

Guten Morgen!

(7/6)

(1)

$f: [a, b] \rightarrow \mathbb{R}$ stetig

$F(x) = \int_a^x f(t) dt$ ist Stammfkt
von f

(d.h. $F'(x) = f(x)$)

$$\Rightarrow \int_a^b f(t) dt = F(b) - F(a)$$

Hauptsatz

$$F(x) = \int f(x) dx$$

Produktregel

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

$$\int_a^b f(h(t))h'(t)dt = \int_{h(a)}^{h(b)} f(x)dx \quad \text{FTO} \quad (2)$$

$$= F(h(b)) - F(h(a))$$

$$(F' = f)$$

Mittelwertsatz

einfache Version:

$$\exists \xi \in [a, b]$$



$$\int_a^b f(x)dx = f(\xi)(b-a)$$

Bsp.: $\int \frac{1}{1+x^2} dx = \arctan x$

Bsp.: $\int \frac{2x}{(1+x^2)^2} dx = \left[\begin{array}{l} 1+x^2 = u \\ 2x dx = du \end{array} \right] = \frac{1}{u} = \frac{1}{1+x^2}$

$$\int \frac{du}{u^l} = \int u^{-l} du = \quad \text{FV6} \quad \text{3}$$

$$= \frac{1}{(1-l)} u^{-l+1} + C =$$

$$= \frac{1}{1-l} \frac{1}{u^{l-1}} + C$$

Problem:

$$\frac{1}{x^2 - x}$$

alg

$$\frac{p(x)}{q(x)}$$

p, q Polyme

Bsp

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

1. Polynomdivision

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

2. Nenner zerlegen

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

(7/6) (5)

3. Partielbruchzerlegung

Ansatz

$$\frac{1}{x(x-1)} = \frac{a}{x} + \frac{b}{x-1} = (*)$$

Suche a, b

$$1 = a(x-1) + bx$$

Koeffizientenvergleich

$$1 = -a$$

$$0 = a + b \quad b = 1$$

$$(*) = \frac{-1}{x} + \frac{1}{x-1}$$

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

$$= -\ln|x| + \ln|x-1| + C$$

$$= \ln \left| \frac{x-1}{x} \right| + C$$

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

$$= \frac{a_1}{x} + \frac{a_2}{x^2} + \frac{b}{x-1}$$

$$\dots 1 = a_1 x(x-1) + a_2(x-1) + b x^2$$

$$\Rightarrow \begin{aligned} 1 &= -a_2 & a_1 &= -1 \\ 0 &= -a_1 + a_2 & a_2 &= -1 \\ 0 &= a_1 + b & b &= +1 \end{aligned}$$

Falsch:

$$\frac{1}{x^2(x-1)} = \frac{a_1}{x} + \frac{b}{x-1}$$

$$1 = a_1 x(x-1) + b x^2$$

$$\begin{aligned} 1 &= 0 \\ 0 &= -a_1 \\ 0 &= a_1 + b \end{aligned}$$

Falsch

$$\frac{1}{x^2(x-1)} = \frac{a_1}{x^2} + \frac{b}{x-1}$$

$$\dots 1 = a_1(x-1) + b x^2$$

$$\begin{aligned} 1 &= -a_1 \\ 0 &= a_1 \\ 0 &= b \end{aligned}$$

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Complex NS (siehe Polynom) (7/19) ⑥

$$x_0 = a + ib \quad \text{NS}$$

$$\bar{x}_0 = a - ib \quad \text{and NS}$$

$$(x - (a + ib))(x - (a - ib)) =$$

$$= \cancel{(x - a - ib)}(x - a + ib)$$

$$= (x - a)^2 + b^2$$

\Rightarrow ist

$$\frac{1}{[(x - a)^2 + b^2]^e}$$

Bsp

$$\frac{1}{x(x^2 + b^2)} = \frac{0}{x} + \frac{b_1x + c_1}{x^2 + b^2}$$

$$\frac{1}{x^2(x^2 + b^2)^2} = \frac{0_1}{x} + \frac{0_2}{x^2} + \frac{b_1x + c_1}{(x^2 + b^2)} + \frac{b_2x + c_2}{(x^2 + b^2)^2}$$

Fazit

(700) 7

Iterationsformel (Ie)

nur notwendig, falls

mehrfache komplexe NS

$$R(x) = \frac{p(x)}{q(x)}$$

$R(e^x)$

$$\int R(e^x) dx = \left[\begin{array}{l} e^x = u \\ e^x dx = du \quad dx = \frac{du}{e^x} = \frac{du}{u} \end{array} \right]$$

$$= \int \frac{R(u)}{u} du$$

Bsp

$$\int \frac{e^x - 1}{e^x} dx = \int \frac{u-1}{u} \cdot \frac{1}{u} du =$$

$$= \int \frac{u-1}{u^2} du = \int \frac{1}{u} - \int \frac{1}{u^2}$$

$$\int R(\cos x, \sin x) dx = \int R\left(\frac{1-t^2}{1+t^2}, \frac{2t}{1+t^2}\right) \frac{2}{1+t^2} dt$$

(7) (8)

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

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

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

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

$$\frac{dx}{dt} = \frac{1}{1 + \left(\frac{2t}{1-t^2}\right)^2} \cdot \frac{2(1-t^2) + (2t)^2}{(1-t^2)^2} =$$

$$= \frac{2(1+t^2)}{(1-t^2)^2 + 4t^2}$$

$$= \frac{2(1+t^2)}{1 - 2t^2 + t^4 + 4t^2} = \frac{2(1+t^2)}{(1+t^2)^2}$$

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

$$f: (0, \infty) \rightarrow \mathbb{R}$$

forall a, b $\forall [a, b] \subset (0, \infty)$

$$\int_a^b \frac{1}{x^2} dx = -\frac{1}{x} \Big|_a^b = \frac{1}{a} - \frac{1}{b}$$

$$\int_1^x f(t) dt = 1 - \frac{1}{x}$$

$$\int_1^{\infty} f(t) dt = \lim_{x \rightarrow \infty} \int_1^x f(t) dt = \lim_{x \rightarrow \infty} \left(1 - \frac{1}{x}\right) = 1$$



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

$$f: (0, \infty) \rightarrow \mathbb{R}$$

$$\int_0^1 \frac{1}{x^2} dx = \lim_{x \rightarrow 0^+} \int_x^1 \frac{1}{t^2} dt =$$

$$= \lim_{x \rightarrow 0^+} \left[-\frac{1}{t} \right]_x^1 =$$

$$= \lim_{x \rightarrow 0^+} \left(\frac{1}{x} - 1 \right)$$

~~∞~~

$$f(x) = \frac{1}{\sqrt{x}}$$

$$\int_0^1 \frac{1}{\sqrt{x}} dx = \lim_{x \rightarrow 0^+} \int_x^1 \frac{1}{\sqrt{t}} dt =$$

$$= \lim_{x \rightarrow 0^+} \left[2\sqrt{t} \right]_x^1 = \lim_{x \rightarrow 0^+} (2 - 2\sqrt{x}) =$$

2

f(x) = x

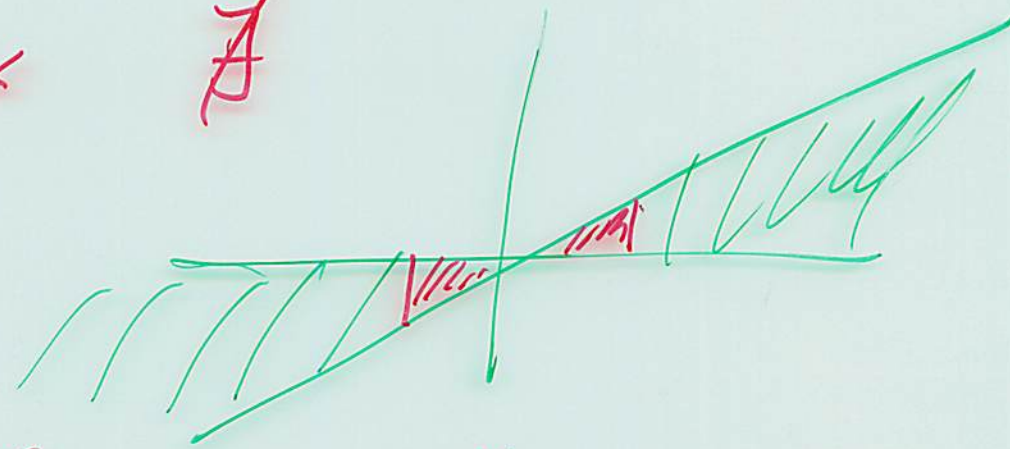
f: R -> R

lokal int.

int_0^inf x dx = lim_{x -> inf} int_0^x t dt = lim_{x -> inf} (x^2/2) [not convergent]

int_-inf^0 x dx = lim_{x -> -inf} int_x^0 t dt = lim_{x -> -inf} (-x^2/2) [not convergent]

implies int_-inf^inf x dx [not convergent]



Aber:

Cauchy HW int_-inf^inf x dx = lim_{x -> inf} int_x^x t dt = lim_{x -> inf} (x^3/2 - (-x)^2/2) = lim_{x -> inf} 0 = 0

[convergent]