

## 一、单选题（每小题 3 分，共 18 分）

1. 设  $f(x, y)$  在  $(0, 0)$  处连续，且  $\lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y)-1}{\sin(x^2+y^2)} = 2$ ,  $f(x, y)$  在  $(0, 0)$  处 ( )
- (A) 不可偏导; (B) 可偏导但不可微;  
 (C)  $f_x(0,0)=f_y(0,0)=1$  且可微; (D)  $f_x(0,0)=f_y(0,0)=0$  且可微.
2. 设函数  $z=f(x, y)$  在点  $(x_0, y_0)$  处有  $f_x(x_0, y_0)=a, f_y(x_0, y_0)=b$ , 下列结论正确的是 ( )
- (A)  $d z|_{(x_0, y_0)}=a dx + b dy$ ; (B)  $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y)$  存在但  $f(x, y)$  在  $(x_0, y_0)$  处不一定连续;  
 (C)  $\lim_{x \rightarrow x_0} f(x, y_0)$  及  $\lim_{y \rightarrow y_0} f(x_0, y)$  都存在且相等; (D)  $f(x, y)$  在  $(x_0, y_0)$  处连续.
3. 设  $\Omega=\{(x, y, z) \mid x^2+y^2+(z-1)^2 \leq 1, z \geq 1, y \geq 0\}$ , 则  $\iiint_{\Omega} f(x^2+y^2+z^2) d v=$  ( )
- (A)  $\int_0^{\pi} d \theta \int_0^{\frac{\pi}{2}} d \varphi \int_{\frac{1}{\cos \varphi}}^{2 \cos \varphi} f(r^2) r^2 \sin \varphi dr$ ; (B)  $\int_0^{\pi} d \theta \int_0^{\frac{\pi}{2}} d \varphi \int_0^{2 \cos \varphi} f(r^2) r^2 \sin \varphi dr$ ;  
 (C)  $\int_0^{\pi} d \theta \int_0^{\frac{\pi}{4}} d \varphi \int_{\frac{1}{\cos \varphi}}^{2 \cos \varphi} f(r^2) r^2 \sin \varphi dr$ ; (D)  $\int_0^{2 \pi} d \theta \int_0^{\frac{\pi}{2}} d \varphi \int_0^{2 \cos \varphi} f(r^2) r^2 \sin \varphi dr$ .
4. 设曲线  $L: \begin{cases} x^2+y^2+z^2=9 \\ x+y+z=0 \end{cases}$ , 则  $\int_L (x-z+y^2) ds=$  ( )
- (A)  $18\pi$ ; (B)  $6\pi$ ; (C)  $9\pi$ ; (D)  $10\pi$ .
5. 下列向量场中是有势场的是 ( ).
- (A)  $\vec{A}=(e^x \cos y, e^x \sin y+2 y)$ ; (B)  $\vec{A}=(e^x \sin y+2 y, e^x \cos y)$  ;  
 (C)  $\vec{A}=(2 x \cos y-y^2 \sin x, 2 y \cos x-x^2 \sin y)$ ; (D)  $\vec{A}=(2 x \cos y-y^2 \sin x, 3 y \cos x-x^2 \sin y)$ .
6. 下列级数中绝对收敛级数的是 ( )
- (A)  $\sum_{n=1}^{\infty}(-1)^n \ln \frac{n}{n+1}$ ; (B)  $\sum_{n=1}^{\infty}(n+1) \arctan \frac{1}{n^2}$ ; (C)  $\sum_{n=1}^{\infty} \frac{(-1)^n n}{2 n+1}$ ; (D)  $\sum_{n=1}^{\infty} \frac{(-1)^n 2^n n!}{n^3}$ .

## 二、填空题（每空 3 分，共 18 分）

1. 曲面  $x+yz+e^{x+z}=e$  在  $M(0,0,1)$  处的切平面方程为 \_\_\_\_\_;



2. 设曲面  $\Sigma: |x| + |y| + |z| = 6$ , 则  $\iint_{(\Sigma)} (x + |y| + |z|) dS = \underline{\hspace{2cm}}$ ;

设  $a > 0$ , 改变积分次序  $\int_0^a dy \int_{\sqrt{a^2 - y^2}}^{y+a} f(x, y) dx = \underline{\hspace{2cm}}$ ;

4. 设  $F(x) = \int_x^{x^2} e^{-xy^2} dy$ , 则  $F'(x) = \underline{\hspace{2cm}}$ ;

5. 设  $u = x^3 + y^3 - z^3 + 3xyz$ , 则  $\operatorname{div}(\operatorname{grad} u) = \underline{\hspace{2cm}}$ ;

6. 幂级数  $\sum_{n=1}^{\infty} \frac{(-1)^n n}{3^n (4n^2 + 1)} x^n$  的收敛域为  $\underline{\hspace{2cm}}$ .

### 三、计算题 (每小题 8 分, 共 48 分)

1. 设  $z = f(xe^y, \frac{y}{x}, x^2 - y^2)$ , 其中  $f(uvw)$  具有连续二阶偏导数, 求  $\frac{\partial z}{\partial x}, \frac{\partial^2 z}{\partial x \partial y}$ ;

2. 求函数  $f(x, y) = x^3 + y^3 - \frac{3}{2}(x + y)^2$  的极值;

3. 计算二重积分  $\iint_{(D)} |x^2 + y^2 + 2y| dx dy$ , 其中  $(D): x^2 + y^2 \leq 4$ .

4. 计算曲线积分  $I = \oint_{(L)} \frac{x dy - y dx}{9x^2 + y^2}$ , 其中  $(L): (x-1)^2 + y^2 = R^2 (R \neq 1)$  取逆时针方向.

5. 设曲面  $(\Sigma)$  的方程为  $x^2 + y^2 = 2z (0 \leq z \leq 2)$ . 计算 (1) 曲面  $(\Sigma)$  的面积  $S$ ;

(2) 曲面积分  $I = \iint_{(\Sigma \text{ 外侧})} x^3 dy \wedge dz + y^3 dz \wedge dx - z^3 dx \wedge dy$ .

6. 设  $f(x)$  是以  $2\pi$  为周期的函数, 它在  $(-\pi, \pi]$  上的定义为  $f(x) = \begin{cases} x, & -\pi < x < 0, \\ x + 2, & 0 \leq x \leq \pi \end{cases}$ ,

写出  $f(x)$  的傅里叶级数及在  $(-\pi, \pi]$  内的和函数  $S(x)$ , 并求  $S(5), S(10)$ .

四、(10 分) 设数列  $\{a_n\}$  满足  $a_0 = 0, a_1 = 1, a_{n+1} = a_n + 2a_{n-1}, n = 1, 2, \dots$ , 令

$S(x) = \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n, \quad x \in (-\infty, +\infty)$ , 求: (1) 和函数  $S(x)$ ; (2)  $a_n$  的表达式.

五、(6 分) 设数列  $\{a_n\}$  满足  $a_1 = 2, a_{n+1} = \frac{a_n^2 + 1}{2a_n}$ , 证明: 级数  $\sum_{n=1}^{\infty} (\frac{a_n}{a_{n+1}} - 1)$  收敛.



# 一、單選題

1. 由  $\lim_{x \rightarrow 0} \frac{f(x, y) - 1}{\sin(x^2 + y^2)} = 2$  知道，而  $\lim_{x \rightarrow 0} \sin(x^2 + y^2) = 0$ ，得

$$\frac{f(x, y) - 1}{\sin(x^2 + y^2)} = 2 + o(x, y).$$

$$\therefore f(x, y) = 1 + o(\sin(x^2 + y^2)) + o(x, y)\sin(x^2 + y^2)$$

$$\therefore f(0, 0) = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x, y) = ( \text{if } (x, y) \rightarrow (0, 0) \text{ 时} )$$

$$f(x, y) = f(0, 0) + 0 \cdot x + 0 \cdot y + o(\sqrt{x^2 + y^2})$$

$f(x, y)$  在  $(0, 0)$  处可微且  $f_x(0, 0) = 0, f_y(0, 0) = -\frac{\partial f}{\partial x}(0)$ .

$$2. f_x(x_0, y_0) = \left. \frac{df(x, y)}{dx} \right|_{x=x_0} \text{ 且 } f(x, y) \text{ 在 } x=x_0 \text{ 处}$$

一致， $\therefore \lim_{x \rightarrow x_0} f(x, y_0) = f(x_0, y_0)$ .

$$\text{同理, } \lim_{y \rightarrow y_0} f(x_0, y) = f(x_0, y_0), \text{ 送 (C)}$$

$$3. \Omega = \{(x, y, z) \mid x^2 + y^2 + z^2 \leq 2z, z \geq 1, y \geq 0\}$$

$$\iiint_{\Omega} f(x^2 + y^2 + z^2) dv = \int_0^{\pi} d\theta \cdot \int_0^{\frac{\pi}{2}} d\varphi \int_{\frac{1}{\cos\varphi}}^{2\cos\varphi} f(r^2) \cdot r^2 \sin\varphi dr, \text{ 送 (C)}$$

4.  $L$  关于  $x, y, z$  轴对称，故

$$\begin{aligned} \int_L (x+z+y) ds &= \int_L \frac{1}{3}(1-1)(x+y+z) ds + \int_L \frac{1}{3}(x^2+y^2+z^2) ds \\ &= 0 + \frac{9}{3} \int_L ds = 3 \cdot \pi \cdot 2 \cdot 3 = 18\pi. \quad \text{送 (A)} \end{aligned}$$

$$5. P = 2x \cos y - y^2 \sin x, Q = 2y \cos x - x^2 \sin y. \text{ 令}$$

$$\frac{\partial P}{\partial y} = -2x \sin y - 2y \sin x, \frac{\partial Q}{\partial x} = -2y \sin x - 2x \sin y = \frac{\partial P}{\partial y}$$

送 (C)



$$(b) \sum_{n=1}^{\infty} (-1)^n \ln \frac{n}{n+1} = \sum_{n=1}^{\infty} (-1)^{n+1} \ln(1 + \frac{1}{n}) \text{ 条件收敛.}$$

$n \rightarrow \infty, (-1)^n \arctan \frac{1}{n^2} \sim \frac{1}{n}, \therefore \sum_{n=1}^{\infty} (-1)^n \arctan \frac{1}{n^2} \text{ 绝对收敛.}$

$\lim_{n \rightarrow \infty} \frac{(-1)^n \cdot n}{2n+1} \text{ 不存在. } \therefore \sum_{n=1}^{\infty} \frac{(-1)^n \cdot n}{2n+1} \text{ 发散.}$

$$a_n = \frac{(-1)^n \cdot 2^n \cdot n!}{n^n}, \quad (2)$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} \cdot 2^{n+1} \cdot (n+1)!}{(-1)^n \cdot 2^n \cdot n!} \cdot \frac{n^n}{(n+1)^{n+1}} \right|$$

$$= \lim_{n \rightarrow \infty} \frac{2}{\left(1 + \frac{1}{n}\right)^n} = \frac{2}{e} < 1.$$

$\therefore \sum_{n=1}^{\infty} \frac{(-1)^n \cdot 2^n \cdot n!}{n^n} \text{ 绝对收敛. 选 (D)}$

## 二. 填空题.

$$1. \vec{n} = \{1+e^{x+z}, z \cdot y+e^{x+z}\} \Big|_{(0,0,1)} = \{1+e, 1, e\}$$

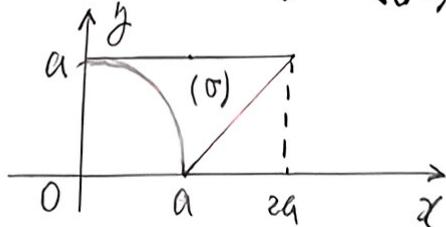
切平面方程为  $(1+e)x + y + e(z-1) = 0$

2. (2) 若  $f(x,y,z)$  在  $x=y=z=0$  处连续. 则  $f(x,y,z)$  在原点处可微. 故

$$\iint_{(I)} (x+|y|+|z|) dS = \iint_{(I)} (|y|+|z|) dS = \frac{2}{3} \iint_{(D)} (|x|+|y|+|z|) dS$$

$$= \frac{2}{3} \times 6 \times \iint_{(I_1)} dS = 4 \times 8 \iint_{(I_1)} dS = 32 \times 18\sqrt{3} = 576\sqrt{3}.$$

$$3. \int_0^a dy \int_{\sqrt{a^2-y^2}}^{y+a} f(x,y) dx = \int_0^a dx \int_{\sqrt{a^2-x^2}}^a f(x,y) dy + \int_a^{2a} dx \int_{x-a}^a f(x,y) dy.$$



$$4. f(x) = \int_x^{x^2} e^{-xy^2} dy, f'(x) = 2xe^{-x^5} - e^{-x^3} - \int_x^{x^2} y^2 e^{-xy^2} dy.$$

$$5. \operatorname{div}(\operatorname{grad} u) = u_{xx} + u_{yy} + u_{zz} = 6x + 6y - 6z.$$

$$6. a_n = \frac{(-1)^n n}{3^n (4n+1)}, R = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^n n}{3^n (4n+1)} \cdot \frac{3^{n+1}(4n+5)}{(-1)^{n+1}(4n+1)} \right| = 3$$

当  $x = -3$  时,  $\sum_{n=1}^{\infty} \frac{n}{3^n + 1}$  收敛,  $x = 3$  时,  $\sum_{n=1}^{\infty} \frac{n}{3^n + 1}$  收敛.

收敛域为  $(-3, 3]$ .

三. 计算题

$$1. z = f(xe^y, \frac{y}{x}, x^2y^2). \text{ 由 } f_1, f_2, f_3$$

$$\frac{\partial z}{\partial x} = e^y f_1 - \frac{y}{x^2} f_2 + 2xf_3$$

$$\frac{\partial^2 z}{\partial x \partial y} = e^y \cdot f_1 + e^y \cdot [f_{11} \cdot xe^y + f_{12} \cdot \frac{1}{x} + f_{13} \cdot (-2y)]$$

$$- \frac{1}{x^2} f_2 - \frac{y}{x^2} [f_{21} \cdot xe^y + f_{22} \cdot \frac{1}{x} + f_{23} \cdot (-2y)]$$

$$+ 2x [f_{31} \cdot xe^y + f_{32} \cdot \frac{1}{x} + f_{33} \cdot (-2y)]$$

$$= e^y f_1 - \frac{1}{x^2} f_2 + x e^y f_{11} - \frac{y}{x^3} f_{22} - 4xy f_{33}$$

$$+ \frac{1-y}{x} e^y f_{12} + 2(x^2 - y) e^y f_{13} + 2(\frac{y^2}{x^2 + 1}) f_{23}$$

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

$$\begin{cases} f_x = 3x^2 - 3(x+y) = 0 \\ f_y = 3y^2 - 3(x+y) = 0 \end{cases}. \text{ 解得 } (0, 0), (2, -2).$$

$$f_{xx} = 6x - 3, f_{xy} = -3, f_{yy} = 6y - 3$$



3. 在点(0,0)处.  $H = \begin{pmatrix} -3 & -3 \\ -3 & -3 \end{pmatrix}$  为负定.

考虑  $(x,y)$  使得  $x+y=ax^2$  时  $f(x,y)=0=f(0,0)$ .

$$f(x,y) = x^3 + (ax^2-y)^3 - \frac{3}{2} \cdot a^2 x^4 = \frac{3}{2}a(2-a)x^4 - 3a^2 x^5 + a^3 x^6$$

取  $a \in (0,2)$ . 当  $|x| \geq \sqrt{a}$  时.  $f(x,y) > 0 = f(0,0)$

取  $a < 0$  或  $a > 2$ . 当  $|x| \geq \sqrt{|a|}$  时.  $f(x,y) < 0 = f(0,0)$

所以  $(0,0)$  不是极值点.

4. 在点(2,2)处.  $H = \begin{pmatrix} 9 & -3 \\ -3 & 9 \end{pmatrix}$  为正定.  $f(2,2) = -8$  为极小值.

3. 设  $D_1 = \{(x,y) \mid x^2+y^2+2y \leq 0\}$ , 则

$$\begin{aligned} \iint_{D_1} |x^2+y^2+2y| d\sigma &= \iint_{(D_1)-D_1} (x^2+y^2+2y) d\sigma - \iint_{D_1} (x^2+y^2+2y) d\sigma \\ &= \iint_{D_1} (x^2+y^2+2y) d\sigma - 2 \iint_{D_1} (x^2+y^2+2y) d\sigma \\ &= \iint_{D_1} (x^2+y^2) d\sigma - 2 \iint_{D_1} (x^2+(y-1)^2-1) d\sigma \\ &= \int_0^{2\pi} d\theta \int_0^2 \rho^2 \rho d\rho - 2 \int_0^{2\pi} d\theta \int_0^1 (\rho^2-1) \rho d\rho \\ &= 8\pi - 2 \times 2\pi \times (-\frac{1}{4}) = 9\pi. \end{aligned}$$

4. 如果  $0 < R < 1$ . 则  $(0,0)$  不在  $L$  的成环域  $(\Gamma)$  内.

$$P = \frac{-y}{qx^2+y^2}, Q = \frac{x}{qx^2+y^2}.$$

$$I = \iint_{D_1} \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) d\sigma = 0.$$



如果  $R > 1$ . 作  $\tilde{L}_\varepsilon$ :  $q(x^2+y^2) = \varepsilon^2$ . ( $0 < \varepsilon \ll 1$ ) 取顺时针方向.

$(L_\varepsilon)$  围成  $(T_\varepsilon)$ :  $q(x^2+y^2) \leq \varepsilon^2$ .  $(L) + (L_\varepsilon)$  围成环形区域  $(\Omega)$

$$\begin{aligned} I &= \oint_{(L)+(L_\varepsilon)} - \oint_{(L_\varepsilon)} = \iint_{(\Omega)} \left( \frac{\partial \Phi}{\partial x} - \frac{\partial \Psi}{\partial y} \right) d\sigma - \frac{1}{\varepsilon^2} \oint_{(L_\varepsilon)} -y dx + x dy \\ &= 0 + \frac{1}{\varepsilon^2} \iint_{(\Omega_\varepsilon)} 2 \cdot d\sigma = \frac{2}{\varepsilon^2} \cdot \pi \cdot \frac{2}{3} \cdot \varepsilon = \frac{2\pi}{3}. \end{aligned}$$

5.  $(\Sigma)$ :  $z = \frac{1}{2}(x^2+y^2)$ .  $(x, y) \in (\Omega)$ ,  $x^2+y^2 \leq 4$ .

$$\begin{aligned} (1) \quad S &= \iint_{(\Sigma)} dS = \iint_{(\Omega)} \sqrt{1+x^2+y^2} d\sigma = \int_0^{2\pi} d\theta \int_0^2 \sqrt{1+\rho^2} \cdot \rho d\rho \\ &= 2\pi \cdot \frac{1}{3} (1+\rho^2)^{3/2} \Big|_0^2 = \frac{2\pi}{3} (5\sqrt{5}-1). \end{aligned}$$

(2) 作  $(\Sigma_1)$ :  $z=2$ ,  $(x, y) \in (\Omega)$ , 取上侧.

$$\begin{aligned} I &= \oint_{(\Sigma)+(\Sigma_1)} - \sum_{\Sigma_1} = \iiint_{(\Omega)} (3x^2+3y^2-3z^2) dv - \iint_{(\Sigma)} (-\delta) dx dy \\ &= \int_0^2 dz \iint_{x^2+y^2 \leq 2z} 3(x^2+y^2-z^2) d\sigma + 8 \iint_{(\Omega)} d\sigma \\ &= \int_0^2 dz \int_0^{2\pi} d\theta \int_0^{\sqrt{4z}} 3(\rho^2-z^2) \rho d\rho + 32\pi \\ &= 6\pi \int_0^2 [z^2-z^3] dz + 32\pi \\ &= -8\pi + 32\pi = 24\pi. \end{aligned}$$



$$6. f(x) = \begin{cases} x, & -\pi < x < 0 \\ x+2, & 0 \leq x \leq \pi \end{cases} \quad \text{[2]}$$

$$f(x)-1 = \begin{cases} x-1, & -\pi < x < 0 \\ x+1, & 0 \leq x \leq \pi \end{cases} \quad \text{为奇函数.}$$

$\therefore f(x)-1$  的傅里叶级数为  $\sum_{n=1}^{\infty} b_n \sin nx$ .

$$\begin{aligned} \text{其中 } b_n &= \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx dx \\ &= \frac{2}{\pi} \int_0^{\pi} (x+1) \sin nx dx = \frac{2}{\pi} \left[ -\frac{x+1}{n} \cos nx + \frac{1}{n^2} \sin nx \right]_0^{\pi} \\ &= \frac{2}{\pi} \cdot \left[ -\frac{\pi+1}{n} (-1)^n + \frac{1}{n} \right]. \quad (n \geq 1). \end{aligned}$$

$f(x)$  的傅里叶级数为

$$f(x) \sim 1 + \sum_{n=1}^{\infty} b_n \sin nx = 1 + \sum_{n=1}^{\infty} \frac{2}{\pi} \left[ \frac{1}{n} - \frac{(-1)^n}{n} \right] \sin nx.$$

因为  $f(x)$  在  $(-\pi, \pi)$  内  $x=0$  和  $x=\pi$  处间断.

$$\therefore S(x) = \begin{cases} x, & -\pi < x < 0 \\ x+2, & 0 < x < \pi \\ 1, & x=0 \text{ or } x=\pi. \end{cases}$$

$$S(5) = S(5-2\pi) = 5-2\pi$$

$$S(10) = S(10-4\pi) = 10-4\pi.$$



IV. (1) 设数列满足  $a_0 = 0$ ,  $a_1 = 1$ ,  $a_{m+1} = a_n + 2a_{m+1}$ . ( $n \geq 1$ )

$$\text{2)} S(x) = \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n = a_1 x + \sum_{n=2}^{\infty} \frac{a_n}{n!} x^n$$

$$= x + \sum_{n=1}^{\infty} \frac{a_{m+1}}{(n+1)!} x^{n+1}.$$

$$\therefore S'(x) = 1 + \sum_{n=1}^{\infty} \frac{a_{m+1}}{n!} x^n = 1 + \sum_{n=1}^{\infty} \frac{a_n + 2a_{m+1}}{n!} x^n$$

$$= 1 + \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n + \sum_{n=1}^{\infty} \frac{2a_{m+1}}{n!} x^n$$

$$= 1 + S(x) + \sum_{n=1}^{\infty} \frac{2a_{m+1}}{n!} x^n$$

$$S''(x) = S'(x) + \sum_{n=1}^{\infty} \frac{a_{m+1}}{(n+1)!} x^{n+1}$$

$$= S'(x) + \sum_{n=0}^{\infty} \frac{a_n}{n!} x^n = S'(x) + a_0 + \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n$$

$$= S'(x) + 2S(x).$$

$$\therefore S''(x) - S'(x) - 2S(x) = 0.$$

$$\lambda^2 - \lambda - 2 = 0 \quad \cdot \quad \lambda_1 = -1, \lambda_2 = 2$$

$$\therefore S(x) = C_1 e^{-x} + C_2 e^{2x}, \quad (S(0) = a_0 = 0, S'(0) = a_1 = 1)$$

$$\text{由 } S(0): \quad C_1 = -\frac{1}{3}, \quad C_2 = \frac{1}{3}.$$

$$\therefore S(x) = -\frac{1}{3} e^{-x} + \frac{1}{3} e^{2x}. \quad (-\infty < x < +\infty).$$

$$(2) \quad S(x) = -\frac{1}{3} \sum_{n=0}^{\infty} \frac{(-x)^n}{n!} + \frac{1}{3} \sum_{n=0}^{\infty} \frac{(2x)^n}{n!}$$

$$= \sum_{n=0}^{\infty} \left( -\frac{1}{3} (-1)^n + \frac{1}{3} \cdot 2^n \right) \cdot \frac{1}{n!} x^n = \sum_{n=1}^{\infty} \frac{\frac{1}{3} (2^n - (-1)^n)}{n!} x^n$$

$$\therefore a_n = \frac{1}{3} (2^n - (-1)^n). \quad (n \geq 0)$$



$$\text{五. } a_1 = 2. \quad a_{n+1} = \frac{a_n^2 + 1}{2a_n} \cdot (n \geq 1).$$

$$\forall n \geq 1. \quad a_n > 0. \quad a_{n+1} = \frac{a_n^2 + 1}{2a_n} \geq \frac{2a_n}{2a_n} = 1.$$

$$a_{n+1} - a_n = \frac{a_n^2 + 1}{2a_n} - a_n = \frac{1 - a_n^2}{2a_n} \leq 0.$$

$\therefore \{a_n\}$  单减且有下界，故收敛。设  $a = \lim_{n \rightarrow \infty} a_n$ .

$$0 < \frac{a_n}{a_{n+1}} - 1 = \frac{1}{a_{n+1}}(a_n - a_{n+1}) \leq a_n - a_{n+1}.$$

$$\sum_{n=1}^{\infty} (a_n - a_{n+1}) = \lim_{m \rightarrow \infty} S_m = \lim_{m \rightarrow \infty} (a_1 - a_{m+1}) = 2 - a$$

$$\therefore \sum_{n=1}^{\infty} (a_n - a_{n+1}) \text{ 收敛} \therefore \sum_{n=1}^{\infty} \left( \frac{a_n}{a_{n+1}} - 1 \right) \text{ 收敛}.$$



IV. 设  $a_0=0$ ,  $a_1=1$ ,  $a_{m+1}=a_n+2a_{n-1}$ .

对应的特征方程为  $\lambda^2=\lambda+2$ .  $\lambda_1=-1$ ,  $\lambda_2=2$ .

$$\therefore a_n = C_1(-1)^n + C_2 \cdot 2^n.$$

$$\because a_0=1, a_1=1 \text{ 知 } C_1 = -\frac{1}{3}, C_2 = \frac{1}{3}$$

$$\therefore a_n = \frac{-1}{3} \cdot (-1)^n + \frac{1}{3} \cdot 2^n.$$

$$\begin{aligned}\therefore S(x) &= \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n = \sum_{n=1}^{\infty} \left( -\frac{1}{3} \cdot \frac{(-1)^n}{n!} + \frac{1}{3} \cdot \frac{2^n}{n!} x^n \right) \\ &= -\frac{1}{3} \sum_{n=1}^{\infty} \frac{(-x)^n}{n!} + \frac{1}{3} \sum_{n=1}^{\infty} \frac{(2x)^n}{n!} \\ &= -\frac{1}{3} (e^{-x}-1) + \frac{1}{3} (e^{2x}-1) \\ &= -\frac{1}{3} e^{-x} + \frac{1}{3} e^{2x}. \quad (-\infty < x < +\infty).\end{aligned}$$

五.  $a_1=2$ ,  $a_{m+1} = \frac{a_n^2+1}{2a_n}$ .

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

$$\therefore \frac{a_{n+1}-1}{a_{n+1}+1} = \left( \frac{a_n-1}{a_n+1} \right)^2, \quad \text{逐项相除}$$

$$\frac{a_n-1}{a_n+1} = \left( \frac{a_1-1}{a_1+1} \right)^{2^{n-1}} = \left( \frac{1}{3} \right)^{2^{n-1}}. \quad \therefore a_n = \frac{1 + \left( \frac{1}{3} \right)^{2^{n-1}}}{1 - \left( \frac{1}{3} \right)^{2^{n-1}}}$$

$$0 < \frac{a_n}{a_{m+1}} - 1 = \frac{2a_n^2}{a_n^2+1} - 1 = \frac{a_n+1}{a_n^2+1} (a_n-1) \leq a_n-1 = \frac{2 \left( \frac{1}{3} \right)^{2^{n-1}}}{1 - \left( \frac{1}{3} \right)^{2^{n-1}}} < 4 \left( \frac{1}{3} \right)^{2^{n-1}}$$

$$\therefore \sum_{n=1}^{\infty} 4 \cdot \left( \frac{1}{3} \right)^{2^{n-1}} \text{ 收敛}, \quad \therefore \sum_{n=1}^{\infty} \left( \frac{a_n}{a_{m+1}} - 1 \right) \text{ 收敛}.$$

