

幂级数 收敛域 和 函数

1. $\{c_n\}$ 满足 $c_1=1$ $(n+1)c_{n+1}=(n+\frac{1}{2})c_n$ 证明：当 $|x|<1$ 时，幂级数 $\sum_{n=1}^{\infty} c_n x^n$ 收敛，并求其和函数

$$r = \lim_{n \rightarrow \infty} \left| \frac{c_{n+1}}{c_n} \right| = \lim_{n \rightarrow \infty} \frac{n+\frac{1}{2}}{n+1} = 1 \quad \therefore R=1 \quad \text{i.e. } |x|<1 \text{ 时, } \sum_{n=1}^{\infty} c_n x^n \text{ 收敛}$$

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

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

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

2. 级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 设子数列 $\{a_n\}, \{b_n\}$ 满足 $b_1=1$ $b_{n+1}(b_{n+1}-b_n)=a_n$ ($n=1, 2, \dots$) 则 $\{b_n\}$ 收敛是收敛

$\sum_{n=1}^{\infty} a_n$ 收敛的 — 条件。

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

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

② $\sum a_n$ 收敛 $\therefore a_n \geq b_{n+1}-b_n \quad \therefore \sum b_{n+1}-b_n$ 收敛 由 $\{b_n\}$ 收敛.

$$\text{③ } \{b_n\} \text{ 收敛} \text{ 由 } \sum_{n=1}^{\infty} b_{n+1}-b_n \text{ 收敛.} \quad \lim_{n \rightarrow \infty} \frac{a_n}{b_{n+1}-b_n} = \lim_{n \rightarrow \infty} b_{n+1} \quad \exists M > 0 \text{ 因数} \quad \therefore \sum_{n=1}^{\infty} a_n \text{ 收敛}$$

i. 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。

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

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

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

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

$$u_n \uparrow \text{有界} \quad i. \lim_{n \rightarrow \infty} u_n = a. \quad S_n = \sum_{i=1}^n u_{i+1}^2 - u_i^2 = u_2^2 - u_1^2 + u_3^2 - u_2^2 + \dots + u_{n+1}^2 - u_n^2 = u_{n+1}^2 - u_1^2$$

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

$$u_n \text{ 极限} = \frac{1}{\ln(1+n)} \quad A \text{ 发散} \quad u_n \text{ 极限} = \frac{1}{n} \quad B, C \text{ 发散}$$

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

收敛

$$p > 1$$

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

发散

$$p > 1$$

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

$$q > 1$$

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

$$p > 1$$

$$p=1 \quad q > 1$$

数列

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

(i) $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n-1}}$

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

② 高阶导数法. $a_n = \int_0^1 x^n \sqrt{1-x^2} dx = \int_0^1 x^n x \sqrt{1-x^2} dx = \int_0^1 x^{n-1} \sqrt{1-x^2} dx = -\frac{1}{2} \times \frac{2}{5} \int_0^1 x^{n-1} d(1-x^2)^{\frac{3}{2}} = -\frac{1}{3} x^{n-1} (1-x^2)^{\frac{3}{2}} \Big|_0^1 + \frac{1}{3} \int_0^1 (1-x^2)^{\frac{3}{2}} \times (n-1) x^{n-2} dx = \frac{n-1}{3} \int_0^1 x^{n-2} (1-x^2) \sqrt{1-x^2} dx = \frac{n-1}{3} \int_0^1 x^{n-2} \sqrt{1-x^2} dx - \frac{n-1}{3} \int_0^1 x^n \sqrt{1-x^2} dx$

由 $a_n = \frac{n-1}{3} a_{n-2} - \frac{n-1}{3} a_n$

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

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

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