

一、严格表述题

1. *Cauchy*叙述: 对 $\forall \varepsilon > 0, \exists \delta_\varepsilon > 0$, 使得当 $0 < |\mathbf{x} - \mathbf{x}_0| < \delta_\varepsilon$, 都有

$$|f(\mathbf{x}) - f(\mathbf{x}_0)| < \varepsilon$$

*Heine*叙述: 对 $\forall \{\mathbf{x}_n\} \subset D \setminus \{\mathbf{x}_0\}$, 满足 $\mathbf{x}_n \rightarrow \mathbf{x}_0 (n \rightarrow \infty)$, 都有
 $f(\mathbf{x}_n) \rightarrow f(\mathbf{x}_0) (n \rightarrow \infty)$

*Cauchy*收敛原理: 对 $\forall \varepsilon > 0, \exists \delta_\varepsilon > 0$, 使得当 $\mathbf{x}', \mathbf{x}'' \in \overset{\circ}{B}_{\delta_\varepsilon}(\mathbf{x}_0)$ 时, 都有
 $|f(\mathbf{x}') - f(\mathbf{x}'')| < \varepsilon$

2. 对向量值映照 $f(\mathbf{x}): \mathbb{R}^m \supset D_x \ni \mathbf{x} \mapsto f(\mathbf{x}) \in \mathbb{R}^n, \mathbf{x}_0$ 为 D_x 的内点, 有
 $f(\mathbf{x}_0 + \mathbf{h}) - f(\mathbf{x}_0) = Df(\mathbf{x}_0)(\mathbf{h}) + o(|\mathbf{h}|_{\mathbb{R}^m}) \in \mathbb{R}^n, Df(\mathbf{x}_0) \in \mathcal{L}(\mathbb{R}^m; \mathbb{R}^n)$,
则称 $f(\mathbf{x})$ 在 \mathbf{x}_0 点可微。

3. 第二类曲线积分: 设 L 为一条定向光滑曲线, 起点为 A , 终点为 B 。在 L 上
每一点取切向量 $\boldsymbol{\tau}$, 使得它与 L 的走向相一致。设

$f(x, y, z) = P(x, y, z)\mathbf{i} + Q(x, y, z)\mathbf{j} + R(x, y, z)\mathbf{k}$ 定义在 L 上的向量值函数, 则称

$$\int_L \mathbf{f} \cdot \boldsymbol{\tau} dl = \int_L (P(x, y, z) \cos \alpha + Q(x, y, z) \cos \beta + R(x, y, z) \cos \gamma) dl \text{ 为第二类曲线积分。}$$

第二类曲面积分, 同样, 有 $f(x, y, z) = P(x, y, z)\mathbf{i} + Q(x, y, z)\mathbf{j} + R(x, y, z)\mathbf{k}$

为定义在定向光滑曲面 Σ 上的向量值函数, 设曲面上单位法向量 $\mathbf{n} = (\cos \alpha, \cos \beta, \cos \gamma)$,

$$\text{则} \iint_{\Sigma} \mathbf{f} \cdot \mathbf{n} dS = \iint_{\Sigma} (P(x, y, z) \cos \alpha + Q(x, y, z) \cos \beta + R(x, y, z) \cos \gamma) dS \text{ 为第二类曲面积分}$$

4. 若下列二条件的一个满足, 则级数 $\sum_{n=1}^{\infty} a_n b_n$ 收敛:

(1) (*Abel*) $|a_n|$ 单调有界, $\sum_{n=1}^{+\infty} b_n$ 收敛

(2) (*Dirichlet*) $|a_n|$ 单调趋于0, $\left| \sum_{n=1}^{+\infty} b_n \right|$ 有界

二、简答题

1. 解: 左 = $\frac{\partial y}{\partial t} = -kn^2 \sin nx \cdot e^{-kn^2 t}$

$$\frac{\partial y}{\partial x} = e^{-kn^2 t} n \cos nx$$

$$\text{右} = k \frac{\partial^2 y}{\partial x^2} = -e^{-kn^2 t} kn^2 \sin nx$$

则有 左 = 右

2. 解: $f(x, y) = \frac{x^3 + y^3}{x^2 + y}$

令 $y = -x^2 + \lambda x^p \ (p > 0)$

$$\sim \begin{cases} \lambda x^p (1 + o(1)) & 0 < p < 2 \\ (\lambda - 1)x^2 & p = 2 \\ -x^2 (1 + o(1)) & p > 2 \end{cases}$$

(i) $0 < p < 2 \quad f(x, y) = \frac{x^3 + \lambda^3 x^{3p} (1 + o(1))}{\lambda x^p} = \frac{1}{\lambda} x^{3-p} + \lambda^2 x^{2p} (1 + o(1)) \rightarrow 0$

(ii) $p = 2 \quad f(x, y) = \frac{x^3 + (\lambda - 1)^3 x^6}{\lambda x^2} = \frac{1}{\lambda} x + \frac{(\lambda - 1)^3}{\lambda} x^4 \rightarrow 0$

(iii) $p > 2 \quad f(x, y) = \frac{x^3 - x^6 (1 + o(1))}{\lambda x^3} \rightarrow \frac{1}{\lambda} \neq 0$

则有 $f(x, y)$ 无极限

3, 注意到积分: $\iint_{\mathbb{R}^2} e^{-x^2 - y^2} dx dy = \int_0^{2\pi} d\theta \int_0^{+\infty} e^{-r^2} r dr = 2\pi \cdot \frac{1}{2} = \pi$

又: $\iint_{\mathbb{R}^2} e^{-x^2 - y^2} dx dy = \int_{-\infty}^{+\infty} e^{-x^2} dx \int_{-\infty}^{+\infty} e^{-y^2} dy = 4 \left(\int_0^{+\infty} e^{-x^2} dx \right)^2$

即 $\int_0^{+\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$

4, $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right) = e$, 故收敛半径为 $\frac{1}{e}$

$x = e^{-1}$ 时, $\frac{n^n}{n!} x^n \sim \frac{1}{\sqrt{2\pi n}}$, 由比较判别法知发散

$x = -e^{-1}$ 时, $\left| \frac{n^n}{n!} x^n \right| \sim \frac{1}{\sqrt{2\pi n}} \rightarrow 0$, 且 $\left| \frac{a_{n+1} x^{n+1}}{a_n x^n} \right| = \frac{1}{e} \left(1 + \frac{1}{n} \right)^n < 1$,

此Leibniz级数收敛

三、级数题

1. 解: $\frac{u_{n+1}}{u_n} = \frac{(n+1)!}{10^{n+1}} \cdot \frac{10^n}{n!} = \frac{n+1}{10}$,

$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{n+1}{10} = \infty$.

则有级数发散。

$$2. \text{ 解: } f(x) = \frac{1}{x^2 + 4x + 3} = \frac{1}{(x+1)(x+3)} = \frac{1}{2(1+x)} - \frac{1}{2(3+x)}$$

$$= \frac{1}{4\left(1 + \frac{x-1}{2}\right)} - \frac{1}{8\left(1 + \frac{x-1}{4}\right)}$$

$$\text{其中 } \frac{1}{4\left(1 + \frac{x-1}{2}\right)} = \frac{1}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} (x-1)^n \quad (-1 < x < 3)$$

$$\frac{1}{8\left(1 + \frac{x-1}{4}\right)} = \frac{1}{8} \sum_{n=0}^{\infty} \frac{(-1)^n}{4^n} (x-1)^n \quad (-3 < x < 5)$$

则有

$$f(x) = \frac{1}{x^2 + 4x + 3} = \sum_{n=0}^{\infty} (-1)^n \left(\frac{1}{2^{n+2}} - \frac{1}{2^{2n+3}} \right) (x-1)^n \quad (-1 < x < 3)$$

$$3, \text{ 首先对函数进行偶延拓: } \begin{cases} x, & x \in [0, \pi) \\ -x, & x \in [-\pi, 0) \end{cases}$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} x dx = \pi, a_n = \frac{2}{\pi} \int_0^{\pi} x \cos nx dx = 2 \cdot \frac{(-1)^n - 1}{n^2 \pi}$$

$$\text{故 } f(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\cos(2k-1)x}{(2k-1)^2}$$

$$\text{代入 } x=0, \text{ 立即有: } \sum_{n=1}^{\infty} \frac{1}{(2k-1)^2} = \frac{\pi}{2} \cdot \frac{\pi}{4} = \frac{\pi^2}{8}$$

$$\text{注意到: } \cos x \text{ 全部零点为 } \pm \frac{2k-1}{2} \pi, \text{ 代入即有所求为: } \frac{\pi^2}{8} \cdot \frac{4}{\pi^2} \cdot 2 = 1$$

四、多元函数微分题

$$1. \text{ 解: 事物 } \{x, y, z\} \in \mathbb{R}^3, s.t. \bar{\mathbf{F}}(x, y) = \mathbf{F}\left(z, \begin{bmatrix} x \\ y \end{bmatrix}(z)\right) = \begin{bmatrix} x + y + z \\ x^2 + y^2 + z^2 - 1 \end{bmatrix} = \mathbf{0} \in \mathbb{R}^2$$

$$0 = \mathbf{D}\bar{\mathbf{F}} = \mathbf{D}_z \mathbf{F} + \mathbf{D}_{\begin{bmatrix} x \\ y \end{bmatrix}} \mathbf{F} \cdot \mathbf{D} \begin{bmatrix} x \\ y \end{bmatrix}(z) \in \mathbb{R}^{2 \times 1}$$

$$\mathbf{D} \begin{bmatrix} x \\ y \end{bmatrix}(z) = - \left(\mathbf{D}_{\begin{bmatrix} x \\ y \end{bmatrix}} \mathbf{F} \right)^{-1} \cdot \mathbf{D}_z \mathbf{F}$$

$$\begin{bmatrix} \frac{\partial x}{\partial z} \\ \frac{\partial y}{\partial z} \end{bmatrix} = - \begin{bmatrix} \frac{\partial F^1}{\partial x} & \frac{\partial F^1}{\partial y} \\ \frac{\partial F^2}{\partial x} & \frac{\partial F^2}{\partial y} \end{bmatrix}^{-1} \cdot \begin{bmatrix} \frac{\partial F^1}{\partial z} \\ \frac{\partial F^2}{\partial z} \end{bmatrix}$$

$$\begin{bmatrix} \frac{\partial x}{\partial z} \\ \frac{\partial y}{\partial z} \end{bmatrix} = - \begin{bmatrix} 1 & 1 \\ 2x & 2y \end{bmatrix}^{-1} \cdot \begin{bmatrix} 1 \\ 2z \end{bmatrix}$$

$$\frac{\partial x}{\partial z} = - \frac{1}{2(y-x)} \begin{vmatrix} 1 & 1 \\ 2z & 2y \end{vmatrix} = - \frac{2(y-z)}{2(y-x)} = - \frac{y-z}{y-x}$$

$$\frac{\partial y}{\partial z} = - \frac{1}{2(y-x)} \begin{vmatrix} 1 & 1 \\ 2x & 2z \end{vmatrix} = - \frac{2(z-x)}{2(y-x)} = - \frac{z-x}{y-x}$$

$$\text{即 } \frac{dx}{dz} = - \frac{y-z}{y-x}, \quad \frac{dy}{dz} = - \frac{z-x}{y-x}$$

2. 解：自变量变换 $\begin{bmatrix} x \\ y \end{bmatrix} \mapsto \begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} x+y \\ \frac{y}{x} \end{bmatrix}$

因变量变换 $z = wx =: \Phi\left(\begin{bmatrix} x \\ y \end{bmatrix}, w\left(\begin{bmatrix} u \\ v \end{bmatrix}(x, y)\right)\right)$

则有

$$Dz(x, y) = D_{\begin{bmatrix} x \\ y \end{bmatrix}} \Phi + D_w \Phi \cdot Dw(u, v) \cdot D \begin{bmatrix} u \\ v \end{bmatrix}(x, y)$$

$$\begin{bmatrix} z_x & z_y \end{bmatrix} = \begin{bmatrix} w & 0 \end{bmatrix} + x \cdot \begin{bmatrix} w_u & w_v \end{bmatrix} \cdot \begin{bmatrix} 1 & 1 \\ -\frac{y}{x^2} & \frac{1}{x} \end{bmatrix}$$

$$z_x = w + xw_u - \frac{y}{x}w_v = \frac{z}{x} + xw_u - \frac{y}{x}w_v =: \Psi\left(\begin{bmatrix} x \\ y \end{bmatrix}, \begin{bmatrix} u \\ v \end{bmatrix}, z\right)$$

$$z_y = xw_u + w_v =: \Theta\left(\begin{bmatrix} x \\ y \end{bmatrix}, \begin{bmatrix} u \\ v \end{bmatrix}\right)$$

$$(i) \begin{bmatrix} z_{xx} & z_{xy} \end{bmatrix} = D_{\begin{bmatrix} x \\ y \end{bmatrix}} \Psi + D_{\begin{bmatrix} u \\ v \end{bmatrix}} \Psi \cdot D \begin{bmatrix} u \\ v \end{bmatrix}(x, y) + D_z \Psi \cdot Dz(x, y)$$

$$= \begin{bmatrix} -\frac{z}{x^2} + w_u + \frac{y}{x^2}w_v & -\frac{w_v}{x} \end{bmatrix}$$

$$+ \begin{bmatrix} xw_{uu} - \frac{y}{x}w_{uv} & xw_{uv} - \frac{y}{x}w_{vv} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -\frac{y}{x^2} & \frac{1}{x} \end{bmatrix}$$

$$+ \frac{1}{x} \begin{bmatrix} \frac{z}{x} + xw_u - \frac{y}{x}w_v & xw_u + w_v \end{bmatrix}$$

$$\begin{cases} z_{xx} = 2w_u + xw_{uu} - \frac{2y}{x}w_{uv} + \frac{y^2}{x^3}w_{vv} \\ z_{xy} = w_u + xw_{uu} + w_{uv} - \frac{y}{x}w_{uv} - \frac{y}{x^2}w_{vv} \end{cases}$$

$$(ii) \begin{bmatrix} z_{xy} & z_{yy} \end{bmatrix} = D_{\begin{bmatrix} x \\ y \end{bmatrix}} \Theta + D_{\begin{bmatrix} u \\ v \end{bmatrix}} \Theta \cdot D \begin{bmatrix} u \\ v \end{bmatrix}(x, y)$$

$$= \begin{bmatrix} w_u & 0 \end{bmatrix} + \begin{bmatrix} xw_{uu} + w_{uv} & xw_{uv} + w_{vv} \end{bmatrix} \begin{bmatrix} 1 & 1 \\ -\frac{y}{x^2} & \frac{1}{x} \end{bmatrix}$$

$$\begin{cases} z_{xy} = w_u + xw_{uu} + w_{uv} - \frac{y}{x}w_{uv} - \frac{y}{x^2}w_{vv} \\ z_{yy} = xw_{uu} + 2w_{uv} + \frac{1}{x}w_{vv} \end{cases}$$

代入化简即可得 $\left(\frac{y^2}{x^3} + \frac{2y}{x^2} + \frac{1}{x}\right)w_{vv} = 0$

$$(x+y)^2 w_{vv} = 0 \text{ 即 } u^2 w_{vv} = 0$$

五, 多元函数积分题

1, 本积分为第二类曲面积分, 将 $Z = \sqrt{x^2 + y^2}$ 直接向 xoy 面投影, 立即有:

$$Z_x = \frac{x}{\sqrt{x^2 + y^2}}, Z_y = \frac{y}{\sqrt{x^2 + y^2}},$$

$$\begin{aligned} \text{原式为: } & - \iint_{D_{xy}} \frac{-x}{\sqrt{x^2 + y^2}} [x[f(x) + g(y)] + 2x - y] + [y[f(x) + g(y)] + 2y + x] \frac{-y}{\sqrt{x^2 + y^2}} \\ & + \sqrt{x^2 + y^2} [f(x) + g(y) + 1] dx dy \\ & = \iint_{D_{xy}} \sqrt{x^2 + y^2} dx dy = \int_0^{2\pi} d\theta \int_2^4 r \cdot r dr = \frac{112}{3} \pi \end{aligned}$$

2, 容易知道, 截面是一个等边三角形, 边长为 $\sqrt{2}$, $n = \left(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right)$

由 Stocks 公式: $\oint_{\partial S} \mathbf{f} \cdot \boldsymbol{\tau} dl = \iint_S (\nabla \times \mathbf{a}) \cdot \mathbf{n} ds$, 则原式为: $\iint_S \frac{1}{\sqrt{3}} (-2y - 2z - 2z - 2x - 2x - 2y) ds$

$$= -\frac{4}{\sqrt{3}} \iint_S (x + y + z) ds = -\frac{4}{\sqrt{3}} \iint_S ds = -\frac{4}{\sqrt{3}} \cdot \frac{\sqrt{3}}{4} \cdot 2 = -2$$

3, 引入广义极坐标: $\begin{cases} x = 2r \cos \theta \\ y = 3r \sin \theta \end{cases}, \frac{\partial(r, \theta)}{\partial(x, y)} = 6r$

曲线方程为: $r^2 = 3 \sin 2\theta$,

由于图线具有对称性, 所以仅计算第一象限部分即可。

$$D = \left\{ (r, \theta) \mid \theta \in \left[0, \frac{\pi}{2} \right], r \in \left[0, \sqrt{3 \sin 2\theta} \right] \right\}$$

$$\text{所求面积为: } 2 \iint_D 6r dr d\theta = 12 \int_0^{\frac{\pi}{2}} d\theta \int_0^{\sqrt{3 \sin 2\theta}} r dr = 18$$

六、证明题

1. 证明: 设 $L(x, y, z; \lambda) = \ln x + 2 \ln y + 3 \ln z + \lambda(x^2 + y^2 + z^2 - 6R^2)$

$$(i) \begin{cases} L_x = \frac{1}{x} + 2\lambda x = 0 \\ L_y = \frac{2}{y} + 2\lambda y = 0 \\ L_z = \frac{3}{z} + 2\lambda z = 0 \\ x^2 + y^2 + z^2 = 6R^2 \end{cases} \Rightarrow \begin{cases} \lambda = -\frac{1}{2R^2} \\ x = R \\ y = \sqrt{2}R \\ z = \sqrt{3}R \end{cases}$$

$$(ii) \mathbf{H}_L = \begin{bmatrix} L_{xx} & L_{xy} & L_{xz} \\ L_{yx} & L_{yy} & L_{yz} \\ L_{zx} & L_{zy} & L_{zz} \end{bmatrix} = \begin{bmatrix} -\frac{1}{x^2} + 2\lambda & 0 & 0 \\ 0 & -\frac{2}{y^2} + 2\lambda & 0 \\ 0 & 0 & -\frac{3}{z^2} + 2\lambda \end{bmatrix} = \begin{bmatrix} -\frac{2}{R^2} & 0 & 0 \\ 0 & -\frac{2}{R^2} & 0 \\ 0 & 0 & -\frac{2}{R^2} \end{bmatrix}$$

Hesse阵为负定矩阵

即有 $(R, \sqrt{2}R, \sqrt{3}R)^T$ 处为严格极大值点

$$\ln x + 2 \ln y + 3 \ln z \leq \ln(R) + 2 \ln(\sqrt{2}R) + 3 \ln(\sqrt{3}R)$$

$$\ln(xy^2z^3) \leq \ln(R \cdot 2R^2 \cdot 3\sqrt{3}R^3) = \ln(6\sqrt{3}R^6)$$

$$xy^2z^3 \leq 6\sqrt{3}R^6$$

$$x^2y^4z^6 \leq 108R^{12} = 108 \left(\frac{x^2 + y^2 + z^2}{6} \right)^6$$

$$\text{令 } a = x^2, b = y^2, c = z^2$$

$$\text{则有 } ab^2c^3 \leq 108 \left(\frac{a+b+c}{6} \right)^6$$

命题得证

2. 注意到 $(0,0)$ 为区域内奇点, 设 L 围成区域为 Σ , 构造 $\Sigma_\varepsilon: 4x^2 + y^2 \leq \varepsilon^2$, 边界为 L_ε

在区域 $\Sigma - \Sigma_\varepsilon$ 上运用格林公式:

$$\oint_{L-L_\varepsilon} \frac{(4x-y)dx + (x+y)dy}{4x^2 + y^2} = \iint_{\Sigma - \Sigma_\varepsilon} \frac{-2y(4x-y) - (4x^2 + y^2) - (4x^2 + y^2) + (x+y)8x}{(4x^2 + y^2)^2} ds = 0$$

$$\text{故有原式为: } \oint_{L_\varepsilon} \frac{(4x-y)dx + (x+y)dy}{4x^2 + y^2} = \oint_{L_\varepsilon} \frac{(4x-y)dx + (x+y)dy}{\varepsilon^2}$$

$$\text{此时, 区域无奇点, 再使用格林公式: } \frac{1}{\varepsilon^2} \iint_{\Sigma_\varepsilon} 1 - (-1) dx dy = \frac{2}{\varepsilon^2} \pi \bullet \varepsilon \bullet \frac{\varepsilon}{2} = \pi$$