

淑芬精讲回忆版

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一、判断

1. 一阶导等于0, x_0 存在严格局部极小值当且仅当二阶导大于0 (X)
2. \mathbb{R}^n 任意范数等价
3. $x \in (0,1)$, x^n 不一致收敛到0
4. 等度连续则一致连续
5. $a > 0$, $\log_a x$ 不是凸函数
6. 紧空间存在可数稠密子集
7. f_n 连续+逐点收敛不能推 f 连续
8. 偏导数存在不能推可微
9. 可逆线性算子是 $L(\mathbb{R}^n)$ 的开集
10. 还有一个不记得了??

二、积分

$$\int_0^{\pi} \sin^3 x dx$$
$$\int_1^2 x \ln x dx$$

三、

f 连续可微, $f(1) = 0$, $\int_0^1 f^4(x) dx = 1$, 证明 $\int_0^1 f'(x)^2 dx \int_0^1 x^2 f^6(x) dx > \frac{1}{16}$

解:

用Cauchy不等式即

$$\left(\int_a^b f(x)g(x)dx \right)^2 \leq \int_a^b f^2(x)dx \cdot \int_a^b g^2(x)dx.$$

放缩, 接着用分部积分证明不等式

四、给出 $f(x, y)$ 和 v 和 x_0 , 求 $f'(x_0)(v)$ 要用矩阵, 转为梯度算然后8分没了

五、一致收敛和一致Cauchy等价证明, 改为了 $\sup |f_n - f_m|$, 本质一样

7.8 Theorem *The sequence of functions $\{f_n\}$, defined on E , converges uniformly on E if and only if for every $\varepsilon > 0$ there exists an integer N such that $m \geq N$, $n \geq N$, $x \in E$ implies*

$$(13) \quad |f_n(x) - f_m(x)| \leq \varepsilon.$$

Proof Suppose $\{f_n\}$ converges uniformly on E , and let f be the limit function. Then there is an integer N such that $n \geq N$, $x \in E$ implies

$$|f_n(x) - f(x)| \leq \frac{\varepsilon}{2},$$

so that

$$|f_n(x) - f_m(x)| \leq |f_n(x) - f(x)| + |f(x) - f_m(x)| \leq \varepsilon$$

if $n \geq N$, $m \geq N$, $x \in E$. Conversely, suppose the Cauchy condition holds. Then, the sequence $\{f_n(x)\}$ converges, for every x , to a limit which we may call $f(x)$. Thus the sequence $\{f_n\}$ converges on E , to f . We have to prove that the convergence is uniform.

Let $\varepsilon > 0$ be given, and choose N such that (13) holds. Fix n , and let $m \rightarrow \infty$ in (13). Since $f_m(x) \rightarrow f(x)$ as $m \rightarrow \infty$, this gives

$$(14) \quad |f_n(x) - f(x)| \leq \varepsilon$$

for every $n \geq N$ and every $x \in E$, which completes the proof.

六、证明，题干条件改为了 f 连续可微，集合凸有界闭，删去范数有界

9.19 Theorem Suppose f maps a convex open set $E \subset R^n$ into R^m , f is differentiable in E , and there is a real number M such that

$$\|f'(x)\| \leq M$$

for every $x \in E$. Then

$$|f(b) - f(a)| \leq M|b - a| \quad \text{for all } a \in E, b \in E.$$

Proof Fix $a \in E$, $b \in E$. Define

$$\gamma(t) = (1 - t)a + tb$$

for all $t \in R^1$ such that $\gamma(t) \in E$. Since E is convex, $\gamma(t) \in E$ if $0 \leq t \leq 1$. Put

$$g(t) = f(\gamma(t)).$$

Then

$$g'(t) = f'(\gamma(t))\gamma'(t) = f'(\gamma(t))(b - a),$$

so that

$$|g'(t)| \leq \|f'(\gamma(t))\| |b - a| \leq M|b - a|$$

for all $t \in [0, 1]$. By Theorem 5.19,

$$|g(1) - g(0)| \leq M|b - a|.$$

But $g(0) = f(a)$ and $g(1) = f(b)$. This completes the proof.

七、不动点定理证明 题干改为了 $d(Tx, Ty) < d(x, y)$,

9.23 Theorem *If X is a complete metric space, and if φ is a contraction of X into X , then there exists one and only one $x \in X$ such that $\varphi(x) = x$.*

Proof Pick $x_0 \in X$ arbitrarily, and define $\{x_n\}$ recursively, by setting

$$(44) \quad x_{n+1} = \varphi(x_n) \quad (n = 0, 1, 2, \dots).$$

Choose $c < 1$ so that (43) holds. For $n \geq 1$ we then have

$$d(x_{n+1}, x_n) = d(\varphi(x_n), \varphi(x_{n-1})) \leq c d(x_n, x_{n-1}).$$

Hence induction gives

$$(45) \quad d(x_{n+1}, x_n) \leq c^n d(x_1, x_0) \quad (n = 0, 1, 2, \dots).$$

If $n < m$, it follows that

$$\begin{aligned} d(x_n, x_m) &\leq \sum_{i=n+1}^m d(x_i, x_{i-1}) \\ &\leq (c^n + c^{n+1} + \dots + c^{m-1}) d(x_1, x_0) \\ &\leq [(1 - c)^{-1} d(x_1, x_0)] c^n. \end{aligned}$$

Thus $\{x_n\}$ is a Cauchy sequence. Since X is complete, $\lim x_n = x$ for some $x \in X$.

Since φ is a contraction, φ is continuous (in fact, uniformly continuous) on X . Hence

$$\varphi(x) = \lim_{n \rightarrow \infty} \varphi(x_n) = \lim_{n \rightarrow \infty} x_{n+1} = x.$$