $x^3 + 2x + 1 = (x^2 + b)(c_1 x^2 + c_2 x + c_3) + R(x)$
 $\Rightarrow 2c_3 = 1, 2c_1 = 0, 2c_2 + 3c_3 = 0$
 $\therefore c_3 = \frac{1}{2}, c_1 = 0, c_2 = -\frac{3}{2}, c_0 = 0$

三. 多项式分解

如 $x^2 - 9$ 在实数域中有根, 在 \mathbb{C} 中有根.
 $x^2 + 1$ 在 \mathbb{R} 中无根, 在 \mathbb{C} 中有根.
代数基本定理: 复系数多项式在 \mathbb{C} 中可分解.
 $P(x) = (x - \alpha_1)(x - \alpha_2) \dots (x - \alpha_n)$
其中 k 是重根, $n - k = 2k$ 个是虚根, 两两共轭
对 $(x - \alpha)(x - \bar{\alpha}) = x^2 + \beta x + \gamma, \beta^2 - 4\gamma < 0$
则有 $P(x) = (x - \alpha_1)(x - \alpha_2) \dots (x^2 + \beta_1 x + \gamma_1) \dots (x^2 + \beta_r x + \gamma_r)$

四. 有理式分解

$Q(x) = (x - \alpha_1)^{r_1} (x - \alpha_2)^{r_2} \dots (x^2 + \beta_1 x + \gamma_1)^{s_1} (x^2 + \beta_2 x + \gamma_2)^{s_2}$
设 $\frac{P(x)}{Q(x)}$ 是真分式, 则
 $\frac{P(x)}{Q(x)} = \frac{A_1}{x - \alpha_1} + \dots + \frac{A_n}{(x - \alpha_n)^{r_n}} + \frac{B_1 x + C_1}{(x^2 + \beta_1 x + \gamma_1)^{s_1}} + \dots + \frac{B_r x + C_r}{(x^2 + \beta_r x + \gamma_r)^{s_r}}$

五. 有理式的不定积分

将 $\frac{P(x)}{Q(x)}$ 分解, 出现 $\frac{A}{x - \alpha}$ 和 $\frac{Bx + C}{x^2 + \beta x + \gamma}$.
 $\int \frac{A}{x - \alpha} dx = \begin{cases} A \ln|x - \alpha| + C, & r = 1 \\ -\frac{A}{r - 1} \cdot \frac{1}{(x - \alpha)^{r - 1}} + C, & r \neq 1 \end{cases}$
 $\int \frac{Bx + C}{x^2 + \beta x + \gamma} dx = \int \frac{(2x + \beta) \frac{B}{2} + C - \frac{\beta B}{2}}{(x + \frac{\beta}{2})^2 + \gamma - \frac{\beta^2}{4}} dx$
 $= \frac{B}{2} \int \frac{2x + \beta}{(x + \frac{\beta}{2})^2 + \gamma - \frac{\beta^2}{4}} dx + (C - \frac{\beta B}{2}) \int \frac{1}{(x + \frac{\beta}{2})^2 + \gamma - \frac{\beta^2}{4}} dx$
 $= \frac{B}{2} \int \frac{du}{u^2} + (C - \frac{\beta B}{2}) \int \frac{1}{u^2 + a^2}$
 $= \frac{B}{2} \ln|u| + (C - \frac{\beta B}{2}) \frac{1}{a} \arctan \frac{u}{a} + C, \quad s = 1$
 $= \frac{B}{2} \cdot \frac{1}{s - 1} \cdot \frac{1}{u^{1 - s}} + C, \quad s \neq 1$
【书例逆推, $s \neq 1$
 $I_m = \frac{1}{2m} \frac{1}{(x + \frac{\beta}{2})^{2m}} + \frac{2m - 1}{2m} I_{m-1}$
 $I_1 = \frac{1}{a} \arctan \frac{u}{a}$ 】

例1. $\int \frac{1}{x^2 + 1} dx$
 $= \int \frac{1}{(x + i)(x - i)} dx = \int \left(\frac{A}{x + i} + \frac{Bx + C}{x - i} \right) dx$
 $= \int \left(\frac{1}{x + i} + \frac{-\frac{1}{2} x + \frac{1}{2}}{x - i} \right) dx$
 $= \frac{1}{2} \ln|x + i| + \int \frac{-\frac{1}{2}(x + i) + \frac{3}{2} - \frac{1}{2}}{(x - i)^2 + \frac{3}{4}} dx$
 $= \frac{1}{2} \ln|x + i| - \frac{1}{2} \int \frac{d(x - i)}{(x - i)^2 + (\frac{\sqrt{3}}{2})^2} + \int \frac{1}{(x - i)^2 + (\frac{\sqrt{3}}{2})^2}$
 $= \frac{1}{2} \ln|x + i| - \frac{1}{2} \ln|x^2 - x + 1| + \frac{1}{\sqrt{3}} \arctan \frac{x - \frac{1}{2}}{\frac{\sqrt{3}}{2}} + C$
 $= \frac{1}{2} \ln \frac{x + i}{x^2 - x + 1} + \frac{1}{\sqrt{3}} \arctan \frac{x - \frac{1}{2}}{\frac{\sqrt{3}}{2}} + C$

例2. $I = \int \frac{1 - x^2}{x(1 + x^2)} dx, J = \int \frac{x^2 + 1}{x^2 + 1} dx$
 $I = \int \frac{1 - x^2}{x(1 + x^2)} dx = \int \frac{1 + x^2 - 2x^2}{x(1 + x^2)} dx$
 $= \int \left(\frac{1}{x} - \frac{2x^2}{1 + x^2} \right) dx$
 $= \ln|x| - 2 \int \frac{1 - x^2}{1 + x^2} dx = \ln|x| - \frac{1}{2} \int \frac{d(1 + x^2)}{1 + x^2}$
 $= \ln|x| - \frac{1}{2} \ln|1 + x^2| + C$
 $J = \int \frac{1 - x^2 + x^2 + 1}{x^2 + 1} dx = \int \frac{2}{x^2 + 1} dx$
 $= \int \left(\frac{1}{x^2 + 1} + \frac{x^2}{x^2 + 1} \right) dx$
 $= \int \left(\frac{1}{x^2 + 1} + \frac{x^2 + 1 - 1}{x^2 + 1} \right) dx$
 $= \int \frac{1}{x^2 + 1} dx + \int \frac{d(x^2 + 1)}{x^2 + 1}$
 $= \arctan x + \frac{1}{2} \arctan(x^2) + C$

例. $\int \frac{1}{x^2 + 1} dx$
 $= \int \frac{dx}{(x + i)(x - i)} \Rightarrow \frac{1}{x^2 + 1} = \frac{A}{x + i} + \frac{Bx + C}{x - i}$
将分子分解: $1 = A(x^2 + 1) + (x + i)(Bx + C)$
 $\begin{bmatrix} (1) \\ (0) \\ (1) \end{bmatrix} \begin{bmatrix} A \\ B \\ C \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$ 行列式 $\neq 0$, 必有解.
 $\therefore A = \frac{1}{2}, B = -\frac{1}{2}, C = \frac{1}{2}$
 $\therefore \frac{1}{x^2 + 1} = \ln|x + i| + \int \frac{-\frac{1}{2}x + \frac{1}{2}}{x - i} dx$ (拆元).

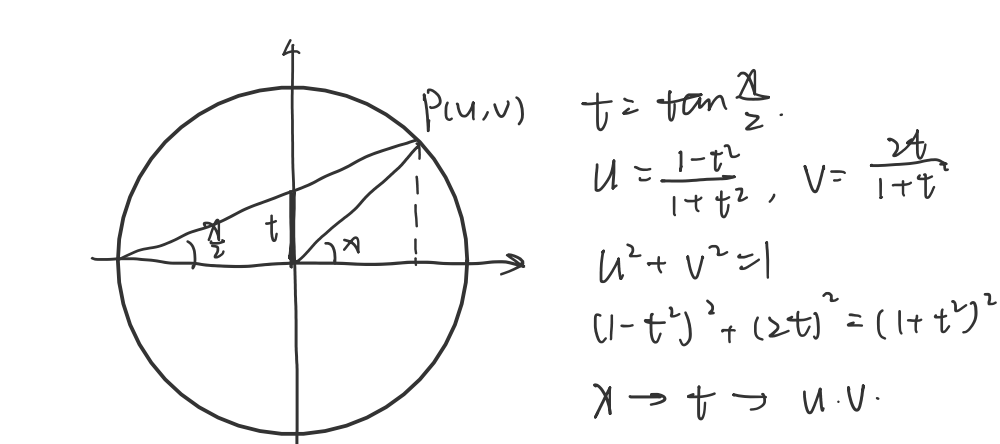
例. $\int \frac{1}{x(x^2 + 1)} dx = \int \frac{x^2 + 1 - x^2}{x(x^2 + 1)} dx$
 $= \int \frac{dx}{x(x^2 + 1)} - \int \frac{dx}{x^2 + 1} = \int \frac{dx}{x} - \int \frac{dx}{x^2 + 1} + \int \frac{dx}{x^2 + 1}$

例. $\int \frac{dx}{x(x^2 + 1)}$
 $= \int \frac{1 + x^2 - x^2}{x(x^2 + 1)} dx = \int \frac{1}{x} dx - \int \frac{x^2}{x(x^2 + 1)} dx$
 $= \ln|x| - \frac{1}{2} \int \frac{d(x^2 + 1)}{x^2 + 1} = \ln|x| - \frac{1}{2} \ln|x^2 + 1| + C$

六. 三角有理式的不定积分

1. $\int R(\sin x, \cos x) dx \rightarrow \int R\left(\frac{t - \frac{1}{t}}{1 + t^2}, \frac{1 - t^2}{1 + t^2}\right) \frac{2}{1 + t^2} dt$
万能变换. 令 $t = \tan \frac{x}{2}, x = 2 \arctan t$.
 $t = \frac{\sin \frac{x}{2}}{\cos \frac{x}{2}}, t^2 = \frac{1 - \cos x}{1 + \cos x}, \cos x = \frac{1 - t^2}{1 + t^2}, \sin x = \frac{2t}{1 + t^2}$
 $dx = \frac{2}{1 + t^2} dt$
例. $\int \frac{dx}{5 + 4 \cos x} = \int \frac{\frac{2}{1 + t^2}}{5 + 4 \frac{1 - t^2}{1 + t^2}} dt = \int \frac{2}{5t^2 + 9t + 5} dt$
 $= \frac{2}{5} \int \frac{dt}{(t + \frac{5}{10})^2 + 1 - \frac{25}{100}}$
例. $\int \sin^n x dx = \int (\cos^2 x)^{\frac{n-1}{2}} \cos x dx = \int \frac{(1 + \cos 2x)^{\frac{n-1}{2}}}{2} dx$
 $= \frac{1}{2} \int (1 + \cos 2x)^{\frac{n-1}{2}} dx$
 $= \frac{1}{2} \int (1 + \cos 2x)^{\frac{n-1}{2}} dx$

七. 几何意义



八. 其他换元方法

1. 双曲函数 $\int R(\sinh x, \cosh x) dx$
令 $u = \frac{e^x - 1}{e^x + 1}, v = \frac{2e^x}{e^x + 1}$
 $u^2 + v^2 = 1$
 $(1 - u)^2 + (2v)^2 = (1 + u)^2$
 $x \rightarrow t \rightarrow u, v$

九. 根式

① $\int R(x, \sqrt{1 - x^2}) dx$
令 $x = \sin u, dx = \cos u du$
 $\int R(\sin u, \cos u) \cos u du$
令 $t = \frac{u}{2}$
② \rightarrow ①
 $t = \frac{\sin u}{\cos u} = \frac{\sqrt{1 - \sin^2 u}}{\cos u} = \frac{\sqrt{1 - x^2}}{x}$
③ $\int R(x, \sqrt{x^2 - 1}) dx$
令 $x = \cosh u, dx = \sinh u du$
 $\int R(\cosh u, \sinh u) \sinh u du$
令 $t = \frac{\cosh u}{\sinh u}$
④ $\int R(x, \sqrt{x^2 + 1}) dx$
令 $x = \cosh u$
 $\int R(\cosh u, \sinh u) \cosh u du$

⑤ $\int R(x, \sqrt{\frac{ax + b}{cx + d}}) dx$, 换元 $t = \sqrt{\frac{ax + b}{cx + d}}$
 $(cx + d)t^2 = ax + b, x = \frac{b - dt^2}{ct^2 - a} = \varphi(t)$
 $\int R\left(\frac{b - dt^2}{ct^2 - a}, t\right) d(\varphi(t))$
 $= \int R(\varphi(t), t) \varphi'(t) dt$
⑥ $\int R(x, \sqrt{x^2 + bx + c}) dx$, 换元 $t = \frac{2x + b}{\sqrt{x^2 + bx + c}}$
 $\sqrt{x^2 + bx + c} = t - x, x^2 + bx + c = x^2 + 2tx + t^2$
 $\lambda = \frac{c - t^2}{2t - b} = \varphi(t)$
 $\int R(\varphi(t), t + \varphi(t)) d(\varphi(t))$

例. $\int \frac{1}{5 + 4 \cos x} dx$
 $J_1 = \int \frac{1}{(5 \sin x + 4 \cos x)^2} dx, J_2 = \int \frac{1}{5^2 \sin^2 x + 4^2 \cos^2 x} dx$
 $I = \int \frac{dx}{5 + 4 \cos x} \xrightarrow{t = \tan \frac{x}{2}} \int \frac{d(2 \arctan t)}{5 + 4 \frac{1 - t^2}{1 + t^2}}$
 $= \int \frac{\frac{2}{1 + t^2}}{5 + 4 \frac{1 - t^2}{1 + t^2}} dt = \int \frac{2}{5t^2 + 9t + 5} dt$
 $= \int \frac{2dt}{5(t + \frac{9}{10})^2 + 1 - \frac{81}{100}} = \frac{2}{5} \int \frac{d(\frac{5}{9}t + \frac{3}{2})}{(\frac{5}{9}t + \frac{3}{2})^2 + (\frac{\sqrt{3}}{2})^2}$
 $= \frac{2}{5} \int \frac{du}{u^2 + a^2} = \frac{2}{5} \times \frac{5}{2} \arctan \frac{u}{a}$
 $= \frac{2}{5} \arctan \frac{\frac{5}{9}t + \frac{3}{2}}{\frac{\sqrt{3}}{2}} + C$
 $= \frac{2}{5} \arctan \frac{5 \tan \frac{x}{2} + 3}{3\sqrt{3}} + C$

例. $\int \frac{1}{(5 \sin x + 4 \cos x)^2} dx = \int \frac{1}{17 + 24 \sin x \cos x} dx$
 $= \int \frac{1}{17 + 12 \sin 2x} dx = \int \frac{dx}{17 + 12 \sin 2x}$
 $= \int \frac{d(1 + \tan x)}{(1 + \tan x)^2 + 4}$
 $= -\frac{1}{1 + \tan x} + C$
③ $\int \frac{1}{\sin^2 x \cos^2 x} dx$
 $= \int \frac{(\sin^2 x + \cos^2 x)^2}{\sin^2 x \cos^2 x} dx$ 分子拆成两次.
 $= \int \frac{1 + \sin^2 x + \cos^2 x + \sin^2 x \cos^2 x}{\sin^2 x \cos^2 x} dx \Rightarrow \int \frac{1 + \sin^2 x + \cos^2 x}{\sin^2 x \cos^2 x} dx$
 $= \int \frac{(1 + \sin^2 x) + \cos^2 x}{\sin^2 x \cos^2 x} dx = \int \frac{1 + \sin^2 x}{\sin^2 x \cos^2 x} dx + \frac{1}{\cos^2 x}$
 $= \int \left(\frac{1}{\cos^2 x} + \frac{1}{\sin^2 x} \right) dt + \frac{1}{\cos^2 x}$

例. $\int \frac{2 - x}{x^2 + 1} dx \quad (-1 < x < 2)$
令 $t = \sqrt{\frac{x + 1}{x - 1}}, t^2 = \frac{x + 1}{x - 1}, x = \frac{2 - t^2}{t^2 - 1} = \frac{2}{t^2} - 1$.
 $\int t d\left(\frac{2}{t^2} - 1\right) = \int t \cdot \frac{-2}{t^3} dt$
 $= -b \int \frac{t^2}{(t^2 + 1)^2} dt = -b \int \frac{t^2 + 1 - 1}{(t^2 + 1)^2} dt$
 $= -b \int \frac{dt}{t^2 + 1} + b \int \frac{dt}{(t^2 + 1)^2}$

例. 求 $\int \frac{1}{x \sqrt{x^2 - 1}} dx \quad (x > 1, \sqrt{x^2 - 1})$
令 $\sqrt{x^2 - 1} = t - x, x^2 - 1 = x^2 - 2tx + t^2$
 $\lambda = \frac{t^2 - 1}{2t - x} = \frac{t^2 - 1}{2t + t - \frac{1 - t^2}{t}}$
 $= \int \frac{2t + 1}{t^2 + 1} \times \frac{2t + 1}{t^2 + 1} \times \frac{2t(2t + 1) - (t^2 - 1)^2}{(2t + 1)^2} dt$
 $= \int \frac{4t^3 + 2t^2 - 2t^2 - 2}{(t^2 + 1)(t^2 + 1)} dt = \int \frac{2}{t^2 + 1} dt$
 $= 2 \arctan t + C = 2 \arctan(\sqrt{x^2 - 1}) + C$

例. $\int \frac{1}{x^2 \sqrt{1 + \frac{1}{x^2} - \frac{1}{x^4}}} dx$
 $= -\int \frac{d(\frac{1}{x})}{\sqrt{1 - \frac{1}{x} - \frac{1}{x^3}}} = -\int \frac{d(\frac{1}{x})}{\sqrt{\frac{1}{4} - (\frac{1}{x} - \frac{1}{2})^2}}$
 $= \int \frac{d(\frac{1}{x} - \frac{1}{2})}{\sqrt{\frac{1}{4} - (\frac{1}{x} - \frac{1}{2})^2}} = \int \frac{d(u)}{\sqrt{\frac{1}{4} - u^2}}$
 $= \frac{1}{2} \arcsin \frac{u}{\frac{1}{2}} + C$

一. 定义

约分形式: 分子次数 \geq 分母次数
真形式: 分子次数 $<$ 分母次数
假分式 $\xrightarrow{\text{多项式除法}}$ 多项式 + 真分式.
称例如 $\frac{A}{(x - \alpha)^k}, \frac{Bx + C}{(x^2 + \beta x + \gamma)^l}$ 的形式为简单分式.
真分式可以被分解为若干简单分式之和.

二. 写出下列真分式的简单分式分解

例. $R(x) = \frac{P(x)}{(x - \alpha)^3}, R_2(x) = \frac{P(x)}{(x^2 + \beta x + \gamma)^l}$
 $R(x) = \frac{A_1}{x - \alpha} + \frac{A_2}{x - \alpha} + \frac{A_3}{x - \alpha}$
 $R_2(x) = \frac{B_1 x + C_1}{x^2 + \beta x + \gamma} + \frac{B_2 x + C_2}{(x^2 + \beta x + \gamma)^2}$
 $R_3(x) = \frac{P(x)}{(x - \alpha)^2 (x^2 + \beta x + \gamma)^2}$
 $= \frac{A_{11}}{x - \alpha} + \frac{A_{12}}{x - \alpha} + \frac{A_{13}}{(x - \alpha)^2} + \frac{B_2 x + C_2}{x^2 + \beta x + \gamma} + \frac{B_3 x + C_3}{(x^2 + \beta x + \gamma)^2}$
 $A_3 = \frac{P(x)}{(x^2 + \beta x + \gamma)^2} \bigg|_{x = \alpha}$

例. $\int \frac{1}{x^2 - a^2} dx$
 $= \int \frac{1}{(x + a)(x - a)} dx = \frac{1}{2a} \left(\frac{1}{x - a} - \frac{1}{x + a} \right) dx$
 $= \frac{1}{2a} \ln \left| \frac{x - a}{x + a} \right| - \frac{1}{2a} \ln \left| \frac{x + a}{x - a} \right| + C$

例. $\int \frac{x^2}{(x - 1)^3} dx$
 $\rightarrow \int \frac{(t + 1)^2}{t^3} dt = \int \left(\frac{1}{t} + \frac{2}{t^2} + \frac{1}{t^3} \right) dt$
 $= \ln|t| - \frac{2}{t} - \frac{1}{2t^2} + C$
 $= \ln|x - 1| - \frac{2}{x - 1} - \frac{1}{2(x - 1)^2} + C$

转化为有理式积分:
① 三角有理式 $\int R(\cos x, \sin x) dx = \frac{P(t, \sin t)}{Q(\cos t, \sin t)}$
作万能代换 $t = \tan \frac{x}{2}, x = 2 \arctan t$
 $\int R\left(\frac{1 - t^2}{1 + t^2}, \frac{2t}{1 + t^2}\right) dx \arctan t$
 $= \int R\left(\frac{1 - t^2}{1 + t^2}, \frac{2t}{1 + t^2}\right) \frac{2}{1 + t^2} dt$

② $\int R(t \pm \theta) dx \xrightarrow{t = \theta \pm \arctan u} \int R(u) \frac{1}{u} \cdot \frac{1}{1 + u^2} dt$

③ $\int R(\cos x) \cos^n x dx, \int R(\sin x) \sin^n x dx, \int \frac{1}{1 - \cos x} dx$
如 $\int \cos^2 x dx = \int \cos x d \sin x = \int (1 - \sin^2 x) d \sin x$
 $\int e^{\cos x} dx = \int e^{\cos x} d \sin x = e^{\cos x} + C$