

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) $dz|_{(x_0, y_0)} = a dx + b dy$; (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 $\Omega = \{(x, y, z) | x^2 + y^2 + (z-1)^2 \leq 1, z \geq 1, y \geq 0\}$, 则 $\iiint_{\Omega} f(x^2 + y^2 + z^2) dv =$ ()
 (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) 18π ; (B) 6π ; (C) 9π ; (D) 10π .
5. 下列向量场中是有势场的是 ().
 (A) $\vec{A} = (e^x \cos y, e^x \sin y + 2y)$; (B) $\vec{A} = (e^x \sin y + 2y, e^x \cos y)$;
 (C) $\vec{A} = (2x \cos y - y^2 \sin x, 2y \cos x - x^2 \sin y)$; (D) $\vec{A} = (2x \cos y - y^2 \sin x, 3y \cos x - x^2 \sin y)$.
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) $\sum_{n=1}^{\infty} \frac{(-1)^n n}{2n+1}$; (D) $\sum_{n=1}^{\infty} \frac{(-1)^n 2^n n!}{n^n}$.

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 $\iint_{(\Sigma)} (x + |y| + |z|) dS =$ _____;

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

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

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

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

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 $f(u, v, w)$ 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 (Σ) 的方程为 $x^2 + y^2 = 2z (0 \leq z \leq 2)$. 计算 (1) 曲面 (Σ) 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 2π 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

$S(x) = \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n, x \in (-\infty, +\infty)$, 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. 单选题

1. 由 $\lim_{x \rightarrow 0, y \rightarrow 0} \frac{f(x, y) - 1}{\sin(x^2 + y^2)} = 2$ 可知, 存在 $\lim_{x \rightarrow 0, y \rightarrow 0} \varepsilon(x, y) = 0$. 使

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

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

$$\therefore f(0, 0) = \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x, y) = 1 \quad (x, y) \rightarrow (0, 0) \text{ 时}$$

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

$$\therefore f(x, y) \text{ 在 } (0, 0) \text{ 处可微且 } f_x(0, 0) = 0, f_y(0, 0) = 0. \quad \text{选 (D).}$$

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

一阶导数, $\therefore \lim_{x \rightarrow x_0} f(x, y_0) = f(x_0, y_0)$.

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

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

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

4. (1) 关于 x, y, z 轮换对称, 故

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

5. $P = 2x \cos y - y^2 \sin x, Q = 2y \cos x - x^2 \sin y$. 求

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

选 (C)



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

$$n \rightarrow \infty, (n+1) \arctan \frac{1}{n^2} \sim \frac{1}{n}, \therefore \sum_{n=1}^{\infty} (n+1) \arctan \frac{1}{n^2} \text{ 发散.}$$

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

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

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

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

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

二. 填空题

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

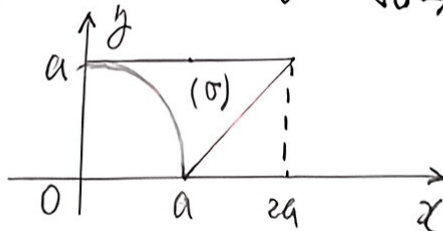
$$\text{切平面方程为 } (1+e)x + y + e(z-1) = 0$$

2. (Σ) 关于 $x=0$ 对称, 关于 x, y, z 轮换对称, 故

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

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

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



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

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

$$6. a_n = \frac{(-1)^n \cdot n}{3^n (4n^2 + 1)} \cdot 21 \quad R = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^n \cdot n}{3^n (4n^2 + 1)} \cdot \frac{3^{n+1} (4(n+1)^2 + 1)}{(-1)^{n+1} (n+1)} \right| = 3$$

$$\text{又 } x = -3 \text{ 时, } \sum_{n=1}^{\infty} \frac{n}{4n^2 + 1} \text{ 发散, } x = 3 \text{ 时, } \sum_{n=1}^{\infty} \frac{(-1)^n \cdot n}{4n^2 + 1} \text{ 收敛.}$$

$$\text{故收敛域为 } (-3, 3].$$

三. 计算题

$$1. z = f(xe^y, \frac{y}{x}, x^2 - y^2). \quad |21|$$

$$\frac{\partial z}{\partial x} = e^y f_1 - \frac{y}{x^2} f_2 + 2x f_3$$

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

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

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

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

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

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

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

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



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

考虑 (x,y) 沿 $x+y = ax^2$ 趋于 $(0,0)$.

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

取 $a \in (0,2)$, 当 $|x|$ 足够小时, $f(x,y) > 0 = f(0,0)$

取 $a < 0$ 或 $a > 2$, 当 $|x|$ 足够小时, $f(x,y) < 0 = f(0,0)$

所以 $(0,0)$ 不是极值点.

驻点 $(2,2)$ 处, $H = \begin{pmatrix} 9 & -3 \\ -3 & 9 \end{pmatrix}$ 为负定, $f(2,2) = -8$ 为极小值.

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

$$\iint_{(D)} |x^2 + y^2 + 2y| d\sigma = \iint_{(D) - (D_1)} (x^2 + y^2 + 2y) d\sigma - \iint_{(D_1)} (x^2 + y^2 + 2y) d\sigma$$

$$= \iint_{(D)} (x^2 + y^2 + 2y) d\sigma - 2 \iint_{(D_1)} (x^2 + y^2 + 2y) d\sigma$$

$$= \iint_{(D)} (x^2 + y^2) d\sigma - 2 \iint_{(D_1)} (x^2 + (y-1)^2 - 1) d\sigma$$

$$= \int_0^{2\pi} d\theta \int_0^2 \rho^2 \rho d\rho - 2 \int_0^{2\pi} d\theta \int_0^1 (\rho^2 - 1) \rho d\rho$$

$$= 8\pi - 2 \times 2\pi \times \left(-\frac{1}{4}\right) = 9\pi.$$

4. 如果 $0 < R < 1$, 求 $(0,0)$ 在 (L) 围成区域 (σ) 内.

$$P = \frac{-y}{9x^2 + y^2}, Q = \frac{x}{9x^2 + y^2}.$$

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



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

(L_ε) 围成 (D_ε) : $q x^2 + y^2 \leq \varepsilon^2$. $(L) + (L_\varepsilon)$ 围成环状区域 (σ)

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

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

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

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

$(\Sigma) + (\Sigma_1)$ 围成 (V) 且为外侧.

$$\begin{aligned} I &= \oiint_{(\Sigma+(\Sigma_1))} - \iint_{\Sigma_1} = \iiint_{(V)} (3x^2 + 3y^2 - 3z^2) dV - \iint_{(\Sigma_1)} (-8) dx dy \\ &= \int_0^2 dz \iint_{x^2+y^2 \leq 2z} 3(x^2+y^2-z^2) d\sigma + 8 \iint_{(D)} d\sigma \\ &= \int_0^2 dz \int_0^{2\pi} d\theta \int_0^{\sqrt{2z}} 3(r^2-z^2) r dr + 32\pi \\ &= 6\pi \int_0^2 [z^2 - z^3] dz + 32\pi \\ &= -8\pi + 32\pi = 24\pi. \end{aligned}$$



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

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

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

$$\text{其中 } b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx dx$$

$$= \frac{2}{\pi} \int_0^{\pi} (x+1) \sin nx dx = \frac{2}{\pi} \left[-\frac{x+1}{n} \cos nx + \frac{1}{n^2} \sin nx \right]_0^{\pi}$$

$$= \frac{2}{\pi} \cdot \left[-\frac{\pi+1}{n} (-1)^n + \frac{1}{n} \right] \quad (n \geq 1).$$

$f(x)$ 的傅里叶级数为

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

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

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

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

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



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

$$\begin{aligned} \text{则 } S(x) &= \sum_{n=1}^{\infty} \frac{a_n}{n!} x^n = a_1 x + \sum_{n=2}^{\infty} \frac{a_n}{n!} x^n \\ &= x + \sum_{n=1}^{\infty} \frac{a_{n+1}}{(n+1)!} x^{n+1} \end{aligned}$$

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

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

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

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

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

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

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

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

$$\therefore S(x) = c_1 e^{-x} + c_2 e^{2x}, \text{ 由 } S(0) = a_0 = 0, S'(0) = a_1 = 1$$

$$\text{得 } c_1 = -\frac{1}{3}, c_2 = \frac{1}{3}.$$

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

$$\begin{aligned} (2) \quad S(x) &= -\frac{1}{3} \sum_{n=0}^{\infty} \frac{(-x)^n}{n!} + \frac{1}{3} \sum_{n=0}^{\infty} \frac{(2x)^n}{n!} \\ &= \sum_{n=0}^{\infty} \left(-\frac{1}{3} (-1)^n + \frac{1}{3} \cdot 2^n \right) \cdot \frac{1}{n!} x^n = \sum_{n=0}^{\infty} \frac{\frac{1}{3} (2^n - (-1)^n)}{n!} x^n \end{aligned}$$

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



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

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

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

$\therefore \{a_n\}$ 单调递减且有下界. 故收敛. 设 $a = \lim_{n \rightarrow \infty} a_n$.

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

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

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



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

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

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

$$(\text{由 } a_0=0, a_1=1 \text{ 知 } C_1 = -\frac{1}{3}, C_2 = \frac{1}{3})$$

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

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

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

$$= -\frac{1}{3} (e^{-x} - 1) + \frac{1}{3} (e^{2x} - 1)$$

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

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

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

$$\therefore \frac{a_{n+1}-1}{a_{n+1}+1} = \left(\frac{a_n-1}{a_n+1} \right)^2, \text{ 递推可知}$$

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

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

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

