

第十一章 无穷级数

§ 11.1 常数项级数的概念和性质 内容概要

名称	主要内容
常数项级数	$\sum_{n=1}^{\infty} u_n \quad (u_n \text{ 为常数})$
常数项级数的收敛性	若 $s_n \xrightarrow{n \rightarrow \infty} s$, 则 $\sum_{n=1}^{\infty} u_n$ 收敛, (s_n : 前 n 项部分和)
常数项级数常用的性质	
	<p>1. $\sum_{n=0}^{\infty} u_n, \sum_{n=0}^{\infty} v_n$ 收敛 $\Rightarrow \sum_{n=0}^{\infty} (u_n \pm v_n)$ 收敛, 且 $\sum_{n=0}^{\infty} (u_n \pm v_n) = \sum_{n=0}^{\infty} u_n \pm \sum_{n=0}^{\infty} v_n$</p> <p>2. $k \neq 0$ 则 $\sum_{n=0}^{\infty} ku_n$ 与 $\sum_{n=0}^{\infty} u_n$ 同收同发</p> <p>3. $\sum_{n=1}^{\infty} u_n$ 加入有限项或去掉有限项, 不改变级数的敛散性.</p> <p>4. $\sum_{n=0}^{\infty} u_n$ 收敛 $\Rightarrow \lim_{n \rightarrow \infty} u_n = 0$ (收敛的必要条件)</p>
常用的结论	$\sum_{n=0}^{\infty} ar^n$ 当 $ r < 1$ 时收敛其和为 $\frac{a}{1-r}$, 当 $ r \geq 1$ 时发散.

例题分析

★1. 已给级数 $\sum_{n=1}^{\infty} \frac{1}{(2n-1)(2n+1)}$,

- 1) 写出此级数的前二项 u_1, u_2 ;
- 2) 计算部分和 s_1, s_2 ;
- 3) 计算第 n 项部分和 s_n ;
- 4) 用级数收敛性定义验证这个级数是收敛的, 并求其和.

知识点: 前 n 项部分和 s_n , 常数项级数的收敛性.

解: 1) $u_1 = \frac{1}{(2-1)(2+1)} = \frac{1}{1 \cdot 3}, u_2 = \frac{1}{(4-1)(4+1)} = \frac{1}{3 \cdot 5}$

2) $s_1 = u_1 = \frac{1}{3};$

$$s_2 = u_1 + u_2 = \frac{1}{3} + \frac{1}{3 \cdot 5} = \frac{1}{2} \left(1 - \frac{1}{3}\right) + \frac{1}{2} \left(\frac{1}{3} - \frac{1}{5}\right) = \frac{1}{2} \left(1 - \frac{1}{5}\right)$$

3) $\therefore u_n = \frac{1}{(2n-1)(2n+1)} = \frac{1}{2} \left(\frac{1}{2n-1} - \frac{1}{2n+1}\right)$

$$\therefore s_n = u_1 + u_2 + \cdots + u_n = \frac{1}{2} \left(1 - \frac{1}{3}\right) + \frac{1}{2} \left(\frac{1}{3} - \frac{1}{5}\right) + \cdots + \frac{1}{2} \left(\frac{1}{2n-1} - \frac{1}{2n+1}\right) = \frac{1}{2} \left(1 - \frac{1}{2n+1}\right)$$

4) $\therefore \lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{1}{2} \left(1 - \frac{1}{2n+1}\right) = \frac{1}{2}, \therefore \sum_{n=1}^{\infty} \frac{1}{(2n-1)(2n+1)}$ 收敛, 其和为 $s = \frac{1}{2}$.

★★★2. 求常数项级数 $\sum_{n=0}^{\infty} \frac{n+1}{a^n} \quad |a| > 1$ 之和.

知识点: 前 n 项部分和 s_n .

思路: $\therefore \sum_{n=0}^{\infty} \frac{n+1}{a^n} = \sum_{n=1}^{\infty} (n+1) \frac{1}{a^n} \quad \therefore$ 利用 $\sum_{n=0}^{\infty} ar^n = \frac{a}{1-r} \quad |r| < 1$

解: 令 $s_n = 1 + \frac{2}{a} + \frac{3}{a^2} + \cdots + \frac{n}{a^{n-1}} \quad |a| > 1$

则 $as_n = a + 2 + \frac{3}{a} + \cdots + \frac{n-1}{a^{n-3}} + \frac{n}{a^{n-2}}$

以上两式相减得 $(a-1)s_n = a + 1 + \frac{1}{a} + \frac{1}{a^2} \cdots + \frac{1}{a^{n-2}} - \frac{n}{a^{n-1}}$

即 $s_n = \frac{a}{a-1} + \frac{1}{a-1} \left(1 + \frac{1}{a} + \frac{1}{a^2} \cdots + \frac{1}{a^{n-2}} - \frac{n}{a^{n-1}}\right) = \frac{a}{a-1} + \frac{1}{a-1} \left(\frac{1 - \frac{1}{a^{n-1}}}{1 - \frac{1}{a}} - \frac{n}{a^{n-1}}\right)$

$\therefore \lim_{n \rightarrow \infty} s_n = \frac{a}{a-1} + \frac{1}{a-1} \left(\frac{1}{1 - \frac{1}{a}}\right) = \frac{a^2}{(a-1)^2}, \therefore \sum_{n=0}^{\infty} \frac{n+1}{a^n} = \frac{a^2}{(a-1)^2}, \quad |a| > 1.$

注: 利用等比级数 $\sum_{n=0}^{\infty} ar^n = \frac{a}{1-r} \quad |r| < 1$ 判别级数的收敛性及求 $\sum_{n=1}^{\infty} u_n$ 和是常用的方法.

★★★3. 设 $\sum_{n=1}^{\infty} u_n$ 收敛, 讨论下列级数的敛散性:

$$1) \sum_{n=1}^{\infty} (u_n + 0.0001); \quad 2) \sum_{n=1}^{\infty} u_{n+1000}; \quad 3) \sum_{n=1}^{\infty} \frac{1}{u_n}.$$

知识点: 常数项级数的收敛性.

思路: 利用常数项级数的性质.

解: 1) $\because \lim_{n \rightarrow \infty} (u_n + 0.0001) = \lim_{n \rightarrow \infty} u_n + 0.0001 = 0.0001 \neq 0$

$$\therefore \sum_{n=1}^{\infty} (u_n + 0.0001) \text{ 发散.}$$

注: $\lim_{n \rightarrow \infty} u_n \neq 0$, 则 $\sum_{n=1}^{\infty} u_n$ 发散是判别级数发散常用的方法.

2) \because 常数项级数的性质: $\sum_{n=1}^{\infty} u_n$ 加入有限项或去掉有限项, 不改变级数的敛散性.

$$\therefore \text{去掉 } \sum_{n=1}^{\infty} u_n \text{ 前 } 1000 \text{ 项得的级数 } \sum_{n=1}^{\infty} u_{n+1000} \text{ 仍收敛}$$

3) $\because \lim_{n \rightarrow \infty} \frac{1}{u_n} = \infty \neq 0, \therefore \sum_{n=1}^{\infty} \frac{1}{u_n}$ 发散.

课后习题全解

习题 11-1

1. 写出下列级数的前五项:

$$\star(1) \sum_{n=1}^{\infty} \frac{1+n}{1+n^2}$$

$$\star(2) \sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdots (2n-1)}{2 \cdot 4 \cdots 2n}$$

$$\star(3) \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{3^n}$$

$$\star(4) \sum_{n=1}^{\infty} \frac{n!}{n^n}$$

解: (1) $\frac{1+1}{1+1^2} + \frac{1+2}{1+2^2} + \frac{1+3}{1+3^2} + \frac{1+4}{1+4^2} + \frac{1+5}{1+5^2} + \cdots = 1 + \frac{3}{5} + \frac{2}{5} + \frac{5}{17} + \frac{3}{13} + \cdots$

(2) $\frac{1}{2} + \frac{3}{8} + \frac{15}{48} + \frac{105}{384} + \frac{1 \cdot 3 \cdot 5 \cdot 7 \cdot 9}{2 \cdot 4 \cdot 6 \cdot 8 \cdot 10} + \cdots$

(3) $\frac{1}{3} - \frac{1}{3^2} + \frac{1}{3^3} - \frac{1}{3^4} + \frac{1}{3^5} - \cdots$

(4) $1 + \frac{2!}{2^2} + \frac{3!}{3^3} + \frac{4!}{4^4} + \frac{5!}{5^5} + \cdots$

2. 写出下列级数的一般项:

$$\star(1) \frac{2}{1} - \frac{3}{2} + \frac{4}{3} - \frac{5}{4} + \frac{6}{5} - \frac{7}{6} + \cdots$$

$$\star(2) -\frac{3}{1} + \frac{4}{4} - \frac{5}{9} + \frac{6}{16} - \frac{7}{27} + \frac{8}{36} + \cdots$$

$$\star(3) \frac{\sqrt{x}}{2} + \frac{x}{2 \cdot 4} + \frac{x\sqrt{x}}{2 \cdot 4 \cdot 6} + \frac{x^2}{2 \cdot 4 \cdot 6 \cdot 8} + \cdots$$

$$\star(4) \frac{a^2}{3} - \frac{a^3}{5} + \frac{a^4}{7} - \frac{a^5}{9} + \cdots$$

$$\star\star(5) 1 + \frac{1}{2} + 3 + \frac{1}{4} + 5 + \frac{1}{6} + \dots$$

$$\star\star(6) \frac{2}{2}x + \frac{2^2}{5}x^2 + \frac{2^3}{10}x^3 + \frac{2^4}{17}x^4 + \dots$$

$$\text{解: (1) } u_n = (-1)^{n-1} \frac{n+1}{n} = (-1)^{n+1} \frac{n+1}{n} \quad (n=1,2,3\cdots).$$

$$(2) u_n = (-1)^n \frac{n+2}{n!} \quad (n=1,2,3\cdots).$$

$$(3) u_n = \frac{x^{\frac{n}{2}}}{2 \cdot 4 \cdot 6 \cdots (2n)} = \frac{x^{\frac{n}{2}}}{(2n)!!} \quad (n=1,2,3\cdots).$$

$$(4) u_n = (-1)^{n-1} \frac{a^{n+1}}{2n+1} = (-1)^{n+1} \frac{a^{n+1}}{2n+1} \quad (n=1,2,3\cdots).$$

$$(5) u_n = 2n - 1 + \frac{1}{2n} \quad (n=1,2,3\cdots).$$

$$(6) u_n = \frac{2^n}{n^2 + 1} x^n \quad (n=1,2,3\cdots).$$

3. 根据级数收敛与发散的定判定下列级数的收敛性:

$$\star\star(1) \sum_{n=1}^{\infty} (\sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n}); \quad \star(2) \frac{1}{1 \cdot 6} + \frac{1}{6 \cdot 11} + \dots + \frac{1}{(5n-4)(5n+1)} + \dots;$$

$$\star\star\star(3) \sin \frac{\pi}{6} + \sin \frac{2\pi}{6} + \sin \frac{3\pi}{6} \cdots + \sin \frac{n\pi}{6} + \dots.$$

$$\text{解: (1) } \because u_n = \sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n} = \frac{1}{\sqrt{n+2} + \sqrt{n+1}} - \frac{1}{\sqrt{n+1} + \sqrt{n}}.$$

$$\begin{aligned} \therefore s_n &= \left(\frac{1}{\sqrt{3} + \sqrt{2}} - \frac{1}{\sqrt{2} + \sqrt{1}} \right) + \left(\frac{1}{\sqrt{4} + \sqrt{3}} - \frac{1}{\sqrt{3} + \sqrt{2}} \right) + \dots \\ &\quad + \left(\frac{1}{\sqrt{n+2} + \sqrt{n+1}} - \frac{1}{\sqrt{n+1} + \sqrt{n}} \right) \\ &= \frac{1}{\sqrt{n+2} + \sqrt{n+1}} - \frac{1}{\sqrt{2} + \sqrt{1}} \end{aligned}$$

$$\text{所以 } \lim_{n \rightarrow \infty} s_n = -\frac{1}{\sqrt{2} + 1}, \text{原级数收敛.}$$

$$(2) \because u_n = \frac{1}{(5n-4)(5n+1)} = \frac{1}{5} \left(\frac{1}{5n-4} - \frac{1}{5n+1} \right).$$

$$\therefore s_n = \frac{1}{5} \left(1 - \frac{1}{6} \right) + \frac{1}{5} \left(\frac{1}{6} - \frac{1}{11} \right) + \dots + \frac{1}{5} \left(\frac{1}{5n-4} - \frac{1}{5n+1} \right) = \frac{1}{5} \left(1 - \frac{1}{5n+1} \right)$$

$$\text{所以 } \lim_{n \rightarrow \infty} s_n = \frac{1}{5}, \text{原级数收敛.}$$

$$\begin{aligned}
 (3) \quad s_n &= \sin \frac{\pi}{6} + \sin \frac{2\pi}{6} + \cdots + \sin \frac{n\pi}{6}, \\
 \therefore \sin \frac{k\pi}{6} &= \frac{1}{2\sin \frac{\pi}{12}} [\cos(2k-1)\frac{\pi}{12} - \cos(2k+1)\frac{\pi}{12}] \\
 \therefore s_n &= \frac{1}{2\sin \frac{\pi}{12}} [(\cos \frac{\pi}{12} - \cos \frac{3\pi}{12}) + (\cos \frac{3\pi}{12} - \cos \frac{5\pi}{12}) + \cdots \\
 &\quad + (\cos(2n-1)\frac{\pi}{12} - \cos(2n+1)\frac{\pi}{12})] \\
 &= \frac{1}{2\sin \frac{\pi}{12}} [\cos \frac{\pi}{12} - \cos(2n+1)\frac{\pi}{12}]
 \end{aligned}$$

所以 $\lim_{n \rightarrow \infty} s_n$ 不存在, 原级数发散.

$$\begin{aligned}
 \text{注: 另解: } \because u_{6k} &= \sin \frac{6k\pi}{6} = 0, u_{6k+3} = \sin \frac{(6k+3)\pi}{6} = 1 \\
 \therefore \lim_{k \rightarrow \infty} u_{6k} &= 0, \lim_{k \rightarrow \infty} u_{6k+3} = 1
 \end{aligned}$$

所以 $\lim_{n \rightarrow \infty} u_n$ 不存在, 原级数发散.

4. 判定下列级数的收敛性:

$$\star(1) -\frac{8}{9} + \frac{8^2}{9^2} - \frac{8^3}{9^3} + \cdots + (-1)^n \frac{8^n}{9^n} + \cdots \quad \star(2) \frac{1}{3} + \frac{1}{6} + \frac{1}{9} + \frac{1}{12} + \cdots + \frac{1}{3n} + \cdots$$

$$\star\star(3) \sum_{n=1}^{\infty} \frac{3n^n}{(1+n)^n} \quad \star\star(4) \sum_{n=1}^{\infty} n^2 \left(1 - \cos \frac{1}{n}\right)$$

$$\star\star(5) \sum_{n=1}^{\infty} \left(\frac{\ln^n 2}{2^n} + \frac{1}{3^n} \right); \quad \star\star(6) \sum_{n=1}^{\infty} \frac{n^{\frac{1}{n}}}{(n + \frac{1}{n})^n}$$

解: (1) 此为等比级数, 因公比 $q = -\frac{8}{9}$, 且 $|q| < 1$, 故此级数收敛于 $\frac{1}{1-q} = \frac{1}{1+\frac{8}{9}} = \frac{9}{17}$

(2) 级数的一般项: $u_n = \frac{1}{3} \cdot \frac{1}{n}$, 由调和级数 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散和级数的性质, 知题设级数发散.

(3) $\therefore \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{3n^n}{(1+n)^n} = \lim_{n \rightarrow \infty} \frac{3}{(1+\frac{1}{n})^n} = \frac{3}{e} \neq 0 \quad \therefore$ 原级数发散.

$$(4) \because \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} n^2 \left(1 - \cos \frac{1}{n}\right) = \lim_{n \rightarrow \infty} n^2 \frac{1}{2n^2} = \frac{1}{2} \neq 0, \therefore \text{原级数发散.}$$

$$(5) \because \sum_{n=1}^{\infty} \frac{\ln^n 2}{2^n}, \sum_{n=1}^{\infty} \frac{1}{3^n} \text{ 均为等比级数且公比分别为 } |q_1| = \frac{\ln 2}{2} < 1, |q_2| = \frac{1}{3} < 1$$

$$\therefore \sum_{n=1}^{\infty} \frac{\ln^n 2}{2^n}, \sum_{n=1}^{\infty} \frac{1}{3^n} \text{ 均收敛, 故原级数 } \sum_{n=1}^{\infty} \left(\frac{\ln^n 2}{2^n} + \frac{1}{3^n} \right) \text{ 收敛.}$$

$$(6) \because \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{n^{\frac{n+1}{n}}}{\left(n + \frac{1}{n}\right)^n} = \lim_{n \rightarrow \infty} \frac{n^{\frac{1}{n}}}{\left(1 + \frac{1}{n^2}\right)^n} = 1 \neq 0. \quad \therefore \text{原级数发散.}$$

★★5. 求级数 $\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)}$ 的和.

$$\text{解: } \because u_n = \frac{1}{n(n+1)(n+2)} = \frac{1}{2} \left(\frac{1}{n} - \frac{2}{n+1} + \frac{1}{n+2} \right).$$

$$\begin{aligned} \therefore s_n &= \frac{1}{2} \left(1 - \frac{2}{2} + \frac{1}{3} \right) + \frac{1}{2} \left(\frac{1}{2} - \frac{2}{3} + \frac{1}{4} \right) + \frac{1}{2} \left(\frac{1}{3} - \frac{2}{4} + \frac{1}{5} \right) + \cdots + \frac{1}{2} \left(\frac{1}{n} - \frac{2}{n+1} + \frac{1}{n+2} \right) \\ &= \frac{1}{2} \left(1 - \frac{2}{2} + \frac{1}{2} + \frac{1}{n+1} - \frac{2}{n+1} + \frac{1}{n+2} \right) = \frac{1}{2} \left(\frac{1}{2} - \frac{1}{n+1} + \frac{1}{n+2} \right) \end{aligned}$$

$$\therefore s = \lim_{n \rightarrow \infty} s_n = \frac{1}{4}$$

★★★6. 求常数项级数 $\sum_{n=1}^{\infty} \frac{n}{3^n}$ 之和.

$$\text{解: } \because s_n = \frac{1}{3} + \frac{2}{3^2} + \frac{3}{3^3} + \cdots + \frac{n}{3^n}, \quad 3s_n = 1 + \frac{2}{3} + \frac{3}{3^2} + \frac{4}{3^3} + \cdots + \frac{n}{3^{n-1}}$$

$$\therefore 2s_n = 1 + \frac{1}{3} + \frac{1}{3^2} + \cdots + \frac{1}{3^{n-1}} - \frac{n}{3^n} = \frac{1 - \frac{1}{3^n}}{1 - \frac{1}{3}} - \frac{n}{3^n} \quad (\text{上两式相减})$$

$$\therefore \sum_{n=1}^{\infty} \frac{n}{3^n} = \lim_{n \rightarrow \infty} s_n = \frac{1}{2} \lim_{n \rightarrow \infty} \left(\frac{1 - \frac{1}{3^n}}{1 - \frac{1}{3}} - \frac{n}{3^n} \right) = \frac{3}{4}.$$

★★7. 设级数 $\sum_{n=1}^{\infty} a_n$ 的前 n 项和为 $s_n = \frac{1}{n+1} + \cdots + \frac{1}{n+n}$, 求级数的一般项 a_n

及和 s .

解: $\because s_{n-1} = \frac{1}{n-1+1} + \cdots + \frac{1}{n-1+n-1}, \therefore a_n = s_n - s_{n-1} = \frac{1}{2n-1} + \frac{1}{2n} - \frac{1}{n}$

$$\text{且 } s = \lim_{n \rightarrow \infty} s_n = \lim_{n \rightarrow \infty} \frac{1}{n} \left[\frac{1}{1+\frac{1}{n}} + \cdots + \frac{1}{1+\frac{1}{n}} \right] = \int_0^1 \frac{1}{1+x} dx = \ln 2.$$

★★★★8. 利用柯西审敛原理判别下列级数的收敛性:

$$(1) \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}; \quad (2) \sum_{n=1}^{\infty} \frac{\sin nx}{2^n}; \quad (3) \sum_{n=1}^{\infty} \frac{1}{n} \cos \frac{1}{n}.$$

解: (1) 对于任意自然数 p , 因为

$$\begin{aligned} |u_{n+1} + u_{n+2} + \cdots + u_{n+p}| &= \left| \frac{(-1)^{n+2}}{n+1} + \frac{(-1)^{n+3}}{n+2} + \cdots + \frac{(-1)^{n+p+1}}{n+p} \right| \\ &\leq \left| \frac{1}{n+1} - \frac{1}{n+2} + \cdots + (-1)^{p-1} \frac{1}{n+p} \right| \\ &\leq \begin{cases} \frac{1}{n+1} - \left(\frac{1}{n+2} - \frac{1}{n+3} \right) - \left(\frac{1}{n+4} - \frac{1}{n+5} \right) - \cdots - \frac{1}{n+p} & (p \text{ 为偶数}) \\ \frac{1}{n+1} - \left(\frac{1}{n+2} - \frac{1}{n+3} \right) - \cdots - \left(\frac{1}{n+p-1} - \frac{1}{n+p} \right) & (p \text{ 为奇数}) \end{cases} \\ &< \frac{1}{n+1} \quad \left(\text{令 } \frac{1}{n+1} < \varepsilon, \text{ 解得 } n > \frac{1}{\varepsilon} - 1 \right) \end{aligned}$$

故 $\forall \varepsilon > 0$, 不妨设 $\varepsilon < 1, \exists N = \left[\frac{1}{\varepsilon} - 1 \right] > 0$, 当 $n > N$ 时, 对于任意自然数 p , 都有

$$|u_{n+1} + u_{n+2} + \cdots + u_{n+p}| < \frac{1}{n+1} < \varepsilon$$

由柯西审敛原理, 知所给级数收敛.

(2) 对于任意自然数 p , 因为

$$\begin{aligned} |u_{n+1} + u_{n+2} + \cdots + u_{n+p}| &\leq \left| \frac{\sin(n+1)x}{2^{n+1}} + \frac{\sin(n+2)x}{2^{n+2}} + \cdots + \frac{\sin(n+p)x}{2^{n+p}} \right| \\ &\leq \frac{\sin(n+1)x}{2^{n+1}} + \frac{\sin(n+2)x}{2^{n+2}} + \cdots + \frac{\sin(n+p)x}{2^{n+p}} \\ &= \frac{1}{2^n} \left(\frac{1}{2} + \frac{1}{2^2} + \cdots + \frac{1}{2^p} \right) = \frac{1}{2^n} \left(1 - \frac{1}{2^p} \right) < \frac{1}{2^n} \end{aligned}$$

故 $\forall \varepsilon > 0$, 不妨设 $\varepsilon < 1, \exists N = \left[\frac{-\ln \varepsilon}{\ln 2} \right] > 0$, 当 $n > N$ 时, 对于任意自然数 p , 都有

$$|u_{n+1} + u_{n+2} + \cdots + u_{n+p}| < \frac{1}{2^n} < \varepsilon$$

由柯西审敛原理, 知所给级数收敛.

(3) $\forall n$, 有 $\cos \frac{1}{n} < \cos \frac{1}{n+1}$, 因为

$$\begin{aligned}
& |u_{n+1} + u_{n+2} + \cdots + u_{n+n}| \\
&= \left| \frac{1}{n+1} \cos \frac{1}{n+1} + \frac{1}{n+2} \cos \frac{1}{n+2} + \cdots + \frac{1}{n+n} \cos \frac{1}{n+n} \right| \\
&\geq \left| \frac{1}{2n} \cos \frac{1}{n} + \frac{1}{2n} \cos \frac{1}{n} + \cdots + \frac{1}{2n} \cos \frac{1}{n} \right| \quad (n \text{ 项}) \\
&= \frac{1}{2} \cos \frac{1}{n} > \frac{1}{2} \cos \frac{1}{2} \quad (n > 2)
\end{aligned}$$

故取 $\varepsilon_0 = \frac{1}{2} \cos \frac{1}{2}$, 对于任意 $n \in N, \exists p = 2n$, 使得 $|u_{n+1} + u_{n+2} + \cdots + u_{n+p}| > \varepsilon_0$

由柯西审敛原理, 知所给级数发散.

提高题

1. 判定下列级数的收敛性:

$$\star\star 1) \sum_{n=1}^{\infty} \left(\frac{1}{5^n} + \frac{1}{n} \right);$$

$$\star\star 2) \sum_{n=1}^{\infty} \sqrt[n]{2} \cos(n\pi);$$

$$\star\star\star 3) \sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^{n^2} \cdot \frac{1}{e^n};$$

$$\star\star\star 4) \sum_{n=1}^{\infty} \frac{n!}{(n+1)^n} \cdot e^n.$$

解: 1) $\because \sum_{n=1}^{\infty} \frac{1}{5^n}$ 收敛, $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, $\therefore \sum_{n=1}^{\infty} \left(\frac{1}{5^n} + \frac{1}{n} \right)$ 发散.

2) $\because u_n = \sqrt[n]{2} \cos(n\pi) = (-1)^n \sqrt[n]{2}$

$$\therefore \lim_{n \rightarrow \infty} u_n \neq 0 \quad \therefore \sum_{n=1}^{\infty} \sqrt[n]{2} \cos(n\pi) \text{ 发散.}$$

3) $\because \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^{n^2} \cdot \frac{1}{e^n} = \lim_{x \rightarrow +\infty} \left(1 + \frac{1}{x}\right)^{x^2} \cdot \frac{1}{e^x} = \lim_{x \rightarrow +\infty} e^{x^2 \ln\left(1 + \frac{1}{x}\right) - x}$

$$\underline{\underline{t = \frac{1}{x}}} \quad e^{\lim_{t \rightarrow 0} \frac{\ln(1+t) - t}{t^2}} = e^{\lim_{t \rightarrow 0} \frac{\frac{1}{1+t} - 1}{2t}} = e^{\lim_{t \rightarrow 0} \frac{1}{2t} - 1} = e^{-\frac{1}{2}} \neq 0$$

$$\therefore \sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^{n^2} \cdot \frac{1}{e^n} \text{ 发散.}$$

$$4) \quad \therefore \frac{u_{n+1}}{u_n} = \frac{\frac{(n+1)!}{(n+2)^{n+1}} \cdot e^{n+1}}{\frac{n!}{(n+1)^n} \cdot e^n} = \frac{(n+1)^{n+1}}{(n+2)^{n+1}} \cdot e = \frac{1}{\left(1 + \frac{1}{n+1}\right)^{n+1}} \cdot e$$

由数列 $\left\{ \left(1 + \frac{1}{n}\right)^n \right\}$ 单调递增趋于 e 知: $\left(1 + \frac{1}{n}\right)^n < e$

$\therefore \frac{u_{n+1}}{u_n} > 1$ 即 $u_{n+1} > u_n > u_1$, $\lim_{n \rightarrow \infty} u_n \neq 0$, $\therefore \sum_{n=1}^{\infty} \frac{n!}{(n+1)^2} \cdot e^n$ 发散.

2. 求下列级数的和.

$$\star\star 1) \sum_{n=1}^{\infty} \frac{1}{9n^2 - 3n - 2}; \quad \star\star\star\star 2) \sum_{n=1}^{\infty} \arctan \frac{2}{8n^2 - 4n - 1}$$

解: 1) $\therefore u_n = \frac{1}{9n^2 - 3n - 2} = \frac{1}{3} \left(\frac{1}{3n-2} - \frac{1}{3n+1} \right)$.

$$\therefore s_n = \frac{1}{3} \left(1 - \frac{1}{4} \right) + \frac{1}{3} \left(\frac{1}{4} - \frac{1}{7} \right) + \cdots + \frac{1}{3} \left(\frac{1}{3n-2} - \frac{1}{3n+1} \right) = \frac{1}{3} \left(1 - \frac{1}{3n+1} \right)$$

$$\lim_{n \rightarrow \infty} s_n = \frac{1}{3}, \quad \therefore \sum_{n=1}^{\infty} \frac{1}{9n^2 - 3n - 2} = \frac{1}{3}.$$

$$2) \therefore u_n = \arctan \frac{2}{8n^2 - 4n - 1} = \arctan \frac{(4n+1) - (4n-3)}{1 + (4n-3)(4n+1)}$$

$$= \arctan(4n+1) - \arctan(4n-3)$$

$$\therefore s_n = [\arctan 5 - \arctan 1] + [\arctan 9 - \arctan 5] + \cdots + [\arctan(4n+1) - \arctan(4n-3)]$$

$$= \arctan(4n+1) - \arctan 1$$

$$\lim_{n \rightarrow \infty} s_n = \frac{\pi}{2} - \frac{\pi}{4} = \frac{\pi}{4}, \quad \therefore \sum_{n=1}^{\infty} \arctan \frac{2}{8n^2 - 4n - 1} = \frac{\pi}{4}.$$

§ 11.2 正项级数判别法

内容概要

名称	主要内容	
正项级数	$\sum_{n=1}^{\infty} u_n$ (u_n 为常数, $u_n \geq 0$)	
正项级数敛散性判别法		
1. 比较判别	一般形式	若当 $0 \leq u_n \leq C v_n$ (C 为大于的常数), 则 1) $\sum_{n=0}^{\infty} v_n$ 收敛 $\Rightarrow \sum_{n=0}^{\infty} u_n$ 收敛. 2) $\sum_{n=0}^{\infty} u_n$ 发散 $\Rightarrow \sum_{n=0}^{\infty} v_n$ 发散

法	极限形式	<p>若 $\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = l$, 则</p> <p>1) $0 < l < +\infty$, 这两级数同时收敛同时发散.</p> <p>2) $l = 0$, $\sum_{n=0}^{\infty} v_n$ 收敛 $\Rightarrow \sum_{n=0}^{\infty} u_n$ 收敛.</p> <p>3) $l = +\infty$, $\sum_{n=0}^{\infty} v_n$ 发散 $\Rightarrow \sum_{n=0}^{\infty} u_n$ 发散.</p>
2. 比值判别法		<p>$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \rho$, 则</p> <p>1) $\rho < 1$, 级数收敛; 2) $\rho > 1$, 级数发散; 3) $\rho = 1$, 本法失效.</p>
3. 根值判别法		<p>$\lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \rho$, 则</p> <p>1) $\rho < 1$, 级数收敛; 2) $\rho > 1$, 级数发散; 3) $\rho = 1$, 本法失效.</p>
4. 积分判别法		<p>若存在 $[1, \infty]$ 上单调减少的连续函数 $f(x)$, 使得 $u_n = f(n)$, 则</p> <p>1) $\sum_{n=0}^{\infty} u_n$ 收敛 $\Leftrightarrow \int_1^{+\infty} f(x)dx$ 收敛. 2) $\sum_{n=0}^{\infty} u_n$ 发散 $\Leftrightarrow \int_1^{+\infty} f(x)dx$ 发散.</p>
常用的结论		<p>$\sum_{n=0}^{\infty} ar^n$ 当 $r < 1$ 时收敛其和为 $\frac{a}{1-r}$, 当 $r \geq 1$ 时发散.</p> <p>p 级数 $\sum_{n=1}^{\infty} \frac{1}{n^p}$, $p > 1$ 时收敛, $p \leq 1$ 时发散</p>

例题分析

★1. 用比较判别法或极限判别法判别下列级数的收敛性:

$$1) \sum_{n=1}^{\infty} \frac{4n-1}{n+n^2}; \quad 2) \sum_{n=1}^{\infty} \frac{2+(-1)^n}{2^n}; \quad 3) \sum_{n=1}^{\infty} \tan \frac{\pi}{2^n}; \quad 4) \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \ln \frac{n+1}{n-1}.$$

知识点: 比较判别法.

思路: 比较判别法的特点: 先要初步估计一下被判级数的敛散性, 然后找一个已知敛散性级数与之对比。这就要求我们初步判断正确, 同时要掌握一些已知其敛散性的级数。常用的级数有两个:

等比级数 $\sum_{n=1}^{\infty} ar^{n-1}$, $|r| < 1$ 时收敛, $|r| \geq 1$ 时发散, p 级数 $\sum_{n=1}^{\infty} \frac{1}{n^p}$, $p > 1$ 时收敛, $p \leq 1$ 时发散.

解: 1) 分析: $\frac{4n-1}{n^2+n}$ 与 $\frac{1}{n}$ 当 $n \rightarrow \infty$ 时是同阶无穷小. 估计 $\sum_{n=1}^{\infty} \frac{4n-1}{n+n^2}$ 是发散的.

$$\therefore \lim_{n \rightarrow \infty} \frac{\frac{4n-1}{n^2+n}}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{4-\frac{1}{n}}{1+\frac{1}{n}} = 4$$

而 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, \therefore 由比较判别法知 $\sum_{n=1}^{\infty} \frac{4n-1}{n+n^2}$ 发散.

2) **分析:** 此题无法直接用比较判别法, 因 $u_n = \frac{2+(-1)^n}{2^n}$ 随 n 的增加而变化, 当 n 为奇数时等于 1,

当 n 为偶数时等于 3, 即分母不超过 3, 因此有 $\frac{2+(-1)^n}{2^n} \leq \frac{3}{2^n}$.

$$\therefore u_n = \frac{2+(-1)^n}{2^n} \leq \frac{3}{2^n}, \quad \text{而 } \sum_{n=1}^{\infty} \frac{3}{2^n} \text{ 收敛, } \therefore \text{由比较判别法知 } \sum_{n=1}^{\infty} \frac{2+(-1)^n}{2^n} \text{ 收敛}$$

3) **分析:** $\tan \frac{\pi}{2^n} \sim \frac{\pi}{2^n}$ ($n \rightarrow \infty$), 估计 $\sum_{n=1}^{\infty} \tan \frac{\pi}{2^n}$ 是收敛的.

$$\therefore \lim_{n \rightarrow \infty} \frac{\tan \frac{\pi}{2^n}}{\frac{\pi}{2^n}} = 1, \quad \text{而 } \sum_{n=1}^{\infty} \frac{\pi}{2^n} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} \tan \frac{\pi}{2^n} \text{ 收敛.}$$

4) **分析:** $\frac{1}{\sqrt{n}} \ln \frac{n+1}{n-1} = \frac{1}{\sqrt{n}} \ln \left(1 + \frac{2}{n-1}\right) \sim \frac{1}{\sqrt{n}} \cdot \frac{2}{n-1} \sim \frac{2}{n^{\frac{3}{2}}} \quad (n \rightarrow \infty)$

$$\therefore \lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n}} \ln \frac{n+1}{n-1}}{\frac{2}{n\sqrt{n}}} = \lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n}} \cdot \frac{2}{n-1}}{\frac{2}{n\sqrt{n}}} = 1, \quad \text{而 } \sum_{n=1}^{\infty} \frac{2}{n\sqrt{n}} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \ln \frac{n+1}{n-1} \text{ 收敛.}$$

小结: 比较判别法判断级数的敛散性, 一般可从等价无穷小量出发, 找一个已知敛散性的级数与之比较.

2. 用比值判别法判别下列级数的收敛性:

$$\star\star 1) \sum_{n=1}^{\infty} \frac{2^n n!}{n^n}; \quad \star 2) \sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{3^n \cdot n!}; \quad \star 3) \sum_{n=1}^{\infty} \frac{1}{n^2 (\sqrt{3}-1)^n}$$

$$\text{解: } 1) \therefore \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{2^{n+1}(n+1)!}{(n+1)^{n+1}}}{\frac{2^n n!}{n^n}} = \lim_{n \rightarrow \infty} \frac{2n^n}{(n+1)^n}$$

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

\therefore 由比值判别法知 $\sum_{n=1}^{\infty} \frac{2^n n!}{n^n}$ 收敛.

$$2) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{1 \cdot 3 \cdot 5 \cdots (2n+1)}{3^{n+1} \cdot (n+1)!} = \lim_{n \rightarrow \infty} \frac{2n+1}{n+1} \cdot \frac{1}{3} = \frac{2}{3} < 1$$

\therefore 由比值判别法知 $\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \cdots (2n-1)}{3^n \cdot n!}$ 收敛.

$$3) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{1}{(n+1)^2 (\sqrt{3}-1)^{n+1}}}{\frac{1}{n^2 (\sqrt{3}-1)^n}} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{3}-1} \cdot \left(\frac{n}{n+1} \right)^2 = \frac{1}{\sqrt{3}-1} > 1$$

\therefore 由比值判别法知 $\sum_{n=1}^{\infty} \frac{1}{n^2 (\sqrt{3}-1)^n}$ 发散.

小结: 通过上面 1)-3) 题, 当一般项 u_n 中含有 $a^n, n!$ 等, 或 u_{n+1} 与 u_n 有公因子时, 常用比值判别法.

3. 用根值判别法与积分判别法判别下列级数的收敛性:

$$\star 1) \sum_{n=1}^{\infty} \left(\arcsin \frac{1}{n} \right)^n; \quad \star 2) \sum_{n=1}^{\infty} \frac{1}{(n+1) \ln(n+1)}$$

$$\text{解: } 1) \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\left(\arcsin \frac{1}{n} \right)^n} = \lim_{n \rightarrow \infty} \arcsin \frac{1}{n} = 0 < 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \left(\arcsin \frac{1}{n} \right)^n$ 收敛.

2) 设 $f(x) = \frac{1}{(x+1) \ln(x+1)}$ 则显然 $f(x)$ 在 $x > 1$ 时非负且连续, 因

$$f'(x) = -\frac{\ln(x+1)+1}{[(x+1) \ln(x+1)]^2} < 0 \quad (x > 1)$$

故在 $x > 1$ 时 $f(x)$ 单调减少.

$$\therefore \int_1^{+\infty} \frac{1}{(x+1)\ln(x+1)} dx = \int_1^{+\infty} \frac{1}{\ln(x+1)} d\ln(x+1) = \ln(\ln(x+1)) \Big|_1^{+\infty} = \infty$$

\therefore 由积分判别法知 $\sum_{n=1}^{\infty} \frac{1}{(n+1)\ln(n+1)}$ 发散.

小结: 当一般项 u_n 中含有 a^n, n^n 等时, 常用根值判别法.

课后习题全解

习题 11-2

1. 用比较判别法或极限判别法判别下列级数的收敛性:

$$\star(1) \sum_{n=1}^{\infty} \frac{1}{na+b} (a>0, b>0); \quad \star(2) \sum_{n=1}^{\infty} \frac{1+n}{1+n^2}; \quad \star(3) \sum_{n=1}^{\infty} \sin \frac{\pi}{2^n};$$

$$\star(4) \sum_{n=1}^{\infty} \frac{1}{(n+1)(n+4)} \quad \star(5) \sum_{n=1}^{\infty} \frac{1}{n\sqrt{n+1}}; \quad \star(6) \sum_{n=1}^{\infty} \sin \frac{\pi}{2^n};$$

$$\star(7) \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \sin \frac{2}{\sqrt{n}} \quad \star\star(8) \sum_{n=1}^{\infty} \frac{1}{1+a^n} (a>0) \quad \star\star(9) \sum_{n=1}^{\infty} \frac{1}{\ln(1+n)}$$

解: (1) $u_n = \frac{1}{na+b} \sim \frac{1}{na}$

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1}{na+b} / \frac{1}{n} \right) = \lim_{n \rightarrow \infty} \frac{n}{na+b} = \frac{1}{a}, \text{ 而 } \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散, } \therefore \sum_{n=1}^{\infty} \frac{1}{na+b} \text{ 发散.}$$

(2) 法一: $u_n = \frac{1+n}{1+n^2} \sim \frac{1}{n}$,

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1+n}{1+n^2} / \frac{1}{n} \right) = \lim_{n \rightarrow \infty} \frac{n(1+n)}{1+n^2} = 1, \text{ 而 } \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散, } \therefore \sum_{n=1}^{\infty} \frac{1+n}{1+n^2} \text{ 发散.}$$

法二: $\therefore u_n = \frac{1+n}{1+n^2} > \frac{1+n}{n+n^2} = \frac{1}{n}$, 而 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, \therefore 由比较判别法知 $\sum_{n=1}^{\infty} \frac{1+n}{1+n^2}$ 发散.

(3) $u_n = \frac{1}{1+n^2}$, 与 p -级数 ($p=2$) 比较.

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1}{1+n^2} / \frac{1}{n^2} \right) = 1, \text{ 而 } \sum_{n=1}^{\infty} \frac{1}{n^2} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} \frac{1}{1+n^2} \text{ 收敛.}$$

(4) $u_n = \frac{1}{(n+1)(n+4)}$, 与 p -级数 ($p=2$) 比较.

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1}{(n+1)(n+4)} / \frac{1}{n^2} \right) = 1, \text{ 而 } \sum_{n=1}^{\infty} \frac{1}{n^2} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} \frac{1}{(n+1)(n+4)} \text{ 收敛.}$$

(5) $u_n = \frac{1}{n\sqrt{n+1}} \sim \frac{1}{\frac{3}{2}n^2}$, 与 p -级数 ($p = \frac{3}{2}$) 比较.

$$\because \lim_{n \rightarrow \infty} \left(\frac{1}{n\sqrt{n+1}} / \frac{1}{n^{3/2}} \right) = 1, \therefore \sum_{n=1}^{\infty} \frac{1}{n\sqrt{n+1}} \text{ 收敛.}$$

(6) $u_n = \sin \frac{\pi}{2^n} \sim \frac{\pi}{2^n}$, 与几何级数 $\sum_{n=1}^{\infty} \frac{\pi}{2^n}$ 比较.

$$\because \lim_{n \rightarrow \infty} \left(\sin \frac{\pi}{2^n} / \frac{\pi}{2^n} \right) = 1, \text{ 而 } \sum_{n=1}^{\infty} \frac{\pi}{2^n} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} \sin \frac{\pi}{2^n} \text{ 收敛.}$$

(7) $u_n = \frac{1}{\sqrt{n}} \sin \frac{2}{\sqrt{n}} \sim \frac{2}{n}$, 与调和级数比较.

$$\because \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{n}} \sin \frac{2}{\sqrt{n}} / \frac{1}{n} \right) = 2, \text{ 而 } \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散, } \therefore \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \sin \frac{2}{\sqrt{n}} \text{ 发散.}$$

$$(8) \because \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{1+a^n} = \begin{cases} 1 & a < 1; \\ \frac{1}{2} & a = 1; \\ 0 & a > 1; \end{cases}$$

$$\therefore \text{当 } a \leq 1 \text{ 时, } \sum_{n=1}^{\infty} \frac{1}{1+a^n} \text{ 发散. 当 } a > 1 \text{ 时, } \frac{1}{a} < 1, \text{ 这时 } u_n = \frac{1}{1+a^n} < \frac{1}{a^n}$$

$$\text{由几何级数 } \sum_{n=1}^{\infty} \frac{1}{a^n} (0 < \frac{1}{a} < 1) \text{ 收敛, 知 } \sum_{n=1}^{\infty} \frac{1}{1+a^n} \text{ 收敛.}$$

(9) 法一: $u_n = \frac{1}{\ln(1+n)}$, 与调和级数比较.

$$\because \lim_{n \rightarrow \infty} \left(\frac{1}{\ln(1+n)} / \frac{1}{n} \right) = \lim_{n \rightarrow \infty} \frac{n}{\ln(1+n)} = \lim_{x \rightarrow \infty} \frac{x}{\ln(1+x)} = +\infty$$

$$\text{而 } \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散, } \therefore \sum_{n=1}^{\infty} \frac{n}{\ln(1+n)} \text{ 发散.}$$

法二: $u_n = \frac{1}{\ln(1+n)} > \frac{1}{n+1}$, 而 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, $\therefore \sum_{n=1}^{\infty} \frac{n}{\ln(1+n)}$ 发散.

2. 用比值判别法判别下列级数的收敛性:

$$\star(1) \sum_{n=1}^{\infty} \frac{3^n}{n \cdot 2^n}$$

$$\star(2) \frac{1}{2} + \frac{3}{2^2} - \frac{5}{2^3} + \frac{7}{2^4} + \dots$$

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

$$\star(4) 1 + \frac{5}{2!} + \frac{5^2}{3!} + \frac{5^3}{4!} + \cdots; \quad \star(5) \frac{2}{1 \cdot 2} + \frac{2^2}{2 \cdot 3} + \frac{2^3}{3 \cdot 4} + \frac{2^4}{4 \cdot 5} + \cdots;$$

$$\star\star(6) \sum_{n=1}^{\infty} \frac{a^n}{n^k} (a > 0); \quad \star\star(7) \sum_{n=1}^{\infty} \frac{4^n}{5^n - 3^n}; \quad \star(8) \sum_{n=1}^{\infty} n \left(\frac{3}{5}\right)^n$$

$$\text{解: (1) } \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{3^{n+1}}{(n+1) \cdot 2^{n+1}}}{\frac{3^n}{n \cdot 2^n}} = \lim_{n \rightarrow \infty} \frac{3n}{(n+1) \cdot 2} = \frac{3}{2} > 1$$

\therefore 由比值判别法知 $\sum_{n=1}^{\infty} \frac{3^n}{n \cdot 2^n}$ 发散.

$$(2) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{7}{2^{n+1}}}{\frac{7}{2^n}} = \frac{1}{2} < 1, \therefore \text{由比值判别法知, 原级数收敛.}$$

$$(3) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{1}{2^{2n+1}(2n+1)}}{\frac{1}{2^{2n-1}(2n-1)}} = \frac{1}{4} < 1, \therefore \text{由比值判别法知, 题设级数收敛.}$$

$$(4) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{5^n}{n!}}{\frac{5^{n-1}}{(n-1)!}} = \lim_{n \rightarrow \infty} \frac{5}{n} = 0 < 1, \therefore \text{由比值判别法知, 题设级数收敛.}$$

$$(5) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{2^{n+1}}{(n+1)(n+2)}}{\frac{2^n}{n(n+1)}} = \lim_{n \rightarrow \infty} \frac{2n}{n+2} = 2 > 1$$

\therefore 由比值判别法知, 题设级数发散.

$$(6) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{a^{n+1}}{(n+1)^k}}{\frac{a^n}{n^k}} = a$$

\therefore 当 $a < 1$ 时, 由比值判别法知 $\sum_{n=1}^{\infty} \frac{a^n}{n^k} (a > 0)$ 发散;

当 $a > 1$ 时, 由比值判别法知 $\sum_{n=1}^{\infty} \frac{a^n}{n^k} (a > 0)$ 收敛;

当 $a=1$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{1}{n^k}$; 当 $k \leq 1$ 时发散, 当 $k > 1$ 时收敛.

$$(7) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{4^{n+1} \frac{5^{n+1} - 3^{n+1}}{4^n}}{5^n - 3^n} = \lim_{n \rightarrow \infty} 4 \cdot \frac{5^n - 3^n}{5^{n+1} - 3^{n+1}} = \frac{4}{5} < 1$$

\therefore 由比值判别法知, 题设级数收敛.

$$(8) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1) \left(\frac{3}{5}\right)^{n+1}}{n \left(\frac{3}{5}\right)^n} = \frac{3}{5} < 1, \therefore \text{由比值判别法知, 题设级数收敛.}$$

3. 用根值判别法判别下列级数的收敛性:

$$\begin{aligned} \star(1) \sum_{n=1}^{\infty} \left(\frac{n}{2n+1}\right)^n; & \quad \star(2) \sum_{n=1}^{\infty} \frac{1}{[\ln(n+1)]^n}; & \quad \star(3) \sum_{n=1}^{\infty} \left(\frac{n}{3n-1}\right)^{2n-1} \\ \star\star(4) \sum_{n=1}^{\infty} \frac{3^n}{\left(\frac{n+1}{n}\right)^{n^2}}; & \quad \star(5) \sum_{n=1}^{\infty} \left(\frac{3n^2}{n^2+1}\right)^n; & \quad \star\star(6) \sum_{n=1}^{\infty} \frac{3^n}{1+e^n}; \end{aligned}$$

$$\text{解: (1) } \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{n}{2n+1}\right)^n} = \lim_{n \rightarrow \infty} \frac{n}{2n+1} = \frac{1}{2} < 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \left(\frac{n}{2n+1}\right)^n$ 收敛.

$$(2) \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{1}{[\ln(n+1)]^n}} = \lim_{n \rightarrow \infty} \frac{1}{\ln(n+1)} = 0 < 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{1}{[\ln(n+1)]^n}$ 收敛.

$$(3) \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{n}{3n-1}\right)^{2n-1}} = \lim_{n \rightarrow \infty} \left(\frac{n}{3n-1}\right)^{\frac{2n-1}{n}} = \frac{1}{9} < 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \left(\frac{n}{3n-1}\right)^{2n-1}$ 收敛.

$$(4) \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{3^n}{\left(\frac{n+1}{n}\right)^{n^2}}} = \lim_{n \rightarrow \infty} \frac{3}{\left(1 + \frac{1}{n}\right)^n} = \frac{3}{e} > 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{3^n}{\left(\frac{n+1}{n}\right)^{n^2}}$ 发散.

$$(5) \quad \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{3n^2}{n^2+1}\right)^n} = \lim_{n \rightarrow \infty} \frac{3n^2}{n^2+1} = 3 > 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \left(\frac{3n^2}{n^2+1}\right)^n$ 发散.

$$(6) \quad \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{3^n}{1+e^n}} = \lim_{n \rightarrow \infty} \frac{3}{(1+e^{-n})^n} = \frac{3}{e} > 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{3^n}{\left(\frac{n+1}{n}\right)^{n^2}}$ 发散.

4. 用积分判别法判别下列级数的收敛性:

$$\star\star(1) \quad \sum_{n=3}^{\infty} \frac{1}{n(\ln n)^p}; \quad \star\star(2) \quad \sum_{n=3}^{\infty} \frac{\ln n}{n^p} (p \geq 1).$$

解: (1) 设 $f(x) = \frac{1}{x(\ln x)^p}$ 则显然 $f(x)$ 在 $x > 1$ 时非负且连续, 因

$$f'(x) = -\frac{(\ln x)^p + (\ln x)^{p-1}}{[x(\ln x)^p]^2} < 0 \quad (x > e)$$

故在 $x > e$ 时 $f(x)$ 单调减少. 由积分判别法

$$\text{当 } p \neq 1 \text{ 时 } \int_2^{+\infty} \frac{1}{x(\ln x)^p} dx = \int_2^{+\infty} \frac{1}{(\ln x)^p} d \ln x = \frac{1}{-p+1} (\ln x)^{-p+1} \Big|_2^{+\infty}$$

$$= \begin{cases} \frac{1}{p-1} (\ln 2)^{-p+1} & p > 1 \\ \infty & p < 1 \end{cases}$$

$$\text{当 } p = 1 \text{ 时 } \int_2^{+\infty} \frac{1}{x(\ln x)} dx = \int_2^{+\infty} \frac{1}{\ln x} d \ln x = \ln \ln x \Big|_2^{+\infty} = \infty$$

综合上述知: 当且仅当 $p > 1$ 时 $\sum_{n=3}^{\infty} \frac{1}{n(\ln n)^p}$ 收敛.

(2) 设 $f(x) = \frac{\ln x}{x^p}$ 则显然 $f(x)$ 在 $x > 3$ 时非负且连续, 因

$$f'(x) = \frac{x^{p-1} - px^{p-1} \ln x}{(x^p)^2} = \frac{x^{p-1}(1-p \ln x)}{(x^p)^2} < 0 \quad (x > e^{1/p})$$

故在 $x > 3$ 时 $f(x)$ 单调减少. 由积分判别法

$$\text{当 } p > 1 \text{ 时 } \int_3^{+\infty} \frac{\ln x}{x^p} dx = \frac{1}{1-p} \int_3^{+\infty} \ln x dx^{1-p} = \frac{1}{3^{p-1} \cdot (1-p)^2} + \frac{1}{p-1} \frac{\ln 3}{3^{p-1}} < \infty$$

当 $p = 1$ 时题设级数发散. (例 11)

故当且仅当 $p > 1$ 时 $\sum_{n=3}^{\infty} \frac{\ln n}{n^p}$ 收敛.

5. 若 $\sum_{n=1}^{\infty} a_n^2$ 及 $\sum_{n=1}^{\infty} b_n^2$ 收敛. 证明下列级数也收敛:

$$\star\star (1) \sum_{n=1}^{\infty} |a_n b_n|; \quad \star\star (2) \sum_{n=1}^{\infty} (a_n + b_n)^2; \quad \star\star (3) \sum_{n=1}^{\infty} \frac{|a_n|}{n}.$$

$$\text{解: (1) } \because |a_n b_n| \leq \frac{1}{2}(a_n^2 + b_n^2), \quad \therefore \sum_{n=1}^{\infty} |a_n b_n| \text{ 收敛.}$$

$$(2) \because (a_n + b_n)^2 = a_n^2 + 2|a_n b_n| + b_n^2, \quad \therefore \sum_{n=1}^{\infty} (a_n + b_n)^2 \text{ 收敛.}$$

$$(3) \text{ 在(1)中取 } b_n = \frac{1}{n}, \text{ 得 } \sum_{n=1}^{\infty} \frac{|a_n|}{n} \text{ 收敛.}$$

$\star\star 6.$ 判别级数 $\sum_{n=1}^{\infty} \left(\frac{b}{a_n}\right)^n$ 的收敛性, 其中 $a_n \rightarrow \alpha (n \rightarrow \infty)$, 且 a_n, b, α

均为正数.

$$\text{解: } \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \frac{b}{a_n} = \frac{b}{\alpha}$$

所以当 $\frac{b}{\alpha} < 1$ 时, 级数 $\sum_{n=1}^{\infty} \left(\frac{b}{a_n}\right)^n$ 收敛;

当 $\frac{b}{\alpha} > 1$ 时, 级数 $\sum_{n=1}^{\infty} \left(\frac{b}{a_n}\right)^n$ 发散;

当 $\frac{b}{\alpha} = 1$ 时, 不能判别级数 $\sum_{n=1}^{\infty} \left(\frac{b}{a_n}\right)^n$ 的敛散性

★★★7. 设 $u_n > 0, v_n > 0 (n=1, 2, \dots)$, 且 $\frac{u_{n+1}}{u_n} \leq \frac{v_{n+1}}{v_n}$, 证明: 若 $\sum_{n=1}^{\infty} v_n$ 收敛, 则 $\sum_{n=1}^{\infty} u_n$

也收敛.

解: $\because \frac{u_2}{u_1} \leq \frac{v_2}{v_1}, \frac{u_3}{u_2} \leq \frac{v_3}{v_2}, \frac{u_4}{u_3} \leq \frac{v_4}{v_3}, \dots, \frac{u_{n+1}}{u_n} \leq \frac{v_{n+1}}{v_n}, \therefore \frac{u_{n+1}}{u_1} \leq \frac{v_{n+1}}{v_1}$, 即 $u_{n+1} \leq \frac{u_1}{v_1} v_{n+1}$

故 $\sum_{n=1}^{\infty} v_n$ 收敛, 则 $\sum_{n=1}^{\infty} u_n$ 也收敛.

★★★★8. 设 $\lim_{n \rightarrow \infty} n^\lambda [\ln(1+n) - \ln n] V_n = 3 (\lambda > 0)$, 试讨论正项级数 $\sum_{n=1}^{\infty} V_n$ 的收敛性.

$$\begin{aligned} \text{解: } \lim_{n \rightarrow \infty} n^\lambda [\ln(1+n) - \ln n] V_n &= \lim_{n \rightarrow \infty} n^\lambda \ln\left(1 + \frac{1}{n}\right) V_n \\ &= \lim_{n \rightarrow \infty} n^{\lambda-1} V_n = \lim_{n \rightarrow \infty} \frac{V_n}{\frac{1}{n^{\lambda-1}}} = 3 \end{aligned}$$

故当 $\lambda - 1 > 1$, 即 $\lambda > 2$ 时, 级数 $\sum_{n=1}^{\infty} V_n$ 收敛; 当 $\lambda - 1 \leq 1$, 即 $\lambda \leq 2$ 时, 级数 $\sum_{n=1}^{\infty} V_n$ 发散.

提高题

1. 判定下列级数的收敛性:

$$\text{★★★1) } \sum_{n=1}^{\infty} \frac{ne^n}{1+n^2e^{-n}+2n^3e^n};$$

$$\text{★★★★2) } \sum_{n=1}^{\infty} \frac{n^{n+1}}{(n+1)^{n+2}};$$

$$\text{★★★★3) } \sum_{n=1}^{\infty} \frac{n^3[\sqrt{2}+(-1)^n]^n}{3^n};$$

$$\text{★★★★4) } \sum_{n=1}^{\infty} \int_0^1 \frac{x^\alpha}{\sqrt{1+x^2}} dx, (\alpha > -1).$$

$$\text{解: 1) } \frac{ne^n}{1+n^2e^{-n}+2n^3e^n} = \frac{n}{e^{-n}+n^2e^{-2n}+2n^3} \sim \frac{1}{2n^2} \quad (n \rightarrow \infty),$$

$$\therefore \lim_{n \rightarrow \infty} \frac{\frac{ne^n}{1+n^2e^{-n}+2n^3e^n}}{\frac{1}{2n^2}} = \lim_{n \rightarrow \infty} \frac{1}{\frac{1}{2n^3e^n} + \frac{1}{2ne^{2n}} + 1} = 1$$

$$\text{而 } \sum_{n=1}^{\infty} \frac{1}{2n^2} \text{ 收敛, } \therefore \sum_{n=1}^{\infty} \frac{ne^n}{1+n^2e^{-n}+2n^3e^n} \text{ 收敛.}$$

$$\text{2) 法一: } \because \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e < 3, \therefore \frac{n^{n+1}}{(n+1)^{n+2}} = \frac{1}{\left(1 + \frac{1}{n}\right)^n} \cdot \frac{n}{(n+1)^2} > \frac{1}{3} \cdot \frac{n}{(n+1)^2}$$

又级数 $\sum_{n=1}^{\infty} \frac{n}{(n+1)^2}$ $\therefore \lim_{n \rightarrow \infty} \frac{\frac{n}{(n+1)^2}}{\frac{1}{n}} = \frac{1}{3}$, $\therefore \sum_{n=1}^{\infty} \frac{n}{(n+1)^2}$ 发散.

$\therefore \sum_{n=1}^{\infty} \frac{n^{n+1}}{(n+1)^{n+2}}$ 发散

法二: $\therefore \frac{n^{n+1}}{(n+1)^{n+2}} = \frac{1}{(1+\frac{1}{n})^n} \cdot \frac{n}{(n+1)^2} \sim \frac{1}{e} \cdot \frac{1}{n}$

而 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, \therefore 由比较判别法知 $\sum_{n=1}^{\infty} \frac{n^{n+1}}{(n+1)^{n+2}}$ 发散.

$$3) \therefore u_n = \frac{n^3[\sqrt{2} + (-1)^n]^n}{3^n} \leq \frac{n^3[\sqrt{2} + 1]^n}{3^n}$$

由比值判别法易知 $\sum_{n=1}^{\infty} \frac{n^3[\sqrt{2} + 1]^n}{3^n}$ 收敛, $\therefore \sum_{n=1}^{\infty} \frac{n^3[\sqrt{2} + (-1)^n]^n}{3^n}$ 收敛.

$$4) \therefore \int_0^{\frac{1}{n}} \frac{x^\alpha}{\sqrt{1+x^2}} dx \geq \int_0^{\frac{1}{n}} \frac{x^\alpha}{\sqrt{1+(\frac{1}{n})^2}} dx = \frac{1}{(\alpha+1)\sqrt{1+(\frac{1}{n})^2}} \cdot (\frac{1}{n})^{\alpha+1} \geq \frac{1}{(1+\alpha)\sqrt{2}} (\frac{1}{n})^{\alpha+1}$$

$$\text{同时 } \int_0^{\frac{1}{n}} \frac{x^\alpha}{\sqrt{1+x^2}} dx \leq \int_0^{\frac{1}{n}} x^\alpha dx = \frac{1}{(\alpha+1)} \cdot (\frac{1}{n})^{\alpha+1}$$

\therefore 原级数与 $\sum_{n=1}^{\infty} (\frac{1}{n})^{\alpha+1}$ 同时收敛, 同时发散, 故原级数在 $\alpha > 0$ 时收敛, 在 $-1 < \alpha < 0$ 时发散.

★★★2. 求级数 $\lim_{n \rightarrow \infty} \frac{a^n}{n!}$, $a > 0$.

解: 考虑级数 $\sum_{n=1}^{\infty} \frac{a^n}{n!}$, 其通项为 $u_n = \frac{a^n}{n!}$

$$\therefore \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{a^{n+1}}{(n+1)!} \cdot \frac{n!}{a^n} = \lim_{n \rightarrow \infty} \frac{a}{(n+1)} = 0 < 1$$

\therefore 由比值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{a^n}{n!}$ 收敛.

∴ 由级数收敛的必要条件知 $\lim_{n \rightarrow \infty} \frac{a^n}{n!} = 0$.

§ 11.3 一般常数项级数

内容概要

名称	主要内容
绝对收敛	$\sum_{n=1}^{\infty} u_n $
条件收敛	$\sum_{n=1}^{\infty} u_n $ 发散, $\sum_{n=1}^{\infty} u_n$ 收敛.
<p>莱布尼兹判别法: 交错级数 $\sum_{n=1}^{\infty} (-1)^n u_n$ 满足下面两条件:</p> <p>1) $u_{n+1} \leq u_n, n = 1, 2, \dots$, 2) $\lim_{n \rightarrow \infty} u_n = 0$,</p> <p>则级数 $\sum_{n=1}^{\infty} (-1)^n u_n$ 收敛, 且其和的绝对值小于首项 u_1.</p>	

例题分析

★1. 判别级数下列级数的收敛性, 若收敛, 是条件收敛还是绝对收敛?

★1) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{2n-1}{2^n}$; ★★2) $\sum_{n=1}^{\infty} (-1)^n [\sqrt{n+1} - \sqrt{n}]$; ★★★3) $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{(2n)!!}{(2n-1)!!}$.

知识点: 绝对收敛, 条件收敛.

思路: 先要判别级数的绝对收敛性, 若不绝对收敛, 再判别级数的条件收敛性.

解: 1) $\therefore \sum_{n=1}^{\infty} \left| (-1)^{n-1} \frac{2n-1}{2^n} \right| = \sum_{n=1}^{\infty} \frac{2n-1}{2^n}$

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{2n+3}{2^{n+1}}}{\frac{2n+1}{2^n}} = \lim_{n \rightarrow \infty} \frac{2n+3}{2n+1} = \frac{1}{2} < 1$$

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

2) $\sum_{n=1}^{\infty} \left| (-1)^n [\sqrt{n+1} - \sqrt{n}] \right| = \sum_{n=1}^{\infty} [\sqrt{n+1} - \sqrt{n}]$

$$\therefore u_n = [\sqrt{n+1} - \sqrt{n}] = \frac{1}{\sqrt{n+1} + \sqrt{n}} \sim \frac{1}{2\sqrt{n}}$$

$$\lim_{n \rightarrow \infty} \frac{\sqrt{n+1} - \sqrt{n}}{\frac{1}{\sqrt{n}}} = \lim_{n \rightarrow \infty} \frac{\sqrt{n}}{\sqrt{n+1} + \sqrt{n}} = \frac{1}{2}$$

而 $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$ 发散, \therefore 由比较判别法知 $\sum_{n=1}^{\infty} [\sqrt{n+1} - \sqrt{n}]$ 发散.

但 1) $\lim_{n \rightarrow +\infty} u_n = \lim_{n \rightarrow +\infty} [\sqrt{n+1} - \sqrt{n}] = \lim_{n \rightarrow +\infty} \frac{1}{\sqrt{n+1} + \sqrt{n}} = 0$

$$\begin{aligned} 2) \because u_n - u_{n+1} &= (\sqrt{n+1} - \sqrt{n}) - (\sqrt{n+2} - \sqrt{n+1}) \\ &= \frac{1}{\sqrt{n+1} + \sqrt{n}} - \frac{1}{\sqrt{n+2} + \sqrt{n+1}} = \frac{(\sqrt{n+2} - \sqrt{n})}{(\sqrt{n+1} + \sqrt{n})(\sqrt{n+2} + \sqrt{n+1})} > 0 \end{aligned}$$

$$\therefore u_n - u_{n+1} > 0, \text{ 即 } u_n > u_{n+1}$$

由莱布尼兹判别法知, $\sum_{n=1}^{\infty} (-1)^n [\sqrt{n+1} - \sqrt{n}]$ 条件收敛.

注: 考察 u_{n+1} 与 u_n 的大小, 常用的方法有如下三种:

法一, 看 $\frac{u_{n+1}}{u_n}$ 是否小于 1. 法二, 看 $u_n - u_{n+1}$ 是否大于 0.

法三, 看 u_n 对 n 的导数是否小于 0. (此时将 n 看成连续自变量).

此题用法二, 法一, 法三留给读者自己分析.

$$3) \because \lim_{n \rightarrow \infty} \frac{2 \cdot 4 \cdot 6 \cdots (2n)}{1 \cdot 3 \cdot 5 \cdots (2n-1)} \neq 0, \therefore \text{原级数发散.}$$

问题: 1) 一个交错级数, 如果它不满足莱布尼兹条件是否一定发散.

2) 交错级数 $\sum_{n=1}^{\infty} (-1)^n u_n$ ($u_n > 0$), 如果 $\lim_{n \rightarrow \infty} u_n \neq 0$, 该级数是否一定发散

课后习题全解

习题 11-3

1. 判别级数下列级数的收敛性, 若收敛, 是条件收敛还是绝对收敛?

$$\star(1) \sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{\sqrt{n}}; \quad \star(2) \sum_{n=1}^{\infty} (-1)^n \frac{n}{3^{n-1}}; \quad \star(3) \sum_{n=1}^{\infty} \frac{\sin n\alpha}{(n+1)^2}.$$

$$\star\star(4) \sum_{n=1}^{\infty} \frac{(-1)^n}{na^n} (a > 0); \quad \star\star(5) \frac{1}{2} - \frac{3}{10} + \frac{1}{2^2} - \frac{3}{10^2} + \frac{1}{2^3} - \frac{3}{10^3} + \cdots;$$

$$\star(6) \frac{1}{2} + \sum_{n=1}^{\infty} (-1)^{\frac{n(n-1)}{2}} \frac{(2n+1)^2}{2^{n+1}}.$$

解: (1) 显然原级数不是绝对收敛 ($p = \frac{1}{2}$ 的 p 级数)

$$\because u_n = \frac{1}{\sqrt{n}} > \frac{1}{\sqrt{n+1}} = u_{n+1}, \text{ 且 } \lim_{n \rightarrow \infty} u_n = \frac{1}{\sqrt{n}} = 0$$

\therefore 由莱布尼茨判别法知, 原级数条件收敛.

$$(2) \because \lim_{n \rightarrow \infty} \frac{|u_{n+1}|}{|u_n|} = \lim_{n \rightarrow \infty} \frac{\frac{n+1}{3^n}}{\frac{n}{3^{n-1}}} = \frac{1}{3} < 1, \therefore \text{绝对值级数 } \sum_{n=0}^{\infty} |u_n| \text{ 收敛, 原级数绝对收敛.}$$

$$(3) \because \left| \frac{\sin n\alpha}{(n+1)^2} \right| \leq \frac{1}{(n+1)^2}, \text{ 且 } \sum_{n=0}^{\infty} \frac{1}{(n+1)^2} \text{ 收敛, } \therefore \text{原级数绝对收敛.}$$

$$(4) \because \lim_{n \rightarrow \infty} \frac{|u_{n+1}|}{|u_n|} = \lim_{n \rightarrow \infty} \frac{\frac{1}{(n+2)a^{n+2}}}{\frac{1}{(n+1)a^{n+1}}} = \frac{1}{a}$$

\therefore 当 $\frac{1}{a} < 1$, 即 $a > 1$ 时, 原级数绝对收敛; 当 $\frac{1}{a} > 1$, 即 $a < 1$ 时, 原级数发散;

当 $a = 1$ 时, 原级数为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ 条件收敛.

$$(5) \because u_n = \frac{1}{2^n}, v_n = \frac{3}{10^n}$$

因 $q_1 = \frac{1}{2} < 1$, 所以 $\sum_{n=2}^{\infty} u_n$ 收敛; 因 $q_2 = \frac{1}{10} < 1$, 所以 $\sum_{n=2}^{\infty} v_n$ 收敛;

\therefore 原级数绝对收敛.

$$(6) \because \lim_{n \rightarrow \infty} \frac{|u_{n+1}|}{|u_n|} = \lim_{n \rightarrow \infty} \frac{\frac{(2n+3)^2}{2^{n+2}}}{\frac{(2n+1)^2}{2^{n+1}}} = \frac{1}{2} < 1, \therefore \text{由比值判别法知, 原级数绝对收敛.}$$

★★★2. 数 $\sum_{n=1}^{\infty} \sin\left(n\pi + \frac{1}{\ln n}\right)$ 是绝对收敛, 条件收敛, 还是发散.

解: $\because \sin\left(n\pi + \frac{1}{\ln n}\right) = \sin n\pi \cos \frac{1}{\ln n} + \cos n\pi \sin \frac{1}{\ln n} = (-1)^n \sin \frac{1}{\ln n}$

∴ 原级数为交错级数 $\sum_{n=1}^{\infty} (-1)^n \sin \frac{1}{\ln n}$

∵ $\sin x$ 在 $(0, \frac{\pi}{2})$ 上单调递增, 且 $\lim_{n \rightarrow \infty} \frac{1}{\ln n} = 0$

∴ $\sin \frac{1}{\ln n}$ 单调下降且 $\lim_{n \rightarrow \infty} \sin \frac{1}{\ln n} = 0$, ∴ 原级数收敛.

又 $\sum_{n=1}^{\infty} \sin \frac{1}{\ln n}$ 发散 ($\sin \frac{1}{\ln n} \sim \frac{1}{\ln n} > \frac{1}{n} \quad n > 2$)

所以原级数条件收敛.

★★★★3. 判别级数 $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{[n + (-1)^n]^p} (p > 0)$ 的收敛性.

解: ∵ $\lim_{n \rightarrow \infty} \frac{1}{\frac{1}{n^p} [n + (-1)^n]^p} = \lim_{n \rightarrow \infty} \frac{1}{\left[1 + \frac{(-1)^n}{n}\right]^p} = 1$, ∴ 当且仅当 $p > 1$ 时, 原级数绝对收敛;

当 $p \leq 1$ 时

$$\begin{aligned} \frac{(-1)^{n-1}}{[n + (-1)^n]^p} &= \frac{(-1)^{n-1}}{n^p} \cdot \frac{1}{\left[1 + \frac{(-1)^n}{n}\right]^p} = \frac{(-1)^{n-1}}{n^p} \left[1 - p \frac{(-1)^n}{n} + o\left(\frac{1}{n}\right)\right] \\ &= \frac{(-1)^{n-1}}{n^p} + \frac{p}{n^{p+1}} + \frac{(-1)^{n-1}}{n^p} \cdot o\left(\frac{1}{n}\right) \end{aligned}$$

由 $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^p} (p \leq 1)$ 条件收敛; $\sum_{n=1}^{\infty} \frac{p}{n^{p+1}} (p+1 > 1)$ 收敛; $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^p} \cdot o\left(\frac{1}{n}\right) (p \leq 1)$ 绝对收

敛, 知原级数条件收敛.

4. 讨论 x 取何值时, 下列级数绝对收敛, 条件收敛.

★★(1) $\sum_{n=1}^{\infty} 2^n x^{2n}$;

★★★★(2) $\sum_{n=1}^{\infty} \frac{(-1)^n}{(n+x)^p} (p > 0)$.

解: (1) $u_n = 2^n x^{2n} \geq 0$, ∴ $\lim_{n \rightarrow \infty} \sqrt[n]{2^n x^{2n}} = 2x^2$

∴ 由根值判别法知, 当 $|x| < \frac{1}{\sqrt{2}}$ 时原级数绝对收敛.

当 $|x| \geq \frac{1}{\sqrt{2}}$ 时原级数发散. (当 $|x| = \frac{1}{\sqrt{2}}$ 时显然发散)

(2) 显然 $x \neq -k (k = 1, 2, 3, \dots)$, 当 n 充分大时 $n+x > 0$

$$\because u_n = \frac{(-1)^n}{(n+x)^p}, \quad \lim_{n \rightarrow \infty} n^p |u_n| = \lim_{n \rightarrow \infty} \frac{n^p}{(n+x)^p} = 1$$

\therefore 由比较判别法知, 当 $p > 1$ 时原级数绝对收敛. 当 $0 < p \leq 1$ 时, 原级数条件收敛.

★★★★5. 设 $f(x)$ 在 $x=0$ 的某一邻域内具有二阶连续导数. 且

$$\lim_{x \rightarrow 0} \frac{f(x)}{x} = 0$$

试证明: 级数 $\sum_{n=1}^{\infty} \sqrt{n} f\left(\frac{1}{n}\right)$ 绝对收敛.

证明: 由 $\lim_{x \rightarrow 0} \frac{f(x)}{x} = 0$, 知 $f(0) = 0$, 且 $f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = 0$

$$\therefore \lim_{n \rightarrow \infty} \left| \frac{nf\left(\frac{1}{n}\right)}{\frac{1}{n^{3/2}}} \right| = \lim_{n \rightarrow \infty} \left| \frac{f\left(\frac{1}{n}\right)}{\frac{1}{n^2}} \right| = \lim_{x \rightarrow 0} \frac{f(x)}{x^2} = \lim_{x \rightarrow 0} \frac{f'(x)}{2x} = \frac{1}{2} f''(0)$$

又 $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ 收敛, $\therefore \sum_{n=1}^{\infty} \sqrt{n} f\left(\frac{1}{n}\right)$ 绝对收敛.

提高题

1. 判别级数下列级数的收敛性, 若收敛, 是条件收敛还是绝对收敛?

$$\text{★★★★1) } \sum_{n=1}^{\infty} \sin(\pi \sqrt{n^2 + a^2}) (a \neq 0); \quad \text{★★★★2) } \sum_{n=1}^{\infty} \frac{1}{\ln^{10} n}.$$

解: 1) $\because \sin(\pi \sqrt{n^2 + a^2}) = (-1)^n \sin(\pi \sqrt{n^2 + a^2} - n\pi) = (-1)^n \sin \frac{a^2 \pi}{\sqrt{n^2 + a^2} + n}$

$$\text{当 } n \text{ 充分大时, } 0 < \frac{a^2 \pi}{\sqrt{n^2 + a^2} + n} < \pi, 0 < \sin \frac{a^2 \pi}{\sqrt{n^2 + a^2} + n} \leq 1$$

由 $\lim_{n \rightarrow \infty} n \cdot \sin \frac{a^2 \pi}{\sqrt{n^2 + a^2} + n} = a^2 \pi$, 而 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散知 $\sum_{n=1}^{\infty} \sin \frac{a^2 \pi}{\sqrt{n^2 + a^2} + n}$ 发散,

原级数去掉有限项后为交错级数, 且此时 $\sin \frac{a^2 \pi}{\sqrt{n^2 + a^2} + n}$ 单调减少趋于 0, \therefore 原级数条件收敛.

2) $\because \lim_{n \rightarrow \infty} n \cdot \frac{1}{\ln^{10} n} = \lim_{n \rightarrow \infty} \frac{n}{\ln^{10} n} = \lim_{x \rightarrow +\infty} \frac{x}{\ln^{10} x} = \lim_{x \rightarrow +\infty} \frac{x}{10 \ln^9 x} = \infty$, $\therefore \sum_{n=1}^{\infty} \frac{1}{\ln^{10} n}$ 发散.

★★★★2. 设 a 为实数, 讨论级数 $1 - \frac{1}{2^a} + \frac{1}{3} - \frac{1}{4^a} + \frac{1}{5} + \dots$ 收敛性.

解: 1) 当 $a=1$ 时, 级数 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n}$ 是莱布尼兹型交错级数, 故条件收敛.

2) 当 $a > 1$ 时, 取前 $2n$ 项之和:

$$s_{2n} = \left(1 + \frac{1}{3} + \frac{1}{5} + \cdots + \frac{1}{2n-1}\right) - \left(\frac{1}{2}\right)^a \left[1 + \frac{1}{2^a} + \frac{1}{3^a} + \cdots + \frac{1}{n^a}\right]$$

$$\because \sum_{n=1}^{\infty} \frac{1}{2n-1} \text{ 发散, } \sum_{n=1}^{\infty} \frac{1}{n^a} \text{ 收敛}$$

$$\therefore \lim_{n \rightarrow +\infty} \left(1 + \frac{1}{3} + \frac{1}{5} + \cdots + \frac{1}{2n-1}\right) = +\infty, \lim_{n \rightarrow \infty} \left[1 + \frac{1}{2^a} + \frac{1}{3^a} + \cdots + \frac{1}{n^a}\right] = s \text{ (常数)}$$

$$\therefore \lim_{n \rightarrow \infty} s_{2n} = +\infty, \text{ 原级数发散.}$$

3) 当 $a < 1$ 时, 取前 $2n$ 项之和:

$$s_{2n} = \left(1 - \frac{1}{2^a}\right) + \left(\frac{1}{3} - \frac{1}{4^a}\right) + \cdots + \left(\frac{1}{2n-1} - \frac{1}{(2n)^a}\right)$$

考虑级数 $\sum_{n=1}^{\infty} -\left(\frac{1}{2n-1} - \frac{1}{(2n)^a}\right),$

$$\therefore \lim_{n \rightarrow \infty} \frac{-\left(\frac{1}{2n-1} - \frac{1}{(2n)^a}\right)}{\frac{1}{n^a}} = \lim_{n \rightarrow \infty} \frac{-[(2n)^a - (2n-1)]}{(2n-1)2^a} = \lim_{n \rightarrow \infty} \left[\frac{n^a}{2n-1} - \frac{1}{2^a}\right] = \frac{1}{2^a}$$

$$\text{且 } \sum_{n=1}^{\infty} \frac{1}{n^a} (a < 1) \text{ 发散, } \therefore \sum_{n=1}^{\infty} -\left(\frac{1}{2n-1} - \frac{1}{(2n)^a}\right) \text{ 发散}$$

从而 $\sum_{n=1}^{\infty} \left(\frac{1}{2n-1} - \frac{1}{(2n)^a}\right)$ 发散, 且 $\frac{1}{2n-1} - \frac{1}{(2n)^a} < 0$ (当 n 充分大时),

$$\therefore \lim_{n \rightarrow \infty} s_{2n} = \infty, \text{ 原级数发散.}$$

综合上述: 当且仅当 $a=1$ 时原级数收敛.

★★★2. 若级数 $\sum_{n=1}^{\infty} a_n$ 绝对收敛, 试证级数 $\sum_{n=1}^{\infty} a_n^2$, $\sum_{n=1}^{\infty} \frac{a_n}{1+a_n}$, $\sum_{n=1}^{\infty} \frac{a_n^2}{1+a_n^2}$ 绝对收敛.

解: $\because \sum_{n=1}^{\infty} a_n$ 绝对收敛, $\therefore \lim_{n \rightarrow \infty} a_n = 0$

当 n 充分大时 $|a_n| < 1$, 此时 $a_n^2 \leq |a_n|$, $\therefore \sum_{n=1}^{\infty} a_n^2$ 绝对收敛.

又 $\lim_{n \rightarrow \infty} \frac{\left| \frac{a_n}{1+a_n} \right|}{|a_n|} = \lim_{n \rightarrow \infty} \frac{1}{|1+a_n|} = 1$, 由比值判别法知, $\sum_{n=1}^{\infty} \frac{a_n}{1+a_n}$ 绝对收敛.

$\therefore \frac{a_n^2}{1+a_n^2} \leq a_n^2$, $\therefore \sum_{n=1}^{\infty} \frac{a_n^2}{1+a_n^2}$ 收敛, 即绝对收敛.

§ 11.4 幂级数

内容概要

名称	主要内容
幂级数	$\sum_{n=0}^{\infty} a_n x^n$
收敛半径	<p>若 $\rho = \lim_{n \rightarrow \infty} \frac{ a_{n+1} }{ a_n }$ 或 $\rho = \lim_{n \rightarrow \infty} \sqrt[n]{ a_n }$</p> <p>则 收敛半径 $R = \begin{cases} \frac{1}{\rho}, & \text{当 } \rho \neq 0 \\ +\infty, & \text{当 } \rho = 0 \\ 0, & \text{当 } \rho = \infty \end{cases} = \lim_{n \rightarrow \infty} \frac{ a_n }{ a_{n+1} }$</p> <p>注意: 利用此公式时要求 x 的幂级数不能有间隔.</p>
幂级数常用的性质	
<p>1. 幂级数 $\sum_{n=0}^{\infty} a_n x^n$ 的和函数 $s(x)$ 在其收敛域 I 上连续.</p> <p>2. 幂级数 $\sum_{n=0}^{\infty} a_n x^n$ 的和函数 $s(x)$ 在其收敛域 I 上可积, 并在 I 上有逐项积分公式</p> $\int_0^x s(x) dx = \int_0^x \left(\sum_{n=0}^{\infty} a_n x^n \right) dx = \sum_{n=0}^{\infty} \int_0^x a_n x^n dx = \sum_{n=0}^{\infty} \frac{a_n}{n+1} x^{n+1}$ <p>且逐项积分后得到的幂级数和原级数有相同的收敛半径.</p> <p>3. 幂级数 $\sum_{n=0}^{\infty} a_n x^n$ 的和函数 $s(x)$ 在其收敛区间 $(-R_1, R_1)$ 内可导, 并在 $(-R_1, R_1)$ 内有逐项求导公式</p> $s'(x) = \left(\sum_{n=0}^{\infty} a_n x^n \right)' = \sum_{n=0}^{\infty} (a_n x^n)' = \sum_{n=1}^{\infty} n a_n x^{n-1}$ <p>且逐项求导后得到的幂级数和原级数有相同的收敛半径.</p>	

例题分析

1. 求下列幂级数的收敛域.

$$\star (1) \sum_{n=1}^{\infty} (-1)^n 4^{n+1} x^n; \quad \star (2) \sum_{n=1}^{\infty} \frac{2n-1}{2^n} x^{2n-2}; \quad \star (3) \sum_{n=1}^{\infty} \frac{(x-1)^n}{n \cdot 9^n};$$

知识点: 收敛半径, 收敛域.

思路: 先求出幂级数的收敛半径 R , 然后再判别级数在收敛区间端点处的收敛性, 得出幂级数的收敛域.

解: (1) $\because \rho = \lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = \lim_{n \rightarrow \infty} \sqrt[n]{4^{n+1}} = \lim_{n \rightarrow \infty} 4^{\frac{n+1}{n}} = 4, \therefore$ 收敛半径 $R = \frac{1}{4}$

当 $x = \frac{1}{4}$ 时, 数项级数 $\sum_{n=1}^{\infty} (-1)^n 4$ 发散; 当 $x = -\frac{1}{4}$ 时, 数项级数 $\sum_{n=1}^{\infty} 4$ 发散.

从而幂级数收敛域为 $(-\frac{1}{4}, \frac{1}{4})$

(2) 法一:

$$\lim_{n \rightarrow \infty} \frac{|u_{n+1}|}{|u_n|} = \lim_{n \rightarrow \infty} \left| \frac{2n+1}{2^{n+1}} x^{2n} \cdot \frac{2^n}{2n-1} \frac{1}{x^{2n-2}} \right| = \lim_{n \rightarrow \infty} \frac{1}{2} \cdot \frac{2n+1}{2n-1} \cdot x^2 = \frac{1}{2} x^2$$

当 $\frac{1}{2} x^2 < 1$, 即 $-\sqrt{2} < x < \sqrt{2}$ 时, 级数绝对收敛.

当 $\frac{1}{2} x^2 > 1$, 即 $-\infty < x < -\sqrt{2}, \sqrt{2} < x < \infty$ 时, 级数发散.

当 $x^2 = 2$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{2n-1}{2}$ 发散

综上所述, 原幂级数的收敛域为 $(-\sqrt{2}, \sqrt{2})$.

注: 此幂级数中, x 的幂缺奇次幂故不能直接用公式, 直接用比值判别法. 但令 $y = x^2$ 则原幂级数变为

$$\sum_{n=1}^{\infty} \frac{2n-1}{2^n} y^{n-1} \text{ 可用此公式,}$$

法二: 令 $y = x^2$ 则原幂级数变为 $\sum_{n=1}^{\infty} \frac{2n-1}{2^n} y^{n-1}$,

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

$$\therefore -2 < y < 2, \quad 0 \leq x^2 < 2 \quad \therefore -\sqrt{2} < x < \sqrt{2}$$

当 $x = \pm\sqrt{2}$ 时, 级数为 $\frac{1}{2} \sum_{n=1}^{\infty} (2n-1)$ 发散. 故原幂级数的收敛域为 $(-\sqrt{2}, \sqrt{2})$.

(3) 法一: 令 $y = x - 1$, 原级数变为 $\sum_{n=1}^{\infty} \frac{y^n}{n \cdot 9^n}$

$$\text{因为 } R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \left| \frac{1}{n \cdot 9^n} \cdot \frac{(n+1) \cdot 9^{n+1}}{1} \right| = 9$$

当 $y = 9$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, 当 $y = -9$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ 收敛,

从而幂级数 $\sum_{n=1}^{\infty} \frac{y^n}{n \cdot 9^n}$ 的收敛域为 $-9 \leq y < 9$

原级数 $\sum_{n=1}^{\infty} \frac{(x-1)^n}{n \cdot 9^n}$ 的收敛域为 $-9 \leq x-1 < 9$, 即 $[-8, 10)$.

$$\text{法二: 因为 } R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \left| \frac{1}{n \cdot 9^n} \cdot \frac{(n+1) \cdot 9^{n+1}}{1} \right| = 9$$

当 $|x-1| < 9$, 即 $-8 < x < 10$ 时, 原级数绝对收敛.

当 $x = 10$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, 当 $x = -8$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ 收敛,

故原级数的收敛域为 $[-8, 10)$.

★2. 求 $\sum_{n=0}^{\infty} (n+1)x^n$ 的收敛域及和函数, 并求级数 $\sum_{n=0}^{\infty} \frac{n+1}{2^{n+1}}$.

知识点: 收敛域, 和函数

思路: 先求收敛域, 再用幂级数的性质及 $\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$ $x \in (-1, 1)$ 求和函数 $s(x)$, 最后利用

$$s(x) = \sum_{n=0}^{\infty} (n+1)x^n, \text{ 选取适当的 } x \text{ 值计算 } \sum_{n=0}^{\infty} \frac{n+1}{2^{n+1}}.$$

解: 1° 求 $\sum_{n=0}^{\infty} (n+1)x^n$ 的收敛域.

$$\text{因为 } R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{n+2}{n+1} = 1, \text{ 且当 } x = \pm 1 \text{ 时, 数项级数 } \sum_{n=0}^{\infty} (\pm 1)^n (n+1) \text{ 发散.}$$

所以原幂级数的收敛域为 $(-1, 1)$

2° 求 $\sum_{n=0}^{\infty} (n+1)x^n$ 的和函数 $s(x)$

设 $s(x) = \sum_{n=0}^{\infty} (n+1)x^n \quad x \in (-1,1)$

$$\text{则 } s(x) = \sum_{n=0}^{\infty} (n+1)x^n = \left(\sum_{n=0}^{\infty} x^{n+1} \right)' = \left(\frac{x}{1-x} \right)' = \frac{1}{(1-x)^2}$$

也可如下计算:

$$\therefore \int_0^x s(t) dt = \int_0^x \sum_{n=0}^{\infty} (n+1)t^n dt = \sum_{n=0}^{\infty} \int_0^x (n+1)t^n dt = \sum_{n=0}^{\infty} x^{n+1} = \frac{x}{1-x}$$

$$\therefore \frac{d}{dx} \left[\int_0^x s(t) dt \right] = \left(\frac{x}{1-x} \right)' = \frac{1}{(1-x)^2}$$

$$\therefore s(x) = \frac{1}{(1-x)^2} \quad x \in (-1,1).$$

3° 求级数 $\sum_{n=0}^{\infty} \frac{n+1}{2^{n+1}}$ 的和

$$\text{取 } x = \frac{1}{2}, \text{ 则 } s\left(\frac{1}{2}\right) = \sum_{n=0}^{\infty} (n+1)\left(\frac{1}{2}\right)^n = \frac{1}{\left(1-\frac{1}{2}\right)^2} = 4$$

$$\text{故 } \sum_{n=0}^{\infty} \frac{n+1}{2^{n+1}} = \frac{1}{2} s\left(\frac{1}{2}\right) = 2.$$

★★3. 求幂级数 $\sum_{n=0}^{\infty} \frac{x^n}{n+1}$ 的和函数 $s(x)$.

解: 1° 求 $\sum_{n=0}^{\infty} \frac{x^n}{n+1}$ 的收敛域.

$$\therefore R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{n+1}{n+2} = 1$$

当 $x=1$ 时, 原级数为 $\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1}$, 是收敛的交错级数; 当 $x=-1$ 时, 原级数为 $\sum_{n=0}^{\infty} \frac{1}{n+1}$, 是发散的.

\therefore 收敛域为 $[-1,1)$

2° 求 $\sum_{n=0}^{\infty} \frac{x^n}{n+1}$ 的和函数 $s(x)$

$$\text{设 } s(x) = \sum_{n=0}^{\infty} \frac{x^n}{n+1} \quad x \in [-1, 1),$$

$$\therefore xs(x) = \sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1} \quad \therefore [xs(x)]' = \sum_{n=0}^{\infty} \left(\frac{x^{n+1}}{n+1} \right)' = \sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$$

$$\therefore xs(x) - 0s(0) = \int_0^x [xs(x)]' dx = \int_0^x \frac{1}{1-x} dx = -\ln(1-x) \quad -1 \leq x < 1$$

$$\text{于是 当 } x \neq 0 \text{ 时, 有 } s(x) = -\frac{1}{x} \ln(1-x)$$

$$s(0) = \lim_{x \rightarrow 0} s(x) = \lim_{x \rightarrow 0} \left[-\frac{1}{x} \ln(1-x) \right] = 1 \quad (\text{也可由 } s(0) = a_0 = 1 \text{ 得出})$$

$$\text{故 } s(x) = \begin{cases} -\frac{1}{x} \ln(1-x), & x \in [-1, 0) \cup (0, 1), \\ 1, & x = 0. \end{cases}$$

课后习题全解

习题 11-4

1. 求下列幂级数的收敛域:

$$\begin{aligned} \star(1) \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n^2}; & \quad \star(2) \sum_{n=1}^{\infty} \frac{x^n}{n \cdot 3^n}; & \quad \star(3) \sum_{n=1}^{\infty} \frac{x^n}{2 \cdot 4 \cdots (2n)}; \\ \star(4) \sum_{n=1}^{\infty} \frac{2^n}{n^2 + 1} x^n; & \quad \star(5) \sum_{n=0}^{\infty} (-1)^n \frac{x^n}{5^n \sqrt{n+1}}; & \quad \star\star(6) \sum_{n=1}^{\infty} \frac{\ln(n+1)}{n+1} x^{n+1}; \\ \star(7) \sum_{n=1}^{\infty} \frac{(x-2)^n}{n^2}; & \quad \star(8) \sum_{n=1}^{\infty} \frac{(x-5)^n}{\sqrt{n}}; & \quad \star(9) \sum_{n=1}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}. \end{aligned}$$

解: (1) $\because \rho = \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = \lim_{n \rightarrow \infty} \left| \frac{1}{(n+1)^2} \cdot \frac{n^2}{1} \right| = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^2 = 1, \therefore$ 收敛半径 $R=1$.

当 $x = \pm 1$ 时, 数项级数 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{(\pm 1)^n}{n^2}$ 的绝对值级数为 $\sum_{n=1}^{\infty} \frac{1}{n^2}$

显然级数 $\sum_{n=1}^{\infty} \frac{1}{n^2}$ 收敛, 从而幂级数在 $x = \pm 1$ 也收敛, 收敛域为 $[-1, 1]$

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

当 $x = 3$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{1}{n}$ 是发散的; 当 $x = -3$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$ 是收敛的.

所以原幂级数的收敛域为 $[-3, 3)$

$$(3) R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \left| \frac{1}{2^n \cdot n!} \cdot \frac{2^{n+1} \cdot (n+1)!}{1} \right| = \lim_{n \rightarrow \infty} [2(n+1)] = \infty$$

原幂级数的收敛域为 $(-\infty, \infty)$.

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

当 $x = \pm \frac{1}{2}$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{(\pm 1)^n}{n^2 + 1}$, 它绝对值级数为 $\sum_{n=1}^{\infty} \frac{1}{n^2 + 1}$ 是收敛的.

从而幂级数在 $x = \pm \frac{1}{2}$ 也收敛, 原幂级数的收敛域为 $[-\frac{1}{2}, \frac{1}{2}]$.

$$(5) R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \left| \frac{1}{5^n \sqrt{n+1}} \cdot \frac{5^{n+1} \sqrt{n+2}}{1} \right| = 5$$

当 $x = 5$ 时, 数项级数 $\sum_{n=0}^{\infty} (-1)^n \frac{1}{\sqrt{n+1}}$ 条件收敛; 当 $x = -5$ 时, 数项级数 $\sum_{n=0}^{\infty} \frac{1}{\sqrt{n+1}}$ 发散.

故原幂级数的收敛域为 $(-5, 5]$

$$(6) R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \left| \frac{\ln(n+1)}{n+1} \cdot \frac{n+2}{\ln(n+2)} \right| = \lim_{n \rightarrow \infty} \left| \frac{n+2}{n+1} \cdot \frac{\ln(n+1)}{\ln(n+2)} \right|$$

$$= \lim_{n \rightarrow \infty} \frac{\ln(n+1)}{\ln(n+2)} = \lim_{x \rightarrow \infty} \frac{\ln(x+1)}{\ln(x+2)} = \lim_{x \rightarrow \infty} \frac{\frac{1}{x+1}}{\frac{1}{x+2}} = 1$$

当 $x = 1$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{\ln(n+1)}{n+1}$ 发散; 当 $x = -1$ 时, 数项级数 $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{\ln(n+1)}{n+1}$ 条件收敛.

故原幂级数的收敛域为 $[-1, 1)$

$$(7) \text{ 令 } y = x - 2, \text{ 原级数变为 } \sum_{n=1}^{\infty} \frac{y^n}{n^2}, R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{n^2}{(n+1)^2} = 1$$

当 $y = \pm 1$, 数项级数 $\sum_{n=1}^{\infty} \frac{(\pm 1)^n}{n^2}$ 的绝对值级数为 $\sum_{n=1}^{\infty} \frac{1}{n^2}$,

显然级数 $\sum_{n=1}^{\infty} \frac{1}{n^2}$ 收敛, 从而幂级数在 $y = \pm 1$ 也收敛, 收敛域为 $-1 \leq y \leq 1$,

即 $-3 \leq x \leq -1$, 原级数的收敛域为 $[-3, -1]$.

$$(8) \text{ 令 } y = x - 5, \text{ 原级数变为 } \sum_{n=1}^{\infty} \frac{y^n}{\sqrt{n}}, R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} \frac{\sqrt{n+1}}{1} = 1$$

当 $y = 1$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$ 发散. 当 $y = -1$ 时, 数项级数 $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n}}$ 条件收敛.

故级数 $\sum_{n=1}^{\infty} \frac{y^n}{\sqrt{n}}$ 收敛域为 $-1 \leq y < 1$, 即 $-1 \leq x - 5 < 1$, $4 \leq x < 6$,

原级数的收敛域为 $[4, 6)$

$$(9) \lim_{n \rightarrow \infty} \frac{|u_{n+1}|}{|u_n|} = \lim_{n \rightarrow \infty} \left| \frac{x^{2n+3}}{2n+3} \bigg/ \frac{x^{2n+1}}{2n+1} \right| = x^2 \lim_{n \rightarrow \infty} \frac{2n+1}{2n+3} = x^2$$

当 $x^2 < 1$ 即 $|x| < 1$ 时, 原级数绝对收敛. 当 $x^2 > 1$ 即 $|x| > 1$ 时, 原级数发散.

当 $x = \pm 1$ 时, 级数分别为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{2n-1}$ 与 $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{2n+1}$ 都收敛.

综上所述, 原幂级数的收敛域为 $[-1, 1]$.

2. 求下列幂级数的收敛半径:

$$\star(1) \sum_{n=1}^{\infty} \frac{(n+1)^n}{n!} x^n; \quad \star\star\star(2) \sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt[n]{n!}} x^n.$$

$$\text{解: (1) } R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{(n+1)^n}{n!} \bigg/ \frac{(n+2)^{n+1}}{(n+1)!} = \lim_{n \rightarrow \infty} \left(\frac{n+1}{n+2} \right)^{n+1} = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n+2} \right)^{n+2} = \frac{1}{e}$$

$$(2) \text{ 记 } a_n = \frac{(-1)^n}{\sqrt[n]{n!}}, |a_n| = \frac{1}{\sqrt[n]{n!}}$$

$$\text{则 } \frac{|a_{n+1}|}{|a_n|} = \frac{1}{\sqrt[n+1]{(n+1)!}} \bigg/ \frac{1}{\sqrt[n]{n!}} = \frac{\sqrt[n]{n!}}{\sqrt[n+1]{(n+1)!}} = \frac{\sqrt[n]{n!}}{\sqrt[n+1]{n!} \sqrt[n+1]{n+1}} = (n!)^{\frac{1}{n(n+1)}} \frac{1}{\sqrt[n+1]{n+1}}$$

$$\therefore \frac{1}{\sqrt[n+1]{n+1}} = \frac{\sqrt[n]{n!}}{\sqrt[n]{n!}} \cdot \frac{1}{\sqrt[n+1]{n+1}} \leq \frac{\sqrt[n+1]{(n+1)!}}{\sqrt[n]{n!}}$$

$$= \frac{|a_{n+1}|}{|a_n|} \leq (n^{n+1})^{\frac{1}{n(n+1)}} \cdot \frac{1}{\sqrt[n+1]{n+1}} = n^{\frac{1}{n}} \cdot \frac{1}{\sqrt[n+1]{n+1}}$$

$$\therefore \lim_{x \rightarrow \infty} x^{\frac{1}{x}} = \lim_{x \rightarrow \infty} e^{\ln x^{\frac{1}{x}}} = e^{\lim_{x \rightarrow \infty} \frac{\ln x}{x}} = e^0 = 1, \therefore \lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1 \quad \lim_{n+1 \rightarrow \infty} (n+1)^{\frac{1}{n+1}} = 1$$

$$\therefore \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = 1$$

原级数收敛半径为 $R=1$

3. 求下列幂级数的和函数:

$$\star(1) \sum_{n=1}^{\infty} nx^{n-1}; \quad \star\star(2) \sum_{n=1}^{\infty} \frac{x^n}{n(n+1)}; \quad \star(3) \sum_{n=1}^{\infty} \frac{x^{2n-1}}{2n-1}$$

解: (1) 显然 $\sum_{n=1}^{\infty} nx^{n-1}$ 的收敛域为 $(-1,1)$

$$\therefore \int_0^x \sum_{n=1}^{\infty} nt^{n-1} dt = \sum_{n=1}^{\infty} \int_0^x nt^{n-1} dt = \sum_{n=1}^{\infty} x^n = \frac{x}{1-x}$$

$$\therefore \sum_{n=1}^{\infty} nx^{n-1} = \left(\frac{x}{1-x}\right)' = \frac{1}{(1-x)^2} \quad (-1 < x < 1).$$

(2) 易求得 $\sum_{n=1}^{\infty} \frac{x^n}{n(n+1)}$ 的收敛域为 $[-1,1]$,

$$x \neq 0 \text{ 时, 设 } s(x) = \sum_{n=1}^{\infty} \frac{x^n}{n(n+1)}$$

$$\therefore (xs(x))'' = \sum_{n=1}^{\infty} \left(\frac{x^{n+1}}{n(n+1)}\right)'' = \sum_{n=1}^{\infty} x^{n-1} = \frac{1}{1-x} \quad x \in (-1,0) \cup (0,1)$$

$$\therefore (xs(x))' = \int_0^x \frac{1}{1-t} dt = -\ln(1-x) \quad (\text{注: } (xs(x))'|_{x=0} = \sum_{n=1}^{\infty} \frac{0^n}{n} = 0)$$

$$\therefore xs(x) = -\int_0^x \ln(1-t) dt = -[t \ln(1-t)]_0^x + \int_0^x \frac{t}{1-t} dt$$

$$= -x \ln(1-x) + \ln(1-x) + x = (1-x) \ln(1-x) + x$$

$$\therefore s(x) = \frac{(1-x) \ln(1-x) + x}{x} \quad x \in (-1,0) \cup (0,1)$$

$$s(1) = \lim_{x \rightarrow 1^-} s(x) = \lim_{x \rightarrow 1^-} \frac{(1-x) \ln(1-x) + x}{x} = 1 \quad (\text{也可: } s(1) = \sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1)$$

$$s(-1) = \lim_{x \rightarrow -1^+} s(x) = \lim_{x \rightarrow -1^+} \frac{(1-x)\ln(1-x)+x}{x} = 1 - 2\ln 2 +$$

$$\text{故 } s(x) = \begin{cases} \frac{(1-x)\ln(1-x)+x}{x}, & -1 \leq x < 1 \\ 0, & x = 0 \\ 1, & x = 1 \end{cases} .$$

(3) 显然 $\sum_{n=1}^{\infty} \frac{x^{2n-1}}{2n-1}$ 的收敛域为 $(-1, 1)$

$$\therefore \left(\sum_{n=1}^{\infty} \frac{x^{2n-1}}{2n-1} \right)' = \sum_{n=1}^{\infty} \left(\frac{x^{2n-1}}{2n-1} \right)' = \sum_{n=1}^{\infty} x^{2n-2} = \frac{1}{1-x^2} \quad (-1 < x < 1)$$

$$\begin{aligned} \therefore \sum_{n=1}^{\infty} \frac{x^{2n-1}}{2n-1} &= \int_0^x \frac{1}{1-t^2} dt = \frac{1}{2} \int_0^x \left[\frac{1}{1+t} + \frac{1}{1-t} \right] dt \\ &= \frac{1}{2} \int_0^x \left[\frac{1}{1+t} + \frac{1}{1-t} \right] dt = \frac{1}{2} \ln \frac{1+x}{1-x} \quad (|x| < 1) \end{aligned}$$

★★4. 求幂级数 $\sum_{n=0}^{\infty} \frac{x^{2n+1}}{n!}$ 的和函数, 并求数项级数 $\sum_{n=0}^{\infty} \frac{2n+1}{n!}$ 的和.

$$\text{解: } s(x) = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{n!} = x \sum_{n=0}^{\infty} \frac{x^{2n}}{n!} = xe^{x^2} \quad -\infty < x < \infty$$

$$\therefore s'(x) = \sum_{n=0}^{\infty} \frac{(2n+1)x^{2n}}{n!} = (xe^{x^2})' = e^{x^2} + 2x^2e^{x^2}, \therefore \sum_{n=0}^{\infty} \frac{2n+1}{n!} = s'(1) = 3e.$$

★★5. 试求极限 $\lim_{n \rightarrow \infty} \left(\frac{1}{a} + \frac{2}{a^2} + \cdots + \frac{n}{a^n} \right)$, 其中 $a > 1$.

$$\text{解: } \therefore \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{k}{a^k} = \sum_{n=1}^{\infty} \frac{n}{a^n} = \sum_{n=1}^{\infty} n \left(\frac{1}{a} \right)^n, \therefore \text{考虑级数 } \sum_{n=1}^{\infty} nx^n.$$

$$\therefore \sum_{n=1}^{\infty} nx^n = x \sum_{n=1}^{\infty} nx^{n-1} = x \left(\sum_{n=1}^{\infty} x^n \right)' = x \left(\frac{x}{1-x} \right)' = \frac{x}{(1-x)^2} \quad x \in (-1, 1),$$

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1}{a} + \frac{2}{a^2} + \cdots + \frac{n}{a^n} \right) = \frac{\frac{1}{a}}{\left(1 - \frac{1}{a}\right)^2} = \frac{a}{(a-1)^2}.$$

★★6. 求级数 $\sum_{n=0}^{\infty} \frac{(-1)^n (n^2 - n + 1)}{2^n}$ 的和.

$$\text{解: } \sum_{n=0}^{\infty} \frac{(-1)^n (n^2 - n + 1)}{2^n} = \sum_{n=1}^{\infty} n(n-1) \left(-\frac{1}{2}\right)^n + \sum_{n=0}^{\infty} \left(-\frac{1}{2}\right)^n = \sum_{n=1}^{\infty} n(n-1) \left(-\frac{1}{2}\right)^n + \frac{2}{3}$$

考虑 $s(x) = \sum_{n=1}^{\infty} n(n-1)x^{n-2}$

$$\therefore s(x) = \left(\sum_{n=1}^{\infty} x^n \right)'' = \left(\frac{x}{1-x} \right)'' = \frac{2}{(1-x)^3} \quad (-1 < x < 1)$$

$$\therefore \sum_{n=1}^{\infty} n(n-1)\left(-\frac{1}{2}\right)^n = \left(-\frac{1}{2}\right)^2 s\left(-\frac{1}{2}\right) = \frac{1}{4} \cdot \frac{2}{\left(1-\frac{-1}{2}\right)^3} = \frac{4}{27}$$

$$\therefore \sum_{n=0}^{\infty} \frac{(-1)^n (n^2 - n + 1)}{2^n} = \sum_{n=1}^{\infty} n(n-1)\left(-\frac{1}{2}\right)^n + \frac{2}{3} = \frac{4}{27} + \frac{2}{3} = \frac{22}{27}.$$

提高题

1. 求下列幂级数的收敛域:

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

★★★★(2) $\sum_{n=1}^{\infty} \frac{1}{1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}} x^n$.

解: (1) $R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{[3^{n+1} + (-2)^{n+1}](n+1)}{[3^n + (-2)^n]n} = \lim_{n \rightarrow \infty} \frac{3[1 + (-\frac{2}{3})^{n+1}](n+1)}{[1 + (-\frac{2}{3})^n]n} = 3$

当 $x=3$ 时, $\therefore \lim_{n \rightarrow \infty} n \cdot \frac{3^n}{[3^n + (-2)^n]n} = 1$, $\therefore \sum_{n=1}^{\infty} \frac{3^n}{3^n + (-2)^n} \cdot \frac{1}{n}$ 发散;

当 $x=-3$ 时, $\therefore \frac{(-3)^n}{[3^n + (-2)^n]n} = \frac{(-1)^n}{n} - \frac{2^n}{[3^n + (-2)^n]n} \cdot \frac{1}{n}$,

且 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$, $\sum_{n=1}^{\infty} \frac{2^n}{3^n + (-2)^n} \cdot \frac{1}{n}$ 收敛, \therefore 数项级数 $\sum_{n=1}^{\infty} \frac{(-3)^n}{3^n + (-2)^n} \cdot \frac{1}{n}$ 收敛.

故原级数的收敛域为 $[-3, 3)$

(2) 记 $a_n = \frac{1}{1 + \frac{1}{2} + \cdots + \frac{1}{n}}$

$$\therefore \frac{1}{\sqrt[n]{n}} = \sqrt[n]{\frac{1}{1+1+\cdots+1}} \leq \sqrt[n]{a_n} \leq \sqrt[n]{\frac{1}{\frac{1}{n} + \frac{1}{n} + \cdots + \frac{1}{n}}} = 1$$

又 $\lim_{n \rightarrow \infty} \frac{1}{\sqrt[n]{n}} = 1$ $\therefore R = \lim_{n \rightarrow \infty} \sqrt[n]{a_n} = 1$.

当 $x=1$ 时, 原级数为 $\sum_{n=1}^{\infty} \frac{1}{1+\frac{1}{2}+\frac{1}{3}+\cdots+\frac{1}{n}}$, 由 $\frac{1}{1+\frac{1}{2}+\frac{1}{3}+\cdots+\frac{1}{n}} > \frac{1}{n}$ 知发散;

当 $x=-1$ 时, 原级数为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{1+\frac{1}{2}+\frac{1}{3}+\cdots+\frac{1}{n}}$, 由 $\frac{1}{1+\frac{1}{2}+\frac{1}{3}+\cdots+\frac{1}{n}}$ 单调减少趋于零知收敛.

故原级数的收敛域为 $[-1, 1)$.

★★2. 幂级数 $\sum_{n=0}^{\infty} a_n x^n$ 的收敛半径为 3, 则幂级数 $\sum_{n=0}^{\infty} n a_n (x-1)^{n+1}$ 的收敛区间为 ().

解: 令 $y = x-1$, 则 $\sum_{n=0}^{\infty} n a_n (x-1)^{n+1} = \sum_{n=0}^{\infty} n a_n y^{n+1}$

$$\because R = \lim_{n \rightarrow \infty} \left| \frac{n a_n}{(n+1) a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right|$$

\therefore 幂级数 $\sum_{n=0}^{\infty} n a_n y^{n+1}$ 与幂级数 $\sum_{n=0}^{\infty} a_n x^n$ 的收敛半径相同,

$\therefore |y| < 3$, 从而 $|x-1| < 3$, 即 $-2 < x < 4$

★★★★3. 求幂级数 $\sum_{n=1}^{\infty} (-1)^{n-1} \left[1 + \frac{1}{n(2n-1)} \right] x^{2n}$ 的收敛域与和函数 $s(x)$.

解: 记 $a_n = (-1)^{n-1} \left(1 + \frac{1}{n(2n-1)} \right)$

$$\because \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = \lim_{n \rightarrow \infty} \frac{(n+1)(2n+3)+1}{n(2n-1)+1} \cdot \frac{n(2n-1)}{(n+1)(2n+3)} = 1$$

\therefore 当 $x^2 < 1$, 即 $|x| < 1$ 时, 原级数收敛

当 $x = \pm 1$ 时, 原级数为 $\sum_{n=1}^{\infty} (-1)^{n-1} \left[1 + \frac{1}{n(2n-1)} \right]$,

$\therefore \sum_{n=0}^{\infty} (-1)^{n-1}$ 发散, $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n(2n-1)}$ 收敛, $\therefore \sum_{n=1}^{\infty} (-1)^{n-1} \left[1 + \frac{1}{n(2n-1)} \right]$ 发散.

\therefore 原级数的收敛域为 $(-1, 1)$.

设 $s(x) = \sum_{n=1}^{\infty} (-1)^{n-1} \left[1 + \frac{1}{n(2n-1)} \right] x^{2n}$ $x \in (-1, 1)$, 则

$$\begin{aligned}
 s(x) &= \sum_{n=1}^{\infty} (-1)^{n-1} x^{2n} + \sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n(2n-1)} x^{2n} = \frac{x^2}{1+x^2} + 2 \sum_{n=1}^{\infty} (-1)^{n-1} \left(\frac{1}{2n-1} - \frac{1}{2n} \right) x^{2n} \\
 &= \frac{x^2}{1+x^2} + 2 \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} x^{2n} + \sum_{n=1}^{\infty} \frac{(-x^2)^n}{n} = \frac{x^2}{1+x^2} + 2x \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} x^{2n-1} + \int_0^x \left(\sum_{n=1}^{\infty} \frac{(-x^2)^n}{n} \right)' dx \\
 &= \frac{x^2}{1+x^2} + 2x \int_0^x \left(\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2n-1} x^{2n-1} \right)' dx + \int_0^x \sum_{n=1}^{\infty} \left(\frac{(-x^2)^n}{n} \right)' dx \\
 &= \frac{x^2}{1+x^2} + 2x \int_0^x \sum_{n=1}^{\infty} \left(\frac{(-1)^{n-1}}{2n-1} x^{2n-1} \right)' dx + \int_0^x \sum_{n=1}^{\infty} (-x^2)^{n-1} \cdot (-2x) dx \\
 &= \frac{x^2}{1+x^2} + 2x \int_0^x \sum_{n=1}^{\infty} (-1)^{n-1} x^{2n-2} dx - 2 \int_0^x \frac{x}{1+x^2} dx = \frac{x^2}{1+x^2} + 2x \int_0^x \frac{1}{1+x^2} dx - \ln(1+x^2) \\
 &= \frac{x^2}{1+x^2} + 2x \arctan x - \ln(1+x^2).
 \end{aligned}$$

§ 11.5 函数展开成幂级数

内容概要

名称	主要内容
泰勒级数	$\sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} \cdot (x-x_0)^n$
麦克老林级数	$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} \cdot x^n$
七个常用的幂级数展开式	

$$\begin{aligned}
4. \quad e^x &= \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \cdots + \frac{x^n}{n!} + \cdots \quad x \in (-\infty, \infty) \\
5. \quad \sin x &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1} = x - \frac{x^3}{3!} + \cdots + \frac{(-1)^n}{(2n+1)!} x^{2n+1} + \cdots \quad x \in (-\infty, \infty) \\
6. \quad \cos x &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} = 1 - \frac{x^2}{2!} + \cdots + \frac{(-1)^n}{(2n)!} x^{2n} + \cdots \quad x \in (-\infty, \infty) \\
7. \quad \ln(1+x) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} = x - \frac{x^2}{2} + \cdots + \frac{(-1)^n}{n+1} x^{n+1} + \cdots \quad x \in (-1, 1] \\
8. \quad (1+x)^\alpha &= 1 + \alpha x + \frac{\alpha(\alpha-1)}{2!} x^2 + \cdots + \frac{\alpha(\alpha-1)\cdots(\alpha-n+1)}{n!} x^n + \cdots \quad x \in (-1, 1) \\
9. \quad \frac{1}{1-x} &= \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots \quad x \in (-1, 1) \\
10. \quad \frac{1}{1+x} &= \sum_{n=0}^{\infty} (-x)^n = 1 - x + x^2 - \cdots + (-x)^n + \cdots \quad x \in (-1, 1)
\end{aligned}$$

例题分析

1. 将下列函数展开成 x 的幂级数:

知识点: 麦克劳林级数

思路: 以函数幂级数展开式的唯一性作为依据, 利用七个常用的幂级数展开式, 通过 $+$, $-$, \times , \div , 变量代换, 逐项积分, 逐项微分等方法归为七个常用的幂级数展开式的形式, 从而求得所给函数的幂级数展开式.

$$\star\star(1) f(x) = (1+x)\ln(1+x); \quad \star\star(2) f(x) = \frac{x}{2-x-x^2}; \quad \star\star(3) f(x) = \frac{1}{(1+x)^2}.$$

$$\text{解: } (1) \because \ln(1+x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} \quad x \in (-1, 1]$$

$$\begin{aligned}
\therefore (1+x)\ln(1+x) &= (1+x) \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} + x \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} \\
&= \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} + \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+2}
\end{aligned}$$

$$\text{又 } \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} = x + \sum_{n=1}^{\infty} \frac{(-1)^n}{n+1} x^{n+1}$$

$$\text{令 } n = m+1, \text{ 则 } \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} = x + \sum_{m=0}^{\infty} \frac{(-1)^{m+1}}{m+2} x^{m+2} = x + \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n+2} x^{n+2},$$

$$\begin{aligned}\therefore (1+x)\ln(1+x) &= x + \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n+2} x^{n+2} + \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+2} \\ &= x + \sum_{n=0}^{\infty} \frac{(-1)^n}{(n+1)(n+2)} x^{n+2} \quad x \in (-1, 1]\end{aligned}$$

(2) 利用 $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1+x+x^2+\cdots+x^n+\cdots \quad x \in (-1, 1)$

法一: $\because f(x) = \frac{x}{2-x-x^2} = \frac{x}{(1-x)(2-x)} = \frac{1}{3} \left[\frac{1}{1-x} - \frac{2}{2+x} \right]$

$$= \frac{1}{3} \frac{1}{1-x} - \frac{1}{3} \frac{1}{1+\frac{x}{2}}$$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n, \quad x \in (-1, 1); \quad \frac{1}{1+\frac{x}{2}} = \sum_{n=0}^{\infty} (-1)^n \frac{x^n}{2^n}, \quad \frac{x}{2} \in (-1, 1) \text{ 即 } x \in (-2, 2),$$

$$\therefore f(x) = \frac{1}{3} \frac{1}{1-x} - \frac{1}{3} \frac{1}{1+\frac{x}{2}} = \frac{1}{3} \sum_{n=0}^{\infty} x^n - \frac{1}{3} \sum_{n=0}^{\infty} (-1)^n \frac{x^n}{2^n} = \frac{1}{3} \sum_{n=0}^{\infty} \left[1 - \frac{(-1)^n}{2^n} \right] x^n,$$

$$x \in (-1, 1) \cap (-2, 2), \text{ 即 } x \in (-1, 1).$$

法二: $\because f(x) = \frac{x}{3} \left[\frac{1}{1-x} + \frac{1}{2+x} \right] = \frac{x}{3} \left[\frac{1}{1-x} + \frac{1}{2} \frac{1}{1+\frac{x}{2}} \right]$

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

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

注: 1. 展开时分子上的 x 可以放在括号外面, 暂不考虑。

2. 两种做法结果是一样的。(读者自己思考一下互换)。

(3) 利用 $\frac{1}{1+x} = \sum_{n=0}^{\infty} (-x)^n = 1-x+x^2-\cdots+(-x)^n+\cdots \quad x \in (-1, 1)$

法一: $\because \left(\frac{-1}{1+x} \right)' = \frac{1}{(1+x)^2}, \quad \text{而 } \frac{-1}{1+x} = \sum_{n=0}^{\infty} (-1)^{n+1} x^n, \quad -1 < x < 1$

$$\therefore \frac{1}{(1+x)^2} = \left(\frac{-1}{1+x} \right)' = \left[\sum_{n=0}^{\infty} (-1)^{n+1} x^n \right]' = \sum_{n=0}^{\infty} (-1)^{n+1} [x^n]' = \sum_{n=1}^{\infty} (-1)^{n+1} n x^{n-1} \quad -1 < x < 1$$

$$\text{法二: } \therefore \frac{1}{(1+x)^2} = \frac{1}{1+x} \cdot \frac{1}{1+x} = \sum_{n=0}^{\infty} (-1)^n x^n \cdot \sum_{n=0}^{\infty} (-1)^n x^n \quad (\text{用幂级数的乘法})$$

$$= (1-x+x^2-x^3+x^4-x^5+x^6-\cdots) \cdot (1-x+x^2-x^3+x^4-x^5+x^6-\cdots)$$

$$= 1-2x+3x^2-4x^3+\cdots = \sum_{n=1}^{\infty} (-1)^{n+1} n x^{n-1} \quad -1 < x < 1$$

★2. 将 $\ln x$ 展开成 $x-1$ 的幂级数:

知识点: 麦克老林级数

思路: $x-1$ 看作一整体, 利用 $\ln(1+x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} \quad x \in (-1, 1]$, 故将 $\ln x$ 写成

$$\ln[1+(x-1)]$$

$$\text{解: } \therefore \ln x = \ln[1+(x-1)] = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} (x-1)^{n+1} \quad x-1 \in (-1, 1]$$

$$\therefore \ln x = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} (x-1)^{n+1} \quad x \in (0, 2]$$

课后习题全解

习题 11-5

1. 将下列函数展开成 x 的幂级数, 并求其成立的区间:

$$\star(1) f(x) = \ln(a+x); \quad \star(2) f(x) = a^x; \quad \star(3) f(x) = e^{-x^2};$$

$$\star(4) f(x) = \cos^2 x; \quad \star(5) f(x) = \frac{x}{\sqrt{1+x^2}}; \quad \star\star(6) f(x) = \frac{x}{x^2-2x-3}.$$

$$\text{解: (1) } f(x) = \ln\left[a\left(1+\frac{x}{a}\right)\right] = \ln a + \ln\left(1+\frac{x}{a}\right) = \ln a + \sum_{n=0}^{\infty} (-1)^n \frac{x^{n+1}}{(n+1)a^{n+1}}$$

$$\left(-1 < \frac{x}{a} \leq 1, \text{即 } -a < x \leq a\right)$$

$$(2) f(x) = e^{x \ln a} = \sum_{n=0}^{\infty} \frac{\ln^n a}{n!} x^n, \quad (-\infty < x \ln a < +\infty, \text{即 } -\infty < x < +\infty)$$

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

$$\begin{aligned}
 (4) \quad f(x) &= \frac{1}{2}(1 + \cos 2x) = \frac{1}{2} + \frac{1}{2} \cos 2x \\
 &= \frac{1}{2} + \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \frac{2^{2n} x^{2n}}{(2n)!} = 1 + \sum_{n=1}^{\infty} (-1)^n \frac{2^{2n-1} x^{2n}}{(2n)!} \quad (x \in \mathbb{R})
 \end{aligned}$$

$$\begin{aligned}
 (5) \quad f(x) &= x(1+x^2)^{-\frac{1}{2}} \quad \because \alpha = -\frac{1}{2} \\
 &= x \left[1 - \frac{1}{2} x^2 + \frac{-\frac{1}{2} \cdot (-\frac{3}{2})}{2!} x^4 \cdots + \frac{-\frac{1}{2} \cdot (-\frac{3}{2}) \cdots (-\frac{1}{2} - n + 1)}{n!} x^{2n} + \cdots \right] \\
 &= x - \frac{1}{2} x^3 + \frac{1 \cdot 3}{2^2 \cdot 2!} x^5 + \cdots + (-1)^n \frac{1 \cdot 3 \cdots (2n-1)!!}{2^n \cdot n!} x^{2n+1} \\
 &= x + \sum_{n=1}^{\infty} (-1)^n \frac{(2n-1)!!}{(2n)!!} x^{2n+1} \\
 &= x + \sum_{n=1}^{\infty} (-1)^n \frac{2(2n)!}{(n!)^2} \left(\frac{x}{2}\right)^{2n+1} \quad (-1 < x < 1)
 \end{aligned}$$

$$\begin{aligned}
 (6) \quad f(x) &= \frac{1}{4} \left[\frac{3}{x-3} + \frac{1}{x+1} \right] \\
 &= \frac{1}{4} \left[-\frac{1}{1-\frac{x}{3}} + \frac{1}{1-(-x)} \right] = \frac{1}{4} \left[-\sum_{n=0}^{\infty} \left(\frac{x}{3}\right)^n + \sum_{n=0}^{\infty} (-x)^n \right] \\
 &= \sum_{n=0}^{\infty} \frac{1}{4} \left(-\frac{1}{3^n} + (-1)^n \right) x^n \quad (-1 < x < 1)
 \end{aligned}$$

★★2. 将函数 $\sqrt[3]{x}$ 展开成 $x+1$ 的幂级数.

$$\begin{aligned}
 \text{解: } \sqrt[3]{x} &= -[1-(x+1)]^{\frac{1}{3}} \quad (\alpha = \frac{1}{3}) \\
 &= - \left\{ 1 + \sum_{n=1}^{\infty} \frac{\frac{1}{3} \cdot (\frac{1}{3}-1) \cdots (\frac{1}{3}-n+1)}{n!} [- (x+1)]^n \right\} \\
 &= -1 + \frac{x+1}{3} + \sum_{n=2}^{\infty} (-1)^{1+n-1+n} \frac{2 \cdot 5 \cdot 8 \cdots (3n-4)}{3^n n!} (x+1)^n \\
 &= -1 + \frac{x+1}{3} + \sum_{n=2}^{\infty} \frac{2 \cdot 5 \cdot 8 \cdots (3n-4)}{3^n n!} (x+1)^n \\
 \therefore \alpha &= \frac{1}{3} > 0 \quad \therefore -1 \leq -(x-1) \leq 1 \text{ 即 } -2 \leq x \leq 0
 \end{aligned}$$

★3. 将函数 $f(x) = \frac{1}{1+x}$ 展开成 $x-3$ 的幂级数.

$$\begin{aligned} \text{解: } f(x) &= \frac{1}{4+x-3} = \frac{1}{4} \cdot \frac{1}{1+\frac{x-3}{4}} = \frac{1}{4} \sum_{n=0}^{\infty} \left(-\frac{x-3}{4}\right)^n \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{4^{n+1}} (x-3)^n \quad \left(-1 < \frac{x-3}{4} < 1, \text{ 即 } -1 < x < 7\right) \end{aligned}$$

★★4. 将函数 $f(x) = \ln(3x-x^2)$ 在 $x=1$ 展开成 x 的幂级数.

$$\begin{aligned} \text{解: } f(x) &= \ln x(3-x) = \ln x + \ln(3-x) = \ln[1+(x-1)] + \ln[2-(x-1)] \\ &= \ln[1+(x-1)] + \ln\left(1-\frac{x-1}{2}\right) + \ln 2 \\ &= \ln 2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} (x-1)^n + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left(-\frac{x-1}{2}\right)^n \\ &= \ln 2 + \sum_{n=1}^{\infty} \left[(-1)^{n-1} - \frac{1}{2^n}\right] \frac{(x-1)^n}{n} \\ x \text{ 满足: } &-1 < x-1 \leq 1, \text{ 且 } -1 < \frac{x-1}{2} \leq 1, \text{ 即 } 0 < x \leq 2 \end{aligned}$$

★★5. 将函数 $f(x) = \frac{1}{(1+x)(1+x^2)(1+x^4)(1+x^8)}$ 展开成 x 的幂级数.

$$\begin{aligned} \text{解: } f(x) &= \frac{1-x}{(1-x)(1+x)(1+x^2)(1+x^4)(1+x^8)} \\ &= \frac{1-x}{1-x^{16}} = (1-x) \sum_{n=0}^{\infty} x^{16n} = \sum_{n=0}^{\infty} (x^{16n} - x^{16n+1}) \\ &= 1-x+x^{16}-x^{17}+\dots+x^{16n}-x^{16n+1}\dots \quad -1 < x < 1 \end{aligned}$$

★★6. 将函数 $f(x) = \frac{1+x}{(1-x)^3}$ 展开成 x 的幂级数.

$$\begin{aligned} \text{解: } f(x) &= \frac{2-(1-x)}{(1-x)^3} = \frac{2}{(1-x)^3} - \frac{1}{(1-x)^2} = \left(\frac{1}{1-x}\right)'' - \left(\frac{1}{1-x}\right)' = \left(\sum_{n=0}^{\infty} x^n\right)'' - \left(\sum_{n=0}^{\infty} x^n\right)' \\ &= \sum_{n=2}^{\infty} n(n-1)x^{n-2} - \sum_{n=1}^{\infty} nx^{n-1} = \sum_{n=2}^{\infty} n(n-1)x^{n-2} - \sum_{n=2}^{\infty} (n-1)x^{n-2} \\ &= \sum_{n=2}^{\infty} [n(n-1) - (n-1)]x^{n-2} = \sum_{n=2}^{\infty} (n-1)^2 x^{n-2} = \sum_{n=1}^{\infty} n^2 x^{n-1} \quad x \in (-1, 1) \end{aligned}$$

★★7. 将函数 $f(x) = x \ln(x + \sqrt{1+x^2})$ 展开成 x 的幂级数.

$$\begin{aligned}
\text{解: } & \because \left(\ln(x + \sqrt{1+x^2}) \right)' = \frac{1}{\sqrt{1+x^2}} = (1+x^2)^{-\frac{1}{2}} \\
& = 1 - \frac{1}{2}x^2 + \frac{\left(-\frac{1}{2}\right) \cdot \left(-\frac{1}{2}-1\right)}{2!} (x^2)^2 + \cdots + \frac{\left(-\frac{1}{2}\right) \cdot \left(-\frac{1}{2}-1\right) \cdots \left(-\frac{1}{2}-n+1\right)}{n!} (x^2)^n + \cdots \\
& = 1 - \frac{1}{2}x^2 + \frac{(-1)^2 1 \cdot 3}{2^2 \cdot 2!} (x^2)^2 + \cdots + \frac{(-1)^n 1 \cdot 3 \cdots (2n-1)}{2^n \cdot n!} x^{2n} + \cdots \\
& = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} x^{2n} \quad |x| \leq 1 \\
\therefore \ln(x + \sqrt{1+x^2}) & = \int_0^x \left(1 + \sum_{n=1}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} x^{2n} \right) dx = x + \sum_{n=1}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} \cdot \frac{x^{2n+1}}{2n+1} \\
\therefore x \ln(x + \sqrt{1+x^2}) & = x^2 + \sum_{n=1}^{\infty} \frac{(-1)^n (2n-1)!!}{(2n)!!} \cdot \frac{x^{2n+2}}{2n+1} \quad |x| \leq 1
\end{aligned}$$

★★★8. 将函数 $f(x) = \arctan \frac{1+x}{1-x}$ 展开成 x 的幂级数.

$$\begin{aligned}
\text{解: } & \because f'(x) = \frac{1}{1 + \left(\frac{1+x}{1-x}\right)^2} \cdot \frac{1-x+1+x}{(1-x)^2} \\
& = \frac{2}{2+2x^2} = \frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-x^2)^n = \sum_{n=0}^{\infty} (-1)^n x^{2n} \quad |x| < 1 \\
\therefore f(x) - f(0) & = \int_0^x f'(t) dt = \int_0^x \sum_{n=0}^{\infty} (-1)^n t^{2n} dt = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad |x| < 1 \\
\therefore f(0) & = \arctan 1 = \frac{\pi}{4} \\
\therefore f(x) & = \frac{\pi}{4} + \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad |x| < 1
\end{aligned}$$

★★9. 积分定义的误差函数 $\operatorname{erf}x = \frac{2}{\sqrt{\pi}} \int_0^x e^{-x^2} dx$ 在工程学中十分重要, 试把它展开成 x 的幂级数.

$$\begin{aligned}
\text{解: } & \because e^{-x^2} = \sum_{n=0}^{\infty} \frac{(-x^2)^n}{n!} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n} \quad x \in (-\infty, \infty) \\
\therefore \int_0^x e^{-x^2} dx & = \int_0^x \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \cdot \frac{x^{2n+1}}{2n+1} \\
\therefore \operatorname{erf}x & = \frac{2}{\sqrt{\pi}} \int_0^x e^{-x^2} dx = \sum_{n=0}^{\infty} \frac{2(-1)^n}{\sqrt{\pi}(2n+1)n!} x^{2n+1} \quad x \in (-\infty, \infty)
\end{aligned}$$

提高题

★★★1. 将 $\sin x$ 展开成 $x - \frac{\pi}{4}$ 的幂级数.

思路: 把 $x - \frac{\pi}{4}$ 作一整体, $\sin x = \sin\left[\frac{\pi}{4} + (x - \frac{\pi}{4})\right]$ 利用 $\sin x, \cos x$ 的展开式,

解: $\because \sin x = \sin\left[\frac{\pi}{4} + (x - \frac{\pi}{4})\right]$

$$= \sin \frac{\pi}{4} \cos(x - \frac{\pi}{4}) + \cos \frac{\pi}{4} \sin(x - \frac{\pi}{4}) = \frac{1}{\sqrt{2}} \left[\cos(x - \frac{\pi}{4}) + \sin(x - \frac{\pi}{4}) \right]$$

又

$$\cos(x - \frac{\pi}{4}) = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (x - \frac{\pi}{4})^{2n} = 1 - \frac{(x - \frac{\pi}{4})^2}{2!} + \cdots + \frac{(-1)^n}{(2n)!} (x - \frac{\pi}{4})^{2n} + \cdots \quad x \in (-\infty, \infty)$$

$$\begin{aligned} \sin(x - \frac{\pi}{4}) &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (x - \frac{\pi}{4})^{2n+1} = (x - \frac{\pi}{4}) - \frac{(x - \frac{\pi}{4})^3}{3!} + \\ &\quad \cdots + \frac{(-1)^n}{(2n+1)!} (x - \frac{\pi}{4})^{2n+1} + \cdots \quad x \in (-\infty, \infty) \end{aligned}$$

$$\therefore \sin x = \frac{1}{\sqrt{2}} \left[1 + (x - \frac{\pi}{4}) - \frac{(x - \frac{\pi}{4})^2}{2!} - \frac{(x - \frac{\pi}{4})^3}{3!} + \cdots \right] \quad x \in (-\infty, \infty)$$

★★★2. 将函数 $f(x) = \arcsin x$ 展开成 x 的幂级数

解: $\because (\arcsin x)' = \frac{1}{\sqrt{1-x^2}} = (1-x^2)^{-\frac{1}{2}} \quad x \in (-1, 1), f(0) = 0$

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

$$\therefore \arcsin x = \int_0^x (\arcsin x)' dx = \int_0^x \frac{1}{\sqrt{1-x^2}} dx = \int_0^x \left(1 + \sum_{n=1}^{\infty} \frac{(2n-1)!!}{(2n)!!} x^{2n} \right) dx$$

$$= x + \sum_{n=1}^{\infty} \int_0^x \frac{(2n-1)!!}{(2n)!!} x^{2n} dx = x + \sum_{n=1}^{\infty} \frac{(2n-1)!!}{(2n)!!} \frac{x^{2n+1}}{2n+1} \quad x \in [-1, 1]$$

★★★★3. 将函数 $f(x) = \arctan \frac{1-2x}{1+2x}$ 展开成 x 的幂级数, 并求 $\sum_{n=1}^{\infty} \frac{(-1)^n}{2n+1}$ 的和.

解: $\because f'(x) = -\frac{1}{1+4x^2} = -2\sum_{n=0}^{\infty} (-1)^n 4^n x^{2n}, x \in (-1,1), \text{ 又 } f(0) = \frac{\pi}{4}$

$$\therefore f(x) = f(0) + \int_0^x f'(x) dx = \frac{\pi}{4} - 2 \int_0^x \sum_{n=0}^{\infty} (-1)^n 4^n x^{2n} dx$$

$$= \frac{\pi}{4} - 2 \sum_{n=0}^{\infty} \frac{(-1)^n 4^n}{2n+1} x^{2n+1} \quad x \in \left(-\frac{1}{2}, \frac{1}{2}\right)$$

$$\because \text{ 当 } x = \frac{1}{2} \text{ 时, 由 } \sum_{n=1}^{\infty} \frac{(-1)^n}{2n+1} \text{ 收敛 } \therefore f(x) = \frac{\pi}{4} - 2 \sum_{n=0}^{\infty} \frac{(-1)^n 4^n}{2n+1} x^{2n+1} \quad x \in \left(-\frac{1}{2}, \frac{1}{2}\right]$$

$$\text{ 令 } x = \frac{1}{2}, \text{ 得 } f\left(\frac{1}{2}\right) = \frac{\pi}{4} - \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}$$

$$\text{ 又 } f\left(\frac{1}{2}\right) = 0, \text{ 故 } \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} = \frac{\pi}{4} - f\left(\frac{1}{2}\right) = \frac{\pi}{4}.$$

★★★★4. 设 $f(x) = \begin{cases} \frac{1+x^2}{x} \arctan x, & x \neq 0 \\ 1, & x = 0 \end{cases}$.

将函数 $f(x)$ 展开成 x 的幂级数, 并求 $\sum_{n=1}^{\infty} \frac{(-1)^n}{1-4n^2}$ 的和.

解: $\because (\arctan x)' = \frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-1)^n x^{2n} \quad x \in (-1,1)$

$$\therefore \arctan x = \int_0^x (\arctan x)' dx = \int_0^x \left(\sum_{n=0}^{\infty} (-1)^n x^{2n} \right) dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad x \in [-1,1]$$

$$\therefore f(x) = \left(\frac{1}{x} + x\right) \arctan x = \left(\frac{1}{x} + x\right) \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1}$$

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

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

$$\text{ 当 } x=0 \text{ 时, } 1 - \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{1-4n^2} x^{2n} = 0$$

$$\therefore f(x) = 1 - \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{1-4n^2} x^{2n} \quad x \in [-1,1]$$

$$\therefore f(1) = 1 - \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{1-4n^2} \quad \therefore \sum_{n=1}^{\infty} \frac{(-1)^n}{1-4n^2} = \frac{1}{2} [f(1) - 1] = \frac{1}{2} \left[\frac{\pi}{2} - 1 \right]$$

§ 11.6 幂级数的应用

内容概要

名称	主要内容
余项	$r_n = s(x) - s_n(x) = \sum_{k=n+1}^{\infty} u_k$
结论	满足莱布尼茨条件的交错级数 $\sum_{n=0}^{\infty} (-1)^n u_n$, 有 $ r_n \leq u_{n+1}$

例题分析

★1. 求 $\int_0^1 e^{-x^2} dx$ 的近似值, 使误差小于 0.01.

思路: 因为 e^{-x^2} 它的原函数是不能用初等函数表达, 所以先求 e^{-x^2} 的 x 幂级数展开式, 再逐项积分求

$\int_0^1 e^{-x^2} dx$ 的 x 幂级数展开式, 算出其近似值.

解: 1) 先将 e^{-x^2} 展开成 x 的幂级数.

$$\therefore e^{-x^2} = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n}, \quad x \in (-\infty, \infty)$$

2) 求 $\int_0^1 e^{-x^2} dx$ 的 x 幂级数展开式.

$$\int_0^1 e^{-x^2} dx = \int_0^1 \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} x^{2n} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \int_0^1 x^{2n} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \frac{1}{2n+1}$$

3) 算出其近似值.

此为交错级数, 故 $|r_n| < u_{n+1}$, 逐项计算 u_{n+1} , 直到 $|u_{n+1}| < 0.01$ 即可.

$$\therefore u_2 = \frac{1}{2!} \frac{1}{5} = 0.1, u_3 = \frac{1}{3!} \frac{1}{7} \approx 0.0238, u_4 = \frac{1}{4!} \frac{1}{9} = 0.0046 < 0.01$$

取 $n=3$ 即可

$$\therefore \int_0^1 e^{-x^2} dx \approx \sum_{n=0}^3 \frac{(-1)^n}{n!} \frac{1}{2n+1} = 1 - \frac{1}{3} + \frac{1}{10} - \frac{1}{42} + \frac{1}{216} \approx 0.7432.$$

注: 当熟练后 1), 2) 可合并.

★★★2. 求 $\ln 2$ 的近似值, 使误差小于 0.0001.

思路: $\ln(1+x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} x^{n+1} = x - \frac{x^2}{2} + \cdots + \frac{(-1)^n}{n+1} x^{n+1} + \cdots \quad x \in (-1, 1]$

令 $x=1$ 可得 $\ln 2 = 1 - \frac{1}{2} + \cdots + \frac{(-1)^n}{n+1} + \cdots$

此为交错级数, 欲 $|r_n| < u_{n+1} = \frac{1}{n+1} < 0.0001$, 要取 $n=10000$, 计算量太大, 故选一收敛较快的级数来代替它.

解: $\therefore \ln(1+x) = x - \frac{x^2}{2} + \cdots + \frac{(-1)^n}{n+1} x^{n+1} + \cdots \quad x \in (-1, 1]$

$$\ln(1-x) = -x - \frac{x^2}{2} - \cdots - \frac{1}{n+1} x^{n+1} + \cdots \quad x \in (-1, 1]$$

$$\ln \frac{1+x}{1-x} = \ln(1+x) - \ln(1-x) = 2\left(x + \frac{x^3}{3} + \frac{x^5}{5} + \cdots\right) \quad x \in (-1, 1)$$

令 $\frac{1+x}{1-x} = 2$, 解得 $x = \frac{1}{3}$, 以 $x = \frac{1}{3}$ 代入最后一个展开式, 得

$$\ln 2 = 2\left(\frac{1}{3} + \frac{1}{3} \cdot \frac{1}{3^3} + \frac{1}{5} \cdot \frac{1}{5^5} + \frac{1}{7} \cdot \frac{1}{7^7} + \cdots\right)$$

取前四项作为 $\ln 2$ 的近似值, 则误差为

$$\begin{aligned} |r_4| &= 2\left(\frac{1}{9} \cdot \frac{1}{3^9} + \frac{1}{11} \cdot \frac{1}{3^{11}} + \frac{1}{13} \cdot \frac{1}{3^{13}} + \cdots\right) < \frac{2}{3^{11}} \left[1 + \frac{1}{9} + \left(\frac{1}{9}\right)^2 + \cdots\right] \\ &= \frac{2}{3^{11}} \cdot \frac{1}{1 - \frac{1}{9}} = \frac{1}{4 \cdot 3^9} < \frac{1}{70000}. \end{aligned}$$

$$\therefore \ln 2 \approx 2\left(\frac{1}{3} + \frac{1}{3} \cdot \frac{1}{3^3} + \frac{1}{5} \cdot \frac{1}{5^5} + \frac{1}{7} \cdot \frac{1}{7^7}\right) \approx 0.6931.$$

课后习题全解

习题 11-6

1. 利用函数的幂级数展开式求下列各数的近似值:

★★(1) e (误差不超过 0.00001); ★(2) $\cos 2^\circ$ (精确到 0.0001).

解: (1) $\because e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} \quad (x \in R), \therefore e = \sum_{n=0}^{\infty} \frac{1}{n!} = 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{n!} + \cdots$

$$\begin{aligned} |r_n| &= \frac{1}{(n+1)!} + \frac{1}{(n+2)!} + \cdots = \frac{1}{(n+1)!} \left(1 + \frac{1}{(n+2)} + \frac{1}{(n+2)(n+3)} + \cdots\right) \\ &< \frac{1}{(n+1)!} \left(1 + \frac{1}{(n+1)} + \frac{1}{(n+1)^2} + \cdots\right) = \frac{1}{(n+1)!} \cdot \frac{1}{1 - \frac{1}{n+1}} = \frac{1}{n \cdot n!} \end{aligned}$$

欲 $|r_n| < 10^{-5}$, 只要 $\frac{1}{n \cdot n!} < 10^{-5}$, 即 $n \cdot n! > 10^5$

取 $n = 8$, $8 \cdot 8! = 322560 > 10^5$

$$\therefore e \approx 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \cdots + \frac{1}{8!} = 2.71828.$$

$$(2) \because \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} \quad (x \in R), \quad 2^\circ = \frac{2^\circ}{180^\circ} \pi = \frac{\pi}{90} \quad (\text{弧度})$$

$$\therefore \cos 2^\circ = \cos \frac{\pi}{90} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} \left(\frac{\pi}{90}\right)^{2n} = 1 - \frac{1}{2!} \left(\frac{\pi}{90}\right)^2 + \frac{1}{4!} \left(\frac{\pi}{90}\right)^4 - \cdots + \frac{(-1)^n}{(2n)!} \left(\frac{\pi}{90}\right)^{2n} + \cdots$$

此为交错级数, 故 $|r_n| < u_{n+1}$, 计算

$$u_2 = \frac{1}{2!} \left(\frac{\pi}{90}\right)^2 \approx 6.1 \times 10^{-4}, u_3 = \frac{1}{4!} \left(\frac{\pi}{90}\right)^4 \approx 6.186 \times 10^{-8},$$

所以 $|r_2| < 10^{-7}$, 故 $\cos 2^\circ \approx 1 - \frac{1}{2!} \left(\frac{\pi}{90}\right)^2 \approx 1 - 0.00061 \approx 0.9994$.

2. 利用被积函数的幂级数展开式求下列定积分的近似值:

$$\star (1) \int_0^{0.5} \frac{1}{1+x^4} dx \quad (\text{精确到 } 0.0001); \quad \star (2) \int_0^{0.1} \cos \sqrt{t} dt \quad (\text{精确到 } 0.0001).$$

$$\begin{aligned} \text{解: } (1) \because \int_0^{0.5} \frac{1}{1+x^4} dx &= \int_0^{0.5} \sum_{n=0}^{\infty} (-1)^n x^{4n} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{4n+1} x^{4n+1} \Big|_0^{0.5} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{4n+1} 0.5^{4n+1} = \frac{1}{2} - \frac{1}{5} \cdot \frac{1}{2^5} + \frac{1}{9} \cdot \frac{1}{2^9} - \frac{1}{13} \cdot \frac{1}{2^{13}} + \cdots \end{aligned}$$

此为交错级数, $\therefore |r_n| < u_{n+1}$, 计算

$$\frac{1}{5} \cdot \frac{1}{2^5} = 0.00625, \quad \frac{1}{9} \cdot \frac{1}{2^9} \approx 0.00028, \quad \frac{1}{13} \cdot \frac{1}{2^{13}} \approx 0.000009 < 10^{-4} \quad n=3$$

$$\therefore \int_0^{0.5} \frac{1}{1+x^4} dx \approx \frac{1}{2} - 0.00625 + 0.00028 = 0.49403 \approx 0.4940$$

$$(2) \because \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} \quad (x \in R), \quad \therefore \cos \sqrt{t} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} t^n$$

$$\begin{aligned} \therefore \int_0^{0.1} \cos \sqrt{t} dt &= \int_0^{0.1} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} t^n dt \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} \frac{t^{n+1}}{n+1} \Big|_0^{0.1} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!(n+1)} 0.1^{n+1} \end{aligned}$$

此为交错级数, 故 $|r_n| < u_{n+1} = \frac{1}{(2n)!(n+1)} 0.1^{n+1}$

$$\text{欲 } |r_n| < 10^{-4} \quad \text{只要 } \frac{1}{(2n)!(n+1)} 0.1^{n+1} < 10^{-4}$$

只需 $n+1=3$, 即 $n=2$

$$\therefore \int_0^{0.1} \cos \sqrt{t} dt \approx 0.1 - \frac{1}{2! \cdot 2} 0.1^2 + \frac{1}{3! \cdot 3} 0.1^3 \approx 0.0975.$$

★★★3. 求正弦曲线 $y = \sin x (0 \leq x \leq \pi)$ 的弧长, 并精确到 0.01.

$$\text{解: } s = \int_0^\pi \sqrt{1+y'^2} dx = \int_0^\pi \sqrt{1+\cos^2 x} dx = 2 \int_0^{\frac{\pi}{2}} \sqrt{1+\cos^2 x} dx$$

$$\begin{aligned} \because (1+x)^{\frac{1}{2}} &= 1 + \frac{1}{2}x + \frac{\frac{1}{2} \cdot (\frac{1}{2}-1)}{2!} x^2 + \cdots + \frac{\frac{1}{2} \cdot (\frac{1}{2}-1) \cdots (\frac{1}{2}-n+1)}{n!} x^n + \cdots \\ &= 1 + \frac{1}{2}x - \frac{1}{2! \cdot 2^2} x^2 + \cdots + (-1)^{n-1} \frac{1 \cdot 3 \cdots (2n-3)}{n! \cdot 2^n} x^n + \cdots \end{aligned}$$

$$\therefore s = 2 \int_0^{\frac{\pi}{2}} \sqrt{1+\cos^2 x} dx$$

$$= 2 \int_0^{\frac{\pi}{2}} (1 + \frac{1}{2} \cos^2 x - \frac{1}{2! \cdot 2^2} \cos^4 x + \frac{1}{3! \cdot 2^3} \cos^6 x + \cdots) dx$$

$$\text{又 } \int_0^{\frac{\pi}{2}} \cos^{2n} x dx = \frac{2n-1}{2n} \cdot \frac{2n-3}{2n-2} \cdots \frac{1}{2} \cdot \frac{\pi}{2} = \frac{(2n)!}{2^{2n+1} \cdot n!^2} \pi$$

$$\therefore s = 2 \int_0^{\frac{\pi}{2}} (1 + \frac{1}{2} \cos^2 x - \frac{1}{2! \cdot 2^2} \cos^4 x + \frac{1}{3! \cdot 2^3} \cos^6 x + \cdots) dx$$

$$= 2 \left(\frac{\pi}{2} + \frac{1}{2} \cdot \frac{2!}{2^3} \pi - \frac{1}{2! \cdot 2^2} \cdot \frac{4!}{2^5 \cdot (2!)^2} \pi + \frac{1 \cdot 3}{3! \cdot 2^3} \frac{6!}{2^7 \cdot (3!)^2} \pi + \cdots \right)$$

$$= \pi \left(1 + \frac{1}{4} - \frac{3}{64} + \frac{5}{256} - \cdots \right)$$

此为交错级数, 故 $|r_n| < u_{n+1}$,

$$\text{取到 } n=3, \text{ 计算 } |r_3| < 2 \cdot \frac{1 \cdot 3 \cdot 5}{4! \cdot 2^4} \frac{8!}{2^9 \cdot (4!)^2} \pi < 0.01$$

$$\therefore s \approx 3.14(1+0.25-0.046875+0.0195) \approx 3.839.$$

★★★4. 将函数 $e^x \cos x$ 展开成 x 的幂级数.

解: $\because e^{ix} = \cos x + i \sin x$

$$\begin{aligned} \therefore e^x \cos x &= e^x \operatorname{Re} e^{ix} = \operatorname{Re} e^{(1+i)x} = \operatorname{Re} e^{\sqrt{2}(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4})x} \\ &= \operatorname{Re} \sum_{n=0}^{\infty} \frac{1}{n!} [\sqrt{2}(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4})x]^n = \operatorname{Re} \sum_{n=0}^{\infty} \frac{2^{\frac{n}{2}}}{n!} (\cos \frac{\pi}{4} + i \sin \frac{\pi}{4})^n x^n \\ &= \operatorname{Re} \sum_{n=0}^{\infty} \frac{2^{\frac{n}{2}}}{n!} (\cos \frac{n\pi}{4} + i \sin \frac{n\pi}{4}) x^n = \sum_{n=0}^{\infty} \frac{2^{\frac{n}{2}}}{n!} \cos \frac{n\pi}{4} x^n. \end{aligned}$$

★★5. 求下列级数的和:

$$(1) \sum_{n=1}^{\infty} \frac{n(n+1)}{2^n}; \quad (2) \sum_{n=1}^{\infty} \frac{1}{n \cdot 2^n}.$$

解: (1) 思路: $\because \sum_{n=1}^{\infty} \frac{n(n+1)}{2^n} = \sum_{n=1}^{\infty} n(n+1) \left(\frac{1}{2}\right)^n, \therefore$ 考虑 $\sum_{n=1}^{\infty} n(n+1)x^n$

设 $s(x) = \sum_{n=1}^{\infty} n(n+1)x^n$, 显然其收敛域 $(-1, 1)$.

$$\because \sum_{n=1}^{\infty} n(n+1)x^{n-1} = \left(\sum_{n=1}^{\infty} x^{n+1} \right)'' = \left(\frac{x^2}{1-x} \right)'' = \left(\frac{x}{(1-x)^2} \right)' = \frac{2}{(1-x)^3}, \quad -1 < x < 1$$

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

$$\text{故 } \sum_{n=1}^{\infty} \frac{n(n+1)}{2^n} = s\left(\frac{1}{2}\right) = 8.$$

(2) 思路: $\because \sum_{n=1}^{\infty} \frac{1}{n \cdot 2^n} = \sum_{n=1}^{\infty} \frac{1}{n} \cdot \left(\frac{1}{2}\right)^n, \therefore$ 考虑 $\sum_{n=1}^{\infty} \frac{1}{n} \cdot x^n$

设 $s(x) = \sum_{n=1}^{\infty} \frac{x^n}{n}$, 显然其收敛域 $[-1, 1), s(0) = 0,$

$$\because s'(x) = \sum_{n=1}^{\infty} x^{n-1} = \frac{1}{1-x} \quad -1 < x < 1$$

$$\therefore s(x) = \int_0^x s'(x) dx = \int_0^x \frac{1}{1-x} dx = -\ln(1-x), \quad \sum_{n=1}^{\infty} \frac{1}{n \cdot 2^n} = s\left(\frac{1}{2}\right) = \ln 2.$$

提高题

★★1. 求 $\sqrt[3]{522}$ 的近似值, 使误差小于 0.00001

思路: 利用

$$(1+x)^\alpha = 1 + \alpha x + \frac{\alpha(\alpha-1)}{2!} x^2 + \cdots + \frac{\alpha(\alpha-1)\cdots(\alpha-n+1)}{n!} x^n + \cdots \quad x \in (-1,1)$$

解: $\because \sqrt[9]{522} = \sqrt[9]{2^9 + 10} = 2\left(1 + \frac{10}{2^9}\right)^{\frac{1}{9}}$

$$= 2 \left[1 + \frac{1}{9} \cdot \frac{10}{2^9} + \frac{\frac{1}{9} \cdot (\frac{1}{9} - 1)}{2!} \left(\frac{10}{2^9}\right)^2 + \cdots + \frac{\frac{1}{9} \cdot (\frac{1}{9} - 1) \cdots (\frac{1}{9} - n + 1)}{n!} \left(\frac{10}{2^9}\right)^n + \cdots \right]$$

此为交错级数, 试算 $|r_n| < u_{n+1}$.

$$u_2 = \frac{1}{9} \cdot \frac{10}{2^9} = 0.00217, u_3 = \frac{1}{2!} \cdot \frac{1}{9} \left(\frac{8}{9}\right) \cdot \left(\frac{10}{2^9}\right)^2 = 0.000019$$

$$\therefore |r_3| < 0.000001$$

$$\therefore \sqrt[9]{522} \approx 2(1 + 0.002170 - 0.000019) \approx 2.0043.$$

★★★2. 求 $\sqrt[3]{e}$ 的近似值, 使误差小于 0.0001.

思路: 利用 $e^x = 1 + x + \frac{x^2}{2!} + \cdots + \frac{x^n}{n!} + \cdots \quad x \in (-\infty, \infty)$

解: $\because e^{\frac{1}{3}} = 1 + \frac{1}{3} + \frac{1}{2!} \left(\frac{1}{3}\right)^2 + \cdots + \frac{1}{n!} \left(\frac{1}{3}\right)^n + \cdots$

$$r_n = \frac{1}{n!} \left(\frac{1}{3}\right)^n + \frac{1}{(n+1)!} \left(\frac{1}{3}\right)^{n+1} + \cdots \leq \frac{1}{n!} \left(\frac{1}{3}\right)^n \left[1 + \frac{1}{3} + \left(\frac{1}{3}\right)^2 + \cdots \right] \quad (\text{放大成等比级数})$$

$$= \frac{1}{n!} \left(\frac{1}{3}\right)^n \frac{1}{1 - \frac{1}{3}} = \frac{1}{n!} \left(\frac{1}{3}\right)^n \frac{3}{2} < 0.0001$$

当 $n=5$ 时, $r_5 \leq \frac{1}{5!} \left(\frac{1}{3}\right)^5 \frac{3}{2} = \frac{1}{120} \cdot \frac{1}{162} = \frac{1}{19440} < 0.0001$

$$\therefore e^{\frac{1}{3}} \approx 1 + \frac{1}{3} + \frac{1}{18} + \frac{1}{162} + \frac{1}{1944} \approx 1.39557 \approx 1.3956$$

★★★★★3. 求 $\int_0^{0.5} \frac{\arctan x}{x} dx$ 的近似值, 使误差小于 0.001.

解: $\because (\arctan x)' = \frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-x^2)^n = \sum_{n=0}^{\infty} (-1)^n x^{2n} \quad x \in (-1,1)$

$$\therefore \arctan x = \int_0^x \frac{dx}{1+x^2} = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad x \in (-1,1)$$

$$\int_0^{0.5} \frac{\arctan x}{x} dx = \int_0^{0.5} \frac{1}{x} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \int_0^{0.5} x^{2n} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^2} \left(\frac{1}{2}\right)^{2n+1}$$

此为交错级数, 故 $|r_n| < u_{n+1}$, 计算 u_{n+1}

$$u_2 = \frac{1}{9} \cdot \frac{1}{2^3} \approx 0.0139, \quad u_3 = \frac{1}{25} \cdot \frac{1}{2^5} \approx 0.0013, \quad u_4 = \frac{1}{49} \cdot \frac{1}{2^7} \approx 0.0002$$

$$\therefore \int_0^{0.5} \frac{\arctan x}{x} dx \approx 0.5 - 0.0139 + 0.0013 = 0.4874 \approx 0.487.$$

§ 11.7 函数项级数的一致收敛性

内容概要

名称	主要内容
一致收敛	$r_n = s(x) - s_n(x) = \sum_{k=n+1}^{\infty} u_k(x)$ $\forall \varepsilon > 0, \exists N \text{ (仅与 } \varepsilon \text{ 有关而与 } x \text{ 无关), 当 } n > N$ <p>恒有 $r_n < \varepsilon$</p>
魏尔斯特拉斯判别法	$\sum_{n=1}^{\infty} u_n(x) \text{ 在区间 } I \text{ 上满足: (1) } u_n(x) \leq a_n, n=1,2,\dots; \quad (2) \sum_{n=1}^{\infty} a_n \text{ 收敛,}$ <p>则 $\sum_{n=1}^{\infty} u_n(x)$ 在区间 I 上一致收敛.</p>
一致收敛级数和函数的性质	

(连续性, 逐项积分)

若 1. $u_n(x)$ 在区间 (a, b) 内连续, $n = 1, 2, \dots$. 2) $\sum_{n=1}^{\infty} u_n(x)$ 在 (a, b) 内一致收敛

则 1) 和函数 $s(x)$ 在区间 (a, b) 内连续, 2) $\int_{x_0}^x s(x) dx = \int_{x_0}^x \left(\sum_{n=1}^{\infty} u_n(x) \right) dx = \sum_{n=1}^{\infty} \int_{x_0}^x u_n(x) dx$

2. (逐项微分) 若 1) $\sum_{n=1}^{\infty} u_n(x)$ 在 (a, b) 内收敛; 2) $u_n'(x)$ 在区间 (a, b) 内连续, $n = 1, 2, \dots$;

3) $\sum_{n=1}^{\infty} u_n'(x)$ 在 (a, b) 内一致收敛.

则 1) $\sum_{n=1}^{\infty} u_n(x)$ 在 (a, b) 内一致收敛; 2) $s'(x) = \left(\sum_{n=1}^{\infty} u_n(x) \right)' = \sum_{n=1}^{\infty} (u_n(x))'$.

例题分析

★★★1. 证明: 级数 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 在区间 $(-\infty, +\infty)$ 上收敛且一致收敛, 但不绝对收敛.

知识点: 收敛域, 一致收敛, 绝对收敛.

思路: 先证明 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 在区间 $(-\infty, +\infty)$ 上收敛, 再证明一致收敛, 最后证明不绝对收敛.

解: 1) 证明 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 在区间 $(-\infty, +\infty)$ 上收敛.

$\because \sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 为交错级数

且 $\forall x \in (-\infty, \infty)$, 有 1) $\lim_{n \rightarrow \infty} \frac{1}{x^2+n} = 0$, 2) $\frac{u_{n+1}(x)}{u_n(x)} = \frac{\frac{1}{x^2+n+1}}{\frac{1}{x^2+n}} = \frac{x^2+n}{x^2+n+1} < 1$

\therefore 交错级数 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 在 x 处收敛, 由 x 的任意性知, 级数在区间 $(-\infty, +\infty)$ 上收敛.

2) 证明一致收敛

$\because \forall \varepsilon > 0$, 由交错级数的性质知 $|r_n| \leq u_{n+1} = \frac{1}{x^2+n+1} < \frac{1}{n+1}$

欲 $|r_n| \leq \varepsilon$ 只需取 $N = \left\lceil \frac{1}{\varepsilon} - 1 \right\rceil$, 当 $n > N$ 时, 恒有 $|r_n| < \varepsilon$

\therefore 交错级数 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 在区间 $(-\infty, +\infty)$ 一致收敛.

3) 证明不绝对收敛.

$$\therefore \sum_{n=1}^{\infty} \left| (-1)^{n-1} \frac{1}{x^2+n} \right| = \sum_{n=1}^{\infty} \frac{1}{x^2+n}, x \in (-\infty, +\infty) \quad n=1, 2, 3, \dots,$$

$$\lim_{n \rightarrow \infty} \left(\frac{1}{x^2+n} / \frac{1}{n} \right) = \lim_{n \rightarrow \infty} \frac{1}{\frac{x^2}{n} + 1} = 1$$

由 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散知 $\sum_{n=1}^{\infty} \frac{1}{x^2+n}$ 发散,

$\therefore \sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{x^2+n}$ 在 x 处不绝对收敛, 由 x 的任意性知, 级数在区间 $(-\infty, +\infty)$ 上不绝对收敛.

注: 由本题可知级数一致收敛不一定绝对收敛, 还可说明绝对收敛不一定一致收敛. (看习题 11-7 的第 7 题).

★★2 讨论 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{n \sin^{2n} x}{2^n}$, $x \in (-\infty, +\infty)$ 在所给区间上的一致收敛性.

知识点: 一致收敛.

思路: 用魏尔斯特拉斯判别法

$$\text{解: } \because |u_n(x)| = \left| (-1)^{n-1} \frac{n \sin^{2n} x}{2^n} \right| \leq \frac{n}{2^n}, \quad x \in (-\infty, +\infty), n=1, 2, 3, \dots$$

而级数 $\sum_{n=1}^{\infty} \frac{n}{2^n}$ 收敛, 由魏尔斯特拉斯判别法, 原级数在区间 $(-\infty, +\infty)$ 一致收敛.

课后习题全解

习题 11-7

★★1. 证明: 级数

$$\frac{1}{x+1} + \left(\frac{1}{x+2} - \frac{1}{x+1} \right) + \dots + \left(\frac{1}{x+n} - \frac{1}{x+n-1} \right) + \dots$$

在区间 $[0, +\infty)$ 上一致收敛.

证明: 此级数的部分和

$$s_n(x) = \frac{1}{x+1} + \left(\frac{1}{x+2} - \frac{1}{x+1} \right) + \dots + \left(\frac{1}{x+n} - \frac{1}{x+n-1} \right) = \frac{1}{x+n}$$

$$s(x) = \lim_{n \rightarrow \infty} s_n(x) = 0 \quad x \in [0, \infty)$$

$$\therefore |r_n(x)| = |s(x) - s_n(x)| = \frac{1}{x+n} \leq \frac{1}{n} \quad x \in [0, \infty)$$

$$\therefore \forall \varepsilon > 0, \text{取 } N = \left[\frac{1}{\varepsilon} \right], \text{当 } n > N \text{ 时}$$

$$\text{恒有} \quad |r_n(x)| < \varepsilon \quad x \in [0, \infty)$$

故原级数在区间 $[0, +\infty)$ 上一致收敛.

★★★★2. 设等比级数 $\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots$, 证明:

(1) 级数在 $|x| < 1$ 上不是一致收敛到极限函数 $\frac{1}{1-x}$;

(2) 级数在 $|x| < 1$ 内部任意一个闭区间 $|x| \leq r < 1$ 上一致收敛到极限函数 $\frac{1}{1-x}$.

$$\text{解: (1)} \because s_n(x) = \frac{1-x^{n+1}}{1-x}, \quad \therefore s(x) = \lim_{n \rightarrow \infty} s_n(x) = \frac{1}{1-x} \quad |x| < 1.$$

$$\therefore |r_n(x)| = |s(x) - s_n(x)| = \left| \frac{x^{n+1}}{1-x} \right|$$

$$\text{取 } \varepsilon_0 = \frac{1}{3}, \text{对任意自然数 } n, \text{令 } x_n = \frac{1}{n^{1/\sqrt{2}}} \in (0, 1)$$

$$\therefore \left| r_n\left(\frac{1}{2}\right) \right| = \left| \frac{\frac{1}{2}}{1 - \frac{1}{2^{1/\sqrt{2}}}} \right| = \frac{1}{2} (1 + \sqrt[n+1]{2} + \sqrt[n+1]{2^2} + \cdots + \sqrt[n+1]{2^n}) > \frac{1}{2} > \varepsilon_0$$

故原级数在区间 $(0, 1)$ 内不一致收敛.

$$(2) \because |r_n(x)| = |s(x) - s_n(x)| = \left| \frac{x^{n+1}}{1-x} \right| < \frac{r^{n+1}}{1-r}$$

$$\therefore \forall \varepsilon > 0, \text{取 } N = \left[\frac{\ln(1-r)\varepsilon}{\ln r} \right] - 1, \text{当 } n > N \text{ 时}$$

$$\text{恒有} \quad |r_n(x)| < \varepsilon \quad (|x| < r)$$

故原级数在 $|x| \leq r < 1$ 上一致收敛到极限函数 $\frac{1}{1-x}$.

★★★3. 按定义讨论 $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^2}{(1+x^2)^n}$, $x \in (-\infty, +\infty)$ 在所给区间上的一致收敛性.

解: \because 此为交错级数,

$$\begin{aligned} \therefore |r_n(x)| &\leq |u_{n+1}(x)| = \frac{x^2}{(1+x^2)^{n+1}} < \frac{x^2}{(1+x^2)^n} \\ &= \frac{x^2}{1+nx^2+C_n^2x^4+\dots} \leq \frac{x^2}{nx^2} = \frac{1}{n} \quad x \in (-\infty, \infty) \end{aligned}$$

$$\therefore \forall \varepsilon > 0, \text{ 取 } N = \left[\frac{1}{\varepsilon} \right], \text{ 当 } n > N \text{ 时}$$

$$\text{恒有} \quad |r_n(x)| < \varepsilon \quad x \in (-\infty, \infty)$$

故原级数在区间 $(-\infty, +\infty)$ 上一致收敛.

★★4. 证明级数 $\sum_{n=1}^{\infty} \frac{nx}{4+n^5x^2}$ 在 $(-\infty, +\infty)$ 内绝对收敛且一致收敛.

$$\text{解: } \because x=0, \quad |u_n(x)|=0$$

$x \neq 0$ 时,

$$\therefore |u_n(x)| = \left| \frac{nx}{4+n^5x^2} \right| \leq \frac{1}{4n^{\frac{3}{2}}} \quad x \in (-\infty, \infty)$$

而 $\sum_{n=1}^{\infty} \frac{1}{4n^{\frac{3}{2}}}$ 收敛, 故原级数在区间 $(-\infty, +\infty)$ 内绝对收敛且一致收敛.

5. 讨论下列级数在所给区间的一致收敛性: (1)

$$\text{★★(1)} \quad \sum_{n=1}^{\infty} \frac{\sin nx}{x+3^n}, x \in (-3, +\infty);$$

$$\text{★★(2)} \quad \sum_{n=1}^{\infty} \frac{\sin x}{\sqrt[3]{n^4+x^4}}, x \in R;$$

$$\text{★★★(3)} \quad \sum_{n=1}^{\infty} x^2 e^{-nx}, x \in (0, +\infty);$$

$$\text{★★(4)} \quad \sum_{n=1}^{\infty} \arctan \frac{2x}{x^2+n^3}, x \in R.$$

$$\text{解: (1) 因为 } |u_n(x)| = \left| \frac{\sin nx}{x+3^n} \right| \leq \frac{1}{-3+3^n}, \quad x \in (-3, +\infty), n > 1$$

而 $\sum_{n=2}^{\infty} \frac{1}{3^n-3}$ 收敛, 由魏尔斯特拉斯判别法, 原级数在区间 $(-3, +\infty)$ 一致收敛.

$$(2) \text{ 因为 } |u_n(x)| = \left| \frac{\sin x}{\sqrt[3]{n^4+x^4}} \right| \leq \frac{1}{n^{\frac{4}{3}}}, \quad x \in R$$

而 $\sum_{n=2}^{\infty} \frac{1}{n^{\frac{4}{3}}}$ 收敛, 由魏尔斯特拉斯判别法, 原级数在区间 $(-\infty, +\infty)$ 一致收敛.

$$(3) \text{ 因为 } e^y = 1 + y + \frac{y^2}{2!} + \dots + \frac{y^n}{n!} + \dots \geq \frac{y^2}{2} \quad (y \geq 0)$$

令 $y = nx$, 有 $e^{nx} \geq \frac{(nx)^2}{2}$, $e^{-nx} \leq \frac{2}{n^2 x^2}$ ($x > 0$)

$$\text{故 } |u_n(x)| = |x^2 e^{-nx}| \leq \frac{2x^2}{n^2 x^2} = \frac{2}{n^2}$$

而 $\sum_{n=1}^{\infty} \frac{2}{n^2}$ 收敛, 故原级数在区间 $(0, +\infty)$ 一致收敛.

$$(4) \text{ 因为 } |u_n(x)| = \left| \arctan \frac{2x}{x^2 + n^3} \right| \leq \left| \frac{2x}{x^2 + n^3} \right| \leq \left| \frac{2x}{2xn^{3/2}} \right| = \frac{1}{n^{3/2}} \quad x \in R$$

而 $\sum_{n=1}^{\infty} \frac{1}{n^{3/2}}$ 收敛, 故原级数在区间 $(-\infty, +\infty)$ 一致收敛.

6. 求下列级数的收敛域:

$$\star\star(1) \sum_{n=1}^{\infty} \frac{(-1)^n}{2n-1} \left(\frac{1-x}{1+x} \right)^n; \quad \star\star\star(2) \sum_{n=1}^{\infty} \frac{(n+x)^n}{n^{n+x}}; \quad \star\star(3) \sum_{n=1}^{\infty} \frac{x^n}{(1+x)(1+x^2)\cdots(1+x^n)}.$$

$$\text{解: (1) 因为 } \lim_{n \rightarrow \infty} \sqrt[n]{|u_n(x)|} = \left| \frac{1-x}{1+x} \right|$$

所以当且仅当 $\left| \frac{1-x}{1+x} \right| < 1$, 即 $|1-x| < |1+x|$, $x > 0$ 时, 原级数收敛;

当 $x = 0$ 时, 原级数为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{2n-1}$ 收敛; 故原级数的收敛域为 $[0, +\infty)$.

(2) 当 n 充分大时, 原级数为正项级数, 且

$$\lim_{n \rightarrow \infty} \frac{u_n(x)}{1/n^x} = \lim_{n \rightarrow \infty} \frac{(n+x)^n}{n^{n+x}} n^x = \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x$$

故, 当 $x > 1$ 时, $\sum_{n=1}^{\infty} \frac{1}{n^x}$ 收敛, 原级数收敛; 当 $x \leq 1$ 时, $\sum_{n=1}^{\infty} \frac{1}{n^x}$ 发散, 原级数的发散.

故原级数的收敛域为 $(1, +\infty)$.

$$(3) \lim_{n \rightarrow \infty} \frac{|a_{n+1}|}{|a_n|} = \lim_{n \rightarrow \infty} \left| \frac{x}{1+x^{n+1}} \right| = \begin{cases} 0, & |x| > 1 \\ |x|, & 0 < |x| < 1 \end{cases}$$

当 $x = 1$ 时, 原级数为 $\sum_{n=1}^{\infty} \frac{1}{2^n}$ 收敛; 当 $x = -1$ 时, 原级数无意义;

故原级数的收敛域为 $(-\infty, -1) \cup (-1, +\infty)$.

★★★7. 证明级数 $\sum_{n=1}^{\infty} \frac{x^2}{(1+x^2)^n}$ 在 $[0,1]$ 上收敛, 但不一致收敛.

$$\text{解: } \because s_n(x) = \sum_{k=1}^n \frac{x^2}{(1+x^2)^k} = \frac{x^2}{1+x^2} \cdot \frac{1 - \left(\frac{1}{1+x^2}\right)^{n+1}}{1 - \frac{1}{1+x^2}}$$

$$\therefore s(x) = \lim_{n \rightarrow \infty} s_n(x) = \begin{cases} 0, & x=0 \\ 1, & x \in (0,1] \end{cases}$$

故原级数在 $[0,1]$ 上收敛, 但和函数不连续, 从而原级数不一致收敛.

提高题

★★★1. 讨论 $\sum_{n=1}^{\infty} \frac{e^{-nx}}{n!}, |x| < 10$ 的一致收敛性.

思路: $\because \frac{e^{-nx}}{n!} \leq \frac{e^{10n}}{n!} = \frac{(e^{10})^n}{n!}, |x| < 10, \therefore$ 利用 $\sum_{n=1}^{\infty} \frac{(e^{10})^n}{n!}$ 收敛性

解: 考察级数 $\sum_{n=1}^{\infty} \frac{(e^{10})^n}{n!}$

$$\because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{(e^{10})^{n+1}}{(n+1)!}}{\frac{(e^{10})^n}{n!}} = \lim_{n \rightarrow \infty} \frac{e^{10}}{n+1} = 0 < 1, \therefore \sum_{n=1}^{\infty} \frac{(e^{10})^n}{n!} \text{ 收敛.}$$

$$\therefore \forall x \in (-10, 10), \quad \frac{e^{-nx}}{n!} \leq \frac{e^{10n}}{n!} = \frac{(e^{10})^n}{n!}.$$

\therefore 由魏尔斯特拉斯判别法知, $\sum_{n=1}^{\infty} \frac{e^{-nx}}{n!}$ 在 $(-10, 10)$ 上一致收敛性.

★★★★2. 级数 $\sum_{n=1}^{\infty} ne^{-nx}$

1) 求收敛域;

2) 证明级数在区间 $[\delta, +\infty)$ 上是一致收敛的, $\delta > 0$;

3) 证明和函数 $s(x)$ 在收敛域上是连续的.

解: 1) 显然 $\sum_{n=1}^{\infty} ne^{-nx}$ 为正项级数.

$$\because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)e^{-(n+1)x}}{ne^{-nx}} = \lim_{n \rightarrow \infty} \frac{n+1}{n} e^{-x} = e^{-x},$$

\therefore 由比值判别法知, 当 $e^{-x} < 1$ 即 $x > 0$ 时, $\sum_{n=1}^{\infty} ne^{-nx}$ 收敛, 原级数收敛;

当 $e^{-x} > 1$ 即 $x < 0$ 时, $\sum_{n=1}^{\infty} ne^{-nx}$ 发散, 原级数发散, 当 $e^{-x} = 1$, 即 $x = 0$ 时, 原级数为 $\sum_{n=1}^{\infty} n$ 发散.

\therefore 级数 $\sum_{n=1}^{\infty} ne^{-nx}$ 的收敛域为 $(0, +\infty)$

2) $\because ne^{-nx} \leq ne^{-\delta n} \quad x \in [\delta, +\infty)$; 而 $\sum_{n=1}^{\infty} ne^{-\delta n}$ 收敛

\therefore 级数 $\sum_{n=1}^{\infty} ne^{-nx}$ 在 $[\delta, +\infty)$ 上是一致收敛的.

3) $\because \forall x \in (0, \infty)$, 则 $\exists \delta > 0$, 使得 $0 < \delta < x < +\infty$. 由 2) 可知级数 $\sum_{n=1}^{\infty} ne^{-nx}$ 在 $[\delta, +\infty)$ 上

一致收敛. 根据一致收敛级数和函数的性质知 $s(x)$ 在 $[\delta, +\infty)$ 上连续, 故 $s(x)$ 在 x 处连续, 又 x 为

$(0, +\infty)$ 上任意性一点, 所以 $s(x)$ 在区间 $(0, +\infty)$ 上连续.

§ 11.8 傅里叶级数

内容概要

名称	主要内容	
傅里叶级数 (周期 2π)	$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$	
傅里叶系数 (周期 2π)	$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nxdx \quad (n=0,1,2,\dots)$ $b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nxdx \quad (n=1,2,\dots)$	
	$f(x)$ 为奇函数	$f(x)$ 为偶函数
	$a_n = 0, b_n = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nxdx$	$b_n = 0, a_n = \frac{2}{\pi} \int_0^{\pi} f(x) \cos nxdx$

狄利克雷收敛定理	$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) = \begin{cases} f(x), & x \text{ 为间断点} \\ \frac{f(x+0) + f(x-0)}{2}, & x \text{ 为间断点} \end{cases}$
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例题分析

1. 将下列周期为 2π 的函数展开为傅里叶级数, 讨论其收敛性, 并求 $\sum_{n=1}^{\infty} \frac{1}{n^2}$.

★★1) $f(x) = x^2, x \in [-\pi, \pi]$. ★★★2) $f(x) = x^2, x \in (0, 2\pi)$.

知识点: 傅里叶级数

思路: 先求傅里叶系数, 再由收敛定理求傅里叶级数的和函数.

解: 1) 1° 求傅里叶系数

因为 $f(x)$ 为偶函数, 所以 $b_n = 0, (n=1, 2, \dots)$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^\pi x^2 \cos nx dx = \frac{2}{\pi} \int_0^\pi \frac{x^2}{n} d(\sin nx) \\ &= \frac{2}{\pi} \left[\left(\frac{x^2}{n} \sin nx \right) \Big|_0^\pi - 2 \cdot \frac{1}{n} \int_0^\pi x \sin nx dx \right] = \frac{2}{\pi} \cdot \left(-\frac{2}{n} \int_0^\pi x \sin nx dx \right) \\ &= -\frac{4}{n\pi} \int_0^\pi x d \frac{-\cos nx}{n} = \frac{4}{n^2 \pi} \left[(x \cos nx) \Big|_0^\pi - \frac{1}{n} \sin nx \Big|_0^\pi \right] \\ &= \frac{4}{n^2 \pi} [(-1)^n \pi] = (-1)^n \frac{4}{n^2} \quad n=1, 2, 3, \dots \\ a_0 &= \frac{2}{\pi} \int_0^\pi x^2 dx = \frac{2}{\pi} \frac{1}{3} x^3 \Big|_0^\pi = \frac{2}{3} \pi^2. \end{aligned}$$

2) 2° 求傅里叶级数的和函数

因为 $f(x)$ 为连续函数, 所以由狄利克雷收敛定理

$$x^2 = \frac{1}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cos nx, \quad -\infty \leq x \leq \infty.$$

3) 3° 求 $\sum_{n=1}^{\infty} \frac{1}{n^2}$

$$\text{令 } x = \pi, \text{ 则有 } \pi^2 = \frac{1}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cos n\pi = \frac{1}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} (-1)^n$$

$$\text{所以 } \pi^2 = \frac{1}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{1}{n^2}, \text{ 得 } \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{6} \pi^2.$$

2)1° 求傅里叶系数

$$\begin{aligned} a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx dx = \frac{1}{\pi} \int_0^{2\pi} x^2 \cos nx dx \\ &= \frac{1}{\pi} \left[\left(\frac{x^2}{n} \sin nx \right) \Big|_0^{2\pi} - 2 \cdot \frac{1}{n} \int_0^{2\pi} x \sin nx dx \right] = \frac{1}{\pi} \cdot \left(-\frac{2}{n} \int_0^{2\pi} x \sin nx dx \right) \\ &= \frac{2}{n^2 \pi} \left[(x \cos nx) \Big|_0^{2\pi} - \frac{1}{n} \sin nx \Big|_0^{2\pi} \right] = \frac{2}{n^2 \pi} \cdot 2\pi = \frac{4}{n^2} \quad n=1,2,3,\dots \end{aligned}$$

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} x^2 dx = \frac{1}{\pi} \frac{1}{3} x^3 \Big|_0^{2\pi} = \frac{8}{3} \pi^2,$$

$$\begin{aligned} b_n &= \frac{1}{\pi} \int_0^{2\pi} x^2 \sin nx dx = -\frac{1}{\pi} \int_0^{2\pi} \frac{x^2}{n} d(\cos nx) \\ &= -\frac{1}{\pi} \left[\left(\frac{x^2}{n} \cos nx \right) \Big|_0^{2\pi} - 2 \cdot \frac{1}{n} \int_0^{2\pi} x \cos nx dx \right] \\ &= -\frac{4\pi}{n} + \frac{2}{n^2 \pi} \left[(x \sin nx) \Big|_0^{2\pi} + \frac{1}{n} \cos nx \Big|_0^{2\pi} \right] = -\frac{4\pi}{n} \end{aligned}$$

$\therefore f(x)$ 在 $(0, 2\pi)$ 内连续 且 $\frac{f(0+0) + f(2\pi-0)}{2} = 2\pi^2$

$$\therefore \frac{4}{3} \pi^2 + \sum_{n=1}^{\infty} \left(\frac{4}{n^2} \cos nx - \frac{4\pi}{n} \sin nx \right) = \begin{cases} x^2, & x \neq 2k\pi \\ 2\pi^2, & x = 2k\pi \end{cases} \quad k=0, \pm 1, \pm 2, \dots$$

3° 求 $\sum_{n=1}^{\infty} \frac{1}{n^2}$

令 $x=0$, 则有 $2\pi^2 = \frac{4}{3} \pi^2 + \sum_{n=1}^{\infty} \frac{4}{n^2}$, 所以 $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{6} \pi^2$.

注: 本题 1), 2) 有区别, 它们拓展的周期函数不同, 但 $\sum_{n=1}^{\infty} \frac{1}{n^2}$ 的结果是相同的.

★★★2. 将函数 $f(x) = 1 - \frac{x}{\pi}$ ($0 \leq x \leq \pi$) 展开以 2π 为周期的余弦级数, 设此级数的和函数为 $s(x)$,

求 $s(-3)$ 和 $s(12)$.

知识点: 傅里叶级数, 余弦级数

思路: 先求傅里叶系数, 再由收敛定理求傅里叶级数的和函数.

解: 将 $f(x)$ 函数作偶延拓, 记为 $s(x)$, 则

$$s(x) = \begin{cases} 1 - \frac{x}{\pi}, & 0 \leq x \leq \pi \\ 1 + \frac{x}{\pi}, & -\pi \leq x < 0 \end{cases}$$

并定义 $s(x+2n\pi) = s(x)$, $-\pi \leq x \leq \pi (n=0, \pm 1, \pm 2, \dots)$, $s(x)$ 为 $(-\infty, \infty)$ 上的连续函数.

将 $s(x)$ 展开成余弦级数, 有 $b_n = 0, (n=1, 2, \dots)$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^\pi \left(1 - \frac{x}{\pi}\right) \cos nx dx = \frac{2}{n\pi} \int_0^\pi \left(1 - \frac{x}{\pi}\right) d(\sin nx) = \frac{2}{n\pi} \left[\left(1 - \frac{x}{\pi}\right) \sin nx \Big|_0^\pi + \frac{1}{\pi} \int_0^\pi \sin nx dx \right] \\ &= 2 \cdot \frac{1}{n\pi^2} \int_0^\pi \sin nx dx = -\frac{2}{n^2\pi^2} (\cos nx) \Big|_0^\pi = \frac{2}{n^2\pi^2} [1 - (-1)^n] \quad (n=1, 2, \dots) \\ a_0 &= \frac{2}{\pi} \int_0^\pi \left(1 - \frac{x}{\pi}\right) dx = \frac{2}{\pi} \left(x - \frac{x^2}{2\pi}\right) \Big|_0^\pi = 1 \end{aligned}$$

因 $s(x)$ 为 $(-\infty, \infty)$ 上的连续函数, 故

$$s(x) = \frac{1}{2} + \sum_{n=1}^{\infty} \frac{2}{n^2\pi^2} [1 - (-1)^n] \cos nx \quad x \in (-\infty, \infty),$$

当 $x \in [0, \pi]$ 时, $s(x) = f(x)$, 并且 $s(-3) = 1 - \frac{3}{\pi}$;

$$s(12) = s(4\pi + (12 - 4\pi)) = s(12 - 4\pi) = 1 + \frac{12 - 4\pi}{\pi}.$$

习题 11-8

★1. 把函数 $f(x) = \begin{cases} 0, & -\pi < x < 0 \\ 1, & 0 \leq x \leq \pi \end{cases}$ 展开为傅里叶级数.

解: 将函数在区间 $(-\pi, \pi]$ 上作周期为 2π 的延拓, 仍记为 $f(x)$.

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \int_0^{\pi} dx = 1 \\ a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_0^{\pi} \cos nx dx = 0 \quad (n=1, 2, \dots) \\ b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_0^{\pi} \sin nx dx \\ &= \frac{-1}{n\pi} (\cos nx) \Big|_0^\pi = \frac{[1 + (-1)^{n+1}]}{n} = \frac{2}{\pi(2k-1)} \quad (k=1, 2, \dots) \end{aligned}$$

$$f(x) = 1 + \sum_{n=1}^{\infty} \frac{2}{\pi(2n-1)} \cos nx \quad x \neq 0, x \in (-\pi, \pi);$$

$$x=0 \text{ 时, 级数收敛到 } \frac{1}{2}[f(0+0)+f(0-0)] = \frac{1}{2}$$

$$x=\pm\pi \text{ 时, 级数收敛到 } \frac{1}{2}[f(-\pi+0)+f(\pi-0)] = \frac{1}{2}$$

2. 设下列 $f(x)$ 的周期为 2π , 试将其展开为傅里叶级数:

$$\star(1) f(x) = \pi^2 - x^2, x \in (-\pi, \pi); \quad \star\star(2) f(x) = e^{2x}, x \in [-\pi, \pi];$$

$$\star\star\star(3) f(x) = \sin^4 x, x \in [-\pi, \pi]$$

解: (1) 因为 $f(x)$ 为偶函数, 所以 $b_n = 0, (n=1, 2, \dots)$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^\pi (\pi^2 - x^2) \cos nx dx = \frac{2}{\pi} \int_0^\pi \frac{\pi^2 - x^2}{n} d(\sin nx) \\ &= \frac{2}{\pi} \left[\left(\frac{\pi^2 - x^2}{n} \sin nx \right) \Big|_0^\pi + 2 \cdot \frac{1}{n} \int_0^\pi x \sin nx dx \right] = -\frac{4}{n^2 \pi} \left[(x \cos nx) \Big|_0^\pi - \frac{1}{n} \sin nx \Big|_0^\pi \right] \\ &= -\frac{4}{n^2 \pi} [(-1)^n \pi] = (-1)^{n+1} \frac{4}{n^2} \quad n=1, 2, 3, \dots \end{aligned}$$

$$a_0 = \frac{2}{\pi} \int_0^\pi (\pi^2 - x^2) dx = \frac{2}{\pi} \left(\pi^2 x - \frac{1}{3} x^3 \right) \Big|_0^\pi = \frac{4}{3} \pi^2$$

$$\text{又 } f(-\pi) = f(\pi) = 0$$

$$\text{所以 } \pi^2 - x^2 = \frac{2}{3} \pi^2 + 4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} \cos nx, \quad -\infty \leq x \leq \infty.$$

(2) 显然 $f(-\pi) \neq f(\pi)$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{2x} dx = \frac{1}{\pi} e^{2x} \Big|_{-\pi}^{\pi} = \frac{e^{2\pi} - e^{-2\pi}}{2\pi}$$

$$\begin{aligned} a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} e^{2x} \cos nx dx \\ &= \frac{1}{\pi} \frac{e^{2x}}{4+n^2} (2 \cos nx + n \sin nx) \Big|_{-\pi}^{\pi} = \frac{2(-1)^n}{4+n^2} \frac{e^{2\pi} - e^{-2\pi}}{\pi} \quad (n=1, 2, \dots) \end{aligned}$$

$$\begin{aligned} b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} e^{2x} \sin nx dx \\ &= \frac{1}{\pi} \frac{e^{2x}}{4+n^2} (2 \sin nx - n \cos nx) \Big|_{-\pi}^{\pi} = \frac{(-1)^{n+1}}{4+n^2} \frac{e^{2\pi} - e^{-2\pi}}{\pi} \quad (n=1, 2, \dots) \end{aligned}$$

故有

$$e^{2x} = \frac{e^{2\pi} - e^{-2\pi}}{\pi} \left[\frac{1}{4} + \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2 + 4} (2 \cos nx - n \sin nx) \right]$$

$$x \neq (2n+1)\pi, n = 0, \pm 1, \pm 2, \dots$$

$$x = (2n+1)\pi \text{ 时, 级数收敛到 } \frac{e^{2\pi} - e^{-2\pi}}{2}.$$

$$(3) f(x) = \sin^4 x, x \in [-\pi, \pi]$$

因为 $f(x)$ 为偶函数, 所以 $b_n = 0, (n = 1, 2, \dots)$

$$\begin{aligned} a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} \sin^4 x \cos nx dx = \frac{1}{n\pi} \int_{-\pi}^{\pi} \left(\frac{1 - \cos 2x}{2} \right)^2 \cos nx dx \\ &= \frac{1}{4n\pi} \int_{-\pi}^{\pi} \left(\frac{3}{2} - 2\cos 2x + \frac{1}{2}\cos 4x \right) \cos nx dx \quad n = 1, 2, 3, \dots \end{aligned}$$

由三角函数系的正交性, 仅当 $n = 2, n = 4$ 时, $a_n \neq 0$, 此时

$$\begin{aligned} a_2 &= \frac{1}{4\pi} \int_{-\pi}^{\pi} \left(\frac{3}{2} - 2\cos 2x + \frac{1}{2}\cos 4x \right) \cos 2x dx = -\frac{1}{2\pi} \int_{-\pi}^{\pi} \cos 2x \cos 2x dx = -\frac{1}{2} \\ a_4 &= \frac{1}{4\pi} \int_{-\pi}^{\pi} \left(\frac{3}{2} - 2\cos 2x + \frac{1}{2}\cos 4x \right) \cos 4x dx = \frac{1}{8\pi} \int_{-\pi}^{\pi} \cos 4x \cos 4x dx = \frac{1}{8} \end{aligned}$$

$$f(-\pi) = f(\pi) = \sin^4 \pi = 0$$

$$\text{故 } \sin^4 x = \frac{3}{8} - \frac{1}{2}\cos 2x + \frac{1}{8}\cos 4x, x \in (-\infty, \infty)$$

★★3. 在区间 $\left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$ 内展开 $f(x) = x \cos x$ 为傅里叶级数.

解: 显然 $f(x)$ 为奇函数, 所以 $a_n = 0, (n = 0, 1, 2, \dots)$

$$\begin{aligned}
b_n &= \frac{4}{\pi} \int_0^{\frac{\pi}{2}} x \cos x \sin 2nx dx = \frac{2}{\pi} \int_0^{\frac{\pi}{2}} x [\sin(2n+1)x + \sin(2n-1)x] dx \\
&= \frac{2}{\pi} \left[-\frac{1}{2n+1} \int_0^{\frac{\pi}{2}} x d \cos(2n+1)x - \frac{1}{2n-1} \int_0^{\frac{\pi}{2}} x d \cos(2n-1)x \right] \\
&= \frac{2}{\pi} \left[-\frac{1}{2n+1} [x \cos(2n+1)x]_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \cos(2n+1)x dx \right. \\
&\quad \left. - \frac{1}{2n-1} [x \cos(2n-1)x]_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \cos(2n-1)x dx \right] \\
&= \frac{2}{\pi} \left[\frac{1}{2n+1} \int_0^{\frac{\pi}{2}} \cos(2n+1)x dx + \frac{1}{2n-1} \int_0^{\frac{\pi}{2}} \cos(2n-1)x dx \right] \\
&= \frac{2}{\pi} \left[\frac{1}{(2n+1)^2} \sin(2n+1)x \Big|_0^{\frac{\pi}{2}} + \frac{1}{(2n-1)^2} \sin(2n-1)x \Big|_0^{\frac{\pi}{2}} \right] \\
&= \frac{2}{\pi} \left[\frac{1}{(2n+1)^2} (-1)^n + \frac{1}{(2n-1)^2} (-1)^{n+1} \right] = \frac{16}{\pi} \cdot \frac{(-1)^{n+1} n}{(4n^2-1)^2} \quad (n=1,2,\dots)
\end{aligned}$$

$$x \cos x = \frac{16}{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n-1} n}{(4n^2-1)^2} \sin nx \quad x \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right).$$

★★4. 在区间 $(-\pi, \pi)$ 内将函数 $f(x) = \begin{cases} x, & -\pi < x < 0 \\ 1, & x = 0 \\ 2x, & 0 < x < \pi \end{cases}$ 展开为傅里叶级数.

解: 显然 $x=0$ 是第一类间断点, 且 $f(-\pi) \neq f(\pi)$

$$\begin{aligned}
a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left[\int_{-\pi}^0 x dx + \int_0^{\pi} 2x dx \right] = \frac{\pi}{2} \\
a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \left[\int_{-\pi}^0 x \cos nx dx + \int_0^{\pi} 2x \cos nx dx \right] \\
&= \frac{1}{\pi} \left[\frac{1}{n} (x \sin nx) \Big|_{-\pi}^0 - \int_{-\pi}^0 \sin nx dx + \frac{2}{n} (x \sin nx) \Big|_0^{\pi} - \int_0^{\pi} \sin nx dx \right] \\
&= \frac{1}{\pi} \left[\left(\frac{1}{n^2} \cos nx\right) \Big|_{-\pi}^0 + \left(\frac{2}{n^2} \cos nx\right) \Big|_0^{\pi} \right] = \frac{1}{\pi n^2} (\cos n\pi - 1) \quad (n=1,2,\dots)
\end{aligned}$$

$$\begin{aligned}
b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \left[\int_{-\pi}^0 x \sin nx dx + \int_0^{\pi} 2x \sin nx dx \right] \\
&= \frac{1}{\pi} \left[-\frac{1}{n} (x \cos nx) \Big|_{-\pi}^0 - \int_{-\pi}^0 \cos nx dx - \frac{2}{n} (x \cos nx) \Big|_0^{\pi} - \int_0^{\pi} \cos nx dx \right] \\
&= \frac{1}{\pi} \left[-\frac{1}{n} [\pi(-1)^n - \frac{1}{n} \sin nx] \Big|_{-\pi}^0 - \frac{2}{n} [\pi(-1)^n - \frac{1}{n} \sin nx] \Big|_0^{\pi} \right] \quad (n=1,2,\dots) \\
&= \frac{3(-1)^{n+1}}{n} \quad (n=1,2,\dots)
\end{aligned}$$

故有

$$f(x) = \frac{\pi}{4} + \sum_{n=1}^{\infty} \left[\frac{(-1)^n - 1}{n^2 \pi} \cos nx + \frac{3(-1)^{n+1}}{n} \sin nx \right], \quad x \neq 0, x \in (-\pi, \pi);$$

$$x=0 \quad \text{时, 级数收敛到} \frac{1}{2} [f(0+0) + f(0-0)] = 0$$

★★5. 将函数 $f(x) = \operatorname{sgn} x (-\pi < x < \pi)$ 展开成傅里叶级数, 并利用展开式, 求

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \text{ 的和.}$$

解: 因为 $f(x)$ 为奇函数, 所以 $a_n = 0, (n = 0, 1, 2, \dots)$,

$$\begin{aligned} b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} \operatorname{sgn} x \sin nx dx = \frac{2}{\pi} \int_0^{\pi} \operatorname{sgn} x \sin nx dx = \frac{2}{\pi} \int_0^{\pi} \sin nx dx = \frac{-2}{n\pi} \int_0^{\pi} d \cos nx \\ &= \frac{-2}{n\pi} \cos nx \Big|_0^{\pi} = \frac{2}{n\pi} [1 - \cos n\pi] = \frac{2}{n\pi} [1 - (-1)^n] \\ &= \begin{cases} 0, & n = 2k \\ 4 & n = 2k+1 \end{cases} \quad k = 1, 2, 3, \dots \end{aligned}$$

由于 $f(x)$ 仅在 $x=0$ 处不连续, 且 $\frac{1}{2} [f(0+0) + f(0-0)] = 0$

$$\text{故 } \operatorname{sgn} x = \frac{4}{\pi} \sum_{k=0}^{\infty} \frac{\sin(2k+1)x}{2k+1} = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{\sin(2n+1)x}{2n+1} \quad -\pi < x < \pi$$

$$\text{令 } x = \frac{\pi}{2} \text{ 得 } 1 = \frac{4}{\pi} \sum_{k=0}^{\infty} \frac{(-1)^k}{2k+1} = \frac{4}{\pi} \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}$$

$$\text{故 } \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} = \frac{\pi}{4} .$$

★6. 将函数 $f(x) = \frac{\pi-x}{2} (0 \leq x \leq \pi)$ 展开成正弦级数.

解: 将函数延拓成 $[-\pi, \pi]$ 上的奇函数, 则

$$a_n = 0, (n = 0, 1, 2, \dots)$$

$$\begin{aligned} b_n &= \frac{2}{\pi} \int_0^{\pi} \frac{\pi-x}{2} \sin nx dx = -\frac{1}{n\pi} \int_0^{\pi} \frac{\pi-x}{2} d \cos nx \\ &= \frac{-1}{n\pi} \left[(x-\pi) \cos nx - \frac{1}{n} \sin nx \right]_0^{\pi} = \frac{1}{n} \quad (n = 1, 2, \dots) \end{aligned}$$

又延拓后的函数在 $x=0$ 间断, 在 $0 < x \leq \pi$ 连续, 所以

$$\frac{\pi-x}{2} = \sum_{n=1}^{\infty} \frac{\sin nx}{n}, (0 < x \leq \pi);$$

在 $x=0$ 处, 右边的极限收敛于 $\frac{1}{2}[f(0+0) + f(0-0)] = 0$, 其中 $f(0-0)$ 是延拓后函数的左极限, 其值为:

$$f(0-0) = -f(0+0) = -\frac{\pi}{2}.$$

★★7. 将函数 $f(x) = 2x^2 (0 \leq x \leq \pi)$ 分别展开成正弦级数和余弦级数.

解: (1) 将 $f(x)$ 函数作奇延拓, 仍记为 $f(x)$, 展开成正弦级数. 则

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

$$a_n = 0, (n = 0, 1, 2, \dots)$$

$$\begin{aligned} b_n &= \frac{2}{\pi} \int_0^{\pi} 2x^2 \sin nx dx = -\frac{4}{\pi} \int_0^{\pi} \frac{x^2}{n} d(\cos nx) = -\frac{4}{\pi} \left[\left(\frac{x^2}{n} \cos nx \right) \Big|_0^{\pi} - 2 \cdot \frac{1}{n} \int_0^{\pi} x \cos nx dx \right] \\ &= (-1)^{n+1} \frac{4\pi}{n} + \frac{8}{n^2 \pi} \left[(x \sin nx) \Big|_0^{\pi} + \frac{1}{n} \cos nx \Big|_0^{\pi} \right] = \frac{4}{\pi} \left[-\frac{2}{n^3} + (-1)^n \left(\frac{2}{n^3} - \frac{\pi^2}{n} \right) \right] \end{aligned}$$

$$\text{所以 } 2x^2 = \frac{4}{\pi} \sum_{n=1}^{\infty} \left[-\frac{2}{n^3} + (-1)^n \left(\frac{2}{n^3} - \frac{\pi^2}{n} \right) \right] \sin nx, \quad 0 \leq x < \pi;$$

在 $x=\pi$ 处, 右边的极限收敛于 $\frac{1}{2}[f(\pi+0) + f(\pi-0)] = 0$, 其中 $f(\pi+0)$ 是延拓后函数的右极限, 其值为:

$$f(\pi+0) = -f(\pi-0) = -2\pi^2. \quad (\text{与答案不同请核})$$

(2) 将 $f(x)$ 函数作偶延拓, 仍记为 $f(x)$, 展开成余弦级数, 则

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

$$b_n = 0, (n = 1, 2, \dots)$$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^{\pi} 2x^2 \cos nx dx = \frac{4}{\pi} \int_0^{\pi} \frac{x^2}{n} d(\sin nx) = \frac{4}{\pi} \left[\left(\frac{x^2}{n} \sin nx \right) \Big|_0^{\pi} - 2 \cdot \frac{1}{n} \int_0^{\pi} x \sin nx dx \right] \\ &= \frac{8}{n^2 \pi} \left[(x \cos nx) \Big|_0^{\pi} - \sin nx \Big|_0^{\pi} \right] = \frac{8}{n^2 \pi} [(-1)^n \pi] = (-1)^n \frac{8}{n^2} \quad n = 1, 2, 3, \dots \end{aligned}$$

$$a_0 = \frac{2}{\pi} \int_0^{\pi} 2x^2 dx = \frac{4}{3} \pi^2$$

所以 $2x^2 = \frac{2}{3}\pi^2 + 8\sum_{n=1}^{\infty} \frac{(-1)^n}{n^2} \cos nx, 0 \leq x \leq \pi$.

★★★8. 设 $f(x)$ 是周期为 2π 的周期函数, 证明:

(1) 如果 $f(x-\pi) = -f(x)$, 则 $f(x)$ 的傅里叶系数 $a_0 = 0, a_{2k} = 0,$

$$b_{2k} = 0 (k = 1, 2, \dots);$$

(2) 如果 $f(x-\pi) = f(x)$, 则 $f(x)$ 的傅里叶系数 $a_{2k+1} = 0, b_{2k+1} = 0 (k = 0, 1, 2, \dots)$.

证明: (1) $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) dx + \int_0^{\pi} f(x) dx \right]$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) dx - \int_0^{\pi} f(x-\pi) dx \right] = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) dx - \int_{-\pi}^0 f(u) du \right] \quad \underline{x-\pi=u} \quad 0$$

$$a_{2k} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos 2kx dx = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos 2kx dx - \int_0^{\pi} f(x-\pi) \cos 2kx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos 2kx dx - \int_{-\pi}^0 f(u) \cos(2k\pi + 2ku) du \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos 2kx dx - \int_{-\pi}^0 f(u) \cos 2kudu \right] = 0$$

同理 $b_{2k} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin 2kx dx = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \sin 2kx dx - \int_0^{\pi} f(x-\pi) \sin 2kx dx \right]$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \sin 2kx dx - \int_{-\pi}^0 f(u) \sin(2k\pi + 2ku) du \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \sin 2kx dx - \int_{-\pi}^0 f(u) \sin 2kudu \right] = 0 \quad (k = 1, 2, \dots);$$

(2) 如果 $f(x-\pi) = f(x)$, 令 $x-\pi = u$. 则

$$a_{2k+1} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos(2k+1)x dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos(2k+1)x dx + \int_0^{\pi} f(x-\pi) \cos(2k+1)x dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos(2k+1)x dx + \int_{-\pi}^0 f(u) \cos[(2k+1)\pi + (2k+1)u] du \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos(2k+1)x dx - \int_{-\pi}^0 f(u) \cos(2k+1)udu \right] = 0$$

$$b_{2k+1} = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin(2k+1)x dx$$

$$\begin{aligned}
&= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \sin(2k+1)x dx + \int_0^{\pi} f(x-\pi) \sin(2k+1)x dx \right] \\
&= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \sin(2k+1)x dx + \int_{-\pi}^0 f(u) \sin[(2k+1)\pi + (2k+1)u] du \right] \\
&= \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \sin(2k+1)x dx - \int_{-\pi}^0 f(u) \sin(2k+1)u du \right] = 0, (k=0,1,2,\dots).
\end{aligned}$$

★★★9. 把函数 $f(x) = \frac{\pi}{4}$ 在 $[0, \pi]$ 上展开成正弦级数, 并由它推导出:

$$(1) 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots = \frac{\pi}{4}; \quad (2) 1 - \frac{1}{5} + \frac{1}{7} - \frac{1}{11} + \frac{1}{13} - \frac{1}{17} + \dots = \frac{\sqrt{3}}{6} \pi$$

解: 将 $f(x)$ 函数作奇延拓, 则

$$a_n = 0, (n=0,1,2,\dots)$$

$$\begin{aligned}
b_n &= \frac{2}{\pi} \int_0^{\pi} \frac{\pi}{4} \sin nx dx = -\frac{1}{2} \int_0^{\pi} \frac{1}{n} d(\cos nx) = -\frac{1}{2n} (\cos nx) \Big|_0^{\pi} \\
&= -\frac{1}{2n} ((-1)^n - 1) = \begin{cases} 0, & n=2k \\ \frac{1}{2k+1}, & n=2k+1 \end{cases} \quad k=0,1,2,\dots
\end{aligned}$$

$$\text{所以 } \frac{\pi}{4} = \sum_{k=0}^{\infty} \frac{\sin(2k+1)x}{2k+1} = \sum_{n=0}^{\infty} \frac{\sin(2n+1)x}{2n+1} \quad 0 < x < \pi$$

$$\text{在 } x=0 \text{ 处, 右边的极限收敛于 } \frac{1}{2} [f(0+0) + f(0-0)] = 0$$

$$\text{在 } x=\pi \text{ 处, 右边的极限收敛于 } \frac{1}{2} [-f(\pi-0) + f(\pi+0)] = 0,$$

$$(1) \text{ 令 } x = \frac{\pi}{2} \text{ 得 } \frac{\pi}{4} = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1}$$

$$\text{故 } \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} = \frac{\pi}{4} \quad \text{即 } 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots = \frac{\pi}{4}.$$

$$(2) \text{ 令 } x = \frac{\pi}{3} \text{ 得 } \frac{\pi}{4} = \sum_{n=0}^{\infty} \frac{\sin \frac{2n+1}{3} \pi}{2n+1}$$

$$\therefore \sin \frac{2n+1}{3} \pi = \begin{cases} \frac{\sqrt{3}}{2}, & n=3k \\ 0, & n=3k+1 \\ -\frac{\sqrt{3}}{2}, & n=3k+2 \end{cases}$$

$$\begin{aligned} \therefore \frac{\pi}{4} &= \sum_{k=0}^{\infty} \left[\frac{1}{2 \cdot 3k+1} \cdot \frac{\sqrt{3}}{2} - \frac{1}{2 \cdot 3k+5} \cdot \frac{\sqrt{3}}{2} \right] \\ \text{即 } 1 - \frac{1}{5} + \frac{1}{7} - \frac{1}{11} + \frac{1}{13} - \frac{1}{17} + \cdots &= \frac{\sqrt{3}}{6} \pi. \end{aligned}$$

★★★10. 把函数 $f(x) = 2x^3 (0 \leq x \leq \pi)$ 展开成余弦级数, 并由此求级数 $\sum_{n=1}^{\infty} \frac{1}{n^4}$ 的和.

解: 将 $f(x)$ 函数作偶延拓, 则

$$b_n = 0, (n=1, 2, \cdots)$$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^{\pi} x^3 \cos nx dx = \frac{2}{\pi} \int_0^{\pi} \frac{x^3}{n} d(\sin nx) = \frac{2}{\pi} \left[\left(\frac{x^3}{n} \sin nx \right) \Big|_0^{\pi} - 3 \cdot \frac{1}{n} \int_0^{\pi} x^2 \sin nx dx \right] \\ &= \frac{6}{n^2 \pi} \left[(x^2 \cos nx) \Big|_0^{\pi} - 2 \int_0^{\pi} x \cos nx dx \right] \\ &= \frac{6}{n^2 \pi} \left[(-1)^n \pi^2 - \frac{2}{n} (x \sin nx) \Big|_0^{\pi} - \int_0^{\pi} \sin nx dx \right] \\ &= \frac{6}{n^2 \pi} \left[(-1)^n \pi^2 - \frac{2}{n^2} (\cos n\pi - 1) \right] \\ &= \begin{cases} \frac{6\pi}{(2k)^2}, & n = 2k \\ \frac{24}{(2k-1)^4 \pi} - \frac{6\pi}{(2k-1)^2}, & n = 2k-1 \end{cases} \quad k = 1, 2, 3, \cdots \\ a_0 &= \frac{2}{\pi} \int_0^{\pi} x^3 dx = \frac{1}{2} \pi^4 \end{aligned}$$

所以

$$2x^3 = \frac{1}{4} \pi^3 + \sum_{k=1}^{\infty} \left(\frac{6\pi}{(2k)^2} \cos 2kx + \left(\frac{24}{(2k-1)^4 \pi} - \frac{6\pi}{(2k-1)^2} \right) \cos(2k-1)x \right) \quad x \in [0, \pi]$$

$$\begin{aligned} \text{令 } x=0 \quad 0 &= \frac{1}{4} \pi^3 + \sum_{k=1}^{\infty} \left(\frac{6\pi}{(2k)^2} + \left(\frac{24}{(2k-1)^4 \pi} - \frac{6\pi}{(2k-1)^2} \right) \right) \\ &= \frac{1}{4} \pi^3 - 6\pi \left(\sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} - \sum_{k=1}^{\infty} \frac{1}{(2k)^2} \right) + \frac{24}{\pi} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4} \end{aligned}$$

$$\text{即 } \frac{24}{\pi} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4} = -\frac{1}{4} \pi^3 + 6\pi \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2}$$

$$= -\frac{1}{4}\pi^3 + 6\pi \cdot \frac{\pi^2}{12} = \frac{\pi^3}{4} \quad \left(\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} = \frac{\pi^2}{12} \right)$$

$$\therefore \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4} = \frac{1}{96}\pi^4 \quad (1)$$

$$\sum_{k=1}^{\infty} \frac{1}{(2k)^4} = \frac{1}{16} \sum_{k=1}^{\infty} \frac{1}{k^4} \quad (2)$$

(1) + (2) 得:

$$\sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{96} + \frac{1}{16} \sum_{k=1}^{\infty} \frac{1}{k^4}, \quad \text{即} \quad \sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{90}.$$

提高题

★★★1. 设 $f(x)$ 是 $[-\pi, \pi]$ 上的偶函数, 且 $f\left(\frac{\pi}{2} + x\right) = -f\left(\frac{\pi}{2} - x\right)$, 证明: $f(x)$ 的余弦傅里叶级

数展开式中 $a_{2n} = 0$.

$$\text{证明: } a_{2n} = \frac{2}{\pi} \int_0^{\pi} f(x) \cos 2nxdx = \frac{2}{\pi} \left[\int_0^{\frac{\pi}{2}} f(x) \cos 2nxdx + \int_{\frac{\pi}{2}}^{\pi} f(x) \cos 2nxdx \right]$$

$$\text{令 } t = \frac{\pi}{2} - x, \text{ 则}$$

$$\int_0^{\frac{\pi}{2}} f(x) \cos 2nxdx = - \int_{\frac{\pi}{2}}^0 f\left(\frac{\pi}{2} - t\right) \cos(n\pi - 2nt) dt = \int_0^{\frac{\pi}{2}} f\left(\frac{\pi}{2} - t\right) \cos(n\pi - 2nt) dt$$

$$\text{令 } t = x - \frac{\pi}{2}, \text{ 则}$$

$$\int_{\frac{\pi}{2}}^{\pi} f(x) \cos 2nxdx = \int_0^{\frac{\pi}{2}} f\left(\frac{\pi}{2} + t\right) \cos(n\pi + 2nt) dt$$

$$\therefore f\left(\frac{\pi}{2} - t\right) = -f\left(\frac{\pi}{2} + t\right),$$

$$\cos(n\pi - 2nt) = \cos(-n\pi + 2nt) = \cos(-n\pi + 2nt + 2n\pi) = \cos(n\pi + 2nt)$$

$$\therefore a_{2n} = \frac{2}{\pi} \left[- \int_0^{\frac{\pi}{2}} f\left(\frac{\pi}{2} + t\right) \cos(n\pi + 2nt) dt + \int_0^{\frac{\pi}{2}} f\left(\frac{\pi}{2} + t\right) \cos(n\pi + 2nt) dt \right] = 0.$$

★★★★2. 设 $f(x)$ 是以 2π 为周期的连续函数, 并且傅里叶系数为 $a_n (n=0, 1, 2, \dots)$, $b_n (n=1, 2, \dots)$

(1) 求 $f(x+l)$ (l 为常数) 的傅里叶系数;

(2) 求 $\frac{1}{\pi} \int_{-\pi}^{\pi} f(t)f(x+t)dt$ 的傅里叶系数, 并利用所得的结果推出

$$\frac{1}{\pi} \int_{-\pi}^{\pi} [f(x)]^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2).$$

解: (1) 设 $f(x+l)$ 的傅里叶系数为 $\bar{a}_n (n=0,1,2,\dots)$, $\bar{b}_n (n=1,2,\dots)$

$$\begin{aligned} \bar{a}_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x+l) \cos nx dx \quad \text{令 } z = x+l \\ &= \frac{1}{\pi} \int_{-\pi+l}^{\pi+l} f(z) \cos n(z-l) dz = \frac{1}{\pi} \int_{-\pi}^{\pi} f(z) [\cos nz \cos nl + \sin nz \sin nl] dz \\ &= a_n \cos nl + b_n \sin nl \quad (n=0,1,2,\dots), \end{aligned}$$

同理

$$\bar{b}_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x+l) \sin nx dx = b_n \cos nl - a_n \sin nl \quad (n=1,2,\dots)$$

(2) 设 $F(x) = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t)f(x+t)dt$, 其傅里叶系数为

$$\begin{aligned} A_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) dx = \frac{1}{\pi^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} f(t)f(x+t) dx dt \\ &= \frac{1}{\pi^2} \int_{-\pi}^{\pi} \left[\int_{-\pi}^{\pi} f(x+t) dx \right] f(t) dt = \frac{a_0}{\pi} \int_{-\pi}^{\pi} f(t) dt = a_0^2 \end{aligned}$$

$$\begin{aligned} A_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) \cos nx dx = \frac{1}{\pi^2} \int_{-\pi}^{\pi} \left[\int_{-\pi}^{\pi} f(t)f(x+t) dt \right] \cos nx dx \\ &= \frac{1}{\pi^2} \int_{-\pi}^{\pi} \left[\int_{-\pi}^{\pi} f(x+t) \cos nx dx \right] f(t) dt \\ &= \frac{1}{\pi} \int_{-\pi}^{\pi} [a_n \cos nt + b_n \sin nt] f(t) dt = a_n^2 + b_n^2 \quad (n=1,2,\dots) \end{aligned}$$

$$\begin{aligned} B_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} F(x) \sin nx dx = \frac{1}{\pi^2} \int_{-\pi}^{\pi} \left[\int_{-\pi}^{\pi} f(t)f(x+t) dt \right] \sin nx dx \\ &= \frac{1}{\pi^2} \int_{-\pi}^{\pi} \left[\int_{-\pi}^{\pi} f(x+t) \sin nx dx \right] f(t) dt \\ &= \frac{1}{\pi} \int_{-\pi}^{\pi} [-a_n \sin nt + b_n \cos nt] f(t) dt = -a_n b_n + a_n b_n = 0 \quad (n=1,2,\dots) \end{aligned}$$

易见 $F(x)$ 是以 2π 为周期的连续函数, 故

$$\frac{1}{\pi} \int_{-\pi}^{\pi} f(t)f(x+t) dt = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2) \cos nx,$$

$$\text{令 } x=0, \text{ 即得 } \frac{1}{\pi} \int_{-\pi}^{\pi} [f(t)]^2 dt = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2).$$

$$\frac{1}{\pi} \int_{-\pi}^{\pi} [f(x)]^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2).$$

§ 11.9 一般周期函数的傅里叶级数

内容概要

名称	主要内容
傅里叶级数 (周期 $2l$)	$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos \frac{n\pi x}{l} + b_n \sin \frac{n\pi x}{l})$
傅里叶系数 (周期 $2l$)	$a_n = \frac{1}{l} \int_{-l}^l f(x) \cos \frac{n\pi x}{l} dx \quad (n=0,1,2,\dots)$ $b_n = \frac{1}{\pi} \int_{-l}^l f(x) \sin \frac{n\pi x}{l} dx \quad (n=1,2,\dots)$
	$f(x)$ 为奇函数
	$f(x)$ 为偶函数
	$a_n = 0, a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx$
	$b_n = 0, b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx$
狄利克雷收敛定理	$\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos \frac{n\pi x}{l} + b_n \sin \frac{n\pi x}{l}) = \begin{cases} f(x), & x \text{ 连续点} \\ \frac{f(x+0) + f(x-0)}{2}, & x \text{ 为间断点} \end{cases}$
复数形式	$\sum_{n=-\infty}^{\infty} c_n e^{i \frac{n\pi}{l} x}, \quad c_n = \frac{1}{2l} \int_{-l}^l f(x) e^{-\frac{in\pi}{l} x} dx$

例题分析

★★1. 将函数 $f(x) = |x|, x \in [-l, l]$ 展开为以 $2l$ 为周期的傅里叶级数.

思路: 先求傅里叶系数, 再由收敛定理求傅里叶级数的和函数.

解: 1° 求傅里叶系数

因为 $f(x)$ 为偶函数, 所以 $b_n = 0, (n=1,2,\dots)$

$$\begin{aligned} a_n &= \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx = \frac{2}{l} \int_0^l x \cos \frac{n\pi x}{l} dx = \frac{2}{n\pi} \int_0^l x d(\sin \frac{n\pi x}{l}) \\ &= \frac{2}{n\pi} \left[\left(x \sin \frac{n\pi x}{l} \right) \Big|_0^l - \int_0^l \sin \frac{n\pi x}{l} dx \right] = \frac{2}{n\pi} \cdot \left(-\frac{2}{n} \int_0^l \sin \frac{n\pi x}{l} dx \right) \\ &= \frac{2l}{n^2 \pi^2} \int_0^l d \cos \frac{n\pi x}{l} = \frac{2l}{n^2 \pi^2} \left(\cos \frac{n\pi x}{l} \right) \Big|_0^l = \frac{2l}{n^2 \pi^2} (\cos n\pi - 1) \end{aligned}$$

$$= \frac{2l}{n^2 \pi^2} [(-1)^n - 1] = \begin{cases} 0, & n = 2k \\ \frac{-4l}{(2k-1)^2 \pi^2}, & n = 2k-1 \end{cases} \quad k = 1, 2, 3, \dots$$

$$a_0 = \frac{2}{l} \int_0^l x dx = \frac{1}{l} x^2 \Big|_0^l = l.$$

2° 求傅里叶级数的和函数

因为 $f(x)$ 为连续函数, 所以由狄利克雷收敛定理

$$|x| = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l} = \frac{l}{2} - \sum_{n=1}^{\infty} \frac{4l}{(2n-1)^2 \pi^2} \cos \frac{(2n-1)\pi}{l} x, \quad -l \leq x \leq l.$$

★★★★2. 设周期函数在一个周期内的表达式为: $f(x) = \begin{cases} x, & -1 \leq x < 0 \\ 1, & 0 \leq x < \frac{1}{2} \\ -1, & \frac{1}{2} \leq x < 1 \end{cases}$ 展开为傅

里叶级数.

解: $\because a_0 = \int_{-1}^1 f(x) dx = \int_{-1}^0 x dx + \int_0^{\frac{1}{2}} dx + \int_{\frac{1}{2}}^1 (-1) dx = -\frac{1}{2}$

$$\begin{aligned} a_n &= \int_{-1}^1 f(x) \cos n\pi x dx = \int_{-1}^0 x \cos n\pi x dx + \int_0^{\frac{1}{2}} \cos n\pi x dx + \int_{\frac{1}{2}}^1 (-\cos n\pi x) dx \\ &= \left[\frac{x}{n\pi} \sin n\pi x + \frac{1}{n^2 \pi^2} \cos n\pi x \right]_{-1}^0 + \frac{\sin n\pi x}{n\pi} \Big|_0^{\frac{1}{2}} - \frac{\sin n\pi x}{n\pi} \Big|_{\frac{1}{2}}^1 \quad (n=1, 2, \dots) \\ &= \frac{1}{n^2 \pi^2} [1 - (-1)^n] + \frac{2}{n\pi} \sin \frac{n\pi}{2} \end{aligned}$$

$$b_n = \int_{-1}^1 f(x) \sin n\pi x dx = \int_{-1}^0 x \sin n\pi x dx + \int_0^{\frac{1}{2}} \sin n\pi x dx + \int_{\frac{1}{2}}^1 (-\sin n\pi x) dx$$

$$= \left[-\frac{x}{n\pi} \cos n\pi x + \frac{1}{n^2 \pi^2} \sin n\pi x \right]_{-1}^0 - \frac{\cos n\pi x}{n\pi} \Big|_0^{\frac{1}{2}} + \frac{\cos n\pi x}{n\pi} \Big|_{\frac{1}{2}}^1$$

$$= \frac{1}{n\pi} - \frac{2}{n\pi} \cos \frac{n\pi}{2} = \frac{1}{n\pi} (1 - 2 \cos \frac{n\pi}{2}) \quad n \in N$$

$$\text{且 } \frac{f(0+0) + f(0-0)}{2} = \frac{1}{2}, \quad \frac{f(\frac{1}{2}+0) + f(\frac{1}{2}-0)}{2} = 0$$

\therefore 由狄利克雷收敛定理

$$f(x) = -\frac{1}{4} + \sum_{n=1}^{\infty} \left\{ \left[\frac{1-(-1)^n}{n^2\pi^2} + \frac{2}{n\pi} \sin \frac{n\pi}{2} \right] \cos n\pi x + \frac{1}{n\pi} (1-2\cos \frac{n\pi}{2}) \sin n\pi x \right\}$$

$$x \neq 2k, 2k + \frac{1}{2}, k = 0, \pm 1, \pm 2, \dots$$

\therefore 在间断点 $x = 2k$ 处, 右边级数收敛于 $\frac{1}{2}$; \therefore 在间断点 $x = 2k + \frac{1}{2}$ 处, 右边级数收敛于 0 .

课后习题全解

习题 11-9

★★1. (1). 设 $f(x)$ 是周期为 2 的周期函数, 它在区间 $(-1, 1]$ 上定义为.

$$f(x) = \begin{cases} 2, & -1 < x \leq 0 \\ x^3, & 0 < x \leq 1 \end{cases}$$

则 $f(x)$ 的傅里叶级数在 $x = 1$ 处收敛 3/2

(2) 设函数 $f(x) = x^2, 0 \leq x < 1$, 而 $S(x) = \sum_{n=1}^{\infty} b_n \sin(n\pi x), -\infty < x < +\infty$, 其中

$$b_n = 2 \int_0^1 f(x) \sin(n\pi x) dx, n = 1, 2, 3, \dots$$

则 $S(-1/2) = \underline{-1/4}$

★★2. 在区间 $(-l, l)$ 上, 函数 $f(x)$ 的傅里叶系数是 a_0, a_n, b_n , 函数 $g(x)$ 的傅里叶系数是 $\alpha_0, \alpha_n, \beta_n$ (其中 $n = 1, 2, \dots$), 若 $f(-x) = -g(x)$, 则必有 (B).

(A) $a_0 = \alpha_0, a_n = \alpha_n, b_n = \beta_n$; (B) $a_0 = -\alpha_0, a_n = -\alpha_n, b_n = \beta_n$;

(C) $a_0 = -\alpha_0, a_n = -\alpha_n, b_n = -\beta_n$; (D) $a_0 = \alpha_0, a_n = \alpha_n, b_n = -\beta_n$.

★★3. 设周期函数在一个周期内的表达式为: $f(x) = \begin{cases} 2x+1, & -3 \leq x < 0 \\ 1, & 0 \leq x < 3 \end{cases}$,

试将其展开为傅里叶级数.

解: $\therefore a_0 = \frac{1}{3} \int_{-3}^3 f(x) dx = \frac{1}{3} [\int_{-3}^0 (2x+1) dx + \int_0^3 1 dx] = -1$

$$a_n = \frac{1}{3} [\int_{-3}^0 (2x+1) \cos \frac{n\pi x}{3} dx + \int_0^3 \cos \frac{n\pi x}{3} dx]$$

$$= \frac{1}{n\pi} [(2x+1) \sin \frac{n\pi x}{3} \Big|_{-3}^0 - 2 \int_{-3}^0 \sin \frac{n\pi x}{3} dx + \sin \frac{n\pi x}{3} \Big|_0^3]$$

$$= \frac{2}{n\pi} \cdot \frac{3}{n\pi} [\cos \frac{n\pi x}{3} \Big|_{-3}^0] = \frac{6}{n^2\pi^2} [1 - \cos n\pi]$$

$$\begin{aligned}
&= \frac{6}{n^2 \pi^2} [1 - (-1)^n] \quad (n=1,2,\dots) \\
b_n &= \frac{1}{3} \left[\int_{-3}^0 (2x+1) \sin \frac{n\pi x}{3} dx + \int_0^3 \sin \frac{n\pi x}{3} dx \right] \\
&= -\frac{1}{n\pi} \left[(2x+1) \cos \frac{n\pi x}{3} \Big|_{-3}^0 - 2 \int_{-3}^0 \cos \frac{n\pi x}{3} dx + \cos \frac{n\pi x}{3} \Big|_0^3 \right] \\
&= -\frac{1}{n\pi} \left[1 + 5 \cos n\pi - 2 \cdot \frac{3}{n\pi} \sin \frac{n\pi x}{3} \Big|_{-3}^0 + \cos n\pi - 1 \right] \\
&= \frac{6}{n\pi} (-1)^{n+1} \quad (n=1,2,\dots) \\
\therefore f(x) &= -\frac{1}{2} + \sum_{n=1}^{\infty} \left\{ \frac{6}{n^2 \pi^2} [1 - (-1)^n] \cos \frac{n\pi x}{3} + (-1)^{n+1} \frac{6}{n\pi} \sin \frac{n\pi x}{3} \right\} \\
&\quad x \neq 3(2k-1), k=1,2,3,\dots
\end{aligned}$$

$$x = 3(2k-1) \text{ 时, 级数收敛到 } \frac{1}{2} [f(-3+0) + f(3-0)] = -2.$$

★★★4. 设 $f(x)$ 是周期为 2 的周期函数, 它在 $[-1,1)$ 上的表达式为 $f(x) = e^{-x}$, 将其展开成复数形式的傅里叶级数.

$$\begin{aligned}
\text{解: } \because c_n &= \frac{1}{2} \int_{-1}^1 f(x) e^{-i\frac{n\pi x}{2}} dx = \frac{1}{2} \int_{-1}^1 e^{-x} e^{-in\pi x} dx = \frac{1}{2} \int_{-1}^1 e^{-(1+in\pi)x} dx \\
&= -\frac{1}{2} \cdot \frac{1}{1+in\pi} e^{-(1+in\pi)x} \Big|_{-1}^1 = -\frac{1}{2} \cdot \frac{1}{1+in\pi} [e^{-(1+in\pi)} - e^{(1+in\pi)}] \\
&= -\frac{1}{2} \cdot \frac{1-in\pi}{1+n^2\pi^2} [e^{-1}(\cos n\pi - i \sin n\pi) - e(\cos n\pi + i \sin n\pi)] \\
&= (-1)^{n+1} \cdot \frac{1-in\pi}{1+n^2\pi^2} \left[\frac{e^{-1}-e}{2} \right] = (-1)^{n+1} \cdot \frac{1-in\pi}{1+n^2\pi^2} \text{sh}1 \quad (\text{sh}1 = \frac{e^{-1}-e}{2}) \\
\therefore f(x) &= \sum_{n=-\infty}^{\infty} (-1)^{n+1} \cdot \frac{1-in\pi}{1+n^2\pi^2} \text{sh}1 e^{in\pi x} \quad x \neq 2k+1, k=0,1,2,\dots
\end{aligned}$$

$$x = 2k+1 \text{ 时, 级数收敛到 } \frac{1}{2} [f(-1+0) + f(1-0)] = \frac{e^{-1}-e}{2}$$

★★★5. 将函数 $f(x) = x-1 (0 \leq x \leq 2)$ 展开成周期为 4 的余弦级数.

解: 依题意 $b_n = 0, (n=1,2,\dots)$

$$a_n = \frac{2}{2} \int_0^2 (x-1) \cos \frac{n\pi x}{2} dx = \frac{2}{n\pi} \int_0^2 (x-1) d \sin \frac{n\pi x}{2}$$

$$\begin{aligned}
&= \frac{2}{n\pi} \left[(x-1) \sin \frac{n\pi x}{2} \Big|_0^2 - \int_0^2 \sin \frac{n\pi x}{2} dx \right] = \frac{4}{n^2 \pi^2} (\cos \frac{n\pi x}{2}) \Big|_0^2 \\
&= \frac{4}{n^2 \pi^2} [(-1)^n - 1] = \begin{cases} 0, & n = 2k \\ -\frac{8}{(2k-1)^2 \pi^2}, & n = 2k-1 \end{cases} \quad k = 1, 2, 3, \dots \\
a_0 &= \frac{2}{2} \int_0^2 (x-1) dx = \left(\frac{1}{2} x^2 - x \right) \Big|_0^2 = 0 \\
\text{所以 } x-1 &= -\frac{8}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos \frac{(2n-1)\pi x}{2}, \quad 0 \leq x \leq 2.
\end{aligned}$$

总习题十一

★1. 求级数 $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n(n+1)}(\sqrt{n} + \sqrt{n+1})}$ 的和.

解: $\because u_n = \frac{1}{\sqrt{n(n+1)}(\sqrt{n} + \sqrt{n+1})} = \frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}}$.

$$\begin{aligned}
\therefore s_n &= \left(1 - \frac{1}{\sqrt{2}}\right) + \left(\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{3}}\right) + \dots + \left(\frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n+1}}\right) \\
&= 1 - \frac{1}{\sqrt{n+1}}
\end{aligned}$$

故 $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n(n+1)}(\sqrt{n} + \sqrt{n+1})} = \lim_{n \rightarrow \infty} s_n = 1$

★★2. 求级数 $\frac{1}{3} + \frac{3}{3^2} + \frac{5}{3^3} + \dots + \frac{2n-1}{3^n} + \dots$ 之和.

解: 法一: $\because u_n = \frac{2n-1}{3^n} = \frac{3n-(n+1)}{3^n} = \frac{n}{3^{n-1}} - \frac{n+1}{3^n}$.

$$\therefore s_n = \left(1 - \frac{2}{3}\right) + \left(\frac{2}{3} - \frac{3}{3^2}\right) + \dots + \left(\frac{n}{3^{n-1}} - \frac{n+1}{3^n}\right) = 1 - \frac{n+1}{3^n}$$

故原式 $= \lim_{n \rightarrow \infty} s_n = 1$

法二: $s_n = \frac{1}{3} + \frac{3}{3^2} + \frac{5}{3^3} + \dots + \frac{2n-1}{3^n}$, $3s_n = 1 + \frac{3}{3} + \frac{5}{3^2} + \dots + \frac{2n-1}{3^{n-1}}$

$$\begin{aligned}
\therefore 2s_n &= 1 + \frac{2}{3} + \frac{2}{3^2} + \frac{2}{3^3} + \dots + \frac{2}{3^{n-1}} - \frac{2n-1}{3^n} \\
&= 2\left(1 + \frac{1}{3} + \frac{1}{3^2} + \frac{1}{3^3} + \dots + \frac{1}{3^{n-1}}\right) - \frac{2n-1}{3^n} - 1 \\
&= 2 \cdot \frac{1 - \frac{1}{3^n}}{1 - \frac{1}{3}} - \frac{2n-1}{3^n} - 1 = 3\left(1 - \frac{1}{3^n}\right) - \frac{2n-1}{3^n} - 1
\end{aligned}$$

$$\therefore \lim_{n \rightarrow \infty} s_n = 1$$

★★★3. 已知 $\lim_{n \rightarrow \infty} nu_n = 0$, 级数 $\sum_{n=1}^{\infty} (n+1)(u_{n+1} - u_n)$ 收敛, 证明级数 $\sum_{n=1}^{\infty} u_n$ 也收敛.

解: 因 $\sum_{n=1}^{\infty} (n+1)(u_{n+1} - u_n)$ 收敛, 设其 n 项部分和数列为 $\{\delta_n\}$, 则可设 $\lim_{n \rightarrow \infty} \delta_n = A$

$$\therefore \delta_n = 2(u_2 - u_1) + 3(u_3 - u_2) + \cdots + (n+1)(u_{n+1} - u_n) = -u_1 - s_n + (n+1)u_{n+1}$$

其中 s_n 是 $\sum_{n=2}^{\infty} u_n$ 的第 n 项部分和, 则 $s_n = -u_1 - \delta_n + (n+1)u_{n+1}$

$$\therefore \lim_{n \rightarrow \infty} s_n = -u_1 - \lim_{n \rightarrow \infty} \delta_n + \lim_{n \rightarrow \infty} (n+1)u_{n+1}$$

故级数 $\sum_{n=1}^{\infty} u_n$ 收敛, 其和为 $-u_1 - A$. 证毕

4. 判别下列级数得收敛性. (4)

$$\star\star(1) \sum_{n=1}^{\infty} (\sqrt[n]{a} - 1) (a \geq 1); \quad \star\star(2) \sum_{n=1}^{\infty} \frac{2^n \cdot n!}{n^n}; \quad \star\star(3) \sum_{n=1}^{\infty} n \tan \frac{\pi}{n^{n+1}};$$

$$\star\star(4) \sum_{n=1}^{\infty} \frac{(n!)^2}{2n^2}; \quad \star\star\star(5) \sum_{n=1}^{\infty} \frac{[(n+1)!]^n}{2!4! \cdots (2n)!}; \quad \star\star(6) \sum_{n=1}^{\infty} \frac{n^2}{(n + \frac{1}{n})^n}.$$

解: (1) $u_n = \sqrt[n]{a} - 1$, 当 $a = 1$ 时, 级数为 $\sum_{n=1}^{\infty} 0$ 收敛于 0

$$\text{当 } a > 1 \text{ 时, } \therefore \lim_{n \rightarrow \infty} [(\sqrt[n]{a} - 1) / \frac{1}{n}] = \lim_{n \rightarrow \infty} \frac{n}{n} \ln a = \ln a$$

而 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散, $\therefore \sum_{n=1}^{\infty} (\sqrt[n]{a} - 1)$ 发散.

注: 利用 $\sqrt[n]{a} - 1 \sim \frac{1}{n} \ln a \quad (n \rightarrow \infty)$

$$(2) \therefore \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{\frac{2^{n+1} \cdot (n+1)!}{(n+1)^{n+1}}}{\frac{2^n \cdot n!}{n^n}} = \lim_{n \rightarrow \infty} 2 \left(\frac{n}{n+1} \right)^n = \frac{2}{e} < 1$$

\therefore 由比值判别法知, 原级数收敛.

$$(3) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1) \tan \frac{\pi}{2^{n+2}}}{n \tan \frac{\pi}{2^{n+1}}} = \lim_{n \rightarrow \infty} \frac{(n+1) \cdot \frac{\pi}{2^{n+2}}}{n \cdot \frac{\pi}{2^{n+1}}} = \frac{1}{2} < 1$$

\therefore 由比值判别法知, 原级数收敛.

$$(4) \text{法一: } \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{[(n+1)!]^2}{(n+1)^2} \cdot \frac{n^2}{n!^2} = \lim_{n \rightarrow \infty} n^2 = \infty$$

\therefore 由比值判别法知, 原级数发散.

$$\text{法二: } \because \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{(n!)^2}{2n^2} = \lim_{n \rightarrow \infty} \frac{(n-1)!^2 n^2}{2n^2} = \lim_{n \rightarrow \infty} \frac{(n-1)!^2}{2} \neq 0$$

\therefore 由级数收敛的必要条件知, 原级数发散.

$$(5) \because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{[(n+2)!]^n}{2!4! \cdots (2n+2)!} = \lim_{n \rightarrow \infty} \frac{(n+2)^n}{1 \cdot 2 \cdot 3 \cdots (n+3)(n+4) \cdots (2n+2)}$$

$$\leq \lim_{n \rightarrow \infty} \frac{(n+2)^n}{(n+3)^n} = \lim_{n \rightarrow \infty} \left[1 - \frac{1}{n+3} \right]^{-\frac{n}{n+3}} = e^{-1} < 1$$

\therefore 由比值判别法知, 原级数收敛.

$$(6) \because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{n^2}{(n+\frac{1}{n})^n}} = \lim_{n \rightarrow \infty} \frac{\sqrt[n]{n^2}}{n+\frac{1}{n}} = 0 < 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \left(\frac{n}{2n+1}\right)^n$ 收敛.

★★★5. 证明: $\lim_{n \rightarrow \infty} \frac{n^n}{(n!)^2} = 0$.

证明: 考虑级数 $\sum_{n=1}^{\infty} \frac{n^n}{(n!)^2}$, 其通项为 $u_n = \frac{n^n}{(n!)^2}$

$$\because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)^{n+1}}{[(n+1)!]^2} \cdot \frac{(n!)^2}{n^n} = \lim_{n \rightarrow \infty} \frac{1}{n+1} \left(1 + \frac{1}{n}\right)^n = 0$$

\therefore 由比值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{n^n}{(n!)^2}$ 收敛.

\therefore 由级数收敛的必要条件知, $\lim_{n \rightarrow \infty} \frac{n^n}{(n!)^2} = 0$. 证毕.

★★★6. 求级数 $\lim_{n \rightarrow \infty} \frac{(a+1)(2a+1)\cdots(na+1)}{(b+1)(2b+1)\cdots(nb+1)}, b > a > 0$.

解: 考虑级数 $\sum_{n=1}^{\infty} \frac{(a+1)(2a+1)\cdots(na+1)}{(b+1)(2b+1)\cdots(nb+1)}$,

$$\text{其通项为 } u_n = \frac{(a+1)(2a+1)\cdots(na+1)}{(b+1)(2b+1)\cdots(nb+1)}$$

$$\begin{aligned} \therefore \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} &= \lim_{n \rightarrow \infty} \frac{(a+1)(2a+1)\cdots[(n+1)a+1]}{(b+1)(2b+1)\cdots[(n+1)b+1]} \cdot \frac{(b+1)(2b+1)\cdots(nb+1)}{(a+1)(2a+1)\cdots(na+1)} \\ &= \lim_{n \rightarrow \infty} \frac{(n+1)a+1}{(n+1)b+1} = \frac{a}{b} < 1 \end{aligned}$$

\therefore 由比值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{(a+1)(2a+1)\cdots(na+1)}{(b+1)(2b+1)\cdots(nb+1)}$ 收敛.

\therefore 由级数收敛的必要条件知, $\lim_{n \rightarrow \infty} \frac{(a+1)(2a+1)\cdots(na+1)}{(b+1)(2b+1)\cdots(nb+1)} = 0$.

★★★7. 讨论级数 $\sum_{n=1}^{\infty} \frac{\sqrt{n+2} - \sqrt{n-2}}{n^a}$ 的收敛性.

$$\begin{aligned} \text{解: } u_n &= \frac{\sqrt{n+2} - \sqrt{n-2}}{n^a} = \frac{\sqrt{n+2} - \sqrt{n-2}}{n^a} \cdot \frac{\sqrt{n+2} + \sqrt{n-2}}{\sqrt{n+2} + \sqrt{n-2}} \\ &= \frac{4}{n^a} \cdot \frac{1}{\sqrt{n+2} + \sqrt{n-2}} \sim \frac{4}{n^{a+\frac{1}{2}}} \end{aligned}$$

当 $a + \frac{1}{2} > 1$, 即 $a > \frac{1}{2}$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{\sqrt{n+2} - \sqrt{n-2}}{n^a}$ 收敛;

当 $a + \frac{1}{2} \leq 1$, 即 $a \leq \frac{1}{2}$ 时, 级数为 $\sum_{n=1}^{\infty} \frac{\sqrt{n+2} - \sqrt{n-2}}{n^a}$ 发散.

★★★★8. 设数列 $S_1 = 1, S_2, S_3, \dots$, 由公式 $2S_{n+1} = S_n + \sqrt{S_n^2 + u_n}$ 决定, 其中 u_n 是正项级数

$u_1 + u_2 + \dots + u_n + \dots$ 的一般项, 且 $u_n > 0$, 证明: 级数 $\sum_{n=0}^{\infty} u_n$ 收敛的充分必要条件是数列 $\{S_n\}$ 也收敛.

证.

证明: 由 $2S_{n+1} = S_n + \sqrt{S_n^2 + u_n}$, $S_1 = 1, u_n > 0$. 易由归纳法证 $S_n > 1$;

又由 $2S_{n+1} - S_n = \sqrt{S_n^2 + u_n}$ 两边同时平方整理得

$$S_{n+1}(S_{n+1} - S_n) = \frac{u_n}{4}, \text{ 故 } S_{n+1} > S_n > 1$$

$$S_{n+1}^2 - S_n^2 = (S_{n+1} + S_n)(S_{n+1} - S_n) > S_{n+1}(S_{n+1} - S_n) > \frac{u_n}{4}$$

$$\text{从而 } 0 < S_{n+1} - S_n < \frac{u_n}{4} < S_{n+1}^2 - S_n^2 \quad *$$

必要性: 级数 $\sum_{n=0}^{\infty} u_n$ 收敛知 $\sum_{n=0}^{\infty} \frac{u_n}{4}$ 收敛. 由*及比较判别法知,

级数 $\sum_{n=1}^{\infty} (S_{n+1} - S_n)$ 收敛. 其 n 项部分和数列 $\{\delta_n\}$ 极限存在, 设 $\lim_{n \rightarrow \infty} \delta_n = A$

$$\because \delta_n = (S_2 - S_1) + (S_3 - S_2) + \cdots + (S_{n+1} - S_n) = S_{n+1} - S_1$$

$$\therefore \lim_{n \rightarrow \infty} \delta_n = \lim_{n \rightarrow \infty} (S_{n+1} - S_1) = A$$

$$\therefore \lim_{n \rightarrow \infty} S_n = A + S_1 \quad \text{即数列 } \{S_n\} \text{ 收敛.}$$

充分性: 数列 $\{S_n\}$ 收敛, 记 $\lim_{n \rightarrow \infty} S_n = B$, 设 $\sum_{n=1}^{\infty} (S_{n+1}^2 - S_n^2)$ 的第 n 项部分和 V_n , 则

$$V_n = S_{n+1}^2 - S_1^2, \quad \lim_{n \rightarrow \infty} V_n = B^2 - 1$$

故 $\sum_{n=1}^{\infty} (S_{n+1}^2 - S_n^2)$ 收敛, 由*及比较判别法知 $\sum_{n=0}^{\infty} \frac{u_n}{4}$ 收敛

从而级数 $\sum_{n=0}^{\infty} u_n$ 收敛. 证毕

9. 判别下列级数的收敛性, 若收敛, 是条件收敛还是绝对收敛?

$$\star\star(1) \sum_{n=1}^{\infty} \frac{(-1)^n}{\ln(1+n)}; \quad \star\star(2) \sum_{n=1}^{\infty} (-1)^{n+1} \frac{2^{n^2}}{n!}; \quad \star\star\star(3) \sum_{n=1}^{\infty} (-1)^{n+1} \frac{(n+1)^n}{2n^{n+1}}.$$

解: (1) $\because u_n = \frac{1}{\ln(n+1)} > \frac{1}{n+1}$, $\sum_{n=1}^{\infty} \frac{1}{n+1}$ 发散, \therefore 原级数非绝对收敛.

但 $u_n > u_{n+1}$, 且 $\lim_{n \rightarrow \infty} u_n = 0$, 原级数条件收敛.

$$(2) \because u_n = \frac{2^{n^2}}{n!} = \frac{[2^n]^n}{n!} = \frac{[(1+1)^n]^n}{n!} > \frac{[1+n]^n}{n!} > \frac{n^n}{n!} = \frac{n}{1} \frac{n}{2} \cdots \frac{n}{n} > 1$$

$\therefore \lim_{n \rightarrow \infty} u_n \neq 0$, 故原级数发散.

$$(3) u_n = \frac{(n+1)^n}{2n^{n+1}}, \left(\frac{(n+1)^n}{2n^{n+1}}\right) = \frac{1}{2n} \left(1 + \frac{1}{n}\right)^n \sim \frac{e}{2} \cdot \frac{1}{n}$$

$\therefore \lim_{n \rightarrow \infty} \frac{u_n}{1/n} = \lim_{n \rightarrow \infty} \frac{1}{2} \left(1 + \frac{1}{n}\right)^n = \frac{e}{2}$, \therefore 原级数非绝对收敛.

$$\text{又} \therefore \frac{u_{n+1}}{u_n} = \left(\frac{n+2}{n+1}\right)^{n+1} \cdot \left(\frac{n}{n+1}\right)^{n+1} = \left(\frac{n^2 + 2n}{n^2 + 2n + 1}\right)^{n+1} < 1$$

$$\therefore u_n > u_{n+1}, \text{且} \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{2n} \left(1 + \frac{1}{n}\right)^n = 0$$

故原级数条件收敛.

★★★10. 设 $|a_n| \leq 1 (n=1,2,3,\dots)$, $|a_n - a_{n-1}| \leq \frac{1}{4} |a_{n-1}^2 - a_{n-2}^2| (n=3,4,5,\dots)$, 证明:

(1) 级数 $\sum_{n=2}^{\infty} (a_n - a_{n-1})$ 绝对收敛; (2) 数列 $\{a_n\}$ 收敛.

证明: (1) $\therefore |a_n - a_{n-1}| \leq \frac{1}{4} |a_{n-1}^2 - a_{n-2}^2| = \frac{1}{4} |a_{n-1} - a_{n-2}| |a_{n-1} + a_{n-2}| \leq \frac{1}{2} |a_{n-1} - a_{n-2}|$
 $\leq \frac{1}{2^2} |a_{n-2} - a_{n-3}| \leq \dots \leq \frac{1}{2^{n-2}} |a_2 - a_1| \leq \frac{1}{2^{n-3}}$

\therefore 级数 $\sum_{n=2}^{\infty} (a_n - a_{n-1})$ 绝对收敛.

(2) 设 $\sum_{n=2}^{\infty} (a_n - a_{n-1}) = s$

$$\therefore a_n = (a_n - a_{n-1}) + (a_{n-1} - a_{n-2}) + \dots + (a_2 - a_1) + a_1 = \sum_{k=2}^n (a_k - a_{k-1}) + a_1$$

$\therefore \lim_{n \rightarrow \infty} a_n = s + a_1$, 即数列 $\{a_n\}$ 收敛.

★★★★11. 设 $f(x)$ 在 $x=0$ 处存在二阶导数, 且 $\lim_{x \rightarrow 0} \frac{f(x)}{x} = 0$,

证明: 级数 $\sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 绝对收敛.

证明: 由 $\lim_{x \rightarrow 0} \frac{f(x)}{x} = 0$, 知 $f(0) = \lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} \frac{f(x)}{x} \cdot x = 0$,

$$\text{且} f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = 0$$

所以 $f(x)$ 带皮亚若项的麦克劳林公式为 $f(x) = \frac{f''(0)}{2}x^2 + o(x^2)$ ($x \rightarrow 0$)

当 $f''(0) \neq 0$ 时, $f\left(\frac{1}{n}\right) = \frac{f''(0)}{2} \frac{1}{n^2} + o\left(\frac{1}{n^2}\right) \sim \frac{f''(0)}{2} \frac{1}{n^2}$ ($n \rightarrow \infty$)

即 $\left|f\left(\frac{1}{n}\right)\right| \sim \frac{|f''(0)|}{2} \frac{1}{n^2}$, 由 $\sum_1^{\infty} \frac{|f''(0)|}{2} \frac{1}{n^2}$ 收敛知 $\sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 绝对收敛.

当 $f''(0) = 0$ 时, $f\left(\frac{1}{n}\right) = o\left(\frac{1}{n^2}\right)$ ($n \rightarrow \infty$)

$\therefore \lim_{n \rightarrow \infty} \frac{\left|f\left(\frac{1}{n}\right)\right|}{\frac{1}{n^2}} = 0$, 由 $\sum_{n=1}^{\infty} \frac{1}{n^2}$ 收敛知 $\sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 绝对收敛.

综合上述: 级数 $\sum_{n=1}^{\infty} f\left(\frac{1}{n}\right)$ 绝对收敛.

12. 求下列幂级数的收敛区间:

$$\star\star\star\star(1) \sum_{n=1}^{\infty} n! \left(\frac{x}{n}\right)^n; \quad \star\star\star(2) \sum_{n=1}^{\infty} \frac{n}{2^n} x^{2n}; \quad \star\star\star(3) \sum_{n=1}^{\infty} (-1)^n \frac{(x-2)^{2n+1}}{2n+1}.$$

解: (1) $\therefore R = \lim_{n \rightarrow \infty} \frac{|a_n|}{|a_{n+1}|} = \lim_{n \rightarrow \infty} \frac{n!}{n^n} \cdot \frac{(n+1)^{n+1}}{(n+1)!} = \lim_{n \rightarrow \infty} \frac{(n+1)^n}{n^n} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$

当 $x = \pm e$, 数项级数 $\sum_{n=1}^{\infty} n! \left(\frac{\pm e}{n}\right)^n$ 的绝对值级数为 $\sum_{n=1}^{\infty} n! \left(\frac{e}{n}\right)^n$

$$\text{因 } \frac{u_{n+1}}{u_n} = \frac{(n+1)!}{(n+1)^{n+1}} e^{n+1} \cdot \frac{(n)^n}{(n)!} \frac{1}{e^n} = \frac{1}{\left(1 + \frac{1}{n}\right)^n} e > 1$$

故 $\lim_{n \rightarrow \infty} u_n \neq 0$, $\sum_{n=1}^{\infty} n! \left(\frac{\pm e}{n}\right)^n$ 发散

\therefore 原幂级数的收敛域为 $(-e, e)$

$$(2) \therefore \lim_{n \rightarrow \infty} \frac{|u_{n+1}|}{|u_n|} = \lim_{n \rightarrow \infty} \left| \frac{n+1}{2^{n+1}} x^{2(n+1)} \right| / \left| \frac{n}{2^n} x^{2n} \right| = x^2 \lim_{n \rightarrow \infty} \frac{1}{2} \cdot \frac{n+1}{n} = \frac{1}{2} x^2$$

当 $x^2 < 2$ 即 $|x| < \sqrt{2}$ 时, 原级数绝对收敛; 当 $x^2 > 2$ 即 $|x| > \sqrt{2}$ 时, 原级数发散.

当 $x = \pm\sqrt{2}$ 时, 级数均为 $\sum_{n=1}^{\infty} n$ 发散.

\therefore 原幂级数的收敛域为 $(-\sqrt{2}, \sqrt{2})$.

(3) 令 $y = x - 2$, 原级数变为 $\sum_{n=1}^{\infty} (-1)^n \frac{y^{2n+1}}{2n+1}$.

$$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{y^{2n+3}}{2n+3} \bigg/ \frac{y^{2n+1}}{2n+1} \right| = y^2 \lim_{n \rightarrow \infty} \frac{2n+1}{2n+3} = y^2$$

当 $y^2 < 1$ 即 $|y| < 1$ 时, 原级数绝对收敛; 当 $y^2 > 1$ 即 $|y| > 1$ 时, 原级数发散;

当 $y = \pm 1$ 时, 级数分别为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{2n+1}$ 与 $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{2n+1}$ 都收敛;

故级数 $\sum_{n=1}^{\infty} (-1)^n \frac{y^{2n+1}}{2n+1}$ 的收敛域为 $[-1, 1]$, 原幂级数的收敛域为 $-1 \leq x - 2 \leq 1$, 即 $[1, 3]$.

13. 求下列幂级数的和函数:

$$\star\star(1) \sum_{n=1}^{\infty} \frac{x^{4n+1}}{4n+1};$$

$$\star\star\star(2) \sum_{n=0}^{\infty} \frac{n^2 + 1}{2^n n!} x^n.$$

解: (1) 显然级数的收敛域 $(-1, 1)$

$$\therefore \left(\sum_{n=1}^{\infty} \frac{x^{4n+1}}{4n+1} \right)' = \sum_{n=1}^{\infty} \left(\frac{x^{4n+1}}{4n+1} \right)' = \sum_{n=1}^{\infty} x^{4n} = \frac{x^4}{1-x^4} \quad (-1 < x < 1)$$

$$\begin{aligned} \therefore \sum_{n=1}^{\infty} \frac{x^{4n+1}}{4n+1} &= \int_0^x \frac{t^4}{1-t^4} dt = \int_0^x \left[\frac{-(1-t^4)+1}{1-t^4} \right] dt = \int_0^x \left[-1 + \frac{1}{2} \cdot \frac{1}{1+t^2} + \frac{1}{2} \cdot \frac{1}{1-t^2} \right] dt \\ &= \frac{1}{2} \arctan x - x + \frac{1}{4} \ln \frac{1+x}{1-x} \quad (|x| < 1) \end{aligned}$$

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

$\star\star\star 14.$ 将函数 $x \arctan x - \ln \sqrt{1+x^2}$ 展开成麦克劳林级数.

解: $\therefore \arctan x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} \quad x \in [-1, 1]$

$$\ln \sqrt{1+x^2} = \frac{1}{2} \ln(1+x^2) = \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \frac{x^{2(n+1)}}{n+1} \quad x \in (-1,1]$$

$$\begin{aligned} \therefore x \arctan x - \ln \sqrt{1+x^2} &= x \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} - \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \frac{x^{2(n+1)}}{n+1} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{2(n+1)(2n+1)} x^{2(n+1)} \quad x \in [-1,1] \end{aligned}$$

★★15. 将函数 $\frac{1}{(2-x)^2}$ 展开成 x 的幂级数.

$$\text{解: } \because \frac{1}{(1-x)^2} = \left(\frac{1}{1-x} \right)' = \left(\sum_{n=0}^{\infty} x^n \right)' = \sum_{n=1}^{\infty} n x^{n-1} \quad -1 < x < 1$$

$$\therefore \frac{1}{(2-x)^2} = \frac{1}{4} \cdot \frac{1}{\left(1-\frac{x}{2}\right)^2} = \frac{1}{4} \sum_{n=1}^{\infty} n \left(\frac{x}{2}\right)^{n-1} \quad -1 < \frac{x}{2} < 1 \quad \text{即 } -2 < x < 2$$

★★16. 将函数 $f(x) = \frac{1}{x^2+3x+2}$ 展开成 $x+4$ 的幂级数.

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

$$\begin{aligned} \underline{t=x+4} &= \frac{1}{t-3} - \frac{1}{t-2} = -\frac{1}{3} \cdot \frac{1}{1-\frac{t}{3}} + \frac{1}{2} \cdot \frac{1}{1-\frac{t}{2}} \\ &= -\frac{1}{3} \sum_{n=0}^{\infty} \left(\frac{t}{3}\right)^n + \frac{1}{2} \sum_{n=0}^{\infty} \left(\frac{t}{2}\right)^n \quad -1 < \frac{t}{3} < 1, \text{ 且 } -1 < \frac{t}{2} < 1 \\ &= \sum_{n=0}^{\infty} \left[-\frac{1}{3^{n+1}} + \frac{1}{2^{n+1}}\right] t^n \quad -2 < t < 2 \\ &= \sum_{n=0}^{\infty} \left[-\frac{1}{3^{n+1}} + \frac{1}{2^{n+1}}\right] (x+4)^n \\ &\quad (-2 < x+4 < 2 \text{ 即 } -6 < x < -2) \end{aligned}$$

★★17. 将函数 $f(x) = \ln(1+x+x^2+x^3)$ 展开成 x 的幂级数.

解: 法一

$$f(x) = \ln[(1+x) + x^2(1+x)] = \ln(1+x)(1+x^2) = \ln(1+x) + \ln(1+x^2)$$

$$= \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} + \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n}}{n} \quad x \in (-1,1]$$

法二

$$f(x) = \ln \frac{1-x^4}{1-x} = \ln(1-x^4) - \ln(1-x)$$

$$= -\sum_{n=1}^{\infty} \frac{x^{4n}}{n} + \sum_{n=1}^{\infty} \frac{x^n}{n} \quad x \in (-1, 1)$$

★★18. 求级数 $\sum_{n=1}^{\infty} (n+1)(x-1)^n$ 的收敛域及和函数.

解: $\sum_{n=1}^{\infty} (n+1)(x-1)^n = \left(\sum_{n=1}^{\infty} (x-1)^{n+1} \right)' \quad -1 < x-1 < 1$

$$= \left(\frac{(x-1)^2}{1-(x-1)} \right)' = \left(\frac{(x-1)^2}{2-x} \right)' = \frac{(x-1)(3-x)}{(2-x)^2} \quad 0 < x < 2.$$

★★★19. 利用幂级数求数项级数 $\sum_{n=0}^{\infty} \frac{1}{2^n} \cdot \frac{2n+1}{n!}$ 的和.

解: 法一: 设 $f(x) = \sum_{n=0}^{\infty} \frac{1}{2^n} \cdot \frac{2n+1}{n!} x^{2n}$, 易求得其收敛域 $x \in (-\infty, \infty)$

$$f(x) = \left(\sum_{n=0}^{\infty} \frac{1}{n! 2^n} x^{2n+1} \right)' = \left(x \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{x^2}{2} \right)^n \right)' = (x e^{\frac{x^2}{2}})' = (1+x^2) e^{\frac{x^2}{2}}$$

故 $\sum_{n=0}^{\infty} \frac{1}{2^n} \cdot \frac{2n+1}{n!} = f(1) = 2e^{\frac{1}{2}}$

法二: $\therefore \sum_{n=0}^{\infty} \frac{1}{2^n} \cdot \frac{2n+1}{n!} = \sum_{n=0}^{\infty} \frac{1}{2^n} \cdot \frac{2n}{n!} + \sum_{n=0}^{\infty} \frac{1}{2^n} \cdot \frac{1}{n!}$

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

★★★★20. 设 $y = \operatorname{arccot} x$, 求 $y^{(n)}(0)$.

解: $\therefore y' = -\frac{1}{1+x^2} = -\sum_{n=0}^{\infty} (-1)^n x^{2n} \quad |x| < 1$

$$\therefore y(x) - y(0) = \int_0^x y' dx = -\int_0^x \sum_{n=0}^{\infty} (-1)^n x^{2n} dx$$

$$y(x) = y(0) - \int_0^x \sum_{n=0}^{\infty} (-1)^n x^{2n} dx = \frac{\pi}{2} - \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} \quad (1)$$

又 $y(x)$ 在 $x=0$ 处的麦克劳林级数展开式为

$$y(x) = \frac{\pi}{2} + \sum_{n=0}^{\infty} \frac{y^{(n)}(0)}{n!} x^n \quad (2)$$

比较 (1),(2) 中 x^n 的系数, 得

$$\begin{aligned} y^{(2k)}(0) &= 0 & k \geq 1, \\ \frac{y^{(2k+1)}(0)}{(2k+1)!} &= \frac{(-1)^{k+1}}{2k+1} & k \geq 0 \end{aligned}$$

$$\text{即 } y^{(2k+1)}(0) = (-1)^{k+1} \cdot (2k)! \quad k \geq 0$$

$$\text{综合上述: } y^{(n)}(0) = \begin{cases} 0, & n = 2k \ (k \geq 1) \\ (-1)^{k+1} \cdot (2k)!, & n = 2k+1 \ (k \geq 0) \end{cases}$$

★★★★21. 利用函数的幂级数展开式求 \sqrt{e} 的近似值 (精确到 0.001).

$$\text{解: } \because e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} \quad (x \in R)$$

$$\therefore e^{\frac{1}{2}} = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{1}{2}\right)^n = 1 + \frac{1}{2} + \frac{1}{2!} \left(\frac{1}{2}\right)^2 + \frac{1}{3!} \left(\frac{1}{2}\right)^3 + \cdots + \frac{1}{n!} \left(\frac{1}{2}\right)^n + \cdots$$

$$|r_n| = \frac{1}{(n+1)!} \left(\frac{1}{2}\right)^{n+1} + \frac{1}{(n+2)!} \left(\frac{1}{2}\right)^{n+2} + \cdots$$

$$= \frac{1}{(n+1)!} \left(\frac{1}{2}\right)^{n+1} \left(1 + \frac{1}{(n+2)} \left(\frac{1}{2}\right) + \frac{1}{(n+2)(n+3)} \left(\frac{1}{2}\right)^2 + \cdots\right)$$

$$< \frac{1}{(n+1)!} \left(\frac{1}{2}\right)^{n+1} \left(1 + \frac{1}{2^2} + \frac{1}{2^4} + \cdots\right)$$

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

$$\text{取到 } n=4, \text{ 计算 } |r_4| < \frac{1}{3 \cdot 5! \cdot 2^3} \approx 0.0003 < 0.001$$

$$\text{故 } e^{\frac{1}{2}} \approx 1 + \frac{1}{2} + \frac{1}{2!} \left(\frac{1}{2}\right)^2 + \frac{1}{3!} \left(\frac{1}{2}\right)^3 + \frac{1}{4!} \left(\frac{1}{2}\right)^4 \approx 1.6484 \approx 1.648.$$

★★★22. 利用被积函数的幂级数展开式求定积分 $\int_0^{0.5} \frac{\arctan x}{x} dx$ 的近似值 (精确到 0.0001).

$$\text{解: } \because (\arctan x)' = \frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-1)^n x^{2n} \quad |x| < 1, \quad \arctan 0 = 0$$

$$\therefore \arctan x = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1}$$

$$\therefore \int_0^{0.5} \frac{\arctan x}{x} dx = \int_0^{0.5} \sum_0^{\infty} \frac{(-1)^n}{2n+1} x^{2n} dx = \sum_0^{\infty} \frac{(-1)^n}{(2n+1)^2} x^{2n+1} \Big|_0^{0.5} = \sum_0^{\infty} \frac{(-1)^n}{(2n+1)^2} \left(\frac{1}{2}\right)^{2n+1}$$

此为交错级数, 故 $|r_n| < u_{n+1}$, 计算

$$\frac{1}{3^2} \left(\frac{1}{2}\right)^3 \approx 0.0139, \frac{1}{5^2} \left(\frac{1}{2}\right)^5 \approx 0.0013$$

$$\frac{1}{7^2} \left(\frac{1}{2}\right)^7 \approx 0.00016, \frac{1}{9^2} \left(\frac{1}{2}\right)^9 \approx 0.000024 < 0.0001$$

$$\therefore \int_0^{0.5} \frac{\arctan x}{x} dx \approx 0.5 - 0.0139 + 0.0013 - 0.00016$$

请查看计算 0.4874

$$= 0.48724 \approx 0.4872$$

★★★23. 已知 $\sum_{n=0}^{\infty} \frac{1}{n^2} = \frac{\pi}{6}$, 求积分 $\int_0^1 \frac{\ln x}{1+x} dx$.

$$\text{解: } \because \frac{1}{1+x} = \sum_0^{\infty} (-1)^n x^n \quad |x| < 1$$

$$\therefore \int_0^1 \frac{\ln x}{1+x} dx = \int_0^1 \ln x \sum_0^{\infty} (-1)^n x^n dx = \sum_0^{\infty} (-1)^n \int_0^1 \ln x \cdot x^n dx$$

$$= \sum_0^{\infty} \frac{(-1)^{n+1}}{(1+n)^2} = \sum_1^{\infty} \frac{(-1)^n}{n^2} = -\sum_1^{\infty} \frac{1}{(2n-1)^2} + \sum_1^{\infty} \frac{1}{(2n)^2}$$

$$= -\sum_1^{\infty} \frac{1}{n^2} + 2\sum_1^{\infty} \frac{1}{(2n)^2} = -\sum_1^{\infty} \frac{1}{n^2} + \frac{1}{2}\sum_1^{\infty} \frac{1}{n^2} = -\frac{\pi}{12}.$$

★★★★24. 设函数 $f(x) = \begin{cases} x, & 0 \leq x < l/2 \\ l-x, & l/2 \leq x \leq l \end{cases}$, 试将其展开成正弦级数和余弦级数.

解: (1) 将 $f(x)$ 函数作奇延拓开成正弦级数. 则

$$a_n = 0, (n=0,1,2,\dots)$$

$$b_n = \frac{2}{l} \left[\int_0^{l/2} x \sin \frac{n\pi x}{l} dx + \int_{l/2}^l (l-x) \sin \frac{n\pi x}{l} dx \right]$$

$$= -\frac{2}{l} \cdot \frac{l}{n\pi} \left[x \cos \frac{n\pi x}{l} \Big|_0^{l/2} - \int_0^{l/2} \cos \frac{n\pi x}{l} dx + (l-x) \cos \frac{n\pi x}{l} \Big|_{l/2}^l + \int_{l/2}^l \cos \frac{n\pi x}{l} dx \right]$$

$$= -\frac{2}{n\pi} \left[-\frac{l}{n\pi} \sin \frac{n\pi x}{l} \Big|_0^{l/2} + \frac{l}{n\pi} \sin \frac{n\pi x}{l} \Big|_{l/2}^l \right]$$

$$= -\frac{2l}{n^2\pi^2} \left[-\sin\frac{n\pi}{2} - \sin\frac{n\pi}{2} \right] = \frac{4l}{n^2\pi^2} \sin\frac{n\pi}{2} \quad n=1,2,3,\dots$$

所以 $f(x) = \frac{4l}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} \sin\frac{n\pi}{2} \sin\frac{n\pi x}{l}$, $0 \leq x \leq l$;

(2) 将 $f(x)$ 函数作偶延拓展开成余弦级数, 则

$$b_n = 0, (n=1,2,\dots)$$

$$\begin{aligned} a_n &= \frac{2}{l} \left[\int_0^{\frac{l}{2}} x \cos\frac{n\pi x}{l} dx + \int_{\frac{l}{2}}^l (l-x) \cos\frac{n\pi x}{l} dx \right] \\ &= \frac{2}{l} \cdot \frac{l}{n\pi} \left[x \sin\frac{n\pi x}{l} \Big|_0^{\frac{l}{2}} - \int_0^{\frac{l}{2}} \sin\frac{n\pi x}{l} dx + (l-x) \sin\frac{n\pi x}{l} \Big|_{\frac{l}{2}}^l + \int_{\frac{l}{2}}^l \sin\frac{n\pi x}{l} dx \right] \\ &= \frac{2}{n\pi} \left[\frac{l}{n\pi} \cos\frac{n\pi x}{l} \Big|_0^{\frac{l}{2}} - \frac{l}{n\pi} \cos\frac{n\pi x}{l} \Big|_{\frac{l}{2}}^l \right] = \frac{2l}{n^2\pi^2} \left[2\cos\frac{n\pi}{2} - 1 - (-1)^n \right] \quad n=1,2,3,\dots \end{aligned}$$

$$a_0 = \frac{2}{l} \left[\int_0^{\frac{l}{2}} x dx + \int_{\frac{l}{2}}^l (l-x) dx \right] = \frac{l}{2}$$

$$\text{所以 } f(x) = \frac{l}{4} + \sum_{n=1}^{\infty} \frac{2l}{n^2\pi^2} \left[2\cos\frac{n\pi}{2} - 1 - (-1)^n \right] \cos\frac{n\pi x}{l}, \quad 0 \leq x \leq l.$$

★★★25. 将函数 $f(x) = 2 + |x|$ ($-1 \leq x \leq 1$) 展开成以 2 为周期的傅里叶级数.

解: 因为 $f(x)$ 为偶函数, 所以 $b_n = 0, (n=1,2,\dots)$

$$\begin{aligned} a_n &= \frac{2}{1} \int_0^1 (2+x) \cos\frac{n\pi x}{1} dx = \frac{2}{n\pi} \int_0^1 (2+x) d \sin n\pi x \\ &= \frac{2}{n\pi} \left[(2+x) \sin n\pi x \Big|_0^1 - \int_0^1 \sin n\pi x dx \right] = \frac{2}{n^2\pi^2} (\cos n\pi x) \Big|_0^1 = \frac{2}{n^2\pi^2} [(-1)^n - 1] \\ &= \begin{cases} 0, & n=2k \\ -\frac{4}{(2k-1)^2\pi^2}, & n=2k-1 \end{cases} \quad k=1,2,3,\dots \end{aligned}$$

$$a_0 = \frac{2}{1} \int_0^1 (2+x) dx = 2 \left[2x + \frac{1}{2}x^2 \right] \Big|_0^1 = 5$$

$$\text{所以 } 2 + |x| = \frac{5}{2} - \frac{4}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)\pi x, \quad -1 \leq x \leq 1.$$

★★★26. 设 $f(x)$ 是周期为 2π 的函数, 且 $f(x) = \begin{cases} 0, & -\pi \leq x < 0 \\ e^x, & 0 \leq x < \pi \end{cases}$, 试将 $f(x)$ 展开为傅里

叶级数.

$$\text{解: } a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{\pi} \left[\int_{-\pi}^0 0 dx + \int_0^{\pi} e^x dx \right] = \frac{1}{\pi} (e^{\pi} - 1)$$

$$\begin{aligned} a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_0^{\pi} e^x \cos nx dx = \frac{1}{\pi} \frac{e^x}{1+n^2} [\cos nx + n \sin nx]_0^{\pi} \\ &= \frac{1}{\pi} \frac{1}{1+n^2} [e^{\pi} (-1)^n - 1] \quad (n = 0, 1, 2, \dots) \end{aligned}$$

$$\begin{aligned} b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_0^{\pi} e^x \sin nx dx = \frac{1}{\pi} \frac{e^x}{1+n^2} [\sin nx - n \cos nx]_0^{\pi} \\ &= \frac{1}{\pi} \frac{n}{1+n^2} [1 - e^{\pi} (-1)^n] \quad (n = 1, 2, \dots) \end{aligned}$$

故有

$$f(x) = \frac{e^{\pi} - 1}{2\pi} + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{e^{\pi} (-1)^n - 1}{1+n^2} (\cos nx - n \sin nx)$$

$$x \neq k\pi, k = 1, 2, 3, \dots$$

$$x = 2k\pi, k = 0, 1, 2, \dots \quad \text{时, 级数收敛到 } \frac{1}{2} [f(0+0) + f(0-0)] = \frac{1}{2}$$

$$x = (2k+1)\pi \quad \text{时, 级数收敛到 } \frac{1}{2} [f(-\pi+0) + f(\pi-0)] = \frac{e^{\pi}}{2}.$$

★★★★27. 将函数 $f(x) = \begin{cases} x, & -\pi/2 \leq x < \pi/2 \\ \pi - x, & \pi/2 \leq x \leq 3\pi/2 \end{cases}$ 展开为傅里叶级数.

解: 作变换 $z = x - \frac{\pi}{2}$, 函数 $f(x)$ 转化为

$$F(z) = \begin{cases} z + \frac{\pi}{2}, & -\pi \leq z < 0 \\ \frac{\pi}{2} - z, & 0 \leq z \leq \pi \end{cases}$$

则 $F(z)$ 的周期为 2π , 将 $F(z)$ 函数延拓, 展开为傅里叶级数.

因为 $F(z)$ 为偶函数, 所以 $b_n = 0, (n = 1, 2, \dots)$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^{\pi} (-z + \frac{\pi}{2}) \cos nz dz = \frac{2}{n\pi} \int_0^{\pi} (-z + \frac{\pi}{2}) d(\sin nz) \\ &= \frac{2}{n\pi} \left[(-z + \frac{\pi}{2}) \sin nz \Big|_0^{\pi} + \int_0^{\pi} \sin nz dz \right] = -\frac{2}{n^2\pi} (\cos nz) \Big|_0^{\pi} = -\frac{2}{n^2\pi} [(-1)^n - 1] \end{aligned}$$

$$= \begin{cases} 0, & n = 2k \\ \frac{4}{(2k-1)^2 \pi}, & n = 2k-1 \end{cases} \quad k = 1, 2, 3, \dots$$

$$a_0 = \frac{2}{\pi} \int_0^\pi (-z + \frac{\pi}{2}) dz = 0$$

$$\text{所以 } F(z) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)z \quad z \in [-\pi, \pi]$$

$$\text{即 } f(x) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)(x - \frac{\pi}{2}) \quad x \in [-\frac{\pi}{2}, \frac{3}{2}\pi].$$

★★★★28. 证明: 当 $0 \leq x \leq \pi$ 时, $\sum_{n=1}^{\infty} \frac{\cos n\pi x}{n^2} = \frac{x^2}{4} - \frac{\pi x}{2} + \frac{\pi^2}{6}$.

证明: 设 $f(x) = \frac{x^2}{4} - \frac{\pi}{2}x$, 将 $f(x)$ 在 $0 \leq x \leq \pi$ 上展开成余弦级数.

则 $b_n = 0, (n = 1, 2, \dots)$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^\pi (\frac{x^2}{4} - \frac{\pi}{2}x) \cos nx dx = \frac{2}{n\pi} \int_0^\pi (\frac{x^2}{4} - \frac{\pi}{2}x) d(\sin nx) \\ &= \frac{2}{n\pi} \left[(\frac{x^2}{4} - \frac{\pi}{2}x) \sin nx \Big|_0^\pi - \int_0^\pi (\frac{x}{2} - \frac{\pi}{2}) \sin nx dx \right] \\ &= \frac{1}{n^2 \pi} \left[(x - \pi) \cos nx \Big|_0^\pi - \int_0^\pi \cos nx dx \right] \\ &= \frac{1}{n^2 \pi} \left[\pi - \frac{1}{n} \sin nx \Big|_0^\pi \right] = \frac{1}{n^2} \quad n = 1, 2, 3, \dots \end{aligned}$$

$$a_0 = \frac{2}{\pi} \int_0^\pi (\frac{x^2}{4} - \frac{\pi}{2}x) dx = -\frac{1}{3} \pi^2$$

$$\text{所以 } \frac{x^2}{4} - \frac{\pi}{2}x = -\frac{1}{6} \pi^2 + \sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx, \quad 0 \leq x \leq \pi.$$

$$\text{即 } \sum_{n=1}^{\infty} \frac{1}{n^2} \cos nx = \frac{x^2}{4} - \frac{\pi}{2}x + \frac{1}{6} \pi^2 \quad 0 \leq x \leq \pi.$$

★★★★29. 设函数 $f(x)$ 在区间 $[-\pi, \pi]$ 上可积, 且 a_k, b_k 是函数 $f(x)$ 的傅里叶系数, 试证对任意自然数 n , 有:

$$\frac{a_0^2}{2} + \sum_{k=1}^n (a_k^2 + b_k^2) \leq \frac{1}{\pi} \int_{-\pi}^{\pi} [f(x)]^2 dx.$$

证明: 令 $s_n(x) = \frac{a_0}{2} + \sum_{k=1}^n (a_k \cos kx + b_k \sin kx)$, 则

$$\begin{aligned} 0 &\leq \int_{-\pi}^{\pi} [f(x) - s_n(x)]^2 dx = \int_{-\pi}^{\pi} [f^2(x) - 2f(x)s_n(x) + s_n^2(x)] dx \\ &= \int_{-\pi}^{\pi} f^2(x) dx - 2 \int_{-\pi}^{\pi} f(x)s_n(x) dx + \int_{-\pi}^{\pi} s_n^2(x) dx \quad (1) \end{aligned}$$

$$\begin{aligned} \text{因 } \int_{-\pi}^{\pi} f(x)s_n(x) dx &= \int_{-\pi}^{\pi} f(x) \left[\frac{a_0}{2} + \sum_{k=1}^n (a_k \cos kx + b_k \sin kx) \right] dx \\ &= \pi \left[\frac{a_0^2}{2} + \sum_{k=1}^n (a_k^2 + b_k^2) \right] \end{aligned}$$

由三角函数的正交性, 得

$$\begin{aligned} \int_{-\pi}^{\pi} s_n^2(x) dx &= \int_{-\pi}^{\pi} \left[\frac{a_0}{2} + \sum_{k=1}^n (a_k \cos kx + b_k \sin kx) \right]^2 dx \\ &= \pi \left[\frac{a_0^2}{2} + \sum_{k=1}^n (a_k^2 + b_k^2) \right] \end{aligned}$$

$$\text{代入(1)得 } 0 \leq \int_{-\pi}^{\pi} f^2(x) dx - \pi \left[\frac{a_0^2}{2} + \sum_{k=1}^n (a_k^2 + b_k^2) \right]$$

$$\text{即 } \frac{a_0^2}{2} + \sum_{k=1}^n (a_k^2 + b_k^2) \leq \frac{1}{\pi} \int_{-\pi}^{\pi} f^2(x) dx .$$

★★★30. 证明: $\lim_{n \rightarrow \infty} (n^{2n \sin \frac{1}{n}} \cdot a_n) = 1$, 则级数 $\sum_{n=1}^{\infty} a_n$ 收敛.

证明: $\because \lim_{n \rightarrow \infty} (n^{2n \sin \frac{1}{n}} \cdot a_n) = 1$

$$\therefore \text{取 } \varepsilon = \frac{1}{2} \quad \exists N_1, \text{ 当 } n > N_1 \text{ 时, 恒有 } \left| n^{2n \sin \frac{1}{n}} \cdot a_n - 1 \right| < \frac{1}{2},$$

$$\text{即 } \frac{1}{2} < n^{2n \sin \frac{1}{n}} \cdot a_n < \frac{3}{2}, \quad \frac{1}{2} n^{-2n \sin \frac{1}{n}} < a_n < \frac{3}{2} n^{-2n \sin \frac{1}{n}}$$

$$\therefore \lim_{n \rightarrow \infty} 2n \sin \frac{1}{n} = 2$$

$$\therefore \text{对 } \varepsilon = \frac{1}{2} \quad \exists N_2, \text{ 当 } n > N_2 \text{ 时, 恒有 } \left| 2n \sin \frac{1}{n} - 2 \right| < \frac{1}{2}, \text{ 即 } \frac{3}{2} < 2n \sin \frac{1}{n} < \frac{5}{2}$$

$$\text{从而 } a_n < \frac{3}{2} n^{-2n \sin \frac{1}{n}} < \frac{3}{2} n^{-\frac{3}{2}}$$

由 $\sum_{n=1}^{\infty} \frac{1}{n^{\frac{3}{2}}}$ 收敛知, 级数 $\sum_{n=1}^{\infty} a_n$ 收敛.

★★★★31. 求极限 $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n \frac{1}{3^k} \left(1 + \frac{1}{k}\right)^{k^2}$.

思路: $\sum_{k=1}^n \frac{1}{3^k} \left(1 + \frac{1}{k}\right)^{k^2}$ 可看成 $\sum_{n=1}^{\infty} \frac{1}{3^n} \left(1 + \frac{1}{n}\right)^{n^2}$ 的 n 项部分和 s_n , 若 $\sum_{n=1}^{\infty} \frac{1}{3^n} \left(1 + \frac{1}{n}\right)^{n^2}$

收敛, 则 $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n \frac{1}{3^k} \left(1 + \frac{1}{k}\right)^{k^2} = \lim_{n \rightarrow \infty} \frac{s_n}{n} = 0$.

解: 考虑级数 $\sum_{n=1}^{\infty} \frac{1}{3^n} \left(1 + \frac{1}{n}\right)^{n^2}$

$$\because \lim_{n \rightarrow \infty} \sqrt[n]{u_n} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{1}{3^n} \left(1 + \frac{1}{n}\right)^{n^2}} = \lim_{n \rightarrow \infty} \frac{1}{3} \left(1 + \frac{1}{n}\right) = \frac{e}{3} < 1$$

\therefore 由根值判别法知, 级数 $\sum_{n=1}^{\infty} \frac{1}{3^n} \left(1 + \frac{1}{n}\right)^{n^2}$ 收敛.

其部分和 $s_n = \sum_{k=1}^n \frac{1}{3^k} \left(1 + \frac{1}{k}\right)^{k^2}$ 数列收敛

$$\text{从而 } \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n \frac{1}{3^k} \left(1 + \frac{1}{k}\right)^{k^2} = \lim_{n \rightarrow \infty} \frac{s_n}{n} = 0$$

★★★★32. 设函数 $f(x) = \begin{cases} \frac{\sin x}{x}, & x \neq 0 \\ 1, & x = 0 \end{cases}$, 求 $f^{(n)}(0), n = 1, 2, \dots$

解: $\because \sin x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1} \quad x \in R$

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

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

$x = 0$ 时, 幂级数收敛于 1.

$$\text{故 } f(x) = 1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \cdots + (-1)^n \frac{x^{2n}}{(2n+1)!} + \cdots$$

$$f^{(2m-1)}(0) = 0, \quad f^{(2m)}(0) = \frac{(-1)^m}{2m+1}, \quad m = 1, 2, 3, \cdots$$

★★★★33. 证明 $f(x) = \begin{cases} e^{-\frac{1}{x^2}}, & x \neq 0 \\ 0, & x = 0 \end{cases}$ 在任何区间 $(-R, R) (R > 0)$ 上不能展开成幂级数

$$\sum_{n=0}^{\infty} a_n x^n .$$

解: 反证法 设存在 $R > 0$, 当 $x \in (-R, R)$ 时

$$f(x) = \sum_{n=0}^{\infty} a_n x^n, \text{ 则系数 } a_n, a_n = \frac{f^{(n)}(x)}{n!} \quad n = 0, 1, 2, \cdots$$

因 $f(0) = 0$

$$f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x} = \lim_{x \rightarrow 0} e^{-\frac{1}{x^2}} \cdot \frac{1}{x} = \lim_{t \rightarrow \infty} \frac{t}{e^{t^2}} = \lim_{t \rightarrow \infty} \frac{1}{2te^{t^2}} = 0$$

若 $f^{(n)}(0) = 0$

$$\text{则 } f^{(n+1)}(0) = \lim_{x \rightarrow 0} \frac{f^{(n)}(x) - f^{(n)}(0)}{x} = \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x^2}} P_{3n}\left(\frac{1}{x}\right)}{x}$$

$$\underline{\underline{t = \frac{1}{x} \lim_{t \rightarrow \infty} \frac{t P_{3n}(t)}{e^{t^2}} = 0}} \quad [P_n(x) \text{ 表 } n \text{ 次多项式}]$$

由归纳法得 $a_n = \frac{f^{(n)}(x)}{n!} = 0 \quad n = 0, 1, 2, \cdots$

则 $f(x)$ 在 $x = 0$ 处有展开式

$$f(x) = \sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(x)}{n!} x^n = 0 \quad x \in (-R, R)$$

与 $f(x)$ 的定义域矛盾, 故假设不真.

$f(x)$ 在任何区间 $(-R, R) (R > 0)$ 上不能展开成幂级数 $\sum_{n=0}^{\infty} a_n x^n$.