

参考答案

1. (10分) 设  $D(x) = \begin{cases} 0, & x \in \mathbb{Q} \cap [0, 1] \\ 1, & x \in [0, 1] \setminus \mathbb{Q} \end{cases}$ ,  $R(x) = \begin{cases} \frac{1}{p}, & x = \frac{q}{p} (\text{既约}) \in \mathbb{Q} \cap (0, 1] \\ 0, & x \in \{0\} \cup \{[0, 1] \setminus \mathbb{Q}\} \end{cases}$ .

问是否  $D(x) \in R[0, 1]$ ,  $R(x) \in R[0, 1]$ . 简要说明理由.

【解】:  $D(x) \notin R[0, 1]$ ,  $R(x) \in R[0, 1]$ .

对  $[0, 1]$  的任意分割  $\Delta$ ,  $D(x)$  的振幅和  $\sum_{i=1}^n \omega_i(D(x), \Delta) = 1$ ;

$\forall \varepsilon > 0, \forall \delta > 0$ ,  $\exists$  分割  $\Delta$  使得  $\sum_{\omega_i(R(x), \Delta) > \delta} |\Delta x_i| < \varepsilon$ .

或者,  $D(x)$  的间断点集为  $[0, 1]$ , 测度为 1;  $R(x)$  的间断点集为  $\mathbb{Q} \cap [0, 1]$ , 测度为 0.

2. (10分) 计算积分  $I = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{\cos^2 x}{x(\pi - 2x)} dx$ .

【解】:

$$I \stackrel{t=\frac{\pi}{2}-x}{x=\frac{\pi}{2}-t} = \int_{\frac{\pi}{3}}^{\frac{\pi}{6}} \frac{\sin^2 t}{t(\pi - 2t)} (-dt) = \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{\sin^2 x}{x(\pi - 2x)} dx;$$

$$I = \frac{1}{2} \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{\cos^2 x + \sin^2 x}{x(\pi - 2x)} dx = \frac{1}{2} \int_{\frac{\pi}{6}}^{\frac{\pi}{3}} \frac{1}{x(\pi - 2x)} dx = \frac{1}{2\pi} \left( \frac{1}{x} + \frac{2}{\pi - 2x} \right) dx$$

$$= \frac{1}{2\pi} \ln \frac{x}{\pi - 2x} \Big|_{\frac{\pi}{6}}^{\frac{\pi}{3}} = \frac{\ln 2}{\pi}.$$

3. (15分) 求极坐标曲线  $r^2 = \cos 2\theta$  绕

(a) 极轴旋转所成的旋转面的面积;

(b) 过极点垂直于极轴的直线旋转所成的旋转面的面积.

【解】:

$$S_a = \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} 2\pi y \sqrt{(dx)^2 + (dy)^2} = 4\pi \int_0^{\frac{\pi}{4}} r \sin \theta \sqrt{r^2(\theta) + r'(\theta)^2} d\theta; (\text{左右两半})$$

$$S_b = \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} 2\pi x \sqrt{(dx)^2 + (dy)^2} = 4\pi \int_0^{\frac{\pi}{4}} r \cos \theta \sqrt{r^2(\theta) + r'(\theta)^2} d\theta; (\text{上下两半})$$

$$r = \sqrt{\cos 2\theta}, \quad r'(\theta) = \frac{-\sin 2\theta}{\sqrt{\cos 2\theta}}, \quad \sqrt{r^2(\theta) + r'(\theta)^2} = \frac{1}{\sqrt{\cos 2\theta}}.$$

$$S_a = 4\pi \int_0^{\frac{\pi}{4}} \sin \theta d\theta = 4\pi \left(1 - \frac{\sqrt{2}}{2}\right) = 2\pi(2 - \sqrt{2}).$$

$$S_b = 4\pi \int_0^{\frac{\pi}{4}} \cos \theta d\theta = 4\pi \frac{\sqrt{2}}{2} = 2\sqrt{2}\pi.$$

4. (10分) 讨论二元极限  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y^2}{x^2 y^2 + (x-y)^2}$  是否存在. 若存在, 计算其值; 若不存在,

说明理由.

【解】:

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ y=kx^2+x}} \frac{x^2 y^2}{x^2 y^2 + (x-y)^2} = \lim_{x \rightarrow 0} \frac{x^2(x+kx^2)^2}{x^2(x+kx^2)^2 + k^2 x^4} = \lim_{x \rightarrow 0} \frac{(1+kx)^2}{(1+kx)^2 + k^2} = \frac{1}{1+k^2},$$

路径极限依赖路径, 所以极限不存在.

5. (10分) 证明函数  $f(x, y) = \sqrt{x^2 + y^2}$  在  $\mathbb{R}^2$  上一致连续.

【证明】:

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对任意两(不同的点)点  $(x_1, y_1), (x_2, y_2) \in \mathbb{R}^2$ ,

$$\begin{aligned} |f(x_1, y_1) - f(x_2, y_2)| &= \left| \sqrt{x_1^2 + y_1^2} - \sqrt{x_2^2 + y_2^2} \right| = \frac{|(x_1^2 + y_1^2) - (x_2^2 + y_2^2)|}{\sqrt{x_1^2 + y_1^2} + \sqrt{x_2^2 + y_2^2}} \\ &\leq \frac{|x_1^2 - x_2^2|}{\sqrt{x_1^2 + y_1^2} + \sqrt{x_2^2 + y_2^2}} + \frac{|y_1^2 - y_2^2|}{\sqrt{x_1^2 + y_1^2} + \sqrt{x_2^2 + y_2^2}} \\ &= \frac{|x_1 - x_2||x_1 + x_2|}{\sqrt{x_1^2 + y_1^2} + \sqrt{x_2^2 + y_2^2}} + \frac{|y_1 - y_2||y_1 + y_2|}{\sqrt{x_1^2 + y_1^2} + \sqrt{x_2^2 + y_2^2}} \\ &\leq \frac{|x_1 - x_2||x_1 + x_2|}{|x_1| + |x_2|} + \frac{|y_1 - y_2||y_1 + y_2|}{|y_1| + |y_2|} \leq |x_1 - x_2| + |y_1 - y_2|. \end{aligned}$$

6. (15分)

4=2+2

(a) 给出一个二元函数  $f(x, y)$  使得其在  $(x_0, y_0)$  点不连续但是  $\frac{\partial f(x_0, y_0)}{\partial x}, \frac{\partial f(x_0, y_0)}{\partial y}$  都存在;

4=2+2

(b) 给出一个二元函数  $f(x, y)$  使得其在  $(x_0, y_0)$  点  $\frac{\partial f(x_0, y_0)}{\partial x}, \frac{\partial f(x_0, y_0)}{\partial y}$  都不存在, 但是对任何单位向量  $\ell = (\cos \alpha, \cos \beta)$ ,  $\frac{\partial f(x_0, y_0)}{\partial \ell}$  都存在;

7=3+2+2

(c) 给出一个二元函数  $f(x, y)$  使得其在  $(x_0, y_0)$  点  $\frac{\partial f(x, y)}{\partial x}, \frac{\partial f(x, y)}{\partial y}$  都不连续, 但是  $f(x, y)$  在  $(x_0, y_0)$  点可微.

【解】:

(a)  $f(x, y) = \begin{cases} \frac{xy}{x^2+y^2}, & (x, y) \neq (0, 0) \\ 0, & (x, y) = (0, 0) \end{cases}$  于  $(0, 0)$  点.

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(b)  $f(x, y) = \sqrt{x^2 + y^2}$  于  $(0, 0)$  点.

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(c) 偏导数连续并非可微的必要条件. 例如:

$$f(x, y) = \begin{cases} (x^2 + y^2) \sin \frac{1}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0 \end{cases}$$

在  $(0, 0)$  点可微, 但其两个偏导数在  $(0, 0)$  点不连续.

事实上,  $f(0 + \Delta x, 0 + \Delta y) - f(0, 0) = [(\Delta x)^2 + (\Delta y)^2] \sin \frac{1}{(\Delta x)^2 + (\Delta y)^2}$ ,

$$\lim_{\Delta x \rightarrow 0, \Delta y \rightarrow 0} \frac{f(0 + \Delta x, 0 + \Delta y) - f(0, 0)}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = \lim_{\Delta x \rightarrow 0, \Delta y \rightarrow 0} \sqrt{(\Delta x)^2 + (\Delta y)^2} \sin \frac{1}{(\Delta x)^2 + (\Delta y)^2} = 0,$$

即  $f(0 + \Delta x, 0 + \Delta y) - f(0, 0) = o(\sqrt{(\Delta x)^2 + (\Delta y)^2})$ ,  $\sqrt{(\Delta x)^2 + (\Delta y)^2} \rightarrow 0$ ,

所以,

$$\exists 0, 0 \text{ s.t. } f(0 + \Delta x, 0 + \Delta y) - f(0, 0) = 0 \cdot \Delta x + 0 \cdot \Delta y + o(\sqrt{(\Delta x)^2 + (\Delta y)^2}),$$

所以  $f(x, y)$  于  $(0, 0)$  点可微.

但是,  $f'_x(x, y) = \begin{cases} 2x \sin \frac{1}{x^2+y^2} - \frac{2x}{x^2+y^2} \cos \frac{1}{x^2+y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0 \end{cases}$

$f'_y(x, y) = \begin{cases} 2y \sin \frac{1}{x^2+y^2} - \frac{2y}{x^2+y^2} \cos \frac{1}{x^2+y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0 \end{cases}$

在  $(0, 0)$  点都不连续.

7. (10分) 设  $u(x, y)$  是无零点的二阶连续可微函数 (二阶偏导数连续). 证明:

$u(x, y) = f(x)g(y)$  的充分必要条件是  $u \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial u}{\partial x} \frac{\partial u}{\partial y}$ , 其中  $f, g$  为可导函数.

【证明】:

$$u(x, y) = f(x)g(y) \Rightarrow \frac{\partial u}{\partial x} = f'(x)g(y), \quad \frac{\partial u}{\partial y} = f(x)g'(y), \quad \frac{\partial^2 u}{\partial x \partial y} = f'(x)g'(y)$$

$$\Rightarrow u \frac{\partial^2 u}{\partial x \partial y} = f(x)g(y)f'(x)g'(y) = \frac{\partial u}{\partial x} \frac{\partial u}{\partial y}.$$

另一方面,

$$u \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial u}{\partial x} \frac{\partial u}{\partial y} \Rightarrow u \frac{\partial^2 u}{\partial x \partial y} - \frac{\partial u}{\partial x} \frac{\partial u}{\partial y} = 0 \Rightarrow \frac{u \frac{\partial^2 u}{\partial x \partial y} - \frac{\partial u}{\partial x} \frac{\partial u}{\partial y}}{u^2} = 0. (u \text{ 无零点})$$

$$\Rightarrow \frac{\partial}{\partial y} \left( \frac{\frac{\partial u}{\partial x}}{u} \right) = 0 \Rightarrow \frac{\frac{\partial u}{\partial x}}{u} = \varphi(x) \Rightarrow \frac{\partial}{\partial x} \ln u = \varphi(x)$$

$$\Rightarrow \ln u = \int \varphi(x) dx + \psi(y) \Rightarrow u = e^{\int \varphi(x) dx + \psi(y)} = f(x)g(y).$$

8. (10分) 设  $\varphi_k(x) \in C[0, 1]$ ,  $k \in \mathbb{N}$ ;  $\int_0^1 \varphi_k^2(x) dx = 1, \forall k \in \mathbb{N}$ . 证明:

$$\forall n \in \mathbb{N}, \exists c_1, \dots, c_n \in \mathbb{R} \text{ s.t. } \max_{x \in [0, 1]} \sum_{k=1}^n c_k \varphi_k(x) \geq \sqrt{n}, \text{ 且 } \sum_{k=1}^n c_k^2 = 1.$$

【证明】:

$$\max_{x \in [0, 1]} \sum_{k=1}^n c_k \varphi_k(x) \geq \sqrt{n} \Leftrightarrow \exists \xi \in [0, 1] \text{ s.t. } \sum_{k=1}^n c_k \varphi_k(\xi) = \sqrt{n}.$$

$$\int_0^1 \varphi_k^2(x) dx = 1 \Rightarrow \int_0^1 \sum_{k=1}^n \varphi_k^2(x) dx = n \Rightarrow \sum_{k=1}^n \varphi_k^2(\xi) = n. \quad (\text{积分中值定理})$$

$$\text{令 } c_k = \frac{\varphi_k(\xi)}{\sqrt{\sum_{k=1}^n \varphi_k^2(\xi)}}, \text{ 则 } \sum_{k=1}^n c_k \varphi_k(\xi) = \sqrt{\sum_{k=1}^n \varphi_k^2(\xi)} = \sqrt{n}. \text{ 得证.}$$

9. (10分) 设  $F \subset \mathbb{R}^n$  是紧集,  $E \subset \mathbb{R}^n$  是开集, 且  $F \subset E$ . 证明:

存在开集  $O$  使得  $F \subset O \subset \overline{O} \subset E$ .

【证明】:

$F \subset \mathbb{R}^n$  紧  $\Rightarrow F$  有界闭.

$E$  开,  $F \subset E \Rightarrow \forall x \in F, \exists \delta_x > 0$  s.t.  $B(x, \delta_x) \subset E \Rightarrow F \subset \bigcup_{x \in F} B(x, \delta_x) \subset E$ .

进一步,  $F \subset \bigcup_{x \in F} B(x, \frac{\delta_x}{2}) \subset \bigcup_{x \in F} B(x, \delta_x) \subset E$ .

由于  $F$  是紧集, 所以  $\exists x_1, \dots, x_m \in F$  s.t.  $F \subset \bigcup_{j=1}^m B(x_j, \frac{\delta_{x_j}}{2}) \subset \bigcup_{j=1}^m B(x_j, \delta_{x_j}) \subset E$ .

$\bigcup_{j=1}^m B(x_j, \frac{\delta_{x_j}}{2})$  是开集, 并且,  $\bigcup_{j=1}^m B(x_j, \frac{\delta_{x_j}}{2}) \subset \bigcup_{j=1}^m B(x_j, \frac{\delta_{x_j}}{2}) \subset \bigcup_{j=1}^m B(x_j, \delta_{x_j}) \subset E$ .

注意上式中关系  $\bigcup_{j=1}^m B(x_j, \frac{\delta_{x_j}}{2}) \subset \bigcup_{j=1}^m B(x_j, \delta_{x_j})$  成立的条件是“有限并”;

对无限并, 有可能包含关系相反.

这样, 令  $O = \bigcup_{j=1}^m B(x_j, \frac{\delta_{x_j}}{2})$ , 则定理得证.