

$$2. (3) \text{ 令 } f(x) = \sum_{n=1}^{\infty} n^2 x^n = x \sum_{n=1}^{\infty} n^2 x^{n-1} \quad \text{收敛半径 } R = \frac{1}{\rho} = \frac{1}{\lim_{n \rightarrow \infty} \sqrt[n]{n^2}} = 1$$

收敛域为 $(-1, 1)$

$$\int_0^x \left(\sum_{n=1}^{\infty} n^2 t^{n-1} \right) dt = \sum_{n=1}^{\infty} n x^n = x \sum_{n=1}^{\infty} n x^{n-1}$$

$$\int_0^x \left(\sum_{n=1}^{\infty} n x^{n-1} \right) = \frac{x}{1-x} \quad \therefore \sum_{n=1}^{\infty} n x^{n-1} = \left(\frac{x}{1-x} \right)' = \frac{1}{(1-x)^2}$$

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

$$\therefore f(x) = \frac{x(1+x)}{(1-x)^3}$$

$$4. (2) \text{ 证明: } y' = \sum_{n=1}^{\infty} \left(\frac{x^n}{(n!)^2} \right)' = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n!(n-1)!}$$

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

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

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

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

$$= 0$$

$xy'' + y' - y = 0$ 得证

7. 证明: $\sum_{n=0}^{\infty} a_n x^n$ 收敛半径为 R , $\therefore \lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = \frac{1}{R}$

又 $\varepsilon = \frac{K_m}{R}$ $\therefore \exists N$ 使 $\forall n > N$ 都有 $|\sqrt[n]{|a_n|} - \frac{1}{R}| < \varepsilon$. $|a_n| < \frac{K_m}{R^n}$
 (K > 1) 且有因为 $\sqrt{|a_1|}, \sqrt{|a_2|}, \dots, \sqrt{|a_N|}$ 都是实数
 $\therefore \exists K_1, K_2, \dots, K_N$ 使 $\sqrt{|a_1|} < \frac{K_1}{R}, \sqrt{|a_2|} < \frac{K_2}{R^2}, \dots, \sqrt{|a_N|} < \frac{K_N}{R^N}$
 取 $K = \max\{K_1, K_2, \dots, K_N, K_m\}$

$$\therefore \text{有 } |a_n| \leq \frac{K}{R^n} \leq K M^n, \forall n = 1, 2, \dots$$

11. (1) 设公差为 d , $a_n = a_0 + nd$

$$\therefore \rho = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| 1 + \frac{d}{a_0 + nd} \right| = 1$$

即收敛半径 $R = 1$

$$(2) a_n = a_0 + nd \quad \therefore \sum_{n=0}^{\infty} \frac{a_n}{2^n} = \sum_{n=0}^{\infty} \left(\frac{a_0}{2^n} + \frac{n \cdot d}{2^n} \right) = \sum_{n=0}^{\infty} \frac{a_0}{2^n} + d \sum_{n=0}^{\infty} \frac{n}{2^n}$$

$$\sum_{n=0}^{\infty} \frac{a_0}{2^n} = \sum_{n=0}^{\infty} \frac{1}{2^n} \cdot a_0 = \frac{1}{1 - \frac{1}{2}} \cdot a_0 \quad (n \rightarrow \infty) = 2a_0$$

$$\sum_{n=0}^{\infty} \frac{n}{2^n} = \lim_{n \rightarrow \infty} \left(2 - \frac{n+1}{2^n} \right) = 2.$$

$$\therefore \sum_{n=0}^{\infty} \frac{a_n}{2^n} = 2a_0 + 2d = 2a_1$$

$$2.6) e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, x \in (-\infty, +\infty)$$

$$e^{x^2} = \sum_{n=0}^{\infty} \frac{(x^2)^n}{n!} = \sum_{n=0}^{\infty} \frac{x^{2n}}{n!}, x \in (-\infty, +\infty).$$

$$(3) \frac{1}{\sqrt{1-x}} = 1 + \sum_{n=1}^{\infty} \frac{(2n-1)!!}{(2n)!!} x^n, x \in [-1, 1).$$

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

$$\frac{x}{\sqrt{1-2x}} = 1 + \sum_{n=1}^{\infty} \frac{(2n-1)!! \cdot 2^n}{(2n)!!} x^{n+1}, x \in [-\frac{1}{2}, \frac{1}{2}]$$

$$(6) \frac{x}{1+x-2x^2} = \frac{1}{3} \left(\frac{1}{1-x} - \frac{1}{1+2x} \right)$$

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

$$\frac{x}{1+x-2x^2} = \frac{1}{3} \sum_{n=0}^{\infty} [1 - (-2)^n] x^{n+1}, |x| < \frac{1}{2}$$

$$(9) \frac{1}{\sqrt{1+t^2}} = 1 + \sum_{n=1}^{\infty} (-1)^n \frac{(2n-1)!!}{(2n)!!} t^{2n}, t \in [-1, 1]$$

$$\begin{aligned} \ln(x + \sqrt{1+x^2}) &= \int_0^x \left[1 + \sum_{n=1}^{\infty} (-1)^n \frac{(2n-1)!!}{(2n)!!} t^{2n} \right] dt \\ &= x + \sum_{n=1}^{\infty} (-1)^n \frac{(2n-1)!!}{(2n)!! (2n+1)} x^{2n+1}, x \in [-1, 1] \end{aligned}$$

$$3. (2) f(x) = \frac{1}{x} = \frac{1}{1+(x-1)} = \sum_{n=0}^{\infty} (-1)^n (x-1)^n, x \in (0, 2).$$

补充: $\ln^2(1+x)$ 在 $x=0$ 展开

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n} \quad \text{令 } a_n = \frac{(-1)^{n+1}}{n}$$

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

$$= \sum_{n=1}^{\infty} \left(\sum_{k=1}^n a_k a_{n-k} \right) x^n$$

$$= \sum_{n=1}^{\infty} \left(\sum_{k=1}^n \frac{(-1)^k}{k(n-k)} \right) x^n, x \in (-1, 1]$$

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$$1. (2) (i) \text{解} \quad a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx = \frac{2}{3} \pi^2$$

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

$$= \frac{1}{\pi} \times \frac{1}{n} \left[x^2 \sin nx \Big|_{-\pi}^{\pi} + \frac{2}{n} (x \sin nx) \Big|_{-\pi}^{\pi} + \int_{-\pi}^{\pi} \cos nx dx \right]$$

$$= (-1)^n \frac{4}{n^2}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx dx = 0$$

$$f(x) = \frac{1}{3} \pi^2 + 4 \sum_{n=1}^{\infty} (-1)^n \frac{\cos nx}{n^2}, x \in (-\pi, \pi).$$

$$(ii) \quad a_0 = \frac{1}{\pi} \int_0^{2\pi} x^2 dx = \frac{8}{3} \pi^2,$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} x^2 \cos nx dx = \frac{4}{n^2}$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} x^2 \sin nx dx = -\frac{4}{n} \pi$$

$$f(x) = \frac{4}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \left(\frac{\cos nx}{n^2} - \frac{\pi \sin nx}{n} \right), x \in (0, 2\pi).$$

3. 解: $a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 \left(-\frac{\pi}{4}\right) dx + \int_0^{\pi} \left(\frac{\pi}{4}\right) dx \right] = 0$

$$a_n = \frac{\pi}{4} \left[\int_{-\pi}^0 \left(-\frac{\pi}{4}\right) \cos nx dx + \int_0^{\pi} \frac{\pi}{4} \cos nx dx \right] = 0$$

$$b_n = \frac{1}{\pi} \left[\int_{-\pi}^0 \left(-\frac{\pi}{4}\right) \sin nx dx + \int_0^{\pi} \frac{\pi}{4} \sin nx dx \right] = \frac{1}{2n} [1 - (-1)^n]$$

$$f(x) = \sum_{n=1}^{\infty} \frac{\sin[(2n-1)x]}{(2n-1)}, \quad x \in (-\pi, 0) \cup (0, \pi).$$

$$(1) \quad x = \frac{\pi}{2} \quad \frac{\pi}{4} = \sum_{n=1}^{\infty} \frac{\sin[(2n-1)\frac{\pi}{2}]}{2n-1} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \frac{1}{11} + \dots$$

$$(2) \quad \frac{\pi}{12} = \frac{1}{3} \times \sum_{n=1}^{\infty} \frac{\sin[(2n-1)\frac{\pi}{3}]}{2n-1} = \frac{1}{3} - \frac{1}{9} + \frac{1}{15} - \frac{1}{21} + \frac{1}{27} - \dots$$

$$\therefore \frac{\pi}{3} \pm \frac{\pi}{4} + \frac{\pi}{12} = 1 + \frac{1}{5} - \frac{1}{7} - \frac{1}{11} + \frac{1}{13} + \frac{1}{17} + \dots$$

$$(3) \quad \frac{\pi}{4} = \sum_{n=1}^{\infty} \frac{\sin[(2n-1)\frac{\pi}{3}]}{2n-1} = \frac{\sqrt{3}}{2} \left(1 - \frac{1}{5} + \frac{1}{7} - \frac{1}{11} + \frac{1}{13} - \frac{1}{17} + \dots \right)$$

$$\therefore \frac{\sqrt{3}}{2} \pi = 1 - \frac{1}{5} + \frac{1}{7} - \frac{1}{11} + \frac{1}{13} - \frac{1}{17} + \dots$$

$$(1) a_0 = \frac{1}{\pi} \int_0^{2\pi} \frac{\pi-x}{2} dx = \frac{1}{2\pi} \left(\pi x - \frac{x^2}{2} \right) \Big|_0^{2\pi} = 0$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} \frac{\pi-x}{2} \cos nx dx = 0$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} \frac{\pi-x}{2} \sin nx dx = \frac{1}{\pi} \left[\int_0^{2\pi} \frac{\pi}{2} \sin nx dx - \int_0^{2\pi} \frac{x}{2} \sin nx dx \right] \\ = \frac{1}{n}$$

$$f(x) = \sum_{n=1}^{\infty} \frac{\sin nx}{n}, x \in (0, 2\pi).$$

$$(3) (i) a_0 = \frac{1}{\pi} \int_0^{2\pi} (ax^2 + bx + c) dx = \frac{2}{3} a\pi^2 + 2b\pi + 2c.$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} (ax^2 + bx + c) \cos nx dx = \frac{4a}{n^2}$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} (ax^2 + bx + c) \sin nx dx = -\frac{4\pi a}{n} - \frac{2b}{n}.$$

$$f(x) = \frac{4a}{3} \pi^2 + b\pi + c + \sum_{n=1}^{\infty} \left(\frac{4a}{n^2} \cos nx - \frac{4\pi a + 2b}{n} \sin nx \right), x \in (0, 2\pi).$$

$$(ii) a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} (ax^2 + bx + c) dx = \frac{2}{3} a\pi^2 + 2c.$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (ax^2 + bx + c) \cos nx dx = (-1)^n \frac{4a}{n^2}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (ax^2 + bx + c) \sin nx dx = (-1)^{n+1} \frac{2b}{n}$$

$$f(x) = \frac{a}{3} \pi^2 + c + \sum_{n=1}^{\infty} \left[\frac{(-1)^n 4a}{n^2} \cos nx + \frac{(-1)^{n+1} 2b}{n} \sin nx \right], x \in (-\pi, \pi).$$

10. 证明. $\therefore \sup_n \{ |n^3 a_n|, |n^3 b_n| \} \leq M.$

$$\therefore |a_n| \leq \frac{M}{n^3} \quad |b_n| \leq \frac{M}{n^3}.$$

$$\text{又} \forall n \in \mathbb{N}, \quad |a_n \cos nx + b_n \sin nx| \leq |a_n| + |b_n| \leq \frac{2M}{n^3}.$$

且 $\sum \frac{2M}{n^3}$ 收敛, 则

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \text{ 绝对一致收敛.}$$

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx).$$

$$f'(x) = \sum_{n=1}^{\infty} (nb_n \cos nx - na_n \sin nx).$$

$$|nb_n \cos nx - na_n \sin nx| \leq |nb_n| + |na_n| \leq \frac{2M}{n^2}.$$

$$\sum \frac{2M}{n^2} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} (nb_n \cos nx - na_n \sin nx) \text{ 收敛且} \quad \text{和函数连续}$$

$$\therefore \frac{d}{dx} \left(\sum_{n=0}^{\infty} u_n(x) \right) = \sum_{n=0}^{\infty} \frac{d}{dx} u_n(x) = \sum_{n=1}^{\infty} (nb_n \cos nx - na_n \sin nx).$$

$$\text{即 } \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \text{ 和函数具有连续导数}$$