

上周作业中的问题

① $f(x)$ 在 (a, b) 上可导, 则 $f(x) \in C[a, b]$. ? 反例 $f(x)$ 在 $(0, 1)$ 上可导

② (1) $O(x^m) + O(x^n) = O(x^{\min(m, n)})$ ($x \rightarrow 0$) $m, n > 0$

(2) $O(x^m) O(x^n) = O(x^{m+n})$ ($x \rightarrow 0$) $m, n > 0$. (3) $\frac{O(\Delta x)}{\Delta x} \Rightarrow O(1)$ ($\Delta x \rightarrow 0$)

证(1) 令 $f(x) = O(x^m)$, $g(x) = O(x^n)$

则 $\frac{f(x)+g(x)}{x^{\min(m, n)}} = \frac{f(x)}{x^{\min(m, n)}} + \frac{g(x)}{x^{\min(m, n)}} \rightarrow 0$ ($x \rightarrow 0$)

习题切 第二题中

$O(y_n - x_0) = O(y_n - x_n)$

$\frac{O(y_n - x_0)}{y_n - x_n} = \frac{O(y_n - x_0)}{y_n - x_0} \cdot \frac{y_n - x_0}{y_n - x_n}$ 对 $x_n < x_0 < y_n$ 有 $0 < \frac{y_n - x_0}{y_n - x_n} < 1$

故 $\frac{O(y_n - x_0)}{y_n - x_n} \rightarrow 0$ ($n \rightarrow \infty$).

③ $f'_+(x_0)$ 表示函数 $f(x)$ 在点 x_0 处的右导数

$f'(x_0+)$ 表示导函数 $f'(x)$ 在 x_0 处的右极限

例1: $f(x) = \begin{cases} \frac{2}{3}x^3, & x \geq 1 \\ x^2, & x \leq 1 \end{cases}$ $f'(x) = \begin{cases} 2x^2, & x > 1 \\ 2x, & x < 1 \end{cases}$

$\lim_{x \rightarrow 1^+} f(x) = 2$ 而 $\lim_{\Delta x \rightarrow 0^+} \frac{f(1+\Delta x) - f(1)}{\Delta x} = \lim_{\Delta x \rightarrow 0^+} \frac{\frac{2}{3}(1+\Delta x)^3 - 1}{\Delta x}$ 不存在.

例2: $g(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$ $g'(x) = \begin{cases} 2x \sin \frac{1}{x} - \cos \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \text{ (右导数)} \end{cases}$

$g'_+(0) = \lim_{\Delta x \rightarrow 0^+} \frac{g(\Delta x) - g(0)}{\Delta x} = \lim_{\Delta x \rightarrow 0^+} \frac{\Delta x^2 \sin \frac{1}{\Delta x}}{\Delta x} = 0$

$g'(0+)$ 不存在.

定理: 设函数 $f(x)$ 在 $[x_0, x_0 + \delta]$ 上连续, 在 $(x_0, x_0 + \delta)$ 内可导, 且 $\lim_{x \rightarrow x_0^+} f'(x) = A$ 存在.

则 $f'_+(x_0)$ 存在, 且 $f'_+(x_0) = \lim_{x \rightarrow x_0^+} f'(x) = A$.

证明: 由中值定理,

$f(x_0 + \delta) - f(x_0) = f'(\xi) \delta$ $\xi \in (x_0, x_0 + \delta)$

$f'_+(x_0) = \lim_{\delta \rightarrow 0^+} \frac{f(x_0 + \delta) - f(x_0)}{\delta} = \lim_{\delta \rightarrow 0^+} f'(\xi) = \lim_{\xi \rightarrow x_0^+} f'(\xi) = A$.

习题4.

34. 解: 令 $T = f(l) = \pi \sqrt{\frac{l}{g}}$, $\Delta l = -0.01$.

$$\text{令 } f(l_0) = 1, \text{ 则 } l_0 = \frac{g}{4\pi^2}, \quad f'(l) = \frac{\pi}{\sqrt{lg}}$$

$$f(l_0 + \Delta l) - f(l_0) = f'(l_0) \Delta l + o(\Delta l)$$

$$\text{故 } \Delta T \approx f'(l_0) \Delta l = \frac{\pi}{\sqrt{lg}} \cdot (-0.01) = -0.01 \cdot \frac{\pi}{g}$$

提敏大约快 $0.01 \times \frac{\pi}{g} \times 60 \times 60 \times 24$ 秒,

36. (3)

$$y = \frac{1+x}{\sqrt[3]{1-x}} = (1-x)^{-\frac{1}{3}} (1+x)$$

$$y^{(n)} = \sum_{k=0}^n C_n^k [(1-x)^{-\frac{1}{3}}]^{(n-k)} (1+x)^{(k)}$$

$$= [(1-x)^{-\frac{1}{3}}]^{(n)} (1+x) + n [(1-x)^{-\frac{1}{3}}]^{(n-1)} \quad (*)$$

$$\text{若令 } f(x) = (1-x)^{-\frac{1}{3}}, \text{ 则 } f'(x) = \frac{1}{3} (1-x)^{-\frac{4}{3}} (-1) = \frac{1}{3} (1-x)^{-\frac{4}{3}}$$

$$f''(x) = \frac{1}{3} \left(-\frac{4}{3}\right) (1-x)^{-\frac{7}{3}} (-1) = \frac{4}{3^2} (1-x)^{-\frac{7}{3}}$$

$$f'''(x) = \frac{4}{3^2} \cdot \left(-\frac{7}{3}\right) (1-x)^{-\frac{10}{3}} \cdot (-1) = \frac{1 \times 4 \times 7}{3^3} (1-x)^{-\frac{10}{3}}$$

$$f^{(n)}(x) = \frac{1 \times 4 \times 7 \times \dots \times (3n-2)}{3^n} (1-x)^{-\frac{1}{3}-n}$$

代入(*)式

$$y^{(n)} = \frac{1 \cdot 4 \cdot 7 \cdot \dots \cdot (3n-2)}{3^n} (1-x)^{-\frac{1}{3}-n} (1+x) + n \frac{1 \cdot 4 \cdot 7 \cdot \dots \cdot (3n-5)}{3^{n-1}} (1-x)^{-\frac{1}{3}-(n-1)}$$

39. (1) $x^{\frac{2}{3}} + y^{\frac{2}{3}} = a^{\frac{2}{3}}$ 两端对 x 求导得.

$$\frac{2}{3} x^{-\frac{1}{3}} + \frac{2}{3} y^{-\frac{1}{3}} y' = 0, \text{ 解得 } y' = - \left(\frac{y}{x}\right)^{\frac{1}{3}}$$

对上式, 两端对 x 求导得

$$-\frac{2}{9} x^{-\frac{4}{3}} + \left[-\frac{2}{9} y^{-\frac{4}{3}} (y')^2 + \frac{2}{3} y^{-\frac{1}{3}} y''\right] = 0$$

$$\text{解得 } y'' = \frac{1}{3} x^{-\frac{4}{3}} y^{\frac{1}{3}} + \frac{1}{3} y^{-\frac{1}{3}} (y')^2 = \frac{1}{3} x^{-\frac{4}{3}} y^{\frac{1}{3}} + \frac{1}{3} x^{\frac{2}{3}} y^{-\frac{1}{3}}$$

42. 证明: 令 $g(x) = \sinh(\ln|x|)$, $x \neq 0$

$$g'(x) = \cosh(\ln|x|) \cdot \frac{1}{x} = \frac{1}{x} \sinh(\ln|x| + \frac{\pi}{2})$$

$$g''(x) = -\frac{1}{x^2} \sinh(\ln|x| + \frac{\pi}{2}) + \frac{1}{x} \cosh(\ln|x| + \frac{\pi}{2}) \cdot \frac{1}{x}$$

$$= \frac{1}{x^2} [\sinh(\ln|x| + 2 \cdot \frac{\pi}{2}) - \sinh(\ln|x| + \frac{\pi}{2})]$$

猜想: $g^{(m)}(x) = \frac{1}{x^m} \sum_{k=1}^m a_k \sinh(\ln|x| + k \cdot \frac{\pi}{2})$ 其中 $a_k (k=1, 2, \dots, m)$ 为某些常数.

回到本题 当 $x \neq 0$ 时, 对 $f(x) = x^n g(x)$ 运用莱布尼兹公式, 有

对 $\forall m \geq 1$, $x \neq 0$

$$f^{(m)}(x) = \sum_{k=0}^m C_m^k (x^n)^{(m-k)} \cdot (g(x))^{(k)}$$

$$= \sum_{k=0}^m C_m^k \cdot n(n-1) \dots (n-m+k+1) \cdot x^{n-m+k} \cdot \frac{1}{x^k} \sum_{j=1}^k a_j \sinh(\ln|x| + j \cdot \frac{\pi}{2})$$

$$= \sum_{k=0}^m C_m^k n(n-1) \dots (n-m+k+1) \cdot x^{n-m} \cdot \sum_{j=1}^k a_j \sinh(\ln|x| + j \cdot \frac{\pi}{2})$$

$$+ n(n-1) \dots (n-m+1) \cdot x^{n-m} g(x)$$

(1) 证明 $f^{(m)}(0) = 0$, $m \leq n-1$

当 $m=1$ 时, $f'(0) = \lim_{\Delta x \rightarrow 0} \frac{f(\Delta x) - f(0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta x^n \sinh(\ln|\Delta x|)}{\Delta x} = 0$

假设 $m=L$ 时, $f^{(L)}(0) = 0$.

则当 $m=L+1$ 时, $f^{(L+1)}(0) = \lim_{\Delta x \rightarrow 0} \frac{f^{(L)}(\Delta x) - f^{(L)}(0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{\sum_{k=0}^L C_L^k n(n-1) \dots (n-L+k+1) \cdot \Delta x^{n-L+k} \cdot \sum_{j=1}^k a_j \sinh(\ln|\Delta x| + j \cdot \frac{\pi}{2}) + n(n-1) \dots (n-L+1) \cdot \Delta x^{n-L} g(\Delta x)}{\Delta x}$

$= 0$

即 $f(x)$ 在 $x=0$ 有直到 $n-1$ 阶导数.

而 $\lim_{\Delta x \rightarrow 0} \frac{f^{(n)}(\Delta x) - f^{(n)}(0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{\sum_{k=0}^{n-1} C_{n-1}^k n(n-1) \dots (n-k+2) \Delta x^{n-k-1} \cdot \sum_{j=1}^k a_j \sinh(\ln|\Delta x| + j \cdot \frac{\pi}{2}) + n(n-1) \dots (n-L+1) \Delta x^{n-L} g(\Delta x)}{\Delta x}$

极限不存在.

于是 $f(x)$ 在 $x=0$ 处有直到 $n-1$ 阶导数, 但无 n 阶导数.

44. 要证: $f'(w) = m$. 即证: $\lim_{x \rightarrow 0} \frac{f(w) - f(w)}{x} = m$.

$$\text{即 } \lim_{x \rightarrow 0} \frac{f(x) - f(w)}{x} = m$$

由) $\forall \varepsilon > 0, \exists \delta > 0$. 当 $|x| < \delta$ 时, 有

$$m - \varepsilon < \frac{f(x) - f(w)}{x} < m + \varepsilon.$$

$$\text{取 } x_k = \frac{x}{2^k}, k \in \mathbb{N}. \text{ 则 } \left| \frac{x}{2^k} \right| < |x| < \delta.$$

$$\text{则 } \frac{1}{2^k} (m - \varepsilon) < \frac{f\left(\frac{x}{2^{k+1}}\right) - f\left(\frac{x}{2^k}\right)}{\frac{x}{2^k}} < \frac{1}{2^k} (m + \varepsilon)$$

将 $k=1, 2, \dots, n$ 式相加得

$$\left(1 - \frac{1}{2^n}\right) (m - \varepsilon) < \frac{f(x) - f\left(\frac{x}{2^n}\right)}{x} < \left(1 - \frac{1}{2^n}\right) (m + \varepsilon) \quad (*)$$

由 $\lim_{n \rightarrow \infty} \frac{1}{2^n} = 0$. $f(x)$ 在 $x=0$ 处连续. 则 有 $(*)$ 式两端. 取 $n \rightarrow \infty$. 有

$$m - \varepsilon \leq \frac{f(x) - f(w)}{x} \leq m + \varepsilon.$$

$$\text{即 } \left| \frac{f(x) - f(w)}{x} - m \right| \leq \varepsilon.$$

于是 $f'(w) = m$.

45. $y = f(x)$. 是严格单调的可导函数.

$$\text{则 } x = f^{-1}(y)$$

$$(f^{-1})'(y) = \frac{dx}{dy} = \frac{1}{\frac{dy}{dx}} = \frac{1}{f'(x)}$$

$$(f^{-1})^{(2)}(y) = \frac{d\left(\frac{dx}{dy}\right)}{dy} = -\frac{1}{f'(x)^2} f''(x) \frac{dx}{dy} = -\frac{f''(x)}{f'(x)^2} \cdot \frac{1}{f'(x)}$$

$$(f^{-1})^{(3)}(y) = \frac{d^3 x}{dy^3} = -\frac{f'''(x) \frac{dx}{dy} [f'(x)]^2 - 2f''(x) f'(x) f''(x) \frac{dx}{dy}}{[f'(x)]^4} \cdot \frac{1}{f'(x)}$$

$$= -\frac{f'''(x)}{[f'(x)]^2} \cdot \frac{1}{[f'(x)]^2} f''(x) \cdot \frac{dx}{dy}$$

$$= -\frac{f'''(x)}{[f'(x)]^4} + \frac{3[f''(x)]^2}{[f'(x)]^5}.$$

高阶导数与 Leibniz 公式

a. 先拆项再求导：拆项之后，变成易于求高阶导数的基本形式之和。

$$(x^n, e^x, \ln x, \sinh x, \cosh x)$$

例： $y = \sinh ax \sinh bx$

$$y = \sinh ax \sinh bx = \frac{\cosh(a-b)x - \cosh(a+b)x}{2}$$

b. 直接使用 Leibniz 公式：写成两项相乘

例：设 f, g 在 x_0 及其附近有定义，在 x_0 有直到 n 阶导数。记 $N(f) = \sum_{k=0}^n \frac{1}{k!} |f^{(k)}(x_0)|$ 。

试证明 $N(f, g) \leq N(f)N(g)$

$$\text{证明： } N(f, g) = \sum_{k=0}^n \frac{1}{k!} |(fg)^{(k)}(x_0)|$$

$$\leq \sum_{k=0}^n \frac{1}{k!} \sum_{j=0}^k C_k^j |f^{(j)}(x_0)| |g^{(k-j)}(x_0)|$$

$$= \sum_{k=0}^n \sum_{j=0}^k \frac{1}{j!(k-j)!} |f^{(j)}(x_0)| |g^{(k-j)}(x_0)|$$

$$\leq \sum_{j=0}^n \frac{1}{j!} |f^{(j)}(x_0)| \left[\sum_{k=j}^n \frac{1}{(k-j)!} |g^{(k-j)}(x_0)| \right] \quad (\text{常用技巧})$$

$$= N(f)N(g)$$

c. 数学归纳法：总结规律，加以证明。

$$\text{例 证明 } (x^n e^x)^{(n)} = \frac{(-1)^n}{x^{n+1}} e^{\frac{1}{x}}$$

d. 用递推公式求导。

$$\text{证明 Legendre 多项式 } P_n(x) = \frac{1}{2^n n!} \{ (x^2-1)^n \}^{(n)} \quad (n=0, 1, 2, \dots)$$

$$\text{满足方程 } (1-x^2)P_n''(x) - 2xP_n'(x) + n(n+1)P_n(x) = 0 \quad (*)$$

$$\text{证明： 令 } u = (x^2-1)^n$$

$$\text{得 } (x^2-1)u' = 2nxu$$

两端同时求 $n+1$ 阶导数

$$C_{n+1}^0 (x^2-1) u^{(n+2)} + C_{n+1}^1 (2x) \cdot u^{(n+1)} + C_{n+1}^2 (2) u^{(n)} = 2n \{ C_{n+1}^0 x \cdot u^{(n+1)} + C_{n+1}^1 u^{(n)} \}$$

$$\text{整理得 } (x^2-1) \cdot 2^n n! P_n''(x) + (n+1)(2x) 2^n n! P_n'(x) + \frac{(n+1)n}{2} (2) 2^n n! P_n(x) = 2n \{ C_{n+1}^0 x \cdot u^{(n+1)} + C_{n+1}^1 u^{(n)} \}$$

$$= 2nx 2^n n! P_n'(x) + 2n(n+1) \cdot 2^n n! P_n(x) \Rightarrow (*) \text{式成立}$$