期中自测题答案

Chengfeng Shen

Peking University

2024年11月6日

1. (本题满分 15 分) 求下列极限:

(1)(5分)

$$\lim_{n\to\infty}\frac{n!}{n^n};$$

解: 对任意的 $n \ge 2$, 有

$$0 < \frac{n!}{n^n} = \left(\frac{1}{n}\right) \left(\frac{2}{n}\right) \cdots \left(\frac{n}{n}\right) \le \frac{1}{n}.$$

因为

$$\lim_{n \to \infty} \frac{1}{n} = 0,$$

由夹逼定理知原极限为 0.

(2)(5分)

$$\lim_{x \to 0} \frac{(3 + 2\sin x)^x - 3^x}{\tan^2 x};$$

解: 利用等价无穷小方法.

$$\lim_{x \to 0} \frac{(3 + 2\sin x)^x - 3^x}{\tan^2 x}$$

$$= \lim_{x \to 0} \frac{(3 + 2\sin x)^x - 3^x}{x^2}$$

$$= \lim_{x \to 0} \frac{3^x \left[\left(1 + \frac{2\sin x}{3} \right)^x - 1 \right]}{x^2}$$

$$= \lim_{x \to 0} \frac{\exp\{x \ln\left(1 + \frac{2\sin x}{3} \right) \} - 1}{x^2}$$

$$= \lim_{x \to 0} \frac{\ln\left(1 + \frac{2\sin x}{3} \right)}{x}$$

$$= \lim_{x \to 0} \frac{2\sin x}{3x}$$

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

(3)(5分)

$$\lim_{n \to \infty} \frac{\left[1^a + 3^a + \dots + (2n-1)^a\right]^{b+1}}{\left[2^b + 4^b + \dots + (2n)^b\right]^{a+1}} (a, b \neq -1).$$

解: 构造黎曼和.

$$\lim_{n \to \infty} \frac{\left[1^a + 3^a + \dots + (2n-1)^a\right]^{b+1}}{\left[2^b + 4^b + \dots + (2n)^b\right]^{a+1}}$$

$$= 2^{a-b} \lim_{n \to \infty} \frac{\left[\frac{1}{n}\left(\left(\frac{1}{2n}\right)^a + \left(\frac{3}{2n}\right)^a + \dots + \left(\frac{2n-1}{2n}\right)^a\right)\right]^{b+1}}{\left[\frac{1}{n}\left(\left(\frac{2}{2n}\right)^b + \left(\frac{4}{2n}\right)^b + \dots + \left(\frac{2n}{2n}\right)^b\right)\right]^{a+1}}$$

$$= 2^{a-b} \frac{\left(\int_0^1 x^a dx\right)^{b+1}}{\left(\int_0^1 x^b dx\right)^{a+1}}$$

$$= 2^{a-b} \frac{(b+1)^{a+1}}{(a+1)^{b+1}}.$$

2. (本题满分 10 分) 设定义在 $(-\infty,1)$ 上的函数 f(x) 的解析式为

$$f(x) = \frac{1+x}{\sqrt{1-x}}.$$

对任意的 $n \in \mathbb{N}_+$, 求 $f^{(n)}(x)$.

解: n = 1 时,

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

 $n \ge 2$ 时,由某布尼茨公式:

$$f^{(n)}(x) = \left[(1+x) \left(\frac{1}{\sqrt{1-x}} \right) \right]^{(n)}$$

$$= (1+x) \left(\frac{1}{\sqrt{1-x}} \right)^{(n)} + n \left(\frac{1}{\sqrt{1-x}} \right)^{(n-1)}$$

$$= (1+x) \frac{(2n-1)!!}{2^n} (1-x)^{-\frac{2n+1}{2}} + n \frac{(2n-3)!!}{2^{n-1}} (1-x)^{-\frac{2n-1}{2}}.$$

3. (本题满分 15 分) 求下列不定积分:

(1)(5分)

$$\int \frac{dx}{x^4 (x^2 + 1)};$$

解: 注意到

$$\frac{1}{x^4(x^2+1)} = \frac{1}{x^2+1} - \frac{x^2-1}{x^4},$$

从而

$$\int \frac{dx}{x^4 (x^2 + 1)}$$
=
$$\int \left(\frac{1}{x^2 + 1} - \frac{x^2 - 1}{x^4}\right) dx$$
=
$$\arctan x + \frac{1}{x} - \frac{1}{3x^3} + C.$$

$$\int \frac{\cos 2x}{\sin^4 x + \cos^4 x} dx;$$

解: 由 $\sin^2 x + \cos^2 x = 1$, 有 $\sin^4 x + \cos^4 x = 1 - 2\sin^2 x \cos^2 x$. 从而

$$\int \frac{\cos 2x}{\sin^4 x + \cos^4 x} dx$$

$$= \int \frac{\cos 2x}{1 - 2\sin^2 x \cos^2 x} dx$$

$$= \int \frac{\cos 2x}{1 - \frac{\sin^2 2x}{2}} dx$$

$$= \int \frac{d\sin 2x}{2 - \sin^2 2x}$$

$$= \frac{1}{2\sqrt{2}} \ln \left| \frac{\sin 2x + \sqrt{2}}{\sin 2x - \sqrt{2}} \right| + C.$$

(3)(5 分) $\int \frac{xe^x dx}{\sqrt{1+e^x}}.$

解: 注意到

$$d\sqrt{1 + e^x} = \frac{1}{2} \frac{e^x}{\sqrt{1 + e^x}},$$

有

$$\int \frac{xe^x dx}{\sqrt{1+e^x}}$$

$$= \int 2x d\sqrt{1+e^x}$$

$$= 2x\sqrt{1+e^x} - \int 2\sqrt{1+e^x} dx$$

$$(t = e^x) = 2x\sqrt{1+e^x} - \int \frac{2\sqrt{1+t}}{t} dt$$

$$(y = \sqrt{1+t}) = 2x\sqrt{1+e^x} - \int \frac{4y^2}{y^2 - 1} dy$$

$$= 2x\sqrt{1+e^x} - \int \left(4 - 2\left(\frac{1}{y+1} - \frac{1}{y-1}\right)\right) dy$$

$$= 2x\sqrt{1+e^x} - 4y + 2\ln\left(\frac{y+1}{y-1}\right) + C$$

$$= 2x\sqrt{1+e^x} - 4\sqrt{1+e^x} + 2\ln\frac{\sqrt{1+e^x} + 1}{\sqrt{1+e^x} - 1} + C.$$

4. (本题满分 15 分) 求下列定积分:

(1)(5 分)
$$\int_{2}^{2} \min\left\{\frac{1}{|x|}, x^{2}\right\} dx;$$

解: 注意到 $\min\left\{\frac{1}{|x|},x^2\right\}$ 是偶函数,且在 $0 \le x \le 1$ 时, $x^2 \le \frac{1}{|x|}$;在 1 < x < 2 时, $\frac{1}{|x|} < x^2$. 从而

$$\int_{-2}^{2} \min\left\{\frac{1}{|x|}, x^2\right\} dx = 2\left(\int_{0}^{1} x^2 dx + \int_{1}^{2} \frac{1}{x} dx\right) = \frac{2}{3} + 2\ln 2.$$

(2)(5 分)
$$\int_0^{\pi} \frac{x \sin x}{1 + \cos^2 x} dx;$$

解: 利用对称性. 注意到

$$\frac{x \sin x}{1 + \cos^2 x} + \frac{(\pi - x)\sin(\pi - x)}{1 + \cos^2(\pi - x)} = \frac{\pi \sin x}{1 + \cos^2 x}.$$

从而

$$\int_0^\pi \frac{x \sin x}{1 + \cos^2 x} dx = \int_0^{\frac{\pi}{2}} \frac{\pi \sin x}{1 + \cos^2 x} = -\pi \arctan(\cos x) \, \big|_0^{\frac{\pi}{2}} = \frac{\pi^2}{4}.$$

(3)(5 分)
$$\int_0^1 x^{m-1} (1-x)^{n-1} dx \ (m, n \in \mathbb{N}_+);$$

解: 利用分部积分构造递推. 记

$$B(m,n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx.$$

当 n > 1 时,

$$B(m.n) = \frac{1}{m} \int_0^1 (1-x)^{n-1} dx^m = \frac{x^m (1-x)^{n-1}}{m} \Big|_0^1 + \frac{n-1}{m} \int_0^1 x^m (1-x)^{n-2} dx = \frac{n-1}{m} B(m+1, n-1).$$

n=1 时,

$$B(m,1) = \int_0^1 x^{m-1} dx = \frac{1}{m}.$$

从而

$$B(m,n) = \frac{(n-1)(n-2)\cdots(n-(n-1))}{m(m+1)\cdots(m+n-2)}B(m+n-1,1) = \frac{(n-1)!(m-1)!}{(m+n-1)!}.$$

5. (本题满分 10 分) 设 $\{x_n\}$ 为正数列,且满足

$$x_{n+1} + \frac{1}{x_n} < 2, \ n \in \mathbb{N}_+.$$

证明数列 $\{x_n\}$ 收敛,并求出其极限.

证明: 因为 $\{x_n\}$ 是正序列,所以对任意的 $n \in \mathbb{N}_+$,有

$$\frac{1}{x_n} < x_{n+1} + \frac{1}{x_n} < 2,$$

从而 $x_n > \frac{1}{2}$. 此外,由

$$x_{n+1} + \frac{1}{x_n} < 2 \le x_n + \frac{1}{x_n}$$

知 $x_{n+1} < x_n$. 从而序列 $\{x_n\}$ 单调递减、有下界、故极限存在、设极限为 $\ell \geq \frac{1}{2}$. 对

$$x_{n+1} + \frac{1}{x_n} < 2$$

两端取极限, 得

$$\ell + \frac{1}{\ell} \le 2,$$

从而 $\ell=1$, 即序列 $\{x_n\}$ 的极限为 1.

6. (本题满分 10 分) 设 $f \in C[a,b]$,且存在常数 $M, \eta > 0$,使得对任意的 $[\alpha, \beta] \subseteq [a,b]$,恒有

$$\left| \int_{\alpha}^{\beta} f(x) dx \right| \le M \left(\beta - \alpha \right)^{1+\eta}.$$

证明: $f \equiv 0$.

证明: 用反证法. 若 $f \neq 0$,则存在 $x_0 \in [a,b], f(x_0) \neq 0$. 不妨设 $f(x_0) > 0$ 且 $x_0 < b$. 由 f 的连续性,存在 $0 < \delta < b - x_0$,使得当 $x \in [x_0, x_0 + \delta]$ 时, $f(x) \geq \frac{f(x_0)}{2}$. 从而,任取 $x_0 \leq \alpha < \beta < x_0 + \delta$,有

$$\frac{f(x_0)}{2}(\beta - \alpha) \le \left| \int_{\alpha}^{\beta} f(x) dx \right| \le M(\beta - \alpha)^{1+\eta},$$

化简得

$$\frac{f(x_0)}{2M} \le (\beta - \alpha)^{\eta}. \tag{0.1}$$

由 α , β 的任意性, 可取 $x_0 \le \alpha < \beta < x_0 + \delta$, 使得

$$\beta - \alpha < \left(\frac{f(x_0)}{2M}\right)^{\frac{1}{\eta}},$$

此时(0.1)不成立,矛盾. 从而原命题成立, 即 $f \equiv 0$.

7. (本题满分 10 分) 设 n 次首一多项式 p(x) 有 n 个实零点 $x_1 \le x_2 \le \cdots \le x_n$. (1)(5 分) 求 p'(x) (用 x_1, \dots, x_n 表示).

解: 由题意,

$$p(x) = (x - x_1) \cdots (x - x_n).$$

从而

$$p'(x) = \sum_{k=1}^{n} \frac{p(x)}{x - x_k}.$$

(2)(5 分) 证明:对任意的 $x \in \mathbb{R}$,有

$$[p'(x)]^2 - p(x)p''(x) \ge 0.$$

证明: 易计算得:

$$p''(x) = \sum_{1 \le i, j \le n, i \ne j} \frac{p(x)}{(x - x_i)(x - x_j)}.$$

结合 (1) 知

$$(p'(x))^2 - p(x)p''(x) = \left(\sum_{k=1}^n \frac{p(x)}{x - x_k}\right)^2 - \sum_{1 \le i, j \le n, i \ne j} \frac{p^2(x)}{(x - x_i)(x - x_j)} = \sum_{k=1}^n \frac{p^2(x)}{(x - x_k)^2} \ge 0.$$

8. (本题满分 15 分)

(1)(5 分) 设 $k \in \mathbb{N}_{+}$. 证明:

$$\int_0^{2\pi} \left(\frac{\sin 2kx}{\sin x} \right) dx = 0.$$

证明: 注意到

$$\sin x (\cos x + \cos 3x + \dots + \cos(2k - 1)x)$$

$$= \frac{\sin 2x - \sin 0}{2} + \frac{\sin 4x - \sin 2x}{2} + \dots + \frac{\sin 2kx - \sin(2k - 2)x}{2}$$

$$= \frac{\sin 2kx}{2},$$

从而

$$\frac{\sin 2kx}{\sin x} = 2\left(\cos x + \cos 3x + \dots \cos(2k-1)x\right).$$

故

$$\int_0^{2\pi} \left(\frac{\sin 2kx}{\sin x} \right) dx = \int_0^{2\pi} 2(\cos x + \cos 3x + \dots \cos (2k-1)x) dx = 0.$$

(2)(10 分) 设 $n \in \mathbb{N}_{+}$. 证明:

$$\int_0^{\frac{\pi}{2}} \left(\frac{\sin nx}{\sin x} \right)^2 dx = \frac{n\pi}{2}.$$

证明: n 为偶数时, 由 (1) 知,

$$\frac{\sin nx}{\sin x} = 2\left(\cos x + \cos 3x + \dots + \cos(n-1)x\right).$$

从而,

$$\left(\frac{\sin nx}{\sin x}\right)^{2} = 4\left(\cos x + \cos 3x + \dots \cos(n-1)x\right)^{2}$$

$$= 4\left(\sum_{k=1}^{\frac{n}{2}}\cos^{2}(2k-1)x + \sum_{1 \le i,j \le \frac{n}{2}, i \ne j}\cos(2i-1)x\cos(2j-1)x\right)$$

$$= 4\left(\sum_{k=1}^{\frac{n}{2}}\frac{1 + \cos 2(2k-1)x}{2} + \sum_{1 \le i,j \le \frac{n}{2}, i \ne j}\frac{\cos 2(i+j)x + \cos 2(i-j)x}{2}\right)$$

$$= n + 2\left(\sum_{k=1}^{\frac{n}{2}}\cos 2(2k-1)x + \sum_{1 \le i,j \le \frac{n}{2}, i \ne j}\cos 2(i+j)x + \cos 2(i-j)x\right).$$

注意到对任意的 $m \in \mathbb{Z} - \{0\}$, 有

$$\int_0^{\frac{\pi}{2}} \cos 2mx dx = \frac{\sin 2mx}{2m} \Big|_0^{\frac{\pi}{2}} = 0, \tag{0.2}$$

所以

$$\int_{0}^{\frac{\pi}{2}} \left(\frac{\sin nx}{\sin x}\right)^{2} dx$$

$$= \int_{0}^{\frac{\pi}{2}} n + 2 \left(\sum_{k=1}^{\frac{n}{2}} \cos 2(2k-1)x + \sum_{1 \le i, j \le \frac{n}{2}, i \ne j} \cos 2(i+j)x + \cos 2(i-j)x\right) dx$$

$$= \int_{0}^{\frac{\pi}{2}} n dx$$

$$= \frac{n\pi}{2}.$$

n 为奇数时,注意到

$$\sin x(\cos 2x + \cos 4x + \dots + \cos(n-1)x)$$

$$= \frac{\sin 3x - \sin x}{2} + \frac{\sin 5x - \sin 3x}{2} + \dots + \frac{\sin nx - \sin(n-2)x}{2}$$

$$= \frac{\sin nx - \sin x}{2},$$

从而

$$\frac{\sin nx}{\sin x} = 1 + 2\left(\cos 2x + \cos 4x + \dots + \cos(n-1)x\right),$$

$$\left(\frac{\sin nx}{\sin x}\right)^{2} = 1 + 4\left(\sum_{k=1}^{\frac{n-1}{2}}\cos 2kx\right) + 4\left(\cos 2x + \cos 4x + \dots \cos(n-1)x\right)^{2}$$

$$= 1 + 4\left(\sum_{k=1}^{\frac{n-1}{2}}\cos 2kx\right) + 4\left(\sum_{k=1}^{\frac{n-1}{2}}\cos^{2}2kx + \sum_{1 \le i,j \le \frac{n-1}{2},i \ne j}\cos 2ix\cos 2jx\right)$$

$$= 1 + 4\left(\sum_{k=1}^{\frac{n-1}{2}}\cos 2kx\right) + 4\left(\sum_{k=1}^{\frac{n-1}{2}}\frac{1 + \cos 4kx}{2} + \sum_{1 \le i,j \le \frac{n-1}{2},i \ne j}\cos 2(i+j)x + \cos 2(i-j)x\right)$$

$$= n + 4\left(\sum_{k=1}^{\frac{n-1}{2}}\cos 2kx\right) + 2\left(\sum_{k=1}^{\frac{n-1}{2}}\cos 4kx + \sum_{1 \le i,j \le \frac{n-1}{2},i \ne j}\cos 2(i+j)x + \cos 2(i-j)x\right)\right).$$

$$\begin{split} & \int_0^{\frac{\pi}{2}} \left(\frac{\sin nx}{\sin x}\right)^2 dx \\ & = \int_0^{\frac{\pi}{2}} n + 4 \left(\sum_{k=1}^{\frac{n-1}{2}} \cos 2kx\right) + 2 \left(\sum_{k=1}^{\frac{n-1}{2}} \cos 4kx + \sum_{1 \le i, j \le \frac{n-1}{2}, i \ne j} \cos 2(i+j)x + \cos 2(i-j)x\right) dx \\ & = \int_0^{\frac{\pi}{2}} n dx \\ & = \frac{n\pi}{2}. \end{split}$$

综上,对任意的 $n \in \mathbb{N}_+$,有

$$\int_0^{\frac{\pi}{2}} \left(\frac{\sin nx}{\sin x} \right)^2 dx = \frac{n\pi}{2}.$$