

1. 判断下列级数的敛散性.

- (1) $\sum_{n=1}^{\infty} \frac{2 \cdot 5 \cdot 8 \cdots [2+3(n-1)]}{1 \cdot 5 \cdot 9 \cdots [1+4(n-1)]}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{2+3n}{1+4n} = \frac{3}{4} < 1$
 $\therefore \sum_{n=1}^{\infty} \frac{2 \cdot 5 \cdot 8 \cdots [2+3(n-1)]}{1 \cdot 5 \cdot 9 \cdots [1+4(n-1)]}$ 收敛.
- (2) $\sum_{n=1}^{\infty} \frac{1}{2^n - 1 + \sin n}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{2^{-n-1}}{2^{-n}} = \frac{1}{2} < 1$
 $\therefore \sum_{n=1}^{\infty} \frac{1}{2^n - 1 + \sin n}$ 收敛.
- (3) $\sum_{n=1}^{\infty} u_n, u_n = \frac{1}{\sqrt{n^2+1}} + \frac{1}{\sqrt{n^2+2}} + \frac{1}{\sqrt{n^2+n}}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{2^{-n-1}}{2^{-n}} = \frac{1}{2} < 1$
 $\therefore \sum_{n=1}^{\infty} u_n$ 收敛.
- (4) $\sum_{n=1}^{\infty} \left(\frac{1}{n^2+2} \right)^{\frac{1}{n}}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\left(\frac{1}{(n+1)^2+2} \right)^{\frac{1}{n+1}}}{\left(\frac{1}{n^2+2} \right)^{\frac{1}{n}}} = \frac{1}{2} < 1$
 $\therefore \sum_{n=1}^{\infty} \left(\frac{1}{n^2+2} \right)^{\frac{1}{n}}$ 收敛.
- (5) $\sum_{n=1}^{\infty} (-1)^{n-1} \left(e^{\frac{1}{n}} - 1 \right)$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{e^{\frac{1}{n+1}} - 1}{e^{\frac{1}{n}} - 1} = \frac{1}{e} < 1$
 $\therefore \sum_{n=1}^{\infty} (-1)^{n-1} \left(e^{\frac{1}{n}} - 1 \right)$ 收敛.
- (6) $\sum_{n=2}^{\infty} \sin \left(n\pi + \frac{1}{\ln n} \right)$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\sin \left((n+1)\pi + \frac{1}{\ln(n+1)} \right)}{\sin \left(n\pi + \frac{1}{\ln n} \right)} = \frac{1}{e} < 1$
 $\therefore \sum_{n=2}^{\infty} \sin \left(n\pi + \frac{1}{\ln n} \right)$ 收敛.
- (7) $\sum_{n=1}^{\infty} \int_0^{\frac{1}{n}} \frac{\sqrt{x}}{1+x^2} dx$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\int_0^{\frac{1}{n+1}} \frac{\sqrt{x}}{1+x^2} dx}{\int_0^{\frac{1}{n}} \frac{\sqrt{x}}{1+x^2} dx} = \frac{1}{e} < 1$
 $\therefore \sum_{n=1}^{\infty} \int_0^{\frac{1}{n}} \frac{\sqrt{x}}{1+x^2} dx$ 收敛.
- (8) $\sum_{n=2}^{\infty} (\sqrt{n+1} - \sqrt{n}) \ln \frac{n-1}{n+1}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{(\sqrt{n+2} - \sqrt{n+1}) \ln \frac{n}{n+2}}{(\sqrt{n+1} - \sqrt{n}) \ln \frac{n-1}{n+1}} = \frac{1}{e} < 1$
 $\therefore \sum_{n=2}^{\infty} (\sqrt{n+1} - \sqrt{n}) \ln \frac{n-1}{n+1}$ 收敛.
- (9) $\sum_{n=1}^{\infty} \frac{\arctan n}{(\ln 2)^n}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\arctan(n+1)}{\arctan n} \cdot \frac{(\ln 2)^n}{(\ln 2)^{n+1}} = \frac{1}{\ln 2} < 1$
 $\therefore \sum_{n=1}^{\infty} \frac{\arctan n}{(\ln 2)^n}$ 收敛.
- (10) $\sum_{n=1}^{\infty} \frac{1}{(4+(-1)^n)^n}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{1}{(4+(-1)^{n+1})^{n+1}} \cdot (4+(-1)^n)^n = \frac{1}{5} < 1$
 $\therefore \sum_{n=1}^{\infty} \frac{1}{(4+(-1)^n)^n}$ 收敛.
- (11) $\sum_{n=2}^{\infty} \left(\frac{1}{\sqrt{n-1}} - \frac{1}{\sqrt{n}} - \frac{1}{n} \right)$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}} - \frac{1}{n+1} \right)}{\left(\frac{1}{\sqrt{n-1}} - \frac{1}{\sqrt{n}} - \frac{1}{n} \right)} = \frac{1}{e} < 1$
 $\therefore \sum_{n=2}^{\infty} \left(\frac{1}{\sqrt{n-1}} - \frac{1}{\sqrt{n}} - \frac{1}{n} \right)$ 收敛.
- (12) $\sum_{n=1}^{\infty} \arcsin \frac{1}{\sqrt{n}} \ln^2 \frac{n}{n+1}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\arcsin \frac{1}{\sqrt{n+1}} \ln^2 \frac{n+1}{n+2}}{\arcsin \frac{1}{\sqrt{n}} \ln^2 \frac{n}{n+1}} = \frac{1}{e} < 1$
 $\therefore \sum_{n=1}^{\infty} \arcsin \frac{1}{\sqrt{n}} \ln^2 \frac{n}{n+1}$ 收敛.
- (13) $\sum_{n=1}^{\infty} \frac{1}{\int_0^n \sqrt{1+x^2} dx}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{\int_0^{n+1} \sqrt{1+x^2} dx}{\int_0^n \sqrt{1+x^2} dx} = \frac{1}{e} < 1$
 $\therefore \sum_{n=1}^{\infty} \frac{1}{\int_0^n \sqrt{1+x^2} dx}$ 收敛.
- (14) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sqrt{n+1}}{n+10}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{(-1)^n \frac{\sqrt{n+2}}{n+11}}{(-1)^{n-1} \frac{\sqrt{n+1}}{n+10}} = -\frac{1}{e} < 1$
 $\therefore \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sqrt{n+1}}{n+10}$ 收敛.
- (15) $\sum_{n=1}^{\infty} (-1)^{\frac{n(n-1)}{2}} \frac{n^{10}}{2^n}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{(-1)^{\frac{(n+1)n}{2}} \frac{(n+1)^{10}}{2^{n+1}}}{(-1)^{\frac{n(n-1)}{2}} \frac{n^{10}}{2^n}} = -\frac{1}{2} < 1$
 $\therefore \sum_{n=1}^{\infty} (-1)^{\frac{n(n-1)}{2}} \frac{n^{10}}{2^n}$ 收敛.
- (16) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\ln \left(1 + \frac{1}{n} \right)}{\sqrt{(3n-2)(3n+2)}}$; $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{(-1)^n \frac{\ln \left(1 + \frac{1}{n+1} \right)}{\sqrt{(3n+1)(3n+5)}}}{(-1)^{n-1} \frac{\ln \left(1 + \frac{1}{n} \right)}{\sqrt{(3n-2)(3n+2)}}} = -\frac{1}{e} < 1$
 $\therefore \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\ln \left(1 + \frac{1}{n} \right)}{\sqrt{(3n-2)(3n+2)}}$ 收敛.
- (17) $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \frac{1}{2} < 1$, $\therefore \sum_{n=1}^{\infty} \frac{1}{2^n}$ 收敛.
- (18) $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \frac{1}{2} < 1$, $\therefore \sum_{n=1}^{\infty} \frac{1}{2^n}$ 收敛.
- (19) $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \frac{1}{2} < 1$, $\therefore \sum_{n=1}^{\infty} \frac{1}{2^n}$ 收敛.

$$\begin{aligned}
 (11) \quad \sum_{n=2}^{\infty} \left(\frac{1}{\sqrt{n}-1} - \frac{1}{\sqrt{n}} - \frac{1}{n} \right) &= \sum_{n=2}^{\infty} \left(\frac{1}{(\sqrt{n}-1)\sqrt{n}} - \frac{1}{n} \right) = \sum_{n=2}^{\infty} \left(\frac{1}{n-\sqrt{n}} - \frac{1}{n} \right) \\
 &= \sum_{n=2}^{\infty} \frac{n-(n-\sqrt{n})}{n(n-\sqrt{n})} = \sum_{n=2}^{\infty} \frac{\sqrt{n}}{n^2-n\sqrt{n}} = \sum_{n=2}^{\infty} \frac{1}{n^{\frac{3}{2}}-n} \quad \left(\sum_{n=2}^{\infty} \frac{1}{n^{\frac{3}{2}}} \right) \\
 \frac{1}{n^{\frac{3}{2}}-n} &\sim \frac{1}{n^{\frac{3}{2}}} \quad \therefore \text{级数收敛}
 \end{aligned}$$

$$(12) \quad \arcsin \frac{1}{n} \ln \frac{n}{n+1} \sim \frac{1}{n} \cdot \frac{-1}{n+1} = \frac{-1}{n^2+n} \sim \frac{1}{n^2}$$

\therefore 级数收敛.

$$\begin{aligned}
 (13) \quad \sum_{n=1}^{\infty} \frac{1}{\int_0^n \sqrt{1+x^2} dx} &< \sum_{n=1}^{\infty} \frac{1}{\int_0^n \sqrt{x^2} dx} = \sum_{n=1}^{\infty} \frac{1}{\frac{1}{2}n^2} = \sum_{n=1}^{\infty} \frac{2}{n^2} \\
 \therefore \sum_{n=1}^{\infty} \frac{2}{n^2} &\text{ 收敛. } \therefore \sum_{n=1}^{\infty} \frac{1}{\int_0^n \sqrt{1+x^2} dx} \text{ 收敛.}
 \end{aligned}$$

$$\begin{aligned}
 (14) \quad \sum_{n=1}^{\infty} (-1)^n \frac{\sqrt{n+1}}{n+10} &= \sum_{n=1}^{\infty} (-1)^n u_n, \quad \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{\sqrt{n+1}}{n+10} = 0 \\
 u_{n+1} - u_n &= \frac{\sqrt{n+2}}{n+11} - \frac{\sqrt{n+1}}{n+10} = \frac{\sqrt{n+2}(n+10) - \sqrt{n+1}(n+11)}{(n+11)(n+10)} \\
 &= \frac{n+10\sqrt{n+2} - n\sqrt{n+1} - 11\sqrt{n+1}}{(n+11)(n+10)} > \frac{n+10}{(n+11)(n+10)} - \frac{\sqrt{n+1}}{n+10}
 \end{aligned}$$

当 n 充分大时, 上式大于 0, $\therefore u_{n+1} < u_n$.

$\therefore \sum_{n=1}^{\infty} (-1)^n u_n$ 收敛.

$$\sum_{n=1}^{\infty} |u_n| = \sum_{n=1}^{\infty} \frac{\sqrt{n+1}}{n+10} \sim \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散.}$$

\therefore 原级数条件收敛.

$$(15). \sum_{n=1}^{\infty} \left| (-1)^{\frac{n(n-1)}{2}} \cdot \frac{n!}{2^n} \right| = \sum_{n=1}^{\infty} \frac{n!}{2^n}.$$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)!}{2^{n+1}} \cdot \frac{2^n}{n!} = \lim_{n \rightarrow \infty} \frac{1}{2} = \frac{1}{2}$$

\therefore 原级数绝对收敛

$$(16). \sum_{n=1}^{\infty} \left| (-1)^{n-1} \cdot \frac{\ln(1+\frac{1}{n})}{\sqrt{(3n-2)(3n+2)}} \right| = \sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \frac{\ln(n+1) - \ln n}{\sqrt{9n^2 - 4}} < \sum_{n=1}^{\infty} \frac{\ln(1+\frac{1}{n})}{\sqrt{9n^2}}$$

$$= \sum_{n=1}^{\infty} \frac{1}{3n^2} \ln(1+\frac{1}{n}) = \sum_{n=1}^{\infty} \frac{\ln(1+\frac{1}{n})}{3n^2} = \sum_{n=1}^{\infty} \frac{1}{3n^2} \text{ 级数收敛.}$$

\therefore 原级数绝对收敛.

3. 设级数 $\sum_{n=1}^{\infty} u_n$ 收敛, 则下面级数中哪一个必收敛.

D

A. $\sum_{n=1}^{\infty} (-1)^n \frac{u_n}{n};$

B. $\sum_{n=1}^{\infty} u_n^2; \quad u_n = \frac{1}{\sqrt{n}} \quad u_n^2 = \frac{1}{n}.$

C. $\sum_{n=1}^{\infty} (u_{2n-1} - u_{2n});$

D. $\sum_{n=1}^{\infty} (u_n + u_{n+1}).$

第十章 级数
第七节 综合例题

4. 设 $0 \leq a_n < \frac{1}{n}$ ($n=1, 2, \dots$), 则下面级数中哪个必收敛.

A. $\sum_{n=1}^{\infty} a_n$; $a_n \approx \frac{1}{n+1}$

B. $\sum_{n=1}^{\infty} (-1)^n a_n$; $a_n = \begin{cases} 0 & n \text{ 为奇数} \\ \frac{1}{2n} & n \text{ 为偶数} \end{cases}$

C. $\sum_{n=1}^{\infty} \sqrt{a_n}$; 或 $\frac{1}{n} < \frac{1}{\sqrt{a_n}} < \frac{1}{\sqrt{n}}$, $a_n = \frac{1}{n^2}$

D. $\sum_{n=1}^{\infty} (-1)^n a_n^2$; $a_n^2 < \frac{1}{n^2}$

第十章 级数
第七节 综合例题

5. 证明: (1) $\lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0$; (2) $\lim_{n \rightarrow \infty} \frac{n^n}{(n!)^2} = 0$.

$$\lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0$$

$$1) \frac{n!}{n^n} < \frac{2}{n^2}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{n!}{n^n} = 0$$

$$2), \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)^{n+1}}{2(n+1)! \cdot 2^2} \cdot \frac{(n!)^2}{n^n}$$

$$= \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n \cdot (n+1) \cdot \frac{1}{(n+1)^2} = 0 < 1$$

$$\therefore \sum_{n=1}^{\infty} \frac{n^n}{(n!)^2} \text{ 收敛}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{n^n}{(n!)^2} = 0$$

第十章 级数
第七节 综合例题

6. 举例说明, 如果 $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 1$, 且 $\sum_{n=1}^{\infty} u_n$ 收敛, 但 $\sum_{n=1}^{\infty} v_n$ 却不一定收敛.

$$u_n = \frac{(-1)^n}{\sqrt{n}}$$

$$\sum_{n=1}^{\infty} u_n = \text{收敛}$$

$$v_n = \frac{1}{\sqrt{n}} + \frac{1}{n}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{u_n}{v_n} = 1$$

若 u_n 收敛, v_n 不收敛.

第十章 级数
第七节 综合例题

7. 设 $a_n > 0, b_n > 0$, 且级数 $\sum_{n=1}^{\infty} a_n$ 与 $\sum_{n=1}^{\infty} b_n$ 都收敛, 证明 $\sum_{n=1}^{\infty} (a_n b_n)$ 收敛, 如果去掉 $a_n > 0, b_n > 0$ 这

条件, 结论是否仍然成立?

$$a_n > 0, b_n > 0, \sum_{n=1}^{\infty} a_n = A, \sum_{n=1}^{\infty} b_n = B$$

$$\sum_{n=1}^{\infty} a_n \cdot \sum_{n=1}^{\infty} b_n = A \cdot B \geq \sum_{n=1}^{\infty} (a_n b_n) > 0$$

$$\because a_n > 0, b_n > 0$$

$$\therefore \sum_{n=1}^{\infty} (a_n b_n) > 0. \therefore \sum_{n=1}^{\infty} (a_n b_n) \text{ 收敛.}$$

$$\text{反. } a_n = \frac{(-1)^n}{\sqrt{n}}, b_n = \frac{(-1)^n}{\sqrt{n}}, \sum_{n=1}^{\infty} a_n b_n = \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散}$$

结论不成立

第十章 级数
第七节 综合例题

8. 设 $a_n \geq 0$, 如果级数 $\sum_{n=1}^{\infty} a_n$ 收敛, 证明 $\sum_{n=1}^{\infty} a_n^2$ 也收敛. 反之, 如果 $\sum_{n=1}^{\infty} a_n^2$ 收敛, 问 $\sum_{n=1}^{\infty} a_n$ 是否收敛?

解: $\because a_n \geq 0$
 $\exists n > N, \text{ 使 } a_n < 1$
 $\therefore \text{ 此时 } a_n > a_n^2$
 $\therefore \sum_{n=1}^{\infty} a_n \text{ 收敛, 则 } \sum_{n=1}^{\infty} a_n^2 \text{ 收敛.}$
 反之, 结论不成立. 考 $a_n = \frac{1}{n^2}, a_n = \frac{1}{n}$ 或 $\frac{1}{n^2}$
 $\sum_{n=1}^{\infty} a_n \text{ 收敛,}$

第十章 级数
第七节 综合例题

9. 若级数 $\sum_{n=1}^{\infty} a_n$ 与 $\sum_{n=1}^{\infty} b_n$ 都收敛, 且 $a_n \leq c_n \leq b_n$, 证明 $\sum_{n=1}^{\infty} c_n$ 收敛.

$$\sum_{n=1}^{\infty} a_n = A, \quad \sum_{n=1}^{\infty} b_n = B$$

$$\therefore a_n \leq c_n \leq b_n$$

$$\sum_{n=1}^{\infty} a_n \leq \sum_{n=1}^{\infty} c_n \leq \sum_{n=1}^{\infty} b_n$$

$$A \leq \sum_{n=1}^{\infty} c_n \leq B, \quad \lim_{n \rightarrow \infty} c_n = 0$$

$\therefore \sum_{n=1}^{\infty} c_n$ 收敛. ~~由比较法~~

~~c_n 单调减少, 由比较法~~

~~若 $\sum_{n=1}^{\infty} c_n$ 收敛~~

$$\begin{aligned} \left| \sum_{i=n+1}^{n+p} c_i \right| &= \left| \sum_{i=n+1}^{n+p} (c_i - a_i) + \sum_{i=n+1}^{n+p} a_i \right| \leq \sum_{i=n+1}^{n+p} (c_i - a_i) + \sum_{i=n+1}^{n+p} a_i \\ &\leq \sum_{i=n+1}^{n+p} (b_i - a_i) + \sum_{i=n+1}^{n+p} a_i \leq \left| \sum_{i=n+1}^{n+p} b_i \right| + 2 \left| \sum_{i=n+1}^{n+p} a_i \right| \end{aligned}$$

\therefore 收敛

第十章 级数
第七节 综合例题

10. 设 $a_n > 0$, 级数 $\sum_{n=1}^{\infty} a_n$ 收敛, $b_n = 1 - \frac{\ln(1+a_n)}{a_n}$, 证明 $\sum_{n=1}^{\infty} b_n$ 收敛.

$$b_n = 1 - \frac{\ln(1+a_n)}{a_n} = 1 - \frac{a_n - \frac{a_n^2}{2} + \frac{a_n^3}{3} - \dots}{a_n}$$

$$= \frac{a_n^2}{2} - \frac{a_n^3}{3} + \frac{a_n^4}{4} - \dots + \frac{(-1)^n a_n^{n+1}}{n+1} < \frac{a_n^2}{2} < \frac{a_n}{2}$$

$$\therefore b_n < \frac{a_n}{2}$$

$$\sum_{n=1}^{\infty} b_n < \frac{1}{2} \sum_{n=1}^{\infty} a_n$$

$$\therefore \sum_{n=1}^{\infty} b_n \text{ 收敛}$$

第十章 级数
第七节 综合例题

11. 设 $a_n \geq a_{n+1}$, 且 $a_n \geq C > 0$ (C 是常数), $n=1, 2, \dots$, 证明级数 $\sum_{n=1}^{\infty} (a_n - a_{n+1})$ 与 $\sum_{n=1}^{\infty} \left(1 - \frac{a_{n+1}}{a_n}\right)$ 都

收敛.

$$\sum_{n=1}^{\infty} (a_n - a_{n+1}) = a_1 - a_{n+1} \geq a_1 - C$$

为级数收敛.

$$\sum_{n=1}^{\infty} \frac{a_n - a_{n+1}}{a_n}$$

$$\frac{a_n - a_{n+1}}{a_n} \leq \frac{a_n - a_{n+1}}{C}$$

$$\therefore \sum_{n=1}^{\infty} \frac{a_n - a_{n+1}}{a_n} \leq \frac{1}{C} \sum_{n=1}^{\infty} (a_n - a_{n+1}) \leq \frac{1}{C} (a_1 - C)$$

$$\therefore \sum_{n=1}^{\infty} \left(1 - \frac{a_{n+1}}{a_n}\right) \text{ 收敛.}$$

12. 设 $b_1 = 1, b_{n+1} = \frac{1+b_n}{2+b_n}, n=1,2,\dots$, 证明级数 $\sum_{n=1}^{\infty} (b_n)^n$ 收敛.

$$\lim_{n \rightarrow \infty} \frac{b_{n+1}^n}{b_n^n} = \lim_{n \rightarrow \infty} \frac{b_{n+1}}{b_n} \cdot \left(\frac{1+b_n}{2+b_n} \right)^{n-1}$$

$$\lim_{n \rightarrow \infty} \sqrt[n]{b_n} = \lim_{n \rightarrow \infty} b_{n+1} = \lim_{n \rightarrow \infty} \frac{1+b_n}{2+b_n} = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{2+b_n} \right)$$

$$0 < b_{n+1} = 1 - \frac{1}{2+b_n} < 1, b_n \text{ 单调递减}$$

$$\frac{1}{2+b_n} > \frac{1}{2+b_{n+1}} \quad 0 < \lim_{n \rightarrow \infty} b_n < 1$$

$$\frac{1}{2+b_n} > \frac{1}{2+b_{n+1}}$$

$$\therefore \sum_{n=1}^{\infty} (b_n)^n \text{ 收敛}$$

第十章 级数
第七节 综合例题

13. 设级数 $\sum_{n=1}^{\infty} a_n$ 收敛, 证明 $\sum_{n=1}^{\infty} \left(\frac{1 + \sin a_n}{2} \right)^n$ 收敛.

$$\lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \frac{1 + \sin a_n}{2} = \frac{1}{2} < 1$$

$\because \sum_{n=1}^{\infty} a_n$ 收敛, $\therefore \lim_{n \rightarrow \infty} a_n = 0$

$$\therefore \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \frac{1}{2} < 1$$

$$\therefore \sum_{n=1}^{\infty} \left(\frac{1 + \sin a_n}{2} \right)^n \text{ 收敛}$$

14. 若偶函数 $f(x)$ 在点 $x=0$ 的某邻域内具有二阶连续导数, 且 $f(0)=1$, 判断级数

$\sum_{n=1}^{\infty} \left| f\left(\frac{1}{n}\right) - 1 \right|$ 的敛散性.

$$f(x) = f(0) + \frac{f'(0)}{1!} \cdot x + \frac{f''(0)}{2!} \cdot x^2 + o(x^2)$$

$\because f(x)$ 为偶函数, 且有二阶连续导数

$$f'(0) = 0, f(0) = 1$$

$$f\left(\frac{1}{n}\right) - 1 = \frac{f''(0)}{2} \cdot \frac{1}{n^2} + o\left(\frac{1}{n^2}\right)$$

$$\therefore \sum_{n=1}^{\infty} \left| f\left(\frac{1}{n}\right) - 1 \right| = \sum_{n=1}^{\infty} \left| \frac{f''(0)}{2} \cdot \frac{1}{n^2} + o\left(\frac{1}{n^2}\right) \right|$$

$$\therefore \sum_{n=1}^{\infty} \left| f\left(\frac{1}{n}\right) - 1 \right| \text{ 收敛}$$

第十章 级数
第七节 综合例题

15. 设 $f(x) = \sum_{n=0}^{\infty} a_n x^n$ 在 $[0, 1]$ 上收敛, 试证: 当时 $a_0 = a_1 = 0$, 级数 $\sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 收敛.

$$f(x) = \sum_{n=0}^{\infty} a_n x^n = a_0 x^0 + a_1 x^1 + a_2 x^2 + \dots + a_n x^n$$

$$f\left(\frac{1}{n}\right) = \sum_{n=0}^{\infty} a_n \left(\frac{1}{n}\right)^n = a_0 \left(\frac{1}{n}\right)^0 + a_1 \left(\frac{1}{n}\right)^1 + a_2 \left(\frac{1}{n}\right)^2 + \dots + a_n \left(\frac{1}{n}\right)^n$$

$$f\left(\frac{1}{n+1}\right) = \frac{a_2}{(n+1)^2} + \frac{a_3}{(n+1)^3} + \dots + \frac{a_{n+1}}{(n+1)^{n+1}}$$

$$\lim_{n \rightarrow \infty} \frac{f\left(\frac{1}{n+1}\right)}{f\left(\frac{1}{n}\right)} = \lim_{n \rightarrow \infty} \frac{\frac{a_{n+1}}{(n+1)^{n+1}}}{\frac{a_n}{n^n}} = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} \cdot \frac{1}{n+1} = 1$$

$\therefore \sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 收敛

设 $A_m = \max\{a_0, a_1, \dots, a_n\}$, 由题 $\frac{1}{2} < 1$, $f\left(\frac{1}{2}\right) = \sum_{n=0}^{\infty} a_n \left(\frac{1}{2}\right)^n = A$ 收敛

$$\sum_{n=1}^{\infty} f\left(\frac{1}{n}\right) = A + \sum_{n=2}^{\infty} \left(\sum_{k=0}^n a_k \left(\frac{1}{n}\right)^k + \sum_{k=n+1}^{\infty} a_k \left(\frac{1}{n}\right)^k + \dots + \sum_{k=0}^{\infty} a_k \left(\frac{1}{n}\right)^k \right)$$

$$\sum_{n=2}^{\infty} a_k \left(\frac{1}{n}\right)^k \leq A_m \sum_{n=2}^{\infty} \left(\frac{1}{n}\right)^k \quad \because a_0 = a_1 = 0$$

$$\leq A_m \sum_{n=2}^{\infty} \left(\frac{1}{n}\right)^k = A_m \cdot \frac{1}{k-1} \cdot \frac{1}{k} = \frac{A_m}{k(k-1)}$$

$$= A_m \left(\frac{1}{k-1} - \frac{1}{k} \right)$$

$$\sum_{n=2}^{\infty} f\left(\frac{1}{n}\right) \leq A + A_m \left(1 - \frac{1}{2} + \frac{1}{2} - \frac{1}{3} + \dots - \frac{1}{k-1} + \frac{1}{k} \right)$$

$$= A + A_m$$

$\therefore \sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 收敛.

16. 设 $a_{n+3} = a_n, n = 0, 1, 2, \dots$, 证明当 $|x| < 1$ 时级数 $\sum_{n=0}^{\infty} a_n x^n$ 收敛, 并求出其和函数 $S(x)$ 的表示式.

$$\begin{aligned}
 S(x) &= a_0 + a_1 x + a_2 x^2 + a_0 x^3 + a_1 x^4 + a_2 x^5 + \dots \\
 &= (a_0 + a_1 x + a_2 x^2) (1 + x^3 + x^6 + \dots + x^{3n} + \dots) \\
 &= (a_0 + a_1 x + a_2 x^2) \cdot \frac{1 - x^{3n}}{1 - x^3} = \frac{a_0 + a_1 x + a_2 x^2}{1 - x^3} (1 - x^{3n}) \\
 &\stackrel{\substack{\text{当 } |x| < 1 \text{ 时, } \\ \text{则 } x^{3n} \rightarrow 0}}{=} \frac{a_0 + a_1 x + a_2 x^2}{1 - x^3} \\
 \therefore S(x) &= \frac{a_0 + a_1 x + a_2 x^2}{1 - x^3}
 \end{aligned}$$

第十章 级数
第七节 综合例题

17. 求下列级数的收敛域.

(1) $\sum_{n=0}^{\infty} \frac{(-1)^n (x-1)^{2n}}{3^n}$;

(1) $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \frac{1}{3}, R = \left| \frac{1}{\frac{1}{3}} \right| = 3, R: \mathbb{R}$

当 $x=1 \pm 3$ 时, $\sum_{n=0}^{\infty} \frac{1}{3^n}$ 收敛. 当 $x=1 \pm 3$ 时

(2) $\sum_{n=1}^{\infty} (\sqrt{n+1} - \sqrt{n}) 2^n x^{2n-1}$;

$\sum_{n=1}^{\infty} \frac{1}{2^{n+1}}$ 收敛. \therefore 收敛域 $[1-3, 1+3]$.

(3) $\sum_{n=0}^{\infty} \frac{2^{n+1}}{\sqrt{n+1}} (x+1)^n$;

(3) $\sum_{n=0}^{\infty} \frac{2^{n+1}}{\sqrt{n+1}} (x+1)^n = \sum_{n=0}^{\infty} \frac{1}{\sqrt{n+1}} 2^{n+1} x^{n+1}$

$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = 2, \therefore R = \frac{1}{2} \Rightarrow R: \frac{1}{2}$

(4) $\sum_{n=1}^{\infty} \frac{(x-2)^{2n+1}}{n 4^n}$;

当 $x = \frac{1}{2}$ 时, $\sum_{n=1}^{\infty} \frac{1}{n 4^n}$ 收敛.

(5) $\sum_{n=1}^{\infty} \frac{\ln(n+1)}{n} x^{n-1}$;

\therefore 收敛域 $(-\frac{1}{2}, \frac{1}{2})$

(6) $\sum_{n=1}^{\infty} \frac{(-1)^n n^n}{b^{n^2}} x^n \quad (b \neq 0)$.

(3) $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = 2, R = \frac{1}{2},$ 收敛域 $x=1$

(4) $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \frac{4}{1} = 4$

$\therefore R = 4 \Rightarrow R: 2$

$\therefore x=0$ 时 $x=4$ 收敛

当 $x=0$ 或 $x=4$ 时 $\sum_{n=1}^{\infty} \frac{1}{n}$ 或 $\sum_{n=1}^{\infty} \frac{1}{n}$

收敛 收敛域 $x \in [0, 4]$.

$\therefore x = -\frac{3}{2}$ 时 $x = -\frac{1}{2}$, 当 $x = -\frac{3}{2}$ 或 $x = -\frac{1}{2}$ 时

当 $x = -\frac{3}{2}$ 时, $\sum_{n=0}^{\infty} \frac{(-1)^n 2^n}{\sqrt{n+1}}$ 收敛.

当 $x = -\frac{1}{2}$ 时, $\sum_{n=0}^{\infty} \frac{2^n}{\sqrt{n+1}}$ 收敛.

\therefore 收敛域 $[-\frac{3}{2}, \frac{1}{2}]$.

(5) $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = 1, x=1$ 为端点.

当 $x=1$ 时, 为交错级数, 收敛.

$x=1$ 时 收敛域 $x \in [1, 1]$.

收敛域 $[1, 1]$.

(6) $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^n}{b^{n+1}} \cdot \frac{(n+1) \cdot b^{n+1}}{b^{n+1}} \right|$

$= \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^n \cdot (n+1) \cdot \frac{1}{b^{n+1}}$

当 $|b| \leq 1$ 时, $R=0$

当 $|b| > 1$ 时, $R=0, R=+\infty$

\therefore 收敛域 $\begin{cases} x=0, & |b| \leq 1 \\ x \in (-\infty, +\infty), & |b| > 1 \end{cases}$

第十章 级数
第七节 综合例题

18. 已知 $\sum_{n=1}^{\infty} a_n (x-1)^n$ 在 $x=-1$ 处收敛, 判断此级数与 $\sum_{n=1}^{\infty} n a_n (x-1)^n$ 及 $\sum_{n=1}^{\infty} \frac{a_n}{n} (x-1)^n$ 在 $x=2$ 处的敛散性.

$\because \sum_{n=1}^{\infty} a_n (x-1)^n$ 在 $x=-1$ 处收敛.

$$\lim_{n \rightarrow \infty} a_n (x-1)^n = 0$$

$$\lim_{n \rightarrow \infty} a_n (-2)^n = 0$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{\left(\frac{1}{2}\right)^n} = 0 \Rightarrow \lim_{n \rightarrow \infty} \left| \frac{a_n}{\left(\frac{1}{2}\right)^n} \right| = 0$$

$$\therefore a_n = o\left(\frac{1}{2^n}\right) \quad n \rightarrow \infty$$

$$\therefore |a_n| < \frac{1}{2^n} \quad , \quad \forall$$

$$\therefore \lim_{n \rightarrow \infty} \sum_{n=1}^{\infty} |a_n| < \sum_{n=1}^{\infty} \frac{1}{2^n} \quad , \quad \therefore \sum_{n=1}^{\infty} a_n (x-1)^n \text{ 在 } x=2 \text{ 处收敛.}$$

$$\sum_{n=1}^{\infty} |n \cdot a_n| < \sum_{n=1}^{\infty} \left| \frac{n}{2^n} \right| = \sum_{n=1}^{\infty} u_n \quad , \quad \because \lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \frac{1}{2} < 1$$

$$\text{故 } \sum_{n=1}^{\infty} \left| \frac{n}{2^n} \right| \text{ 收敛, } \therefore \sum_{n=1}^{\infty} n a_n (x-1)^n \text{ 在 } x=2 \text{ 处收敛.}$$

$$\text{同理, } \sum_{n=1}^{\infty} \left| a_n \cdot \frac{1}{n} \right| < \sum_{n=1}^{\infty} \left| \frac{1}{2^n} \cdot \frac{1}{n} \right| < \sum_{n=1}^{\infty} \frac{1}{2^n}$$

$$\therefore \sum_{n=1}^{\infty} \frac{a_n}{n} (x-1)^n \text{ 在 } x=2 \text{ 处收敛.}$$

19. 求下列级数的和.

$$(1) \sum_{n=1}^{\infty} (\sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n}); \quad (1) \lim_{n \rightarrow \infty} \sum_{k=1}^n (\sqrt{k+2} - 2\sqrt{k+1} + \sqrt{k}) = \lim_{n \rightarrow \infty} (1 - \sqrt{2} + \sqrt{n+1} - \sqrt{n})$$

$$= \lim_{n \rightarrow \infty} (1 - \sqrt{2} + \frac{1}{\sqrt{n+1} + \sqrt{n}}) = 1 - \sqrt{2}.$$

$$(2) \sum_{n=1}^{\infty} \frac{n}{(n+1)!};$$

$$(2) \sum_{n=1}^{\infty} \frac{n}{(n+1)!} = \sum_{n=1}^{\infty} \frac{n+1-1}{(n+1)!} = \sum_{n=1}^{\infty} \frac{1}{(n+1)!} - \sum_{n=1}^{\infty} \frac{1}{(n+1)!} = \frac{1}{1!} - \frac{1}{(n+1)!}$$

$$(3) \sum_{n=1}^{\infty} \frac{1}{(2n-1)2^n};$$

$$= 1 + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{n!} - \frac{1}{2!} - \frac{1}{3!} - \dots - \frac{1}{n!} - \frac{1}{(n+1)!}$$

$$= \lim_{n \rightarrow \infty} (1 - \frac{1}{(n+1)!}) = 1$$

$$(4) \sum_{n=1}^{\infty} \frac{(-1)^n}{2n-1} \left(\frac{3}{4}\right)^n;$$

$$(5) \sum_{n=1}^{\infty} \frac{(n+1)^2}{n!};$$

$$(6) \sum_{n=0}^{\infty} (-1)^n \frac{n+1}{(2n+1)!};$$

$$(7) \sum_{n=0}^{\infty} (-1)^n \frac{n^2-n+1}{2^n}.$$

$$(3) S(x) = \sum_{n=1}^{\infty} \frac{x^{2n}}{(2n-1)2^n}, x \in \mathbb{R}$$

$$\therefore f(x) = \frac{S(x)}{x} = \sum_{n=1}^{\infty} \frac{x^{2n-1}}{(2n-1)2^n}$$

$$f'(x) = \sum_{n=1}^{\infty} x^{2n-2} = \frac{1}{1-x^2}$$

$$\therefore f(x) = \int_0^x f'(x) dx = \frac{1}{2} \ln \left(\frac{1+x}{1-x} \right)$$

$$S(x) = x f(x) = \frac{x}{2} \ln \left(\frac{1+x}{1-x} \right)$$

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \cdot \frac{1}{2^n} = \frac{1}{2} \cdot \frac{1}{2} = \frac{1}{4}$$

$$(4) S(x) = \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n-1}}{(2n-1)2^n}, x \in \mathbb{R}$$

$$\therefore f(x) = \frac{S(x)}{x} = \sum_{n=1}^{\infty} \frac{(-1)^n x^{2n-2}}{(2n-1)2^n}$$

$$\therefore f'(x) = \sum_{n=1}^{\infty} (-1)^n x^{2n-3} = \frac{-1}{1+x^2}$$

$$\therefore f(x) = \int_0^x f'(x) dx = -\arctan x$$

$$S(x) = x f(x) = -x \arctan x$$

$$\sum_{n=1}^{\infty} \frac{(-1)^n}{2^n} \cdot \left(\frac{3}{4}\right)^n = -\frac{3}{4} \arctan \frac{3}{2}$$

第十章 级数
第七节 综合例题

$$\begin{aligned}
 15). \sum_{n=1}^{\infty} \frac{(n+1)^2}{n!} &= \sum_{n=1}^{\infty} \frac{n^2+2n+1}{n!} = \sum_{n=1}^{\infty} \frac{n^2}{n!} + \frac{2}{(n-1)!} + \frac{1}{n!} = \sum_{n=2}^{\infty} \frac{n-1+1}{(n-1)!} + \frac{2}{(n-1)!} + \frac{1}{n!} \\
 &= \sum_{n=2}^{\infty} \frac{1}{(n-2)!} + \frac{3}{(n-1)!} + \frac{1}{n!} \\
 \text{设 } \sum_{n=1}^{\infty} \frac{(n+1)^2}{n!} x^n &= \sum_{n=2}^{\infty} \frac{1}{(n-2)!} x^n + \sum_{n=1}^{\infty} \frac{3}{n!(n-1)!} x^n + \sum_{n=1}^{\infty} \frac{1}{n!} x^n = x^2 \sum_{n=2}^{\infty} \frac{x^{n-2}}{(n-2)!} + 3x \sum_{n=1}^{\infty} \frac{x^{n-1}}{(n-1)!} + \sum_{n=1}^{\infty} \frac{x^n}{n!} \\
 &= x^2 e^x + 3x e^x + e^x - 1 \\
 \text{令 } x=1, \sum_{n=1}^{\infty} \frac{(n+1)^2}{n!} &= 5e-1.
 \end{aligned}$$

$$\begin{aligned}
 16). \sum_{n=0}^{\infty} (-1)^n \frac{n+1}{(2n+1)!} &= \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \cdot \frac{2(n+1)}{(2n+1)!} = \frac{1}{2} \left[\sum_{n=0}^{\infty} (-1)^n \frac{2n+1}{(2n+1)!} + (-1)^n \cdot \frac{1}{(2n+1)!} \right] \\
 &= \frac{1}{2} \left[\sum_{n=0}^{\infty} (-1)^n \cdot \frac{1}{2n!} + (-1)^n \frac{1}{(2n+1)!} \right] = \frac{1}{2} (\cos 1 + \sin 1)
 \end{aligned}$$

$$\begin{aligned}
 17). \sum_{n=0}^{\infty} (n^2-n) \cdot x^n &= x^2 \sum_{n=0}^{\infty} n(n-1) x^{n-2} = x^2 \left(\sum_{n=0}^{\infty} x^n \right)'' = x^2 \left(\frac{1}{1-x} \right)'' \\
 &= x^2 \cdot \frac{2}{(1-x)^3} = \frac{2x^2}{(1-x)^3} \quad (|x| < 1) \\
 \text{令 } x = -\frac{1}{2} \rightarrow \sum_{n=0}^{\infty} (n^2-n) \left(-\frac{1}{2}\right)^n &= \frac{4}{27} \\
 \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n &= \frac{1}{1+\frac{1}{2}} = \frac{2}{3} \rightarrow \sum_{n=0}^{\infty} (-1)^n (n^2-n+1) \left(\frac{1}{2}\right)^n \\
 &= \frac{4}{27} + \frac{2}{3} = \frac{32}{27}
 \end{aligned}$$

20. 已知级数 $\sum_{n=1}^{\infty} (-1)^{n-1} a_n = 2$, $\sum_{n=1}^{\infty} a_{2n-1} = 5$, 求 $\sum_{n=1}^{\infty} a_n$ 的和.

$$\sum_{n=1}^{\infty} (-1)^{n-1} a_n = a_1 - a_2 + a_3 - a_4 + \dots + a_{2k-1} - a_{2k} + \dots + (-1)^{n-1} a_n = 2.$$

$$\sum_{n=1}^{\infty} a_{2n-1} = a_1 + a_3 + a_5 + \dots + a_{2k-1} + \dots = 5$$

$$-a_2 - a_4 - \dots - a_{2k} = -3$$

$$\therefore \sum_{n=1}^{\infty} a_{2n} = 3$$

$$\therefore \sum_{n=1}^{\infty} a_n = 3 + 5 = 8$$

第十章 级数
第七节 综合例题

21. 求下列幂级数的收敛域及和函数.

(1) $\sum_{n=1}^{\infty} n(n+1)x^n$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)(n+2)}{n(n+1)} = \lim_{n \rightarrow \infty} \frac{n+2}{n} = 1$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} n(n+1)x^n = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=1}^{\infty} n(n+1)x^n$. $\int_0^x S(x) dx = \sum_{n=1}^{\infty} n(n+1) \int_0^x x^n dx = \sum_{n=1}^{\infty} n(n+1) \cdot \frac{x^{n+1}}{n+1} = \sum_{n=1}^{\infty} n x^{n+1} = x^2 \sum_{n=1}^{\infty} n x^{n-1}$
 $f(x) = \sum_{n=1}^{\infty} n x^{n-1}$. $\int_0^x f(x) dx = \sum_{n=1}^{\infty} \int_0^x n x^{n-1} dx = \sum_{n=1}^{\infty} x^n = \frac{x}{1-x}$.
 $\therefore S(x) = d \left(\frac{x}{1-x} \right) = d \left(\frac{x^2}{1-x} \right) = \frac{2x}{(1-x)^2}$, $x \in (-1, 1)$.

(2) $\sum_{n=1}^{\infty} (-1)^{n+1} n^2 x^n$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)^2}{n^2} = 1$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} (-1)^{n+1} n^2 x^n = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=1}^{\infty} (-1)^{n+1} n^2 x^n = x \cdot \sum_{n=1}^{\infty} (-1)^{n+1} n^2 x^{n-1} = x \cdot f(x)$
 $f(x) = \sum_{n=1}^{\infty} (-1)^{n+1} n^2 x^{n-1}$. $\int_0^x f(x) dx = \sum_{n=1}^{\infty} (-1)^{n+1} \int_0^x n^2 x^{n-1} dx = \sum_{n=1}^{\infty} (-1)^{n+1} n x^n = x \cdot \sum_{n=1}^{\infty} (-1)^{n+1} n x^{n-1} = x \cdot g(x)$
 $g(x) = \sum_{n=1}^{\infty} (-1)^{n+1} n x^{n-1}$. $\int_0^x g(x) dx = \sum_{n=1}^{\infty} (-1)^{n+1} \int_0^x n x^{n-1} dx = \sum_{n=1}^{\infty} (-1)^{n+1} x^n = \frac{x}{1+x}$.
 $\therefore S(x) = \frac{x}{(1+x)^2}$, $x \in (-1, 1)$.

(3) $\sum_{n=1}^{\infty} \frac{x^{n-1}}{n(n+1)}$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)}{n(n+1)} = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} \frac{x^{n-1}}{n(n+1)} = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n(n+1)}$. $\int_0^x S(x) dx = \sum_{n=1}^{\infty} \int_0^x \frac{x^{n-1}}{n(n+1)} dx = \sum_{n=1}^{\infty} \frac{1}{n(n+1)} \cdot \frac{x^n}{n} = \sum_{n=1}^{\infty} \frac{x^n}{n^2(n+1)}$
 $f(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^2(n+1)}$. $\int_0^x f(x) dx = \sum_{n=1}^{\infty} \int_0^x \frac{x^n}{n^2(n+1)} dx = \sum_{n=1}^{\infty} \frac{1}{n^2(n+1)} \cdot \frac{x^{n+1}}{n+1} = \sum_{n=1}^{\infty} \frac{x^{n+1}}{n^2(n+1)^2}$
 $\therefore S(x) = \frac{x(1-x)}{(1+x)^2}$, $x \in (-1, 1)$.

(4) $\sum_{n=2}^{\infty} \frac{x^n}{n^2-1}$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)^2}{n^2-1} = 1$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} \frac{x^n}{n^2-1} = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=2}^{\infty} \frac{x^n}{n^2-1} = x \cdot \sum_{n=2}^{\infty} \frac{x^{n-1}}{n^2-1} = x \cdot f(x)$
 $f(x) = \sum_{n=2}^{\infty} \frac{x^{n-1}}{n^2-1}$. $\int_0^x f(x) dx = \sum_{n=2}^{\infty} \int_0^x \frac{x^{n-1}}{n^2-1} dx = \sum_{n=2}^{\infty} \frac{1}{n^2-1} \cdot \frac{x^n}{n} = \sum_{n=2}^{\infty} \frac{x^n}{n^3(n-1)}$
 $\therefore S(x) = \frac{x(1-x)}{(1+x)^2}$, $x \in (-1, 1)$.

(5) $\sum_{n=1}^{\infty} (-1)^{n-1} \left(1 + \frac{1}{n(2n-1)} \right) x^{2n}$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)^2}{n^2} = 1$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} (-1)^{n-1} \left(1 + \frac{1}{n(2n-1)} \right) x^{2n} = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=1}^{\infty} (-1)^{n-1} \left(1 + \frac{1}{n(2n-1)} \right) x^{2n}$. $\int_0^x S(x) dx = \sum_{n=1}^{\infty} (-1)^{n-1} \int_0^x \left(1 + \frac{1}{n(2n-1)} \right) x^{2n} dx = \sum_{n=1}^{\infty} (-1)^{n-1} \left(\frac{x^{2n+1}}{2n+1} + \frac{1}{n(2n-1)} \cdot \frac{x^{2n+1}}{2n+1} \right)$
 $f(x) = \sum_{n=1}^{\infty} (-1)^{n-1} \left(\frac{x^{2n+1}}{2n+1} + \frac{1}{n(2n-1)} \cdot \frac{x^{2n+1}}{2n+1} \right)$. $\int_0^x f(x) dx = \sum_{n=1}^{\infty} (-1)^{n-1} \left(\frac{x^{2n+2}}{(2n+1)^2} + \frac{1}{n(2n-1)(2n+1)^2} x^{2n+2} \right)$
 $\therefore S(x) = \frac{x(1-x)}{(1+x)^2}$, $x \in (-1, 1)$.

(6) $\sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)^3}{n^3} = 1$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} \frac{x^{3n}}{(3n)!} = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$. $\int_0^x S(x) dx = \sum_{n=0}^{\infty} \int_0^x \frac{x^{3n}}{(3n)!} dx = \sum_{n=0}^{\infty} \frac{1}{(3n)!} \cdot \frac{x^{3n+1}}{3n+1} = \sum_{n=0}^{\infty} \frac{x^{3n+1}}{(3n+1)!}$
 $f(x) = \sum_{n=0}^{\infty} \frac{x^{3n+1}}{(3n+1)!}$. $\int_0^x f(x) dx = \sum_{n=0}^{\infty} \int_0^x \frac{x^{3n+1}}{(3n+1)!} dx = \sum_{n=0}^{\infty} \frac{1}{(3n+1)!} \cdot \frac{x^{3n+2}}{3n+2} = \sum_{n=0}^{\infty} \frac{x^{3n+2}}{(3n+2)!}$
 $\therefore S(x) = \frac{x(1-x)}{(1+x)^2}$, $x \in (-1, 1)$.

(7) $\sum_{n=1}^{\infty} \frac{n}{n+1} x^n$. $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{n+1}{n+2} = 1$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} \frac{n}{n+1} x^n = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=1}^{\infty} \frac{n}{n+1} x^n$. $\int_0^x S(x) dx = \sum_{n=1}^{\infty} \int_0^x \frac{n}{n+1} x^n dx = \sum_{n=1}^{\infty} \frac{1}{n+1} \cdot \frac{x^{n+1}}{n+1} = \sum_{n=1}^{\infty} \frac{x^{n+1}}{(n+1)^2}$
 $f(x) = \sum_{n=1}^{\infty} \frac{x^{n+1}}{(n+1)^2}$. $\int_0^x f(x) dx = \sum_{n=1}^{\infty} \int_0^x \frac{x^{n+1}}{(n+1)^2} dx = \sum_{n=1}^{\infty} \frac{1}{(n+1)^2} \cdot \frac{x^{n+2}}{n+2} = \sum_{n=1}^{\infty} \frac{x^{n+2}}{(n+1)^2(n+2)}$
 $\therefore S(x) = \frac{x(1-x)}{(1+x)^2}$, $x \in (-1, 1)$.

(8) $\sum_{n=1}^{\infty} \frac{x^{n-1}}{n(n+1)}$; $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{(n+1)}{n(n+1)} = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$. $\therefore R=1$. $\therefore x \in (-1, 1)$. $\lim_{n \rightarrow \infty} \frac{x^{n-1}}{n(n+1)} = 0$.
 \therefore 收敛域为 $x \in (-1, 1)$.
 $S(x) = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n(n+1)}$. $\int_0^x S(x) dx = \sum_{n=1}^{\infty} \int_0^x \frac{x^{n-1}}{n(n+1)} dx = \sum_{n=1}^{\infty} \frac{1}{n(n+1)} \cdot \frac{x^n}{n} = \sum_{n=1}^{\infty} \frac{x^n}{n^2(n+1)}$
 $f(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^2(n+1)}$. $\int_0^x f(x) dx = \sum_{n=1}^{\infty} \int_0^x \frac{x^n}{n^2(n+1)} dx = \sum_{n=1}^{\infty} \frac{1}{n^2(n+1)} \cdot \frac{x^{n+1}}{n+1} = \sum_{n=1}^{\infty} \frac{x^{n+1}}{n^2(n+1)^2}$
 $\therefore S(x) = \frac{x(1-x)}{(1+x)^2}$, $x \in (-1, 1)$.

21. (4). $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = 1$, $R=1$, $x \neq \pm 1$ 收敛域

当 $x \neq \pm 1$ 时, 级数收敛. $x \in (-1, 1)$.

$$S(x) = \sum_{n=2}^{\infty} \frac{x^n}{(n-1)(n+1)} = \sum_{n=2}^{\infty} \left(\frac{1}{n-1} - \frac{1}{n+1} \right) \cdot x^n = \frac{1}{2} \left(\sum_{n=2}^{\infty} \frac{x^n}{n-1} - \sum_{n=2}^{\infty} \frac{x^n}{n+1} \right)$$
$$= \frac{1}{2} \left(x \sum_{n=2}^{\infty} \frac{x^{n-1}}{n-1} - \sum_{n=2}^{\infty} \frac{x^{n+1}}{n+1} \right) = \frac{1}{2} (x \cdot f(x) - \frac{1}{x} g(x))$$
$$f(x) = \sum_{n=2}^{\infty} x^{n-1} = \frac{1}{1-x}, \quad g(x) = \sum_{n=2}^{\infty} x^n = \frac{x^2}{1-x} = -(x+1) + \frac{1}{1-x}$$
$$f(x) = \int_0^x f(x) dx = -\ln(1-x), \quad g(x) = \int_0^x g(x) dx = -\left(\frac{x^2}{2} + x\right) + \ln(1-x)$$
$$S(x) = \frac{1}{2} \left(x \cdot f(x) - \frac{1}{x} g(x) \right) = \frac{1}{2} \left(-x \ln(1-x) + \frac{x}{2} + 1 - \ln(1-x) \cdot \frac{1}{x} \right) = \frac{1}{2} \left[\left(\frac{1}{x} - x\right) \ln(1-x) + \frac{x}{2} + 1 \right]$$

当 $x=0$ 时, $S(x) = \sum_{n=2}^{\infty} \frac{x^n}{n^2-1} > 0$, $\frac{1}{2} x = 1/2$. $S(x) = \sum_{n=2}^{\infty} \frac{x^n}{n^2-1} = \sum_{n=2}^{\infty} \frac{1}{2} \left(\frac{1}{n-1} - \frac{1}{n+1} \right)$

$$= \frac{1}{2} \left(1 - \frac{1}{3} + \frac{1}{3} - \frac{1}{5} + \frac{1}{5} - \frac{1}{7} + \frac{1}{7} - \frac{1}{9} + \frac{1}{9} - \frac{1}{11} + \frac{1}{11} - \frac{1}{13} + \frac{1}{13} - \frac{1}{15} + \frac{1}{15} - \frac{1}{17} + \frac{1}{17} - \frac{1}{19} + \frac{1}{19} - \frac{1}{21} + \frac{1}{21} - \frac{1}{23} + \frac{1}{23} - \frac{1}{25} + \frac{1}{25} - \frac{1}{27} + \frac{1}{27} - \frac{1}{29} + \frac{1}{29} - \frac{1}{31} + \frac{1}{31} - \frac{1}{33} + \frac{1}{33} - \frac{1}{35} + \frac{1}{35} - \frac{1}{37} + \frac{1}{37} - \frac{1}{39} + \frac{1}{39} - \frac{1}{41} + \frac{1}{41} - \frac{1}{43} + \frac{1}{43} - \frac{1}{45} + \frac{1}{45} - \frac{1}{47} + \frac{1}{47} - \frac{1}{49} + \frac{1}{49} - \frac{1}{51} + \frac{1}{51} - \frac{1}{53} + \frac{1}{53} - \frac{1}{55} + \frac{1}{55} - \frac{1}{57} + \frac{1}{57} - \frac{1}{59} + \frac{1}{59} - \frac{1}{61} + \frac{1}{61} - \frac{1}{63} + \frac{1}{63} - \frac{1}{65} + \frac{1}{65} - \frac{1}{67} + \frac{1}{67} - \frac{1}{69} + \frac{1}{69} - \frac{1}{71} + \frac{1}{71} - \frac{1}{73} + \frac{1}{73} - \frac{1}{75} + \frac{1}{75} - \frac{1}{77} + \frac{1}{77} - \frac{1}{79} + \frac{1}{79} - \frac{1}{81} + \frac{1}{81} - \frac{1}{83} + \frac{1}{83} - \frac{1}{85} + \frac{1}{85} - \frac{1}{87} + \frac{1}{87} - \frac{1}{89} + \frac{1}{89} - \frac{1}{91} + \frac{1}{91} - \frac{1}{93} + \frac{1}{93} - \frac{1}{95} + \frac{1}{95} - \frac{1}{97} + \frac{1}{97} - \frac{1}{99} + \frac{1}{99} - \frac{1}{101} + \frac{1}{101} - \frac{1}{103} + \frac{1}{103} - \frac{1}{105} + \frac{1}{105} - \frac{1}{107} + \frac{1}{107} - \frac{1}{109} + \frac{1}{109} - \frac{1}{111} + \frac{1}{111} - \frac{1}{113} + \frac{1}{113} - \frac{1}{115} + \frac{1}{115} - \frac{1}{117} + \frac{1}{117} - \frac{1}{119} + \frac{1}{119} - \frac{1}{121} + \frac{1}{121} - \frac{1}{123} + \frac{1}{123} - \frac{1}{125} + \frac{1}{125} - \frac{1}{127} + \frac{1}{127} - \frac{1}{129} + \frac{1}{129} - \frac{1}{131} + \frac{1}{131} - \frac{1}{133} + \frac{1}{133} - \frac{1}{135} + \frac{1}{135} - \frac{1}{137} + \frac{1}{137} - \frac{1}{139} + \frac{1}{139} - \frac{1}{141} + \frac{1}{141} - \frac{1}{143} + \frac{1}{143} - \frac{1}{145} + \frac{1}{145} - \frac{1}{147} + \frac{1}{147} - \frac{1}{149} + \frac{1}{149} - \frac{1}{151} + \frac{1}{151} - \frac{1}{153} + \frac{1}{153} - \frac{1}{155} + \frac{1}{155} - \frac{1}{157} + \frac{1}{157} - \frac{1}{159} + \frac{1}{159} - \frac{1}{161} + \frac{1}{161} - \frac{1}{163} + \frac{1}{163} - \frac{1}{165} + \frac{1}{165} - \frac{1}{167} + \frac{1}{167} - \frac{1}{169} + \frac{1}{169} - \frac{1}{171} + \frac{1}{171} - \frac{1}{173} + \frac{1}{173} - \frac{1}{175} + \frac{1}{175} - \frac{1}{177} + \frac{1}{177} - \frac{1}{179} + \frac{1}{179} - \frac{1}{181} + \frac{1}{181} - \frac{1}{183} + \frac{1}{183} - \frac{1}{185} + \frac{1}{185} - \frac{1}{187} + \frac{1}{187} - \frac{1}{189} + \frac{1}{189} - \frac{1}{191} + \frac{1}{191} - \frac{1}{193} + \frac{1}{193} - \frac{1}{195} + \frac{1}{195} - \frac{1}{197} + \frac{1}{197} - \frac{1}{199} + \frac{1}{199} - \frac{1}{201} + \frac{1}{201} - \frac{1}{203} + \frac{1}{203} - \frac{1}{205} + \frac{1}{205} - \frac{1}{207} + \frac{1}{207} - \frac{1}{209} + \frac{1}{209} - \frac{1}{211} + \frac{1}{211} - \frac{1}{213} + \frac{1}{213} - \frac{1}{215} + \frac{1}{215} - \frac{1}{217} + \frac{1}{217} - \frac{1}{219} + \frac{1}{219} - \frac{1}{221} + \frac{1}{221} - \frac{1}{223} + \frac{1}{223} - \frac{1}{225} + \frac{1}{225} - \frac{1}{227} + \frac{1}{227} - \frac{1}{229} + \frac{1}{229} - \frac{1}{231} + \frac{1}{231} - \frac{1}{233} + \frac{1}{233} - \frac{1}{235} + \frac{1}{235} - \frac{1}{237} + \frac{1}{237} - \frac{1}{239} + \frac{1}{239} - \frac{1}{241} + \frac{1}{241} - \frac{1}{243} + \frac{1}{243} - \frac{1}{245} + \frac{1}{245} - \frac{1}{247} + \frac{1}{247} - \frac{1}{249} + \frac{1}{249} - \frac{1}{251} + \frac{1}{251} - \frac{1}{253} + \frac{1}{253} - \frac{1}{255} + \frac{1}{255} - \frac{1}{257} + \frac{1}{257} - \frac{1}{259} + \frac{1}{259} - \frac{1}{261} + \frac{1}{261} - \frac{1}{263} + \frac{1}{263} - \frac{1}{265} + \frac{1}{265} - \frac{1}{267} + \frac{1}{267} - \frac{1}{269} + \frac{1}{269} - \frac{1}{271} + \frac{1}{271} - \frac{1}{273} + \frac{1}{273} - \frac{1}{275} + \frac{1}{275} - \frac{1}{277} + \frac{1}{277} - \frac{1}{279} + \frac{1}{279} - \frac{1}{281} + \frac{1}{281} - \frac{1}{283} + \frac{1}{283} - \frac{1}{285} + \frac{1}{285} - \frac{1}{287} + \frac{1}{287} - \frac{1}{289} + \frac{1}{289} - \frac{1}{291} + \frac{1}{291} - \frac{1}{293} + \frac{1}{293} - \frac{1}{295} + \frac{1}{295} - \frac{1}{297} + \frac{1}{297} - \frac{1}{299} + \frac{1}{299} - \frac{1}{301} + \frac{1}{301} - \frac{1}{303} + \frac{1}{303} - \frac{1}{305} + \frac{1}{305} - \frac{1}{307} + \frac{1}{307} - \frac{1}{309} + \frac{1}{309} - \frac{1}{311} + \frac{1}{311} - \frac{1}{313} + \frac{1}{313} - \frac{1}{315} + \frac{1}{315} - \frac{1}{317} + \frac{1}{317} - \frac{1}{319} + \frac{1}{319} - \frac{1}{321} + \frac{1}{321} - \frac{1}{323} + \frac{1}{323} - \frac{1}{325} + \frac{1}{325} - \frac{1}{327} + \frac{1}{327} - \frac{1}{329} + \frac{1}{329} - \frac{1}{331} + \frac{1}{331} - \frac{1}{333} + \frac{1}{333} - \frac{1}{335} + \frac{1}{335} - \frac{1}{337} + \frac{1}{337} - \frac{1}{339} + \frac{1}{339} - \frac{1}{341} + \frac{1}{341} - \frac{1$$

21. (6). $\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(3n)!}{(3(n+1))!} \right| = 0, R=+\infty$ 故 $x \in (-\infty, +\infty)$

令 $t=x^3$, $\sum_{n=1}^{\infty} \frac{x^{3n}}{(3n)!} = \sum_{n=1}^{\infty} \frac{t^n}{(3n)!}$ 设 $y=f(x)$, $f'(x) = \sum_{n=1}^{\infty} \frac{x^{3n-1}}{(3n-1)!}$

$y' = \sum_{n=1}^{\infty} \frac{x^{3n-2}}{(3n-4)!}$, $y^4 y' + y' = 0$

$\Delta r^2 + r + 1 = 0, r = \frac{-1 \pm \sqrt{1-4}}{2}$ $\therefore y(0) = \frac{x^{30}}{(30)!} = 1, y'(0) = 0$

$\therefore y = e^{-\frac{x}{3}} [C_1 \cos(\frac{\sqrt{3}}{3}x) + C_2 \sin(\frac{\sqrt{3}}{3}x)]$

$y' = -\frac{1}{3} A \cdot e^{-\frac{x}{3}}$ 故 $A = \frac{1}{3}$

$y(0) = 1, y'(0) = 0$ 得 $C_1 = \frac{2}{3}, C_2 = 0$

$\therefore \sum_{n=1}^{\infty} \frac{x^{3n}}{(3n)!} = \frac{2}{3} e^{-\frac{x}{3}} \cos(\frac{\sqrt{3}}{3}x) + \frac{1}{3} e^{-\frac{x}{3}}, x \in \mathbb{R}$

(7) $\sum_{n=1}^{\infty} \frac{1}{n!} x^n = \sum_{n=1}^{\infty} x^n - \frac{1}{n!} x^n = \frac{x}{1-x} - \frac{1}{x} \sum_{n=1}^{\infty} \frac{x^{n+1}}{n!}$

$= \frac{x}{1-x} - \frac{1}{x} \int_0^x \sum_{n=1}^{\infty} x^n dx = \frac{x}{1-x} - \frac{1}{x} \int_0^x \frac{x}{1-x} dx$

$= \frac{x}{1-x} - \frac{-x - \ln(1-x)}{x} = \frac{1}{1-x} + \frac{\ln(1-x)}{x}$

$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = 1, R=1$, 故 $x = \pm 1$ 均不收敛

当 $x = \pm 1$ 时, $\sum_{n=1}^{\infty} \frac{1}{n!} x^n = \pm 1, x \in (-1, 1)$

Δ 当 $x=0$ 时, $\sum_{n=1}^{\infty} \frac{1}{n!} x^n = 0$

$\therefore S(x) = \begin{cases} \frac{1}{1-x} + \frac{\ln(1-x)}{x}, & (-1, 0) \cup (0, 1) \\ 0, & x=0 \end{cases}$

22. 证明级数 $\sum_{n=0}^{\infty} \frac{(-1)^n x^n}{(n!)^2}$ 的和函数满足微分方程 $xy'' + y' + y = 0$.

$$Y = \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot X^n$$

$$Y' = \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot n \cdot X^{n-1}$$

$$Y'' = \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot n \cdot (n-1) \cdot X^{n-2}$$

$$\therefore XY'' + Y' + Y = 0$$

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot n \cdot (n-1) \cdot X^{n-1} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot X^{n-1} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot X^n$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot X^{n-1} \cdot (n^2) + \sum_{n=0}^{\infty} \frac{(-1)^n}{(n!)^2} \cdot X^n$$

$$\stackrel{\text{裂项}}{=} \sum_{n=0}^{\infty} \frac{(-1)^n}{(n-1)!^2} \cdot X^{n-1} = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{(n!)^2} \cdot X^n$$

$$\therefore \sum_{n=0}^{\infty} \left(\frac{(-1)^{n+1}}{(n!)^2} X^n + \frac{(-1)^n}{(n!)^2} X^n \right) = \sum_{n=0}^{\infty} 0 = 0$$

第十章 级数
第七节 综合例题

23. 把下列级数展开成麦克劳林级数.

(1) $f(x) = 3\cos^2 x - \sin^2 x$

$$(1) f(x) = 3 - 4\sin^2 x = 1 + 2\cos 2x \\ = 1 + 2 \cdot \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (2x)^{2n} = 3 + \sum_{n=1}^{\infty} \frac{(-1)^n \cdot 2^{2n+1}}{(2n)!} x^{2n} \\ x \in (-\infty, +\infty)$$

(2) $f(x) = (x^2+1)\ln(1+x^2) - (x^2+1)$

(3) $f(x) = \ln(x + \sqrt{x^2+1})$

(3) $f(x) = (x+i) [\ln(1+x^2) - 1]$

(4) $f(x) = \ln(1+x-2x^2)$

$$= (x^2) \left(\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+2} - 1 \right) = x^2 \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+2}$$

(5) $f(x) = \frac{x}{\sqrt{1-x}}$

$$+ \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+2} - x^2 = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+4}$$

(6) $f(x) = \ln(1+x+x^2+x^3+x^4)$

$$- \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+2} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n+2}$$

(7) $f(x) = \frac{d}{dx} \left(\frac{e^x-1}{x} \right)$

$$= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n(n+1)} x^{2n+2}, \quad -1 \leq x \leq 1$$

(8) $f(x) = \int_0^x t \cos t dt$

(3) $f(x) = \frac{1}{\sqrt{1-x^2}} = \frac{1}{\sqrt{1-x}} \cdot \frac{1}{\sqrt{1+x}} = \sum_{n=0}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} (x^2)^n$

$$f(x) = \int_0^x f'(x) dx = x + \sum_{n=1}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!! (2n+1)} x^{2n+1} \\ x \in (-1, 1)$$

$$(4) f(x) = \ln(1-x)(1+2x) = \ln(1-x) + \ln(1+2x) = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot (-x)^{n+1}}{n+1} + \sum_{n=0}^{\infty} \frac{(-1)^n (2x)^{n+1}}{n+1} \\ = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cdot 2^n}{n} x^n + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cdot 2^{n+1}}{n} x^n$$

(5) $f(x) = x \cdot \frac{1}{\sqrt{1-x}} = x \cdot \sum_{n=0}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} (x^2)^n = \sum_{n=0}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} x^{2n+1} + x$

$$x \in (-1, 1)$$

$$(6) f(x) = \ln \left(\frac{1-x^5}{1-x} \right) = \ln(1-x^5) - \ln(1-x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} (-x^5)^n - \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} x^n \\ = - \sum_{n=1}^{\infty} \frac{x^{5n}}{n} + \sum_{n=1}^{\infty} \frac{x^n}{n}, \quad x \in (-1, 1)$$

(7) $\frac{e^x-1}{x} = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n!}, \quad f(x) = \frac{d}{dx} \left(\sum_{n=1}^{\infty} \frac{x^{n-1}}{n!} \right) = \sum_{n=1}^{\infty} \frac{x^{n-2}}{(n-1)!} = \sum_{n=2}^{\infty} \frac{x^{n-2}}{(n-1)!} = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n!}$

$$x \in (-\infty, +\infty)$$

(8) $\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}, \quad \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}, \quad \int_0^x \cos t dt$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+2)!} x^{2n+2}, \quad x \in \mathbb{R}$$

第十章 级数
第七节 综合例题

24. 把 $f(x) = x \arctan x - \ln \sqrt{1+x^2}$ 展成麦克劳林级数, 并求 $f^{(7)}(0), f^{(8)}(0)$.

$$f'(x) = \arctan x$$

$$f(x) = \int_0^x \arctan t \, dt$$

$$\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \dots + \frac{(-1)^n}{2n+1} x^{2n+1} + \dots$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1}$$

$$f(x) = \int_0^x \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} dx$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \int_0^x x^{2n+1} dx$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \cdot \frac{1}{(2n+2)} x^{2n+2}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{2(n+1)(2n+1)} x^{2(n+1)}$$

$$= \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n(2n-1)} x^{2n}$$

\therefore 当 x 的幂次为奇数时, 系数为 0

$$\therefore f^{(7)}(0) = 0$$

当 x 的幂次为偶数, $n=4$

$$\therefore \frac{(-1)^4}{8 \times 7} x^8 = \frac{f^{(8)}(0)}{8!} x^8$$

$$\therefore f^{(8)}(0) = -6!$$

25. 把 $f(x) = \frac{1}{x(x+3)}$ 在 $x=1$ 处展开成泰勒级数.

$$f(x) = \frac{1}{3} \left(\frac{1}{x} - \frac{1}{x+3} \right) = \frac{1}{3} \left(\frac{1}{1+(x-1)} - \frac{1}{4+(x-1)} \right) = \frac{1}{3} \left(\frac{1}{1+(x-1)} - \frac{1}{4} \cdot \frac{1}{1+\frac{(x-1)}{4}} \right)$$

$$= \frac{1}{3} \left(\sum_{n=0}^{\infty} (-1)^n (x-1)^n - \sum_{n=0}^{\infty} \left(\frac{1}{4} \right)^n \cdot (-1)^n \cdot \left(\frac{x-1}{4} \right)^n \right)$$

$$= \frac{1}{3} \left(\sum_{n=0}^{\infty} (-1)^n (x-1)^n \left(1 - \frac{1}{4^{n+1}} \right) \right)$$

$$\therefore \lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \frac{1 - \frac{1}{4^{n+2}}}{1 - \frac{1}{4^{n+1}}} \cdot \frac{4^{n+1}-1}{4^{n+2}-1} \cdot \frac{4^{n+1}}{4^{n+1}-1} = \lim_{n \rightarrow \infty} \frac{1}{4} \cdot 2 = \frac{1}{2}$$

$$\therefore R > 1, \quad x \in (0, 2), \quad \frac{3}{2} x = 0 \neq x > 0 > 1/2.$$

$$\lim_{n \rightarrow \infty} u_{n+1} \cdot (x-1)^n \neq 0$$

第十章 级数
第七节 综合例题

26. 证明:

$$(1) \sum_{n=1}^{\infty} (-1)^{n-1} \frac{\cos nx}{n^2} = \frac{\pi^2 - 3x^2}{12}, \quad -\pi \leq x \leq \pi;$$

$$(2) \sum_{n=1}^{\infty} \frac{\cos nx}{n^2} = \frac{3x^2 - 6\pi x + 2\pi^2}{12}, \quad 0 \leq x \leq 2\pi.$$

(1) 由题, $a_n = \frac{(-1)^{n-1}}{n^2}, (n=1, 2, \dots)$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \frac{(-1)^{n-1}}{n^2}$$

$$\therefore -\frac{x^2}{4} = -\frac{x^2}{12} + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} \cos nx, \text{ 两边同乘 } 2$$

即得 $-\frac{x^2}{2}$ 在 $[-\pi, \pi]$ 上展开为上述

$$a_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} -\frac{x^2}{2} \cos nx \, dx = -\frac{x^2}{12} \times 2 = -\frac{x^2}{6}$$

$$b_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} -\frac{x^2}{2} \sin nx \, dx = \frac{\cos nx}{n^2} = \frac{(-1)^{n-1}}{n^2}$$

$$\therefore -\frac{x^2}{2} = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cdot \cos nx \cdot 2 \quad \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} \cos nx = \frac{x^2 - \pi^2}{12}$$

17. 由题, $-\frac{1}{6}x^2 + \sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx = \frac{1}{4}x^2 - \frac{\pi}{2}x$, 同(1)方法展开

$$a_0 = \frac{1}{2\pi} \int_0^{2\pi} (\frac{1}{4}x^2 - \frac{\pi}{2}x) \, dx = -\frac{\pi^2}{3}, \quad a_n = -\frac{\pi^2}{6}$$

$$a_n = \frac{1}{2\pi} \int_0^{2\pi} (\frac{1}{4}x^2 - \frac{\pi}{2}x) \cos nx \, dx = \frac{1}{2\pi} \cdot \frac{1}{n^2} \cdot x \cdot \cos nx \Big|_0^{2\pi}$$

$$= \frac{\cos 2n\pi}{n^2} = \frac{1}{n^2}$$

$$\therefore \sum_{n=1}^{\infty} \frac{\cos nx}{n^2} = \frac{3x^2 - 6\pi x + 2\pi^2}{12}, \quad 0 \leq x \leq 2\pi$$

27. 设 $f(x)$ 是可积函数, 且在 $[-\pi, \pi]$ 上恒有 $f(x+\pi) = f(x)$, 求 $f(x)$ 的以 2π 为周期的傅里叶系数 a_{2n-1} .

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$a_{n-1} = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nx dx$$

$$a_{n-1} = \frac{2}{\pi} \int_0^{\pi} f(x) dx = -\frac{1}{\pi} \int_0^{\pi} f(x) dx = 0$$

$\therefore \pi$ 为 $f(x)$ 的周期

$$\therefore \int_{-\pi}^{\pi} f(x) dx = 0$$

$$\therefore a_{n-1} = 0$$