

Predpokled: $f: [0, \infty) \rightarrow \mathbb{R}$ je

spojita' a o'ide : $a, b > 0$. Uvažujme

$$\int_0^{\infty} \frac{f(ax) - f(bx)}{x} dx = \lim_{\substack{\delta \rightarrow 0^+ \\ \Delta \rightarrow +\infty}} \int_{\delta}^{\Delta} \frac{f(ax) - f(bx)}{x} dx$$

$$\int_{\delta}^{\Delta} \frac{f(ax) - f(bx)}{x} dx \stackrel{\forall \delta > 0, \Delta > 0}{=} \int_{\delta}^{\Delta} \frac{f(ax)}{x} dx - \int_{\delta}^{\Delta} \frac{f(bx)}{x} dx \quad \textcircled{=}$$

sub: $x \mapsto ax = z$ sub: $x \mapsto bx = z$

$$\textcircled{=} \int_{a\delta}^{a\Delta} \frac{f(z)}{z} dz - \int_{b\delta}^{b\Delta} \frac{f(z)}{z} dz \quad \textcircled{=} \left[\begin{array}{c} \text{-----} \\ \text{a}\delta \quad \text{b}\delta \quad \text{a}\Delta \quad \text{b}\Delta \\ \text{-----} \\ \text{b}\delta \quad \text{a}\delta \quad \text{b}\Delta \quad \text{a}\Delta \end{array} \right]$$

$$\textcircled{=} \int_{a\delta}^{b\delta} \frac{f(z)}{z} dz - \int_{a\Delta}^{b\Delta} \frac{f(z)}{z} dz$$

teda $\lim_{\substack{\delta \rightarrow 0^+ \\ \Delta \rightarrow +\infty}} \int_{a\delta}^{b\delta} \frac{f(z)}{z} dz$ - vzklada' ma 2 rezaisli'

limity $\lim_{\delta \rightarrow 0^+} \int_{a\delta}^{b\delta} \left(\frac{f(z)}{z} \right) dz$ a $\lim_{\Delta \rightarrow +\infty} \int_{a\Delta}^{b\Delta} \left(\frac{f(z)}{z} \right) dz$.

Tenz : $a\delta \leq \xi \leq b\delta$ $b\delta$

$$\int_{a\delta}^{b\delta} \frac{f(z)}{z} dz = f(\xi) \int_{a\delta}^{b\delta} \frac{dz}{z} = f(\xi) \ln\left(\frac{b}{a}\right) \rightarrow$$

$$\xrightarrow{\delta \rightarrow 0^+} \underline{f(0) \ln\left(\frac{b}{a}\right)}$$

lebo f spojité v 0

Platia postupne (vyššie uvedené predp. stále PLATIA!)

Veta 1 : ak $\exists \lim_{z \rightarrow +\infty} f(z) \stackrel{ozn.}{=} f(+\infty)$

tak potom :

$$\int_0^{+\infty} \frac{f(ax) - f(bx)}{x} dx = \ln\left(\frac{b}{a}\right) [f(0) - f(+\infty)]$$

d. : doplníme výpočet :

$$\int_{a\delta}^{b\delta} \frac{f(z)}{z} dz = f(\gamma) \int_{a\delta}^{b\delta} \frac{f(z)}{z} dz = f(\gamma) \ln\left(\frac{b}{a}\right) \rightarrow$$

$$\xrightarrow{\delta \rightarrow +\infty} f(+\infty) \ln\left(\frac{b}{a}\right)$$

$\exists \lim_{z \rightarrow +\infty} f(z)$

Veta 2 : Ak pre kvôdi $A > 0$ existuje

$$\int_A^{\infty} \frac{f(z)}{z} dz \quad \text{potom :}$$

$$\int_0^{\infty} \frac{f(ax) - f(bx)}{x} dx = f(0) \ln\left(\frac{b}{a}\right)$$

d.: $\exists \int_0^{\infty} \frac{f(z)}{z} dz$ t.j. $\int_A^B \frac{f(z)}{z} dz \xrightarrow[A \rightarrow +\infty]{B > A} 0$

preto: $\int_{a\Delta}^{b\Delta} \frac{f(z)}{z} dz \xrightarrow{\Delta \rightarrow +\infty} \underline{\underline{0}}$

Veta 3: Ak pre každy $\varepsilon > 0$ existuje

$$\int_0^{\varepsilon} \frac{f(z)}{z} dz$$

tak potom a ak existuje limit $f(z) \stackrel{020.}{=} f(+\infty)$

$$\int_0^{\infty} \frac{f(ax) - f(bx)}{x} dx = -f(+\infty) \ln\left(\frac{b}{a}\right)$$

d.: vid'. d. V1 (+) fakt, že:

$$\int_0^{\varepsilon} \frac{f(z)}{z} dz \text{ z nemení, že}$$

$$\int_{a\delta}^{b\delta} \frac{f(z)}{z} dz \xrightarrow{\delta \rightarrow 0^+} 0.$$