

1. 2 変数関数の重積分 (長方形)

$I : a \leq x \leq b, c \leq y \leq d$ (座標軸に平行な長方形), $f(x, y) : I$ で有界とする.

$[a, b], [c, d]$ をそれぞれ

$$a = x_0 < x_1 < \cdots < x_m = b, c = y_0 < y_1 < \cdots < y_n = d$$

と分割し

$$I_{ij} : x_{i-1} \leq x \leq x_i, y_{j-1} \leq y \leq y_j \quad (1 \leq i \leq m, 1 \leq j \leq n) \quad (\text{小長方形})$$

とおくと

$$\Delta = \{I_{ij} \mid 1 \leq i \leq m, 1 \leq j \leq n\}$$

は I の分割になる. また

$$|\Delta| = \max \left\{ \sqrt{(x_i - x_{i-1})^2 + (y_j - y_{j-1})^2} \mid 1 \leq i \leq m, 1 \leq j \leq n \right\}$$

(I_{ij} の対角線の長さ)

とおき, $1 \leq i \leq m, 1 \leq j \leq n$ に対して

$$(\xi_i, \eta_j) \in I_{ij} \quad (\text{小長方形の代表点})$$

を任意にとる.

分割の仕方や代表点の取り方によらず一定の極限值

$$\lim_{|\Delta| \rightarrow 0} \sum_{i=1}^m \sum_{j=1}^n f(\xi_i, \eta_j) \underbrace{(x_i - x_{i-1})(y_j - y_{j-1})}_{(I_{ij} \text{ の面積})} \cdots (*)$$

が存在するとき, $f(x, y)$ は I で積分可能であるという. また, $(*)$ を $f(x, y)$ の I における重積分といい, $\int \int_I f(x, y) dx dy$ で表す.

$$\int \int_I f(x, y) dx dy = \lim_{|\Delta| \rightarrow 0} \sum_{i=1}^m \sum_{j=1}^n f(\xi_i, \eta_j) (x_i - x_{i-1})(y_j - y_{j-1})$$

定理

$I : a \leq x \leq b, c \leq y \leq d$ とする. このとき, 次が成り立つ.

(1) $f(x, y) : I$ で連続 $\implies f(x, y) : I$ で積分可能

(2) $f(x, y) : I$ で有界, 面積 0 の集合を除いた所で連続 $\implies f(x, y) : I$ で積分可能

2.2 変数関数の重積分（有界閉領域）

$D : \mathbb{R}^2$ の有界閉領域, $f(x, y) : D$ で有界とする.

D を含む長方形 $I : a \leq x \leq b, c \leq y \leq d$ を 1 つとり

$$\tilde{f}(x, y) = \begin{cases} f(x, y) & ((x, y) \in D) \\ 0 & ((x, y) \in I \setminus D) \end{cases}$$

とおく. $\tilde{f}(x, y)$ が I で積分可能なとき, $f(x, y)$ は D で積分可能であるといい, $f(x, y)$ の D における重積分を

$$\int \int_D f(x, y) dx dy = \int \int_I \tilde{f}(x, y) dx dy$$

で定める.

定理

$D : \mathbb{R}^2$ の有界閉領域とする. このとき, 次が成り立つ.

$f(x, y) : D$ で連続 $\implies f(x, y) : D$ で積分可能

3. 重積分の累次積分への変更

$g_1(x), g_2(x) : [a, b]$ で連続, $a \leq x \leq b$ で $g_1(x) \leq g_2(x)$

$D : a \leq x \leq b, g_1(x) \leq y \leq g_2(x)$ (縦線型領域)

$f(x, y) : D$ で連続

$$\implies \int \int_D f(x, y) dx dy = \int_a^b \left\{ \int_{g_1(x)}^{g_2(x)} f(x, y) dy \right\} dx$$

※右辺のように順番に積分する形を累次積分という.

【例題 1】

次の累次積分を求めよ.

$$(1) \int_0^2 \left(\int_0^{2-x} xy^2 dy \right) dx$$

$$(2) \int_{-2}^1 \left\{ \int_{x^2}^{2-x} (x+y) dy \right\} dx$$

$$(3) \int_2^6 \left(\int_1^{x^2} \frac{x}{y^2} dy \right) dx$$

$$(4) \int_1^2 \left(\int_{\frac{1}{x}}^x xy dy \right) dx$$

$$(5) \int_1^3 \left(\int_1^x \log \frac{x}{y} dy \right) dx$$

$$(6) \int_0^1 \left(\int_x^{\sqrt{3}} \frac{1}{1+y^2} dy \right) dx$$

解答

$$\begin{aligned} (1) \int_0^2 \left(\int_0^{2-x} xy^2 dy \right) dx &= \int_0^2 \left[\frac{x}{3} y^3 \right]_{y=0}^{y=2-x} dx \\ &= \int_0^2 \frac{x}{3} (2-x)^3 dx \\ &= \int_0^2 \left(\frac{8}{3}x - 4x^2 + 2x^3 - \frac{1}{3}x^4 \right) dx \\ &= \left[\frac{4}{3}x^2 - \frac{4}{3}x^3 + \frac{1}{2}x^4 - \frac{1}{15}x^5 \right]_0^2 \\ &= \frac{16}{3} - \frac{32}{3} + 8 - \frac{32}{15} \\ &= \frac{8}{15} \end{aligned}$$

$$\begin{aligned} (2) \int_{-2}^1 \left\{ \int_{x^2}^{2-x} (x+y) dy \right\} dx &= \int_{-2}^1 \left[xy + \frac{1}{2}y^2 \right]_{y=x^2}^{y=2-x} dx \\ &= \int_{-2}^1 \left\{ x(2-x) + \frac{1}{2}(2-x)^2 - \left(x^3 + \frac{1}{2}x^4 \right) \right\} dx \\ &= \int_{-2}^1 \left(-\frac{1}{2}x^4 - x^3 - \frac{1}{2}x^2 + 2 \right) dx \\ &= \left[-\frac{1}{10}x^5 - \frac{1}{4}x^4 - \frac{1}{6}x^3 + 2x \right]_{-2}^1 \\ &= \left(-\frac{1}{10} - \frac{1}{4} - \frac{1}{6} + 2 \right) - \left(\frac{16}{5} - 4 + \frac{4}{3} - 4 \right) \\ &= \frac{99}{20} \end{aligned}$$

$$\begin{aligned}
 (3) \quad \int_2^6 \left(\int_1^{x^2} \frac{x}{y^2} dy \right) dx &= \int_2^6 \left[-\frac{x}{y} \right]_{y=1}^{y=x^2} dx \\
 &= \int_2^6 \left\{ \left(-\frac{1}{x} \right) - (-x) \right\} dx \\
 &= \int_2^6 \left(x - \frac{1}{x} \right) dx \\
 &= \left[\frac{1}{2}x^2 - \log x \right]_2^6 \\
 &= \frac{1}{2}(36 - 4) - (\log 6 - \log 2) \\
 &= 16 - \log 3
 \end{aligned}$$

$$\begin{aligned}
 (4) \quad \int_1^2 \left(\int_{\frac{1}{x}}^x xy dy \right) dx &= \int_1^2 \left[\frac{x}{2}y^2 \right]_{y=\frac{1}{x}}^{y=x} dx \\
 &= \int_1^2 \left(\frac{1}{2}x^3 - \frac{1}{2x} \right) dx \\
 &= \left[\frac{1}{8}x^4 - \frac{1}{2} \log x \right]_1^2 \\
 &= \frac{1}{8}(16 - 1) - \frac{1}{2}(\log 2 - 0) \\
 &= \frac{15}{8} - \frac{1}{2} \log 2
 \end{aligned}$$

$$\begin{aligned}
 (5) \quad \int_1^3 \left(\int_1^x \log \frac{x}{y} dy \right) dx &= \int_1^3 \left\{ \int_1^x (\log x - \log y) dy \right\} dx \\
 &= \int_1^3 \left[y \log x - (y \log y - y) \right]_{y=1}^{y=x} dx \\
 &= \int_1^3 \{ (x-1) \log x - (x \log x - 1 \cdot 0) + (x-1) \} dx \\
 &= \int_1^3 (x-1-\log x) dx \\
 &= \left[\frac{1}{2}(x-1)^2 - (x \log x - x) \right]_1^3 \\
 &= \frac{1}{2}(4-0) - (3 \log 3 - 1 \cdot 0) + (3-1) \\
 &= 4 - 3 \log 3
 \end{aligned}$$

$$\begin{aligned}(6) \quad \int_0^1 \left(\int_x^{\sqrt{3}} \frac{1}{1+y^2} dy \right) dx &= \int_0^1 \left[\arctan y \right]_{y=x}^{y=\sqrt{3}} dx \\&= \int_0^1 \left(\frac{\pi}{3} - \arctan x \right) dx \\&= \left[\frac{\pi}{3} x - \left\{ x \arctan x - \frac{1}{2} \log(1+x^2) \right\} \right]_0^1 \\&= \frac{\pi}{3} - \left(1 \cdot \frac{\pi}{4} - 0 \cdot 0 \right) + \frac{1}{2} (\log 2 - 0) \\&= \frac{\pi}{12} + \frac{1}{2} \log 2\end{aligned}$$

※ $\arctan x$ の原始関数は, 第4回【例題 1】(5) の結果を用いた.

□ 次の累次積分を求めよ.

$$(1) \int_0^1 \left(\int_0^{4-x} x dy \right) dx$$

$$(2) \int_0^1 \left(\int_0^{1-x} xy^2 dy \right) dx$$

$$(3) \int_0^1 \left(\int_x^2 x^2 y dy \right) dx$$

$$(4) \int_0^1 \left\{ \int_0^{x^2} (x+y) dy \right\} dx$$

$$(5) \int_0^1 \left\{ \int_0^{1-x} (5x-3y^2) dy \right\} dx$$

$$(6) \int_{-2}^1 \left\{ \int_{-1}^{x^2} (3x + 7y) dy \right\} dx$$

$$(7) \int_{-1}^2 \left\{ \int_{-3}^{x^2} (3x + 2y) dy \right\} dx$$

$$(8) \int_{-2}^1 \left\{ \int_{x-1}^{x^2} (7y - x) dy \right\} dx$$

$$(9) \int_{-1}^2 \left\{ \int_{2x-1}^{x^2} (2y - 3x) dy \right\} dx$$

$$(10) \int_1^2 \left(\int_{\frac{1}{x}}^x \frac{x^2}{y^2} dy \right) dx$$

$$(11) \int_3^6 \left(\int_1^{x^2} \frac{x}{y^2} dy \right) dx$$

$$(12) \int_1^3 \left(\int_{x^4}^{x^6} \frac{x^3}{y^2} dy \right) dx$$

$$(13) \int_1^2 \left(\int_1^x \frac{x}{y} dy \right) dx$$

$$(14) \int_2^8 \left(\int_2^x \frac{1}{x^2 y} dy \right) dx$$

解答

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$$(1) \int_0^1 \left(\int_0^{4-x} x dy \right) dx = \int_0^1 [xy]_{y=0}^{y=4-x} dx = \int_0^1 x(4-x) dx = \int_0^1 (4x - x^2) dx = \left[2x^2 - \frac{1}{3}x^3 \right]_0^1 \\ = 2 - \frac{1}{3} = \frac{5}{3}$$

$$(2) \int_0^1 \left(\int_0^{1-x} xy^2 dy \right) dx = \int_0^1 \left[\frac{x}{3} y^3 \right]_{y=0}^{y=1-x} dx = \int_0^1 \frac{x}{3} (1-x)^3 dx \\ = \frac{1}{3} \int_0^1 (x - 3x^2 + 3x^3 - x^4) dx = \frac{1}{3} \left[\frac{1}{2}x^2 - x^3 + \frac{3}{4}x^4 - \frac{1}{5}x^5 \right]_0^1 = \frac{1}{3} \left(\frac{1}{2} - 1 + \frac{3}{4} - \frac{1}{5} \right) \\ = \frac{1}{60}$$

$$(3) \int_0^1 \left(\int_x^2 x^2 y dy \right) dx = \int_0^1 \left[\frac{x^2}{2} y^2 \right]_{y=x}^{y=2} dx = \int_0^1 \frac{x^2}{2} (4 - x^2) dx = \int_0^1 \left(2x^2 - \frac{1}{2}x^4 \right) dx \\ = \left[\frac{2}{3}x^3 - \frac{1}{10}x^5 \right]_0^1 = \frac{2}{3} - \frac{1}{10} = \frac{17}{30}$$

$$(4) \int_0^1 \left\{ \int_0^{x^2} (x+y) dy \right\} dx = \int_0^1 \left[xy + \frac{1}{2}y^2 \right]_{y=0}^{y=x^2} dx = \int_0^1 \left(x^3 + \frac{1}{2}x^4 \right) dx \\ = \left[\frac{1}{4}x^4 + \frac{1}{10}x^5 \right]_0^1 = \frac{1}{4} + \frac{1}{10} = \frac{7}{20}$$

$$(5) \int_0^1 \left\{ \int_0^{1-x} (5x - 3y^2) dy \right\} dx = \int_0^1 [5xy - y^3]_{y=0}^{y=1-x} dx = \int_0^1 \{ 5x(1-x) - (1-x)^3 \} dx \\ = \int_0^1 (x^3 - 8x^2 + 8x - 1) dx = \left[\frac{1}{4}x^4 - \frac{8}{3}x^3 + 4x^2 - x \right]_0^1 = \frac{1}{4} - \frac{8}{3} + 4 - 1 = \frac{7}{12}$$

$$(6) \int_{-2}^1 \left\{ \int_{-1}^{x^2} (3x + 7y) dy \right\} dx = \int_{-2}^1 \left[3xy + \frac{7}{2}y^2 \right]_{y=-1}^{y=x^2} dx \\ = \int_{-2}^1 \left\{ \left(3x^3 + \frac{7}{2}x^4 \right) - \left(-3x + \frac{7}{2} \right) \right\} dx = \int_{-2}^1 \left(\frac{7}{2}x^4 + 3x^3 + 3x - \frac{7}{2} \right) dx \\ = \left[\frac{7}{10}x^5 + \frac{3}{4}x^4 + \frac{3}{2}x^2 - \frac{7}{2}x \right]_{-2}^1 = \left(\frac{7}{10} + \frac{3}{4} + \frac{3}{2} - \frac{7}{2} \right) - \left(-\frac{112}{5} + 12 + 6 + 7 \right) = -\frac{63}{20}$$

$$(7) \int_{-1}^2 \left\{ \int_{-3}^{x^2} (3x + 2y) dy \right\} dx = \int_{-1}^2 [3xy + y^2]_{y=-3}^{y=x^2} dx = \int_{-1}^2 \{ (3x^3 + x^4) - (-9x + 9) \} dx \\ = \int_{-1}^2 (x^4 + 3x^3 + 9x - 9) dx = \left[\frac{1}{5}x^5 + \frac{3}{4}x^4 + \frac{9}{2}x^2 - 9x \right]_{-1}^2 \\ = \left(\frac{32}{5} + 12 + 18 - 18 \right) - \left(-\frac{1}{5} + \frac{3}{4} + \frac{9}{2} - 9 \right) = \frac{87}{20}$$

$$\begin{aligned}
 (8) \quad & \int_{-2}^1 \left\{ \int_{x-1}^{x^2} (7y-x) dy \right\} dx = \int_{-2}^1 \left[\frac{7}{2} y^2 - xy \right]_{y=x-1}^{y=x^2} dx \\
 &= \int_{-2}^1 \left[\left(\frac{7}{2} x^4 - x^3 \right) - \left\{ \frac{7}{2} (x-1)^2 - x(x-1) \right\} \right] dx \\
 &= \int_{-2}^1 \left\{ \frac{7}{2} x^4 - x^3 - \frac{7}{2} (x-1)^2 + x^2 - x \right\} dx = \left[\frac{7}{10} x^5 - \frac{1}{4} x^4 - \frac{7}{6} (x-1)^3 + \frac{1}{3} x^3 - \frac{1}{2} x^2 \right]_{-2}^1 \\
 &= \left(\frac{7}{10} - \frac{1}{4} - 0 + \frac{1}{3} - \frac{1}{2} \right) - \left(-\frac{112}{5} - 4 + \frac{63}{2} - \frac{8}{3} - 2 \right) = -\frac{3}{20}
 \end{aligned}$$

$$\begin{aligned}
 (9) \quad & \int_{-1}^2 \left\{ \int_{2x-1}^{x^2} (2y-3x) dy \right\} dx = \int_{-1}^2 \left[y^2 - 3xy \right]_{y=2x-1}^{y=x^2} dx \\
 &= \int_{-1}^2 \left[(x^4 - 3x^3) - \{ (2x-1)^2 - 3x(2x-1) \} \right] dx = \int_{-1}^2 \{ x^4 - 3x^3 - (2x-1)^2 + 6x^2 - 3x \} dx \\
 &= \left[\frac{1}{5} x^5 - \frac{3}{4} x^4 - \frac{1}{6} (2x-1)^3 + 2x^3 - \frac{3}{2} x^2 \right]_{-1}^2 \\
 &= \left(\frac{32}{5} - 12 - \frac{9}{2} + 16 - 6 \right) - \left(-\frac{1}{5} - \frac{3}{4} + \frac{9}{2} - 2 - \frac{3}{2} \right) = -\frac{3}{20}
 \end{aligned}$$

$$\begin{aligned}
 (10) \quad & \int_1^2 \left(\int_{\frac{1}{x}}^x \frac{x^2}{y^2} dy \right) dx = \int_1^2 \left[-\frac{x^2}{y} \right]_{y=\frac{1}{x}}^{y=x} dx = \int_1^2 \{ (-x) - (-x^3) \} dx = \int_1^2 (x^3 - x) dx \\
 &= \left[\frac{1}{4} x^4 - \frac{1}{2} x^2 \right]_1^2 = (4 - 2) - \left(\frac{1}{4} - \frac{1}{2} \right) = \frac{9}{4}
 \end{aligned}$$

$$\begin{aligned}
 (11) \quad & \int_3^6 \left(\int_1^{x^2} \frac{x}{y^2} dy \right) dx = \int_3^6 \left[-\frac{x}{y} \right]_{y=1}^{y=x^2} dx = \int_3^6 \left\{ \left(-\frac{1}{x} \right) - (-x) \right\} dx = \int_3^6 \left(x - \frac{1}{x} \right) dx \\
 &= \left[\frac{1}{2} x^2 - \log x \right]_3^6 = \frac{1}{2} (36 - 9) - (\log 6 - \log 3) = \frac{27}{2} - \log 2
 \end{aligned}$$

$$\begin{aligned}
 (12) \quad & \int_1^3 \left(\int_{x^4}^{x^6} \frac{x^3}{y^2} dy \right) dx = \int_1^3 \left[-\frac{x^3}{y} \right]_{y=x^4}^{y=x^6} dx = \int_1^3 \left\{ \left(-\frac{1}{x^3} \right) - \left(-\frac{1}{x} \right) \right\} dx \\
 &= \int_1^3 \left(\frac{1}{x} - \frac{1}{x^3} \right) dx = \left[\log x + \frac{1}{2x^2} \right]_1^3 = (\log 3 - 0) + \frac{1}{2} \left(\frac{1}{9} - 1 \right) = \log 3 - \frac{4}{9}
 \end{aligned}$$

$$\begin{aligned}
 (13) \quad & \int_1^2 \left(\int_1^x \frac{x}{y} dy \right) dx = \int_1^2 \left[x \log y \right]_{y=1}^{y=x} dx = \int_1^2 x \log x dx = \left[\frac{1}{2} x^2 \log x - \frac{1}{4} x^2 \right]_1^2 \\
 &= \frac{1}{2} (4 \log 2 - 1 \cdot 0) - \frac{1}{4} (4 - 1) = 2 \log 2 - \frac{3}{4}
 \end{aligned}$$

$$\begin{aligned}(14) \quad & \int_2^8 \left(\int_2^x \frac{1}{x^2 y} dy \right) dx = \int_2^8 \left[\frac{\log y}{x^2} \right]_{y=2}^{y=x} dx = \int_2^8 \left(\frac{\log x}{x^2} - \frac{\log 2}{x^2} \right) dx \\&= \left[\left(-\frac{\log x}{x} - \frac{1}{x} \right) + \frac{\log 2}{x} \right]_2^8 = - \left(\frac{1}{8} \log 8 - \frac{1}{2} \log 2 \right) - \left(\frac{1}{8} - \frac{1}{2} \right) + \left(\frac{1}{8} - \frac{1}{2} \right) \log 2 \\&= \frac{3}{8} - \frac{1}{4} \log 2\end{aligned}$$