

## 十三届决赛解析非数学类

设 $A$ 是实 $n$ 阶矩阵, $\alpha_1, \alpha_2, \dots, \alpha_n$ 是 $A$ 的 $n$ 个非0列向量, 证明:

$$r(A) \geq \sum_{i=1}^n \frac{a_{ii}^2}{a_i^T a_i}.$$

证明:

用 $\lambda a_i$ 替代 $a_i$ 不影响不等式, 因此我们不妨设 $a_i^T a_i = 1$ , 只需证明 $r(A) \geq \sum_{i=1}^n a_{ii}^2$ .

回忆:

设 $\eta_1, \eta_2, \dots, \eta_n \in \mathbb{R}^n$ 是标准正交基, 则对任何向量 $\alpha \in \mathbb{R}^n$ , 都有

$$\alpha = \sum_{j=1}^n c_j \eta_j, (\alpha, \eta_i) = \left( \sum_{j=1}^n c_j \eta_j, \eta_i \right) = \sum_{j=1}^n c_j (\eta_j, \eta_i) = c_i$$

因此证明了傅里叶展开:  $\alpha = \sum_{j=1}^n (\alpha, \eta_j) \eta_j$ .

帕塞瓦尔恒等式:  $\|\alpha\|^2 = (\alpha, \alpha) = \sum_{j=1}^n |(\alpha, \eta_j)|^2$

实际上,  $(\alpha, \alpha) = \left( \sum_{j=1}^n (\alpha, \eta_j) \eta_j, \sum_{i=1}^n (\alpha, \eta_i) \eta_i \right)$

$$= \sum_{i=1}^n \sum_{j=1}^n (\alpha, \eta_j) (\alpha, \eta_i) (\eta_j, \eta_i)$$

$$= \sum_{i=1}^n (\alpha, \eta_i) (\alpha, \eta_i)$$

$$= \sum_{i=1}^n |(\alpha, \eta_i)|^2.$$

内积Cauchy不等式:  $|(x, y)| \leq \|x\| \cdot \|y\|$

留做习题: 设 $\eta_1, \eta_2, \dots, \eta_k \in \mathbb{R}^n$ 是标准正交向量组, 证明bessel不等式:

$$(\alpha, \alpha) \geq \sum_{i=1}^k |(\alpha, \eta_i)|^2.$$

回到原题：

设 $e_1, e_2, \dots, e_n \in \mathbb{R}^n$ 是标准的标准正交基,  $\sum_{i=1}^n a_{ii}^2 = \sum_{i=1}^n |(a_i, e_i)|^2$

设和全体 $a_i$ 等价的标准正交向量组为 $\eta_1, \eta_2, \dots, \eta_k$ , 此时

设 $a_i = \sum_{j=1}^k (a_i, \eta_j) \eta_j$ , 从而

$$\begin{aligned} |(a_i, e_i)|^2 &= \left| \left( \sum_{j=1}^k (a_i, \eta_j) \eta_j, e_i \right) \right|^2 = \left| \sum_{j=1}^k (a_i, \eta_j) (\eta_j, e_i) \right|^2 \leq \sum_{j=1}^k |(a_i, \eta_j)|^2 \sum_{j=1}^k |(\eta_j, e_i)|^2 \\ &= \sum_{j=1}^k |(\eta_j, e_i)|^2 \end{aligned}$$

从而 $\sum_{i=1}^n a_{ii}^2 \leq \sum_{i=1}^n \sum_{j=1}^k |(\eta_j, e_i)|^2 = \sum_{j=1}^k \sum_{i=1}^n |(\eta_j, e_i)|^2 = \sum_{j=1}^k 1 = k = r(A)$ . 证毕！

设 $a > 0, b > 0, a + b = 1, a^b + b^a \leq \sqrt{a} + \sqrt{b} \leq a^a + b^b$ .

证明:

由轮换对称性, 不妨设 $a \leq b$

$f(x) = a^x + b^{1-x}$ , 只需证明 $f(b) \leq f\left(\frac{1}{2}\right) \leq f(a)$ , 下证 $f$ 递减

$$f'(x) = \ln a \cdot a^x - \ln b \cdot b^{1-x}, f''(x) = \ln^2 a \cdot a^x + \ln^2 b \cdot b^{1-x} > 0.$$

故 $f'$ 递增, 只需证明 $f'(b) \leq 0$ , 即 $\ln a \cdot a^b \leq \ln b \cdot b^{1-b}$ .

$$\text{只需证明 } \frac{\ln a^a}{a^a} = \ln a \cdot a^{1-a} \leq \ln b \cdot b^{1-b} = \frac{\ln b^b}{b^b}.$$

注意到 $0 < a^a, b^b \leq 1$

$$\left(\frac{\ln x}{x}\right)' = \frac{1 - \ln x}{x^2} > 0, x \in (0, 1], \text{ 只需证明 } a^a \leq b^b = (1-a)^{1-a}$$

这等价于 $a \ln a \leq (1-a) \ln (1-a)$ .

$$\text{也等价于 } \frac{\ln a}{1-a} \leq \frac{\ln(1-a)}{a},$$

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

记忆经典不等式 $\ln(1+x) \geq \frac{x}{1+x}, x > -1$ , 所以 $\ln x > \frac{x-1}{x}$ ,

因此 $\frac{\ln x}{1-x}$ 递增, 而 $a \leq b = 1-a$ , 故就证明了不等式

$$a_1 = \frac{\pi}{2}, a_{n+1} = a_n - \frac{1}{n+1} \sin a_n, n \geq 1$$

求证明  $na_n$  收敛.

证明:

下证  $0 < a_{n+1} < a_n$ , 事实上,  $n=1$  显然成立.

设  $0 < a_{k+1} < a_k, k=1, 2, \dots, n$ , 则

$$a_{n+2} = a_{n+1} - \frac{1}{n+1} \sin a_{n+1} \geq a_{n+1} - \frac{1}{n+1} a_{n+1} = \frac{n}{n+1} a_{n+1} > 0$$

现在  $a_{n+1} < a_1 = \frac{\pi}{2}$ , 所以  $a_{n+2} = a_{n+1} - \frac{1}{n+1} \sin a_{n+1} < a_{n+1}$ ,

由归纳法我们证明了断言.

$$(n+1)a_{n+1} = (n+1)a_n - \sin a_n = na_n + a_n - \sin a_n \geq na_n,$$

因此只需证明  $na_n$  有界.

$$\text{显然} \left( x - \frac{1}{n+1} \sin x \right)' = 1 - \frac{\cos x}{n+1} \geq 0.$$

为何上界需要技术改进?

待定  $C > 0$ , 加强归纳证明  $a_n \leq \frac{C}{n}$ ,

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

即  $\frac{C}{n(n+1)} = \frac{C}{n} - \frac{C}{n+1} \leq \frac{1}{n+1} \sin \frac{C}{n} \leq \frac{1}{n+1} \frac{C}{n}$ , 不等号方向反了! .

方法1: 加强归纳, 我们证明  $a_n \leq \frac{C}{\sqrt{n}}$ .

$$\text{分析: } a_{n+1} = a_n - \frac{1}{n+1} \sin a_n \leq \frac{C}{\sqrt{n}} - \frac{1}{n+1} \sin \frac{C}{\sqrt{n}} \leq \frac{C}{\sqrt{n+1}}$$

$$\Leftrightarrow \frac{C}{\sqrt{n}} - \frac{C}{\sqrt{n+1}} \leq \frac{1}{n+1} \sin \frac{C}{\sqrt{n}}$$

$$\Leftrightarrow \frac{C(\sqrt{n+1})}{\sqrt{n}(\sqrt{n+1} + \sqrt{n})} \leq \sin \frac{C}{\sqrt{n}}, \text{ 注意左边} \sim \frac{C}{2\sqrt{n}}, \text{ 右边} \sim \frac{C}{\sqrt{n}}, \text{ 果然左边比右边小}$$

$$\text{利用 } \sin x \geq \frac{2}{\pi} x, x \in \left[0, \frac{\pi}{2}\right], \text{ 则希望 } \frac{C(\sqrt{n+1})}{\sqrt{n}(\sqrt{n+1} + \sqrt{n})} \leq \frac{2}{\pi} \frac{C}{\sqrt{n}} \Leftrightarrow \frac{\sqrt{n+1}}{\sqrt{n+1} + \sqrt{n}} \leq \frac{2}{\pi}$$

$$\Leftrightarrow \frac{1}{1 + \sqrt{1 - \frac{1}{n+1}}} \leq \frac{2}{\pi} \Leftrightarrow \frac{\sqrt{2}}{1 + \sqrt{2}} \leq \frac{2}{\pi} \Leftrightarrow \frac{1}{\sqrt{2} + 2} \leq \frac{1}{\pi} \Leftrightarrow \sqrt{2} + 2 \geq \pi.$$

证明: 归纳证明  $a_n \leq \frac{\pi}{2\sqrt{n}}$ .

$n=1$ , 命题显然成立, 假设  $a_n \leq \frac{\pi}{2\sqrt{n}}$ , 利用  $\left(x - \frac{1}{n+1} \sin x\right)' \geq 0$ , 我们知道

$$a_{n+1} = a_n - \frac{1}{n+1} \sin a_n \leq \frac{\pi}{2\sqrt{n}} - \frac{1}{n+1} \sin \frac{\pi}{2\sqrt{n}}.$$

$$\text{我们断言 } \frac{\pi}{2\sqrt{n}} - \frac{1}{n+1} \sin \frac{\pi}{2\sqrt{n}} \leq \frac{\pi}{2\sqrt{n+1}},$$

$$\text{即 } \frac{\pi}{2\sqrt{n}} - \frac{\pi}{2\sqrt{n+1}} \leq \frac{1}{n+1} \sin \frac{\pi}{2\sqrt{n}}.$$

$$\text{利用 } \sin x \geq \frac{2}{\pi} x, \text{ 以及 } \frac{\sqrt{n+1}}{\sqrt{n+1} + \sqrt{n}} = \frac{1}{1 + \sqrt{1 - \frac{1}{n+1}}} \leq \frac{2}{\pi}, \text{ 我们知道}$$

$$\frac{\pi}{2\sqrt{n}} - \frac{\pi}{2\sqrt{n+1}} = \frac{\pi}{2(\sqrt{n+1} + \sqrt{n})\sqrt{n(n+1)}} \leq \frac{1}{(n+1)\sqrt{n}} \leq \frac{1}{n+1} \sin \frac{\pi}{2\sqrt{n}}.$$

因此我们证明了断言.

$$(n+1)a_{n+1} = na_n + a_n - \sin a_n = na_n + O(a_n^3) = na_n + O\left(\frac{1}{n\sqrt{n}}\right)$$

所以  $\sum((n+1)a_{n+1} - na_n) = \sum O\left(\frac{1}{n\sqrt{n}}\right) < \infty$ , 因此  $\lim_{n \rightarrow \infty} na_n$  存在

方法2: 联想Taylor展开首1要取倒数的方法.

$$(n+1)a_{n+1} = na_n + a_n - \sin a_n$$

$$\frac{1}{na_n} - \frac{1}{(n+1)a_{n+1}} = \frac{a_n - \sin a_n}{n(n+1)a_n a_{n+1}} \leq \frac{a_n - \sin a_n}{n^2 a_n^2} \leq \frac{a_n}{6n^2} \leq \frac{a_1}{6n^2}$$

$$\text{所以} \sum \left( \frac{1}{na_n} - \frac{1}{(n+1)a_{n+1}} \right) \leq \sum \frac{a_1}{6n^2}, \text{ 所以 } \frac{1}{a_1} - \frac{1}{(n+1)a_{n+1}} \leq \sum \frac{a_1}{6n^2}$$

$$(n+1)a_{n+1} \leq \frac{1}{\frac{1}{a_1} - \sum \frac{a_1}{6n^2}} < \infty, \text{ 所以 } \lim_{n \rightarrow \infty} na_n \text{ 存在}$$

四:

$$f(x) = \begin{cases} x, & 0 < x < \pi; \\ 0, & -\pi \leq x \leq 0 \end{cases}, \text{ 以 } 2\pi \text{ 周期, } f \text{ 展开傅里叶级数, 求 } \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2}.$$

证明:

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

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

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

$$\text{故 } f(x) \sim \frac{\pi}{4} + \sum_{n=1}^{\infty} \left( \frac{(-1)^n - 1}{\pi n^2} \cos nx + \frac{(-1)^{n+1}}{n} \sin nx \right)$$

$$x=0 \text{ 代入, } 0 = \frac{\pi}{4} + \sum_{n=1}^{\infty} \left( \frac{(-1)^n - 1}{\pi n^2} \right) \Rightarrow \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} = \frac{\pi^2}{8}$$

$$\text{, 结合 } \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

$$\text{从而 } \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} = \sum_{n=1}^{\infty} \frac{1}{4n^2} - \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} = \frac{\pi^2}{12}.$$

曲面  $\Sigma$  由锥面  $x = \sqrt{y^2 + z^2}$ ,  $x = 1$ ,  $x^2 + y^2 + z^2 = 4$  围成区域外侧, 计算

$$\oiint_{\Sigma} [x^2 + f(xy)] dydz + [y^2 + f(xz)] dzdx + [z^2 + f(yz)] dxdy$$

$f$  连续可微奇函数.

证明:

$$\oiint_{\Sigma} [x^2 + f(xy)] dydz + [y^2 + f(xz)] dzdx + [z^2 + f(yz)] dxdy$$

$$= \iiint [2x + yf'(xy) + 2y + 2z + yf'(yz)] dV$$

注意  $f'$  偶函数, 所以

$$= \iiint 2xdV = \iiint_{\Sigma'} 2zdV, \Sigma': z = \sqrt{x^2 + y^2}, z = 1, x^2 + y^2 + z^2 = 4 \text{ 围成区域外侧}$$

$$\iiint_{\Sigma'} 2zdV = \int_0^{2\pi} d\theta \int_0^{\frac{\pi}{4}} r^2 \sin \psi d\psi \int_{\frac{1}{\cos \psi}}^2 2r \cos \psi dr = \frac{7\pi}{2}.$$

$$f \in C[0,1],$$

$$f(x) = 1 + (1-x) \int_0^x yf(y) dy + x \int_x^1 (1-y)f(y) dy$$

求  $f$ :

证明:

$$f' = -\int_0^x yf(y) dy + (1-x)xf(x) + \int_x^1 (1-y)f(y) dy + x(1-x)f(x)$$

在求导  $f'' = -f$ ,  $f(0) = f(1) = 1$

$$f(x) = \cos x + \frac{1 - \cos 1}{\sin 1} \sin x$$

填空题:

1:  $a, b \neq 0, |b|=1, a, b$  夹角  $\frac{\pi}{4}$ , 求  $\lim_{x \rightarrow 0} \frac{|a+xb|-|a|}{x}$

取  $b=(1,0), a=\left(\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2}\right)$

$$\lim_{x \rightarrow 0} \frac{|a+xb|-|a|}{x} = \lim_{x \rightarrow 0} \frac{\sqrt{\left(\frac{\sqrt{2}}{2}+x\right)^2 + \frac{1}{2}} - 1}{x} = \frac{\sqrt{2}}{2}.$$

2:

$$\lim_{x \rightarrow 0} \left[ 2 - \frac{\ln(1+x)}{x} \right]^{\frac{2}{x}} = \lim_{x \rightarrow 0} e^{\frac{2}{x} \left( 1 - \frac{\ln(1+x)}{x} \right)} = e$$

3:  $\int_{\sqrt{2}}^2 \frac{1}{x\sqrt{x^2-1}} dx = \frac{1}{2} \int_2^4 \frac{1}{t\sqrt{t-1}} dt = \int_1^{\sqrt{3}} \frac{1}{(1+u^2)} du = \frac{\pi}{12}$

5:

$$\iint (\sqrt{x} + 2\sqrt{y}) dx dy = \iint 4uv(u+2v) du dv = 12 \int_0^1 du \int_0^{1-u} u^2 v dv = \frac{1}{5}.$$