

有理函数的积分

主要结论

① 多项式在实数域内分解为不高于二次因式的乘积。

↓ (即: 任何高于二次的式子一定能被连续分解)。

② 真分式 (分母次数比分子高)

一定可以分解为两种简单分式之线性组合

$$\frac{C}{(x-a)^k} \quad (k \geq 1), \quad \frac{Mx+N}{(x^2+px+q)^n} \quad (n \geq 1) \quad (\text{分解为二次的式子是偶数})$$

③ 非真分式可以化为真分式

$$\text{eg. } \frac{x^2}{1-x} = \frac{x^2-1+1}{1-x} = -\frac{(1+x)}{1-x} + \frac{1}{1-x}$$

↑ 二次式 (可直接积分)
 ↑ 真分式

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

分母全为一次

$$\text{例: } I = \int \frac{2x^2+3x+2}{(x+1)(2x+1)^2} dx \\ = \int \left(\frac{C_1}{x+1} + \frac{C_2}{2x+1} + \frac{C_3}{(2x+1)^2} \right) dx$$

想 $\frac{C}{(x-a)^k}$, 对于 $x+1$: $k=1$

对于 $2x+1$: $k=1, 2$.

待定系数法: ① 展开, 比较各幂次系数
② 利用极限.

← 同乘最高次

(i) 同乘 $x+1$, 令 $x \rightarrow -1$

$$\rightsquigarrow \text{右式} = C_1, \quad \text{左式} = \text{将 } x=-1 \text{ 代入 } \frac{2x^2+3x+2}{(2x+1)^2} = 1 \Rightarrow C_1 = 1$$

(ii) 同乘 $(2x+1)^2$, 令 $x \rightarrow -1/2$.

$$\rightsquigarrow \left. \begin{aligned} \text{左式} &= \frac{2x^2+3x+2}{x+1} \Big|_{x=-1/2} = \frac{\frac{1}{2} - \frac{3}{2} + 2}{\frac{1}{2}} = 2 \\ \text{右式} &= C_3 \end{aligned} \right\} \Rightarrow C_3 = 2.$$

(iii) 最后处理非最高次项 (附题绿)

令 $x = \frac{1}{2}$ 特殊值 或 令 $x \rightarrow \pm\infty$.

\rightarrow 令 $x = 0$, 左式 = 2, 右式 = $C_1 + C_2 + C_3 \Rightarrow C_2 = -1$

或 同乘 x , 令 $x \rightarrow +\infty$, $\frac{1}{2} = C_1 + \frac{1}{2}C_2 \Rightarrow C_2 = -1$.

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

分母有二次不可约式

$$\text{例: } I = \int \frac{-5x^2-4}{(x-1)(x^2+2)^2} dx$$

$$\text{分解: } \frac{-5x^2-4}{(x-1)(x^2+2)^2} = \frac{C_1}{x-1} + \frac{M_1x+N_1}{x^2+2} + \frac{M_2x+N_2}{(x^2+2)^2}$$

待定系数法: (i) 同乘 $x-1$, 令 $x \rightarrow 1 \Rightarrow C_1 = -1$.

(ii) 问题: 二次式无根.

先相减, 再代入复数
会便于计算.

$$\begin{aligned} \text{移项相减: } & \frac{-5x^2-4}{(x-1)(x^2+2)^2} + \frac{1}{x-1} \\ &= \frac{-5x^2-4 + (x^2+2)^2}{(x-1)(x^2+2)^2} = \frac{x^4-x^2}{(x-1)(x^2+2)^2} = \frac{x^2(x+1)}{(x^2+2)^2} \end{aligned}$$

$$\Rightarrow \frac{M_1x+N_1}{x^2+2} + \frac{M_2x+N_2}{(x^2+2)^2} = \frac{x^2(x+1)}{(x^2+2)^2}$$

同乘 $(x^2+2)^2$, 令 $x \rightarrow i\sqrt{2}$

$$\Rightarrow M_2 \cdot i\sqrt{2} + N_2 = -2 \cdot (i\sqrt{2} + 1) = -2\sqrt{2}i - 2$$

$$\Rightarrow M_2 = N_2 = -2 \quad (\text{一次乘两个})$$

(iii) 再减一次

$$\frac{x^2(x+1)}{(x^2+2)^2} + \frac{2x+2}{(x^2+2)^2} = \frac{x^3+x^2+2x+2}{(x^2+2)^2} = \frac{x(x^2+2) + (x^2+2)}{(x^2+2)^2} = \frac{x+1}{x^2+2}$$

$$\Rightarrow M_1 = N_1 = 1.$$

$$\text{总之, } I = \int \left(\frac{-1}{x-1} - \frac{2x-2}{x^2+2} + \frac{x+1}{(x^2+2)^2} \right) dx$$

$$= -\ln|x-1| - \frac{1}{2}\ln|x^2+2| + \frac{1}{\sqrt{2}} \arctan \frac{x}{\sqrt{2}} + \int \frac{x+1}{(x^2+2)^2} dx$$

其中 $\int \frac{x+1}{(x^2+2)^2} dx = \int \frac{x}{(x^2+2)^2} dx + \int \frac{1}{(x^2+2)^2} dx$

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

先求 $\int \frac{dx}{x^2+2}$, 再用分部积分求导数

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

$$= \frac{x}{x^2+2} + 2 \int \frac{dx}{x^2+2} - 4 \int \frac{dx}{(x^2+2)^2}$$

$$\Rightarrow \int \frac{dx}{(x^2+2)^2} = \frac{x}{4(x^2+2)} + \frac{1}{4\sqrt{2}} \arctan \frac{x}{\sqrt{2}} + C$$

最终, $I = -\ln|x-1| - \frac{1}{2}\ln|x^2+2| + \frac{1}{\sqrt{2}} \arctan \frac{x}{\sqrt{2}} - \frac{1}{2(x^2+2)}$

$$+ \frac{x}{4(x^2+2)} + \frac{1}{4\sqrt{2}} \arctan \frac{x}{\sqrt{2}} + C$$

下一步目标: $I_n = \int \frac{dx}{(x^2+px+q)^n}$.

x^2+px+q 不可约, $\Delta = p^2-4q < 0$.

\hookrightarrow 配方: $(x-x_0)^2 + a^2 = x^2+px+q$, $dx = d(x-x_0)$

原式平化为 $I_n = \int \frac{dx}{(x^2+a^2)^n}$ ($a > 0$).

计算 I_n 的两种方法.

(一) 递推法, 分部降次

乘1后作分部积分.

$$I_{n-1} = \int \frac{dx}{(x^2+a^2)^{n-1}} = \frac{x}{(x^2+a^2)^{n-1}} - \int x(1-n) \cdot (x^2+a^2)^{-n} \cdot 2x \cdot dx$$

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

$$= \frac{x}{(x^2+a^2)^{n-1}} + 2(n-1) I_{n-1} - 2(n-1) \cdot a^2 I_n.$$

分子要出现分母的形式

$$\Rightarrow I_n = \frac{1}{2a^2(n-1)} \cdot \frac{x}{(x^2+a^2)^{n-1}} + \frac{2n-3}{2a^2(n-1)} I_{n-1} \leftarrow \text{不加 } C.$$

回顾 裂项形式, 再待定系数

$$\int \frac{dx}{(x^2+2)^2} = \frac{Ax}{x^2+2} + \lambda \int \frac{dx}{x^2+2}$$

$$\begin{aligned} \text{两边求导得} \quad \frac{1}{(x^2+2)^2} &= \frac{A(x^2+2) - 2x \cdot Ax}{(x^2+2)^2} + \lambda \cdot \frac{1}{x^2+2} \\ &= \frac{A}{x^2+2} - \frac{2Ax^2}{(x^2+2)^2} + \frac{\lambda}{x^2+2} \\ &= \frac{(A+\lambda)(x^2+2) - 2Ax^2}{(x^2+2)^2} \end{aligned}$$

$$\Rightarrow \lambda - A = 0, 2(A+\lambda) = 1 \Rightarrow \lambda = A = \frac{1}{4}$$

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

(\Rightarrow) 三角代换法.

$$\text{在 } I_n = \int \frac{dx}{(x^2+a^2)^n} \text{ 中, 令 } x = a \tan t$$

$$\text{则 } dx = a \sec^2 t dt.$$

$$\Rightarrow I_n = \int \frac{a \cdot \sec^2 t dt}{a^{2n} \cdot \sec^{2n} t} = \frac{1}{a^{2n-1}} \int \cos^{2n-2} t dt$$

递推公式求解

$$\text{应用: } \int \frac{dx}{(x^2+2)^2} = \frac{1}{2\sqrt{2}} \int \cos^2 t dt$$

一个难算的定积分

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

解法一: 分母因式分解 (高于2次多项式)

$$\begin{aligned} x^4+1 &= (x^4+2x^2+1) - 2x^2 = (x^2+1)^2 - (\sqrt{2}x)^2 \\ &= (x^2+\sqrt{2}x+1)(x^2-\sqrt{2}x+1). \end{aligned}$$

\Rightarrow 部分因式分解

$$\frac{1}{1+x^4} = \frac{M_1x+N_1}{x^2+\sqrt{2}x+1} + \frac{M_2x+N_2}{x^2-\sqrt{2}x+1}$$

待定系数法 M_1, N_1, M_2, N_2 : 直接代入 x 值

asy 是整包

$$\text{令 } x=0, \text{ 左式}=1, \text{ 右式}=N_1+N_2$$

$$\text{同乘 } x, \text{ 令 } x \rightarrow +\infty, \text{ 左式}=0, \text{ 右式}=M_1+M_2$$

$$\text{令 } x=i, \text{ 左式}=\frac{1}{2}, \text{ 右式}=\frac{M_1 i+N_1}{\sqrt{2}i} + \frac{M_2 i+N_2}{-\sqrt{2}i} = \frac{(M_1-M_2)i+(N_1-N_2)}{\sqrt{2}i}$$

$$\Rightarrow M_1-M_2=\frac{\sqrt{2}}{2}, N_1-N_2=0.$$

$$\Rightarrow N_1=N_2=\frac{1}{2}, M_1=\frac{\sqrt{2}}{4}, M_2=-\frac{\sqrt{2}}{4}.$$

$$\begin{aligned} \rightsquigarrow I &= \int \frac{\frac{\sqrt{2}}{4}x + \frac{1}{2}}{x^2 + \sqrt{2}x + 1} dx + \int \frac{-\frac{\sqrt{2}}{4}x + \frac{1}{2}}{x^2 - \sqrt{2}x + 1} dx \\ &= \frac{\sqrt{2}}{8} \ln \left| \frac{x^2 + \sqrt{2}x + 1}{x^2 - \sqrt{2}x + 1} \right| + \frac{1}{2\sqrt{2}} \arctan(\sqrt{2}x+1) \\ &\quad + \frac{1}{2\sqrt{2}} \arctan(\sqrt{2}x-1) + C. \end{aligned}$$

解法二: 配方法

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

$$\uparrow \text{记号: } \int \frac{dx}{x^2+a^2} = \frac{1}{a} \arctan \frac{x}{a} + C$$

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