

复旦大学数学科学学院
2007~2008 学年第二学期期末考试试卷

A 卷 B 卷

课程名称: 高等数学 B(下) 课程代码: MATH120004.02.05
开课院系: 数学科学学院 考试形式: 闭卷
姓 名: _____ 学 号: _____ 专 业: _____

题号	1	2	3	4	5	6	7	8	总分
得 分									
题号	9	10	11	12					
得 分									

(以下为试卷正文)

注意：答题应写出文字说明、证明过程或演算步骤。

1. (6分) 当 $(x, y) \rightarrow (0, 0)$ 时, 函数 $f(x, y) = \frac{x^3 + y^3}{x^2 + y}$ 的极限是否存在, 为什么?

极限不存在。

考察函数在曲线 $y = -x^2 + x^6$ 上的变化情况。

$$\text{当 } x \rightarrow 0 \text{ 时}, f(x, -x^2 + x^6) = \frac{x^3 + (-x^2 + x^6)^3}{x^6} = \frac{x^3 + o(x^3)}{x^6} \text{ 极限}$$

不存在。

\therefore 当 $(x, y) \rightarrow (0, 0)$ 时 $\frac{x^3 + y^3}{x^2 + y}$ 无极限

2. (6分) 求由方程组 $\begin{cases} x = e^u + u \sin v \\ y = e^u - u \cos v \end{cases}$ 确定的映射 $(x, y)^T \rightarrow (u, v)^T$ 的 Jacobi 矩阵。

$$\begin{pmatrix} x_u & x_v \\ y_u & y_v \end{pmatrix} = \begin{pmatrix} e^u + \sin v, & u \cos v \\ e^u - \cos v, & u \sin v \end{pmatrix}$$

$$(x, y)^T \rightarrow (u, v)^T \text{ 的 Jacobi 矩阵为} \begin{pmatrix} u_{uv} & -u_{vu} \\ u_{vu} & u_{uv} \end{pmatrix}$$

$$\begin{pmatrix} u_x' & u_y' \\ v_x' & v_y' \end{pmatrix} = \begin{pmatrix} x_u' & x_v' \\ y_u' & y_v' \end{pmatrix}^{-1} = \frac{\begin{pmatrix} -e^u + \cos v & e^u + \sin v \\ u(e^u(\sin v - \cos v) + 1) & u(e^u(\sin v + \cos v) - 1) \end{pmatrix}}{u(e^u(\sin v - \cos v) + 1)}$$

3. (6分) 求函数 $f(x, y) = x^4 + y^4 - 4xy + 1$ 的极值。

$$f'_x = 4x^3 - 4y = 0 \quad \text{极值可疑点: } (0, 0)$$

$$f'_y = 4y^3 - 4x = 0 \quad (1, 1) \quad (-1, -1)$$

$$f''_{xx} = 12x^2, \quad f''_{xy} = -4, \quad f''_{yy} = 12y^2$$

① 在 $(0, 0)$ 处

$$f''_{xx} \cdot f''_{yy} - (f''_{xy})^2 = 0 - 16 < 0, \quad \text{非极值点}$$

② 在 $(1, 1)$ 处

$$f''_{xx} \cdot f''_{yy} - (f''_{xy})^2 = 12 \cdot 12 - 16 > 0, \quad f''_{xx} > 0, \quad \text{极小值点}$$

③ 在 $(-1, -1)$ 处

$$f''_{xx} \cdot f''_{yy} - (f''_{xy})^2 = 12 \cdot 12 - 16 > 0, \quad f''_{xy} > 0, \quad \text{极小值点}$$

$$f(1, 1) = 1 + 1 - 4 + 1 = -1, \quad f(-1, -1) = 1 + 1 - 4 + 1 = -1$$

4. (6 分) 讨论级数 $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 的收敛性 (包括条件收敛与绝对收敛)。

① $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 变号级数

$$\because \lim_{x \rightarrow +\infty} \frac{\ln^2 x}{x} = \lim_{x \rightarrow +\infty} \frac{2\ln x}{x} = \lim_{x \rightarrow +\infty} \frac{2}{x} = 0.$$

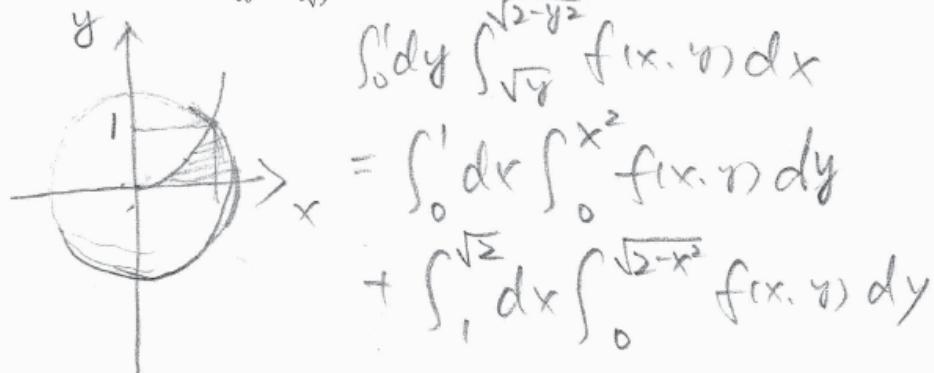
$$\text{并且 } (\frac{\ln^2 x}{x})' = \frac{2\ln x - \ln^2 x}{x^2} \text{ 当 } \ln x > 2 \text{ 时, } (\frac{\ln^2 x}{x})' < 0.$$

\therefore 当 $\ln n > 2$ 时, $\frac{\ln^2 n}{n}$ 单调下降并趋于零。

② $\sum_{n=2}^{\infty} \frac{\ln^2 n}{n}$ 是革布尼茨级数 $\sum_{n=2}^{\infty} \frac{\ln^2 n}{n}$ 收敛。

\therefore 发散。 $\therefore \sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 条件收敛。

5. (6 分) 交换 $\int_0^1 dy \int_{\sqrt{y}}^{\sqrt{2-y^2}} f(x, y) dx$ 的积分顺序。



6. (6 分) 求微分方程 $\sin x \cos y dx + \sin y \cos x dy = 0$ 的通解。

$$\frac{dy}{dx} = -\frac{\sin x \cos y}{\sin y \cos x}$$

$$\therefore \frac{\sin y}{\cos y} dy = -\frac{\sin x}{\cos x} dx$$

$$\int \frac{\sin y}{\cos y} dy = - \int \frac{\sin x}{\cos x} dx$$

$$-\ln |\cos y| = \ln |\cos x| + C_1$$

$$\cos y = \tilde{C}_1 \cos x$$

$$\text{通解 } \cos x \cos y = C.$$

7. (8 分) 求 $\sum_{n=1}^{\infty} \frac{x^n}{n+1}$ 的和函数。

$$\begin{aligned} S(x) &= \sum_{n=1}^{\infty} \frac{x^n}{n+1} \quad \text{且 } S(x) = \sum_{n=1}^{\infty} \frac{x^{n+1}}{n+1} = \sum_{n=2}^{\infty} \frac{x^n}{n} \\ &= \sum_{n=1}^{\infty} \frac{x^n}{n} - x = -\ln(1-x) - x \\ \therefore S(x) &= \begin{cases} \frac{-\ln(1-x)}{x} - 1 & x \in (-1, 1), x \neq 0 \\ 0 & x = 0 \end{cases} \end{aligned}$$

8. (10 分) 设 $f(x)$ 具有二阶连续偏导数, $z = f(e^x \sin y)$ 满足 $z''_{xx} + z''_{yy} = e^{2x} z$, 求 $f(x)$ 。

$$\text{令 } u = e^x \sin y.$$

$$z'_x = f'(u) \cdot u'_x = f'(u) e^x \sin y$$

$$z''_{xx} = (f'(u) e^x \sin y)_x' = f''(u) (e^x \sin y)^2 + f'(u) e^x u_y$$

$$z'_y = f'(u) u'_y = f'(u) e^x \cos y$$

$$z''_{yy} = (f'(u) e^x \cos y)_y' = f''(u) (e^x \cos y)^2 - f'(u) e^x u_y$$

$$z''_{xx} + z''_{yy} = f''(u) e^{2x} = e^{2x} z$$

$$f'' - f = 0$$

$$\lambda^2 - 1 = 0 \quad \lambda = \pm 1$$

$$f(x) = C_1 e^x + C_2 e^{-x}$$

9. (10 分) 设 $f(x,y) = \begin{cases} x^2 \arctan \frac{y}{x} + y^2 \arctan \frac{x}{y}, & xy \neq 0 \\ 0, & xy = 0 \end{cases}$, 求 $f'_x(0,0)$, $f'_y(0,0)$,

$$f''_{xy}(0,0), f''_{yx}(0,0).$$

$$f'_x(0,y) = \lim_{x \rightarrow 0} \frac{f(x,y) - f(0,y)}{x} \\ = \lim_{x \rightarrow 0} \frac{x^2 \arctan \frac{y}{x} + y^2 \arctan \frac{x}{y} - y^2 \arctan \frac{y}{0}}{x} = y.$$

$$f'_y(x,0) = \lim_{y \rightarrow 0} \frac{f(x,y) - f(x,0)}{y} \\ = \lim_{y \rightarrow 0} \frac{x^2 \arctan \frac{0}{x} + y^2 \arctan \frac{x}{y} - x^2 \arctan \frac{0}{x}}{y} = x.$$

$$f'_x(0,0) = \lim_{x \rightarrow 0} \frac{f(x,0) - f(0,0)}{x} = 0$$

$$f'_y(0,0) = \lim_{y \rightarrow 0} \frac{f(0,y) - f(0,0)}{y} = 0.$$

$$f''_{xy}(0,0) = \lim_{y \rightarrow 0} \frac{f'_x(0,y) - f'_x(0,0)}{y} = 1$$

$$f''_{yx}(0,0) = \lim_{x \rightarrow 0} \frac{f'_y(x,0) - f'_y(0,0)}{x} = 1$$

10. (12 分) 设 $f(u, v)$ 具有二阶连续偏导数, 且满足 $\frac{\partial^2 f}{\partial u^2} + \frac{\partial^2 f}{\partial v^2} = 1$, 又

$$g(x, y) = f\left(\frac{1}{2}(x^2 - y^2), xy\right), \text{ 求 } \frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2}.$$

$$\begin{aligned} \text{令 } u &= \frac{1}{2}(x^2 - y^2), \quad v = xy, \\ \frac{\partial g}{\partial x} &= \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} \end{aligned}$$

$$= \frac{\partial f}{\partial u} \cdot x + \frac{\partial f}{\partial v} \cdot y.$$

$$\begin{aligned} \frac{\partial g}{\partial y} &= \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y} \\ &= \frac{\partial f}{\partial u} \cdot (-y) + \frac{\partial f}{\partial v} \cdot x. \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 g}{\partial x^2} &= \frac{\partial}{\partial x}\left(\frac{\partial g}{\partial x}\right) = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial u} \cdot x + \frac{\partial f}{\partial v} \cdot y\right) \\ &= \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial u}\right)x + \frac{\partial f}{\partial u} + \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial v}\right)y. \end{aligned}$$

$$\begin{aligned} &= \frac{\partial^2 f}{\partial u^2} x^2 + \frac{\partial^2 f}{\partial u \partial v} \cdot xy + \frac{\partial^2 f}{\partial u} \\ &\quad + \frac{\partial^2 f}{\partial v \partial u} \cdot xy + \frac{\partial^2 f}{\partial v^2} y^2 \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 g}{\partial y^2} &= \frac{\partial}{\partial y}\left(\frac{\partial g}{\partial y}\right) = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial u}(-y) + \frac{\partial f}{\partial v}x\right). \\ &= \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial u}\right)(-y) - \frac{\partial f}{\partial u} + \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial v}\right)x \end{aligned}$$

$$\begin{aligned} &= \frac{\partial^2 f}{\partial u^2} y^2 - \frac{\partial^2 f}{\partial u \partial v} \cdot xy - \frac{\partial f}{\partial u} \\ &\quad + \frac{\partial^2 f}{\partial v \partial u} x \cdot (-y) + \frac{\partial^2 f}{\partial v^2} x^2. \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} &= (x^2 + y^2) \frac{\partial^2 f}{\partial u^2} + (x^2 + y^2) \frac{\partial^2 f}{\partial v^2} \\ &= x^2 + y^2 \end{aligned}$$

11. (10 分) 求二重积分 $\iint_D |x^2 + y^2 - 1| d\sigma$, 其中 $D = \{(x, y) | 0 \leq x \leq 1, 0 \leq y \leq 1\}$.

$$D_1 = \{(x, y) | x^2 + y^2 \leq 1\}$$

$$D_2 = \{(x, y) | 0 \leq x \leq 1, \sqrt{1-x^2} \leq y \leq 1\}$$

$$D = D_1 \cup D_2, \quad D_1 \cap D_2 = \emptyset$$

$$\iint_D |x^2 + y^2 - 1| d\sigma = \iint_{D_1} (1 - (x^2 + y^2)) d\sigma + \iint_{D_2} (x^2 + y^2 - 1) d\sigma.$$

$$\begin{aligned} \iint_{D_1} (1 - (x^2 + y^2)) d\sigma &= \iint_{D_1} (1 - r^2) d\sigma \cdot \frac{x}{r} = r \cos \theta, \quad 0 \leq \theta \leq \frac{\pi}{2}; \\ &\quad \frac{y}{r} = r \sin \theta, \quad 0 \leq r \leq 1 \\ &= \frac{\pi}{4} - \int_0^{\frac{\pi}{2}} d\theta \int_0^1 r^2 \cdot r dr = \frac{3}{8}. \end{aligned}$$

$$\begin{aligned} \iint_{D_2} (x^2 + y^2 - 1) d\sigma &= \iint_D (x^2 + y^2 - 1) d\sigma - \iint_{D_1} (x^2 + y^2 - 1) d\sigma \\ &= \iint_D (x^2 + y^2) d\sigma - \iint_D d\sigma - \iint_{D_1} (x^2 + y^2 - 1) d\sigma \\ &= \int_0^1 dx \int_0^{\sqrt{1-x^2}} (x^2 + y^2) dy - 1 + \frac{3}{8} \\ &= \frac{3}{8} - \frac{1}{3} \end{aligned}$$

$$\therefore \iint_D |x^2 + y^2 - 1| d\sigma =$$

$$\begin{aligned} &= \iint_{D_1} (1 - (x^2 + y^2)) d\sigma + \iint_{D_2} (x^2 + y^2 - 1) d\sigma \\ &= \frac{3}{8} + \frac{3}{8} - \frac{1}{3} = \frac{3}{4} - \frac{1}{3} \end{aligned}$$

12. (14 分) 验证函数 $y(x) = 1 + \frac{x^3}{3!} + \frac{x^6}{6!} + \frac{x^9}{9!} + \dots + \frac{x^{3n}}{(3n)!} + \dots$ ($-\infty < x < +\infty$) 满足微分方程

$y'' + y' + y = e^x$, 并求出幂级数 $\sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$ 的和函数。

$$y' = \frac{x^2}{2!} + \frac{x^5}{5!} + \dots + \frac{x^{3n-1}}{(3n-1)!} + \dots$$

$$y'' = x + \frac{x^4}{4!} + \dots + \frac{x^{3n-2}}{(3n-2)!} + \dots$$

$$\begin{aligned} y'' + y' + y &= \left(1 + x + \frac{x^2}{2!}\right) + \left(\frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!}\right) + \dots \\ &\quad + \left(\frac{x^{3n-2}}{(3n-2)!} + \frac{x^{3n-1}}{(3n-1)!} + \frac{x^{3n}}{(3n)!}\right) + \dots \\ &= \sum_{n=0}^{\infty} \frac{x^n}{n!} = e^x \end{aligned}$$

b). 对于 $\sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$ $x=0$ 时 $y(0)=1$ $\therefore \sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$ 的原函数
就是 $\begin{cases} y'' + y' + y = e^x \text{ 的解} \\ y(0)=1, y'(0)=0 \end{cases}$

$$\lambda^2 + \lambda + 1 = 0 \quad \lambda = \frac{-1 \pm \sqrt{1-4}}{2} = \frac{-1 \pm \sqrt{3}i}{2}$$

$$\text{令 } y^+ = ae^x$$

$$\text{通解 } y = e^{-\frac{x}{2}} (C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x) + a e^x$$

$$\begin{aligned} y'(x) &= -\frac{1}{2}e^{-\frac{x}{2}} (C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x) + \frac{1}{2}e^{-\frac{x}{2}} (-C_1 \sin \frac{\sqrt{3}}{2}x + C_2 \cos \frac{\sqrt{3}}{2}x) + ae^x \\ &+ e^{-\frac{x}{2}} (\frac{\sqrt{3}}{2}C_1 \cos \frac{\sqrt{3}}{2}x + \frac{\sqrt{3}}{2}C_2 \sin \frac{\sqrt{3}}{2}x) + \frac{1}{2}e^x \end{aligned}$$

$$\begin{cases} 1 = y(0) = a + \frac{1}{2} \\ 0 = y'(0) = -\frac{1}{2}C_1 + \frac{\sqrt{3}}{2}C_2 + \frac{1}{2} \end{cases}$$

$$C_1 = \frac{2}{3}$$

$$C_2 = 0$$

$$\therefore \sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!} = \frac{2}{3}e^{-\frac{x}{2}} \cos \frac{\sqrt{3}}{2}x + \frac{1}{3}e^x$$