

科目: 微积分

章节: 第二章 2.1

做题人: 马也

1. 证明: 令  $r^2 = x^2 + y^2$  则  $\|X' - X''\| = |r' - r''|$

$$\text{令 } r'^2 = 2k\pi \quad r''^2 = 2k\pi + \frac{\pi}{2}$$

$$\text{则 } r''^2 - r'^2 = (r'' - r')(r'' + r') = \frac{\pi}{2}(r'' + r')$$

$$\therefore |r'' - r'| = \frac{\pi}{2} \frac{1}{r' + r''}$$

$$\text{对 } \forall \delta > 0, \text{ 取 } r' > \frac{\pi}{4\delta} \text{ 则 } \frac{1}{2}\pi \frac{1}{r' + r''} < \delta$$

但  $|\sin r'^2 - \sin r''^2| = 1, \therefore f(x, y)$  在  $\mathbb{R}^2$  不一致连续

2. 证明:

$\because \lim_{\|X\| \rightarrow \infty} f(x)$  存在  $\therefore \exists X_0$  使当  $\|X\| > \|X_0\|, \|X_1\| > \|X_0\|$  时,

都有  $|f(X_1) - f(X_2)| < \frac{\varepsilon}{2}$ , 故  $f(x)$  在  $(X_0, +\infty)$  一致连续

当  $\|X\| \leq \|X_0\|$  时, 由  $f(x)$  连续知  $f(x)$  一致连续

$\therefore \exists \delta > 0$ , 使  $\forall \|X' - X''\| < \delta$  时, 有  $|f(X') - f(X'')| < \frac{\varepsilon}{2}$

$\therefore$  在  $\mathbb{R}^n$  上有  $\forall \|X\| \leq \|X_0\|, \|X''\| > \|X_0\|$  时,

$$|f(X') - f(X'')| < |f(X') - f(X_0)| + |f(X_0) - f(X'')| = \varepsilon$$

综上所述,  $f$  在  $\mathbb{R}^n$  上一致连续

3. 证明: 先证明必要性

$\because f(x)$  在  $\Omega$  一致连续  $\therefore \forall \varepsilon > 0, \exists \delta > 0$ , 使  $\forall \|X_1 - X_2\| < \delta$  时

$$\text{有 } |f(X_1) - f(X_2)| < \varepsilon$$

$\therefore$  对任意点列  $\{X_n\}, \{Y_n\}$  且  $\lim_{n \rightarrow \infty} \|X_n - Y_n\| = 0, \exists n_0$ , 使  $n > n_0$  时

$$\|X_n - Y_n\| < \delta \quad \therefore |f(X_n) - f(Y_n)| < \varepsilon \quad \therefore \lim_{n \rightarrow \infty} (f(X_n) - f(Y_n)) = 0$$

科目: 微积分

章节: 2.1

做题人: 马也

再证明充分性,

$$\text{设 } \lim_{n \rightarrow \infty} X_n = X' \quad \lim_{n \rightarrow \infty} Y_n = X''$$

$$\therefore \lim_{n \rightarrow \infty} \|X_n - Y_n\| = 0 \quad \therefore \exists n_0 \text{ 使 } n > n_0 \text{ 都有 } \|X_n - Y_n\| < \delta$$

$$\text{且 } |f(X_n) - f(Y_n)| < \varepsilon \quad \therefore f(x) \text{ 在 } \Omega \text{ 一致连续}$$

4. 解:

$$(1) |x^5 e^{-x}| \leq x^6 e^{-x} \quad \text{而 } \lim_{x \rightarrow +\infty} \frac{x^6 e^{-x}}{\frac{1}{x^2}} = 0 \quad \text{又 } \int_1^{+\infty} \frac{1}{x^2} dx \text{ 收敛}$$

$$\therefore \int_1^{+\infty} x^6 e^{-x} dx \text{ 收敛} \quad \therefore \int_1^{+\infty} x^5 e^{-x} dx \text{ 收敛}$$

$$(2) \therefore \left| \frac{\cos yx}{1+x^2} \right| \leq \frac{1}{1+x^2}$$

$$\text{且 } \int_{-\infty}^{+\infty} \frac{1}{1+x^2} dx = \arctan x \Big|_{-\infty}^{+\infty} = \pi \text{ 收敛}$$

$$\therefore \int_{-\infty}^{+\infty} \frac{\cos yx}{1+x^2} dx \text{ 一致收敛}$$

$$(3) |x^{2n} e^{-tx^2}| \leq x^{2n} e^{-tx^2} \quad \text{又 } \lim_{x \rightarrow +\infty} \frac{x^{2n} e^{-tx^2}}{\frac{1}{x^2}} = 0$$

$$\therefore \int_0^{+\infty} x^{2n} e^{-tx^2} dx \text{ 收敛}$$

$$\therefore \int_0^{+\infty} x^{2n} e^{-tx^2} dx \text{ 一致收敛}$$

$$(4) |e^{-tx} \sin x| \leq e^{-tx} \quad \text{而 } \int_0^{+\infty} e^{-tx} dx \text{ 收敛}$$

$$\therefore \int_0^{+\infty} e^{-tx} \sin x dx \text{ 一致收敛}$$

$$(5) \left| \frac{x^2 \cos x}{1+x^4} \right| \leq \frac{x^2}{1+x^4} \quad \text{而 } \int_0^{+\infty} \frac{1}{1+x^4} dx = \frac{\pi}{2} \text{ 收敛}$$

$$\text{而 } \lim_{x \rightarrow \infty} \frac{\frac{x^2}{1+x^4}}{\frac{1}{1+x^2}} = 1 \quad \text{且 } \int_{-\infty}^{+\infty} \frac{1}{1+x^2} dx = \pi \text{ 收敛} \quad \therefore \int_{-\infty}^{+\infty} \frac{\cos x \cdot x^2}{1+x^4} dx \text{ 收敛}$$

科目: 微积分

章节: 2.1

做题人: 董敏

$$(6) \left| \frac{1}{1+(x+t)^2} \right| \leq \frac{1}{1+x^2} \quad \text{而} \quad \int_0^{+\infty} \frac{1}{1+x^2} dx = \frac{\pi}{2}$$

$$\therefore \int_0^{+\infty} \frac{1}{1+(x+t)^2} dx \text{ 一致收敛}$$

$$(7) \int_1^{+\infty} \frac{\cos x}{\sqrt{x}} dx = \left. \frac{\sin x}{\sqrt{x}} \right|_1^{+\infty} + \frac{1}{2} \int_1^{+\infty} \frac{\cos x}{x^{\frac{3}{2}}} dx$$

$$= \frac{\sin 1}{\sqrt{1}} = -\sin 1 + \frac{1}{2} \int_1^{+\infty} \frac{\cos x}{x^{\frac{3}{2}}} dx$$

$$\text{又} \left| \frac{\cos x}{x^{\frac{3}{2}}} \right| \leq \frac{1}{x^{\frac{3}{2}}} \quad \int_1^{+\infty} \frac{1}{x^{\frac{3}{2}}} dx \text{ 收敛}$$

$$\text{故} \int_1^{+\infty} \frac{\cos x}{\sqrt{x}} dx \text{ 收敛}$$

$$\therefore \int_1^{+\infty} \frac{\cos x}{\sqrt{x}} dx \text{ 关于 } t \geq 0 \text{ 一致收敛}$$

$$\text{又} |e^{-tx}| \leq 1 \text{ 关于 } x \in [1, +\infty) \quad t \in [0, +\infty) \text{ 一致有界}$$

$$\therefore \text{由 Abel 知} \int_1^{+\infty} e^{-tx} \frac{\cos x}{\sqrt{x}} dx \text{ 一致收敛}$$

$$(8) \text{取 } \varepsilon_0 = \frac{1}{10} \quad \forall A > 0 \quad \text{取 } A' = 2A \quad A'' = 3A \quad t = \frac{1}{9A^2} > 0$$

$$\text{则} \left| \int_{A'}^{A''} \sqrt{x} e^{-tx^2} dx \right| \geq \int_{2A}^{3A} \sqrt{x} e^{-\frac{1}{9A^2} 9A^2} dx = A \cdot \frac{1}{3A} \cdot \frac{1}{e}$$

$$= \frac{1}{3e} > \frac{1}{10}$$

$$\therefore \int_0^{+\infty} \sqrt{x} e^{-tx^2} dx \text{ 不一致收敛}$$

$$(9) \text{取 } \varepsilon_0 = \frac{1}{6} \quad \forall A > 1 \quad \text{取 } A' = 2A \quad A'' = 3A \quad t = \log_{3A} 2 > 0$$

$$\left| \int_{A'}^{A''} \frac{dx}{x^{1+y}} \right| \geq \int_{A'}^{A''} \frac{dx}{(3A)^{1+y}} = \frac{A}{(3A)^{1+\log_{3A} 2}} = \frac{A}{3A} \cdot \frac{1}{2} = \frac{1}{6} = \varepsilon_0$$

$$\therefore \int_1^{+\infty} x^{-1-y} dx \text{ 在 } (0, +\infty) \text{ 不一致收敛}$$

科目: 微积分

章节: 21

做题人: 董允通

$$(10). \int_0^{+\infty} \frac{\sin x^2}{x^p} dx \stackrel{y=x^2}{=} \int_0^{+\infty} \frac{\sin y}{y^{\frac{p}{2}}} \cdot \frac{dy}{2\sqrt{y}} = \int_0^{+\infty} \frac{\sin y}{2y^{\frac{p+1}{2}}} dy$$

$$\int_0^{+\infty} \sin y dy \text{ 一致有界 } \lim_{y \rightarrow +\infty} \frac{1}{y^{\frac{p+1}{2}}} = 0$$

由 Dirichlet 判别法  $\int_0^{+\infty} \frac{\sin x^2}{x^p} dx$  一致收敛

$$5. \int_0^{+\infty} e^{-tx} \frac{\sin 3x}{x+t} dx \quad (0 \leq t < +\infty)$$

$$\because |e^{-tx}| \leq 1 \text{ 一致有界.}$$

下证  $\int_0^{+\infty} \frac{\sin 3x}{x+t} dx$  一致收敛

$$\frac{\sin 3x}{x+t} \leq \frac{\sin 3x}{x}$$

$$\text{又 } \int_0^{+\infty} \frac{\sin 3x}{x} dx = \int_0^1 \frac{\sin 3x}{x} dx + \int_1^{+\infty} \frac{\sin 3x}{x} dx \leq 3 + \underbrace{\int_1^{+\infty} \frac{\sin 3x}{x} dx}_{\text{收敛}}$$

$$\text{故 } \int_0^{+\infty} \frac{\sin 3x}{x} dx \text{ 收敛}$$

$$\therefore \int_0^{+\infty} \frac{\sin 3x}{x+t} dx \text{ 一致收敛}$$

由 Abel 判别法知  $\int_0^{+\infty} e^{-tx} \frac{\sin 3x}{x+t} dx \quad (0 \leq t < +\infty)$  一致收敛

6. 证明: 若  $\int_a^{+\infty} f(x, t) dx$  在  $[\alpha, \beta]$  上一致收敛

$$\text{则 } \forall \varepsilon > 0 \exists A(\varepsilon) \forall A' A'' > A \left| \int_{A'}^{A''} f(x, t) dx \right| < \varepsilon$$

又  $f(x, t)$  在  $[\alpha, +\infty) \times [\alpha, \beta]$  上连续

$$\text{则 } \lim_{t \rightarrow \beta} \left| \int_{A'}^{A''} f(x, t) dx \right| = \left| \int_{A'}^{A''} \lim_{t \rightarrow \beta} f(x, t) dx \right| \\ = \left| \int_{A'}^{A''} f(x, \beta) dx \right| < \varepsilon$$

又  $\int_a^{+\infty} f(x, \beta) dx$  发散, 矛盾

故  $\int_a^{+\infty} f(x, t) dx$  在  $[\alpha, \beta]$  上非一致连续

科目: 微积分

章节: 2.1

做题人: 普尔彦

7. 证明:  $\int_a^{+\infty} f(x, y) dx$  关于  $y \in I$  一致收敛

$g(y)$  关于  $x \in [a, +\infty)$   $y \in I$  上有界

由 Abel 判别法知  $\int_a^{+\infty} f(x, y) g(y) dx$  一致收敛

8. 证明: 取  $\varepsilon_0 = \frac{1}{10} \forall A > 0$  取  $A' = 2A$   $A'' = 3A$   $t = \frac{\pi}{3A} > 0$

$$\text{则 } \left| \int_{A'}^{A''} \frac{\sin x}{x} dx \right| \geq \int_{A'}^{A''} \frac{\sin x}{3A} dx \stackrel{y=tx}{=} \frac{1}{3A} \int_{tA'}^{tA''} \sin y \cdot \frac{1}{t} dy$$

$$= \frac{1}{\pi} \int_{\frac{2}{3}\pi}^{\pi} \sin y dy = \frac{1}{\pi} [-\cos y]_{\frac{2}{3}\pi}^{\pi} = \frac{1}{2\pi} > \frac{1}{10}$$

故  $\int_0^{+\infty} \frac{\sin x}{x} dx$  在  $t > 0$  时不一致收敛

科目: 微积分 A(2)

章节: 2.2

做题人: 施韶韵

$$1. (1) \text{原式} = \int_{-1}^1 |x| dx = 1$$

$$(2) \text{原式} = \int_0^3 x^2 dx = \frac{1}{3} x^3 \Big|_0^3 = 9$$

2. (1)

$$\begin{aligned} \frac{\partial F}{\partial x} &= \int_x^{x^2} \frac{\partial}{\partial x} (e^{-xy^2}) dy + e^{-x^5} 2x - e^{-x^3} \\ &= \int_x^{x^2} -y^2 e^{-xy^2} dy + 2xe^{-x^5} - e^{-x^3} \end{aligned}$$

$$\begin{aligned} (2) F'(y) &= \int_{ay}^{by} \cos y x dx \\ &\quad + \frac{\sin(by+y^2)}{b+y} - \frac{\sin(ay+y^2)}{a+y} \end{aligned}$$

$$= \frac{1}{y} \sin y x \Big|_{ay}^{by} + \frac{\sin(by+y^2)}{b+y} - \frac{\sin(ay+y^2)}{a+y}$$

$$= \left(\frac{1}{y} + \frac{1}{b+y}\right) \sin(by+y^2) - \left(\frac{1}{y} + \frac{1}{a+y}\right) \sin(ay+y^2)$$

$$\begin{aligned} (3) F'(t) &= \int_0^t \frac{1}{1+tx} dx + \frac{\ln(1+t^2)}{t} \\ &= \frac{2 \ln(1+t^2)}{t} \end{aligned}$$

$$(4) \text{令 } u=x+t, v=x-t$$

$$\begin{aligned} \frac{\partial f}{\partial t} &= \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial t} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial t} \\ &= \frac{\partial f}{\partial u} - \frac{\partial f}{\partial v} \end{aligned}$$

$$\therefore F'(t) = \int_0^t \left( \frac{\partial f}{\partial u} - \frac{\partial f}{\partial v} \right) dx + f(2t, 0)$$

$$3. F(x) = \int_0^x f(y) dy + 2xf(x)$$

$$\begin{aligned} F'(x) &= f(x) + 2f(x) + 2xf'(x) \\ &= 3f(x) + 2xf'(x) \end{aligned}$$

4. 证明:

$$\begin{aligned} \frac{\partial u}{\partial t} &= \frac{a}{2} (\psi'(x+at) - \psi'(x-at)) \\ &\quad + \frac{1}{2} (\psi(x+at) + \psi(x-at)) \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial t^2} &= \frac{a^2}{2} (\psi''(x+at) + \psi''(x-at)) \\ &\quad + \frac{a}{2} (\psi'(x+at) - \psi'(x-at)) \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{1}{2} (\psi'(x+at) + \psi'(x-at)) \\ &\quad + \frac{1}{2a} (\psi(x+at) - \psi(x-at)) \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{1}{2} (\psi''(x+at) + \psi''(x-at)) \\ &\quad + \frac{1}{2a} (\psi'(x+at) - \psi'(x-at)) \end{aligned}$$

$$\therefore \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

$$5. (1) \text{原式} = \int_0^1 \left( \int_0^1 \frac{1}{1+xy} dy \right) \frac{1}{\sqrt{1-x^2}} dx$$

$$= \int_0^1 dx \int_0^1 \frac{1}{\sqrt{1-x^2} (1+xy)} dy$$

$$= \int_0^1 dy \int_0^1 \frac{1}{\sqrt{1-x^2} (1+xy)} dx$$

科目: 微积分 A(2)

章节: 2.2

做题人: 施韶韵

令  $t = \arcsin x$ , 则  $x = \sin t$ 

$$\text{原式} = \int_0^1 dy \int_0^{\frac{\pi}{2}} \frac{1}{1 + \sin^2 t y^2} dt$$

$$= \int_0^1 dy \int_0^{\frac{\pi}{2}} \frac{1}{(y^2 + 1) \tan^2 t + 1} \cdot \frac{1}{\cos^2 t} dt$$

$$= \int_0^1 dy \int_0^{+\infty} \frac{1}{(y^2 + 1) \tan^2 t + 1} d \tan t$$

$$= \int_0^1 dy \left( \frac{1}{\sqrt{y^2 + 1}} \arctan(\sqrt{y^2 + 1} u) \right) \Big|_0^{+\infty}$$

$$= \int_0^1 \frac{\pi}{2\sqrt{y^2 + 1}} dy$$

$$= \frac{\pi}{2} \ln |y + \sqrt{y^2 + 1}| \Big|_0^1$$

$$= \frac{\pi}{2} \ln(1 + \sqrt{2})$$

$$(2) \quad x^b - x^a = \int_a^b x^t \ln x \, dt$$

$$\therefore \text{原式} = \int_0^1 dx \int_a^b x^t \sin(\ln \frac{1}{x}) \, dt$$

$$= \int_a^b dt \int_0^1 x^t \sin(\ln \frac{1}{x}) \, dx$$

$$\int_0^1 x^t \sin(\ln \frac{1}{x}) \, dx = \frac{x^{t+1}}{t+1} \sin(\ln \frac{1}{x}) \Big|_0^1$$

$$+ \int_0^1 \frac{x^{t+1}}{t+1} \cos(\ln \frac{1}{x}) \cdot x \cdot \frac{1}{x^2} \, dx$$

$$= \frac{1}{t+1} \int_0^1 x^t \cos(\ln \frac{1}{x}) \, dx \quad ①$$

$$\int_0^1 x^t \cos(\ln \frac{1}{x}) \, dx = \frac{x^{t+1}}{t+1} \cos(\ln \frac{1}{x}) \Big|_0^1$$

$$- \int_0^1 \frac{x^{t+1}}{t+1} \sin(\ln \frac{1}{x}) \cdot x \cdot \frac{1}{x^2} \, dx$$

$$= \frac{1}{t+1} - \frac{1}{t+1} \int_0^1 x^t \sin(\ln \frac{1}{x}) \, dx \quad ②$$

②代入①得

$$(\frac{1}{(t+1)^2} + 1) \int_0^1 x^t \sin(\ln \frac{1}{x}) \, dx = \frac{1}{(t+1)^2}$$

$$\therefore \int_0^1 x^t \sin(\ln \frac{1}{x}) \, dx = \frac{1}{t^2 + 2t + 2}$$

$$\therefore \text{原式} = \int_a^b \frac{dt}{t^2 + 2t + 2}$$

$$= \arctan(t+1) \Big|_a^b$$

$$= \arctan(b+1) - \arctan(a+1)$$

科目: 微积分 A(2)

章节: 2.3

做题人: 施韶韵

$$1. (1) \int_a^b e^{-xy} dy = \frac{e^{-ax} - e^{-bx}}{x}$$

$$\therefore \text{原式} = \int_0^{+\infty} dx \int_a^b e^{-xy} dy$$

$$= \int_a^b dy \int_0^{+\infty} e^{-xy} dx$$

$$= \int_a^b \frac{1}{y} dy = \ln \frac{b}{a}$$

$$(2) \text{ 设 } I'(y) = \int_0^{+\infty} x e^{-ax^2} \sin yx dx$$

$$\text{则 } I(y) = \int_0^{+\infty} e^{-ax^2} \cos yx dx \text{ (致收敛)}$$

$$\begin{aligned} \text{又 } I'(y) &= \frac{-1}{2a} e^{-ax^2} \sin yx \Big|_0^{+\infty} \\ &\quad + \frac{y}{2a} \int_0^{+\infty} e^{-ax^2} \cos yx dx \\ &= -\frac{y}{2a} I(y) \end{aligned}$$

$$\text{解得 } I(y) = C e^{-\frac{y^2}{4a}} \quad \text{当 } y=0 \text{ 时}$$

$$I(0) = -\frac{1}{2\sqrt{a}}$$

$$\therefore I(y) = -\frac{1}{2\sqrt{a}} e^{-\frac{y^2}{4a}}$$

$$\therefore \text{原式} = I'(y) = \frac{y}{4a\sqrt{a}} e^{-\frac{y^2}{4a}}$$

$$(3) \frac{\cos ax - \cos by}{x^2} = \int_a^b \frac{\sin xy}{x} dy$$

$$\therefore \text{原式} = \int_0^{+\infty} dx \int_a^b \frac{\sin xy}{x} dy$$

$$= \int_a^b dy \int_0^{+\infty} \frac{\sin xy}{x} dx$$

$$= \int_a^b dy \int_0^{+\infty} \frac{\sin xy}{xy} dx y$$

$$= \int_a^b \frac{\pi}{2} dy = \frac{\pi}{2} (b-a)$$

$$2. (1) I(t) = \int_0^{+\infty} e^{-tx^2} x^{2n} dx \text{ 致收敛}$$

$$I'(t) = \int_0^{+\infty} -x e^{-tx^2} x^{2n+1} dx$$

$$= \frac{1}{2t} e^{-tx^2} x^{2n+1} \Big|_0^{+\infty} - \frac{2n+1}{2t} \int_0^{+\infty} e^{-tx^2} x^{2n} dx$$

$$= 0 - \frac{2n+1}{2t} I(t)$$

$$\text{解得 } I(t) = C t^{-\frac{2n+1}{2}}$$

$$\text{又 } I(1) = \int_0^{+\infty} e^{-x^2} x^{2n} dx = -\frac{1}{2} \int_0^{+\infty} 2x e^{-x^2} x^{2n+1} dx$$

$$= -\frac{1}{2} \left( e^{-x^2} x^{2n+1} \Big|_0^{+\infty} + 2n+1 \int_0^{+\infty} e^{-x^2} x^{2n} dx \right)$$

.....

$$= -\frac{(2n+1)!!}{2^n} \int_0^{+\infty} e^{-x^2} dx$$

$$= -\frac{(2n+1)!!}{2^n} \frac{\sqrt{\pi}}{2} = C$$

$$\therefore C = -\frac{(2n+1)!! \sqrt{\pi}}{2^{n+1}}$$

$$\therefore I(t) = -\frac{(2n+1)!! \sqrt{\pi}}{2^{n+1}} t^{-\frac{2n+1}{2}}$$



科目: 微积分 A(2)

章节: 2.3

做题人: 施韶萌

$$(2) \text{ 令 } f(y) = \int_0^{+\infty} \frac{dx}{(y+x^2)^{n+1}}$$

$$\text{则 } f'(y) = \int_0^{+\infty} -(n+1) \frac{dx}{(y+x^2)^{n+2}}$$

$$= -(n+1) \int_0^{+\infty} \frac{dx}{(y+x^2)^{n+2}}$$

$$\text{又令 } g(u) = \int_0^{+\infty} \frac{dx}{(y+x^2)^u}$$

$$\text{则 } g(0) = \int_0^{+\infty} \frac{dx}{y+x^2}$$

$$= \frac{1}{\sqrt{y}} \int_0^{+\infty} \frac{d(\frac{x}{\sqrt{y}})}{1+(\frac{x}{\sqrt{y}})^2}$$

$$= \frac{\pi}{2\sqrt{y}}$$

$$\text{又 } \frac{dg(u)}{du} = -(u+1)g(u+1)$$

$$\therefore g(n) = \frac{1}{(-1)^n \cdot n!} \cdot \frac{d^n g(0)}{dy^n}$$

$$= \frac{\pi(2n-1)!!}{n! \cdot 2^{n+1}} \cdot y^{-\frac{1}{2}-n}$$

$$= \frac{\pi(2n-1)!!}{2(2n)!!} y^{-(n+\frac{1}{2})}$$

科目:微积分

章节:第二章总复习题

做题人:邓志杰

2. 证明:  $\because \{x_k\}$  为  $R^n$  中的 Cauchy 列

$\therefore \forall \varepsilon > 0, \exists N > 0$ , 当  $m, n > N$  时,  $\|x_m - x_n\| < \varepsilon$ ,

$\therefore f: R^n \rightarrow R^m$  - 一致连续.

$\therefore \forall \varepsilon > 0, \exists \delta > 0, \forall x', x'' \in R^n: \|x' - x''\| < \delta, \|f(x') - f(x'')\| < \varepsilon$ .

$\therefore$  取  $\varepsilon_1 = \delta$  有:

$\forall \varepsilon > 0, \exists \delta > 0, \exists N > 0$ , 当  $n, m > N$  时,  $\|x_m - x_n\| < \delta$ ,

$\therefore \|f(x) - f(x'')\| < \varepsilon$

$\therefore \forall \varepsilon > 0, \exists N > 0$ , 当  $n, m > N$  时,  $\|f(x') - f(x'')\| < \varepsilon$ .

$\therefore \{f(x_k)\}$  为  $R^m$  中的 Cauchy 列.

3. 证明: 假设  $f$  在  $D$  上不是一致连续的

即  $\exists \varepsilon_0 > 0$ , 使得  $\forall \delta > 0$ , 都可找到  $(x_0, y_0), X_\delta = (x_1, x_2), Y_\delta = (y_1, y_2)$

且满足:  $\|X_\delta - Y_\delta\| < \delta$  且  $|f(X_\delta) - f(Y_\delta)| \geq \varepsilon_0$ .

且  $\delta = \frac{1}{2}, \frac{1}{3}, \dots, \frac{1}{n}, \dots$  则得  $D$  中两个点列  $x_1, \dots, x_n, \dots$  与  $y_1, \dots, y_n, \dots$  满足  $\|x_n - y_n\| < \frac{1}{n}$  且  $|f(x_n) - f(y_n)| \geq \varepsilon_0$ . —\*

由于  $\{x_n\}$  有界, 故存在收敛子列  $\{x_{n_k}\}: x_{n_k} \rightarrow x_0 \in [a, b]$

再由  $|x_n - y_n| < \frac{1}{n}$ , 知:  $y_{n_k} \rightarrow x_0$ , 而  $f$  在  $x_0$  点连续, 于是:

$$\lim_{k \rightarrow \infty} (f(x_{n_k}) - f(y_{n_k})) \rightarrow f(x_0) - f(x_0) = 0.$$

与 \* 式矛盾

$\therefore f$  在  $D$  上一致连续.

科目:微积分

章节:第二章总复习题

做题人:邓志杰

$$4. (1) \int_0^{\frac{\pi}{2}} \ln(a^2 \sin^2 x + b^2 \cos^2 x) dx.$$

$$\text{令 } I(t) = \int_0^{\frac{\pi}{2}} \ln(t^2 \sin^2 x + b^2 \cos^2 x) dx. \quad (t \geq 0).$$

$$\frac{\partial (\ln(t^2 \sin^2 x + b^2 \cos^2 x))}{\partial t} = \frac{2 \sin^2 x \cdot t}{t^2 \sin^2 x + b^2 \cos^2 x} = \frac{2t}{t^2 + b^2 \cot^2 x}.$$

~~$\therefore \int_0^{\frac{\pi}{2}} \frac{1}{t^2 + b^2 \cot^2 x} dx$  一致收敛.  $g = 2t$  一致~~

$$\therefore I'(t) = \int_0^{\frac{\pi}{2}} \frac{2t}{t^2 + b^2 \cot^2 x} dx = \int_0^{\frac{\pi}{2}} \frac{2t \cdot \sin^2 x}{t^2 \tan^2 x + b^2} d \tan x$$

$$\text{令 } y = \tan x \quad \therefore I'(t) = 2t \int_0^{+\infty} \frac{y^2}{(t^2 y^2 + b^2)(y^2 + 1)} dy.$$

$$\begin{aligned} &= \frac{2t}{t^2 - b^2} \int_0^{+\infty} \left( \frac{1}{y^2 + (\frac{b}{t})^2} - \frac{1}{y^2 + 1} \right) dy. \\ &= \frac{2t}{bt + b^2} = \frac{\pi}{b} - \frac{\pi b}{bt + b^2} = \frac{\pi}{b} - \frac{\pi}{t+b}. \end{aligned}$$

$$\therefore I(t) = \frac{\pi}{b} t - \pi \ln(t+b) + C$$

$$\text{又: } I(0) = \int_0^{\frac{\pi}{2}} (\ln b + \ln \cos x) = \frac{\pi}{2} (\ln b - \ln 2) = \pi \ln b - \pi \ln 2$$

$$\therefore I(a) = \frac{\pi}{b} a - \pi \ln(a+b) + \pi \ln b + \pi \ln 2 = \frac{\pi}{b} a - \pi \ln(a+b) + 2\pi \ln b - \pi \ln 2$$

$$(2). a > 0 \text{ 时, } I(y) = \int_0^{\frac{\pi}{2}} \frac{\arctan(y \tan x)}{\tan x} dx.$$

$$\therefore \frac{\partial f}{\partial y} = \frac{1}{\tan x} \cdot \frac{\tan x}{y^2 \tan^2 x + 1} = \frac{1}{y^2 \tan^2 x + 1}$$

$$\text{可验证 } \int_0^{\frac{\pi}{2}} \frac{\partial f}{\partial y} dx \text{ 一致收敛}$$

$$I'(y) = \int_0^{\frac{\pi}{2}} \frac{\partial f}{\partial y} dx = \frac{\pi}{2} \cdot \frac{1}{y+1}$$

$$\therefore I(y) = \frac{\pi}{2} \ln(y+1) + C.$$

$$\therefore I(y) \text{ 在 } y=0 \text{ 显然连续}$$

$$\therefore I(0) = C = 0 \quad \therefore I(a) = \frac{\pi}{2} \ln(a+1).$$

科目:微积分

章节:第二章总复习题

做题人:邓志杰

$$6. (1). \int_0^{+\infty} \frac{\arctan xy}{x(1+x^2)} dx.$$

$$\text{令 } I(y) = \int_0^{+\infty} \frac{\arctan xy}{x(1+x^2)} dx.$$

$$\frac{\partial f}{\partial y} = \frac{1}{x(1+x^2)} \cdot \frac{x}{1+x^2y^2} = \frac{1}{(1+x^2)(1+x^2y^2)}$$

$$\int_0^{+\infty} \frac{\partial f}{\partial y} dx \leq \int_0^{+\infty} \frac{1}{1+x^2} dx = \frac{\pi}{2}$$

$\therefore \int_0^{+\infty} \frac{\partial f}{\partial y} dx$  在  $y \in [0, +\infty)$  上一致收敛.

$$\therefore I'(y) = \int_0^{+\infty} \frac{1}{(1+x^2)(1+x^2y^2)} dx.$$

$$= \frac{1}{y^2-1} \int_0^{+\infty} \left( \frac{y^2}{x^2y^2+1} - \frac{1}{x^2+1} \right) dx$$

$$= \frac{1}{y^2-1} \left( y \arctan yx \Big|_0^{+\infty} - \arctan x \Big|_0^{+\infty} \right)$$

$$= \frac{\pi}{2} \cdot \frac{1}{y+1}$$

$$\therefore I(y) = \frac{\pi}{2} \ln(y+1) + C \quad \because I(0) = 0 = C$$

$$\therefore \text{原积分} = \frac{\pi}{2} \ln(y+1).$$

$$7. \text{证明: } \int_0^{+\infty} \frac{\sin x^2 y}{x} dx.$$

$$\text{取 } \varepsilon = (\ln 2) \cdot \frac{\sin 1}{2}, \forall A > 0, \text{ 取 } A' = (A+1) \quad A'' = \sqrt{2}(A+1) \quad y_0 = \frac{1}{(A+1)^2}$$

$$\therefore \int_{A'}^{A''} \frac{\sin x^2 y_0}{x} dx = \int_{A'}^{A''} \frac{\sin 1}{x} dx = \sin 1 \cdot \ln x \Big|_{A'}^{A''} = (\ln \sqrt{2}) \cdot \sin 1 = \frac{\sin 1}{2} \ln 2 = \varepsilon.$$

$$\therefore \int_0^{+\infty} \frac{\sin x^2 y}{x} dx \text{ 不致收敛.}$$

又: 若  $y_1, y_2 \in (0, +\infty)$ , 且  $\forall \varepsilon > 0$ .

$$\int_0^{+\infty} \frac{\sin x^2 y_1}{x} dx - \int_0^{+\infty} \frac{\sin x^2 y_2}{x} dx = \int_0^{+\infty} \frac{\sin x^2 y_1 - \sin x^2 y_2}{x} dx = \lim_{A \rightarrow +\infty} (y_1 - y_2) \cdot \frac{A^2}{2}.$$

$$\therefore \exists \delta = \frac{\varepsilon}{A^2}, \text{ 当 } |y_1 - y_2| < \delta \text{ 时, } \lim_{A \rightarrow +\infty} (y_1 - y_2) \cdot \frac{A^2}{2} < \varepsilon.$$

$$\therefore \int_0^{+\infty} \frac{\sin x^2 y}{x} dx \text{ 在 } y \in (0, +\infty) \text{ 时连续.}$$

$$(2). \int_0^{+\infty} \frac{\cos x}{y^2+x^2} dx \quad (y \geq 0).$$

$$\text{令 } I(y) = \int_0^{+\infty} \frac{\cos x}{y^2+x^2} dx$$

$$\therefore \frac{\partial f}{\partial y} = - \frac{2y \cos x}{(y^2+x^2)^2}$$

$$\therefore \int_0^{+\infty} \frac{\partial f}{\partial y} dx \text{ 一致收敛.}$$

$$\therefore I'(y) = \int_0^{+\infty} - \frac{2y \cos x}{(y^2+x^2)^2} dx.$$

$$= -2y \int_0^{+\infty} \frac{\cos x}{(x^2+y^2)^2} dx$$

$$\text{令 } I_n(y) = \int_0^{+\infty} \frac{\cos x}{(x^2+y^2)^n} dx$$

$$\therefore I'(y) = \frac{\pi}{2} \cdot \frac{-e^{-y} - e^{-y}}{y^2} = \frac{-\pi e^{-y}}{y}$$

$\therefore I(y)$  可求得:

$$I(y) = \frac{\pi e^{-y}}{2y} \quad (y > 0 \text{ 时}).$$

科目:微积分

章节:二

做题人:陈易弘

## 第二章总复习题

1. 证明:  $f(x, y) = \sin xy$  在  $\mathbb{R}^2$  上不一致连续.

证明: 假设  $f(x, y)$  在  $\mathbb{R}^2$  上一致连续.

则对  $\varepsilon = 1$ ,  $\exists \delta > 0$ , 使得当  $\sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2} < \delta$  时

$$|\sin x_1 y_1 - \sin x_2 y_2| < \varepsilon = 1.$$

$$\text{此时令 } \begin{cases} x_1 = 0 \\ y_1 = \frac{\pi}{\delta} \end{cases} \quad \begin{cases} x_2 = \frac{\delta}{2} \\ y_2 = \frac{\pi}{\delta} \end{cases} \quad \text{则 } \sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2} = \frac{\delta}{2} < \delta,$$

$$\text{且 } |\sin x_1 y_1 - \sin x_2 y_2| = |\sin 0 - \sin \frac{\pi}{2}| = 1, \text{ 矛盾!}$$

故  $f(x, y)$  在  $\mathbb{R}^2$  上不一致连续.

5. 讨论下列积分在所给区间上的一致收敛性.

$$(1) \int_1^{+\infty} \frac{y^2 - x^2}{(x^2 + y^2)^2} dx \quad (-\infty < y < +\infty)$$

$$\text{解: 考虑到 } \left| \frac{y^2 - x^2}{(x^2 + y^2)^2} \right| \leq \left| \frac{x^2 + y^2}{(x^2 + y^2)^2} \right| = \frac{1}{x^2 + y^2} \leq \frac{1}{x^2}$$

$$\text{且 } \int_1^{+\infty} \frac{1}{x^2} dx \text{ 收敛. 故 } \int_1^{+\infty} \frac{y^2 - x^2}{(x^2 + y^2)^2} dx \text{ 在 } -\infty < y < +\infty$$

上一致收敛

$$(2) \int_0^1 \ln(xy) dx \quad \left(\frac{1}{2} < y < 2\right).$$

$$\text{解: 考虑到 } |\ln(xy)| = |\ln x + \ln y| < |\ln x - \ln 2| = \ln 2 - \ln x$$

$$\text{且 } \int_0^1 (\ln 2 - \ln x) dx = \ln 2 - (x \ln x - x) \Big|_0^1 = \ln 2 + 1 \text{ 收敛}$$

故  $\int_0^1 \ln(xy) dx$  在  $\frac{1}{2} < y < 2$  上一致收敛

$$(3). \int_1^{+\infty} \frac{n}{x^3} e^{-\frac{n}{2x^2}} dx \quad (n \in \mathbb{N}^*)$$

$$\text{解: } \int_A^{+\infty} \frac{n}{x^3} e^{-\frac{n}{2x^2}} dx = e^{-\frac{n}{2x^2}} \Big|_A^{+\infty} = 1 - e^{-\frac{n}{2A^2}}$$

若  $\int_1^{+\infty} \frac{n}{x^3} e^{-\frac{n}{2x^2}} dx$  对  $n \in \mathbb{N}^*$  一致收敛.

$$\text{则} \exists A \geq 1, \text{ s.t. } \forall n \in \mathbb{N}^* \int_A^{+\infty} \frac{n}{x^3} e^{-\frac{n}{2x^2}} dx < 1 - \frac{1}{e}.$$

而当  $n \in \mathbb{N}^*, n > 2A^2$  时

$$\int_A^{+\infty} \frac{n}{x^3} e^{-\frac{n}{2x^2}} dx = 1 - e^{-\frac{n}{2A^2}} > 1 - e^{-1}, \text{ 矛盾!}$$

故  $\int_1^{+\infty} \frac{n}{x^3} e^{-\frac{n}{2x^2}} dx$  对  $n=1, 2, \dots$  不一致收敛.

$$(4). \int_1^{+\infty} e^{-\frac{1}{y}(x-\frac{1}{y})^2} \sin y dx \quad (0 < y < 1)$$

参考《吉米多维奇数学分析习题集学习指引》

(第三册) 习题 3753

科目: 微积分

章节: 二

做题人: 陈昊弘

(5)  $\int_1^{+\infty} e^{-yx^2} \sin y dx \quad (0 \leq y < +\infty)$

解: 首先我们有:  $|e^{-yx^2} \sin y| \leq e^{-yx^2} y$ . 其次.

令  $f(y) = e^{-yx^2} y \quad (y \in [0, +\infty))$ , 则  $f'(y) = e^{-yx^2} (1 - x^2 y)$

故当  $y = \frac{1}{x^2}$  时  $f(y)$  取到最大值. 即  $f(y) \leq f(\frac{1}{x^2}) = e^{-1} \cdot \frac{1}{x^2}$ .

综合上面结论, 我们得到:  $|e^{-yx^2} \sin y| \leq e^{-1} \cdot \frac{1}{x^2}$ .

而  $\int_1^{+\infty} \frac{1}{x^2} dx$  收敛, 故  $\int_1^{+\infty} e^{-yx^2} \sin y dx$  对  $0 \leq y < +\infty$  一致收敛.

(6)  $\int_1^{+\infty} e^{-yx^2} \sin y dy \quad (0 \leq x < +\infty)$

解: 当  $x=0$  时  $\int_1^{+\infty} e^{-yx^2} \sin y dy = \int_1^{+\infty} \sin y dy$  不收敛

故  $\int_1^{+\infty} e^{-yx^2} \sin y dy$  对  $0 \leq x < +\infty$  不一致收敛.