

习题 10.1

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

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

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

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

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

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

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

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

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

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

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

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

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

可得. 无论 n 是奇数偶数. 都有 $n u_n \rightarrow 0$.

习题 10.2

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

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

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

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

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

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

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

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

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

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

3. 证明: 由 $\sum u_n$ 收敛 $\Rightarrow u_n \rightarrow 0$. 从而对 $\varepsilon=1$. $\exists N$. $n \geq N$. $u_n < 1$. $u_n^2 < u_n$. 由比较判别法可知 $\sum u_n^2$ 收敛. 反之. 例如 $\sum \frac{1}{n^2}$ 收敛但 $\sum \frac{1}{n}$ 发散.

5. (1) 用反证法. $u_n \leq u_n + v_n$, $v_n \leq u_n + v_n$. 若 $\sum(u_n + v_n)$ 收敛 $\Rightarrow \sum u_n, \sum v_n$ 收敛.

(2) 不一定. 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 $u_n = \frac{1}{n}$, $v_n = \frac{1}{n}$. $\sum u_n v_n = \sum \frac{1}{n^2}$ 收敛.

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 $\frac{1}{n^t (\ln n)^s} < \frac{1}{n^{t-1}}$. $\sum \frac{1}{n^{t-1}}$ 收敛 \Rightarrow 绝对收敛.

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

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 $s > 1$, 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, $\int_2^A \frac{1}{n(\ln n)^s} dn = \frac{1}{1-s} [(\ln A)^{1-s} - (\ln 2)^{1-s}]$ ($s \neq 1$)

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.

$$4. U_n = \frac{\cos n\theta}{n^p} \left(1 + \frac{1}{n}\right)^n, \quad V_n = \frac{\cos n\theta}{n^p}$$

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

$\frac{U_n}{V_n} = \left(1 + \frac{1}{n}\right)^n \rightarrow e \in (0, +\infty)$ 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.

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

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

$S_k \rightarrow +\infty$ 发散.

习题 10.4

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

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

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

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

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

$$(4) U_n(x) = \frac{x}{1+4n^2x^2} \leq \frac{1}{4n^2}, \text{用魏尔斯特拉斯判别法, 一致收敛.}$$

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

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

$$= a_n\left(\frac{x}{2}\right) \left[a_n\left(\frac{x}{2}\right) - a_n\left(n+\frac{1}{2}\right)x \right]$$

$$|B_n(x)| \leq 2, \quad \sum b_n(x) \text{ 部分和序列一致收敛.}$$

由狄利克雷判别法, 一致收敛.

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

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

$$\text{在 } [-M, M], |U_n(x)| = 2^n \left| \sum \frac{x}{3^n} \right| \leq \left(\frac{2}{3}\right)^n |x| \leq M \cdot \left(\frac{2}{3}\right)^n, \text{由魏尔斯特拉斯判别法知一致收敛.}$$

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

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

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

8. 令 $a_n(x) = \frac{1}{n^x}$, $x \in [0, +\infty)$. 对任一 $x \in [0, +\infty)$, $a_n(x)$ 关于 n 单调, 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.

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