

数计院 2011 级 1 班《数学分析》期中考试卷

出卷人 戴道清

2011 年 11 月 18 日*

1. 用 ε - N 或 ε - δ 语言证明下列极限. (2×5 分)

(1) $\lim_{n \rightarrow \infty} (\sin \sqrt{n+1} - \sin \sqrt{n}) = 0$

(2) $\lim_{x \rightarrow 1} \sqrt{\frac{7}{16x^2 - 9}} = 1$

2. 求下列极限. (5×5 分)

(1) $\lim_{n \rightarrow \infty} \left(\frac{1}{n^2 + n + 1} + \frac{2}{n^2 + n + 2} + \frac{3}{n^2 + n + 3} + \cdots + \frac{n}{n^2 + n + n} \right).$

(2) $\lim_{n \rightarrow \infty} \left(\frac{\sqrt[n]{a} + \sqrt[n]{b} + \sqrt[n]{c}}{3} \right)^n \quad (a, b, c > 0).$

(3) $\lim_{n \rightarrow \infty} \sin^2 \left(\pi \sqrt{n^2 + n} \right).$

(4) $\lim_{x \rightarrow 0} x \left[\frac{1}{x} \right] \quad ([x] \text{ 表示不超过 } x \text{ 的最大整数}).$

(5) $\lim_{x \rightarrow 0} \frac{x(1 - \cos x)}{(1 - e^x) \sin x^2}.$

3. 计算下列各题. (4×6 分)

(1) $y = \frac{1+x^2}{1-x^2}$, 求 y' .

(2) $y = x^3 \sin(2x)$, 求 $y^{(10)}$.

(3) $y = (1+x)^{\frac{1}{x}}$, 求 dy .

(4) $y = e^{-x} \cos x$, 求 d^2y .

4. (8 分) 证明曲线 $\begin{cases} x = a(\cos t + t \sin t), \\ y = a(\sin t - t \cos t), \end{cases}$ 上任一点的法线到原点的距离恒等于 a .

5. (8 分) 定义序列 $\{a_n\}_{n=1}^{\infty}$ 为: $a_1 = a > 0$, $a_{n+1} = \frac{1}{2} \left(a_n + \frac{2}{a_n} \right)$, $n = 1, 2, \dots$. 讨论此序列的敛散性. 若其收敛, 则求出其极限值.

6. (10 分) 证明: 若函数 $f: [a, b] \rightarrow [a, b]$ 连续, 则方程 $f(x) = x$ 在 $[a, b]$ 上至少有一个不动点, 即存在 $x_0 \in [a, b]$, 使得 $f(x_0) = x_0$.

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7. (8 + 7 分)

(1) 证明: 若序列 $\{x_n\}$ 收敛, 则对任意给定的 $\varepsilon > 0$, 存在 $N \in \mathbf{N}^+$, 使得当 $m, n > N$ 时, 都有 $|x_m - x_n| < \varepsilon$. 并试以此证明序列 $\{\sin n\}$ 发散.

(2) 对 Dirichlet 函数

$$D(x) = \begin{cases} 1, & x \text{ 为有理数,} \\ 0, & x \text{ 为无理数,} \end{cases}$$

证明: $D(x)$ 在 \mathbf{R} 上处处不连续. 进一步, 是否存在 \mathbf{R} 上的实函数 $f(x)$, 使得其仅在 $x = 0$ 处连续而在其余点均间断? 若存在, 请举例说明; 若不存在, 请证明之.

数计院 2011 级 2 班《数学分析》期中考试卷

出卷人 黄煜

2011 年 11 月 19 日*

1. (10 分) 已知 $f'(x_0)$ 存在, 求 $\lim_{\Delta x \rightarrow 0} \frac{f(x_0 + 4\Delta x) - f(x_0 - 2\Delta x)}{\Delta x}$.

2. (10 分) 设 $\begin{cases} x = \varphi(t), \\ y = \phi(t), \end{cases}$ 求 $\frac{d^2 y}{dx^2}$.

3. 求下列数列极限. (2×5 分)

(1) $\lim_{n \rightarrow \infty} \frac{n^{\frac{2}{3}} \sin n^2}{n+1}$.

(2) $\lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{n^2+1}} + \frac{1}{\sqrt{n^2+2}} + \cdots + \frac{1}{\sqrt{n^2+n}} \right)$

4. 证明数列 $a_n = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \cdots + \frac{1}{n^2}$ 收敛.

5. 求下列函数极限. (3×5 分)

(1) $\lim_{x \rightarrow \frac{\pi}{2}} (1 + \cos x)^{\frac{3}{\cos x}}$.

(2) $\lim_{x \rightarrow 0^+} \frac{x}{\sqrt{1 - \cos x}}$.

(3) $\lim_{x \rightarrow 0} \frac{\ln(1+x) - x}{\cos x - 1}$.

6. (10 分) 已知 $f(x) = \begin{cases} \frac{\ln(1+x)}{x}, & x > 0, \\ 1, & x = 0, \\ \frac{\sqrt{1+x} - \sqrt{1-x}}{x}, & x < 0, \end{cases}$ 证明 $f(x)$ 在 $x = 0$ 处连续.

7. (10 分) 若 $f(x)$ 在 $[a, b]$ 连续, 恒正, 证明 $\frac{1}{f(x)}$ 在 $[a, b]$ 连续.

8. (5 分) 若 $\forall x \in \mathbf{R}$, 有 $f'(x) = kf(x)$, 求 $f(x)$.

9. (10 分) f 在 $[a, b]$ 可导, 证明: $\exists \varepsilon \in (a, b)$ 使得 $3\varepsilon^2(f(a) - f(b)) = (b^3 - a^3)f'(\varepsilon)$.

10. (10 分) $\lim_{x \rightarrow a^-} f(x) = A$ 的充要条件是: 对于任意的严格单调上升且以 a 为极限的数列 $\{x_n\}$ 均有 $\lim_{n \rightarrow \infty} f(x_n) = A$.

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数计院 2011 级 3, 4 班《数学分析》期中考试卷

出卷人 何伟弘

2011 年 11 月 15 日*

1. (10 分)

(1) 设有数列 $\{x_n\}$ 和常数 A , 如果 A 的任意邻域 $(A - \varepsilon, A + \varepsilon)$ 内都包含有 $\{x_n\}$ 的无穷多项, 问 $\lim_{n \rightarrow \infty} x_n = A$ 吗? 肯定则给出证明, 否定则举出反例说明.

(2) 若 $\lim_{x \rightarrow +\infty} f(x)g(x) = 0$, 且 $g(x)$ 有界, 则 $\lim_{x \rightarrow \infty} f(x) = 0$ 吗? 肯定则给出证明, 否定则举出反例说明.

2. (10 分) 设 $f(x) = \begin{cases} 1, & 0 \leq x \leq 1, \\ 2, & 1 < x \leq 2, \end{cases}$ $g(x) = f(2x) + f(x+1)$, 写出 $g(x)$ 的定义式, 并作出 $g(x)$ 的图形.

3. (10 分) 求 a , 使 $y = ax^2$ 与 $y = \ln x$ 相切, 并求出切点处的切线方程.

4. (10 分) 设 $C > 0$, $x_1 = \sqrt{C}$, $x_{n+1} = \sqrt{C + x_n}$, 证明 $\lim_{n \rightarrow \infty} x_n$ 存在并求其最大值.

5. (10 分) 讨论函数 $y = \frac{1}{1 - e^{\frac{x}{x-1}}}$ 的间断点 (类型).

6. (30 分) 计算

(1) 设 $y = \tan(x + y)$, 求 $\frac{dy}{dx}$ 和 $\frac{d^2y}{dx^2}$.

(2) 设 $\begin{cases} y = \ln \tan \frac{t}{2} + \cos t, \\ x = \sin t, \end{cases}$ 求 $\frac{dy}{dx} \Big|_{x=\frac{1}{2}}$ 和 $\frac{d^2y}{dx^2}$.

(3) 已知 $\lim_{x \rightarrow +\infty} ((x^5 + 7x^4 + 2)^c - x)$ 存在且不为 0, 确定 c 并求出极限值.

(4) 设 $y = \frac{4x^2 - 1}{x^2 - 1}$, 求 $y^{(n)}$.

(5) $\lim_{x \rightarrow +\infty} \ln(1 + 2^x) \ln \left(1 + \frac{3}{x} \right)$.

7. (10 分) 讨论函数 $f(x) = \lim_{n \rightarrow +\infty} \sqrt[n]{2 + (2x)^n + x^{2n}}$ 在 $[0, +\infty)$ 上的连续性及其导函数.

8. (10 分) 证明 Darboux 定理: 若 $f(x)$ 在 $[a, b]$ 可导, $f'(a) \neq f'(b)$, c 为介于 $f'(a)$ 与 $f'(b)$ 之间的实数, 则存在 $\xi \in (a, b)$ 使得 $f'(\xi) = c$.

9. (10 分) (选做) 设 $f(x)$ 在 $x = 0$ 点连续, $f(0) = 0$, 且 $\lim_{x \rightarrow 0} \frac{f(2x) - f(x)}{x} = A$, 求证 $f'(0) = A$.

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数计院 2011 级 5 班《数学分析》期中考试卷

出卷人 张海樟

2011 年 11 月 21 日*

1. (8 分) 用 ε - δ 语言求极限 $\lim_{x \rightarrow 1} \frac{1+x^2}{x+1}$.

2. (20 分) 求下列极限:

(1) $\lim_{n \rightarrow \infty} \frac{4-n+n^2-2n^3}{n^2+n^3}$

(2) $\lim_{n \rightarrow \infty} \sqrt[n]{1+3^n+5^n}$

(3) $\lim_{x \rightarrow \pi} \frac{\sin x}{\sqrt{x}-\sqrt{\pi}}$

(4) $\lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x}-1}{x}$

(5) $\lim_{x \rightarrow \infty} \left(\frac{2x+3}{2x-1} \right)^{3x-1}$

(6) $\lim_{x \rightarrow 0} \frac{\cos 4x - \cos 2x}{x^2}$

(7) $\lim_{x \rightarrow a} \frac{a^x - x^a}{x - a} \quad (a > 0)$

3. (10 分) 选择做下列两小题中的一题.

(1) 设 $x_1 = 1$, $x_{n+1} = \frac{x_n + 2}{3 + x_n}$. 求证: x_n 收敛并求其极限.

(2) 设 c 为一正常数, $x_1 = 1$, $x_{n+1} = \frac{c}{n} \cdot x_n$. 求证: x_n 收敛并求其极限.

4. (8 分) (函数极限的保序性) 设 $\lim_{x \rightarrow x_0} f(x) = a$, $\lim_{x \rightarrow x_0} g(x) = b$ 且存在 $\delta > 0$ 使得

$$f(x) \leq g(x), \quad \forall 0 < |x - x_0| < \delta.$$

求证: $a \leq b$.

5. (18 分) 求下列函数的高阶导数 $\frac{dy}{dx}$:

(1) $y = e^x \tan x$

(2) $y = \frac{(1+x^3)(x^4+2-\sin x)}{x^2+e^x}$

(3) $y = \frac{x^2 - x + 1}{e^x + 1}$

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$$(4) y = x^{\ln(\pi + \arcsin x)}$$

$$(5) x = e^{3t} \cos^2 t, y = e^{3t} \sin^2 t$$

$$(6) \arctan \frac{y}{x} = \ln \sqrt[3]{x^2 + y^2}$$

6. (16 分) 求下列函数的高阶导数:

$$(1) y = \frac{1}{x^2 - 2x - 3}, \text{ 求 } y^{(n)}.$$

$$(2) y = \frac{x}{\sqrt{1-x}}, \text{ 求 } y^{(n)}.$$

$$(3) y = x^2 \sin 2x, \text{ 求 } y^{(30)}.$$

$$(4) e^{xy} - xy + 3 = 0, \text{ 求 } y^{(2)}.$$

7. (10 分) 设 $\lim_{n \rightarrow \infty} x_n = a, \lim_{n \rightarrow \infty} y_n = b$, 其中 a, b 为有限实数. 记

$$u_n = \frac{x_1 y_n + x_2 y_{n-1} + \cdots + x_{n-1} y_2 + x_n y_1}{n}.$$

求证: $\lim_{n \rightarrow \infty} u_n = ab$.

8. (10 分) 设 f 为从闭区间 $[0, 1]$ 到 $[0, 1]$ 的连续函数 (即 f 的值域包含于 $[0, 1]$ 中). 求证: f 在 $[0, 1]$ 有不动点, 即证明存在 $\xi \in [0, 1]$ 使得 $f(\xi) = \xi$.

9. (附加题, 3 分) 分析 Riemann 函数

$$f(x) = \begin{cases} \frac{1}{p}, & \text{若 } x = \frac{p}{q}, p, q \text{ 为互质正整数,} \\ 0, & \text{若 } x \text{ 为无理数} \end{cases}$$

在 $(0, 1)$ 的连续性.

Midterm Exam for Mathematical Analysis, Fall 2011, Sun Yat-sen University
2:30-5:00pm, Thursday, November 10th, 2011

1. (8 pts) Find the limit $\lim_{x \rightarrow 1} \frac{1+x^2}{x+1}$ by the $\varepsilon - \delta$ language.

Proof: We shall show that the limit is 1. To this end, observe that

$$\left| \frac{1+x^2}{x+1} - 1 \right| = \frac{|x|}{|1+x|} |x-1|.$$

When $0 < |x-1| < 1$, we have $0 < x$. In this case,

$$\frac{|x|}{|1+x|} = \frac{x}{1+x} < 1,$$

which follows that

$$\left| \frac{1+x^2}{x+1} - 1 \right| \leq |x-1|.$$

Therefore, for any $\varepsilon > 0$, it suffices to choose $\delta = \min\{1, \varepsilon\}$. □

2. (20 pts) Find the following limits. (Show your work!):

$$(2.1) \quad \lim_{n \rightarrow \infty} \frac{4-n+n^2-2n^3}{n^2+n^3}$$

$$(2.2) \quad \lim_{n \rightarrow \infty} \sqrt[n]{1+3^n+5^n}$$

$$(2.3) \quad \lim_{x \rightarrow \pi} \frac{\sin x}{\sqrt{x} - \sqrt{\pi}}$$

$$(2.4) \quad \lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - 1}{x}$$

$$(2.5) \quad \lim_{x \rightarrow \infty} \left(\frac{2x+3}{2x-1} \right)^{3x-1}$$

$$(2.6) \quad \lim_{x \rightarrow 0} \frac{\cos 4x - \cos 2x}{x^2}$$

$$(2.7) \quad \lim_{x \rightarrow a} \frac{a^x - x^a}{x - a} \quad (a > 0).$$

- (2.1)

$$\lim_{n \rightarrow \infty} \frac{4-n+n^2-2n^3}{n^2+n^3} = \lim_{n \rightarrow \infty} \frac{\frac{4}{n^3} - \frac{1}{n^2} + \frac{1}{n} - 2}{\frac{1}{n} + 1} = -2.$$

- (2.2) As $5^n < 1 + 3^n + 5^n < 3 \times 5^n$,

$$5 < \sqrt[n]{1+3^n+5^n} \leq 5 \sqrt[n]{3}.$$

By $\lim_{n \rightarrow \infty} \sqrt[n]{3} = 1$ and the squeeze theorem, $\lim_{n \rightarrow \infty} \sqrt[n]{1+3^n+5^n} = 5$.

- (2.3)

$$\lim_{x \rightarrow \pi} \frac{\sin x}{\sqrt{x} - \sqrt{\pi}} = \lim_{x \rightarrow \pi} \frac{\sin x - \sin \pi}{x - \pi} (\sqrt{x} + \sqrt{\pi}) = (\sin x)' \Big|_{x=\pi} (2\sqrt{\pi}) = -2\sqrt{\pi}.$$

- (2.4)

$$\lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - 1}{x} = \lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - 1}{x-0} = (\sqrt[3]{1+x})' \Big|_{x=0} = \frac{1}{3}.$$

- (2.5)

$$\lim_{x \rightarrow \infty} \left(\frac{2x+3}{2x-1} \right)^{3x-1} = \lim_{x \rightarrow \infty} \left(1 + \frac{4}{2x-1} \right)^{\frac{2x-1}{4} \frac{4(3x-1)}{2x-1}} = e^6.$$

- (2.6)

$$\lim_{x \rightarrow 0} \frac{\cos 4x - \cos 2x}{x^2} = \lim_{x \rightarrow 0} \frac{-2 \sin(3x) \sin(x)}{x^2} = \lim_{x \rightarrow 0} -6 \frac{\sin(3x)}{3x} \frac{\sin x}{x} = -6.$$

- (2.7)

$$\lim_{x \rightarrow a} \frac{a^x - x^a}{x - a} = (a^x - x^a)'|_{x=a} = a^a \ln a - a a^{a-1} = a^a (\ln a - 1).$$

3. (10 pts) Do one and only one of the following two questions:

(3.1) Let $x_1 = 1$ and $x_{n+1} = \frac{x_n + 2}{3 + x_n}$. Prove that x_n converges and find the limit.

(3.2) Let c be a positive constant, $x_1 = 1$ and $x_{n+1} = \frac{c}{n} x_n$. Show that x_n converges and find the limit.

- (3.1) Note that $x_2 = \frac{3}{4} < 1 = x_1$. We notice that for $n \geq 2$

$$x_{n+1} - x_n = \frac{x_n + 2}{3 + x_n} - \frac{x_{n-1} + 2}{3 + x_{n-1}} = \frac{x_n - x_{n-1}}{(3 + x_n)(3 + x_{n-1})}.$$

It can then be shown by induction that x_n is decreasing. Clearly, $0 < x_n < 1$. By the bounded monotone convergence theorem, x_n converges. Denote by a the limit. Then

$$a = \frac{2 + a}{3 + a},$$

which together with $0 \leq a \leq 1$ yields that $a = \sqrt{3} - 1$.

- (3.2) Clearly, $x_n > 0$ for all $n \in \mathbb{N}_+$. For $n > [c]$, $c/n < 1$. Thus, $x_{n+1} = \frac{c}{n} x_n < x_n$. It implies that x_n is decreasing after excluding some finite terms. By the bounded monotone convergence theorem, x_n converges. Denote by a the limit. Then

$$a = \lim_{n \rightarrow \infty} x_{n+1} = \lim_{n \rightarrow \infty} \frac{c}{n} x_n = \lim_{n \rightarrow \infty} \frac{c}{n} \lim_{n \rightarrow \infty} x_n = 0 \cdot a = 0.$$

4. (8 pts) Suppose that $\lim_{x \rightarrow x_0} f(x) = a$, $\lim_{x \rightarrow x_0} g(x) = b$, and there exists $\delta > 0$ such that

$$f(x) \leq g(x), \quad \forall 0 < |x - x_0| < \delta.$$

Show that $a \leq b$.

Proof: Assume to the contrary that $a > b$. Then for $\varepsilon_0 = \frac{a-b}{2}$, there exists some $\delta > 0$ such that for $0 < |x - x_0| < \delta$

$$|f(x) - a| < \varepsilon_0 = \frac{a-b}{2} \Rightarrow f(x) > a - \frac{a-b}{2} = \frac{a+b}{2}$$

and

$$|g(x) - b| < \varepsilon_0 = \frac{a-b}{2} \Rightarrow g(x) < b + \frac{a-b}{2} = \frac{a+b}{2}.$$

The above two equation contradicts the assumption that $f(x) \leq g(x)$ when x is sufficiently close to x_0 . \square

5. (18 pts) Find first order derivatives $\frac{dy}{dx}$ of the following functions:

$$(5.1) \quad y = e^x \tan x \qquad (5.2) \quad y = \frac{(1+x^3)(x^4+2-\sin x)}{x^2+e^x}$$

$$(5.3) \quad y = \frac{x^2-x+1}{e^x+1}$$

$$(5.4) \quad y = x^{\ln(\pi+\arcsin x)}$$

$$(5.5) \quad x = e^{3t} \cos^2 t, \quad y = e^{3t} \sin^2 t$$

$$(5.6) \quad \arctan \frac{y}{x} = \ln \sqrt[3]{x^2+y^2}.$$

- (5.1) $y' = e^x \tan x + \frac{e^x}{\cos^2 x}.$

- (5.2)

$$\ln |y| = \ln |1+x^3| + \ln(x^4+2-\sin x) - \ln(x^2+e^x).$$

Taking the derivative on both sides above yields

$$\frac{y'}{y} = \frac{3x^2}{1+x^3} + \frac{4x^3 - \cos x}{x^4+2-\sin x} - \frac{2x+e^x}{x^2+e^x}.$$

Thus,

$$y' = \frac{(1+x^3)(x^4+2-\sin x)}{x^2+e^x} \left(\frac{3x^2}{1+x^3} + \frac{4x^3 - \cos x}{x^4+2-\sin x} - \frac{2x+e^x}{x^2+e^x} \right).$$

- (5.3)

$$y' = \frac{(2x-1)(e^x+1) - e^x(x^2-x+1)}{(e^x+1)^2}.$$

- (5.4)

$$\ln y = \ln(\pi + \arcsin x) \cdot \ln x.$$

Taking the derivative on both sides above gives

$$\frac{y'}{y} = \frac{1}{\sqrt{1-x^2}(\pi + \arcsin x)} \ln x + \frac{\ln(\pi + \arcsin x)}{x}.$$

Therefore,

$$y' = x^{\ln(\pi+\arcsin x)} \left(\frac{\ln x}{(\pi + \arcsin x)\sqrt{1-x^2}} + \frac{\ln(\pi + \arcsin x)}{x} \right).$$

- (5.5)

$$\frac{dy}{dx} = \frac{y'(t)}{x'(t)} = \frac{3e^{3t} \cos^2 t - 2e^{3t} \cos t \sin t}{3e^{3t} \sin^2 t + 2e^{3t} \sin t \cos t} = \frac{3 \cos^2 t - 2 \cos t \sin t}{3 \sin^2 t + 2 \sin t \cos t} = \frac{3 - 2 \tan t}{3 \tan^2 t + 2 \tan t}.$$

- (5.6) Taking derivatives about x on both sides, we have

$$\frac{1}{1+\frac{y^2}{x^2}} \frac{y'x-y}{x^2} = \frac{1}{3} \frac{1}{x^2+y^2} (2x+2yy').$$

By simplifying the above equation, we get

$$xy' - y = \frac{1}{3}(2x+2yy').$$

It follows that $y' = (2x+3y)/(3x-2y)$.

6. (16 pts) Find higher order derivatives of the following functions:

$$(6.1) \quad y = \frac{1}{x^2 - 2x - 3}, \quad \text{find } y^{(n)}$$

$$(6.2) \quad y = x^2 \sin 2x, \quad \text{find } y^{(30)}$$

$$(6.3) \quad y = \frac{x}{\sqrt{1-x}}, \quad \text{find } y^{(n)}$$

$$(6.4) \quad e^{xy} - xy + 3 = 0, \quad \text{find } y^{(2)}.$$

- (6.1) Note that $y = \frac{1}{4} \left(\frac{1}{x-3} - \frac{1}{x+1} \right)$. Thus,

$$y^{(n)} = \frac{(-1)^n n!}{4} \left(\frac{1}{(x-3)^{n+1}} - \frac{1}{(x+1)^{n+1}} \right).$$

- (6.2) By Leibniz's formula,

$$\begin{aligned} (x^2 \sin 2x)^{(30)} &= \binom{30}{0} x^2 (\sin 2x)^{(30)} + \binom{30}{1} (x^2)' (\sin 2x)^{(29)} + \binom{30}{2} (x^2)'' (\sin 2x)^{(28)} \\ &= x^2 2^{30} \sin(2x + \frac{30\pi}{2}) + 60x 2^{29} \sin(2x + \frac{29}{2}\pi) + 870 \cdot 2^{28} \sin(2x + \frac{28}{2}\pi) \\ &= -2^{30} x^2 \sin(2x) + 60 \cdot 2^{29} x \cos(2x) + 870 \cdot 2^{28} \sin(2x). \end{aligned}$$

- (6.3) By Leibniz's formula,

$$\begin{aligned} \left(\frac{x}{\sqrt{1-x}} \right)^{(n)} &= x \left((1-x)^{-\frac{1}{2}} \right)^{(n)} + nx \left((1-x)^{-\frac{1}{2}} \right)^{(n-1)} \\ &= x(1-x)^{-\frac{2n+1}{2}} \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{2^n} + nx(1-x)^{-\frac{2n-1}{2}} \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^{n-1}}. \end{aligned}$$

- (6.4) Taking the derivatives with respect to x on both sides, we get

$$e^{xy}(y + xy') - (y + xy') = 0,$$

which implies that

$$y' = -\frac{y(e^{xy} - 1)}{x(e^{xy} - 1)} = -\frac{y}{x}.$$

Thus,

$$y'' = -\frac{y'x - y}{x^2} = -\frac{-\frac{y}{x}x - y}{x^2} = \frac{2y}{x^2}.$$

7. (10 pts) Suppose that $\lim_{n \rightarrow \infty} x_n = a$, $\lim_{n \rightarrow \infty} y_n = b$, where a, b are finite real numbers. Set

$$u_n = \frac{x_1 y_n + x_2 y_{n-1} + \cdots + x_{n-1} y_2 + x_n y_1}{n}.$$

Show that $\lim_{n \rightarrow \infty} u_n = ab$.

Proof: Since x_n and y_n are convergent, they are both bounded. Thus, there exists some constant $M > 0$ such that

$$|x_n| \leq M, \quad |y_n| \leq M \text{ for all } n.$$

Then $|a|, |b| \leq M$. Let $\varepsilon > 0$ be fixed. There exists some integer $m > 0$ such that for $n > m$

$$|x_n - a| \leq \frac{\varepsilon}{4M}, \quad |y_n - b| \leq \frac{\varepsilon}{4M}.$$

We then observe that for $n > m$

$$\begin{aligned}
|u_n - ab| &= \frac{|(x_1 y_n - ab) + (x_2 y_{n-1} - ab) + \cdots + (x_n y_1 - ab)|}{n} \\
&\leq \frac{|x_1 y_n - ab| + \cdots + |x_m y_{n+1-m} - ab|}{n} \\
&\quad + \frac{|x_{m+1} y_{n-m} - ab| + \cdots + |x_{n-m} y_{m+1} - ab|}{n} \\
&\quad + \frac{|x_{n+1-m} y_m - ab| + \cdots + |x_n y_1 - ab|}{n}.
\end{aligned}$$

For $1 \leq j \leq m$,

$$|x_j y_{n+1-j} - ab| \leq M^2 + |ab| \leq 2M^2 \quad \text{and} \quad |x_{n+1-j} y_j - ab| \leq M^2 + |ab| \leq 2M^2.$$

For $m+1 \leq j \leq n-m$,

$$|x_j y_{n+1-j} - ab| \leq |x_j y_{n+1-j} - a y_{n+1-j}| + |a y_{n+1-j} - ab| \leq M \frac{\varepsilon}{4M} + |a| \frac{\varepsilon}{4M} \leq \frac{\varepsilon}{2}.$$

By the above two equations,

$$\begin{aligned}
\frac{|x_1 y_n - ab| + \cdots + |x_m y_{n+1-m} - ab|}{n} &\leq \frac{2mM^2}{n}, \\
\frac{|x_{m+1} y_{n-m} - ab| + \cdots + |x_{n-m} y_{m+1} - ab|}{n} &\leq \frac{n-2m}{n} \frac{\varepsilon}{2},
\end{aligned}$$

and

$$\frac{|x_{n+1-m} y_m - ab| + \cdots + |x_n y_1 - ab|}{n} \leq \frac{2mM^2}{n}.$$

Combining the above three estimates, we have for $n > m$

$$|u_n - ab| \leq \frac{4mM^2}{n} + \frac{\varepsilon}{2}.$$

As $\frac{4mM^2}{n} \rightarrow 0$ as $n \rightarrow \infty$, there exists $m' > 0$ such that for $n > m'$

$$\frac{4mM^2}{n} < \frac{\varepsilon}{2}.$$

Thus, for $n > \max\{m, m'\}$, $|u_n - ab| < \varepsilon$, which completes the proof. \square

8. (10 pts) Let f be a continuous function from $[0, 1]$ to $[0, 1]$, that is, the range of f is contained in $[0, 1]$. Show that f has a fixed point in $[0, 1]$, namely, show that there exists $\xi \in [0, 1]$ such that $f(\xi) = \xi$.

Proof: Set $g(x) = f(x) - x$. Then g is continuous on $[0, 1]$. The question reduces to show the existence of a zero of g on $[0, 1]$. Since the range of f is contained in $[0, 1]$,

$$0 \leq f(x) \leq 1, \text{ for all } x \in [0, 1].$$

As a consequence, $f(0) \geq 0$ and $f(1) \leq 1$. It follows that $g(0) \geq 0$ and $g(1) \leq 0$. By the intermediate value theorem for continuous functions, there exists some $\xi \in [0, 1]$ such that $g(\xi) = 0$, or equivalently, $f(\xi) = \xi$. \square

9. (Bonus question, 3 pts) Analyze the continuity of the following function f on $(0, 1)$

$$f(x) = \begin{cases} \frac{1}{p}, & \text{if } x = \frac{p}{q}, \text{ } p, q \text{ are relatively prime positive integers,} \\ 0, & \text{if } x \text{ is irrational.} \end{cases}$$

Proof: We first show that for all $x_0 \in (0, 1)$

$$\lim_{x \rightarrow x_0} f(x) = 0.$$

Let $\varepsilon > 0$ be fixed. We see that $|f(x) - 0| \geq \varepsilon$ only when $x = \frac{p}{q}$ and

$$\frac{1}{p} \geq \varepsilon,$$

which is equivalent to $p \leq 1/\varepsilon$. When $x = \frac{p}{q}$ and $|x - x_0| < \frac{x_0}{2}$, we must have

$$\frac{x_0}{2} < \frac{p}{q},$$

which implies that

$$q < \frac{2p}{x_0}.$$

The conclusion is that when $|x - x_0| \leq \frac{x_0}{2}$ for $|f(x) - 0| \geq \varepsilon$, we must have $x = \frac{p}{q}$, and

$$p \leq 1/\varepsilon, \quad q < \frac{2p}{x_0} \leq \frac{2}{x_0 \varepsilon}.$$

Such rational points are finitely many. We denote them by x_1, x_2, \dots, x_m (the point x_0 is not counted here). Let

$$\delta = \min\left\{\frac{x_0}{2}, |x_1 - x_0|, \dots, |x_m - x_0|\right\}.$$

For $0 < |x - x_0| < \delta$, x is not in the set $\{x_1, \dots, x_m\}$. As a result, $|f(x) - 0| < \varepsilon$. We have hence proved that

$$\lim_{x \rightarrow x_0} f(x) = 0.$$

Therefore, rational points are removable discontinuity points of f while f is continuous on irrational points. □

数计院 2011 级 6 班《数学分析》期中考试卷

出卷人 冼军

2011 年 11 月 25 日*

一. 填空题. (4 × 4 分)

1. 函数 $f(x) = x - [x]$, $x \in (-\infty, +\infty)$ 的最小正周期为_____.
2. 已知函数满足 $af(x) + bf(\frac{1}{x}) = \frac{c}{x}$, a, b, c 均为常数, $|a| \neq |b|$, 则函数 $f(x) =$ _____.
3. $f(x)$, $x \in (-\infty, +\infty)$ 如何表示成为两个非负函数之差_____.
4. 已知 $\lim_{x \rightarrow \infty} (\sqrt{ax^2 + bx + c} - \alpha x - \beta)$ (a, b, c 为常数, $a > 0$), 则 $\alpha =$ _____.

二. 计算和证明题. (84 分)

1. 用定义证明: (13 分)

- (1) $\lim_{n \rightarrow \infty} \frac{1}{n^\alpha} = 0$, 其中 $\alpha > 0$
 - (2) $\lim_{n \rightarrow \infty} \frac{1 + 2 + \cdots + n}{n^3} = 0$
 - (3) $\lim_{n \rightarrow \infty} a_n = 1$, 其中 $a_n = \begin{cases} \frac{n-1}{n}, & n \text{ 为偶数,} \\ \frac{\sqrt{n^2+n}}{n}, & n \text{ 为奇数.} \end{cases}$
2. 确定函数 $x_1 > 0$, $x_{n+1} = \frac{3(1+x_n)}{3+x_n}$, $n = 1, 2, 3, \cdots$, 证明此数列存在极限并求极限. (7 分)

3. 计算下列函数极限. (5 × 4 分)

- (1) $\lim_{n \rightarrow \infty} \left(\frac{1}{2} \cdot \frac{3}{4} \cdot \cdots \cdot \frac{2n-1}{2n} \right)$
- (2) $\lim_{n \rightarrow \infty} \frac{\sum_{p=1}^n p!}{n!}$
- (3) 求函数 $f(x) = \frac{1}{x} - \left[\frac{1}{x} \right]$ 在点 $x = \frac{1}{n}$ (n 为自然数) 的左、右极限.
- (4) $\lim_{x \rightarrow 0} (1 + ax)^{\frac{1}{\sin x}}$

*指录入时间

(5) $\lim_{n \rightarrow \infty} (1+x)(1+x^2) \cdots (1+x^{2^n})$, 其中 $|x| < 1$

4. 讨论函数 $f(x) = \begin{cases} \cos \frac{\pi x}{2}, & |x| \leq 1, \\ |x-1|, & |x| > 1 \end{cases}$ 的连续区间与间断点. (8 分)

5. 求下列函数的导数或微分. (4×5 分)

(1) $\arcsin \frac{1+2\cos x}{2+\cos x}$

(2) $\sqrt{\frac{(x-1)(x-2)}{(x-3)(x-4)}}$

(3) $\ln |x-1|$

(4) $x^y - y^x = 1$, 求 $\frac{dy}{dx}, \frac{d^2y}{dx^2}$

(5) $y = y(x)$ 是方程 $\begin{cases} 3t^2 + 2t + 3 = x, \\ e^y \sin t - y + 1 = 0 \end{cases}$ 所确定的隐函数, 求 $\frac{d^2y}{dx^2}$.

6. 证明 $\lim_{x \rightarrow x_0^+} f(x) = \infty$ 的充要条件是对任何数列 $\{x_n\}$ 且 $x_n > x_0, x_n \rightarrow x_0 (n \rightarrow \infty)$, 都有

$\lim_{n \rightarrow \infty} f(x_n) = \infty$. (8 分)

7. 设 $f(x)$ 在 $[a, b]$ 上连续, 且当 $f(a) = f(b)$, 证明一定存在长度为 $\frac{b-a}{2}$ 的区间 $[\alpha, \beta] \subset [a, b]$, 使得

$f(\alpha) = f(\beta)$, 即在区间 $[a, \frac{b+a}{2}]$ 上一定存在 α , 使得 $f(\alpha) = f(\alpha + \frac{b-a}{2})$.