

1. 证明: $2 \int_a^b |\sin x| dx \cdot \int_a^b |\cos x| dx \leq (b-a)^2$.

证明: $2 \int_a^b |\sin x| dx \cdot \int_a^b |\cos x| dx$
 $\leq \left(\int_a^b |\sin x| dx \right)^2 + \left(\int_a^b |\cos x| dx \right)^2$
 $\leq (b-a) \int_a^b \sin^2 x dx + (b-a) \int_a^b \cos^2 x dx$
 $= (b-a)^2$. #

2. 设 $f \in C^1[a, b]$ 且 $f(a) = 0$, 则 $\int_a^b f(x)^2 dx \leq \frac{(b-a)^2}{2} \int_a^b f'(x)^2 dx$.

证明: $f(x) = \int_a^x f'(s) ds$
 $\Rightarrow f(x)^2 = \left(\int_a^x f'(s) ds \right)^2 \leq (x-a) \int_a^x f'(s)^2 ds$
 $\therefore \int_a^b f(x)^2 dx \leq \int_a^b (x-a) \int_a^x f'(s)^2 ds dx$
 $\leq \int_a^b f'(s)^2 ds \cdot \frac{1}{2} (b-a)^2$. #

3. 设 $f \in C[a, b]$, 且 $\forall x \in [a, b], f(x) > 0$, 则 $\int_a^b f(x) dx \int_a^b \frac{dx}{f(x)} \geq (b-a)^2$.

证明: 记 $D = [a, b] \times [a, b]$, 则
 $2 \int_a^b f(x) dx \int_a^b \frac{dx}{f(x)} = \int_a^b f(x) dx \int_a^b \frac{dy}{f(y)} + \int_a^b f(y) dy \int_a^b \frac{dx}{f(x)}$
 $= \iint_D \frac{f(x)}{f(y)} dx dy + \iint_D \frac{f(y)}{f(x)} dx dy \geq 2 \iint_D dx dy = 2(b-a)^2$. #

4. 设 $f \in C[0, 1]$ 且 $f(x) > 0, x \in [0, 1]$. 则 $1 \leq \int_0^1 f(x) dx \int_0^1 \frac{dx}{f(x)} \leq \frac{(m+M)^2}{4mM}$.

其中 $m = \inf_{x \in [0, 1]} f(x)$ $M = \sup_{x \in [0, 1]} f(x)$.

证明: 左端已证.
右端.

$$0 \leq \int_0^1 (f(x)-m) \left(\frac{1}{f(x)} - \frac{1}{m} \right) dx = 1 + \frac{m}{M} - m \int_0^1 \frac{1}{f(x)} dx - \frac{1}{m} \int_0^1 f(x) dx$$

$$\Rightarrow 1 + \frac{m}{M} \geq m \int_0^1 \frac{1}{f(x)} dx + \frac{1}{m} \int_0^1 f(x) dx \geq 2 \sqrt{\frac{m}{M} \int_0^1 f(x) dx \int_0^1 \frac{1}{f(x)} dx}$$

$$\Rightarrow \int_0^1 f(x) dx \int_0^1 \frac{1}{f(x)} dx \leq \left(\frac{m+M}{2M} \right)^2 \frac{M}{m} = \frac{(M+m)^2}{4Mm}.$$

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5, 证明: $\left(\iint_D e^{x^2+y^2} dx dy \right)^{\frac{1}{2}} \leq \sqrt{\pi} \int_0^1 e^{\frac{\pi t^2}{4}} dt.$

其中 $D = \{ (x,y) \in \mathbb{R}^2 : |x^2+y^2| \leq 1 \}.$

证明: 令 $Q = \{ (x,y) \in \mathbb{R}^2 : |x| \leq \frac{\sqrt{\pi}}{2}, |y| \leq \frac{\sqrt{\pi}}{2} \}.$ 注意. 面积

$S_{Q-D} = S_{D-Q}.$ 柯西

$$\iint_D e^{x^2+y^2} dx dy = \iint_{D \cap Q} e^{x^2+y^2} dx dy + \iint_{Q-Q} e^{x^2+y^2} dx dy$$

$$\leq \iint_{D \cap Q} e^{x^2+y^2} dx dy + \iint_{Q-Q} e^1 dx dy$$

$$\leq \iint_{D \cap Q} e^{x^2+y^2} dx dy + \iint_{Q-Q} e^{x^2+y^2} dx dy$$

$$= \iint_Q e^{x^2+y^2} dx dy = 4 \int_0^{\frac{\sqrt{\pi}}{2}} \int_0^{\frac{\sqrt{\pi}}{2}} e^{x^2+y^2} dx dy$$

$$= 4 \left(\int_0^{\frac{\sqrt{\pi}}{2}} e^{x^2} dx \right)^2 \stackrel{x = \frac{\sqrt{\pi}}{2} t}{=} \sqrt{\pi} \int_0^1 e^{\frac{\pi t^2}{4}} dt$$

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