

前 言

“数学物理方法”是物理类专业的重要基础课程，它不仅为后继课程研究有关的数学物理问题作准备，也为实际工作中遇到的数学物理问题的求解提供基础。为了掌握这门课程中解决问题的方法，在学习过程中解算一定数量的习题是至关重要的。

斯颂乐、徐世良、高永椿、张官南、张立志等同志将我编写的《数学物理方法》（第二版）的习题一一解答出来，有的习题还有几种解法，以资比较，并对整个题解进行了反复的修订。我认为这样一份题解可以起如下几方面的作用：

担任这门课程的老师，在给学生布置习题作业之前，需要先解算大量的习题，然后从中挑选适当的习题布置给学生，而《数学物理方法》习题的解算往往是很费时间的。《题解》可以节约任课老师挑选习题的时间，让他们把精力用于更好地提高教学质量。

学习这门课程的大学生或自学这门课程的读者，在独立思考和独立解算基础上，可以与《题解》进行比较，以总结自己解法的优缺点。如果某些习题虽经反复思考犹有困惑，那么，从《题解》可以引出困惑的症结所在，这就前进了一步。但是，这里需要强调的是独立思考，切不可依赖《题解》，依赖《题解》对于学习是有害无益的。

实际工作者遇到有关数学物理问题时也可能从《题解》中取得某些借鉴。

原书由于编写时间十分仓促，习题答案有些不妥之处，

解题时已作了订正。

在《数学物理方法习题解答》行将出版之际，天津科学技术出版社的编辑同志要我写个简短的前言，我就把上面的想法写了出来，以就教于各方人士。

梁 昆 森

一九八一年元月

内 容 提 要

本书对梁昆森教授所编《数学物理方法》(第二版)中的全部习题作出了解答。内容分复变函数论、傅里叶级数和积分、数学物理方程三个部份,共十七章包括习题约四百条,有些习题列出了多种解法。

本书是配合综合大学、高等师范院校物理类专业数学物理方法课程的教学用书,也可为工科院校有关专业的工程数学课程所选用,对于有关科学技术工作者也有一定的参考价值。

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第一篇 复变函数论

第一章 复变函数

§1. 复数与复数运算

1. 下列式子在复数平面上各具有怎样的意义?

(1) $|z| \leq 2$.

解一: $|z| = |x + iy| = \sqrt{x^2 + y^2} \leq 2$,

或 $x^2 + y^2 \leq 4$.

这是以原点为圆心而半径为2的圆及其内部.

解二: 按照模的几何意义, $|z|$ 是复数 $z = x + iy$ 与原点间的距离, 若此距离总是 ≤ 2 , 则即表示以原点为圆心而半径为2的圆及其内部.

(2) $|z - a| = |z - b|$ (a, b 为复常数).

解一: 设 $z = x + iy$, $a = a_1 + ia_2$, $b = b_1 + ib_2$;

$$|z - a| = \sqrt{(x - a_1)^2 + (y - a_2)^2},$$

$$|z - b| = \sqrt{(x - b_1)^2 + (y - b_2)^2},$$

于是

$$(x - a_1)^2 + (y - a_2)^2 = (x - b_1)^2 + (y - b_2)^2,$$

即 $(2y - a_2 - b_2)(b_2 - a_2) = (2x - a_1 - b_1)(a_1 - b_1)$

亦即

$$\frac{y - \frac{a_2 + b_2}{2}}{x - \frac{a_1 + b_1}{2}} = \frac{a_1 - b_1}{b_2 - a_2}.$$

这是一条直线. 是一条过点 a 和点 b 连线的中点 $\left(\frac{a_1 + b_1}{2}, \frac{a_2 + b_2}{2}\right)$ 且与该连线垂直的直线.

解二: 等式的几何意义是, 点 z 到定点 a 和点 b 的距离相等的各点的轨迹, 即表示点 a 和点 b 的连线的垂直平分线.

$$(3) \operatorname{Re} z > \frac{1}{2}.$$

解: 设 $z = x + iy$, 则 $\operatorname{Re} z = x$, 故原式为 $x > \frac{1}{2}$, 它表示 $x > \frac{1}{2}$ 的半平面, 即直线 $x = \frac{1}{2}$ 右边的区域 (不包括该直线).

$$(4) |z| + \operatorname{Re} z \leq 1.$$

解: 设 $z = x + iy$, 则原式即 $x^2 + y^2 \leq (1 - x)^2$, 亦即 $y^2 \leq 1 - 2x$, 它表示抛物线 $y^2 = 1 - 2x$ 及其内部.

$$(5) \alpha < \arg z < \beta, a < \operatorname{Re} z < b \quad (\alpha, \beta, a \text{ 和 } b \text{ 为实常数}).$$

解: 注意到 $\arg z = \varphi$, $\operatorname{Re} z = x$, 则原二式

$$\text{即} \quad \begin{cases} \alpha < \varphi < \beta, \\ a < x < b. \end{cases}$$

为两直线 $x = a$ 、 $x = b$ 和两射线 $\varphi = \alpha$ 、 $\varphi = \beta$ 所围成的区域 (不包括边界).

$$(6) 0 < \arg \frac{z-i}{z+i} < \frac{\pi}{4}.$$

$$\text{解: 因为 } \frac{z-i}{z+i} = \frac{x+i(y-1)}{x+i(y+1)}$$

$$\begin{aligned}
&= \frac{[x+i(y-1)][x-i(y+1)]}{[x+i(y+1)][x-i(y+1)]} \\
&= \frac{x^2+y^2-1}{x^2+(y+1)^2} + i \frac{-2x}{x^2+(y+1)^2} \\
&\equiv X+iY=Z.
\end{aligned}$$

所以，原式即 $0 < \arg z < \frac{\pi}{4}$ 。如以 X 轴为实轴， Y 轴为虚轴，上式在复平面 Z 上表示由射线 $\phi = 0$ 和 $\phi = \frac{\pi}{4}$ 所围成的区域（不包括射线本身），这就意味着要求 $X > 0$ 和 $Y > 0$ ，即要求 $\frac{x^2+y^2-1}{x^2+(y+1)^2} > 0$ 和 $\frac{-2x}{x^2+(y+1)^2} > 0$ ，亦即

$$\begin{cases} x < 0, \\ x^2 + y^2 - 1 > 0. \end{cases} \quad (1)$$

又由 $0 < \arg Z < \frac{\pi}{4}$ 得 $0 < \operatorname{arctg}(Y/X) < \frac{\pi}{4}$ ，即

$$0 < \operatorname{arctg}\left(\frac{-2x}{x^2+y^2-1}\right) < \frac{\pi}{4},$$

亦即 $0 < \frac{-2x}{x^2+y^2-1} < 1$ ，注意到 (1) 式，

则

$$\begin{cases} -2x > 0, \\ -2x < x^2 + y^2 - 1. \end{cases} \quad \text{即} \quad \begin{cases} x < 0, \\ x^2 + y^2 + 2x - 1 > 0. \end{cases} \quad (2)$$

在 $x < 0$ 的条件下，凡满足 $x^2 + y^2 + 2x - 1 > 0$ 的点必定也满足 $x^2 + y^2 - 1 > 0$ 。所以，(1) 式无需单独提出，而 (2) 式表示复平面上的左半平面 $x < 0$ ，但除去圆周 $(x+1)^2 + y^2 = 2$ 及其内部（图1-1）。

注意：应排除

$$\begin{cases} x > 0, \\ x^2 + y^2 - 1 < 0, \end{cases}$$

$$\text{及 } (x+1)^2 + y^2 < 2$$

(这相当于 $X < 0, Y < 0$;

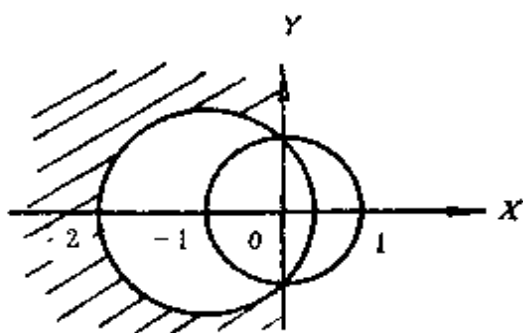


图 1-1

即 $\pi < \Phi < \frac{5}{4}\pi$, $\pi < \arg \frac{z-i}{z+i} < \frac{5}{4}\pi$) 这个解。

$$(7) \quad \left| \frac{z-1}{z+1} \right| \leq 1.$$

$$\begin{aligned} \text{解: } \left| \frac{z-1}{z+1} \right| &= \left| \frac{(x-1) + iy}{(x+1) + iy} \right| \\ &= \frac{\sqrt{(x-1)^2 + y^2}}{\sqrt{(x+1)^2 + y^2}} \leq 1, \end{aligned}$$

$$\text{即 } (x-1)^2 + y^2 \leq (x+1)^2 + y^2,$$

亦即 $0 \leq x$, 这表示连同 Y 轴在内的右半平面。

$$(8) \quad \operatorname{Re}\left(\frac{1}{z}\right) = 2.$$

$$\text{解: } \frac{1}{z} = \frac{1}{x+iy} = \frac{x-iy}{x^2+y^2},$$

$$\text{故 } \operatorname{Re}\left(\frac{1}{z}\right) = \frac{x}{x^2+y^2} = 2, 2x^2 + 2y^2 = x,$$

$$\text{即 } \left(x - \frac{1}{4}\right)^2 + y^2 = \frac{1}{16}.$$

这是中心在 $\left(\frac{1}{4}, 0\right)$ 而半径为 $\frac{1}{4}$ 的圆周。

$$(9) \quad \operatorname{Re} z^2 = a^2 \quad (a \text{ 是实常数}).$$

$$\text{解: } z^2 = (x+iy)^2 = (x^2 - y^2) + i \cdot 2xy,$$

故 $\operatorname{Re} z^2 = x^2 - y^2$, 则原式即为

$$x^2 - y^2 = a^2.$$

此轨迹为双曲线 $x^2 - y^2 = a^2$.

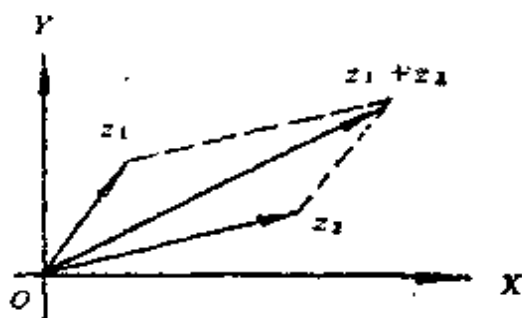
$$(10) |z_1 + z_2|^2 + |z_1 - z_2|^2 = 2|z_1|^2 + 2|z_2|^2.$$

解：这是一个恒等式，对于复平面上任意的 z_1 和 z_2 都成立，因为

$$\begin{aligned} |z_1 + z_2|^2 + |z_1 - z_2|^2 &= (x_1 + x_2)^2 + (y_1 + y_2)^2 \\ &\quad + (x_1 - x_2)^2 + (y_1 - y_2)^2 \\ &= 2x_1^2 + 2x_2^2 + 2y_1^2 + 2y_2^2 \\ &= 2|z_1|^2 + 2|z_2|^2. \end{aligned}$$

它表示平行四边形对角线的平方和等于两邻边平方和的两倍。

此外，如把 z_1 和 z_2 表示成复平面上的矢量，那么 z_1 和 z_2 的加减运算与相应的矢量的加减运算（平行四边形法则）是相同的，



这可由图1-2清楚地看出。

图 1-2

2. 把下列复数用代数式、三角式和指数式几种形式表示出来。

(1) i 。

解： i 本身即为代数式，此时在 $z = x + iy$ 中， $x = 0$ 、 $y = 1$ ；

三角式： $\rho = \sqrt{x^2 + y^2} = 1$ ，

$$\varphi = \operatorname{arctg}\left(\frac{y}{x}\right) = \operatorname{arctg}\left(\frac{1}{0}\right) = \frac{\pi}{2},$$

$$\text{所以 } z = i = \cos \frac{\pi}{2} + i \sin \frac{\pi}{2};$$

$$\text{指数式: } z = i = e^{i \frac{\pi}{2}}.$$

(2) -1 .

解: -1 本身即为代数式;

三角式: $z = \cos\pi + i\sin\pi$;

指数式: $z = e^{i\pi}$.

(3) $1 + i\sqrt{3}$.

解: $z = 1 + i\sqrt{3}$ 本身即为代数式;

三角式: $\rho = \sqrt{1^2 + (\sqrt{3})^2} = 2$, $\varphi = \operatorname{arctg} \frac{\sqrt{3}}{1} = \frac{\pi}{3}$,

所以 $z = 2 \left(\cos \frac{\pi}{3} + i \sin \frac{\pi}{3} \right)$;

指数式: $z = 2e^{i\frac{\pi}{3}}$.

(4) $1 - \cos\alpha + i\sin\alpha$ (α 是实常数).

解: $z = (1 - \cos\alpha) + i\sin\alpha$ 本身即为代数式;

三角式: $\rho = \sqrt{(1 - \cos\alpha)^2 + \sin^2\alpha} = \sqrt{2(1 - \cos\alpha)}$

$$= 2\sin \frac{\alpha}{2},$$

$$\varphi = \operatorname{arctg} \frac{\sin\alpha}{1 - \cos\alpha}, \quad \operatorname{tg}\varphi = \frac{\sin\alpha}{1 - \cos\alpha} = \operatorname{ctg} \frac{\alpha}{2},$$

$$\varphi = \left(n + \frac{1}{2} \right) \pi - \frac{\alpha}{2},$$

在主值范围内 $\varphi = \frac{1}{2}(\pi - \alpha)$ ($0 \leq \alpha \leq \pi$), 所以

$$z = 2\sin \frac{\alpha}{2} \left[\cos \left(\operatorname{arctg} \operatorname{ctg} \frac{\alpha}{2} \right) + i \sin \left(\operatorname{arctg} \operatorname{ctg} \frac{\alpha}{2} \right) \right],$$

或
$$z = 2\sin\frac{\alpha}{2}\left(\cos\frac{\pi-\alpha}{2} + i\sin\frac{\pi-\alpha}{2}\right)$$

 $(0 \leq \alpha \leq \pi) ;$

指数式: $z = 2\sin\frac{\alpha}{2}e^{i\operatorname{arctg} \operatorname{ctg} \frac{\alpha}{2}},$

或
$$z = 2\sin\frac{\alpha}{2}e^{i\left(\frac{\pi-\alpha}{2}\right)}.$$

(5) z^3 .

解: 代数式: $z^3 = (x+iy)^3 = (x^3 - 3xy^2) + i(3x^2y - y^3)$

三角式: $z^3 = \rho^3(\cos 3\varphi + i\sin 3\varphi),$

其中 $\rho = \sqrt{x^2 + y^2}, \varphi = \operatorname{arctg}\left(\frac{y}{x}\right);$

指数式: $z^3 = \rho^3 e^{i3\varphi}.$

(6) $e^{1+i}.$

解: 指数式即为 $z = e^{1+i} = e \cdot e^i$, 显然, 其中 $\rho = e, \varphi = 1;$

三角式: $z = e(\cos 1 + i\sin 1);$

代数式: $z = e\cos 1 + ie\sin 1.$

(7) $\frac{1-i}{1+i}.$

解: 代数式: $z = \frac{1-i}{1+i} = \frac{1}{2}(1-i)^2 = -i.$

三角式: 因 $\rho = 1, \varphi = \operatorname{arctg}\left(\frac{-1}{0}\right) = \frac{3}{2}\pi$, 所以

$$z = \cos\frac{3\pi}{2} + i\sin\frac{3\pi}{2};$$

指数式: $z = e^{i\frac{3\pi}{2}}.$

3. 计算下列数值 (a, b 和 φ 为实常数) .

$$(1) \sqrt{a+ib}.$$

解：先化 $a+ib$ 为三角式

$$a+ib = \sqrt{a^2+b^2} (\cos\varphi + i\sin\varphi),$$

其中 $\cos\varphi = \frac{a}{\sqrt{a^2+b^2}}$, $\sin\varphi = \frac{b}{\sqrt{a^2+b^2}}$, 于是

$$\begin{aligned} \sqrt{a+ib} &= \sqrt[4]{a^2+b^2} \left(\cos \frac{\varphi}{2} + i \sin \frac{\varphi}{2} \right) \\ &= \sqrt[4]{a^2+b^2} \left[\sqrt{\frac{1}{2}} (1 + \cos\varphi) \right. \\ &\quad \left. + i \sqrt{\frac{1}{2}} (1 - \cos\varphi) \right] \\ &= \sqrt[4]{a^2+b^2} \left[\sqrt{\frac{1}{2}} \left(1 + \frac{a}{\sqrt{a^2+b^2}} \right) \right. \\ &\quad \left. + i \sqrt{\frac{1}{2}} \left(1 - \frac{a}{\sqrt{a^2+b^2}} \right) \right] \\ &= \frac{\sqrt{2}}{2} \left(\sqrt{\sqrt{a^2+b^2} + a} \right. \\ &\quad \left. + i \sqrt{\sqrt{a^2+b^2} - a} \right). \end{aligned}$$

$$(2) \sqrt[3]{i}.$$

解：因 $i = 1 \left[\cos \left(-\frac{\pi}{2} + 2n\pi \right) + i \sin \left(-\frac{\pi}{2} + 2n\pi \right) \right]$,

所以

$$\begin{aligned} \sqrt[3]{i} &= \sqrt[3]{1} \left[\cos \left(-\frac{\pi}{6} + \frac{2}{3} n\pi \right) + i \sin \left(-\frac{\pi}{6} \right. \right. \\ &\quad \left. \left. + \frac{2}{3} n\pi \right) \right], \end{aligned}$$

或 $\sqrt[3]{i} = e^{i\left(\frac{\pi}{6} + \frac{2}{3} n\pi\right)} \quad (n = 0, 1, 2).$

(3) i^i .

解: 因 $i = e^{i(\frac{\pi}{2} + 2n\pi)}$, 所以

$$i^i = \left[e^{i(\frac{\pi}{2} + 2n\pi)} \right]^i = e^{-\frac{\pi}{2} - 2n\pi} \quad (n = 0, \pm 1, \pm 2, \dots).$$

(4) $\sqrt[4]{i}$.

解: 仿上题,

$$\sqrt[4]{i} = \left[e^{i(\frac{\pi}{2} + 2n\pi)} \right]^{\frac{1}{4}} = e^{\frac{\pi}{8} + 2n\pi} \quad (n = 0, \pm 1, \pm 2, \dots).$$

(5) $\cos 5\varphi$.

(6) $\sin 5\varphi$.

解: 由乘幂的公式

$$(\cos\varphi + i\sin\varphi)^n = \cos n\varphi + i\sin n\varphi,$$

及二项式定理

$$\begin{aligned} (a+b)^n &= a^n + na^{n-1}b + \frac{n(n-1)}{2!}a^{n-2}b^2 + \dots \\ &\quad + \frac{n!}{(n-k)!k!}a^{n-k}b^k + \dots \end{aligned}$$

可知

$$\begin{aligned} \cos 5\varphi + i\sin 5\varphi &= (\cos\varphi + i\sin\varphi)^5 \\ &= \cos^5\varphi + i5\cos^4\varphi\sin\varphi \\ &\quad - 10\cos^3\varphi\sin^2\varphi \\ &\quad - i10\cos^2\varphi\sin^3\varphi \\ &\quad + 5\cos\varphi\sin^4\varphi + i\sin^5\varphi. \end{aligned}$$

比较等式两边的实部和虚部得

$$\cos 5\varphi = \cos^5\varphi - 10\cos^3\varphi\sin^2\varphi + 5\cos\varphi\sin^4\varphi,$$

$$\sin 5\varphi = 5\cos^4\varphi\sin\varphi - 10\cos^2\varphi\sin^3\varphi + \sin^5\varphi.$$

$$(7) \cos\varphi + \cos 2\varphi + \cos 3\varphi + \dots + \cos n\varphi.$$

$$(8) \sin\varphi + \sin 2\varphi + \sin 3\varphi + \dots + \sin n\varphi.$$

解一：从初等代数知道， n 项的等比级数 $x + x^2 + \cdots + x^n$ 的和为 $x \frac{1-x^n}{1-x}$ 。

现在所求为

$$\begin{aligned}
 & \cos \varphi + \cos 2\varphi + \cos 3\varphi + \cdots + \cos n\varphi \\
 & + i(\sin \varphi + \sin 2\varphi + \sin 3\varphi + \cdots + \sin n\varphi) \\
 & = (\cos \varphi + i \sin \varphi) + (\cos 2\varphi + i \sin 2\varphi) + \cdots \\
 & + (\cos n\varphi + i \sin n\varphi) \\
 & = e^{i\varphi} + e^{2i\varphi} + \cdots + e^{ni\varphi} \\
 & = e^{i\varphi} \cdot \frac{1 - e^{i(n+1)\varphi}}{1 - e^{i\varphi}} \\
 & = \frac{e^{i\varphi}(1 - e^{-i\varphi})(1 - e^{i(n+1)\varphi})}{(1 - e^{-i\varphi})(1 - e^{i\varphi})} \\
 & = \frac{(e^{i\varphi} - 1)(1 - e^{i(n+1)\varphi})}{2 - 2\cos \varphi} \\
 & = \frac{e^{i\varphi/2}(e^{i\varphi/2} - e^{-i\varphi/2})e^{i(n+1)\varphi/2}(e^{-i(n+1)\varphi/2} - e^{i(n+1)\varphi/2})}{4\sin^2 \frac{\varphi}{2}} \\
 & = \frac{e^{i\varphi/2} \left(2i \sin \frac{\varphi}{2} \right) e^{i(n+1)\varphi/2} \left(-2i \sin \frac{(n+1)\varphi}{2} \right)}{4\sin^2 \frac{\varphi}{2}} \\
 & = \frac{e^{i(n+2)\varphi/2} \sin \frac{(n+1)\varphi}{2}}{\sin \frac{\varphi}{2}} \\
 & = \frac{\sin \frac{(n+1)\varphi}{2} \left(\cos \frac{n+1}{2} \varphi + i \sin \frac{n+1}{2} \varphi \right)}{\sin \frac{\varphi}{2}},
 \end{aligned}$$

比较等式两边的实部和虚部得

$$\begin{aligned} & \cos\varphi + \cos 2\varphi + \cos 3\varphi + \cdots + \cos n\varphi \\ &= -\frac{1}{\sin \frac{\varphi}{2}} \sin \frac{n\varphi}{2} \cos \frac{(n+1)\varphi}{2} \end{aligned}$$

$$= -\frac{1}{2\sin \frac{\varphi}{2}} \left[\sin \left(n + \frac{1}{2} \right) \varphi - \sin \frac{\varphi}{2} \right],$$

$$\begin{aligned} & \sin\varphi + \sin 2\varphi + \sin 3\varphi + \cdots + \sin n\varphi \\ &= \frac{1}{\sin \frac{\varphi}{2}} \sin \frac{n\varphi}{2} \sin \frac{(n+1)\varphi}{2} \end{aligned}$$

$$= \frac{1}{2\sin \frac{\varphi}{2}} \left[\cos \frac{\varphi}{2} - \cos \left(n + \frac{1}{2} \right) \varphi \right].$$

解二: $\cos\varphi + \cos 2\varphi + \cdots + \cos n\varphi + i\sin\varphi + i\sin 2\varphi$
 $+ \cdots + i\sin n\varphi$

$$= (\cos\varphi + i\sin\varphi) + (\cos 2\varphi + i\sin 2\varphi) + \cdots$$

$$+ (\cos n\varphi + i\sin n\varphi)$$

$$= (\cos\varphi + i\sin\varphi) + (\cos\varphi + i\sin\varphi)^2 + \cdots$$

$$+ (\cos\varphi + i\sin\varphi)^n$$

$$= \frac{(\cos\varphi + i\sin\varphi)[1 - (\cos\varphi + i\sin\varphi)^{n+1}]}{1 - (\cos\varphi + i\sin\varphi)}$$

$$= \frac{(\cos\varphi + i\sin\varphi)[(1 - \cos(n+1)\varphi) - i\sin(n+1)\varphi]}{(1 - \cos\varphi) + i\sin\varphi}$$

$$= \frac{(\cos\varphi + i\sin\varphi)[(1 - \cos(n+1)\varphi) - i\sin(n+1)\varphi]}{(1 - \cos\varphi) + i\sin\varphi}$$

$$= \frac{1}{4\sin^2 \frac{\varphi}{2}} \left\{ \left[4\sin^2 \frac{\varphi}{2} \sin \frac{n\varphi}{2} \cos \varphi \right. \right.$$

$$\left. - 2\sin^2 \frac{n\varphi}{2} \sin^2 \varphi \right\}$$

$$\begin{aligned}
& + 2\sin^2 \frac{\varphi}{2} \sin \varphi \sin n\varphi + \sin \varphi \cos \varphi \sin n\varphi \Big\} \\
& + i \Big\{ 4\sin^2 \frac{\varphi}{2} \sin^2 \frac{n\varphi}{2} \sin \varphi \\
& + 2\sin^2 \frac{n\varphi}{2} \sin \varphi \cos \varphi \\
& - 2\sin^2 \frac{\varphi}{2} \cos \varphi \sin n\varphi + \sin^2 \varphi \sin n\varphi \Big\} \\
& = \frac{1}{4\sin^2 \frac{\varphi}{2}} \Big\{ \Big[\sin \Big(n + \frac{1}{2} \Big) \varphi - \sin \frac{\varphi}{2} \Big] 2\sin \frac{\varphi}{2} \\
& + i \Big[\cos \frac{\varphi}{2} - \cos \Big(n + \frac{1}{2} \Big) \varphi \Big] 2\sin \frac{\varphi}{2} \Big\} \\
& = -\frac{1}{2\sin \frac{\varphi}{2}} \Big\{ \Big[\sin \Big(n + \frac{1}{2} \Big) \varphi - \sin \frac{\varphi}{2} \Big] \\
& + i \Big[\cos \frac{\varphi}{2} - \cos \Big(n + \frac{1}{2} \Big) \varphi \Big] \Big\},
\end{aligned}$$

比较等式两边的实部和虚部也得到解①中的答案。

§2. 复变函数

1. 试验证(2.11) — (2.14) 几个式子。

$$\begin{aligned}
(1) \quad (2.11) \text{式: } \sin(z + 2\pi) &= \sin z, \cos(z + 2\pi) \\
&= \cos z.
\end{aligned}$$

$$\begin{aligned}
\text{验证: } \sin(z + 2\pi) &= \frac{1}{2i} \left[e^{i(z+2\pi)} - e^{-i(z+2\pi)} \right] \\
&= \frac{1}{2i} \left(e^{iz} - e^{-iz} \right) = \sin z,
\end{aligned}$$

$$\begin{aligned}\cos(z+2\pi) &= \frac{1}{2} \left[e^{i(z+2\pi)} + e^{-i(z+2\pi)} \right] \\ &= \frac{1}{2} (e^{iz} + e^{-iz}) = \cos z.\end{aligned}$$

由此可见，三角函数有实周期 2π 。

(2) (2.12) 式:

$$|\sin z| = \frac{1}{2} \sqrt{(e^{2y} + e^{-2y}) + (2\sin^2 x - \cos^2 x)}.$$

$$\begin{aligned}\text{验证: 因 } \sin z &= \frac{1}{2i} (e^{iz} - e^{-iz}) = -\frac{i}{2} [e^{i(x+iy)} \\ &\quad - e^{-i(x+iy)}] \\ &= -\frac{i}{2} (e^{-y}e^{ix} - e^ye^{-ix}) \\ &= -\frac{i}{2} [e^{-y}(\cos x + i\sin x) \\ &\quad - e^y(\cos x - i\sin x)] \\ &= \frac{1}{2} [(e^y + e^{-y})\sin x + i(e^y - e^{-y})\cos x],\end{aligned}$$

$$\begin{aligned}\text{所以 } |\sin z| &= \frac{1}{2} \sqrt{(e^y + e^{-y})^2 \sin^2 x + (e^y - e^{-y})^2 \cos^2 x} \\ &= \frac{1}{2} \sqrt{(e^{2y} + e^{-2y}) + 2(\sin^2 x - \cos^2 x)}.\end{aligned}$$

(3) (2.13) 式:

$$|\cos z| = \frac{1}{2} \sqrt{(e^{2y} + e^{-2y}) + 2(\cos^2 x - \sin^2 x)}.$$

验证一: 其步骤全同于(2)。

验证二: 由 $\cos z = \sin\left(\frac{\pi}{2} - z\right)$ 再利用(2)的答案,

$$\text{则 } |\cos z| = \left| \sin\left(\frac{\pi}{2} - z\right) \right|$$

$$= \frac{1}{2} \sqrt{(e^{2x} + e^{-2x}) + 2 \left[\sin^2 \left(\frac{\pi}{2} - x \right) - \cos^2 \left(\frac{\pi}{2} - x \right) \right]}$$

$$= \frac{1}{2} \sqrt{(e^{2x} + e^{-2x}) + 2(\cos^2 x - \sin^2 x)}.$$

(4) (2.14) 式: $e^{z+2\pi i} = e^z$, $\operatorname{sh}(z+2\pi i) = \operatorname{sh} z$,
 $\operatorname{ch}(z+2\pi i) = \operatorname{ch} z$.

验证: $e^{z+2\pi i} = e^z \cdot e^{i2\pi} = e^z$,

$$\operatorname{sh}(z+2\pi i) = \frac{1}{2} [e^{z+2\pi i} - e^{-z-2\pi i}]$$

$$= \frac{1}{2} (e^z - e^{-z}) = \operatorname{sh} z.$$

$$\operatorname{ch}(z+2\pi i) = \frac{1}{2} [e^{z+2\pi i} + e^{-z-2\pi i}]$$

$$= \frac{1}{2} (e^z + e^{-z}) = \operatorname{ch} z.$$

显然, 双曲函数有纯虚周期 $2\pi i$.

2. 计算下列数值 (a 和 b 为实常数, x 为实变数).

(1) $\sin(a+ib)$.

解: $\sin(a+ib) = \frac{1}{2i} [e^{i(a+ib)} - e^{-(a+ib)i}]$

$$= \frac{1}{2i} [e^{-b}(\cos a + i \sin a)$$

$$- e^{+b}(\cos a - i \sin a)]$$

$$= \frac{1}{2} [e^{-b} \sin a + e^b \sin a + i(e^b \cos a$$

$$- e^{-b} \cos a)]$$

$$= \frac{1}{2} [(e^b + e^{-b}) \sin a + i(e^b - e^{-b}) \cos a].$$

(2) $\cos(a+ib)$.

$$\begin{aligned}
 \text{解: } \cos(a+ib) &= \frac{1}{2}(e^{i(a+ib)} + e^{-i(a+ib)}) \\
 &= \frac{1}{2}[e^{-b}(\cos a + i \sin a) + e^b(\cos a \\
 &\quad - i \sin a)] \\
 &= \frac{1}{2}[(e^{-b} + e^b)\cos a + i(e^{-b} - e^b)\sin a].
 \end{aligned}$$

$$(3) \ln(-1).$$

$$\text{解一: } \ln(-1) = \ln|-1| + i \arg(-1) = i(2n+1)\pi;$$

$$\begin{aligned}
 \text{解二: } \ln(-1) &= \ln e^{i(x+2n\pi)} = \ln e^{i(2n+1)\pi} \\
 &= i(2n+1)\pi \quad (n = 0, \pm 1, \dots).
 \end{aligned}$$

$$(4) \operatorname{ch}^2 z - \operatorname{sh}^2 z.$$

$$\text{解: } \operatorname{ch}^2 z - \operatorname{sh}^2 z = \frac{e^{2z} + 2 + e^{-2z}}{4} - \frac{e^{2z} - 2 + e^{-2z}}{4} = 1.$$

$$(5) \cos ix.$$

$$\text{解: } \cos ix = \frac{e^{i(ix)} + e^{-i(ix)}}{2} = \frac{e^x + e^{-x}}{2} = \operatorname{ch} x.$$

$$(6) \sin ix.$$

$$\begin{aligned}
 \text{解: } \sin ix &= \frac{e^{i(ix)} - e^{-i(ix)}}{2i} = \frac{e^x - e^{-x}}{2} i \\
 &= i \operatorname{sh} x.
 \end{aligned}$$

$$(7) \operatorname{ch} ix.$$

$$\text{解: } \operatorname{ch} ix = \frac{e^{ix} + e^{-ix}}{2} = \cos x.$$

$$(8) \operatorname{sh} ix.$$

$$\text{解: } \operatorname{sh} ix = \frac{e^{ix} - e^{-ix}}{2} = i \sin x.$$

$$(9) |e^{iax - (b+in)x}|.$$

$$\text{解: 因 } \sin z = \sin(x+iy)$$

$$= \frac{1}{2} \left[(e^y + e^{-y}) \sin x + i(e^y - e^{-y}) \cos x \right],$$

所以

$$\begin{aligned} \text{原式} &= \left| e^{ia(x+iy) - ib \cdot \frac{1}{2} [(e^y + e^{-y}) \sin x + i(e^y - e^{-y}) \cos x]} \right| \\ &= \left| e^{-ay} \cdot e^{i[ax - \frac{b}{2}(e^y + e^{-y}) \sin x - i \cdot \frac{b}{2}(e^y - e^{-y}) \cos x]} \right| \\ &= \left| e^{-ay + \frac{b}{2}(e^y - e^{-y}) \cos x} \cdot e^{i[ax - \frac{b}{2}(e^y + e^{-y}) \sin x]} \right| \\ &= e^{-ay + \frac{b}{2}(e^y - e^{-y}) \cos x} = e^{-ay} \cdot b \sinh y \cos x. \end{aligned}$$

3. 求解方程 $\sin z = 2$.

解一：原方程即 $\frac{1}{2i}(e^{iz} - e^{-iz}) = 2$, 即 $e^{iz} - e^{-iz} = 4i$,

亦即

$$(e^{iz})^2 - 4i(e^{iz}) - 1 = 0.$$

由一元二次代数方程的根的公式得

$$e^{iz} = 2i \pm \sqrt{(2i)^2 + 1} = (2 \pm \sqrt{3})i,$$

于是

$$\begin{aligned} iz &= \ln \left[(2 \pm \sqrt{3})i \right] = \ln(2 \pm \sqrt{3}) + \ln i \\ &= \ln(2 \pm \sqrt{3}) + \ln \left(e^{i(\frac{\pi}{2} + 2n\pi)} \right) \\ &= \ln(2 \pm \sqrt{3}) + i \left(\frac{\pi}{2} + 2n\pi \right), \end{aligned}$$

所以

$$\begin{aligned} z &= \frac{1}{i} \left[\ln(2 \pm \sqrt{3}) + i \left(\frac{\pi}{2} + 2n\pi \right) \right] \\ &= \frac{\pi}{2} + 2n\pi - i \ln(2 \pm \sqrt{3}). \end{aligned}$$

因 $-\ln(2 \pm \sqrt{3}) = \ln(2 \mp \sqrt{3})$, 故上式又可表为

$$z = \frac{\pi}{2} + 2n\pi + i \ln(2 \pm \sqrt{3}).$$

$$\text{解二: } \sin z = \frac{1}{2} \left[(e^y + e^{-y}) \sin x + i(e^y - e^{-y}) \cos x \right] = 2,$$

比较等式两边的实部和虚部得

$$\begin{cases} (e^y + e^{-y}) \sin x = 4, & (1) \end{cases}$$

$$\begin{cases} (e^y - e^{-y}) \cos x = 0. & (2) \end{cases}$$

在(2)式中, 如果 $e^y - e^{-y} = 0$, 则 $y = 0$, 以 $y = 0$ 代入(1)式中则得出 $\sin x = 2$ 的错误结果; 所以 y 不能为零, 即 $e^y - e^{-y} \neq 0$. 只有 $\cos x = 0$, 即

$$x = \frac{\pi}{2} + n\pi \quad (n = 0, 1, 2, \dots).$$

但以 $x = (2k+1)\pi + \frac{\pi}{2}$ 代入(1)式, 则得 $-(e^y + e^{-y}) = 4$,

显然是不合理的, 必须在 $x = \frac{\pi}{2} + n\pi$ 的解中含去 $x = (2k+1)$

$\pi + \frac{\pi}{2}$ 的部分解; 只保留 $x = \left(2k + \frac{1}{2}\right)\pi$ 的部分解, 以 $x =$

$\left(2k + \frac{1}{2}\right)\pi$ 代入(1)式得

$$e^y + e^{-y} = 4,$$

即

$$(e^y)^2 - 4e^y + 1 = 0,$$

由此解出

$$e^y = 2 \pm \sqrt{3},$$

即

$$y = \ln(2 \pm \sqrt{3}),$$

所以

$$z = \left(2k + \frac{1}{2}\right)\pi + i \ln(2 \pm \sqrt{3}).$$

§3. 多值函数

指出下列多值函数的支点及其阶，并作出里曼面。

(1) $\sqrt{z-a}$.

解：(i) 根式 $w = \sqrt{z-a}$ 的定义是 $w^2 = z-a$ ，今用指数式表示出 $w = \rho e^{i\varphi}$ ， $z-a = re^{i\theta}$ ($r, \rho \geq 0$)。以此代入 $w^2 = z-a$ 中得 $\rho^2 e^{i2\varphi} = re^{i\theta}$ ，所以 $\rho^2 = r$ ， $e^{i2\varphi} = e^{i\theta}$ ， $w = \sqrt{r} e^{i\frac{\theta}{2}}$ ，即

$$\begin{cases} \rho = \sqrt{r}, \\ 2\varphi = \theta + 2n\pi, \quad (n = 0, \pm 1, \pm 2, \dots), \end{cases}$$

由此可见， w 的模与 $z-a$ 的模 r 的对应关系是唯一确定的，但辐角不是如此，而是对应于每一个 θ 值，有两个不同的 φ 值，如：

$\varphi_1 = \frac{\theta}{2} (n=0)$ ， $\varphi_2 = \frac{\theta}{2} + \pi (n=1)$ 。相应的 w 值是： $w_1 =$

$\sqrt{r} e^{i\frac{\theta}{2}}$ ， $w_2 = \sqrt{r} e^{i(\frac{\theta}{2} + \pi)} = -\sqrt{r} e^{i\frac{\theta}{2}}$ ，其它 n 值给出的

的只是这两个 w 值的重复。

(ii) 对于 $w = \sqrt{z-a}$ 来说， a 点具有这样的特性，而 z 绕 a 点转一圈回到原处时，相应的函数值 w 不还原，改变了正负号；而当 z 不绕 a 点转一圈回到原处时，函数值还原；所以 a 点是该多值函数的支点。当 z 绕 a 点转两圈回到原处时，对应的函数值还原，所以 a 点是该多值函数的一阶支点。

(iii) 如令 $z = \frac{1}{t}$ ，则 $w = \frac{\sqrt{1-at}}{\sqrt{t}}$ ；当 t 绕 $t=0$ 转一圈回

到原处时， w 值不能还原；绕两圈回到原处时， w 值还原，所以 $z = \infty$ 也是一阶支点。

作出里曼面如图1-3.

$$(2) \quad \sqrt{(z-a)(z-b)}.$$

解: (i) 如令 $z-a=r_1e^{i\theta_1}$,
 $z-b=r_2e^{i\theta_2}$, $w=\rho e^{i\varphi}$, 则

$$\begin{aligned} w &= \sqrt{(z-a)(z-b)} \\ &= \rho e^{i\varphi} = \sqrt{r_1 r_2} e^{i \frac{\theta_1 + \theta_2}{2}}, \end{aligned}$$

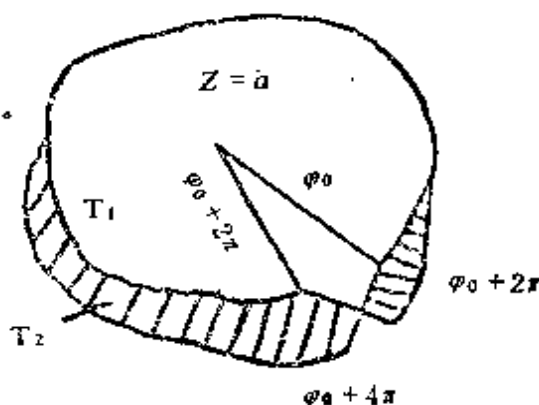


图 1-3

即

$$\begin{cases} \rho = \sqrt{r_1 r_2}, \\ 2\varphi = \theta_1 + \theta_2 + 2n\pi (n = 0, \pm 1, \pm 2, \dots), \end{cases}$$

(ii) 同上题分析, $z=a$ 和 $z=b$ 是多值函数 w 的一阶支点.

(iii) 里曼面有两叶, 在 T_1 上从 $z=a$ 到 $z=b$ 作切割, T_1 的切割下岸连结于 T_2 的上岸, T_2 的下岸连结于 T_1 的上岸. 事实上, 沿着不包围点 a 和 b 的闭路 1 环行一周, 辐角 θ_1

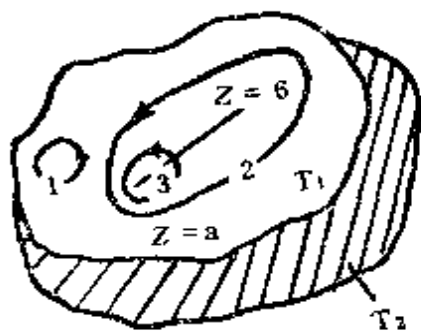


图 1-4

和 θ_2 又返回原来的值. 沿着包围两个点 a 和 b 的闭路 2 环行一周, 此二辐角各增加 2π , 所以 $\frac{1}{2}(\theta_1 + \theta_2)$ 也增加 2π , 而函数值 w 还原. 如果在同一叶上沿着只包围 a 点 (或 b 点) 的闭路 3 环行一周, 函数值 w 并不还原, 所作切割就是为了截断此种闭路.

(3) $\ln z$

解: (i) 对数函数 $w = \ln z$ 的定义是: $e^w = z$, 令 $w = u + iv$ 和 $z = re^{i\theta}$ 代入上式得 $e^u \cdot e^{iv} = re^{i\theta}$, 比较两边的模和辐角得

$$e^u = r, \text{ 即 } u = \ln r = \ln |z|,$$

$$v = \arg z = \theta + 2n\pi (n = 0, \pm 1, \pm 2, \dots).$$

(ii) 由上可见, 对数函数的多值性表现在函数值 w 的虚部 v 与自变量 z 的辐角的对应关系上, 对于每一个 z 值, 有无穷多个 w 值, 这些不同的 w 值只是虚部不同而已, 相差为 2π 的整数倍, 即 $w_n(z) = \ln|z| + i(\theta + 2n\pi)$, 其支点是 $z = 0$, 而且是无限阶支点.

(iii) 里曼面如图1-5所示, 它有无穷多叶, 在第一叶上从 $z = 0$ 到 $z = \infty$ 作切割, 每一叶的切割下岸连接于下一叶的上岸 ($z = \infty$ 亦为无限阶支点).

(4) $\ln(z - a)$.

解: 除了以 $z = a$ 代替上题中的 $z = 0$ 以外, 其它的分析完全和上题相同.

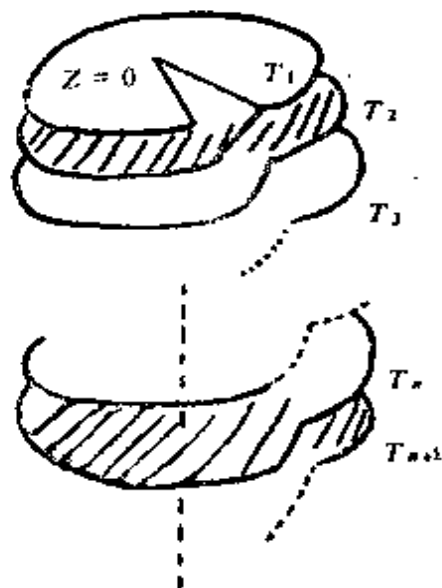


图 1-5

§4. 导数 (微商)

试推导极坐标系中的科希-里曼方程

$$\begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi}, \\ \frac{1}{\rho} \frac{\partial u}{\partial \varphi} = -\frac{\partial v}{\partial \rho}. \end{cases}$$

解一: 从直角坐标系中的科希-里曼方程

$$\begin{cases} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \\ \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}. \end{cases}$$

出发, 按照变换公式: $\rho = \sqrt{x^2 + y^2}$ 和 $\varphi = \operatorname{arctg} \left(\frac{y}{x} \right)$, 即

$x = \rho \cos \varphi$ 和 $y = \rho \sin \varphi$ 变换到极坐标, 计算如下:

从变换公式可得

$$\left\{ \begin{aligned} \frac{\partial \rho}{\partial x} &= \frac{1}{2} \frac{2x}{\sqrt{x^2+y^2}} = \frac{x}{\rho} = \cos \varphi, \\ \frac{\partial \rho}{\partial y} &= \frac{1}{2} \frac{2y}{\sqrt{x^2+y^2}} = \frac{y}{\rho} = \sin \varphi, \\ \frac{\partial \varphi}{\partial x} &= \frac{y \left(-\frac{1}{x^2} \right)}{1 + \left(\frac{y}{x} \right)^2} = \frac{-y}{x^2+y^2} = -\frac{\sin \varphi}{\rho}, \\ \frac{\partial \varphi}{\partial y} &= \frac{\frac{1}{x}}{1 + \left(\frac{y}{x} \right)^2} = \frac{x}{x^2+y^2} = \frac{\cos \varphi}{\rho}, \end{aligned} \right.$$

又

$$\left\{ \begin{aligned} \frac{\partial u}{\partial x} &= \frac{\partial u}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial u}{\partial \varphi} \frac{\partial \varphi}{\partial x} = \cos \varphi \frac{\partial u}{\partial \rho} - \frac{1}{\rho} \sin \varphi \frac{\partial u}{\partial \varphi}, \\ \frac{\partial u}{\partial y} &= \frac{\partial u}{\partial \rho} \frac{\partial \rho}{\partial y} + \frac{\partial u}{\partial \varphi} \frac{\partial \varphi}{\partial y} = \sin \varphi \frac{\partial u}{\partial \rho} + \frac{1}{\rho} \cos \varphi \frac{\partial u}{\partial \varphi}, \\ \frac{\partial v}{\partial x} &= \frac{\partial v}{\partial \rho} \frac{\partial \rho}{\partial x} + \frac{\partial v}{\partial \varphi} \frac{\partial \varphi}{\partial x} = \cos \varphi \frac{\partial v}{\partial \rho} - \frac{1}{\rho} \sin \varphi \frac{\partial v}{\partial \varphi}, \\ \frac{\partial v}{\partial y} &= \frac{\partial v}{\partial \rho} \frac{\partial \rho}{\partial y} + \frac{\partial v}{\partial \varphi} \frac{\partial \varphi}{\partial y} = \sin \varphi \frac{\partial v}{\partial \rho} + \frac{1}{\rho} \cos \varphi \frac{\partial v}{\partial \varphi}. \end{aligned} \right.$$

把以上四式代入直角坐标系中的科希-里曼方程得

$$\left\{ \begin{aligned} \cos \varphi \frac{\partial u}{\partial \rho} - \frac{1}{\rho} \sin \varphi \frac{\partial u}{\partial \varphi} &= \sin \varphi \frac{\partial v}{\partial \rho} + \frac{1}{\rho} \cos \varphi \frac{\partial v}{\partial \varphi}, \\ \sin \varphi \frac{\partial u}{\partial \rho} + \frac{1}{\rho} \cos \varphi \frac{\partial u}{\partial \varphi} &= -\cos \varphi \frac{\partial v}{\partial \rho} + \frac{1}{\rho} \sin \varphi \frac{\partial v}{\partial \varphi}. \end{aligned} \right. \quad (1)$$

$$\left\{ \begin{aligned} \cos \varphi \frac{\partial u}{\partial \rho} - \frac{1}{\rho} \sin \varphi \frac{\partial u}{\partial \varphi} &= \sin \varphi \frac{\partial v}{\partial \rho} + \frac{1}{\rho} \cos \varphi \frac{\partial v}{\partial \varphi}, \\ \sin \varphi \frac{\partial u}{\partial \rho} + \frac{1}{\rho} \cos \varphi \frac{\partial u}{\partial \varphi} &= -\cos \varphi \frac{\partial v}{\partial \rho} + \frac{1}{\rho} \sin \varphi \frac{\partial v}{\partial \varphi}. \end{aligned} \right. \quad (2)$$

(1) 式 $\times \sin \varphi$ - (2) 式 $\times \cos \varphi$ 给出

$$-\frac{1}{\rho} \frac{\partial u}{\partial \varphi} = \frac{\partial v}{\partial \rho}, \quad (3)$$

(1)式 $\times \cos\varphi$ + (2)式 $\times \sin\varphi$ 给出

$$\frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi}, \quad (4)$$

(3)与(4)即为极坐标系中的柯希-里曼方程。

解二：从定义出发进行推导。

$$w = u(z) + iv(z) = u(\rho, \varphi) + iv(\rho, \varphi).$$

在极坐标系中，先令 Δz 沿径向逼近零，即 $\Delta z = e^{i\varphi} \Delta \rho \rightarrow 0$ ，则

$$\begin{aligned} \lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z} &= \lim_{\Delta \rho \rightarrow 0} \frac{\Delta w}{\Delta \rho} \frac{\Delta \rho}{\Delta z} = \lim_{\Delta \rho \rightarrow 0} \frac{\Delta w}{\Delta \rho} e^{-i\varphi} \\ &= \lim_{\Delta \rho \rightarrow 0} \frac{\Delta u + i\Delta v}{\Delta \rho} e^{-i\varphi} \\ &= \left(\frac{\partial u}{\partial \rho} + i \frac{\partial v}{\partial \rho} \right) e^{-i\varphi}; \end{aligned}$$

再令 Δz 沿横向逼近零，即 $\Delta z = \rho \Delta(e^{i\varphi}) = i\rho e^{i\varphi} \Delta\varphi \rightarrow 0$ ，则

$$\begin{aligned} \lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z} &= \lim_{\Delta \varphi \rightarrow 0} \frac{\Delta w}{\Delta \varphi} \frac{\Delta \varphi}{\Delta z} = \lim_{\Delta \varphi \rightarrow 0} \frac{\Delta w}{\Delta \varphi} \frac{1}{i\rho} e^{-i\varphi} \\ &= -\frac{i}{\rho} e^{-i\varphi} \lim_{\Delta \varphi \rightarrow 0} \frac{\Delta u + i\Delta v}{\Delta \varphi} \\ &= -\frac{i}{\rho} e^{-i\varphi} \left(\frac{\partial u}{\partial \varphi} + i \frac{\partial v}{\partial \varphi} \right) \\ &= \left(\frac{1}{\rho} \frac{\partial v}{\partial \varphi} - i \frac{1}{\rho} \frac{\partial u}{\partial \varphi} \right) e^{-i\varphi}. \end{aligned}$$

如果函数 $w(z)$ 在点 z 可导，则上述二极限必须都存在而且彼此相等，即

$$\left(\frac{\partial u}{\partial \rho} + i \frac{\partial v}{\partial \rho} \right) e^{-i\varphi} = \left(\frac{1}{\rho} \frac{\partial v}{\partial \varphi} - i \frac{1}{\rho} \frac{\partial u}{\partial \varphi} \right) e^{-i\varphi},$$

比较上式中的实部和虚部即得

$$\begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi}, \\ \frac{\partial v}{\partial \rho} = -\frac{1}{\rho} \frac{\partial u}{\partial \varphi}. \end{cases}$$

§5. 解析函数

1. 某个区域上的解析函数如为实函数，试证它必为常数。

解：设这个解析函数为 $w(z) = u(x, y) + iv(x, y)$ ，因为它是实数，所以 $v(x, y) \equiv 0$ ；因为它是解析函数，所以它满足科希-里曼方程

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}.$$

注意到 $v(x, y) \equiv 0$ ，则

$$\frac{\partial u}{\partial x} = 0, \quad (1)$$

$$\frac{\partial u}{\partial y} = 0. \quad (2)$$

由(1)知 $u = f_1(y)$ ，由(2)知 $u = f_2(x)$ ；因为 x, y 在该区域中皆为独立变数，要 $f_1(y) = f_2(x) = u$ ，则只有 $f_1(y) = f_2(x) = \text{常数}$ ，即 u 必为常数，亦即该解析函数必为常数。

2. 已知解析函数 $f(z)$ 的实部 $u(x, y)$ 或虚部 $v(x, y)$ ，求该解析函数。

$$(1) \quad u = e^x \sin y.$$

解一： $\frac{\partial u}{\partial x} = e^x \sin y$ ， $-\frac{\partial u}{\partial y} = -e^x \cos y$ 。根据科希-里

曼方程，则

$$\frac{\partial v}{\partial y} = e^x \sin y, \quad \frac{\partial v}{\partial x} = -e^x \cos y. \text{ 于是}$$

$$\begin{aligned} dv &= \frac{\partial v}{\partial x} dx + \frac{\partial v}{\partial y} dy = -e^x \cos y dx + e^x \sin y dy \\ &= d(-e^x \cos y). \end{aligned}$$

所以

$$\begin{aligned} v(x, y) &= -e^x \cos y + C. \\ f(z) &= e^x \sin y + i(-e^x \cos y + C) \\ &= -ie^x (\cos y + i \sin y) + iC = -ie^x \cdot e^{iy} + iC \\ &= -ie^{x+iy} + iC = -ie^z + iC. \end{aligned}$$

解二：因为

$$\frac{\partial v}{\partial x} = -e^x \cos y, \quad (1)$$

$$\frac{\partial v}{\partial y} = e^x \sin y. \quad (2)$$

所以，由 (1) 式，暂且把 y 当作参数，对 x 积分，

$$v(x, y) = \int^{(x)} -e^x \cos y dx = -e^x \cos y + \varphi(y). \quad (3)$$

把 (3) 式对 y 求偏导数，

$$\frac{\partial v}{\partial y} = e^x \sin y + \varphi'(y) \quad (4)$$

比较 (2) 式和 (4) 式得 $\varphi'(y) = 0$ ，即 $\varphi(y) = C$ 。所以

$$\begin{aligned} v(x, y) &= -e^x \cos y + C, \\ f(z) &= e^x \sin y + i(-e^x \cos y + C) = -ie^x iC. \end{aligned}$$

必须指出：下面各题都可用这两种方法求解，限于篇幅，我们将只任给出一种。

$$(2) \quad u = e^x (x \cos y - y \sin y), \quad f(0) = 0,$$

$$\begin{aligned} \text{解：} \quad & \begin{cases} \frac{\partial u}{\partial x} = e^x (x \cos y + \cos y - y \sin y) = \frac{\partial v}{\partial y}, \\ -\frac{\partial u}{\partial y} = e^x (x \sin y + \sin y + y \cos y) = \frac{\partial v}{\partial x}. \end{cases} \end{aligned}$$

$$\begin{aligned}
dv &= e^x(x\cos y + \cos y - y\sin y)dy + e^x(x\sin y \\
&\quad + \sin y + y\cos y)dx \\
&= e^x d(x\sin y + \sin y + y\cos y - \sin y) + e^x d(x\sin y \\
&\quad - \sin y + \sin y + \cos y) \\
&= d(e^x x\sin y + e^x y\cos y),
\end{aligned}$$

所以 $v = e^x x\sin y + e^x y\cos y + C$.

$$\begin{aligned}
f(z) &= e^x(x\cos y - y\sin y) + ie^x(x\sin y + y\cos y) + iC \\
&= xe^x(\cos y + isiny) - e^x y(\sin y - i\cos y) + iC \\
&= xe^x e^{iy} + iye^x e^{iy} + iC = e^{z+i\pi/2}(x+iy) + iC \\
&= ze^z + iC.
\end{aligned}$$

因为 $f(0) = 0 \cdot e^{i0} + iC = 0$, 故 $C = 0$, 于是

$$f(z) = ze^z.$$

$$(3) \quad u = \frac{2\sin x}{e^{2y} + e^{-2y} - 2\cos 2x}, \quad f\left(\frac{\pi}{2}\right) = 0,$$

$$\text{解: } \begin{cases} \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y} = \frac{4\sin 2x(e^{2y} - e^{-2y})}{(e^{2y} + e^{-2y} - 2\cos 2x)^2} \\ \frac{\partial v}{\partial y} = \frac{\partial u}{\partial x} = \frac{4\cos 2x(e^{2y} + e^{-2y} - 2\cos 2x) - 8\sin^2 2x}{(e^{2y} + e^{-2y} - 2\cos 2x)^2} \end{cases}$$

$$dv = \frac{4\sin 2x(e^{2y} + e^{-2y})dx + 4[\cos 2x(e^{2y} + e^{-2y}) - 2]dy}{[e^{2y} + e^{-2y} - 2\cos 2x]^2}$$

同 (1) 题, 把 $-\frac{\partial v}{\partial x}$ 对 x 积分, 把 y 暂且当作参数,

$$v = -\frac{e^{2y} - e^{-2y}}{e^{2y} + e^{-2y} - 2\cos 2x} + \varphi(y).$$

于是,

$$\begin{aligned}
\frac{\partial v}{\partial y} &= \frac{2(e^{2y} - e^{-2y})^2 - 2(e^{2y} + e^{-2y})(e^{2y} + e^{-2y} - 2\cos 2x)}{(e^{2y} + e^{-2y} - 2\cos 2x)^2} \\
&\quad + \varphi'(y)
\end{aligned}$$

$$= \frac{4[\cos 2x(e^{2y} + e^{-2y}) - 2]}{(e^{2y} + e^{-2y} - 2\cos 2x)^2} + \varphi'(y).$$

把上式与前式比较知 $\varphi(y) = C$ ；又由于 $f\left(\frac{\pi}{2}\right) = 0$ ，

$$\therefore C = 0$$

则
$$u = -\frac{e^{2y} - e^{-2y}}{e^{2y} + e^{-2y} - 2\cos 2x}.$$

所以 $f(z) = u + iv = \frac{2\sin 2x - i(e^{2y}e^{-2y})}{e^{2y} + e^{-2y} - 2\cos 2x} = \operatorname{ctg} z.$

读者可以自己验证

$$\begin{aligned} \operatorname{ctg} z &= i \frac{e^{ix} + e^{-ix}}{e^{ix} - e^{-ix}} = \frac{(e^y - e^{-y})\sin x + i(e^y + e^{-y})\cos x}{(e^y - e^{-y})\cos x - i(e^{-y} + e^y)\sin x} \\ &= \frac{2\sin 2x - i(e^{2y} - e^{-2y})}{e^{2y} + e^{-2y} - 2\cos 2x}. \end{aligned}$$

$$(4) \quad v = \frac{y}{x^2 + y^2}, \quad f(2) = 0.$$

解. 因为在 $v = \frac{y}{x^2 + y^2}$ 中的分母是 $x^2 + y^2$ ，这种情况下改用极坐标处理比较方便，这时

$$v = \frac{1}{\rho} \sin \varphi.$$

注意到极坐标系中的科希-里曼方程，则

$$\begin{cases} \frac{1}{\rho} \frac{\partial v}{\partial \varphi} = \frac{1}{\rho^2} \cos \varphi = \frac{\partial u}{\partial \rho}, \\ -\frac{\partial v}{\partial \rho} = \frac{1}{\rho^2} \sin \varphi = \frac{1}{\rho} \frac{\partial u}{\partial \varphi}. \end{cases}$$

即

$$\begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho^2} \cos \varphi, \\ \frac{\partial u}{\partial \varphi} = \frac{1}{\rho} \sin \varphi. \end{cases}$$

$$\begin{aligned}
 du &= \left(\frac{1}{\rho^2} \cos \varphi \right) d\rho + \left(\frac{1}{\rho} \sin \varphi \right) d\varphi \\
 &= \cos \varphi d\left(-\frac{1}{\rho}\right) + \frac{1}{\rho} d(-\cos \varphi) \\
 &= d\left(-\frac{1}{\rho} \cos \varphi\right),
 \end{aligned}$$

所以 $u = -\frac{1}{\rho} \cos \varphi + C,$

$$\begin{aligned}
 f(z) &= \frac{1}{\rho} (-\cos \varphi + i \sin \varphi) + C \\
 &= \frac{1}{\rho} e^{-i\theta} + C = -\frac{1}{z} + C.
 \end{aligned}$$

又因 $f(2) = -\frac{1}{2} + C = 0$, 则 $C = \frac{1}{2}$, 从而

$$f(z) = \frac{1}{2} - \frac{1}{z}.$$

(5) $u = \frac{x^2 - y^2}{(x^2 + y^2)^2}, f(\infty) = 0.$

解: u 的表达式的分母与上题相似, 也含有因子 $x^2 + y^2$,

改用极坐标后 $u = \frac{1}{\rho^2} \cos 2\varphi$. 则

$$\begin{cases} \frac{\partial u}{\partial \rho} = -\frac{2}{\rho^2} \cos 2\varphi = \frac{1}{\rho} \frac{\partial v}{\partial \varphi}, \\ \frac{1}{\rho} \frac{\partial u}{\partial \varphi} = -\frac{2}{\rho^3} \sin 2\varphi = -\frac{\partial v}{\partial \rho}. \end{cases}$$

即

$$\begin{cases} \frac{\partial v}{\partial \rho} = -\frac{2}{\rho^2} \cos 2\varphi, \\ \frac{\partial v}{\partial \varphi} = \frac{2}{\rho^3} \sin 2\varphi. \end{cases}$$

$$dv = \left(-\frac{2}{\rho^2} \cos 2\varphi\right) d\rho + \left(\frac{2}{\rho^3} \sin 2\varphi\right) d\varphi$$

$$\begin{aligned}
 &= \frac{1}{\rho^2} d(-\sin 2\varphi) + \sin 2\varphi d\left(-\frac{1}{\rho^2}\right) \\
 &= d\left(-\frac{1}{\rho^2} \sin 2\varphi\right),
 \end{aligned}$$

所以

$$v = -\frac{1}{\rho^2} \sin 2\varphi + C.$$

$$\begin{aligned}
 f(z) &= \frac{1}{\rho^2} \cos 2\varphi - i \frac{1}{\rho^2} \sin 2\varphi + iC \\
 &= \frac{1}{\rho^2} e^{-i2\varphi} + iC = \frac{1}{z^2} + iC.
 \end{aligned}$$

又因

$$f(\infty) = 0 + iC = 0, \text{ 则 } C = 0, \text{ 从而}$$

$$f(z) = \frac{1}{z^2}.$$

$$(6) \quad u = x^2 - y^2 + xy, \quad f(0) = 0.$$

解:

$$\text{因 } \begin{cases} \frac{\partial u}{\partial x} = 2x + y = \frac{\partial v}{\partial y}, \\ -\frac{\partial u}{\partial y} = 2y - x = \frac{\partial v}{\partial x}. \end{cases}$$

则

$$\begin{aligned}
 dv &= (2x + y)dy + (2y - x)dx \\
 &= d\left(2xy + \frac{1}{2}y^2\right) + d\left(2xy - \frac{1}{2}x^2\right) \\
 &= d\left(2xy + \frac{1}{2}y^2 - \frac{1}{2}x^2\right), \\
 v &= 2xy + \frac{1}{2}(y^2 - x^2) + C.
 \end{aligned}$$

所以

$$\begin{aligned}
 f(z) &= x^2 - y^2 + xy + i\left[2xy + \frac{1}{2}(y^2 - x^2)\right] + iC \\
 &= x^2 - y^2 + i2xy - \left[\frac{1}{2}i(x^2 - y^2) - xy\right] + iC
 \end{aligned}$$

$$\begin{aligned}
 &= (x+iy)^2 - i\frac{1}{2}\left[(x^2-y^2) + i2xy\right] + iC \\
 &= z^2 - i\frac{1}{2}z^2 + iC.
 \end{aligned}$$

又因 $f(0) = 0 + iC = 0$, 则 $C = 0$, 从而

$$f(z) = z^2\left(1 - \frac{i}{2}\right).$$

$$(7) \quad u = x^3 - 3xy^2, f(0) = 0.$$

解: 因
$$\begin{cases} \frac{\partial u}{\partial x} = 3x^2 - 3y^2 = \frac{\partial v}{\partial y}, \\ -\frac{\partial u}{\partial y} = 6xy = \frac{\partial v}{\partial x}. \end{cases}$$

则
$$\begin{aligned} dv &= (3x^2 - 3y^2)dy + 6xydx \\ &= d(3x^2y - y^3) + d(3x^2y) \\ &= d(3x^2y - y^3), \\ v &= 3x^2y - y^3 + C. \end{aligned}$$

所以
$$\begin{aligned} f(z) &= x^3 - 3xy^2 + i(3x^2y - y^3 + C) \\ &= (x+iy)^3 + iC = z^3 + iC. \end{aligned}$$

又因 $f(0) = 0 + iC = 0$, 则 $C = 0$, 从而 $f(z) = z^3$.

$$(8) \quad u = x^3 + 6x^2y - 3xy^2 - 2y^3, f(0) = 0.$$

解:
$$\begin{cases} \frac{\partial u}{\partial x} = 3x^2 + 12xy - 3y^2 = \frac{\partial v}{\partial y}, \\ -\frac{\partial u}{\partial y} = -6x^2 + 6xy + 6y^2 = \frac{\partial v}{\partial x}. \end{cases}$$

则
$$\begin{aligned} dv &= (3x^2 + 12xy - 3y^2)dy + (-6x^2 + 6xy + 6y^2)dx \\ &= d(3x^2y + 6xy^2 - y^3) + d(-2x^3 + 3x^2y + 6xy^2). \\ v &= -2x^3 + 3x^2y + 6xy^2 - y^3 + C. \end{aligned}$$

所以 $f(z) = x^3 + 6x^2y - 3xy^2 - 2y^3 + i$

$$\begin{aligned}
 & (-2x^3 + 3x^2y + 6xy^2 - y^3) + iC \\
 & = (x + iy)^3 - 2i(x + iy)^3 + iC = z^3(1 - 2i) + iC.
 \end{aligned}$$

又因 $f(0) = 0 + iC = 0$, 则 $C = 0$, 从而

$$f(z) = z^3(1 - 2i).$$

$$(9) \quad u = x^4 - 6x^2y^2 + y^4, f(0) = 0.$$

$$\text{解: } \begin{cases} \frac{\partial v}{\partial x} = 4x^3 - 12xy^2 = \frac{\partial v}{\partial y}, \\ -\frac{\partial u}{\partial y} = 12x^2y - 4y^3 = -\frac{\partial v}{\partial x}. \end{cases}$$

$$\begin{aligned}
 dv &= (4x^3 - 12xy^2)dy + (12x^2y - 4y^3)dx \\
 &= d(4x^3y - 4xy^3) + d(4x^3y - 4xy^3).
 \end{aligned}$$

$$v = 4x^3y - 4xy^3 + C.$$

$$\begin{aligned}
 \text{于是 } f(z) &= x^4 - 6x^2y^2 + y^4 + i(4x^3y - 4xy^3 + C) \\
 &= (x + iy)^4 + iC = Z^4 + iC.
 \end{aligned}$$

因 $f(0) = 0 + iC = 0$, 则 $C = 0$, 所以

$$f(z) = z^4,$$

$$(10) \quad u = \ln \rho, f(1) = 0.$$

$$\begin{aligned}
 \text{解: } & \\
 \text{因 } & \begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi} = \frac{1}{\rho}, \\ \frac{1}{\rho} \frac{\partial u}{\partial \varphi} = -\frac{\partial v}{\partial \rho} = 0. \end{cases}
 \end{aligned}$$

即

$$\begin{cases} \frac{\partial v}{\partial \varphi} = 1, \\ \frac{\partial v}{\partial \rho} = 0. \end{cases}$$

则

$$dv = d\varphi,$$

$$v = \varphi + C.$$

$$\begin{aligned}
 \text{所以 } f(z) &= \ln \rho + i\varphi + iC = \ln |z| + i \arg z + iC \\
 &= \ln z + iC.
 \end{aligned}$$

又因 $f(1) = 0 + iC = 0$, 则 $C = 0$, 从而

$$f(z) = \ln z,$$

$$(11) \quad u = \varphi, \quad f(1) = 0.$$

解: 因

$$\begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi} = 0, \\ \frac{1}{\rho} \frac{\partial u}{\partial \varphi} = -\frac{\partial v}{\partial \rho} = \frac{1}{\rho}, \end{cases}$$

即

$$\begin{cases} \frac{\partial v}{\partial \varphi} = 0, \\ \frac{\partial v}{\partial \rho} = -\frac{1}{\rho}. \end{cases}$$

则

$$dv = -\frac{1}{\rho} d\rho = d(-\ln \rho),$$

$$v = -\ln \rho + C.$$

所以

$$\begin{aligned} f(z) &= \varphi - i \ln \rho + iC \\ &= -i(\ln \rho + i\varphi) + iC = -i \ln z + iC. \end{aligned}$$

又因 $f(1) = 0 + iC = 0$, 则 $C = 0$, 从而

$$f(z) = -i \ln z + iC.$$

3. 试从极坐标系中的科希-里曼方程

$$\begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi} \\ \frac{1}{\rho} \frac{\partial v}{\partial \varphi} = -\frac{\partial v}{\partial \rho} \end{cases}$$

中消去 u 或 v 。

解: 该方程可改写为

$$\begin{cases} \rho \frac{\partial u}{\partial \rho} = \frac{\partial v}{\partial \varphi}, & (1) \end{cases}$$

$$\begin{cases} -\frac{1}{\rho} \frac{\partial u}{\partial \varphi} = \frac{\partial v}{\partial \rho}. & (2) \end{cases}$$

(1) 式对 ρ 微分一次, (2) 式对 φ 微分一次,

$$\begin{cases} \frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) = \frac{\partial^2 v}{\partial \rho \partial \varphi}, & (3) \end{cases}$$

$$\begin{cases} -\frac{1}{\rho} \frac{\partial^2 u}{\partial \varphi^2} = \frac{\partial^2 v}{\partial \rho \partial \varphi}. & (4) \end{cases}$$

(3) - (4) 得

$$\frac{\partial}{\partial \rho} \left(\rho \frac{\partial u}{\partial \rho} \right) + \frac{1}{\rho} \frac{\partial^2 u}{\partial \varphi^2} = 0. \quad (5)$$

科希-里曼方程还可改写为

$$\begin{cases} \frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi}, & (6) \end{cases}$$

$$\begin{cases} \frac{\partial u}{\partial \varphi} = -\rho \frac{\partial v}{\partial \rho}. & (7) \end{cases}$$

(6) 式对 φ 微分一次, (7) 式对 ρ 微分一次,

$$\begin{cases} \frac{\partial^2 v}{\partial \rho \partial \varphi} = \frac{\partial}{\partial \varphi} \left(\frac{1}{\rho} \frac{\partial v}{\partial \varphi} \right). & (8) \end{cases}$$

$$\begin{cases} \frac{\partial^2 u}{\partial \rho \partial \varphi} = \frac{\partial}{\partial \rho} \left(-\rho \frac{\partial v}{\partial \rho} \right). & (9) \end{cases}$$

$$(8) - (9) \text{ 得 } \frac{\partial}{\partial \rho} \left(\rho \frac{\partial v}{\partial \rho} \right) - \frac{1}{\rho} \frac{\partial^2 v}{\partial \varphi^2} = 0 \quad (10)$$

显然, 消去 v (或 u) 后的方程 (9) (或 (10)) 即极坐标系中的拉普拉斯方程 (5.2) 或 (5.3)。

§6. 平面标量场

1. 已知复势 $f(z) = \frac{1}{z-2+i}$, 试描画等温网。

$$\begin{aligned} \text{解: 由 } f(z) &= \frac{1}{z-2+i} = \frac{1}{(x-2)+i(y+1)} \\ &= \frac{x-2}{(x-2)^2+(y+1)^2} + i \frac{-(y+1)}{(x-2)^2+(y+1)^2} \end{aligned}$$

得到等温网的两族曲线方程

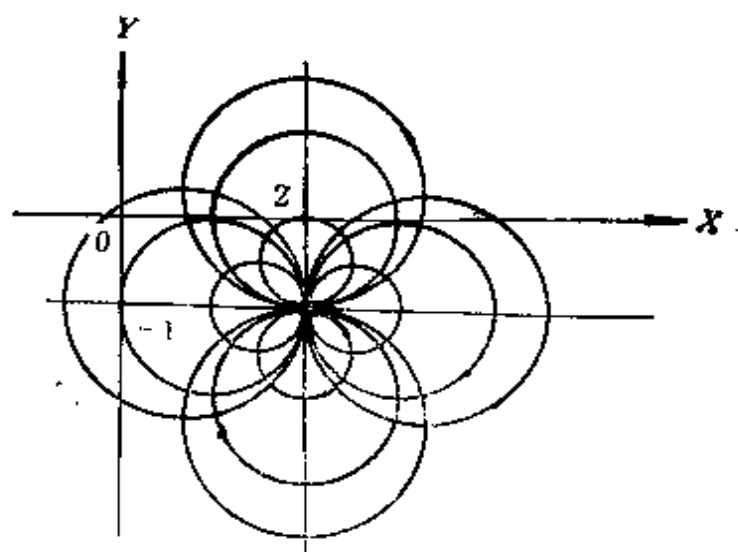


图 1-6

$$\begin{cases} \frac{x-2}{(x-2)^2 + (y+1)^2} = C_1, \\ \frac{y+1}{(x-2)^2 + (y+1)^2} = C_2, \end{cases}$$

或
$$\begin{cases} (x-2-C_1)^2 + (y+1)^2 = C_1^2, \\ (x-2)^2 + (y+1-C_2)^2 = C_2^2. \end{cases}$$

故等温网为：在点 $(2, -1)$ 跟直线 $x = 2$, $y = -1$ 相切的圆族。

2. 已知流线族的方程为 “ $\frac{y}{x} = \text{常数}$ ”，求复势。

解：(i) 如令 $v = \frac{y}{x}$ ，则 $v_{xx} = \frac{2y}{x^3}$, $v_{yy} = 0$,

从而 $v_{xx} + v_{yy} \neq 0$, $v = \frac{y}{x}$ 不是调和函数。

(ii) 改令 $v = F(t)$, $\left(t = \frac{y}{x}\right)$,

则 $v_x = F' \left[-\frac{y}{x^2} \right], v_{xx} = F'' \left[\frac{y^2}{x^4} \right] + F' \left[\frac{2y}{x^3} \right],$

$$v_y = F' \left[\frac{1}{x} \right], v_{yy} = F'' \left[\frac{1}{x^2} \right];$$

应指出：这里必须有 $v_{xx} + v_{yy} = 0$ ，

即 $F'' \left[\frac{x^2 + y^2}{x^4} \right] + F' \left[-\frac{2y}{x^3} \right] = 0,$

$$\frac{F''}{F'} = -\frac{2y}{x^3} \cdot \frac{x^4}{x^2 + y^2} = \frac{2xy}{x^2 + y^2} = \frac{-2}{\frac{y}{x} + \frac{x}{y}},$$

$$= \frac{-2}{t + \frac{1}{t}} = -\frac{2t}{1 + t^2},$$

$$\ln F'(t) = - \int \frac{2t}{1+t^2} dt = -\ln(1+t^2) + \ln C_1,$$

$$F'(t) = \frac{C_1}{1+t^2};$$

$$F(t) = C_1 \int \frac{dt}{1+t^2} = C_1 \arctg t + C_2 = C_1 \arctg \frac{y}{x} + C_2.$$

所以 $v = C_1 \arctg \frac{y}{x} + C_2.$

这里的记号 v_x 和 v_y 分别代表 $\frac{\partial v}{\partial x}$ 和 $\frac{\partial v}{\partial y}$, v_{xx} 和 v_{yy} 分别代表

$\frac{\partial^2 v}{\partial x^2}$ 和 $\frac{\partial^2 v}{\partial y^2}$ (下同)。

(iii) 根据科希-里曼方程 $\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}$ 知

$$u_y = -v_x = C_1 \frac{y}{x^2 + y^2},$$

因而

$$u = C_1 \int \frac{y}{x^2 + y^2} dy = C_1 \cdot \frac{1}{2} \ln(x^2 + y^2) + C_4(x).$$

现在要确定 $C_4(x)$, 注意到

$$u_x = \frac{C_1 x}{x^2 + y^2} + C'_4(x)$$

根据科希-里曼方程 $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$, 这应等于 v_y , 即 $\frac{C_1 x}{x^2 + y^2}$,

所以 $C'_4(x) = 0, C_4(x) = C_3$, 于是

$$u = C_1 \cdot \frac{1}{2} \ln(x^2 + y^2) + C_3;$$

$$f(z) = C_1 \cdot \frac{1}{2} \ln(x^2 + y^2) + C_3 + iC_1 \operatorname{arctg} \frac{y}{x} + iC_2$$

$$= C_1 \frac{1}{2} \ln(x^2 + y^2) + C_3$$

$$+ C_1 i \left[-\frac{1}{2} i \ln \frac{1+i(y/x)}{1-i(y/x)} \right] + iC_2$$

$$= C_1 \left\{ \frac{1}{2} \ln(x^2 + y^2) + \frac{1}{2} \ln \frac{(x+iy)^2}{x^2 + y^2} \right\} + C_3 + iC_2$$

$$= C_1 \ln(x+iy) + C_3 + iC_2$$

$$= C_1 \ln z + C_3 + iC_2.$$

这就是所要求的复势。

3. 已知等势线族的方程为“ $x^2 + y^2 = \text{常数}$ ”, 求复势。

解: (i) 令 $u = F(t)$, ($t = x^2 + y^2$)

则

$$\begin{cases} u_x = 2xF', & u_{xx} = 2F' + 4x^2F'', \\ u_y = 2yF', & u_{yy} = 2F' + 4y^2F''. \end{cases}$$

$$(4x^2 + 4y^2)F'' + 4F' = 0,$$

$$\frac{F''}{F'} = -\frac{1}{x^2 + y^2} = -\frac{1}{t}, F'' = -\frac{C_1}{t},$$

求出 $F = C_1 \ln t + C_2 = C_1 \ln(x^2 + y^2) + C_2$.

即 $u = C_1 \ln(x^2 + y^2) + C_2$.

(ii) $u_x = C_1 \frac{2x}{x^2 + y^2}, u_y = C_1 \frac{2y}{x^2 + y^2}$, 根据科希-里曼方程

$$v_y = u_x = C_1 \frac{2x}{x^2 + y^2},$$

因而 $v = C_1 \int \frac{2x}{x^2 + y^2} dy = 2C_1 \operatorname{arctg} \frac{y}{x} + C_4(x)$.

又, $v_x = 2C_1 \cdot \frac{-y}{x^2 + y^2} + C'_4(x) = -u_y = -2C_1 \frac{y}{x^2 + y^2}$.

则 $C'_4(x) = 0, C_4(x) = C_3$.

所以 $v = 2C_1 \operatorname{arctg} \left(\frac{y}{x} \right) + C_3 = -iC_1 \ln \frac{(x+iy)^2}{x^2 + y^2} + C_3$.

$$\begin{aligned} \text{(iii) } f(z) &= C_1 \ln(x^2 + y^2) + C_2 + i \left[-iC_1 \ln \frac{(x+iy)^2}{x^2 + y^2} \right. \\ &\quad \left. + C_3 \right] \end{aligned}$$

$$\begin{aligned} &= C_1 \ln(x^2 + y^2) + C_2 + C_1 \ln \frac{(x+iy)^2}{x^2 + y^2} + iC_3 \\ &= C \ln z^2 + C_2 + iC_3 = 2C_1 \ln z + C_2 + iC_3. \end{aligned}$$

这就是所要求的复势.

4. 已知电力线为跟实轴相切于原点的圆族, 求复势.

解: 如图1-7所示, 该圆族的方程是

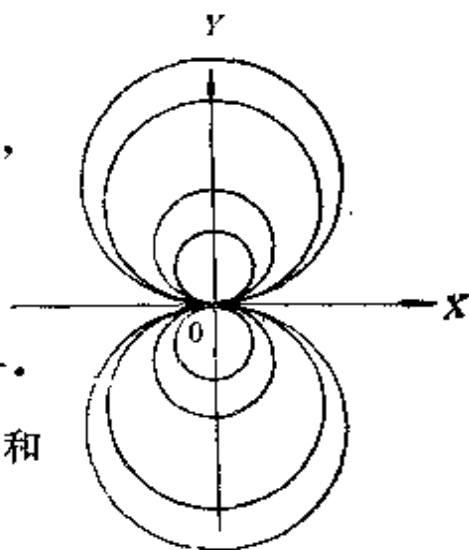
$$x^2 + (y - C_4)^2 = C_4^2,$$

或 $\frac{-y}{x^2 + y^2} = C_4^*$, (C_4^* 亦为常数),

如令 $v = \frac{-y}{x^2 + y^2}$,

$$\begin{aligned}
 v_x &= -\frac{2xy}{(x^2+y^2)^2}, \\
 v_{xx} &= \frac{2y}{(x^2+y^2)^2} - \frac{8x^2y}{(x^2+y^2)^3}, \\
 v_y &= \frac{2y^2}{(x^2+y^2)^2} - \frac{1}{x^2+y^2}, \\
 v_{yy} &= \frac{6y}{(x^2+y^2)^2} - \frac{8y^3}{(x^2+y^2)^3}.
 \end{aligned}$$

由此得 $v_{xx} + v_{yy} = 0$, 故这里的 v 是调和函数。



应指出: 既然 $v = -\frac{y}{x^2+y^2}$ 是调和函数, 图 1-7

所以我们可令复势的虚部 $v(x, y)$ 就等于这个 v , 下面再求 u 。

因 v_x, v_y 已在上面写出, 由科希-里曼方程,

$$\begin{aligned}
 u_y &= -v_x = \frac{2xy}{(x^2+y^2)^2}, \\
 u &= -2x \int \frac{y dy}{(x^2+y^2)^2} = \frac{x}{x^2+y^2} + C_3(x).
 \end{aligned}$$

$$\begin{aligned}
 \text{则 } u_x &= \frac{1}{x^2+y^2} - \frac{2x^2}{(x^2+y^2)^2} + C'_3(x) \\
 &= v_y = \frac{2y^2}{(x^2+y^2)^2} - \frac{1}{x^2+y^2},
 \end{aligned}$$

给出 $C'_3(x) = 0, C_3(x) = C_2$, 故 $u = \frac{x}{x^2+y^2} + C_2$ 。

$$\begin{aligned}
 \text{于是求出复势 } f(z) &= \frac{x}{x^2+y^2} + C_2 + i \frac{-y}{x^2+y^2} = \frac{x-iy}{x^2+y^2} + C_2 \\
 &= \frac{1}{x+iy} + C_2 = \frac{1}{z} + C_2.
 \end{aligned}$$

5. 在圆柱 $|z| = R$ 的外部的平面静电场的复势为 $f(z) =$

$i2\sigma \ln\left(\frac{R}{z}\right)$ 求柱面上的电荷面密度.

$$\begin{aligned}\text{解: } f(z) &= i2\sigma \ln \frac{R}{z} = i2\sigma \ln \frac{R}{\rho e^{i\varphi}} \\ &= 2i\sigma \left[\ln \frac{R}{\rho} - i\varphi \right] = 2\sigma\varphi + 2i\sigma \ln \frac{R}{\rho}\end{aligned}$$

这里, 取电势 $u = 2\sigma \ln \frac{R}{\rho}$, 则圆柱表面外的法向场强

$$\begin{aligned}E \Big|_R &= - \frac{\partial u}{\partial \rho} \Big|_R = - \frac{\partial}{\partial \rho} (2\sigma \ln R - 2\sigma \ln \rho) \\ &= \frac{2\sigma}{\rho} \Big|_R = \frac{2\sigma}{R}.\end{aligned}$$

设电势以高斯单位表示, 以高斯单位表示的高斯定理为

$$\oint \vec{E} \cdot d\vec{S} = 4\pi q.$$

设面密度为 σ_s , 面积为 S , 则

$$\frac{2\sigma}{R} S = 4\pi \sigma_s S, \sigma_s = \frac{\sigma}{2\pi R}.$$

其实, 电势 $u = 2\sigma \ln \frac{R}{\rho}$ 的共轭调和函数 $2\sigma\varphi$ 就是通量函数, 而按照高斯定理

$$2\sigma\varphi_2 - 2\sigma\varphi_1 = 4\pi\sigma_s R(\varphi_2 - \varphi_1),$$

$$2\sigma(\varphi_2 - \varphi_1) = 4\pi\sigma_s R, \text{ 所以 } \sigma_s = \frac{\sigma}{2\pi R}.$$

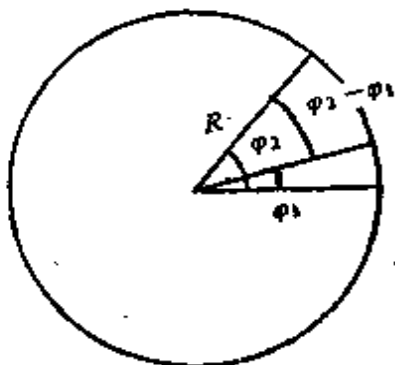


图 1-8

6. 有二个平行面均匀带电的线电荷, 每单位长度所带电量分别是 $+q$ 和 $-q$, 两线相距为 $2a$, 求这个平面静电场的复势、电力线和等势线.

解: 考虑一线电荷在 origin、单位长度所带电量为 Q , 显然可取通量函数为 $v = 2Q\varphi$ (高斯单位制), u 为电势, 则

$$\frac{\partial u}{\partial \rho} = \frac{1}{\rho} \frac{\partial v}{\partial \varphi} = \frac{2Q}{\rho}, \quad \frac{\partial u}{\partial \varphi} = -\rho \frac{\partial v}{\partial \rho} = 0.$$

于是 $u = 2Q \ln \rho + C$,

所以复势 $f(z) = C + 2Q(\ln \rho + i\varphi) = C + 2Q \ln z$, 由此可知令 $Q = +q$, 并将线电荷移至 $(a, 0)$, 复势为 $f_1(z) = C_1 + 2q \ln(z - a)$, 令 $Q = -q$, 并将线电荷移至 $(-a, 0)$, 复势 $f_2(z) = C_2 - 2q \ln(z + a)$, 所要求的复势即为 $f_1(z) + f_2(z)$ (依电势迭加原理以及和的通量等于通量的和)。

$$f(z) = 2q \ln \frac{z - a}{z + a} + C, \quad (C = C_1 + C_2),$$

或者置 $+q$ 于 $(-a, 0)$, 置 $-q$ 于 $(a, 0)$, 则

$$f(z) = -2q \ln \frac{z - a}{z + a} = 2q \ln \frac{z + a}{z - a},$$

电力线族为 $I_m \ln \frac{z - a}{z + a} = \text{常数}$,

等势线族为 $R_e \ln \frac{z - a}{z + a} = \text{常数}$,

$$\begin{aligned} \ln \frac{z - a}{z + a} &= \ln \frac{x + iy - a}{x + iy + a} = \ln \frac{x^2 + y^2 - a^2 + 2ia y}{(x + a)^2 + y^2} \\ &= \ln \left[\frac{\sqrt{(x^2 + y^2 - a^2)^2 + 4a^2 y^2}}{(x + a)^2 + y^2} \right. \\ &\quad \left. e^{i \operatorname{arctg} \frac{2ay}{x^2 + y^2 - a^2}} \right] \\ &= \frac{1}{2} \ln \frac{(x^2 + y^2 - a^2)^2 + 4a^2 y^2}{[(x + a)^2 + y^2]^2} \\ &\quad + \operatorname{arctg} \frac{2ay}{x^2 + y^2 - a^2} \\ &= \frac{1}{2} \ln \frac{(x - a)^2 + y^2}{(x + a)^2 + y^2} + \operatorname{arctg} \frac{2ay}{x^2 + y^2 - a^2}, \end{aligned}$$

电力线族为 $x^2 + y^2 - a^2 = 2ac_1 y$,

即 $x^2 + y^2 - 2ac_1 y + a^2 c_1^2 = a^2 + a^2 c_1^2$,

$$x^2 + (y - ac_1)^2 = a^2(1 + c_1^2),$$

等势线族为 $c_2[(x-a)^2 + y^2] = (x+a)^2 + y^2$,

$$(c_2 - 1)x^2 - 2(c_2 + 1)ax + (c_2 - 1)y^2 = (1 - c_2)a^2,$$

$$x^2 - 2\frac{c_2 + 1}{c_2 - 1}ax + \left(\frac{c_2 + 1}{c_2 - 1}\right)^2 a^2 + y^2$$

$$= -a^2 + \left(\frac{c_2 + 1}{c_2 - 1}\right)^2 a^2,$$

$$\left(x - \frac{c_2 + 1}{c_2 - 1}a\right)^2 + y^2 = \frac{(c_2 + 1)^2 - (c_2 - 1)^2}{(c_2 - 1)^2} a^2,$$

$$\left(x - \frac{c_2 + 1}{c_2 - 1}a\right)^2 + y^2 = \frac{4c_2}{(c_2 - 1)^2} a^2.$$

第二章 复变函数的积分

§9. 科希公式

1. 已知函数 $\psi(t, x) = e^{2tx - t^2}$, 把 x 当作参数, 把 t 认作是复变数, 试应用科希公式把 $\left. \frac{\partial^n \psi}{\partial t^n} \right|_{t=0}$ 表为回路积分.

对回路积分进行积分变数的代换 $t = x - z$, 并借以证明 $\left. \frac{\partial^n \psi}{\partial t^n} \right|_{t=0} = (-1)^n e^{x^2} \frac{d^n}{dx^n} e^{-x^2}$.

解: (i) 把 $\frac{\partial^n \psi}{\partial t^n}$ 表为回路积分如下:

$$\begin{aligned} \left. \frac{\partial^n \psi}{\partial t^n} \right|_{t=0} &= \frac{n!}{2\pi i} \oint \frac{e^{2\xi x - \xi^2}}{(\xi - t)^{n+1}} d\xi \\ &= \frac{n!}{2\pi i} \oint \frac{e^{2\xi x - \xi^2}}{\xi^{n+1}} d\xi. \end{aligned}$$

(ii) 证明: 以 $\xi = x - z$ 代入上式

$$\begin{aligned} \left. \frac{\partial^n \psi}{\partial t^n} \right|_{t=0} &= \frac{n!}{2\pi i} \oint \frac{e^{x^2 - z^2}}{(x - z)^{n+1}} d(-z) \\ &= \frac{n!}{2\pi i} \oint \frac{e^{x^2} \cdot e^{-z^2}}{(-1)^n (z - x)^{n+1}} dz \\ &= e^{x^2} \frac{n!}{2\pi i} \oint \frac{(-1)^n e^{-z^2} dz}{(z - x)^{n+1}} \\ &= (-1)^n e^{x^2} \frac{d^n}{dx^n} e^{-x^2}, \text{ 得证.} \end{aligned}$$

2. 已知函数 $\psi(x, t) = \frac{e^{-xt/(1-t)}}{1-t}$, 试把 x 当作参数, 把 t 认为是复变数, 试应用科希公式把 $\frac{\partial^n \psi}{\partial t^n} \Big|_{t=0}$ 表为回路积分.

对回路积分进行积分变数的代换, $t = (z - x)/z$, 并借以证明 $\frac{\partial^n \psi}{\partial t^n} \Big|_{t=0} = e^x \frac{d^n}{dx^n} (x^n e^{-x})$.

解: (i) 把 $\frac{\partial^n \psi}{\partial t^n}$ 表为回路积分如下:

$$\frac{\partial^n \psi}{\partial t^n} = \frac{n!}{2\pi i} \oint_C \frac{e^{-\frac{x\xi}{1-\xi}} / (1-\xi) d\xi}{(\xi-t)^{n+1}}$$

$$\frac{\partial^n \psi}{\partial t^n} \Big|_{t=0} = \frac{n!}{2\pi i} \oint_C \frac{e^{-\frac{x\xi}{1-\xi}} / (1-\xi)}{\xi^{n+1}} d\xi.$$

(ii) 证明: 以 $\xi = (z - x)/z$ 代入上式,

$$\begin{aligned} \frac{\partial^n \psi}{\partial t^n} \Big|_{t=0} &= \frac{n!}{2\pi i} \oint_C \frac{e^{-x\left(\frac{z-x}{z}\right)} / \left(1 - \frac{z-x}{z}\right)}{\left(\frac{z-x}{z}\right)^{n+1} \left(1 - \frac{z-x}{z}\right)} \\ &\quad \left(\frac{x}{z^2}\right) dz \end{aligned}$$

$$= \frac{n!}{2\pi i} \oint_C \frac{z^{n+1} \cdot e^{-(z-x)} \cdot \frac{z}{x} \left(\frac{x}{z^2}\right) dz}{(z-x)^{n+1}}$$

$$= e^x \frac{n!}{2\pi i} \oint_C \frac{z^n e^{-z}}{(z-x)^{n+1}} dz$$

$$= e^x \frac{d^n}{dx^n} (x^n e^{-x}), \text{ 得证.}$$

第三章 幂级数展开

§11. 幂级数

1. 把幂级数 $\sum_{k=0}^{\infty} a_k (z - z_0)^k = a_0 + a_1 (z - z_0) + a_2 (z - z_0)^2 + \cdots + a_k (z - z_0)^k + \cdots$ 逐项求导, 求所得级数的收敛半径, 以此验证逐项求导, 并不改变收敛半径.

解: 该幂级数的收敛半径是 $R = \lim_{k \rightarrow \infty} \left| \frac{a_k}{a_{k+1}} \right|$.

对该级数逐项求导后得:

$$\frac{d}{dz_1} \sum_{k=0}^{\infty} a_k (z - z_0)^k = a_1 + 2a_2 (z_1 - z_0) + \cdots + K a_k (z - z_0)^{k-1} + (K+1) a_{k+1} (z - z_0)^k + \cdots$$

$$\begin{aligned} \text{其收敛半径为 } R &= \lim_{k \rightarrow \infty} \left| \frac{K a_k}{(K+1) a_{k+1}} \right| \lim_{k \rightarrow \infty} \left| \frac{a_k}{\left(1 + \frac{1}{K}\right) a_{k+1}} \right| \\ &= \lim_{k \rightarrow \infty} \left| \frac{a_k}{a_{k+1}} \right|, \end{aligned}$$

所以逐项求导后, 并不改变其收敛半径.

2. 把上题的幂级数逐项积分, 求所得级数的收敛半径, 以此验证逐项积分并不改变收敛半径.

解: 对该级数逐项积分后得:

$$\int \sum_{k=0}^{\infty} a_k (z - z_0)^k d(z - z_0) = a_0 (z - z_0) + \frac{1}{2} a_1 (z - z_0)^2 + \cdots$$

$$+ \frac{1}{3} a_2 (z - z_0)^3 + \cdots + \frac{1}{K+1} a_k (z - z_0)^{k+1} + \frac{1}{K+2} a_{k+1} (z - z_0)^{k+2} + \cdots,$$

其收敛半径为:

$$\begin{aligned} R &= \lim_{k \rightarrow \infty} \left| \frac{\frac{1}{K+1} a_k}{\frac{1}{K+2} a_{k+1}} \right| = \lim_{k \rightarrow \infty} \left| \frac{(K+2) a_k}{(K+1) a_{k+1}} \right| \\ &= \lim_{k \rightarrow \infty} \left| \frac{\left(1 + \frac{2}{K}\right) a_k}{\left(1 + \frac{1}{K}\right) a_{k+1}} \right| = \lim_{k \rightarrow \infty} \left| \frac{a_k}{a_{k+1}} \right|, \end{aligned}$$

故逐项积分后并不改变收敛半径.

3. 求下列幂级数的收敛圆.

$$(1) \sum_{k=1}^{\infty} \frac{1}{K} (z-i)^k$$

$$\begin{aligned} \text{解: 其收敛半径 } R &= \lim_{k \rightarrow \infty} \left| \frac{1/K}{1/(K+1)} \right| = \lim_{k \rightarrow \infty} \left| \frac{K+1}{K} \right| \\ &= \lim_{k \rightarrow \infty} \left| 1 + \frac{1}{K} \right| = 1 \end{aligned}$$

\therefore 收敛圆为 $|z-i|=1$.

$$(2) \sum_{k=1}^{\infty} K^{\ln K} (z_1 - 2)^k.$$

$$\text{解: 收敛半径 } R = \lim_{k \rightarrow \infty} \left| \frac{K^{\ln K}}{(K+1)^{\ln(K+1)}} \right|,$$

$$\text{令 } (K+1)^{\ln(K+1)} = (K+1)^{\ln \left[K \left(1 + \frac{1}{K} \right) \right]}$$

$$= (K+1)^{\ln K} \cdot (K+1)^{\ln \left(1 + \frac{1}{K} \right)},$$

故

$$R = \lim_{k \rightarrow \infty} \left[\frac{K^{\ln K}}{(K+1)^{\ln K}} \cdot \frac{1}{(K+1)^{\ln \left(1 + \frac{1}{K}\right)}} \right]$$

$$= \frac{1}{\lim_{k \rightarrow \infty} \left(1 + \frac{1}{K}\right)^{\ln K}} \cdot \frac{1}{\lim_{k \rightarrow \infty} (K+1)^{\ln \left(1 + \frac{1}{K}\right)}},$$

记 $l_1 = \lim_{k \rightarrow \infty} \left(1 + \frac{1}{K}\right)^{\ln K}$,

$$l_2 = \lim_{k \rightarrow \infty} (K+1)^{\ln \left(1 + \frac{1}{K}\right)},$$

则

$$R = \frac{1}{l_1 l_2}.$$

现计算 l_1 .

$$\ln l_1 = \lim_{k \rightarrow \infty} \left[\ln K \cdot \ln \left(1 + \frac{1}{K}\right) \right]$$

$$= \lim_{k \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{K}\right)}{\frac{1}{\ln K}},$$

这是 $\frac{0}{0}$ 型的不定式, 可用罗毕达法则确定极限,

$$\ln l_1 = \lim_{k \rightarrow \infty} \frac{\frac{1}{1+yK} \left(-\frac{1}{K^2}\right)}{-\frac{1}{(\ln K)^2} \cdot \frac{1}{K}} = \lim_{k \rightarrow \infty} \frac{(\ln K)^2}{K+1},$$

这是 $\frac{\infty}{\infty}$ 型的不定式, 再用罗毕达法则,

$$\ln l_1 = \lim_{k \rightarrow \infty} \frac{(2 \ln K) \cdot \frac{1}{K}}{1} = \lim_{k \rightarrow \infty} \frac{2 \ln K}{K},$$

再用罗毕达法则,

$$\ln l_1 = \lim_{k \rightarrow \infty} \frac{2 \cdot \frac{1}{K}}{1} = 0,$$

因而

$$l_1 = 1,$$

同理,

$$\begin{aligned} \ln l_2 &= \lim_{k \rightarrow \infty} \left[\ln \left(1 + \frac{1}{K} \right) \cdot \ln (K+1) \right] \\ &= \lim_{k \rightarrow \infty} \frac{\ln \left(1 + \frac{1}{K} \right)}{\frac{1}{\ln (K+1)}}, \end{aligned}$$

用罗毕达法则,

$$\begin{aligned} \ln l_2 &= \lim_{k \rightarrow \infty} - \frac{\frac{1}{1 + 1/K} \left(-\frac{1}{K^2} \right)}{\frac{1}{[\ln (K+1)]^2} \cdot \frac{1}{K+1}} \\ &= \lim_{k \rightarrow \infty} \frac{[\ln (K+1)]^2}{K} \cdot \lim_{k \rightarrow \infty} \left(1 + \frac{1}{K} \right) \\ &= \lim_{k \rightarrow \infty} \frac{[\ln (K+1)]^2}{K}, \end{aligned}$$

用罗毕达法则,

$$\begin{aligned} \ln l_2 &= \lim_{k \rightarrow \infty} \frac{\left[2 \ln (K+1) \right] \frac{1}{K+1}}{1} \\ &= \lim_{k \rightarrow \infty} \frac{2 \ln (K+1)}{K+1}, \end{aligned}$$

再用罗毕达法则,

$$\ln l_2 = \lim_{k \rightarrow \infty} \frac{2 \cdot \frac{1}{K+1}}{1} = 0,$$

因而

$$l_2 = 1,$$

结果，收敛半径

$$R = \frac{1}{l_1 l_2} = 1,$$

所以收敛圆为 $|z_1 - 2| = 1$ 。

$$(3) \sum_{k=1}^{\infty} \left(\frac{z}{K} \right)^k.$$

解一：收敛半径

$$\begin{aligned} R &= \lim_{k \rightarrow \infty} \frac{1}{k \sqrt[k]{|a_k|}} = \lim_{k \rightarrow \infty} \frac{1}{k \sqrt[k]{\frac{1}{K^k}}} \\ &= \lim_{k \rightarrow \infty} k \sqrt[k]{K^k} \\ &= \lim_{k \rightarrow \infty} K = \infty. \end{aligned}$$

解二：收敛半径为

$$\begin{aligned} R &= \lim_{k \rightarrow \infty} \left| \frac{K^{-k}}{(K+1)^{-(K+1)}} \right| = \lim_{k \rightarrow \infty} \left| \frac{(K+1)^{k+1}}{K^k} \right| \\ &= \lim_{k \rightarrow \infty} \left| \frac{1}{K^k} [K^{k+1} + (K+1)K^k + \dots] \right| \\ &= \lim_{k \rightarrow \infty} |K + (K+1) + \dots| = \infty, \end{aligned}$$

或

$$R = \lim_{k \rightarrow \infty} \frac{1}{k \sqrt[k]{\left(\frac{1}{K}\right)^k}} = \lim_{k \rightarrow \infty} K = \infty,$$

所以只要 z 是有限的，此幂级数就收敛，收敛圆 $|z| = R < \infty$ 。

$$(4) \sum_{k=1}^{\infty} K! \left(\frac{z}{K} \right)^k.$$

解：收敛半径

$$R = \lim_{k \rightarrow \infty} \left[\frac{K!}{(K+1)!} \cdot \frac{(K+1)^{k+1}}{K^k} \right] = \lim_{k \rightarrow \infty} \left[\frac{1}{K+1} \cdot \right.$$

$$= \frac{(K+1)^{k+1}}{K^k} - \left] = \lim_{k \rightarrow \infty} \frac{(K+1)^k}{K^k} \right.$$

$$= \lim_{k \rightarrow \infty} \left(1 + \frac{1}{K} \right)^k = e,$$

所以收敛圆是 $|z| = e$.

$$(5) \sum_{k=1}^{\infty} K^k (z-3)^k.$$

解一: 收敛半径

$$R = \lim_{k \rightarrow \infty} \frac{1}{k\sqrt[k]{|a_k|}} = \lim_{k \rightarrow \infty} \frac{1}{k\sqrt[k]{K^k}} = \lim_{k \rightarrow \infty} \frac{1}{K} = 0.$$

解二: 收敛半径

$$R = \lim_{k \rightarrow \infty} \left| \frac{K^k}{(K+1)^{k+1}} \right| = \lim_{k \rightarrow \infty} \left| \left[K + (K+1) + \dots \right]^{-1} \right|$$

$$= 0,$$

所以收敛圆为 $|z-3| = 0$, 只要 $z \neq 3$, 此幂级数就发散.

4. 已知幂级数 $\sum_{k=0}^{\infty} a_k z^k$ 和 $\sum_{k=0}^{\infty} b_k z^k$ 的收敛半径分别为 $R_1 =$

$$\lim_{k \rightarrow \infty} \left| \frac{a_k}{a_{k+1}} \right| \left(\text{或 } R_1 = \lim_{k \rightarrow \infty} \frac{1}{k\sqrt[k]{|a_k|}} \right) \text{ 和 } R_2 = \lim_{k \rightarrow \infty} \left| \frac{b_k}{b_{k+1}} \right|$$

(或 $R_2 = \lim_{k \rightarrow \infty} \frac{1}{k\sqrt[k]{|b_k|}}$), 求下列幂级数的收敛半径.

$$(1) \sum_{k=0}^{\infty} (a_k + b_k) z^k.$$

解一: 如果 $R_1 \leq R_2$, 则在圆 $|z| = R_1$ 的内部, 幂级数 $\sum_{k=0}^{\infty}$

$a_k z^k$ 和 $\sum_{k=0}^{\infty} b_k z^k$ 都绝对收敛, 从而 $\sum_{k=0}^{\infty} (a_k + b_k) z^k$ 必是绝对

收敛的. 所以该幂级数的收敛半径不小于 R_1 和 R_2 中的较小者.

解二：记 $|a_k|$ 和 $|b_k|$ 中的较大者为 A_k ，则 $\sum_{k=0}^{\infty} (a_k + b_k)z^k$ 的收敛半径

$$\begin{aligned} R &= \lim_{k \rightarrow \infty} \frac{1}{k\sqrt{|a_k + b_k|}} = \frac{1}{\lim_{k \rightarrow \infty} k\sqrt{|a_k + b_k|}} \\ &\geq \frac{1}{\lim_{k \rightarrow \infty} k\sqrt{|a_k| + |b_k|}} \geq \frac{1}{\lim_{k \rightarrow \infty} k\sqrt{A_k + A_k}} \\ &= \frac{1}{\lim_{k \rightarrow \infty} k\sqrt{2} \sqrt{A_k}} = \lim_{k \rightarrow \infty} \frac{1}{k\sqrt{A_k}} = \lim_{k \rightarrow \infty} \frac{1}{k\sqrt{A_k}} \\ &= \min(R_1, R_2). \end{aligned}$$

$$(2) \sum_{k=0}^{\infty} (a_k - b_k)z^k.$$

解：方法及结论同于上题。

$$(3) \sum_{k=0}^{\infty} a_k b_k z^k.$$

$$\begin{aligned} \text{解：} R &= \lim_{k \rightarrow \infty} \left| \frac{a_k b_k}{a_{k+1} b_{k+1}} \right| = \lim_{k \rightarrow \infty} \left| \frac{a_k}{a_{k+1}} \cdot \frac{b_k}{b_{k+1}} \right| \\ &= R_1 R_2. \end{aligned}$$

$$(4) \sum_{k=0}^{\infty} \frac{a_k}{b_k} z^k \quad (b_k \neq 0).$$

解：

$$R = \lim_{k \rightarrow \infty} \left| \frac{a_k/b_k}{a_{k+1}/b_{k+1}} \right| = \lim_{k \rightarrow \infty} \left| \frac{a_k/a_{k+1}}{b_k/b_{k+1}} \right| = \frac{R_1}{R_2}.$$

§12. 泰勒级数

在指定的点 z_0 的邻域上把下列函数展开为泰勒级数。

(1) $\operatorname{arctg} z$ 在 $z_0 = 0$.

解一: 按照公式 $f(z) = \sum_{k=0}^{\infty} \frac{f^{(k)}(z_0)}{k!} (z - z_0)^k$ 求解, 令

$f(z) = \operatorname{arctg} z$, 则

$$f(z) = \operatorname{arctg} z, \quad f(0) \text{ 的主值} = 0,$$

$$f'(z) = \frac{1}{1+z^2}, \quad f'(0) = 1;$$

$$f''(z) = \frac{-2z}{(1+z^2)^2}, \quad f''(0) = 0;$$

$$f'''(z) = \frac{6z^2 - 2}{(1+z^2)^3}, \quad f'''(0) = -2;$$

$$f^{(4)}(z) = \frac{24(z - z^3)}{(1+z^2)^4}, \quad f^{(4)}(0) = 0;$$

$$\dots\dots, \quad \dots\dots,$$

$$\text{所以 } f(z) = z - \frac{1}{3}z^3 + \frac{1}{5}z^5 - \frac{1}{7}z^7 + \dots\dots, \quad (|z| < 1).$$

解二: 已知函数 $\frac{1}{1+z^2}$ 的泰勒级数是

$$\frac{1}{1+z^2} = \sum_{k=0}^{\infty} (-1)^k z^{2k}, \quad (|z| < 1),$$

对该级数逐项积分并不改变收敛半径, 所以

$$\begin{aligned} \operatorname{arctg} z &= \int \frac{1}{1+z^2} dz = \sum_{k=0}^{\infty} (-1)^k \int z^{2k} dz \\ &= \sum_{k=0}^{\infty} (-1)^k \frac{1}{2k+1} z^{2k+1} = z - \frac{1}{3} z^3 \\ &\quad + \frac{1}{5} z^5 - \frac{1}{7} z^7 + \dots\dots (|z| < 1). \end{aligned}$$

(2) $\sqrt[3]{z}$ 在 $z_0 = 1$.

解一：因为

$$\begin{aligned} f(z) &= z^{1/3}, & f(i) &= i^{1/3}, \\ f'(z) &= \frac{1}{3z} z^{1/3}, & f'(i) &= \frac{1}{3i} i^{1/3}, \\ f''(z) &= -\frac{2}{3^2 z^2} z^{1/3}, & f''(i) &= -\frac{1 \cdot 2}{3^2 i^2} i^{1/3}, \\ f'''(z) &= \frac{2 \cdot 5}{3^3 z^3} z^{1/3}, & f'''(i) &= \frac{2 \cdot 5}{3^3 i^3} i^{1/3}, \\ &\dots\dots, & &\dots\dots. \end{aligned}$$

故其泰勒级数为

$$\begin{aligned} f(z) &= \sqrt[3]{i} \left\{ 1 + \frac{1}{1!i} \cdot \frac{1}{3}(z-i) \right. \\ &\quad - \frac{1}{2!i^2} \cdot \frac{1 \cdot 2}{3^2} (z-i)^2 \\ &\quad \left. + \frac{1}{3!i^3} \cdot \frac{2 \cdot 5}{3^3} (z-i)^3 - \dots\dots \right\} \\ &\quad (|z| < 1). \end{aligned}$$

解二：根据二项式定理，对于非整数 K ，有

$$\begin{aligned} (a+z)^K &= a^K \left\{ 1 + \frac{K}{1!a} z + \frac{K(K-1)}{2!a^2} z^2 + \dots\dots \right. \\ &\quad \left. + \frac{K(K-1)\dots\dots(K-m+1)}{m!a^m} z^m + \dots\dots \right\}. \end{aligned}$$

所以 $\sqrt[3]{z} = [i + (z-i)]^{1/3}$ 可展开为泰勒级数

$$\begin{aligned} f(z) &= [i + (z-i)]^{1/3} \\ &= \sqrt[3]{i} \left\{ 1 + \frac{1}{1!i} \cdot \frac{1}{3}(z-i) \right. \\ &\quad \left. - \frac{1}{2!i^2} \cdot \frac{1 \cdot 2}{3^2} (z-i)^2 \right. \end{aligned}$$

$$+ \frac{1}{3!i^3} - \frac{2 \cdot 5}{3^3} (z-i)^3 - \dots \left\} (|z| < 1) .$$

(3) $\ln z$ 在 $z_0 = i$.

解：因为

$$\begin{aligned} f(z) &= \ln z, & f(i) &= \ln i; \\ f'(z) &= \frac{1}{z}, & f'(i) &= \frac{1}{i}; \\ f''(z) &= -\frac{1}{z^2}, & f''(i) &= -\frac{1}{i^2}; \\ f'''(z) &= \frac{2!}{z^3}, & f'''(i) &= \frac{2!}{i^3}; \\ &\dots, & &\dots. \end{aligned}$$

故其泰勒级数为

$$\begin{aligned} f(z) &= \ln i + \frac{1}{i}(z-i) - \frac{1}{2i^2}(z-i)^2 \\ &\quad + \frac{1}{3i^3}(z-i)^3 + \dots. \end{aligned}$$

(4) $\sqrt[m]{z}$ 在 $z_0 = 1$.

解一：因为

$$\begin{aligned} f(z) &= z^{1/m}, & f(1) \text{的主值} &= 1, \\ f'(z) &= \frac{1}{m} z^{\frac{1}{m}-1}, & f'(1) &= \frac{1}{m}, \\ f''(z) &= \frac{1-m}{m^2} z^{\frac{1}{m}-2}, & f''(1) &= \frac{1-m}{m^2}, \\ f'''(z) &= \frac{(1-m)(1-2m)}{m^3} z^{\frac{1}{m}-3}, \\ f'''(1) &= \frac{(1-m)(1-2m)}{m^3}, \\ &\dots, & &\dots. \end{aligned}$$

故其泰勒级数为

$$f(z) = 1 + \frac{1}{m}(z-1) + \frac{1-m}{2!m^2}(z-1)^2 \\ + \frac{(1-m)(1-2m)}{3!m^3}(z-1)^3 + \dots$$

解二：注意到 $\sqrt[m]{z} = [1 + (z-1)]^{1/m}$ ，则根据二项式定理也可求出上述的答案。

(5) $e^{1/(1-z)}$ 在 $z_0 = 0$ 。

解一：因为

$$f(z) = e^{\frac{1}{1-z}}, \quad f(0) = e;$$

$$f'(z) = e^{\frac{1}{1-z}}(1-z)^{-2}, \quad f'(0) = e;$$

$$f''(z) = e^{\frac{1}{1-z}}[(1-z)^{-2} \cdot (1-z)^{-2} + 2(1-z)^{-3}],$$

$$f''(0) = 3e;$$

$$f'''(z) = e^{\frac{1}{1-z}}[(1-z)^{-6} + 2(1-z)^{-5} + 4(1-z)^{-6} + 6(1-z)^{-4}], \quad f'''(0) = 13e, \\ \dots, \quad \dots$$

故其泰勒级数为

$$f(z) = e \left(1 + z + \frac{3}{2!}z^2 + \frac{13}{3!}z^3 + \dots \right).$$

解二：注意到几何级数 $\frac{1}{1-z} = \sum_{k=0}^{\infty} z^k$ ($|z| < 1$)，则

$$e^{\frac{1}{1-z}} = e^{1 + \frac{z}{1-z}} = e \cdot e^{\frac{z}{1-z}} \\ = e \left[1 + \frac{z}{1-z} + \frac{1}{2!} \left(\frac{z}{1-z} \right)^2 + \dots \right]$$

$$\begin{aligned}
&= e \left[1 + (z + z^2 + z^3 + \dots) \right. \\
&\quad \left. + \frac{1}{2!} (z + z^2 + z^3 + \dots)^2 + \dots \right] \\
&= e \left[1 + z + \left(1 + \frac{1}{2}\right) z^2 + \left(1 + \frac{2}{2!} \right. \right. \\
&\quad \left. \left. + \frac{1}{3!}\right) z^3 + \dots \right] \\
&= e \left(1 + z + \frac{3}{2} z^2 + \frac{13}{6} z^3 + \dots \right), \\
&\qquad\qquad\qquad (|z| < 1).
\end{aligned}$$

(6) $\ln(1 + e^z)$ 在 $z_0 = 0$.

解: 因为

$$\begin{aligned}
f(z) &= \ln(1 + e^z), & f(0) &= \ln 2 \\
f'(z) &= e^z / (1 + e^z), & f'(0) &= \frac{1}{2}, \\
f''(z) &= e^z / (1 + e^z)^2, & f''(0) &= \frac{1}{4}, \\
f'''(z) &= \frac{-2e^{2z}}{(1 + e^z)^3} + \frac{e^z}{(1 + e^z)^2}, & f'''(0) &= 0, \\
&\dots, & & \dots.
\end{aligned}$$

故其泰勒级数为

$$f(z) = \ln 2 + \frac{1}{1!2} z + \frac{1}{2!4} z^2 - \frac{1}{4!8} z^4 + \dots.$$

(7) $(1 + z)^{1/2}$ 在 $z_0 = 0$.

解一: 因为

$$\begin{aligned}
f(z) &= (1 + z)^{1/2}, & f(0) &= 1, \\
f'(z) &= \frac{z/(1+z) - \ln(1+z)}{z^2} e^{\frac{1}{z} \ln(1+z)},
\end{aligned}$$



$$f'(0) = -\frac{e}{2} \quad (\text{用罗毕达法则}),$$

$$f''(z) = \left\{ \left[\frac{z/(1+z) - \ln(1+z)}{z^2} \right]^2 + \frac{z^2/(1+z^2) - 2z/(1+z) + 2\ln(1+z)}{z^3} \right\} e^{\frac{1}{z}\ln(1+z)}.$$

也用罗毕达法则求出 $f''(0) = \frac{11}{12}e$,

.....,

.....,

所以其泰勒级数为

$$f(z) = e \left(1 - \frac{z}{2} + \frac{11}{24}z^2 + \dots \right).$$

解二: 注意到 $\ln(1+z)$ 的泰勒展式是

$$\ln(1+z) = z - \frac{1}{2}z^2 + \frac{1}{3}z^3 - \frac{1}{4}z^4 + \dots \quad (|z| < 1),$$

以及 e^z 的泰勒级数是

$$e^z = 1 + z + \frac{1}{2!}z^2 + \frac{1}{3!}z^3 + \dots \quad (|z| < \infty).$$

则
$$f(z) = (1+z)^{1/2} = e^{\frac{1}{2}\ln(1+z)}$$

$$= e^{\frac{1}{2} \left(z - \frac{1}{2}z^2 + \frac{1}{3}z^3 - \frac{1}{4}z^4 + \dots \right)}$$

$$= e^{1 - \frac{1}{2}z + \frac{1}{3}z^2 - \frac{1}{4}z^3 + \dots}$$

$$= e \cdot e^{-\frac{1}{2}z + \frac{1}{3}z^2 - \frac{1}{4}z^3 + \dots}$$

$$\begin{aligned}
&= e \left[1 + \left(-\frac{1}{2} z + \frac{1}{3} z^2 - \frac{1}{4} z^3 + \dots \right) \right. \\
&\quad + \frac{1}{2!} \left(-\frac{1}{2} z + \frac{1}{3} z^2 - \frac{1}{4} z^3 + \dots \right) \\
&\quad \left. + \frac{1}{3!} \left(-\frac{1}{2} z + \frac{1}{3} z^2 + \frac{1}{4} z^3 + \dots \right)^3 + \dots \right] \\
&= e \left(1 - \frac{z}{2} + \frac{11}{24} z^2 + \dots \right).
\end{aligned}$$

显然，其收敛半径 $R = 1$ ，值得注意的是这个级数在函数 $(1+z)^{1/2}$ 的奇点 $z = 0$ 处也收敛；在这种情况下，我们不妨重新定义一个函数

$$f(z) = \begin{cases} (1+z)^{1/2}, & (z \neq 0), \\ \lim_{z \rightarrow 0} (1+z)^{1/2} = e, & (z = 0). \end{cases}$$

它在整个开平面上是解析的，所以函数 $f(z)$ 可在 $z = 0$ 处展开为泰勒级数。显然， $z = 0$ 作为奇点是可去奇点。

(8) $\sin^2 z$ 和 $\cos^2 z$ 在 $z_0 = 0$ 。

解一：因为

$$\begin{aligned}
f(z) &= \sin^2 z, & f(0) &= 0; \\
f'(z) &= 2\sin z \cos z = \sin 2z, & f'(0) &= 0; \\
f''(z) &= 2\cos 2z, & f''(0) &= 2; \\
f'''(z) &= -4\sin 2z, & f'''(0) &= 0; \\
f^{(4)}(z) &= -8\cos 2z, & f^{(4)}(0) &= -2^3; \\
&\dots, & & \dots.
\end{aligned}$$

故其泰勒级数为

$$\begin{aligned}
f(z) &= \frac{2}{2!} z^2 - \frac{2^3}{4!} z^4 + \frac{2^5}{6!} z^6 - \dots \\
&= \frac{1}{2} \sum_{k=1}^{\infty} (-1)^{k+1} \frac{(2z)^{2k}}{(2k)!}.
\end{aligned}$$

解二：若已知 $\sin z = z - \frac{1}{3!}z^3 + \frac{1}{5!}z^5 - \dots$ 且在收敛域内绝对收敛，则可逐项相乘，即

$$\begin{aligned}\sin^2 z &= z^2 - \frac{2}{3!}z^4 + \frac{1}{(3!)^2}z^6 + \frac{2}{5!}z^8 - \dots \\ &= z^2 - \frac{1}{3}z^4 + \frac{2}{45}z^6 - \dots \\ &= \frac{1}{2} \sum_{k=1}^{\infty} (-1)^{k+1} \frac{(2z)^{2k}}{(2K)!}.\end{aligned}$$

可用类似于上述的两种解法把 $\cos^2 z$ 展开，此外，还可把 $\cos^2 z$ 用下法展开为泰勒级数

$$\begin{aligned}f(z) = \cos^2 z &= 1 - \sin^2 z \\ &= 1 + \frac{1}{2} \sum_{k=1}^{\infty} (-1)^k \frac{(2z)^{2k}}{(2K)!}.\end{aligned}$$

§14. 罗朗级数

在挖去奇点 z_0 的环域上或指定的环域上把下列函数展开为罗朗级数。

(1) $z^5 e^{1/z}$ 在 $z_0 = 0$ 。

解：由 $e^t = 1 + t + \frac{1}{2!}t^2 + \dots + \frac{1}{n!}t^n + \dots (|t| < \infty)$ 知

$$e^{1/z} = 1 + \frac{1}{z} + \frac{1}{2!} \frac{1}{z^2} + \dots + \frac{1}{n!} \left(\frac{1}{z}\right)^n + \dots (0 < |z|), \text{ 所以}$$

$$\begin{aligned}f(z) = z^5 e^{1/z} &= z^5 + z^4 + \frac{1}{2!}z^3 + \frac{1}{3!}z^2 + \dots + \frac{1}{n!}z^{5-n} \\ &\quad + \dots (0 < |z|).\end{aligned}$$

(2) $\frac{1}{z^2(z-1)}$ 在 $z_0 = 1$ 。

解一：因为 $\frac{1}{z^2(z-1)} = \frac{1}{z-1} \frac{1}{[1-(1-z)]^2}$,

并注意到当 $|t| < 1$ 时,

$$\frac{1}{(1-t)^2} = \frac{d}{dt} \frac{1}{1-t} = \frac{d}{dt} \sum_{k=0}^{\infty} t^k = \sum_{k=1}^{\infty} K t^{K-1},$$

所以, 当 $0 < |z-1| < 1$ 时, 有

$$\begin{aligned} \frac{1}{z^2(z-1)} &= \frac{1}{z-1} \sum_{K=1}^{\infty} K (1-z)^{K-1} \\ &= \sum_{K=1}^{\infty} (-1)^{K-1} K (z-1)^{K-2} \end{aligned}$$

亦即

$$\begin{aligned} \frac{1}{z^2(z-1)} &= \sum_{K=1}^{\infty} (-1)^{K+1} (K+2) (z-1)^K, \\ (0 < |z-1| < 1). \end{aligned}$$

解二：还可把原式表为

$$\frac{1}{z^2(z-1)} = \frac{1}{z-1} - \frac{z+1}{z^2} = \frac{1}{z-1} - \left(\frac{1}{z} + \frac{1}{z^2} \right),$$

注意到 $\frac{1}{z} = \frac{1}{1+(z-1)} = \sum_{n=0}^{\infty} (-1)^n (z-1)^n, (|z-1| < 1),$

$$\begin{aligned} \text{及 } -\frac{1}{z^2} &= \left(\frac{1}{z} \right)' = \sum_{K=1}^{\infty} (-1)^K n (z-1)^{K-1} \\ &= \sum_{K=0}^{\infty} (-1)^{K+1} (K+1) (z-1)^K, \end{aligned}$$

$$\text{则 } -\frac{1}{z} - \frac{1}{z^2} = \sum_{K=0}^{\infty} (-1)^{K+1} (K+2) (z-1)^K,$$

$$\text{所以, } \frac{1}{z^2(z-1)} = (z-1)^{-1} + \sum_{K=0}^{\infty} (-1)^{K+1} (K+2) (z-1)^K$$

$$= \sum_{K=-1}^{\infty} (-1)^{K+1} (K+2) (z-1)^K \quad (0 < |z-1| < 1).$$

解三：注意到函数 $\frac{1}{z^2}$ 在 $z_0 = 1$ 处解析，故可把 $\frac{1}{z^2}$ 在 $z_0 = 1$ 处作泰勒展开，

$$\frac{1}{z^2} = \sum_{K=0}^{\infty} (-1)^K (K+1) (z-1)^K, \quad (|z-1| < 1),$$

所以

$$\begin{aligned} \frac{1}{z^2(z-1)} &= \sum_{K=0}^{\infty} (-1)^K (K+1) (z-1)^{K-1} \\ &= \sum_{K=-1}^{\infty} (-1)^{K+1} (K+2) (z-1)^K, \\ &\quad (0 < |z-1| < 1), \end{aligned}$$

还有其它的解法，不再一一列举。以下各题我们也将只写出一种解法。

三 (3) $\frac{1}{z(z-1)}$ 在 $z_0 = 0$ ，在 $z_0 = 1$ 。

解：因为 $\frac{1}{z(z-1)} = \frac{1}{z-1} - \frac{1}{z}$ 。

(i) 注意到在 $z_0 = 0$ 处 $\frac{1}{z-1}$ 解析，可展开为泰勒级数， $\frac{1}{z-1}$

$$= -\frac{1}{1-z} = -\sum_{k=0}^{\infty} z^k, \text{ 所以}$$

$$\text{在 } z_0 = 0: \frac{1}{z(z-1)} = -\frac{1}{z} + \frac{1}{z-1} = -\frac{1}{z} - \sum_{k=0}^{\infty} z^k = -\sum_{k=-1}^{\infty} z^k,$$

$$(0 < |z| < 1).$$

(ii) 注意到在 $z_0 = 1$ 处 $\frac{1}{z}$ 解析，可展开为泰勒级数，

$$\frac{1}{z} = \frac{1}{(z-1)+1} = \sum_{k=0}^{\infty} (-1)^k (z-1)^k, \text{ 所以}$$

$$\begin{aligned} \text{在 } z_0=1: \quad \frac{1}{z(z-1)} &= \frac{1}{z-1} - \sum_{k=0}^{\infty} (-1)^k (z-1)^k \\ &= \sum_{k=-1}^{\infty} (-1)^{k+1} (z-1)^k, (0 < |z-1| < 1). \end{aligned}$$

(4) $e^{1/(1-z)}$ 在 $|z| > 1$.

解: 因为 $|z| > 1$, 所以 $\left|\frac{1}{z}\right| < 1$, 则

$$\begin{aligned} \frac{1}{1-z} &= \frac{-1}{z\left(1-\frac{1}{z}\right)} = -\frac{1}{z}\left(1 + \frac{1}{z} + \frac{1}{z^2} + \cdots\right) \\ &= -\left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \cdots\right). \end{aligned}$$

从而可得

$$\begin{aligned} e^{\frac{1}{1-z}} &= 1 - \left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \cdots\right) + \frac{1}{2!}\left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \cdots\right)^2 \\ &\quad - \frac{1}{3!}\left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \cdots\right)^3 \\ &\quad + \frac{1}{4!}\left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \cdots\right)^4 - \frac{1}{5!}\left(\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \cdots\right)^5 \\ &\quad + \cdots \\ &= 1 - \frac{1}{z} - \frac{1}{2z^2} - \frac{1}{6z^3} + \frac{1}{24z^4} - \frac{19}{120z^5} + \cdots, \\ &\quad (|z| > 1). \end{aligned}$$

(5) $\frac{1}{(z-2)(z-3)}$ 在 $|z| > 3$.

$$\text{解: 因为 } \frac{1}{(z-2)(z-3)} = \frac{z-2-(z-3)}{(z-2)(z-3)} = \frac{1}{z-3} - \frac{1}{z-2}$$

$$= \frac{1}{z} \cdot \frac{1}{1 - \frac{3}{z}} - \frac{1}{z} \cdot \frac{1}{1 - \frac{2}{z}},$$

并注意到当 $|z| > 3$ 时, 有

$$\frac{1}{z} \cdot \frac{1}{1 - \frac{3}{z}} = \sum_{k=0}^{\infty} \frac{3^k}{z^{k+1}} = \sum_{k=-\infty}^{-1} 3^{-(k+1)} z^k,$$

$$\text{以及 } \frac{1}{z} \left(\frac{1}{1 - \frac{2}{z}} \right) = \sum_{k=-\infty}^{-1} 2^{-(k+1)} z^k,$$

所以

$$\frac{1}{(z-2)(z-3)} = \sum_{k=-\infty}^{-1} \left[3^{-(k+1)} - 2^{-(k+1)} \right] z^k \quad (|z| > 3).$$

$$(6) \quad \frac{(z-1)(z-2)}{(z-3)(z-4)} \text{ 在 } R < |z| < \infty \text{ (} R \text{ 很大)}.$$

$$\text{解: 原式} = \frac{\left(1 - \frac{1}{z}\right)\left(1 - 2\frac{1}{z}\right)}{\left(1 - 3\frac{1}{z}\right)\left(1 - 4\frac{1}{z}\right)} = 1 + \frac{6\frac{1}{z}}{1 - 4\frac{1}{z}} - \frac{2\frac{1}{z}}{1 - 3\frac{1}{z}},$$

$$\text{注意到 } \frac{6\frac{1}{z}}{1 - 4\frac{1}{z}} = 6 \cdot \frac{1}{z} \sum_{k=0}^{\infty} \left(\frac{4}{z}\right)^k = 6 \sum_{k=-\infty}^{-1} 4^{-(k+1)} z^k$$

$$\text{及 } 2\frac{1}{z} \cdot \frac{1}{1 - \frac{3}{z}} = 2 \sum_{k=-\infty}^{-1} 3^{-(k+1)} z^k = 2 \sum_{k=-\infty}^{-1} 3^{-(k+1)} z^k,$$

$$\text{所以 } \frac{(z-1)(z-2)}{(z-3)(z-4)} = 1 + \sum_{k=-\infty}^{-1} \left[6 \cdot 4^{-(k+1)} - 2 \cdot 3^{-(k+1)} \right] z^k, \\ (|z| > 4).$$

$$(7) \quad \frac{1}{z^2 - 3z + 2} \text{ 在 } 1 < |z| < 2.$$

$$\text{解: 原式又} = \frac{1}{(z-1)(z-2)} = \frac{1}{z-2} - \frac{1}{z-1},$$

$$\text{而 } \frac{1}{z-2} = -\frac{\frac{1}{2}}{1-\frac{z}{2}} = -\frac{1}{2}\left[1 + \frac{z}{2} + \left(\frac{z}{2}\right)^2 + \left(\frac{z}{2}\right)^3 + \cdots\right],$$

$$\left(\left|\frac{z}{2}\right| < 1, |z| < 2\right),$$

$$\begin{aligned} \frac{-1}{z-1} &= -\frac{\frac{1}{z}}{1-\frac{1}{z}} = -\frac{1}{z}\left[1 + \frac{1}{z} + \left(\frac{1}{z}\right)^2 + \left(\frac{1}{z}\right)^3 + \cdots\right] \\ &= -\left[\frac{1}{z} + \frac{1}{z^2} + \frac{1}{z^3} + \frac{1}{z^4} + \cdots\right], \quad \left(\left|\frac{1}{z}\right| < 1, |z| > 1\right). \end{aligned}$$

$$\text{所以 } \frac{1}{z^2-3z+2} = -\frac{1}{2}\sum_{k=0}^{\infty}\left(\frac{z}{2}\right)^k - \sum_{k=-\infty}^{-1} z^k, \quad (1 < |z| < 2),$$

$$\text{即 } \frac{1}{z^2-3z+2} = -\sum_{k=0}^{\infty} \frac{z^k}{2^{k+1}} - \sum_{k=-\infty}^{-1} z^k, \quad (1 < |z| < 2).$$

$$(8) \quad \frac{1}{z^2-3z+2} \text{ 在 } 2 < |z| < \infty.$$

$$\text{解: 原式} = \frac{1}{(z-2)(z-1)} = \frac{1}{z-2} - \frac{1}{z-1} = \frac{\frac{1}{z}}{1-\frac{2}{z}} - \frac{\frac{1}{z}}{1-\frac{1}{z}}$$

$$\text{而 } \frac{1}{z} \cdot \frac{1}{1-\frac{2}{z}} = \frac{1}{z} \sum_{k=0}^{\infty} \left(\frac{2}{z}\right)^k = \sum_{k=0}^{\infty} 2^k z^{-(k+1)}$$

$$= \sum_{k=-\infty}^{-1} 2^{-(k+1)} z^k, \quad (|z| > 2),$$

$$-\frac{1}{z} \cdot \frac{1}{1-\frac{1}{z}} = -\sum_{k=0}^{\infty} \left(\frac{1}{z}\right)^{k+1} = -\sum_{k=-\infty}^{-1} z^k,$$

所以 $\frac{1}{z^2 - 3z + 2} = \sum_{k=-\infty}^{-1} (2^{-(k+1)} - 1)z^k, (2 < |z| < \infty).$

(9) e^z/z 在奇点.

解: 奇点为 $z = 0$, 而 e^z 在 $z = 0$ 解析, 故可作泰勒展开, 所以

$$\begin{aligned}\frac{1}{z}e^z &= \frac{1}{z} \sum_{k=0}^{\infty} \frac{1}{K!} z^k = \sum_{k=-1}^{\infty} \frac{1}{(K+1)!} z^k \\ &= \frac{1}{z} + \sum_{k=1}^{\infty} \frac{1}{K!} z^{k-1}, (0 < |z| < \infty).\end{aligned}$$

(10) $(1 - \cos z)/z$ 在奇点.

解: 奇点为 $z = 0$, 因为 $\lim_{z \rightarrow 0} \frac{1 - \cos z}{z} = 0$, 故该奇点为可去奇点. 所以

$$\begin{aligned}\frac{1 - \cos z}{z} &= \frac{1}{z} - \frac{\cos z}{z} = \frac{1}{z} - \frac{1}{z} \sum_{k=0}^{\infty} \frac{(-1)^k}{(2K)!} z^{2k} \\ &= \sum_{k=1}^{\infty} (-1)^{k+1} \frac{1}{(2K)!} z^{2k-1} (|z| < \infty).\end{aligned}$$

(11) $\sin \frac{1}{z}$ 在奇点.

解: $z = 0$ 为函数的奇点, 所以

$$\sin \frac{1}{z} = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2K+1)!} \left(\frac{1}{z}\right)^{2k+1}, (0 < |z| < \infty).$$

(12) $\text{ctg} z$ 在奇点.

解: 在半径可以任意小的内圆中只有一个奇点 $z = 0$. 离 $z = 0$ 最近的另一个奇点是 $z = \pi$. 故可在 $0 < |z| < \pi$ 上展开.

解一: $f(z) = \text{ctg} z = \frac{1}{\text{tg} z}$. 先求 $\text{tg} z$, 用待定系数法求

$\operatorname{tg} z_A$ 在 $z_A = 0$ 的邻域里的泰勒级数.

$$\text{设 } \operatorname{tg} z_A = \sum_{l=0}^{\infty} b_l z_A^{2l+1}$$

$$\begin{aligned} \sin z_A &= z_A - \frac{z_A^3}{3!} + \frac{z_A^5}{5!} - \frac{z_A^7}{7!} + \cdots + (-1)^n \frac{z_A^{2n+1}}{(2n+1)!} + \cdots \\ &= \sum_{n=0}^{\infty} (-1)^n \frac{z_A^{2n+1}}{(2n+1)!} \end{aligned}$$

$$\begin{aligned} \cos z_A &= 1 - \frac{z_A^2}{2!} + \frac{z_A^4}{4!} - \frac{z_A^6}{6!} + \cdots + (-1)^k \frac{z_A^{2k}}{(2k)!} + \cdots \\ &= \sum_{k=0}^{\infty} (-1)^k \frac{z_A^{2k}}{(2k)!}, \end{aligned}$$

$$\begin{aligned} \text{则 } \sum_{n=0}^{\infty} \frac{(-1)^n z_A^{2n+1}}{(2n+1)!} &= \sum_{k=0}^{\infty} \frac{(-1)^k z_A^{2k}}{(2k)!} \cdot \sum_{l=0}^{\infty} b_l z_A^{2l+1} \\ &= \sum_{n=0}^{\infty} z_A^{2n+1} \sum_{l=0}^n \frac{(-1)^{n-l} b_l}{(2n-2l)!}. \end{aligned}$$

根据展开的唯一性 (这里是 $\sin z_A$), 两边级数中 z_A^{2n+1} ($n = 0, 1, 2, \dots$) 的系数应相等,

$$\therefore \sum_{l=0}^n \frac{(-1)^{n-l} b_l}{(2n-2l)!} = \frac{1}{(2n+1)!}$$

这是系数 b_l 之间的递推关系, 可以据此推出这些系数, 前几个是:

$$n = 0, \quad b_0 = 1;$$

$$n = 1, \quad \frac{1}{2!} b_0 - b_1 = \frac{1}{3!}, \quad b_1 = \frac{1}{3};$$

$$n = 2, \quad \frac{1}{4!} b_0 - \frac{1}{2!} b_1 + b_2 = \frac{1}{5!}, \quad b_2 = \frac{2}{15};$$

$$n = 3, \quad \frac{1}{6!} b_0 - \frac{1}{4!} b_1 + \frac{1}{2!} b_2 - b_3 = \frac{1}{7!}, \quad b_3 = \frac{17}{315};$$

$$\dots\dots, \quad \dots\dots.$$

$$\therefore \operatorname{tg} z_A = z_A + \frac{1}{3} z_A^3 + \frac{2}{15} z_A^5 + \frac{17}{315} z_A^7 + \dots, \quad (|z_A| < \frac{\pi}{2}).$$

下面再回到求 $\operatorname{ctg} z_A$:

$$\begin{aligned} \operatorname{ctg} z_A &= \frac{1}{\operatorname{tg} z_A} = \left(z_A + \frac{1}{3} z_A^3 + \frac{2}{15} z_A^5 + \frac{17}{315} z_A^7 + \dots \right)^{-1} \\ &= \frac{1}{z_A} \left(1 + \frac{1}{3} z_A^2 + \frac{2}{15} z_A^4 + \frac{17}{315} z_A^6 + \dots \right)^{-1}, \end{aligned}$$

注意到 $(1+x)^{-1} = 1 - x + x^2 - x^3 + x^4 - x^5 + \dots, |x| < 1$,

$$\begin{aligned} \operatorname{ctg} z_A &= \frac{1}{z_A} \left\{ 1 - \left(\frac{1}{3} z_A^2 + \frac{2}{15} z_A^4 + \frac{17}{315} z_A^6 + \dots \right) \right. \\ &\quad + \left(\frac{1}{3} z_A^2 + \frac{2}{15} z_A^4 + \frac{17}{315} z_A^6 + \dots \right)^2 \\ &\quad \left. - \left(\frac{1}{3} z_A^2 + \frac{2}{15} z_A^4 + \frac{17}{315} z_A^6 + \dots \right)^3 + \dots \right\} \\ &= \frac{1}{z_A} - \frac{1}{3} z_A - \frac{1}{45} z_A^3 - \frac{2}{945} z_A^5 - \frac{1}{4725} z_A^7 - \dots, \\ &\quad (0 < |z| < \pi). \end{aligned}$$

解法二: 直接用待定系数法求 $\operatorname{tg} z_A$ 在 $z_A = 0$ 的邻域内的罗朗级数.

设 $\operatorname{ctg} z = \frac{1}{z_A} \sum_{l=0}^{\infty} b_l z_A^{2l}$ 再结合 $\sin z$ 和 $\cos z$ 的展开式得:

$$\begin{aligned} \sum_{n=0}^{\infty} \frac{(-1)^n z_A^{2n}}{(2n)!} &= \frac{1}{z_A} \sum_{k=0}^{\infty} \frac{(-1)^k z_A^{2k+1}}{(2k+1)!} \cdot \sum_{l=0}^{\infty} b_l z_A^{2l} \\ &= \frac{1}{z} \sum_{n=0}^{\infty} z_A^{2n} \sum_{l=0}^n \frac{(-1)^{n-l} b_l}{(2n-2l+1)!}, \end{aligned}$$

根据展开的唯一性, 得系数 b_l 之间的递推关系式:

$$\sum_{l=0}^n \frac{(-1)^l b_l}{(2n-2l+1)!} = \frac{1}{(2n)!} \text{ 前几个系数是:}$$

$$n=0, \quad b_0=1;$$

$$n = 1, \quad \frac{b_0}{3!} - b_1 = \frac{1}{2!}, \quad b_1 = -\frac{1}{3};$$

$$n = 2, \quad \frac{b_0}{5!} - \frac{b_1}{3!} + b_2 = \frac{1}{4!}, \quad b_2 = -\frac{1}{45};$$

$$n = 3, \quad \frac{b_0}{7!} - \frac{b_1}{5!} + \frac{b_2}{3!} - b_3 = \frac{1}{6!}, \quad b_3 = -\frac{2}{945};$$

.....,

$$\therefore \operatorname{ctg} z = \frac{1}{z} \sum_{n=0}^{\infty} b_n z^{2n}$$

$$= \frac{1}{z} \left(1 - \frac{1}{3} z^2 - \frac{1}{45} z^4 - \frac{2}{945} z^6 - \dots \right)$$

$$= \frac{1}{z} - \frac{1}{3} z - \frac{1}{45} z^3 - \frac{2}{945} z^5 - \dots, \quad (0 < |z| < \pi).$$

$$(13) \quad \frac{z}{(z-1)(z-2)^2} \text{ 在 } |z| < 1, \text{ 在 } 1 < |z| < 2,$$

在 $2 < |z|$.

解: 把原式分解为三项, 并在不同的区域作泰勒展开,

$$\begin{aligned} \text{即 } \frac{z}{(z-1)(z-2)^2} &= \frac{2(-1) - (z-2)}{(z-1)(z-2)^2} \\ &= \frac{2}{(z-2)^2} - \frac{1}{(z-1)(z-2)} \\ &= \frac{2}{(z-2)^2} + \frac{1}{z-1} - \frac{1}{z-2}, \end{aligned}$$

各自展开为:

$$\frac{2}{(z-2)^2} = \frac{\frac{1}{2}}{\left(1 - \frac{z}{2}\right)^2} = \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k (K+1), \quad (1)$$

$$\left(\left|\frac{z}{2}\right| < 1 \text{ 即 } |z| < 2\right),$$

$$\begin{aligned} \frac{2}{(z-2)^2} &= \frac{2 \frac{1}{z^2}}{\left(1 - \frac{2}{z}\right)^2} = 2 \sum_{k=0}^{\infty} (K+1) \left(\frac{2}{z}\right)^k \frac{1}{z^2} \\ &= \sum_{k=-\infty}^{-2} -(K+1) 2^{-(k+1)} z^k, \\ &\left(\left|\frac{2}{z}\right| < 1 \text{ 即 } |z| > 2\right); \end{aligned} \quad (2)$$

$$\frac{1}{z-1} = - \sum_{k=0}^{\infty} z^k \quad (|z| < 1), \quad (3)$$

$$\frac{1}{z-1} = \frac{1}{z} \cdot \frac{1}{1 - \frac{1}{z}} = \sum_{k=0}^{\infty} \frac{1}{z^{k+1}} = \sum_{k=-\infty}^{-1} z^k, \quad (|z| > 1), \quad (4)$$

$$\frac{1}{z-2} = \frac{1}{2} \frac{1}{1 - \frac{z}{2}} = \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k, \quad (|z| < 2), \quad (5)$$

$$\begin{aligned} \frac{1}{z-2} &= -\frac{1}{z} \frac{1}{1 - \frac{2}{z}} = - \sum_{k=0}^{\infty} \frac{2^k}{z^{k+1}} \\ &= - \sum_{k=-\infty}^{-1} 2^{-(k+1)} z^k, \quad (|z| > 2). \end{aligned} \quad (6)$$

所以, (i) 在 $|z| < 1$ 时, 由 (1) (3) (5) 可得罗朗级数

$$\frac{z}{(z-1)(z-2)^2} = \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k (K+1) - \sum_{k=0}^{\infty} z^k$$

$$\begin{aligned}
& + \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k \\
& = \sum_{k=0}^{\infty} \left[\left(\frac{1}{2}\right)^k \left(\frac{K}{2} + 1\right) - 1 \right] z^k \\
& = \sum_{k=0}^{\infty} \left(\frac{K+2}{2^{k+1}} - 1 \right) z^k.
\end{aligned}$$

其实这是泰勒级数.

(ii) 在 $1 < |z| < 2$ 时, 由 (1) (4) (5) 可得罗朗级数

$$\begin{aligned}
\frac{z}{(z-1)(z-2)^2} &= \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k (K+1) + \sum_{k=-\infty}^{-1} z^k \\
&\quad + \frac{1}{2} \sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k \\
&= \sum_{k=-\infty}^{-1} z^k + \sum_{k=0}^{\infty} \left[\left(\frac{1}{2}\right)^k \left(\frac{K}{2} + 1\right) \right] z^k \\
&= \sum_{k=-\infty}^{-1} z^k + \sum_{k=0}^{\infty} \frac{K+2}{2^{k+1}} z^k.
\end{aligned}$$

(iii) 在 $2 < |z|$ 时, 由 (2) (4) (6) 可得罗朗级数

$$\begin{aligned}
\frac{z}{(z-1)(z-2)^2} &= \sum_{k=-\infty}^{-2} - (K+1) 2^{-(k+1)} z^k \\
&\quad + \sum_{k=-\infty}^{-1} z^k - \sum_{k=-\infty}^{-1} 2^{-(k+1)} z^k \\
&= \sum_{k=-\infty}^{-2} \left(1 - \frac{K+2}{2^{k+1}} \right) z^k.
\end{aligned}$$

(14) $z/(z-1)(z-2)$ 在 $|z| < 1$, 在 $1 < |z| < 2$, 在 $2 < |z|$.

解: 与上题类似, 把原式分解为

$$\frac{z}{(z-1)(z-2)} = \frac{2(z-1) - (z-2)}{(z-1)(z-2)} = \frac{2}{z-2} - \frac{1}{z-1}.$$

再把上式右边各项在不同的区域内泰勒展开为

$$\left\{ \begin{aligned} \frac{2}{z-2} &= -\frac{1}{1-\frac{z}{2}} = -\sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k \quad (|z| < 2), \end{aligned} \right. \quad (1)$$

$$\left\{ \begin{aligned} \frac{2}{z-2} &= \frac{2}{z} \cdot \frac{1}{1-\frac{2}{z}} = \sum_{k=0}^{\infty} \left(\frac{2}{z}\right)^{k+1} \\ &= \sum_{k=-\infty}^{-1} \left(\frac{z}{2}\right)^k \quad (|z| > 2); \end{aligned} \right. \quad (2)$$

$$\left\{ \begin{aligned} -\frac{1}{z-1} &= \frac{1}{1-z} = \sum_{k=0}^{\infty} z^k \quad (|z| < 1). \end{aligned} \right. \quad (3)$$

$$\left\{ \begin{aligned} -\frac{1}{z-1} &= -\frac{1}{z} \cdot \frac{1}{1-\frac{1}{z}} = -\sum_{k=0}^{\infty} \frac{1}{z^{k+1}} \\ &= -\sum_{k=-\infty}^{-1} z^k \quad (|z| > 1); \end{aligned} \right. \quad (4)$$

∴ (i) 在 $|z| < 1$ 时, 由 (1) (3) 式可得罗朗级数

$$\begin{aligned} \frac{z}{(z-1)(z-2)} &= -\sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k + \sum_{k=0}^{\infty} z^k \\ &= \sum_{k=0}^{\infty} \left(1 - \frac{1}{2^k}\right) z^k. \end{aligned}$$

其实这是泰勒级数.

(ii) 在 $1 < |z| < 2$ 时, 由 (1) (4) 可得罗朗级数

$$\frac{z}{(z-1)(z-2)} = -\sum_{k=0}^{\infty} \left(\frac{z}{2}\right)^k - \sum_{k=-\infty}^{-1} z^k.$$

(iii) 在 $2 < |z|$ 时, 由 (2) (4) 可得罗朗级数

$$\frac{z}{(z-1)(z-2)} = \sum_{k=-\infty}^{-1} \left(\frac{z}{2}\right)^k - \sum_{k=-\infty}^{-1} z^k$$

$$= \sum_{k=-\infty}^{-1} \left(\frac{1}{2^k} - 1 \right) z^k.$$

(15) $\frac{1}{z^2(z^2-1)^2}$ 在 $0 < |z| < 1$, 在 $1 < |z| < \infty$.

解: 可仿前两题的解法求解. 这里我们用另法求解如下,

(i) 在 $0 < |z| < 1$ 时,

$$\begin{aligned} \frac{1}{z^2(z^2-1)^2} &= \frac{1}{z^2} \cdot \frac{1}{2z} \frac{d}{dz} \left(\frac{1}{1-z^2} \right) = \frac{1}{2z^3} \frac{d}{dz} \sum_{k=0}^{\infty} z^{2k} \\ &= \frac{1}{2z^3} \sum_{k=0}^{\infty} 2K z^{2k-1} = \sum_{k=-1}^{\infty} (K+2) z^{2k}. \end{aligned}$$

(ii) 在 $1 < |z| < \infty$ 时,

$$\begin{aligned} \frac{1}{z^2(z^2-1)^2} &= -\frac{1}{z^6 \left(1 - \frac{1}{z^2} \right)^2} = \frac{1}{z^6} \left(\frac{-z^3}{2} \right) \frac{d}{dz} \left(\frac{1}{1 - \frac{1}{z^2}} \right) \\ &= -\frac{1}{2z^3} \frac{d}{dz} \sum_{k=0}^{\infty} \left(\frac{1}{z^2} \right)^k \\ &= -\frac{1}{2z^3} \sum_{k=0}^{\infty} (-2K) \frac{1}{z^{2k+1}} \\ &= -\sum_{k=-\infty}^{-1} (K+2) z^{2k}. \end{aligned}$$

§15. 奇点分类

设函数 $f(z)$ 和 $g(z)$ 分别以点 z_0 为 m 阶和 n 阶极点, 同对于下列函数而言, z_0 是何种性质的点.

(1) $f(z)g(z)$.

解: $f(z)$ 和 $g(z)$ 可分别表为

$$f(z) = \frac{\phi(z)}{(z-z_0)^m}, \quad g(z) = \frac{\psi(z)}{(z-z_0)^n}.$$

其中 $\phi(z)$ 和 $\psi(z)$ 在 $z = z_0$ 的邻域上是解析的, 且 $\phi(z_0) \neq 0$, $\psi(z_0) \neq 0$. 于是

$$f(z)g(z) = \frac{\phi(z)\psi(z)}{(z-z_0)^m(z-z_0)^n} = \frac{\phi(z)\psi(z)}{(z-z_0)^{m+n}},$$

$\therefore z_0$ 是 $f(z)g(z)$ 的 $(m+n)$ 阶极点.

(2) $f(z)/g(z)$.

解: 分析同上题, 这时有

$$\frac{f(z)}{g(z)} = \frac{\phi(z)/\psi(z)}{(z-z_0)^{m-n}}.$$

如 $m > n$, 则 z_0 是 $f(z)/g(z)$ 的 $(m-n)$ 阶极点;

如 $m < n$, 则 z_0 不是 $f(z)/g(z)$ 的奇点.

(3) $f(z) + g(z)$.

解: 分析同(1)题, 这时有

$$f(z) + g(z) = \frac{\phi(z)}{(z-z_0)^m} + \frac{\psi(z)}{(z-z_0)^n}.$$

z_0 是 $f(z) + g(z)$ 的极点, 其阶数为 m 和 n 中较大的一个, 如 $m = n$, 则极点的阶数可能 $< m$.

第四章 留数定理

§16. 留数定理

1. 确定下列函数的奇点, 求出函数在各奇点的留数.

$$(1) \frac{e^z}{1+z}.$$

解: (i) 因为 $\lim_{z \rightarrow -1} \left(\frac{e^z}{1+z} \right) = \infty$, 所以 $z_0 = -1$ 是函数的极点. 又因 $\lim_{z \rightarrow -1} \left[(1+z) \left(\frac{e^z}{1+z} \right) \right] = \lim_{z \rightarrow -1} e^z = \frac{1}{e}$, 这是非零有限值, 所以 $z_0 = -1$ 是函数的一阶极点 (或称单极点), 其留数就是 $\frac{1}{e}$, 即

$$\operatorname{Res} f(-1) = \frac{1}{e},$$

(ii) 因为 $\lim_{z \rightarrow \infty} \left(\frac{e^z}{1+z} \right)$ 不存在, 所以 $z_0 = \infty$ 是函数的本性奇点. 函数在全平面上只有这两个奇点, 根据 (16.7) {全平面各留数之和} = 0, 可求出函数在本性奇点 $z_0 = \infty$ 的留数.

$\operatorname{Res} f(\infty) = -\{f(z)$ 在所有 (有限个) 有限远奇点的留数之和 $\} = -\operatorname{Res} f(-1) = -\frac{1}{e}.$

以下各题皆应如此分析, 但限于篇幅, 我们只给出简捷的步骤.

$$(2) \frac{z}{(z-1)(z-2)^2}.$$

解: (i) 单极点 $z_0 = 1$,

$$\operatorname{Res} f(1) = \lim_{z \rightarrow 1} \frac{z}{(z-2)^2} = 1.$$

(ii) 又二阶极点 $z_0 = 2$,

$$\begin{aligned} \operatorname{Res} f(2) &= \lim_{z \rightarrow 2} \frac{d}{dz} \left(\frac{z}{z-1} \right) \\ &= \lim_{z \rightarrow 2} \left[\frac{1}{z-1} - \frac{z}{(z-2)^2} \right] = -1. \end{aligned}$$

(3) $e^z / (z^2 + a^2)$.

解: (i) 单极点 $z_0 = ia$,

$$\operatorname{Res} f(ia) = \lim_{z \rightarrow ia} \left(-\frac{e^z}{z+ia} \right) = \frac{e^{ia}}{2ia}.$$

(ii) 单极点 $z_0 = -ia$,

$$\begin{aligned} \operatorname{Res} f(-ia) &= \lim_{z \rightarrow -ia} \left(\frac{e^z}{z-ia} \right) = \frac{e^{-ia}}{-2ia} \\ &= -\frac{e^{-ia}}{2ia}. \end{aligned}$$

(iii) 本性奇点 $z_0 = \infty$,

$$\begin{aligned} \operatorname{Res} f(\infty) &= -[\operatorname{Res} f(ia) + \operatorname{Res} f(-ia)] \\ &= \frac{e^{-ia} - e^{ia}}{2ia} = -\frac{\sin a}{a}. \end{aligned}$$

(4) $e^{iz} / (z^2 + a^2)$.

解: (i) 单极点 $z_0 = ia$,

$$\operatorname{Res} f(ia) = \lim_{z \rightarrow ia} \left(\frac{e^{iz}}{z+ia} \right) = \frac{e^{-a}}{2ia}.$$

(ii) 单极点 $z_0 = -ia$,

$$\operatorname{Res} f(-ia) = \lim_{z \rightarrow -ia} \left(\frac{e^{iz}}{z-ia} \right) = -\frac{e^a}{2ia}.$$

(iii) 本性奇点 $z_0 = \infty$,

$$\begin{aligned}\operatorname{Res} f(\infty) &= -[\operatorname{Res} f(ia) + \operatorname{Res} f(-ia)] \\ &= \frac{e^a - e^{-a}}{2ia} = \frac{\operatorname{sh} a}{ia}.\end{aligned}$$

(5) $ze^z/(z-a)^3$.

解: (i) 三阶极点 $z_0 = a$,

$$\operatorname{Res} f(a) = \lim_{z \rightarrow a} \frac{1}{2!} \frac{d^2}{dz^2} (ze^z) = \left(1 + \frac{a}{2}\right)e^a.$$

(ii) 本性奇点 $z_0 = \infty$,

$$\operatorname{Res} f(\infty) = -\operatorname{Res} f(a) = -\left(1 + \frac{a}{2}\right)e^a.$$

(6) $\frac{1}{z^3 - z^5}$.

解: $f(z) = \frac{1}{z^3 - z^5} = \frac{1}{z^3(1 - z^2)}$.

(i) 单极点 $z_0 = 1$,

$$\operatorname{Res} f(1) = \lim_{z \rightarrow 1} \left[-\frac{1}{z^3(z+1)} \right] = -\frac{1}{2}.$$

(ii) 单极点 $z_0 = -1$,

$$\operatorname{Res} f(-1) = \lim_{z \rightarrow -1} \left[\frac{1}{z^3(1-z)} \right] = -\frac{1}{2}.$$

(iii) 三阶极点 $z_0 = 0$,

$$\begin{aligned}\operatorname{Res} f(0) &= \lim_{z \rightarrow 0} \frac{1}{2!} \frac{d^2}{dz^2} \left(\frac{1}{1 - z^2} \right) \\ &= \lim_{z \rightarrow 0} \frac{1}{2!} \left[\frac{2}{(1 - z^2)^2} + \frac{8z^2}{(1 - z^2)^3} \right] = 1\end{aligned}$$

或由(16.7)得

$$\operatorname{Res} f(0) = -[\operatorname{Res} f(1) + \operatorname{Res} f(-1)] = 1.$$

(7) $\frac{z^2}{(z^2 + 1)^2}$.

解: (i) 二阶极点 $z_0 = i$,

$$\operatorname{Res} f(i) = \lim_{z \rightarrow i} \frac{d}{dz} \left[\frac{z^2}{(z+i)^2} \right] = -\frac{i}{4}.$$

(ii) 二阶极点 $z_0 = -i$,

$$\operatorname{Res} f(-i) = -\operatorname{Res} f(i) = \frac{i}{4}.$$

(8) $z^{2n}/(z+1)^n$.

解: (i) n 阶极点 $z_0 = -1$,

$$\begin{aligned} \operatorname{Res} f(-1) &= \frac{1}{(n-1)!} \lim_{z \rightarrow -1} \frac{d^{n-1}}{dz^{n-1}} (z+1)^n f(z) \\ &= \frac{1}{(n-1)!} \lim_{z \rightarrow -1} \frac{d^{n-1}}{dz^{n-1}} z^{2n} \\ &= \frac{1}{(n-1)!} \lim_{z \rightarrow -1} [2n(2n-1) \cdots (2n-n+2) \\ &\quad \times z^{2n-n+1}] \\ &= (-1)^{n+1} \frac{2n(2n-1) \cdots (n+2)}{(n-1)!} \\ &= (-1)^{n+1} \frac{(2n)!}{(n-1)!(n+1)!}. \end{aligned}$$

(ii) n 阶极点 $z_0 = \infty$,

$$\operatorname{Res} f(\infty) = -\operatorname{Res} f(-1) = (-1)^n \frac{(2n)!}{(n-1)!(n+1)!}.$$

(9) $e^{\frac{1}{1-z}}$.

解: 本性奇点 $z_0 = 1$, 要求 $f(z) = e^{\frac{1}{1-z}}$ 的留数, 必须把 $f(z)$ 进行罗朗展开 (见 §14 习题(4)),

$$f(z) = 1 - \frac{1}{z} + \frac{1}{2z^2} - \frac{1}{6z^3} + \frac{1}{24z^4} + \cdots,$$

所以

$$\operatorname{Res} f(1) = -1.$$

$$(10) \frac{1}{1+z^{2n}}.$$

解：令原式分母 $1+z^{2n}=0$, $z^{2n}=-1$,

$$z^n = \pm i = e^{i(2k+1)\pi/2},$$

所以 $z_0 = e^{i(2k+1)\pi/2n}$ ($k=0, 1, 2, \dots, 2n-1$)

为函数 $f(z)$ 的单极点,

$$\operatorname{Res} f(z_0) = \lim_{z \rightarrow z_0} [(z - e^{i(2k+1)\pi/2n}) / (1 + z^{2n})],$$

应用罗毕达法则, 则

$$\begin{aligned} \operatorname{Res} f(z_0) &= \lim_{z \rightarrow z_0} [1/2nz^{2n-1}] = \frac{1}{2n} e^{-i \frac{(2n-1)(2k+1)}{2n}\pi} \\ &= \frac{1}{2n} \cdot \frac{e^{i(2k+1)\pi/2n}}{e^{i(2k+1)\pi}} = -\frac{1}{2n} e^{i(2k+1)\pi/2n}. \end{aligned}$$

2. 计算下列回路积分.

$$(1) \oint_l \frac{dz}{(z^2+1)(z-1)^2} \quad (l \text{ 的方程是 } x^2+y^2-2x-2y=0).$$

解: l 的方程可化为: $(x-1)^2 + (y-1)^2 = (\sqrt{2})^2$ 如图 4-1, 在复平面上, 它是一个以 $(1, i)$ 为圆心, $\sqrt{2}$ 为半径的圆.

被积函数 $f(z) = 1/(z^2+1)(z-1)^2$, 它有两个单极点 $z_0 = \pm i$, 和一个二阶极点 $z_0 = 1$, 在这三个极点中, $z_0 = -i$ 不在积分回路之内, 只有极点 $z_0 = i$ 和 $z_0 = 1$ 在积分回路之内, 它们的留数分别为:

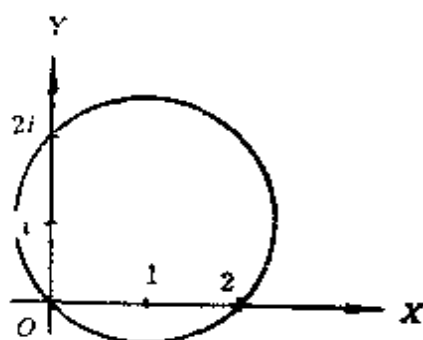


图 4-1

$$\operatorname{Res} f(i) = \lim_{z \rightarrow i} [1/(z+i)(1-z)^2] = \frac{1}{4},$$

$$\begin{aligned}\operatorname{Res} f(1) &= \lim_{z \rightarrow 1} \frac{d}{dz} (1/(1+z^2)) = \lim_{z \rightarrow 1} [-2z/(1+z^2)^2] \\ &= -1/2.\end{aligned}$$

应用留数定理:

$$\begin{aligned}\oint_C \frac{dz}{(z^2+1)(z-1)^2} &= 2\pi i [\operatorname{Res} f(i) + \operatorname{Res} f(1)] \\ &= 2\pi i \left[\frac{1}{4} - \frac{1}{2} \right] = -\frac{\pi i}{2}.\end{aligned}$$

$$(2) \oint_{|z|=1} \cos z dz / z^3.$$

解: 被积 $f(z) = \cos z / z^3$ 的三阶极点 $z_0 = 0$ 在单位圆内, 其留数.

$$\operatorname{Res} f(0) = \frac{1}{2!} \lim_{z \rightarrow 0} \frac{d^2}{dz^2} (\cos z) = -\frac{1}{2},$$

$$\therefore \oint_{|z|=1} \cos z dz / z^3 = 2\pi i \operatorname{Res} f(0) = -\pi i.$$

$$(3) \oint_{|z|=2} e^{1/z^2} dz.$$

解: 被积函数的本性奇点 $z_0 = 0$ 在积分回路之内, $\operatorname{Res} f(0) = 0$, 所以

$$\oint_{|z|=2} e^{1/z^2} dz = 0.$$

$$(4) \oint_{|z|=2} \frac{z dz}{\frac{1}{2} - \sin^2 z}.$$

$$\text{解: 被积函数 } f(z) = \frac{z}{\frac{1}{2} - \sin^2 z} = \frac{2z}{\cos 2z}.$$

令 $\cos 2z = 0$, 即 $e^{i2z} + e^{-i2z} = 0$, 由此解出

$$z = \frac{(2k+1)\pi}{4} \quad (k=0, \pm 1, \pm 2, \dots).$$

这些都是 $f(z)$ 的单极点, 但其中只有 $z_0 = \pm \frac{\pi}{4}$ 这个单极点在积分回路之内, 而

$$\begin{aligned}\operatorname{Res} f\left(-\frac{\pi}{4}\right) &= \lim_{z \rightarrow -\frac{\pi}{4}} \frac{2z\left(z + \frac{\pi}{4}\right)}{\cos 2z} = \lim_{z \rightarrow -\frac{\pi}{4}} \frac{4z + \frac{\pi}{2}}{-2\sin 2z} \\ &= -\frac{\pi}{4},\end{aligned}$$

$$\begin{aligned}\operatorname{Res} f\left(\frac{\pi}{4}\right) &= \lim_{z \rightarrow \frac{\pi}{4}} \frac{2z\left(z - \pi/4\right)}{\cos 2z} = \lim_{z \rightarrow \frac{\pi}{4}} \frac{4z - \frac{\pi}{2}}{-2\sin 2z} \\ &= -\frac{\pi}{4}.\end{aligned}$$

$$\begin{aligned}\therefore \oint_{|z|=2} \frac{zdz}{1 - \sin^2 z} &= 2\pi i \left[\operatorname{Res} f\left(\frac{\pi}{4}\right) \right. \\ &\quad \left. + \operatorname{Res} f\left(-\frac{\pi}{4}\right) \right] \\ &= -\pi^2 i.\end{aligned}$$

3. 应用留数定理计算回路积分 $\frac{1}{2\pi i} \oint_l \frac{f(z)}{z-\alpha} dz$, 函数 $f(z)$ 在 l 所围区域上是解析的, α 是区域的一个内点.

解: 设被积函数 $g(z) = \frac{f(z)}{z-\alpha}$, 因为 $f(z)$ 在 l 所围区域上是解析的, 所以 $g(z)$ 在积分回路(即 l 所围区域)内只有一个单极点 $z_0 = \alpha$, 而

$$\operatorname{Res} f(\alpha) = \lim_{z \rightarrow \alpha} \left[\frac{f(\bar{z})}{z-\alpha} \cdot (z-\alpha) \right] = f(\alpha),$$

$$\therefore \oint_l \frac{f(\bar{z})}{z-\alpha} dz = 2\pi i \operatorname{Res} f(\alpha) = 2\pi i f(\alpha), \text{ 于是}$$

$$\frac{1}{2\pi i} \oint \frac{f(z)}{z-a} dz = f(a).$$

这正是科希公式.

§17. 应用留数定理计算实变函数定积分

1. 计算下列实变函数定积分

$$(1) \int_0^{2\pi} \frac{dx}{2 + \cos x}.$$

解: 这是属于类型一的积分, 为此, 作变换 $z = e^{ix}$ 使原积分化为单位圆内的回路积分

$$\begin{aligned} I &= \oint_{|z|=1} \frac{dz/iz}{2 + \frac{z+z^{-1}}{2}} = \oint_{|z|=1} \frac{2}{i} \cdot \frac{dz}{z^2 + 4z + 1} \\ &= \frac{2}{i} \oint_{|z|=1} \frac{dz}{(z+2-\sqrt{3})(z+2+\sqrt{3})} \\ &= \frac{2}{i} \oint_{|z|=1} f(z) dz. \end{aligned}$$

$f(z)$ 有两个单极点 $z_0 = -2 \pm \sqrt{3}$, 其中 $z_0 = -2 + \sqrt{3}$ 在单位圆内, 且

$$\operatorname{Res} f(\sqrt{3} - 2) = \lim_{z \rightarrow \sqrt{3} - 2} \left[\frac{1}{z + 2 + \sqrt{3}} \right] = \frac{1}{2\sqrt{3}}.$$

$$\therefore I = 2\pi i \cdot \frac{2}{i} \operatorname{Res} f(\sqrt{3} - 2) = \frac{2\pi}{\sqrt{3}}.$$

和本题一样, 下面的几小题都是属于类型一的积分, 处理方法和本题类似, 因此, 我们将只给出简捷步骤.

$$(2) \int_0^{2\pi} \frac{dx}{(1 + \varepsilon \cos x)^2} \quad (0 < \varepsilon < 1).$$

解：作变换 $z = e^{ix}$ ，则

$$\begin{aligned} I &= \oint_{|z|=1} \frac{dz/iz}{\left[1 + \frac{\varepsilon}{2}(z + z^{-1})\right]^2} \\ &= -\frac{4}{i\varepsilon^2} \oint_{|z|=1} \frac{zdz}{\left(z^2 + \frac{2}{\varepsilon}z + 1\right)^2} \\ &= -\frac{4}{i\varepsilon^2} \oint_{|z|=1} f(z)dz. \end{aligned}$$

$f(z)$ 有两个二阶极点 $z_0 = \frac{1}{\varepsilon}(-1 \pm \sqrt{1 - \varepsilon^2})$ ，其中 $z_0 = \frac{1}{\varepsilon}(-1 + \sqrt{1 - \varepsilon^2})$ 在单位圆内，且

$$\operatorname{Res} f\left[\frac{1}{\varepsilon}(-1 + \sqrt{1 - \varepsilon^2})\right] = \frac{\varepsilon^2}{4(1 - \varepsilon^2)^{3/2}}.$$

$$\begin{aligned} \therefore I &= 2\pi i \cdot \frac{4}{i\varepsilon^2} \operatorname{Res} f\left[\frac{1}{\varepsilon}(-1 + \sqrt{1 - \varepsilon^2})\right] \\ &= \frac{2\pi}{(1 - \varepsilon^2)^{3/2}}. \end{aligned}$$

$$(3) \int_0^{2\pi} \frac{\cos^2 2x dx}{1 - 2\varepsilon \cos x + \varepsilon^2} \quad (|\varepsilon| < 1).$$

解：令 $z = e^{ix}$ ，则 $dx = \frac{dz}{iz}$ ， $\cos x = \frac{1 + z^2}{2z}$ ， $\cos^2 2x = \frac{1 + z^4}{2z^2}$ ，以此代入原式得：

$$\begin{aligned} I &= \oint_{|z|=1} \frac{\left[\frac{1 + z^4}{2z^2}\right]^2 \frac{dz}{iz}}{1 - 2\varepsilon \frac{1 + z^2}{2z} + \varepsilon^2} \\ &= \oint_{|z|=1} \frac{(1 + z^4)^2 dz}{4iz^4[-\varepsilon z^2 + (1 + \varepsilon^2)z - \varepsilon]} \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{4i} \oint_{|z|=1} \frac{(1+z^4)^2 dz}{z^4(1-\varepsilon z)(z-\varepsilon)} \\
&= \frac{1}{4i} \oint_{|z|=1} f(z) dz.
\end{aligned}$$

被积函数的极点是：四阶极点 $z_0 = 0$ ，单极点 $z_0 = \varepsilon, \frac{1}{\varepsilon}$ 。因 $|\varepsilon| < 1$ ，则 $|1/\varepsilon| > 1$ ，故只有 $z_0 = 0$ 和 $z_0 = \varepsilon$ 两个极点在单位圆内，其留数分别为：

$$\begin{aligned}
\operatorname{Res} f(0) &= \frac{1}{3!} \lim_{z \rightarrow 0} \frac{d^3}{dz^3} \left[\frac{(1+z^4)^2}{(1-\varepsilon z)(z-\varepsilon)} \right] \\
&= \frac{1}{3!} \lim_{z \rightarrow 0} \frac{d^2}{dz^2} \left[\frac{(1+z^4)^2 [2\varepsilon z - (1+\varepsilon^2)]}{[(1-\varepsilon z)(z-\varepsilon)]^2} \right. \\
&\quad \left. + \frac{8z^3(1+z^4)}{(1-\varepsilon z)(z-\varepsilon)} \right] \\
&= \frac{1}{3!} \lim_{z \rightarrow 0} \frac{d}{dz} \left\{ \frac{2(1+z^4)^2 [2\varepsilon z - (1+\varepsilon^2)]^2}{[(1-\varepsilon z)(z-\varepsilon)]^3} \right. \\
&\quad \left. + \frac{2(1+z^4)^2 \varepsilon + 8z^3(1+z^4) [2\varepsilon z - (1+\varepsilon^2)]}{[(1-\varepsilon z)(z-\varepsilon)]^2} \right. \\
&\quad \left. + \frac{24z^2(1+z^4) + 32z^5}{(1-\varepsilon z)(z-\varepsilon)} \right\} \\
&= \frac{1}{3!} \lim_{z \rightarrow 0} \left\{ \frac{6(1+z^4)^2 [2\varepsilon z - (1+\varepsilon^2)]^3}{[(1-\varepsilon z)(z-\varepsilon)]^4} \right. \\
&\quad \left. + \frac{2\{(1+z^4)^2 \cdot 2[2\varepsilon z - (1+\varepsilon^2)]2\varepsilon + 2z^3 \cdot (1+z^4)[2\varepsilon z - (1+\varepsilon^2)]\}}{[(1-\varepsilon z)(z-\varepsilon)]^3} \right. \\
&\quad \left. + \frac{2\{(1+z^4)^2 \cdot 2\varepsilon[2\varepsilon z - (1+\varepsilon^2)] + 16z^3 \cdot (1+z^4)[2\varepsilon z - (1+\varepsilon^2)]^2\}}{[(1-\varepsilon z)(z-\varepsilon)]^3} \right. \\
&\quad \left. + \frac{16\varepsilon z^3(1+z^4)}{[(1-\varepsilon z)(z-\varepsilon)]^2} \right\}
\end{aligned}$$

$$\begin{aligned}
& - \frac{\frac{d}{dz} \{16z^3(1+z^4)[2\epsilon z - (1+\epsilon^2)]\}}{[(1-\epsilon z)(z-\epsilon)]^2} \\
& + \frac{d}{dz} \left\{ \frac{24z^2(1+z^4) + 32z^6}{(1-\epsilon z)(z-\epsilon)} \right\} \\
& = \frac{1}{3!} \left[-\frac{6}{\epsilon^4} (1+\epsilon^2)^3 + \frac{8\epsilon}{\epsilon^2} (1+\epsilon^2) \right. \\
& \quad \left. + \frac{4\epsilon}{\epsilon^3} (1+\epsilon^2) \right] \\
& = -\frac{(1+\epsilon^2)(1+\epsilon^4)}{\epsilon^4},
\end{aligned}$$

$$\operatorname{Res} f(\epsilon) = \lim_{z \rightarrow \epsilon} \left[\frac{(1+z^4)^2}{z^4(1-\epsilon z)} \right] = \frac{(1+\epsilon^4)^2}{\epsilon^4(1-\epsilon^2)}.$$

$$\begin{aligned}
\therefore I &= 2\pi i \cdot \frac{1}{4i} \left[\frac{(1+\epsilon^4)^2}{\epsilon^4(1-\epsilon^2)} - \frac{(1+\epsilon^2)(1+\epsilon^4)}{\epsilon^4} \right] \\
&= \frac{(1+\epsilon^4)\pi}{1-\epsilon^2}.
\end{aligned}$$

$$(4) \int_0^{2\pi} \frac{\sin^2 x}{a+b\cos x} dx \quad (a>b>0).$$

$$\begin{aligned}
\text{解: 作变换后原式} &= \oint_{|z|=1} \frac{[(z^2-1)/2iz]^2 \cdot dz/iz}{a+b[(z^2+1)/2z]} \\
&= - \oint_{|z|=1} \frac{(z^2-1)^2 dz}{4iz^2 \left[a + \frac{b}{2z}(z^2+1) \right]} \\
&= - \frac{1}{2bi} \oint_{|z|=1} \frac{(z^2-1)^2 dz}{z^2 \left[z^2 + \frac{2a}{b}z + 1 \right]} \\
&= - \frac{1}{2bi} \oint_{|z|=1} \frac{(z^2-1)^2 dz}{z^2 \left[z + \frac{1}{b}(a + \sqrt{a^2-b^2}) \right] \left[z + \frac{1}{b}(a - \sqrt{a^2-b^2}) \right]}
\end{aligned}$$

$$= -\frac{1}{2bi} \oint_{|z|=1} f(z) dz.$$

上式的被积函数的极点是：二阶极点 $z_0 = 0$ ，单极点 $z_0 = -\frac{1}{b}$

$(a + \sqrt{a^2 - b^2})$ 和单极点 $z_0 = -\frac{1}{b} (a - \sqrt{a^2 - b^2})$ 。其中单极点

$z_0 = -\frac{1}{b} (a + \sqrt{a^2 - b^2})$ 在单位圆外（即 $|z_0| > 1$ ，亦即 $a +$

$\sqrt{a^2 - b^2} > b$ ），其余的极点在单位圆内，其留数分别是：

$$\text{Res}f(0) = \lim_{z \rightarrow 0} \frac{d}{dz} \left[\frac{(z^2 - 1)^2}{z^2 + \frac{2a}{b}z + 1} \right] = -\frac{2a}{b},$$

$$\text{Res}f\left(-\frac{a - \sqrt{a^2 - b^2}}{b}\right)$$

$$= \lim_{z \rightarrow -\frac{a - \sqrt{a^2 - b^2}}{b}} \left[\frac{(z^2 - 1)^2}{z^2 \left(z + \frac{1}{b} (a + \sqrt{a^2 - b^2}) \right)} \right]$$

$$= \frac{\left[\frac{(\sqrt{a^2 - b^2} - a)^2}{b^2} - 1 \right]^2}{\left(\frac{\sqrt{a^2 - b^2} - a}{b} \right)^2 \left[\frac{\sqrt{a^2 - b^2} - a}{b} + \frac{\sqrt{a^2 - b^2} + a}{b} \right]}$$

$$= \frac{(2a^2 - 2b^2 - 2a\sqrt{a^2 - b^2})^2}{2b(2a^2 - b^2 - 2a\sqrt{a^2 - b^2})\sqrt{a^2 - b^2}} = \frac{2\sqrt{a^2 - b^2}}{b}.$$

$$\therefore I = 2\pi i \cdot \left(-\frac{1}{2bi} \right) \left[\frac{2\sqrt{a^2 - b^2}}{b} - \frac{2a}{b} \right]$$

$$= \frac{(a - \sqrt{a^2 - b^2}) 2\pi}{b^2}.$$

$$(5) \int_0^{\pi} \frac{a dx}{a^2 + \sin^2 x} (a > 0).$$

解: 把原式化为 $I = \frac{1}{2} \int_0^\pi \frac{a dx}{a^2 + \sin^2 x} + \frac{1}{2} \int_0^\pi \frac{a dy}{a^2 + \sin^2 y}$.

在后一个积分中令 $y = x - \pi$, 则上式又

$$\begin{aligned}
 &= \frac{1}{2} \int_0^\pi \frac{a dx}{a^2 + \sin^2 x} + \frac{1}{2} \int_\pi^{2\pi} \frac{a dx}{a^2 + \sin^2 x} = \frac{a}{2} \int_0^{2\pi} \frac{dx}{a^2 + \sin^2 x} \\
 &= \frac{a}{2} \oint_{|z|=1} \frac{dz}{iz[a^2 + (z + z^{-1})^2 / (2i)^2]} \\
 &= \frac{a}{2} \oint_{|z|=1} \frac{dz}{iz \left(a + \frac{z + z^{-1}}{2} \right) \left(a - \frac{z + z^{-1}}{2} \right)} \\
 &= -\frac{2a}{i} \oint_{|z|=1} \frac{z dz}{(z^2 + 2az - 1)(z^2 - 2az - 1)} = -\frac{2a}{i} \oint_{|z|=1} \frac{z dz}{(z + a + \sqrt{a^2 + 1})(z + a - \sqrt{a^2 + 1})(z - a + \sqrt{a^2 + 1})(z - a - \sqrt{a^2 + 1})} \\
 &= -\frac{2a}{i} \oint_{|z|=1} f(z) dz.
 \end{aligned}$$

$f(z)$ 在单位圆内有单极点 $z_0 = -a + \sqrt{a^2 + 1}$ 及 $z_0 = a - \sqrt{a^2 + 1}$, 且

$$\begin{aligned}
 \operatorname{Res} f(-a + \sqrt{a^2 + 1}) &= \frac{-a + \sqrt{a^2 + 1}}{2\sqrt{a^2 + 1} \cdot 2 \cdot (-a + \sqrt{a^2 + 1})(-2a)} \\
 &= \frac{-1}{8a\sqrt{a^2 + 1}},
 \end{aligned}$$

$$\begin{aligned}
 \operatorname{Res} f(a - \sqrt{a^2 + 1}) &= -\frac{a - \sqrt{a^2 + 1}}{2a \cdot 2(a - \sqrt{a^2 + 1}) \cdot 2(-\sqrt{a^2 + 1})} \\
 &= \frac{-1}{8a\sqrt{a^2 + 1}}.
 \end{aligned}$$

$$\therefore \int_0^\pi \frac{a dx}{a^2 + \sin^2 x} = \frac{2a}{i} \cdot 2\pi i \cdot \frac{1}{-4a\sqrt{a^2 + 1}} = \frac{\pi}{\sqrt{a^2 + 1}}.$$

$$(6) \int_0^{2\pi} \frac{\cos x dx}{1 - 2e \cos x + e^2} \quad (|e| < 1).$$

$$\begin{aligned}
\text{解: 作变换后原式} &= \oint_{|z|=1} \frac{\frac{z^2+1}{2z} \cdot \frac{dz}{iz}}{1 - 2\varepsilon \frac{z^2+1}{2z} + \varepsilon^2} \\
&= \oint_{|z|=1} \frac{(z^2+1)dz}{2iz^2 \left(1 - \varepsilon \frac{z^2+1}{z} + \varepsilon^2\right)} \\
&= \oint_{|z|=1} \frac{(z^2+1)dz}{[(1+\varepsilon^2)z - \varepsilon z^2 - \varepsilon]} \\
&= \frac{1}{2i} \oint_{|z|=1} \frac{(z^2+1)dz}{z(1-\varepsilon z)(z-\varepsilon)}.
\end{aligned}$$

被积函数有三个单极点 $z_0 = 0, \varepsilon, 1/\varepsilon$; 因 $|\varepsilon| < 1$, 则 $\left| \frac{1}{\varepsilon} \right| > 1$, 故只有单极点 $z_0 = 0, \varepsilon$ 在积分回路之内, 其留数分别是:

$$\operatorname{Res} f(0) = \lim_{z \rightarrow 0} \left[\frac{z^2+1}{(1-\varepsilon z)(z-\varepsilon)} \right] = -\frac{1}{\varepsilon},$$

$$\operatorname{Res} f(\varepsilon) = \lim_{z \rightarrow \varepsilon} \left[\frac{z^2+1}{z(1-\varepsilon z)} \right] = \frac{1+\varepsilon^2}{\varepsilon(1-\varepsilon^2)},$$

$$\therefore I = 2\pi i \cdot \frac{1}{2i} \left[\frac{1+\varepsilon^2}{\varepsilon(1-\varepsilon^2)} - \frac{1}{\varepsilon} \right] = \frac{2\pi\varepsilon}{1-\varepsilon^2}.$$

$$(7) \int_0^{\pi/2} \frac{dx}{1+\cos^2 x}.$$

解: 因被积函数是偶函数, 故可作下列的延拓

$$\begin{aligned}
I &= \frac{1}{4} \int_0^{2\pi} \frac{dx}{1+\cos^2 x} = \frac{1}{4} \oint_{|z|=1} \frac{\frac{dz}{iz}}{1 + \left[\frac{z^2+1}{2z} \right]^2} \\
&= \frac{1}{i} \oint_{|z|=1} \frac{zdz}{z^4 + 6z^2 + 1} \\
&= \frac{1}{i} \oint_{|z|=1} \frac{zdz}{[z^2 + 3 + 2\sqrt{2}][z^2 + 3 - 2\sqrt{2}]}
\end{aligned}$$

$$= \frac{1}{i} \oint_{|z|=1} \frac{z dz}{[z^2 + (3 + 2\sqrt{2})][z + \sqrt{3 - 2\sqrt{2}}i][z - \sqrt{3 - 2\sqrt{2}}i]},$$

被积函数的四个单极点中，只是 $z_0 = \pm \sqrt{3 - 2\sqrt{2}}i$ ，即 $z_0 = (\sqrt{2} - 1)i$ 和 $z_0 = (1 - \sqrt{2})i$ 在积分回路之内，其留数分别是

$$\begin{aligned} \operatorname{Res} f(\sqrt{3 - 2\sqrt{2}}i) &= \lim_{z \rightarrow z_0} \left\{ \frac{z}{[z^2 + 3 + 2\sqrt{2}][z + \sqrt{3 - 2\sqrt{2}}i]} \right\} \\ &= \frac{1}{8\sqrt{2}}, \end{aligned}$$

$$\begin{aligned} \operatorname{Res} f(-\sqrt{3 - 2\sqrt{2}}i) &= \lim_{z \rightarrow z_0} \left\{ \frac{z}{[z^2 + 3 + 2\sqrt{2}][z - \sqrt{3 - 2\sqrt{2}}i]} \right\} \\ &= \frac{1}{8\sqrt{2}}, \end{aligned}$$

$$\therefore I = 2\pi i \cdot \frac{1}{i} \cdot \frac{1}{4\sqrt{2}} = \frac{\pi}{2\sqrt{2}}.$$

$$(8) \int_0^{2\pi} \cos^{2n} x dx.$$

$$\begin{aligned} \text{解：作变换后，原式} &= \oint_{|z|=1} \left[\frac{z^2 + 1}{2z} \right]^{2n} \frac{dz}{iz} \\ &= \frac{1}{2^{2n}i} \oint_{|z|=1} \frac{(1 + z^2)^{2n} dz}{z^{2n+1}}, \end{aligned}$$

被积函数有一个 $(2n+1)$ 阶极点 $z=0$ ，且

$$\operatorname{Res} f(0) = \frac{1}{(2n)!} \lim_{z \rightarrow 0} \frac{d^{2n}}{dz^{2n}} (1 + z^2)^{2n};$$

根据二项式公式： $(a+b)^n = \dots + \frac{n! a^{n-k} b^k}{(n-k)! k!} + \dots$ 知

$$(1 + z^2)^{2n} = \dots + \frac{(2n)! z^{2K}}{(2n-K)! K!} + \dots$$

还要对 z 微分 $2n$ 次，故凡是 $2k < 2n$ 的 z^{2K} 项，在微分 $2n$ 次后都为零；而 $2K > 2n$ 项中，在微分 $2n$ 次后仍含有变数 z ，当 $z \rightarrow z_0 = 0$

时, 这些项全部为零; 只有当 $2K = 2n$ 的项在微分 $2n$ 次并以 $z_0 = 0$ 代入后的结果才不为零, 即

$$\operatorname{Res} f(0) = \frac{1}{(2n)!} \lim_{z \rightarrow 0} \frac{d^{2n}}{dz^{2n}} \left[\frac{(2n)! z^{2n}}{(2n-n)! n!} \right] = \frac{(2n)!}{(n!)^2},$$

$$\begin{aligned} \therefore I &= \frac{1}{2^{2n} i} \cdot 2\pi i \cdot \frac{(2n)!}{(n!)^2} = \frac{2\pi \cdot 2^n (n!) [1 \cdot 3 \cdot 5 \cdots (2n-1)]}{2^n (n!) 2^n (n!)} \\ &= \frac{2\pi [1 \cdot 3 \cdot 5 \cdots (2n-1)]}{2 \cdot 4 \cdot 6 \cdots 2n}. \end{aligned}$$

2. 计算下列实变函数定积分.

$$(1) \int_{-\infty}^{\infty} \frac{x^2 + 1}{x^4 + 1} dx.$$

$$\text{解: } f(z) = \frac{z^2 + 1}{z^4 + 1} = \frac{z^2 + 1}{(z^2 - i)(z^2 + i)}$$

$$= \frac{z^2 + 1}{\left[z - \frac{\sqrt{2}}{2} (1 - i) \right] \left[z + \frac{\sqrt{2}}{2} (1 - i) \right] \left[z - \frac{\sqrt{2}}{2} (1 + i) \right] \left[z + \frac{\sqrt{2}}{2} (1 + i) \right]}$$

它具有四个单极点, 其中只有 $z_0 = -\frac{\sqrt{2}}{2} (1 - i), \frac{\sqrt{2}}{2} (1 + i)$

在上半平面, 其留数分别为:

$$\operatorname{Res} f\left[\frac{\sqrt{2}}{2} (i - 1)\right] = \lim_{z \rightarrow z_0} \left[\frac{z^2 + 1}{(z^2 + i) \left[z - \frac{\sqrt{2}}{2} (1 - i) \right]} \right] = \frac{1}{2\sqrt{2}i},$$

$$\operatorname{Res} f\left[\frac{\sqrt{2}}{2} (i + 1)\right] = \lim_{z \rightarrow z_0} \left[\frac{z^2 + 1}{(z^2 - i) \left[z + \frac{\sqrt{2}}{2} (1 - i) \right]} \right] = \frac{1}{2\sqrt{2}i},$$

$$\therefore I = 2\pi i \cdot \left[\frac{1}{2\sqrt{2}i} + \frac{1}{2\sqrt{2}i} \right] = \sqrt{2} \pi.$$

本题和下面几小题都属于类型二.

$$(2) \int_0^{\infty} \frac{x^2 dx}{(x^2 + 9)(x^2 + 4)^2}.$$

解: 由于被积函数是偶函数, 所以

$$\text{原式} = \frac{1}{2} \int_{-\infty}^{\infty} \frac{x^2 dx}{(x^2 + 9)(x^2 + 4)^2},$$

$$\begin{aligned} \text{被积函数 } f(z) &= \frac{z^2}{(z^2 + 9)(z^2 + 4)^2} \\ &= \frac{z^2}{(z + 3i)(z - 3i)(z + 2i)^2(z - 2i)^2}, \end{aligned}$$

它在上半平面的奇点是两个，一个极点 $z_0 = 3i$ ，一个二阶极点 $z_0 = 2i$ ，其留数分别是：

$$\operatorname{Res} f(3i) = \lim_{z \rightarrow 3i} \left[\frac{z^2}{(z + 3i)(z^2 + 4)^2} \right] = \frac{3}{50}i,$$

$$\begin{aligned} \operatorname{Res} f(2i) &= \lim_{z \rightarrow 2i} \frac{d}{dz} \left[\frac{z^2}{(z^2 + 9)(z + 2i)^2} \right] \\ &= \lim_{z \rightarrow 2i} \left\{ \frac{2z}{(z^2 + 9)(z + 2i)^2} \right. \\ &\quad \left. - \frac{2z^3(z + 2i)^2 + 2z^2(z^2 + 9)(z + 2i)}{[(z^2 + 9)(z + 2i)^2]^2} \right\} \\ &= -\frac{13}{200}i, \end{aligned}$$

$$\therefore I = 2\pi i \cdot \frac{1}{2} \left[\frac{3i}{50} - \frac{13i}{200} \right] = \frac{\pi}{200}.$$

$$(3) \quad \int_{-\infty}^{\infty} \frac{dx}{(x^2 + a^2)^2(x^2 + b^2)}.$$

$$\begin{aligned} \text{解：被积函数 } f(z) &= \frac{1}{(z^2 + a^2)^2(z^2 + b^2)} \\ &= \frac{1}{(z + ai)^2(z - ai)^2(z + bi)(z - bi)}. \end{aligned}$$

(i) 若 $a > b, b > 0$ ，则其在上半平面的奇点是：单极点 $z_0 = bi$ ，二阶极点 $z_0 = ai$ ，其留数分别为：

$$\operatorname{Res} f(bi) = \lim_{z \rightarrow bi} \left[\frac{1}{(z^2 + a^2)^2(z + bi)} \right] = \frac{-i}{2b(b^2 - a^2)^2},$$

$$\begin{aligned}
\operatorname{Res} f(ai) &= \lim_{z \rightarrow ai} \frac{d}{dz} \left[\frac{1}{(z^2 + b^2)(z + ai)^2} \right] \\
&= \lim_{z \rightarrow ai} \left[\frac{-2z(z + ai)^{-2} - 2(z^2 + b^2)(z + ai)^{-3}}{[(z^2 + b^2)(z + ai)^2]^2} \right] \\
&= \frac{(3a^2 - b^2)i}{4a^3(b^2 - a^2)^2};
\end{aligned}$$

$$\therefore I = 2\pi i \left[\frac{(3a^2 - b^2)i}{4a^3(b^2 - a^2)^2} - \frac{1}{2b(b^2 - a^2)^2} \right] = \frac{(2a + b)\pi}{2a^3b(a + b)^2}.$$

(ii) 对于 $a < 0$, $b < 0$ 或 $a > 0$, $b < 0$ 或 $a < 0$, $b > 0$ 等三种情况均可作类似的计算.

$$(4) \quad \int_0^{\infty} \frac{dx}{x^4 + a^4}.$$

解一: 因被积函数是偶函数, 故原式 $= \frac{1}{2} \int_{-\infty}^{\infty} \frac{dx}{x^4 + a^4}$, 其

$$\text{中被积函数 } f(z) = \frac{1}{z^4 + a^4} = \frac{1}{[z^2 + a^2i][z^2 - a^2i]} =$$

$$\frac{1}{\left[z - \frac{\sqrt{2}}{2}a(1-i)\right]\left[z + \frac{\sqrt{2}}{2}a(1-i)\right]\left[z - \frac{\sqrt{2}}{2}a(1+i)\right]\left[z + \frac{\sqrt{2}}{2}a(1+i)\right]}$$

设 $a > 0$, 它在上半平面有两个单极点 $z_0 = \frac{\sqrt{2}}{2}a(i-1)$, $z_1 = \frac{\sqrt{2}}{2}a(i+1)$, 其留数分别是:

$$\begin{aligned}
\operatorname{Res} f\left(\frac{\sqrt{2}}{2}a(i-1)\right) &= \lim_{z \rightarrow z_0} \left[\frac{1}{\left[z - \frac{\sqrt{2}}{2}a(1-i)\right][z^2 - a^2i]} \right] \\
&= \frac{1}{2\sqrt{2}a^3(1+i)},
\end{aligned}$$

$$\operatorname{Res} f\left[\frac{\sqrt{2}}{2}a(1+i)\right] = \lim_{z \rightarrow z_1} \left[\frac{1}{[z^2 + a^2i]\left[z + \frac{\sqrt{2}}{2}a(1+i)\right]} \right]$$

$$= \frac{1}{2\sqrt{2} a^3(i-1)},$$

$$\therefore I = 2\pi i \cdot \frac{1}{2} \cdot \frac{1}{2\sqrt{2} a^3} \left[\frac{1}{i+1} + \frac{1}{i-1} \right] = \frac{\pi}{2\sqrt{2} a^3}.$$

解二：被积函数 $f(z)$ 有四个单极点 $z_0 = ae^{i\frac{\pi}{4}}$ 、 $z_0 = ae^{i\frac{3\pi}{4}}$ 、 $z_0 = ae^{i\frac{5\pi}{4}}$ 、 $z_0 = ae^{i\frac{7\pi}{4}}$ ，其中只有单极点 $z_0 = ae^{i\frac{\pi}{4}}$ 和 $z_0 = ae^{i\frac{3\pi}{4}}$ 在上半平面，其留数分别是（应用罗毕达法则）：

$$\begin{aligned} \operatorname{Res}f(ae^{i\frac{\pi}{4}}) &= \lim_{z \rightarrow z_0} \left[(z - ae^{i\frac{\pi}{4}}) \frac{1}{z^4 + a^4} \right] = \lim_{z \rightarrow z_0} \frac{1}{4z^3} \\ &= \frac{1}{4a^3} e^{-i\frac{3\pi}{4}}, \end{aligned}$$

$$\begin{aligned} \operatorname{Res}f(ae^{i\frac{3\pi}{4}}) &= \lim_{z \rightarrow z_0} \left[(z - ae^{i\frac{3\pi}{4}}) \frac{1}{z^4 + a^4} \right] \\ &= \lim_{z \rightarrow z_0} \frac{1}{4z^3} = \frac{1}{4a^3} e^{-i\frac{9\pi}{4}}. \end{aligned}$$

$$\begin{aligned} \therefore I &= \pi i \left[\operatorname{Res}f(ae^{i\frac{\pi}{4}}) + \operatorname{Res}f(ae^{i\frac{3\pi}{4}}) \right] \\ &= \frac{\pi i}{4a^3} \left[e^{-i\frac{3\pi}{4}} + e^{-i\frac{9\pi}{4}} \right] = \frac{\pi}{2\sqrt{2} a^3}. \end{aligned}$$

显然，解二比解一的计算要简单些。

$$(5) \int_0^{\infty} \frac{(x^2+1)dx}{x^6+1}.$$

解：因被积函数是偶函数，故原式 $= \frac{1}{2} \int_{-\infty}^{\infty} \frac{(x^2+1)dx}{x^6+1},$

$$\text{被积函数 } f(z) = \frac{z^2 + 1}{z^4 - 1} = \frac{1}{z^4 - z^2 + 1}$$

$$= \frac{1}{\left[z^2 - \frac{1}{2}(1 + \sqrt{3}i) \right] \left[z^2 - \frac{1}{2}(1 - \sqrt{3}i) \right]}$$

$$= \frac{1}{\left[z + \sqrt{\frac{1}{2}}(1 + \sqrt{3}i) \right] \left[z - \sqrt{\frac{1}{2}}(1 + \sqrt{3}i) \right] \left[z + \sqrt{\frac{1}{2}}(1 - \sqrt{3}i) \right] \left[z - \sqrt{\frac{1}{2}}(1 - \sqrt{3}i) \right]}$$

$$\text{注意到: } \sqrt{\frac{1}{2}}(1 + \sqrt{3}i) = \sqrt{\cos \frac{\pi}{3} + i \sin \frac{\pi}{3}} = \cos \frac{\pi}{6} + i \sin \frac{\pi}{6}$$

$$= \frac{1}{2}(1 + \sqrt{3}i),$$

$$\sqrt{\frac{1}{2}}(1 - \sqrt{3}i) = \sqrt{\cos \frac{5\pi}{3} + i \sin \frac{5\pi}{3}} = \cos \frac{5\pi}{6} + i \sin \frac{5\pi}{6}$$

$$= \frac{1}{2}(1 - \sqrt{3}i),$$

故 $f(z) =$

$$\frac{1}{\left[z + \frac{1}{2}(1 + \sqrt{3}i) \right] \left[z - \frac{1}{2}(1 + \sqrt{3}i) \right] \left[z + \frac{1}{2}(1 - \sqrt{3}i) \right] \left[z - \frac{1}{2}(1 - \sqrt{3}i) \right]}.$$

被积函数在上半平面有两个单极点 $z_0 = \frac{1}{2}(1 + \sqrt{3}i)$,

$z_0 = \frac{1}{2}(1 - \sqrt{3}i)$, 其留数为:

$$\text{Res}f \left[\frac{1}{2}(1 + \sqrt{3}i) \right]$$

$$= \lim_{z \rightarrow z_0} \frac{1}{\left[z^2 - \frac{1}{2}(1 - \sqrt{3}i) \right] \left[z + \frac{1}{2}(1 + \sqrt{3}i) \right]}$$

$$= \frac{1}{\left\{ \left[\frac{1}{2}(1 - \sqrt{3}i) \right]^2 - \frac{1}{2}(1 - \sqrt{3}i) \right\} \left\{ \frac{1}{2}(1 + \sqrt{3}i) + \frac{1}{2}(1 + \sqrt{3}i) \right\}}$$

$$= \frac{1}{\sqrt{3}(\sqrt{3}i-1)},$$

$$\operatorname{Res} f\left[\frac{1}{2}(i-\sqrt{3})\right] = \lim_{z \rightarrow z_0} \left[\frac{1}{\left[z^2 - \frac{1}{2}(1+\sqrt{3}i)\right]\left[z + \frac{1}{2}(i-\sqrt{3})\right]} \right]$$

$$= \frac{1}{\left\{\left[\frac{1}{2}(i-\sqrt{3})\right]^2 - \frac{1}{2}(1+\sqrt{3}i)\right\}\left\{-\frac{1}{2}(i-\sqrt{3}) + \frac{1}{2}(i-\sqrt{3})\right\}}$$

$$= \frac{1}{\sqrt{3}(\sqrt{3}i+1)}.$$

$$\therefore I = 2\pi i \cdot \frac{1}{2} \left[\frac{1}{\sqrt{3}(\sqrt{3}i+1)} - \frac{1}{\sqrt{3}(\sqrt{3}i-1)} \right] = \frac{\pi}{2}.$$

必须指出：本题也可用上题解二的方法求解。

$$(6) \int_0^{\infty} \frac{x^2}{(x^2+a^2)^2} dx.$$

解：因被积函数是偶函数，所以

$$\text{原式} = \frac{1}{2} \int_{-\infty}^{\infty} \frac{x^2}{(x^2+a^2)^2} dx.$$

被积函数 $f(z) = \frac{z^2}{(z^2+a^2)^2} = \frac{z^2}{(z+ai)^2(z-ai)^2}$ 在上半平面有一个二阶极点 $z_0 = ai$ ，且

$$\begin{aligned} \operatorname{Res} f(ai) &= \lim_{z \rightarrow ai} \frac{d}{dz} \left[\frac{z^2}{(z+ai)^2} \right] = \lim_{z \rightarrow ai} \left[\frac{2z}{(z+ai)^2} - \frac{2z^2}{(z+ai)^3} \right] \\ &= \frac{2ai}{(2ai)^2} - \frac{2(ai)^2}{(2ai)^3} = -\frac{i}{4a}. \end{aligned}$$

$$\therefore I = 2\pi i \cdot \frac{1}{2} \left(-\frac{i}{4a} \right) = \frac{\pi}{4a}.$$

$$(7) \int_{-\infty}^{\infty} \frac{x^{2m}}{1+x^{2n}} dx \quad (m < n).$$

解：被积函数 $f(z) = \frac{z^{2m}}{1+z^{2n}}$ 在上半平面有 n 个单极点

($z^{2n} + 1 = 0$, $z^{2n} = -1$) $z_0 = e^{(2K+1)\pi i/2n}$ ($K = 0, 1, 2, \dots, n-1$)。现在计算留数

$$\operatorname{Res} f(e^{(2K+1)\pi i/2n}) = \lim_{z \rightarrow z_0} \left[(z - e^{(2K+1)\pi i/2n}) \frac{z^{2m}}{1+z^{2n}} \right],$$

用罗毕达法则,

$$\begin{aligned} \text{上式} &= \lim_{z \rightarrow z_0} \frac{2mz^{2m-1}(z - e^{(2K+1)\pi i/2n}) + z^{2m}}{2nz^{2n-1}} \\ &= \frac{1}{2ne^{(2K+1)(2n-2m-1)\pi i/2n}}, \end{aligned}$$

故上半平面各留数之和为

$$\begin{aligned} & \frac{1}{2ne^{(2n-2m-1)\pi i/2n}} \sum_{K=0}^{n-1} \frac{1}{e^{K(2n-2m-1)\pi i/n}} \\ &= \frac{-e^{-(2m+1)\pi i/2n}}{2n} \cdot \frac{1 - e^{-(2n-2m-1)\pi i/n}}{1 - e^{-(2n-2m-1)\pi i/n}} \\ &= \frac{1}{2n} \cdot \frac{2}{e^{(2m+1)\pi i/2n} - e^{-(2m+1)\pi i/2n}} \\ &= \frac{1}{2ni \sin \frac{2m+1}{2n} \pi} \\ \therefore I &= 2\pi i \frac{1}{2ni \sin \frac{2m+1}{2n} \pi} = \frac{\pi}{n \sin \frac{2m+1}{2n} \pi}. \end{aligned}$$

3. 计算下列实变函数定积分。

$$(1) \int_0^{\infty} \frac{\cos mx}{1+x^4} dx \quad (m > 0).$$

解: 本题和下面几小题都属于类型三。

$$\because F(z) e^{imz} = \frac{e^{imz}}{1+z^4}$$

$$= \frac{e^{imz}}{\left[z - \frac{\sqrt{2}}{2}(1-i) \right] \left[z + \frac{\sqrt{2}}{2}(1-i) \right] \left[z - \frac{\sqrt{2}}{2}(1+i) \right] \left[z + \frac{\sqrt{2}}{2}(1+i) \right]}.$$

在上半平面有两个单极点 $z_0 = \frac{\sqrt{2}}{2}(i-1)$, $z_0 = \frac{\sqrt{2}}{2}(i+1)$,

其留数分别为:

$$\begin{aligned} \operatorname{Res} f(z_0) &= \lim_{z \rightarrow \frac{\sqrt{2}}{2}(i-1)} \left\{ \frac{e^{imz}}{\left[z - \frac{\sqrt{2}}{2}(1-i) \right] (z^2 + i)} \right\} \\ &= \frac{e^{-im \left[\frac{\sqrt{2}}{2}(1-i) \right]}}{(-2i)(i-1)\sqrt{2}} = \frac{e^{-im \left[\frac{\sqrt{2}}{2}(1-i) \right]}}{2\sqrt{2}(i+1)}, \end{aligned}$$

$$\begin{aligned} \operatorname{Res} f(z_0) &= \lim_{z \rightarrow \frac{\sqrt{2}}{2}(i+1)} \left\{ \frac{e^{imz}}{\left[z^2 + i \right] \left[z + \frac{\sqrt{2}}{2}(1+i) \right]} \right\} \\ &= \frac{e^{im \left[\frac{\sqrt{2}}{2}(1+i) \right]}}{2i \cdot \sqrt{2}(1+i)} = \frac{e^{im \left[\frac{\sqrt{2}}{2}(1+i) \right]}}{2\sqrt{2}(i-1)}. \end{aligned}$$

$$\begin{aligned} \therefore I &= \pi i \left\{ \frac{e^{-im \left[\frac{\sqrt{2}}{2}(1-i) \right]}}{2\sqrt{2}(i-1)} + \frac{e^{im \left[\frac{\sqrt{2}}{2}(1+i) \right]}}{2\sqrt{2}(i+1)} \right\} \\ &= \frac{(i-1)e^{-im \left[\frac{\sqrt{2}}{2}(1-i) \right]} - (i+1)e^{im \left[\frac{\sqrt{2}}{2}(1+i) \right]}}{4\sqrt{2}} \pi i \end{aligned}$$

$$= \frac{2e^{-\frac{m}{\sqrt{2}}} \left\{ -i \cos \frac{m}{\sqrt{2}} - i \sin \frac{m}{\sqrt{2}} \right\}}{4\sqrt{2}} \pi i$$

$$= \frac{\sqrt{2}\pi e^{-\frac{m}{\sqrt{2}}} \left(\cos \frac{m}{\sqrt{2}} - \sin \frac{m}{\sqrt{2}} \right)}{4}.$$

本题也可用指数来表示被积函数在上半平面的极点, 即 $z_0 = e^{i\frac{\pi}{4}}$ 和 $z_0 = e^{i\frac{3\pi}{4}}$. 注意应用罗毕达法则计算被积函数在这两个极点的留数, 也可同样求出上述答案.

$$(2) \int_0^{\infty} \frac{\sin mx}{x(x^2+a^2)} dx \quad (m>0, a>0).$$

$$\text{解一: } \int_0^{\infty} \frac{\sin mx}{x(x^2+a^2)} dx = \frac{1}{2i} \int_0^{\infty} \frac{e^{imx}}{x(x^2+a^2)} dx = I$$

考虑积分

$$\oint_l \frac{e^{imz}}{z(z^2+a^2)} dz = \int_{C_R} \frac{e^{imz}}{z(z^2+a^2)} dz + \int_{C_\varepsilon} \frac{e^{imz}}{z(z^2+a^2)} dz + \left(\int_{-R}^{-\varepsilon} \frac{e^{imx}}{x(x^2+a^2)} dx + \int_{\varepsilon}^R \frac{e^{imx}}{x(x^2+a^2)} dx \right) \quad (1)$$

如图4-2, l 内有一单极点 ia ,

留数是 $-\frac{e^{-ma}}{2a^2}$, 所以, (1) 式

$$\text{左端} = 2\pi i \frac{-e^{-ma}}{2a^2} = -\frac{\pi e^{-ma}}{a^2} i,$$

又在 (1) 式两端令 $\varepsilon \rightarrow 0$,

$R \rightarrow \infty$, 则右端第一项依约当引理为零, 右端最后两项 $= 2iI$, 于是,

$$-\frac{\pi e^{-ma}}{a^2} \lim_{\varepsilon \rightarrow 0} \int_{C_\varepsilon} \frac{e^{imz}}{z(z^2+a^2)} dz + 2iI.$$

而

$$\begin{aligned} \lim_{\varepsilon \rightarrow 0} \int_{C_\varepsilon} \frac{e^{imz}}{z(z^2+a^2)} dz &= \lim_{\varepsilon \rightarrow 0} \int_{C_\varepsilon} \left[\frac{1}{a^2 z} + \text{解析部分 } P(z) \right] dz \\ &= \lim_{\varepsilon \rightarrow 0} \int_{\varepsilon}^{\varepsilon} \frac{ie^{i\varphi}}{a^2 \varepsilon e^{i\varphi}} d\varphi = -\frac{i}{a^2} \pi. \end{aligned}$$



图 4-2

$$\therefore 2il = \frac{i}{a^2} \pi - \frac{i\pi}{a^2} e^{-ma}, \text{ 即 } l = (1 - e^{-ma}) \frac{\pi}{2a^2}.$$

解二：注意到 $\frac{1}{x(x^2+a^2)} = \frac{1}{a^2x} - \frac{x}{a^2(x^2+a^2)}$ 以及

$$\int_0^\infty \frac{\sin mx}{x} dx = \frac{\pi}{2}, \text{ 则}$$

$$\begin{aligned} \int_0^\infty \frac{\sin mx}{x(x^2+a^2)} dx &= \frac{1}{a^2} \int_0^\infty \frac{\sin mx}{x} dx - \frac{1}{a^2} \int_0^\infty \frac{x \sin mx}{x^2+a^2} dx \\ &= \frac{1}{a^2} \left(\frac{\pi}{2} - \int_0^\infty \frac{x \sin mx}{x^2+a^2} dx \right), \end{aligned}$$

而 $\int_0^\infty \frac{x \sin mx}{x^2+a^2} dx = \pi \left\{ \frac{ze^{imz}}{z^2+a^2} \text{ 在上半平面所有奇点留数之} \right.$

$\left. \text{和} \right\} = \pi \left\{ \text{Res} f(ia) \right\} = \pi \left\{ \lim_{z \rightarrow ia} \left[(z-ia) \frac{ze^{imz}}{z^2+a^2} \right] \right\} =$

$\frac{\pi e^{-ma}}{2}$, 所以

$$\begin{aligned} \int_0^\infty \frac{\sin mx}{x(x^2+a^2)} dx &= \frac{1}{a^2} \left(\frac{\pi}{2} - \frac{\pi}{2} e^{-ma} \right) \\ &= (1 - e^{-ma}) \frac{\pi}{2a^2}. \end{aligned}$$

$$(3) \int_{-\infty}^\infty \frac{x \sin x}{1+x^2} dx.$$

解：因被积函数是偶函数，

$$\therefore \text{原式} = 2 \int_0^\infty \frac{x \sin x}{1+x^2} dx.$$

上式中的被积函数 $G(z)e^{iz} = \frac{z}{1+z^2} e^{iz} = \frac{ze^{iz}}{(z+i)(z-i)}$ 在上半平面有一个单极点 $z_0 = i$ ，且

$$\text{Res} f(i) = \lim_{z \rightarrow i} \left(\frac{z}{z+i} \right) e^{iz} = \frac{1}{2e}.$$

$$\therefore I = \pi \cdot 2 \left(\frac{1}{2e} \right) = \frac{\pi}{e}.$$

$$(4) \int_{-\infty}^{\infty} \frac{x \sin mx}{2x^2 + a^2} dx, \quad (m > 0, a > 0).$$

解: 因为被积函数是偶函数,

$$\therefore \text{原式} = 2 \int_0^{\infty} \frac{x \sin mx}{2x^2 + a^2} dx,$$

$$\begin{aligned} \text{上式中的被积函数 } G(z)e^{imz} &= \frac{z}{2z^2 + a^2} e^{imz} \\ &= \frac{ze^{imz}}{2 \left[z + \frac{a}{\sqrt{2}}i \right] \left[z - \frac{a}{\sqrt{2}}i \right]} \end{aligned}$$

在上半平面有一个单极点 $z_0 = \frac{a}{\sqrt{2}}i$, 且

$$\text{Res}f(z_0) = \lim_{z \rightarrow ai/\sqrt{2}} \left[\frac{ze^{imz}}{2 \left(z + \frac{a}{\sqrt{2}}i \right)} \right] = \frac{1}{4} e^{-ma/\sqrt{2}}.$$

$$\therefore I = \pi \cdot 2 \cdot \frac{1}{4} e^{-ma/\sqrt{2}} = \frac{\pi}{2} e^{-ma/\sqrt{2}}.$$

$$(5) \int_0^{\infty} \frac{\cos mx}{(x^2 + a^2)^2} dx,$$

解: $F(z)e^{imz} = \frac{e^{imz}}{(z^2 + a^2)^2} = \frac{e^{imz}}{(z + ai)^2(z - ai)^2}$ 在上半平面只有一个二阶极点 $z_0 = ai$, 其留数

$$\begin{aligned} \text{Res}f(z_0) &= \lim_{z \rightarrow ai} \frac{d}{dz} \left[\frac{e^{imz}}{(z + ai)^2} \right] \\ &= \lim_{z \rightarrow ai} \left[\frac{ime^{imz}}{(z + ai)^2} - \frac{2e^{imz}}{(z + ai)^3} \right] \\ &= -\frac{(am + 1)e^{-ma}}{4a^3}. \end{aligned}$$

$$\therefore I = \pi i \left[-\frac{(am+1)e^{-ma}}{4a^3} i \right] = \frac{\pi(am+1)e^{-ma}}{4a^3}.$$

$$(6) \int_0^{\infty} \frac{\cos x}{(x^2+a^2)(x^2+b^2)} dx.$$

$$\begin{aligned} \text{解: } F(z) e^{iz} &= \frac{e^{iz}}{(z^2+a^2)(z^2+b^2)} \\ &= \frac{e^{iz}}{(z+ia)(z-ia)(z+ib)(z-ib)} \end{aligned}$$

在上半平面有两个单极点 $z_0 = ai$, $z_0 = bi$, 其留数分别是:

$$\text{Res}f(z_0) = \lim_{z \rightarrow a} \left[\frac{e^{iz}}{(z+ia)(z^2+b^2)} \right] = \frac{ie^{-a}}{2a(a^2-b^2)},$$

$$\text{Res}f(z_0) = \lim_{z \rightarrow b} \left[\frac{e^{iz}}{(z^2+a^2)(z+ib)} \right] = \frac{-ie^{-b}}{2b(a^2-b^2)}.$$

$$\therefore I = \pi i \left[\frac{ie^{-a}}{2a(a^2-b^2)} - \frac{ie^{-b}}{2b(a^2-b^2)} \right] = \frac{\pi(ae^{-b}-be^{-a})}{2ab(a^2-b^2)}$$

$$= \frac{\pi \left(\frac{e^{-b}}{b} - \frac{e^{-a}}{a} \right)}{2(a^2-b^2)}.$$

$$(7) \int_0^{\infty} \frac{\sin^2 x}{x^2} dx,$$

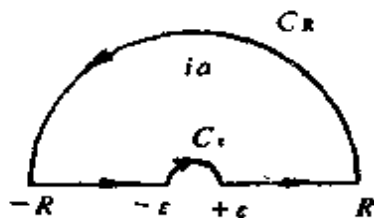


图 4-3

$$\text{解: } \int_0^{\infty} \frac{\sin^2 x}{x^2} dx = \frac{1}{2i} \int_{-\infty}^{\infty} \frac{e^{ix} \sin x}{x^2} dx = I$$

我们考虑积分 $\oint_l \frac{e^{iz} \sin z}{z^2} dz$

$$= \left[\int_{C_R} + \int_{C_\epsilon} \right] \frac{e^{iz} \sin z}{z^2} dz + \left(\int_{-\infty}^{-\epsilon} + \int_{\epsilon}^{\infty} \right) \frac{e^{ix} \sin x}{x^2} dx.$$

如图4-3, l 中无奇点, 所以上式左端为零, 令 $\epsilon \rightarrow 0$, $R \rightarrow \infty$, 右端第一项为

$$\int_{C_R} \frac{e^{iz}(e^{iz} - e^{-iz})dz}{2iz^2} = \frac{1}{2i} \int_{C_R} \left[\frac{e^{i2z}}{z^2} - \frac{1}{z^2} \right] dz.$$

在上式中, 第一项依约当引理 $\rightarrow 0$, 第二项 $\frac{1}{z^2}$ 因 z 一致趋于 0

也 $\rightarrow 0$, 所以 $\lim_{R \rightarrow \infty} \int_{C_R} = 0$,

$$\begin{aligned} \therefore 2il &= \lim_{\epsilon \rightarrow 0} - \int_{C_\epsilon} \frac{e^{iz} \sin z}{z^2} dz \\ &= \lim_{\epsilon \rightarrow 0} \int_{C_\epsilon} - \left[\frac{1}{z} + \text{解析部分 } P(z) \right] dz \\ &= \int_0^\pi - \frac{i\epsilon e^{i\varphi}}{\epsilon e^{i\varphi}} d\varphi = i\pi, \quad l = \frac{\pi}{2}. \\ \text{即 } \int_0^\infty \frac{\sin^2 x}{x^2} dx &= \frac{\pi}{2}. \end{aligned}$$

解本题的方法不仅这一种, 其它的方法留给读者自己练习.

$$(8) \int_{-\infty}^{\infty} \frac{e^{imx}}{x - i\alpha} dx, \int_{-\infty}^{\infty} \frac{e^{imx}}{x + i\alpha} dx \quad (m > 0, \operatorname{Re} \alpha > 0).$$

解: 在上半平面 $\frac{e^{imz}}{z - i\alpha}$ 有单极点 $i\alpha$, $\frac{e^{imz}}{z + i\alpha}$ 在上半平面无

奇点

$$\therefore \int_{-\infty}^{\infty} \frac{e^{imx}}{x - i\alpha} dx = 2\pi i \left[\lim_{z \rightarrow i\alpha} e^{imz} \right] = 2\pi i e^{-m\alpha},$$

而
$$\int_{-\infty}^{\infty} \frac{e^{imx}}{x + i\alpha} dx = 0.$$

第五章 拉普拉斯变换

§ 21. 拉普拉斯变换

1. 求下列函数的拉普拉斯变换函数.

(1) $\text{sh}\omega t$, $\text{ch}\omega t$.

$$\begin{aligned}\text{解一: } \varphi(t) &= \text{sh}\omega t = \frac{1}{2}(e^{\omega t} - e^{-\omega t}) \\ &= \frac{1}{2} \left[\frac{1}{p - \omega} - \frac{1}{p + \omega} \right] = \frac{\omega}{p^2 - \omega^2}.\end{aligned}$$

$$\begin{aligned}\text{解二: } \varphi(t) &= \text{ch}\omega t = \frac{1}{2}(e^{\omega t} + e^{-\omega t}) \\ &= \frac{1}{2} \left[\frac{1}{p - \omega} + \frac{1}{p + \omega} \right] = \frac{p}{p^2 - \omega^2}.\end{aligned}$$

(2) $e^{-\lambda t} \sin \omega t$, $e^{-\lambda t} \cos \omega t$;

$$\begin{aligned}\text{解一: } \varphi(t) &= e^{-\lambda t} \sin \omega t = \frac{1}{2i} e^{-\lambda t} (e^{i\omega t} - e^{-i\omega t}) \\ &= \frac{1}{2i} \left[\frac{1}{(p + \lambda) - i\omega} - \frac{1}{(p + \lambda) + i\omega} \right] \\ &= \frac{\omega}{(p + \lambda)^2 + \omega^2};\end{aligned}$$

$$\begin{aligned}\text{解二: } \varphi(t) &= e^{-\lambda t} \cos \omega t = \frac{1}{2} e^{-\lambda t} (e^{i\omega t} + e^{-i\omega t}), \\ &= \frac{1}{2} \left[\frac{1}{(p + \lambda) - i\omega} + \frac{1}{(p + \lambda) + i\omega} \right] \\ &= \frac{p + \lambda}{(p + \lambda)^2 + \omega^2}.\end{aligned}$$

$$(3) \frac{1}{\sqrt{\pi t}}.$$

$$\text{解: } \varphi(t) = \frac{1}{\sqrt{\pi t}},$$

$$\bar{\varphi}(p) = \int_0^{\infty} \frac{1}{\sqrt{\pi t}} e^{-pt} dt,$$

$$\text{若令 } t = x^2, \quad dt = 2x dx,$$

$$\begin{aligned} \text{则 } \bar{\varphi}(p) &= \int_0^{\infty} \frac{1}{\sqrt{\pi}} \frac{1}{x} e^{-px^2} \cdot 2x dx \\ &= \frac{2}{\sqrt{\pi}} \int_0^{\infty} e^{-px^2} dx \\ &= \frac{2}{\sqrt{\pi}} \int_0^{\infty} \frac{1}{\sqrt{p}} e^{-px^2} d(\sqrt{p}x) \\ &= \frac{2}{\sqrt{\pi p}} \int_0^{\infty} e^{-y^2} dy \\ &= \frac{2}{\sqrt{\pi p}} \cdot \frac{\sqrt{\pi}}{2} = \frac{1}{\sqrt{p}}. \end{aligned}$$

2. 对下列常微分方程施行拉普拉斯变换

$$(1) \frac{d^3 y}{dt^3} + 3 \frac{d^2 y}{dt^2} + 3 \frac{dy}{dt} + y = 6e^{-t},$$

$$y(0) = \left. \frac{dy}{dt} \right|_{t=0} = \left. \frac{d^2 y}{dt^2} \right|_{t=0} = 0.$$

$$\text{解: } p^3 \bar{y}(p) + 3p^2 \bar{y}(p) + 3p \bar{y}(p) + \bar{y}(p) = 6 \cdot \frac{1}{p+1},$$

$$(p+1)^3 \bar{y}(p) = \frac{6}{p+1}, \quad (p+1)^4 \bar{y}(p) = 6.$$

$$\text{亦即 } \bar{y}(p) = \frac{6}{(p+1)^4}.$$

$$(2) \frac{d^2 y}{dt^2} + 9y = 30 \cosh t, \quad y(0) = 3,$$

$$\left. \frac{dy}{dt} \right|_{t=0} = 0.$$

$$\text{解: } p^2 \bar{y}(p) - 3p + 9\bar{y}(p) = 30 \cdot \frac{p}{p^2 - 1},$$

$$\begin{aligned}(p^2 + 9)\bar{y}(p) &= \frac{30p}{p^2 - 1} + 3p \\ &= \frac{3p(p^2 + 9)}{p^2 - 1},\end{aligned}$$

$$\bar{y}(p) = \frac{3p}{p^2 - 1}.$$

$$(3) \begin{cases} \frac{dy}{dt} + 2y + 2z = 10e^{2t}, \\ \frac{dz}{dt} - 2y + z = 7e^{2t}, \end{cases} \quad \begin{cases} y(0) = 1, \\ z(0) = 3. \end{cases}$$

$$\text{解: } \begin{cases} p\bar{y}(p) - 1 + 2\bar{y}(p) + 2\bar{z}(p) = 10 \cdot \frac{1}{p-2}, \\ p\bar{z}(p) - 3 - 2\bar{y}(p) + \bar{z}(p) = 7 \cdot \frac{1}{p-2}, \end{cases}$$

$$\begin{cases} (p+2)\bar{y}(p) + 2\bar{z}(p) = \frac{1}{p-2} + 1, \\ (p+1)\bar{z}(p) - 2\bar{y}(p) = \frac{7}{p-2} + 3. \end{cases}$$

$$(4) \frac{d^2 y}{dt^2} - 2 \frac{dy}{dt} + y = t^2 e^t, y(0) = \left. \frac{dy}{dt} \right|_{t=0} = 0.$$

$$\text{解: } t^2 e^t = \frac{d^2}{dp^2} \frac{1}{p-1} = \frac{2}{(p-1)^3}, \text{ 对原方程进行拉普}$$

拉斯变换,

$$\text{得 } p^2 \bar{y}(p) - 2p\bar{y}(p) + \bar{y}(p) = \frac{2}{(p-1)^3},$$

$$(p-1)^2 \bar{y}(p) = \frac{2}{(p-1)^3}, \quad (p-1)^5 \bar{y}(p) = 2.$$

$$\bar{y}(p) = \frac{2}{(p-1)^5}.$$

$$(5) \quad \frac{dy_1}{dt} = -c_1 y_1, \quad \frac{dy_2}{dt} = c_1 y_1 - c_2 y_2,$$

$$\frac{dy_3}{dt} = c_2 y_2 - c_3 y_3, \quad \frac{dy_4}{dt} = c_3 y_3.$$

$$y_1(0) = N_0, \quad y_2(0) = y_3(0) = y_4(0) = 0.$$

解:
$$\begin{cases} p y_1(p) - N_0 = -c_1 \bar{y}_1(p), \\ p y_2(p) = c_1 \bar{y}_1(p) - c_2 \bar{y}_2(p), \\ p y_3(p) = c_2 \bar{y}_2(p) - c_3 \bar{y}_3(p), \\ p \bar{y}_4(p) = c_3 \bar{y}_3(p); \end{cases}$$

即

$$\begin{cases} (p + c_1) \bar{y}_1(p) = N_0, \\ (p + c_2) \bar{y}_2(p) = c_1 \bar{y}_1(p), \\ (p + c_3) \bar{y}_3(p) = c_2 \bar{y}_2(p), \\ p \bar{y}_4(p) = c_3 \bar{y}_3(p). \end{cases}$$

$$(6) \quad \text{厄米方程} \quad \frac{d^2 y}{dt^2} - 2t \frac{dy}{dt} + \lambda y = 0.$$

解:
$$p^2 \bar{y}(p) - p y(0) - y'(0) + 2 \frac{d}{dp} \times [p \bar{y}(p) - y(0)] + \lambda a \bar{y} = 0.$$

$$p^2 \bar{y}(p) - p y(0) - y'(0) + 2 \bar{y}(p) + 2p \frac{d \bar{y}(p)}{dp} + \lambda \bar{y}(p) = 0,$$

$$2p \frac{d \bar{y}(p)}{dp} + (p^2 + \lambda + 2) \bar{y}(p) = p y(0) + y'(0).$$

$$(7) \quad \text{拉盖尔方程} \quad t \frac{d^2 y}{dt^2} + (1-t) \frac{dy}{dt} + \lambda y = 0.$$

解:
$$-\frac{d}{dp} [p^2 \bar{y}(p) - p y(0) - y'(0)] + p \bar{y}(p) - y(0) + \frac{d}{dp} [p \bar{y}(p) - y(0)] + \lambda \bar{y}(p) = 0,$$

$$-p^2 \frac{d\bar{y}(p)}{dp} - 2p\bar{y}(p) + y(0) + p\bar{y}(p) - y(0)$$

$$+ p \frac{dy(p)}{dp} + y(p) + \lambda \bar{y}(p) = 0,$$

$$(p^2 - p) \frac{d\bar{y}(p)}{dp} + (p - \lambda - 1) \bar{y}(p) = 0,$$

$$p(p-1) \frac{d\bar{y}(p)}{dp} + (p - \lambda - 1) \bar{y}(p) = 0.$$

§22. 拉普拉斯变换的反演

1. 把下列像函数反演:

$$(1) \quad \bar{y}(p) = \frac{6}{(p+1)^4}.$$

解: 由位移定律 $\frac{3!}{(p+1)^{3+1}} \rightleftharpoons t^3 e^{-t}$.

$$(2) \quad y(p) = \frac{3p}{p^2 - 1}.$$

解: $\frac{3p}{p^2 - 1} = \frac{3}{2} \left(\frac{1}{p+1} + \frac{1}{p-1} \right) \rightleftharpoons \frac{3}{2} (e^{-t} + e^t) = 3 \cosh t.$

$$(3) \quad \bar{y}(p) = \frac{1}{p-2}, \bar{z}(p) = \frac{3}{p-2}.$$

解: $\frac{1}{p-2} \rightleftharpoons e^{2t} = y(t),$

$$\frac{3}{p-2} \rightleftharpoons 3e^{2t} = z(t).$$

$$(4) \quad \bar{y}(p) = \frac{2}{(p-1)^5}.$$

解: $\frac{2}{(p-1)^{4+1}} \rightleftharpoons \frac{2}{4!} t^4 e^{-t}.$

2. 求 $\bar{j}(P) = \frac{E}{LP^2 + RP + \frac{1}{C}}$ 的原函数.

解: $\bar{j}(P) =$

$$\frac{E}{L\left(P + \frac{R}{2L} + \sqrt{\frac{R^2}{4L^2} - \frac{1}{LC}}\right)\left(P + \frac{R}{2L} - \sqrt{\frac{R^2}{4L^2} - \frac{1}{LC}}\right)}.$$

(1) 如果 $R^2 - \frac{4L}{C} = 0$, 则

$$\bar{j}(P) = \frac{E}{L} \frac{1}{\left(P + \frac{R}{2L}\right)^2} = \frac{E}{L} t e^{-\frac{R}{2L}t} = j(t).$$

(2) 如果 $R^2 - \frac{4L}{C} > 0$, 则

$$\begin{aligned}\bar{j}(P) &= \frac{E}{L} \frac{1}{\left(P + \frac{R}{2L}\right)^2 - \left(\frac{R^2}{4L^2} - \frac{1}{LC}\right)} \\ &= \frac{E}{L\sqrt{\frac{R^2}{4L^2} - \frac{1}{LC}}} e^{-\frac{R}{2L}t} \operatorname{sh} \sqrt{\frac{R^2}{4L^2} - \frac{1}{LC}} t.\end{aligned}$$

(3) 如 $R^2 - \frac{4L}{C} < 0$, 则

$$\begin{aligned}\bar{j}(P) &= \frac{E}{L} \frac{1}{\left(P + \frac{R}{2L}\right)^2 + \left(\frac{1}{LC} - \frac{R^2}{4L^2}\right)} \\ &= \frac{E}{L\sqrt{\frac{1}{LC} - \frac{R^2}{4L^2}}} e^{-\frac{R}{2L}t} \sin \sqrt{\frac{1}{LC} - \frac{R^2}{4L^2}} t.\end{aligned}$$

3. 求 $N_4(P) = \frac{N_0 C_1 C_2 C_3}{P(P + C_1)(P + C_2)(P + C_3)}$ 的原函数.

$$\begin{aligned}\text{解: 令 } \bar{N}_4(P) &= \frac{N_0 C_1 C_2 C_3}{P(P+C_1)(P+C_2)(P+C_3)} \\ &= \frac{A}{P} + \frac{B}{P+C_1} + \frac{C}{P+C_2} + \frac{D}{P+C_3},\end{aligned}$$

求出: $A = N_0$,

$$D = \frac{C_1 C_2 N_0}{(C_3 - C_1)(C_2 - C_3)},$$

$$C = \frac{C_3 - C_1}{C_1 - C_2} - \frac{C_1 N_0}{C_1 - C_2} = \frac{C_1 C_3 N_0}{(C_1 - C_2)(C_2 - C_3)},$$

$$B = -(C + D + N_0) = \frac{C_2 C_3 N_0}{(C_1 - C_2)(C_3 - C_1)}.$$

$$\begin{aligned}\therefore \bar{N}_4(P) &= \frac{N_0}{P} + \frac{C_2 C_3 N_0}{(C_1 - C_2)(C_3 - C_1)} \cdot \frac{1}{(P+C_1)} \\ &\quad + \frac{C_1 C_3 N_0}{(C_1 - C_2)(C_2 - C_3)} \cdot \frac{1}{(P+C_2)} \\ &\quad + \frac{C_1 C_2 N_0}{(C_2 - C_3)(C_3 - C_1)(P+C_3)}.\end{aligned}$$

进而求得:

$$\begin{aligned}N_4(t) &= N_0 + \frac{C_2 C_3 N_0}{(C_1 - C_2)(C_3 - C_1)} e^{-C_1 t} \\ &\quad + \frac{C_1 C_3 N_0}{(C_1 - C_2)(C_2 - C_3)} e^{-C_2 t} \\ &\quad + \frac{C_1 C_2 N_0}{(C_2 - C_3)(C_3 - C_1)} e^{-C_3 t}.\end{aligned}$$

4. 求 $\bar{y}(P) = \lambda\mu \frac{P}{(P+C)^4}$ 的原函数.

$$\begin{aligned}\text{解: } \bar{y}(P) &= \lambda\mu \left[-\frac{P+C}{(P+C)^4} - \frac{C}{(P+C)^4} \right] \\ &= \lambda\mu \left[-\frac{1}{(P+C)^3} - \frac{C}{(P+C)^4} \right],\end{aligned}$$

$$\begin{aligned}
 y(t) &= \lambda \mu \left[\frac{1}{2!} t^2 e^{-ct} - \frac{C}{3!} t^3 e^{-ct} \right] \\
 &= \frac{1}{2} \lambda \mu e^{-ct} \left[t^2 - \frac{C}{3} t^3 \right].
 \end{aligned}$$

5. 求 $\bar{j}(P) = \frac{E_0 \omega}{\left(P + \frac{1}{RC}\right)(P^2 + \omega^2)}$ 的原函数.

解: 令 $j(P) = \frac{E_0 \omega P}{R \left(P + \frac{1}{RC}\right)(P^2 + \omega^2)}$

$$= \frac{AP}{P^2 + \omega^2} + \frac{B}{P^2 + \omega^2} + \frac{D}{P + \frac{1}{RC}},$$

求出: $A = \frac{E_0}{R^2 \omega C + \frac{1}{C\omega}},$

$$B = \frac{E_0}{R} \left(\frac{\omega}{1 + \frac{1}{R^2 C^2 \omega^2}} \right),$$

$$D = -\frac{E_0}{R^2 C \omega + \frac{1}{C\omega}}.$$

$$\begin{aligned}
 \therefore \bar{j}(P) &= \frac{E_0}{R^2 C \omega + \frac{1}{C\omega}} \cdot \frac{P}{P^2 + \omega^2} \\
 &\quad + \frac{E_0}{R} \left(\frac{1}{1 + \frac{1}{R^2 C^2 \omega^2}} \right) \frac{\omega}{P^2 + \omega^2} \\
 &\quad - \frac{E_0}{R^2 C \omega + \frac{1}{C\omega}} \cdot \frac{1}{P + \frac{1}{CR}}
 \end{aligned}$$

$$\begin{aligned}
&= \frac{E_0}{R^2 + \frac{1}{C^2\omega^2}} \left[\left(R \frac{\omega}{P^2 + \omega^2} \right) \right. \\
&\quad \left. + \frac{1}{C\omega} \left(\frac{P}{P^2 + \omega^2} \right) \right] - \frac{E_0}{R^2 + \frac{1}{C^2\omega^2}} \\
&\quad \times \frac{1}{C\omega} \cdot \frac{1}{P + \frac{1}{RC}}, \\
j(t) &= \frac{E_0}{R^2 + \frac{1}{C^2\omega^2}} \left[R \sin \omega t + \frac{1}{C\omega} \cos \omega t \right] \\
&\quad - \frac{E_0/C\omega}{R^2 + \frac{1}{C^2\omega^2}} e^{-\frac{t}{RC}}.
\end{aligned}$$

6. 求 $\bar{T}(P) = A \frac{\omega}{P^2 + \omega^2} - \frac{1}{P^2 + \pi^2 a^2/l^2}$ 的原函数。

$$\begin{aligned}
\text{解: 令 } \bar{T}(P) &= A \frac{\omega}{P^2 + \omega^2} - \frac{1}{P^2 + \pi^2 a^2/l^2} \\
&= \frac{E}{P^2 + \omega^2} + \frac{F}{P^2 + \pi^2 a^2/l^2},
\end{aligned}$$

$$\text{求出 } E = \frac{A\omega}{\pi^2 a^2/l^2 - \omega^2}, \quad F = -\frac{\omega A}{\pi^2 a^2/l^2 - \omega^2}.$$

$$\begin{aligned}
\therefore \bar{T}(P) &= \frac{A}{\pi^2 a^2/l^2 - \omega^2} \cdot \frac{\omega}{P^2 + \omega^2} \\
&\quad - \frac{\omega A}{\pi^2 a^2/l^2 - \omega^2} \cdot \frac{1}{P^2 + \pi^2 a^2/l^2},
\end{aligned}$$

$$\begin{aligned}
T(t) &= \frac{A}{\pi^2 a^2/l^2 - \omega^2} \left[\sin \omega t - \omega \frac{l}{\pi a} \sin \frac{\pi a}{l} t \right] \\
&= \frac{lA}{\pi a} \cdot \frac{1}{\omega^2 - \frac{\pi^2 a^2}{l^2}} \left(\omega \sin \frac{\pi a t}{l} \right.
\end{aligned}$$

$$-\frac{\pi a}{i} \sin \omega t \Big).$$

7. 求 $\bar{f}(P) = \frac{1}{P^2 + \omega^2 a^2} \bar{g}(P)$ 的原函数, $\bar{g}(P)$ 是某个已知的 $g(t)$ 的像函数.

$$\text{解: 设 } \bar{f}(P) = \frac{1}{P^2 + \omega^2 a^2},$$

$$\begin{aligned} \text{则 } f(t) &= \frac{1}{\omega a} \sin \omega a t \\ &= \frac{1}{\omega a} \cdot \frac{1}{2i} (e^{i\omega a t} - e^{-i\omega a t}). \end{aligned}$$

根据卷积定理: 因为 $\bar{f}(P) \doteq f(t)$, $\bar{g}(P) \doteq g(t)$.

$$\begin{aligned} \therefore T(t) &\doteq \bar{f}(P) \bar{g}(P) \doteq \int_0^t g(\tau) f(t-\tau) d\tau \\ &= \frac{1}{\omega a} \cdot \frac{1}{2i} \int_0^t g(\tau) [e^{i\omega a(t-\tau)} \\ &\quad - e^{-i\omega a(t-\tau)}] d\tau. \end{aligned}$$

8. 求 $\bar{f}(P) = \frac{1}{P + \omega^2 a^2} \bar{g}(P)$ 的原函数, $\bar{g}(P)$ 是某个已知的 $g(t)$ 的像函数.

$$\text{解: 设 } \bar{f}(P) = \frac{1}{P + \omega^2 a^2}, \text{ 则 } f(t) = e^{-\omega^2 a^2 t}.$$

根据卷积定理, 因为 $\bar{f}(P) \doteq f(t)$, $\bar{g}(P) \doteq g(t)$.

$$\therefore T(t) \doteq \bar{f}(P) \bar{g}(P) \doteq \int_0^t g(\tau) e^{-\omega^2 a^2(t-\tau)} d\tau.$$

$$\begin{aligned} 9. \text{ 已知像函数 } \bar{y}(P) &= e^{-P^2/4} P^{-\left(\frac{\lambda}{2} + 1\right)} \\ &\times \int e^{P^2/4} P^{-\left(\frac{\lambda}{2} + 1\right)} \left(C_1 + \frac{C_2}{P}\right) dP, \end{aligned}$$

其中 C_1 和 C_2 是两个任意常数, 问 λ 应取怎样的数值才有可能选

定 C_1 和 C_2 使原函数 $y(t)$ 为多项式?

$$\text{解: } \bar{y}(P) = e^{-P^2/4} P^{-\left(\frac{\lambda}{2} + 1\right)}$$

$$\begin{aligned} & \times \int e^{P^2/4} P^{\left(\frac{\lambda}{2} + 1\right)} \left(C_1 + \frac{C_2}{P}\right) dP \\ & = e^{-P^2/4} P^{-\left(\frac{\lambda}{2} + 1\right)} \\ & \quad \times \left[C_1 \int e^{P^2/4} P^{\left(\frac{\lambda}{2} + 1\right)} dP + C_2 \right. \\ & \quad \left. \times \int e^{P^2/4} P^{\frac{\lambda}{2}} dP \right] \\ & = e^{-P^2/4} P^{-\left(\frac{\lambda}{2} + 1\right)} \\ & \quad \times \left[2C_1 P^{\frac{\lambda}{2}} e^{P^2/4} - 2C_1 \left(\frac{\lambda}{2}\right) \int e^{P^2/4} P^{\left(\frac{\lambda}{2} - 1\right)} dP \right. \\ & \quad + 2C_2 P^{\left(\frac{\lambda}{2} - 1\right)} e^{P^2/4} - 2C_2 \left(\frac{\lambda}{2} - 1\right) \\ & \quad \left. \times \int e^{P^2/4} P^{\left(\frac{\lambda}{2} - 2\right)} dP \right] \\ & = e^{-P^2/4} P^{-\left(\frac{\lambda}{2} + 1\right)} \left\{ 2C_1 P^{\frac{\lambda}{2}} e^{P^2/4} \right. \\ & \quad - 2C_1 \left(\frac{\lambda}{2}\right) \left[2e^{P^2/4} P^{\left(\frac{\lambda}{2} - 2\right)} \right. \\ & \quad \left. - 2\left(\frac{\lambda}{2} - 2\right) \int e^{P^2/4} P^{\left(\frac{\lambda}{2} - 2\right)} dP \right] \\ & \quad + 2C_2 P^{\left(\frac{\lambda}{2} - 1\right)} e^{P^2/4} \\ & \quad \left. - 2C_2 \left(\frac{\lambda}{2} - 1\right) \left[2e^{P^2/4} P^{\left(\frac{\lambda}{2} - 3\right)} \right. \right. \end{aligned}$$

$$- 2 \left(\frac{\lambda}{2} - 3 \right) \int e^{P^2/4} P^{\left(\frac{\lambda}{2} - 3 \right)} dP \} \\ = \dots\dots,$$

(i) 如 $\frac{\lambda}{2}$ 为偶数, 可选 $C_1 \neq 0$, $C_2 = 0$, 一次又一次的分部积分, 可得 $\bar{y}(P)$ 为 $\frac{1}{P}$ 的多项式, 相应的原函数必亦为多项式.

(ii) 如 $\frac{\lambda}{2}$ 为奇数, 可选 $C_2 \neq 0$, $C_1 = 0$, 亦可得多项式.

(iii) 如 $\frac{\lambda}{2}$ 不是整数, 则不可能得到多项式.

10. 已知 $\bar{y}(P) = \frac{(P-1)^\lambda}{P^{\lambda+1}}$, 问 λ 应取怎样的数值, 原函数才是多项式?

解: 当 λ 为正整数时,

$$\begin{aligned} \bar{y}(P) &= \frac{(P-1)^\lambda}{P^{\lambda+1}} = \frac{1}{P^{\lambda+1}} \left[P^\lambda - \lambda P^{(\lambda-1)} \right. \\ &\quad \left. + \frac{\lambda(\lambda-1)}{2!} P^{(\lambda-2)} - \dots\dots \right. \\ &\quad \left. + (-1)^k \frac{\lambda(\lambda-1)\dots\dots(\lambda-K+1)}{K!} P^{(\lambda-k)} \right. \\ &\quad \left. + \dots\dots + (-1)^\lambda \right] \\ &= \frac{1}{P} - \frac{\lambda}{P^2} + \frac{\lambda(\lambda-1)}{2!} \cdot \frac{1}{P^3} - \dots\dots \\ &\quad + \frac{\lambda(\lambda-1)\dots\dots(\lambda-K+1)}{K!} \frac{(-1)^k}{P^{k+1}} \\ &\quad + \dots\dots + \frac{(-1)^\lambda}{P^{\lambda+1}}. \end{aligned}$$

$\bar{y}(P)$ 为 $\frac{1}{P}$ 的多项式, 相应的原函数亦必为多项式。

11. 已知 $\bar{X}(P) = F_0 \frac{\omega}{P^2 + \omega^2} \frac{mP^2 + R}{D(P)}$, 其中 $D(P) = (MP^2 + RP + K + k) \cdot (mP^2 + k) - k^2$, 而 $F_0, \omega, m, k, K, M, R$ 都是正的常数, 试论证 $D(P)$ 没有正的根, 也没有纯虚数根, 在什么条件下, 原函数 $X(t)$ 不含有稳定振荡的部分而只含指数式衰减的部分, 或衰减振荡部分。

$$\text{解: (1) } D(P) = (MP^2 + RP + K + k)(mP^2 + k) - k^2 \\ = 0,$$

$$\text{即 } MmP^4 + RmP^3 + (kM + km + Km)P^2 + kRP + kK = 0.$$

(i) 若 P_1 为正数, 则

$$(MP_1^2 + RP_1 + K + k)(mP_1^2 + k) > k^2 \text{ 即 } D(P_1) > 0,$$

所以 $D(P)$ 没有正根, 从而 $X(t)$ 没有指数式增长项, 即 $X(t)$ 不包含 $e^{st} (S > 0)$ 。

(ii) 设方程 $D(P) = 0$ 有某个纯虚数根 iy , 则

$$\begin{cases} \operatorname{Re} D(iy) = 0, \\ \operatorname{Im} D(iy) = 0; \end{cases}$$

$$\text{即 } \begin{cases} (-My^2 + K)(-my^2 + k) - kmy^2 = 0, & (1) \\ R(-my^2 + k) = 0. & (2) \end{cases}$$

但 (1)、(2) 两式有矛盾, 所以方程 $D(P) = 0$ 没有纯虚数根, 所以 $X(t)$ 不包含 $e^{\pm i\omega t}$ (ω 为实数), 即不包含有 $\cos \omega t$ 和 $\sin \omega t$, 没有稳定振荡部份。

(iii) 设方程 $D(P) = 0$ 有 $x + iy (x > 0)$ 的根,

$$\begin{aligned} \text{则 } D(x + iy) &= (Mx^2 - My^2 + 2iMxy + Rx \\ &\quad + iRy + K + k)(mx^2 - my^2 + i2mxy \\ &\quad + k) - k^2 \\ &= [(Mx^2 - My^2 + Rx + K + k) \end{aligned}$$

$$\begin{aligned}
& \times (mx^2 - my^2 + k) - 2mxy^2 \\
& \times (2Mx + R) - k^2] + i[(Mx^2 - My^2 \\
& + Rx + K + k)2mxy \\
& + (mx^2 - my^2 + k)(2Mx + R)y] \\
& = 0.
\end{aligned}$$

$$\text{即} \begin{cases} (Mx^2 - My^2 + Rx + K + k)(mx^2 - my^2 + k) \\ - 2mxy^2(2Mx + R) - k^2 = 0, & (3) \\ (Mx^2 - My^2 + Rx + K + k)2mx + (mx^2 - my^2 \\ + k)(2Mx + R) = 0, & (4) \end{cases}$$

由(4)式

$$Mx^2 - My^2 + Rx + K + k = -\frac{2Mx + R}{2mx}(mx^2 - my^2 + k),$$

以此代入(3)式,

$$-\frac{2Mx + R}{2mx}(mx^2 - my^2 + k) - 2mxy^2(2Mx + R) - k^2 = 0.$$

上式左边三项都是负的, 其和不可能为零, 所以原假设不成立, 方程 $D(P) = 0$ 没有 $x + iy (x > 0)$ 的根.

由上述可见, $X(t)$ 只可能有指数式衰减 $e^{-\sigma t}$ 部分和衰减振荡 $e^{-\sigma t} \cos \omega t, e^{-\sigma t} \sin \omega t$.

(2) 但 $(P^2 + \omega^2)D(P)$ 有纯虚数根 $\pm i\omega$, 所以 $\bar{X}(P)$ 的分项分式有 $(AP + B)/(P^2 + \omega^2)$ 项, 反演后给出 $X(t)$ 的稳定振荡项. 要消除 $X(t)$ 的稳定振荡项, 必须 $\bar{X}(P)$ 的分母里 $P^2 + \omega^2$ 与分子里 $P^2 + k/m$ 互相约去, 即

$$P^2 + \omega^2 = P^2 + \frac{k}{m},$$

亦即在条件

$$\omega^2 = \frac{k}{m}$$

之下, 原函数 $X(t)$ 不包含有稳定振荡部分而只含指数式衰减

的部分或衰减振荡部分.

12. 求下列像函数的原函数.

$$(1) \quad \bar{I}(P) = \frac{\pi}{2a} \cdot \frac{1}{P+a}.$$

$$\text{解: } I(t) = -\frac{\pi}{2a} e^{-at}.$$

$$(2) \quad \bar{I}(P) = \frac{\pi}{2P}.$$

$$\text{解: } I(t) = \frac{\pi}{2}.$$

$$(3) \quad \bar{I}(P) = \frac{\pi}{2} \cdot \frac{1}{P(P+1)}.$$

$$\text{解: } \bar{I}(P) = \frac{\pi}{2} \left(\frac{1}{P} - \frac{1}{P+1} \right),$$

$$\text{所以 } I(t) = \frac{\pi}{2} (1 - e^{-t}).$$

$$(4) \quad \bar{I}(P) = \frac{\pi}{2P^2}.$$

$$\text{解: } I(t) = -\frac{\pi}{2} t.$$

§23. 运算微积应用例

1. 求解下列常微分方程

$$(1) \quad \frac{d^3 y}{dt^3} + 3 \frac{d^2 y}{dt^2} + 3 \frac{dy}{dt} + y = 6e^{-t},$$

$$y(0) = \left. \frac{dy}{dt} \right|_{t=0} = \left. \frac{d^2 y}{dt^2} \right|_{t=0} = 0.$$

解: 对该方程施行拉普拉斯变换(见 §21 习题2(1)后),

得:
$$\bar{y}(P) = \frac{6}{(P+1)^4},$$

然后再求出 $\bar{y}(P)$ 的原函数 (见 § 22 习题 1(1)) 为

$$y(t) = t^3 e^{-t}, \text{ 此即该常微分方程的解.}$$

(2) $\frac{d^2 y}{dt^2} + 9y = 30 \operatorname{cht}, y(0) = 3, y'(0) = 0.$

解: 对该方程施行拉普拉斯变换后 (见 § 21 习题 2(2)) 得

$$\bar{y}(P) = \frac{3P}{P^2 - 1},$$

然后再求出 $\bar{y}(P)$ 的原函数 (见 § 22 习题 1(2)) 为

$$y(t) = 3 \operatorname{cht}, \text{ 此即该常微分方程的解.}$$

(3)
$$\begin{cases} \frac{dy}{dt} + 2y + 2z = 10e^{2t}, \\ \frac{dz}{dt} - 2y + z = 7e^{2t}, \end{cases} \quad \begin{cases} y(0) = 1, \\ z(0) = 3. \end{cases}$$

解: 对该方程施行拉普拉斯变换后 (见 § 21 习题 2(3)) 得

$$\begin{cases} (P+2)\bar{y}(P) + 2\bar{z}(P) = \frac{10}{P-2} + 1 = \frac{P+8}{P-2}, \\ (P+1)\bar{z}(P) - 2\bar{y}(P) = \frac{7}{P-2} + 3 = \frac{3P+1}{P-2}. \end{cases}$$

$$\bar{y}(P) = \frac{\begin{vmatrix} (P+8)/(P-2) & 2 \\ (3P+1)/(P-2) & P+1 \end{vmatrix}}{\begin{vmatrix} P+2 & 2 \\ -2 & P+1 \end{vmatrix}} = \frac{1}{P-2},$$

$$\bar{z}(P) = \frac{\begin{vmatrix} P+2 & (P+8)/(P-2) \\ -2 & (3P+1)/(P-2) \end{vmatrix}}{\begin{vmatrix} P+2 & 2 \\ -2 & P+1 \end{vmatrix}} = \frac{3}{P-2}.$$

然后再求出 $\bar{y}(P)$ 和 $\bar{z}(P)$ 的原函数 (见 § 22 习题 1(3)) 为

$y(t) = e^{2t}$, $z(t) = 3e^{2t}$ 此即该常微分方程的解.

$$(4) \frac{d^2 y}{dt^2} - 2 \frac{dy}{dt} + y = t^2 e^t, \quad y(0) = \left. \frac{dy}{dt} \right|_{t=0} = 0.$$

解: 对该方程施行拉普拉斯变换后 (见 § 21 习题 2(4)) 得

$$\bar{y}(p) = \frac{2}{(p-1)^3},$$

然后再求出 $\bar{y}(p)$ 的原函数 (见 § 22 习题 1(4)) 为 $y(t) = \frac{1}{12} t^4 e^t$, 此即该常微分方程的解.

2. 电压为 E_0 的直流电源通过电感 L 和电阻 R 对电容 C 充电.

求解充电电流 j 的变化情况.

解: 设电键 K 关闭前电路中没有电流,

即 $j(0) = 0$.

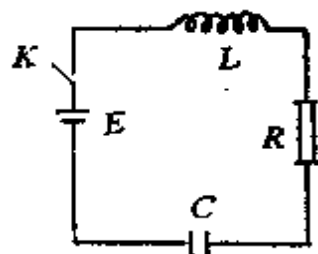


图 5-1

电键 K 关闭后电流 j 所满足的微分方程是

$$L \frac{dj}{dt} + Rj + \frac{1}{C} \int_0^t j dt = E.$$

结合初始条件 $j(0) = 0$ 对上述方程施行拉普拉斯变换后得

$$LP\bar{j}(P) + R\bar{j}(P) + \frac{1}{C} \cdot \frac{1}{P} \bar{j}(P) = \frac{E}{P},$$

$$LP^2\bar{j}(P) + RP\bar{j}(P) + \frac{1}{C} \bar{j}(P) = E,$$

$$\bar{j}(P) = \frac{E}{LP^2 + RP + \frac{1}{C}}.$$

然后再求出 $\bar{j}(P)$ 的原函数 (见 § 22 习题 2) 为

$$(i) \text{ 如 } R^2 - \frac{4L}{C} = 0,$$

$$\text{则 } j(t) = \frac{E}{L} t e^{-\frac{R}{2L}t}.$$

$$(ii) \text{ 如 } R^2 - \frac{4L}{C} > 0,$$

$$\text{则 } j(t) = \frac{E}{L \sqrt{\frac{R^2}{4L^2} - \frac{1}{LC}}} e^{-\frac{R}{2L}t} \operatorname{sh} \sqrt{\frac{R^2}{4L^2} - \frac{1}{LC}} t.$$

$$(iii) \text{ 如 } R^2 - \frac{4L}{C} < 0,$$

$$\text{则 } j(t) = \frac{E}{L \sqrt{\frac{1}{LC} - \frac{R^2}{4L^2}}} e^{-\frac{R}{2L}t} \sin \sqrt{\frac{1}{LC} - \frac{R^2}{4L^2}} t.$$

3. 放射性元素 E_1 蜕变为 E_2 , 元素 E_1 的原子数 N_1 变化规律为 $\frac{dN_1}{dt} = -C_1 N_1$. 元素 E_2 又蜕变为 E_3 , 元素 E_2 的原子数 N_2 变化规律为 $\frac{dN_2}{dt} = C_1 N_1 - C_2 N_2$, 元素 E_3 又蜕变为 E_4 , 元素 E_3 的原子数 N_3 变化规律 $\frac{dN_3}{dt} = C_2 N_2 - C_3 N_3$, 元素 E_4 是稳定的, 不再蜕变, 它的原子数 N_4 的变化规律为 $\frac{dN_4}{dt} = C_3 N_3$, 以上 C_1, C_2, C_3 和 C_4 都是常数, 设开始时只有元素 E_1 的 N_0 个原子, 求解 N_4 的变化情况 $N_4(t)$.

$$\text{解: } \frac{dN_1}{dt} = -C_1 N_1, \quad \frac{dN_2}{dt} = C_1 N_1 - C_2 N_2,$$

$$\frac{dN_3}{dt} = C_2 N_2 - C_3 N_3, \quad \frac{dN_4}{dt} = C_3 N_3,$$

$$N_1(0) = N_0, \quad N_2(0) = N_3(0) = N_4(0) = 0,$$

对上述方程施行拉普拉斯变换后 (见 § 21 习题 2(5)) 得:

$$(P + C_1) \bar{N}_1(P) = N_0, \quad (P + C_2) \bar{N}_2(P) = C_1 \bar{N}_1(P),$$

$$(P + C_3) \bar{N}_3(P) = C_2 \bar{N}_2(P), \quad P \bar{N}_4(P) = C_3 \bar{N}_3(P), \quad \text{进一步求出:}$$

$$\bar{N}_1(P) = \frac{N_0}{P + C_1}, \quad \bar{N}_2(P) = \frac{C_1 N_0}{(P + C_1)(P + C_2)},$$

$$\bar{N}_3(P) = \frac{C_1 C_2 N_0}{(P + C_1)(P + C_2)(P + C_3)},$$

$$\bar{N}_4(P) = \frac{C_1 C_2 C_3 N_0}{P(P + C_1)(P + C_2)(P + C_3)},$$

然后再求出 $\bar{N}_4(P)$ 的原函数 (见 § 22 习题 3) 为:

$$\begin{aligned} N_4(t) = & N_0 + \frac{C_2 C_3 N_0}{(C_1 - C_2)(C_3 - C_1)} e^{-c_1 t} \\ & + \frac{C_1 C_3 N_0}{(C_1 - C_2)(C_2 - C_3)} e^{-c_2 t} \\ & + \frac{C_1 C_2 N_0}{(C_3 - C_2)(C_3 - C_1)} e^{-c_3 t}, \end{aligned}$$

4. 设地面有一震动, 其速度 $v = H(t)$, 地震仪中的感生电流 j 遵守规律 $\frac{dj}{dt} + 2cj + c^2 \int_0^t j dt = \lambda \frac{dv}{dt}$, 这电流通过检

流计, 使检流计发生偏转。偏转 y 遵守规律 $\frac{d^2 y}{dt^2} + 2c \frac{dy}{dt} + c^2 y = \mu j$, 求解偏转 y 的变化情况 $y(t)$ 。

解:

$$\begin{cases} \frac{dj}{dt} + 2Cj + C^2 \int_0^t j dt = \lambda \frac{dH(t)}{dt}, \\ \frac{d^2 y}{dt^2} + 2c \frac{dy}{dt} + c^2 y = \mu j, \end{cases}$$

$$\begin{cases} j(0) = 0, \\ y(0) = \frac{dy}{dt} \Big|_{t=0} = 0. \end{cases}$$

由于 $H(t) \doteq \frac{1}{P}$ 所以 $\frac{dH}{dt} \doteq P \frac{1}{P} = 1$.

再对方程组施行拉普拉斯变换后得:

$$\begin{cases} \left(P + 2C + \frac{C^2}{P} \right) \bar{j} = \lambda, & \bar{j}(P) = \frac{\lambda P}{P^2 + 2CP + C^2}, \\ (P^2 + 2CP + C^2) \bar{y}(P) = \mu \bar{j}(P), \end{cases}$$

$$\bar{y}(P) = \frac{\mu \bar{j}(P)}{P^2 + 2CP + C^2} = \frac{\mu \lambda P}{(P^2 + 2CP + C^2)^2} = \frac{\lambda \mu P}{(P + C)^4}.$$

然后再求出 $\bar{y}(P)$ 的原函数 (见 § 22 习题4) 为:

$$y(t) = \frac{1}{2} \lambda \mu e^{-ct} \left(t^2 - \frac{C}{3} t^3 \right).$$

5. 求解交流 RC 电路的方程

$$\begin{cases} Rj + \frac{1}{C} \int_0^t j dt = E_0 \sin \omega t, \\ j(0) = 0. \end{cases}$$

解: 对上述方程施行拉普拉斯变换后得:

$$\begin{aligned} R\bar{j}(P) + \frac{1}{CP} \bar{j}(P) &= E_0 \frac{\omega}{P^2 + \omega^2}, \\ \bar{j}(P) &= \frac{E_0 \omega P}{(P^2 + \omega^2) \left(RP + \frac{1}{C} \right)}, \end{aligned}$$

然后再求出 $\bar{j}(P)$ 的原函数 (见 § 22 习题5) 为:

$$\begin{aligned} j(t) &= \frac{E_0}{R^2 + \frac{1}{C^2 \omega^2}} \left[R \sin \omega t + \frac{1}{C \omega} \cos \omega t \right] \\ &\times \frac{E_0 / C \omega}{R^2 + \frac{1}{C^2 \omega^2}} e^{-\frac{t}{RC}}. \end{aligned}$$

6. 求解 $T'' + \frac{\pi^2 a^2}{l^2} T = A \sin \omega t$, $T(0) = 0$, $T'(0) = 0$.

解: 对该方程施行拉普拉斯变换后得:

$$P^2 \bar{T}(P) + \frac{\pi^2 a^2}{l^2} \bar{T}(P) = A \frac{\omega}{P^2 + \omega^2},$$

$$\bar{T}(P) = A \frac{\omega}{P^2 + \omega^2} \cdot \frac{1}{P^2 + \frac{\pi^2 a^2}{l^2}},$$

然后再求出 $\bar{T}(P)$ 的原函数 (见 § 22 习题 6) 为

$$T(t) = \frac{lA}{\pi a} \cdot \frac{1}{\omega^2 - \frac{\pi^2 a^2}{l^2}} \left(\omega \sin \frac{\pi a t}{l} - \frac{\pi a}{l} \sin \omega t \right).$$

7. 求解 $T'' + \omega^2 a^2 T = g(t)$, $T(0) = 0$, $T'(0) = 0$, $g(t)$ 是某个已知函数.

解: 对该方程施行拉普拉斯变换后得:

$$P^2 \bar{T}(P) + \omega^2 a^2 \bar{T}(P) = \bar{g}(p),$$

$$\bar{T}(P) = \frac{1}{P^2 + \omega^2 a^2} \bar{g}(p),$$

然后再求出 $\bar{T}(P)$ 的原函数 (见 § 22 习题 7) 为:

$$T(t) = \frac{1}{\omega a} \cdot \frac{1}{2i} \int_0^t g(\tau) [e^{i\omega a(t-\tau)} - e^{-i\omega a(t-\tau)}] d\tau.$$

8. 求解 $T' + \omega^2 a^2 T = g(t)$, $T(0) = 0$, $g(t)$ 是某个已知函数.

解: 对该方程施行拉普拉斯变换后得:

$$P \bar{T}(P) + \omega^2 a^2 \bar{T}(P) = \bar{g}(P),$$

$$\bar{T}(P) = \frac{1}{P + \omega^2 a^2} \bar{g}(P),$$

然后再求出 $\bar{T}(P)$ 的原函数 (见 § 22 习题 8) 为:

$$T(t) = \int_0^t g(\tau) e^{-\omega^2 a^2 (t-\tau)} d\tau.$$

9. 厄米方程 $\frac{d^2 y}{dt^2} - 2t \frac{dy}{dt} + \lambda y = 0$ 里的 λ 值 应取怎样的数值才有可能使方程的解为多项式?

解: 对厄米方程施行拉普拉斯变换后 (见 § 21 习题 2(6)) 得:

$$2P \frac{d\bar{y}(P)}{dP} + (P^2 + 2 + \lambda) \bar{y}(P) = Py(0) + y'(0),$$

$$\frac{d\bar{y}}{dP} + \frac{P^2 + 2 + \lambda}{2P} \bar{y}(P) = \frac{1}{2} y(0) + \frac{1}{2P} y'(0),$$

$$\begin{aligned} \bar{y}(P) &= e^{-\int \frac{P^2 + 2 + \lambda}{2P} dP'} \left\{ \int \left[\frac{1}{2} y(0) + \frac{1}{2P} y'(0) \right] e^{\int \frac{P^2 + 2 + \lambda}{2P} dP} dP \right\} \\ &= e^{-P^2/4} \cdot e^{-(\frac{\lambda}{2} + 1) \ln P} \left\{ \int \left[\frac{1}{2} y(0) + \frac{1}{2P} y'(0) \right] e^{-P^2/4} \cdot e^{-(\frac{\lambda}{2} + 1) \ln P} dP \right\} \\ &= e^{-P^2/4} P^{-(\frac{\lambda}{2} + 1)} \int e^{-P^2/4} P^{-(\frac{\lambda}{2} - 1)} \\ &\quad \times \left[\frac{1}{2} y(0) + \frac{1}{2P} y'(0) \right] dP, \end{aligned}$$

$$\text{记 } \frac{y(0)}{2} = C_1, \quad \frac{y'(0)}{2} = C_2,$$

$$\begin{aligned} \text{则 } \bar{y}(P) &= e^{-P^2/4} P^{-(\frac{\lambda}{2} + 1)} \int e^{-P^2/4} P^{-(\frac{\lambda}{2} + 1)} \\ &\quad \times \left(C_1 + \frac{C_2}{P} \right) dP. \end{aligned}$$

以下的讨论见 § 22 习题 9.

10. 拉盖尔方程 $t \frac{d^2 y}{dt^2} + (1-t) \frac{dy}{dt} + \lambda y = 0$ 的 λ 应取怎样的数值才有可能使方程的解为多项式?

解: 对拉盖尔方程进行拉普拉斯变换后 (见 § 21 习题 2(7)) 得

$$P(P-1) \frac{d\bar{y}(P)}{dP} + (P-\lambda-1)\bar{y}(P) = 0,$$

$$\frac{d\bar{y}(P)}{dP} + \frac{P-\lambda-1}{P(P-1)} \bar{y}(P) = 0,$$

$$\frac{d\bar{y}(P)}{\bar{y}(P)} = -\frac{P-\lambda-1}{P(P-1)} dP,$$

$$\begin{aligned} \ln \bar{y}(P) &= \int \frac{(P-\lambda-1)dP}{P(P-1)} \\ &= \ln(P-1)^{\lambda} - \ln P^{(\lambda+1)} + \ln C, \end{aligned}$$

$$\bar{y}(P) = C \frac{(P-1)^{\lambda}}{P^{\lambda+1}}.$$

以下的讨论见 § 22 习题 10.

11. 有一种船舶减震器利用的是耦合振动原理. 在水面上颠簸的船体不妨看作是一个阻尼振子, 其质量为 M , 倔强系数为 K , 阻尼系数为 R . 减震器则是附着在船体上的振子, 其质量为 m , 倔强系数为 k , 因此, 船体的位移 $X(t)$ 和减震器的位移 $x(t)$ 的运动方程是:

$$\begin{cases} M\ddot{X} = F_0 \sin \omega t - KX - R\dot{X} - k(X-x), \\ m\ddot{x} = -k(x-X). \end{cases}$$

其中 $F_0 \sin \omega t$ 是使船体颠簸的外力. 在什么条件下, 船体的运动不含有稳定振荡而只含有指数式衰减或衰减振荡?

解: 先对方程 $m\ddot{x} = -k(x-X)$ 施行拉普拉斯变换后得:

$$m[P^2 \bar{x}(P) - Px(0) - \dot{x}(0)] = -k[\bar{x}(P) - \bar{X}(P)],$$

$$\bar{X}(P) = \frac{m p x(0) + m \dot{X}(0) + k \bar{X}(P)}{m p^2 + k} \quad (1)$$

再对另一个运动方程施行拉普拉斯变换后得:

$$\begin{aligned} & M[P^2 \bar{X}(P) - P X(0) - \dot{X}(0)] \\ &= F_0 \frac{\omega}{P^2 + \omega} \\ &\quad - K \bar{X}(P) - R[P \bar{X}(P) - X(0)] \\ &\quad - k[\bar{X}(P) - \bar{X}(P)], \\ & (M P^2 + R P + K + k) \bar{X}(P) \\ &= F_0 \frac{\omega}{P^2 + \omega^2} \\ &\quad + M P X(0) + M \dot{X}(0) - R X(0) + k \bar{X}(P), \end{aligned}$$

将 (1) 式代入上式并整理即得:

若 $t = 0$ 时, $X(0) = \dot{X}(0) = X(0) = \dot{X}(0) = 0$, 就有

$$\begin{aligned} \bar{X}(P) &= F_0 \frac{\omega}{P^2 + \omega^2} \frac{m P^2 + k}{(M P^2 + R P + K + k)(m P^2 + k) - k^2} \\ &= F_0 \frac{\omega}{P^2 + \omega^2} \cdot \frac{m P^2 + k}{D(P)}. \end{aligned}$$

以下的讨论见 § 22 习题 11.

12. 用运算微积方法求出下列积分

$$(1) I(t) = \int_0^\infty \frac{\cos t x}{x^2 + a^2} dx.$$

解: 先进行拉普拉斯变换, 再调换积分秩序,

$$\begin{aligned} \bar{I}(P) &= \int_0^\infty \frac{P dx}{(x^2 + a^2)(x^2 + p^2)} \\ &= P \int_0^\infty \frac{[(x^2 + a^2) - (x^2 + P^2)] dx}{(a^2 - P^2)(x^2 + a^2)(x^2 + P^2)} \\ &= \frac{P}{a^2 - P^2} \int_0^\infty \frac{1/P^2}{x^2/P^2 + 1} - \frac{1/a^2}{x^2/a^2 + 1} dx \\ &= \frac{P}{a^2 - P^2} \left[\frac{1}{P} \operatorname{arctg} \frac{x}{P} - \frac{1}{a} \operatorname{arctg} \frac{x}{a} \right] \Big|_0^\infty \end{aligned}$$

$$= \frac{\pi}{2} \frac{P}{a^2 - P^2} \frac{a - P}{aP} = \frac{\pi}{2a} \frac{1}{a + P},$$

然后求出 $\bar{f}(P)$ 的原函数, 见 § 22 习题 12(1),

$$\therefore f(t) = \frac{\pi}{2a} e^{-at}.$$

$$(2) \quad I(t) = \int_0^\infty \frac{\sin tx}{x} dx.$$

$$\text{解: } \bar{I}(P) = \int_0^\infty \frac{\frac{x}{x^2 + P^2}}{x} dx = \int_0^\infty \frac{dx}{x^2 + P^2} = \frac{\pi}{2P},$$

然后求出 $\bar{I}(P)$ 的原函数, 见 § 22 习题 12(2), 所以,

$$I(t) = \frac{\pi}{2}.$$

在施以拉普拉斯变换时, 要求 $\sin tx$ 中的 $t > 0$, 从而得 $I = \frac{\pi}{2}$. 如果 $t < 0$, 则

$$\begin{aligned} I(t) &= \int_0^\infty \frac{\sin tx}{x} dx \\ &= - \int_0^\infty \frac{\sin t'x}{x} dx \quad (t' = -t). \end{aligned}$$

再对上式施行拉普拉斯变换得

$$I(P) = -\frac{\pi}{2P}.$$

故

$$I(t) = -\frac{\pi}{2}.$$

于是,

$$I(t) = \int_0^\infty \frac{\sin tx}{x} dx = \begin{cases} \pi/2, & (t > 0), \\ 0, & (t = 0), \\ -\pi/2, & (t < 0). \end{cases}$$

$$(3) \quad I(t) = \int_0^{\infty} \frac{\sin tx}{x(x^2+1)} dx.$$

$$\text{解: } \bar{I}(P) = \int_0^{\infty} \frac{dx}{(x^2+1)(x^2+P^2)} = \frac{\pi}{2P(P+1)},$$

然后求出 $\bar{I}(P)$ 的原函数 (见 § 22 习题 12(3))

$$I(t) = \frac{\pi}{2} (1 - e^{-t}).$$

$$\text{当 } t < 0 \text{ 时, } I(t) = \frac{\pi}{2} (e^{-t} - 1).$$

$$\begin{aligned} (4) \quad I(t) &= \int_0^{\infty} \frac{\sin^2 tx}{2x^2} dx \\ &= \int_0^{\infty} \frac{1 - \cos 2tx}{2x^2} dx. \end{aligned}$$

$$\begin{aligned} \text{解: } \bar{I}(P) &= \int_0^{\infty} \frac{1}{P} - \frac{P}{P^2 + (2x)^2} dx \\ &= \int_0^{\infty} \frac{2^2 x^2 dx}{2x^2 P [P^2 + (2x)^2]} \\ &= \frac{1}{P^2} \int_0^{\infty} \frac{d(2x/P)}{\left[1 + \left(\frac{2x}{P}\right)^2\right]} = \frac{\pi}{2P^2}, \end{aligned}$$

然后求出 $\bar{I}(P)$ 的原函数 (见 § 22 习题 12(4))

$$I(t) = \frac{\pi}{2} t,$$

$$\text{当 } t < 0 \text{ 时, } I(t) = \int_0^{\infty} \frac{\sin^2 tx}{x} dx = \int_0^{\infty} \frac{\sin^2 |t|x}{x} dx = \frac{\pi}{2} |t|.$$

由上述可知 $I(t) = \frac{\pi}{2} |t|$ (t 为任意实数).

第二篇 傅里叶级数和积分

第六章 傅里叶级数

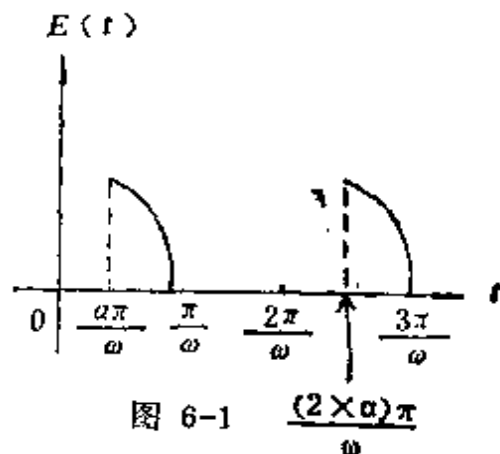
§24. 周期函数的傅里叶级数

1. 图6-1是硅可控整流电压 $E(t)$ 的图象, 试把它展开为傅里叶级数, 在 $[-\pi/\omega, \pi/\omega]$ 这个周期上, $E(t)$ 可表为

$$E(t) = \begin{cases} 0 & \text{在} [-\pi/\omega, \alpha\pi/\omega] \text{上,} \\ E_0 \sin \omega t & \text{在} [\alpha\pi/\omega, \pi/\omega] \text{上,} \end{cases}$$

其中 α 是触发电路控制的某个参数, 注意直流成分的大小跟 α 有关, 这就是硅可控整流的调压原理。

解: 对任意周期 $2l$ 的傅里叶级数和傅里叶系数表达式为:



$$f(t) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi}{l} t + b_n \sin \frac{n\pi}{l} t \right),$$

$$a_0 = \frac{1}{2l} \int_{-l}^l f(t) dt,$$

$$a_n = \frac{1}{l} \int_{-l}^l f(t) \cos \frac{n\pi}{l} t dt,$$

$$b_n = \frac{1}{l} \int_{-l}^l f(t) \sin \frac{n\pi}{l} t dt,$$

本题整流电压 $E(t)$ 之周期为 $\frac{2\pi}{\omega}$,

令 $2l = \frac{2\pi}{\omega}$, 得 $\frac{\pi}{l} = \omega$,

将 l 代入上列公式即可得适合本题傅里叶级数及其系数表达式

$$E(t) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\omega t + b_n \sin n\omega t),$$

先计算傅里叶系数 a_0

$$\begin{aligned} a_0 &= \frac{\omega}{2\pi} \int_{-\frac{\pi}{\omega}}^{\frac{\pi}{\omega}} E(t) dt \\ &= \frac{\omega}{2\pi} \left[\int_{-\frac{\pi}{\omega}}^{\frac{\alpha\pi}{\omega}} 0 dt + \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} E_0 \sin \omega t dt \right] \\ &= \frac{\omega}{2\pi} \cdot \frac{1}{\omega} \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} E_0 \sin \omega t d\omega t \\ &= \frac{E_0}{2\pi} (-\cos \omega t) \Big|_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} \\ &= \frac{E_0}{2\pi} (1 + \cos \alpha\pi), \end{aligned}$$

再计算系数 a_n

$$\begin{aligned} a_n &= \frac{\omega}{\pi} \int_{-\frac{\pi}{\omega}}^{\frac{\pi}{\omega}} E(t) \cos n\omega t dt \\ &= \frac{\omega}{\pi} \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} E_0 \sin \omega t \cos n\omega t dt \end{aligned}$$

$$= \frac{\omega E_0}{2\pi} \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} [\sin(1+n)\omega t + \sin(1-n)\omega t] dt.$$

这里要区分两种情况:

(1) $n = 1$ 时

$$\begin{aligned} a_1 &= \frac{\omega E_0}{2\pi} \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} \sin 2\omega t dt \\ &= \frac{E_0}{4\pi} \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} \sin 2\omega t d(2\omega t) \\ &= \frac{E_0}{4\pi} (-\cos 2\omega t) \Big|_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} = \frac{E_0}{4\pi} (\cos 2\alpha\pi - 1), \end{aligned}$$

(2) $n \neq 1$ 时

$$\begin{aligned} a_n &= \frac{\omega E_0}{2\pi} \int_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} [\sin(1+n)\omega t + \sin(1-n)\omega t] dt \\ &= -\frac{\omega E_0}{2\pi} \left[\frac{\cos(1+n)\omega t}{(1+n)\omega} + \frac{\cos(1-n)\omega t}{(1-n)\omega} \right]_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} \\ &= -\frac{E_0}{2\pi} \left[\frac{\cos(1+n)\omega t - n\cos(1+n)\omega t + \cos(1-n)\omega t + n\cos(1-n)\omega t}{(1+n)(1-n)} \right]_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} \\ &= -\frac{E_0}{2\pi} \left[\frac{2\cos\omega t \cos n\omega t + 2n\sin\omega t \sin n\omega t}{1-n^2} \right]_{\frac{\alpha\pi}{\omega}}^{\frac{\pi}{\omega}} \\ &= \frac{E_0}{\pi} \left[\frac{\cos\alpha\pi \cos n\alpha\pi + n\sin\alpha\pi \sin n\alpha\pi}{1-n^2} \right. \\ &\quad \left. - \frac{\cos\pi \cos n\pi + n\sin\pi \sin n\pi}{1-n^2} \right] \end{aligned}$$

$$\begin{aligned}
&= \frac{E_0}{\pi} \left[\frac{\cos \alpha \pi \cos n \alpha \pi + n \sin \alpha \pi \sin n \alpha \pi}{1 - n^2} + \frac{\cos n \pi}{1 - n^2} \right] \\
&= \frac{E_0}{\pi} \left[\frac{\cos \alpha \pi \cos n \alpha \pi + n \sin \alpha \pi \sin n \alpha \pi}{1 - n^2} + \frac{(-1)^n}{1 - n^2} \right],
\end{aligned}$$

用类似的方法可得系数 b_n

$$\begin{aligned}
b_n &= \frac{\omega}{\pi} \int_{-\frac{\pi}{\omega}}^{\frac{\pi}{\omega}} E(t) \sin n \omega t dt \\
&= \frac{\omega}{\pi} \int_{-\frac{\pi}{\omega}}^{\frac{\alpha \pi}{\omega}} 0 dt + \frac{\omega}{\pi} \int_{\frac{\alpha \pi}{\omega}}^{\frac{\pi}{\omega}} E_0 \sin \omega t \sin n \omega t dt \\
&= \frac{\omega E_0}{2\pi} \int_{\frac{\alpha \pi}{\omega}}^{\frac{\pi}{\omega}} [\cos(n-1)\omega t - \cos(n+1)\omega t] dt,
\end{aligned}$$

这里也要区分两种情况:

(1) $n = 1$ 时,

$$\begin{aligned}
b_1 &= \frac{\omega E_0}{2\pi} \int_{\frac{\alpha \pi}{\omega}}^{\frac{\pi}{\omega}} [\cos(n-1)\omega t - \cos(n+1)\omega t] dt \\
&= \frac{\omega E_0}{2\pi} \int_{\frac{\alpha \pi}{\omega}}^{\frac{\pi}{\omega}} [1 - \cos 2\omega t] dt \\
&= \frac{E_0}{4\pi} \int_{\frac{\alpha \pi}{\omega}}^{\frac{\pi}{\omega}} [1 - \cos 2\omega t] d 2\omega t \\
&= \frac{E_0}{4\pi} \left[2\omega t - \sin 2\omega t \right]_{\frac{\alpha \pi}{\omega}}^{\frac{\pi}{\omega}} \\
&= \frac{E_0}{4} \left[2(1 - \alpha) + \frac{1}{\pi} \sin 2\alpha \pi \right],
\end{aligned}$$

(2) $n \neq 1$ 时,

$$\begin{aligned}
b_n &= \frac{\omega E_0}{2\pi} \int_{\frac{a\pi}{\omega}}^{\frac{\pi}{\omega}} [\cos(n-1)\omega t - \cos(n+1)\omega t] dt \\
&= \frac{E_0}{2\pi} \left[\frac{\sin(n-1)\omega t}{n-1} - \frac{\sin(n+1)\omega t}{n+1} \right]_{\frac{a\pi}{\omega}}^{\frac{\pi}{\omega}} \\
&= \frac{E_0}{2\pi} \left[\frac{\sin(n+1)\alpha\pi}{n+1} - \frac{\sin(n-1)\alpha\pi}{n-1} \right] \\
&= \frac{E_0}{\pi(1-n^2)} [\cos\alpha\pi \sin n\alpha\pi - n \sin\alpha\pi \cos n\alpha\pi],
\end{aligned}$$

$$\begin{aligned}
\therefore E(t) &= \frac{1}{2\pi} E_0 (1 + \cos\alpha\pi) \\
&\quad + \frac{1}{4\pi} E_0 (\cos 2\alpha\pi - 1) \cos\omega t, \\
&\quad + \frac{E_0}{\pi} \sum_{n=2}^{\infty} \frac{1}{1-n^2} [\cos\alpha\pi \cos n\alpha\pi \\
&\quad + n \sin\alpha\pi \sin n\alpha\pi + (-1)^n] \cos n\omega t \\
&\quad + \frac{1}{4} E_0 \left[2(1-\alpha) + \frac{1}{\pi} \sin 2\alpha\pi \right] \sin\omega t \\
&\quad + \frac{E_0}{\pi} \sum_{n=2}^{\infty} \frac{1}{1-n^2} [\cos 2\pi \sin n\alpha\pi \\
&\quad - n \sin\alpha\pi \cos n\alpha\pi] \sin n\omega t.
\end{aligned}$$

计算时，经常用到下列公式，

$$\cos K\pi = (-1)^K, \quad \sin\left(K + \frac{1}{2}\right)\pi = (-1)^K$$

$$\sin\left(K - \frac{1}{2}\right)\pi = (-1)^{K+1}, \quad \cos(K + \alpha)\pi = (-1)^K \cos\alpha\pi$$

$$\sin(K + \alpha)\pi = (-1)^K \sin\alpha\pi, \quad (K \text{ 为整数, } \alpha \text{ 为实数}).$$

2. 试把图6-2的锯齿波展开为傅里叶级数，在 $(0, T)$ 上，这个锯齿波可表为 $f(x) = x/3$ 。

解：锯齿波之周期为 T 。

令 $2l = T$,

得 $l = \frac{T}{2}$,

将 l 代入以 $2l$ 为周期之傅里叶级数和傅里叶系数表达式

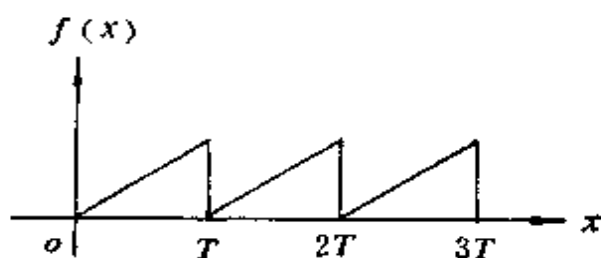


图 6-2

式即可得适合本题傅里叶级数和傅里叶系数表达式：

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{2n\pi}{T}x + b_n \sin \frac{2n\pi}{T}x \right).$$

傅里叶系数的计算如下：

$$\begin{aligned} a_0 &= \frac{1}{T} \int_0^T f(t) dt = \frac{1}{T} \int_0^T \frac{1}{3}x \cdot dx \\ &= \frac{1}{3T} \cdot \frac{1}{2}x^2 \Big|_0^T = \frac{T}{6}, \end{aligned}$$

$$\begin{aligned} a_n &= \frac{2}{T} \int_0^T f(t) \cos \frac{2n\pi}{T}t dt \\ &= \frac{2}{T} \int_0^T \frac{1}{3}x \cos \frac{2n\pi}{T}x dx, \end{aligned}$$

应用积分公式：

$$\int x \cos Px dx = \frac{1}{P^2} \cos Px + \frac{x}{P} \sin Px$$

$$\begin{aligned} \therefore a_n &= \frac{2}{T} \cdot \frac{1}{3} \left[\frac{1}{\left(\frac{2n\pi}{T}\right)^2} \cos \frac{2n\pi}{T}x + \frac{x}{\frac{2n\pi}{T}} \sin \frac{2n\pi}{T}x \right] \Big|_0^T \\ &= \frac{2}{3T} \left(\frac{T}{2n\pi} \right)^2 \left[\cos \frac{2n\pi}{T}x + \frac{2n\pi}{T}x \sin \frac{2n\pi}{T}x \right] \Big|_0^T \\ &= 0, \end{aligned}$$

$$\begin{aligned}
b_n &= \frac{2}{T} \int_0^T f(t) \sin \frac{2n\pi}{T} t dt = \frac{2}{T} \int_0^T \frac{1}{3} x \sin \frac{2n\pi}{T} x dx \\
&= \frac{2}{T} \cdot \frac{1}{3} \left[-\frac{1}{\left(\frac{2n\pi}{T}\right)^2} \sin \frac{2n\pi}{T} x \right. \\
&\quad \left. - \frac{x}{\frac{2n\pi}{T}} \cos \frac{2n\pi}{T} x \right]_0^T \\
&= \frac{2}{3T} \left(\frac{T}{2n\pi} \right)^2 \left[\sin \frac{2n\pi}{T} x - \frac{2n\pi}{T} x \cos \frac{2n\pi}{T} x \right]_0^T \\
&= -\frac{T}{3n\pi},
\end{aligned}$$

$$\therefore f(x) = \frac{T}{6} - \sum_{n=1}^{\infty} \frac{T}{3n\pi} \sin \frac{2n\pi}{T} x,$$

3. 交流电压 $E_0 \sin \omega t$, 经过全波整流, 成为 $E(t) = E_0 |\sin \omega t|$. 试把它展开为傅里叶级数, 并跟半波整流电压 (课本例) 比较.

解: 交流电压 $E_0 \sin \omega t$ 在区间 $-\pi \leq \omega t \leq \pi$ 上是一周期, 令 $\omega t = x$, 则经过整流后成为:

$$E(x) = E(\omega t) = E_0 |\sin x|,$$

在周期 $(-\pi, \pi)$ 内均为正值.

其傅里叶级数表为:

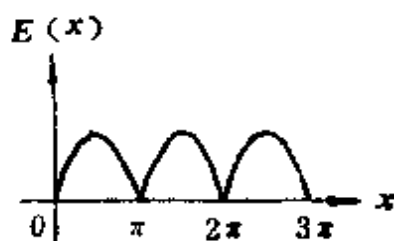


图 6-3

$$E(x) = a_0 + \sum_{k=1}^{\infty} (a_k \cos kx + b_k \sin kx),$$

其中系数

$$\begin{aligned}
a_0 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{E_0}{\pi} \int_0^{\pi} \sin x dx \\
&= \frac{E_0}{\pi} (-\cos x) \Big|_0^{\pi} = \frac{2E_0}{\pi}
\end{aligned}$$

$$\begin{aligned}
a_k &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos kx dx \\
&= \frac{1}{\pi} \int_{-\pi}^0 E(-\sin x) \cos kx dx + \frac{1}{\pi} \int_0^{\pi} E_0 \sin x \cos kx dx \\
&= \frac{2}{\pi} \int_0^{\pi} E_0 \sin x \cos kx dx \\
&= \frac{2}{\pi} \int_0^{\pi} \frac{E_0}{2} [\sin(kx+x) - \sin(kx-x)] dx \\
&= -\frac{E_0}{\pi} \left[\frac{\cos(k+1)x}{k+1} - \frac{\cos(k-1)x}{k-1} \right]_0^{\pi} \\
&= \begin{cases} 0, & (\text{当 } k \text{ 为奇数时, 但 } k \neq 1). \\ \frac{4E_0}{\pi(1-k^2)}, & (\text{当 } k \text{ 为偶数时}). \end{cases}
\end{aligned}$$

当 $k=1$ 时,

$$a_1 = \frac{2}{\pi} \int_0^{\pi} E_0 \sin x \cos x dx = \frac{E_0}{\pi} \int_0^{\pi} \sin 2x dx = 0,$$

又令 $k=2n$ 时则,

$$a_k = a_{2n} = \frac{4E_0}{\pi(1-4n^2)}, \quad n=1, 2, 3, \dots$$

同理, 可以计算得 b_k

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin kx dx = \frac{2}{\pi} \int_0^{\pi} E_0 \sin x \sin kx dx = 0,$$

$$\begin{aligned}
\therefore E(t) &= a_0 + \sum_{n=1}^{\infty} a_n \cos 2nx = a_0 + \sum_{n=1}^{\infty} a_n \cos 2n\omega t \\
&= \frac{2E_0}{\pi} + \frac{4E_0}{\pi} \sum_{n=1}^{\infty} \frac{\cos 2n\omega t}{1-4n^2},
\end{aligned}$$

将半波整流和全波整流相比较:

$$E_{\text{半}} = \frac{E_0}{\pi} + \frac{1}{2} E_0 \sin \omega t + \frac{2E_0}{\pi} \sum_{n=1}^{\infty} \frac{\cos 2n\omega t}{1-4n^2}.$$

直流成分：全波整流是 $\frac{2E_0}{\pi}$ ，半波整流是 $\frac{E_0}{\pi}$ 。

基波成分：全波整流中没有和原来频率相同的交流成分，但半波整流中有基波成分，它的数值为 $\frac{E_0}{2}\sin\omega t$ 。

高次谐波：全波整流中，高次谐波部分是半波整流的一倍而高次谐波均为偶次的。

4. 把下列周期函数 $f(x)$ 展开为傅里叶级数。

(1) 在 $(-l, +l)$ 这个周期上， $f(x) = e^{\lambda x}$ 。

解：这是一个周期为 $2l$ 的函数，故可展开为傅里叶级数

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{n\pi x}{l} + b_n \sin \frac{n\pi x}{l} \right)$$

傅里叶系数计算如下：

$$\begin{aligned} a_0 &= \frac{1}{2l} \int_{-l}^l f(x) dx \\ &= \frac{1}{2l} \int_{-l}^l e^{\lambda x} dx \\ &= \frac{1}{\lambda l} \operatorname{sh} \lambda l \end{aligned}$$

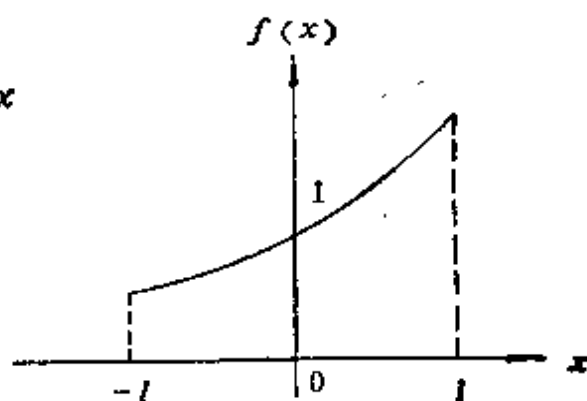


图 6-4

应用已知积分公式

$$\int e^{\lambda x} \cos Px dx = \frac{e^{\lambda x} (\lambda \cos Px + P \sin Px)}{\lambda^2 + P^2}$$

可求得

$$\begin{aligned} a_n &= \frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx = \frac{1}{l} \int_{-l}^l e^{\lambda x} \cos \frac{n\pi x}{l} dx \\ &= \frac{1}{l} \left. \frac{e^{\lambda x} \left(\lambda \cos \frac{n\pi x}{l} + \frac{n\pi}{l} \sin \frac{n\pi x}{l} \right)}{\lambda^2 + \frac{n^2 \pi^2}{l^2}} \right|_{-l}^l \end{aligned}$$

$$\begin{aligned}
&= \frac{l}{\lambda^2 l^2 + n^2 \pi^2} \left[e^{\lambda l} \left(\lambda \cos n\pi + \frac{n\pi}{l} \sin n\pi \right) \right. \\
&\quad \left. - e^{-\lambda l} \left(\lambda \cos(-n\pi) + \frac{n\pi}{l} \sin(-n\pi) \right) \right] \\
&= \frac{\lambda l}{\lambda^2 l^2 + n^2 \pi^2} \cos n\pi (e^{\lambda l} - e^{-\lambda l}) \\
&= (-1)^n \frac{2\lambda l}{\lambda^2 l^2 + n^2 \pi^2} \operatorname{sh} \lambda l,
\end{aligned}$$

再应用积分关系式

$$\int e^{\lambda x} \sin Px dx = \frac{e^{\lambda x} (\lambda \sin Px - P \cos Px)}{\lambda^2 + P^2}$$

可求得:

$$\begin{aligned}
b_n &= \frac{1}{l} \int_{-l}^l e^{\lambda x} \sin \frac{n\pi x}{l} dx \\
&= \frac{1}{l} \left. \frac{e^{\lambda x} \left(\lambda \sin \frac{n\pi x}{l} - \frac{n\pi}{l} \cos \frac{n\pi x}{l} \right)}{\lambda^2 + \frac{n^2 \pi^2}{l^2}} \right|_{-l}^l \\
&= \frac{l}{\lambda^2 l^2 + n^2 \pi^2} \left[e^{\lambda l} \left(\lambda \sin n\pi - \frac{n\pi}{l} \cos n\pi \right) \right. \\
&\quad \left. - e^{-\lambda l} \left(\lambda \sin(-n\pi) - \frac{n\pi}{l} \cos(-n\pi) \right) \right] \\
&= \frac{-2n\pi}{\lambda^2 l^2 + n^2 \pi^2} \cos n\pi (e^{\lambda l} - e^{-\lambda l}) \\
&= (-1)^{n+1} \frac{2n\pi}{\lambda^2 l^2 + n^2 \pi^2} \operatorname{sh} \lambda l.
\end{aligned}$$

将傅里叶系数代入傅里叶级数表达式, 则得

$$f(x) = \frac{1}{\lambda l} \operatorname{sh} \lambda l + \sum_{n=1}^{\infty} \left[(-1)^n \frac{2\lambda l}{\lambda^2 l^2 + n^2 \pi^2} \operatorname{sh} \lambda l \cos \frac{n\pi}{l} x \right.$$

$$+ (-1)^{n+1} \frac{2n\pi}{\lambda^2 l^2 + n^2 \pi^2} \operatorname{sh} \lambda l \sin \frac{n\pi}{l} x \Big\}.$$

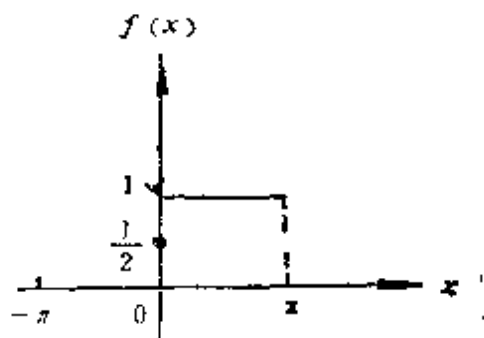
(2) 在 $(-\pi, \pi)$ 这个周期上, $f(x) = H(x)$, 阶跃函数.

解: 根据单位阶跃函数的定义

$$H(x) = \begin{cases} 0, & (x < 0), \\ 1, & (x > 0), \end{cases}$$

可以知道此周期函数之表达式应为

$$f(x) = \begin{cases} 0, & (-\pi < x < 0) \\ 1, & (0 < x < \pi) \end{cases}$$



因此此函数之周期为 2π , 则有

图 6-5

$$2l = 2\pi \quad \text{即 } l = \pi$$

将 l 代入以 $2l$ 为周期之傅里叶级数表达式和傅里叶系数公式, 则得

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx),$$

计算傅里叶系数如下:

$$a_0 = \frac{1}{2\pi} \int_0^\pi f(x) dx = \frac{1}{2\pi} \int_0^\pi dx = \frac{1}{2\pi} x \Big|_0^\pi = \frac{1}{2},$$

$$a_n = \frac{1}{\pi} \int_0^\pi f(x) dx = \frac{1}{\pi} \int_0^\pi \cos x dx = \frac{1}{n\pi} \sin nx \Big|_0^\pi = 0,$$

$$b_n = \frac{1}{\pi} \int_0^\pi f(x) \sin nx = \frac{1}{\pi} \int_0^\pi \sin nx dx = -\frac{1}{n\pi} \cos nx \Big|_0^\pi$$

$$= \frac{1}{n\pi} [1 - (-1)^n] = \begin{cases} 0, & (n = 2k), \\ \frac{2}{n\pi}, & (n = 2k + 1). \end{cases}$$

$$H(x) = f(x) = \frac{1}{2} + \frac{2}{\pi} \sum_{k=0}^{\infty} \frac{1}{2k+1} \sin(2k+1)x.$$

如果给定函数在第一类间断点处的值为左、右极限的算术

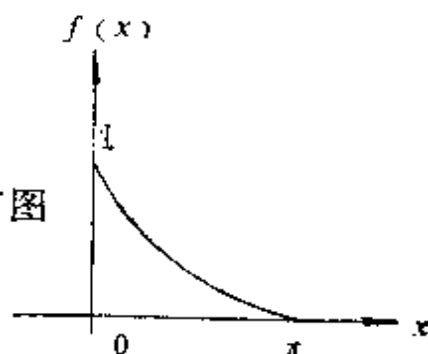
平均值, 则 $H(0) = \frac{1}{2}$, 则上式即为周期是 $(-\pi, \pi)$ 的阶跃函数 $H(x)$ 的傅里叶级数。

(3) 在 $(0, \pi)$ 这个周期上,

$$f(x) = 1 - \sin \frac{x}{2}.$$

解: $f(x) = 1 - \sin \frac{x}{2}$ 的图形如右图

$$\because 2l = \pi, \quad \therefore l = \frac{\pi}{2},$$



所以 $f(x)$ 的傅里叶级数展开式可写成

图 6-6

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos 2nx + b_n \sin 2nx),$$

其中傅里叶系数,

$$a_0 = \frac{1}{\pi} \int_0^{\pi} f(x) dx = \frac{1}{\pi} \int_0^{\pi} \left(1 - \sin \frac{x}{2}\right) dx$$

$$= \frac{1}{\pi} \left[x + 2 \cos \frac{x}{2} \right]_0^{\pi}$$

$$= \frac{1}{\pi} [\pi - 2] = 1 - \frac{2}{\pi},$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos 2nxdx$$

$$= \frac{2}{\pi} \int_0^{\pi} \left(1 - \sin \frac{x}{2}\right) \cos 2nxdx$$

$$= \frac{2}{\pi} \int_0^{\pi} \cos 2nxdx - \frac{2}{\pi} \int_0^{\pi} \sin \frac{x}{2} \cos 2nxdx$$

$$= \frac{1}{n\pi} \sin 2nx \Big|_0^{\pi} - \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} \left[\sin \left(\frac{1}{2} + 2n \right) x \right.$$

$$\begin{aligned}
& + \sin\left(\frac{1}{2} - 2n\right)x \Big] dx \\
& = \frac{1}{\pi\left(2n + \frac{1}{2}\right)} \cos\left(2n + \frac{1}{2}\right)x \Big|_0^{\pi} \\
& \quad - \frac{1}{\pi\left(2n - \frac{1}{2}\right)} \cos\left(2n - \frac{1}{2}\right)x \Big|_0^{\pi} \\
& = \frac{-1}{\pi\left(2n + \frac{1}{2}\right)} + \frac{1}{\pi\left(2n - \frac{1}{2}\right)} = \frac{4}{(16n^2 - 1)\pi} , \\
b_n & = \frac{2}{\pi} \int_0^{\pi} f(x) \sin 2nx dx \\
& = \frac{2}{\pi} \int_0^{\pi} \left(1 - \sin \frac{x}{2}\right) \sin 2nx dx \\
& = \frac{2}{\pi} \int_0^{\pi} \sin 2nx dx - \frac{2}{\pi} \int_0^{\pi} \sin \frac{x}{2} \sin 2nx dx \\
& = -\frac{1}{n\pi} \cos 2nx \Big|_0^{\pi} - \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} \left[\cos\left(2n - \frac{1}{2}\right) \right. \\
& \quad \times x - \cos\left(2n + \frac{1}{2}\right)x \Big] dx \\
& = \frac{-1}{\left(2n - \frac{1}{2}\right)\pi} \sin\left(2n - \frac{1}{2}\right)x \Big|_0^{\pi} + \frac{1}{\left(2n + \frac{1}{2}\right)\pi} \\
& \quad \times \sin\left(2n + \frac{1}{2}\right)x \Big|_0^{\pi} \\
& = \frac{1}{\left(2n - \frac{1}{2}\right)\pi} + \frac{1}{\left(2n + \frac{1}{2}\right)\pi} = \frac{16n}{(16n^2 - 1)\pi} ,
\end{aligned}$$

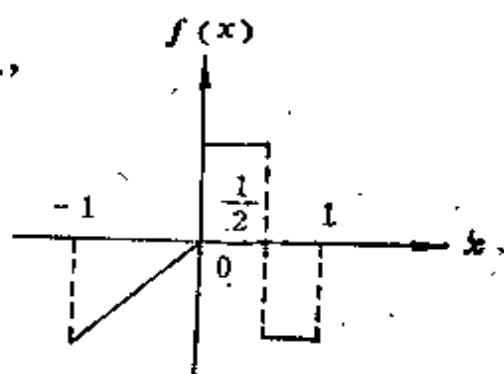
将傅里叶系数代入傅里叶级数表达式则得

$$f(x) = 1 - \frac{2}{\pi} + \frac{1}{\pi} \sum_{n=1}^{\infty} \left(\frac{4}{16n^2 - 1} \cos 2nx \right)$$

$$+ \frac{16\pi}{16n^2 - 1} \sin 2nx).$$

(4) 在 $(-1, 1)$ 这个周期上,

$$f(x) = \begin{cases} x, & \text{在 } (-1, 0) \text{ 上,} \\ 1, & \text{在 } (0, \frac{1}{2}) \text{ 上,} \\ -1, & \text{在 } (\frac{1}{2}, 1) \text{ 上.} \end{cases}$$



解: $\because 2l = 2, \therefore l = 1,$

所以 $f(x)$ 展开为傅里叶级数的形式是

图 6-7

$$f(x) = a_0 + \sum_{k=1}^{\infty} (a_k \cos k\pi x + b_k \sin k\pi x)$$

傅里叶系数的计算如下:

$$\begin{aligned} a_0 &= \frac{1}{2} \int_{-1}^1 f(x) dx \\ &= \frac{1}{2} \left[\int_{-1}^0 x dx + \int_0^{\frac{1}{2}} 1 \cdot dx + \int_{\frac{1}{2}}^1 (-1) dx \right] = -\frac{1}{4}. \end{aligned}$$

$$\begin{aligned} a_k &= \int_{-1}^1 f(x) \cos k\pi x dx \\ &= \int_{-1}^0 x \cos k\pi x dx + \int_0^{\frac{1}{2}} 1 \cdot \cos k\pi x dx \\ &\quad + \int_{\frac{1}{2}}^1 (-1) \cos k\pi x dx \\ &= \left[\frac{1}{k^2 \pi^2} \cos k\pi x + \frac{x}{k\pi} \sin k\pi x \right]_{-1}^0 + \frac{1}{k\pi} \sin k\pi x \Big|_0^{\frac{1}{2}} \\ &\quad - \frac{1}{k\pi} \sin k\pi x \Big|_{\frac{1}{2}}^1 \\ &= \frac{1}{k^2 \pi^2} [1 - (-1)^k] + \frac{1}{k\pi} \sin \frac{k\pi}{2} + \frac{1}{k\pi} \sin \frac{k\pi}{2} \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{k^2 \pi^2} \left[1 - (-1)^k \right] + \frac{2}{k\pi} \sin \frac{k\pi}{2}, \\
b_k &= \int_{-1}^1 f(x) \sin k\pi x dx \\
&= \int_{-1}^0 x \sin k\pi x dx + \int_0^{\frac{1}{2}} 1 \cdot \sin k\pi x dx \\
&\quad + \int_{\frac{1}{2}}^1 (-1) \sin k\pi x dx \\
&= \left[-\frac{1}{k^2 \pi^2} \sin k\pi x - \frac{x}{k\pi} \cos k\pi x \right] \Big|_{-1}^0 - \frac{1}{k\pi} \cos k\pi x \Big|_0^{\frac{1}{2}} \\
&\quad + \frac{1}{k\pi} \cos k\pi x \Big|_{\frac{1}{2}}^1 \\
&= -\frac{1}{k\pi} \cos k\pi - \frac{1}{k\pi} \cos \frac{k\pi}{2} + \frac{1}{k\pi} + \frac{1}{k\pi} \cos k\pi \\
&\quad - \frac{1}{k\pi} \cos \frac{k\pi}{2} \\
&= \frac{1}{k\pi} - \frac{2}{k\pi} \cos \frac{k\pi}{2}, \\
\therefore f(x) &= -\frac{1}{4} + \sum_{k=1}^{\infty} \left\{ \left[\frac{1 - (-1)^k}{k^2 \pi^2} + \frac{2}{k\pi} \sin \frac{k\pi}{2} \right] \right. \\
&\quad \left. \times \cos k\pi x + \frac{1}{k\pi} \left(1 - 2 \cos \frac{k\pi}{2} \right) \sin k\pi x \right\}.
\end{aligned}$$

(5) 在 $(0, l)$ 这个周期上,

$$f(x) = \left(\cos \frac{\pi x}{l} \right) \left[1 - H \left(x - \frac{l}{2} \right) \right].$$

解: 首先分析一下函数 $f(x)$. 函数 $f(x)$ 表达式方括号内之函数 $1 - H \left(x - \frac{l}{2} \right)$ 可以看成是两个单位阶跃函数之叠加, 即

$$1 - H \left(x - \frac{l}{2} \right) = H(x) - H \left(x - \frac{l}{2} \right),$$

单位阶跃函数 $H(x)$ 的定义是

$$H(x) = \begin{cases} 0, & (x < 0), \\ 1, & (x > 0). \end{cases}$$

单位阶跃函数 $H(x - \frac{l}{2})$ 的定义则为

$$H(x - \frac{l}{2}) = \begin{cases} 0, & (x < \frac{l}{2}), \\ 1, & (x > \frac{l}{2}). \end{cases}$$

这样，上面二单位阶跃函数之差便表示了一个矩形脉冲，因此有

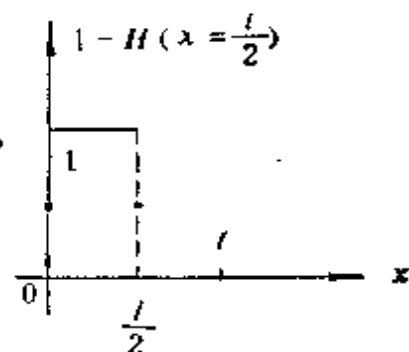
$$1 - H(x - \frac{l}{2}) = \begin{cases} 0, & (x < 0), \\ 1, & (0 < x < \frac{l}{2}), \\ 0, & (\frac{l}{2} < x), \end{cases}$$


图 6-8

从而可以得出

$$f(x) = \cos \frac{\pi x}{l} \left[1 - H(x - \frac{l}{2}) \right]$$

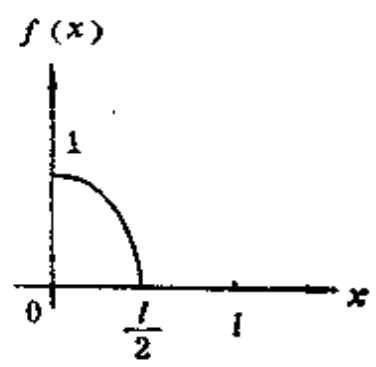
$$= \begin{cases} \cos \frac{\pi x}{l}, & (0 < x < \frac{l}{2}), \\ 0, & (\frac{l}{2} < x < l), \end{cases}$$


图 6-9

现将此函数展开成傅里叶级数，因周期为 l ，定义区间为 $(0, l)$ 。故傅里叶级数及其系数表达式为：

$$f(x) = a_0 + \sum_{n=1}^{\infty} \left(a_n \cos \frac{2n\pi}{l} x + b_n \sin \frac{2n\pi}{l} x \right),$$

计算傅里叶系数

$$\begin{aligned}
 a_0 &= \frac{1}{l} \int_0^l f(x) dx = \frac{1}{l} \left[\int_0^{\frac{l}{2}} \cos \frac{\pi x}{l} dx + \int_{\frac{l}{2}}^l 0 \cdot dx \right] \\
 &= \frac{1}{l} \int_0^{\frac{l}{2}} \cos \frac{\pi x}{l} dx = \frac{1}{l} \cdot \frac{l}{\pi} \sin \frac{\pi x}{l} \Big|_0^{\frac{l}{2}} = \frac{1}{\pi}, \\
 a_n &= \frac{2}{l} \left[\int_0^{\frac{l}{2}} \cos \frac{\pi x}{l} \cos \frac{2n\pi}{l} x dx + \int_{\frac{l}{2}}^l 0 \cdot \cos \frac{2n\pi}{l} x dx \right] \\
 &= \frac{2}{l} \int_0^{\frac{l}{2}} \cos \frac{\pi x}{l} \cos \frac{2n\pi}{l} x dx \\
 &= \frac{2}{l} \int_0^{\frac{l}{2}} \frac{1}{2} \left[\cos \left(\frac{\pi x}{l} + \frac{2n\pi}{l} x \right) \right. \\
 &\quad \left. + \cos \left(\frac{\pi x}{l} - \frac{2n\pi}{l} x \right) \right] dx \\
 &= \frac{1}{l} \left[\int_0^{\frac{l}{2}} \cos \frac{2n\pi + \pi}{l} x dx + \int_0^{\frac{l}{2}} \cos \frac{2n\pi - \pi}{l} x dx \right] \\
 &= \frac{1}{l} \frac{l}{2n\pi + \pi} \sin \frac{2n\pi + \pi}{l} x \Big|_0^{\frac{l}{2}} \\
 &\quad + \frac{1}{l} \cdot \frac{l}{2n\pi - \pi} \sin \frac{2n\pi - \pi}{l} x \Big|_0^{\frac{l}{2}} \\
 &= \frac{\cos n\pi}{(2n+1)\pi} - \frac{\cos n\pi}{(2n-1)\pi} = \cos n\pi \frac{-2}{(4n^2-1)\pi} \\
 &= (-1)^{n+1} \frac{2}{(4n^2-1)\pi}, \\
 b_n &= \frac{2}{l} \int_0^l f(x) \sin \frac{2n\pi}{l} x dx \\
 &= \frac{2}{l} \left[\int_0^{\frac{l}{2}} \cos \frac{\pi x}{l} \sin \frac{2n\pi}{l} x dx + \int_{\frac{l}{2}}^l 0 \cdot \sin \frac{2n\pi}{l} x dx \right]
 \end{aligned}$$

$$\begin{aligned}
&= \frac{2}{l} \int_0^{\frac{l}{2}} \cos \frac{\pi}{l} x \sin \frac{2n\pi}{l} x dx \\
&= \frac{2}{l} \int_0^{\frac{l}{2}} \frac{1}{2} \left[\sin \left(\frac{2n\pi}{l} x + \frac{\pi}{l} x \right) \right. \\
&\quad \left. + \sin \left(\frac{2n\pi}{l} x - \frac{\pi}{l} x \right) \right] dx \\
&= \frac{1}{l} \left[\int_0^{\frac{l}{2}} \sin \frac{2n\pi + \pi}{l} x dx + \int_0^{\frac{l}{2}} \sin \frac{2n\pi - \pi}{l} x dx \right] \\
&= -\frac{1}{l} \cdot \frac{l}{2n\pi + \pi} \cos \frac{2n\pi + \pi}{l} x \Big|_0^{\frac{l}{2}} \\
&\quad - \frac{1}{l} \cdot \frac{l}{2n\pi - \pi} \cos \frac{2n\pi - \pi}{l} x \Big|_0^{\frac{l}{2}} \\
&= \frac{1}{(2n+1)\pi} + \frac{1}{(2n-1)\pi} = \frac{4n}{(4n^2-1)\pi},
\end{aligned}$$

將上列傅里叶系数代入傅里叶级数表达式则得

$$\begin{aligned}
f(x) = \frac{1}{\pi} + \sum_{n=1}^{\infty} \left[(-1)^{n+1} \frac{2}{(4n^2-1)\pi} \cos \frac{2n\pi}{l} x \right. \\
\left. + \frac{4n}{(4n^2-1)\pi} \sin \frac{2n\pi}{l} x \right].
\end{aligned}$$

(6) 在 $(-\pi, \pi)$ 这个周期上, $f(x) = x + x^2$, 又在本题答案中, 置 $x = \pi$, 由此验证 $1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots = \frac{\pi^2}{6}$.

解: $\because 2l = 2\pi, \therefore l = \pi, \quad f(x)$

所以 $f(x) = x^2 + x$ 可以展开为傅里叶级数

$$\begin{aligned}
a_0 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx \\
&= \frac{1}{2\pi} \int_{-\pi}^{\pi} (x^2 + x) dx
\end{aligned}$$

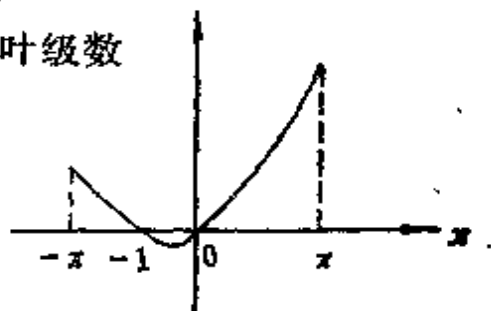


图 6-10

$$\begin{aligned}
&= \frac{1}{2\pi} \cdot \frac{x^3}{3} \Big|_{-\pi}^{\pi} + \frac{1}{2\pi} \cdot \frac{x^2}{2} \Big|_{-\pi}^{\pi} \\
&= \frac{1}{2\pi} \left(\frac{\pi^3}{3} - \frac{(-\pi)^3}{3} \right) = \frac{1}{3} \pi^2,
\end{aligned}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x^2 + x) \cos nx dx.$$

应用已知积分公式

$$\int x^2 \cos px dx = \frac{2x}{p^2} \cos px + \frac{p^2 x^2 - 2}{p^3} \sin px,$$

$$\int x \cos px dx = \frac{1}{p^2} \cos px + \frac{x}{p} \sin px,$$

得

$$\begin{aligned}
a_n &= \frac{1}{\pi} \left[\frac{2x}{n^2} \cos nx + \frac{n^2 x^2 - 2}{n^3} \sin nx \right]_{-\pi}^{\pi} \\
&\quad + \frac{1}{\pi} \left[\frac{1}{n^2} \cos nx + \frac{x}{n} \sin nx \right]_{-\pi}^{\pi} \\
&= \frac{1}{\pi} \cdot \frac{4\pi}{n^2} \cos n\pi = \frac{4}{n^2} (-1)^n.
\end{aligned}$$

应用已知积分公式:

$$\int x^2 \sin nx dx = \frac{2x}{n^2} \sin nx - \frac{n^2 x^2 - 2}{n^3} \cos nx,$$

$$\int x \sin nx dx = \frac{1}{n^2} \sin nx - \frac{x}{n} \cos nx,$$

$$\begin{aligned}
b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x^2 + x) \sin nx dx \\
&= \frac{1}{\pi} \left[\frac{2x}{n^2} \sin nx - \frac{n^2 x^2 - 2}{n^3} \cos nx \right]_{-\pi}^{\pi} \\
&\quad + \frac{1}{\pi} \left[\frac{1}{n^2} \sin nx - \frac{x}{n} \cos nx \right]_{-\pi}^{\pi} \\
&= -\frac{2}{n} \cos n\pi = \frac{2}{n} (-1)^{n+1}.
\end{aligned}$$

将傅里叶系数代入傅里叶级数表达式则得

$$f(x) = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \left[(-1)^n \frac{4}{n^2} \cos nx + (-1)^{n+1} \times \frac{2}{n} \sin nx \right],$$

在此答案中, 若置 $x = \pi$ 则有,

$$\begin{aligned} f(\pi) &= \frac{\pi^2}{3} + \sum_{n=1}^{\infty} (-1)^n \frac{4}{n^2} \cos n\pi \\ &= \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{1}{n^2}. \end{aligned}$$

在 $x = \pi$ 时, 是函数 $f(x)$ 有第一类间断点, 据狄里希里定理知, 此时函数值为

$$f(\pi) = \frac{1}{2} [\pi^2 + \pi + (-\pi)^2 + (-\pi)] = \pi^2,$$

将此结果代入上式则得

$$\frac{\pi^2}{6} = \sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots.$$

§ 25. 奇的和偶的周期函数

把下列函数 $f(x)$ 展开为傅里叶级数

(1) $f(x) = \cos^3 x$

[提示: 可按 (25·4) 和 (25·5) 展开。此外, 还可令 $t = e^{ix}$ 把 $f(x)$ 化为 t 的有理分式, 展开为幂级数, 然后再回到 x].

$$\begin{aligned} \text{解: } f(x) &= \cos^3 x = \left[\frac{e^{ix} + e^{-ix}}{2} \right]^3 \\ &= \frac{1}{8} [e^{i3x} + 3e^{ix} + 3e^{-ix} + e^{-i3x}] \end{aligned}$$

$$\begin{aligned}
&= \frac{3}{4} \cdot \frac{e^{ix} + e^{-ix}}{2} + \frac{1}{4} \cdot \frac{e^{i3x} + e^{-i3x}}{2} \\
&= \frac{3}{4} \cos x + \frac{1}{4} \cos 3x.
\end{aligned}$$

注：本题其实就是三倍角公式：

$$\cos 3x = 4\cos^3 x - 3\cos x,$$

$$\text{则 } f(x) = \cos 3x = \frac{3}{4} \cos x + \frac{1}{4} \cos 3x,$$

$$(2) f(x) = \frac{1-a^2}{1-2a\cos x+a^2}, (|a| < 1).$$

$$\text{解：令 } e^{ix} = t, \text{ 则 } \cos x = \frac{e^{ix} + e^{-ix}}{2} = \frac{t + \frac{1}{t}}{2},$$

$$f(x) = \frac{1-a^2}{1-2a\cos x+a^2} = \frac{1-a^2}{1-at-a \cdot \frac{1}{t} + a^2}$$

$$= \frac{1-a^2}{(a-t)(a-\frac{1}{t})} = \frac{t-a^2t}{(t-a)(1-at)}$$

$$= \frac{t-a+a(1-at)}{(t-a)(1-at)} = \frac{1}{1-at} + \frac{\frac{a}{t}}{1-\frac{a}{t}}$$

$$= \sum_{k=0}^{\infty} a^k t^k + \sum_{k=0}^{\infty} \left(\frac{a}{t}\right)^{k+1}$$

$$= 1 + \sum_{k=0}^{\infty} a^k t^k + \sum_{k=1}^{\infty} a^k \frac{1}{t^k},$$

$$\therefore f(x) = 1 + 2 \sum_{k=1}^{\infty} a^k \frac{t^k + t^{-k}}{2}$$

$$= 1 + 2 \sum_{k=1}^{\infty} a^k \cos Kx,$$

$$(3) f(x) = \frac{1 - a \cos x}{1 - 2a \cos x + a^2}, \quad (|a| < 1).$$

解: 令 $t = e^{ix}$, 则 $\cos x = \frac{t + \frac{1}{t}}{2}$,

$$\begin{aligned} f(x) &= \frac{1 - a \left(\frac{t}{2} + \frac{a}{2t} \right)}{(1 - at - a) \cdot \left(\frac{1}{t} + a^2 \right)} = \frac{1}{2} \frac{1 - at + 1 - \frac{a}{t}}{(a - t) \left(a - \frac{1}{t} \right)} \\ &= \frac{1}{2} \left[\frac{-t}{a - t} + \frac{-\frac{1}{t}}{a - \frac{1}{t}} \right] = \frac{1}{2} \left[-\frac{1}{1 - \frac{a}{t}} \right. \\ &\quad \left. + \frac{1}{1 - at} \right] \\ &= \sum_{k=0}^{\infty} a^k \frac{t^k + t^{-k}}{2} = \sum_{k=0}^{\infty} a^k \cos kx. \end{aligned}$$

$$(4) f(x) = \frac{a \sin x}{1 - 2a \cos x + a^2} \quad (|a| < 1).$$

解: 令 $e^{ix} = t$, 则 $\sin x = \frac{e^{ix} - e^{-ix}}{2i} = \frac{1}{2i} \left(t - \frac{1}{t} \right)$,

$$\begin{aligned} f(x) &= \frac{a}{2i} \cdot \frac{t - t^{-1}}{1 - \frac{a}{t} - at + a^2} \\ &= \frac{a}{2i} \cdot \frac{t - \frac{1}{t}}{(a - t) \left(a - \frac{1}{t} \right)} \\ &= \frac{1}{2i} \cdot \frac{1 - a \cdot \frac{1}{t} - (1 - at)}{\left(1 - \frac{a}{t} \right) (1 - at)} \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2i} \left[\frac{1}{1-at} - \frac{1}{1-\frac{a}{t}} \right] \\
&= \sum_{k=0}^{\infty} \frac{a^k}{2i} [t^k - t^{-k}] \\
&= \sum_{k=0}^{\infty} a^k \sin Kx \\
&= \sum_{k=1}^{\infty} a^k \sin Kx,
\end{aligned}$$

(5) 在 $[-\pi, \pi]$ 这个周期上, $f(x) = x^2$, 又在本题答案中, 令 $x=0$, 由此验证: $1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \cdots = \frac{\pi^2}{12}$.

解: 由于 $f(x) = x^2$ 是偶函数, 因而 $b_k = 0$, 展开式为如下形式:

$$\begin{aligned}
f(x) &= a_0 + \sum_{k=1}^{\infty} a_k \cos kx \\
a_0 &= \frac{1}{\pi} \int_0^{\pi} f(\xi) d\xi = \frac{1}{\pi} \int_0^{\pi} \xi^2 d\xi = \frac{1}{3\pi} \xi^3 \Big|_0^{\pi} = \frac{\pi^2}{3}.
\end{aligned}$$

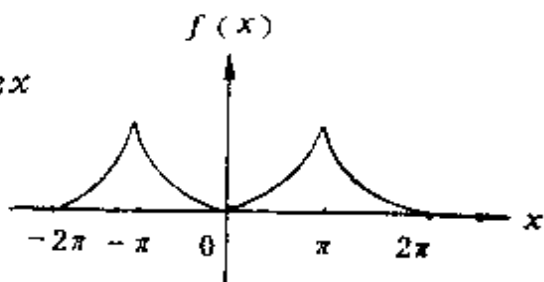


图 6-11

由: $\int x^2 \cos x dx = 2x \cos x + (x^2 - 2) \sin x$

$$\begin{aligned}
a_k &= \frac{2}{\pi} \int_0^{\pi} f(\xi) \cos k\xi d\xi = \frac{2}{\pi} \int_0^{\pi} \xi^2 \cos k\xi d\xi \\
&= \frac{2}{\pi k^3} \int_0^{\pi} (k\xi)^2 \cos k\xi d(k\xi) \\
&= \frac{2}{\pi k^3} \{ 2(k\xi) \cos k\xi + (k^2 \xi^2 - 2) \sin k\xi \} \Big|_0^{\pi} \\
&= \frac{2}{\pi k^3} \{ 2(k\pi) \cos k\pi + (k^2 \pi^2 - 2) \sin k\pi \} = \frac{4}{k^2} (-1)^k.
\end{aligned}$$

$$\therefore f(x) = \frac{\pi^2}{3} + 4 \sum_{k=1}^{\infty} \frac{(-1)^k}{k^2} \cos kx,$$

令 $x = 0$ 得

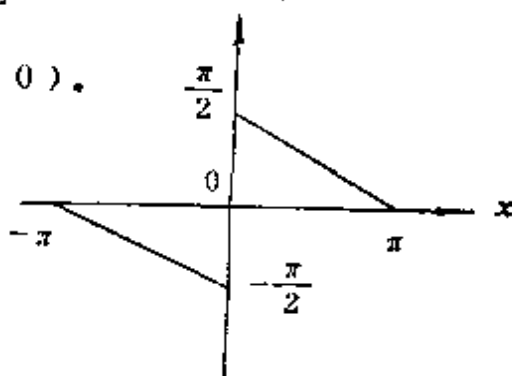
$$0 = \frac{\pi^2}{3} + 4 \left(-1 + \frac{1}{2^2} - \frac{1}{3^2} + \frac{1}{4^2} - \dots \right),$$

$$\text{即 } 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots = \frac{\pi^2}{12}.$$

(6) 在半个周期 $(-\pi, 0)$ 上, $f(x) = -(\pi + x)/2$; 在另外半个周期 $(0, \pi)$ 上, $f(x) = \frac{\pi - x}{2}$.

解:

$$f(x) = \begin{cases} \frac{-(\pi + x)}{2} & (-\pi, 0) \\ \frac{\pi - x}{2} & (0, \pi) \end{cases}$$



因为 $f(x)$ 是奇函数, 可以展开为傅里叶正弦级数.

$$f(x) = \sum_{k=1}^{\infty} b_k \sin kx,$$

图 6-12

$$\text{其中: } b_k = \frac{2}{\pi} \int_0^{\pi} \left(\frac{\pi - \xi}{2} \right) \sin k\xi d\xi$$

$$= \frac{2}{\pi} \int_0^{\pi} \frac{\pi}{2} \sin k\xi d\xi - \frac{2}{\pi} \int_0^{\pi} \frac{\xi}{2} \sin k\xi d\xi$$

$$= -\frac{1}{k} \cos k\xi \Big|_0^{\pi} - \frac{1}{\pi k^2} [\sin k\xi - k\xi \cos k\xi]_0^{\pi}$$

$$= \frac{1}{k},$$

$$\therefore f(x) = \sum_{k=1}^{\infty} \frac{1}{k} \sin kx.$$

(7) 在半个周期 $(-\pi, 0)$ 上, $f(x) = -\cos x$; 在另外半

个周期 $(0, \pi)$ 上, $f(x) = \cos x$.

$$\text{解: } f(x) = \begin{cases} -\cos x, & -\pi < x < 0, \\ \cos x, & 0 < x < \pi, \end{cases}$$

又 $2l = 2\pi$, $\therefore l = \pi$,

$\therefore f(x)$ 是奇函数, 所以
 $f(x)$ 可以展开为傅里叶正弦级数.

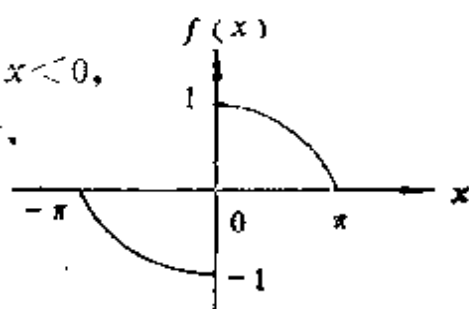


图 6-13

$$f(x) = \sum_{k=1}^{\infty} b_k \sin kx,$$

其中

$$\begin{aligned} b_k &= \frac{2}{\pi} \int_0^{\pi} \cos \xi \sin k\xi d\xi \\ &= \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} [\sin(k+1)\xi + \sin(k-1)\xi] d\xi \\ &= \frac{1}{\pi} \left[-\frac{\cos(k+1)\xi}{k+1} - \frac{\cos(k-1)\xi}{k-1} \right]_0^{\pi} \\ &= \frac{1}{\pi} \left[-\frac{\cos(k+1)\pi - 1}{k+1} - \frac{\cos(k-1)\pi - 1}{k-1} \right] \\ &= \frac{1}{\pi} \left[\frac{(-1)^{k+2} + 1}{k+1} + \frac{(-1)^k + 1}{k-1} \right] \\ &= \begin{cases} 0, & (k \text{ 为奇数但 } \neq 1), \\ \frac{4k}{\pi(k^2 - 1)}, & (k \text{ 为偶数}), \end{cases} \end{aligned}$$

$$\begin{aligned} b_1 &= \frac{1}{\pi} \int_0^{\pi} \frac{1}{2} \sin 2\xi d\xi = \frac{1}{2\pi} (-\cos 2\xi) \Big|_0^{\pi} \\ &= \frac{1}{2\pi} [1 - 1] = 0. \end{aligned}$$

$$\therefore f(x) = \frac{8}{\pi} \sum_{n=1}^{\infty} \frac{n}{4n^2 - 1} \sin 2nx.$$

(8) 在 $(-\pi, \pi)$ 这个周期上, $f(x) = \cos ax$, (a 非整数).

解：因为 $f(x)$ 是偶函数 $\therefore b_k = 0$,

$$f(x) = a_0 + \sum_{k=1}^{\infty} a_k \cos kx,$$

$$a_0 = -\frac{1}{2\pi} \int_{-\pi}^{\pi} \cos a\xi d\xi = -\frac{1}{2a\pi} \sin a\xi \Big|_{-\pi}^{\pi}$$

$$= \frac{\sin a\pi}{a\pi}.$$

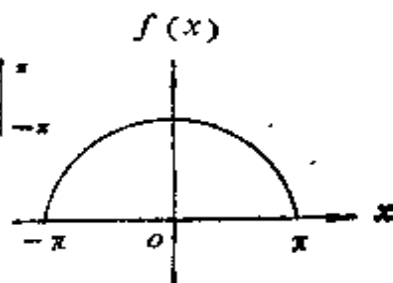


图 6-14

$$a_k = \frac{2}{\pi} \int_0^{\pi} \cos a\xi \cos k\xi d\xi$$

$$= \frac{1}{\pi} \int_0^{\pi} \cos(k+a)\xi d\xi + \frac{1}{\pi} \int_0^{\pi} \cos(k-a)\xi d\xi$$

$$= \frac{1}{\pi} \left[\frac{\sin(k+a)\xi}{k+a} + \frac{\sin(k-a)\xi}{k-a} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{\sin(k+a)\pi}{k+a} + \frac{\sin(k-a)\pi}{k-a} \right]$$

$$= \frac{1}{\pi} \cdot \frac{1}{k+a} \left[\sin k\pi \cos a\pi + \cos k\pi \sin a\pi \right]$$

$$+ \frac{1}{\pi} \cdot \frac{1}{k-a} \left[\sin k\pi \cos a\pi - \cos k\pi \sin a\pi \right]$$

$$= \frac{1}{\pi} \cos k\pi \sin a\pi \left[\frac{1}{k+a} - \frac{1}{k-a} \right]$$

$$= \frac{1}{\pi} (-1)^k \sin a\pi \cdot \frac{-2a}{k^2 - a^2}$$

$$= \frac{(-1)^{k+1}}{\pi} \sin a\pi \cdot \frac{2a}{k^2 - a^2},$$

$$\therefore f(x) = \frac{2\sin a\pi}{\pi} \left[\frac{1}{2a} + \sum_{k=1}^{\infty} \frac{a(-1)^{k+1}}{k^2 - a^2} \cos kx \right].$$

(9) 在 $(-\pi, \pi)$ 这个周期上, $f(x) = \sin ax$ (a 非整数).

解: $\because f(x)$ 是奇函数, $\therefore a_0 = 0, a_k = 0$,

$$\text{又 } 2l = 2\pi, \therefore l = \pi,$$

$$\begin{aligned} \therefore b_k &= \frac{2}{\pi} \int_0^{\pi} \sin a\xi \sin k\xi d\xi \\ &= -\frac{1}{\pi} \int_0^{\pi} \cos(k+a)\xi d\xi \\ &\quad + \frac{1}{\pi} \int_0^{\pi} \cos(k-a)\xi d\xi \\ &= -\frac{(-1)^{k+1} \sin a\pi}{\pi} - \frac{2k}{k^2 - a^2}, \end{aligned}$$

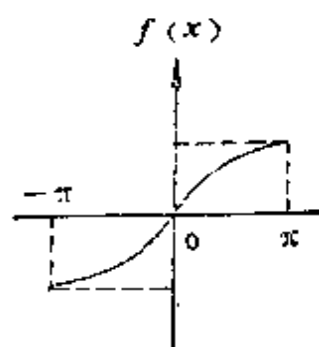


图 6-15

$$\therefore f(x) = \frac{2 \sin a\pi}{\pi} \sum_{k=1}^{\infty} \frac{k}{k^2 - a^2} (-1)^{k+1} \sin kx,$$

(10) 在 $(-\pi, \pi)$ 这个周期上, $f(x) = \operatorname{ch} ax$.

解: $f(x) = \operatorname{ch} ax = \frac{e^{ax} + e^{-ax}}{2}$, 是偶函数

$$\therefore b_k = 0,$$

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_0^{\pi} f(\xi) d\xi = \frac{1}{\pi} \int_0^{\pi} \frac{e^{a\xi} + e^{-a\xi}}{2} d\xi \\ &= \frac{1}{2\pi a} e^{a\xi} \Big|_0^{\pi} + \frac{1}{2\pi a} e^{-a\xi} \Big|_0^{\pi} \\ &= \frac{1}{2\pi a} e^{a\pi} + \frac{1}{2\pi a} e^{-a\pi} \\ &= \frac{1}{\pi a} \operatorname{sh} a\pi. \end{aligned}$$

$$\begin{aligned} a_k &= \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} (e^{a\xi} + e^{-a\xi}) \cos k\xi d\xi \\ &= \frac{1}{\pi} \int_0^{\pi} e^{a\xi} \cos k\xi d\xi + \frac{1}{\pi} \int_0^{\pi} e^{-a\xi} \cos k\xi d\xi \\ &= \left[\frac{e^{a\xi}}{\pi} \cdot \frac{(a \cos k\xi + k \sin k\xi)}{a^2 + k^2} + \frac{e^{-a\xi}}{\pi} \cdot \frac{(-a \cos k\xi + k \sin k\xi)}{a^2 + k^2} \right]_0^{\pi}. \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{\pi(a^2 + k^2)} \left[e^{a\pi} (a \cos k\pi + k \sin k\pi) \right. \\
&\quad \left. + e^{-a\pi} (-a \cos k\pi + k \sin k\pi) \right] \\
&\quad - \frac{1}{\pi(a^2 + k^2)} \left[(a + 0) + (-a + 0) \right] \\
&= \frac{a}{\pi(a^2 + k^2)} \left[(e^{a\pi} - e^{-a\pi}) \cos k\pi \right] \\
&= \frac{2a \operatorname{sh} a\pi}{\pi(a^2 + k^2)} (-1)^k,
\end{aligned}$$

$$\therefore f(x) = \frac{2 \operatorname{sh} a\pi}{\pi} \left[\frac{1}{2a} + a \sum_{k=1}^{\infty} \frac{(-1)^k \cos kx}{a^2 + k^2} \right].$$

$$\text{注: } \int e^{ax} \cos kx dx = \frac{e^{ax} (a \cos kx + k \sin kx)}{a^2 + k^2}.$$

(11) 在 $(-\pi, \pi)$ 这个周期上, $f(x) = \operatorname{sh} ax$,

解: $f(x) = \operatorname{sh} ax = \frac{e^{ax} - e^{-ax}}{2}$ 是奇函数,

$$\begin{aligned}
b_k &= \frac{2}{\pi} \int_0^{\pi} \frac{1}{2} (e^{ax} - e^{-ax}) \sin kx dx \\
&= \frac{1}{\pi} \int_0^{\pi} e^{ax} \sin kx dx - \frac{1}{\pi} \int_0^{\pi} e^{-ax} \sin kx dx \\
&= \left[\frac{1}{\pi} \frac{e^{ax} (a \sin kx - k \cos kx)}{a^2 + k^2} \right. \\
&\quad \left. - \frac{1}{\pi} \frac{e^{-ax} (-a \sin kx - k \cos kx)}{a^2 + k^2} \right] \\
&= \frac{1}{\pi(a^2 + k^2)} \left[-ke^{a\pi} \cos k\pi + ke^{-a\pi} \cos k\pi \right] \\
&= \frac{2k \operatorname{sh} a\pi}{\pi(a^2 + k^2)} (-1)^{k+1}
\end{aligned}$$

$$\therefore f(x) = \frac{2 \operatorname{sh} a\pi}{\pi} \sum_{k=1}^{\infty} \frac{k(-1)^{k+1}}{a^2 + k^2} \sin kx.$$

注: $\int e^{ax} \sin kx dx = \frac{e^{ax}(a \sin kx - k \cos kx)}{a^2 + k^2}.$

(12) 在半个周期 $(0, \frac{l}{2})$ 上, $f(x) = \sin \frac{\pi x}{l}$; 在另外半个周期 $(\frac{l}{2}, l)$ 上, $f(x) = -\sin \frac{\pi x}{l}$.

解: 在边界上, $f(0) = 0$,
 $f(l) = 0$, 因此用正弦
 级数展开

$$f(x) = \sum_{k=1}^{\infty} b_k \sin \frac{2k\pi}{l} x,$$

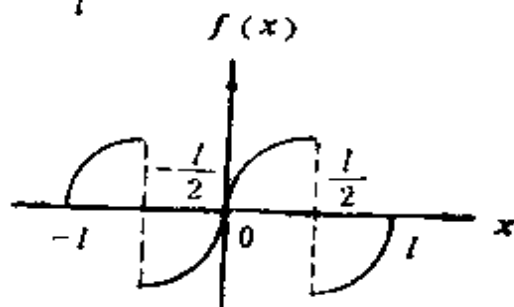


图 6-16

$$\begin{aligned} b_k &= \frac{2}{l} \left[\int_0^{\frac{l}{2}} \sin \frac{\pi \xi}{l} \sin \frac{2k\pi \xi}{l} d\xi - \int_{\frac{l}{2}}^l \sin \frac{\pi \xi}{l} \sin \frac{2k\pi \xi}{l} d\xi \right] \\ &= \frac{1}{l} \left[\int_0^{\frac{l}{2}} \cos \frac{(2k-1)\pi \xi}{l} d\xi - \int_0^{\frac{l}{2}} \cos \frac{(2k+1)\pi \xi}{l} d\xi \right] \\ &= \frac{1}{l} \left[\int_{\frac{l}{2}}^l \cos \frac{(2k-1)\pi \xi}{l} d\xi - \int_{\frac{l}{2}}^l \cos \frac{(2k+1)\pi \xi}{l} d\xi \right] \\ &= \frac{1}{l} \left[\frac{l}{(2k-1)\pi} \sin \frac{(2k-1)\pi}{l} \xi \Big|_{\frac{l}{2}}^l - \frac{l}{(2k+1)\pi} \sin \frac{(2k+1)\pi}{l} \xi \Big|_{\frac{l}{2}}^l \right. \\ &\quad \left. - \frac{l}{(2k-1)\pi} \sin \frac{(2k+1)\pi}{l} \xi \Big|_{\frac{l}{2}}^l + \frac{l}{(2k+1)\pi} \sin \frac{(2k+1)\pi}{l} \xi \Big|_{\frac{l}{2}}^l \right] \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{(2k-1)\pi} \sin \frac{(2k-1)}{2} \pi - \frac{1}{(2k+1)\pi} \sin \frac{2k+1}{2} \pi \\
&\quad - \frac{1}{(2k-1)\pi} \sin (2k-1)\pi + \frac{1}{(2k-1)\pi} \sin \frac{(2k-1)}{2} \pi \\
&\quad + \frac{1}{(2k+1)\pi} \sin (2k+1)\pi - \frac{1}{(2k+1)\pi} \sin \frac{(2k+1)}{2} \pi \\
&= \frac{2}{(2k-1)\pi} \sin \frac{2k-1}{2} \pi - \frac{2}{(2k+1)\pi} \sin \frac{2k+1}{2} \pi, \\
b_k &= \frac{2}{(2k-1)\pi} (-1)^{k+1} + \frac{2}{(2k+1)\pi} (-1)^{k+1} \\
&= \frac{2}{\pi} \frac{4k}{4k^2-1} (-1)^{k+1}, \\
\therefore f(x) &= \sum_{k=1}^{\infty} \frac{8}{\pi} \frac{k(-1)^{k+1}}{4k^2-1} \sin \frac{2k\pi x}{l}.
\end{aligned}$$

(13) 在 $(-\pi, \pi)$ 这个区间上,

$$f(x) = \begin{cases} \cos x, & \left(-\frac{\pi}{2} < x < \frac{\pi}{2}\right), \\ 0, & \left(-\pi < x < -\frac{\pi}{2}, \frac{\pi}{2} < x < \pi\right). \end{cases}$$

解: $f(x)$ 在 $(-\pi, \pi)$ 这个区间是偶函数, 因此可展开为傅里叶余弦级数.

$$a_0 = \frac{1}{\pi} \int_0^{\frac{\pi}{2}} \cos \xi d\xi = \frac{1}{\pi} \sin \xi \Big|_0^{\frac{\pi}{2}} = \frac{1}{\pi}.$$

$$\begin{aligned}
a_1 &= \frac{2}{\pi} \int_0^{\frac{\pi}{2}} \cos^2 \xi d\xi \\
&= \frac{1}{\pi} \int_0^{\frac{\pi}{2}} (1 + \cos 2\xi) d\xi \\
&= \frac{1}{\pi} \int_0^{\frac{\pi}{2}} d\xi + \frac{1}{\pi} \int_0^{\frac{\pi}{2}} \cos 2\xi d\xi
\end{aligned}$$

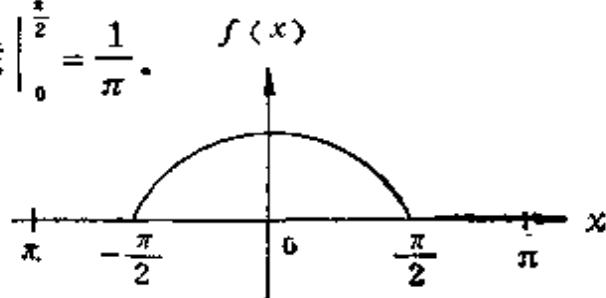


图 6-17

$$= \frac{1}{\pi} \xi \Big|_0^{\frac{\pi}{2}} + \frac{1}{\pi} \frac{1}{2} \sin 2\xi \Big|_0^{\frac{\pi}{2}} = \frac{1}{2}.$$

$$\begin{aligned} a_k &= \frac{2}{\pi} \int_0^{\frac{\pi}{2}} \cos \xi \cos k\xi d\xi \\ &= \frac{1}{\pi} \left[\int_0^{\frac{\pi}{2}} \cos (k+1) \xi d\xi + \int_0^{\frac{\pi}{2}} \cos (k-1) \xi d\xi \right] \\ &= \frac{1}{\pi (k+1)} \sin (k+1) \xi \Big|_0^{\frac{\pi}{2}} + \frac{1}{\pi (k-1)} \sin (k-1) \xi \Big|_0^{\frac{\pi}{2}} \\ &= \frac{1}{\pi} \frac{1}{(k+1)} \sin \frac{(k+1)\pi}{2} \\ &\quad + \frac{1}{\pi (k-1)} \sin \frac{(k-1)\pi}{2}, \end{aligned}$$

当 k 为奇数时 $a_k = 0$, 当 k 为偶数时, 则有

$$\begin{aligned} a_n &= a_{2n} = \frac{1}{\pi (2n+1)} \sin \frac{2n+1}{2} \pi \\ &\quad + \frac{1}{\pi (2n-1)} \sin \frac{2n-1}{2} \pi \\ &= \frac{(-1)^n}{\pi (2n+1)} + \frac{(-1)^{n+1}}{\pi (2n-1)} \\ &= \frac{1}{\pi} \left[\frac{-1}{2n+1} + \frac{1}{2n-1} \right] (-1)^{n+1} \\ &= \frac{1}{\pi} \frac{2}{(2n)^2 - 1} (-1)^{n+1}, \\ \therefore f(x) &= \frac{1}{\pi} + \frac{1}{2} \cos x + \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{4n^2 - 1} \cos 2nx. \end{aligned}$$

§ 26. 有限区间上的函数的傅里叶级数

1. 要求下列函数 $f(x)$ 在它的定义区间的边界上为零. 试根

据这个要求把 $f(x)$ 展开为傅里叶级数。

(1) $f(x) = \cos ax$, 定义在 $(0, \pi)$ 上。

解: 因为按题意, 在边界 $(0, \pi)$ 上, $f(0) = 0$ 和 $f(\pi) = 0$ 由此可知, 展开式中只有正弦项, 而无余弦项, 即 $a_n = 0$, 因而展开式可表为

$$f(x) = \sum_{k=1}^{\infty} b_k \sin kx,$$

其中
$$b_k = \frac{2}{\pi} \int_0^{\pi} \cos ax \sin kx dx.$$

应用三角公式 $2\sin\alpha\cos\beta = \sin(\alpha+\beta) + \sin(\alpha-\beta)$

可得 $2\cos ax \sin kx = \sin(k+a)x + \sin(k-a)x$

则
$$b_k = \frac{1}{\pi} \int_0^{\pi} [\sin(k+a)x + \sin(k-a)x] dx$$

$$= \frac{1}{\pi} \left[\frac{(-1)}{k+a} \cos(k+a)x \right]_0^{\pi} \\ + \frac{1}{\pi} \left[\frac{(-1)}{k-a} \cos(k-a)x \right]_0^{\pi}$$

$$= \frac{1}{\pi} [1 - \cos(k+a)\pi] \frac{1}{k+a} \\ + \frac{1}{\pi} \frac{1}{k-a} [1 - \cos(k-a)\pi]$$

$$= \frac{2k}{\pi(k^2 - a^2)} [1 + (-1)^{k+1} \cos a\pi],$$

$$\therefore f(x) = \frac{2}{\pi} \sum_{k=1}^{\infty} \frac{k}{k^2 - a^2} [1 + (-1)^{k+1} \cos a\pi] \sin kx.$$

(2) $f(x) = x^3$, 定义在 $(0, \pi)$ 上。

解:

因为按题意, 在边界上 $f(0) = 0$ 和 $f(\pi) = 0$, 可见展开式中没有余弦项, 即 $a_0 = 0$, $a_k = 0$, 仅有正弦项, 因而展开式可表示

为:

$$f(x) = \sum_{k=1}^{\infty} b_k \sin kx.$$

$$\begin{aligned} \text{其中 } b_k &= \frac{2}{\pi} \int_0^{\pi} f(\xi) \sin k\xi d\xi = \frac{2}{\pi} \int_0^{\pi} \xi^3 \sin k\xi d\xi \\ &= \frac{2}{\pi k^4} \int_0^{\pi} (k\xi)^3 \sin k\xi d(k\xi). \end{aligned}$$

利用公式 $\int x^3 \sin x dx = (3x^2 - 6) \sin - (x^3 - 6x) \cos x$ 代入上式, 则有

$$\begin{aligned} b_k &= \frac{2}{\pi k^4} \left\{ \left[3(k\xi)^2 - 6 \right] \sin k\xi - \left[(k\xi)^3 - 6(k\xi) \right] \cos k\xi \right\}_0^{\pi} \\ &= \frac{2}{\pi k^4} \left\{ - \left[(k\pi)^3 - 6(k\pi) \right] \cos k\pi - 0 \right\} \\ &= (-1)^k \left[\frac{12}{k^3} - \frac{2\pi^2}{k} \right] \end{aligned}$$

$$\text{即 } f(x) = \sum_{k=1}^{\infty} (-1)^k \left[\frac{12}{k^3} - \frac{2\pi^2}{k} \right] \sin kx.$$

请读者将本题和习题 2(2) 比较.

$$(3) \quad f(x) = a \left(1 - \frac{x}{l} \right), \text{ 定义在 } (0, l) \text{ 上.}$$

解: 因为按题意要求, $f(0) = 0$, $f(l) = 0$, 因此应将 $f(x)$ 作奇延拓, 然后展开为傅里叶正弦级数.

$$f(x) = \sum_{k=1}^{\infty} b_k \sin \frac{k\pi x}{l},$$

$$\begin{aligned} \text{其中, } b_k &= \frac{2}{l} \int_0^l f(\xi) \sin \frac{k\pi \xi}{l} d\xi \\ &= \frac{2}{l} \int_0^l a \left(1 - \frac{\xi}{l} \right) \sin \frac{k\pi \xi}{l} d\xi \end{aligned}$$

$$\begin{aligned}
&= \frac{2}{l} \int_0^l a \sin \frac{k\pi \xi}{l} d\xi - \frac{2}{l} \int_0^l \frac{a}{l} \xi \sin \frac{k\pi}{l} \xi d\xi \\
&= \frac{2}{l} - \frac{la}{k\pi} \int_0^l \sin \frac{k\pi \xi}{l} d\left(\frac{k\pi \xi}{l}\right) \\
&\quad - \frac{2a}{k^2 \pi^2} \int_0^l \left(\frac{k\pi}{l} \xi\right) \sin \frac{k\pi \xi}{l} d\left(\frac{k\pi \xi}{l}\right) \\
&= \frac{-2a}{k\pi} \cos \frac{k\pi \xi}{l} \Big|_0^l - \frac{2a}{k^2 \pi^2} \left[\sin \frac{k\pi \xi}{l} - \frac{k\pi \xi}{l} \cos \frac{k\pi \xi}{l} \right]_0^l \\
&= \frac{-2a}{k\pi} (\cos k\pi - 1) - \frac{2a}{k^2 \pi^2} [0 - k\pi \cos k\pi - 0 + 0] \\
&= \frac{2a}{k\pi} (1 - \cos k\pi) + \frac{2a}{k\pi} \cos k\pi = \frac{2a}{k\pi}.
\end{aligned}$$

$$\therefore f(x) = \frac{2a}{\pi} \sum_{k=1}^{\infty} \frac{1}{k} \sin \frac{k\pi}{l} x.$$

请将本题与习题 2、(3) 比较。

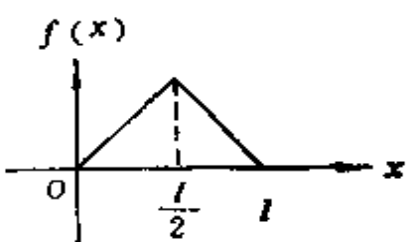
(4) 在 $\left(0, \frac{l}{2}\right)$ 上, $f(x) = x$; 在 $\left(\frac{l}{2}, l\right)$ 上, $f(x) = l - x$.

解: 按题意要求, 在边界上, $f(0) = 0$ 和 $f(l) = 0$, 因而展开式有下列形式:

$$(f(x)) = \sum_{k=1}^{\infty} b_k \sin \frac{k\pi x}{l}$$

$$\begin{aligned}
\text{其中 } b_k &= \frac{2}{l} \left[\int_0^{\frac{l}{2}} f(\xi) \sin \frac{k\pi}{l} \xi d\xi + \int_{\frac{l}{2}}^l f(\xi) \sin \frac{k\pi \xi}{l} d\xi \right] \\
&= \frac{2}{l} \left[\int_0^{\frac{l}{2}} \xi \sin \frac{k\pi \xi}{l} d\xi + \int_{\frac{l}{2}}^l (l - \xi) \sin \frac{k\pi \xi}{l} d\xi \right] \\
&= \frac{2l}{k^2 \pi^2} \int_0^{\frac{l}{2}} \left(\frac{k\pi \xi}{l}\right) \sin \frac{k\pi \xi}{l} d\left(\frac{k\pi \xi}{l}\right)
\end{aligned}$$

$$+ \int_{\frac{l}{2}}^l 2 \sin \frac{k\pi\xi}{l} d\xi - \frac{2l}{k^2\pi^2} \times \int_{\frac{l}{2}}^l \left(\frac{k\pi\xi}{l}\right) \sin \frac{k\pi\xi}{l} d\left(\frac{k\pi\xi}{l}\right)$$



$$= \frac{2l}{k^2\pi^2} \left[\sin \frac{k\pi\xi}{l} - \left(\frac{k\pi\xi}{l}\right) \cos \frac{k\pi\xi}{l} \right]_{\frac{l}{2}}^{\frac{l}{2}} \quad \text{图 6-18}$$

$$- \frac{2l}{k\pi} \cos \frac{k\pi\xi}{l} \Big|_{\frac{l}{2}}^l - \frac{2l}{k^2\pi^2} \left[\sin \frac{k\pi\xi}{l} - \left(\frac{k\pi\xi}{l}\right) \cos \frac{k\pi\xi}{l} \right]_{\frac{l}{2}}^l$$

$$= \frac{2l}{k^2\pi^2} \sin \frac{k\pi}{2} - \frac{l}{k\pi} \cos \frac{k\pi}{2} - \frac{2l}{k\pi} \cos k\pi$$

$$+ \frac{2l}{k\pi} \cos \frac{k\pi}{2} + \frac{2l}{k\pi} \cos k\pi$$

$$+ \frac{2l}{k^2\pi^2} \sin \frac{k\pi}{2} - \frac{l}{k\pi} \cos \frac{k\pi}{2}$$

$$= 2 \times \frac{2l}{k^2\pi^2} \sin \frac{k\pi}{2} = \frac{4l}{k^2\pi^2} \sin \frac{k\pi}{2}$$

$$= \begin{cases} 0, & (k = 2n), \\ (-1)^n \frac{4l}{(2n+1)^2\pi^2}, & (k = 2n+1), \end{cases}$$

$$\therefore f(x) = \sum_{n=0}^{\infty} \frac{4l}{(2n+1)^2\pi^2} (-1)^n \sin \frac{(2n+1)\pi}{l} x.$$

请将本题和习题 2(4) 比较

(5) $f(x) = 1$, 定义在 $(0, \pi)$ 上.

解: 因为要满足 $f(0) = 0$ 和 $f(\pi) = 0$, 则展开式中仅有正弦项.

$$\therefore f(x) = \sum_{k=1}^{\infty} b_k \sin kx,$$

$$\begin{aligned} \text{其中: } b_k &= \frac{2}{\pi} \int_0^{\pi} \sin k\xi d\xi = -\frac{2}{k\pi} \left[\cos k\xi \right]_0^{\pi} \\ &= \frac{2}{k\pi} [-\cos k\pi + 1] = \frac{2}{k\pi} [1 - \cos k\pi] \\ &= \begin{cases} 0, & (k=2n), \\ \frac{4}{\pi(2n+1)}, & (k=2n+1), \end{cases} \end{aligned}$$

$$\therefore f(x) = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{1}{2n+1} \sin(2n+1)x.$$

请读者把本题与习题 2(5) 比较.

2. 要求下列函数 $f(x)$ 的导数 $f'(x)$ 在函数定义区间的边界为零. 试根据这个要求把 $f(x)$ 展开为傅里叶级数.

(1) 在 $(0, \frac{l}{2})$ 上, $f(x) = \cos(\frac{\pi x}{l})$; 在 $(\frac{l}{2}, l)$ 上,

$f(x) = 0$.

解: 因为 $f'(0)$ 和 $f'(l) = 0$, 所以应将 $f(x)$ 展开成为傅里叶余弦级数, 其傅里叶系数.

$$\begin{aligned} a_0 &= \frac{1}{l} \int_0^{\frac{l}{2}} \cos \frac{\pi \xi}{l} d\xi = \frac{1}{\pi} \sin \frac{k\pi}{l} \xi \Big|_0^{\frac{l}{2}} \\ &= \frac{1}{\pi} \sin \frac{k\pi}{2} = \frac{1}{\pi}, \\ a_1 &= \frac{2}{l} \int_0^{\frac{l}{2}} \cos^2 \frac{\pi}{l} \xi d\xi = \frac{2}{l} \int_0^{\frac{l}{2}} \frac{1}{2} \left(1 + \cos \frac{2\pi}{l} \xi \right) d\xi \\ &= \frac{1}{l} \left[\xi + \frac{1}{\pi} \sin \frac{2\pi}{l} \xi \right]_0^{\frac{l}{2}} = \frac{1}{l} \left[\frac{l}{2} + \frac{1}{\pi} \sin \pi \right] \end{aligned}$$

$$= \frac{1}{2},$$

$$\begin{aligned} a_k &= \frac{2}{l} \int_0^{\frac{l}{2}} \cos \frac{\pi}{l} \xi \cos \frac{k\pi}{l} \xi d\xi \\ &= \frac{1}{l} \int_0^{\frac{l}{2}} \cos \frac{k+1}{l} \pi \xi d\xi + \frac{1}{l} \int_0^{\frac{l}{2}} \cos \frac{k-1}{l} \pi \xi d\xi \\ &= \left[\frac{1}{(k+1)\pi} \sin \frac{k+1}{l} \pi \xi \right. \\ &\quad \left. + \frac{1}{(k-1)\pi} \sin \frac{k-1}{l} \pi \xi \right]_0^{\frac{l}{2}} \\ &= \frac{1}{(k+1)\pi} \sin \frac{k+1}{2} \pi \\ &\quad + \frac{1}{(k-1)\pi} \sin \frac{k-1}{2} \pi \\ &= \begin{cases} 0, & (k=2n+1), \\ (-1)^{n+1} \frac{2}{(4n^2-1)\pi} & (k=2n). \end{cases} \end{aligned}$$

$$\begin{aligned} \therefore f(x) &= \frac{1}{\pi} + \frac{1}{2} \cos \frac{\pi x}{l} \\ &\quad + \frac{2}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{4n^2-1} \cos \frac{2n\pi x}{l}. \end{aligned}$$

(2) $f(x) = x^3$, 定义在 $(0, \pi)$ 上.

解: \because 题意要求 $f'(0) = 0$ 和 $f'(\pi) = 0$, 因而应将 $f(x)$ 展开为傅里叶余弦级数, 其傅里叶系数为

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_0^{\pi} \xi^3 d\xi = \frac{1}{\pi} \left[\frac{\xi^4}{4} \right]_0^{\pi} = \frac{\pi^3}{4}, \\ a_k &= \frac{2}{\pi} \int_0^{\pi} \xi^3 \cos k\xi d\xi = \frac{2}{\pi k^4} \int_0^{\pi} (k\xi)^3 \cos k\xi d(k\xi) \end{aligned}$$

$$\begin{aligned}
&= \frac{2}{\pi k^4} \left[(3k^2\xi^2 - 6) \cos k\xi + (k^2\xi^2 - 2) \sin k\xi \right]_0^{\pi} \\
&= \frac{2}{\pi k^4} \left[(3k^2\pi^2 - 6) \cos k\pi + (k^2\pi^2 - 2) \sin k\pi \right. \\
&\quad \left. - (-6) \cos 0 + (-2) \sin 0 \right] \\
&= \frac{2}{\pi k^4} \left[(3k^2\pi^2 - 6) \cos k\pi + 6 \right], \\
&= \begin{cases} \frac{6\pi}{k^2} (-1)^k, & (k \text{ 为偶数}), \\ -\frac{6\pi}{k^2} (-1)^k + \frac{24}{\pi k^4}, & (k \text{ 为奇数}), \end{cases}
\end{aligned}$$

如令 $k = 2n$, 则 $a_k = a_{2n} = \frac{3\pi}{2n^2}$,

$$k = 2n + 1 \text{ 则 } a_k = a_{2n+1} = \frac{24}{\pi(2n+1)^4} - \frac{6\pi}{(2n+1)^4},$$

$$\therefore f(x) = \frac{\pi^3}{4} + \sum_{k=1}^{\infty} a_k \cos kx,$$

请读者将本题和习题 1(2) 比较.

(3) $f(x) = a \left(1 - \frac{x}{l} \right)$, 定义在 $(0, l)$ 上.

解: 因在 $f'(0) = 0$ 和 $f'(l) = 0$, 所以应将 $f(x)$ 展开成余弦级数.

其系数:

$$\begin{aligned}
a_0 &= \frac{1}{l} \int_0^l a \left(1 - \frac{\xi}{l} \right) d\xi = \frac{a}{l} \int_0^l d\xi - \frac{a}{l^2} \int_0^l \xi d\xi \\
&= \frac{a}{2},
\end{aligned}$$

$$a_k = \frac{2}{l} \int_0^l a \left(1 - \frac{\xi}{l} \right) \cos \frac{k\pi}{l} \xi d\xi$$

$$\begin{aligned}
&= \frac{2}{l} \int_0^l a \cos \frac{k\pi}{l} \xi d\xi - \frac{2a}{l^2} \int_0^l \xi \cos \frac{k\pi}{l} \xi d\xi \\
&= \frac{2a}{l} \left[\frac{l}{k\pi} \sin \frac{k\pi}{l} \xi \right]_0^l - \frac{2a}{k^2 \pi^2} \left[\cos \frac{k\pi}{l} \xi - \frac{k\pi}{l} \xi \sin \frac{k\pi}{l} \xi \right]_0^l \\
&= -\frac{2a}{k^2 \pi^2} [\cos k\pi - k\pi \sin k\pi - \cos 0] \\
&= \frac{2a}{k^2 \pi^2} [1 - \cos k\pi] \\
&= \begin{cases} 0 & (k=2n), \\ \frac{4a}{\pi^2 (2n+1)^2} & (k=2n+1). \end{cases}
\end{aligned}$$

$$\therefore f(x) = \frac{a}{2} + \sum_{n=0}^{\infty} \frac{4a}{\pi^2 (2n+1)^2} \cos \frac{(2n+1)\pi}{l} x.$$

请读者将本题和习题 1(3) 比较.

(4) 在 $(0, \frac{l}{2})$ 上, $f(x) = x$; 在 $(\frac{l}{2}, l)$ 上, $f(x) = l - x$.

解: 按题意 $f(x)$ 的展开式为余弦级数:

其系数:

$$\begin{aligned}
a_0 &= \frac{1}{l} \int_0^{\frac{l}{2}} \xi d\xi + \frac{1}{l} \int_{\frac{l}{2}}^l (l - \xi) d\xi \\
&= \frac{1}{2l} \xi^2 \Big|_0^{\frac{l}{2}} + \xi \Big|_{\frac{l}{2}}^l - \frac{1}{2l} \xi^2 \Big|_{\frac{l}{2}}^l = \frac{l}{4}, \\
a_k &= \frac{2}{l} \left[\int_0^{\frac{l}{2}} \xi \cos \frac{k\pi \xi}{l} d\xi + \int_{\frac{l}{2}}^l (l - \xi) \cos \frac{k\pi \xi}{l} d\xi \right]
\end{aligned}$$

$$\begin{aligned}
&= \frac{2}{l} \left[\frac{l^2}{k^2 \pi^2} \int_0^1 \left(\frac{k\pi}{l} \xi \right) \cos \frac{k\pi \xi}{l} d \left(\frac{k\pi \xi}{l} \right) \right. \\
&\quad \left. + l \int_{\frac{l}{2}}^1 \cos \frac{k\pi \xi}{l} d\xi \right. \\
&\quad \left. - \int_{\frac{l}{2}}^1 \xi \cos \frac{k\pi \xi}{l} d\xi \right] \\
&= \frac{2l}{k^2 \pi^2} \left[\cos \frac{k\pi \xi}{l} + \left(\frac{k\pi \xi}{l} \right) \sin \frac{k\pi \xi}{l} \right]_{\frac{l}{2}}^1 \\
&\quad + \frac{2l^2}{lk\pi} \sin \frac{k\pi \xi}{l} \Big|_{\frac{l}{2}}^1 - \frac{2}{l} \cdot \frac{l^2}{k^2 \pi^2} \left[\cos \frac{k\pi \xi}{l} \right. \\
&\quad \left. + \left(\frac{k\pi \xi}{l} \right) \sin \frac{k\pi \xi}{l} \right]_{\frac{l}{2}}^1 \\
&= \frac{2l}{k^2 \pi^2} \left[2 \cos \frac{k\pi}{2} - (1 + (-1)^k) \right] \\
&= \begin{cases} \frac{2l}{k^2 \pi^2} (2 \cos \frac{k\pi}{2} - 2) & (k \text{ 为偶数}), \\ 0 & (k \text{ 为奇数}). \end{cases} \\
&= \frac{4l}{\pi^2 (2n)^2} [(-1)^n - 1] \\
&= \begin{cases} 0 & (n \text{ 为偶数}), \\ -\frac{8l}{\pi^2 (2n)^2} & (n \text{ 为奇数}), \end{cases}
\end{aligned}$$

$$\therefore f(x) = \frac{l}{4} - \frac{8l}{\pi^2} \sum_{n=1,3,5,\dots}^{\infty} \frac{1}{(4n+2)^2} \sin \frac{(2n+2)\pi}{l} x.$$

请读者将本题和习题 1(4) 比较.

(5) $f(x) = 1$, 定义在 $(0, \pi)$ 上.

解: 因 $f'(0) = 0$, $f'(\pi) = 0$, 所以应将 $f(x)$ 展开为余弦

级数.

其系数

$$a_0 = \frac{1}{\pi} \int_0^{\pi} d\xi = \frac{1}{\pi} \xi \Big|_0^{\pi} = 1,$$

$$a_n = \frac{2}{\pi} \int_0^{\pi} f(\xi) \cos \frac{n\pi}{\pi} \xi d\xi = \frac{2}{\pi} \left(-\frac{1}{n} \right) \sin n\xi \Big|_0^{\pi} = 0,$$

$\therefore f(x) = 1$, 这是只有单项的傅里叶级数.

3. 在区间 $(0, l)$ 上定义了函数 $f(x) = x$. 试根据条件 $f'(0) = 0$, $f(l) = 0$, 把 $f(x)$ 展开为傅里叶级数.

解: 根据边界条件 $f'(0) = 0$ 应将函数 $f(x)$ 对区间 $(0, l)$ 的端点 $x = 0$ 作偶延拓, 又根据边界条件 $f(l) = 0$, 应将函数 $f(x)$ 对区间 $(0, l)$ 的端点 $x = l$ 作

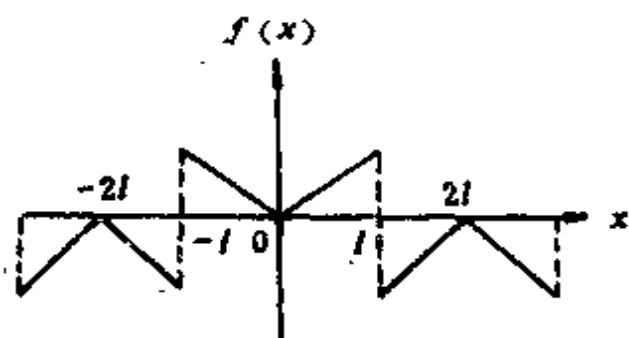


图 6-19

奇延拓, 延拓以后的函数是以 $4l$ 为周期的偶函数. 故展开式为

$$f(x) = a_0 + \sum_{k=1}^{\infty} a_k \cos \frac{k\pi x}{2l},$$

现在计算系数

$$\begin{aligned} a_0 &= \frac{1}{2l} \left[\int_0^l x dx + \int_l^{2l} (x-2l) dx \right] \\ &= \frac{1}{2l} \left[\frac{l^2}{2} + \frac{4l^2}{2} - \frac{l^2}{2} - 4l^2 + 2l^2 \right] = 0. \end{aligned}$$

$$\begin{aligned} a_k &= \frac{1}{l} \left[\int_0^l x \cos \frac{k\pi x}{2l} dx + \int_l^{2l} (x-2l) \cos \frac{k\pi x}{2l} dx \right] \\ &= \frac{1}{l} \int_0^l x \cos \frac{k\pi x}{2l} dx + \frac{1}{l} \int_l^{2l} (y-2l) \cos \frac{k\pi y}{2l} dy. \end{aligned}$$

在第二个积分中作代换 $x = 2l - y$ 即 $y = 2l - x$ 则

$$a_k = \frac{1}{l} \int_0^l x \cos \frac{k\pi}{2l} x dx + \frac{1}{l} \int_l^0 x \cos \left(k\pi - \frac{k\pi x}{2l} \right) dx$$

$$= \frac{1}{l} [1 - (-1)^k] \int_0^l x \cos \frac{k\pi x}{2l} dx,$$

而 $1 - (-1)^k = \begin{cases} 0, & (\text{如 } k = \text{偶数}), \\ 2, & (\text{如 } k = \text{奇数}), \end{cases}$

$$\text{又 } \frac{1}{l} \int_0^l x \cos \frac{k\pi x}{2l} dx = \frac{4l}{k^2 \pi^2} \left[\cos \frac{k\pi x}{2l} + \frac{k\pi x}{2l} \sin \frac{k\pi x}{2l} \right]_0^l$$

$$= \frac{4l}{k^2 \pi^2} \left[\cos \frac{k\pi}{2} - 1 + \frac{k\pi}{2} \sin \frac{k\pi}{2} \right],$$

而在 $k = 2n + 1$ 为奇数时, 则有

$$a_k = 2 \cdot \frac{1}{l} \int_0^l x \cos \frac{k\pi x}{2l} dx = -\frac{8l}{(2n+1)^2 \pi^2}$$

$$+ \frac{4l}{(2n+1)\pi} \frac{(-1)^n}{\pi},$$

$$\text{结果 } f(x) = \sum_{n=0}^{\infty} \left[\frac{(-1)^n 4l}{(2n+1)\pi} - \frac{8l}{(2n+1)^2 \pi^2} \right] \cos \frac{(2n+1)\pi}{2l} x.$$

4. 二元函数 $f(x, y) = xy$, 定义在区域 $-\pi < x < \pi$, $-\pi < y < \pi$ 上. 试根据边界条件 $f|_{x=-\pi} = f|_{x=\pi} = 0$ 把 f 对自变数 x 展为傅里叶级数. 这个级数的“系数”仍然是 y 的函数, 再根据边界条件 $f|_{y=-\pi} = f|_{y=\pi} = 0$ 把这个级数中的“系数”对自变数 y 展为傅里叶级数, 这叫做双重傅里叶级数.

解: 先把 $f(x, y)$ 就自变数 x 展开为傅里叶级数, 根据边界条件, 这傅里叶级数应是正弦级数.

$$f(x, y) = \sum_{k=1}^{\infty} b_k \sin kx = \sum_{k=1}^{\infty} b_k(y) \sin kx,$$

“系数” $b_k(y)$ 的计算如下:

$$\begin{aligned} b_k(y) &= \frac{2}{\pi} \int_0^{\pi} y x \sin kx dx = \frac{2y}{\pi} \left[\frac{1}{k^2} (\sin kx - kx \cos kx) \right]_0^{\pi} \\ &= \frac{2y}{k\pi} [-\pi \cos k\pi] = \frac{2y}{k} (-1)^{k+1}. \end{aligned}$$

再将 $b_k(y)$ 就自变数 y 展开傅里叶级数, 根据边界条件, 这里傅里叶级数应为正弦级数.

$$b_k(y) = \sum_{n=1}^{\infty} b_{kn} \sin ny,$$

系数 b_{kn} 的计算如下:

$$\begin{aligned} b_{kn} &= \frac{2(-1)^{k+1}}{k} \cdot \frac{2}{\pi} \int_0^{\pi} y \sin ny dy \\ &= \frac{2(-1)^{k+1}}{k} \cdot \frac{2(-1)^{n+1}}{n} = \frac{4(-1)^{k+n}}{kn}, \end{aligned}$$

结果
$$f(x, y) = \sum_{k=1}^{\infty} \sum_{n=1}^{\infty} \frac{4(-1)^{k+n}}{kn} \sin kx \sin ny.$$

§27. 复数形式的傅里叶级数

1. 矩形波 $f(x)$, 在 $\left(-\frac{T}{2}, \frac{T}{2}\right)$ 这个周期上可表为

$$f(x) = \begin{cases} 0, & \text{在 } \left(-\frac{T}{2}, -\frac{\tau}{2}\right) \text{ 上,} \\ H, & \text{在 } \left(-\frac{\tau}{2}, \frac{\tau}{2}\right) \text{ 上,} \\ 0, & \text{在 } \left(\frac{\tau}{2}, \frac{T}{2}\right) \text{ 上,} \end{cases}$$

试将它展开为复数形式的傅里叶级数.

解: $\because l = \frac{T}{2}$, 故

$$f(x) = \sum_{k=-\infty}^{\infty} c_k e^{i \frac{2k\pi}{T} x},$$

$$\text{其中 } C_0 = \frac{1}{2l} \int_{-l}^l f(x) dx = \frac{1}{2 \cdot \frac{T}{2}} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(x) dx$$

$$= \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} H dx = \frac{1}{T} H \tau.$$

$$C_k = \frac{1}{2l} \int_{-l}^l f(\xi) \left[e^{-i \frac{k\pi \xi}{l}} \right]^* d\xi$$

$$= \frac{1}{2 \cdot \frac{T}{2}} \int_{-\frac{T}{2}}^{\frac{T}{2}} H e^{-i \frac{2k\pi}{T} x} dx$$

$$= \frac{iH}{2\pi k} \left(-2i \sin \frac{k\pi \tau}{T} \right) = \frac{H}{\pi k} \sin \frac{k\pi \tau}{T} \quad (k \neq 0),$$

$$\therefore f(x) = \frac{H\tau}{T} + \left(\sum_{k=-\infty}^{-1} + \sum_{k=1}^{\infty} \right) \frac{H}{\pi k} \sin \frac{k\pi \tau}{T} \times e^{i \frac{2k\pi}{T} x}.$$

2. 锯齿波 $f(x)$ 在 $(0, T)$ 这个周期上可表为

$$f(x) = \frac{H}{T} x,$$

试把它展开为复数形式的傅里叶级数.

$$\text{解: } f(x) = \sum_{k=-\infty}^{\infty} C_k e^{i \frac{2k\pi}{T} x}, \quad \left(\because l = \frac{T}{2} \right),$$

$$C_0 = \frac{1}{T} \int_0^T f(x) dx = \frac{1}{T} \int_0^T \frac{1}{T} H x dx$$

$$= \frac{1}{T} \left. \frac{H}{T} \frac{x^2}{2} \right|_0^T = \frac{H}{2},$$

$$\begin{aligned} C_k &= \frac{1}{T} \int_0^T f(x) \left(e^{-i \frac{2k\pi}{T} x} \right)^* dx \\ &= \frac{1}{T} \int_0^T \frac{H}{T} x e^{-i \frac{2k\pi}{T} x} dx \\ &= \frac{H}{T^2} \left(-\frac{T}{-i2\pi k} \right)^2 e^{-i \frac{2\pi k}{T} x} \\ &\quad \times \left(-i \frac{2\pi k}{T} x - 1 \right) \Big|_0^T \\ &= \frac{H}{(-i2\pi k)^2} \left[e^{-i2\pi k} (-i2\pi k - 1) - (-1) \right] \\ &= \frac{H}{(-i2\pi k)^2} [(-i2\pi k - 1) + 1] = -\frac{H}{i2\pi k} \\ &= \frac{iH}{2\pi k}, \quad (k \neq 0), \end{aligned}$$

$$\therefore f(x) = \frac{H}{2} + \left(\sum_{k=-\infty}^{-1} + \sum_{k=1}^{\infty} \right) \frac{iH}{2\pi k} e^{i \frac{2\pi k}{T} x}.$$

3. 在实数形式的傅里叶级数24·7式中

$$\left[f(x) = a_0 + \sum_{k=1}^{\infty} \left(a_k \cos \frac{k\pi x}{l} + b_k \sin \frac{k\pi x}{l} \right) \right],$$

把 $\cos \frac{k\pi x}{l}$ 和 $\sin \frac{k\pi x}{l}$ 按欧勒公式用虚指数的指数函数

$e^{i \frac{k\pi x}{l}}$ 和 $e^{-i \frac{k\pi x}{l}}$ 表出, 验证实数形式的傅里叶级数(24·7).

就化为复数形式的傅里叶级数(27·2) [即 $f(x) =$

$$\sum_{k=-\infty}^{\infty} C_k e^{i \frac{k\pi x}{l}}] \text{ 而且 } C_k = \frac{a_k - ib_k}{2}, C_{-k} = \frac{1}{2}(a_k + ib_k), \text{ 其中 } k > 0.$$

$$\begin{aligned}
 \text{解: } f(x) &= a_0 + \sum_{k=1}^{\infty} \left(a_k \cos \frac{k\pi x}{l} + b_k \sin \frac{k\pi x}{l} \right) \\
 &= a_0 + \sum_{k=1}^{\infty} \left[\frac{a_k}{2} \left(e^{i \frac{k\pi x}{l}} + e^{-i \frac{k\pi x}{l}} \right) \right. \\
 &\quad \left. + \frac{b_k}{2i} \left(e^{i \frac{k\pi x}{l}} - e^{-i \frac{k\pi x}{l}} \right) \right] \\
 &= a_0 + \sum_{k=1}^{\infty} \left[\left(\frac{a_k - ib_k}{2} \right) e^{i \frac{k\pi x}{l}} \right. \\
 &\quad \left. + \left(\frac{a_k + ib_k}{2} \right) e^{-i \frac{k\pi x}{l}} \right],
 \end{aligned}$$

$$\text{令 } a_0 = C_0, \quad \frac{a_k - ib_k}{2} = C_k, \quad \frac{a_k + ib_k}{2} = C_{-k},$$

则实数形式的傅里叶级数便化成复数形式:

$$f(x) = C_0 + \sum_{k=1}^{\infty} \left(C_k e^{i \frac{k\pi x}{l}} + C_{-k} e^{-i \frac{k\pi x}{l}} \right).$$

令 $k = 0 \pm 1, \pm 2, \pm 3, \dots$ 则上式可化为统一的复数形式 (即27·2式):

$$f(x) = \sum_{k=-\infty}^{\infty} C_k e^{i \frac{k\pi x}{l}}, \quad \text{其中 } k = |k| = \text{正整数}.$$

从上述讨论可以看出 C_k 和 C_{-k} 的模正好是傅里叶级数展开式中 k 次谐波振幅的一半, 这是因为 k 次谐波

$$\begin{aligned}
 a_k \cos \frac{k\pi x}{l} + b_k \sin \frac{k\pi x}{l} &= \sqrt{a_k^2 + b_k^2} \sin \left(\frac{k\pi x}{l} \right. \\
 &\quad \left. + \arctg \frac{b_k}{a_k} \right) \\
 &= A_k \sin \left(\frac{k\pi x}{l} + \arctg \frac{b_k}{a_k} \right),
 \end{aligned}$$

其中 k 次谐波的振幅 $A_k = \sqrt{a_k^2 + b_k^2}$,

$$\text{而 } |C_k| = |C_{-k}| = \frac{1}{2} \sqrt{a_k^2 + b_k^2} = \frac{1}{2} A_k.$$

第七章 傅里叶积分

§28. 非周期函数的傅里叶积分

1. 把单个锯齿脉冲 $f(t)$ 展开为傅里叶积分.

$$f(t) = \begin{cases} 0, & (t < 0), \\ kt, & (0 < t < T), \\ 0, & (T < t). \end{cases} \quad f(x)$$

解: 因为 $f(t)$ 是无界空间中的非周期函数, 它的周期为 ∞ , 故可展开为傅里叶积分:

$$f(t) = \int_0^{\infty} A(\omega) \cos \omega t d\omega + \int_0^{\infty} B(\omega) \sin \omega t d\omega$$

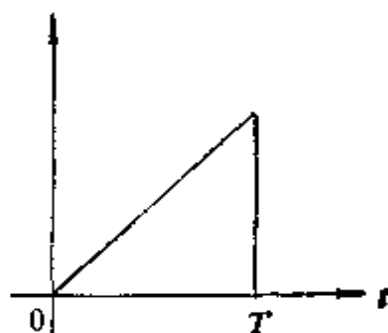


图 7-1

其中傅里叶变换 $A(\omega)$ 和 $B(\omega)$ 为:

$$\begin{aligned} A(\omega) &= \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \cos \omega x dx = \frac{1}{\pi} \int_0^T kt \cos \omega t dt \\ &= \frac{k}{\pi \omega^2} \int_0^T (\omega t) \cos \omega t d(\omega t) \\ &= \frac{k}{\pi \omega^2} \left[\cos \omega t + \omega t \sin \omega t \right]_0^T \\ &= \frac{k}{\pi \omega^2} [\cos \omega T + \omega T \sin \omega T - 1], \end{aligned}$$

$$B(\omega) = \frac{1}{\pi} \int_{-\infty}^{\infty} f(x) \sin \omega x dx = \frac{1}{\pi} \int_0^T kt \sin \omega t dt$$

$$\begin{aligned}
&= \frac{k}{\pi \omega^2} \left[\sin \omega t - \omega t \cos \omega t \right]_0^T \\
&= \frac{k}{\pi \omega^2} [\sin \omega T - \omega T \cos \omega T], \\
\therefore f(t) &= \frac{k}{\pi} \int_0^\infty \frac{1}{\omega^2} (\cos \omega T + \omega T \sin \omega T - 1) \cos \omega t d\omega \\
&\quad + \frac{k}{\pi} \int_0^\infty \frac{1}{\omega^2} (\sin \omega T - \omega T \cos \omega T) \sin \omega t d\omega.
\end{aligned}$$

2. 把振幅按双曲线衰减的振动函数 $f(t)$ 展开为傅里叶积分

$$f(t) = \frac{\sin \Omega t}{t}, \quad (\Omega \text{ 为常数}).$$

试拿本题的频谱跟图(38)比较, 又拿本题的 $f(t)$ 跟图(39)比较. 比较的结果说明什么问题?

解: 因 $\sin \Omega t$ 是奇函数, t 也是奇函数, 所以 $f(t)$ 是偶函数, 应展开为傅里叶余弦积分

$$f(t) = \int_0^\infty A(\omega) \cos \omega t d\omega,$$

其中 $A(\omega)$ 是 $f(t)$ 的傅里叶变换式, 按(28·6)式有

$$\begin{aligned}
A(\omega) &= \frac{1}{\pi} \int_{-\infty}^\infty f(\xi) \cos \omega \xi d\xi = \frac{2}{\pi} \int_0^\infty f(\xi) \cos \omega \xi d\xi \\
&= \frac{2}{\pi} \int_0^\infty \frac{1}{\xi} \sin \Omega \xi \cos \omega \xi d\xi \\
&= \frac{1}{\pi} \left[\int_0^\infty \frac{1}{\xi} \sin(\omega + \Omega) \xi d\xi \right. \\
&\quad \left. - \int_0^\infty \frac{1}{\xi} \sin(\omega - \Omega) \xi d\xi \right].
\end{aligned}$$

应用积分公式

$$\int_0^{\infty} \frac{\sin mx}{x} dx = \begin{cases} \frac{\pi}{2}, & (m > 0), \\ 0, & (m = 0), \\ -\frac{\pi}{2}, & (m < 0), \end{cases}$$

$$\text{得 } A(\omega) = \begin{cases} 0, & (\omega > \Omega), \\ \frac{1}{2}, & (\omega = \Omega), \\ 1, & (\omega < \Omega), \end{cases} = 1 - H(\omega - \Omega),$$

而 $f(t)$ 和 $A(\omega)$ 的图形如图 7-2。

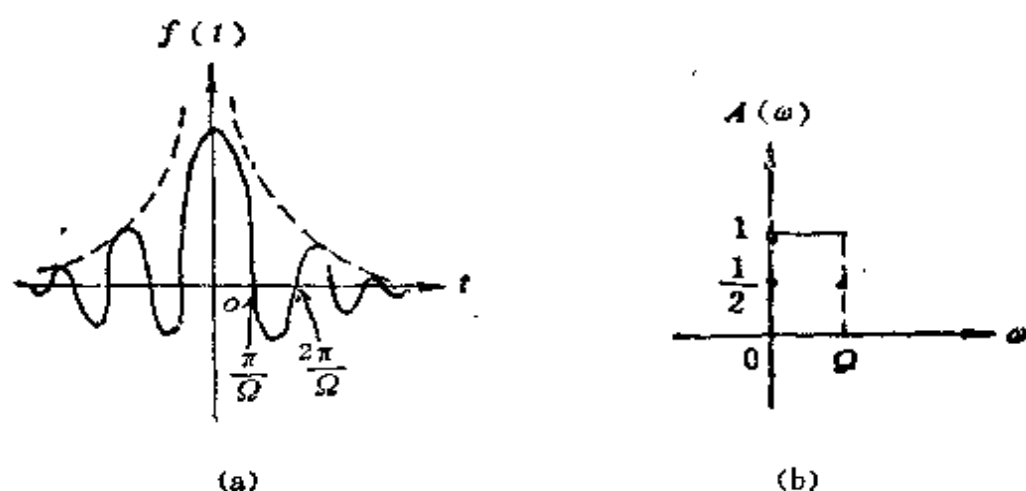
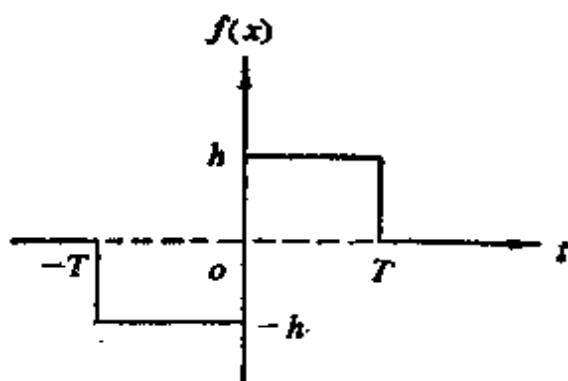


图 7-2

比较知，本题的 $f(t)$ 的图象同于图 (39) 的 $A(\omega)$ ，而本题的频谱 $A(\omega)$ 的图象则同于图 (39) 的 $f(t)$ ，这是由于公式 (28·10) 和 (28·11) 对变数 x 和 ω 对称的缘故，亦即如果不计及常数因子，其 $f(x)$ 和 $A(\omega)$ 互为傅里叶变换式，可以说 $A(\omega)$ 是 $f(x)$ 的傅里叶变换式，也可以说 $f(x)$ 是 $A(\omega)$ 的傅里叶变换式。

3. 把下列脉冲 $f(t)$ 展开为傅里叶积分，

$$f(t) = \begin{cases} 0, & (t < -T), \\ -h, & (-T < t < 0), \\ h, & (0 < t < T), \\ 0, & (T < t). \end{cases}$$



注意在半无界区间 $(0, \infty)$ 上, 本例题的 $f(t)$ 跟例 1 的 $f(t)$ 相同.

图 7-3

解: 因为 $f(t)$ 是奇函数, 所以展开为傅里叶正弦积分:

$$f(t) = \int_0^{\infty} B(\omega) \sin \omega t d\omega$$

其傅里叶变换为:

$$\begin{aligned} B(\omega) &= \frac{2}{\pi} \int_0^T h \sin \omega \xi d\xi = \frac{2}{\pi} \frac{h}{\omega} \int_0^T \sin \omega \xi d(\omega \xi) \\ &= \frac{2h}{\pi \omega} (-\cos \omega \xi) \Big|_0^T = \frac{2h}{\pi \omega} (1 - \cos \omega T). \end{aligned}$$

本题的图 7-3 和课本中的图 38 (第 134 页例 1) 的 $f(t)$ 在区间 $(0, \infty)$ 上, 是相同的, 只是本题属于奇函数, 而第 134 页的例 1 为偶函数.

4. $f(t)$ 是定义在半无界区间 $(0, \infty)$ 上的函数,

$$f(t) = \begin{cases} h, & (0 < t < T), \\ 0, & (T < t). \end{cases}$$

(1) 在边界条件 $f'(0) = 0$ 下把 $f(t)$ 展为傅里叶积分;

(2) 在边界条件 $f(0) = 0$ 下把 $f(t)$ 展为傅里叶积分.

解: (1) 要满足边界条件 $f'(0) = 0$, 必须将 $f(t)$ 展开为傅里叶余弦积分.

$$f(t) = \int_0^{\infty} A(\omega) \cos \omega t d\omega,$$

其中

$$\begin{aligned}
A(\omega) &= \frac{2}{\pi} \int_0^{\infty} f(\xi) \cos \omega \xi d\xi = \frac{2}{\pi} \int_0^T h \cos \omega \xi d\xi \\
&= \frac{2h}{\pi \omega} \sin \omega \xi \Big|_0^T = \frac{2h}{\pi \omega} \sin \omega T, \\
\therefore f(t) &= \int_0^{\infty} \frac{2h}{\pi \omega} \sin \omega T \cos \omega t d\omega \\
&= \frac{2h}{\pi} \int_0^{\infty} \frac{\sin \omega T \cos \omega t}{\omega} d\omega.
\end{aligned}$$

(2) 要满足边界条件 $f(0) = 0$, 必须将 $f(t)$ 展开为傅里叶正弦积分:

$$f(t) = \int_0^{\infty} B(\omega) \sin \omega t d\omega,$$

其中

$$\begin{aligned}
B(\omega) &= \frac{2}{\pi} \int_0^{\infty} f(\xi) \sin \omega \xi d\xi = \frac{2}{\pi} \int_0^T h \sin \omega \xi d\xi \\
&= \frac{2}{\pi} \frac{h}{\omega} (-\cos \omega \xi) \Big|_0^T = \frac{2h}{\omega \pi} (1 - \cos \omega T), \\
\therefore f(t) &= \frac{2h}{\pi} \int_0^{\infty} \frac{(1 - \cos \omega T) \sin \omega t}{\omega} d\omega.
\end{aligned}$$

5. 在边界条件 $f(0) = 0$ 下, 把定义在 $(0, \infty)$ 上的函数 $f(x) = e^{-\lambda x}$ 展开为傅里叶积分.

解: 要满足边界条件 $f(0) = 0$, 必须将 $f(x)$ 展开为傅里叶正弦积分:

$$f(x) = \int_0^{\infty} B(\omega) \sin \omega x d\omega,$$

其中

$$\begin{aligned}
B(\omega) &= \frac{2}{\pi} \int_0^{\infty} f(x) \sin \omega \xi d\xi = \frac{2}{\pi} \int_0^{\infty} e^{-\lambda \xi} \sin \omega \xi d\xi \\
&= -\frac{2}{\pi \omega} \int_0^{\infty} e^{-\lambda \xi} d(\cos \omega \xi)
\end{aligned}$$

$$\begin{aligned}
&= -\frac{2}{\pi\omega} e^{-\lambda\xi} \cos\omega\xi \Big|_0^\infty + \frac{2}{\pi\omega} \int_0^\infty \cos\omega\xi d e^{-\lambda\xi} \\
&= \frac{2}{\pi\omega} + \frac{2}{\pi\omega} \int_0^\infty \cos\omega\xi e^{-\lambda\xi} (-\lambda) d\xi \\
&= \frac{2}{\pi\omega} - \frac{2\lambda}{\pi\omega^2} \int_0^\infty e^{-\lambda\xi} d(\sin\omega\xi) \\
&= \frac{2}{\pi\omega} - \frac{2\lambda}{\pi\omega^2} e^{-\lambda\xi} \sin\omega\xi \Big|_0^\infty \\
&\quad + \frac{2\lambda}{\pi\omega^2} \int_0^\infty (-\lambda) e^{-\lambda\xi} \sin\omega\xi d\xi \\
&= \frac{2}{\pi\omega} - \frac{2\lambda^2}{\pi\omega^2} \int_0^\infty e^{-\lambda\xi} \sin\omega\xi d\xi.
\end{aligned}$$

把上式移项整理后得

$$\left(\frac{2}{\pi} + \frac{2\lambda^2}{\pi\omega^2}\right) \int_0^\infty e^{-\lambda\xi} \sin\omega\xi d\xi = \frac{2}{\pi\omega},$$

即
$$\int_0^\infty e^{-\lambda\xi} \sin\omega\xi d\xi = \frac{\frac{2}{\pi\omega}}{\frac{2}{\pi} + \frac{2\lambda^2}{\pi\omega^2}} = \frac{\omega}{\omega^2 + \lambda^2},$$

$$\therefore B(\omega) = \frac{2}{\pi} \int_0^\infty e^{-\lambda\xi} \sin\omega\xi d\xi = \frac{2}{\pi} \cdot \frac{\omega}{\omega^2 + \lambda^2},$$

故 $f(x)$ 的展开式为:

$$f(x) = \frac{2}{\pi} \int_0^\infty \frac{\omega}{\omega^2 + \lambda^2} \cos\omega x d\omega.$$

6. 在边界条件 $f'(0) = 0$ 下, 把定义在 $(0, \infty)$ 上的函数 $f(x) = 1 - H(x-a)$ 展为傅里叶积分.

解: 在边界条件 $f'(0) = 0$ 的要求下, $f(x)$ 必须展开为傅里叶余弦积分:

$$f(x) = \int_0^\infty A(\omega) \cos\omega x d\omega,$$

其中

$$\begin{aligned}
 A(\omega) &= \frac{2}{\pi} \int_0^{\infty} [1 - H(x-a)] \cos \omega x dx \\
 &= \frac{2}{\pi} \int_0^{\infty} \cos \omega x dx - \frac{2}{\pi} \int_0^{\infty} H(x-a) \cos \omega x dx \\
 &= \frac{2}{\pi} \int_0^a \cos \omega x dx + \frac{2}{\pi} \int_a^{\infty} \cos \omega x dx \\
 &\quad - \frac{2}{\pi} \int_a^{\infty} 1 \cdot \cos \omega x dx \\
 &= \frac{2}{\pi} \int_0^a \cos \omega x dx \\
 &= \frac{2}{\pi \omega} \sin \omega x \Big|_0^a = \frac{2}{\pi \omega} \sin \omega a,
 \end{aligned}$$

$$\begin{aligned}
 \therefore f(x) &= \int_0^{\infty} A(\omega) \cos \omega x d\omega \\
 &= \frac{2}{\pi} \int_0^{\infty} \frac{\sin \omega a}{\omega} \cos \omega x d\omega.
 \end{aligned}$$

7. 在实数形式的傅里叶积分(28·5)里, 把 $\cos \omega x$ 和 $\sin \omega x$ 按照欧勒公式用虚指数的指数函数 $e^{i\omega x}$ 和 $e^{-i\omega x}$ 表出, 验证实数形式的傅里叶积分(28·5)就化为复数形式的傅里叶积分(28·13)而且

$$C(\omega) = \frac{1}{2} [A(\omega) - iB(\omega)], \quad C(-\omega) = \frac{1}{2} [A(\omega) + iB(\omega)],$$

其中 $\omega > 0$.

证:

$$\begin{aligned}
 f(x) &= \int_0^{\infty} A(\omega) \cos \omega x d\omega + \int_0^{\infty} B(\omega) \sin \omega x d\omega \\
 &= \int_0^{\infty} \left[\frac{A(\omega)}{2} (e^{i\omega x} + e^{-i\omega x}) \right. \\
 &\quad \left. - \frac{i}{2} B(\omega) (e^{i\omega x} - e^{-i\omega x}) \right] d\omega
 \end{aligned}$$

$$\begin{aligned}
&= \int_0^{\infty} \frac{1}{2} [A(\omega) - iB(\omega)] e^{i\omega x} d\omega \\
&\quad + \int_0^{\infty} \frac{1}{2} [A(\omega) + iB(\omega)] e^{-i\omega x} d\omega \\
&= \int_0^{\infty} [C(\omega) e^{i\omega x} + C(-\omega) e^{-i\omega x}] d\omega \\
&= \int_{-\infty}^{\infty} C(\omega) e^{i\omega x} d\omega, \text{ 此即(28.13)式.}
\end{aligned}$$

8. 验证延迟定理、位移定理和卷积定理.

(1) 延迟定理: 如果 $f(x)$ 的傅里叶变换式是 $C(\omega)$ 则 $f(x-x_0)$ 的傅里叶变换式是 $C(\omega) e^{-i\omega x_0}$.

证: $f(x-x_0)$ 的傅里叶变换式是 $\frac{1}{2\pi} \int_{-\infty}^{\infty} f(x-x_0) e^{-i\omega x} dx$,

在上述积分中作代换 $x-x_0=\xi$ 即 $x=\xi+x_0$,

$$\begin{aligned}
\text{则 } f(x-x_0) \text{ 的傅里叶变换式} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi) e^{-i\omega\xi - i\omega x_0} d\xi \\
&= e^{-i\omega x_0} \cdot \frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi) e^{-i\omega\xi} d\xi \\
&= C(\omega) e^{-i\omega x_0}.
\end{aligned}$$

(2) 位移定理: 如果 $f(x)$ 的傅里叶变换式是 $C(\omega)$ 则 $e^{i\omega_0 x} f(x)$ 的变换式是 $C(\omega - \omega_0)$,

证: $e^{i\omega_0 x} f(x)$ 的傅里叶变换式是

$$\begin{aligned}
\frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{i\omega_0 x} e^{-i\omega x} dx &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{-i(\omega - \omega_0)x} dx \\
&= C(\omega - \omega_0).
\end{aligned}$$

(3) 卷积定理: 如果 $f_1(x)$ 和 $f_2(x)$ 的傅里叶变换式是 $C_1(\omega)$ 和 $C_2(\omega)$ 则

$$\int_{-\infty}^{\infty} f_1(\xi) f_2(x-\xi) d\xi \text{ 的傅里叶变换式是 } 2\pi C_1(\omega) C_2(\omega)$$

$$\begin{aligned} \text{证: } & \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\omega x} dx \int_{-\infty}^{\infty} f_1(\xi) f_2(x-\xi) d\xi \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} f_1(\xi) d\xi \int_{-\infty}^{\infty} f_2(x-\xi) e^{-i\omega x} dx. \end{aligned}$$

令 $x - \xi = t$, $dx = dt$, 则上式成为

$$\begin{aligned} & \frac{1}{2\pi} \int_{-\infty}^{\infty} f_1(\xi) d\xi \int_{-\infty}^{\infty} f_2(t) e^{-i(\xi+t)\omega} dt \\ &= 2\pi \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} f_1(\xi) e^{-i\omega\xi} d\xi \cdot \frac{1}{2\pi} \int_{-\infty}^{\infty} f_2(t) e^{-i\omega t} dt \right] \\ &= 2\pi C_1(\omega) \cdot C_2(\omega). \end{aligned}$$

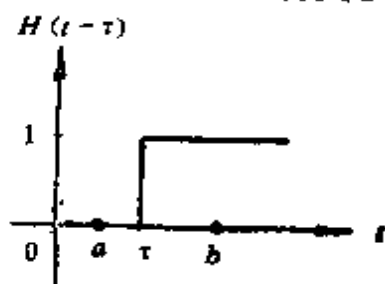
§29. δ 函数和它的傅里叶积分

1. 验证 $H'(t-\tau) = \delta(t-\tau)$, 求 $\delta(t-\tau)$ 的拉普拉斯变换像函数.

解: (1) 验证 $H'(t-\tau) = \delta(t-\tau)$

(i) 按照单位函数的定义

$$H(t-\tau) = \begin{cases} 0, & (t < \tau), \\ 1, & (t > \tau). \end{cases}$$



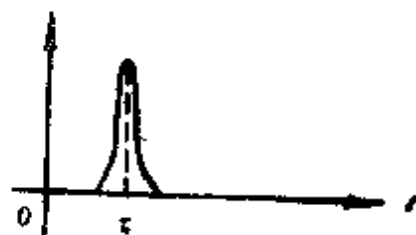
(a)

知当 $t > \tau$ 和 $t < \tau$, $H(t-\tau)$ 为常数, $H'(t-\tau)$

$$\therefore H'(t-\tau) = 0.$$

当 $t = \tau$ 时, $t = \tau$ 是 $H(t-\tau)$ 的第一类间断点.

一般取 $H(0) = \frac{1}{2}$, 则



(b)

图 7-4

$$\lim_{\Delta t \rightarrow +0} \frac{H(\Delta t) - H(0)}{\Delta t} = \lim_{\Delta t \rightarrow +0} \frac{1 - \frac{1}{2}}{\Delta t} = +\infty,$$

$$\lim_{\Delta t \rightarrow -0} \frac{H(\Delta t) - H(0)}{\Delta t} = \lim_{\Delta t \rightarrow -0} \frac{0 - \frac{1}{2}}{\Delta t} = +\infty,$$

$$\therefore H'(t-\tau) \Big|_{t=\tau} = \infty,$$

即

$$H'(t-\tau) = \begin{cases} 0, & (t \neq \tau), \\ \infty, & (t = \tau). \end{cases}$$

$$\begin{aligned} \text{(ii)} \quad \int_a^b H'(t-\tau) dt &= H(t-\tau) \Big|_a^b = H(b-\tau) - H(a-\tau) \\ &= \begin{cases} 0, & (a, b \text{ 都} < \tau \text{ 或都} > \tau), \\ 1, & (a < \tau < b), \end{cases} \end{aligned}$$

由 (i) 和 (ii) 知 $H'(t-\tau) = \delta(t-\tau)$.

(2) 求 $\delta(t-\tau)$ 的拉普拉斯变换象函数.

解: 方法1: 按照拉普拉斯变换的定义

$$\bar{\varphi}(p) = \int_0^{\infty} e^{-pt} \delta(t-\tau) dt = \begin{cases} 0, & (\tau < 0), \\ e^{-p\tau}, & (\tau \geq 0), \end{cases}$$

这是因为 $0 \leq t < \infty$, 当 $\tau < 0$ 时, $t-\tau > 0$,

此时 $\delta(t-\tau) = 0$, 因此 $\bar{\varphi}(p) = 0$.

而当 $\tau > 0$ 时, $0 \leq \tau < \infty$, 则根据 δ 函数的性质

$$\delta(t-\tau) \doteq \int_0^{\infty} e^{-pt} \delta(t-\tau) dt = e^{-pt} \Big|_{t=\tau} = e^{-p\tau}.$$

而当 $\tau = 0$ 时, 则有

$$\delta(t-\tau) = \delta(t) \doteq \int_0^{\infty} e^{-pt} \delta(t) dt = e^{-pt} \Big|_{t=0} = 1.$$

结果

$$\delta(t-\tau) \doteq \begin{cases} 0, & (\tau < 0), \\ e^{-p\tau}, & (\tau \geq 0), \end{cases}$$

$$\delta(t) \doteq 1.$$

$$\text{方法2: } \int_0^{\infty} e^{-pt} \delta(t-\tau) dt = \int_0^{\infty} e^{-pt} H'(t-\tau) dt$$

$$= e^{-pt} H(t-\tau) \Big|_{t=0}^{\infty} - \int_{\tau}^{\infty} -pe^{-pt} H(t-\tau) dt,$$

当 $\tau > 0$ 时, 上式可以写成

$$\begin{aligned} - \int_{\tau}^{\infty} -pe^{-pt} H(t-\tau) dt &= - \int_{\tau}^{\infty} -pe^{-pt} dt \\ &= -e^{-pt} \Big|_{\tau}^{\infty} = e^{-p\tau}. \end{aligned}$$

而当 $\tau < 0$ 时则 $\because H(t-\tau) = 1, H(-\tau) = 1,$

这时上式可写为

$$\begin{aligned} -1 - \int_0^{\infty} -pe^{-pt} dt &= -1 - e^{-pt} \Big|_0^{\infty} = 0, \\ \therefore \delta(t-\tau) &= e^{-p\tau} H(\tau). \end{aligned}$$

2. 验证 § 28 例 2 的频谱 $B(\omega)$ (图 41) 于 $N \rightarrow \infty$ 就成为 $A\delta(\omega - \omega_0) - A\delta(\omega + \omega_0)$, 阐明这结果的物理意义.

$$\begin{aligned} \text{解: } \because B(\omega) &= \frac{2A\omega_0}{\pi(\omega^2 - \omega_0^2)} \sin\left(\frac{\omega}{\omega_0} N 2\pi\right) \\ &= \frac{A}{\pi} \frac{\sin\left(\frac{\omega}{\omega_0} N 2\pi\right)}{\omega - \omega_0} \\ &\quad - \frac{A}{\pi} \frac{\sin\left(\frac{\omega}{\omega_0} N 2\pi\right)}{\omega + \omega_0} \\ &= \frac{A}{\pi} \frac{\sin\left[\frac{2\pi N}{\omega_0} (\omega - \omega_0)\right]}{\omega - \omega_0} \\ &\quad - \frac{A}{\pi} \frac{\sin\left[\frac{2\pi N}{\omega_0} (\omega + \omega_0)\right]}{\omega + \omega_0} \end{aligned}$$

当 $N \rightarrow \infty$ 时, 即 $\frac{2\pi N}{\omega_0} \rightarrow \infty$

这时有限的正弦波列，便成为无限的正弦波列，而

$$\begin{aligned} B(\omega) &= A \lim_{N \rightarrow \infty} \frac{1}{\pi} \frac{\sin \frac{N2\pi}{\omega_0} (\omega - \omega_0)}{\omega - \omega_0} \\ &\quad - A \lim_{N \rightarrow \infty} \frac{1}{\pi} \frac{\sin \frac{N2\pi}{\omega_0} (\omega_0 + \omega)}{\omega + \omega_0} \\ &= A\delta(\omega - \omega_0) - A\delta(\omega + \omega_0). \end{aligned}$$

$$\therefore \lim_{k \rightarrow \infty} \frac{1}{\pi} \frac{\sin kx}{x} = \delta(x),$$

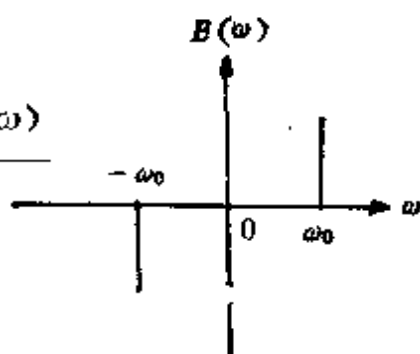


图 7-5

所以对于无限正弦波列，它的频谱成为两条线，一条位于 $\omega = \omega_0$ 处，另一条位于 $\omega = -\omega_0$ 处，振动成为单一圆频率 ω_0 的振动。

3. 把 $\delta(x)$ 展为实数形式的傅里叶积分。

解：

$\therefore \delta(x)$ 是偶函数，它的傅里叶积分可表示为：

$$\delta(x) = \int_0^{\infty} A(\omega) \cos \omega x d\omega,$$

而

$$\begin{aligned} A(\omega) &= \frac{1}{\pi} \int_{-\infty}^{\infty} \delta(x) \cos \omega x dx \\ &= \frac{1}{\pi} \cos(\omega \cdot 0) = \frac{1}{\pi}, \end{aligned}$$

$$\therefore \delta(x) = \frac{1}{\pi} \int_0^{\infty} \cos \omega x d\omega,$$

或

$$\begin{aligned} \delta(x) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{i\omega x} d\omega \\ &= \frac{1}{2\pi} \left[\int_{-\infty}^{\infty} \cos \omega x d\omega + i \int_{-\infty}^{\infty} \sin \omega x d\omega \right] \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \cos \omega x d\omega = \frac{1}{\pi} \int_0^{\infty} \cos \omega x d\omega. \end{aligned}$$