

Méthodes d'intégration

1. Méthodes élémentaires

1.1. Propriétés de base de l'intégrale

∞ Si F est une primitive sur un intervalle $[a, b]$ de $\mathbb{R}$ d'une fonction numérique f (une telle fonction F existe en particulier si f est continue sur $[a, b]$), alors $\int_a^b f(t) dt = F(b) - F(a)$.

L'application définie sur $[a, b]$ par $x \mapsto \int_a^x f(t) dt$ est la primitive de f sur $[a, b]$ qui s'annule en a .

∞ La notation $\int f(t) dt$ désigne une primitive de f .

Toute primitive de f s'obtient en ajoutant une constante à $\int f(t) dt$.

∞ Avec les hypothèses qui s'imposent, nous avons :

$$\# \quad \int_a^b f(t) dt = -\int_b^a f(t) dt$$

$$\# \quad \int_a^b (\lambda f + \alpha g)(t) dt = \lambda \int_a^b f(t) dt + \alpha \int_a^b g(t) dt \quad \forall \lambda, \alpha \in \mathbb{R}$$

$$\# \quad \int_a^b f(t) dt = \int_a^c f(t) dt + \int_c^b f(t) dt \quad \forall c \in [a, b]$$

$$\# \quad \int_a^b f(t) dt = 0 \text{ avec } f \text{ continue et de signe constant implique } f = 0.$$

1.2. Combinaison linéaire de primitives connues

$$Ex : \quad \int_{-\frac{\pi}{6}}^{\frac{\pi}{3}} \tan^2 t dt = \int_{-\frac{\pi}{6}}^{\frac{\pi}{3}} -1 + 1 + \tan^2 t dt = [-t + \tan t]_{-\frac{\pi}{6}}^{\frac{\pi}{3}} = \left(-\frac{\pi}{3} + \sqrt{3}\right) - \left(-\frac{\pi}{6} + \frac{1}{\sqrt{3}}\right) = \frac{2\sqrt{3}}{3} - \frac{\pi}{6}.$$

1.3. Polynômes trigonométriques

Toute puissance des fonctions sinus et cosinus peut être transformée en combinaison linéaire des sinus et cosinus de multiples entiers de la variable.

Cette opération est appelée "linéarisation de polynômes trigonométriques" et s'obtient en utilisant les formules d'Euler : $\cos x = \frac{e^{ix} + e^{-ix}}{2}$ et $\sin x = \frac{e^{ix} - e^{-ix}}{2i}$.

$$Ex : \quad \text{On cherche à calculer } I = \int_{\frac{\pi}{2}}^{\pi} (1 + \cos t + \cos^2 t) dt.$$

$$\text{Or, pour tout réel } x, \text{ nous avons } \cos^2 x = \left(\frac{e^{ix} + e^{-ix}}{2}\right)^2 = \frac{e^{2ix} + 2e^{ix}e^{-ix} + e^{-2ix}}{4} = \frac{1 + \cos 2x}{2}.$$

$$\text{D'où } 1 + \cos t + \cos^2 t = \frac{3}{2} + \cos t + \frac{1}{2} \cos 2t \text{ pour tout } t \in \left[\frac{\pi}{2}; \pi\right] \text{ et donc}$$

$$I = \int_{\frac{\pi}{2}}^{\pi} \left(\frac{3}{2} + \cos t + \frac{1}{2} \cos 2t\right) dt = \left[\frac{3t}{2} + \sin t + \frac{1}{4} \sin 2t\right]_{\frac{\pi}{2}}^{\pi}$$

$$I = \left(\frac{3\pi}{2} + \sin \pi + \frac{1}{4} \sin 2\pi\right) - \left(\frac{3\pi}{4} + \sin \frac{\pi}{2} + \frac{1}{4} \sin \frac{2\pi}{2}\right) = \frac{3\pi}{2} - \frac{3\pi}{4} - 1 = \frac{3\pi}{4} - 1$$

Methodes D Integration De Poincare Et Le

J Dewey



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