

$$1. (1) a_n = \frac{1}{n(n+1)} \leq \frac{1}{n(n+1)}, \sum_{n=1}^{n+p} a_k \leq \sum_{n=1}^{n+p} \frac{1}{n(n+1)} = \frac{1}{n} - \frac{1}{n+p} < \frac{1}{n}, \forall \varepsilon > 0, \exists N = \left[\frac{1}{\varepsilon}\right] + 1.$$

$$(2) \sum_{n=1}^{2n} \frac{1}{\sqrt{k}} \geq \frac{n}{\sqrt{2n}} = \frac{\sqrt{n}}{2} \text{ 发散}$$

$$(3) n \geq N, \sum_{n=1}^{n+p} a_n \leq \sum_{n=1}^{n+p} u_n \leq \sum_{n=1}^{n+p} b_n, \forall p > 0.$$

$$\text{由 } \sum a_n, \sum b_n \text{ 收敛, } \forall \varepsilon > 0, \exists N_1, n \geq N_1, \left| \sum_{n=1}^{n+p} a_n \right| < \varepsilon, \left| \sum_{n=1}^{n+p} b_n \right| < \varepsilon.$$

$$\Rightarrow \left| \sum_{n=1}^{n+p} u_n \right| \leq \max \left(\left| \sum_{n=1}^{n+p} a_n \right|, \left| \sum_{n=1}^{n+p} b_n \right| \right) < \varepsilon \Rightarrow \sum u_n \text{ 收敛}$$

$$3. (1) S_n = \sum_{k=1}^n (\sqrt{k+1} - \sqrt{k}) = \sqrt{n+1} - 1 \rightarrow +\infty, \text{ 发散.}$$

$$(4) u_n = \cos \frac{\pi}{n} \rightarrow \cos 0 = 1, u_n \neq 0 \Rightarrow \sum \cos^2 \frac{\pi}{n} \text{ 发散.}$$

$$(5) u_n = \frac{n}{2n-1} \rightarrow \frac{1}{2} \neq 0 \text{ 发散}$$

$$(7) u_n = \sqrt[n]{0.0001} \rightarrow 1 \neq 0 \text{ 发散}$$

$$5. \text{证明: 由 } \sum u_n \text{ 收敛, } \forall \varepsilon > 0, \exists N, n \geq N, \left| \sum_{k=1}^{2n} u_k \right| < \varepsilon$$

$$\text{由 } u_n \downarrow \text{ 可得: } \sum_{k=1}^{2n} u_k \geq n u_{2n} \Rightarrow n u_{2n} \rightarrow 0, \Rightarrow 2n u_{2n} \rightarrow 0.$$

$$\text{同理 } \left| \sum_{k=1}^{2n+1} u_k \right| < \varepsilon \Rightarrow (n+1) u_{2n+1} \rightarrow 0, \Rightarrow (2n+2) u_{2n+1} \rightarrow 0.$$

$$\text{由 } \sum u_n \text{ 收敛, } \{u_n\} \text{ 收敛到 } 0, \text{ 从而 } u_{2n+1} \rightarrow 0, \text{ 结合上面极限有 } (2n+1) u_{2n+1} \rightarrow 0$$

$$\text{可得, 无论 } n \text{ 是奇数偶数, 总有 } n u_n \rightarrow 0.$$

习题 10.2

$$1. (2) u_n = \frac{1}{\sqrt{2n^3+1}} < \frac{1}{\sqrt{2}} \cdot \frac{1}{n^{\frac{3}{2}}}, \sum \frac{1}{n^{\frac{3}{2}}} \text{ 收敛, 由定理1 (比较判别法) 可得收敛.}$$

$$(3) u_n = \frac{1}{\sqrt{n}} \rightarrow 1 \neq 0 \text{ 级数发散}$$

$$(4) u_n = \frac{4n}{n^2+4n-3}, \frac{u_n}{\frac{1}{n}} \rightarrow 4 \in (0, +\infty) \text{ 由定理2 及 } \sum \frac{1}{n} \text{ 发散可知级数发散.}$$

$$(5) u_n = \left(\frac{n}{n^2+3n+1} \right)^n \cdot \frac{1}{n^2+3n+1} < 1 \cdot \frac{1}{n^2+3n+1} < \frac{1}{n^2}, \text{ 级数收敛.}$$

$$(6) \text{由于 } n \text{ 充分大时有 } \ln(\ln n) > 3, \Rightarrow \ln n \cdot \ln(\ln n) > 3 \ln n \Rightarrow (\ln n)^{\ln n} > n^3$$

$$u_n = \frac{n}{(\ln n)^{\ln n}} < \frac{n}{n^3} = \frac{1}{n^2} \text{ 当 } n \text{ 充分大后, } \Rightarrow \text{级数收敛.}$$

$$2. (3) \text{用比值判别法, } \frac{u_{n+1}}{u_n} = 3 \cdot \frac{1}{(1+\frac{1}{n})^n} \rightarrow \frac{3}{e} > 1, \text{ 级数发散.}$$

$$(5) \text{用根式判别法, } \sqrt[n]{u_n} = \frac{(\sqrt[n]{n})^2}{3 - \frac{1}{n}} \rightarrow \frac{1}{3} < 1, \text{ 收敛.}$$

$$(10) \int_2^A \frac{1}{x(\ln x)^p} dx = \frac{1}{1-p} ((\ln A)^{1-p} - (\ln 2)^{1-p}) \text{ 当 } p \neq 1, \text{ 可得 } \begin{cases} \text{发散, } p < 1 \\ \text{收敛, } p > 1 \end{cases}$$

$$\text{当 } p=1, \int_2^A \frac{1}{x \ln x} dx = \ln(\ln A) - \ln(\ln 2) \rightarrow +\infty, \text{ 发散.}$$

$$3. \text{证明: 由 } \sum u_n \text{ 收敛} \Rightarrow u_n \rightarrow 0, \text{ 从而对 } \varepsilon=1, \exists N, n \geq N, u_n < 1, \text{ 由比较判别法}$$

$$\text{可知 } \sum u_n^2 \text{ 收敛. 反之, 例如 } \sum \frac{1}{n^2} \text{ 收敛但 } \sum \frac{1}{n} \text{ 发散.}$$

(2) 不收敛. 举反例. 令 $u_n = \frac{2}{n}, v_n = \frac{1}{n}, \sum (u_n - v_n)$ 发散.

令 $u_n = \frac{1}{n^2} + \frac{1}{n}, v_n = \frac{1}{n}, \sum (u_n - v_n)$ 收敛.

(3) 不一定. 举反例. 令 $u_n = \frac{1}{\sqrt{n}}, v_n = \frac{1}{\sqrt{n}}, \sum u_n v_n = \sum \frac{1}{n}$ 发散.

令 $u_n = \frac{1}{n}, v_n = \frac{1}{n}, \sum u_n v_n = \sum \frac{1}{n^2}$ 收敛.

习题 10.3

1. (2) 交错级数. $u_n = \frac{1}{(2n-1)^p}$ 当 $p > 0, u_n \downarrow \rightarrow 0$, 级数收敛.

$\frac{1}{2^p n^p} < \frac{1}{(2n-1)^p} < \frac{1}{2^{p-1} n^p} \Rightarrow$ 当 $p \leq 1$, 条件收敛, 当 $p > 1$, 绝对收敛.

(4) 易证 $n > 4$ 后, 有 $\frac{\sqrt{n}-1}{n} \downarrow$ (导数小于零) 且 $\frac{\sqrt{n}-1}{n} \rightarrow 0$, 级数收敛.

另外易知 $n > 4$ 后 $\frac{\sqrt{n}-1}{n} > \frac{1}{n} \Rightarrow$ 条件收敛.

(6) $\frac{u_{n+1}}{u_n} = \frac{n+1}{3 \cdot 9^n} \rightarrow 0$ (洛比达法则) 由比值判别法, $\sum \frac{n!}{3^{n^2}}$ 收敛.

$\Rightarrow \sum (-1)^{n+1} \frac{n!}{3^{n^2}}$ 绝对收敛.

(8) $\theta \in (-\frac{\pi}{2}, \frac{\pi}{2}), \tan \frac{\theta}{n} \downarrow \rightarrow 0, \sum (-1)^{n+1} \tan \frac{\theta}{n}$ 收敛.

又 $\frac{\tan \frac{\theta}{n}}{\frac{\theta}{n}} \rightarrow 1, \Rightarrow \sum \tan \frac{\theta}{n}$ 发散. $\sum (-1)^{n+1} \tan \frac{\theta}{n}$ 条件收敛.

(9) $\frac{1}{n^t (\ln n)^s} \downarrow \rightarrow 0, \sum (-1)^{n+1} \frac{1}{n^t (\ln n)^s}$ 收敛.

当 $t > 1$, n 足够大时有 $\frac{1}{n^t (\ln n)^s} < \frac{1}{n^{t-1} 2^s}, \sum \frac{1}{n^{t-1} 2^s}$ 收敛 \Rightarrow 绝对收敛.

当 $t < 1$, 取 $t_0, 0 < t < t_0 < 1, \frac{1}{n^t (\ln n)^s} = \frac{n^{t_0-t}}{(ln n)^s} \lim_{n \rightarrow \infty} \frac{\infty}{\infty} = \frac{\infty}{\infty}$.

用洛比达法则, $\lim_{n \rightarrow \infty} \frac{u_n}{\frac{1}{n^{t_0}}} = \frac{(t_0-t)n^{t_0-t-1} \cdot n}{s(\ln n)^{s-1}} = \frac{(t_0-t)n^{t_0-t}}{s(\ln n)^{s-1}}$

若 $s < 1$, 此时 $\lim_{n \rightarrow \infty} \frac{u_n}{\frac{1}{n^{t_0}}} = \infty$.

若 $s > 1$, 再设 $k \leq s < k+1$, 可推出 $\lim_{n \rightarrow \infty} \frac{u_n}{\frac{1}{n^{t_0}}} = \frac{(t_0-t)n^{t_0-t}}{s(s-1)\cdots(s-k)(\ln n)^{s-k-1}} = +\infty$.

当 $t=1$, 用积分判别法, $\int_2^A \frac{1}{n(\ln n)^s} dn = \frac{1}{1-s} [(\ln A)^{1-s} - (\ln 2)^{1-s}] \quad (s \neq 1)$

当 $s > 1$, 无穷级数收敛. 当 $s < 1$, 无穷级数发散.

当 $s=1$, $\int_2^A \frac{1}{n \ln n} dn = \ln |\ln A| - \ln |\ln 2| \rightarrow +\infty$ 无穷级数发散.

因此 $t > 1$ 时绝对收敛, $t < 1$ 时条件收敛, $t=1$ 且 $s > 1$ 时绝对收敛.

$t=1$ 且 $0 < s \leq 1$ 时条件收敛.

已知 $\sum U_n = \sum \frac{\cos n\theta}{n^p}$ 在 $\theta \in (0, 2\pi)$ 上收敛 (由狄利克雷判别法)

$\frac{U_n}{V_n} = (1 + \frac{1}{n})^n \rightarrow e \in (0, +\infty)$ 由比较判别法知 $\sum U_n$ 与 $\sum V_n$ 同时收敛.

5. 证明: $x > x_0$ 时, 若 $\sum \frac{a_n}{n^{x_0}}$ 收敛, $\sum \frac{a_n}{n^x} = \sum \frac{1}{n^{x-x_0}} \cdot \frac{a_n}{n^{x_0}}$ 由阿贝尔判别法知收敛.

$x < x_0$ 时, 若 $\sum \frac{a_n}{n^{x_0}}$ 发散, $\frac{a_n}{n^{x_0}} < \frac{a_n}{n^x}$ 易知 $\sum \frac{a_n}{n^x}$ 发散.

7. 证明: $V_k = \frac{1}{\sqrt{4k-3}} + \frac{1}{\sqrt{4k-1}} - \frac{1}{\sqrt{2k}} \geq \frac{2}{\sqrt{4k}} - \frac{1}{\sqrt{2k}} = (1 - \frac{1}{\sqrt{2}}) \frac{1}{\sqrt{k}}$.

$\sum V_k$ 发散. $\Rightarrow S_{3k} \rightarrow +\infty. \Rightarrow S_{3k+1} = S_{3k} + \frac{1}{\sqrt{4k+1}} \rightarrow +\infty. S_{3k+2} = S_{3k+1} + \frac{1}{\sqrt{4k+3}} \rightarrow +\infty.$

$S_k \rightarrow +\infty$ 发散.

习题 10.4

2. (2) $f_n(x) \rightarrow x^2, f_n(x) - x^2 = \sqrt{x^4 + e^n} - x^2 = \frac{e^{-n}}{\sqrt{x^4 + e^n} + x^2} < e^{-\frac{n}{2}},$ 一致收敛.

(4) $f_n(x) \rightarrow 1$ 取 $x_n = \frac{1}{n^2}, f_n(x_n) - 1 = -\frac{1}{n^2},$ 不一致收敛.

(5) (a) $f_n(x) \rightarrow 0, f_n(x) - 0 < \frac{x^n}{3+x^n} < \frac{(1-\delta)^n}{3+(1-\delta)^n},$ 一致收敛.

(b) $f_n(x) \rightarrow 0, \text{取 } x_n = \sqrt[n]{\frac{n-1}{n}}, f_n(x_n) - 0 = \frac{\frac{n-1}{n}}{4 - \frac{n-1}{n}} \rightarrow \frac{1}{4} \neq 0$ 不一致收敛.

3. (2) $S_n(x) = x - \frac{x^{n+1}}{n+1} \rightarrow x = S(x), |S_n(x) - S(x)| = \frac{|x^{n+1}|}{n+1} \leq \frac{1}{n+1},$ 一致收敛.

(4) $U_n(x) = \frac{x}{1+4n^2x^2} \leq \frac{1}{4n^2}$ 用强级数判别法, 一致收敛.

(6) 设 $a_n(x) = \frac{1}{\sqrt{n^2+x^2}},$ 对任意 $x, a_n(x)$ 关于 $n \downarrow, |a_n(x)| \leq \frac{1}{n} \Rightarrow a_n(x) \rightarrow 0.$

$b_n(x) = S_n(x) - S_{n-1}(x), B_n(x) = S_n(x) - \sum_{k=1}^n S_k(x) = S_n(x) - \frac{1}{2S_n(x)} [a_n(\frac{x}{2}) - a_n(n+\frac{1}{2})x]$
 $= a_n(\frac{x}{2}) [a_n(\frac{x}{2}) - a_n(n+\frac{1}{2})x]$

$|B_n(x)| \leq 2, \sum b_n(x)$ 部分和序列一致有界.

由狄利克雷判别法, 一致收敛.

5. 在 $(-\infty, +\infty), U_n(x) = 2^n \sum \frac{x}{3^n} \rightarrow 0, \text{取 } x_n = 3^n, U_n(x_n) = 2^n \cdot 1 \rightarrow +\infty$

$U_n(x) \not\rightarrow 0, \Rightarrow \sum 2^n \sum \frac{x}{3^n}$ 不一致收敛.

在 $[-M, M], |U_n(x)| = 2^n |\sum \frac{x}{3^n}| \leq (\frac{2}{3})^n |x| \leq M \cdot (\frac{2}{3})^n$ 由强级数判别法知一致收敛.

在 $[-M, M], \sum U_n(x)$ 一致收敛 $\Rightarrow \sum U_n'(x)$ 收敛, $U_n'(x) = (\frac{2}{3})^n \ln \frac{x}{3^n}$ 在 $[-\infty, +\infty]$ 连续.

$|U_n'(x)| \leq (\frac{2}{3})^n \Rightarrow \sum U_n'(x)$ 在 $[-\infty, +\infty]$ 一致收敛. $\Rightarrow S(x) = \sum U_n(x)$ 在 $[-M, M]$ 可导.

对 $\forall x \in (-\infty, +\infty), \text{取 } M_x, x \in [-M_x, M_x], S(x)$ 在 x 可导且导函数连续.

8. 令 $a_n(x) = \frac{1}{n^x}$ ($x \in [0, +\infty)$). 对 $\forall x \in [0, +\infty)$, $a_n(x)$ 是 x 的函数, 且 $|a_n(x)| \leq 1$.

$b_n(x) = a_n$. 由 $\sum a_n$ 收敛 $\Rightarrow \sum b_n(x)$ 一致收敛.

由阿贝尔判别法, $\sum \frac{a_n}{n^x}$ 在 $[0, +\infty)$ 一致收敛. 又 $\frac{a_n}{n^x}$ 在 $[0, +\infty)$ 连续, $\sum \frac{a_n}{n^x}$ 连续.

$$\therefore \lim_{x \rightarrow 0+0} \sum \frac{a_n}{n^x} = \sum \lim_{x \rightarrow 0+0} \frac{a_n}{n^x} = \sum a_n$$