

# 幂级数 收敛域 和 函数

1.  $\{a_n\}$  满足  $a_1=1$   $(n+1)a_{n+1} = (n+\frac{1}{2})a_n$  证明: 当  $|x|<1$  时, 幂级数  $\sum_{n=1}^{\infty} a_n x^n$  收敛, 并求其和函数

$$\rho = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \frac{n+\frac{1}{2}}{n+1} = 1 \quad \therefore R=1 \quad \therefore |x|<1 \text{ 时, } \sum_{n=1}^{\infty} a_n x^n \text{ 收敛}$$

$$S(x) = \sum_{n=1}^{\infty} a_n x^n \quad \text{则} \quad S'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1} = 1 + \sum_{n=2}^{\infty} n a_n x^{n-1} = 1 + \sum_{n=1}^{\infty} (n+1) a_{n+1} x^n = 1 + \sum_{n=1}^{\infty} (n+\frac{1}{2}) a_n x^n =$$

$$1 + \frac{1}{2} S(x) + x S'(x) \quad \text{即} \quad S'(x) - \frac{1}{2(1-x)} S(x) = \frac{1}{1-x}$$

$$\therefore S(x) = \frac{C}{1-x} - 2 \quad S(0)=0 \Rightarrow C=2 \quad \therefore S(x) = 2 \left( \frac{1}{1-x} - 1 \right) \quad -1 < x < 1$$

2. 关于数列收敛与幂级数收敛

$$\lim_{n \rightarrow \infty} a_n \exists$$

$$\lim_{n \rightarrow \infty} S_n \exists \quad (S_n = a_1 + a_2 + \dots + a_n)$$

①. 设正值数列  $\{a_n\}$ ,  $\{b_n\}$  满足  $b_1=1$   $b_{n+1}(b_{n+1}-b_n) = a_n$  ( $n=1, 2, \dots$ ) 则  $\{b_n\}$  收敛是级数

$\sum_{n=1}^{\infty} a_n$  收敛的 \_\_\_\_\_ 条件.

$$a_n > 0 \quad b_n > 0 \quad \therefore b_{n+1} - b_n > 0 \quad \therefore b_n \uparrow \quad b_1=1 \quad \therefore b_n \geq 1 \quad a_n = b_{n+1}(b_{n+1}-b_n) \geq b_{n+1} - b_n$$

$$\sum_{n=1}^{\infty} b_{n+1} - b_n = b_2 - b_1 + b_3 - b_2 + \dots + b_{n+1} - b_n = \lim_{n \rightarrow \infty} b_{n+1} - b_1 \quad \therefore \{b_n\} \text{ 收敛即 } \sum_{n=1}^{\infty} b_{n+1} - b_n \text{ 收敛}$$

①  $\sum a_n$  收敛  $\because a_n \geq b_{n+1} - b_n \quad \therefore \sum_{n=1}^{\infty} b_{n+1} - b_n$  也收敛 即  $\{b_n\}$  收敛

②  $\{b_n\}$  收敛 即  $\sum_{n=1}^{\infty} b_{n+1} - b_n$  收敛

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_{n+1} - b_n} = \lim_{n \rightarrow \infty} b_{n+1} \exists \quad \text{且} > 0 \text{ 同敛散} \quad \therefore \sum_{n=1}^{\infty} a_n \text{ 也收敛}$$

$\therefore$  充要条件.

② 设  $\{u_n\}$  是单调增加的有界数列, 则下列级数中收敛的是.

A.  $\sum_{n=1}^{\infty} \frac{u_n}{n}$

B.  $\sum_{n=1}^{\infty} (-1)^n \frac{1}{u_n}$

C.  $\sum_{n=1}^{\infty} (1 - \frac{u_n}{u_{n+1}})$

D.  $\sum_{n=1}^{\infty} (u_{n+1}^2 - u_n^2)$

$u_n \uparrow$  有界  $\therefore \lim_{n \rightarrow \infty} u_n = a$ .

$$S_n = \sum_{i=1}^n u_{i+1}^2 - u_i^2 = u_2^2 - u_1^2 + u_3^2 - u_2^2 + \dots + u_{n+1}^2 - u_n^2 = u_{n+1}^2 - u_1^2$$

$$\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} u_{n+1}^2 - u_1^2 \exists \lambda D.$$

$u_n$  取  $-\frac{1}{\ln(1+n)}$  A 发散

$u_n$  取  $-\frac{1}{n}$  B, C 发散

$\int_1^{+\infty} \frac{1}{x^p} dx$   $\sum_{n=1}^{\infty} \frac{1}{n^p}$  收敛  $p > 1$

$\int_1^{+\infty} \frac{\ln x}{x^p} dx$   $\sum_{n=1}^{\infty} \frac{\ln n}{n^p}$  收敛  $p > 1$

$\int_2^{+\infty} \frac{1}{x^p \ln x} dx$   $\sum_{n=2}^{\infty} \frac{1}{n^p \ln n}$   $q > 1$

$\int_2^{+\infty} \frac{1}{x^p \ln^q x} dx$   $\sum_{n=2}^{\infty} \frac{1}{n^p \ln^q n}$   $p > 1$   $p=1, q > 1$

数列

3.  $a_n = \int_0^1 x^n \sqrt{1-x^2} dx \quad (n=0, 1, 2, \dots)$  1) 证明: 数列  $\{a_n\}$  单调减少, 且  $a_n = \frac{n-1}{n+2} a_{n-2} \quad (n=2, 3, \dots)$

2) 求  $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n-1}}$

1) ①  $x = \sin t \quad a_n = \int_0^{\frac{\pi}{2}} \sin^n t - \sin^{n+2} t dt$

② 用分部积分.  $a_n = \int_0^1 x^n \sqrt{1-x^2} dx = \int_0^1 x^{n-1} x \sqrt{1-x^2} dx = \frac{1}{-2} \int_0^1 x^{n-1} d(1-x^2) \sqrt{1-x^2} =$

$$-\frac{1}{2} \times \frac{2}{3} \int_0^1 x^{n-1} d(1-x^2)^{\frac{3}{2}} = -\frac{1}{3} x^{n-1} (1-x^2)^{\frac{3}{2}} \Big|_0^1 + \frac{1}{3} \int_0^1 (1-x^2)^{\frac{3}{2}} \times (n-1) x^{n-2} dx = \frac{n-1}{3} \int_0^1 x^{n-2} (1-x^2) \sqrt{1-x^2} dx$$

$$= \frac{n-1}{3} \int_0^1 x^{n-2} \sqrt{1-x^2} dx - \frac{n-1}{3} \int_0^1 x^n \sqrt{1-x^2} dx \quad \text{即 } a_n = \frac{n-1}{3} a_{n-2} - \frac{n-1}{3} a_n$$

$$\therefore a_n = \frac{n-1}{n+2} a_{n-2} \quad (n=2, 3, \dots)$$

$$a_{n+1} - a_n = \int_0^1 x^n (x-1) \sqrt{1-x^2} dx \quad [0,1] \text{ 上 } x^n (x-1) \sqrt{1-x^2} \leq 0 \text{ 且不恒等于 } 0 \therefore a_{n+1} - a_n < 0 \text{ 即 } \{a_n\} \downarrow$$

2)  $\frac{a_n}{a_{n-1}} = \frac{n-1}{n+2} \frac{a_{n-2}}{a_{n-1}} \quad a_n \downarrow \text{ 且 } a_n > 0 \therefore \frac{n-1}{n+2} < \frac{a_n}{a_{n-1}} < 1 \therefore \lim_{n \rightarrow \infty} \frac{a_n}{a_{n-1}} = 1$