



# 厦门大学《数学分析三》期末试卷

试卷类型：经济学院国际化班（A卷） 考试日期 2022.1.6

一、（每小题 6 分，共 36 分）计算下列积分：

1. 设已知当  $x > 0$  时,  $f(x) = \int_x^{x^2} \frac{\sin(xy)}{y} dy$ , 求  $f'(x)$ ;

$$\begin{aligned} \text{解: } f'(x) &= \frac{\sin x^3}{x^2} \cdot 2x - \frac{\sin x^2}{x} + \int_x^{x^2} \cos(xy) dy \\ &= \frac{2 \sin x^3}{x} - \frac{\sin x^2}{x} + \frac{1}{x} \sin(xy) \Big|_x^{x^2} = \frac{2 \sin x^3}{x} - \frac{\sin x^2}{x} + \frac{1}{x} (\sin x^3 - \sin x^2) \\ &= \frac{3 \sin x^3 - 2 \sin x^2}{x}. \end{aligned}$$

2. 设  $L$  为圆周  $\begin{cases} x^2 + y^2 + z^2 = a^2 \\ y = x \end{cases}$ , 计算  $\int_L \sqrt{z^2 + 2y^2} ds$ ;

$$\text{解一: } \int_L \sqrt{z^2 + 2y^2} ds = \int_L \sqrt{z^2 + x^2 + y^2} ds = a \int_L ds = 2\pi a^2.$$

$$\text{解二: } L \text{ 的参数方程为 } \begin{cases} x = \frac{a}{\sqrt{2}} \cos \theta \\ y = \frac{a}{\sqrt{2}} \cos \theta \\ z = a \sin \theta \end{cases}, \text{ 则 } ds = \sqrt{\left(\frac{a}{\sqrt{2}} \sin \theta\right)^2 + \left(\frac{a}{\sqrt{2}} \sin \theta\right)^2 + (a \cos \theta)^2} d\theta = a d\theta,$$

$$\text{则 } \int_L \sqrt{z^2 + 2y^2} ds = \int_0^{2\pi} \sqrt{a^2 \sin^2 \theta + 2 \cdot \frac{1}{2} \cos^2 \theta} a d\theta = a^2 \int_0^{2\pi} d\theta = 2\pi a^2.$$

3. 设  $V$  是由上半球面  $x^2 + y^2 + z^2 = 2$  和旋转抛物面  $z = x^2 + y^2$  所围成的区域, 求  $\iiint_V 2z(x^2 + y^2) dx dy dz$ ;

解一: 将  $V$  投影到  $xoy$  面为  $D: x^2 + y^2 \leq 1, z = 0$ . 应用柱坐标, 则

$$\begin{aligned} \iiint_V 2z(x^2 + y^2) dx dy dz &= \int_0^{2\pi} d\theta \int_0^1 r dr \int_{r^2}^{\sqrt{2-r^2}} 2z r^2 dz \\ &= \int_0^{2\pi} d\theta \int_0^1 r^3 (2 - r^2 - r^4) dr \\ &= 2\pi \cdot \left(\frac{1}{2} - \frac{1}{6} - \frac{1}{8}\right) = \frac{5\pi}{12}. \end{aligned}$$

解二：用截面法.

$$\begin{aligned}
 \iiint_V 2z(x^2 + y^2) dx dy dz &= 2 \int_0^1 z dz \iint_{x^2+y^2 \leq z} (x^2 + y^2) dx dy + 2 \int_1^{\sqrt{2}} z dz \iint_{x^2+y^2 \leq 2-z^2} (x^2 + y^2) dx dy \\
 &= 2 \int_0^1 z dz \int_0^{2\pi} d\theta \int_0^{\sqrt{z}} r^3 dr + 2 \int_1^{\sqrt{2}} z dz \int_0^{2\pi} d\theta \int_0^{\sqrt{2-z^2}} r^3 dr \\
 &= \pi \int_0^1 z^3 dz + \pi \int_1^{\sqrt{2}} z(2-z^2)^2 dz \\
 &= \frac{\pi}{4} + \pi \left( 2z^2 - z^4 + \frac{1}{6} z^6 \right) \Big|_1^{\sqrt{2}} \\
 &= \frac{\pi}{4} + \frac{\pi}{6} = \frac{5}{12} \pi.
 \end{aligned}$$

4. 设  $L$  为方程  $\begin{cases} x^2 + y^2 + z^2 = a^2 \\ x + y + z = 0 \end{cases}$  确定的曲线，正方向为曲线投影到  $xoy$  面上为逆时针方向，利用斯托克

斯公式求  $I = \oint_L ay dx + bz dy + cx dz$  的值；

解一：设  $L_1$  为曲线  $\begin{cases} x^2 + y^2 + z^2 = a^2 \\ x + y + z = 0 \end{cases}$  在  $xoy$  面上的投影， $L_1$  所围成的区域为  $D$ ，

$$S: x + y + z = 0, (x, y) \in D.$$

由斯托克斯公式，得

$$\begin{aligned}
 I &= \iint_S \begin{vmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ ay & bz & cx \end{vmatrix} dS = \frac{1}{\sqrt{3}} \iint_S (-b - c - a) dS = -\frac{1}{\sqrt{3}} (a + b + c) \iint_S dS \\
 &= -\frac{1}{\sqrt{3}} (a + b + c) \pi a^2.
 \end{aligned}$$

解二：由  $\begin{cases} x^2 + y^2 + z^2 = a^2 \\ x + y + z = 0 \end{cases}$  消去  $z$  可得  $x^2 + y^2 + xy = \frac{1}{2} a^2$ ，即  $(x + \frac{y}{2})^2 + \frac{3}{4} y^2 = \frac{1}{2} a^2$ ，故  $L$  的参数方程

$$\text{为 } \begin{cases} x + \frac{y}{2} = \frac{a}{\sqrt{2}} \cos t \\ \frac{\sqrt{3}}{2} y = \frac{a}{\sqrt{2}} \sin t \\ z = -(x + y) \end{cases} \Rightarrow \begin{cases} x = \frac{a}{\sqrt{2}} \cos t - \frac{a}{\sqrt{6}} \sin t \\ y = \frac{2a}{\sqrt{6}} \sin t \\ z = -\frac{a}{\sqrt{2}} \cos t - \frac{a}{\sqrt{6}} \sin t \end{cases}, t: 0 \rightarrow 2\pi.$$

于是，

$$\begin{aligned}
I &= \int_0^{2\pi} \left[ \frac{2a^2}{\sqrt{6}} \sin t \left( -\frac{a}{\sqrt{2}} \sin t - \frac{a}{\sqrt{6}} \cos t \right) - b \left( \frac{a}{\sqrt{2}} \cos t + \frac{a}{\sqrt{6}} \sin t \right) \frac{2a}{\sqrt{6}} \cos t \right. \\
&\quad \left. + c \left( \frac{a}{\sqrt{2}} \cos t - \frac{a}{\sqrt{6}} \sin t \right) \left( \frac{a}{\sqrt{2}} \sin t - \frac{a}{\sqrt{6}} \cos t \right) \right] dt \\
&= \int_0^{2\pi} \left[ -\frac{2a^3}{\sqrt{12}} \sin^2 t - \frac{2a^2b}{\sqrt{12}} \cos^2 t - \frac{a^2c}{\sqrt{12}} (\cos^2 t + \sin^2 t) \right] dt \\
&= -\frac{a^2\pi}{\sqrt{3}} (a+b+c).
\end{aligned}$$

5. 计算二重积分  $\iint_D \sqrt{4R^2 - x^2 - y^2} dx dy$ , 其中  $D$  为圆周  $x^2 + y^2 = 2Rx$  所围成的区域;

解: 记  $D_1$  为上半圆周, 利用极坐标, 得

$$\begin{aligned}
\iint_D \sqrt{4R^2 - x^2 - y^2} dx dy &= 2 \iint_{D_1} \sqrt{4R^2 - x^2 - y^2} dx dy \\
&= 2 \int_0^{\frac{\pi}{2}} d\theta \int_0^{2R\cos\theta} \sqrt{4R^2 - r^2} r dr \\
&= -\frac{2}{3} \int_0^{\frac{\pi}{2}} (4R^2 - r^2)^{\frac{3}{2}} \Big|_0^{2R\cos\theta} d\theta \\
&= \frac{2}{3} \int_0^{\frac{\pi}{2}} (8R^3 - 8R^3 \sin^3 \theta) d\theta \\
&= \frac{16}{3} R^3 \left( \frac{\pi}{2} - \frac{2}{3} \right).
\end{aligned}$$

6. 计算  $I = \int_L (e^x \cos y - 2y) dx - (e^x \sin y - 2x) dy$ , 其中  $L$  为上半圆周  $(x+a)^2 + y^2 = a^2, (y \geq 0)$ , 沿逆时针方向.

解一: 做辅助线  $L_1: y=0, x: -2a \rightarrow 0$ , 于是,

$$\begin{aligned}
I &= \int_{L \cup L_1} (e^x \cos y - 2y) dx - (e^x \sin y - 2x) dy - \int_{L_1} (e^x \cos y - 2y) dx - (e^x \sin y - 2x) dy \\
&= \iint_D [(-e^x \sin y + 2) - (-e^x \sin y - 2)] dx dy - \int_{L_1} (e^x \cos y - 2y) dx - (e^x \sin y - 2x) dy \\
&= 4 \iint_D dx dy - \int_{-2a}^0 e^x dx \\
&= 2\pi a^2 - (1 - e^{-2a}).
\end{aligned}$$

二、(8分) 设  $I(x) = \int_0^\pi \ln(1 + x \cos t) dt$  ( $-1 < x < 1$ ), 求  $I'(x)$  及  $I(x)$ .

解: 记  $f(x, t) = \ln(1 + x \cos t)$ .

任取  $x \in (-1, 1)$ , 选取  $[a, b] \subset (-1, 1)$ , 使得  $x \in [a, b]$ .

因为  $f(x, t) = \ln(1 + x \cos t)$  及  $f_x(x, t) = \frac{\cos t}{1 + x \cos t}$  在  $[a, b]$  上连续, 则

对于任意  $x \in [a, b]$ , 如果  $x = 0$ , 则  $I'(x) = \int_0^\pi \cos t dt = 0$ ;

如果  $x \neq 0$ , 则

$$I'(x) = \frac{1}{x} \int_0^\pi \frac{x \cos t + 1 - 1}{1 + x \cos t} dt = \frac{\pi}{x} - \frac{1}{x} \int_0^\pi \frac{1}{1 + x \cos t} dt$$

作变换  $u = \tan \frac{t}{2}$ , 则

$$\begin{aligned} \int_0^\pi \frac{1}{1 + x \cos t} dt &= \int_0^{+\infty} \frac{1}{1 + x \frac{1-u^2}{1+u^2}} \frac{2}{1+u^2} du \\ &= \int_0^{+\infty} \frac{2}{1+x+(1-x)u^2} du \\ &= \frac{2}{1-x} \int_0^{+\infty} \frac{1}{\frac{1+x}{1-x} + u^2} du \\ &= \frac{2}{1-x} \cdot \frac{1}{\sqrt{\frac{1+x}{1-x}}} \arctan\left(\sqrt{\frac{1-x}{1+x}} u\right) \Big|_0^{+\infty} \\ &= \frac{\pi}{\sqrt{1-x^2}}. \end{aligned}$$

所以,  $I'(x) = \frac{\pi}{x} - \frac{\pi}{x\sqrt{1-x^2}} = \pi \cdot \frac{1}{1+\sqrt{1-x^2}} \cdot \left(-\frac{x}{\sqrt{1-x^2}}\right)$ .

两边积分, 得  $I(x) = \pi \ln(1 + \sqrt{1-x^2}) + C$ .

由  $I(0) = 0$  可得  $C = -\pi \ln 2$ .

故  $I(x) = \pi \ln \frac{1 + \sqrt{1-x^2}}{2}$ .

三、(8 分) 设  $a > 0$ , 证明:  $\int_0^a dx \int_0^x dy \int_0^y f(z) dz = \frac{1}{2} \int_0^a f(z)(a-z)^2 dz$ .

证明一: 
$$\begin{aligned} \int_0^a dx \int_0^x dy \int_0^y f(z) dz &= \int_0^a dy \int_a^y dx \int_0^y f(z) dz \\ &= \int_0^a dy \int_0^y f(z) dz \int_a^y dx \end{aligned}$$

$$\begin{aligned}
&= \int_0^a f(z) dz \int_a^z dy \int_a^y dx \\
&= \int_0^a f(z) dz \int_a^z (a-y) dy \\
&= \frac{1}{2} \int_0^a (a-z)^2 f(z) dz.
\end{aligned}$$

四、(8分) 试确定常数  $\lambda$ , 使得  $2xy(x^4+y^2)^\lambda dx - x^2(x^4+y^2)^\lambda dy$  在右半平面  $D = \{(x, y) | x > 0\}$  上是某个函数  $u(x, y)$  的全微分. 如果  $u(1, 0) = 1$ , 求出  $u(x, y)$ .

解: 记  $P(x, y) = 2xy(x^4+y^2)^\lambda$ ,  $Q(x, y) = -x^2(x^4+y^2)^\lambda$ , 则

$$\frac{\partial P}{\partial y} = 2x(x^4+y^2)^\lambda + 4\lambda xy^2(x^4+y^2)^{\lambda-1}, \quad \frac{\partial Q}{\partial x} = -2x(x^4+y^2)^\lambda - 4\lambda x^5(x^4+y^2)^{\lambda-1}.$$

令  $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$ , 有

$$2x(x^4+y^2)^\lambda + 4\lambda xy^2(x^4+y^2)^{\lambda-1} = -2x(x^4+y^2)^\lambda - 4\lambda x^5(x^4+y^2)^{\lambda-1},$$

即  $(\lambda+1)(4xy^2+4x^5)(x^4+y^2)^{\lambda-1} = 0$ , 于是,  $\lambda = -1$ .

$$\begin{aligned}
u(x, y) &= \int_1^x P(x, 0) dx + \int_0^y Q(x, y) dy \\
&= \int_1^x 0 dx - \int_0^y x^2(x^4+y^2)^{-1} dy \\
&= -x^2 \frac{1}{x^2} \arctan \frac{y}{x^2} + C = -\arctan \frac{y}{x^2} + C.
\end{aligned}$$

因为  $u(1, 0) = 1$ , 则  $C = 1$ , 故  $u(x, y) = 1 - \arctan \frac{y}{x^2}, x > 0$ .

五、(10分) 计算积分  $\iint_D dx dy$ , 其中  $D$  由  $y^2 = x$ ,  $x+y=1$ ,  $x+y=2$  所围成的区域.

解一: 曲线  $y^2 = x$  与直线  $x+y=1$  交点的纵坐标分别为  $y_1 = \frac{-1-\sqrt{5}}{2}$  和  $y_2 = \frac{-1+\sqrt{5}}{2}$ , 曲线  $y^2 = x$  与直

线  $x+y=2$  交点的纵坐标分别为  $y_3 = -2$  和  $y_4 = 1$ .

记  $D_1$  为抛物线  $y^2 = x$  和直线  $x+y=1$  围成的区域,  $D_2$  为抛物线  $y^2 = x$  和直线  $x+y=2$  围成的区域.

$$\begin{aligned}
\text{则} \quad \iint_D dx dy &= \iint_{D_2} dx dy - \iint_{D_1} dx dy \\
&= \int_{-2}^1 dy \int_{y^2}^{2-y} dx - \int_{y_1}^{y_2} dy \int_{y^2}^{1-y} dx
\end{aligned}$$

$$\begin{aligned}
&= \int_{-2}^1 (2-y-y^2)dy - \int_{y_1}^{y_2} (1-y-y^2)dy \\
&= 6 + \frac{3}{2} - \frac{1}{3} \cdot 9 - [(y_2 - y_1) - \frac{1}{2}(y_2^2 - y_1^2) - \frac{1}{3}(y_2^3 - y_1^3)].
\end{aligned}$$

注意到,  $y_2 - y_1 = \sqrt{5}$ ,  $y_2 + y_1 = -1$ ,  $y_2^2 - y_1^2 = -\sqrt{5}$ ,

$$y_2^3 - y_1^3 = (y_2 - y_1)[(y_2 + y_1)^2 - y_1 y_2] = \sqrt{5}(1+1) = 2\sqrt{5}.$$

于是,  $\iint_D dx dy = \frac{9}{2} - [\sqrt{5} + \frac{\sqrt{5}}{2} - \frac{2\sqrt{5}}{3}] = \frac{9}{2} - \frac{5\sqrt{5}}{6}.$

解二: 曲线  $y^2 = x$  与直线  $x + y = 1$  交点的纵坐标分别为  $y_1 = \frac{-1-\sqrt{5}}{2}$  和  $y_2 = \frac{-1+\sqrt{5}}{2}$ , 曲线  $y^2 = x$  与直

线  $x + y = 2$  交点的纵坐标分别为  $y_3 = -2$  和  $y_4 = 1$ .

记区域  $D$  的边界为  $L$ , 由于  $\iint_D dx dy$  表示区域  $D$  的面积, 则

$$\begin{aligned}
\iint_D dx dy &= \oint_L x dy = \int_{y_1}^{y_3} y^2 dy + \int_{y_3}^{y_4} (2-y) dy + \int_{y_4}^{y_2} y^2 dy + \int_{y_2}^{y_1} (1-y) dy \\
&= \frac{1}{3}(y_3^3 - y_1^3) + 2(y_4 - y_3) - \frac{1}{2}(y_4^2 - y_3^2) + \frac{1}{3}(y_2^3 - y_4^3) + (y_1 - y_2) - \frac{1}{2}(y_1^2 - y_2^2) \\
&= \frac{9}{2} + \frac{1}{3}(y_2^3 - y_1^3) + (y_1 - y_2) - \frac{1}{2}(y_1^2 - y_2^2)
\end{aligned}$$

注意到,  $y_2 - y_1 = \sqrt{5}$ ,  $y_2 + y_1 = -1$ ,  $y_2^2 - y_1^2 = -\sqrt{5}$ ,

$$y_2^3 - y_1^3 = (y_2 - y_1)[(y_2 + y_1)^2 - y_1 y_2] = \sqrt{5}(1+1) = 2\sqrt{5}.$$

于是,  $\iint_D dx dy = \frac{9}{2} + \frac{2\sqrt{5}}{3} - \sqrt{5} - \frac{\sqrt{5}}{2} = \frac{9}{2} - \frac{5\sqrt{5}}{6}.$

六、(10 分) 计算  $I = \oiint_S [(x+z)^2 + y^2 + 2yz] dS$ , 其中  $S$  是球面  $x^2 + y^2 + z^2 = 2x + 2y$ .

解一:  $I = \oiint_S [(x+z)^2 + y^2 + 2yz] dS = \oiint_S [x^2 + z^2 + y^2 + 2xz + 2yz] dS.$

由对称性, 有  $\oiint_S (2xz + 2yz) dS = \oiint_S (2x + 2y)z dS = 0.$

所以,  $I = 2 \oiint_S (x+y) dS = 2A(\bar{x} + \bar{y})$ , 其中  $A = 8\pi$  为球面  $x^2 + y^2 + z^2 = 2x + 2y$  的面积,  $(\bar{x}, \bar{y}) = (1, 1)$  为圆

心即形心.

所以,  $I = 2 \cdot 8\pi \cdot (1+1) = 32\pi.$

解二:  $I = \oiint_S [(x+z)^2 + y^2 + 2yz] dS = \oiint_S [x^2 + z^2 + y^2 + 2xz + 2yz] dS.$

由对称性, 有  $\oiint_S (2xz + 2yz) dS = \oiint_S (2x + 2y)z dS = 0.$

球面  $S$  的参数方程为

$$\begin{cases} x = 1 + \sqrt{2} \cos \theta \sin \varphi \\ y = 1 + \sqrt{2} \sin \theta \sin \varphi, \quad 0 \leq \theta \leq 2\pi, 0 \leq \varphi \leq \pi. \\ z = \sqrt{2} \cos \varphi \end{cases}$$

注意到,  $E = x_\theta^2 + y_\theta^2 + z_\theta^2 = 2 \sin^2 \theta \sin^2 \varphi + 2 \cos^2 \theta \sin^2 \varphi + 0^2 = 2 \sin^2 \varphi$ ,

$$G = x_\varphi^2 + y_\varphi^2 + z_\varphi^2 = 2 \cos^2 \theta \cos^2 \varphi + 2 \sin^2 \theta \cos^2 \varphi + 2 \sin^2 \varphi = 2,$$

$$F = x_\theta x_\varphi + y_\theta y_\varphi + z_\theta z_\varphi = -\sqrt{2} \sin \theta \sin \varphi \cdot \sqrt{2} \cos \theta \cos \varphi + \sqrt{2} \cos \theta \sin \varphi \cdot \sqrt{2} \sin \theta \cos \varphi + 0 = 0.$$

$$\begin{aligned} \text{所以, } I &= 2 \oint_S (x+y) dS = 2 \int_0^{2\pi} d\theta \int_0^\pi [2 + \sqrt{2}(\sin \theta + \cos \theta) \sin \varphi] \sqrt{4 \sin^2 \varphi} d\varphi \\ &= 8 \int_0^{2\pi} d\theta \int_0^\pi \sin \varphi d\varphi + 4\sqrt{2} \int_0^{2\pi} (\sin \theta + \cos \theta) d\theta \int_0^\pi \sin^2 \varphi d\varphi \\ &= 8 \cdot 2\pi \cdot 2 + 0 = 32\pi. \end{aligned}$$

七、(10 分) 计算  $I = \iint_S (x^3 z + x) dy dz - x^2 y z dz dx - x^2 z^2 dx dy$ , 其中  $S$  是抛物面  $z = 2 - x^2 - y^2$  ( $1 \leq z \leq 2$ ) 的上侧.

解: 做辅助面  $S_1: z=1, x^2 + y^2 \leq 1$ , 取下侧, 则

$$I = \iint_{S \cup S_1} (x^3 z + x) dy dz - x^2 y z dz dx - x^2 z^2 dx dy - \iint_{S_1} (x^3 z + x) dy dz - x^2 y z dz dx - x^2 z^2 dx dy$$

由 Gauss 公式, 有

$$\begin{aligned} &\iint_{S \cup S_1} (x^3 z + x) dy dz - x^2 y z dz dx - x^2 z^2 dx dy \\ &= \iiint_V [3x^2 z + 1 - x^2 z - 2x^2 z] dx dy dz \\ &= \iiint_V dx dy dz = \int_1^2 dz \iint_{x^2+y^2 \leq 2-z} dx dy = \pi \int_1^2 (2-z) dz \\ &= -\frac{\pi}{2} (2-z)^2 \Big|_1^2 = \frac{\pi}{2}. \end{aligned}$$

而  $\iint_{S_1} (x^3 z + x) dy dz - x^2 y z dz dx - x^2 z^2 dx dy$

$$= - \iint_{x^2+y^2 \leq 1} (-x^2) dx dy = \int_0^{2\pi} \cos^2 \theta d\theta \int_0^1 r^3 dr = \frac{\pi}{4}.$$

或  $\iint_{S_1} (x^3 z + x) dy dz - x^2 y z dz dx - x^2 z^2 dx dy$

$$= \iint_{x^2+y^2 \leq 1} x^2 dx dy = \frac{1}{2} \left[ \iint_{x^2+y^2 \leq 1} (x^2 + y^2) dx dy \right] = \frac{1}{2} \int_0^{2\pi} d\theta \int_0^1 r^3 dr = \frac{\pi}{4}.$$

$$\text{故 } I = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}.$$

八、(10 分) (1) 设  $p > 0$ , 记  $J(y) = \int_0^{+\infty} e^{-px} \sin(xy) dx$ . 证明:  $J(y)$  对  $y \in [0, 1]$  一致收敛, 并求出  $J(y)$ ;

(2) 求反常积分  $I = \int_0^{+\infty} \frac{1 - \cos x}{x} e^{-x} dx$  的值.

证明: (1) 因为  $|e^{-px} \sin(xy)| \leq e^{-px}$ , 而  $\int_0^{+\infty} e^{-px} dx = -\frac{1}{p} e^{-px} \Big|_0^{+\infty} = \frac{1}{p}$ , 故反常积分  $\int_0^{+\infty} e^{-px} dx$  收敛. 由 M

判别法知,  $J(y) = \int_0^{+\infty} e^{-px} \sin(xy) dx$  对  $y \in [0, 1]$  一致收敛.

当  $y = 0$  时,  $J(0) = 0$ . 当  $y \in (0, 1]$  时,

$$\begin{aligned} J(y) &= \int_0^{+\infty} e^{-px} \sin(xy) dx \\ &= -\frac{1}{p} e^{-px} \sin(xy) \Big|_0^{+\infty} + \frac{y}{p} \int_0^{+\infty} e^{-px} \cos(xy) dx \\ &= \frac{y}{p} \int_0^{+\infty} e^{-px} \cos(xy) dx \\ &= \frac{y}{p} \left[ -\frac{1}{p} e^{-px} \cos(xy) \Big|_0^{+\infty} - \frac{y}{p} \int_0^{+\infty} e^{-px} \sin(xy) dx \right] \\ &= \frac{y}{p^2} - \frac{y^2}{p^2} \int_0^{+\infty} e^{-px} \sin(xy) dx, \end{aligned}$$

$$\text{故 } J(y) = \int_0^{+\infty} e^{-px} \sin(xy) dx = \frac{y}{p^2 + y^2}.$$

(2) 注意到  $\frac{1 - \cos x}{x} = \int_0^x \sin(xy) dy$ , 故

$$I = \int_0^{+\infty} dx \int_0^1 e^{-x} \sin(xy) dy.$$

因为函数  $e^{-x} \sin(xy)$  在  $[0, +\infty) \times [0, 1]$  上连续且  $J(y) = \int_0^{+\infty} e^{-px} \sin(xy) dx$  关于  $y \in [0, 1]$  一致收敛, 则

$$I = \int_0^1 dy \int_0^{+\infty} e^{-x} \sin(xy) dx = \int_0^1 \frac{y}{1 + y^2} dy = \frac{1}{2} \ln(1 + y^2) \Big|_0^1 = \frac{1}{2} \ln 2.$$