

习题4.3

$$\begin{aligned}
 4. (1) \quad y &= 1 + \frac{2x}{1-x+x^2} \\
 &= 1 + 2x + \frac{-2x^3+2x^2}{1-x+x^2} \\
 &= 1 + 2x + 2x^2 + \frac{-2x^4}{1-x+x^2} \\
 &= 1 + 2x + 2x^2 - 2x^4 + \frac{-2x^5+2x^6}{1-x+x^2} \\
 &= 1 + 2x + 2x^2 - 2x^4 + O(x^4)
 \end{aligned}$$

上下次数最小的拿出来

$$\begin{aligned}
 4. (6) \quad y &= \frac{x-2}{x^2-4x} = \frac{x-2}{(x-2)^2-4} \\
 \text{令 } x-2=t, \text{ 则 } y &= \frac{t}{t^2-4} \\
 &= -\frac{t}{4} + \frac{t^3/4}{t^2-4} \\
 &= -\frac{t}{4} - \frac{t^3}{16} + \frac{t^5/16}{t^2-4} \\
 &= -\frac{t}{4} - \frac{t^3}{16} - \frac{t^5}{64} \dots - \frac{t^{2n-1}}{4^n} + O(t^{2n}) \\
 \therefore y &= -\frac{x-2}{4} - \frac{(x-2)^3}{16} - \dots - \frac{(x-2)^{2n-1}}{4^n} + \\
 &\quad O((x-2)^{2n})
 \end{aligned}$$

$$\begin{aligned}
 (8) \quad y &= \frac{1}{2} \ln(1+x) - \frac{1}{2} \ln(1-x) \\
 \ln(1+x) &= x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + \\
 &\quad (-1)^{n-1} \cdot \frac{x^n}{n} + O(x^n) \\
 \ln(1-x) &= -x - \frac{x^2}{2} - \frac{x^3}{3} - \dots - \\
 &\quad - \frac{x^n}{n} + O(x^n)
 \end{aligned}$$

$$\begin{aligned}
 1. \quad y &= \frac{1}{2} \ln(1+x) - \frac{1}{2} \ln(1-x) \\
 &= \frac{1}{2} (2x + \frac{2}{3}x^3 + \frac{2}{5}x^5 + \dots + \frac{(-1)^{n+1}}{n}x^n) \\
 &\quad + O(x^n) \\
 &= x + \frac{x^3}{3} + \frac{x^5}{5} + \dots + \frac{[(-1)^{n+1}+1] \cdot x^n}{2n} + O(x^n)
 \end{aligned}$$

$$\begin{aligned}
 (9) \quad e^x &= 1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots + \frac{x^n}{n!} + O(x^n) \\
 -\frac{1}{x^2} &\text{ 在 } x=0 \text{ 处无展开} \\
 \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x^2}}}{x^n} &= \lim_{x \rightarrow 0} \frac{\frac{1}{x^n}}{e^{\frac{1}{x^2}}} = \lim_{x \rightarrow 0} \frac{n \cdot \frac{1}{x^{n+1}}}{-2 \cdot \frac{1}{x^3} \cdot e^{\frac{1}{x^2}}} \\
 &= \frac{n}{2} \cdot \lim_{x \rightarrow 0} \frac{\frac{1}{x^{n-2}}}{e^{\frac{1}{x^2}}} = \frac{n}{2} \cdot \frac{n-2}{2} \lim_{x \rightarrow 0} \frac{x^{\frac{n-4}{2}}}{e^{\frac{1}{x^2}}} \\
 &= \dots = 0. \text{ 故 } e^{-\frac{1}{x^2}} = O(x^n) \\
 \therefore y &= O(x^n) \quad \text{订正在后}
 \end{aligned}$$

$$\begin{aligned}
 5. (1) \quad \ln(1+\frac{1}{x}) &= \frac{1}{x} - \frac{1}{2x^2} + O(\frac{1}{x^2}) \\
 \lim_{x \rightarrow \infty} [x - x^2 \ln(1+\frac{1}{x})] \\
 &= \lim_{x \rightarrow \infty} [x - x^2 (\frac{1}{x} - \frac{1}{2x^2} + O(\frac{1}{x^2}))] \\
 &= \lim_{x \rightarrow \infty} [x - x + \frac{1}{2} + O(1)] \\
 &= \frac{1}{2}
 \end{aligned}$$

$$(2) \cos x = 1 - \frac{x^2}{2} + \frac{x^4}{24} + o(x^4)$$

$$\sin x = x + o(x)$$

$$\sin^2 x = x^2 + o(x^4)$$

$$e^{x^2} = 1 + x^2 + \frac{x^4}{2} + o(x^4)$$

$$\sqrt{1+x^2} = 1 + \frac{1}{2}x^2 - \frac{1}{8}x^4 + o(x^4)$$

$$\lim_{x \rightarrow 0} \frac{1}{x^2 + o(x^4)} \cdot \frac{\frac{x^2}{2} + 1 - 1 - \frac{1}{2}x^2 + \frac{1}{8}x^4 + o(x^4)}{(1 - \frac{x^2}{2} + \frac{x^4}{24} - 1 - x^2 - \frac{x^4}{2} + o(x^4))}$$

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{8}x^4 + o(x^4)}{\frac{1}{8}x^4 + o(x^4)}$$

不一定上下均展到 x^4

$$\lim_{x \rightarrow 0} \frac{1}{x^2 + o(x^4)} \cdot \frac{\frac{1}{8}x^4 + o(x^4)}{-\frac{3}{2}x^2 + o(x^2)} = \frac{\frac{1}{8}x^4 + o(x^4)}{-\frac{3}{2}x^2 + o(x^4)} = -\frac{1}{12}$$

$$7. (2) \ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots + (-1)^{n-1} \frac{x^n}{n} + o(x^n)$$

$$\ln(1+0.02) = 0.02 - \frac{0.02^2}{2} + \frac{0.02^3}{3} - \dots$$

$$= 0.019802626 \approx 0.019803$$

四章复习题

$$9. f(x) = f(0) + \frac{f'(0)}{1!}x + \frac{f''(3)}{2!}x^2$$

$$f(1) = f(0) + f'(0) \cdot 1 + \frac{f''(3)}{2}$$

$$\therefore f'(0) = -\frac{f''(3)}{2} \therefore |f'(0)| \leq \frac{M}{2}$$

$$\text{同理: } f(x) = f(1) + f'(1)(x-1) + \frac{f''(3)}{2}(x-1)^2$$

$$\therefore f'(1) = -\frac{f''(3)}{2}, |f'(1)| \leq \frac{M}{2}$$

$$\forall x_0 \in [0, 1]$$

$$f(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{f''(3)}{2}(x-x_0)^2$$

$$f(0) = f(x_0) - f'(x_0) \cdot x_0 + \frac{f''(3)}{2} \cdot \frac{x_0^2}{2}$$

$$f(1) = f(x_0) + f'(x_0)(1-x_0) + \frac{f''(3)}{2} \cdot \frac{(x_0-1)^2}{2}$$

$$-f'(x_0) \cdot x_0 + \frac{f''(3)}{2} \cdot \frac{x_0^2}{2} = f'(x_0)(1-x_0) + \frac{f''(3)}{2} \cdot \frac{(x_0-1)^2}{2}$$

$$\therefore f'(x_0) = \frac{f''(3)}{2} \cdot \frac{x_0^2}{2} - \frac{f''(3)}{2} \cdot \frac{(x_0-1)^2}{2}$$

$$\therefore |f'(x_0)| \leq |f''(3)| \cdot \frac{x_0^2}{2} + |f''(3)| \cdot \frac{(x_0-1)^2}{2}$$

$$\leq M \cdot \left[\frac{x_0^2 + (x_0-1)^2}{2} \right] \leq \frac{M}{2}$$

$$x_0 \in [0, 1]$$

证毕

11. 设 $f(x_0) = -1$.

$$f(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{f''(\xi)}{2}(x-x_0)^2 \quad (3)$$

$$f(1) = f(x_0) + f'(x_0)(1-x_0) + \frac{f''(\xi_1)}{2}(1-x_0)^2$$

$$f(0) = f(x_0) + f'(x_0)(-x_0) + \frac{f''(\xi_2)}{2}(x_0)^2$$

$$\therefore f'(x_0) = f''(\xi_2) \frac{x_0^2}{2} - f''(\xi_1) \frac{(1-x_0)^2}{2}$$

$$\therefore f''(\xi_2) x_0^2 = f''(\xi_1) (1-x_0)^2$$

$$\text{又 } 0 = -1 + \frac{f''(\xi_1)}{2}(1-x_0)^2$$

$$0 = -1 + \frac{f''(\xi_2)}{2}(x_0)^2$$

$$\therefore f''(\xi_1) = \frac{2}{(1-x_0)^2} \quad f''(\xi_2) = \frac{2}{(x_0)^2}$$

$$\frac{f''(\xi_1) + f''(\xi_2)}{2} = \frac{1}{(1-x_0)^2} + \frac{1}{(x_0)^2} \geq 8$$

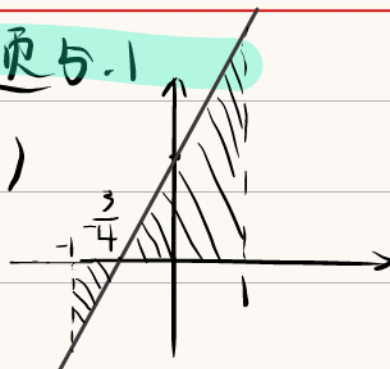
由导函数达布定理.

$\exists \xi \in (\xi_2, \xi_1)$ 使

$$f'(\xi) = \frac{f''(\xi_1) + f''(\xi_2)}{2} \geq 8$$

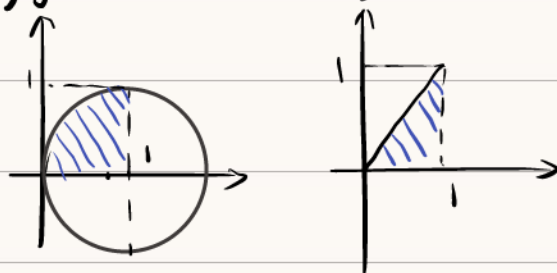
证毕

习题 5.1



$$\int_{-1}^1 (3+4x) dx = \frac{7}{4} \times 1/2 - \frac{1}{4} \times 1/2 = 6$$

$$(4) \int_0^1 (\sqrt{2x-x^2} - x) dx = \int_0^1 (\sqrt{2x-x^2}) dx - \int_0^1 x dx$$



$$\therefore \text{原式} = \frac{\pi}{4} - \frac{1}{2}$$

订正: 4.3 的 4.19

记 $g(x) = e^{-\frac{1}{x^2}}$
 当 $x \neq 0$ 时, $f'(x) = \frac{2}{x^3} \cdot e^{-\frac{1}{x^2}}$
 但 $g(x)$ 在 $x=0$ 处不连续. 故
 $f'(0) = \lim_{x \rightarrow 0} \frac{f'(x)}{x} = \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x^2}}}{x}$; 令 $\frac{1}{x} = t$
 ($t \rightarrow \infty$). 则 $f'(0) = \lim_{t \rightarrow \infty} \frac{t}{e^{t^2}} = 0$

以下断言. $x \neq 0$ 时,
 $f^{(n)}(x) = P_n(\frac{1}{x}) \cdot e^{-\frac{1}{x^2}}$. 其中 P_n 为
 多项式. 可知, $n=1$ 时, 断

言成立, 假设 $n=k$ 时成立,

$$f^{(k+1)}(x) = P'_k(\frac{1}{x}) \cdot (-\frac{1}{x^2}) e^{-\frac{1}{x^2}} + P_k(\frac{1}{x}) \cdot \frac{2}{x^3} e^{-\frac{1}{x^2}}$$

$$\text{取 } P_{k+1}(u) = 2u^3 P_k(u) - u^2 P'_k(u)$$

即可.

$$f^{(2)}(0) = \lim_{x \rightarrow 0} \frac{f^{(1)}(x) - f^{(1)}(0)}{x - 0} = 0$$

...

$$f^{(n)}(0) = \lim_{x \rightarrow 0} \frac{f^{(n-1)}(x) - f^{(n-1)}(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{\frac{1}{x} P_{n-1}(\frac{1}{x})}{e^{\frac{1}{x^2}}} = 0$$

$\therefore f(x)$ 的泰勒展开为

$$f(x) = O(x^n)$$

$$\text{补证 } \lim_{t \rightarrow \infty} \frac{t^n}{e^{t^2}} = 0$$

$$\text{令原式} = M. \quad M \leq \lim_{t \rightarrow +\infty} \frac{t^n}{e^{t^2}}$$

记后者为 N .

$$\ln N = n \ln t - t^2. \quad t > n \text{ 时,}$$

$$\ln N < n(\ln t - t) = n(-t - \ln \frac{1}{t})$$

$$\lim_{t \rightarrow +\infty} -t - \ln \frac{1}{t} = -\lim_{t \rightarrow +\infty} (t + \ln \frac{1}{t})$$

$$= -\lim_{t \rightarrow +\infty} (\ln e^{t + \ln \frac{1}{t}}) = -\infty$$

$$\therefore \ln N \rightarrow -\infty \quad \therefore N \rightarrow 0$$

$$20 < M < N \quad \therefore \lim_{t \rightarrow \infty} M = 0$$

定理 5.1.4 改正后

$f(x)$ 在 $[a, b]$ 上有界, 且只有有限个不连续点, 则 $f \in R[a, b]$.

假设 f 在 $[a, b]$ 上仅一个间断点 $x = b$. 则 f 在 $[a, b]$ 上有界.

$|f(x)| \leq M$ ($a \leq x \leq b$). 取

$c \in (a, b)$ 使 $b - c < \frac{\epsilon}{4M}$

则 $f \in C[a, c]$. 则 $f \in R[a, c]$

则 $\exists [a, c]$ 的一个分割:

$T_1: a = x_0 < x_1 < x_2 < \dots < x_n = c$. 使

$U(f, T_1) - L(f, T_1) < \frac{\epsilon}{2}$

现考虑 $[a, b]$ 的分割 T_2 :

$a = x_0 < x_1 < x_2 < \dots < x_{n-1} < x_n = c < b$, $x \in (x_i, x_{i+1})$, $i \leq n-1$ 且 $i \in \mathbb{N}^*$)

$\sup\{f(x) | c \leq x \leq b\} - \inf\{f(x) | c \leq x \leq b\}$ 由极限保序性.

$\leq 2M$ 于是

$0 \leq U(f, T_2) - L(f, T_2)$

$\leq [U(f, T_1) - L(f, T_1)] + 2M \cdot \frac{\epsilon}{4M}$

$< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$

$\therefore f \in R[a, b]$

即当 $f(x)$ 有有限个间断点时

记为 b_1, b_2, \dots, b_n . 则

$f(x)$ 在 $[a, b_1], [b_1, b_2], \dots, [b_n, b]$ 上可积, 则 $f(x)$ 在 $[a, b]$ 上可积

改正后

习题 5.1.2 题

由 $f(x) \leq g(x)$. 故 $\forall [a, b]$ 的分割 $T: a = x_0 < x_1 < x_2 < \dots < x_n = b$

$\sup f(x) \leq \sup g(x)$ (对于所有 $x_1 < x < x_{i+1}$, $i \leq n-1$ 且 $i \in \mathbb{N}^*$)

同样 $\inf f(x) \leq \inf g(x)$ ($\forall x \in (x_i, x_{i+1})$, $i \leq n-1$ 且 $i \in \mathbb{N}^*$)

由极限保序性.

可知 $T \rightarrow 0$ 时, $L(f, T) = U(f, T)$

$L(g, T) = U(g, T)$ 而

$L(f, T) \leq L(g, T)$ $U(f, T) \leq U(g, T)$

$\therefore \int_a^b f(x) dx \leq \int_a^b g(x) dx$

反之并不成立

4. $\forall \varepsilon > 0, \exists |\mathcal{T}| < \delta,$

$$U(f, \mathcal{T}) - L(f, \mathcal{T}) < d^2 \varepsilon$$

故 $U(\frac{1}{f}, \mathcal{T}) - L(\frac{1}{f}, \mathcal{T})$

$$= \sum_{i=1}^n \sup_{\eta, \zeta \in [x_{i-1}, x_i]} (\frac{1}{f(\eta)} - \frac{1}{f(\zeta)}) (x_i - x_{i-1})$$

$$= \sum_{i=1}^n \sup_{\eta, \zeta \in [x_{i-1}, x_i]} \frac{f(\zeta) - f(\eta)}{f(\eta)f(\zeta)} (x_i - x_{i-1}) \leq$$

$$\frac{1}{d^2} (U(f, \mathcal{T}) - L(f, \mathcal{T})) < \varepsilon$$

故得证

(b) $F(x)$ 可积.

$\forall x_1, x_2 \in [a, b], x_1 \geq x_2.$

有 $F(x_1) - F(x_2) = \sup_{x \in [a, x_1]} f(x) -$

$\sup_{x \in [a, x_2]} f(x) \geq 0$

$[a, x_2] \therefore F(x)$ 单调不减

由定理 5.1.5. $f(x) \in R[a, b]$

改正: 定理 5.1.4:

不妨设 f 在 $[a, b]$ 上仅有

一个间断点 b . f 在 $[a, b]$

上有界; $|f(x)| \leq M (a \leq x \leq b)$

$\forall \varepsilon > 0$, 取 $c \in (a, b)$ 且

$$b - c < \frac{\varepsilon}{4M+1}; f \in C[a, c]$$

$\therefore f \in R[a, c] \therefore \exists$ 分割:

$$\mathcal{T}_1: a = x_0 < x_1 < x_2 < \dots < x_n = c$$

$$\text{s.t. } U(f, \mathcal{T}_1) - L(f, \mathcal{T}_1) < \frac{\varepsilon}{2}$$

$\exists [a, b]$ 间分割: $\mathcal{T}: a = x_0 < x_1$

$$< \dots < x_{n+1} < x_n = c < b$$

$$\text{则 } 0 \leq U(f, \mathcal{T}) - L(f, \mathcal{T}) =$$

$$U(f, \mathcal{T}_1) - L(f, \mathcal{T}_1) + \sup_{x \in [c, b]} f(x)(b-c)$$

$$- \inf_{x \in [c, b]} f(x)(b-c) \leq U(f, \mathcal{T}_1) - L(f, \mathcal{T}_1)$$

$$+ 2M(b-c)$$

$$< \frac{\varepsilon}{2} + 2M \cdot \frac{\varepsilon}{4M+1} < \varepsilon$$

$$\therefore f \in R[a, b]$$

改正：习题页5.1.2

$\forall \varepsilon > 0, \exists \delta_1 > 0, [a, b]$ 分

割 $T: a = x_0 < x_1 < \dots < x_n = b$.

$|T| < \delta_1$ 时, $\forall \xi_i \in [x_{i-1}, x_i]$ 有

$$\int_a^b f(x) dx - \varepsilon < \sum_{i=1}^n f(\xi_i)(x_i - x_{i-1})$$

$$< \int_a^b f(x) dx + \varepsilon;$$

$\exists \delta_2, [a, b]$ 分割 $T: a = x_0 < x_1 < \dots$

$< x_n = b, |T| < \delta_2$ 时, $\forall \xi_i \in$

$[x_{i-1}, x_i]$

$$\int_a^b g(x) dx - \varepsilon < \sum_{i=1}^n g(\xi_i)(x_i - x_{i-1})$$

$$< \int_a^b g(x) dx + \varepsilon$$

任取 $[a, b]$ 一分割:

$T: a = x_0 < x_1 < \dots < x_n = b$

$|T| < \min\{\delta_1, \delta_2\}$. 则:

$$\int_a^b f(x) dx - \varepsilon < \sum_{i=1}^n f(\xi_i)(x_i - x_{i-1})$$

$$\leq \sum_{i=1}^n g(\xi_i)(x_i - x_{i-1}) < \int_a^b g(x) dx + \varepsilon$$

$$\therefore \int_a^b f(x) dx - \varepsilon < \int_a^b g(x) dx + \varepsilon$$

$$\int_a^b f(x) dx - \int_a^b g(x) dx < 2\varepsilon$$

如果 $\int_a^b f(x) dx - \int_a^b g(x) dx = m > 0$

则与 ε 任意性矛盾

由 ε 任意性:

$$\int_a^b f(x) dx \leq \int_a^b g(x) dx$$