

1. 设 a 为有理数, x 为无理数. 证明:

(1) $a+x$ 是无理数; (2) 当 $a \neq 0$ 时, ax 是无理数.

2. 试在数轴上表示出下列不等式的解:

(1) $x(x^2-1) > 0$; (2) $|x-1| < |x-3|$; (3) $\sqrt{x-1} - \sqrt{2x-1} \geq \sqrt{3x-2}$.

3. 设 $a, b \in \mathbb{R}$. 证明: 若对任何正数 ϵ , 有 $|a-b| < \epsilon$, 则 $a=b$.

4. 设 $x \neq 0$, 证明 $|x + \frac{1}{x}| \geq 2$, 并说明其中等号何时成立.

5. 证明: 对任何 $x \in \mathbb{R}$, 有

(1) $|x-1| + |x-2| \geq 1$; (2) $|x-1| + |x-2| + |x-3| \geq 2$.

并说明等号何时成立.

6. 设 $a, b, c \in \mathbb{R}^+$ (\mathbb{R}^+ 表示全体正实数的集合). 证明

$$|\sqrt{a^2+b^2} - \sqrt{a^2+c^2}| \leq |b-c|.$$

你能说明此不等式的几何意义吗?

7. 设 $x > 0, b > 0, a \neq b$. 证明 $\frac{a+x}{b+x}$ 介于 1 与 $\frac{a}{b}$ 之间.

8. 设 p 为正整数. 证明: 若 p 不是完全平方数, 则 \sqrt{p} 是无理数.

9. 设 a, b 为给定实数. 试用不等式符号 (不用绝对值符号) 表示下列不等式的解:

(1) $|x-a| < |x-b|$; (2) $|x-a| < x-b$; (3) $|x^2-a| < b$.

1.

(1) 设 $a = \frac{p}{q}, p, q \in \mathbb{Z}, q \neq 0$

反证: 假设 $a+x \in \mathbb{Q}$

记 $a+x = b = \frac{s}{t}, s, t \in \mathbb{Z}, t \neq 0$

则 $x = b - a = \frac{s}{t} - \frac{p}{q} = \frac{qs - pt}{qt}$

又 $qs - pt, qt \in \mathbb{Z}, qt \neq 0$

故 $x \in \mathbb{Q}$, 矛盾

即证

(2) 设 $a = \frac{p}{q}, p, q \in \mathbb{Z}, p, q \neq 0$

反证: 假设 $ax \in \mathbb{Q}$

记 $ax = b = \frac{s}{t}, s, t \in \mathbb{Z}, s, t \neq 0$

则 $x = \frac{b}{a} = \frac{qs}{pt}$

又 $qs, pt \in \mathbb{Z}, pt \neq 0$

故 $x \in \mathbb{Q}$, 矛盾

即证

2.

(1) $x(x^2-1) = (x+1)x(x-1) > 0 \Rightarrow x \in (-1, 0) \cup (1, +\infty)$

(2) $|x-1| < |x-3| \Rightarrow x \in (-\infty, 2)$

(3) $\sqrt{x-1} - \sqrt{2x-1} \geq \sqrt{3x-2}, x \in [1, +\infty)$

当 $x \geq 1$ 时, $x-1 < 2x-1 \Rightarrow \text{LHS} < 0$

又 $\text{RHS} \geq 0$

故无解

3. 不妨设 $a \geq b$

反证: 假设 $a \neq b$

记 $a-b = \delta$, 则 $|a-b| = \delta$

又 $\forall \epsilon, |a-b| < \epsilon$. 令 $\epsilon = \delta$, 则有 $|a-b| < \delta$, 矛盾

即证

4. 略

5.

(1) 当且仅当 $x \in [1, 2]$ 时取等

(2) 当且仅当 $x=2$ 时取等

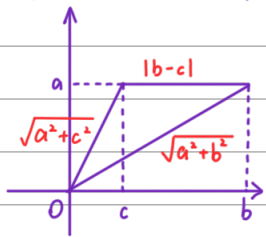
6. 不妨设 $b \geq c$, 则原式 $\Leftrightarrow \sqrt{a^2+b^2} - \sqrt{a^2+c^2} \leq b-c$
 $\Leftrightarrow \sqrt{a^2+b^2} - b \leq \sqrt{a^2+c^2} - c$

记 $f(x) = \sqrt{a^2+x^2} - x, x \in \mathbb{R}^+$

$f'(x) = \frac{x}{\sqrt{a^2+x^2}} - 1, x \in \mathbb{R}^+$

$f'(x) < 0 \Rightarrow f(b) \leq f(c)$. 即证

几何意义: 三角形两边之差小于第三边



7. 原式 $\Leftrightarrow \left(\frac{a+x}{b+x} - 1\right) \left(\frac{a+x}{b+x} - \frac{a}{b}\right) < 0$

$$\begin{aligned} \text{LHS} &= \left(\frac{a+x}{b+x}\right)^2 + \frac{a}{b} - \frac{a+x}{b+x} - \frac{(a+x)a}{(b+x)b} \\ &= \frac{b(a+x)^2 + a(b+x)^2 - b(a+x)(b+x) - a(a+x)(b+x)}{b(b+x)^2} \\ &= \frac{-(a-b)^2 x}{b(b+x)^2} \\ &< 0 \end{aligned}$$

即证

8. 反证: 假设 $\exists p \in \mathbb{Z}^+, \forall a \in \mathbb{Z}, p \neq a^2$ 时, $\sqrt{p} \in \mathbb{Q}$

设 $\sqrt{p} = \frac{s}{t}, s, t \in \mathbb{Z}, t \neq 0, \gcd(s, t) = 1$

$\therefore p = \frac{s^2}{t^2}$, 即 $s^2 = pt^2$. 又 $p \in \mathbb{Z}^+$, 故 $t^2 | s^2 \Rightarrow t | s$

则 $\gcd(s, t) \geq t$, 矛盾

即证

9.

(1) ① $a \leq b \Rightarrow x \in (-\infty, \frac{a+b}{2})$

② $a > b \Rightarrow x \in (\frac{a+b}{2}, +\infty)$

(2) ① $a \leq b \Rightarrow x \in \emptyset$

② $a > b \Rightarrow x \in (\frac{a+b}{2}, +\infty)$

(3) 原式 $\Leftrightarrow -b < x^2 - a < b$

$\Leftrightarrow a-b < x^2 < a+b$

① $a \in (b, +\infty) \Rightarrow x \in (-\sqrt{a+b}, -\sqrt{a-b}) \cup (\sqrt{a-b}, \sqrt{a+b})$

② $a \in (-b, b] \Rightarrow x \in (-\sqrt{a+b}, \sqrt{a+b})$

③ $a \in (-\infty, -b] \Rightarrow x \in \emptyset$

习题 1.2

1. 用区间表示下列不等式的解:

(1) $|1-x|-x \geq 0$; (2) $|x+\frac{1}{x}| \leq 6$;

(3) $(x-a)(x-b)(x-c) > 0$ (a, b, c 为常数, 且 $a < b < c$); (4) $\sin x \geq \frac{\sqrt{2}}{2}$

2. 设 S 为非空数集, 试对下列概念给出定义:

(1) S 无上界; (2) S 无界.

3. 试证明由 (3) 式所确定的数集 S 有上界而无下界.

4. 求下列数集的上、下确界, 并依定义加以验证:

(1) $S = \{x | x^2 < 2\}$; (2) $S = \{x | x = n, n \in \mathbb{N}_+\}$;

(3) $S = \{x | x \text{ 为 } (0, 1) \text{ 上的无理数}\}$; (4) $S = \{x | x = 1 - \frac{1}{2^n}, n \in \mathbb{N}_+\}$.

5. 设 S 为非空有下界数集, 证明:

$$\inf S = \xi \in S \Leftrightarrow \xi = \min S.$$

6. 设 S 为非空数集, 定义 $S^- = \{x | -x \in S\}$. 证明:

(1) $\inf S^- = -\sup S$; (2) $\sup S^- = -\inf S$.

7. 设 A, B 皆为非空有界数集, 定义数集

$$A+B = \{z | z = x+y, x \in A, y \in B\}.$$

证明: (1) $\sup(A+B) = \sup A + \sup B$; (2) $\inf(A+B) = \inf A + \inf B$.

1.
 (1) ① $x < 1 \Rightarrow (1-x) - x \geq 0 \Rightarrow x \leq \frac{1}{2}$
 ② $x \geq 1 \Rightarrow (x-1) - x \geq 0 \Rightarrow x \in \emptyset$
 综上, $x \in (-\infty, \frac{1}{2}]$

(2) $x \in [-3-2\sqrt{2}, -3+2\sqrt{2}] \cup [3-2\sqrt{2}, 3+2\sqrt{2}]$
 (3) $x \in (a, b) \cup (c, +\infty)$
 (4) $x \in [\frac{\pi}{4} + 2k\pi, \frac{3\pi}{4} + 2k\pi], k \in \mathbb{Z}$

2.
 (1) $\forall M, \exists a \in S \text{ s.t. } a > M$
 (2) $(\forall M, \exists a \in S \text{ s.t. } a > M) \wedge (\forall L, \exists a \in S \text{ s.t. } a < L)$

3.

例如, 对于正整数集 \mathbb{N}_+ , 有 $\inf \mathbb{N}_+ = 1, \sup \mathbb{N}_+ = +\infty$; 对于数集 $S = \{y y = 2 - x^2, x \in \mathbb{R}\}$, 有 $\inf S = -\infty, \sup S = 2$. (3)

先证 S 有上界:

$$\forall M \geq 2, y = 2 - x^2 \leq 2 \leq M, \text{ 即 } \forall y \in S, y \leq M$$

再证 S 无下界:

$$\forall L \geq 2, \text{ 令 } x = 1, \text{ 对应 } y|_{x=1} = 1 < L$$

$$\forall L < 2, \text{ 令 } x = \sqrt{3-L}, \text{ 对应 } y|_{x=\sqrt{3-L}} = L-1 < L$$

综上, $\forall L, \exists y \in S, y < L$

4.
 (1) $\sup S = \sqrt{2}, \inf S = -\sqrt{2}$
 (2) $\sup S = +\infty, \inf S = 1$
 (3) $\sup S = 1, \inf S = 0$
 (4) $\sup S = 1, \inf S = \frac{1}{2}$

5. $\Rightarrow (\forall a \in S, a \geq \xi) \wedge (\xi \in S) \Rightarrow \xi = \min S$
 $\Leftarrow (\forall a \in S, a \geq \min S = \xi) \wedge (\forall \beta > \xi, \text{ 令 } \pi_0 = \xi, \text{ 即有 } \exists \pi_0 = \xi \in S \text{ s.t. } \pi_0 < \beta)$

6.
 (1) $\forall \eta = \sup S$
 $\forall x \in S, x \leq \eta \Rightarrow \forall x \in S, -x \geq -\eta$ 即 $\forall x \in S^-, x \geq -\eta$
 $\forall \alpha < \eta, \exists \pi_0 \in S \text{ s.t. } \pi_0 > \alpha \Rightarrow \forall \alpha < \eta, \exists \pi_0 \in S \text{ s.t. } -\pi_0 < -\alpha$
 即 $\forall \beta > -\eta, \exists \pi_0 \in S^- \text{ s.t. } \pi_0 < \beta$
 故 $\inf S^- = -\eta = -\sup S$

(2) (2) (1)

7.

(1) 已知 $\sup A = a, \sup B = b$

$$(\forall x \in A, x \leq a) \wedge (\forall y \in B, y \leq b) \Rightarrow \forall x \in A, y \in B, z = x + y \leq a + b$$

$$\forall \alpha < a, \exists x_0 \in A \text{ s.t. } x_0 > \alpha \Rightarrow \forall \gamma < a + b, \exists x_0 \in A, y_0 \in B \text{ s.t. } x_0 + y_0 > (a - \frac{a+b-\gamma}{2}) + (b - \frac{a+b-\gamma}{2}) = \gamma$$

综上, 可得 $\sup \{A+B\} = \sup A + \sup B$

1. 试作下列函数的图像:

- (1) $y=x^2+1$; (2) $y=(x+1)^2$; (3) $y=1-(x+1)^2$;

24/322

13

第一章 实数集与函数

(4) $y=\operatorname{sgn}(\sin x)$; (5) $y=\begin{cases} 3x, & |x| > 1, \\ x^2, & |x| < 1, \\ 3, & |x| = 1. \end{cases}$

2. 试比较函数 $y=a^x$ 与 $y=\log_a x$ 分别当 $a=2$ 和 $a=\frac{1}{2}$ 时的图像.

3. 根据图 1-4 写出定义在 $[0, 1]$ 上的分段函数 $f_1(x)$ 和 $f_2(x)$ 的解析表示式.

4. 确定下列初等函数的存在域:
 (1) $y=\sin(\sin x)$; (2) $y=\lg(\lg x)$;
 (3) $y=\arcsin(\lg \frac{x}{10})$; (4) $y=\lg(\arcsin \frac{x}{10})$.

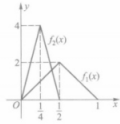


图 1-4

5. 设函数 $f(x) = \begin{cases} 2+x, & x \leq 0, \\ 2^x, & x > 0. \end{cases}$

求: (1) $f(-3), f(0), f(1)$; (2) $f(\Delta x) - f(0), f(-\Delta x) - f(0)$ ($\Delta x > 0$).

6. 设函数 $f(x) = \frac{1}{1+x}$, 求 $f(2+x), f(2x), f(x^2), f(f(x)), f(\frac{1}{f(x)})$.

7. 试问下列函数是由哪些初等函数复合而成:
 (1) $y=(1+x)^{10}$; (2) $y=(\arcsin x^2)^2$;
 (3) $y=\lg(1+\sqrt{1+x^2})$; (4) $y=2^{2^x}$.

8. 在什么条件下, 函数

$$y = \frac{ax+b}{cx+d}$$

的反函数就是它本身?

9. 试作函数 $y=\arcsin(\sin x)$ 的图像.

10. 试问下列等式是否成立:

- (1) $\tan(\arctan x) = x, x \in \mathbb{R}$;
 (2) $\arctan(\tan x) = x, x \neq k\pi + \frac{\pi}{2}, k=0, \pm 1, \pm 2, \dots$

11. 试问 $y=|x|$ 是初等函数吗?

12. 证明关于函数 $y=[x]$ 的如下不等式:

- (1) 当 $x > 0$ 时, $1-x < [\frac{1}{x}] \leq 1$;
 (2) 当 $x < 0$ 时, $1 \leq x < [\frac{1}{x}] < 1-x$.

1. 略

2. 略

$$3. f_1(x) = \begin{cases} 4x, & x \in [0, \frac{1}{2}] \\ -4x+4, & x \in (\frac{1}{2}, 1] \end{cases}$$

$$f_2(x) = \begin{cases} 16x, & x \in [0, \frac{1}{4}] \\ -16x+8, & x \in (\frac{1}{4}, \frac{1}{2}] \end{cases}$$

4. (1) $D = \mathbb{R}$ (2) $D = (1, +\infty)$ (3) $D = [1, 100]$ (4) $D = (0, 10]$

5. (1) 略

$$(2) f(\Delta x) - f(0) = 2^{\Delta x} - 2$$

$$f(-\Delta x) - f(0) = (2 - \Delta x) - 2 = -\Delta x$$

6. $f(x) = \frac{1}{1+x}$

$$f(2+x) = \frac{1}{3+x} \quad f(2x) = \frac{1}{1+2x} \quad f(x^2) = \frac{1}{1+x^2}$$

$$f(f(x)) = \frac{1}{1+\frac{1}{1+x}} = \frac{1+x}{2+x}$$

$$f(\frac{1}{f(x)}) = \frac{1}{1+1+x} = \frac{1}{2+x}$$

7. 略

8. $y = \frac{ax+b}{cx+d} \Rightarrow x = \frac{-dy+b}{cy-a}$
 故只需 $a+d=0$ 即可

9. 略

10. (1) 成立 (2) 不成立

11. 不是

12. (1) $\frac{1}{x} - 1 < [\frac{1}{x}] \leq \frac{1}{x} \Rightarrow 1-x < x[\frac{1}{x}] \leq 1$
 (2) 同 (1)

- 证明 $f(x) = \frac{x}{x^2+1}$ 是 \mathbb{R} 上的有界函数.
- (1) 叙述无界函数的定义;
(2) 证明 $f(x) = \frac{1}{x^2}$ 为 $(0, 1)$ 上的无界函数;
(3) 举出函数的例子, 使 f 为闭区间 $[0, 1]$ 上的无界函数.
- 证明下列函数在指定区间上的单调性:
(1) $y = 3x-1$ 在 $(-\infty, +\infty)$ 上严格递增;
(2) $y = \sin x$ 在 $[-\frac{\pi}{2}, \frac{\pi}{2}]$ 上严格递增;
(3) $y = \cos x$ 在 $(0, \pi)$ 上严格递减.
- 判别下列函数的奇偶性:
(1) $f(x) = \frac{1}{2}x^4 + x^2 - 1$; (2) $f(x) = x + \sin x$;
(3) $f(x) = x^3 e^{-x^2}$; (4) $f(x) = \lg|x + \sqrt{1+x^2}|$.
- 求下列函数的周期:
(1) $\cos^2 x$; (2) $\tan 3x$; (3) $\cos \frac{x}{2} + 2\sin \frac{x}{3}$.
- 设函数 f 定义在 $[-a, a]$ 上, 证明:
(1) $f(x) = f(x) + f(-x), x \in [-a, a]$ 为偶函数;
(2) $g(x) = f(x) - f(-x), x \in [-a, a]$ 为奇函数;
(3) f 可表示为某个奇函数与某个偶函数之和.

7. 由三角函数的两角和(差)公式

$$\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \cos \alpha \sin \beta$$

$$\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$$

推出:

(1) 和差化积公式

$$\sin \alpha + \sin \beta = 2 \sin \frac{\alpha + \beta}{2} \cos \frac{\alpha - \beta}{2}$$

$$\sin \alpha - \sin \beta = 2 \sin \frac{\alpha - \beta}{2} \cos \frac{\alpha + \beta}{2}$$

$$\cos \alpha + \cos \beta = 2 \cos \frac{\alpha + \beta}{2} \cos \frac{\alpha - \beta}{2}$$

$$\cos \alpha - \cos \beta = -2 \sin \frac{\alpha + \beta}{2} \sin \frac{\alpha - \beta}{2}$$

(2) 积化和差公式

$$\sin \alpha \sin \beta = \frac{1}{2} [\cos(\alpha - \beta) - \cos(\alpha + \beta)]$$

$$\sin \alpha \cos \beta = \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)]$$

$$\cos \alpha \cos \beta = \frac{1}{2} [\cos(\alpha + \beta) + \cos(\alpha - \beta)]$$

8. 设 f, g 为定义在 D 上的有界函数, 满足

$$f(x) \leq g(x), x \in D$$

证明: (1) $\sup_{x \in D} f(x) \leq \sup_{x \in D} g(x)$; (2) $\inf_{x \in D} f(x) \leq \inf_{x \in D} g(x)$.

9. 设 f 为定义在 D 上的有界函数, 证明:

$$(1) \sup_{x \in D} |f(x)| = \max\{\sup_{x \in D} f(x), \sup_{x \in D} [-f(x)]\}$$

10. 证明 $\tan x$ 在 $(-\frac{\pi}{2}, \frac{\pi}{2})$ 上无界, 而在任一闭区间 $[a, b] \subset (-\frac{\pi}{2}, \frac{\pi}{2})$ 上有界.

11. 讨论狄利克雷函数

$$D(x) = \begin{cases} 1, & \text{当 } x \text{ 为有理数,} \\ 0, & \text{当 } x \text{ 为无理数} \end{cases}$$

的有界性、单调性与周期性.

12. 证明 $f(x) = x + \sin x$ 在 \mathbb{R} 上严格增.

13. 设定义在 $[a, +\infty)$ 上的函数 f 在任何闭区间 $[a, b]$ 上有界, 定义 $[a, +\infty)$ 上的函数:

$$m(x) = \inf_{a \leq t \leq x} f(t), M(x) = \sup_{a \leq t \leq x} f(t)$$

试讨论 $m(x)$ 与 $M(x)$ 的图像, 其中

$$(1) f(x) = \cos x, x \in [0, +\infty); (2) f(x) = x^2, x \in [-1, +\infty).$$

1. $(x-1)^2 \geq 0 \Rightarrow x^2 + 1 \geq 2x \Rightarrow \frac{1}{2} \geq \frac{x}{x^2+1} = f(x)$
同理 $f(x) \geq -\frac{1}{2}$
即证

2.

(1) $\forall M, \exists x \in D \text{ s.t. } |f(x)| > M$

(2) $\forall M \leq 4, f(\frac{1}{2}) = 4 > M$

$\forall M > 4, \sqrt{M+1} > \sqrt{5} \Rightarrow \frac{1}{\sqrt{M+1}} \in (0, 1)$, 则有 $f(\frac{1}{\sqrt{M+1}}) = M+1 > M$

综上, 即证

(3) $f(x) = \tan(x)$

3.

(1) 略

(2) 设 $x_1, x_2 \in [-\frac{\pi}{2}, \frac{\pi}{2}]$, 不妨设 $x_1 < x_2$

$$f(x_2) - f(x_1) = \sin x_2 - \sin x_1 = 2 \sin \frac{x_2 - x_1}{2} \cos \frac{x_2 + x_1}{2}$$

$$\frac{x_2 - x_1}{2} \in (0, \frac{\pi}{2}] \Rightarrow \sin \frac{x_2 - x_1}{2} > 0$$

$$\frac{x_2 + x_1}{2} \in (-\frac{\pi}{2}, \frac{\pi}{2}) \Rightarrow \cos \frac{x_2 + x_1}{2} > 0$$

故 $f(x_2) - f(x_1) > 0$, 即证

(3) 同(2)

4.

(1) 偶 (2) 奇 (3) 偶 (4) 奇

5.

(1) $\sigma = \pi$ (2) $\sigma = \frac{\pi}{3}$ (3) $\sigma = 12\pi$

6.

(1) 略 (2) 略 (3) $f(x) = \frac{1}{2}[F(x) + G(x)]$

7. 略

8.

(1) $\forall a < \sup f(x), \exists x_0 \text{ s.t. } f(x_0) > a$

故 $g(x_0) \geq f(x_0) > a$

即 $\forall a < \sup f(x), \exists x_0$ s.t. $g(x_0) > a$

故 $\sup f(x) \leq \sup g(x)$

(2) (i) (1)

9.

(1) $f(x) \geq \inf f(x) \Rightarrow -f(x) \leq -\inf f(x)$

$\forall a > \inf f(x), \exists x_0$ s.t. $f(x_0) < a \Rightarrow \forall a < -\inf f(x), \exists x_0$ s.t. $-f(x_0) > a$

$\Rightarrow \sup\{-f(x)\} = -\inf f(x)$

(2) (i) (1)

10.

(1) $\forall M, \exists x_0 = \arctan(M+1)$ s.t. $\tan x_0 = M+1 > M$

$\forall L, \exists x_0 = \arctan(M-1)$ s.t. $\tan x_0 = M-1 < M$

即证

(2) $\forall x, \tan a \leq \tan x \leq \tan b$

即有 $\forall x, |\tan x| \leq \max\{|\tan a|, |\tan b|\}$

11.

有界性: $\forall x, |D(x)| \leq 1$

单调性: 无

周期性: $\forall t \in \mathbb{Q}, D(x+t) = D(x)$

12. 设 $x_1, x_2 \in \mathbb{R}$, 不妨设 $x_2 > x_1$

$$f(x_2) - f(x_1) = x_2 - x_1 + 2 \sin \frac{x_2 - x_1}{2} \cos \frac{x_2 + x_1}{2}$$

$$\sin \frac{x_2 - x_1}{2} > \frac{x_2 - x_1}{2}, |\cos \frac{x_2 + x_1}{2}| \leq 1 \Rightarrow f(x_2) - f(x_1) > x_2 - x_1 + 2 \cdot \frac{x_2 - x_1}{2} = 0$$

13. 证

第一章总练习题

1. 设 $a, b \in \mathbb{R}$, 证明:
 - (1) $\max\{a, b\} = \frac{1}{2}(a+b) + |a-b|$;
 - (2) $\min\{a, b\} = \frac{1}{2}(a+b) - |a-b|$;
2. 设 f 和 g 都是 D 上的初等函数定义 $M(x) = \max\{f(x), g(x)\}, m(x) = \min\{f(x), g(x)\}, x \in D$. 试问 $M(x)$ 和 $m(x)$ 是否为初等函数?
3. 设函数 $f(x) = \frac{1-x}{1+x}$, 求:

$$f(-x), f(x+1), f(x) + 1, \sqrt{\frac{1}{x}} \cdot \frac{1}{f(x)}, f(x^2), f(f(x)).$$
4. 已知 $f\left(\frac{1}{x}\right) = x + \sqrt{1+x^2}$, 求 $f(x)$.
5. 利用函数 $y = [x]$ 求解:
 - (1) 某系各班推选学生代表, 每 5 人推选 1 名代表, 余数 3 人可推选 1 名, 写出可推选代表数 y 与班级学生数 x 之间的函数关系 (假设每班学生数为 30-50 人);
 - (2) 正数 x 经四舍五入后得整数 y , 写出 y 与 x 之间的函数关系.
6. 已知函数 $y=f(x)$ 的图像, 试作下列各函数的图像:
 - (1) $y=-f(x)$;
 - (2) $y=f(-x)$;
 - (3) $y=-f(-x)$;

- (4) $y = \lfloor f(x) \rfloor$; (5) $y = \operatorname{sgn} f(x)$; (6) $y = \frac{1}{2}(\lfloor f(x) \rfloor + f(x))$;
- (7) $y = \frac{1}{2}(\lfloor f(x) \rfloor - f(x))$.
7. 已知函数 f 和 g 的图像, 试作下列函数的图像:
 - (1) $\varphi(x) = \max\{f(x), g(x)\}$; (2) $\psi(x) = \min\{f(x), g(x)\}$.
8. 设 f, g 和 h 为增函数, 满足 $f(x) \leq g(x) \leq h(x), x \in \mathbb{R}$. 证明: $f(g(x)) \leq g(g(x)) \leq h(h(x))$.
9. 设 f 和 g 为区间 (a, b) 上的增函数, 证明第 7 题中定义的函数 $\varphi(x)$ 和 $\psi(x)$ 也都是 (a, b) 上的增函数.
10. 设 f 为 $[-a, a]$ 上的奇(偶)函数, 证明: 若 f 在 $[0, a]$ 上增, 则 f 在 $[-a, 0]$ 上增(减).
11. 证明:
 - (1) 两个奇函数之和为奇函数, 其积为偶函数;
 - (2) 两个偶函数之和与积都为偶函数;
 - (3) 奇函数与偶函数之积为奇函数.
12. 设 f, g 为 D 上的有界函数, 证明:
 - (1) $\inf_{x \in D} [f(x) + g(x)] \leq \inf_{x \in D} f(x) + \inf_{x \in D} g(x)$;
 - (2) $\sup_{x \in D} [f(x) + g(x)] \leq \sup_{x \in D} f(x) + \sup_{x \in D} g(x)$;
13. 设 f, g 为 D 上的非负有界函数, 证明:
 - (1) $\inf_{x \in D} f(x) \cdot \inf_{x \in D} g(x) \leq \inf_{x \in D} [f(x)g(x)]$;
 - (2) $\sup_{x \in D} [f(x)g(x)] \leq \sup_{x \in D} f(x) \cdot \sup_{x \in D} g(x)$.
14. 将定义在 $(0, +\infty)$ 上的函数 f 延拓到 \mathbb{R} 上, 使延拓后的函数为 (i) 奇函数; (ii) 偶函数. 设
 - (1) $f(x) = \sin x + 1$;
 - (2) $f(x) = \begin{cases} 1 - \sqrt{1-x^2}, & 0 \leq x \leq 1, \\ 1, & x > 1. \end{cases}$
15. 设 f 为定义在 \mathbb{R} 上以 k 为周期的函数, a 为实数, 证明: 若 f 在 $[a, a+k]$ 上有界, 则 f 在 \mathbb{R} 上有界.
16. 设 f 在区间 I 上有界, 记 $M = \sup_{x \in I} f(x), m = \inf_{x \in I} f(x)$. 证明 $\sup_{x \in I} |f(x) - f(x^*)| = M - m$.
17. 设 $f(x) = \begin{cases} q, & \text{当 } x = \frac{p}{q} (p, q \in \mathbb{N}, \frac{p}{q} \text{ 为既约真分数}, 0 < p < q), \\ 0, & \text{当 } x \text{ 为 } (0, 1) \text{ 中的无理数}. \end{cases}$ 证明: 对任意 $\varepsilon \in (0, 1)$, 任意正数 $\delta, (x_2 - \delta, x_2 + \delta) \subset (0, 1)$, 有 $f(x)$ 在 $(x_2 - \delta, x_2 + \delta)$ 上无界.
18. 设 $a > 0, m, n, p$ 为正整数, 规定 $a^{\frac{m}{n}} = (a^{\frac{1}{n}})^m$, 证明: $a^{\frac{m}{n}} = (a^{\frac{1}{n}})^m = a^{\frac{m}{n}}$.

1. 略

2. 不确定

3. $f(x) = \frac{1-x}{1+x}$

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

4. $f(\frac{1}{x}) = x + \sqrt{1+x^2} \Rightarrow f(x) = \frac{1}{x} + \sqrt{1 + \frac{1}{x^2}} = \frac{1 + \sqrt{x^2 + 1}}{x}$

5.

(1) $y = [\frac{x}{5}] + [\frac{x-5[\frac{x}{5}]}{3}] = [\frac{x+2}{5}]$

(2) $y = [x + \frac{1}{2}]$

6. 略

7. 略

8. $f(f(x)) \leq f(g(x)) \leq g(g(x))$

同理 $g(g(x)) \leq h(h(x))$

即证

9. 设 x_1, x_2 , 不妨设 $x_1 < x_2$

① $\varphi(x_1) = f(x_1), \varphi(x_2) = f(x_2)$

$\varphi(x_2) - \varphi(x_1) = f(x_2) - f(x_1) > 0$

② $\varphi(x_1) = g(x_1), \varphi(x_2) = g(x_2)$

$\varphi(x_2) - \varphi(x_1) = g(x_2) - g(x_1) > 0$

③ $\varphi(x_1) = f(x_1), \varphi(x_2) = g(x_2)$

$\varphi(x_2) = g(x_2) \geq f(x_2) > f(x_1) = \varphi(x_1)$

④ $\varphi(x_1) = g(x_1), \varphi(x_2) = f(x_2)$

$\varphi(x_2) = f(x_2) \geq g(x_2) > g(x_1) = \varphi(x_1)$

$\psi(x)$ 同理

综上, 即证

10. 略

11.

(1) 设 $f(x) = -f(-x), g(x) = -g(-x)$

$h(x) = f(x) + g(x) = -f(-x) - g(-x) = -h(-x)$

$\varphi(x) = f(x)g(x) = [-f(-x)][-g(-x)] = h(-x)$

(2) 设 $f(x) = f(-x), g(x) = g(-x)$

$$h(x) = f(x) + g(x) = f(-x) + g(-x) = h(-x)$$

$$\varphi(x) = f(x)g(x) = f(-x)g(-x) = \varphi(-x)$$

(3) 设 $f(x) = -f(-x), g(x) = g(-x)$

$$h(x) = f(x)g(x) = [-f(-x)]g(-x) = -h(-x)$$

12.

(1) $\forall x \in D, f(x) + g(x) \leq \sup \{f(x) + g(x)\}, f(x) \geq \inf f(x) \Rightarrow -f(x) \leq -\inf f(x)$

故 $[f(x) + g(x)] + [-f(x)] \leq \sup \{f(x) + g(x)\} + [-\inf f(x)], \text{即 } g(x) \leq \sup \{f(x) + g(x)\} - \inf f(x)$

故 $\sup g(x) \leq \sup \{f(x) + g(x)\} - \inf f(x)$

移项即证

(2) 略

13.

(1) $[\forall x \in D, f(x) \geq \inf f(x), g(x) \geq \inf g(x)] \wedge [f(x) \geq 0, g(x) \geq 0]$

$$\Rightarrow f(x) \cdot g(x) \geq \inf f(x) \cdot \inf g(x)$$

$$\Rightarrow \inf f(x) \cdot \inf g(x) \leq \inf \{f(x) \cdot g(x)\}$$

(2) 略

14.

(1) 奇延拓: $f(x) = \begin{cases} \sin x + 1, & x > 0 \\ 0, & x = 0 \\ \sin x - 1, & x < 0 \end{cases}$ 偶延拓: $f(x) = \begin{cases} \sin x + 1, & x > 0 \\ \forall a \in \mathbb{R}, & x = 0 \\ \sin(-x) + 1, & x < 0 \end{cases}$

(2) 奇延拓: $f(x) = \begin{cases} x^3, & x > 1 \\ 1 - \sqrt{1-x^2}, & x \in (0, 1] \\ 0, & x = 0 \\ -1 + \sqrt{1-x^2}, & x \in [-1, 0) \\ x^3, & x < -1 \end{cases}$ 偶延拓: $f(x) = \begin{cases} x^3, & x > 1 \\ 1 - \sqrt{1-x^2}, & x \in (0, 1] \\ \forall a \in \mathbb{R}, & x = 0 \\ 1 - \sqrt{1-x^2}, & x \in [-1, 0) \\ -x^3, & x < -1 \end{cases}$

15. $\forall x \in [a, a+h], \exists D \text{ s.t. } |f(x)| \leq D$

$\Rightarrow \forall x, f(x) = f(x - h \cdot [\frac{x-a}{h}]), \text{又 } x - h \cdot [\frac{x-a}{h}] \in [a, a+h], \text{故 } |f(x)| \leq D. \text{即证}$

1. 设 $a_n = \frac{1+(-1)^n}{n}$, $n=1, 2, \dots, a=0$.

(1) 对下列 ε 分别求出极限定义中相应的 N .

$$\varepsilon_1 = 0.1, \varepsilon_2 = 0.01, \varepsilon_3 = 0.001;$$

36/322

25

II 第二章 数列极限

(2) 对 $\varepsilon_1, \varepsilon_2, \varepsilon_3$ 可找到相应的 N , 这是否证明了 a_n 趋于 0? 应该怎样做才对?

(3) 对给定的 ε 是否只能找到一个 N ?

2. 按 ε - N 定义证明:

(1) $\lim_{n \rightarrow +\infty} \frac{n}{n+1} = 1$; (2) $\lim_{n \rightarrow +\infty} \frac{3n^2+a}{2n^2-1} = \frac{3}{2}$; (3) $\lim_{n \rightarrow +\infty} \frac{n!}{n^n} = 0$.

(4) $\lim_{n \rightarrow +\infty} \sin \frac{\pi}{n} = 0$; (5) $\lim_{n \rightarrow +\infty} \frac{n}{a^n} = 0$ ($a > 1$).

3. 根据例 2, 例 4 和例 5 的结果求出下列极限, 并指出哪些是无穷小数列.

(1) $\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{n}}$; (2) $\lim_{n \rightarrow +\infty} \sqrt[3]{n}$; (3) $\lim_{n \rightarrow +\infty} \frac{1}{n}$; (4) $\lim_{n \rightarrow +\infty} \frac{1}{3^n}$.

(5) $\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{2^n}}$; (6) $\lim_{n \rightarrow +\infty} \sqrt[3]{10}$; (7) $\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{2^n}}$.

4. 证明: 若 $\lim_{n \rightarrow +\infty} a_n = a$, 则对任一正整数 k , 有 $\lim_{n \rightarrow +\infty} a_{n+k} = a$.

5. 试用定义 1' 证明.

(1) 数列 $\{\frac{1}{n}\}$ 不以 1 为极限. (2) 数列 $\{n^{(-1)^n}\}$ 发散.

6. 证明定理 2.1, 并应用它证明数列 $\{1, \frac{1-1}{n}\}$ 的极限是 1.

7. 在下列数列中哪些数列是有界数列, 无界数列以及无穷大数列.

(1) $\{[1+(-1)^n] \sqrt{n}\}$; (2) $\{\sin n\}$; (3) $\{\frac{n^2}{n-\sqrt{3}}\}$; (4) $\{2^{(-1)^n}\}$.

8. 证明: 若 $\lim_{n \rightarrow +\infty} a_n = a$, 则 $\lim_{n \rightarrow +\infty} |a_n| = |a|$, 且仅当 a 为何值时反之也成立?

9. 按 ε - N 定义证明:

(1) $\lim_{n \rightarrow +\infty} (\sqrt{n+1} - \sqrt{n}) = 0$; (2) $\lim_{n \rightarrow +\infty} \frac{1+2+3+\dots+n}{n^2} = 0$.

(3) $\lim_{n \rightarrow +\infty} a_n = 1$, 其中

$$a_n = \begin{cases} \frac{n-1}{n}, & n \text{ 为偶数,} \\ \frac{\sqrt{n}+n}{n}, & n \text{ 为奇数.} \end{cases}$$

10. 设 $a_n \neq 0$. 证明: $\lim_{n \rightarrow +\infty} a_n = 0$ 的充要条件是 $\lim_{n \rightarrow +\infty} \frac{1}{a_n} = \infty$.

1.

(1) $N_1 = 20, N_2 = 200, N_3 = 2000$

(2) 不能

(3) 不是

2.

(1) $\forall \varepsilon > 0, \exists N = [\frac{1}{\varepsilon}]$ s.t. $\forall n > N, |a_n - 1| = \frac{1}{n} \leq \frac{1}{[\frac{1}{\varepsilon}] + 1} < \frac{1}{\frac{1}{\varepsilon}} = \varepsilon \Rightarrow \lim_{n \rightarrow +\infty} a_n = 1$

(2) $\forall \varepsilon > 0, \exists N = [\frac{1}{2\varepsilon}]$ s.t. $\forall n > N, |a_n - \frac{3}{2}| = \frac{n + \frac{3}{2}}{2n^2 - 1} < \frac{n}{2n^2} = \frac{1}{2n} \leq \frac{1}{2([\frac{1}{2\varepsilon}] + 1)} < \frac{1}{2 \cdot \frac{1}{2\varepsilon}} = \varepsilon \Rightarrow \lim_{n \rightarrow +\infty} a_n = \frac{3}{2}$

(3) $\frac{n!}{n^n} = (\prod_{k=1}^n \frac{k}{n}) \leq (\frac{n}{n})^{[\frac{n}{2}]} \cdot (\frac{n}{n})^{n - [\frac{n}{2}]} = (\frac{1}{2})^{[\frac{n}{2}]}$

记 $b_n = 0, c_n = (\frac{1}{2})^{[\frac{n}{2}]}$, 则 $c_n \leq a_n \leq b_n$

又 $\lim_{n \rightarrow +\infty} b_n = 0, \lim_{n \rightarrow +\infty} c_n = 0$, 故 $\lim_{n \rightarrow +\infty} a_n = 0$

(4) a) $\varepsilon > 1, N = 1$

b) $\varepsilon \in (0, 1], N = [\frac{\pi}{\arcsin \varepsilon}]$

(5) $N = [\frac{1}{\varepsilon}] \Rightarrow \frac{n}{a^n} < \frac{[\frac{1}{\varepsilon}]}{a^{[\frac{1}{\varepsilon}]}} < [\frac{1}{\varepsilon}] \leq \varepsilon$

3.

(1) $\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{n}} = 0$, 是无穷小数列

(2) $\lim_{n \rightarrow +\infty} \sqrt[3]{n} = 1$, 不是

(3) $\lim_{n \rightarrow +\infty} \frac{1}{n^3} = 0$, 是

(4) $\lim_{n \rightarrow +\infty} \frac{1}{3^n} = 0$, 是

(5) $\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{2^n}} = 0$, 是

(6) $\lim_{n \rightarrow +\infty} \sqrt[3]{10} = 1$, 不是

(7) $\lim_{n \rightarrow +\infty} \frac{1}{\sqrt{2}} = 1$, 不是

4. $N' = N + k$

5.

(1) 令 $\varepsilon = \frac{1}{2}$, 则 $\forall n > 2, |\frac{1}{n} - 1| > \varepsilon$, 即有无限项不在 $U(1, \varepsilon)$ 外

故不是

(2) 假设 $\lim_{n \rightarrow +\infty} a_n = a$, 令 $\varepsilon = a$

a) 若 $a \geq 0$, 则 $\forall n = 2k - 1, k \in \mathbb{N}, |a_n - a| > |0 - a| = a$, 即有无限项在 $U(a, \varepsilon)$ 外

b) 若 $a < 0$, 则 $\forall n = 2k, k \in \mathbb{N}, |a_n - a| > |0 - a| = a$, 即有无限项在 $U(a, \varepsilon)$ 外

综上, $\lim_{n \rightarrow +\infty} a_n \neq a$, 与假设矛盾!

故 $\{a_n\}$ 发散

6. 记 $b_n = a_n - 1 = \frac{(-1)^n}{n}$

$N = [\frac{1}{\varepsilon}] + 1 \Rightarrow \lim_{n \rightarrow +\infty} b_n = 0$, 是无穷小数列

$\Rightarrow \lim_{n \rightarrow +\infty} a_n = 1$

7.

(1) 无界数列

(2) 有界数列

(3) 无穷大数列

(4) 无界数列

8. 当且仅当 $a = 0$ 时反之成立

9.

(1) $N = [\frac{1}{4\varepsilon^2}] \Rightarrow \sqrt{n+1} - \sqrt{n} = \frac{1}{\sqrt{n+1} + \sqrt{n}} < \frac{1}{2\sqrt{n}} < \frac{1}{2\sqrt{\frac{1}{4\varepsilon^2}}} = \varepsilon$

(2) $\frac{1+2+\dots+n}{n^3} = \frac{n+1}{2n^2} < \frac{n+1}{2(n+1)(n-1)} = \frac{1}{2(n-1)}$

$N = [\frac{1}{2\varepsilon}] + 1 \Rightarrow \frac{1+2+\dots+n}{n^3} < \frac{1}{2(n-1)} < \frac{1}{2 \cdot \frac{1}{2\varepsilon}} = \varepsilon$

(3) a) 当 n 是偶数

$N = 2[\frac{1}{\varepsilon}] - 1 \Rightarrow |\frac{n-1}{n} - 1| = |\frac{1}{n}| < \frac{\varepsilon}{2} < \varepsilon$

b) 当 n 是奇数

$\frac{\sqrt{n^2+n}}{n} - 1 = \frac{\sqrt{n^2+n} - n}{n} = \frac{1}{\sqrt{n^2+n} + n} < \frac{1}{2n}$

$N = 2[\frac{1}{\varepsilon}] \Rightarrow |\frac{\sqrt{n^2+n}}{n} - 1| < \frac{1}{2n} < \frac{\varepsilon}{4} < \varepsilon$

10. $\Rightarrow \lim_{n \rightarrow +\infty} a_n = 0 \Rightarrow \forall \varepsilon > 0, \exists N \in \mathbb{N}$ s.t. $\forall n > N, |a_n - 0| < \varepsilon \Leftrightarrow |a_n| < \varepsilon$

$\Rightarrow \forall M, \delta > 0, \text{令 } \varepsilon = \frac{1}{M+\delta}, \text{ 则 } \forall n > N, |\frac{1}{a_n}| > \frac{1}{\varepsilon} = M+\delta$

\Leftarrow 类似即证

1. 求下列极限:
- (1) $\lim_{n \rightarrow +\infty} \frac{n^2+3n^2+1}{4n^3+2n+3}$ (2) $\lim_{n \rightarrow +\infty} \frac{1+2n}{n^2}$
- (3) $\lim_{n \rightarrow +\infty} \frac{(-2)^{n+3}}{(-2)^{n+3}}$ (4) $\lim_{n \rightarrow +\infty} (\sqrt{n^2+n}-n)$

|| 第二章 数列极限

- (5) $\lim_{n \rightarrow +\infty} (\sqrt[3]{n}-\sqrt[3]{n-1})$ (6) $\lim_{n \rightarrow +\infty} \frac{\frac{1}{2} \cdot \frac{1}{2^2} \cdots \frac{1}{2^n}}{\frac{1}{3} \cdot \frac{1}{3^2} \cdots \frac{1}{3^n}}$
2. 设 $\lim_{n \rightarrow +\infty} a_n = a, \lim_{n \rightarrow +\infty} b_n = b$, 且 $a < b$. 证明: 存在正数 N , 使得当 $n > N$ 时, 有 $a_n < b_n$.
3. 设 $\{a_n\}$ 为无穷小数列, $\{b_n\}$ 为有界数列. 证明: $\{a_n b_n\}$ 为无穷小数列.
4. 求下列极限:
- (1) $\lim_{n \rightarrow +\infty} \left(\frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \cdots + \frac{1}{n(n+1)} \right)$ (2) $\lim_{n \rightarrow +\infty} (\sqrt{2} \sqrt[3]{2} \sqrt[4]{2} \cdots \sqrt[n]{2})$
- (3) $\lim_{n \rightarrow +\infty} \left(\frac{1}{2} + \frac{3}{2^2} + \cdots + \frac{2n-1}{2^n} \right)$ (4) $\lim_{n \rightarrow +\infty} \sqrt[n]{1-\frac{1}{n}}$
- (5) $\lim_{n \rightarrow +\infty} \left(\frac{1}{n^2} + \frac{1}{(n+1)^2} + \cdots + \frac{1}{(2n)^2} \right)$ (6) $\lim_{n \rightarrow +\infty} \left(\frac{1}{\sqrt{n+1}} + \frac{1}{\sqrt{n+2}} + \cdots + \frac{1}{\sqrt{2n}} \right)$

5. 设 $\{a_n\}$ 与 $\{b_n\}$ 中一个是收敛数列, 另一个是发散数列. 证明 $\{a_n b_n\}$ 是发散数列. 又问 $\{a_n, b_n\}$ 和 $\left\{ \frac{a_n}{b_n} \right\}$ ($b_n \neq 0$) 是否必为发散数列?
6. 证明以下数列发散:
- (1) $\{(-1)^n \cdot \frac{n}{n+1}\}$; (2) $\{n^{1/n}\}$; (3) $\left\{ \cos \frac{n\pi}{4} \right\}$

7. 判断以下结论是否成立(若成立, 说明理由; 若不成立, 举出反例):
- (1) 若 $\{a_n\}$ 和 $\{b_n\}$ 都收敛, 则 $\{a_n\}$ 收敛;
- (2) 若 $\{a_n\}, \{b_n\}$ 和 $\{a_n b_n\}$ 都收敛, 且有相同极限, 则 $\{a_n\}$ 收敛.

8. 求下列极限:
- (1) $\lim_{n \rightarrow +\infty} \frac{1}{n} \cdot \frac{3}{4} \cdots \frac{2n-1}{2n}$ (2) $\lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n p^k}{n!}$
- (3) $\lim_{n \rightarrow +\infty} [(n+1)^{-n}]$, $0 < a < 1$; (4) $\lim_{n \rightarrow +\infty} (1+a)(1+a^2) \cdots (1+a^{2^n})$, $|a| < 1$.
9. 设 a_1, a_2, \dots, a_n 为 n 个正数, 证明:
- $$\lim_{n \rightarrow +\infty} \sqrt[n]{a_1^n + a_2^n + \cdots + a_n^n} = \max\{a_1, a_2, \dots, a_n\}$$
10. 设 $\lim_{n \rightarrow +\infty} a_n = a$. 证明:
- (1) $\lim_{n \rightarrow +\infty} \frac{[a_n]}{n} = a$; (2) 若 $a > 0, a_n > 0$, 则 $\lim_{n \rightarrow +\infty} \sqrt[n]{a_n} = 1$.

1.

(1) $\lim_{n \rightarrow +\infty} \frac{n^2+3n^2+1}{4n^3+2n+3} = \frac{1}{4}$

(2) $\lim_{n \rightarrow +\infty} \frac{1+2n}{n^2} = 0$

(3) $\frac{3^n-2^n}{3^{n+1}+2^{n+1}} \leq a_n \leq \frac{3^n+2^n}{3^{n+1}-2^{n+1}}$

记 $b_n = \frac{3^n-2^n}{3^{n+1}+2^{n+1}} = \frac{(\frac{3}{2})^n - 1}{3 \cdot (\frac{3}{2})^n + 2} < \frac{1}{3}$

$|\frac{1}{3} - b_n| = \frac{5}{9 \cdot (\frac{3}{2})^n + 6} < \frac{5}{9 \cdot (\frac{3}{2})^n}$

故 $\forall \epsilon > 0, \exists N = \log_3 \frac{5}{9\epsilon}$, 则 $\forall n > N, |\frac{1}{3} - b_n| < \epsilon \Rightarrow \lim_{n \rightarrow +\infty} \frac{3^n-2^n}{3^{n+1}+2^{n+1}} = \frac{1}{3}$

类似可证得 $\lim_{n \rightarrow +\infty} \frac{3^n+2^n}{3^{n+1}-2^{n+1}} = \frac{1}{3}$

综上, $\lim_{n \rightarrow +\infty} a_n = \frac{1}{3}$

(4) $\lim_{n \rightarrow +\infty} (\sqrt{n^2+n} - n) = 0$

(5) $\lim_{n \rightarrow +\infty} \sum_{k=1}^{10} \sqrt[k]{k} = \sum_{k=1}^{10} \lim_{n \rightarrow +\infty} \sqrt[k]{k} = 10$

(6) $\lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n (\frac{1}{2})^k}{\sum_{k=1}^n (\frac{1}{3})^k} = \frac{\lim_{n \rightarrow +\infty} \sum_{k=1}^n (\frac{1}{2})^k}{\lim_{n \rightarrow +\infty} \sum_{k=1}^n (\frac{1}{3})^k} = \frac{1}{\frac{1}{2}} = 2$

2. $\forall \epsilon = \frac{b-a}{2}$, 则 $\exists N_1$ s.t. $\forall n > N_1, |a_n - a| < \epsilon \Rightarrow a_n < a + \epsilon = \frac{a+b}{2}$, $\exists N_2$ s.t. $\forall n > N_2, |b_n - b| < \epsilon \Rightarrow b_n > b - \epsilon = \frac{a+b}{2}$

故 $\forall n > N = \max\{N_1, N_2\}$, 则 $\forall n > N, a_n < \frac{a+b}{2} < b_n$

3. $\forall \epsilon > 0, \exists N$ s.t. $\forall n > N, |a_n| < \epsilon$

$\exists M, \forall n, |b_n| \leq M$

$\Rightarrow \forall \epsilon' > 0, \exists N$ s.t. $\forall n > N, |a_n b_n| \leq |a_n| |b_n| < M \epsilon'$

则 $\forall \epsilon > 0, \exists \epsilon' = \frac{\epsilon}{M}$, 即得 $\exists N$ s.t. $\forall n > N, |a_n b_n| < \epsilon$

$\Rightarrow \lim_{n \rightarrow +\infty} a_n b_n = 0$, 证毕

4.

(1) $\lim_{n \rightarrow +\infty} \left(\sum_{k=1}^n \frac{1}{k(k+1)} \right) = \lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n+1} \right) = 1 - \lim_{n \rightarrow +\infty} \frac{1}{n+1} = 1$

(2) $\lim_{n \rightarrow +\infty} 2^{\frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}} = 2^{\lim_{n \rightarrow +\infty} (\frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n})} = 2^1 = 2$

(3) $\lim_{n \rightarrow +\infty} \sum_{k=1}^n \frac{2k-1}{2^k} = 2 \cdot \lim_{n \rightarrow +\infty} \sum_{k=1}^n \frac{k}{2^k} - \lim_{n \rightarrow +\infty} \sum_{k=1}^n \frac{1}{2^k}$

$\sum_{k=1}^n \frac{k}{2^k} = \frac{2^{n+1} - n - 2}{2^n} \Rightarrow \lim_{n \rightarrow +\infty} \sum_{k=1}^n \frac{k}{2^k} = \lim_{n \rightarrow +\infty} \frac{2^{n+1} - n - 2}{2^n} = 2$

$\lim_{n \rightarrow +\infty} \sum_{k=1}^n \frac{1}{2^k} = \lim_{n \rightarrow +\infty} \frac{2^n - 1}{2^n} = 1$

故 $\lim_{n \rightarrow +\infty} \sum_{k=1}^n \frac{2k-1}{2^k} = 2 \times 2 - 1 = 3$

(4) $\lim_{n \rightarrow +\infty} \sqrt[n]{1 - \frac{1}{n}} = \lim_{n \rightarrow +\infty} e^{\frac{1}{n} \ln(1 - \frac{1}{n})}$

又 $\lim_{n \rightarrow +\infty} \frac{1}{n} = 0, \lim_{n \rightarrow +\infty} \ln(1 - \frac{1}{n}) = 0 \Rightarrow \lim_{n \rightarrow +\infty} \frac{1}{n} \ln(1 - \frac{1}{n}) = 0$

$\Rightarrow \sqrt[n]{1 - \frac{1}{n}} = e^0 = 1$

(5) 记 $b_n = \frac{1}{n(n+1)} + \dots + \frac{1}{2n(2n+1)}, c_n = \frac{1}{(n-1)n} + \dots + \frac{1}{(2n-1)(2n)}$, 则 $b_n \leq a_n \leq c_n$

又 $\lim_{n \rightarrow +\infty} b_n = \lim_{n \rightarrow +\infty} \frac{n+1}{2n^2+n} = 0, \lim_{n \rightarrow +\infty} c_n = \frac{n+1}{2n^2+2n} = 0$

故 $\lim_{n \rightarrow +\infty} a_n = 0$

(6) 记 $b_n = n \cdot \frac{1}{\sqrt{(n+1)}}, c_n = n \cdot \frac{1}{\sqrt{n^2}}$, 则 $b_n \leq a_n \leq c_n$

又 $\lim_{n \rightarrow +\infty} b_n = \lim_{n \rightarrow +\infty} \frac{n}{n+1} = 1, \lim_{n \rightarrow +\infty} c_n = 1$

故 $\lim_{n \rightarrow +\infty} a_n = 1$

5. (1) 不妨设 $\{a_n\}$ 收敛, $\{b_n\}$ 发散

假设 $\{a_n + b_n\}$ 收敛

则 $\{(a_n + b_n) - a_n\}$ 收敛, 即 $\{b_n\}$ 收敛, 矛盾!

故 $\{a_n + b_n\}$ 发散

同理 $\{a_n - b_n\}$ 发散

(2) 令 $a_n = \frac{1}{n}, b_n = n$, 则 $a_n b_n = 1, \{a_n b_n\}$ 收敛, $\frac{a_n}{b_n} = \frac{1}{n^2}, \{\frac{a_n}{b_n}\}$ 收敛

6.

(1) 假设 $\lim_{n \rightarrow +\infty} a_n = a$

① $a \geq 0$

令 $\epsilon = a, \forall k \in \mathbb{Z}^+, |a_{2k-1} - a| \geq |-\frac{1}{2} - a| = a + \frac{1}{2} > \epsilon$

即 $U(a, \epsilon)$ 外有无限项, 矛盾!

② $a < 0$, 与①类似

综上, $\{a_n\}$ 发散

(2) 假设 $\lim_{n \rightarrow +\infty} a_n = a$

① $a \geq 1$

令 $\epsilon = a - 1, \forall k \in \mathbb{Z}^+, |a_{2k+1} - a| \geq |\frac{1}{3} - a| = a - \frac{1}{3} > \epsilon$

即 $U(a, \epsilon)$ 外有无限项, 矛盾!

② $a < 1$, 与①类似

综上, $\{a_n\}$ 发散

(3) 假设 $\lim_{n \rightarrow +\infty} a_n = a$

① $a \geq 0$

令 $\epsilon = a, \forall k \in \mathbb{Z}^+, |a_{8k-4} - a| = |-1 - a| = a + 1 > \epsilon$

即 $U(a, \epsilon)$ 外有无限项, 矛盾!

② $a < 0$, 与①类似

综上, $\{a_n\}$ 发散

7.

(1) 不成立, $a_n = (-1)^n$

(2) 成立, 下证:

设 $\lim_{n \rightarrow +\infty} a_{3n-2} = \lim_{n \rightarrow +\infty} a_{3n-1} = \lim_{n \rightarrow +\infty} a_{3n} = a$

$\Rightarrow \forall \epsilon > 0, \exists M, N_1, N_2 \text{ s.t. } \forall n > M, n_1 > N_1, n_2 > N_2, |a_{3n-2} - a|, |a_{3n-1} - a|, |a_{3n} - a| \in U(a, \epsilon)$

令 $N = \max\{M, N_1, N_2\}$, 则 $\forall \epsilon > 0, \forall n > N, |a_n - a| < \epsilon \Rightarrow \lim_{n \rightarrow +\infty} a_n = a$, 即 $\{a_n\}$ 收敛

8.

$$(1) \sqrt[n]{2} b_n = 0, c_n = \left(\frac{2n-1}{2n}\right)^n, \text{ 且 } b_n \leq a_n \leq c_n$$

$$\text{又 } \lim_{n \rightarrow +\infty} b_n = \lim_{n \rightarrow +\infty} c_n = 0$$

$$\Rightarrow \lim_{n \rightarrow +\infty} a_n = 0$$

$$(2) \lim_{n \rightarrow +\infty} \frac{\sum_{p=1}^n p!}{n!} = \sum_{p=1}^n \lim_{n \rightarrow +\infty} \frac{p!}{n!} = \sum_{p=1}^{n-1} \lim_{n \rightarrow +\infty} \frac{p!}{n!} + 1 = 1$$

$$(3) \sqrt[n]{2} b_n = 0, c_n = n^{2-1}, \text{ 且 } b_n \leq a_n = n^2 \left[\left(\frac{n+1}{n}\right)^2 - 1 \right] \leq n^2 \left(\frac{n+1}{n} - 1 \right) = n^{2-1} = c_n$$

$$\lim_{n \rightarrow +\infty} b_n = \lim_{n \rightarrow +\infty} c_n = 0$$

$$\Rightarrow \lim_{n \rightarrow +\infty} a_n = 0$$

$$(4) (1-2) a_n = (1-2)(1+2)(1+2^2) \cdots (1+2^{2^n}) = 1-2^{2^{n+1}} \Rightarrow a_n = \frac{1-2^{2^{n+1}}}{1-2}$$

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

9. 不妨设 $a_1 = \max\{a_1, a_2, \dots, a_n\}$

$$\text{ 则 } \sqrt[n]{a_1} \leq \sqrt[n]{a_1^2 + a_2^2 + \dots + a_n^2} \leq \sqrt[n]{na_1^2}$$

$$\text{ 又 } \lim_{n \rightarrow +\infty} \sqrt[n]{a_1} = a_1, \lim_{n \rightarrow +\infty} \sqrt[n]{na_1^2} = \left(\lim_{n \rightarrow +\infty} \sqrt[n]{n} \right) \left(\lim_{n \rightarrow +\infty} \sqrt[n]{a_1^2} \right) = 1 \cdot a_1 = a_1$$

$$\text{ 故 } \lim_{n \rightarrow +\infty} \sqrt[n]{a_1^2 + a_2^2 + \dots + a_n^2} = a_1, \text{ 证毕}$$

10.

$$(1) \frac{(n-1)[a_n]}{n} \leq \frac{[na_n]}{n} \leq \frac{[na_n]}{n} \leq \frac{n[a_n]}{n}$$

$$\text{ 又 } \lim_{n \rightarrow +\infty} \frac{(n-1)[a_n]}{n} = \lim_{n \rightarrow +\infty} \frac{n[a_n]}{n} = [a]$$

$$\text{ 故 } \lim_{n \rightarrow +\infty} \frac{[na_n]}{n} = [a]$$

$$(2) \lim_{n \rightarrow +\infty} \sqrt[n]{na_n} = \lim_{n \rightarrow +\infty} \sqrt[n]{a} = 1$$

1. 利用 $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e$ 求下列极限:

(1) $\lim_{n \rightarrow \infty} \left(1 - \frac{1}{n}\right)^n$; (2) $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^{n+1}$; (3) $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n+1}\right)^n$;

48/322

第二章 数列极限

(4) $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{2n}\right)^n$; (5) $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n^2}\right)^n$.

2. 试问下面的解法是否正确:

求 $\lim_{n \rightarrow \infty} 2^n$.

解 设 $a_n = 2^n$ 及 $\lim_{n \rightarrow \infty} a_n = a$. 由于 $a_n = 2a_{n-1}$, 两边取极限 ($n \rightarrow \infty$) 得 $a = 2a$, 所以 $a = 0$.

3. 证明下列数列极限存在并求其值:

- (1) 设 $a_1 = \sqrt{2}, a_{n+1} = \sqrt{2a_n}, n = 1, 2, \dots$;
- (2) 设 $a_1 = \sqrt{c} (c > 0), a_{n+1} = \sqrt{c + a_n}, n = 1, 2, \dots$;
- (3) $a_n = \frac{c^n}{n!} (c > 0), n = 1, 2, \dots$.

4. 利用 $\left\{\left(1 + \frac{1}{n}\right)^n\right\}$ 为递增数列的结论, 证明 $\left\{\left(1 + \frac{1}{n+1}\right)^n\right\}$ 为递增数列.

5. 应用柯西收敛准则, 证明以下数列 $\{a_n\}$ 收敛:

(1) $a_n = \frac{\sin 1}{2} + \frac{\sin 2}{2^2} + \dots + \frac{\sin n}{2^n}$; (2) $a_n = 1 + \frac{1}{2^n} + \frac{1}{3^n} + \dots + \frac{1}{n^n}$.

6. 证明: 若单调数列 $\{a_n\}$ 含有一个收敛子列, 则 $\{a_n\}$ 收敛.

7. 证明: 若 $a_n > 0$, 且 $\lim_{n \rightarrow \infty} \frac{a_n}{a_{n+1}} = \rho > 1$, 则 $\lim_{n \rightarrow \infty} a_n = 0$.

8. 证明: 若 $\{a_n\}$ 为递增(递减)有界数列, 则

$$\lim_{n \rightarrow \infty} a_n = \sup\{a_n\} \text{ (或 } \inf\{a_n\} \text{)}.$$

又问逆命题成立否?

9. 利用不等式

$$b^{n+1} - a^{n+1} > (n+1)a^n(b-a), b > a > 0,$$

证明: $\left\{\left(1 + \frac{1}{n}\right)^{n+1}\right\}$ 为递减数列, 并由此推出 $\left\{\left(1 + \frac{1}{n}\right)^n\right\}$ 为有界数列.

10. 证明: $\left|e - \left(1 + \frac{1}{n}\right)^n\right| < \frac{3}{n}$.

提示: 利用上题可知 $e < \left(1 + \frac{1}{n}\right)^{n+1}$, 又易证 $\left(1 + \frac{1}{n}\right)^{n+1} < \frac{3}{n} + \left(1 + \frac{1}{n}\right)^n$.

11. 给定两正数 a_1 与 $b_1 (a_1 > b_1)$, 作出其等差中项 $a_2 = \frac{a_1 + b_1}{2}$ 与等比中项 $b_2 = \sqrt{a_1 b_1}$, 一般地令

$$a_{n+1} = \frac{a_n + b_n}{2}, b_{n+1} = \sqrt{a_n b_n}, n = 1, 2, \dots$$

证明: $\lim a_n$ 与 $\lim b_n$ 皆存在且相等.

12. 设 $\{a_n\}$ 为有界数列, 记

$$a_* = \sup\{a_n, a_{n+1}, \dots\}, a^* = \inf\{a_n, a_{n+1}, \dots\}.$$

证明: (1) 对任何正整数 $n, a_n \geq a_*$;

(2) $\{a_n\}$ 为递减有界数列, $\{a_n^*\}$ 为递增有界数列, 且对任何正整数 n, m , 有 $a_n \geq a_m^*$;

(3) 设 \bar{a} 和 \underline{a} 分别是 $\{a_n\}$ 和 $\{a_n^*\}$ 的极限, 则 $\bar{a} = \underline{a}$;

(4) $\{a_n\}$ 收敛的充要条件是 $\bar{a} = \underline{a}$.

1.

(1) 由 Bernoulli Inequality: $\left(1 - \frac{1}{n}\right)^n \geq 1 + n\left(-\frac{1}{n}\right) = 1 - \frac{1}{n}$

$$1 - \frac{1}{n} \leq \left(1 - \frac{1}{n}\right)^n \leq 1 \Rightarrow \lim_{n \rightarrow +\infty} \left(1 - \frac{1}{n}\right)^n = 1$$

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

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

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

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

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

2. 不正确, 因为 2^n 不一定有极限, 不能直接假设 $\lim_{n \rightarrow +\infty} 2^n = a$

3.

(1) $a_1 = \sqrt{2} < 2$

假设 $a_k < 2$, 则 $a_{k+1} = \sqrt{2a_k} < \sqrt{2 \times 2} = 2$

综上, $a_n < 2$

$$\text{又 } \frac{a_{n+1}}{a_n} = \sqrt{\frac{2}{a_n}} > 1 \Rightarrow a_{n+1} > a_n$$

$|a_n| < 2, a_{n+1} > a_n \Rightarrow \{a_n\}$ 收敛

$$a_{n+1} = \sqrt{2a_n} \Rightarrow a_{n+1}^2 = 2a_n$$

设 $\lim_{n \rightarrow +\infty} a_n = a$, 对上式两边取极限, 得 $a^2 = 2a \Rightarrow a = 0$ 或 2

结合之前分析有 $a_n \geq a_1 = \sqrt{2}$, 故 $\lim_{n \rightarrow +\infty} a_n = 2$

(2) $a_1 = \sqrt{c} < c+1$

假设 $a_k < c+1$, 则 $a_{k+1} = \sqrt{c+a_k} < \sqrt{c+c+1} < c+1$

综上, $a_n < c+1$

$$a_2 - a_1 = \sqrt{c+a_1} - \sqrt{c} > 0$$

假设 $a_{k+1} - a_k > 0$, 则 $a_{k+2} - a_{k+1} = \sqrt{c+a_{k+1}} - \sqrt{c+a_k} > 0$

综上, $a_{n+1} > a_n$

$|a_n| < c+1, a_{n+1} > a_n \Rightarrow \{a_n\}$ 收敛

$$a_{n+1} = \sqrt{c+a_n} \Rightarrow a_{n+1}^2 = c+a_n$$

设 $\lim_{n \rightarrow +\infty} a_n = a$, 对上式两边取极限, 得 $a^2 = c+a \Rightarrow a = \frac{1 \pm \sqrt{1+4c}}{2}$

结合之前分析有 $a_n \geq 0 \Rightarrow \lim_{n \rightarrow +\infty} a_n = \frac{1 + \sqrt{1+4c}}{2}$

(3) $0 \leq \frac{c^n}{n!} \leq \left(\frac{c}{n}\right)^n$

$$\text{又 } \lim_{n \rightarrow +\infty} \left(\frac{c}{n}\right)^n = 0$$

$$\Rightarrow \lim_{n \rightarrow +\infty} \frac{c^n}{n!} = 0$$

$$4. \frac{(1+\frac{1}{n})^{n+1}}{(1+\frac{1}{n})^n} > 1 \Rightarrow \frac{(1+\frac{1}{n})^{n+1}}{(1+\frac{1}{n})^{n+1}} > \frac{1+\frac{1}{n}}{1+\frac{1}{n+1}} > 1$$

5.

$$(1) \text{不妨设 } n > m, \text{ 则 } a_n - a_m = \sum_{k=m+1}^n \frac{\sin k}{2^k} < \sum_{k=m+1}^n \frac{1}{2^k} = \frac{2^{n-m} - 1}{2^n} < 2^{-m}$$

$$\Rightarrow \forall \varepsilon > 0, \exists N = -\log_2 \varepsilon \text{ s.t. } \forall m, n > N, |a_m - a_n| < \varepsilon$$

$$(2) \text{不妨设 } n > m, \text{ 则 } a_n - a_m = \sum_{k=m+1}^n \frac{1}{k^2} < \sum_{k=m+1}^n \frac{1}{k(k-1)} = \frac{1}{m} - \frac{1}{n} < \frac{1}{m}$$

$$\Rightarrow \forall \varepsilon > 0, \exists N = \frac{1}{\varepsilon} \text{ s.t. } \forall m, n > N, |a_m - a_n| < \varepsilon$$

6. 设 $\{a_n\}$ 的收敛子列为 $\{a_{n_1}, a_{n_2}, \dots\}$, $\lim_{k \rightarrow +\infty} a_{n_k} = a$

对每一个给定的 ε , $\exists K$ s.t. $\forall k > K, |a_{n_k} - a| < \varepsilon$

$$\text{设 } S_0 = \{k | k > K\}, k_0 = \min S_0, S = \{n | n \geq n_{k_0}\}$$

$$\textcircled{1} S \setminus S_0 = \emptyset$$

则对给定的 $\varepsilon, \forall n \geq n_{k_0}, |a_n - a| < \varepsilon$

$$\textcircled{2} S \setminus S_0 \neq \emptyset$$

设 $S \setminus S_0 = S_1$, 则 $\forall n \in S_1, \exists n_p, n_q \in S_0$ s.t. $n_p < n < n_q \Rightarrow a_{n_p} < a_n < a_{n_q}$

$$\Rightarrow |a_{n_p} - a| > |a_n - a| > |a_{n_q} - a|$$

$$\text{又 } |a_{n_p} - a| < \varepsilon, |a_{n_q} - a| < \varepsilon \Rightarrow |a_n - a| < \varepsilon$$

综上, $\forall \varepsilon > 0, \exists N$ s.t. $\forall n > N, |a_n - a| < \varepsilon$, 即证

$$7. \text{由保号性可知, } \lim_{n \rightarrow +\infty} \frac{a_n}{a_{n+1}} = l > 1 \Rightarrow \exists N_0 \text{ s.t. } \forall n > N_0, \frac{a_n}{a_{n+1}} > \frac{l+1}{2} \Rightarrow \frac{a_{k+1}}{a_k} < \frac{2}{l+1} < 1$$

$$\text{记 } M_1 = a_n \cdot \prod_{k=1}^{n-1} \frac{a_{k+1}}{a_k}, M_2 = \prod_{k=N_0}^n \frac{a_k}{a_{k+1}} < \prod_{k=N_0}^n \frac{2}{l+1}$$

$$\text{又 } \lim_{n \rightarrow +\infty} \prod_{k=N_0}^n \frac{2}{l+1} = 0 \Rightarrow \lim_{n \rightarrow +\infty} M_2 = 0$$

$$\Rightarrow \lim_{n \rightarrow +\infty} a_n = \lim_{n \rightarrow +\infty} M_1 M_2 = 0$$

8. 设 $\lim_{n \rightarrow +\infty} a_n = a$

a) 假设 $\exists a_k > a$, 则 $\forall m > k, a_m > a_k > a$

又 $\forall \varepsilon = a_k - a$, 则 $\forall m > k, a_m \notin U(a, \varepsilon) \Rightarrow \lim_{n \rightarrow +\infty} a_n \neq a$, 矛盾!

故 $\forall a_n, a_n \leq a$

b) $\forall a < a$, $\forall \varepsilon = a - a, \exists N$ s.t. $\forall n > N, |a_n - a| = a - a_n < \varepsilon \Rightarrow a_n > a$

综上, $\lim_{n \rightarrow +\infty} a_n = \sup \{a_n\}$

逆命题不成立, 下证:

$$\text{令 } a_n = \begin{cases} \frac{1}{2}, & n=1 \\ 1, & n=2 \\ \frac{1}{n}, & \text{else} \end{cases} \text{ 则 } \lim_{n \rightarrow +\infty} a_n = \inf \{a_n\} = 0$$

但 $\{a_n\}$ 不是递减有界数列

9. 令 $a = 1 + \frac{1}{n+1}, b = 1 + \frac{1}{n}$

$$\text{则 } (1+\frac{1}{n})^{n+1} - (1+\frac{1}{n+1})^{n+1} > (n+1) (1+\frac{1}{n+1})^n \cdot \frac{1}{n(n+1)}$$

$$(1+\frac{1}{n})^{n+1} > (1+\frac{1}{n+1})^n \cdot (1+\frac{1}{n+1} + \frac{1}{n}) > (1+\frac{1}{n+1})^{n+2}$$

$$(1+\frac{1}{n})^{n+1} > (1+\frac{1}{n+1})^{n+2}$$

$$\Leftrightarrow (\frac{n}{n+1})^{n+1} < (\frac{n+1}{n+2})^{n+2}$$

$$\text{又 } \sqrt[n+2]{(\frac{n}{n+1})^{n+1}} < \frac{(n+1) \cdot \frac{n}{n+1} + 1}{n+2} = \frac{n+1}{n+2}, \text{ 即证}$$

即证

$$\text{又 } a_n \leq a_1 = 4 \Rightarrow (1+\frac{1}{n})^n < (1+\frac{1}{n})^{n+1} \leq 4$$

故 $\{(1+\frac{1}{n})^n\}$ 有界

10. $\{(1+\frac{1}{n})^{n+1}\}$ 递减, 且 $\lim_{n \rightarrow +\infty} (1+\frac{1}{n})^{n+1} = e \Rightarrow (1+\frac{1}{n})^{n+1} > e$

$$\text{同理 } (1+\frac{1}{n})^n < e \Rightarrow (1+\frac{1}{n})^n < 3 \Rightarrow (1+\frac{1}{n})^n \cdot \frac{1}{n} < \frac{3}{n} \Rightarrow (1+\frac{1}{n})^{n+1} < (1+\frac{1}{n})^n + \frac{3}{n}$$

$$\text{故 } |(1+\frac{1}{n})^n - e| = e - (1+\frac{1}{n})^n < (1+\frac{1}{n})^{n+1} - (1+\frac{1}{n})^n < \frac{3}{n}$$

11. $a > b$

假设 $a_k > b_k$, 则 $\frac{a_k + b_k}{2} > \sqrt{a_k b_k}$, 即 $a_{k+1} > b_{k+1}$

综上, $a_n > b_n$

$$a_n > b_n \Rightarrow a_{n+1} = \frac{a_n + b_n}{2} < a_n \text{ 且 } |a_n| \leq a_1$$

故 $\{a_n\}$ 收敛

$$a_n > b_n \Rightarrow b_{n+1} = \sqrt{a_n b_n} > b_n \text{ 且 } |b_n| \leq a_1$$

故 $\{b_n\}$ 收敛

$$\text{记 } c_n = a_n - b_n, \text{ 则 } c_{n+1} = \frac{a_n + b_n}{2} - \sqrt{a_n b_n} = \frac{1}{2}(\sqrt{a_n} - \sqrt{b_n})^2 < \frac{1}{2}(\sqrt{a_n} - \sqrt{b_n})(\sqrt{a_n} + \sqrt{b_n}) = \frac{1}{2}(a_n - b_n) = \frac{1}{2}c_n$$

$$\text{故 } \lim_{n \rightarrow +\infty} c_n = \lim_{n \rightarrow +\infty} (a_n - b_n) = 0$$

$$\Rightarrow \lim_{n \rightarrow +\infty} a_n - \lim_{n \rightarrow +\infty} b_n = 0 \Rightarrow \lim_{n \rightarrow +\infty} a_n = \lim_{n \rightarrow +\infty} b_n$$

12. 证

第二章总练习题

9. 按柯西收敛准则叙述数列 $\{a_n\}$ 发散的充要条件, 并用它证明下列数列 $\{a_n\}$ 是发散的:

(1) $a_n = (-1)^n n$; (2) $a_n = \sin \frac{n\pi}{2}$; (3) $a_n = 1 + \frac{1}{2} + \dots + \frac{1}{n}$

10. 设 $\lim_{n \rightarrow \infty} a_n = a, \lim_{n \rightarrow \infty} b_n = b$ 记

$$S_n = \max\{a_n, b_n\}, T_n = \min\{a_n, b_n\}, n = 1, 2, \dots$$

证明: (1) $\lim_{n \rightarrow \infty} S_n = \max\{a, b\}$; (2) $\lim_{n \rightarrow \infty} T_n = \min\{a, b\}$.

提示: 参考第一章总练习题 1.

11. 设 $\{a_n\}$ 是无界数列, $\{b_n\}$ 是无穷大数列, 证明 $\{a_n b_n\}$ 必为无界数列.

12. 倘若 $\{a_n\}, \{b_n\}$ 都是无界数列, 试问 $\{a_n b_n\}$ 是否必为无界数列? (若是, 需作证明; 若否, 需给出反例.)

1. 求下列数列的极限:

(1) $\lim_{n \rightarrow \infty} \sqrt[n]{n^2 + 3^n}$; (2) $\lim_{n \rightarrow \infty} \frac{n^2}{n^3}$

(3) $\lim_{n \rightarrow \infty} (\sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n})$.

2. 证明:

(1) $\lim_{n \rightarrow \infty} a^n = 0 (|a| < 1)$; (2) $\lim_{n \rightarrow \infty} \frac{b^n}{n} = 0 (a > 1)$.

3. 设 $\lim_{n \rightarrow \infty} a_n = a$, 证明:

(1) $\lim_{n \rightarrow \infty} \frac{a_1 + a_2 + \dots + a_n}{n} = a$ (又问由此等式能否反过来推出 $\lim_{n \rightarrow \infty} a_n = a$);

(2) 若 $a_n > 0 (n = 1, 2, \dots)$, 则 $\lim_{n \rightarrow \infty} \sqrt[n]{a_1 a_2 \dots a_n} = a$.

4. 应用上述的结论证明下列各题:

(1) $\lim_{n \rightarrow \infty} \frac{1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}}{n} = 0$; (2) $\lim_{n \rightarrow \infty} \sqrt[n]{n} = 1 (a > 0)$;

(3) $\lim_{n \rightarrow \infty} \sqrt[n]{n} = 1$; (4) $\lim_{n \rightarrow \infty} \frac{1}{\sqrt[n]{n!}} = 0$;

(5) $\lim_{n \rightarrow \infty} \frac{n}{\sqrt[n]{n!}} = e$; (6) $\lim_{n \rightarrow \infty} \frac{1 + \sqrt{2} + \sqrt[3]{3} + \dots + \sqrt[n]{n}}{n} = 1$;

(7) 若 $\lim_{n \rightarrow \infty} \frac{k_{n+1}}{k_n} = a (k, a > 0)$, 则 $\lim_{n \rightarrow \infty} \sqrt[n]{k_n} = a$;

(8) 若 $\lim_{n \rightarrow \infty} (a_n - a_{n-1}) = d$, 则 $\lim_{n \rightarrow \infty} \frac{a_n}{n} = d$.

5. 证明: 若 $\{a_n\}$ 为递增数列, $\{b_n\}$ 为递减数列, 且

$$\lim_{n \rightarrow \infty} (a_n - b_n) = 0,$$

则 $\lim_{n \rightarrow \infty} a_n$ 与 $\lim_{n \rightarrow \infty} b_n$ 都存在且相等.

6. 设数列 $\{a_n\}$ 满足: 存在正数 M , 对一切 n 有

$$|a_n| = |a_n - a_{n-1}| + |a_{n-1} - a_{n-2}| + \dots + |a_1 - a_0| \leq M.$$

证明: 数列 $\{a_n\}$ 与 $\{1/n\}$ 都收敛.

7. 设 $a > 0, a \neq 1, a_n = \frac{1}{2} \left(a + \frac{a}{a_n} \right), a_{n+1} = \frac{1}{2} \left(a_n + \frac{a}{a_n} \right), n = 1, 2, \dots$. 证明: 数列 $\{a_n\}$ 收敛, 且其极限为 \sqrt{a} .

8. 设 $a, b > 0$, 记

$$a_n = \frac{a_n + b_{n-1}}{2}, b_n = \frac{2a_n b_{n-1}}{a_n + b_{n-1}}, n = 2, 3, \dots$$

证明: 数列 $\{a_n\}$ 与 $\{b_n\}$ 的极限都存在且等于 \sqrt{ab} .

1.

(1) $\forall n \geq 3, 3^n \leq 3^n + n^3 \leq 2 \cdot 3^n \Rightarrow 3 \leq \sqrt[3]{3^n + n^3} \leq \sqrt[3]{2 \cdot 3^n}$

$$\text{又 } \lim_{n \rightarrow +\infty} \sqrt[3]{2 \cdot 3^n} = \left(\lim_{n \rightarrow +\infty} \sqrt[3]{2} \right) \left(\lim_{n \rightarrow +\infty} \sqrt[3]{3^n} \right) = 3$$

$$\text{故 } \lim_{n \rightarrow +\infty} \sqrt[3]{3^n + n^3} = 3$$

(2) $\frac{a_{n+1}}{a_n} = \frac{n+1}{en} < 1 \Rightarrow \lim_{n \rightarrow +\infty} a_n = 0$

(3) $\lim_{n \rightarrow +\infty} (\sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n}) = \lim_{n \rightarrow +\infty} (\sqrt{n+2} - \sqrt{n+1}) - \lim_{n \rightarrow +\infty} (\sqrt{n+1} - \sqrt{n}) = 0$

2.

(1) $\lim_{n \rightarrow +\infty} \frac{a_{n+1}}{a_n} = q \cdot \lim_{n \rightarrow +\infty} \left(\frac{n+1}{n}\right)^2 = q < 1 \Rightarrow \lim_{n \rightarrow +\infty} a_n = 0$

(2) $\frac{\lg n}{n^2} \leq \frac{n}{n^2} = n^{-1}$

$$\lim_{n \rightarrow +\infty} n^{-1} = 0 \Rightarrow \lim_{n \rightarrow +\infty} \frac{\lg n}{n^2} = 0$$

3.

(1) $\forall \epsilon > 0$, 由保号性可知, $\exists N_0$ s.t. $\forall n > N_0, a_n \in U(a, \frac{\epsilon}{2})$

记 $\sum_{k=1}^{N_0} a_k - Na = \delta$, 则令 $N = \frac{2\delta}{\epsilon} - N_0$, 此时有:

$$\sum_{k=1}^N a_k - Na = \left(\sum_{k=1}^{N_0} a_k - Na \right) + \left[\sum_{k=N_0+1}^N a_k - (N - N_0)a \right]$$

$$< \delta + (N - N_0) \cdot \frac{\epsilon}{2}$$

$$= N\epsilon$$

即有 $\frac{\sum_{k=1}^N a_k}{N} - a < \epsilon$

综上, $\forall \epsilon > 0, \exists N$ s.t. $\forall n > N, \left| \frac{\sum_{k=1}^n a_k}{n} - a \right| < \epsilon \Rightarrow \lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n a_k}{n} = a$

反之不成立, 令 $a_n = (-1)^n$, 则 $\lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n a_k}{n} = 0$, 但 $\lim_{n \rightarrow +\infty} a_n \neq 0$

(2) $\lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n \frac{1}{a_k}}{\frac{1}{a}} = \lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n \frac{1}{a_k} \cdot \frac{1}{a}}{\frac{1}{a} \cdot \frac{1}{a}} = \frac{1}{a} = a$

$$\frac{\sum_{k=1}^n \frac{1}{a_k}}{\frac{1}{a}} \leq \sqrt[n]{\prod_{k=1}^n a_k} \leq \frac{\sum_{k=1}^n a_k}{n} \Rightarrow \lim_{n \rightarrow +\infty} \sqrt[n]{\prod_{k=1}^n a_k} = a$$

4.

(1) $\lim_{n \rightarrow +\infty} \frac{1}{n} = 0 \Rightarrow \lim_{n \rightarrow +\infty} \frac{\sum_{k=1}^n \frac{1}{k}}{n} = 0$

(2) $\lim_{n \rightarrow +\infty} a^{\frac{1}{n}} = 1 \Rightarrow \lim_{n \rightarrow +\infty} \sqrt[n]{a} = \lim_{n \rightarrow +\infty} \sqrt[n]{(a^{\frac{1}{n}})^n} = 1$

(3) $a_1 = 1, a_n = \frac{n}{n-1}, n \geq 2$

$$\lim_{n \rightarrow +\infty} a_n = 1 \Rightarrow \lim_{n \rightarrow +\infty} \sqrt[n]{\prod_{k=1}^n a_k} = \lim_{n \rightarrow +\infty} \sqrt[n]{n} = 1$$

(4) $\lim_{n \rightarrow +\infty} \frac{1}{n} = 0 \Rightarrow \lim_{n \rightarrow +\infty} \sqrt[n]{\prod_{k=1}^n \frac{1}{k}} = \lim_{n \rightarrow +\infty} \frac{1}{\sqrt[n]{n!}} = 0$

(5) $\lim_{n \rightarrow +\infty} \left(1 + \frac{1}{n}\right)^n = e \Rightarrow \lim_{n \rightarrow +\infty} \sqrt[n]{\prod_{k=1}^n \left(1 + \frac{1}{k}\right)^k} = \lim_{n \rightarrow +\infty} \frac{n+1}{\sqrt[n]{n!}} = e$

$$\lim_{n \rightarrow +\infty} \frac{n}{\sqrt[n]{n}} = \lim_{n \rightarrow +\infty} \frac{n+1}{\sqrt[n]{n}} - \lim_{n \rightarrow +\infty} \frac{1}{\sqrt[n]{n}} = e$$

$$(6) \lim_{n \rightarrow +\infty} \sqrt[n]{n} = 1 \Rightarrow \lim_{n \rightarrow +\infty} \frac{\sqrt[n]{n}}{\frac{n}{n}} = 1$$

$$(7) \lim_{n \rightarrow +\infty} \frac{b_{n+1}}{b_n} = a \Rightarrow \lim_{n \rightarrow +\infty} \sqrt[n]{\prod_{k=1}^n \frac{b_{k+1}}{b_k}} = \lim_{n \rightarrow +\infty} \sqrt[n]{b_n \cdot \frac{1}{b_1}} = a$$

$$\lim_{n \rightarrow +\infty} \sqrt[n]{b_n \cdot \frac{1}{b_1}} = \lim_{n \rightarrow +\infty} \left(\sqrt[n]{b_n \cdot \frac{1}{b_1}} \right)^{\frac{n}{n-1}} = a$$

$$\lim_{n \rightarrow +\infty} \sqrt[n]{b_n} = \frac{\lim_{n \rightarrow +\infty} \sqrt[n]{b_n \cdot \frac{1}{b_1}}}{\lim_{n \rightarrow +\infty} \sqrt[n]{\frac{1}{b_1}}} = a$$

$$(8) \lim_{n \rightarrow +\infty} (a_n - a_{n-1}) = d \Rightarrow \lim_{n \rightarrow +\infty} \frac{\sum_{k=2}^n (a_k - a_{k-1})}{n-1} = \lim_{n \rightarrow +\infty} \frac{a_n - a_1}{n-1} = d$$

$$\lim_{n \rightarrow +\infty} \frac{a_n - a_1}{n} = \left(\lim_{n \rightarrow +\infty} \frac{a_n - a_1}{n-1} \right) \left(\lim_{n \rightarrow +\infty} \frac{n-1}{n} \right) = d$$

$$\lim_{n \rightarrow +\infty} \frac{a_n}{n} = \left(\lim_{n \rightarrow +\infty} \frac{a_n - a_1}{n} \right) + \left(\lim_{n \rightarrow +\infty} \frac{a_1}{n} \right) = d$$

5. 假设 $\exists n_0$ s.t. $a_n > b_n$, 记 $a_n - b_n = \delta$

$$a_{n+1} \geq a_n \Rightarrow \forall n \geq n_0, a_n \geq a_{n_0} > b_n$$

$$b_{n+1} \leq b_n \Rightarrow \forall n, b_n \leq b_1$$

$$\Rightarrow \forall n \geq n_0, a_n - b_n \geq a_{n_0} - b_1 = \delta$$

$$\text{又 } \lim_{n \rightarrow +\infty} (a_n - b_n) = 0, \text{ 矛盾!}$$

故 $\forall n, a_n \leq b_n$, 即 b_n 是 $\{a_n\}$ 的上界

又 $\{a_n\}$ 单增 $\Rightarrow \{a_n\}$ 收敛

类似可证 $\{b_n\}$ 收敛

假设 $\lim_{n \rightarrow +\infty} a_n \neq \lim_{n \rightarrow +\infty} b_n$, 记 $\lim_{n \rightarrow +\infty} a_n = a, \lim_{n \rightarrow +\infty} b_n = b, a \neq b$, 不妨设 $a < b$

$$\text{则 } \exists N_1 \text{ s.t. } \forall n > N_1, a_n < a + \frac{b-a}{3}$$

$$\exists N_2 \text{ s.t. } \forall n > N_2, b_n > b - \frac{b-a}{3}$$

$$\Rightarrow \exists N = \max\{N_1, N_2\}, \forall n > N, a_n - b_n < -\frac{2(b-a)}{3}$$

$$\text{又 } \lim_{n \rightarrow +\infty} (a_n - b_n) = 0, \text{ 矛盾}$$

故 $\lim_{n \rightarrow +\infty} a_n = \lim_{n \rightarrow +\infty} b_n$

6. $A_{n+1} = A_n + |a_{n+1} - a_n| \geq A_n, A_n \in [0, M]$

$\Rightarrow \{A_n\}$ 收敛

$$\Rightarrow \forall \varepsilon, \exists N \text{ s.t. } \forall m, n > N, |A_m - A_n| < \varepsilon$$

$$\text{不妨设 } m < n, \text{ 则 } |A_m - A_n| = A_n - A_m = \sum_{k=m}^n |a_{k+1} - a_k|$$

$$\text{又 } \forall p, q \text{ 满足 } m \leq p < q \leq n, |a_p - a_q| \leq \sum_{k=p}^{q-1} |a_{k+1} - a_k| \leq \sum_{k=m}^n |a_{k+1} - a_k| < \varepsilon$$

$$p, q > N \Rightarrow \forall \varepsilon, \exists N \text{ s.t. } \forall p, q > N, |a_p - a_q| < \varepsilon$$

$\Rightarrow \{a_n\}$ 收敛

7. a) $a = \sqrt{\sigma} \Rightarrow a_1 = a_2 = \dots = a_n = \sqrt{\sigma} \Rightarrow \lim_{n \rightarrow +\infty} a_n = \sqrt{\sigma}$

$$\text{b) } a \neq \sqrt{\sigma} \Rightarrow a_1 = \frac{1}{2} \left(a + \frac{\sigma}{a} \right) > \sqrt{\sigma}$$

$$\forall n, a_{n+1} = \frac{1}{2} \left(a_n + \frac{\sigma}{a_n} \right) < \frac{1}{2} a_n + \frac{1}{2} \cdot \frac{\sigma}{\sqrt{\sigma}} = \frac{1}{2} a_n + \frac{1}{2} \sqrt{\sigma} < \frac{1}{2} a_n + \frac{1}{2} a_n = a_n$$

$$\text{且 } a_{n+1} = \frac{1}{2} \left(a_n + \frac{\sigma}{a_n} \right) > \sigma$$

故 $\{a_n\}$ 收敛

$$\text{设 } \lim_{n \rightarrow +\infty} a_n = b$$

$$a_{n+1} = \frac{1}{2} \left(a_n + \frac{\sigma}{a_n} \right) \Rightarrow 2a_{n+1}a_n = a_n^2 + \sigma$$

$$\text{两边取极限, 得 } 2b^2 = b^2 + \sigma \Rightarrow b = \pm \sqrt{\sigma}$$

$$\text{综上, } \lim_{n \rightarrow +\infty} a_n = \sqrt{\sigma}$$

综上, $\{a_n\}$ 收敛, 且 $\lim_{n \rightarrow +\infty} a_n = \sqrt{\sigma}$

8. $\forall n, a_n > b_n$

$$\Rightarrow a_{n+1} = \frac{1}{2} a_n + \frac{1}{2} b_n < \frac{1}{2} a_n + \frac{1}{2} a_n = a_n, \quad b_{n+1} = \frac{1}{2} a_n + \frac{1}{2} b_n > \frac{1}{2} b_n + \frac{1}{2} b_n = b_n$$

$$\Rightarrow a_n > a_{n+1} > b_{n+1} > b_n$$

$\Rightarrow \{a_n\}, \{b_n\}$ 均收敛

设 $\lim_{n \rightarrow +\infty} a_n = a, \lim_{n \rightarrow +\infty} b_n = b$

则对 $a_{n+1} = \frac{a_n + b_n}{2}$ 两边取极限, 得 $a = \frac{a+b}{2} \Rightarrow a=b$

$\Rightarrow a_{n+1} b_{n+1} = \frac{a_n + b_n}{2} \cdot \frac{2a_n b_n}{a_n + b_n} = a_n b_n = \dots = a_n b_n$

对两边取极限, 得 $ab = a \cdot b \Rightarrow a=b = \sqrt{a \cdot b}$

9.

(1) $\exists \varepsilon = 1, \forall N, \exists m = 2N, n = 2N+1$ s.t. $|a_m - a_n| = 4N+1 > \varepsilon \Rightarrow \{a_n\}$ 发散

(2) $\exists \varepsilon = 1, \forall N, \exists m = 4N+1, n = 4N+3$ s.t. $|a_m - a_n| = 2 > \varepsilon \Rightarrow \{a_n\}$ 发散

(3) $\exists \varepsilon = \frac{1}{2}, \forall N, \exists m = 2^{\lfloor \log_2 N \rfloor + 1}, n = 2^{\lfloor \log_2 N \rfloor + 2}$ s.t. $|a_m - a_n| = \frac{1}{2} > \varepsilon \Rightarrow \{a_n\}$ 发散

10. $S_n = \frac{1}{2}(a_n + b_n + |a_n - b_n|), T_n = \frac{1}{2}(a_n + b_n - |a_n - b_n|)$

两边取极限即证

11. $\exists N_0$ s.t. $\forall n > N_0, |b_n| > 1$

$\forall M$, 假设 $\forall m > N_0, |a_m| < M$

则 $\forall m, |a_m| \leq \max\{a_1, a_2, \dots, a_{N_0}, M\}$, 与 $\{a_n\}$ 为无界数列矛盾!

$\Rightarrow \forall M, \exists m > N_0$ s.t. $|a_m| \geq M$, 此时 $|a_m b_m| = |a_m| |b_m| > M$

$\Rightarrow \forall M, \exists m$ s.t. $|a_m b_m| > M$

12. 不成立

$a_n = n^{(-1)^n}, b_n = n^{(-1)^{n+1}} \Rightarrow \{a_n\}, \{b_n\}$ 均无界

$a_n b_n = 1 \Rightarrow \{a_n b_n\}$ 有界

1. 按定义证明下列极限:

(1) $\lim_{x \rightarrow +\infty} \frac{6x+5}{x} = 6$; (2) $\lim_{x \rightarrow 2} (x^2 - 6x + 10) = 2$; (3) $\lim_{x \rightarrow 1} \frac{x^2-5}{x^2-1} = 1$

(4) $\lim_{x \rightarrow 0} \sqrt{4-x^2} = 0$; (5) $\lim_{x \rightarrow 0} \cos x = \cos x_0$

2. 根据定义 2 叙述 $\lim_{x \rightarrow x_0} f(x) = A$.

3. 设 $\lim_{x \rightarrow x_0} f(x) = A$, 证明 $\lim_{x \rightarrow x_0} f(x_0+h) = A$.

4. 证明: 若 $\lim_{x \rightarrow x_0} f(x) = A$, 则 $\lim_{x \rightarrow x_0} |f(x)| = |A|$. 当且仅当 A 为何值时反之也成立?

5. 证明定理 3.1.

6. 讨论下列函数在 $x=0$ 时的极限存在、右极限.

(1) $f(x) = \begin{cases} \frac{1}{x}, & x < 0 \\ x, & x > 0 \end{cases}$; (2) $f(x) = \lfloor x \rfloor$; (3) $f(x) = \begin{cases} x^2, & x > 0 \\ 0, & x = 0 \\ 1+x^2, & x < 0 \end{cases}$

7. 设 $\lim_{x \rightarrow x_0} f(x) = A$, 证明 $\lim_{x \rightarrow x_0} f\left(\frac{1}{x}\right) = A$.

8. 证明: 对黎曼函数 $R(x)$ 有 $\lim_{x \rightarrow x_0} R(x) = 0, x_0 \in [0, 1]$ (当 $x_0 = 0$ 或 1 时, 考虑单侧极限).

1.

(1) $\forall \epsilon > 0, \exists M = \frac{5}{\epsilon}$ s.t. $\forall x > M, |f(x) - 6| = \left| \frac{6x+5}{x} - 6 \right| = \frac{5}{x} < \frac{5}{\frac{5}{\epsilon}} = \epsilon \Rightarrow \lim_{x \rightarrow +\infty} \frac{6x+5}{x} = 6$

(2) $\forall \epsilon > 0, \exists \delta = \min\left\{1, \frac{\epsilon}{3}\right\}$ s.t. $\forall x \in U^\circ(2, \delta), |f(x) - 2| = |x-2| |x-4| < 3\delta \leq \epsilon$

(3) $\forall \epsilon > 0, \exists M = \sqrt{\frac{4}{\epsilon} + 1}$ s.t. $\forall |x| > M, |f(x) - 1| = \frac{4}{x^2 - 1} < \epsilon$

(4) $\forall \epsilon > 0, \exists \delta = \frac{\epsilon^2}{4}$ s.t. $\forall x \in U^\circ(2, \delta), |f(x) - 0| = \sqrt{(2-x)(2+x)} < \sqrt{\frac{\epsilon^2}{4} \cdot 4} = \epsilon$

(5) $\forall \epsilon > 0, \exists \delta = \epsilon$ s.t. $\forall x \in U^\circ(x_0, \delta), |f(x) - \cos x_0| = \left| -2 \sin \frac{x+x_0}{2} \sin \frac{x-x_0}{2} \right| = 2 \left| \sin \frac{x+x_0}{2} \right| \left| \sin \frac{x-x_0}{2} \right| < 2 \cdot 1 \cdot \left| \frac{x-x_0}{2} \right| = |x-x_0| < \epsilon$

2. $\exists \epsilon > 0, \forall \delta, \exists x \in U^\circ(x_0, \delta), |f(x) - A| \geq \epsilon$

3. $\lim_{x \rightarrow x_0} f(x) = A \Rightarrow \forall \epsilon > 0, \exists \delta$ s.t. $\forall x \in U^\circ(x_0, \delta), f(x) \in U(A, \epsilon)$
 $\Rightarrow \forall \epsilon > 0, \exists \delta' = \delta$ s.t. $\forall h \in U^\circ(x_0, \delta'), f(x_0+h) \in U(A, \epsilon) \Rightarrow \lim_{h \rightarrow 0} f(x_0+h) = A$

4. $\lim_{x \rightarrow x_0} f(x) = A \Rightarrow \forall \epsilon > 0, \exists \delta$ s.t. $\forall x \in U^\circ(x_0, \delta), 0 < |f(x) - A| < \epsilon \Rightarrow ||f(x)| - |A|| < |f(x) - A| < \epsilon \Rightarrow \lim_{x \rightarrow x_0} |f(x)| = |A|$

当且仅当 $A=0$ 时反之成立, 否则 $\lim_{x \rightarrow x_0} f(x) = A$ 或 $-A$

5. 略

6.

(1) $f(x) = \begin{cases} 1, & x > 0 \\ -1, & x < 0 \end{cases} \Rightarrow \lim_{x \rightarrow 0^-} f(x) = -1, \lim_{x \rightarrow 0^+} f(x) = 1$

(2) 需考察 $x \in U^\circ(0, 1)$, 则 $f(x) = \begin{cases} x, & x \in (0, 1) \\ x+1, & x \in (-1, 0) \end{cases}$

$\forall \epsilon > 0, \exists \delta = \epsilon$ s.t. $\forall x \in U_r^+(0, \delta), |f(x) - 0| = |x| < \epsilon \Rightarrow \lim_{x \rightarrow 0^+} f(x) = 0$

类似可得 $\lim_{x \rightarrow 0^-} f(x) = 1$

(3) $\forall \epsilon > 0, \exists \delta = \log_2(1+\epsilon)$ s.t. $\forall x \in U_r^+(0, \delta), |f(x) - 1| = 2^x - 1 < \epsilon \Rightarrow \lim_{x \rightarrow 0^+} f(x) = 1$

$\forall \epsilon > 0, \exists \delta = \sqrt{\epsilon}$ s.t. $\forall x \in U_r^+(0, \delta), |f(x) - 1| = x^2 < \epsilon \Rightarrow \lim_{x \rightarrow 0^+} f(x) = 1$

$\Rightarrow \lim_{x \rightarrow 0} f(x) = 1$

7. $\lim_{x \rightarrow +\infty} f(x) = A \Rightarrow \forall \epsilon > 0, \exists M > 0$ s.t. $\forall x > M, f(x) \in U(A, \epsilon)$

$\Rightarrow \forall \epsilon > 0, \exists \delta = \frac{1}{M}$ s.t. $\forall x \in U_r^+(0, \delta), f\left(\frac{1}{x}\right) \in U(A, \epsilon) \Rightarrow \lim_{x \rightarrow 0^+} f\left(\frac{1}{x}\right) = A$

8. $\forall \epsilon > 0, \exists$ 有限个 x s.t. $D(x) \geq \epsilon$, 记为 x_1, x_2, \dots, x_n .

则 $\forall x_0, \exists \delta = \min\{|x_1 - x_0|, |x_2 - x_0|, \dots, |x_n - x_0|\}$ s.t. $\forall x \in U^\circ(x_0, \delta), D(x) \in U(0, \epsilon)$

$\Rightarrow \forall x_0, \lim_{x \rightarrow x_0} D(x) = 0$

习题 3.2

1. 求下列极限.

- (1) $\lim_{x \rightarrow \frac{\pi}{2}} 2(\sin x - \cos x - x^2)$; (2) $\lim_{x \rightarrow 2} \frac{x^2-1}{2x^2-x-1}$
 (3) $\lim_{x \rightarrow 2} \frac{x^2-1}{2x^2-x-1}$; (4) $\lim_{x \rightarrow 2} \frac{(x-1)^2 + (1-3x)}{x^2+2x^2}$
 (5) $\lim_{x \rightarrow 2} \frac{x^2-1}{x^2-1}$ (n, m 为正整数); (6) $\lim_{x \rightarrow 2} \frac{\sqrt{1+2x}-3}{\sqrt{x}-2}$
 (7) $\lim_{x \rightarrow 0} \frac{\sqrt{a^2+x^2}-a}{x}$ ($a > 0$); (8) $\lim_{x \rightarrow \infty} \frac{(3x+6)^{70}(8x-5)^{20}}{(5x-1)^{90}}$

2. 利用递推法求极限.

- (1) $\lim_{x \rightarrow 0} \frac{x - \cos x}{x}$; (2) $\lim_{x \rightarrow 0} \frac{x \sin x}{x^2-4}$

3. 设 $\lim_{x \rightarrow 0} f(x) = A, \lim_{x \rightarrow 0} g(x) = B$. 证明.

- (1) $\lim_{x \rightarrow 0} [f(x) + g(x)] = A + B$;
 (2) $\lim_{x \rightarrow 0} [f(x)g(x)] = AB$;
 (3) $\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \frac{A}{B}$ (当 $B \neq 0$ 时).

4. 设

$$f(x) = \frac{a_0 x^n + a_1 x^{n-1} + \dots + a_{m-1} x + a_m}{b_0 x^m + b_1 x^{m-1} + \dots + b_{n-1} x + b_n}, \quad a_0 \neq 0, b_0 \neq 0, m < n,$$

试求 $\lim_{x \rightarrow \infty} f(x)$.

5. 设 $f(x) > 0, \lim_{x \rightarrow \infty} f(x) = A$. 证明

$$\lim_{x \rightarrow \infty} \sqrt[n]{f(x)} = \sqrt[n]{A},$$

其中 $n \geq 2$ 为正整数.

6. 证明 $\lim_{x \rightarrow 0} x^a = 1$ ($0 < a < 1$).

7. 设 $\lim_{x \rightarrow 0} f(x) = A, \lim_{x \rightarrow 0} g(x) = B$.

- (1) 若在某 $U^0(x_0)$ 上有 $f(x) < g(x)$, 问是否必有 $A < B$? 为什么?
 (2) 证明: 若 $A > B$, 则在某 $U^0(x_0)$ 上有 $f(x) > g(x)$.

8. 求下列极限 (其中 n 皆为正整数).

- (1) $\lim_{x \rightarrow 0} \frac{|x|}{x + 1 + x^2}$; (2) $\lim_{x \rightarrow 0} \frac{|x|}{1 + x^2}$
 (3) $\lim_{x \rightarrow 1} \frac{1}{x+1} \left(\frac{3}{x^2+1} \right)$; (4) $\lim_{x \rightarrow 0} \frac{\sqrt{1+x}-1}{x}$
 (5) $\lim_{x \rightarrow 0} \frac{|x|}{x}$ (提示: 参例题 1).
 9. (1) 证明: 若 $\lim_{x \rightarrow 0} f(x)$ 存在, 则 $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} f(x^2)$.
 (2) 若 $\lim_{x \rightarrow 0} f(x)$ 存在, 试问是否成立 $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} f(x^2)$?

1.

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

$$(2) \lim_{x \rightarrow 0} \frac{x^2-1}{2x^2-x-1} = \frac{\lim_{x \rightarrow 0} (x^2-1)}{\lim_{x \rightarrow 0} (2x^2-x-1)} = \frac{-1}{-1} = 1$$

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

$$(4) \lim_{x \rightarrow 0} \frac{(x-1)^2 + (1-3x)}{x^2+2x^2} = \lim_{x \rightarrow 0} \frac{x-3}{2x+1} = -3$$

$$(5) \lim_{x \rightarrow 1} \frac{x^n-1}{x^m-1} = \lim_{x \rightarrow 1} \frac{1+x+\dots+x^{n-1}}{1+x+\dots+x^{m-1}} = \frac{\lim_{x \rightarrow 1} (1+x+\dots+x^{n-1})}{\lim_{x \rightarrow 1} (1+x+\dots+x^{m-1})} = \frac{n}{m}$$

$$(6) \lim_{x \rightarrow 4} \frac{\sqrt{1+2x}-3}{\sqrt{x}-2} = \lim_{x \rightarrow 4} \frac{1+2x-9}{(\sqrt{x}-2)(\sqrt{1+2x}+3)} = \lim_{x \rightarrow 4} \frac{2(\sqrt{x}-2)(\sqrt{x}+2)}{(\sqrt{x}-2)(\sqrt{1+2x}+3)} = \lim_{x \rightarrow 4} \frac{2\sqrt{x}+4}{\sqrt{1+2x}+3} = \frac{4}{3}$$

$$(7) \lim_{x \rightarrow 0} \frac{\sqrt{a^2+x}-a}{x} = \lim_{x \rightarrow 0} \frac{x}{x(\sqrt{a^2+x}+a)} = \lim_{x \rightarrow 0} \frac{1}{\sqrt{a^2+x}+a} = \frac{1}{2a}$$

$$(8) \lim_{x \rightarrow +\infty} \frac{(3x+6)^{70}(8x-5)^{20}}{(5x-1)^{90}} = \lim_{x \rightarrow +\infty} \frac{(3+\frac{6}{x})^{70}(8-\frac{5}{x})^{20}}{(5-\frac{1}{x})^{90}} = \frac{3^{70} \cdot 8^{20}}{5^{90}}$$

2.

$$(1) \frac{x+1}{x} \leq \frac{x-\cos x}{x} \leq \frac{x-1}{x}$$

$$\lim_{x \rightarrow -\infty} \frac{x+1}{x} = \lim_{x \rightarrow -\infty} \frac{x-1}{x} = 1 \Rightarrow \lim_{x \rightarrow -\infty} \frac{x-\cos x}{x} = 1$$

$$(2) \text{ 当 } x > 2 \text{ 时, } \frac{-x}{x^2-4} \leq \frac{x \sin x}{x^2-4} \leq \frac{x}{x^2-4}$$

$$\lim_{x \rightarrow +\infty} \frac{-x}{x^2-4} = \lim_{x \rightarrow +\infty} \frac{x}{x^2-4} = 0 \Rightarrow \lim_{x \rightarrow +\infty} \frac{x \sin x}{x^2-4} = 0$$

3. 解答

$$4. \lim_{x \rightarrow +\infty} \frac{a_0 x^m + \dots + a_m}{b_0 x^n + \dots + b_n} = \begin{cases} \frac{a_0}{b_0}, & m = n \\ 0, & m < n \end{cases}$$

5. 由保不等式性得 $A \geq 0$.

$$a) A = 0 \Rightarrow \lim_{x \rightarrow x_0} f(x) = 0 \Rightarrow \forall \varepsilon > 0, \exists \delta \text{ s.t. } \forall x \in (x_0, \delta), |f(x) - 0| < \varepsilon$$

$$\Rightarrow \forall \varepsilon > 0, \exists \delta \text{ s.t. } \forall x \in U^0(x_0, \delta), |f(x) - 0| < \varepsilon^n \Rightarrow |f(x) - 0| < \varepsilon \Rightarrow \lim_{x \rightarrow x_0} \sqrt[n]{f(x)} = 0$$

$$b) A > 0 \Rightarrow \lim_{x \rightarrow x_0} f(x) = A \Rightarrow \forall \varepsilon > 0, \exists \delta \text{ s.t. } \forall x \in (x_0, \delta), |f(x) - A| < \varepsilon$$

$$\forall \varepsilon > 0, \exists \delta \text{ s.t. } \forall x \in (x_0, \delta), |f(x) - A| < A^{\frac{n+1}{n}} \varepsilon \Rightarrow |f(x) - A| = \frac{|f(x) - A|}{\left[\frac{f(x)-A}{A} \right]^{\frac{n+1}{n}} + \left[\frac{f(x)-A}{A} \right]^{\frac{n+1}{n}} + \dots + \frac{f(x)-A}{A}} < \frac{|f(x) - A|}{A^{\frac{n+1}{n}}} = \varepsilon$$

$$\text{综上, } \sqrt[n]{f(x)} = \sqrt[n]{A}$$

$$6. \forall \varepsilon > 0, \exists \delta = \min \{ \log_a(1+\varepsilon), -\log_a(1-\varepsilon) \} \text{ s.t. } \forall x \in U^0(0, \delta), 1-\varepsilon < a^x < 1+\varepsilon \Rightarrow |a^x - 1| < \varepsilon \Rightarrow \lim_{x \rightarrow 0} a^x = 1$$

7.

(1) 不一定, 可能 $A = B$

$$(2) \lim_{x \rightarrow x_0} f(x) = A \Rightarrow \exists \delta, \text{ s.t. } \forall x \in U^0(x_0, \delta), f(x) \in U(A, \frac{A-B}{2}) \Rightarrow f(x) > \frac{A+B}{2}$$

$$\lim_{x \rightarrow x_0} g(x) = B \Rightarrow \exists \delta_2 \text{ s.t. } \forall x \in U^\circ(x_0, \delta_2), g(x) \in U(B, \frac{A-B}{2}) \Rightarrow g(x) < \frac{A+B}{2}$$

$$\Rightarrow \exists \delta = \min\{\delta_1, \delta_2\}, \forall x \in U^\circ, f(x) > \frac{A+B}{2} > g(x)$$

8.

$$(1) \lim_{x \rightarrow 0^-} \frac{|x|}{x} \frac{1}{1+x^n} = \left(\lim_{x \rightarrow 0^-} \frac{|x|}{x} \right) \left(\lim_{x \rightarrow 0^-} \frac{1}{1+x^n} \right) = (-1) \times 1 = -1$$

$$(2) \lim_{x \rightarrow 0^+} \frac{|x|}{x} \frac{1}{1+x^n} = \left(\lim_{x \rightarrow 0^+} \frac{|x|}{x} \right) \left(\lim_{x \rightarrow 0^+} \frac{1}{1+x^n} \right) = 1 \times 1 = 1$$

$$(3) \lim_{x \rightarrow -1} \left(\frac{1}{x+1} - \frac{3}{x^3+1} \right) = \lim_{x \rightarrow -1} \frac{x^3-x-2}{x^3+1} = \lim_{x \rightarrow -1} \frac{x-2}{x^2-x+1} = -1$$

$$(4) \lim_{x \rightarrow 0} \frac{\sqrt[n]{1+x} - 1}{x} = \lim_{x \rightarrow 0} \frac{1}{(1+x)^{\frac{n-1}{n}} + (1+x)^{\frac{n-2}{n}} + \dots + 1} = \frac{1}{n}$$

$$(5) \text{ 当 } x > 0 \text{ 时, } 1 \leq \frac{[x]}{x} \leq \frac{x+1}{x}$$

$$\lim_{x \rightarrow +\infty} \frac{x+1}{x} = 1 \Rightarrow \lim_{x \rightarrow +\infty} \frac{[x]}{x} = 1$$

$$\text{类似可得 } \lim_{x \rightarrow -\infty} \frac{[x]}{x} = 1$$

$$\Rightarrow \lim_{x \rightarrow \infty} \frac{[x]}{x} = 1$$

9.

$$(1) \text{ 记 } \lim_{x \rightarrow 0} f(x^3) = A, \text{ 则 } \forall \epsilon > 0, \exists \delta > 0 \text{ s.t. } \forall x \in U^\circ(0, \delta), f(x^3) \in U(A, \epsilon)$$

$$\Rightarrow \forall \epsilon > 0, \exists \delta' = \sqrt[3]{\delta} \text{ s.t. } \forall x \in U^\circ(0, \delta'), f(x) \in U(A, \epsilon) \Rightarrow \lim_{x \rightarrow 0} f(x) = A$$

(2) 不一定

$$f(x) = \operatorname{sgn} x \Rightarrow \lim_{x \rightarrow 0} f(x^3) = 1, \lim_{x \rightarrow 0} f(x) \text{ 不存在}$$

习题 3.3

- 叙述函数极限 $\lim_{x \rightarrow a} f(x)$ 的归结原则, 并应用它证明 $\lim_{x \rightarrow a} \cos x$ 不存在.
 - 设 f 为定义在 $[a, +\infty)$ 上的增(减)函数, 证明 $\lim_{x \rightarrow +\infty} f(x)$ 存在的充要条件是 f 在 $[a, +\infty)$ 上有上(下)界.
 - (1) 叙述极限 $\lim_{x \rightarrow a} f(x)$ 的柯西准则;
(2) 根据柯西准则叙述 $\lim_{x \rightarrow a} f(x)$ 不存在的充要条件, 并应用它证明 $\lim_{x \rightarrow a} \sin x$ 不存在.
 - 设 f 在 $U^{\circ}(x_0)$ 有定义, 证明: 若对任何数列 $\{x_n\} \subset U^{\circ}(x_0)$ 且 $\lim_{n \rightarrow \infty} x_n = x_0$, 极限 $\lim_{n \rightarrow \infty} f(x_n)$ 都存在, 则所有这些极限都相等.
 - 设 f 为 $U^{\circ}(x_0)$ 上的递增函数, 证明: $f(x_0-0)$ 和 $f(x_0+0)$ 都存在, 且 $f(x_0-0) = \sup_{x \in U^{\circ}(x_0)} f(x), f(x_0+0) = \inf_{x \in U^{\circ}(x_0)} f(x)$.
 - 设 $D(x)$ 为狄利克雷函数, $x_0 \in \mathbb{R}$ 证明 $\lim_{x \rightarrow x_0} D(x)$ 不存在.
 - 证明: 若 f 为周期函数, 且 $\lim_{x \rightarrow a} f(x) = 0$, 则 $f(x) = 0$.
 - 证明定理 3.9.
- 定理 3.9 设函数 f 在点 x_0 的某空心右邻域 $U^{\circ}(x_0)$ 有定义, $\lim_{x \rightarrow x_0} f(x) = A$ 的充要条件是: 对任何以 x_0 为极限的递减数列 $\{x_n\} \subset U^{\circ}(x_0)$, 有 $\lim_{n \rightarrow \infty} f(x_n) = A$.
这个定理的证明可仿照定理 3.8 进行, 但在运用反证法证明充分性时, 对 δ 的取法要作适当的修改, 以保证所找到的数列 $\{x_n\}$ 能递减地趋于 x_0 . 证明的细节留给读者作为练习.

1. $\lim_{x \rightarrow +\infty} f(x) = a \Leftrightarrow \forall$ 递减数列 $\{x_n\}$ 满足 $\lim_{n \rightarrow +\infty} x_n = +\infty, \lim_{n \rightarrow +\infty} f(x_n) = a$

设 $x_n' = 2n\pi, x_n'' = (2n-1)\pi$, 则 $\lim_{n \rightarrow +\infty} \cos x_n' = 1, \lim_{n \rightarrow +\infty} \cos x_n'' = -1 \Rightarrow \lim_{x \rightarrow +\infty} \cos x$ 不存在

2. $\Rightarrow f(x)$ 在 $[a, +\infty)$ 有上界, 由确界原理 $\sup_{x \in [a, +\infty)} f(x)$ 存在, 记为 A

易证 $\lim_{x \rightarrow +\infty} f(x) = A$

$\Leftarrow \lim_{x \rightarrow +\infty} f(x) = a \Rightarrow \forall$ 递减数列 $\{x_n\}$ 满足 $\lim_{n \rightarrow +\infty} x_n = +\infty, \lim_{n \rightarrow +\infty} f(x_n) = a \Rightarrow f(x_n)$ 有上确界, 记 $\sup f(x_n) = M$

由 $\{x_n\}$ 的任意性, 可知 $f \leq \max\{M_1, M_2, \dots\} \Rightarrow f$ 在 $[a, +\infty)$ 上有上界

3.

(1) $\forall \varepsilon > 0, \exists M > 0$ s.t. $\forall x_1, x_2 < -M, |f(x_1) - f(x_2)| < \varepsilon$

(2) $\lim_{x \rightarrow -\infty} f(x)$ 不存在 $\Leftrightarrow \exists \varepsilon > 0, \forall M > 0, \exists x_1, x_2 < -M$ s.t. $|f(x_1) - f(x_2)| \geq \varepsilon$

令 $\varepsilon = 1, \forall M > 0, \exists x_1 = -\frac{4(M)+5}{2}\pi, x_2 = -\frac{4(M)+7}{2}\pi$ s.t. $x_1, x_2 < -M \wedge |f(x_1) - f(x_2)| = 2 > \varepsilon$

$\Rightarrow \lim_{x \rightarrow -\infty} \sin x$ 不存在

4. 由假设有 $\forall \varepsilon > 0, \exists \delta > 0$ s.t. $\forall x', x'' \in U^{\circ}(x_0, \delta), |f(x') - f(x'')| < \varepsilon$

又 $\lim_{n \rightarrow +\infty} x_n = x_0$, 故对上述 $\delta, \exists N$ s.t. $\forall m, n > N, |f(x_m) - f(x_n)| < \varepsilon \Rightarrow \lim_{n \rightarrow +\infty} f(x_n)$ 存在, 记为 A

同理, 对另一数列 $\{y_n\}$ 满足 $\lim_{n \rightarrow +\infty} y_n = x_0, \lim_{n \rightarrow +\infty} f(y_n)$ 存在, 记为 B

考察数列 $\{z_n\} = \{x_1, y_1, x_2, y_2, \dots\}$. 由上可知 $\lim_{n \rightarrow +\infty} f(z_n)$ 存在, 记为 C

又 $\{x_n\}, \{y_n\}$ 均为 $\{z_n\}$ 的子列, 故 $A = C, B = C \Rightarrow A = B$. 即证

5. $\forall x_0 \in U^{\circ}(x_0), \forall x \in U^{\circ}(x_0), f(x) < f(x_0) \Rightarrow f(x)$ 在 $U^{\circ}(x_0)$ 上有上确界, 记为 A

$\forall \varepsilon > 0, \exists x_1 \in U^{\circ}(x_0)$ s.t. $f(x_1) \in U(A, \varepsilon) \Rightarrow \exists \delta = x_0 - x_1, \forall x \in U^{\circ}(x_0, \delta), f(x) \in U(A, \varepsilon)$

$\Rightarrow \lim_{x \rightarrow x_0} f(x)$ 存在, $f(x_0-0) = \sup_{x \in U^{\circ}(x_0)} f(x)$

6. 不妨设 $x_0 \in [0, 1)$, 否则将构造的数列平移即可

a) $x_0 \in \mathbb{Q}$

考察 $\{a_n\} = \frac{(n-1)x_0}{n}, \{b_n\} = x_0 - \frac{x_0}{n}$, 则 $\lim_{n \rightarrow +\infty} a_n = \lim_{n \rightarrow +\infty} b_n = x_0$

又 $\lim_{n \rightarrow +\infty} D(a_n) = 1, \lim_{n \rightarrow +\infty} D(b_n) = 0 \Rightarrow \lim_{x \rightarrow x_0} D(x)$ 不存在

b) $x_0 \notin \mathbb{Q}$

考察 $\{a_n\} = \frac{(n-1)x_0}{n}$ (x_0 的 n 位不足近似), $\{b_n\} = \frac{(n-1)x_0}{n}$, 则 $\lim_{n \rightarrow +\infty} a_n = \lim_{n \rightarrow +\infty} b_n = x_0$

又 $\lim_{n \rightarrow +\infty} D(a_n) = 1, \lim_{n \rightarrow +\infty} D(b_n) = 0 \Rightarrow \lim_{x \rightarrow x_0} D(x)$ 不存在

综上, $\lim_{x \rightarrow x_0} D(x)$ 不存在

7. 假设 $f(x) \neq 0$

设 $f(a) \neq 0$, 则考察 $\{a_n\} = a + (n-1)T, \lim_{n \rightarrow +\infty} a_n = +\infty$

又 $\lim_{n \rightarrow +\infty} f(a_n) = f(a) \neq 0$, 与 $\lim_{x \rightarrow +\infty} f(x) = 0$ 矛盾!

故 $f(x) \equiv 0$

8. $\Leftarrow \lim_{x \rightarrow x_0} f(x) = A \Rightarrow \forall \varepsilon > 0, \exists \delta > 0$ s.t. $\forall x \in U^{\circ}(x_0, \delta), f(x) \in U(A, \varepsilon)$

又 $\lim_{n \rightarrow +\infty} x_n = x_0 \Rightarrow$ 对上述 $\delta, \exists N$ s.t. $\forall n > N, x_n \in U^{\circ}(x_0, \delta) \Rightarrow f(x_n) \in U(A, \varepsilon) \Rightarrow \lim_{n \rightarrow +\infty} f(x_n) = A$

\Rightarrow 假设 $\lim_{x \rightarrow x_0} f(x) \neq A$

则 $\exists \varepsilon_0$ s.t. $\forall \delta > 0, \exists x \in U_r^{\circ}(x_0, \delta), f(x) \notin U(A, \varepsilon_0)$

此时, 取 $\delta_k = \delta_0, \exists x_1 \in U^{\circ}(x_0, \delta_1)$

当 $k \geq 2$ 时, 取 $\delta_k = \min\{\frac{\delta_0}{k}, x_{k-1} - x_0\}$, 总 $\exists x_k \in U^{\circ}(x_0, \delta_k) \wedge x_k < x_{k-1}$

则 $\lim_{n \rightarrow +\infty} x_n = x_0$, 但 $\lim_{n \rightarrow +\infty} f(x_n) \neq A$, 矛盾

故 $\lim_{x \rightarrow x_0} f(x) = A$

1. 求下列极限:

- (1) $\lim_{x \rightarrow 0} \frac{\sin 2x}{x}$
- (2) $\lim_{x \rightarrow 0} \frac{\sin x^2}{(\sin x)^2}$
- (3) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{\cos x}{x - \frac{\pi}{2}}$
- (4) $\lim_{x \rightarrow 0} \frac{\tan x}{x}$
- (5) $\lim_{x \rightarrow 0} \frac{\tan x - \sin x}{x^3}$
- (6) $\lim_{x \rightarrow 0} \frac{\arctan x}{x}$
- (7) $\lim_{x \rightarrow 0} x \sin \frac{1}{x}$
- (8) $\lim_{x \rightarrow a} \frac{\sin^2 x - \sin^2 a}{x - a}$
- (9) $\lim_{x \rightarrow 0} \frac{\sin 4x}{\sqrt{x+1} - 1}$
- (10) $\lim_{x \rightarrow 0} \frac{\sqrt{1-\cos x}}{1-\cos x}$

2. 求下列极限:

- (1) $\lim_{x \rightarrow \infty} (1 - \frac{2}{x})^x$
- (2) $\lim_{x \rightarrow \infty} (1 + \alpha x)^{\frac{1}{x}}$ (α 为给定实数)
- (3) $\lim_{x \rightarrow \infty} (1 + \tan x)^{\frac{1}{x}}$
- (4) $\lim_{x \rightarrow 0} \left(\frac{1+x}{1-x} \right)^{\frac{1}{x}}$
- (5) $\lim_{x \rightarrow \infty} \left(\frac{3x+2}{3x-1} \right)^{2x-1}$
- (6) $\lim_{x \rightarrow \infty} \left(1 + \frac{\alpha}{x} \right)^{\beta x}$ (α, β 为给定实数)

3. 证明: $\lim_{x \rightarrow 0} \left[\lim_{n \rightarrow \infty} \left(\cos x \cos \frac{x}{2} \cos \frac{x}{4} \dots \cos \frac{x}{2^n} \right) \right] = 1$.

4. 利用归结原则计算下列极限:

- (1) $\lim_{x \rightarrow \infty} \frac{\sin x}{x}$
- (2) $\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x} + \frac{1}{x^2} \right)^x$

1.

- (1) $\lim_{x \rightarrow 0} \frac{\sin 2x}{x} = \lim_{x \rightarrow 0} 2 \cdot \frac{\sin 2x}{2x} = 2 \times 1 = 2$
- (2) $\lim_{x \rightarrow 0} \frac{\sin x^3}{(\sin x)^2} = \lim_{x \rightarrow 0} \frac{\sin x^3}{x^3} \cdot \left(\frac{x}{\sin x} \right)^2 \cdot x = 1 \times 1^2 \times 0 = 0$
- (3) $\sqrt{x} t = x - \frac{\pi}{2}$, 则 $\lim_{x \rightarrow \frac{\pi}{2}} \frac{\cos x}{x - \frac{\pi}{2}} = \lim_{t \rightarrow 0} \frac{-\sin t}{t} = -1$
- (4) $\lim_{x \rightarrow 0} \frac{\tan x}{x} = \lim_{x \rightarrow 0} \frac{\sin x}{x} \cdot \frac{1}{\cos x} = 1$
- (5) $\lim_{x \rightarrow 0} \frac{\tan x - \sin x}{x^3} = \lim_{x \rightarrow 0} \frac{\tan^3 \frac{x}{2}}{2 \cdot (\frac{x}{2})^3} \cdot \frac{1}{(\tan^2 \frac{x}{2} + 1)(1 - \tan^2 \frac{x}{2})} = \frac{1}{2} \times 1 = \frac{1}{2}$
- (6) $\sqrt{x} t = \arctan x$, 则 $\lim_{x \rightarrow 0} \frac{\arctan x}{x} = \lim_{t \rightarrow 0} \frac{t}{\tan t} = 1$
- (7) $\sqrt{x} t = \frac{1}{x}$, 则 $\lim_{x \rightarrow \infty} x \sin \frac{1}{x} = \lim_{t \rightarrow 0} \frac{\sin t}{t} = 1$
- (8) $\lim_{x \rightarrow a} \frac{\sin^2 x - \sin^2 a}{x - a} = \lim_{x \rightarrow a} \frac{2 \cos \frac{x+a}{2} \sin \frac{x-a}{2}}{x-a} \cdot (\sin x + \sin a) = \lim_{x \rightarrow a} \frac{\sin \frac{x-a}{2}}{\frac{x-a}{2}} \cdot \cos \frac{x+a}{2} \cdot (\sin x + \sin a) = \cos a \cdot (2 \sin a) = \sin 2a$
- (9) $\lim_{x \rightarrow 0} \frac{\sin 4x}{\sqrt{x+1} - 1} = 4 \cdot \frac{\sin 4x}{4x} \cdot (\sqrt{x+1} + 1) = 8$
- (10) $\lim_{x \rightarrow 0} \frac{\sqrt{1-\cos x}}{1-\cos x} = \lim_{x \rightarrow 0} \frac{\sqrt{2} \sin \frac{x}{2}}{2 \sin^2 \frac{x}{2}} = \lim_{x \rightarrow 0} \sqrt{2} \cdot \frac{\sin \frac{x}{2}}{\frac{x}{2}} \cdot \left(-\frac{x}{2 \sin^2 \frac{x}{2}} \right) = \sqrt{2}$

2.

- (1) $\sqrt{x} t = -\frac{2}{x}$, 则 $\lim_{x \rightarrow \infty} (1 - \frac{2}{x})^{-x} = \lim_{t \rightarrow 0} (1+t)^{\frac{2}{t}} = e^2$
- (2) $\sqrt{x} t = 2x$, 则 $\lim_{x \rightarrow \infty} (1+2x)^{\frac{1}{x}} = \lim_{t \rightarrow 0} (1+t)^{\frac{2}{t}} = e^2$
- (3) $\sqrt{x} t = \tan x$, 则 $\lim_{x \rightarrow \infty} (1 + \tan x)^{\cot x} = \lim_{t \rightarrow 0} (1+t)^{\frac{1}{t}} = e$
- (4) $\lim_{x \rightarrow 0} \left(\frac{1+x}{1-x} \right)^{\frac{1}{x}} = \frac{\lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}}}{\lim_{x \rightarrow 0} (1-x)^{\frac{1}{x}}} = \frac{e}{e^{-1}} = e^2$
- (5) $\lim_{x \rightarrow \infty} \left(\frac{3x+2}{3x-1} \right)^{2x-1} = \lim_{x \rightarrow \infty} \left[\left(1 + \frac{3}{3x-1} \right)^{\frac{3x-1}{3}} \right]^2 \cdot \left(\frac{3x+2}{3x-1} \right)^{-\frac{1}{3}} = e^2$
- (6) $\lim_{x \rightarrow \infty} \left(1 + \frac{a}{x} \right)^{2x} = \left[\left(1 + \frac{a}{x} \right)^{\frac{x}{a}} \right]^{\frac{2a}{x}} = e^{2a}$

3.

$$\lim_{x \rightarrow 0} \left(\lim_{n \rightarrow \infty} \prod_{k=0}^n \cos \frac{x}{2^k} \right) = \lim_{x \rightarrow 0} \left(\lim_{n \rightarrow \infty} \frac{\sin 2x}{2^{n+1} \cdot \sin \frac{x}{2^n}} \right) = \lim_{x \rightarrow 0} \left[\lim_{n \rightarrow \infty} \left(\frac{\sin 2x}{2x} \cdot \frac{x}{\sin \frac{x}{2^n}} \right) \right] = 1$$

4.

- (1) $\lim_{x \rightarrow \infty} \sqrt{x} \sin \frac{\pi}{x} = \lim_{x \rightarrow \infty} \frac{\sin \frac{\pi}{x}}{\frac{\pi}{x}} \cdot \frac{\pi}{\sqrt{x}} = 1 \times 0 = 0$
 $\Rightarrow \lim_{n \rightarrow \infty} \sqrt{n} \sin \frac{\pi}{n} = 0$
- (2) $\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x} + \frac{1}{x^2} \right)^x = \lim_{x \rightarrow \infty} \left[\left(1 + \frac{x+1}{x^2} \right)^{\frac{x^2}{x+1}} \right]^{\frac{x+1}{x}} = e$
 $\Rightarrow \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} + \frac{1}{n^2} \right)^n = e$

1. 证明下列各式:

- (1) $2x-x^2=O(x)$ ($x \rightarrow 0$); (2) $\arcsin \sqrt{x}=O(\sqrt{x^2})$ ($x \rightarrow 0^+$);
- (3) $\sqrt{1+x}-1=O(x)$ ($x \rightarrow 0$);
- (4) $(1+x)^n-1=O(x)$ ($x \rightarrow 0$) (n 为正整数);
- (5) $2x^3+x^2=O(x^2)$ ($x \rightarrow 0$);
- (6) $o(g(x)) \pm o(g(x)) = o(g(x))$ ($x \rightarrow x_0$)⁽¹⁾;
- (7) $o(g_1(x)) \cdot o(g_2(x)) = o(g_1(x)g_2(x))$ ($x \rightarrow x_0$).

2. 应用定理 3.12 求下列极限:

- (1) $\lim_{x \rightarrow 0} \frac{\arctan x}{x}$; (2) $\lim_{x \rightarrow 0} \frac{\sqrt{1+x^2}-1}{1-\cos x}$

3. 证明定理 3.13.

4. 求下列函数所表示曲线的渐近线:

- (1) $y = \frac{1}{x}$; (2) $y = \arctan x$; (3) $y = \frac{3x^3+4}{x^2-2x}$

5. 试确定 α 的值, 使下列函数与 x^n 当 $x \rightarrow 0$ 时为同阶无穷小量:

- (1) $\sin 2x - 2\sin x$; (2) $\frac{1}{1+x} - (1-x)$;
- (3) $\sqrt{1+\tan x} - \sqrt{1-\sin x}$; (4) $\sqrt{3x^2-4x^3}$.

6. 试确定 α 的值, 使下列函数与 x^n 当 $x \rightarrow \infty$ 时为同阶无穷大量:

- (1) $\sqrt{x^2+x^3}$; (2) $x+x^2(2+\sin x)$;
- (3) $(1+x)(1+x^2)\cdots(1+x^n)$.

7. 证明: 若 S 为无上界数集, 则存在一递增数列 $\{x_n\} \subset S$, 使得 $x_n \rightarrow +\infty$ ($n \rightarrow \infty$).

8. 设 $\lim_{x \rightarrow x_0} f(x) = \infty$, $\lim_{x \rightarrow x_0} g(x) = b \neq 0$, 证明: $\lim_{x \rightarrow x_0} f(x)g(x) = \infty$.

9. 设 $f(x) - g(x)$ ($x \rightarrow x_0$), 证明: $f(x) - g(x) = o(f(x))$ 或 $f(x) - g(x) = o(g(x))$.

10. 写出并证明 $\lim_{x \rightarrow \infty} f(x) = +\infty$ 的归结原则.

1.
$$\lim_{x \rightarrow 0} \left| \frac{2x-x^2}{x} \right| = |2-x| = 2 \Rightarrow \left| \frac{2x-x^2}{x} \right| \text{ 在 } U^0(0) \text{ 上有界} \Rightarrow 2x-x^2 = O(x) \quad (x \rightarrow 0)$$

(2)
$$\lim_{x \rightarrow 0^+} \left| \frac{x \sin \sqrt{x}}{x^{\frac{3}{2}}} \right| = \left| \frac{\sin \sqrt{x}}{\sqrt{x}} \right| = 1 \Rightarrow \left| \frac{x \sin \sqrt{x}}{x^{\frac{3}{2}}} \right| \text{ 在 } U_x^0(0) \text{ 上有界} \Rightarrow x \sin \sqrt{x} = O(x^{\frac{3}{2}}) \quad (x \rightarrow 0^+)$$

(3)
$$\lim_{x \rightarrow 0} \sqrt{1+x} - 1 = \lim_{x \rightarrow 0} \frac{x}{\sqrt{1+x} + 1} = 0 \Rightarrow \sqrt{1+x} - 1 = o(1) \quad (x \rightarrow 0)$$

(4)
$$\lim_{x \rightarrow 0} \frac{(1+x)^n - 1 - nx}{x} = \lim_{x \rightarrow 0} \sum_{k=2}^n C_n^k x^{k-1} = 0 \Rightarrow (1+x)^n = 1 + nx + o(x) \quad (x \rightarrow 0)$$

(5)
$$\lim_{x \rightarrow \infty} \frac{2x^3 + x^2}{x^3} = \lim_{x \rightarrow \infty} \left(2 + \frac{1}{x} \right) = 2 \Rightarrow 2x^3 + x^2 = O(x^3) \quad (x \rightarrow \infty)$$

(6)
$$\lim_{x \rightarrow x_0} \frac{o(g(x)) \pm o(g(x))}{g(x)} = \lim_{x \rightarrow x_0} \frac{o(g(x))}{g(x)} \pm \lim_{x \rightarrow x_0} \frac{o(g(x))}{g(x)} = 0 \Rightarrow o(g(x)) \pm o(g(x)) = o(g(x)) \quad (x \rightarrow x_0)$$

(7)
$$\lim_{x \rightarrow x_0} \frac{o(g_1(x)) o(g_2(x))}{g_1(x) g_2(x)} = \left(\lim_{x \rightarrow x_0} \frac{o(g_1(x))}{g_1(x)} \right) \left(\lim_{x \rightarrow x_0} \frac{o(g_2(x))}{g_2(x)} \right) = 0 \Rightarrow o(g_1(x)) \cdot o(g_2(x)) = o(g_1(x)g_2(x)) \quad (x \rightarrow x_0)$$

2. (1)
$$\lim_{x \rightarrow 0} \frac{x \arctan \frac{1}{x}}{x - \cos x} = \lim_{x \rightarrow 0} \frac{x \cdot \frac{1}{x}}{x - \cos x} = \lim_{x \rightarrow 0} \frac{1}{x - \cos x} = 0$$

(2)
$$\lim_{x \rightarrow 0} \frac{\sqrt{1+x^2}-1}{\frac{1}{2}x^2} = \lim_{x \rightarrow 0} \frac{2}{\sqrt{1+x^2}+1} = 1 \Rightarrow \sqrt{1+x^2} - 1 \sim \frac{1}{2}x^2 \quad (x \rightarrow 0)$$

$$\lim_{x \rightarrow 0} \frac{\sqrt{1+x^2}-1}{1-\cos x} = \frac{\frac{1}{2}x^2}{\frac{1}{2}x^2} = 1$$

3. 略

4. (1)
$$\lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} \frac{1}{x^k} = 0 \Rightarrow k=0$$

$$\lim_{x \rightarrow \infty} (y-kx) = \lim_{x \rightarrow \infty} \frac{1}{x} = 0 \Rightarrow b=0$$

故 $l_1: y=0$

又 $\lim_{x \rightarrow 0^-} y = -\infty, \lim_{x \rightarrow 0^+} y = +\infty \Rightarrow l_2: x=0$

综上, $l_1: y=0, l_2: x=0$

(2)
$$\lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} \frac{\arctan x}{x} = 0 \Rightarrow k=0$$

$$\lim_{x \rightarrow -\infty} (y-kx) = -1 \Rightarrow b_1 = -1$$

$$\lim_{x \rightarrow +\infty} (y-kx) = 1 \Rightarrow b_2 = 1$$

故 $l_1: y=-1, l_2: y=1$

(3)
$$\lim_{x \rightarrow \infty} \frac{y}{x} = \lim_{x \rightarrow \infty} \frac{3x^3+4}{x^3-2x^2} = 3 \Rightarrow k=3$$

$$\lim_{x \rightarrow \infty} (y-kx) = \lim_{x \rightarrow \infty} \frac{6x^3+4}{x^3-2x^2} = 6 \Rightarrow b=6$$

故 $l_1: y=3x+6$

又 $\lim_{x \rightarrow 0^-} y = +\infty, \lim_{x \rightarrow 0^+} y = -\infty \Rightarrow l_2: x=0$

同理 $l_3: x=2$

综上, $l_1: y=3x+6, l_2: x=0, l_3: x=2$

5. (1)
$$\sin 2x - 2\sin x = 2(\cos x - 1)\sin x$$

又当 $x \rightarrow 0$ 时, $\cos x - 1 \sim -\frac{1}{2}x^2, \sin x \sim x \Rightarrow \alpha=3$

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

$$\text{当 } x \rightarrow 0, \frac{x^2}{1+x} \sim x^2 \Rightarrow \alpha = 2$$

$$(3) \sqrt{1+\tan x} - \sqrt{1-\sin x} = \frac{\tan x + \sin x}{\sqrt{1+\tan x} + \sqrt{1-\sin x}}$$

$$\text{又 } \lim_{x \rightarrow 0} \frac{\frac{\tan x + \sin x}{\sqrt{1+\tan x} + \sqrt{1-\sin x}}}{x} = \frac{1}{\sqrt{1+\tan x} + \sqrt{1-\sin x}} \cdot \left(\frac{\tan x}{x} + \frac{\sin x}{x} \right) = 1 \Rightarrow \text{当 } x \rightarrow 0 \text{ 时, } \frac{\tan x + \sin x}{\sqrt{1+\tan x} + \sqrt{1-\sin x}} \sim x$$

$$\Rightarrow \alpha = 1$$

$$(4) \text{当 } x \rightarrow 0 \text{ 时, } \sqrt[3]{3x^2 - 4x^3} = x^{\frac{2}{3}} (3-4x)^{\frac{1}{3}} \sim 3^{\frac{1}{3}} x^{\frac{2}{3}}$$

$$\Rightarrow \lim_{x \rightarrow 0} \frac{\sqrt[3]{3x^2 - 4x^3}}{x^{\frac{2}{3}}} = \lim_{x \rightarrow 0} 3^{\frac{1}{3}} x^{\frac{2}{3} - \frac{2}{3}} \Rightarrow \alpha = \frac{2}{3}$$

6.

$$(1) \text{当 } x \rightarrow \infty \text{ 时, } \sqrt{x^2 + x^3} = x^{\frac{3}{2}} (x^{-3} + 1)^{\frac{1}{2}} \sim x^{\frac{3}{2}}$$

$$\Rightarrow \lim_{x \rightarrow \infty} \frac{\sqrt{x^2 + x^3}}{x^{\frac{3}{2}}} = \lim_{x \rightarrow \infty} x^{\frac{3}{2} - \frac{3}{2}} \Rightarrow \alpha = \frac{3}{2}$$

$$(2) \text{当 } x \rightarrow \infty \text{ 时, } x + x^2(2 + \sin x) = x^2(x^{-1} + 2 + \sin x) \Rightarrow \alpha = 2$$

$$(3) \alpha = \frac{n^2 + n}{2}$$

7. 无上界 \Rightarrow 必存在无上界数列 $\{a_n\}$

$$\forall M, \exists k, \text{ s.t. } a_k > M$$

又 $\forall k, \exists k_2 > k, \text{ s.t. } a_{k_2} > a_k$, 否则大于 a_k 的 a_n 只有有限项, 与 $\{a_n\}$ 无上界矛盾!

则令 $x_n = a_{k_n}$ 即可

8. 不妨设 $b > 0$

$$\lim_{x \rightarrow x_0} g(x) = b \Rightarrow \exists \delta_1, \text{ s.t. } \forall x \in U^\circ(x_0, \delta_1), g(x) \in U(b, \frac{b}{2})$$

$$\lim_{x \rightarrow x_0} f(x) = \infty \Rightarrow \forall M' = \frac{2M}{b}, \exists \delta_2, \text{ s.t. } \forall x \in U^\circ(x_0, \delta_2), |f(x)| > M'$$

$$\Rightarrow \forall M, \exists \delta = \min\{\delta_1, \delta_2\} \text{ s.t. } \forall x \in U^\circ(x_0, \delta), |f(x)g(x)| > M' \cdot \frac{b}{2} = M$$

$$\Rightarrow \lim_{x \rightarrow x_0} f(x)g(x) = \infty$$

$$9. f(x) \sim g(x) (x \rightarrow x_0) \Rightarrow \lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = 1$$

$$\Rightarrow \lim_{x \rightarrow x_0} \frac{f(x) - g(x)}{g(x)} = \lim_{x \rightarrow x_0} \left(\frac{f(x)}{g(x)} - 1 \right) = 0 \Rightarrow f(x) - g(x) = o(g(x))$$

$$\text{同理 } f(x) - g(x) = o(g(x))$$

$$10. \lim_{x \rightarrow +\infty} f(x) = +\infty \Leftrightarrow \forall \{a_n\}, \lim_{n \rightarrow +\infty} a_n = +\infty, \lim_{n \rightarrow +\infty} f(a_n) = +\infty$$

第三章总练习题

- 求下列极限:
 - $\lim_{x \rightarrow 0} (x-1)^{-1}$; (2) $\lim_{x \rightarrow 1} ([x]+1)^{-1}$;
 - $\lim_{x \rightarrow 0} (\sqrt{(a+x)(b+x)} - \sqrt{(a-x)(b-x)})$;
 - $\lim_{x \rightarrow 0} \frac{x}{\sqrt{x^2+a^2}}$; (5) $\lim_{x \rightarrow 0} \frac{x}{\sqrt{x^2-a^2}}$
 - $\lim_{x \rightarrow 0} \frac{\sqrt{1+x} - \sqrt{1-x}}{\sqrt{1+x} + \sqrt{1-x}}$; (7) $\lim_{x \rightarrow 0} \left(\frac{m}{1-x^m} - \frac{n}{1-x^n} \right)$, m, n 为正整数.
- 分别求出满足下述条件的常数 a 与 b :
 - $\lim_{x \rightarrow 1} \left(\frac{x^2+1}{x+1} - ax - b \right) = 0$; (2) $\lim_{x \rightarrow 1} (\sqrt{x^2-1} - ax - b) = 0$;
 - $\lim_{x \rightarrow 0} (\sqrt{x^2+1} - ax - b) = 0$.
- 试分别举出符合下列要求的函数 f :
 - $\lim_{x \rightarrow 0} f(x) \neq f(0)$; (2) $\lim_{x \rightarrow 0} f(x)$ 不存在.
- 试给出函数 f 的例子, 使 $f(x) > 0$ 恒成立, 而在某一点 x_0 处有 $\lim_{x \rightarrow x_0} f(x) = 0$. 这同极限的局部保号性有矛盾吗?
- 设 $\lim_{x \rightarrow a} f(x) = A, \lim_{x \rightarrow a} g(x) = B$. 在何种条件下能由此推出 $\lim_{x \rightarrow a} (fg)(x) = AB$?
 - $\{x_n\}$ 使得 $x_n \rightarrow a, f(x_n) \rightarrow 0 (n \rightarrow \infty)$;
 - $\{x_n\}$ 使得 $x_n \rightarrow a, f(x_n) \rightarrow \infty (n \rightarrow \infty)$;
 - $\{x_n\}$ 使得 $x_n \rightarrow a, f(x_n) \rightarrow \infty (n \rightarrow \infty)$.
- 证明: 若数列 $\{a_n\}$ 满足下列条件之一, 则 $\{a_n\}$ 是无穷大数列:
 - $\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} = r > 1$;
 - $\lim_{n \rightarrow \infty} \frac{|a_n|}{n} = \infty (a_n \neq 0, n=1, 2, \dots)$.
- 利用上题(1)的结论求极限:
 - $\lim_{x \rightarrow 0} \left(1 + \frac{1}{x} \right)^x$; (2) $\lim_{x \rightarrow 0} \left(1 - \frac{1}{x} \right)^x$.
- 设 $\lim_{n \rightarrow \infty} a_n = +\infty$, 证明:
 - $\lim_{n \rightarrow \infty} \frac{1}{n} (a_1 + a_2 + \dots + a_n) = +\infty$;
 - 若 $a_n > 0 (n=1, 2, \dots)$, 则 $\lim_{n \rightarrow \infty} \sqrt[n]{a_1 a_2 \dots a_n} = +\infty$.
- 利用上题结果求极限:
 - $\lim_{n \rightarrow \infty} \sqrt[n]{n!}$; (2) $\lim_{n \rightarrow \infty} \frac{\ln(n!)}{n}$.
- 设 f 为 $\mathbb{R}^n(x_n)$ 上的递增函数. 证明: 若存在数列 $\{x_n\} \subset \mathbb{R}^n(x_n)$ 且 $x_n \rightarrow x_0 (n \rightarrow \infty)$, 使得 $\lim_{n \rightarrow \infty} f(x_n) = A$, 则有 $f(x_0) = \sup_{x \in \mathbb{R}^n(x_n)} f(x) = A$.
- 设函数 f 在 $(0, +\infty)$ 上满足方程 $f(2x) = f(x)$, 且 $\lim_{x \rightarrow 0} f(x) = A$. 证明 $f(x) = A, x \in (0, +\infty)$.
- 设函数 f 在 $(0, +\infty)$ 上满足方程 $f(x^2) = f(x)$, 且 $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow +\infty} f(x) = A$. 证明: $f(x) = f(1), x \in (0, +\infty)$.
- 设函数 f 定义在 $(a, +\infty)$ 上, f 在每一个有限区间 (a, b) 上有界, 并满足 $\lim_{x \rightarrow +\infty} (f(x+1) - f(x)) = A$. 证明 $\lim_{x \rightarrow +\infty} \frac{f(x)}{x} = A$.

1.

$$(1) \forall \epsilon > 0, \exists \delta = \epsilon \text{ s.t. } \forall x \in U_0^0(3, \delta), |f(x) - 1| < \delta = \epsilon \Rightarrow \lim_{x \rightarrow 3} f(x) = 1$$

$$(2) \forall \epsilon > 0, \exists \delta = \frac{1}{2} \text{ s.t. } \forall x \in U_0^0(1, \delta), |f(x) - \frac{1}{2}| = 0 < \epsilon \Rightarrow \lim_{x \rightarrow 1} f(x) = \frac{1}{2}$$

$$(3) \lim_{x \rightarrow +\infty} (\sqrt{(a+x)(b+x)} - \sqrt{(a-x)(b-x)}) = \lim_{x \rightarrow +\infty} \frac{2(a+b)x}{\sqrt{(a+x)(b+x)} + \sqrt{(a-x)(b-x)}} = \lim_{x \rightarrow +\infty} \frac{2(a+b)}{\sqrt{\frac{a+x}{x} \cdot \frac{b+x}{x}} + \sqrt{\frac{a-x}{x} \cdot \frac{b-x}{x}}} = a+b$$

$$(4) \lim_{x \rightarrow +\infty} \frac{x}{\sqrt{x^2 - a^2}} = \lim_{x \rightarrow +\infty} \frac{1}{\sqrt{1 - \frac{a^2}{x^2}}} = 1$$

$$(5) \lim_{x \rightarrow +\infty} \frac{x}{\sqrt{x^2 - a^2}} = \lim_{x \rightarrow +\infty} \frac{-1}{\sqrt{1 - \frac{a^2}{x^2}}} = -1$$

$$(6) \lim_{x \rightarrow 0} \frac{\sqrt{1+x} - \sqrt{1-x}}{\sqrt{1+x} + \sqrt{1-x}} = \lim_{x \rightarrow 0} \frac{(1+x)^{\frac{1}{2}} + (1-x)^{\frac{1}{2}}(1-x)^{\frac{1}{2}} + (1-x)^{\frac{1}{2}}}{(1+x)^{\frac{1}{2}} + (1-x)^{\frac{1}{2}}} = \frac{3}{2}$$

$$(7) \frac{m}{1-x^m} - \frac{n}{1-x^n} = \frac{m(1+\dots+x^{n-1}) - n(1+\dots+x^{m-1})}{(1-x)(1+\dots+x^{m-1})(1+\dots+x^{n-1})}$$

$$\text{又 } m(1+\dots+x^{n-1}) - n(1+\dots+x^{m-1}) = m(1+\dots+x^{n-1}) - mn + mn - n(1+\dots+x^{m-1})$$

$$= m[(1-1) + (x-1) + \dots + (x^{n-1}-1)] - n[(1-1) + (x-1) + \dots + (x^{m-1}-1)]$$

$$= (x-1)m[1 + (1+x) + \dots + (1+\dots+x^{n-2})] - (x-1)n[1 + (1+x) + \dots + (1+\dots+x^{m-2})]$$

$$\text{故原式} = \lim_{x \rightarrow 1} \frac{m[1 + (1+x) + \dots + (1+\dots+x^{n-2})] - n[1 + (1+x) + \dots + (1+\dots+x^{m-2})]}{(1+\dots+x^{m-1})(1+\dots+x^{n-1})}$$

$$= -\frac{m \cdot \frac{n(n-1)}{2} - n \cdot \frac{m(m-1)}{2}}{mn}$$

$$= \frac{m-n}{2}$$

2.

$$(1) \lim_{x \rightarrow +\infty} \left(\frac{x^2+1}{x+1} - ax - b \right) = \lim_{x \rightarrow +\infty} \frac{(1-a^2)x^2 - (a+b)x + 1-b}{x+1} = 0$$

$$\Rightarrow \begin{cases} 1-a=0 \\ -(a+b)=0 \end{cases}$$

$$\Rightarrow a=1, b=-1$$

$$(2) \lim_{x \rightarrow -\infty} (\sqrt{x^2-x+1} - ax - b) = \lim_{x \rightarrow -\infty} \frac{(1-a^2)x^2 - (1+2ab)x + 1-b^2}{\sqrt{x^2-x+1} + ax + b} = 0$$

$$\Rightarrow \begin{cases} 1-a^2=0 \\ -(1+2ab)=0 \end{cases}$$

$$\text{又 } x \rightarrow -\infty \Rightarrow a < 0$$

$$\Rightarrow a=-1, b=\frac{1}{2}$$

$$(3) \lim_{x \rightarrow -\infty} (\sqrt{x^2-x+1} - ax - b) = \lim_{x \rightarrow -\infty} \frac{(1-a^2)x^2 - (1+2ab)x + 1-b^2}{\sqrt{x^2-x+1} + ax + b} = 0$$

$$\Rightarrow 1-a^2=0$$

$$-(1+2ab)=0$$

$$\text{又 } x \rightarrow +\infty \Rightarrow a > 0$$

$$\Rightarrow a=1, b=-\frac{1}{2}$$

3.

$$(1) f(x) = \begin{cases} 1, & x=2 \\ 0, & \text{else} \end{cases}$$

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

$$4. f(x) = \begin{cases} -x, & x < 0 \\ 1, & x = 0 \\ x, & x > 0 \end{cases}$$

与保号性不矛盾

$$5. a) \forall u \in U^\circ(A, \delta), g(u) \in U(B, \epsilon) \Rightarrow f(x) \in U^\circ(A, \delta) \Rightarrow f(x) \neq A$$

b) $g(x)$ 连续

6.

$$(1) x_n = \frac{2n-1}{2} \pi$$

$$(2) y_n = 2n\pi$$

$$(3) z_n = (2n-1)\pi$$

7.

$$(1) \text{由保号性可知, } \exists N_1 \text{ s.t. } \forall n > N_1, \sqrt[n]{|a_n|} > \frac{r}{2} \Rightarrow |a_n| > (\frac{r}{2})^n$$

$$\text{又 } \lim_{n \rightarrow +\infty} (\frac{r}{2})^n = +\infty, \text{即 } \forall M > 0, \exists N_2 \text{ s.t. } \forall n > N_2, (\frac{r}{2})^n > M$$

$$\Rightarrow \forall M > 0, \exists N = \max\{N_1, N_2\} \text{ s.t. } \forall n > N, |a_n| > (\frac{r}{2})^n > M \Rightarrow \lim_{n \rightarrow +\infty} a_n = \infty$$

$$(2) \text{由保号性可知, } \exists N_1 \text{ s.t. } \forall n > N_1, \left| \frac{a_{n+1}}{a_n} \right| > \frac{r}{2} \Rightarrow |a_{2n}| > \prod_{k=1}^n |a_k| \cdot (\frac{r}{2})^n$$

$$\text{又 } \lim_{n \rightarrow +\infty} (\frac{r}{2})^n = +\infty, \text{即 } \forall M' = \prod_{k=1}^M |a_k| > 0, \exists N_2 \text{ s.t. } \forall n > N_2, (\frac{r}{2})^n > M'$$

$$\Rightarrow \forall M > 0, \exists N = \max\{2N_1, N_2\} \text{ s.t. } \forall n > N, |a_n| > M \Rightarrow \lim_{n \rightarrow +\infty} a_n = \infty$$

8.

$$(1) \lim_{n \rightarrow +\infty} \sqrt[n]{|a_n|} = \lim_{n \rightarrow +\infty} (1 + \frac{1}{n})^n = e > 1 \Rightarrow \lim_{n \rightarrow +\infty} a_n = \infty$$

$$\text{又 } a_n > 0 \Rightarrow \lim_{n \rightarrow +\infty} a_n = +\infty$$

$$(2) \lim_{n \rightarrow +\infty} \sqrt[n]{|a_n|} = \lim_{n \rightarrow +\infty} (1 - \frac{1}{n})^n = \frac{1}{e} < 1 \Rightarrow \lim_{n \rightarrow +\infty} a_n = 0$$

9.

$$(1) \frac{a_1 + \dots + a_n}{n} = \frac{a_1 + \dots + a_{N-1}}{n} + \frac{a_N + \dots + a_n}{n}$$

$$\lim_{n \rightarrow +\infty} \frac{a_1 + \dots + a_N}{n} = 0 \Rightarrow \exists N_1 \text{ s.t. } \frac{a_1 + \dots + a_N}{n} > -1$$

$$\text{又 } \exists N_2 \text{ s.t. } \forall n > N_2, a_n > 2(M+1)$$

$$\text{则 } \forall M > 0, \exists N_3 = \max\{N_1, N_2\} \text{ s.t. } \forall n > N_3, \frac{a_1 + \dots + a_n}{n} > -1 + \frac{n-N}{n} \cdot 2(M+1)$$

$$\text{又 } \lim_{n \rightarrow +\infty} \frac{n-N}{n} = 1 \Rightarrow \exists N_4 \text{ s.t. } \forall n > N_4, \frac{n-N}{n} > \frac{1}{2}$$

$$\Rightarrow \forall M > 0, \exists N = \max\{N_3, N_4\} \text{ s.t. } \forall n > N, \frac{a_1 + \dots + a_n}{n} > -1 + \frac{n-N}{n} \cdot 2(M+1) > -1 + \frac{1}{2} \cdot 2(M+1) = M \Rightarrow \lim_{n \rightarrow +\infty} \frac{a_1 + \dots + a_n}{n} = +\infty$$

$$(2) (a_1 \dots a_n)^{\frac{1}{n}} = e^{\frac{1}{n} \ln(a_1 \dots a_n)} = e^{\frac{\ln a_1 + \dots + \ln a_n}{n}}$$

$$\lim_{n \rightarrow +\infty} \ln a_n = +\infty, \text{故由(1)可知 } \lim_{n \rightarrow +\infty} \frac{\ln a_1 + \dots + \ln a_n}{n} = +\infty$$

$$\Rightarrow \lim_{n \rightarrow +\infty} (a_1 \dots a_n)^{\frac{1}{n}} = \lim_{n \rightarrow +\infty} e^{\frac{\ln a_1 + \dots + \ln a_n}{n}} = +\infty$$

10.

$$(1) \lim_{n \rightarrow +\infty} n = +\infty \Rightarrow \lim_{n \rightarrow +\infty} (n!)^{\frac{1}{n}} = +\infty$$

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

11. 假设 $f(x_0-0) \neq A$, 则 $\lim_{n \rightarrow +\infty} f(x_n) = A$ 与归结原则矛盾!

$$\text{故 } f(x_0-0) = A$$

假设 $\exists x_1 \in U^\circ(x_0)$ s.t. $f(x_1) \geq A$

由 $f(x)$ 递增 $\Rightarrow \forall x \in U^\circ(x_0, x_0-x_1)$, $f(x) \geq A$

又 $\lim_{n \rightarrow +\infty} x_n = x_0 \Rightarrow \exists N$ s.t. $\forall n > N$, $x_n \in U^\circ(x_0, x_0-x_1) \Rightarrow \forall n > N$, $f(x_n) > f(x_{n+1}) > A$, 即 $f(x_n) \notin U(A, f(x_{n+1})-A)$, 与 $\lim_{n \rightarrow +\infty} f(x_n) = A$ 矛盾!

故 $\forall x \in U^\circ(x_0)$, $f(x) < A$

又 $\forall \varepsilon > 0$, $\exists N$ s.t. $\forall n > N$, $f(x_n) \in U(A, \varepsilon)$, 即 $\exists x \in U^\circ(x_0)$ s.t. $f(x) > A - \varepsilon$

综上, $\sup_{x \in U^\circ(x_0)} f(x) = A$

12. 假设 $\exists x_0 \in (0, +\infty)$ s.t. $f(x_0) \neq A$

则 $\forall n \in \mathbb{N}$, $f(2^n x_0) = f(x_0) \neq A \Rightarrow \lim_{n \rightarrow +\infty} f(2^n x_0) \neq A$

又 $\lim_{n \rightarrow +\infty} 2^n x_0 = +\infty$, 由归结原则, 其与 $\lim_{x \rightarrow +\infty} f(x) = A$ 矛盾!

故 $f(x) \equiv A$, $x \in (0, +\infty)$

13. 假设 $\exists x_0 \in (1, +\infty)$ s.t. $f(x_0) \neq f(1)$

则 $\forall n \in \mathbb{N}$, $f(x_0^{2^n}) = f(x_0) \neq A \Rightarrow \lim_{n \rightarrow +\infty} f(x_0^{2^n}) \neq A$

又 $\lim_{n \rightarrow +\infty} x_0^{2^n} = +\infty$, 由归结原则, 其与 $\lim_{x \rightarrow +\infty} f(x) = f(1)$ 矛盾!

故 $f(x) \equiv f(1)$, $x \in (1, +\infty)$

类似可证, $f(x) \equiv f(1)$, $x \in (0, 1)$

综上, $f(x) \equiv f(1)$, $x \in (0, +\infty)$

14. $\lim_{x \rightarrow +\infty} (f(x+1) - f(x)) = A \Rightarrow \forall \varepsilon > 0$, $\exists M > 0$ s.t. $\forall x > M$, $f(x+1) - f(x) \in U(A, \varepsilon)$

$$\text{又 } |f(x) - Ax| = |f(x) - f(x-1) - A + f(x-1) - f(x-2) - A + \dots + f(x-k+1) - f(x-k) - A + f(x-k) - Ax + kA|$$

$$\leq |f(x) - f(x-1) - A| + \dots + |f(x-k+1) - f(x-k) - A| + |f(x-k) - Ax + kA|$$

$$\leq k\varepsilon + |f(x-k) - Ax + kA|$$

$\forall x > M$, $\exists k$ s.t. $x-k \in [M, M+1]$

$$\Rightarrow \left| \frac{f(x)}{x} - A \right| = \left| \frac{f(x) - Ax}{x} \right|$$

$$\leq \frac{k\varepsilon}{x} + \left| \frac{f(x-k)}{x} \right| + \frac{(x-k)|A|}{x}$$

$$\leq \frac{k\varepsilon}{x} + \frac{(x-M)\varepsilon}{x} + \frac{(M+1)|A|}{x}$$

由有界性可知, $\forall \varepsilon > 0$, $\exists M > 0$ s.t. $\forall x > M$, $\frac{k\varepsilon}{x} + \frac{(x-M)\varepsilon}{x} + \frac{(M+1)|A|}{x} < \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon$

即证

习题 4.1

1. 按定义证明下列函数在其定义域内连续:

(1) $f(x) = \frac{1}{x}$; (2) $f(x) = [x]$.

2. 指出下列函数的间断点并说明其类型:

(1) $f(x) = x + \frac{1}{x}$; (2) $f(x) = \frac{\sin x}{[x]}$

(3) $f(x) = [\cos x]$; (4) $f(x) = \operatorname{sgn}|x|$.

(5) $f(x) = \operatorname{sgn}(\cos x)$; (6) $f(x) = \begin{cases} x, & x \text{ 为有理数;} \\ -x, & x \text{ 为无理数;} \end{cases}$

(7) $f(x) = \begin{cases} \frac{1}{x+7}, & -\infty < x < -7, \\ x, & -7 \leq x \leq 1, \\ (x-1)\sin \frac{1}{x-1}, & 1 < x < +\infty. \end{cases}$

3. 延拓下列函数,使其在 \mathbf{R} 上连续:

(1) $f(x) = \frac{x^2-8}{x-2}$; (2) $f(x) = \frac{1-\cos x}{x^2}$; (3) $f(x) = \arccos \frac{1}{x}$.

4. 证明:若 f 在点 x_0 连续,则 $|f|$ 与 f' 也在点 x_0 连续.又问:若 $|f|$ 或 f' 在 I 上连续,那么在 I 上是否必连续?

5. 设当 $x \neq 0$ 时 $f(x) = g(x)$, 而 $f(0) \neq g(0)$. 证明了 f 与 g 两者中至多有一个在 $x=0$ 连续.

6. 设 f 为区间 I 上的单调函数. 证明:若 $x_0 \in I$ 为 f 的间断点, 则 x_0 必是 f 的第一类间断点.

7. 设函数 f 只有可去间断点, 定义

$$g(x) = \lim_{y \rightarrow x} f(y).$$

证明 g 为连续函数.

8. 设 f 为 \mathbf{R} 上的单调函数, 定义

$$g(x) = f(x+0).$$

证明 g 在 \mathbf{R} 上每一点都右连续.

9. 举出定义在 $[0, 1]$ 上分别符合下述要求的函数:

(1) 只在 $\frac{1}{2}, \frac{1}{3}$ 和 $\frac{1}{4}$ 三点不连续的函数;

(2) 只在 $\frac{1}{2}, \frac{1}{3}$ 和 $\frac{1}{4}$ 三点连续的函数;

(3) 只在 $\frac{1}{n} (n=1, 2, 3, \dots)$ 上间断的函数;

(4) 只在 $x=0$ 右连续, 而在其他点都不连续的函数.

1.

$$(1) \forall x_0 \neq 0, \lim_{x \rightarrow x_0} f(x) = \frac{1}{x_0} = f(x_0)$$

$$(2) \forall x_0 > 0, \lim_{x \rightarrow x_0} f(x) = x_0 = f(x_0)$$

$$\forall x_0 < 0, \lim_{x \rightarrow x_0} f(x) = -x_0 = f(x_0)$$

$$\text{当 } x_0 = 0 \text{ 时, } \lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow 0} f(x) = 0 = f(x_0)$$

2.

$$(1) x_0 = 0, \lim_{x \rightarrow x_0} (x + \frac{1}{x}) = -\infty, \lim_{x \rightarrow x_0} (x + \frac{1}{x}) = +\infty \Rightarrow x = x_0 \text{ 是第二类间断点}$$

$$(2) x_0 = 0, \lim_{x \rightarrow x_0} \frac{\sin x}{|x|} = -1, \lim_{x \rightarrow x_0} \frac{\sin x}{|x|} = 1 \Rightarrow x = x_0 \text{ 是跳跃间断点}$$

$$(3) x_0 = k\pi, k \in \mathbb{Z}, \lim_{x \rightarrow x_0} [|\cos x|] = 1 \Rightarrow x = x_0 \text{ 是可去间断点}$$

$$(4) x_0 = 0, \lim_{x \rightarrow x_0} \operatorname{sgn}|x| = 1 \Rightarrow x = x_0 \text{ 是可去间断点}$$

$$(5) x_0 = \frac{2k-1}{2}\pi, k \in \mathbb{Z}, \lim_{x \rightarrow x_0} \operatorname{sgn}(\cos x) = -\lim_{x \rightarrow x_0} \operatorname{sgn}(\cos x) \neq 0 \Rightarrow x = x_0 \text{ 是跳跃间断点}$$

$$(6) x_0 = x, x \neq 0, \lim_{x \rightarrow x_0} f(x) \text{ 不存在} \Rightarrow x = x_0 \text{ 是第二类间断点}$$

$$(7) x_1 = -7, \lim_{x \rightarrow x_1} f(x) = -\infty, \lim_{x \rightarrow x_1} f(x) = -7 \Rightarrow x = x_1 \text{ 是第二类间断点}$$

$$x_2 = 1, \lim_{x \rightarrow x_2} f(x) = 1, \lim_{x \rightarrow x_2} f(x) = 0 \Rightarrow x = x_2 \text{ 是跳跃间断点}$$

3.

$$(1) x_0 = 2, \lim_{x \rightarrow x_0} \frac{x^3-8}{x-2} = 12$$

$$\Rightarrow \hat{f} = \begin{cases} \frac{x^3-8}{x-2}, & x \neq 2 \\ 12, & x = 2 \end{cases} = x^2 + 2x + 4$$

$$(2) x_0 = 0, \lim_{x \rightarrow x_0} \frac{1-\cos x}{x^2} = \frac{1}{2}$$

$$\Rightarrow \hat{f} = \begin{cases} \frac{1-\cos x}{x^2}, & x \neq 0 \\ \frac{1}{2}, & x = 0 \end{cases}$$

$$(3) x_0 = 0, \lim_{x \rightarrow x_0} x \cos \frac{1}{x} = 0$$

$$\Rightarrow \hat{f} = \begin{cases} x \cos \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

4.

$$(1) f \text{ 在 } x_0 \text{ 处连续} \Rightarrow \lim_{x \rightarrow x_0} f(x) = f(x_0) \Rightarrow \forall \epsilon > 0, \exists \delta \text{ s.t. } \forall x \in U^0(x_0, \delta), |f(x) - f(x_0)| < \epsilon$$

$$\text{又 } |f(x) - f(x_0)| \leq |f(x) - f(x_0)| \Rightarrow \forall \epsilon > 0, \exists \delta \text{ s.t. } \forall x \in U^0(x_0, \delta), |f(x) - f(x_0)| < |f(x) - f(x_0)| < \epsilon \Rightarrow \lim_{x \rightarrow x_0} |f(x)| = |f(x_0)|$$

$$|f^2(x) - f^2(x_0)| = |f(x) + f(x_0)| |f(x) - f(x_0)|, \text{ 又 } \lim_{x \rightarrow x_0} f(x) = f(x_0) \Rightarrow f(x) \text{ 在 } U^0(x_0) \text{ 有界} \Rightarrow \forall x \in U^0(x_0), |f(x)| < M \Rightarrow |f(x) + f(x_0)| < 2M$$

$$\text{故 } \forall \epsilon > 0, \exists \delta \text{ s.t. } \forall x \in U^0(x_0, \delta), |f(x) - f(x_0)| < \frac{\epsilon}{2M} \Rightarrow |f^2(x) - f^2(x_0)| < \epsilon \Rightarrow \lim_{x \rightarrow x_0} f^2(x) = f^2(x_0)$$

(2) 不一定

考察 $f(x) = \begin{cases} 1, & x \geq 0 \\ -1, & x < 0 \end{cases}$, 则 $|f|, f'$ 均连续, 但 f 在 $x=0$ 处不连续

5. 设 $f(0)=a, g(0)=b$, 不妨设 $a < b$

假设 $f(x), g(x)$ 在 $x=0$ 处连续

则 $\lim_{x \rightarrow 0} f(x) = a \Rightarrow \forall \epsilon = \frac{b-a}{2}, \exists \delta > 0$ s.t. $\forall x \in U^{\circ}(0, \delta), f(x) \in (a-\epsilon, a+\epsilon) \Rightarrow g(x) = f(x) < a+\epsilon = \frac{a+b}{2} \Rightarrow g(x) \notin U(b, \epsilon)$

与 $\lim_{x \rightarrow 0} g(x) = b$ 矛盾!

故 $f(x), g(x)$ 中至多有一个在 $x=0$ 连续

6. 不妨设 f 单调增, $I=[a, b]$

设 $x_0 \in I, \lim_{x \rightarrow x_0} f(x) \neq f(x_0)$

假设 x_0 是第二类间断点

a) $\lim_{x \rightarrow x_0} f(x) = -\infty$

则令 $M = f(\frac{a+x_0}{2}), \exists \delta$ s.t. $\forall x \in U^{\circ}(x_0, \delta), f(x) < M \Rightarrow \exists x_1 \in (\frac{a+x_0}{2}, x_0)$ s.t. $f(x_1) < f(\frac{a+x_0}{2})$, 与 f 在 I 上单调增矛盾!

b) $\lim_{x \rightarrow x_0} f(x) = +\infty$

则令 $M = f(\frac{a+x_0}{2}), \exists \delta$ s.t. $\forall x \in U^{\circ}(x_0, \delta), f(x) > M = f(\frac{a+x_0}{2})$, 与 f 在 I 上单调增矛盾!

类似可证, $\lim_{x \rightarrow x_0} f(x) = \infty$ 会导出矛盾!

综上, x_0 是第一类间断点

7. 设 I 为 f 的定义域, 由于 f 只有可去间断点, 故 $\forall x_0 \in I, \lim_{x \rightarrow x_0} f(x)$ 存在

$\forall x_0 \in I, \lim_{y \rightarrow x_0} f(y) = g(x_0) \Rightarrow \forall \epsilon > 0, \exists \delta > 0$ s.t. $\forall y \in U^{\circ}(x_0, \delta), |f(y) - g(x_0)| < \frac{\epsilon}{2}$

又 $\lim_{y \rightarrow x_0} (f(y) - g(x_0)) = g(x_0) - g(x_0) \Rightarrow \lim_{y \rightarrow x_0} |f(y) - g(x_0)| = |g(x_0) - g(x_0)|$

综上, 由保不等式性, 有 $|g(x_0) - g(x_0)| \leq \frac{\epsilon}{2} < \epsilon$

即有 $\lim_{x \rightarrow x_0} g(x) = g(x_0)$, 即证

8. f 在 \mathbb{R} 上单调 $\Rightarrow f(x)$ 只有第一类间断点 $\Rightarrow \forall x \in \mathbb{R}, g(x) = f(x_0)$ 有意义

$\forall x_0 \in \mathbb{R}, g(x_0) = \lim_{y \rightarrow x_0} f(y) \Rightarrow \forall \epsilon > 0, \exists \delta > 0$ s.t. $\forall y \in U^{\circ}(x_0, \delta), |f(y) - g(x_0)| < \frac{\epsilon}{2}$

$\forall x \in U^{\circ}(x_0, \delta), \lim_{y \rightarrow x} (f(y) - g(x_0)) = g(x) - g(x_0) \Rightarrow \lim_{y \rightarrow x} |f(y) - g(x_0)| = |g(x) - g(x_0)|$

综上, 由保不等式性, 有 $|g(x) - g(x_0)| \leq \frac{\epsilon}{2} < \epsilon$

即有 $\lim_{x \rightarrow x_0} g(x) = g(x_0)$, 即证

9.

(1) $f(x) = \begin{cases} 1, & x \in \{\frac{1}{2}, \frac{1}{3}, \frac{1}{4}\} \\ 0, & \text{else} \end{cases}$

(2) $f(x) = (x - \frac{1}{2})(x - \frac{1}{3})(x - \frac{1}{4}) D(x)$

(3) $f(x) = \begin{cases} x, & x \in \{\frac{1}{n} | n \in \mathbb{N}^+\} \\ 0, & \text{else} \end{cases}$ 此数 $g(x) = \begin{cases} 0, & x \in \{\frac{1}{n} | n \in \mathbb{N}^+\} \\ 1, & \text{else} \end{cases}$ 是不成立的, 因为此时 $g(x)$ 在 $x=0$ 处不连续

(4) $f(x) = x D(x)$

- 讨论复合函数 $f \circ g$ 与 $g \circ f$ 的连续性, 设
 - $f(x) = \operatorname{sgn} x, g(x) = 1+x^2$;
 - $f(x) = \operatorname{sgn} x, g(x) = (1-x^2)x$.
- 设 f, g 在点 x_0 连续, 证明:
 - 若 $f(x_0) > g(x_0)$, 则存在 $I(x_0, \delta)$, 使其上有 $f(x) > g(x)$;
 - 若在 $I^-(x_0)$ 上有 $f(x) > g(x)$, 则 $f(x_0) \geq g(x_0)$.
- 设 f, g 在区间 I 上连续. 记

$$F(x) = \max\{f(x), g(x)\}, G(x) = \min\{f(x), g(x)\}.$$
 证明 F 和 G 也在 I 上连续.

提示: 利用第一章总练习题 1.
- 设 f 为 \mathbb{R} 上连续函数, 常数 $c > 0$. 记

$$F(x) = \begin{cases} -c, & f(x) < -c, \\ f(x), & |f(x)| \leq c, \\ c, & f(x) > c. \end{cases}$$
 证明 F 在 \mathbb{R} 上连续.

提示: $F(x) = \max\{-c, \min\{c, f(x)\}\}$.

- 设 $f(x) = \sin x, g(x) = \begin{cases} x-\pi, & x \leq 0 \\ x+\pi, & x > 0 \end{cases}$. 证明: 复合函数 $f \circ g$ 在 $x=0$ 连续, 但 g 在 $x=0$ 不连续.
- 设 f 在 $[a, +\infty)$ 上连续, 且 $\lim_{x \rightarrow +\infty} f(x)$ 存在. 证明: f 在 $[a, +\infty)$ 上有界. 又问: f 在 $[a, +\infty)$ 上必有最大值或最小值吗?
- 若对任何充分小的 $\varepsilon > 0$, f 在 $[a+\varepsilon, b-\varepsilon]$ 上连续, 能否由此推出 f 在 $[a, b]$ 上连续?
- 求极限:
 - $\lim_{x \rightarrow 0} (x-1) \tan x$;
 - $\lim_{x \rightarrow 1} \frac{x\sqrt{1+2x} - \sqrt{x^2-1}}{x-1}$.
- 证明: 若 f 在 $[a, b]$ 上连续, 且对任何 $x \in [a, b], f(x) \neq 0$, 则 f 在 $[a, b]$ 上恒正或恒负.
- 证明: 任一实系数多项式方程至少有一个实根.
- 证明: 一致连续的定义定理. 若 f, g 都在区间 I 上一致连续, 则 $f+g$ 也在 I 上一致连续.
- 证明 $f(x) = \sqrt{x}$ 在 $[0, +\infty)$ 上一致连续.

提示: $[0, +\infty) = [0, 1] \cup [1, +\infty)$, 利用定理 4.9 和例 10 的结论.
- 证明: $f(x) = x^2$ 在 $[a, b]$ 上一致连续, 但在 $(-\infty, +\infty)$ 上不一致连续.
- 设函数 f 在区间 I 上满足利普希茨 (Lipschitz) 条件, 即存在常数 $L > 0$, 使得对 I 上任意两点 x', x'' , 都有

$$|f(x') - f(x'')| \leq L|x' - x''|.$$
 证明了 f 在 I 上一致连续.
 - 证明 $\sin x$ 在 $(-\infty, +\infty)$ 上一致连续.

提示: 利用不等式 $|\sin x' - \sin x''| \leq |x' - x''|$ (见第三章 §1 例 4).
- 设函数 f 满足第 6 题的条件. 证明了 f 在 $[a, +\infty)$ 上一致连续.
- 设函数 f 在 $[0, 2a]$ 上连续, 且 $f(0) = f(2a)$. 证明: 存在点 $x_0 \in [0, a]$, 使得 $f(x_0) = f(x_0 + a)$.
- 设 f 为 $[a, b]$ 上的增函数, 其值域为 $[f(a), f(b)]$. 证明了 f 在 $[a, b]$ 上连续.
- 设 f 在 $[a, b]$ 上连续, $x_1, x_2, \dots, x_n \in [a, b]$. 证明: 存在 $\xi \in [a, b]$, 使得

$$f(\xi) = \frac{1}{n}[f(x_1) + f(x_2) + \dots + f(x_n)].$$
- 证明 $f(x) = \cos \sqrt{x}$ 在 $[0, +\infty)$ 上一致连续.

提示: $[0, +\infty) = [0, 1] \cup [1, +\infty)$. 在 $[1, +\infty)$ 上成立不等式

$$|\cos \sqrt{x'} - \cos \sqrt{x''}| \leq |\sqrt{x'} - \sqrt{x''}| \leq |x' - x''|.$$

1.

(1) $f \circ g = \operatorname{sgn}(1+x^2)$
 $\forall \varepsilon, u = g(x), |x| \geq 1$
 又 g 在 \mathbb{R} 上连续, f 在 $[1, +\infty)$ 上连续 $\Rightarrow f \circ g$ 在 \mathbb{R} 上连续
 $g \circ f = 1 + \operatorname{sgn}^2 x$
 $\lim_{x \rightarrow 0} g \circ f(x) = 2, g \circ f(0) = 1 \Rightarrow x=0$ 是 $g \circ f$ 的可去间断点

(2) $f \circ g = \operatorname{sgn}((1+x)x(1-x))$
 $x_1 = -1, x_2 = 0, x_3 = 1$ 是 $f \circ g$ 的可去间断点
 $g \circ f = (1 + \operatorname{sgn} x)(\operatorname{sgn} x)(1 - \operatorname{sgn} x)$
 $g \circ f(x) \equiv 0 \Rightarrow g \circ f$ 在 \mathbb{R} 上连续

2.

(1) $\lim_{x \rightarrow x_0} f(x) = f(x_0) \Rightarrow \exists \delta_1 > 0$ s.t. $\forall x \in U(x_0, \delta_1), f(x) \in U(f(x_0), \frac{f(x_0) - g(x_0)}{2}) \Rightarrow f(x) > f(x_0) - \frac{f(x_0) - g(x_0)}{2} = \frac{f(x_0) + g(x_0)}{2}$
 $\lim_{x \rightarrow x_0} g(x) = g(x_0) \Rightarrow \exists \delta_2 > 0$ s.t. $\forall x \in U(x_0, \delta_2), g(x) \in U(g(x_0), \frac{f(x_0) - g(x_0)}{2}) \Rightarrow g(x) < g(x_0) + \frac{f(x_0) - g(x_0)}{2} = \frac{f(x_0) + g(x_0)}{2}$
 $\Rightarrow \exists \delta = \min\{\delta_1, \delta_2\}$ s.t. $\forall x \in U(x_0, \delta), f(x) > \frac{f(x_0) + g(x_0)}{2} > g(x)$

(2) 取 $\{x_n\}$ 满足 $x_n \in U^o(x_0), \lim_{n \rightarrow +\infty} x_n = x_0$
 $\lim_{n \rightarrow +\infty} f(x_n) = f(x_0) \Rightarrow \lim_{n \rightarrow +\infty} f(x_n) = f(x_0)$
 同理 $\lim_{n \rightarrow +\infty} g(x_n) = g(x_0)$
 又 $f(x_n) > g(x_n)$, 由数列极限的保不等式性, 可得 $\lim_{n \rightarrow +\infty} f(x_n) \geq \lim_{n \rightarrow +\infty} g(x_n)$, 即 $f(x_0) \geq g(x_0)$

3. $F(x) = \frac{x+y}{2} + |\frac{x-y}{2}|, G(x) = \frac{x+y}{2} - |\frac{x-y}{2}|$
 故其连续性显然

4. $F(x) = \max\{-c, \min\{f(x), c\}\}$
 $= \frac{-c + \min\{f(x), c\}}{2} + \frac{-c - \min\{f(x), c\}}{2}$
 $= \frac{-c + \frac{f(x)+c}{2} - |\frac{f(x)-c}{2}|}{2} + \frac{-c - \frac{f(x)+c}{2} + |\frac{f(x)-c}{2}|}{2}$
 故其连续性显然

5. $\lim_{x \rightarrow 0^0} g(x) = -\pi, \lim_{x \rightarrow 0^+} g(x) = \pi, g(0) = -\pi \Rightarrow g$ 在 $x=0$ 处不连续
 $\lim_{x \rightarrow 0} f \circ g(x) = \lim_{x \rightarrow 0} f \circ g(x) = 0, f \circ g(0) = 0 \Rightarrow f \circ g$ 在 $x=0$ 处连续

6. 假设 $f(x)$ 在 $[a, +\infty)$ 上无界

则 $\exists \{x_n\} \in [a, +\infty)$ s.t. $f(x_n) > n$, 即有 $\lim_{n \rightarrow +\infty} f(x_n) = +\infty$

a) 若 $\{x_n\}$ 有界, 即 $\{x_n\} \in [a, b]$

则 $\{x_n\}$ 必有收敛子列 $\{x_{k_n}\}$, 设 $\lim_{n \rightarrow +\infty} x_{k_n} = x_0$

由归结原则可知, $\lim_{n \rightarrow +\infty} f(x_n) = \lim_{n \rightarrow +\infty} f(x_{k_n}) = \lim_{x \rightarrow x_0} f(x) = f(x_0)$, 与 $\lim_{n \rightarrow +\infty} f(x_n) = +\infty$ 矛盾!

b) 若 $\{x_n\}$ 无界, 则 $\{x_n\}$ 必有发散子列 $\{x_{k_n}\}$ 满足 $\lim_{n \rightarrow +\infty} x_{k_n} = +\infty$

由归结原则可知, $\lim_{n \rightarrow +\infty} f(x_n) = \lim_{n \rightarrow +\infty} f(x_{k_n}) = \lim_{x \rightarrow +\infty} f(x) = +\infty$, 与 $\lim_{n \rightarrow +\infty} f(x_n)$ 有极限矛盾!

综上, $f(x)$ 在 $[a, +\infty)$ 上有界

考察 $f(x) = \frac{1}{x}$, 当 $a=1$ 时, $f(x)$ 在 $[a, +\infty)$ 上有界, 但无最小值

7. 设 $x_0 \in (a, b)$, 令 $\varepsilon = \min\{\frac{x_0-a}{2}, \frac{b-x_0}{2}\}$, 则 $x_0 \in [a+\varepsilon, b-\varepsilon]$

又 $\forall x \in [a+\varepsilon, b-\varepsilon]$, $\lim_{y \rightarrow x} f(y) = f(x) \Rightarrow \lim_{x \rightarrow x_0} f(x) = f(x_0)$

$\Rightarrow \forall x \in (a, b)$, $\lim_{y \rightarrow x} f(y) = f(x)$, 即证.

8.

(1) $f(x) = (x-x)\tan x$ 在 $x = \frac{\pi}{4}$ 处连续 $\Rightarrow \lim_{x \rightarrow \frac{\pi}{4}} f(x) = f(\frac{\pi}{4}) = \frac{3\pi}{4}$

(2) $f(x) = \frac{\sqrt{1+2x} - \sqrt{x^2-1}}{x+1}$ 在 $x=1$ 处右连续 $\Rightarrow \lim_{x \rightarrow 1^+} f(x) = f(1) = \frac{\sqrt{3}}{2}$

9. 假设 $\exists x_1, x_2 \in [a, b]$ s.t. $f(x_1) < 0, f(x_2) > 0$, 不妨设 $x_1 < x_2$

则由介值定理, $\exists x_0 \in [a, b]$ s.t. $f(x_0) = 0$, 与 $\forall x \in [a, b], f(x) \neq 0$ 矛盾!

故 $\neg(\exists x_1, x_2 \in [a, b]$ s.t. $f(x_1) < 0, f(x_2) > 0)$, 即 $f(x)$ 恒正或恒负

10. 设 $\sum_{i=0}^{k-1} a_i x^i = 0, k \in \mathbb{N}^+, a_i \in \mathbb{R}$, 不妨设 $a_{k-1} > 0$

记 $f(x) = \sum_{i=0}^{k-1} a_i x^i$, 则 $\lim_{x \rightarrow -\infty} f(x) = -\infty, \lim_{x \rightarrow +\infty} f(x) = +\infty$

由介值定理, $\exists x_0 \in \mathbb{R}$ s.t. $f(x_0) = 0$, 即证.

11. f 在 I 上一致连续 $\Rightarrow \forall \varepsilon > 0, \exists \delta_1 = \delta_1(\varepsilon)$ s.t. $\forall x_1, x_2 \in I$, 若 $|x_1 - x_2| < \delta_1$, 则 $|f(x_1) - f(x_2)| < \frac{\varepsilon}{2}$

g 在 I 上一致连续 $\Rightarrow \forall \varepsilon > 0, \exists \delta_2 = \delta_2(\varepsilon)$ s.t. $\forall x_1, x_2 \in I$, 若 $|x_1 - x_2| < \delta_2$, 则 $|g(x_1) - g(x_2)| < \frac{\varepsilon}{2}$

$\Rightarrow \forall \varepsilon > 0, \exists \delta = \min\{\delta_1, \delta_2\}$ s.t. $\forall x_1, x_2 \in I$, 若 $|x_1 - x_2| < \delta$, $|f(x_1) + g(x_1) - (f(x_2) + g(x_2))| = |f(x_1) - f(x_2) + g(x_1) - g(x_2)| \leq |f(x_1) - f(x_2)| + |g(x_1) - g(x_2)| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$

$\Rightarrow f+g$ 在 I 上一致连续

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

$\forall a > 0, f(x)$ 在 $[0, a]$ 上连续 $\Rightarrow f(x)$ 在 $[0, a]$ 上一致连续

$\Rightarrow \forall \varepsilon > 0, \exists \delta_1 = \delta_1(\varepsilon)$ s.t. $\forall x_1, x_2 \in [0, a]$, 若 $|x_1 - x_2| < \delta_1$, 则 $|x_1^{\frac{1}{2}} - x_2^{\frac{1}{2}}| < \varepsilon$

又 $|x_1^{\frac{1}{2}} - x_2^{\frac{1}{2}}| = \frac{|x_1 - x_2|}{|x_1^{\frac{1}{2}} + x_2^{\frac{1}{2}}|} < \frac{\varepsilon}{2\sqrt{a}} \Rightarrow$ 令 $\delta_2 = 2\sqrt{a}\varepsilon, \forall x_1, x_2 \in [0, a]$, 若 $|x_1 - x_2| < \delta_2$, 则 $|x_1^{\frac{1}{2}} - x_2^{\frac{1}{2}}| < \varepsilon$

又当 $x_1, x_2 \in [\frac{a}{2}, +\infty)$, 令 $\delta_3 = \frac{a}{2}, \forall x_1, x_2 \in [\frac{a}{2}, +\infty)$, 若 $|x_1 - x_2| < \delta_3, |x_1^{\frac{1}{2}} - x_2^{\frac{1}{2}}| < |(\frac{a}{2})^{\frac{1}{2}} - (\frac{a}{2} + \frac{1}{2})^{\frac{1}{2}}| = \left| \frac{a}{2} - \left(\frac{a}{2} + \frac{1}{2}\right) \right| < \frac{1}{2\sqrt{2a}} = \frac{1}{2\sqrt{2a}}$

又 $[0, a] \cup [\frac{a}{2}, +\infty) = [0, +\infty)$

故 $\forall \varepsilon > 0, \exists \delta = \min\{\delta_1, \delta_2, \delta_3\}$ s.t. $\forall x_1, x_2 \in [0, +\infty)$, 若 $|x_1 - x_2| < \delta, |f(x_1) - f(x_2)| < \varepsilon$

13. $f(x) = x^2$ 在 $[a, b]$ 上连续 $\Rightarrow f(x) = x^2$ 在 $[a, b]$ 上一致连续

$\exists \varepsilon = \frac{1}{2}, \forall \delta > 0, \exists x_1 = \frac{4-\delta^2}{4\delta}, x_2 = \frac{4-\delta^2+2\delta}{4\delta}$, 此时有 $|x_1 - x_2| = \frac{\delta}{2} < \delta, |f(x_1) - f(x_2)| = |x_1^2 - x_2^2| = 1 > \varepsilon$

故 $f(x)$ 在 $(-\infty, +\infty)$ 上不是一致连续

14. $\forall x_1, x_2 \in I, L|x_1 - x_2| \geq |f(x_1) - f(x_2)|$

$\Rightarrow \forall \varepsilon > 0, \exists \delta = \frac{\varepsilon}{L}$ s.t. $\forall x_1, x_2 \in I$, 若 $|x_1 - x_2| < \delta$, 则 $|f(x_1) - f(x_2)| \leq L|x_1 - x_2| < L \cdot \frac{\varepsilon}{L} = \varepsilon$

$\Rightarrow f(x)$ 在 I 上一致连续

15. $\forall \varepsilon > 0, \exists \delta = \varepsilon$ s.t. $\forall x_1, x_2 \in (-\infty, +\infty)$, 若 $|x_1 - x_2| < \delta, |f(x_1) - f(x_2)| = |\sin x_1 - \sin x_2| \leq |x_1 - x_2| < \delta = \varepsilon$

$\Rightarrow f(x) = \sin x$ 在 $(-\infty, +\infty)$ 上一致连续

16. $\lim_{x \rightarrow +\infty} f(x)$ 存在, 由 Cauchy 准则可知 $\forall \varepsilon > 0, \exists M > 0$ s.t. $\forall x_1, x_2 > M, |f(x_1) - f(x_2)| < \varepsilon$

a) $M \leq a$, 即证.

b) $M > a$

则 $f(x)$ 在 $[M, +\infty)$ 上一致连续

又 $f(x)$ 在 $[a, M]$ 上一致连续

$\Rightarrow f(x)$ 在 $[a, +\infty)$ 上一致连续 **例 12 结论**

综上, $f(x)$ 在 $[a, +\infty)$ 上一致连续

17. 记 $g(x) = f(x) - f(x+a)$, $x \in [0, a]$, 则 $g(x)$ 在 $[0, a]$ 上连续

a) $g(0) = 0 \Rightarrow f(0) = f(a)$

b) $g(0) \neq 0$, 不妨设 $g(0) > 0$

$$g(a) = f(a) - f(2a) = f(a) - f(0) = -g(0) < 0$$

$$\Rightarrow \exists x_0 \in (0, a) \text{ s.t. } g(x_0) = 0 \Rightarrow f(x_0) = f(x_0+a)$$

综上, $\exists x_0 \in [0, a]$ s.t. $f(x_0) = f(x_0+a)$

18. 记 $f(x)$ 的值域为 \mathbb{R}

假设 $\exists x_0 \in [a, b]$, $\lim_{x \rightarrow x_0} f(x) \neq f(x_0)$

不妨设 $\lim_{x \rightarrow x_0} f(x) \neq f(x_0)$, 则 $x_0 \in (a, b)$

$f(x)$ 是增函数 $\Rightarrow \forall x \in [a, x_0)$, $f(x) < f(x_0)$

又 $\lim_{x \rightarrow x_0} f(x) \neq f(x_0)$, 记 $\lim_{x \rightarrow x_0} f(x) = c$, 显然有 $c \in [f(a), f(b)]$

则 $\frac{c+f(x_0)}{2} \notin \mathbb{R}$, 与 $\mathbb{R} = [f(a), f(b)]$ 矛盾!

故 $\forall x_0 \in [a, b]$, $\lim_{x \rightarrow x_0} f(x) = f(x_0)$

19. 设 $f(x_2) = \min\{f(x_1), \dots, f(x_n)\}$, $f(x_2) = \max\{f(x_1), \dots, f(x_n)\}$

a) $s = t$

则 $f(x_1) = \dots = f(x_n) = \frac{1}{n} \sum_{i=1}^n f(x_i)$, 令 $\xi = 1$ 即成立

b) $s \neq t$

由算术平均可知: $\frac{1}{n} \sum_{i=1}^n f(x_i) \in [f(x_2), f(x_2)]$

不妨设 $x_2 < x_1$, $f(x)$ 在 $[x_2, x_1]$ 上连续 $\Rightarrow \exists \xi \in [x_2, x_1]$ s.t. $f(\xi) = \frac{1}{n} \sum_{i=1}^n f(x_i)$

综上所述

20. a) $x \in [0, 1]$

$f(x)$ 在 $[0, 1]$ 上连续 $\Rightarrow f(x)$ 在 $[0, 1]$ 上一致连续

b) $x \in [1, +\infty)$

$\forall \varepsilon > 0$, $\exists \delta = \varepsilon$ s.t. $\forall x_1, x_2 \in [1, +\infty)$, 若 $|x_1 - x_2| < \delta$, 则 $|f(x_1) - f(x_2)| = |\cos\sqrt{x_1} - \cos\sqrt{x_2}| \leq |\sqrt{x_1} - \sqrt{x_2}| \leq |x_1 - x_2| < \delta = \varepsilon \Rightarrow f(x)$ 在 $[1, +\infty)$ 上一致连续

综上, $f(x)$ 在 $[0, +\infty)$ 上一致连续

1. 求下列极限:

(1) $\lim_{x \rightarrow 0} \frac{e^x \cos x + 5}{1 + x^2 + \ln(1-x)}$ (2) $\lim_{x \rightarrow 0} (\sqrt{x + \sqrt{x + \sqrt{x}}} - \sqrt{x})$

(3) $\lim_{x \rightarrow 0} \left(\sqrt{\frac{1}{x} + \sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}} - \sqrt{\frac{1}{x} - \sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}}} \right)$

(4) $\lim_{x \rightarrow \infty} \frac{\sqrt{x + \sqrt{x + \sqrt{x}}}}{\sqrt{x+1}}$ (5) $\lim_{x \rightarrow 0} (1 + \sin x)^{\frac{1}{x}}$

2. 设 $\lim_{n \rightarrow \infty} a_n = a > 0$, $\lim_{n \rightarrow \infty} b_n = b$, 证明 $\lim_{n \rightarrow \infty} (a_n)^{b_n} = a^b$.
提示: $(a_n)^{b_n} = e^{b_n \ln a_n}$.

1.

(1) $\lim_{x \rightarrow 0} \frac{e^x \cos x + 5}{1 + x^2 + \ln(1-x)} = \frac{e^0 \cos 0 + 5}{1 + 0^2 + \ln 1} = 6$

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

令 $t = \frac{1}{x}$, 则 $\lim_{x \rightarrow +\infty} (\sqrt{x + \sqrt{x + \sqrt{x}}} - \sqrt{x}) = \lim_{t \rightarrow 0} \frac{\sqrt{1+t}}{\sqrt{1+t+t^2} + 1} = \frac{1}{2}$

(3) $\lim_{x \rightarrow 0^+} \left(\sqrt{\frac{1}{x} + \sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}} - \sqrt{\frac{1}{x} - \sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}}} \right) = \lim_{x \rightarrow 0^+} \frac{2\sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}}}{\sqrt{\frac{1}{x} + \sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}} + \sqrt{\frac{1}{x} - \sqrt{\frac{1}{x} + \sqrt{\frac{1}{x}}}}} = \lim_{x \rightarrow 0^+} \frac{2\sqrt{1 + \sqrt{x}}}{\sqrt{1 + \sqrt{x} + \sqrt{x^2}} + \sqrt{1 - \sqrt{x} + \sqrt{x^2}}} = 1$

(4) $\lim_{x \rightarrow +\infty} \frac{\sqrt{x + \sqrt{x + \sqrt{x}}}}{\sqrt{x+1}} = \lim_{x \rightarrow +\infty} \frac{\sqrt{1 + \frac{1}{x} + \frac{1}{x^2}}}{\sqrt{1 + \frac{1}{x}}}$

令 $t = \frac{1}{x}$, 则 $\lim_{x \rightarrow +\infty} \frac{\sqrt{x + \sqrt{x + \sqrt{x}}}}{\sqrt{x+1}} = \lim_{t \rightarrow 0^+} \frac{\sqrt{1+t+t^2}}{\sqrt{1+t}} = 1$

(5) 当 $x \rightarrow 0$ 时, $\sin x \sim x$, $\cot x \sim \frac{1}{x}$

故 $\lim_{x \rightarrow 0} (1 + \sin x)^{\cot x} = \lim_{x \rightarrow 0} (1 + x)^{\frac{1}{x}}$

令 $t = \frac{1}{x}$, 则 $\lim_{x \rightarrow 0} (1 + \sin x)^{\cot x} = \lim_{t \rightarrow \infty} (1 + \frac{1}{t})^t = e$

2. $\lim_{n \rightarrow \infty} (a_n)^{b_n} = \lim_{n \rightarrow \infty} e^{b_n \ln a_n} = e^{b \ln a} = a^b$

第四章总练习题

- 设函数 f 在 (a, b) 上连续, 且 $f(a+0)$ 与 $f(b-0)$ 为有限值. 证明:
 - f 在 (a, b) 上有界;
 - 若存在 $\xi \in (a, b)$, 使得 $f(\xi) \geq \max\{f(a+0), f(b-0)\}$, 则 f 在 (a, b) 上能取到最大值;
 - f 在 (a, b) 上一致连续.
- 设函数 f 在 (a, b) 上连续, 且 $f(a+0) = f(b-0) = +\infty$. 证明 f 在 (a, b) 上能取到最小值.
- 设函数 f 在区间 I 上连续, 证明:
 - 若对任何有理数 $r \in I$, 有 $f(r) = 0$, 则在 I 上 $f(x) = 0$;
 - 若对任意两个有理数 $r_1, r_2, r_1 < r_2$, 有 $f(r_1) < f(r_2)$, 则 f 在 I 上严格增.
- 设 a_1, a_2, a_3 为正数, $\lambda_1 < \lambda_2 < \lambda_3$. 证明: 若

$$\frac{a_1}{x-\lambda_1} + \frac{a_2}{x-\lambda_2} + \frac{a_3}{x-\lambda_3} = 0$$

在区间 (λ_1, λ_2) 与 (λ_2, λ_3) 上各有一个根.

提示: 考虑 $f(x) = a_1(x-\lambda_2)(x-\lambda_3) + a_2(x-\lambda_1)(x-\lambda_3) + a_3(x-\lambda_1)(x-\lambda_2)$.

- 设 f 在 $[a, b]$ 上连续, 且对任何 $x \in [a, b]$, 存在 $y \in [a, b]$, 使得

$$|f(x)| \leq \frac{1}{2} |f(y)|.$$

证明: 存在 $\xi \in [a, b]$, 使得 $f(\xi) = 0$.

提示: 函数 $|f|$ 在 $[a, b]$ 上有最小值 $m = f(\xi)$. 若 $m = 0$, 则已得证; 若 $m > 0$, 可得矛盾.

- 设 f 在 $[a, b]$ 上连续, $x_1, x_2, \dots, x_n \in [a, b]$, 另有一组正数 $\lambda_1, \lambda_2, \dots, \lambda_n$ 满足 $\lambda_1 x_1 + \dots + \lambda_n x_n = 1$.

证明: 存在一点 $\xi \in [a, b]$, 使得

$$f(\xi) = \lambda_1 f(x_1) + \lambda_2 f(x_2) + \dots + \lambda_n f(x_n).$$

注: 本章 §2 习题 19 是本题的特例, 其中 $\lambda_1 = \lambda_2 = \dots = \lambda_n = \frac{1}{n}$.

- 设 f 在 $(0, +\infty)$ 上连续, 满足 $0 \leq f(x) \leq x, x \in (0, +\infty)$. 设 $a_n \geq 0, n = f(a_n), n = 1, 2, \dots$. 证明:
 - $\{a_n\}$ 为收敛数列;
 - 设 $\lim a_n = t$, 则有 $f(t) = t$;
 - 若条件改为 $0 \leq f(x) < x, x \in (0, +\infty)$, 则 $t = 0$.
- 设 f 在 $[0, 1]$ 上连续, $f(0) = f(1) = 1$. 证明: 对任何正整数 n , 存在 $\xi \in [0, 1]$, 使得

$$f\left(\xi + \frac{1}{n}\right) = f(\xi).$$

提示: $n = 1$ 时取 $\xi = 0$. $n > 1$ 时令 $F(x) = f\left(x + \frac{1}{n}\right) - f(x)$, 则有

$$F(0) + F\left(\frac{1}{n}\right) + \dots + F\left(\frac{n-1}{n}\right) = 0.$$

- 设 f 在 $x = 0$ 连续, 且对任何 $x, y \in \mathbb{R}$, 有

$$f(x+y) = f(x) + f(y).$$

证明: (1) f 在 \mathbb{R} 上连续; (2) $f(x) = f(1)x$.

提示: (1) 易见 $\lim_{x \rightarrow 0} f(x) = f(0) = 0 \Rightarrow \lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} [f(x-x_0) + f(x_0)] = f(x_0)$;

(2) 对整数 $p, q (\neq 0)$ 有 $f(p) = pf(1), f\left(\frac{1}{q}\right) = \frac{1}{q}f(1) \Rightarrow$ 对有理数 r 有 $f(r) = rf(1) \Rightarrow$ 结论.

- 设 f 在 \mathbb{R} 上的函数 f 在 $0, 1$ 两点连续, 且对任何 $x \in \mathbb{R}$, 有 $f(x^2) = f(x)$. 证明 f 为常值函数.

提示: 易见 f 偶; 对任何 $x \in \mathbb{R}^+, f(x) = f(x^2) = f(1)$ ($x \rightarrow \infty$). 从而得 $x \neq 0$ 时 $f(x) = f(1)$; $f(0) = \lim_{x \rightarrow 0} f(x) = f(1)$.

11. 设 $0 < a \leq 1$. 证明 $f(x) = x^a$ 在区间 $[0, +\infty)$ 上一致连续.

12. 设 $f(x)$ 是区间 $[a, b]$ 上的一个非常数的连续函数, M, m 分别是最大、最小值. 证明: 存在 $[\alpha, \beta] \subset [a, b]$, 使得

(1) $m < f(x) < M, x \in [\alpha, \beta]$;

(2) $f(\alpha), f(\beta)$ 恰好是 $f(x)$ 在 $[a, b]$ 上的最大、最小值 (最小、最大值).

1. 记 $g(x) = \begin{cases} f(a+0), & x = a \\ f(x), & x \in (a, b) \\ f(b-0), & x = b \end{cases}$

(1) $g(x)$ 在 $[a, b]$ 上有界 $\Rightarrow f(x)$ 在 (a, b) 上有界

(2) $g(x)$ 在 $[a, b]$ 上连续 $\Rightarrow \exists x_0 \in [a, b]$ s.t. $\forall x \in [a, b], g(x_0) \geq g(x)$

又 $x_0 \neq a$ 或 b , 否则与 $\exists \xi \in (a, b)$ s.t. $f(\xi) \geq \max\{f(a+0), f(b-0)\}$ 矛盾!

故 $x_0 \in (a, b) \Rightarrow \forall x \in (a, b), f(x_0) \geq f(x)$, 即证

(3) $g(x)$ 在 $[a, b]$ 上连续 $\Rightarrow g(x)$ 在 $[a, b]$ 上一致连续

$\Rightarrow f(x)$ 在 (a, b) 上一致连续

2. $f(a+0) = +\infty \Rightarrow \exists \delta_1$ s.t. $\forall x \in U_+^{\delta_1}(a, \delta_1), f(x) > f\left(\frac{a+b}{2}\right)$, 任取 $x_1 \in U_+^{\delta_1}(a, \delta_1)$

$f(b-0) = +\infty \Rightarrow \exists \delta_2$ s.t. $\forall x \in U_+^{\delta_2}(b, \delta_2), f(x) > f\left(\frac{a+b}{2}\right)$, 任取 $x_2 \in U_+^{\delta_2}(b, \delta_2)$

则 $f(x) \in C[x_1, x_2] \Rightarrow \exists x_0 \in [x_1, x_2]$ s.t. $\forall x \in [x_1, x_2], f(x_0) \leq f(x)$

又 $f(x_0) \leq f\left(\frac{a+b}{2}\right)$, 则 $\forall x \in (a, b), f(x_0) \leq f(x)$, 即证

3.

(1) 假设 $\exists x_0 \in \{\mathbb{R} \setminus \mathbb{Q}\} \cap I$ s.t. $f(x_0) \neq 0$

考察集合 $A = \{a_n = \overline{x_0} \mid n \in \mathbb{N}^+\}$, 则 $\forall \delta > 0, \exists n_0$ s.t. $x_0 \in U^{\delta}(a_{n_0}, \delta)$ 且 $f(x_0) \notin U\left(f(a_{n_0}), \left|\frac{f(x_0)}{2}\right|\right)$

$\Rightarrow \exists n_0$ s.t. $\lim_{x \rightarrow a_{n_0}} f(x) \neq f(a_{n_0})$, 与 $f(x)$ 在 I 上连续矛盾!

故 $f(x) \equiv 0$

(2) $\forall x_1, x_2 \in I, \exists$ 递减数列 $\{a_i\}$, 递增数列 $\{b_i\}$ 满足 $a_i, b_i \in \mathbb{Q}, a_1 < b_1, \lim_{i \rightarrow \infty} a_i = x_1, \lim_{i \rightarrow \infty} b_i = x_2$

则 $a_i < b_i \Rightarrow f(a_i) < f(b_i)$

由保不等式性及归结原则可得 $f(x_1) \leq f(x_2)$, 即证

4. $\sum_{i=1}^3 \frac{a_i}{x-\lambda_i} = 0 \Leftrightarrow \sum a_i(x-\lambda_2)(x-\lambda_3) = 0$

证 $f(x) = \sum a_i(x-\lambda_2)(x-\lambda_3)$

则 $f(\lambda_1) > 0, f(\lambda_2) < 0 \Rightarrow \exists x_1 \in (\lambda_1, \lambda_2)$ s.t. $f(x_1) = 0$

$f(\lambda_2) < 0, f(\lambda_3) > 0 \Rightarrow \exists x_2 \in (\lambda_2, \lambda_3)$ s.t. $f(x_2) = 0$

即证

5. $f(x) \in C[a, b] \Rightarrow |f(x)| \in C[a, b]$

假设 $\forall x \in [a, b], f(x) \neq 0 \Rightarrow |f(x)| > 0$

则 $\exists x_0 \in [a, b]$ s.t. $\forall x \in [a, b], |f(x_0)| \leq |f(x)|$

又 $|f(x_0)| > 0$, 则 $\neg(\exists x \in [a, b], |f(x)| \leq \frac{1}{2}|f(x_0)|)$, 与题设矛盾!

故 $\exists \xi \in [a, b]$ s.t. $f(\xi) = 0$

6. 不妨设 $f(x_1) \leq f(x_2) \leq \dots \leq f(x_n)$

则 $f(x_1) \leq \sum_{i=1}^n \lambda_i f(x_i) \leq f(x_n)$

由介值定理可得, $\exists x_0 \in (\min\{x_1, x_n\}, \max\{x_1, x_n\})$ s.t. $f(x_0) = \sum_{i=1}^n \lambda_i f(x_i)$

7.

(1) $0 \leq f(x) \leq x \Rightarrow a_{n+1} = f(a_n) \leq a_n \Rightarrow \forall n, 0 \leq a_n \leq a_1$ 且 $a_{n+1} \leq a_n$

即 $\{a_n\}$ 单调有界, 故 $\{a_n\}$ 收敛

(2) 假设 $f(t) \neq t$

设 $f(t) = s < t$, 由 $f(x)$ 在 $x=t$ 处连续可得 $\lim_{x \rightarrow t} f(x) = s \Rightarrow \exists \delta$ s.t. $\forall x \in U(t, \delta), f(x) \in U(s, \frac{t-s}{2}) \Rightarrow \forall x \in U(t, \delta), |f(x) - t| < \frac{t-s}{2} < t$

又 $\lim_{n \rightarrow \infty} a_n = t$, 则 $\exists N$ s.t. $\forall n > N, a_n \in U(t, \delta) \Rightarrow a_{n+1} = f(a_n) < \frac{t+t}{2}$, 即 \exists 无限个 $a_n \notin U(t, \frac{t-s}{2})$, 与 $\lim_{n \rightarrow \infty} a_n = t$ 矛盾!

综上, $f(t) = t$

(3) 假设 $\lim_{n \rightarrow +\infty} a_n \neq 0$

设 $\lim_{n \rightarrow +\infty} a_n = a > 0$, 则 $\lim_{n \rightarrow +\infty} f(a_n) = \lim_{n \rightarrow +\infty} a_{n-1} = a$

由 Heine 定理可知 $\lim_{x \rightarrow a} f(x) = a$

又 $f(x) \in C[0, +\infty)$, 故 $f(a) = a$, 与 $0 < f(x) < x$ 矛盾!

综上, $\lim_{n \rightarrow +\infty} a_n = 0$

8. a) $n=1$, 则令 $\xi=0$ 有 $f(0) = f(0+\frac{1}{n}) = f(0)$

b) $n \geq 2$

记 $g(x) = f(x+\frac{1}{n}) - f(x)$

则有 $g(0) + g(\frac{1}{n}) + \dots + g(\frac{n-1}{n}) = 0$

i) $\exists i=0, 1, \dots, n-1$ s.t. $g(\frac{i}{n}) = 0$, 则令 $\xi = \frac{i}{n}$ 即可

ii) $\forall i=0, 1, \dots, n-1, g(\frac{i}{n}) \neq 0$

则必 $\exists s, t \in [0, \dots, n-1]$ s.t. $g(\frac{s}{n}) < 0, g(\frac{t}{n}) > 0$, 否则与 $\sum_{i=0}^{n-1} g(\frac{i}{n}) = 0$ 矛盾!

不妨设 $s < t$, 则由介值定理, $\exists \xi \in (\frac{s}{n}, \frac{t}{n})$ s.t. $g(\xi) = 0$, 即 $f(\xi+\frac{1}{n}) = f(\xi)$

综上, $\forall n \in \mathbb{N}^+, \exists \xi \in (0, 1)$ s.t. $f(\xi+\frac{1}{n}) = f(\xi)$

9.

(1) $\lim_{x \rightarrow 0} f(x) = 0 \Rightarrow \forall x_0 \in \mathbb{R}, \lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} [f(x-x_0) + f(x_0)] = \lim_{x \rightarrow x_0} f(x-x_0) + f(x_0) = \lim_{t \rightarrow 0} f(t) + f(x_0) = f(x_0)$

$\Rightarrow f(x)$ 在 \mathbb{R} 上连续

(2) $f(x+y) = f(x) + f(y) \Rightarrow \forall k \in \mathbb{Z}, k \cdot f(\frac{1}{k}) = f(1) \Rightarrow f(\frac{1}{k}) = \frac{1}{k} \cdot f(1)$

则 $\forall x_0 = \frac{p}{q} \in \mathbb{Q}, p, q \in \mathbb{Z}, f(x_0) = f(\frac{p}{q}) = p \cdot f(\frac{1}{q}) = \frac{p}{q} \cdot f(1)$

又 $\forall x_0 \in \mathbb{R} \setminus \mathbb{Q}$, 取 $\{x_n \in \mathbb{Q}\}$ 使得 $\lim_{n \rightarrow \infty} x_n = x_0$.

则由 Heine 定理可知 $\lim_{x \rightarrow x_0} f(x) = \lim_{n \rightarrow \infty} f(x_n) = \lim_{n \rightarrow \infty} x_n f(1) = x_0 f(1)$

又 $f(x)$ 在 \mathbb{R} 上连续 $\Rightarrow f(x_0) = \lim_{x \rightarrow x_0} f(x) = x_0 f(1)$

10. $f(x^2) = f(x) \Rightarrow f(x) = f(x^{2^{-n}})$

又 $\forall x > 0, \lim_{n \rightarrow \infty} x^{2^{-n}} = 1$, 则由 Heine 定理, $\lim_{n \rightarrow \infty} f(x^{2^{-n}}) = \lim_{n \rightarrow \infty} f(x) = f(1) \Rightarrow f(x) = f(1)$

显然 $f(x) = f(-x) \Rightarrow \forall x \in \mathbb{R}^+, f(x) = f(1)$

又 $f(0) = \lim_{x \rightarrow 0} f(x) = f(1)$

综上, $f(x) \equiv f(1)$

11. $f(x)$ 在 $[0, 1]$ 上连续 $\Rightarrow f(x)$ 在 $[0, 1]$ 上一致连续

$$\forall x_1, x_2 \in [1, +\infty), |f(x_1) - f(x_2)| = |x_1^2 - x_2^2|$$

$$\text{不妨设 } x_1 \leq x_2, \text{ 则 } x_1^2 \leq x_2^2, x_1^{-2} \leq x_2^{-2}$$

$$\Rightarrow x_1^2(x_1^{-2} - 1) \leq x_2^2(x_2^{-2} - 1) \Rightarrow x_2^{-2} - x_1^{-2} \leq x_2 - x_1$$

故 $\forall \varepsilon > 0, \exists \delta = \varepsilon$ s.t. $\forall x_1, x_2 \in [1, +\infty), |x_1 - x_2| < \delta, |x_1^2 - x_2^2| \leq |x_1 - x_2| < \delta = \varepsilon$, 即证

$$12. \exists \alpha, \beta \in [a, b] \text{ s.t. } f(\alpha) = m, f(\beta) = M$$

f 不是常值函数 $\Rightarrow \alpha \neq \beta$

不妨设 $\alpha < \beta$

记 $A = \{x | x \in [\alpha, \beta] \wedge f(x) = m\}$, 显然 A 非空有界 $\Rightarrow A$ 必有上确界, 记 $\sup A = a \in [a, b]$

假设 $a \notin A$

$$\text{则必存严格递增数列 } \{x_n\} \subseteq A \text{ s.t. } \lim_{n \rightarrow +\infty} x_n = a$$

由上确界的性质, $\forall \varepsilon > 0, \exists x \in A$ s.t. $x > a - \varepsilon$
则令 $\varepsilon = 1$, 取得 x_1

$$\text{由 Heine 定理可知, } \lim_{n \rightarrow +\infty} f(x_n) = \lim_{x \rightarrow a} f(x) = f(a)$$

令 $\varepsilon_k = \min\{\frac{1}{k}, a - x_{k-1}\}$, 取得 $x_k, k=2, 3, \dots, n, \dots$
即取得严格递增的数列 $\{x_n\}$, 且由收敛性可得 $\lim_{n \rightarrow +\infty} x_n = a$

$$\text{又 } \{x_n\} \subseteq A \Rightarrow f(x_n) = m \Rightarrow \lim_{n \rightarrow +\infty} f(x_n) = m = f(a) \Rightarrow a \in A, \text{ 与 } a \notin A \text{ 矛盾!}$$

故 $a \in A \Rightarrow a < \beta$

记 $B = \{x | x \in [\alpha, \beta] \wedge f(x) = M\}$, 显然 B 非空有界 $\Rightarrow B$ 必有下确界, 记 $\inf B = \beta \in [a, b]$

类似可证, $\beta \in B \Rightarrow a < \beta$

综上, $\forall x \in (a, \beta), m < f(x) < M$ 且 $f(a) = m, f(\beta) = M$

13. 证明: 若 $f'(x_0)$ 存在, 则

$$\lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0) - \Delta x f'(x_0)}{\Delta x} = 2f'(x_0).$$

14. 证明: 若函数 f 在 $[a, b]$ 上连续, 且 $f(a) = f(b) = K$, $f'(a)f'(b) > 0$, 则至少有一点 $\xi \in (a, b)$, 使 $f(\xi) = K$.

15. 设有一吊桥, 其铁链呈抛物线形, 两端系于相距 100 m 高度相同的支柱上, 铁链之最低点在最低点 10 m 处, 求铁链与支柱所成之角.

16. 在曲线 $y = x^2$ 上取一点 P , 过 P 的切线与该曲线交于 Q , 证明: 曲线在 Q 处的切线斜率正好是在 P 处切线斜率的四倍.

17. 设 $f(x) = x^3 + ax^2 + bx + c$, 的最大点为 x_0 , 证明 $f'(x_0) > 0$.

1. 已知直线运动方程为

$$s = 10t + 5t^2,$$

分别令 $\Delta t = 1, 0.1, 0.01$, 求从 $t=4$ 至 $t=4+\Delta t$ 这一段时间内运动的平均速度及 $t=4$ 时的瞬时速度.

2. 等速旋转的角速度等于旋转角与对应时间的比, 试由此给出变速旋转的角速度的定义.

3. 设 $f(x_0) = 0$, $f'(x_0) = 4$, 试求极限

$$\lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x)}{\Delta x}.$$

4. 设 $f(x) = \begin{cases} x^2, & x \geq 3, \\ ax+b, & x < 3, \end{cases}$ 试确定 a, b 的值, 使 f 在 $x=3$ 处可导.

5. 试确定曲线 $y = \ln x$ 上哪些点的切线平行于下列直线:

(1) $y = x - 1$; (2) $y = 2x - 3$.

6. 求下列曲线在指定点 P 的切线方程与法线方程:

(1) $y = \frac{x^2}{4}$, $P(2, 1)$; (2) $y = \cos x$, $P(0, 1)$.

7. 求下列函数的导函数:

(1) $f(x) = [x]^2$; (2) $f(x) = \begin{cases} e^{x+1}, & x \geq 0, \\ 1, & x < 0. \end{cases}$

8. 设函数

$$f(x) = \begin{cases} x^m \sin \frac{1}{x}, & x \neq 0, \\ 0, & x = 0 \end{cases} \quad (m \text{ 为正整数}),$$

试问: (1) m 等于何值时, f 在 $x=0$ 连续;

(2) m 等于何值时, f 在 $x=0$ 可导.

9. 求下列函数的稳定点:

(1) $f(x) = \sin x - \cos x$; (2) $f(x) = x - \ln x$.

10. 设函数 f 在点 x_0 存在左、右导数, 试证 f 在点 x_0 连续.

11. 设 $g(0) = g'(0) = 0$,

$$f(x) = \begin{cases} g(x) \sin \frac{1}{x}, & x \neq 0, \\ 0, & x = 0, \end{cases}$$

求 $f'(0)$;

12. 设 f 是定义在 \mathbb{R} 上的函数, 且对任何 $x_1, x_2 \in \mathbb{R}$, 都有

$$f(x_1 + x_2) = f(x_1) + f(x_2).$$

若 $f'(0) = 1$, 证明对任何 $x \in \mathbb{R}$, 都有

$$f'(x) = f(x).$$

$$1. \bar{v} = \frac{s(t+\Delta t) - s(t)}{\Delta t} \Rightarrow \bar{v}|_{t=4, \Delta t=1} = 55, \bar{v}|_{t=4, \Delta t=0.1} = 50.5, \bar{v}|_{t=4, \Delta t=0.01} = 50.05$$

$$v|_{t=4} = \lim_{\Delta t \rightarrow 0} \bar{v}|_{t=4} = 50$$

$$2. \omega(t) = \lim_{\Delta t \rightarrow 0} \frac{\theta(t+\Delta t) - \theta(t)}{\Delta t}$$

$$3. \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x)}{\Delta x} = f'(x_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0)}{\Delta x} = 4 - 0 = 4$$

$$4. \lim_{x \rightarrow 3^+} \frac{f(x) - f(3)}{x - 3} = 6, \lim_{x \rightarrow 3^-} \frac{f(x) - f(3)}{x - 3} = a \Rightarrow a = 6$$

$$\lim_{x \rightarrow 3} f(x) = 3a + b = f(3) = 9$$

综上所述得 $a = 6, b = -9$

$$5. y' = \frac{1}{x}$$

$$(1) l|_{x=1}: y = x - 1$$

$$(2) l|_{x=2}: y = 2x - \ln 2 - 1$$

$$6. (1) l: y = x - 1, l_1: y = -x + 3$$

$$(2) l: y = 1, l_1: x = 0$$

$$7. (1) f'(x) = \begin{cases} -3x^2, & x < 0 \\ 3x^2, & x \geq 0 \end{cases}$$

$$(2) f'(x) = \begin{cases} 0, & x < 0 \\ 1, & x > 0 \end{cases} \rightarrow f(x) \text{ 在 } x=0 \text{ 处不可导}$$

$$8. (1) \text{ 当 } m \in \mathbb{Z}^+ \text{ 时, } \lim_{x \rightarrow 0} f(x) = 0 \Rightarrow f(x) \text{ 在 } x=0 \text{ 处连续}$$

$$(2) f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0} x^{m-1} \sin \frac{1}{x}$$

故当 $m > 1$ 时, 该极限存在, 即 f 在 $x=0$ 处可导.

$$9. (1) f'(x) = \cos x + \sin x = \sqrt{2} \sin(x + \frac{\pi}{4})$$

$$f'(x) = 0 \Rightarrow x = -\frac{\pi}{4} + k\pi, k \in \mathbb{Z}$$

$$(2) f'(x) = 1 - \frac{1}{x}$$

$$f'(x) = 0 \Rightarrow x = 1$$

10. $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$ 存在, 设 $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = a$, 不妨设 $a > 0$

$$\text{则令 } \epsilon = a, \exists \delta > 0 \text{ s.t. } \forall x \in U_1(x_0, \delta), \left| \frac{f(x) - f(x_0)}{x - x_0} - a \right| < \epsilon \Rightarrow \left| \frac{f(x) - f(x_0)}{x - x_0} \right| < 2a$$

$$\Rightarrow \forall \epsilon > 0, \exists \delta = \frac{\epsilon}{2a} \text{ s.t. } \forall x \in U_1(x_0, \delta), |f(x) - f(x_0)| < 2a|x - x_0| < 2a\delta = \epsilon \Rightarrow \lim_{x \rightarrow x_0} f(x) = f(x_0)$$

同理 $\lim_{x \rightarrow x_0} f(x) = f(x_0)$

综上所述, $\lim_{x \rightarrow x_0} f(x) = f(x_0)$, 即 f 在 x_0 处连续.

$$11. f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{g(x)}{x} \sin \frac{1}{x} = \left(\lim_{x \rightarrow 0} \frac{g(x)}{x} \right) \left(\lim_{x \rightarrow 0} \sin \frac{1}{x} \right)$$

$$\text{又 } g'(0) = 0 \Rightarrow \lim_{x \rightarrow 0} \frac{g(x) - g(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{g(x)}{x} = 0, \quad \left| \sin \frac{1}{x} \right| \leq 1$$

$$\text{故 } f'(0) = \left(\lim_{x \rightarrow 0} \frac{g(x)}{x} \right) \left(\lim_{x \rightarrow 0} \sin \frac{1}{x} \right) = 0$$

$$12. \forall x \in \mathbb{R}, f(x+\Delta x) = f(x)f(\Delta x) \Rightarrow f(x) \equiv 0 \text{ 或 } f(x) = 1$$

假设 $f(x) \equiv 0$, 则 $\forall x \in \mathbb{R}, f(x) = 0$, 与 $f'(0) = 1$ 矛盾!

故 $f(x) = 1$

$$\text{则 } \forall x \in \mathbb{R}, f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x)f(\Delta x) - f(x)}{\Delta x} = f(x) \lim_{\Delta x \rightarrow 0} \frac{f(\Delta x) - 1}{\Delta x} = f(x) \lim_{\Delta x \rightarrow 0} \frac{f(\Delta x) - f(0)}{\Delta x} = f(x)f'(0) = f'(x)$$

综上所述即证

$$13. f'(x_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 - \Delta x) - f(x_0)}{-\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0 - \Delta x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x} + \lim_{\Delta x \rightarrow 0} \frac{f(x_0) - f(x_0 - \Delta x)}{\Delta x} = 2f'(x_0)$$

$$14. \text{不妨设 } f'(a) > 0, f'(b) < 0, \text{ 则 } \exists \Delta x \in (0, \frac{b-a}{2}) \text{ s.t. } f(a+\Delta x) > f(a) = K, f(b-\Delta x) < f(b) = K$$

又 f 在 $[a+\Delta x, b-\Delta x]$ 上连续且 $f(a+\Delta x) > K > f(b-\Delta x) \Rightarrow$ 由介值性定理可知, $\exists \xi \in (a+\Delta x, b-\Delta x)$ s.t. $f(\xi) = K$

即 $\exists \xi \in (a, b)$ s.t. $f(\xi) = K$

$$15. f(x) = \frac{1}{230} x^2, x \in [-50, 50] \Rightarrow f'(x) = \frac{1}{115} x, x \in [-50, 50]$$

$$\tan(\frac{\pi}{2} - \theta) = f'(50) \Rightarrow \theta = \frac{\pi}{2} - \arctan \frac{2}{23}$$

$$16. y' = 3x^2$$

设 $P(x_1, x_1^3)$, 则 $k_P = f'(x_1) = 3x_1^2$, $l_P: y = 3x_1^2 x - 2x_1^3$, 与 $y = x^3$ 联立得 $Q(-2x_1, -8x_1^3)$

则 $k_Q = f'(x_1) = 12x_1^2 = 3k_P$, 即证.

$$17. \text{假设 } f'(x_0) < 0$$

$$\text{则 } \exists x_1 > x_0 \text{ s.t. } f(x_1) < f(x_0) = 0$$

$$\text{又 } \lim_{x \rightarrow +\infty} f(x) = +\infty \Rightarrow \exists x_2 > x_1 \text{ s.t. } f(x_2) > 0$$

f 在 $[x_1, x_2]$ 上连续 $\Rightarrow \exists \xi \in (x_1, x_2)$ s.t. $f(\xi) = 0$, 又 $\xi > x_1 > x_0$, 与 x_0 是 f 的最大零点矛盾!

故 $f'(x_0) \geq 0$

1. 求下列函数在指定点的导数:
 (1) 设 $f(x) = 3x^2 + 2x^3 + 5$, 求 $f'(0)$, $f'(1)$;

(2) 设 $f(x) = \frac{x}{\cos x}$, 求 $f'(0)$, $f'(\pi)$;

(3) 设 $f(x) = \sqrt{1+\sqrt{x}}$, 求 $f'(0)$, $f'(1)$, $f'(4)$.

2. 求下列函数的导数:

- (1) $y = 3x^2 + 2$
- (2) $y = \frac{1-x^2}{1+x^2}$
- (3) $y = x^2 + \cos x$
- (4) $y = \frac{x}{m} + \frac{m}{x} + 2\sqrt{x} + \frac{2}{\sqrt{x}}$
- (5) $y = x^3 \log_2 x$
- (6) $y = e^x \cos x$
- (7) $y = (x^2+1)(3x-1)(1-x^2)$
- (8) $y = \frac{\tan x}{x}$
- (9) $y = \frac{x}{1-\cos x}$
- (10) $y = \frac{1+\ln x}{1-\ln x}$
- (11) $y = (\sqrt{x}+1) \arctan x$
- (12) $y = \frac{1+x^2}{\sin x + \cos x}$

3. 求下列函数的导函数:

- (1) $y = x \sqrt{1-x^2}$
- (2) $y = (x^2-1)^3$
- (3) $y = \left(\frac{1+x^2}{1-x}\right)^2$
- (4) $y = \ln |\ln x|$
- (5) $y = \ln |\sin x|$
- (6) $y = \lg(x^2+x+1)$
- (7) $y = \ln(x + \sqrt{1+x^2})$
- (8) $y = \ln \frac{\sqrt{1+x} - \sqrt{1-x}}{\sqrt{1+x} + \sqrt{1-x}}$
- (9) $y = (\sin x + \cos x)^3$
- (10) $y = \cos^4 x$
- (11) $y = \sin \sqrt{1+x^2}$
- (12) $y = \{\sin x^2\}'$
- (13) $y = \arcsin \frac{1}{x}$
- (14) $y = (\arctan x^2)'$
- (15) $y = \arccot \frac{1+x}{1-x}$
- (16) $y = \arcsin \{\sin^2 x\}$
- (17) $y = e^{-x^2}$
- (18) $y = 2^{3x}$

- (19) $y = a^{3x}$
- (20) $y = x^{x^x}$
- (21) $y = e^{-x} \sin 2x$
- (22) $y = \sqrt{x + \sqrt{x + \sqrt{x}}}$
- (23) $y = \sin(\sin(\sin x))$
- (24) $y = \sin\left(\frac{\sin\left(\frac{x}{\sin x}\right)}{x}\right)$
- (25) $y = (x-a)^2(x-a)^2 \dots (x-a)^2$
- (26) $y = \frac{1}{\sqrt{a^2-b^2}} \operatorname{arcsin} \frac{a \sin x + b}{a + b \sin x}$

4. 对下列各函数计算 $f'(x)$, $f'(x+1)$, $f'(x-1)$.

- (1) $f(x) = x^2$
- (2) $f(x+1) = x^2$
- (3) $f(x-1) = x^2$

5. 已知 g 为可导函数, a 为实数, 试求下列函数的导数.

- (1) $f(x) = g(x+g(a))$
- (2) $f(x) = g(x+g(x))$
- (3) $f(x) = g(xg(a))$
- (4) $f(x) = g(xg(x))$

6. 设 f 为可导函数, 证明: 若 $x=1$ 时有

$$\left[\frac{d}{dx} f(x^2) \right]_{x=1} = \frac{d}{dx} f'(x)$$

必有 $f'(1) = 0$ 或 $f(1) = 1$.

7. 定义双曲函数如下:

$$\text{双曲正弦函数 } \sinh x = \frac{e^x - e^{-x}}{2}, \text{ 双曲余弦函数 } \cosh x = \frac{e^x + e^{-x}}{2}$$

$$\text{双曲正切函数 } \tanh x = \frac{\sinh x}{\cosh x}, \text{ 双曲余切函数 } \coth x = \frac{\cosh x}{\sinh x}$$

证明:

- (1) $(\sinh x)' = \cosh x$
- (2) $(\cosh x)' = \sinh x$
- (3) $(\tanh x)' = \frac{1}{\cosh^2 x}$
- (4) $(\coth x)' = -\frac{1}{\sinh^2 x}$

8. 求下列函数的导数:

- (1) $y = \sinh^2 x$
- (2) $y = \cosh(\sinh x)$
- (3) $y = \ln(\cosh x)$
- (4) $y = \arctan(\tanh x)$

9. 以 $\operatorname{arsinh} x, \operatorname{arcosh} x, \operatorname{artanh} x, \operatorname{arcoth} x$ 分别表示各双曲函数的反函数, 试求下列函数的导数.

- (1) $y = \operatorname{arsinh} x$
- (2) $y = \operatorname{arcosh} x$
- (3) $y = \operatorname{artanh} x$
- (4) $y = \operatorname{arcoth} x$
- (5) $y = \operatorname{artanh} x - \operatorname{arcoth} \frac{1}{x}$
- (6) $y = \operatorname{arsinh}(\tan x)$

1.

$$(1) f'(x) = 12x^2 + 6x^2$$

$$f'(0) = 0, f'(1) = 18$$

$$(2) f'(x) = \frac{\cos x + x \sin x}{\cos^2 x}$$

$$f'(0) = 1, f'(x) = -1$$

$$(3) f'(x) = \frac{1}{4} (x^{\frac{3}{2}} + x)^{-\frac{1}{2}}$$

$$f'(x) = 0 \text{ 在 } x = \sqrt{2}, f'(1) = \frac{1}{4\sqrt{2}}, f'(4) = \frac{1}{8\sqrt{3}}$$

2.

$$(1) y' = 6x$$

$$(2) y' = \frac{-x^2 - 4x - 1}{(x^2 + x + 1)^2}$$

$$(3) y' = nx^{n-1} + n$$

$$(4) y' = \frac{1}{m} - m x^{-2} + x^{-\frac{1}{2}} - x^{-\frac{3}{2}}$$

$$(5) y' = 3x^2 \log_2 x + \frac{x^2}{\ln 3}$$

$$(6) y' = e^x \cos x - e^x \sin x$$

$$(7) \ln y = \ln(x^2+1) + \ln(3x-1) + \ln(1-x^2)$$

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

$$y' = (x^2+1)(3x-1)(1-x^2) \left(\frac{2x}{x^2+1} + \frac{3}{3x-1} - \frac{2x}{1-x^2} \right)$$

$$(8) y' = \frac{x \sec^2 x - \tan x}{x^2}$$

$$(9) y' = \frac{1 - \cos x - x \sin x}{(1 - \cos x)^2}$$

$$(10) y' = \frac{2}{x(1 - \ln x)^2}$$

$$(11) y' = \frac{\arctan x}{2\sqrt{x}} + \frac{1}{(1+x)(1-\sqrt{x})}$$

$$(12) y' = \frac{1+x^2}{\sin x + \cos x} (2x \ln(1+x^2) - (\cos x - \sin x) \ln(\sin x + \cos x))$$

3.

$$(1) y' = (1-x^2)^{\frac{1}{2}} - x^2(1-x^2)^{-\frac{1}{2}}$$

$$(2) y' = (2x) \cdot 3(x^2-1)^2 = 6x(x^2-1)^2$$

$$(3) \ln y = 3 \ln(1+x^2) - 3 \ln(1-x)$$

$$\frac{y'}{y} = \frac{6x}{x^2+1} + \frac{3}{1-x}$$

$$y' = \left(\frac{x^2+1}{1-x}\right)^3 \left(\frac{6x}{x^2+1} + \frac{3}{1-x}\right)$$

$$(4) y' = \frac{1}{x \ln x}$$

$$(5) y' = \frac{\cos x}{\sin^2 x} = \cot x$$

$$(6) y' = (2x+1) \cdot \frac{1}{(x^2+3x+1) \ln 10} = \frac{2x+1}{(x^2+3x+1) \ln 10}$$

$$(7) y' = ((1+x)(1+x^2)^{\frac{1}{2}})^{\frac{1}{2}} \cdot \frac{1+x(1+x^2)^{\frac{1}{2}}}{1+x(1+x^2)^{\frac{1}{2}}} = \frac{1+x(1+x^2)^{\frac{1}{2}}}{\sqrt{1+x^2}}$$

$$(8) y = \ln \frac{\sqrt{1+x} - \sqrt{1-x}}{\sqrt{1+x} + \sqrt{1-x}} = \frac{1}{2} \ln \frac{1-\sqrt{1-x^2}}{1+\sqrt{1-x^2}}$$

$$y' = \frac{1}{2} \cdot \frac{-2x(1-x^2)^{-\frac{1}{2}}}{(1+\sqrt{1-x^2})^2} \cdot \frac{1+\sqrt{1-x^2}}{1-\sqrt{1-x^2}} = \frac{-x(1-x^2)^{-\frac{1}{2}}(1+\sqrt{1-x^2})}{(1+\sqrt{1-x^2})^2(1-\sqrt{1-x^2})} = \frac{1}{2\sqrt{1-x^2}}$$

$$(9) y' = (\cos x - \sin x) \cdot 3(\sin x + \cos x)^2 = 3(\sin x + \cos x)^2(\cos x - \sin x) = 3(\cos 2x)(\sin x + \cos x)$$

$$(10) y' = \frac{d \cos^3 4x}{dx} = \frac{d 4x}{dx} \cdot \frac{d \cos 4x}{d 4x} \cdot \frac{d \cos^2 4x}{d \cos 4x} = 4 \cdot (-\sin 4x) \cdot (2 \cos^2 4x) = -12(\sin 4x)(\cos^2 4x) = -6(\sin 8x)(\cos 4x)$$

$$(11) y' = \frac{d \sin \sqrt{1+x}}{dx} = \frac{d(1+x)}{dx} \cdot \frac{d \sqrt{1+x}}{d(1+x)} \cdot \frac{d \sin \sqrt{1+x}}{d \sqrt{1+x}} = (2x) \left(\frac{1}{2}(1+x)^{-\frac{1}{2}} \right) (\cos \sqrt{1+x}) = x(1+x)^{-\frac{1}{2}} \cos \sqrt{1+x}$$

$$(12) y' = \frac{d \sin^2 x^2}{dx} = \frac{d x^2}{dx} \cdot \frac{d \sin x^2}{d x^2} \cdot \frac{d \sin^2 x^2}{d \sin x^2} = (2x)(\cos x^2)(2 \sin x^2 \cos x^2) = 6x(\sin^2 x^2)(\cos x^2)$$

$$(13) y' = \left(-\frac{1}{x^2}\right) \left(\frac{1}{\sqrt{1-\frac{1}{x^2}}}\right) = -\frac{1}{x\sqrt{x^2-1}}$$

$$(14) y' = \frac{d x^3}{dx} \cdot \frac{d \arctan x^3}{d \arctan x^3} \cdot \frac{d \arctan x^3}{d \arctan x^3} = (3x^2) \left(\frac{1}{1+x^6}\right) (2 \arctan x^3) = \frac{6x^2 \arctan x^3}{1+x^6}$$

$$(15) y' = \frac{2}{(1-x)^2} \cdot \left(-\frac{(1-x)^{-1}}{2+2x^2}\right) = -\frac{1}{1+x^2}$$

$$(16) y' = (\cos x)(2 \sin x) \left(\frac{1}{\sqrt{1-\sin^4 x}}\right) = \frac{\sin 2x}{\sqrt{1-\sin^4 x}}$$

$$(17) y' = e^{x+1}$$

$$(18) y' = (\cos x)(2^{\sin x} \ln 2) = (\ln 2)(\cos x) \cdot 2^{\sin x}$$

$$(19) \ln y = (\sin x) \ln x$$

$$\frac{y'}{y} = (\cos x) \ln x + \frac{\sin x}{x}$$

$$y' = x^{\sin x} \left((\cos x) \ln x + \frac{\sin x}{x} \right)$$

$$(20) u = x^x \Rightarrow \ln u = x \ln x \Rightarrow \frac{u'}{u} = \ln x + 1 \Rightarrow u' = x^x (\ln x + 1)$$

$$y = x^u \Rightarrow \ln y = u \ln x \Rightarrow \frac{y'}{y} = u' \ln x + \frac{u}{x} = x^x (\ln x + 1) \ln x + x^{x-1} (\ln x + 1) \Rightarrow y' = x^{x^2} (x^x \ln x + x^{x-1}) (\ln x + 1)$$

$$(21) y' = -e^{-x} \sin 2x + e^{-x} (2 \cos 2x) = e^{-x} (2 \cos 2x - \sin 2x)$$

$$(22) y' = \frac{1}{2} (x + \sqrt{x + \sqrt{x}})^{-\frac{1}{2}} (x + \sqrt{x + \sqrt{x}})'$$

$$= \frac{1}{2} (x + \sqrt{x + \sqrt{x}})^{-\frac{1}{2}} \left(1 + \frac{1}{2} (x + \sqrt{x})^{-\frac{1}{2}} (x + \sqrt{x})' \right)$$

$$= \frac{1}{2} (x + \sqrt{x + \sqrt{x}})^{-\frac{1}{2}} \left(1 + \frac{1}{2} (x + \sqrt{x})^{-\frac{1}{2}} \left(1 + \frac{1}{2} x^{-\frac{1}{2}} \right) \right)$$

$$(23) y' = \cos(\sin(\sin x)) (\sin(\sin x))'$$

$$= \cos(\sin(\sin x)) (\cos(\sin x) (\sin x)')$$

$$= \cos(\sin(\sin x)) \cos(\sin x) \cos x$$

$$(24) y' = \left(\cos \left(\frac{x}{\sin \left(\frac{x}{2 \sin x} \right)} \right) \right) \left(\frac{x}{\sin \left(\frac{x}{2 \sin x} \right)} \right)'$$

$$= \left(\cos \left(\frac{x}{\sin \left(\frac{x}{2 \sin x} \right)} \right) \right) \cdot \frac{\sin \left(\frac{x}{2 \sin x} \right) - x \cos \left(\frac{x}{2 \sin x} \right) \frac{\sin x - x \cos x}{\sin^2 x}}{\sin^2 \left(\frac{x}{2 \sin x} \right)}$$

$$(25) \ln y = \sum_{i=1}^n a_i \ln(x - a_i)$$

$$\frac{y'}{y} = \sum_{i=1}^n \frac{a_i}{x - a_i}$$

$$y' = \left(\prod_{i=1}^n (x - a_i)^{a_i} \right) \left(\sum_{i=1}^n \frac{a_i}{x - a_i} \right)$$

$$(26) y' = \frac{1}{\sqrt{a^2 - b^2}} \cdot \frac{1}{\sqrt{1 - \left(\frac{a \sin x + b}{a + b \sin x} \right)^2}} \cdot \frac{a \cos x (a + b \sin x) - b \cos x (a \sin x + b)}{(a + b \sin x)^2}$$

$$= \frac{\sqrt{a^2 - b^2} \cos x}{\sqrt{a^2 - b^2} |a + b \sin x| |\cos x|}$$

$$= \frac{\cos x}{|a + b \sin x| |\cos x|}$$

4.

$$(1) f(x) = x^3 \Rightarrow f'(x) = 3x^2, f'(x+1) = 3(x+1)^2, f'(x-1) = 3(x-1)^2$$

$$(2) f(x) = (x-1)^3 \Rightarrow f'(x) = 3(x-1)^2, f'(x+1) = 3x^2, f'(x-1) = 3(x-2)^2$$

$$(3) f(x) = (x+1)^3 \Rightarrow f'(x) = 3(x+1)^2, f'(x+1) = 3(x+2)^2, f'(x-1) = 3x^2$$

5.

$$(1) f'(x) = (x+g(x))' g'(x+g(x)) = g'(x+g(x))$$

$$(2) f'(x) = (x+g(x))' g'(x+g(x)) = (1+g'(x)) g'(x+g(x))$$

$$(3) f'(x) = (xg(x))' g'(xg(x)) = g(x) g'(xg(x))$$

$$(4) f'(x) = (xg(x))' g'(xg(x)) = (g(x) + xg'(x)) g'(xg(x))$$

$$6. \frac{d}{dx} f(x^2) = 2x f'(x^2), \quad \frac{d}{dx} f^2(x) = 2f(x) f'(x)$$

$$\text{令 } x=1 \text{ 时, } \frac{d}{dx} f(x^2) = \frac{d}{dx} f^2(x) \Rightarrow 2f'(1) = 2f(1)f'(1) \Rightarrow f(1) = 1 \Rightarrow f'(1) = 0$$

7.

$$(1) (\sinh x)' = \left(\frac{e^x - e^{-x}}{2}\right)' = \frac{e^x + e^{-x}}{2} = \cosh x$$

$$(2) (\cosh x)' = \left(\frac{e^x + e^{-x}}{2}\right)' = \frac{e^x - e^{-x}}{2} = \sinh x$$

$$(3) (\tanh x)' = \left(\frac{\sinh x}{\cosh x}\right)' = \frac{\cosh^2 x - \sinh^2 x}{\cosh^2 x} = \frac{1}{\cosh^2 x}$$

$$(4) (\coth x)' = \left(\frac{1}{\tanh x}\right)' = \frac{-\tanh^2 x}{\tanh^2 x} = -\frac{1}{\sinh^2 x}$$

8.

$$(1) y' = 3(\sinh^2 x)(\cosh x)$$

$$(2) y' = (\cosh x)(\sinh(\sinh x))$$

$$(3) y' = \frac{\sinh x}{\cosh x} = \tanh x$$

$$(4) y' = \frac{1}{\cosh^2 x} \cdot \frac{1}{1 + \tanh^2 x} = \frac{1}{\sinh^2 x + \cosh^2 x}$$

9.

$$(1) (\operatorname{arsinh} x)' = \frac{1}{(\sinh y)'} = \frac{1}{\cosh y} = \frac{1}{\sqrt{1 + \sinh^2 y}} = \frac{1}{\sqrt{1 + x^2}}$$

$$(2) (\operatorname{arcosh} x)' = \frac{1}{(\cosh y)'} = \frac{1}{\sinh y} = \frac{1}{\sqrt{\cosh^2 y - 1}} = \frac{1}{\sqrt{x^2 - 1}}$$

$$(3) (\operatorname{artanh} x)' = \frac{1}{(\tanh y)'} = \cosh^2 y = \frac{\cosh^2 y}{\cosh^2 y - \sinh^2 y} = \frac{1}{1 - \tanh^2 y} = \frac{1}{1 - x^2}$$

$$(4) (\operatorname{arcoth} x)' = \frac{1}{(\coth y)'} = -\sinh^2 y = \frac{\sinh^2 y}{\sinh^2 y - \cosh^2 y} = \frac{1}{1 - \coth^2 y} = \frac{1}{1 - x^2}$$

$$(5) y' = \frac{1}{1-x^2} + \frac{1}{x^2} \cdot \frac{1}{1-(\frac{1}{x})^2} = 0$$

$$(6) y' = \frac{\sec x}{\sqrt{1 + \tan^2 x}} = |\sec x|$$

1. 求下列由参数方程所确定的导数 $\frac{dy}{dx}$.

(1) $\begin{cases} x = \cos^3 t, \\ y = \sin^3 t \end{cases}$ 在 $t = \frac{\pi}{3}$ 处; (2) $\begin{cases} x = \frac{t}{1+t}, \\ y = \frac{1-t}{1+t} \end{cases}$ 在 $t > 0$ 处.

2. 设 $\begin{cases} x = a(t - \sin t), \\ y = a(1 - \cos t) \end{cases}$, 求 $\frac{dy}{dx} \Big|_{t=\frac{\pi}{2}}$ 和 $\frac{dy}{dx} \Big|_{t=\pi}$.

3. 设曲线方程 $x = 1 - t^2, y = t - t^3$, 求它在下列点处的切线方程与法线方程:

(1) $t = 1$; (2) $t = \frac{\sqrt{2}}{2}$.

4. 证明曲线

$$\begin{cases} x = a(\cos t + t \sin t), \\ y = a(\sin t - t \cos t) \end{cases}$$

上任一点的法线到原点距离等于 a .

5. 证明: 圆 $r = 2a \sin \theta$ ($a > 0$) 上任一点的切线与向径的夹角等于向径的极角.

6. 求心形线 $r = a(1 + \cos \theta)$ 的切线与切点向径之间的夹角.

1.

$$(1) \frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx} = \frac{4 \sin^2 t \cos t}{-4 \sin t \cos^2 t} = -\frac{\sin t}{\cos^2 t}$$

$$\frac{dy}{dx} \Big|_{t=\frac{\pi}{3}} = -3$$

$$(2) \frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx} = \frac{-\frac{2}{(1+t)^2}}{\frac{1}{(1+t)^2}} = -2$$

$$\frac{dy}{dx} \Big|_{t=0} = 2$$

$$2. \frac{dy}{dx} = \frac{\sin t}{1 - \cos t}$$

$$\frac{dy}{dx} \Big|_{t=\frac{\pi}{2}} = 1, \quad \frac{dy}{dx} \Big|_{t=\pi} = 0$$

$$3. \frac{dy}{dx} = \frac{1-2t}{2t}$$

$$(1) t = 1 \Rightarrow (0, 0), k = \frac{dy}{dx} \Big|_{t=1} = -\frac{1}{2}$$

$$\Rightarrow l: y = -\frac{1}{2}x, \quad l_1: y = 2x$$

$$(2) t = \frac{\sqrt{2}}{2} \Rightarrow (\frac{1}{2}, \frac{\sqrt{2}-1}{2}), k = \frac{dy}{dx} \Big|_{t=\frac{\sqrt{2}}{2}} = \frac{1-\sqrt{2}}{\sqrt{2}}$$

$$\Rightarrow l: y = \frac{1-\sqrt{2}}{\sqrt{2}}x + \frac{\sqrt{2}}{4}, \quad l_1: y = (2+\sqrt{2})x - \frac{3}{2}$$

$$4. \frac{dy}{dx} = \tan t$$

设 $P = (a(\cos t_0 + t_0 \sin t_0), a(\sin t_0 - t_0 \cos t_0)) \in C$, 则 $k_t = -\cot t_0$.

$$l_1: (\cot t_0)x + y - \frac{a}{\sin t_0} = 0$$

$$d = \frac{|\frac{a}{\sin t_0}|}{\sqrt{\cot^2 t_0 + 1}} = a$$

$$5. \tan \varphi = \frac{r(\theta)}{r'(\theta)} = \tan \theta \Rightarrow \varphi = \theta \quad \text{弦切角定理}$$

$$6. \tan \varphi = \frac{r(\theta)}{r'(\theta)} = \frac{1 + \cos \theta}{-\sin \theta} = -\cot \frac{\theta}{2}$$

$$\varphi = \arctan(-\cot \frac{\varphi}{2}) = \frac{\varphi - \pi}{2}$$

1. 求下列函数在指定点的高阶导数:

(1) $f(x) = 3x^2 + 4x^2 - 5x - 9$, 求 $f'(1)$, $f''(1)$, $f'''(1)$;
 (2) $f(x) = \frac{x}{\sqrt{1+x^2}}$, 求 $f'(0)$, $f''(1)$, $f'''(-1)$.

2. 设函数 f 在 $x=1$ 处二阶可导, 证明: 若 $f'(1)=0$, $f''(1)=0$, 则在 $x=1$ 处有 $\frac{d^2}{dx^2}f(x) = \frac{d^3}{dx^3}f(x)$.

3. 求下列函数的高阶导数:

(1) $f(x) = \sin x$, 求 $f''(x)$; (2) $f(x) = e^{-x}$, 求 $f''(x)$;
 (3) $f(x) = \ln(1+x)$, 求 $f'''(x)$; (4) $f(x) = x^2 e^x$, 求 $f'''(x)$.

4. 设 f 为二阶可导函数, 求下列各函数的二阶导数:

(1) $y = f(\ln x)$; (2) $y = f(x^2)$, $a, n \in \mathbb{N}_+$;
 (3) $y = f(f(x))$.

5. 求下列函数的高阶导数:

(1) $y = \ln x$; (2) $y = a^x$ ($a > 0, a \neq 1$);
 (3) $y = \frac{1}{x(1+x)}$; (4) $y = \frac{\ln x}{x}$;
 (5) $f(x) = \frac{x^n}{1-x^2}$; (6) $y = e^x \sin kx$ (k 为实数).

6. 求由下列参数方程所确定的函数的二阶导数 $\frac{d^2y}{dx^2}$:

(1) $\begin{cases} x = a \cos^2 t \\ y = a \sin^2 t \end{cases}$; (2) $\begin{cases} x = e^t \cos t \\ y = e^t \sin t \end{cases}$.

7. 研究函数 $f(x) = |x|^3$ 在 $x=0$ 处的各阶导数.

8. 设函数 $y=f(x)$ 在 x 三阶可导, 且 $f'(x) \neq 0$. 若 $f(x)$ 存在反函数 $x=f^{-1}(y)$, 试用 $f'(x)$, $f''(x)$ 以及 $f'''(x)$ 表示 $(f^{-1})''(y)$.

9. 设 $y = \arctan x$.

(1) 证明它满足方程 $(1+x^2)y'' + 2xy' = 0$;
 (2) 求 $y^{(n)}|_{x=0}$.

10. 设 $y = \arcsin x$.

(1) 证明它满足方程 $(1-x^2)y'' - (2x+1)y' - x^2y = 0$ ($x \geq 0$);
 (2) 求 $y^{(n)}|_{x=0}$.

11. 证明函数

$$f(x) = \begin{cases} x^{-\frac{1}{2}}, & x \neq 0, \\ 0, & x = 0 \end{cases}$$

在 $x=0$ 处 n 阶可导且 $f^{(n)}(0) = 0$, 其中 n 为任意正整数.

1.

(1) $f(x) = 3x^3 + 4x^2 - 5x - 9$
 $f'(x) = 9x^2 + 8x - 5$
 $f''(x) = 18x + 8 \Rightarrow f''(1) = 26$
 $f'''(x) = 18 \Rightarrow f'''(1) = 18$
 $f^{(4)}(x) = 0 \Rightarrow f^{(4)}(1) = 0$

(2) $f(x) = \frac{x^3}{\sqrt{1+x^2}}$, $f'(x) = (1+x^2)^{-\frac{3}{2}}$, $f''(x) = -3x(1+x^2)^{-\frac{5}{2}}$
 $\Rightarrow f''(0) = 0$, $f''(1) = -3 \times 2^{-\frac{5}{2}}$, $f''(-1) = 3 \times 2^{-\frac{5}{2}}$

2. $\frac{d}{dx} f(x^2)|_{x=1} = [f'(x^2)]'|_{x=1} = 2x f'(x)|_{x=1} = 2f'(1) = 0$
 $\frac{d^2}{dx^2} f(x^2)|_{x=1} = [f''(x^2)]'|_{x=1} = [2f'(x)f'(x)]'|_{x=1} = 2f''(x) + 2f'(x)f''(x)|_{x=1} = 2f''(1) + 2f'(1)f''(1) = 0$
 证明过程

3.

(1) $f(x) = x \ln x$, $f'(x) = \ln x + 1$, $f''(x) = \frac{1}{x}$
 (2) $f(x) = e^{-x^2}$, $f'(x) = -2x e^{-x^2}$, $f''(x) = (4x^2 - 2)e^{-x^2}$, $f'''(x) = (-8x^3 + 12x)e^{-x^2}$
 (3) $f(x) = \ln(1+x)$, $f'(x) = (1+x)^{-1}$, $f''(x) = -(1+x)^{-2}$, $f'''(x) = 2(1+x)^{-3}$, $f^{(4)}(x) = -6(1+x)^{-4}$, $f^{(5)}(x) = 24(1+x)^{-5}$
 (4) $f(x) = x^2 e^x$, $f'(x) = (x^2 + 2x)e^x$, $f''(x) = (x^2 + 6x + 2)e^x$, $f'''(x) = (x^2 + 12x + 6)e^x$, $f^{(4)}(x) = (x^2 + 12x + 60x + 60)e^x$
 $f^{(5)}(x) = (x^2 + 18x^2 + 90x + 20)e^x$, $f^{(6)}(x) = (x^2 + 24x^2 + 168x + 336)e^x$, $f^{(7)}(x) = (x^2 + 27x^2 + 216x + 504)e^x$, $f^{(8)}(x) = (x^2 + 30x^2 + 270x + 720)e^x$
 由莱布尼茨公式, $(x^2 e^x)^{(n)} = \sum_{k=0}^n C_n^k (x^2)^{(n-k)} (e^x)^k = [C_n^0 x^2 + C_n^1 (2x) + C_n^2 (2)] e^x = (x^2 + 30x^2 + 270x + 720) e^x$

4.

(1) $y = f(\ln x)$, $y' = \frac{1}{x} f'(\ln x)$, $y'' = (-\frac{1}{x^2}) f'(\ln x) + (\frac{1}{x}) (\frac{1}{x} f''(\ln x)) = -\frac{1}{x^2} f'(\ln x) + \frac{1}{x^2} f''(\ln x)$
 (2) $y = f(x^n)$, $y' = n x^{n-1} f'(x^n)$, $y'' = n(n-1)x^{n-2} f''(x^n) + n^2 x^{2n-2} f''(x^n)$
 (3) $y = f[f(x)]$, $y' = f'(x) f'[f(x)]$, $y'' = f''(x) f'[f(x)] + [f'(x)]^2 f''[f(x)]$

5.

(1) $y' = x^{-1} \Rightarrow y^{(n)} = (-1)^{n-1} (n-1)! x^{-n}$
 (2) $y' = a^x \ln a$, $y'' = a^x (\ln a)^2 \Rightarrow y^{(n)} = a^x (\ln a)^n$
 (3) $y = x^{-1} + (1-x)^{-1} \Rightarrow y^{(n)} = (-1)^n n! x^{-n-1} + n! (1-x)^{-n-1}$
 (4) $y = (\ln x) x^{-1} \Rightarrow y^{(n)} = \sum_{k=0}^n C_n^k (\ln x)^{(n-k)} (x^{-1})^k = \sum_{k=0}^n C_n^k [(-1)^{n-k-1} (n-k)! x^{-n+k}] [(-1)^k k! x^{-k-1}] = \sum_{k=0}^n \frac{n! (-1)^{n-1}}{n-k} \cdot x^{-n-1} = n! (-1)^{n-1} x^{-n-1} (\sum_{k=0}^n \frac{1}{k})$
 (5) $f(x) = x^n (1-x)^{-1} \Rightarrow f^{(n)}(x) = \sum_{k=0}^n C_n^k (x^n)^{(n-k)} [(1-x)^{-1}]^{(k)} = \sum_{k=0}^n C_n^k (\frac{n!}{k!} x^k) [k! (1-x)^{-k-1}] = \sum_{k=0}^n \frac{(n!)^2}{k! (n-k)!} \cdot x^k (1-x)^{-k-1}$
 (6) $y = e^{ax} \sin bx \Rightarrow y' = e^{ax} (a \sin bx + b \cos bx) = (a^2 + b^2)^{\frac{1}{2}} e^{ax} \sin(bx + \varphi)$, $\varphi = \arctan \frac{b}{a}$
 $\Rightarrow y'' = (a^2 + b^2)^{\frac{1}{2}} \cdot (a^2 + b^2)^{\frac{1}{2}} e^{ax} \sin(bx + \varphi) = (a^2 + b^2) e^{ax} \sin(bx + \varphi)$

1) 直接得 $y^{(n)} = (a^2 + b^2)^{\frac{n}{2}} e^{ax} \sin(bx + np)$, $\varphi = \arctan \frac{b}{a}$

6.

(1) $\varphi(t) = a \cos^3 t$, $\varphi'(t) = -3a \sin t \cos^2 t$, $\varphi''(t) = 6a \sin^2 t \cos t - 3a \cos^3 t$

$\psi(t) = a \sin^3 t$, $\psi'(t) = 3a \sin^2 t \cos t$, $\psi''(t) = 6a \sin t \cos^2 t - 3a \sin^3 t$
 $\frac{d^2 y}{dx^2} = \frac{\psi''(t)\varphi'(t) - \psi'(t)\varphi''(t)}{[\varphi'(t)]^3} = \frac{1}{3a \sin t \cos^4 t}$

(2) $\varphi(t) = e^t \cos t$, $\varphi'(t) = e^t \cos t - e^t \sin t$, $\varphi''(t) = -2e^t \sin t$

$\psi(t) = e^t \sin t$, $\psi'(t) = e^t \sin t + e^t \cos t$, $\psi''(t) = 2e^t \cos t$
 $\frac{d^2 y}{dx^2} = \frac{\psi''(t)\varphi'(t) - \psi'(t)\varphi''(t)}{[\varphi'(t)]^3} = \frac{2}{e^t (\cos t - \sin t)^3}$

7. \checkmark $g(x) = \begin{cases} x^3, & x > 0 \\ -x^3, & x < 0 \end{cases}$

$g'(x) = \begin{cases} 3x^2, & x > 0 \\ -3x^2, & x < 0 \end{cases} \Rightarrow g'(0-0) = g'(0+0) = 0 \Rightarrow f'(0) = 0$

$g''(x) = \begin{cases} 6x, & x > 0 \\ -6x, & x < 0 \end{cases} \Rightarrow g''(0-0) = g''(0+0) = 0 \Rightarrow f''(0) = 0$

$g'''(x) = \begin{cases} 6, & x > 0 \\ -6, & x < 0 \end{cases} \Rightarrow g'''(0-0) \neq g'''(0+0) \Rightarrow f'''(0) \text{ 不存在}$

综上, $f^{(k)} = \begin{cases} 0, & k=1,2 \\ \text{不存在}, & k \geq 3 \end{cases}$

8. $(f^{-1})'(y) = \frac{dx}{dy} = \frac{1}{f'(x)}$

$(f^{-1})''(y) = \frac{d \frac{dx}{dy}}{dy} = \frac{d \frac{dx}{dy}}{dx} \cdot \frac{dx}{dy} = -\frac{f''(x)}{[f'(x)]^3} \cdot \frac{1}{f'(x)} = -\frac{f''(x)}{[f'(x)]^3}$

$(f^{-1})'''(y) = \frac{d \frac{d \frac{dx}{dy}}{dy}}{dy} = \frac{d \frac{d \frac{dx}{dy}}{dx}}{dx} \cdot \frac{dx}{dy} = -\frac{f'''(x)[f'(x)]^3 - 3[f''(x)]^2[f'(x)]^2}{[f'(x)]^6} \cdot \frac{1}{f'(x)} = \frac{3[f''(x)]^2 - f'''(x)f'(x)}{[f'(x)]^6}$

9.

(1) $y' = \frac{1}{1+x^2}$, $y'' = -\frac{2x}{(1+x^2)^2}$

另: $(1+x^2)y' = 1$

$(1+x^2)y'' + 2xy' = 0$

两边对 x 求导, 即得 $2xy' + (1+x^2)y'' = 0$

(2) $(1+x^2)y'' + 2xy' = 0$

两边对 x 求 $n-2$ 阶导, 得 $\sum_{k=0}^{n-2} C_{n-2}^k (1+x^2)^{n-k-2} y^{(k+2)} + \sum_{k=0}^{n-2} C_{n-2}^k (2x)^{n-k-2} y^{(k+1)} = 0$

$\Rightarrow C_{n-2}^0 (1+x^2)^{(n)} y^{(n)} + C_{n-2}^1 (1+x^2)^{(n-1)} y^{(n-1)} + C_{n-2}^2 (1+x^2)^{(n-2)} y^{(n-2)} + C_{n-2}^3 (2x)^{(n-1)} y^{(n-1)} + C_{n-2}^4 (2x)^{(n-2)} y^{(n-2)} = 0$

$\Rightarrow (1+x^2)y^{(n)} + (n-1)(2x)y^{(n-1)} + (n-2)(n-1)y^{(n-2)} = 0$

代入 $x=0$ 得 $y^{(n)}|_{x=0} = -(n-2)(n-1)y^{(n-2)}|_{x=0}$

又 $y^{(0)}|_{x=0} = 0$, $y^{(1)}|_{x=0} = 1$

故 $y^{(n)} = \begin{cases} 0, & 2 \nmid n \\ (-1)^{\frac{n}{2}} (n-1)!, & 2 \mid n \end{cases}$

10.

(1) $y' = \frac{1}{\sqrt{1-x^2}} \Rightarrow \sqrt{1-x^2} \cdot y' = 1$

两边对 x 求导, 得 $\frac{-x}{\sqrt{1-x^2}} y' + \sqrt{1-x^2} \cdot y'' = 0 \Rightarrow (x^2-1)y'' + xy' = 0$

两边对 x 求 n 阶导, 得 $\sum_{k=0}^n C_n^k (x^2-1)^{(n-k)} y^{(k+2)} + \sum_{k=0}^n x^{(n-k)} y^{(k+1)} = 0$

$\Rightarrow C_n^0 (x^2-1)^{(n)} y^{(n+2)} + C_n^1 (x^2-1)^{(n-1)} y^{(n+1)} + C_n^2 (x^2-1)^{(n-2)} y^{(n)} + C_n^3 x^{(n-1)} y^{(n+1)} + C_n^4 x^{(n)} y^{(n)} = 0$

$\Rightarrow (x^2-1)y^{(n+2)} + (2n+1)x y^{(n+1)} + n^2 y^{(n)} = 0$, 证毕.

(2) 代入 $x=0$ 得 $y^{(n+2)}|_{x=0} = n^2 y^{(n)}|_{x=0}$

又 $y^{(0)}|_{x=0} = 0$, $y^{(1)}|_{x=0} = 1$

故 $y^{(n)} = \begin{cases} 0, & 2 \nmid n \\ [(n-2)!]^2, & 2 \mid n \end{cases}$

11. $f'(0) = \lim_{x \rightarrow 0} \frac{f(x)-f(0)}{x-0} = \lim_{x \rightarrow 0} \frac{e^{-\frac{1}{x}}}{x} = \lim_{t \rightarrow \infty} \frac{e^{-t}}{\frac{1}{t}} = \lim_{t \rightarrow \infty} \frac{1}{2t e^{t^2}} = 0$

$f''(0) = \lim_{x \rightarrow 0} \frac{f'(x)-f'(0)}{x-0} = \lim_{x \rightarrow 0} \frac{2x^3 e^{-\frac{1}{x}}}{x} = \lim_{t \rightarrow \infty} \frac{2t^4}{e^{t^2}} = 0$

由上可知, $f^{(n)}(0) = \lim_{t \rightarrow \infty} \frac{P_n(t)}{e^{t^2}} = 0$

- 若 $x=1$, 而 $\Delta x=0.1, 0.01$. 问对于 $y=x^2, \Delta y$ 与 dy 之差分别是多少?
- 求下列函数的微分:
 - $y=x+2x^2-\frac{1}{3}x^3+x^4$
 - $y=\ln x-x$
 - $y=x^2 \cos 2x$
 - $y=\frac{x}{1-x^2}$
 - $y=e^x \sin 4x$
 - $y=\arcsin \sqrt{1-x^2}$
- 求下列函数的高阶微分:
 - 设 $u(x)=\ln x, v(x)=e^x$, 求 $d^2(uv), d^2(\frac{u}{v})$.
 - 设 $u(x)=e^x, v(x)=\cos 2x$, 求 $d^2(uv), d^2(\frac{u}{v})$.
- 利用微分求近似值:
 - $\sqrt{1.02}$
 - $\lg 2.7$
 - $\tan 45^\circ 10'$
 - $\sqrt[3]{26}$
- 为了使计算球的体积准确到 1%, 问度量半径为 r 时允许发生的相对误差至多应为多少?
- 检验一个半径为 2 m, 中心角为 55° 的工件面积(图 5-10), 现可直接测量其中心角或此角所对的弦长. 设测量最大误差为 0.5° , 量弦长最大误差为 3 mm, 试问用哪一种方法检验的结果较为精确.

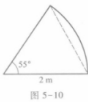


图 5-10

1. $x=1, y|_{x=1}=2$

当 $\Delta x=0.1$ 时, $\Delta y=y|_{x+\Delta x}-y|_x=0.21, dy=y'|_{x=1}\Delta x=0.2$

当 $\Delta x=0.01$ 时, $\Delta y=y|_{x+\Delta x}-y|_x=0.0201, dy=y'|_{x=1}\Delta x=0.02$

2.

(1) $dy=(1+4x-x^2+4x^3) dx$

(2) $dy=\ln x dx$

(3) $dy=2x(\cos 2x-x\sin 2x) dx$

(4) $dy=\frac{1+x^2}{(1-x^2)^2} dx$

(5) $dy=e^{ax}(a\sin bx+b\cos bx) dx$

(6) $dy=-\frac{1}{\sqrt{1-x^2}} dx$

3.

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

$d^3(uv)=(uv)''' dx=e^x(\ln x+\frac{3}{x}-\frac{3}{x^2}+\frac{2}{x^3}) dx$

$\frac{u}{v}=e^{-x} \ln x, (\frac{u}{v})'=e^{-x}(-\ln x+\frac{1}{x}), (\frac{u}{v})''=e^{-x}(\ln x-\frac{2}{x}-\frac{1}{x^2}), (\frac{u}{v})'''=e^{-x}(-\ln x+\frac{3}{x}+\frac{3}{x^2}+\frac{2}{x^3})$

$d^3(\frac{u}{v})=(\frac{u}{v})''' dx=e^{-x}(-\ln x+\frac{3}{x}+\frac{3}{x^2}+\frac{2}{x^3}) dx$

(2) $uv=e^{\frac{x}{2}} \cos 2x, (uv)'=e^{\frac{x}{2}}(-2\sin 2x+\frac{1}{2}\cos 2x), (uv)''=e^{\frac{x}{2}}(-2\sin 2x-\frac{4}{2}\cos 2x), (uv)'''=e^{\frac{x}{2}}(\frac{13}{2}\sin 2x-\frac{47}{8}\cos 2x)$

$d^3(uv)=(uv)''' dx=e^{\frac{x}{2}}(\frac{13}{2}\sin 2x-\frac{47}{8}\cos 2x) dx$

$\frac{u}{v}=\frac{e^{\frac{x}{2}}}{\cos 2x}, (\frac{u}{v})'''=e^{\frac{x}{2}} \sec 2x(48 \tan^3 2x+12 \tan^2 2x+\frac{83}{2} \tan 2x+\frac{49}{8})$

$d^3(\frac{u}{v})=e^{\frac{x}{2}} \sec 2x(48 \tan^3 2x+12 \tan^2 2x+\frac{83}{2} \tan 2x+\frac{49}{8}) dx$

4.

(1) $x_0=1, \Delta x=0.02, f(x)=x^{\frac{1}{3}}, f'(x)=\frac{1}{3}x^{-\frac{2}{3}}$

$f(x_0+\Delta x) \approx f(x_0)+f'(x_0)\Delta x=\frac{131}{130}$

(2) $x_0=3, \Delta x=-0.3, f(x)=\lg x, f'(x)=\frac{1}{x \ln 10}$

$f(x_0+\Delta x) \approx f(x_0)+f'(x_0)\Delta x \approx 0.431$

(3) $x_0=\frac{\pi}{4}, \Delta x=\frac{\pi}{1080}, f(x)=\tan x, f'(x)=\frac{1}{\cos^2 x}$

$f(x_0+\Delta x) \approx f(x_0)+f'(x_0)\Delta x=1+\frac{\pi}{360}$

(4) $x_0=25, \Delta x=1, f(x)=x^{\frac{1}{2}}, f'(x)=\frac{1}{2}x^{-\frac{1}{2}}$

$f(x_0+\Delta x) \approx f(x_0)+f'(x_0)\Delta x=\frac{51}{10}$

5. $V(r)=\frac{4}{3}\pi r^3, V'(r)=4\pi r^2$

$\frac{\Delta V}{|V|}=\left|\frac{V'(r)}{V(r)}\right| \delta_r \leq 1\% \Rightarrow \delta_r \leq \frac{r}{300}$

6. $L(\theta)=r^2 \sin \frac{\theta}{2}$

$\theta_0=55^\circ, \Delta \theta=0.5^\circ \Rightarrow |\Delta L| \approx |L'(\theta_0)\Delta \theta|=15 \text{ mm}$

$|\Delta L| > (0L)_0 \Rightarrow$ 直接测量法长更精确

第五章总练习题

1. 设 $y = \frac{ax+b}{cx+d}$, 证明:

(1) $y' = \frac{1}{(cx+d)^2} \begin{vmatrix} a & b \\ c & d \end{vmatrix}$; (2) $y^{(n)} = (-1)^{n-1} \frac{(n-1)! c^{n-1}}{(cx+d)^{2n}} \begin{vmatrix} a & b \\ c & d \end{vmatrix}$
2. 证明下列函数在 $x=0$ 处不可导:

(1) $f(x) = x^2$; (2) $f(x) = |\ln|x-1||$.
- (1) 举出一个连续函数, 它仅在已知点 a_1, a_2, \dots, a_n 不可导;

(2) 举出一个函数, 它仅在点 a_1, a_2, \dots, a_n 可导.
4. 证明:

(1) 可导的偶函数, 其导函数为奇函数;

(2) 可导的奇函数, 其导函数为偶函数;

(3) 可导的周期函数, 其导函数仍为周期函数.
5. 对下列命题, 若认为是正确的, 请给予证明; 若认为是错误的, 请举一反例予以否定:

(1) 设 $f = \varphi \cdot \psi$, 若 f 在点 x_0 可导, 则 φ, ψ 在点 x_0 可导;

(2) 设 $f = \varphi \cdot \psi$, 若 φ 在点 x_0 可导, ψ 在点 x_0 不可导, 则 f 在点 x_0 一定不可导;

(3) 设 $f = \varphi \cdot \psi$, 若 f 在点 x_0 可导, 则 φ, ψ 在点 x_0 可导;

(4) 设 $f = \varphi \cdot \psi$, 若 φ 在点 x_0 可导, ψ 在点 x_0 不可导, 则 f 在点 x_0 一定不可导.
6. 设 $\varphi(x)$ 在点 a 连续, $f(x) = |x-a| \varphi(x)$, 求 $f'(a)$ 和 $f''(a)$, 问在什么条件下 $f'(a)$ 存在?
7. 设 f 为可导函数, 求下列各函数的一阶导数:

(1) $y = f(e^x) e^{2x}$; (2) $y = f(f(x))$.
8. 设 φ, ψ 为可导函数, 求 y' :

(1) $y = \sqrt{\varphi(x)} + [\varphi(x)]^2$; (2) $y = \arctan \frac{\varphi(x)}{\psi(x)}$;

(3) $y = \ln_{\varphi(x)} \psi(x)$ ($\varphi, \psi > 0, \varphi \neq 1$).
9. 设 $f_i(x)$ ($i=1, 2, \dots, n$) 为可导函数, 证明:

$$\frac{d}{dx} \begin{vmatrix} f_1(x) & f_2(x) & \dots & f_n(x) \\ f_1'(x) & f_2'(x) & \dots & f_n'(x) \\ \vdots & \vdots & \ddots & \vdots \\ f_1^{(n-1)}(x) & f_2^{(n-1)}(x) & \dots & f_n^{(n-1)}(x) \end{vmatrix} = \sum_{i=1}^n \begin{vmatrix} f_1(x) & \dots & f_i'(x) & \dots & f_n(x) \\ f_1'(x) & \dots & f_i''(x) & \dots & f_n'(x) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ f_1^{(n-1)}(x) & \dots & f_i^{(n-1)}(x) & \dots & f_n^{(n-1)}(x) \end{vmatrix}$$

并利用这个结果求 $F'(x)$:

(1) $F(x) = \begin{vmatrix} x+1 & 1 & 2 \\ -3 & x & 3 \\ -2 & -3 & x+1 \end{vmatrix}$; (2) $F(x) = \begin{vmatrix} x & x^2 & x^3 \\ 1 & 2x & 3x^2 \\ 0 & 2 & 6x \end{vmatrix}$.

1.

(1) $y' = \frac{a(cx+d) - (ax+b)c}{(cx+d)^2} = \frac{ad-bc}{(cx+d)^2}$

(2) 假设 $y^{(k)} = (-1)^{k-1} \frac{k! c^{k-1}}{(cx+d)^{2k}} \begin{vmatrix} a & b \\ c & d \end{vmatrix}$

$y^{(k+1)} = (-1)^{k+1} k! c^{k-1} \begin{vmatrix} a & b \\ c & d \end{vmatrix} [(cx+d)^{-k}]' = (-1)^{k+1} k! c^{k-1} \begin{vmatrix} a & b \\ c & d \end{vmatrix} c(-k-1)(cx+d)^{-k-2} = (-1)^{k+2} \frac{(k+1)! c^k}{(cx+d)^{2k+2}} \begin{vmatrix} a & b \\ c & d \end{vmatrix}$

综上, $y^{(n)} = (-1)^{n+1} \frac{n! c^{n-1}}{(cx+d)^{2n}} \begin{vmatrix} a & b \\ c & d \end{vmatrix}$

2.

(1) $\lim_{x \rightarrow 0^+} \frac{f(x)-f(0)}{x-0} = \lim_{x \rightarrow 0^+} x^{-\frac{1}{3}} = +\infty$, $\lim_{x \rightarrow 0^-} \frac{f(x)-f(0)}{x-0} = \lim_{x \rightarrow 0^-} x^{-\frac{1}{3}} = -\infty$

故 $f(x)$ 在 $x=0$ 处不可导

(2) $\lim_{x \rightarrow 0^+} \frac{f(x)-f(0)}{x-0} = \lim_{x \rightarrow 0^+} \frac{-\ln(x)}{x} = \lim_{x \rightarrow 0^+} \frac{1}{1-x} = 1$, $\lim_{x \rightarrow 0^-} \frac{f(x)-f(0)}{x-0} = \lim_{x \rightarrow 0^-} \frac{\ln(x)}{x} = \lim_{x \rightarrow 0^-} \frac{-1}{1-x} = -1$

$\lim_{x \rightarrow 0^+} \frac{f(x)-f(0)}{x-0} \neq \lim_{x \rightarrow 0^-} \frac{f(x)-f(0)}{x-0} \Rightarrow \lim_{x \rightarrow 0} \frac{f(x)-f(0)}{x-0}$ 不存在

故 $f(x)$ 在 $x=0$ 处不可导

3.

(1) $f(x) = \prod_{i=1}^n (x-a_i)$

(2) $f(x) = (\prod_{i=1}^n (x-a_i)^2) D(x)$ f(x) = x^2 D(x) 在 x=0 处可导

4.

(1) $f'(-x) = \lim_{\Delta x \rightarrow 0} \frac{f(-x+\Delta x) - f(-x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x-\Delta x) - f(x)}{\Delta x} = - \lim_{\Delta x \rightarrow 0} \frac{f(x) - f(x-\Delta x)}{\Delta x} = -f'(x)$

(2) $f'(-x) = \lim_{\Delta x \rightarrow 0} \frac{f(-x+\Delta x) - f(-x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x) - f(x-\Delta x)}{\Delta x} = f'(x)$

(3) $f'(x+T) = \lim_{\Delta x \rightarrow 0} \frac{f(x+T+\Delta x) - f(x+T)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x} = f'(x)$

5.

(1) $\varphi(x) = |x|, \psi(x) = -|x|, x_0 = 0 \Rightarrow$ 错误

(2) $\lim_{x \rightarrow x_0} \frac{\varphi(x)-\psi(x)}{x-x_0}$ 不存在 $\Rightarrow \lim_{x \rightarrow x_0} \frac{f(x)-f(x_0)}{x-x_0} = \lim_{x \rightarrow x_0} \frac{\varphi(x)-\psi(x)}{x-x_0} + \lim_{x \rightarrow x_0} \frac{\psi(x)-\psi(x_0)}{x-x_0}$ 不存在 \Rightarrow 正确

(3) $\varphi(x) = \psi(x) = |x|, x_0 = 0 \Rightarrow$ 错误

(4) $\varphi(x) = x, \psi(x) = |x|, x_0 = 0 \Rightarrow$ 错误

6. $f_-(a) = \lim_{x \rightarrow a^-} \frac{f(x)-f(a)}{x-a} = - \lim_{x \rightarrow a^-} \varphi(x) = -\varphi(a)$, $f_+(a) = \lim_{x \rightarrow a^+} \frac{f(x)-f(a)}{x-a} = \lim_{x \rightarrow a^+} \varphi(x) = \varphi(a)$

$f_-(a) = f_+(a) \Rightarrow \varphi(a) = 0$

故当 $\varphi(a) = 0$ 时, $f'(a)$ 存在

7.

(1) $y = f(e^x) e^{f(x)}$

$y' = [f(e^x)]' e^{f(x)} + f(e^x) [e^{f(x)}]'$

$= e^x f'(e^x) e^{f(x)} + f(e^x) f(x) e^{f(x)}$

$$(2) y = f(f(f(x)))$$

$$y' = [f(f(x))] \cdot f'(f(x))$$
$$= f'(x) \cdot f'(f(x)) \cdot f'(f(f(x)))$$

8.

$$(1) y = ([\varphi(x)]^2 + [\psi(x)]^2)^{\frac{1}{2}}$$

$$y' = ([\varphi(x)]^2 + [\psi(x)]^2)^{-\frac{1}{2}} \cdot \frac{1}{2} ([\varphi(x)]^2 + [\psi(x)]^2)^{-\frac{1}{2}}$$
$$= (\varphi'(x) \cdot 2\varphi(x) + \psi'(x) \cdot 2\psi(x)) \cdot \frac{1}{2} ([\varphi(x)]^2 + [\psi(x)]^2)^{-\frac{1}{2}}$$
$$= (\varphi'(x)\varphi(x) + \psi'(x)\psi(x)) ([\varphi(x)]^2 + [\psi(x)]^2)^{-\frac{1}{2}}$$

$$(2) y = \arctan \frac{\varphi(x)}{\psi(x)}$$

$$y' = \left(\frac{\varphi(x)}{\psi(x)} \right)' \cdot \frac{[\psi(x)]^2}{[\varphi(x)]^2 + [\psi(x)]^2}$$
$$= \frac{\varphi'(x)\psi(x) - \varphi(x)\psi'(x)}{[\varphi(x)]^2 + [\psi(x)]^2}$$

$$(3) y = \log_{\varphi(x)} \psi(x) = \frac{\ln \psi(x)}{\ln \varphi(x)}$$

$$y' = \left(\frac{\ln \psi(x)}{\ln \varphi(x)} \right)' = \frac{(\ln \psi(x))' \cdot \ln \varphi(x) - \ln \psi(x) (\ln \varphi(x))'}{(\ln \varphi(x))^2}$$
$$= \frac{\frac{\psi'(x) \ln \varphi(x)}{\psi(x)} - \frac{\varphi'(x) \ln \psi(x)}{\varphi(x)}}{(\ln \varphi(x))^2}$$

9.

$$(1) F'(x) = \begin{vmatrix} 1 & 0 & 0 \\ -3 & x & 3 \\ -2 & -3 & x+1 \end{vmatrix} + \begin{vmatrix} x-1 & 1 & 2 \\ 0 & 1 & 0 \\ -2 & -3 & x+1 \end{vmatrix} + \begin{vmatrix} x-1 & 1 & 2 \\ -3 & x & 3 \\ 0 & 0 & 1 \end{vmatrix} = 3x^2 + 15$$

$$(2) F'(x) = \begin{vmatrix} 1 & 2x & 3x^2 \\ 0 & 2 & 6x \end{vmatrix} + \begin{vmatrix} x & x^2 & x^3 \\ 0 & 2 & 6x \end{vmatrix} + \begin{vmatrix} x & x^2 & x^3 \\ 1 & 2x & 3x^2 \\ 0 & 0 & 6 \end{vmatrix} = 6x^2$$

1. 试讨论下列函数在指定区间上是否存在一点 ξ , 使 $f'(\xi) = 0$.

(1) $f(x) = \begin{cases} \frac{1}{x}, & 0 < x \leq \frac{1}{\pi} \\ 0, & x = 0 \end{cases}$ (2) $f(x) = |x|, -1 \leq x \leq 1$.

2. 证明 (1) 为方程 $x^2 - 3x + c = 0$ 这里 c 为常数) 在区间 $[0, 1]$ 上不可能有两个不同的实根.

(2) 方程 $x^2 + px + q = 0$ (n 为正整数, p, q 为实数) 当 n 为偶数时最多有两个实根, 当 n 为奇数时最多有三个实根.

3. 证明定理 6.2 的推论 2.

4. 证明: (1) 若函数 f 在 $[a, b]$ 上可导, 且 $f'(x) \geq m$, 则

$$f(b) \geq f(a) + m(b-a);$$

(2) 若函数 f 在 $[a, b]$ 上可导, 且 $f'(x) < M$, 则

$$f(b) - f(a) < M(b-a);$$

(3) 对任意实数 x_1, x_2 , 都有 $|\sin x_1 - \sin x_2| \leq |x_1 - x_2|$.

5. 应用拉格朗日中值定理证明下列不等式:

(1) $\frac{k-m}{b} < \ln \frac{b}{a} < \frac{k-m}{a}$, 其中 $0 < a < b$.

(2) $\frac{k}{1+k^2} < \arctan k < k$, 其中 $k > 0$.

6. 确定下列函数的单调区间.

(1) $f(x) = 3x - x^2$, (2) $f(x) = 2x^2 - \ln x$,

(3) $f(x) = \sqrt{2x-x^2}$, (4) $f(x) = \frac{x^2-1}{x}$.

7. 应用函数的单调性证明下列不等式.

(1) $\tan x > x > \frac{x}{2}$, $x \in (0, \frac{\pi}{2})$.

(2) $\frac{2x}{\pi} < \sin x < x$, $x \in (0, \frac{\pi}{2})$.

(3) $x - \frac{x^2}{2} < \ln(1+x) < \frac{x^2}{2(1+x)}$, $x > 0$.

8. 以 $S(x)$ 记由 $(a, f(a)), (b, f(b)), (x, f(x))$ 三点组成的三角形面积, 试对 $S(x)$ 应用罗尔中值定理证明拉格朗日中值定理.

9. 设 f 为 $[a, b]$ 上二阶可导函数, $f(a) = f(b) = 0$, 并存在一点 $c \in (a, b)$, 使得 $f(c) > 0$. 证明至少存在一点 $\xi \in (a, b)$, 使得 $f''(\xi) < 0$.

10. 设函数 f 在 (a, b) 上可导, 且 f' 单调. 证明 f' 在 (a, b) 上连续.

11. 设 $p(x)$ 为多项式, a 为 $p(x) = 0$ 的 r 重实根. 证明 a 必定是 $p'(x) = 0$ 的 $r-1$ 重实根.

12. 证明: 设 f 为 n 阶可导函数, 若方程 $f(x) = 0$ 有 $n+1$ 个相异的实根, 则方程 $f''(x) = 0$ 至少有一个实根.

13. 设 $a > 0$. 证明函数 $f(x) = x^2 + ax + b$ 存在唯一的零点.

14. 证明 $\frac{\tan x}{x} < \frac{x}{\sin x} < \frac{1}{\cos x}$, $x \in (0, \frac{\pi}{2})$.

15. 证明: 若函数 f, g 在区间 $[a, b]$ 上可导, 且 $f'(x) > g'(x), f(a) = g(a)$, 则在 (a, b) 上有 $f(x) > g(x)$.

1.

(1) f 在 $[0, \frac{1}{2}]$ 上连续, 在 $(0, \frac{1}{2})$ 上可导, $f(0) = f(\frac{1}{2}) = 0$

由 Rolle 中值定理, $\exists \xi \in (0, \frac{1}{2})$ s.t. $f'(\xi) = 0$

(2) $f'(x) = \begin{cases} -1, & x \in [-1, 0] \\ 1, & x \in (0, 1] \end{cases} \Rightarrow$ 故 $\forall x \in [-1, 1], f'(x) \neq 0$

2.

(1) 记 $f(x) = x^3 - 3x + c$, 假设 $\exists x_1, x_2 \in [0, 1]$ s.t. $f(x_1) = f(x_2)$, 则 $\exists \xi \in (x_1, x_2)$ s.t. $f'(\xi) = 0$

$$f'(x) = 3(x^2 - 1) = 0 \Rightarrow x = \pm 1, \text{ 与 } \xi \in (0, 1) \text{ 矛盾!}$$

故 $[0, 1]$ 上不存在两个实根

(2) 记 $f(x) = x^n + px + q$

I) 当 $2|n$ 时, 假设 $\exists x_1, x_2, x_3$ s.t. $f(x_i) = 0$, 不妨设 $x_1 < x_2 < x_3$

$$\text{则 } \exists \xi_1 \in (x_1, x_2), \xi_2 \in (x_2, x_3) \text{ s.t. } f'(\xi_i) = 0$$

$$\text{又 } f'(x) = nx^{n-1} + p, f'(x) = 0 \Rightarrow x^{n-1} = -\frac{p}{n}, \text{ 由于 } n-1 \text{ 为偶数, 故 } f'(x) = 0 \text{ 在 } \mathbb{R} \text{ 上只有唯一解} \Rightarrow \text{与 } f'(\xi_1) = f'(\xi_2) = 0 \text{ 矛盾!}$$

故当 $2|n$ 时, $f(x) = 0$ 在 \mathbb{R} 上至多有两个解

II) 当 $2 \nmid n$ 时, 类似可证, $f(x) = 0$ 在 \mathbb{R} 上至多有三个解

3.

推论 2 若函数 f 和 g 均在区间 I 上可导, 且 $f'(x) = g'(x), x \in I$, 则在区间 I 上 $f(x)$ 与 $g(x)$ 只相差某一常数, 即

$$f(x) = g(x) + c \quad (c \text{ 为某一常数}).$$

$$\text{记 } F(x) = f(x) - g(x), \text{ 则 } F'(x) = f'(x) - g'(x) \equiv 0 \Rightarrow F(x) = c \Rightarrow f(x) = g(x) + c$$

4.

(1) $\exists \xi \in (a, b)$ s.t. $f'(\xi) = \frac{f(b) - f(a)}{b - a}$

$$f'(\xi) \geq m \Rightarrow \frac{f(b) - f(a)}{b - a} \geq m \Rightarrow f(b) \geq f(a) + m(b - a)$$

(2) $\exists \xi \in (a, b)$ s.t. $f'(\xi) = \frac{f(b) - f(a)}{b - a}$

$$|f'(x)| \leq M \Rightarrow \left| \frac{f(b) - f(a)}{b - a} \right| \leq M \Rightarrow |f(b) - f(a)| \leq M|b - a|$$

(3) 记 $f(x) = \sin x, f'(x) = \cos x \leq 1$

$$\text{由 (2) 可知, } |\sin x_1 - \sin x_2| \leq |x_1 - x_2|$$

5.

(1) 记 $f(x) = \ln x, f'(x) = \frac{1}{x}$

$$\text{则 } \exists \xi \in (a, b) \text{ s.t. } f'(\xi) = \frac{f(b) - f(a)}{b - a} \Rightarrow \ln \frac{b}{a} = \frac{b - a}{\xi} = \frac{b - a}{b} < \ln \frac{b}{a} < \frac{b - a}{a}$$

(2) 记 $f(x) = \arctan x, f'(x) = \frac{1}{1+x^2}$

则 $\exists \xi \in (0, h)$ s.t. $f'(\xi) = \frac{f(h) - f(0)}{h - 0} \Rightarrow \arctan h = \frac{h}{1+\xi^2} \Rightarrow \frac{h}{1+h^2} < \arctan h < h$

6.

(1) $f'(x) = -2x + 3$

$\Rightarrow f(x)$ 在 $(-\infty, \frac{3}{2})$ 上 \downarrow , $(\frac{3}{2}, +\infty)$ 上 \uparrow

(2) $f'(x) = \frac{(2x+1)(2x-1)}{x}$

$\Rightarrow f(x)$ 在 $(-\infty, -\frac{1}{2})$ 上 \uparrow , $(-\frac{1}{2}, \frac{1}{2})$ 上 \downarrow , $(\frac{1}{2}, +\infty)$ 上 \uparrow

(3) $f'(x) = \frac{1-x}{\sqrt{2x-x^2}}$, $x \in [0, 2]$

$\Rightarrow f(x)$ 在 $(0, 1)$ 上 \uparrow , $(1, 2)$ 上 \downarrow

(4) $f'(x) = 1 + \frac{1}{x^2}$, $x \in \mathbb{R}^*$

$\Rightarrow f(x)$ 在 $(-\infty, -1)$ 上 \uparrow , $(-1, 0)$ 上 \downarrow , $(0, +\infty)$ 上 \uparrow

7.

(1) 记 $f(x) = \tan x + \frac{x^3}{3} - x$, $x \in (0, \frac{\pi}{2}) \Rightarrow f(x) = \frac{1}{\cos^2 x} + x^3 - 1$, $x \in (0, \frac{\pi}{2})$

$f'(x) > 0 \Rightarrow f(x)$ 在 $(0, \frac{\pi}{2})$ 上 $\uparrow \Rightarrow f(x) > f(0) = 0 \Rightarrow \tan x > x - \frac{x^3}{3}$

(2) 记 $f(x) = x - \sin x$, $x \in (0, \frac{\pi}{2})$, $g(x) = \sin x - \frac{2x}{\pi}$, $x \in (0, \frac{\pi}{2})$

$f'(x) = 1 - \cos x > 0 \Rightarrow f(x)$ 在 $(0, \frac{\pi}{2})$ 上 $\uparrow \Rightarrow f(x) > f(0) = 0 \Rightarrow x > \sin x$

$g'(x) = \cos x - \frac{2}{\pi} \Rightarrow \exists x_0 \in (0, \frac{\pi}{2})$ s.t. $g'(x_0) = 0 \Rightarrow g(x)$ 在 $(0, x_0)$ 上 \uparrow , $(x_0, \frac{\pi}{2})$ 上 \downarrow

又 $g(0) = g(\frac{\pi}{2}) = 0 \Rightarrow g(x) > 0 \Rightarrow \sin x > \frac{2x}{\pi}$

综上, $\frac{2x}{\pi} < \sin x < x$

(3) 记 $f(x) = x - \frac{x^2}{2(1+x)} - \ln(1+x)$, $x > 0$, $g(x) = \ln(1+x) - x + \frac{x^2}{2}$, $x > 0$

$f'(x) = \frac{x^2+1}{x^2+1} > 0 \Rightarrow f(x) > f(0) = 0 \Rightarrow x - \frac{x^2}{2(1+x)} > \ln(1+x)$

$g'(x) = \frac{x}{x+1} > 0 \Rightarrow g(x) > g(0) = 0 \Rightarrow \ln(1+x) > x - \frac{x^2}{2}$

8. $S(x) = \frac{1}{2} \left| \begin{matrix} a & f(a) \\ b & f(b) \\ x & f(x) \end{matrix} \right|$, $S'(x) = \frac{1}{2} |(b-a)f'(x) - (f(b)-f(a))|$

$S(a) = S(b) = 0$

\Rightarrow 由 Rolle 中值定理得, $\exists \xi \in (a, b)$ s.t. $S'(\xi) = 0 \Rightarrow f'(\xi) = \frac{f(b)-f(a)}{b-a}$

9. 由 Lagrange 中值定理得, $\exists \xi_1 \in (a, c)$, $\xi_2 \in (c, b)$ s.t. $f'(\xi_1) = \frac{f(c)-f(a)}{c-a} > 0$, $f'(\xi_2) = \frac{f(b)-f(c)}{b-c} < 0$

由 Lagrange 中值定理得, $\exists \xi \in (\xi_1, \xi_2)$ s.t. $f''(\xi) = \frac{f'(\xi_2) - f'(\xi_1)}{\xi_2 - \xi_1} < 0$

10. 不妨设 $f(x)$ 单调

假设 $\exists x_0 \in (a, b)$ s.t. $\lim_{x \rightarrow x_0} f'(x) \neq f'(x_0)$

记 $A = \lim_{x \rightarrow x_0^-} f'(x)$, $B = \lim_{x \rightarrow x_0^+} f'(x)$, 则 $f'(x)$ 单调 $\Rightarrow A < B \Rightarrow \forall x \in (a, b)$, $f'(x) \neq \frac{A+B}{2}$

则 $\exists x_1 \in U_+^-(x_0)$, $x_2 \in U_+^+(x_0)$ s.t. $f'(x_1) < A$, $f'(x_2) > B \Rightarrow \frac{A+B}{2} \in (f'(x_1), f'(x_2))$

由 Darboux 定理得, $\exists \xi \in (x_1, x_2)$ s.t. $f'(\xi) = \frac{A+B}{2}$, 与 $\forall x \in (a, b)$, $f'(x) \neq \frac{A+B}{2}$ 矛盾!

故 $f'(x)$ 在 (a, b) 上连续

11. 设 $p(x) \in \mathbb{R}[x]_n$ ($n > r$), 则 $p(x) = a_{n-1} \left[(x-2)^r \prod_{i=1}^{n-r-1} (x-2i) \right]$

$p'(x) = a_{n-1} \left[(x-2)^{r-1} \prod_{i=1}^{n-r-1} (x-2i) + (x-2)^r \sum_{j=1}^{n-r-1} \prod_{i \neq j} (x-2i) \right] = a_{n-1} (x-2)^{r-1} \left[\prod_{i=1}^{n-r-1} (x-2i) + (x-2) \sum_{j=1}^{n-r-1} \prod_{i \neq j} (x-2i) \right]$

故 2 是 $p'(x) = 0$ 的 $r-1$ 重实根

12. 设 $f(x) = 0$ 的 $n+1$ 个相异的实根为 x_0, x_1, \dots, x_n , 不妨设 $x_0 < x_1 < \dots < x_n$

由 Rolle 中值定理得, $\exists \xi_1, \dots, \xi_n$ 满足 $x_0 < \xi_1 < x_1 < \dots < \xi_n < x_n$ s.t. $f'(\xi_i) = 0$

归纳即证

13. 假设 $\exists x_1, x_2$ s.t. $f(x_1) = f(x_2) = 0$

不妨设 $x_1 < x_2$, 则由 Rolle 中值定理得, $\exists \xi \in (x_1, x_2)$ s.t. $f'(\xi) = 0$

又 $f'(x) = 3x^2 + a$, $a > 0 \Rightarrow f'(x) = 0$ 在 \mathbb{R} 上无实根, 与 $f'(\xi) = 0$ 矛盾!

故 $f(x)$ 至多有一个零点

又 $\lim_{x \rightarrow -\infty} f(x) = -\infty$, $\lim_{x \rightarrow +\infty} f(x) = +\infty$, 由介值性定理得, $\exists x_0$ s.t. $f(x_0) = 0$

综上所述

14. $\frac{\tan x}{x} > \frac{x}{\sin x} \Leftrightarrow \sin x \tan x - x^2 = 0$

证 $f(x) = \sin x \tan x - x^2$, $x \in (0, \frac{\pi}{2})$

$f'(x) = \sin x + \frac{\sin x}{\cos^2 x} - 2x$, $x \in (0, \frac{\pi}{2})$

$f''(x) = \cos x + \frac{1}{\cos^3 x} + \frac{2\sin x}{\cos^4 x} - 2$

$f'''(x) = \sin x (\frac{1}{\cos^2 x} - 1) + \frac{4\sin x \cos^2 x + 3\sin^3 x}{\cos^5 x}$

$f'''(x) > 0 \Rightarrow f''(x)$ 在 $(0, \frac{\pi}{2})$ 上 \uparrow

$f''(0) = 0 \Rightarrow f''(x) > 0 \Rightarrow f'(x)$ 在 $(0, \frac{\pi}{2})$ 上 \uparrow

$f'(0) = 0 \Rightarrow f'(x) > 0 \Rightarrow f(x)$ 在 $(0, \frac{\pi}{2})$ 上 \uparrow

$f(0) = 0 \Rightarrow f(x) > 0$

15. 证 $F(x) = f(x) - g(x)$, 则 $F(a) = 0$, $F'(x) = f'(x) - g'(x) > 0 \Rightarrow F(x)$ 在 (a, b) 上 \uparrow

$\Rightarrow \forall x \in (a, b], F(x) > F(a) = 0 \Rightarrow f(x) > g(x)$

1. 试问函数 $f(x) = x^2, g(x) = x^3$ 在区间 $[-1, 1]$ 上能否应用柯西中值定理得到相应的结论, 为什么?
2. 设函数 f 在 $[a, b]$ 上连续, 在 (a, b) 上可导, 证明: 存在 $\xi \in (a, b)$, 使得 $2[f(b) - f(a)] = (b^2 - a^2)f'(\xi)$.
3. 设函数 f 在点 a 处具有连续的二阶导数, 证明: $\lim_{h \rightarrow 0} \frac{f(a+h) + f(a-h) - 2f(a)}{h^2} = f''(a)$.
4. 设 $0 < \alpha < \beta < \frac{\pi}{2}$, 证明存在 $\theta \in (\alpha, \beta)$, 使得 $\frac{\sin \alpha - \sin \beta}{\cos \beta - \cos \alpha} = \cot \theta$.
5. 求下列不定式极限:

(1) $\lim_{x \rightarrow 0} \frac{e^x - 1}{\sin x}$	(2) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{1 - 2\sin x}{\cos 3x}$
(3) $\lim_{x \rightarrow 0} \frac{\ln(1+x)}{\cos x - 1}$	(4) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{\tan x - x}{x - \sin x}$
(5) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{\tan x - 6}{\sec x + 5}$	(6) $\lim_{x \rightarrow 0} \left(\frac{1}{x} + \frac{1}{e^x - 1} \right)$
(7) $\lim_{x \rightarrow 0} (\tan x)^{\tan x}$	(8) $\lim_{x \rightarrow 0} x^{\frac{1}{x}}$
(9) $\lim_{x \rightarrow 0} (1+x^2)^{\frac{1}{x^2}}$	(10) $\lim_{x \rightarrow 0} \sin x \sin x$
(11) $\lim_{x \rightarrow 0} \left(\frac{1}{x^2} - \frac{1}{\sin^2 x} \right)$	(12) $\lim_{x \rightarrow 0} \left(\frac{\sin x}{x} \right)^{\frac{1}{x}}$
6. 设函数 f 在点 a 的某个邻域上具有二阶导数, 证明: 对充分小的 h , 存在 $\theta, 0 < \theta < 1$, 使得 $\frac{f(a+h) + f(a-h) - 2f(a)}{h^2} = \frac{f''(a+\theta h) + f''(a-\theta h)}{2}$.
7. 求下列不定式极限:

(1) $\lim_{x \rightarrow 0} \frac{\ln \cos(x+1)}{1 - \sin \frac{x}{2}}$	(2) $\lim_{x \rightarrow \frac{\pi}{2}} (\pi - 2 \arctan x) \ln x$
(3) $\lim_{x \rightarrow 0} x^{x^{x^x}}$	(4) $\lim_{x \rightarrow \frac{\pi}{2}} (\tan x)^{\tan x}$
(5) $\lim_{x \rightarrow 0} \left(\ln(1+x) \right)^{\frac{1}{x}}$	(6) $\lim_{x \rightarrow 0} \left(\cot x - \frac{1}{x} \right)$
(7) $\lim_{x \rightarrow 0} \frac{(1+x)^{\frac{1}{x}} - e}{x}$	(8) $\lim_{x \rightarrow \frac{\pi}{2}} \left(\frac{\pi}{2} - \arctan x \right)^{\frac{1}{x}}$
8. 设 $f'(0) = 0, f''$ 在原点的某邻域上连续, 且 $f''(0) \neq 0$, 证明: $\lim_{x \rightarrow 0} \frac{f(x)}{x^2} = \frac{f''(0)}{2}$.
9. 证明定理 6.7 中 $\lim_{x \rightarrow 0} f(x) = 0, \lim_{x \rightarrow 0} g(x) = 0$ 情形时的洛必达法则.
10. 证明 $f(x) = x^2 e^{-x^2}$ 为有界函数.

1. 不能

$$f'(0) = g'(0) = 0$$

2. 记 $F(x) = f(x) - f(a) - \frac{f(b)-f(a)}{b^2-a^2} \cdot (x^2 - a^2) \Rightarrow F'(x) = f'(x) - \frac{f(b)-f(a)}{b^2-a^2} \cdot (2x)$

则 $F(a) = F(b) = 0$, 由 Rolle 中值定理得, $\exists \xi \in (a, b)$ s.t. $F'(\xi) = 0 \Rightarrow 2\xi [f(b)-f(a)] = (b^2-a^2)f'(\xi)$

3. $f''(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h^2} = \lim_{h \rightarrow 0} \frac{f(a+h) + f(a-h) - 2f(a)}{h^2}$

4. 记 $f(x) = \sin x, g(x) = -\cos x \Rightarrow f'(x) = \cos x, g'(x) = \sin x$
 由 Cauchy 中值定理得, $\exists \theta \in (\alpha, \beta)$ s.t. $\frac{f(\alpha) - f(\beta)}{g(\alpha) - g(\beta)} = \frac{f'(\theta)}{g'(\theta)}$
 $\Rightarrow \frac{\sin \alpha - \sin \beta}{\cos \beta - \sin \beta} = \frac{\cos \theta}{\sin \theta} = \cot \theta$

5.

(1) $\lim_{x \rightarrow 0} \frac{e^x - 1}{\sin x} = \lim_{x \rightarrow 0} \frac{e^x}{\cos x} = 1$

(2) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{1 - 2\sin x}{\cos 3x} = \lim_{x \rightarrow \frac{\pi}{2}} \frac{-2\cos x}{-3\sin x} = \frac{2\sqrt{3}}{3}$

(3) $\lim_{x \rightarrow 0} \frac{\ln(1+x) - x}{\cos x - 1} = \lim_{x \rightarrow 0} \frac{\frac{1}{1+x} - 1}{-\sin x} = \lim_{x \rightarrow 0} \frac{-\frac{x}{1+x}}{-\cos x} = 1$

(4) $\lim_{x \rightarrow 0} \frac{\tan x - x}{x - \sin x} = \lim_{x \rightarrow 0} \frac{\frac{1}{\cos^2 x} - 1}{1 - \cos x} = \lim_{x \rightarrow 0} \frac{2}{\cos^2 x} = 2$

(5) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{\tan x - 6}{\sec x + 5} = \lim_{x \rightarrow \frac{\pi}{2}} \frac{1}{\sin x} = 1$

(6) $\lim_{x \rightarrow 0} \left(\frac{1}{x} - \frac{1}{e^x - 1} \right) = \lim_{x \rightarrow 0} \frac{e^x - 1 - x}{x(e^x - 1)} = \lim_{x \rightarrow 0} \frac{e^x - 1}{(x+1)e^x - 1} = \lim_{x \rightarrow 0} \frac{1}{x+2} = \frac{1}{2}$

(7) $\lim_{x \rightarrow 0} \sin x \ln \tan x = \lim_{x \rightarrow 0} \frac{\ln \tan x}{\frac{1}{\sin x}} = \lim_{x \rightarrow 0} -\frac{\sin x}{\cos^2 x} = 0$

$\lim_{x \rightarrow 0} (\tan x)^{\sin x} = \lim_{x \rightarrow 0} e^{\sin x \ln \tan x} = e^{\lim_{x \rightarrow 0} \sin x \ln \tan x} = 1$

(8) $\lim_{x \rightarrow 1} \frac{\ln x}{1-x} = \lim_{x \rightarrow 1} -\frac{1}{x} = -1$

$\lim_{x \rightarrow 1} \frac{1}{x} = \lim_{x \rightarrow 1} e^{\frac{\ln x}{1-x}} = e^{\lim_{x \rightarrow 1} \frac{\ln x}{1-x}} = e^{-1}$

(9) $\lim_{x \rightarrow 0} \frac{\ln(1+x)}{x} = \lim_{x \rightarrow 0} \frac{2x}{1+x^2} = 0$

$\lim_{x \rightarrow 0} (1+x^2)^x = \lim_{x \rightarrow 0} e^{\frac{\ln(1+x^2)}{x}} = e^{\lim_{x \rightarrow 0} \frac{\ln(1+x^2)}{x}} = e^0 = 1$

(10) $\lim_{x \rightarrow 0^+} \sin \sin x = \sin(\lim_{x \rightarrow 0^+} \sin x) = 0$

(11) $\lim_{x \rightarrow 0} \left(\frac{1}{x^4} - \frac{1}{\sin^4 x} \right) = \lim_{x \rightarrow 0} \frac{\sin^4 x - x^4}{x^4 \sin^4 x} = \lim_{x \rightarrow 0} \frac{\sin^2 x - x^2}{x^4} = \lim_{x \rightarrow 0} \frac{\sin 2x - 2x}{4x^3} = \lim_{x \rightarrow 0} \frac{2\cos 2x - 2}{12x^2} = \lim_{x \rightarrow 0} \frac{-4\sin 2x}{24x} = (-\frac{1}{6}) \lim_{x \rightarrow 0} \frac{\sin 2x}{2x} = -\frac{1}{6}$

(12) $\lim_{x \rightarrow 0} \frac{\ln \tan x - \ln x}{x^2} = \frac{1}{3}$

$\lim_{x \rightarrow 0} \left(\frac{\tan x}{x} \right)^{\frac{1}{x^2}} = \lim_{x \rightarrow 0} e^{\frac{\ln \tan x - \ln x}{x^2}} = e^{\lim_{x \rightarrow 0} \frac{\ln \tan x - \ln x}{x^2}} = e^{\frac{1}{3}}$

6. 记 $g(x) = f(a+x) + f(a-x) \Rightarrow g'(x) = f'(a+x) - f'(a-x), g''(x) = f''(a+x) + f''(a-x)$

则 $\frac{f(a+h) + f(a-h) - 2f(a)}{h^2} = \frac{g(h) - g(0)}{h^2}$

$\lim_{h \rightarrow 0} \frac{f(a+h) + f(a-h) - 2f(a)}{h^2} = \lim_{h \rightarrow 0} \frac{g(h) - g(0)}{h^2} = \lim_{h \rightarrow 0} \frac{g'(h)}{2h} = \lim_{h \rightarrow 0} \frac{g'(h) - g'(0)}{2h}$

由 Lagrange 定理得, $\exists \theta \in (0,1)$ s.t. $g'(h)-g'(0) = hg''(\theta h) \Rightarrow \lim_{h \rightarrow 0} \frac{f(a+h)+f(a-h)-2f(a)}{h^2} = \lim_{h \rightarrow 0} \frac{hg''(\theta h)}{2h} = \lim_{h \rightarrow 0} \frac{g''(\theta h)}{2} = \lim_{h \rightarrow 0} \frac{f''(a+\theta h)+f''(a-\theta h)}{2}$

7.

$$(1) \lim_{x \rightarrow 1} \frac{\ln \cos(x-1)}{1-\sin \frac{x}{2}} = \lim_{x \rightarrow 1} \frac{-\tan(x-1)}{-\frac{1}{2} \cos \frac{x}{2}} = \lim_{x \rightarrow 1} \frac{-\sec^2(x-1)}{\frac{1}{2} \sin \frac{x}{2}} = -\frac{4}{\pi^2}$$

$$(2) \lim_{x \rightarrow +\infty} (\pi - 2 \arctan x) \ln x = \lim_{x \rightarrow +\infty} \frac{\pi - 2 \arctan x}{\frac{1}{\ln x}} = \lim_{x \rightarrow +\infty} \frac{\pi (\ln x)^2}{1+x^2} = \lim_{x \rightarrow +\infty} \frac{(\ln x)^2 + 2 \ln x}{2x} = \lim_{x \rightarrow +\infty} \frac{\ln x + 1}{x} = \lim_{x \rightarrow +\infty} \frac{1}{x} = 0$$

$$(3) \lim_{x \rightarrow 0^+} (\sin x)(\ln x) = \lim_{x \rightarrow 0^+} \frac{\sin x}{\frac{1}{\ln x}} = \lim_{x \rightarrow 0^+} -\frac{(\cos x)(\ln x)^2}{\frac{1}{x}} = \lim_{x \rightarrow 0^+} \frac{2 \ln x}{\frac{1}{x}} = \lim_{x \rightarrow 0^+} -2x = 0$$

$$\lim_{x \rightarrow 0^+} x^{\sin x} = \lim_{x \rightarrow 0^+} e^{(\sin x)(\ln x)} = e^{\lim_{x \rightarrow 0^+} (\sin x)(\ln x)} = e^0 = 1$$

$$(4) \lim_{x \rightarrow \frac{\pi}{4}} (\tan 2x) \ln \tan x = \lim_{x \rightarrow \frac{\pi}{4}} \frac{\ln \tan x}{\tan 2x} = \lim_{x \rightarrow \frac{\pi}{4}} -\sin 2x = -1$$

$$\lim_{x \rightarrow \frac{\pi}{4}} (\tan x)^{\tan 2x} = \lim_{x \rightarrow \frac{\pi}{4}} e^{(\tan 2x) \ln \tan x} = e^{\lim_{x \rightarrow \frac{\pi}{4}} (\tan 2x) \ln \tan x} = e^{-1} = \frac{1}{e}$$

$$(5) \lim_{x \rightarrow 0} \left(\frac{\ln(1+x)}{x^2} - \frac{1}{x} \right) = \lim_{x \rightarrow 0} \frac{\ln(1+x) - x}{x^2} = \lim_{x \rightarrow 0} \frac{\ln(1+x)}{2x} = \lim_{x \rightarrow 0} \frac{1}{1+x} = \frac{1}{2}$$

$$(6) \lim_{x \rightarrow 0} \left(\cot x - \frac{1}{x} \right) = \lim_{x \rightarrow 0} \frac{x \cos x - \sin x}{x \sin x} = \lim_{x \rightarrow 0} \frac{-x \sin x}{\sin x + x \cos x} = \lim_{x \rightarrow 0} \frac{-\sin x - x \cos x}{2 \cos x - x \sin x} = 0$$

$$(7) \lim_{x \rightarrow 0} \frac{(1+x)^{\frac{1}{x}} - e}{x} = \lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}} \cdot \frac{-1}{2(1+x)^2} = -\frac{e}{2}$$

$$(8) \lim_{x \rightarrow +\infty} \frac{\ln(\frac{x}{2} - \arctan x)}{\ln x} = \lim_{x \rightarrow +\infty} \frac{-\frac{1}{1+x^2}}{\frac{x}{2} - \arctan x} = \lim_{x \rightarrow +\infty} \frac{-1-x^2}{x^2} = -1$$

$$\lim_{x \rightarrow +\infty} \left(\frac{x}{2} - \arctan x \right)^{\frac{1}{\ln x}} = \lim_{x \rightarrow +\infty} e^{\frac{\ln(\frac{x}{2} - \arctan x)}{\ln x}} = e^{\lim_{x \rightarrow +\infty} \frac{\ln(\frac{x}{2} - \arctan x)}{\ln x}} = e^{-1} = \frac{1}{e}$$

$$8. \lim_{x \rightarrow 0^+} x(\ln x)^2 = \lim_{x \rightarrow 0^+} \frac{(\ln x)^2}{\frac{1}{x}} = \lim_{x \rightarrow 0^+} \frac{2 \ln x}{-\frac{1}{x}} = \lim_{x \rightarrow 0^+} \frac{2}{x^2} = 0$$

$$\lim_{x \rightarrow 0^+} f(x) \ln x = \lim_{x \rightarrow 0^+} \frac{f(x)}{\frac{1}{\ln x}} = \lim_{x \rightarrow 0^+} \frac{f'(x)}{-\frac{1}{x(\ln x)^2}} = 0$$

$$\lim_{x \rightarrow 0^+} x^{f(x)} = \lim_{x \rightarrow 0^+} e^{f(x) \ln x} = e^{\lim_{x \rightarrow 0^+} f(x) \ln x} = e^0 = 1$$

9. $\triangleq t = \frac{1}{x}$, $\forall F(t) = f(x)$, $G(t) = g(x)$

$$\text{则 } \lim_{x \rightarrow +\infty} \frac{f(x)}{g(x)} = \lim_{t \rightarrow 0^+} \frac{F(t)}{G(t)} = \lim_{t \rightarrow 0^+} \frac{F'(t)}{G'(t)} = \lim_{x \rightarrow +\infty} \frac{f'(x)}{g'(x)}$$

$$10. f(x) = x^3 e^{-x^2} \Rightarrow f'(x) = x^2(3-2x^2)e^{-x^2}$$

故 $f(x)$ 在 $(-\infty, -\sqrt{\frac{3}{2}}) \cup (\sqrt{\frac{3}{2}}, +\infty)$ 上 \uparrow 在 $(-\sqrt{\frac{3}{2}}, \sqrt{\frac{3}{2}})$ 上 \downarrow

$$\lim_{x \rightarrow -\infty} f(x) = \lim_{x \rightarrow -\infty} \frac{x^3}{e^{x^2}} = \lim_{x \rightarrow -\infty} \frac{3x^2}{2x e^{x^2}} = \lim_{x \rightarrow -\infty} \frac{3}{2e^{x^2}} = 0$$

$$f(-\sqrt{\frac{3}{2}}) = -\left(\frac{3}{2}\right)^{\frac{3}{2}} e^{-\frac{3}{2}}, f(\sqrt{\frac{3}{2}}) = \left(\frac{3}{2}\right)^{\frac{3}{2}} e^{-\frac{3}{2}}$$

$$\lim_{x \rightarrow +\infty} f(x) = \lim_{x \rightarrow +\infty} \frac{x^3}{e^{x^2}} = \lim_{x \rightarrow +\infty} \frac{3x^2}{2x e^{x^2}} = \lim_{x \rightarrow +\infty} \frac{3}{2e^{x^2}} = 0$$

故 $\forall x \in \mathbb{R}$, $|f(x)| \leq \left(\frac{3}{2}\right)^{\frac{3}{2}} e^{-\frac{3}{2}}$, 即 $f(x)$ 有界

1. 求下列函数带佩亚诺余项的麦克劳林公式:

(1) $f(x) = \frac{1}{\sqrt{1+x}}$

(2) $f(x) = \arctan x$ 到含 x^3 的项;

(3) $f(x) = \tan x$ 到含 x^3 的项.

2. 按例 4 的方法求下列极限:

(1) $\lim_{x \rightarrow 0} \frac{e^x \sin x - x(1+x)}{x^3}$, (2) $\lim_{x \rightarrow 0} [x - x^2 \ln(1 + \frac{1}{x})]$

(3) $\lim_{x \rightarrow 0} \frac{1}{x} (\frac{1}{x} - \cot x)$.

3. 求下列函数在指定点处带拉格朗日余项的泰勒公式:

(1) $f(x) = x^3 + 4x^2 + 5$, 在 $x=1$ 处; (2) $f(x) = \frac{1}{1+x}$, 在 $x=0$ 处.

4. 估计下列近似公式的绝对误差:

(1) $\sin x = \frac{x^3}{6}$, 当 $|x| \leq \frac{1}{2}$; (2) $\sqrt{1+x} = 1 + \frac{x}{2} - \frac{x^2}{8}$, $x \in [0, 1]$.

5. 计算: (1) 数 e 准确到 10^{-7} ;

(2) $\lg 2.7$ 准确到 10^{-7} .

1.

(1) $f(x) = (1+x)^{-\frac{1}{2}} = \sum_{k=0}^n C_{-\frac{1}{2}}^k x^k + o(x^n)$

(2) $f(x) = \arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} + o(x^5)$

(3) $f(x) = \tan x = x + \frac{x^3}{3} + \frac{2x^5}{15} + o(x^5)$

2.

(1) $\lim_{x \rightarrow 0} \frac{e^x \sin x - x(1+x)}{x^3} = \lim_{x \rightarrow 0} \frac{x + x^2 + \frac{1}{3}x^3 + o(x^3) - x - x^2}{x^3} = \lim_{x \rightarrow 0} \frac{\frac{1}{3}x^3 + o(x^3)}{x^3} = \frac{1}{3}$

(2) $\lim_{x \rightarrow +\infty} [x - x^2 \ln(1 + \frac{1}{x})] = \lim_{x \rightarrow +\infty} [x - (x - \frac{1}{2} + o(1))] = \lim_{x \rightarrow +\infty} (\frac{1}{2} - o(1)) = \frac{1}{2}$

(3) $\lim_{x \rightarrow 0} \frac{1}{x} (\frac{1}{x} - \cot x) = \lim_{x \rightarrow 0} \frac{1}{x} (\frac{1}{x} - (\frac{1}{x} - \frac{1}{3}x - \frac{1}{45}x^3 + o(x^3))) = \lim_{x \rightarrow 0} (\frac{1}{3} + o(x)) = \frac{1}{3}$

3.

(1) $f(x) = x^3 + 4x^2 + 5$, $f'(x) = 3x^2 + 8x$, $f''(x) = 6x + 8$, $f'''(x) = 6$

$$f(x) = f(1) + f'(1)(x-1) + \frac{f''(1)}{2!}(x-1)^2 + \frac{f'''(1)}{3!}(x-1)^3 = 10 + 11(x-1) + 14(x-1)^2 + 6(x-1)^3$$

(2) $f(x) = (1+x)^{-1} = \sum_{k=0}^n C_{-1}^k x^k + o(x^n) = \sum_{k=0}^n (-1)^k x^k + o(x^n)$

4. 略

5. 略

- 求下列函数的极值:
 - $f(x) = 2x^2 - x^3$; (2) $f(x) = \frac{2x}{1+x^2}$
 - $f(x) = \frac{(\ln x)^2}{x}$; (4) $f(x) = \arctan x - \frac{1}{2} \ln(1+x^2)$
- 设 $f(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0, \\ 0, & x = 0. \end{cases}$
 - 证明 $x=0$ 是极小值点.
 - 说明 f 在极小值点 $x=0$ 是否满足极值的第一充分条件或第二充分条件.
- 证明: 若函数 f 在点 x_0 有 $f'(x_0) > 0$ (< 0), $f''(x_0) > 0$ (< 0), 则 x_0 为 f 的极大(小)值点.
- 求下列函数在给定区间上的最大、最小值:
 - $y = x^3 - 5x^2 + 5x + 1, [-1, 2]$; (2) $y = 2 \tan x - \tan^2 x, [0, \frac{\pi}{2})$
 - $y = \sqrt{x} \ln x, (0, +\infty)$
- 设 $f(x)$ 在区间 I 上连续, 并且在 I 上有唯一的极值点 x_0 . 证明: 若 x_0 是 f 的极大(小)值点, 则 x_0 必是 $f(x)$ 在 I 上的最大(小)值点.
- 把长为 l 的线段截为两段, 问怎样截能使以这两段为边所组成的矩形的面积最大?
- 有一个无盖的圆柱形容器, 当给定体积为 V 时, 要使容器的表面积为最小, 问底面的半径与容器高的比例应该怎样?
- 设有某仪器进行测量时, 读得 n 次实验数据为 a_1, a_2, \dots, a_n , 问以怎样的数值 x 表达所要测量的真值, 才能使它与这 n 个数之差的平方和为最小?
- 求一正数 a , 使它与其倒数之和最小.

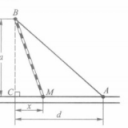


图 6-11

13. 要把货物从运河边上 A 城运往与运河相距为 $BC = a$ km 的 B 城(见图 6-11), 轮船运费的单价是 α 元/km, 火车运费的单价是 β 元/km ($\beta > \alpha$), 试求运河边上的一点 M, 修建铁路 MB, 使得 $A \rightarrow M \rightarrow B$ 的总运费最省.

1.

- $$f'(x) = 6x^2 - 4x^3, f''(x) = 12x - 12x^2, f'''(x) = 12 - 24x$$

$$f'(0) = 0, f''(0) = 0, f'''(0) = 12 \Rightarrow x=0 \text{ 处不为极值}$$

$$f'(\frac{3}{2}) = 0, f''(\frac{3}{2}) = -9 \Rightarrow x = \frac{3}{2} \text{ 处取极大值}$$
- $$f'(x) = \frac{2-4x^2}{(1+x)^2}, f''(x) = \frac{4x^2-12x}{(1+x)^3}$$

$$f'(-\frac{\sqrt{2}}{2}) = 0, f''(-\frac{\sqrt{2}}{2}) > 0 \Rightarrow x = -\frac{\sqrt{2}}{2} \text{ 处取极小值}$$

$$f'(\frac{\sqrt{2}}{2}) = 0, f''(\frac{\sqrt{2}}{2}) < 0 \Rightarrow x = \frac{\sqrt{2}}{2} \text{ 处取极大值}$$
- $$f'(x) = \frac{2 \ln x - (\ln x)^2}{x^2}, f''(x) = \frac{2(\ln x)^2 - 6 \ln x + 2}{x^3}$$

$$f'(1) = 0, f''(1) > 0 \Rightarrow x = 1 \text{ 处取极小值}$$

$$f'(e^2) = 0, f''(e^2) < 0 \Rightarrow x = e^2 \text{ 处取极大值}$$
- $$f'(x) = \frac{1-x}{1+x}, f''(x) = \frac{x^2-2x-1}{(1+x)^2}$$

$$f'(1) = 0, f''(1) < 0 \Rightarrow x = 1 \text{ 处取极大值}$$

2.

- $\forall x \in U^{\circ}(0), f(x) > 0 = f(0) \Rightarrow x=0 \text{ 处取极小值}$
- $$f'(x) = 2x^2 \sin \frac{1}{x} (2 \sin \frac{1}{x} - \cos \frac{1}{x}) \Rightarrow \text{不满足第一充分条件}$$

$$f''(0) = 0 \Rightarrow \text{不满足第二充分条件}$$

- $$f'_+(x_0) < 0 \Rightarrow \text{由保号性可知, } \exists \delta_1 > 0 \text{ s.t. } \forall x \in U_+^{\circ}(x_0; \delta_1), f'(x) < 0 \Rightarrow \forall x \in U_+^{\circ}(x_0; \delta_1), f(x) < f(x_0)$$

$$\text{同理, } \exists \delta_2 > 0 \text{ s.t. } \forall x \in U_-^{\circ}(x_0; \delta_2), f(x) < f(x_0)$$

$$\Rightarrow \exists \delta = \min\{\delta_1, \delta_2\} \text{ s.t. } \forall x \in U^{\circ}(x_0; \delta), f(x) < f(x_0) \Rightarrow \text{在 } x = x_0 \text{ 处取极大值}$$

4.

- $$f(x) = x^5 - 5x^4 + 5x^3 + 1, x \in [-1, 2] \Rightarrow f'(x) = 5x^4 - 20x^3 + 15x^2, x \in [-1, 2]$$

$$\Rightarrow f(x) \text{ 在 } (-1, 1) \uparrow (1, 2) \downarrow$$

$$\Rightarrow f_{\max} = f(1) = 2, f_{\min} = \min\{f(-1), f(2)\} = f(-1) = -10$$

- $$f(x) = 2 \tan x - \tan^2 x, x \in [0, \frac{\pi}{2})$$

$$\text{令 } t = \tan x \in [0, +\infty), \text{ 则 } f(x) = g(t) = 2t - t^2, t \in [0, +\infty) \Rightarrow g'(t) = 2 - 2t, t \in [0, +\infty)$$

$$\Rightarrow g(t) \text{ 在 } (0, 1) \uparrow (1, +\infty) \downarrow$$

$$\Rightarrow g_{\max} = g(1) = 1 \Rightarrow f_{\max} = f(\frac{\pi}{4}) = 1$$

又 $\lim_{t \rightarrow +\infty} g(t) = -\infty$, 故 $g(t)$ 最小值 $\Rightarrow f(x)$ 最小值

- $$f(x) = x^{\frac{1}{2}} \ln x, x \in (0, +\infty) \Rightarrow f'(x) = x^{-\frac{1}{2}} (\frac{1}{2} \ln x + 1)$$

$\Rightarrow f(x)$ 在 $(0, e^{-2}) \searrow (e^{-2}, +\infty) \nearrow$

$\Rightarrow f_{\min} = f(e^{-2}) = -2e^{-1}$, f 无最大值

5. 假设 $\exists x_1 \in I$ s.t. $f(x_2) < f(x_1)$, 不妨设 $x_0 < x_1$

f 在 x_0 处取得极大值 $\Rightarrow \exists \delta > 0$ s.t. $f(x_0) > f(x_0 + \delta)$

由介值性定理, $\exists x_2 \in (x_0 + \delta, x_1)$ s.t. $f(x_2) = f(x_0)$

由 Rolle 中值定理得, $\exists \xi \in (x_0, x_2)$ s.t. $f'(\xi) = 0$

记 $A = \{\xi \mid \xi \in (x_0, x_2) \wedge f'(\xi) = 0\}$, 则 A 非空

假设 $\forall \xi \in A$, ξ 不是极值点, 则 f 在 $(x_0, x_2) \searrow$, 与 $f(x_0) = f(x_2)$ 矛盾!

故 $\exists \xi \in A$ s.t. f 在 $x = \xi$ 处取极值, 与假设矛盾!

故 $\forall x \in I$, $f(x_0) \geq f(x)$

6. $S(x) = x(l-x)$, $S_{\max} = S(\frac{l}{2}) = \frac{l^2}{4}$

7. 记 $\frac{r}{h} = k$, 则 $S(k) = \pi^{\frac{2}{3}} V^{\frac{1}{3}} k^{\frac{1}{3}} (k+1)$, $S_{\min} = S(1) = 2\pi^{\frac{2}{3}} V^{\frac{1}{3}}$

8. $f(x) = \sum_{i=1}^n (x-a_i)^2 \Rightarrow f'(x) = 2 \sum_{i=1}^n (x-a_i)$

$\Rightarrow f_{\min} = f(\frac{1}{n} \sum_{i=1}^n a_i)$

故 $x = \frac{1}{n} \sum_{i=1}^n a_i$

9. $f(x) = x + \frac{1}{x}$, $x > 0 \Rightarrow f'(x) = 1 - \frac{1}{x^2}$, $x > 0$

$\Rightarrow f_{\min} = f(1) = 2 \Rightarrow a = 1$

10.

(1) 极小值: $f(-1) = f(0) = f(1) = 0$

极大值: $f(-\frac{\sqrt{3}}{2}) = f(\frac{\sqrt{3}}{2}) = \frac{2\sqrt{3}}{9}$

(2) $f(x) = \frac{x(x^2+1)}{x^2-x^2+1} \Rightarrow f'(x) = \frac{-(x^2-1)(x^2+3x+1)}{(x^2-x^2+1)^2}$

极小值: $f(-1) = -2$

极大值: $f(1) = 2$

(3) $f(x) = (x-1)^2(x+1)^3 \Rightarrow f'(x) = (x+1)^2(x-1)(5x-1)$

极小值: $f(1) = 0$

极大值: $f(\frac{1}{5}) = \frac{3^4 \cdot 6}{3^{12} \cdot 5}$

11. $f'(x) = \frac{2bx^2 + x + a}{x}$

$f'(x_1) = f'(x_2) = 0 \Rightarrow a = -\frac{2}{3}$, $b = -\frac{1}{4}$

此时 $f''(1) > 0$, $f''(2) < 0 \Rightarrow f$ 在 $x=1$ 取得极小值, 在 $x=2$ 取得极大值

12. $(p, \pm\sqrt{2}p)$

13. 距 C 点 $\frac{oa}{\sqrt{p^2-a^2}}$ km 处

1. 确定下列函数的凸性区间与拐点:

- (1) $y=2x^3-3x^2-36x+25$, (2) $y=x+\frac{1}{x}$,
 (3) $y=x^2+\frac{1}{x}$, (4) $y=\ln(x^2+1)$,
 (5) $y=\frac{1}{1+x^2}$

2. 问 a 和 b 为何值时, 点 $(1,3)$ 为曲线 $y=ax^3+bx^2$ 的拐点?

3. 证明:

- (1) 若 f 为凸函数, A 为非负实数, 则 Af 为凸函数.
 (2) 若 f, g 均为凸函数, 则 $f+g$ 为凸函数.
 (3) 若 f 为区间 I 上凸函数, g 为 I 上凸增函数, 则 gf 为 I 上凸函数.
 4. 设 f 为区间 I 上严格凸函数. 证明: 若 $x_0 \in I$ 为 f 的极小值点, 则 x_0 为 f 在 I 上唯一的极小值点.
 5. 应用凸函数概念证明如下不等式:
 (1) 对任意实数 a, b , 有 $e^{\frac{a+b}{2}} < \frac{1}{2}(e^a+e^b)$;
 (2) 对任何非负实数 a, b , 有 $2\arctan\left(\frac{a+b}{2}\right) \geq \arctan a + \arctan b$.
 6. 证明: $\sin x \leq \frac{\pi}{2}x(1-x)$, 其中 $x \in [0, 1]$.
 7. 证明: 若 f, g 均为区间 I 上凸函数, 则 $F(x) = \max\{f(x), g(x)\}$ 也是 I 上凸函数.
 8. 证明: (1) f 为区间 I 上凸函数的充要条件是对 I 上任三点 $x_1 < x_2 < x_3$, 恒有

$$\Delta = \begin{vmatrix} 1 & x_1 & f(x_1) \\ 1 & x_2 & f(x_2) \\ 1 & x_3 & f(x_3) \end{vmatrix} \geq 0;$$

(2) f 为严格凸函数的充要条件是 $\Delta > 0$.

9. 应用拉格朗日不等式证明:

(1) 设 $a_i > 0 (i=1, 2, \dots, n)$, 有

$$\frac{1}{\frac{1}{a_1} + \frac{1}{a_2} + \dots + \frac{1}{a_n}} \leq \sqrt[n]{a_1 a_2 \dots a_n} \leq \frac{a_1 + a_2 + \dots + a_n}{n}$$

(2) 设 $a_i, b_i > 0 (i=1, 2, \dots, n)$, 有

$$\sum_{i=1}^n a_i b_i \leq \left(\sum_{i=1}^n a_i\right)^{\frac{1}{2}} \left(\sum_{i=1}^n b_i\right)^{\frac{1}{2}}$$

其中 $p > 1, q > 1, \frac{1}{p} + \frac{1}{q} = 1$.

10. 求证: 圆内接 n 边形的面积最大者必为正 n 边形 ($n \geq 3$).

1.

(1) $f(x) = 2x^3 - 3x^2 - 36x + 25 \Rightarrow f'(x) = 6x^2 - 6x - 36, f''(x) = 12x - 6$

$\Rightarrow f(x)$ 在 $(2, +\infty)$ 上凸, 拐点为 $x=2$

(2) $f(x) = x + \frac{1}{x} \Rightarrow f'(x) = 1 - \frac{1}{x^2}, f''(x) = \frac{2}{x^3}$

$\Rightarrow f(x)$ 在 $(0, +\infty)$ 上凸, 拐点不存在

(3) $f(x) = x^2 + \frac{1}{x} \Rightarrow f'(x) = 2x - \frac{1}{x^2}, f''(x) = 2 + \frac{2}{x^3}$

$\Rightarrow f(x)$ 在 $(-\infty, -1), (0, +\infty)$ 上凸, 拐点为 $x=-1$

(4) $f(x) = \ln(x^2+1) \Rightarrow f'(x) = \frac{2x}{x^2+1}, f''(x) = \frac{-2x^2+2}{(x^2+1)^2}$

$\Rightarrow f(x)$ 在 $(-1, 1)$ 上凸, 拐点为 $x=-1, x=1$

(5) $f(x) = \frac{1}{1+x^2} \Rightarrow f'(x) = \frac{-2x}{(1+x^2)^2}, f''(x) = \frac{6x^2-2}{(1+x^2)^3}$

$\Rightarrow f(x)$ 在 $(-\infty, -\frac{1}{\sqrt{3}}), (\frac{1}{\sqrt{3}}, +\infty)$ 上凸, 拐点为 $x=-\frac{1}{\sqrt{3}}, x=\frac{1}{\sqrt{3}}$

2. $f(x) = ax^3 + bx^2 \Rightarrow f'(x) = 3ax^2 + 2bx, f''(x) = 6ax + 2b$

$f(1) = 3, f''(1) = 0 \Rightarrow a = -\frac{3}{2}, b = \frac{9}{2}$

3.

(1) $f'' \geq 0 \Rightarrow (\lambda f)'' = \lambda f'' \geq 0 \Rightarrow \lambda f$ 为凸函数

(2) $f'' \geq 0, g'' \geq 0 \Rightarrow (f+g)'' = f''+g'' \geq 0 \Rightarrow f+g$ 为凸函数

(3) $f''(x) \geq 0, g''(x) \geq 0 \Rightarrow (g \circ f)''(x) = g''(f(x)) f''(x) \geq 0 \Rightarrow g \circ f$ 为凸函数

4. $f''(x) > 0, f'(x_0) = 0 \Rightarrow \forall x < x_0, f'(x) < 0; \forall x > x_0, f'(x) > 0 \Rightarrow x_0$ 为“唯一极小值点”

5.

(1) 令 $f(x) = e^x, f''(x) = e^x > 0 \Rightarrow f(x)$ 在 \mathbb{R} 上凸

$\Rightarrow \forall a, b, f(\frac{1}{2}a + \frac{1}{2}b) \leq \frac{1}{2}f(a) + \frac{1}{2}f(b) \Rightarrow e^{\frac{a+b}{2}} \leq \frac{1}{2}(e^a + e^b)$

(2) 令 $f(x) = \arctan x, x \geq 0, f''(x) = \frac{-2x}{(1+x^2)^2} \leq 0 \Rightarrow f(x)$ 在 $[0, +\infty)$ 上凹

$\Rightarrow \forall a, b \geq 0, f(\frac{1}{2}a + \frac{1}{2}b) \geq \frac{1}{2}f(a) + \frac{1}{2}f(b) \Rightarrow 2\arctan(\frac{a+b}{2}) \geq \arctan a + \arctan b$

6. 证 $f(x) = \frac{\pi}{2}x(1-x) - \sin \pi x, x \in [0, 1]$

$f'(x) = \pi(\frac{\pi}{2} - \pi x - \cos \pi x), x \in [0, 1]$

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

$f''(x) \leq 0 \Rightarrow f(x)$ 在 $(0, 1)$ 上凹 $\Rightarrow \forall x \in (0, 1), f(x) \geq (1-x)f(0) + xf(1) = 0$

变形即证.

7. f, g 在 I 上凸 $\Rightarrow \forall x_1, x_2 \in I, \lambda \in (0, 1), f(\lambda x_1 + (1-\lambda)x_2) \leq \lambda f(x_1) + (1-\lambda)f(x_2) \leq \lambda F(x_1) + (1-\lambda)F(x_2), g(\lambda x_1 + (1-\lambda)x_2) \leq \lambda g(x_1) + (1-\lambda)g(x_2) \leq \lambda F(x_1) + (1-\lambda)F(x_2)$

$$F(\lambda x_1 + (1-\lambda)x_2) \leq \lambda F(x_1) + (1-\lambda)F(x_2) \Rightarrow F \text{ 在 } I \text{ 上凸}$$

8.

$$(1) \Delta = \begin{vmatrix} 1 & x_1 & f(x_1) \\ 1 & x_2 & f(x_2) \\ 1 & x_3 & f(x_3) \end{vmatrix} = \begin{vmatrix} 1 & x_1 & f(x_1) \\ 0 & x_2 - x_1 & f(x_2) - f(x_1) \\ 0 & x_3 - x_1 & f(x_3) - f(x_1) \end{vmatrix} = \begin{vmatrix} x_2 - x_1 & f(x_2) - f(x_1) \\ x_3 - x_2 & f(x_3) - f(x_2) \end{vmatrix} = (x_2 - x_1)(f(x_3) - f(x_2)) - (x_3 - x_2)(f(x_2) - f(x_1)) \geq 0$$

$$\Leftrightarrow \frac{f(x_3) - f(x_2)}{x_3 - x_2} \geq \frac{f(x_2) - f(x_1)}{x_2 - x_1} \Leftrightarrow f \text{ 在 } I \text{ 上凸}$$

(2) 类似 (1) 即证

9.

$$(1) \text{ 易知 } \ln x \text{ 在 } (0, +\infty) \text{ 上凹} \Rightarrow \ln\left(\frac{1}{n} \sum_{i=1}^n a_i\right) \geq \frac{1}{n} \sum_{i=1}^n \ln a_i \Rightarrow \ln \frac{\sum_{i=1}^n a_i}{n} \geq \ln \left(\prod_{i=1}^n a_i\right)^{\frac{1}{n}} \Rightarrow \frac{\sum_{i=1}^n a_i}{n} \geq \left(\prod_{i=1}^n a_i\right)^{\frac{1}{n}}$$

$$\text{同理 } \ln\left(\frac{1}{n} \sum_{i=1}^n \frac{1}{a_i}\right) \geq \frac{1}{n} \sum_{i=1}^n \ln \frac{1}{a_i} \Rightarrow \ln \frac{\sum_{i=1}^n \frac{1}{a_i}}{n} \geq \ln \left(\prod_{i=1}^n \frac{1}{a_i}\right)^{\frac{1}{n}} \Rightarrow \frac{\sum_{i=1}^n \frac{1}{a_i}}{n} \geq \left(\prod_{i=1}^n \frac{1}{a_i}\right)^{\frac{1}{n}} \Rightarrow \frac{\sum_{i=1}^n \frac{1}{a_i}}{n} \leq \left(\prod_{i=1}^n \frac{1}{a_i}\right)^{\frac{1}{n}}$$

练上即证

(2) 令 $f(x) = x^{\frac{1}{p}}$, 易知 $f(x)$ 在 $(0, +\infty)$ 上为凹函数

$$\text{令 } t_i = \frac{a_i^q}{\sum_{i=1}^n a_i^q}, x_i = \frac{b_i^q}{a_i^q}, \text{ 则有 } f\left(\sum_{i=1}^n t_i x_i\right) \geq \sum_{i=1}^n t_i f(x_i)$$

代入整理即得.

10. 显然圆心在 n 边形内时面积取得最大值, 否则可以移动圆上一点使 n 边形面积增大.

设 n 边形为 $A_1 A_2 \dots A_n$, 记 $\theta_i = \angle A_i O A_{i+1} \pmod n$

$$\text{则 } S = \frac{1}{2} r^2 \sum_{i=1}^n \sin \theta_i = \frac{nr^2}{2} \sum_{i=1}^n \frac{1}{n} \sin \theta_i$$

由 Jensen 不等式得, $S = \frac{nr^2}{2} \sum_{i=1}^n \frac{1}{n} \sin \theta_i \leq \frac{nr^2}{2} \sin\left(\frac{\sum_{i=1}^n \theta_i}{n}\right) = \frac{nr^2}{2} \sin \frac{2\pi}{n}$, 当且仅当 $\theta_1 = \theta_2 = \dots = \theta_n$ 时取等

即证

按函数作图步骤,作下列函数图像。

(1) $y = x^3 + 6x^2 - 15x - 20$;

(2) $y = \frac{x^3}{2(1+x)^2}$;

(3) $y = x - 2\arctan x$;

(4) $y = xe^{-x}$;

(5) $y = 3x^3 - 5x^2$;

(6) $y = xe^{-x^2}$;

(7) $y = (x-1)x^{\frac{1}{2}}$;

(8) $y = \ln|x| \sqrt{|x-2|}$ 。

略

习题 6.7

1. 求 $\frac{x^2}{3} - x^2 + 2 = 0$ 的实根, 精确到三位有效数字.
2. 求方程 $x = 0.538 \sin x + 1$ 的根的近似值, 精确到 0.001.

1. $x \approx -1.20$

2. $x \approx 1.538$

第六章总练习题

11. 讨论函数

$$f(x) = \begin{cases} \frac{x}{2} + x^2 \sin \frac{1}{x}, & x \neq 0, \\ 0, & x = 0, \end{cases}$$

- (1) 在 $x=0$ 点是否可导?
 - 是否存在 $x=0$ 的一个邻域, 使 f 在该邻域上单调?
12. 设函数 f 在 $[a, b]$ 上二阶可导, $f'(a)=f'(b)=0$. 证明存在一点 $\xi \in (a, b)$, 使得 $|f''(\xi)| \geq \frac{4}{(b-a)^2} |f(b) - f(a)|$.
13. 设函数 f 在 $[0, a]$ 上具有二阶导数, 且 $|f''(x)| \leq M, f$ 在 $(0, a)$ 上取得最大值. 试证 $|f'(0)| + |f'(a)| \leq M a$.
14. 设 f 在 $[0, +\infty)$ 上可微, 且 $0 \leq f'(x) \leq f(x), f(0) = 0$. 证明: 在 $[0, +\infty)$ 上 $f(x) = 0$.
15. 设 $f(x)$ 满足 $f'(x) + g(x)f(x) = 0$, 其中 $g(x)$ 为任一函数. 证明: 若 $f(x_0) = f(x_1) = 0$ ($x_0 < x_1$), 则在 $[x_0, x_1]$ 上恒等于 0.
16. 证明: 定圆内接正 n 边形面积随 n 的增加而增加.
17. 证明 φ 为 I 上凸函数的充要条件是对任何 $x_1, x_2 \in I$, 函数 $\varphi(k) = f(\lambda x_1 + (1-\lambda)x_2)$

- 证明: 若 $f(x)$ 在有限开区间 (a, b) 上可导, 且 $\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow b^-} f(x)$, 则至少存在一点 $\xi \in (a, b)$, 使 $f'(\xi) = 0$.
- 证明: 若 $x > 0$, 则
 - $\sqrt{x+1} - \sqrt{x} = \frac{1}{2\sqrt{x+1}}$, 其中 $\frac{1}{2} < \theta(x) < \frac{1}{2}$.
 - $\lim_{x \rightarrow 0^+} \theta(x) = \frac{1}{4}, \lim_{x \rightarrow +\infty} \theta(x) = \frac{1}{2}$.
- 设函数 f 在 $[a, b]$ 上连续, 在 (a, b) 上可导, 且 $a \cdot b > 0$. 证明存在 $\xi \in (a, b)$, 使得 $\frac{1}{a-b} \left[\frac{a}{f(a)} - \frac{b}{f(b)} \right] = f'(\xi) - \xi f'(\xi)$.
- 设 f 在 $[a, b]$ 上三阶可导, 证明存在 $\xi \in (a, b)$, 使得 $f(b) - f(a) + \frac{1}{2}(b-a)[f'(a) + f'(b)] - \frac{1}{12}(b-a)^2 f''(\xi)$.
- 对 $f(x) = \ln(1+x)$ 应用拉格朗日中值定理, 证明: 对 $x > 0$, 有 $0 < \frac{1}{\ln(1+x)} - \frac{1}{x} < 1$.
- 设 a_1, a_2, \dots, a_n 为 n 个正数, 且 $f(x) = \left(\frac{a_1^n + a_2^n + \dots + a_n^n}{n} \right)^{\frac{1}{n}}$.
 - 证明: $\lim_{n \rightarrow \infty} f(x) = \sqrt[n]{a_1 a_2 \dots a_n}$.
 - $\lim_{n \rightarrow \infty} f(x) = \max\{a_1, a_2, \dots, a_n\}$.
- 求下列极限:
 - $\lim_{x \rightarrow 0} (1-x^2)^{\ln(1+x)}$; $\lim_{x \rightarrow 0} \frac{x e^x - \ln(1+x)}{x^2}$.
 - $\lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x}}{\sin x}$.
- 设 $h > 0$, 函数 f 在 $(0, h)$ 上具有 $n+2$ 阶连续导数, 且 $f^{(n+2)}(a) \neq 0, f$ 在 $(0, h)$ 上的泰勒公式为 $f(a+k) = f(a) + f'(a)k + \dots + \frac{f^{(n)}(a)}{n!} k^n + \frac{f^{(n+1)}(a)}{(n+1)!} k^{n+1}, 0 < \theta < 1$.
- 证明: $\lim_{\theta \rightarrow \frac{1}{2}} \theta = \frac{1}{2}$.
- 设 $h > 0$, 试问 k 为何值时, 方程 $\arctan x - kx = 0$ 有正实根.
- 证明: 对任一多项式 $p(x)$, 一定存在 x_1 与 x_2 , 使 $p(x)$ 在 $(-x_1, x_1)$ 与 $(x_2, +\infty)$ 上分别严格单调.

为 $[0, 1]$ 上的凸函数

18. 证明: (1) 设 f 在 $(a, +\infty)$ 上可导, 若 $\lim_{x \rightarrow +\infty} f(x), \lim_{x \rightarrow +\infty} f'(x)$ 都存在, 则 $\lim_{x \rightarrow +\infty} f''(x) = 0$.

(2) 设 f 在 $(a, +\infty)$ 上 n 阶可导, 若 $\lim_{x \rightarrow +\infty} f(x)$ 和 $\lim_{x \rightarrow +\infty} f^{(n)}(x)$ 都存在, 则 $\lim_{x \rightarrow +\infty} f^{(k)}(x) = 0 (k = 1, 2, \dots, n)$.

19. 设 f 为 $(-\infty, +\infty)$ 上的二阶可导函数, 若 f 在 $(-\infty, +\infty)$ 上有界, 则存在 $\xi \in (-\infty, +\infty)$, 使 $f''(\xi) = 0$.

1. 记 $g(x) = \begin{cases} \lim_{x \rightarrow a^+} f(x), & x = a \\ f(x), & x \in (a, b) \\ \lim_{x \rightarrow b^-} f(x), & x = b \end{cases}$, 则 $g(a) = g(b)$

由 Rolle 中值定理得, $\exists \xi \in (a, b)$ s.t. $g'(\xi) = 0 \Rightarrow f'(\xi) = 0$

2. (1) $\sqrt{x+1} - \sqrt{x} = \frac{1}{\sqrt{x+1} + \sqrt{x}} = \frac{1}{2\sqrt{x+\theta(x)}} \Rightarrow \theta(x) = \frac{1}{4} + \frac{\sqrt{x}}{2(\sqrt{x+1} + \sqrt{x})} \Rightarrow \theta(x) \in [\frac{1}{4}, \frac{1}{2}]$

(2) $\lim_{x \rightarrow 0^+} \theta(x) = \lim_{x \rightarrow 0^+} \left(\frac{1}{4} + \frac{\sqrt{x}}{2(\sqrt{x+1} + \sqrt{x})} \right) = \frac{1}{4}$

$\lim_{x \rightarrow +\infty} \theta(x) = \lim_{x \rightarrow +\infty} \left(\frac{1}{4} + \frac{\sqrt{x}}{2(\sqrt{x+1} + \sqrt{x})} \right) = \frac{1}{2}$

3. 记 $F(x) = \frac{f(x)}{x}, G(x) = \frac{1}{x}$

由 Cauchy 中值定理得, $\exists \xi \in (a, b)$ s.t. $\frac{F(\xi) - F(a)}{G(\xi) - G(a)} = \frac{F(b) - F(a)}{G(b) - G(a)}$

代入变形即证

4. 记 $F(x) = f(x) - f(a) - \frac{1}{2}(x-a)[f'(a) + f'(x)], G(x) = (x-a)^3$

由 Cauchy 中值定理得, $\exists \xi' \in (a, b)$ s.t. $\frac{F(\xi') - F(a)}{G(\xi') - G(a)} = \frac{F(b) - F(a)}{G(b) - G(a)} = \frac{f(b) - f(a) - \frac{1}{2}(b-a)[f'(b) + f'(a)]}{(b-a)^3} = \frac{F(\xi')}{G(\xi')} = \frac{f(\xi') - f(a) - \frac{1}{2}(\xi' - a)[f'(a) + f'(\xi')]}{3(\xi' - a)^2} = \frac{F(\xi') - F(a)}{G(\xi') - G(a)}$

由 Cauchy 中值定理得, $\exists \xi \in (a, \xi')$ s.t. $\frac{F(\xi') - F(a)}{G(\xi') - G(a)} = \frac{F(\xi)}{G(\xi)} = \frac{-\frac{1}{2}(\xi - a)f''(\xi)}{6(\xi - a)} = -\frac{1}{12}f''(\xi)$

综上, $\exists \xi \in (a, b)$ s.t. $\frac{f(b) - f(a) - \frac{1}{2}(b-a)[f'(b) + f'(a)]}{(b-a)^3} = -\frac{1}{12}f''(\xi)$, 变形即证

5. $f(x) = \ln(1+x), f'(x) = \frac{1}{1+x}$

由 Lagrange 中值定理得, $\forall x > 0, \exists \xi \in (0, x)$ s.t. $f(\xi) = \frac{f(x) - f(0)}{x} \Rightarrow \ln(1+x) = \frac{x}{\xi}$

$\Rightarrow \frac{1}{\ln(1+x)} - \frac{1}{x} = \frac{\xi - 1}{\xi} < \frac{x-1}{x} < 1$

又 $\ln(1+x) < x \Rightarrow \frac{1}{\ln(1+x)} - \frac{1}{x} > 0$

综上即证

6. (1) $\lim_{x \rightarrow 0} \frac{1}{x} \ln \frac{\sum_{i=1}^n a_i^x}{n} = \lim_{x \rightarrow 0} \frac{\sum_{i=1}^n a_i^x \ln a_i}{\sum_{i=1}^n a_i^x} = \frac{1}{n} \left(\sum_{i=1}^n a_i^x \ln a_i \right) = \frac{\sum_{i=1}^n a_i \ln a_i}{n}$

$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} e^{\frac{1}{x} \ln \frac{\sum_{i=1}^n a_i^x}{n}} = e^{\frac{\sum_{i=1}^n a_i \ln a_i}{n}} = \left(\prod_{i=1}^n a_i \right)^{\frac{1}{n}}$

(2) 不妨设 $a_1 = \max\{a_1, a_2, \dots, a_n\}$

则 $f(x) = \left(\frac{\sum_{i=1}^n a_i^x}{n} \right)^{\frac{1}{x}} = a_1 \left(\frac{\sum_{i=1}^n \left(\frac{a_i}{a_1}\right)^x}{n} \right)^{\frac{1}{x}}$

$\lim_{x \rightarrow +\infty} f(x) = \lim_{x \rightarrow +\infty} a_1 \left(\frac{\sum_{i=1}^n \left(\frac{a_i}{a_1}\right)^x}{n} \right)^{\frac{1}{x}} = \lim_{x \rightarrow +\infty} a_1 \left(\frac{1}{n} \right)^{\frac{1}{x}} = a_1$

即证

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

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

$$(2) \lim_{x \rightarrow 0} \frac{x e^x - \ln(1+x)}{x^2} = \lim_{x \rightarrow 0} \frac{(x+1)e^x - \frac{1}{1+x}}{2x} = \lim_{x \rightarrow 0} \frac{(x+2)e^x + \frac{1}{(1+x)^2}}{2} = \frac{3}{2}$$

$$(3) \lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x}}{\sin x} = \left(\lim_{x \rightarrow 0} \frac{x}{\sin x} \right) \left(\lim_{x \rightarrow 0} \frac{\sin \frac{1}{x}}{\frac{1}{x}} \right) = 1$$

$$8. f(a+h) = f(a) + f'(a)h + \dots + \frac{f^{(n)}(a)}{n!} h^n + \frac{f^{(n+1)}(a+\theta h)}{(n+1)!} h^{n+1} = f(a) + f'(a)h + \dots + \frac{f^{(n)}(a)}{n!} h^n + \frac{f^{(n+1)}(a)}{(n+1)!} h^{n+1} + \frac{f^{(n+1)}(a)}{(n+2)!} h^{n+2} + o(h^{n+2})$$

$$\Rightarrow \frac{f^{(n+1)}(a+\theta h)}{(n+1)!} h^{n+1} = \frac{f^{(n+1)}(a)}{(n+1)!} h^{n+1} + \frac{f^{(n+1)}(a)}{(n+2)!} h^{n+2} + o(h^{n+2})$$

$$\Rightarrow \frac{f^{(n+1)}(a+\theta h) - f^{(n+1)}(a)}{\theta h} = \frac{f^{(n+1)}(a)}{\theta(n+2)} + \frac{o(h)}{h}$$

$$\text{两边取极限 } h \rightarrow 0, \text{ 得 } f^{(n+1)}(a) = \frac{f^{(n+1)}(a)}{\theta(n+2)} \Rightarrow \lim_{h \rightarrow 0} \theta = \frac{1}{n+2}$$

$$9. \sqrt{x} f(x) = \arctan x - k, x > 0$$

$$f'(x) = \frac{1}{1+x^2} - k, x > 0$$

$$I) k \geq 1 \Rightarrow f'(x) < 0 \Rightarrow f(x) < f(0) = 0$$

故此时无正实根

$$II) k \in (0, 1) \Rightarrow f'(x) \text{ 在 } (0, \sqrt{\frac{1-k}{k}}) \uparrow \text{ 在 } (\sqrt{\frac{1-k}{k}}, +\infty) \downarrow$$

故此时有正实根

$$III) k \leq 0 \Rightarrow f'(x) \geq 0 \Rightarrow f(x) \text{ 在 } (0, +\infty) \uparrow$$

故此时无正实根

综上, 当 $k \in (0, 1)$ 时, 方程有正实根

$$10. \text{ 设 } p(x) = \sum_{k=0}^n a_k x^k$$

$$I) n=1$$

$$p'(x) = a_1 \Rightarrow p(x) \text{ 在 } \mathbb{R} \text{ 上严格单调, 任取 } x_1, x_2 \text{ 皆成立}$$

$$II) n \geq 2 \wedge a_1 \geq 1$$

$$p'(x) = \sum_{k=1}^n k a_k x^{k-1} \Rightarrow \lim_{x \rightarrow -\infty} p'(x) = -\infty, \lim_{x \rightarrow +\infty} p'(x) = +\infty$$

$$\Rightarrow \exists x_1, x_2 \in \mathbb{R} \text{ s.t. } \forall x \in (-\infty, x_1), p'(x) < 0, \forall x \in (x_2, +\infty), p'(x) > 0, \text{ 即证.}$$

$$III) n \geq 2 \wedge a_1 < 1$$

$$p'(x) = \sum_{k=1}^n k a_k x^{k-1} \Rightarrow \lim_{x \rightarrow -\infty} p'(x) = +\infty, \lim_{x \rightarrow +\infty} p'(x) = +\infty$$

$$\Rightarrow \exists x_1, x_2 \in \mathbb{R} \text{ s.t. } \forall x \in (-\infty, x_1), p'(x) > 0, \forall x \in (x_2, +\infty), p'(x) > 0, \text{ 即证.}$$

11.

$$(1) \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x-0} = \lim_{x \rightarrow 0} \left(\frac{x}{2} + x^2 \sin \frac{1}{x} \right) = 0, \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x-0} = \lim_{x \rightarrow 0^+} \left(\frac{x}{2} + x^2 \sin \frac{1}{x} \right) = 0$$

$$\Rightarrow f(x) \text{ 在 } x=0 \text{ 处可导, 且 } f'(0) = 0$$

$$\begin{cases} \frac{x}{2} + \sqrt{4x^2+1} \sin(\frac{x}{2} + \varphi), x \neq 0 \\ 0, x=0 \end{cases}$$

$$(2) f'(x) = \begin{cases} 0, x=0 \\ \frac{x}{2} + \sqrt{4x^2+1} \sin(\frac{x}{2} + \varphi), x \neq 0 \end{cases}$$

$$\Rightarrow \forall \delta > 0, \exists x_1, x_2 \in (0, \delta) \text{ s.t. } \sin(\frac{x_1}{2} + \varphi) = 1, \sin(\frac{x_2}{2} + \varphi) = -1$$

$$\Rightarrow f'(x_1) = \frac{x_1}{2} + \sqrt{4x_1^2+1} \geq \frac{x_1}{2} + 1 > 0, f'(x_2) = \frac{x_2}{2} - \sqrt{4x_2^2+1} \leq \frac{x_2}{2} - 1 < 0$$

故不存在这样的邻域

$$12. f\left(\frac{a+b}{2}\right) = f(a) + \frac{f'(x_1)}{2} \cdot \left(\frac{b-a}{2}\right)^2 = f(b) + \frac{f'(x_2)}{2} \cdot \left(\frac{b-a}{2}\right)^2$$

$$\Rightarrow f(b) - f(a) = \frac{(b-a)^2}{8} \cdot (f'(x_2) - f'(x_1))$$

$$\Rightarrow \frac{1}{2} |f'(x_2) - f'(x_1)| = \frac{4}{(b-a)^2} |f(b) - f(a)|$$

$$\text{不妨设 } |f'(x_2)| \leq |f'(x_1)|, \text{ 则 } \frac{1}{2} |f'(x_2) - f'(x_1)| \leq \frac{1}{2} |f'(x_2)| + \frac{1}{2} |f'(x_1)| \leq |f'(x_1)|$$

$$\text{故令 } x_2 = x_1, \text{ 即有 } |f'(x_1)| \geq \frac{4}{(b-a)^2} |f(b) - f(a)|$$

$$13. f'(a) = f'(0) + f'(x_1)a$$

$$\Rightarrow |f'(a) - f'(0)| = |f''(x_1)|a \leq Ma$$

$$\Rightarrow |f'(0)| + |f''(a)| \leq Ma$$

$$14. \text{ 记 } g(x) = \frac{f(x)}{e^x}, \text{ 则 } g'(x) = \frac{f(x) - f'(x)}{e^x} \leq 0 \Rightarrow g(x) \leq g(0) = 0 \Rightarrow f(x) \leq 0$$

$$\text{又 } f(x) \geq 0 \Rightarrow f(x) = 0$$

15. 假设 $f(x) \neq 0$, 又 $f(x_1) = f(x_2) = 0$, 不妨设 $f(x)$ 在 (x_1, x_2) 上在 x_3 处取得极大值

$$\text{则 } f(\xi) > 0, f'(\xi) = 0$$

又 $f''(\xi) + f'(\xi)g(\xi) - f(\xi) = 0 \Rightarrow f'(\xi) > 0$, 与 ξ 处取得极大值矛盾!

$$\text{故 } f(x) \equiv 0$$

$$16. S(n) = n \cdot \frac{1}{2} r^2 \sin \frac{2\pi}{n}, n \geq 3$$

$$S'(n) = \cos \frac{2\pi}{n} (\tan \frac{2\pi}{n} - \frac{2\pi}{n}), n \geq 3$$

$$S'(n) > 0 \Rightarrow S(n) \text{ 在 } (3, +\infty) \uparrow \Rightarrow \text{即证}$$

$$17. \Rightarrow \varphi \text{ 在 } [0, 1] \text{ 上凸} \Rightarrow \varphi(\mu\lambda_1 + (1-\mu)\lambda_2) \leq \mu\varphi(\lambda_1) + (1-\mu)\varphi(\lambda_2)$$

$$\text{令 } \lambda_1 = 1, \lambda_2 = 0, \text{ 则有 } \varphi(\mu) = f(\mu) \leq \mu f(1) + (1-\mu)f(0) = \mu f(x_1) + (1-\mu)f(x_2)$$

$$\Rightarrow f \text{ 在 } I \text{ 上凸}$$

$$\Leftrightarrow f \text{ 在 } I \text{ 上凸} \Rightarrow f(\lambda x_1 + (1-\lambda)x_2) \leq \lambda f(x_1) + (1-\lambda)f(x_2)$$

$$\Rightarrow f(\lambda x_1 + (1-\lambda)x_2) = \varphi(\lambda) \leq \lambda f(x_1) + (1-\lambda)f(x_2) = \lambda\varphi(1) + (1-\lambda)\varphi(0)$$

$$\Rightarrow \varphi \text{ 在 } [0, 1] \text{ 上凸}$$

18.

(1) 设 $\lim_{x \rightarrow +\infty} f(x) = A$, 则由 Cauchy 收敛准则得, $\forall \epsilon > 0, \exists x_0$ s.t. $\forall x_1, x_2 > x_0, |f(x_2) - f(x_1)| < \epsilon$, 不妨设 $x_1 < x_2 - 1$

$$\text{又由 Lagrange 中值定理得, } \exists \xi \in (x_1, x_2) \text{ s.t. } f'(\xi) = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$\Rightarrow |f(x_2) - f(x_1)| = |x_2 - x_1| |f'(\xi)| < \epsilon \Rightarrow |f'(\xi)| < \epsilon$$

假设 $\lim_{x \rightarrow +\infty} f'(x) \neq 0$, 则与 $|f'(\xi)| < \epsilon$ 矛盾!

$$\text{故 } \lim_{x \rightarrow +\infty} f'(x) = 0$$

(2) 设 $\lim_{x \rightarrow +\infty} f(x) = A, \lim_{x \rightarrow +\infty} f^{(n)}(x) = B$

$$\text{由 Taylor 公式得, } f(x+h) = \sum_{k=0}^{n-1} \frac{f^{(k)}(x)}{k!} \cdot h^k + \frac{f^{(n)}(\xi)}{n!} \cdot h^n$$

令 $h=1, 2, \dots, n$, 并对两边取极限 $x \rightarrow +\infty$

$$\text{得 } A = A + \sum_{k=1}^{n-1} \frac{f^{(k)}(x)}{k!} \cdot 1^k + \frac{B}{n!} \cdot 1^n$$

$$A = A + \sum_{k=1}^{n-1} \frac{f^{(k)}(x)}{k!} \cdot 2^k + \frac{B}{n!} \cdot 2^n$$

...

$$A = A + \sum_{k=1}^{n-1} \frac{f^{(k)}(x)}{k!} \cdot n^k + \frac{B}{n!} \cdot n^n$$

解方程组得, $f^{(k)}(x) = 0, k=1, 2, \dots, n$

19. 假设 $\forall x \in \mathbb{R}, f^{(n)}(x) \neq 0$

则由 Darboux 定理可知, $f^{(n)}$ 在 \mathbb{R} 上正负性一致, 不妨设 $f^{(n)} > 0$

则易证其与 f 有界矛盾!

$$\text{故 } \exists \xi \in \mathbb{R} \text{ s.t. } f^{(n)}(\xi) = 0$$

习题 7.1

1. 证明数集 $\{(-1)^n + \frac{1}{n}\}$ 有且只有两个聚点 $\xi_1 = -1$ 和 $\xi_2 = 1$.
2. 证明: 任何有限数集都没有聚点.
3. 设 $\{a_n, b_n\}$ 是一个严格开区间套, 即满足 $a_1 < a_2 < \dots < a_n < b_n < \dots < b_2 < b_1$, 且 $\lim_{n \rightarrow \infty} (a_n - b_n) = 0$. 证明: 存在唯一的一点 ξ , 使得 $a_n < \xi < b_n, n = 1, 2, \dots$.
4. 试举例说明: 在有理数集上, 确界原理, 单调有界定理, 聚点定理和柯西收敛准则一般都不能成立.
5. 设 $H = \{(\frac{1}{n+2}, \frac{1}{n}) | n = 1, 2, \dots\}$. 问:
 - (1) H 能否覆盖 $(0, 1)$?
 - (2) 能否从 H 中选出有限个开区间覆盖 $(0, \frac{1}{2})$, $(\frac{1}{100}, 1)$?
6. 证明: 闭区间 $[a, b]$ 的全体聚点的集合是 $[a, b]$ 本身.
7. 设 $\{x_n\}$ 为单调数列. 证明: 若 $\{x_n\}$ 存在聚点, 则必是唯一的, 且为 $\{x_n\}$ 的极限.
8. 试用有限覆盖定理证明聚点定理.
9. 试用聚点定理证明柯西收敛准则.
10. 用有限覆盖定理证明根的存在性定理.
11. 用有限覆盖定理证明连续函数的一致连续性定理.

1. 设 $x_n = -1 + \frac{1}{2n-1}, y_n = 1 + \frac{1}{2n}$, 则 $\{x_n\}, \{y_n\} \subseteq \{(-1)^n + \frac{1}{n}\}$

又 $\lim_{n \rightarrow \infty} x_n = -1, \lim_{n \rightarrow \infty} y_n = 1 \Rightarrow \xi_1 = -1, \xi_2 = 1$ 为聚点

$\forall x \notin \{-1, 1\}, \exists \delta > 0$ s.t. $U(x, \delta) \cap \{(-1)^n + \frac{1}{n}\} = \emptyset$

故无其它聚点

综上所述即证

2. 设 $S = \{x_1, x_2, \dots, x_n\}$

假设对于有限数集 S , 存在聚点 ξ

则令 $\varepsilon = \max_{i=1}^n |x_i - \xi|$, 则 $U(\xi, \varepsilon) \cap S = S$

但 S 为有限集, 与 ξ 为聚点矛盾!

故有限数集不存在聚点

3. 令 $c_n = \frac{a_n + a_{n+1}}{2}, d_n = \frac{b_n + b_{n+1}}{2}$

$a_1 < a_2 < \dots < a_n < b_n < \dots < b_2 < b_1 \Rightarrow [c_n, d_n] \supseteq [c_{n+1}, d_{n+1}], 0 < d_n - c_n < b_n - a_n \Rightarrow \lim_{n \rightarrow \infty} (d_n - c_n) = 0 \Rightarrow \{[c_n, d_n]\}$ 是一个区间套

由区间套定理, 存在唯一的 ξ 使得 $\forall n, c_n < \xi < d_n \Rightarrow a_n < \xi < b_n$

即证

4.

(1) 设 $S = \{x | x < \sqrt{2}, x \in \mathbb{Q}\}$, 则 S 有上界 $2 \in \mathbb{Q}$.

又 $\sqrt{2} \notin \mathbb{Q}$, 故 S 无上确界

(2) 设 $x_n = (1 + \frac{1}{n})^n$, 则 $x_n < 3$, 且 $x_n < x_{n+1}$

又 $e \notin \mathbb{Q}$, 故 $\{x_n\}$ 无极限

(3) 设 $S = \{(1 + \frac{1}{n})^n | n \in \mathbb{N}^+\}$, 则 $\forall x \in S, 2 \leq x < 3$

又 $e \notin \mathbb{Q}$, 故 S 无聚点

(4) 设 $x_n = (1 + \frac{1}{n})^n$, 则 $\forall \varepsilon > 0, \exists N > 0$ s.t. $\forall m, n > N, |x_m - x_n| < \varepsilon$

又 $e \notin \mathbb{Q}$, 故 $\{x_n\}$ 无极限

5.

(1) $\forall x \in (0, 1), \exists n \in \mathbb{N}^+$ s.t. $\frac{1}{n+2} < x < \frac{1}{n}$

故 H 能覆盖 $(0, 1)$

(2)

(i) 设 $H' = \{(\frac{1}{n+2}, \frac{1}{n}) | i = 1, 2, \dots, m\}$, 不妨设 $n_1 < n_2 < \dots < n_m$

$\exists x = \frac{1}{n_1+2} \in (0, \frac{1}{2})$ s.t. $x \in H, \forall i, x \notin (\frac{1}{n_i+2}, \frac{1}{n_i})$

故不能选出有限个开区间覆盖 $(0, \frac{1}{2})$

(ii) 令 $H'' = \{(\frac{1}{n+2}, \frac{1}{n}) | n = 1, 2, \dots, 98\}$

$\forall x \in (\frac{1}{100}, 1), \exists n \in \{1, 2, \dots, 98\}$ s.t. $\frac{1}{n+2} < x < \frac{1}{n}$

故能选出有限个开区间覆盖 $(\frac{1}{100}, 1)$

6. $\forall \varepsilon > 0, \exists x = \min\{b, a + \frac{\varepsilon}{2}\} \in U^\circ(a, \varepsilon) \cap [a, b] \Rightarrow a$ 是聚点

$\forall \xi \in (a, b)$, 令 $x_n = \xi - \frac{1}{n}(\xi - a)$, 则 $\{x_n\} \subseteq [a, b]$, $\lim_{n \rightarrow \infty} x_n = \xi \Rightarrow \xi$ 是聚点

殊上即证

7. 不妨设 x_n 单调.

设 ξ 是 $\{x_n\}$ 的一个聚点

则 $\forall n, x_n < \xi$, 否则不妨设 $x_k < \xi < x_{k+1}$, 令 $\varepsilon = \min\{\xi - x_k, x_{k+1} - \xi\}$, 则 $U^\circ(\xi, \varepsilon) \cap \{x_n\} = \emptyset$, 与 ξ 是聚点矛盾!

故 $\{x_n\}$ 单调有界, 设 $\sup x_n = A$, 则 $\lim_{n \rightarrow \infty} x_n = A, A \leq \xi$

假设 $\xi > A$, 则 $U^\circ(\xi, \xi - A) \cap \{x_n\} = \emptyset$, 与 ξ 是聚点矛盾!

故 $\xi = A = \sup x_n$

又由极限的唯一性可知 A 唯一 $\Rightarrow \xi$ 唯一

8. 设 S 为一有界无限点集, 则 $\exists M > 0$ s.t. $S \subseteq [-M, M]$

假设 $[-M, M]$ 上不存在 S 的聚点

则 $\forall x \in [-M, M], \exists \varepsilon_x > 0$ s.t. $U(x, \varepsilon_x)$ 中只存在 S 中的有限多个点

又 $H = \{U(x, \varepsilon_x) | x \in [-M, M]\}$ 是 $[-M, M]$ 的一个开覆盖, 由 Heine-Borel 有限覆盖定理, $\exists H' = \{U(x_i, \varepsilon_{x_i}) | i = 1, 2, \dots, n\} \subseteq H$ s.t. H' 是 $[-M, M]$ 的一个开覆盖

又 H' 中每个开区间中只有 S 中有限个点, H' 中又只有有限个开区间 $\Rightarrow H'$ 中只有有限个点, 与 S 为无限点集矛盾!

故 $[-M, M]$ 上存在 S 的聚点, 即证

9. 设 $\{x_n\}$ 满足 $\forall \varepsilon > 0, \exists N > 0$ s.t. $\forall m, n > N, |x_m - x_n| < \varepsilon$

令 $\varepsilon = 1$, 则 $\exists N_0 > 0$ s.t. $\forall m, n > N_0, |x_m - x_n| < 1 \Rightarrow \forall n > N_0, |a_n - a_{n+1}| < 1 \Rightarrow |a_n| < |a_{n+1}| + 1$

令 $M = \max\{|x_1|, |x_2|, \dots, |x_{N_0}|, |x_{N_0+1}| + 1\}$, 则 $\forall n > 0, |x_n| \leq M$, 故 $\{x_n\}$ 有界

由 Weierstrass 聚点定理, 存在 ξ 为 $\{x_n\}$ 的聚点. 由聚点的定义可知, 存在 $\{a_n\}$ 的一子列 $\{a_{k_n}\}$ 满足 $\lim_{n \rightarrow \infty} a_{k_n} = \xi$

则 $\forall \varepsilon > 0, \exists N > 0$ s.t. $\forall n_k, n > N, |a_n - a_{n_k}| < \frac{\varepsilon}{2}, |a_{n_k} - \xi| < \frac{\varepsilon}{2} \Rightarrow \forall n > N, |a_n - \xi| \leq |a_n - a_{n_k}| + |a_{n_k} - \xi| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \Rightarrow \lim_{n \rightarrow \infty} x_n = \xi$, 即证

10. 设 f 在 $[a, b]$ 上连续, $f(a)f(b) < 0$, 不妨设 $f(a) < 0, f(b) > 0$

假设 $\forall x \in (a, b), f(x) \neq 0$

f 在 $[a, b]$ 上连续 $\Rightarrow \forall x \in (a, b), \exists \delta_x > 0$ s.t. $\forall x \in U(x, \delta_x) \cap [a, b], f(x)$ 同号

则 $H = \{U(x, \delta_x) | x \in (a, b)\}$ 为 $[a, b]$ 的一个开覆盖. 由 Heine-Borel 有限覆盖定理, $\exists H' = \{U(x_i, \delta_{x_i}) | i = 1, 2, \dots, n\} \subseteq H$ s.t. H' 是 $[a, b]$ 的一个开覆盖

设 $a \in U(x_k, \delta_{x_k}), f(a) < 0 \Rightarrow \forall x \in U(x_k, \delta_{x_k}), f(x) < 0$

又 H' 是 $[a, b]$ 的一个开覆盖 $\Rightarrow \forall U(x_i, \delta_{x_i}) \in H', \exists j \neq i$ s.t. $U(x_i, \delta_{x_i}) \cap U(x_j, \delta_{x_j}) \neq \emptyset$

$\Rightarrow \forall x \in [a, b], f(x) < 0$, 与 $f(b) > 0$ 矛盾!

故 $\exists x \in (a, b)$ s.t. $f(x) = 0$, 即证

11. 设 f 在 $[a, b]$ 上连续, 则 $\forall x_1, x_2 \in [a, b], \forall \varepsilon > 0, \exists \delta_x > 0$ s.t. $\forall x \in U(x, \frac{\delta_x}{2})$ s.t. $|f(x) - f(x_0)| < \frac{\varepsilon}{2}$

则 $H = \{U(x, \frac{\delta_x}{2}) | x \in [a, b]\}$ 为 $[a, b]$ 的一个开覆盖, 由 Heine-Borel 有限覆盖定理, $\exists H' = \{U(x_i, \delta_{x_i}) | i = 1, 2, \dots, n\} \subseteq H$ s.t. H' 是 $[a, b]$ 的一个开覆盖

令 $\delta = \min_{i=1}^n \frac{\delta_i}{2}$, 则 $\forall x_1, x_2 \in [a, b]$, 设 $x_1 \in U(x_k, \frac{\delta_{x_k}}{2})$

若 $|x_1 - x_2| < \delta$, 则 $|x_2 - x_k| \leq |x_2 - x_1| + |x_1 - x_k| < \delta + \frac{\delta_{x_k}}{2} \leq \frac{\delta_{x_k}}{2} + \frac{\delta_{x_k}}{2} = \delta_{x_k}$

$\Rightarrow |f(x_1) - f(x_k)| < \frac{\varepsilon}{2}, |f(x_2) - f(x_k)| < \frac{\varepsilon}{2} \Rightarrow |f(x_1) - f(x_2)| \leq |f(x_1) - f(x_k)| + |f(x_k) - f(x_2)| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$

$\Rightarrow f$ 在 $[a, b]$ 上一致连续, 即证

- 验证下列等式,并与(3),(4)两式相比照:
 (1) $\int f'(x) dx = f(x) + C$; (2) $\int df(x) = f(x) + C$.
- 求一曲线 $y=f(x)$,使得在曲线上每一点 (x,y) 处的切线斜率为 $2x$,且通过点 $(2,5)$.
- 验证 $y = \frac{x^2}{2} \operatorname{sgn} x$ 是 $|x|$ 在 $(-\infty, +\infty)$ 上的一个原函数.
- 据理说明为什么每一个含有第一类间断点的函数都没有原函数.
- 求下列不定积分:
 (1) $\int (1-x+x^2 - \frac{1}{\sqrt{x}}) dx$; (2) $\int (x - \frac{1}{\sqrt{x}})^2 dx$;
 (3) $\int \frac{dx}{\sqrt{2ax}}$ (a 为正常数); (4) $\int (2^x + 3^x)^2 dx$;
 (5) $\int \frac{3}{\sqrt{4-4x^2}} dx$; (6) $\int \frac{x^2}{3(1+x^2)} dx$;
 (7) $\int \tan^3 x dx$; (8) $\int \sin^2 x dx$;
 (9) $\int \frac{\cos 2x}{\cos x - \sin x} dx$; (10) $\int \frac{\cos 2x}{\cos^2 x + \sin^2 x} dx$;
 (11) $\int 10^x \cdot 3^x dx$; (12) $\int \sqrt{x+\sqrt{x^2}} dx$;
 (13) $\int (\sqrt{\frac{1+x}{1-x}} + \sqrt{\frac{1-x}{1+x}}) dx$; (14) $\int (\cos x + \sin x)^2 dx$;
 (15) $\int \cos x \cdot \cos 2x dx$; (16) $\int (e^x - e^{-x})^2 dx$;
 (17) $\int \frac{2^{x+1} - 5^{x+1}}{10^x} dx$; (18) $\int \frac{\sqrt{x^2+x^4+2}}{x^3} dx$.
- 求下列不定积分:
 (1) $\int e^{-x} dx$; (2) $\int |\sin x| dx$.
- 设 $f'(\arctan x) = x^2$,求 $f(x)$.
- 举例说明含有第二类间断点的函数可能有原函数,也可能没有原函数.

1.

(1) $(f(x)+C)' = f'(x)$
 (2) 令 $u=f(x)$, 则 $(u+C)' = 1 \Rightarrow (f(x)+C)' = df(x)$

2. $f'(x)=2x, f(2)=5 \Rightarrow f(x)=x^2+1$

3. $y = \begin{cases} \frac{x^2}{2}, & x \geq 0 \\ -\frac{x^2}{2}, & x < 0 \end{cases} \Rightarrow y' = \begin{cases} x, & x \geq 0 \\ -x, & x < 0 \end{cases} = |x|$

4. 设 x_0 为 $f(x)$ 的第一类间断点.

假设 $f(x)$ 存在原函数 $F(x)$

则 $\lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} F'(x) = F'(x_0) = f(x_0)$, 与 $f(x)$ 在 $x=x_0$ 处不连续矛盾!

故 $f(x)$ 不存在原函数

5.

(1) $\int (1-x+x^2-x^{-\frac{2}{3}}) dx = x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - 3x^{\frac{1}{3}} + C$

(2) $\int (x - \frac{1}{\sqrt{x}})^2 dx = \int (x^2 - 2x^{\frac{1}{2}} + x^{-1}) dx = \frac{1}{3}x^3 - \frac{4}{3}x^{\frac{3}{2}} + \ln|x| + C$

(3) $\int \frac{1}{\sqrt{2}9^x} dx = \sqrt{\frac{2x}{9}} + C$

(4) $\int (2^x + 3^x)^2 dx = \int (4^x + 2 \cdot 6^x + 9^x) dx = \frac{4^x}{\ln 4} + \frac{2 \cdot 6^x}{\ln 6} + \frac{9^x}{\ln 9} + C$

(5) $\int \frac{3}{\sqrt{4-4x^2}} dx = \frac{3}{2} \arcsin x + C$

(6) $\int \frac{x^2}{3(1+x^2)} dx = \int (\frac{1}{3} - \frac{1}{3(1+x^2)}) dx = \frac{1}{3}x - \frac{1}{3} \arctan x + C$

(7) $\int \tan^2 x dx = \int (\sec^2 x - 1) dx = \tan x - x + C$

(8) $\int \sin^2 x dx = \int (\frac{1}{2} - \frac{1}{2} \cos 2x) dx = \frac{1}{2}x - \frac{1}{4} \sin 2x + C$

(9) $\int \frac{\cos 2x}{\cos x - \sin x} dx = \int (\cos x + \sin x) dx = \sin x - \cos x + C$

(10) $\int \frac{\cos 2x}{\cos^2 x \cdot \sin^2 x} dx = \int (\csc^2 x - \sec^2 x) dx = -\cot x - \tan x + C$

(11) $\int 10^t \cdot 3^{2t} dt = \int 90^t dt = \frac{90^t}{\ln 90} + C$

(12) $\int \sqrt{x\sqrt{x}} dx = \int x^{\frac{7}{8}} dx = \frac{8}{15} x^{\frac{15}{8}} + C$

(13) $\int (\frac{\sqrt{1+x}}{1-x} + \frac{\sqrt{1-x}}{1+x}) dx = \int (\frac{1+x}{\sqrt{1-x^2}} + \frac{1-x}{\sqrt{1-x^2}}) dx = \int \frac{2}{\sqrt{1-x^2}} dx = 2 \arcsin x + C$

(14) $\int (\cos x + \sin x)^2 dx = \int (\sin 2x + 1) dx = \frac{1}{2} \cos 2x + x + C$

(15) $\int (\cos x)(\cos 2x) dx = \int (\frac{1}{2} \cos 3x + \frac{1}{2} \cos x) dx = \frac{1}{6} \sin 3x + \frac{1}{2} \sin x + C$

(16) $\int (e^x - e^{-x})^2 dx = \int (e^{2x} - 2 + e^{-2x}) dx = \frac{1}{2} e^{2x} - 2x - \frac{1}{2} e^{-2x} + C$

(17) $\int \frac{2^{x+1} - 5^{x+1}}{10^x} dx = \int (2 \cdot (\frac{1}{5})^x - 5 \cdot (\frac{1}{2})^x) dx = \frac{2 \cdot (\frac{1}{5})^x}{-\ln 5} - \frac{5 \cdot (\frac{1}{2})^x}{-\ln 2} + C$

(18) $\int \frac{\sqrt{x^4+x^2+2}}{x^3} dx = \int (x^{-1} + x^{-3}) dx = \ln|x| - \frac{1}{4} x^{-4} + C$

6.

(1) $e^{-|x|} = \begin{cases} e^{-x}, & x \geq 0 \\ e^x, & x < 0 \end{cases} \Rightarrow \int e^{-|x|} dx = \begin{cases} -e^{-x} + C_1, & x \geq 0 \\ e^x + C_2, & x < 0 \end{cases}$

$\lim_{x \rightarrow 0^-} \int e^{-|x|} dx = \int e^{-|x|} dx \Big|_{x=0} \Rightarrow C_2 = C_1 - 2$

$$\text{故 } \int e^{-|x|} dx = \begin{cases} -e^{-x} + C, & x \geq 0 \\ e^x - 2 + C, & x < 0 \end{cases}$$

$$(2) |\sin x| = \begin{cases} \sin x, & x \in [2k\pi, \pi + 2k\pi) \\ -\sin x, & x \in [-\pi + 2k\pi, 2k\pi) \end{cases} \Rightarrow \int |\sin x| dx = \begin{cases} -\cos x + C_1, & x \in [2k\pi, \pi + 2k\pi) \\ \cos x + C_2, & x \in [-\pi + 2k\pi, 2k\pi) \end{cases}$$

$$\lim_{x \rightarrow 2k\pi} \int |\sin x| dx = \int |\sin x| dx \Big|_{x=2k\pi}^{x \rightarrow 2k\pi+} - \int |\sin x| dx \Big|_{x \rightarrow 2k\pi-} = \int |\sin x| dx \Big|_{x=2k\pi} \Rightarrow C_2 = C_1 - 2$$

$$\text{故 } \int |\sin x| dx = \begin{cases} -\cos x + C, & x \in [2k\pi, \pi + 2k\pi) \\ \cos x - 2 + C, & x \in [-\pi + 2k\pi, 2k\pi) \end{cases}$$

$$7. f'(\arctan x) = x^2 \Rightarrow f'(x) = \tan^2 x \Rightarrow f(x) = \int \tan^2 x dx = \int (\sec^2 x - 1) dx = \tan x - x + C$$

$$8. f(x) = \begin{cases} 2x \sin \frac{1}{x} - \cos \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}, \exists F(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

$g(x) = D(x)$, 则不存在原函数

习题 8.2

1. 应用换元积分法求下列不定积分.

- (1) $\int \cos(3x+4) dx$
- (2) $\int x e^{2x} dx$
- (3) $\int \frac{dx}{2x+1}$
- (4) $\int (1+x)^n dx$
- (5) $\int \left(\frac{1}{\sqrt{3-x}} + \frac{1}{\sqrt{1-3x^2}} \right) dx$
- (6) $\int 2^{2x+1} dx$
- (7) $\int \sqrt{8-3x} dx$
- (8) $\int \frac{dx}{\sqrt[3]{7-5x}}$
- (9) $\int x \sin x^2 dx$
- (10) $\int \frac{dx}{\sin\left(2x + \frac{\pi}{4}\right)}$
- (11) $\int \frac{dx}{1+\cos x}$
- (12) $\int \frac{dx}{1+\sin x}$
- (13) $\int \csc x dx$
- (14) $\int \frac{x}{\sqrt{1-x^2}} dx$
- (15) $\int \frac{x}{4+x^2} dx$
- (16) $\int \frac{dx}{\ln x}$
- (17) $\int \frac{x^2}{(1-x^2)^2} dx$
- (18) $\int \frac{x^2}{x^2-2} dx$
- (19) $\int \frac{dx}{x(1+x)}$
- (20) $\int \cot x dx$
- (21) $\int \cos^2 x dx$
- (22) $\int \frac{dx}{\sin \cos x}$
- (23) $\int \frac{dx}{x^2+x-1}$
- (24) $\int \frac{2x-3}{x^2-3x+8} dx$

- (25) $\int \frac{x^2+2}{(x+1)^2} dx$
- (26) $\int \frac{dx}{\sqrt{x^2+a^2}} (a > 0)$
- (27) $\int \frac{dx}{(x^2+a^2)^{3/2}} (a > 0)$
- (28) $\int \frac{x^2}{\sqrt{1-x^2}} dx$
- (29) $\int \frac{\sqrt{x}}{1-\sqrt{x}} dx$
- (30) $\int \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} dx$
- (31) $\int x(1-2x)^n dx$
- (32) $\int \frac{dx}{x(1+x^n)}$ (n 为自然数).
- (33) $\int \frac{2x-1}{x^2+1} dx$
- (34) $\int \frac{dx}{\sin x \ln x}$
- (35) $\int \frac{\ln 2x}{x \ln 4x} dx$
- (36) $\int \frac{dx}{x^2 \sqrt{x^2-1}}$

2. 应用分部积分法求下列不定积分.

- (1) $\int \arcsin x dx$
- (2) $\int \ln x dx$
- (3) $\int x^2 \cos x dx$
- (4) $\int \frac{\ln x}{x^2} dx$
- (5) $\int (\ln x)^2 dx$
- (6) $\int \arctan x dx$
- (7) $\int \left[\ln(\ln x) + \frac{1}{\ln x} \right] dx$
- (8) $\int (\arcsin x)^2 dx$
- (9) $\int \sec^3 x dx$
- (10) $\int \sqrt{x^2 \mp a^2} dx (a > 0)$

3. 求下列不定积分.

- (1) $\int [f(x)]^n f'(x) dx (n \neq -1)$
- (2) $\int \frac{f'(x)}{1+[f(x)]^2} dx$
- (3) $\int \frac{f'(x)}{f(x)} dx$
- (4) $\int e^{f(x)} f'(x) dx$

4. 证明:

- (1) 若 $I_n = \int \tan^n x dx, n = 2, 3, \dots$, 则 $I_n = \frac{1}{n-1} \tan^{n-1} x - I_{n-2}$.
- (2) 若 $I(m, n) = \int \cos^m x \sin^n x dx$, 则当 $m+n \neq 0$ 时, $I(m, n) = \frac{\cos^{m+1} x \sin^{n-1} x}{m+n} + \frac{m-1}{m+n} I(m-2, n) = -\frac{\cos^{m-1} x \sin^{n+1} x}{m+n} + \frac{n-1}{m+n} I(m, n-2)$, $n, m = 2, 3, \dots$.

5. 利用上题的递推公式计算:

- (1) $\int \tan^5 x dx$
- (2) $\int \tan^4 x dx$
- (3) $\int \cos^5 x \sin^2 x dx$

6. 导出下列不定积分对于正整数 n 的递推公式:

- (1) $I_n = \int x^n e^x dx$
- (2) $I_n = \int (\ln x)^n dx$
- (3) $I_n = \int (\arcsin x)^n dx$
- (4) $I_n = \int e^x \sin^n x dx$

7. 利用上题所得递推公式计算:

- (1) $\int x^5 e^x dx$
- (2) $\int (\ln x)^3 dx$
- (3) $\int (\arcsin x)^3 dx$
- (4) $\int e^x \sin^3 x dx$

1.

- (1) $\int \cos(3x+4) dx = \frac{1}{3} \int \cos(3x+4) \cdot (3x+4)' dx = \frac{1}{3} \int \cos t dt = \frac{1}{3} \sin t + C = \frac{1}{3} \sin(3x+4) + C$
- (2) $\int x e^{2x} dx = \frac{1}{4} \int (4x) e^{2x} dx = \frac{1}{4} \int (2x^2)' e^{2x} dx = \frac{1}{4} \int e^t dt = \frac{1}{4} e^t + C = \frac{1}{4} e^{2x} + C$
- (3) $\int \frac{1}{2x+1} dx = \frac{1}{2} \int \frac{(2x+1)'}{2x+1} dx = \frac{1}{2} \int \frac{1}{t} dt = \frac{1}{2} \ln t + C = \frac{1}{2} \ln(2x+1)$
- (4) $\int (1+x)^n dx = \int t^n dt = \frac{t^{n+1}}{n+1} + C = \frac{(1+x)^{n+1}}{n+1} + C$
- (5) $\int \left(\frac{1}{\sqrt{3-x}} + \frac{1}{\sqrt{1-3x^2}} \right) dx = \int \frac{1}{\sqrt{3-x}} dx + \int \frac{1}{\sqrt{1-3x^2}} dx = \int \frac{(\frac{\sqrt{3}}{2})'}{\sqrt{1-(\frac{\sqrt{3}}{2}x)^2}} dx + \frac{1}{\sqrt{3}} \int \frac{(\frac{\sqrt{3}}{2})'}{\sqrt{1-(\frac{\sqrt{3}}{2}x)^2}} dx = \arcsin \frac{x}{\sqrt{3}} + \frac{1}{\sqrt{3}} \arcsin \sqrt{3}x + C$
- (6) $\int 2^{2x+3} dx = \frac{1}{2} \int (2x+3)' 2^{2x+3} dx = \frac{1}{2} \int 2^t dt = \frac{2^t}{2 \ln 2} + C = \frac{2^{2x+3}}{2 \ln 2} + C$
- (7) $\int \sqrt{8-3x} dx = -\frac{1}{3} \int (8-3x)' \sqrt{8-3x} dx = -\frac{1}{3} \int t^{\frac{1}{2}} dt = -\frac{2}{9} t^{\frac{3}{2}} + C = -\frac{2}{9} (8-3x)^{\frac{3}{2}} + C$
- (8) $\int \frac{1}{\sqrt[3]{7-3x}} dx = -\frac{1}{3} \int \frac{(7-3x)'}{\sqrt[3]{7-3x}} dx = -\frac{1}{3} \int t^{-\frac{1}{3}} dt = -\frac{3}{10} t^{\frac{2}{3}} + C = -\frac{3}{10} (7-3x)^{\frac{2}{3}} + C$
- (9) $\int x \sin x^2 dx = \frac{1}{2} \int (x^2)' \sin x^2 dx = \frac{1}{2} \int \sin t dt = -\frac{1}{2} \cos t + C = -\frac{1}{2} \cos x^2 + C$
- (10) $\int \frac{1}{\sin^2(2x+\frac{\pi}{4})} dx = \frac{1}{2} \int (2x+\frac{\pi}{4})' \csc^2(2x+\frac{\pi}{4}) dx = \frac{1}{2} \int \csc^2 t dt = -\frac{1}{2} \cot t + C = -\frac{1}{2} \cot(2x+\frac{\pi}{4}) + C$
- (11) $\int \frac{1}{1+\cos x} dx = \int \frac{(\frac{x}{2})'}{\cos^2 \frac{x}{2}} dx = \int \sec^2 t dt = \tan t + C = \tan \frac{x}{2} + C$
- (12) $\int \frac{1}{1+\sin x} dx = \int \frac{(\frac{x-\frac{\pi}{2}}{2})'}{1+\cos(\frac{x-\frac{\pi}{2}}{2})} dx = \tan(\frac{x}{2} - \frac{\pi}{4}) + C$
- (13) $\int \csc x dx = \int \frac{1}{2 \sin \frac{x}{2} \cos \frac{x}{2}} dx = \int \frac{(\tan \frac{x}{2})'}{\tan \frac{x}{2}} dx = \ln |\tan \frac{x}{2}| + C$
- (14) $\int \frac{x}{\sqrt{1-x^2}} dx = -\frac{1}{2} \int (1-x^2)' (1-x^2)^{-\frac{1}{2}} dx = -(1-x^2)^{\frac{1}{2}} + C$
- (15) $\int \frac{x}{4+x^4} dx = \frac{1}{4} \int \frac{(\frac{x^2}{2})'}{1+(\frac{x^2}{2})^2} dx = \frac{1}{4} \arctan \frac{x^2}{2} + C$
- (16) $\int \frac{1}{x \ln x} dx = \int \frac{(\ln x)'}{\ln x} dx = \ln |\ln x| + C$
- (17) $\int \frac{x^4}{(1-x^2)^3} dx = -\frac{1}{3} \int \frac{(1-x^2)'}{(1-x^2)^3} dx = \frac{1}{10} (1-x^2)^{-2} + C$
- (18) $\int \frac{x^3}{x^4-2} dx = \frac{1}{4} \int \frac{1}{2\sqrt{2}} \left[\frac{(\frac{x^4-\sqrt{2}}{2})'}{x^4-\sqrt{2}} - \frac{(\frac{x^4+\sqrt{2}}{2})'}{x^4+\sqrt{2}} \right] dx = \frac{1}{8\sqrt{2}} \ln \left| \frac{x^4+\sqrt{2}}{x^4-\sqrt{2}} \right| + C$
- (19) $\int \frac{1}{x(1+x)} dx = \int \left(\frac{1}{x} - \frac{1}{1+x} \right) dx = \ln \frac{x}{1+x} + C$
- (20) $\int \cot x dx = \int \frac{\cos x}{\sin x} dx = \ln |\sin x| + C$
- (21) $\int \cos^3 x dx = \int (\cos^2 x) (\cos x) dx = \int (1-\sin^2 x) (\cos x) dx = \int (1-2\sin^2 x + \sin^4 x) (\cos x) dx = \sin x - \frac{2}{3} \sin^3 x + \frac{1}{5} \sin^5 x + C$
- (22) $\int \frac{1}{\sin x \cos x} dx = \frac{1}{2} \int (\csc 2x) (2x)' dx = \frac{1}{2} \ln |\tan x| + C$
- (23) $\int \frac{1}{e^x + e^{-x}} dx = \int \frac{1}{1+(e^x)^2} \cdot (e^x)' dx = \arctan e^x + C$
- (24) $\int \frac{2x-3}{x^2-3x+8} dx = \int \frac{(x^2-3x+8)'}{x^2-3x+8} dx = \ln |x^2-3x+8| + C$
- (25) $\int \frac{x^2+2}{(x+1)^3} dx = \int \frac{t^2-2t+3}{t^3} (t-1)' dt = \ln |t| + 2t^{-1} - \frac{3}{2} t^{-2} + C = \ln |x-1| + 2(x-1)^{-1} - \frac{3}{2} (x-1)^{-2} + C$

(26) $\int \frac{1}{\sqrt{x^2+a^2}} dx$, 令 $t = \arctan \frac{x}{a}$, 则 $x = a \tan t$

$$\int \frac{1}{\sqrt{x^2+a^2}} dx = \int \frac{1}{a \sec t} (a \tan t)' dt = \int \sec t dt = \int \frac{\sec^2 t + \sec t \tan t}{\sec^2 t + \tan t} dt = \int \frac{(\sec t + \tan t)'}{\sec t + \tan t} dt = \ln |\sec t + \tan t| + C = \ln \left| \frac{\sqrt{x^2+a^2}}{a} + \frac{x}{a} \right| + C$$

(27) $\int \frac{1}{(x^2+a^2)^{\frac{3}{2}}} dx$, 令 $t = \arctan \frac{x}{a}$, 则 $x = a \tan t$

$$\int \frac{1}{(x^2+a^2)^{\frac{3}{2}}} dx = \int \frac{1}{a^3 \sec^3 t} (a \tan t)' dt = \int \frac{1}{a^2} \cos t dt = \frac{1}{a^2} \sin t + C = \frac{x}{a^2 \sqrt{x^2+a^2}} + C$$

(28) $\int \frac{1}{\sqrt{1-x^2}} dx$, 令 $t = \arcsin x$, 则 $x = \sin t$

$$\int \frac{x^5}{\sqrt{1-x^2}} dx = \int \frac{\sin^5 t}{\cos t} dt = \int \sin^4 t dt = -\int (1-2\cos^2 t + \cos^4 t) (\cos t)' dt = -\cos t + \frac{2}{3} \cos^3 t - \frac{1}{5} \cos^5 t + C = -(1-x^2)^{\frac{1}{2}} + \frac{2}{3} (1-x^2)^{\frac{3}{2}} - \frac{1}{5} (1-x^2)^{\frac{5}{2}} + C$$

(29) $\int \frac{1}{x^6} dx, \quad \text{令 } t = x^6, \quad \text{则 } x = t^{\frac{1}{6}}$

$$\int \frac{\sqrt{x}}{1-\sqrt{x}} dx = \int \frac{t^{\frac{1}{2}}}{1-t^{\frac{1}{2}}} (t^{\frac{1}{6}})' dt = \int \frac{6t^{\frac{1}{2}}}{1-t^{\frac{1}{2}}} dt = -6 \int (t^{\frac{1}{2}} + t^{\frac{3}{2}} + t^{\frac{5}{2}} + \frac{1}{t^{\frac{1}{2}}}) dt = -\frac{6}{7} t^{\frac{7}{6}} - \frac{6}{5} t^{\frac{5}{6}} - 2t^{\frac{3}{6}} - 6t - 3 \ln \left| \frac{t-1}{t+1} \right| + C = -\frac{6}{7} x^{\frac{7}{6}} - \frac{6}{5} x^{\frac{5}{6}} - 2x^{\frac{1}{2}} - 6x^{\frac{1}{6}} - 3 \ln \left| \frac{x^{\frac{1}{6}}-1}{x^{\frac{1}{6}}+1} \right| + C$$

(30) $\int \frac{1}{\sqrt{x+1}} dx, \quad \text{令 } t = \sqrt{x+1}, \quad \text{则 } x = t^2-1$

$$\int \frac{\sqrt{x+1}-1}{\sqrt{x+1}+1} dx = \int \frac{t-1}{t+1} (2t-1)' dt = \int (2t-4 + \frac{4}{t+1}) dt = t^2 - 4t + 4 \ln |t+1| + C = x+1 - 4\sqrt{x+1} + 4 \ln (\sqrt{x+1}+1) + C$$

(31) $\int \frac{1}{x(1-2x)} dx, \quad \text{令 } t = \frac{1}{2}-x, \quad \text{则 } x = \frac{1}{2}-t$

$$\int \frac{1}{x(1-2x)} dx = \int \frac{1}{\frac{1}{2}(1-t)} t^{99} (\frac{1}{2}-t)' dt = -\frac{1}{4} \int (t^{99} - t^{100}) dt = \frac{1}{404} t^{101} - \frac{1}{400} t^{100} + C = \frac{1}{404} (1-2x)^{101} - \frac{1}{400} (1-2x)^{100} + C$$

(32) $\int \frac{1}{x(1+x^n)} dx = \int (\frac{1}{x} - \frac{x^{n-1}}{1+x^n}) dx = \int \frac{1}{x} dx - \int \frac{1}{1+x^n} \cdot \frac{1}{n} d(1+x^n) = \ln |x| - \frac{1}{n} \ln |1+x^n| + C = \frac{1}{n} \ln \left| \frac{x^n}{1+x^n} \right| + C$

(33) $\int \frac{x^{2n-1}}{x^n+1} dx = \int \frac{x^{n-1}(x^n+1)-x^{n-1}}{x^n+1} dx = \int x^{n-1} dx - \int \frac{x^{n-1}}{x^n+1} dx = \int x^{n-1} dx - \int \frac{1}{x^n+1} \cdot \frac{1}{n} d(x^n+1) = \frac{1}{n} (x^n - \ln |x^n+1|) + C$

(34) $\int \frac{1}{x \ln x \ln \ln x} dx, \quad \text{令 } t = \ln x, \quad \text{则 } x = e^t$

$$\int \frac{1}{x \ln x \ln \ln x} dx = \int \frac{1}{e^t \cdot t \cdot \ln t} (e^t)' dt = \int \frac{1}{t \ln t} dt = \int \frac{1}{\ln t} d \ln t = \ln |\ln t| + C = \ln |\ln \ln x| + C$$

(35) $\int \frac{1}{x \ln^2 x} dx, \quad \text{令 } t = \ln x, \quad \text{则 } x = \frac{1}{2} e^t$

$$\int \frac{\ln^2 x}{x \ln^4 x} dx = \int \frac{2t}{e^t(t+\ln 2)} (\frac{1}{2} e^t)' dt = \int \frac{t}{t+\ln 2} dt = \int (1 - \frac{\ln 2}{t+\ln 2}) dt = t - (\ln 2) \ln |t+\ln 2| + C = \ln 2x - (\ln 2) \ln \ln 4x + C$$

(36) $\int \frac{1}{x^4 \sqrt{x^2-1}} dx, \quad \text{令 } t = \arcsin x, \quad \text{则 } x = \sec t$

$$\int \frac{1}{x^4 \sqrt{x^2-1}} dx = \int \frac{1}{\sec^4 t \tan t} (\sec t)' dt = \int \cos^3 t dt = \int (1 - \sin^2 t) d \sin t = \sin t - \frac{1}{3} \sin^3 t + C = \frac{\sqrt{x^2-1}}{x} - \frac{1}{3} \cdot \frac{(x^2-1)^{\frac{3}{2}}}{x^3} + C$$

2.

(1) $u = \arcsin x, \quad v = x$

$$\int u dv = uv - \int v du \Rightarrow \int \arcsin x dx = x \arcsin x - \int \frac{x}{\sqrt{1-x^2}} dx$$

$$\int \frac{x}{\sqrt{1-x^2}} dx = -\frac{1}{2} \int \frac{1}{\sqrt{1-x^2}} d(1-x^2) = -\sqrt{1-x^2} + C$$

$$\Rightarrow \int \arcsin x dx = x \arcsin x + \sqrt{1-x^2} + C$$

(2) $u = \ln x, \quad v = x$

$$\int u dv = uv - \int v du \Rightarrow \int \ln x dx = x \ln x - \int 1 dx = x \ln x - x + C$$

(3) $\int x^2 \cos x dx = \int x^2 d \sin x = x^2 \sin x - \int \sin x dx$

$$\int \sin x dx = -\int x \sin x dx = -2 \int x \cos x dx = -2(x \cos x - \int \cos x dx) = -2x \cos x + 2 \sin x + C$$

$$\Rightarrow \int x^2 \cos x dx = x^2 \sin x - (-2x \cos x + 2 \sin x + C) = x^2 \sin x + 2x \cos x - 2 \sin x + C$$

(4) $\int \frac{\ln x}{x^3} dx = -\frac{1}{2} \int \ln x d x^{-2} = -\frac{1}{2} (x^{-2} \ln x - \int x^{-2} d \ln x)$

$$\int x^{-2} d \ln x = \int x^{-3} dx = -\frac{1}{2} x^{-2} + C$$

$$\Rightarrow \int \frac{\ln x}{x^3} dx = -\frac{1}{2} (x^{-2} \ln x + \frac{1}{2} x^{-2} - C) = -\frac{1}{2} x^{-2} \ln x - \frac{1}{4} x^{-2} + C$$

(5) $\int (\ln x)^2 dx = \int t^2 d e^t = t^2 e^t - \int e^t dt$

$$\int e^t dt = \int t e^t dt = 2 \int t d e^t = 2 \int \ln x dx = 2(x \ln x - \int 1 dx) = 2x \ln x - 2x + C$$

$$\Rightarrow \int (\ln x)^2 dx = x (\ln x)^2 - 2x \ln x + 2x + C$$

(6) $\int x \arctan x dx = \frac{1}{2} \int \arctan x dx^2 = \frac{1}{2} (x^2 \arctan x - \int x^2 d \arctan x)$

$$\int x^2 d \arctan x = \int \frac{x^2}{1+x^2} dx = \int (1 - \frac{1}{1+x^2}) dx = \int 1 dx - \int \frac{1}{1+x^2} dx = x - \arctan x + C$$

$$\Rightarrow \int x \arctan x dx = \frac{1}{2} x^2 \arctan x - \frac{1}{2} x + \frac{1}{2} \arctan x + C$$

(7) $\int [\ln(\ln x) + \frac{1}{\ln x}] dx = \int \ln(\ln x) dx + \int \frac{1}{\ln x} dx = x \ln(\ln x) - \int x d \ln(\ln x) + \int \frac{1}{\ln x} dx$

$$\int x d \ln(\ln x) = \int \frac{1}{\ln x} dx$$

$$\Rightarrow \int [\ln(\ln x) + \frac{1}{\ln x}] dx = x \ln(\ln x) - \int \frac{1}{\ln x} dx + \int \frac{1}{\ln x} dx = x \ln(\ln x)$$

(8) $\int (\arcsin x)^2 dx = \int t^2 d \sin t = t^2 \sin t - \int \sin t dt$

$$\int \sin t dt = -\int t \sin t dt = -2 \int t \cos t dt = -2(t \cos t - \int \cos t dt) = -2t \cos t + 2 \sin t + C$$

$$\Rightarrow \int (\arcsin x)^2 dx = t^2 \sin t + 2t \cos t - 2 \sin t + C = x (\arcsin x)^2 + 2\sqrt{1-x^2} \arcsin x - 2x + C$$

(9) $\int \sec^3 x dx = \int \sec x d \tan x = \tan x \sec x - \int \tan x d \sec x$

$$\int \tan x d \sec x = \int \tan^2 x \sec x dx = \int (\sec^2 x - 1) \sec x dx = \int \sec^3 x dx - \int \sec x dx = \int \sec^3 x dx - \ln |\sec x + \tan x| + C$$

$$\Rightarrow \int \sec^3 x dx = \tan x \sec x - \int \sec^3 x dx + \ln |\sec x + \tan x| + C$$

$$\Rightarrow \int \sec^3 x dx = \frac{1}{2} \tan x \sec x + \frac{1}{2} \ln |\sec x + \tan x| + C$$

$$(10) \int \sqrt{x^2 \pm a^2} dx = x\sqrt{x^2 \pm a^2} - \int x d\sqrt{x^2 \pm a^2}$$

$$\int x d\sqrt{x^2 \pm a^2} = \int \frac{x^2}{\sqrt{x^2 \pm a^2}} dx = \int \frac{x^2 \pm a^2}{\sqrt{x^2 \pm a^2}} dx - \int \frac{\pm a^2}{\sqrt{x^2 \pm a^2}} dx = \int \sqrt{x^2 \pm a^2} dx \pm a^2 \ln |x + \sqrt{x^2 \pm a^2}| + C$$

$$\Rightarrow \int \sqrt{x^2 \pm a^2} dx = x\sqrt{x^2 \pm a^2} - \int \sqrt{x^2 \pm a^2} dx \mp a^2 \ln |x + \sqrt{x^2 \pm a^2}| + C$$

$$\Rightarrow \int \sqrt{x^2 \pm a^2} dx = \frac{1}{2} x\sqrt{x^2 \pm a^2} \mp \frac{1}{2} a^2 \ln |x + \sqrt{x^2 \pm a^2}| + C$$

3.

$$(1) \int [f(x)]^2 f'(x) dx = \int [f(u)]^2 df(u) = \frac{1}{2+1} [f(u)]^{2+1} + C$$

$$(2) \int \frac{f'(x)}{1+[f(x)]^2} dx = \int \frac{1}{1+[f(u)]^2} df(u) = \arctan f(u) + C$$

$$(3) \int \frac{f'(x)}{f(x)} dx = \int \frac{1}{f(x)} df(x) = \ln |f(x)| + C$$

$$(4) \int e^{f(x)} f'(x) dx = \int e^{f(u)} df(u) = e^{f(u)} + C$$

4.

$$(1) I_n = \int \tan^n x dx = \int \tan^{n-2} x (\sec^2 x - 1) dx = \int \tan^{n-2} x d \tan x - \int \tan^{n-2} x dx = \frac{1}{n-1} \tan^{n-1} x - I_{n-2}$$

$$(2) I(m, n) = \int \cos^m x \sin^n x dx = \frac{1}{n+1} \int \cos^{m-1} x d \sin^{n+1} x = \frac{1}{n+1} \cos^{m-1} x \sin^{n+1} x - \frac{1}{n+1} \int \sin^{n+1} x d \cos^{m-1} x = \frac{1}{n+1} \cos^{m-1} x \sin^{n+1} x + \frac{m-1}{n+1} \int \cos^{m-2} x \sin^{n+2} x dx$$

$$\int \cos^{m-2} x \sin^{n+2} x dx = \int \cos^{m-2} x \sin^n x (1 - \cos^2 x) dx = \int \cos^{m-2} x \sin^n x dx - \int \cos^n x \sin^n x dx = I(m-2, n) - I(m, n)$$

$$\text{代入得: } I(m, n) = \frac{1}{n+1} \cos^{m-1} x \sin^{n+1} x + \frac{m-1}{n+1} I(m-2, n) - \frac{m-1}{n+1} I(m, n) \Rightarrow I(m, n) = \frac{1}{m+n} \cos^{m-1} x \sin^{n+1} x + \frac{m-1}{m+n} I(m-2, n)$$

$$\text{类似可得: } I(m, n) = -\frac{1}{m+n} \cos^{m+1} x \sin^{n-1} x + \frac{n-1}{m+n} I(m, n-2)$$

5.

$$(1) \int \tan^3 x dx = \frac{1}{2} \tan^2 x - \int \tan x dx = \frac{1}{2} \tan^2 x + \int \frac{1}{\cos x} d \cos x = \frac{1}{2} \tan^2 x + \ln |\cos x| + C$$

$$(2) \int \tan^4 x dx = \frac{1}{3} \tan^3 x - \int \tan^2 x dx = \frac{1}{3} \tan^3 x - \int (\sec^2 x - 1) dx = \frac{1}{3} \tan^3 x - \tan x + x + C$$

$$(3) \int \cos^2 x \sin^4 x dx = \frac{1}{6} \cos x \sin^3 x + \frac{1}{6} \int \sin^4 x dx$$

$$\int \sin^4 x dx = \int (1 - \cos^2 x)^2 dx = \int (\frac{1}{4} \cos^2 2x - \frac{1}{2} \cos 2x + \frac{1}{4}) dx = \frac{1}{8} x - \frac{1}{4} \sin 2x + \frac{1}{32} \sin 4x + C$$

$$\Rightarrow \int \cos^2 x \sin^4 x dx = \frac{1}{6} \cos x \sin^3 x + \frac{1}{6} x - \frac{1}{24} \sin 2x + \frac{1}{192} \sin 4x + C$$

6.

$$(1) I_n = \int x^n e^{kx} dx = \frac{1}{k} \int x^n d e^{kx} = \frac{1}{k} (x^n e^{kx} - \int e^{kx} dx^n)$$

$$\int e^{kx} dx^n = n \int x^{n-1} e^{kx} dx = n I_{n-1}$$

$$\Rightarrow I_n = \frac{1}{k} (x^n e^{kx} - n I_{n-1}) = \frac{1}{k} x^n e^{kx} - \frac{n}{k} I_{n-1}$$

$$(2) I_n = \int (\ln x)^n dx = \int t^n d e^t = t^n e^t - \int e^t dt = t^n e^t - n \int t^{n-1} d e^t = x (\ln x)^n - n I_{n-1}$$

$$(3) I_n = \int (\arcsin x)^n dx = x (\arcsin x)^n - \int x d (\arcsin x)^n$$

$$\int x d (\arcsin x)^n = n \int \frac{x}{\sqrt{1-x^2}} (\arcsin x)^{n-1} dx = -n \int (\arcsin x)^{n-1} d \sqrt{1-x^2} = -n (\sqrt{1-x^2} (\arcsin x)^{n-1} - (n-1) \int (\arcsin x)^{n-2} dx)$$

$$\text{代入得: } I_n = x (\arcsin x)^n + n \sqrt{1-x^2} (\arcsin x)^{n-1} - n(n-1) I_{n-2}$$

$$(4) I_n = \int e^{ax} \sin^n x dx = \frac{1}{a} \int \sin^n x d e^{ax} = \frac{1}{a} (e^{ax} \sin^n x - \int e^{ax} d \sin^n x)$$

$$\int e^{ax} d \sin^n x = n \int e^{ax} \sin^{n-1} x \cos x dx = \frac{n}{a} \int \sin^{n-1} x \cos x d e^{ax} = \frac{n}{a^2} (e^{ax} \sin^{n-1} x \cos x - \int e^{ax} d (\sin^{n-1} x \cos x))$$

$$\int e^{ax} d (\sin^{n-1} x \cos x) = \int e^{ax} ((n-1) \sin^{n-2} x \cos^2 x - \sin^n x) dx = \int e^{ax} (n-1) \sin^{n-2} x (1 - \sin^2 x) dx - \int e^{ax} \sin^n x dx = (n-1) \int e^{ax} \sin^{n-2} x dx - (n-1) \int e^{ax} \sin^n x dx - I_n$$

$$\text{代入得: } I_n = \frac{1}{n^2+a^2} [e^{ax} \sin^{n-1} x (a \sin x - n \cos x) + n(n-1) I_{n-2}]$$

7.

$$(1) \int x^3 e^{2x} dx = \frac{1}{2} x^3 e^{2x} - \frac{3}{2} \int x^2 e^{2x} dx = \frac{1}{2} x^3 e^{2x} - \frac{3}{4} x^2 e^{2x} + \frac{3}{2} \int x e^{2x} dx = \frac{1}{2} x^3 e^{2x} - \frac{3}{4} x^2 e^{2x} + \frac{3}{4} x e^{2x} - \frac{3}{8} \int e^{2x} dx = \frac{1}{2} x^3 e^{2x} - \frac{3}{4} x^2 e^{2x} + \frac{3}{4} x e^{2x} - \frac{3}{8} e^{2x} + C$$

$$(2) \int (\ln x)^3 dx = x (\ln x)^3 - 3 \int (\ln x)^2 dx = x (\ln x)^3 - 3x (\ln x)^2 + 6 \int \ln x dx = x (\ln x)^3 - 3x (\ln x)^2 + 6x \ln x - 6x + C$$

$$(3) \int (\arcsin x)^3 dx = x (\arcsin x) + 3 \sqrt{1-x^2} (\arcsin x)^2 - 6x \int \arcsin x dx = x (\arcsin x)^3 + 3 \sqrt{2-x^2} (\arcsin x)^2 - 6x \arcsin x - 6 \sqrt{1-x^2} + C$$

$$(4) \int e^x \sin^3 x dx = \frac{1}{10} e^x \sin^2 x (\sin x - 3 \cos x) + \frac{3}{5} \int e^x \sin x dx = \frac{1}{10} e^x \sin^2 x (\sin x - 3 \cos x) + \frac{3}{10} e^x (\sin x - \cos x) + C$$

1. 求下列不定积分.

(1) $\int \frac{x^2}{x^2-1} dx$; (2) $\int \frac{x-2}{x^2-7x+12} dx$;
 (3) $\int \frac{dx}{1+x^2}$; (4) $\int \frac{dx}{1+x^2}$;
 (5) $\int \frac{dx}{(x-1)(x^2+1)}$; (6) $\int \frac{x-2}{(2x^2+2x+1)^2} dx$.

2. 求下列不定积分.

(1) $\int \frac{dx}{5-\sin x}$; (2) $\int \frac{dx}{2+\sin^2 x}$;
 (3) $\int \frac{dx}{1+\tan x}$; (4) $\int \frac{x^2}{\sqrt{1+x-x^2}} dx$;
 (5) $\int \frac{dx}{\sqrt{x^2+4}}$; (6) $\int \frac{1}{x^2\sqrt{1+x}} dx$.

1.

(1) $\frac{x^3}{x-1} = x^2+x+1 + \frac{1}{x-1}$
 $\int \frac{x^3}{x-1} dx = \int (x^2+x+1) dx + \int \frac{1}{x-1} dx = (\frac{1}{3}x^3 + \frac{1}{2}x^2 + x + C_1) + (\ln|x-1| + C_2) = \frac{1}{3}x^3 + \frac{1}{2}x^2 + x + \ln|x-1| + C$

(2) $\frac{x-2}{x^2-7x+12} = \frac{x-2}{(x-3)(x-4)} = \frac{A_1}{x-3} + \frac{A_2}{x-4}$
 $x-2 = A_1(x-4) + A_2(x-3) = (A_1+A_2)x + (-4A_1-3A_2) \Rightarrow A_1 = -1, A_2 = 2$
 $\Rightarrow \int \frac{x-2}{x^2-7x+12} dx = -\int \frac{1}{x-3} dx + 2\int \frac{1}{x-4} dx = -(\ln|x-3| + C_1) + 2(\ln|x-4| + C_2) = -\ln|x-3| + 2\ln|x-4| + C$

(3) $\frac{1}{1+x^3} = \frac{1}{(x+1)(x^2-x+1)} = \frac{A}{x+1} + \frac{Bx+C}{x^2-x+1}$
 $1 = A(x^2-x+1) + (Bx+C)(x+1) = (A+B)x^2 + (-A+B+C)x + (A+C) \Rightarrow A = -\frac{1}{3}, B = \frac{1}{3}, C = \frac{2}{3}$
 $\Rightarrow \int \frac{1}{1+x^3} dx = -\frac{1}{3} \int \frac{1}{x+1} dx + \frac{1}{3} \int \frac{x+2}{x^2-x+1} dx$
 $\int \frac{1}{x+1} dx = \ln|x+1| + C_1$
 $\int \frac{x+2}{x^2-x+1} dx = \int \frac{\frac{t}{t^2+\frac{3}{4}}}{t^2+\frac{3}{4}} dt + \int \frac{\frac{5}{2}}{t^2+\frac{3}{4}} dt = (\frac{1}{2} \ln|t^2+\frac{3}{4}| + C_{21}) + (\frac{2}{\sqrt{3}} \arctan \frac{2t}{\sqrt{3}} + C_{22}) = \frac{1}{2} \ln|x^2-x+1| + \frac{2}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}(x-\frac{1}{2})) + C_2$
 $\Rightarrow \int \frac{1}{1+x^3} dx = -\frac{1}{3}(\ln|x+1| + C_1) + \frac{1}{3}(\frac{1}{2} \ln|x^2-x+1| + \frac{2}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}(x-\frac{1}{2})) + C_2) = -\frac{1}{3} \ln|x+1| + \frac{1}{6} \ln|x^2-x+1| + \frac{2}{3\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}(x-\frac{1}{2})) + C$

(4) $\int \frac{1}{1+x^4} dx = \frac{1}{2} \int \frac{(1+x^2)-(x^2-1)}{1+x^4} dx = \frac{1}{2} \int \frac{d(x-\frac{1}{x})}{x^2+\frac{1}{x^2}} - \frac{1}{2} \int \frac{d(x+\frac{1}{x})}{x^2+\frac{1}{x^2}} = \frac{1}{2} \int \frac{du}{u^2+2} - \frac{1}{2} \int \frac{dv}{v^2-2} = \frac{\sqrt{2}}{4} \arctan \frac{x^2-1}{\sqrt{2}x} + \frac{\sqrt{2}}{8} \ln \left| \frac{x^2+\sqrt{2}x+1}{x^2-\sqrt{2}x+1} \right| + C$

(5) $\frac{1}{(x-1)(x^2+1)^2} = \frac{A}{x-1} + \frac{B_1x+C_1}{x^2+1} + \frac{B_2x+C_2}{(x^2+1)^2}$
 $1 = A(x^2+1)^2 + (B_1x+C_1)(x-1)(x^2+1) + (B_2x+C_2)(x-1) = (A+B_1)x^4 + (-B_1+C_1)x^3 + (2A+B_1-C_1+B_2)x^2 + (-B_1+C_1-B_2+C_2)x + (A-C_1-C_2)$
 $\Rightarrow A = \frac{1}{4}, B_1 = -\frac{1}{4}, C_1 = -\frac{1}{4}, B_2 = -\frac{1}{2}, C_2 = -\frac{1}{2}$
 $\Rightarrow \int \frac{1}{(x-1)(x^2+1)^2} dx = \frac{1}{4} \int \frac{1}{x-1} dx - \frac{1}{4} \int \frac{x+1}{x^2+1} dx - \frac{1}{2} \int \frac{x+1}{(x^2+1)^2} dx$
 $\int \frac{1}{x-1} dx = \ln|x-1| + C_1$
 $\int \frac{x+1}{x^2+1} dx = \int \frac{x}{x^2+1} dx + \int \frac{1}{x^2+1} dx = \frac{1}{2} \ln|x^2+1| + \arctan x + C_2$
 $\int \frac{x+1}{(x^2+1)^2} dx = \int \frac{x}{(x^2+1)^2} dx + \int \frac{1}{(x^2+1)^2} dx = \frac{1}{-2(x^2+1)} + \frac{x}{-2(x^2+1)} + \frac{1}{2} \arctan x + C_3$
 $\Rightarrow \int \frac{1}{(x-1)(x^2+1)^2} dx = \frac{1}{4}(\ln|x-1| + C_1) - \frac{1}{4}(\frac{1}{2} \ln|x^2+1| + \arctan x + C_2) - \frac{1}{2}(\frac{1}{-2(x^2+1)} + \frac{x}{-2(x^2+1)} + \frac{1}{2} \arctan x + C_3) = \frac{1}{4} \ln|x-1| - \frac{1}{8} \ln|x^2+1| - \frac{1}{2} \arctan x + \frac{x+1}{4(x^2+1)} + C$

(6) $\int \frac{x-2}{(2x^2+2x+1)^2} dx = \frac{4x-8}{(4x^2+4x+2)^2} = \frac{2t-10}{(t^2+1)^2}, dx = \frac{1}{2} dt$
 $\int \frac{2x-10}{(2x^2+2x+1)^2} dx = \frac{1}{2} \int \frac{2t-10}{(t^2+1)^2} dt = \int \frac{t}{(t^2+1)^2} dt - 5 \int \frac{1}{(t^2+1)^2} dt$
 $\int \frac{t}{(t^2+1)^2} dt = \frac{1}{-2(t^2+1)} + C_1$
 $\int \frac{1}{(t^2+1)^2} dt = \frac{t}{-2(t^2+1)} + \frac{1}{2} \arctan t + C_2$
 $\Rightarrow \int \frac{2x-10}{(2x^2+2x+1)^2} dx = \frac{1}{2} \int \frac{2t-10}{(t^2+1)^2} dt = (\frac{1}{-2(t^2+1)} + C_1) - 5(\frac{t}{-2(t^2+1)} + \frac{1}{2} \arctan t + C_2) = \frac{5t-1}{2(t^2+1)} - \frac{5}{2} \arctan t + C = \frac{5x+2}{2x^2+2x+1} - \frac{5}{2} \arctan(2x+1) + C$

2.

(1) $\int \frac{1}{5-3\cos x} dx$, 令 $t = \tan \frac{x}{2}$, 则 $\frac{1}{5-3\cos x} = \frac{1}{5-\frac{3(1-t^2)}{1+t^2}} = \frac{t^2+1}{8t^2+2}, dx = \frac{2}{1+t^2} dt$
 $\int \frac{1}{5-3\cos x} dx = \int \frac{t^2+1}{8t^2+2} \cdot \frac{2}{1+t^2} dt = \frac{1}{4} \int \frac{1}{t^2+\frac{1}{2}} dt = \frac{1}{2} \arctan 2t + C = \frac{1}{2} \arctan(2\tan \frac{x}{2}) + C$

(2) $\int \frac{1}{2+\sin^2 x} dx$, 令 $t = \tan x$, 则 $\frac{1}{2+\sin^2 x} = \frac{t^2+1}{3t^2+2}, dx = \frac{1}{t^2+1} dt$
 $\int \frac{1}{2+\sin^2 x} dx = \int \frac{t^2+1}{3t^2+2} \cdot \frac{1}{t^2+1} dt = \int \frac{1}{3t^2+2} dt = \frac{\sqrt{6}}{6} \arctan \frac{\sqrt{6}t}{2} + C = \frac{\sqrt{6}}{6} \arctan(\frac{\sqrt{6}}{2} \tan x) + C$

(3) $\int \frac{1}{1+\tan x} dx$, 令 $t = \tan x$, 则 $dx = \frac{1}{t^2+1} dt$
 $\int \frac{1}{1+\tan x} dx = \int \frac{1}{(t+1)(t^2+1)} dt$
 $\frac{1}{(t+1)(t^2+1)} = \frac{A}{t+1} + \frac{Bt+C}{t^2+1}$
 $1 = A(t^2+1) + (Bt+C)(t+1) = (A+B)t^2 + (B+C)t + (A+C) \Rightarrow A = \frac{1}{2}, B = -\frac{1}{2}, C = \frac{1}{2}$
 $\Rightarrow \int \frac{1}{(t+1)(t^2+1)} dt = \frac{1}{2} \int \frac{1}{t+1} dt - \frac{1}{2} \int \frac{t-1}{t^2+1} dt$

$$\int \frac{1}{t+1} dt = \ln|t+1| + C_1$$

$$\int \frac{t-1}{t^2+1} dt = \int \frac{t}{t^2+1} dt - \int \frac{1}{t^2+1} dt = \frac{1}{2} \ln|t^2+1| - \arctan t + C_2$$

$$\Rightarrow \int \frac{1}{(t+1)(t^2+1)} dt = \frac{1}{2} (\ln|t+1| + C_1) - \frac{1}{2} (\frac{1}{2} \ln|t^2+1| - \arctan t + C_2) = \frac{1}{2} \ln|t+1| - \frac{1}{4} \ln|t^2+1| + \frac{1}{2} \arctan t + C = \frac{1}{2} \ln|\tan x+1| - \frac{1}{4} \ln|\tan^2 x+1| + \frac{1}{2} x + C$$

$$(4) \int \frac{x^2}{\sqrt{1+x-x^2}} dx = -\frac{x}{2} \sqrt{1+x-x^2} - \frac{3}{4} \sqrt{1+x-x^2} + \frac{7}{8} \arcsin\left(\frac{\sqrt{1+x-x^2}}{2}\right) + C$$

$$(5) \int \sqrt{x^2+x} = x+t, \text{ 则 } x = \frac{t^2}{1-2t}, dx = \frac{2(-t^2+t)}{(1-2t)^2} dt$$

$$\int \frac{1}{\sqrt{x^2+x}} dx = \ln|\sqrt{x^2+x} + x + \frac{1}{2}| + C$$

$$(6) \int \frac{1}{x^2} \sqrt{\frac{1-x}{1+x}} dx, \text{ 则 } x = \frac{1-t^2}{1+t^2}, dx = \frac{-4t}{(1+t^2)^2} dt$$

$$\int \frac{1}{x^2} \sqrt{\frac{1-x}{1+x}} dx = \int \left(\frac{1+t^2}{1-t^2}\right)^2 t \cdot \frac{-4t}{(1+t^2)^2} dt = -4 \int \frac{t^2}{(1-t^2)^2} dt$$

$$\int \frac{t^2}{(1-t^2)^2} dt = \int \frac{\sin^2 u}{\cos^4 u} \cos u du = \int \frac{1-\cos^2 u}{\cos^3 u} du = \int \sec^3 u du - \int \sec u du$$

$$\int \sec u du = \int \frac{\sec^2 u + \sec u \tan u}{\sec u + \tan u} du = \int \frac{(\sec u + \tan u)'}{\sec u + \tan u} dx = \ln|\sec u + \tan u| + C_{11}$$

$$\int \sec^3 u du = \int \sec u d \tan u = \tan u \sec u - \int \tan u d \sec u$$

$$\int \tan u d \sec u = \int \tan^2 u \sec u du = \int (\sec^2 u - 1) \sec u du = \int \sec^3 u du - \int \sec u du = \int \sec^3 u du - \ln|\sec u + \tan u| + C_{12}$$

$$\Rightarrow \int \sec^3 u du = \tan u \sec u - \int \sec^3 u du + \ln|\sec u + \tan u| + C_{12}$$

$$\Rightarrow \int \sec^3 u du = \frac{1}{2} \tan u \sec u + \frac{1}{2} \ln|\sec u + \tan u| + C_{12}$$

$$\int \frac{t^2}{(1-t^2)^2} dt = \left(\frac{1}{2} \tan u \sec u + \frac{1}{2} \ln|\sec u + \tan u| + C_{12}\right) - (\ln|\sec u + \tan u| + C_{11}) = \frac{1}{2} \tan u \sec u - \frac{1}{2} \ln|\sec u + \tan u| + C_1$$

$$\int \frac{1}{x^2} \sqrt{\frac{1-x}{1+x}} dx = -4 \left(\frac{1}{2} \tan u \sec u - \frac{1}{2} \ln|\sec u + \tan u| + C_1\right) = 2 \ln|\sec u + \tan u| - 2 \tan u \sec u + C = \ln \left| \frac{1+\sqrt{1-x^2}}{x} \right| - \frac{\sqrt{1-x^2}}{x} + C$$

1. 求下列不定积分:
- (1) $\int \frac{\sqrt{x-2}\sqrt{x-1}}{\sqrt{x}} dx$
 - (2) $\int \arcsin x dx$
 - (3) $\int \frac{dx}{1+\sqrt{x}}$
 - (4) $\int e^{\sin x} \sin 2x dx$
 - (5) $\int e^x dx$
 - (6) $\int \frac{dx}{x\sqrt{x^2-1}}$
 - (7) $\int \frac{1-\tan x}{1+\tan x} dx$
 - (8) $\int \frac{x^2-x}{(x-2)^2} dx$
 - (9) $\int \frac{dx}{\cos^2 x}$
 - (10) $\int \sin^2 x dx$
 - (11) $\int \frac{x-5}{x^2-3x^2+4} dx$
 - (12) $\int \arctan(1+\sqrt{x}) dx$
 - (13) $\int \frac{x^2}{x^2+2} dx$
 - (14) $\int \frac{\tan x}{1+\tan x + \tan^2 x} dx$
 - (15) $\int \frac{x^2}{(1-x)^2} dx$
 - (16) $\int \frac{\arcsin x}{x^2} dx$
 - (17) $\int x \ln \frac{1+x}{1-x} dx$
 - (18) $\int \frac{dx}{\sqrt{\sin x \cos x}}$
 - (20) $I = \int \frac{1}{\sqrt{x}} dx$, 其中 $u = a_1 + b_1 x + c_1 x^2 = a_2 + b_2 x + c_2 x^2$, 求递推形式解.

2. 求下列不定积分:
- (1) $\int \frac{dx}{x^2+x^2+1}$
 - (2) $\int \frac{x^2}{(x^2+2x^2+2)^2} dx$
 - (3) $\int \frac{e^{2x}}{(e^x+1)^2} dx$
 - (4) $\int \frac{\cos^2 x}{\cos x + \sin x} dx$
3. 求下列不定积分:
- (1) $\int \frac{\sqrt{1+\sqrt{x}}}{\sqrt{x}} dx$
 - (2) $\int \frac{dx}{\sqrt{1+x^2}}$
 - (3) $\int \frac{dx}{x + \sqrt{x^2-x+1}}$
 - (4) $\int \frac{1+x^2}{(1-x^2)^2} dx$
4. 周期函数的原函数是否还是周期函数?
5. 导出下列不定积分对于正整数 n 的递推公式:
- (1) $\int \frac{dx}{\cos^n x}$
 - (2) $\int \frac{\sin nx}{\sin x} dx$

1.

(1) $\int \frac{1}{\sqrt{x-2}\sqrt{x-1}} dx$, 令 $t = \sqrt{x-1}$, 则 $dx = 2t dt$
 $\int \frac{2t dt}{\sqrt{t^2-1}\sqrt{t^2}} = \int \frac{2t dt}{t^2\sqrt{t^2-1}} = \int \frac{2 dt}{t\sqrt{t^2-1}} = 2 \int \frac{1}{t\sqrt{t^2-1}} dt = 2 \ln|t + \sqrt{t^2-1}| + C = 2 \ln|\sqrt{x-1} + \sqrt{x-2}| + C$

(2) $\int x \arcsin x dx = \frac{1}{2} \int \arcsin x dx^2 = \frac{1}{2} (x^2 \arcsin x - \int x^2 d \arcsin x)$
 令 $t = \arcsin x$, 则 $x = \sin t$
 $\int x^2 d \arcsin x = \int \sin^2 t dt = \int \frac{1-\cos 2t}{2} dt = \frac{1}{4} \int (1-\cos 2t) d(2t) = \frac{1}{4} (2t - \sin 2t) + C_1 = \frac{1}{2} \arcsin x - \frac{1}{2} x \sqrt{1-x^2} + C_2$
 $\int x \arcsin x dx = \frac{1}{2} (x^2 \arcsin x - (\frac{1}{2} \arcsin x - \frac{1}{2} x \sqrt{1-x^2} + C_2)) = \frac{1}{2} x^2 \arcsin x - \frac{1}{4} \arcsin x + \frac{1}{4} x \sqrt{1-x^2} + C$

(3) $\int \frac{1}{1+\sqrt{x}} dx$, 令 $t = \sqrt{x}$, 则 $x = t^2, dx = 2t dt$
 $\int \frac{2t dt}{1+t} = \int 2 dt - 2 \int \frac{1}{1+t} dt = (2t + C_1) - (2 \ln|t+1| + C_2) = 2t - 2 \ln|t+1| + C = 2\sqrt{x} - 2 \ln|\sqrt{x}+1| + C$

(4) $\int e^{\sin x} \sin 2x dx$, 令 $t = \sin x$, 则 $dx = \frac{1}{\sqrt{1-t^2}} dt$
 $\int e^t \cdot 2t \sqrt{1-t^2} \cdot \frac{1}{\sqrt{1-t^2}} dt = 2 \int t e^t dt = 2((t-1)e^t + C_1) = 2(\sin x - 1)e^{\sin x} + C$

(5) $\int e^{\sqrt{x}} dx$, 令 $t = \sqrt{x}$, 则 $dx = 2t dt$
 $\int 2t e^t dt = 2((t-1)e^t + C_1) = 2(x^{\frac{1}{2}} - 1)e^{\sqrt{x}} + C$

(6) $\int \frac{1}{x\sqrt{x-1}} dx = \int \frac{1}{x^2\sqrt{1-\frac{1}{x}}} dx = - \int \frac{1}{\sqrt{1-\frac{1}{x^2}}} d\frac{1}{x} = -\arcsin \frac{1}{x} + C$

(7) $\int \frac{1}{1+\tan x} dx$, 令 $t = \tan x$, 则 $dx = \frac{1}{1+t^2} dt$
 $\int \frac{1-\tan x}{1+\tan x} dx = \int \frac{t-1}{(t+1)(t^2+1)} dt$
 $\frac{t-1}{(t+1)(t^2+1)} = \frac{A}{t+1} + \frac{Bt+C}{t^2+1} \Rightarrow t-1 = A(t^2+1) + (Bt+C)(t+1) = (A+B)t^2 + (B+C)t + (A+C) \Rightarrow A = -1, B = 1, C = 0$
 $\int \frac{t-1}{(t+1)(t^2+1)} dt = - \int \frac{1}{t+1} dt + \int \frac{t}{t^2+1} dt = -(\ln|t+1| + C_1) + \frac{1}{2}(\ln|t^2+1| + C_2) = -\ln|t+1| + \frac{1}{2} \ln|t^2+1| + C$

(8) $\int \frac{x^2-x}{(x-2)^3} dx$, 令 $t = x-2$, 则 $x = t+2, dx = dt$
 $\int \frac{(t+2)^2 - (t+2)}{t^3} dt = \int (t^{-1} + 3t^{-2} + 2t^{-3}) dt = \ln|t| - 3t^{-1} - t^{-2} + C = \ln|x-2| - 3(x-2)^{-1} - (x-2)^{-2} + C$

(9) $\int \frac{1}{\cos^4 x} dx = \int \sec^2 x d \tan x = \int (\tan^2 x + 1) d \tan x = \frac{1}{3} \tan^3 x + \tan x + C$

(10) $\int \sin^4 x dx = \int (\frac{1-\cos 2x}{2})^2 dx = \frac{1}{4} (\int 1 dx - \int 2 \cos 2x dx + \int \cos^2 2x dx)$
 $\int 1 dx = x + C_1$
 $\int 2 \cos 2x dx = \int \cos 2x d(2x) = \sin 2x + C_2$
 $\int \cos^2 2x dx = \int \frac{\cos 4x + 1}{2} dx = \frac{1}{2} (\int \cos 4x dx + \int 1 dx) = \frac{1}{2} (\frac{1}{4} \sin 4x + x + C_{31}) = \frac{1}{8} \sin 4x + \frac{1}{2} x + C_3$
 $\int \sin^4 x dx = \frac{1}{4} (x + C_1 + \sin 2x + C_2 + \frac{1}{8} \sin 4x + \frac{1}{2} x + C_3) = \frac{3}{8} x + \frac{1}{4} \sin 2x + \frac{1}{32} \sin 4x + C$

(11) $\frac{x-3}{x^2-3x^2+4} = \frac{A_1}{x+1} + \frac{A_2}{x-2} + \frac{A_3}{(x-2)^2} \Rightarrow x-3 = A_1(x-2)^2 + A_2(x+1)(x-2) + A_3(x+1) = (A_1+A_2)x^2 + (-4A_1-A_2+A_3)x + (4A_1-2A_2+A_3) \Rightarrow A_1 = -\frac{2}{3}, A_2 = \frac{2}{3}, A_3 = -1$
 $\int \frac{x-3}{x^2-3x^2+4} dx = -\frac{2}{3} \int \frac{1}{x+1} dx + \frac{2}{3} \int \frac{1}{x-2} dx - \int \frac{1}{(x-2)^2} dx = -\frac{2}{3} \ln|x+1| + \frac{2}{3} \ln|x-2| + \frac{1}{x-2} + C$

(12) $\int \frac{1}{\sqrt{x}} dx$, 令 $t = \sqrt{x}$, 则 $dx = 2t dt$
 $\int \frac{2t dt}{t} = 2 \ln|t| + C = 2 \ln|\sqrt{x}| + C = \ln|x| + C$

$$\int \arctan(1+\sqrt{x}) dx = \int \arctan t d(t^{-1})^2 = (t^{-1})^2 \arctan t - \int (t^{-1})^2 d \arctan t$$

$$\stackrel{\text{令}}{\sim} u = \arctan t$$

$$\int (t^{-1})^2 d \arctan t = \int (\tan u - 1)^2 du = \int \tan^2 u du - 2 \int \tan u du + \int 1 du$$

$$\int \tan^2 u du = \int (\sec^2 u - 1) du = \tan u - u + C_{11}$$

$$\int \tan u du = - \int \frac{1}{\cos u} d \cos u = - \ln |\cos u| + C_{12}$$

$$\int 1 du = u + C_{13}$$

$$\int (t^{-1})^2 d \arctan t = (\tan u - u + C_{11}) - 2(-\ln |\cos u| + C_{12}) + (u + C_{13}) = \tan u + 2 \ln |\cos u| + C_1 = t + 2 \ln \left| \frac{1}{\sqrt{t^2+1}} \right| + C_1$$

$$\int \arctan(1+\sqrt{x}) dx = (t^{-1})^2 \arctan t - (t + 2 \ln \left| \frac{1}{\sqrt{t^2+1}} \right| + C_1) = (t^{-1})^2 \arctan t - t - 2 \ln \left| \frac{1}{\sqrt{t^2+1}} \right| + C = \arctan(1+\sqrt{x}) - 1 - \sqrt{x} - 2 \ln \left| \frac{1}{\sqrt{x+2\sqrt{x}+2}} \right| + C$$

$$(13) \int \frac{x^3}{x^4+2} dx = \int x^3 dx - 2 \int \frac{x^3}{x^4+2} dx$$

$$\int x^3 dx = \frac{1}{4} x^4 + C_1$$

$$\int \frac{x^3}{x^4+2} dx = \frac{1}{4} \int \frac{1}{x^4+2} d(x^4+2) = \frac{1}{4} \ln |x^4+2| + C_2$$

$$\int \frac{x^3}{x^4+2} dx = (\frac{1}{4} x^4 + C_1) - 2(\frac{1}{4} \ln |x^4+2| + C_2) = \frac{1}{4} x^4 - \frac{1}{2} \ln |x^4+2| + C$$

$$(14) \stackrel{\text{令}}{\sim} t = \tan x, \quad \mathbb{R}^1 \quad dx = \frac{1}{t^2+1} dt$$

$$\int \frac{\tan x}{1+\tan x + \tan^2 x} dx = \int \frac{t}{(t^2+t+1)(t^2+1)} dt = \int \frac{1}{t^2+1} dt - \int \frac{1}{t^2+t+1} dt = \arctan t - \frac{2}{\sqrt{3}} \arctan \left(\frac{2}{\sqrt{3}} t + \frac{1}{\sqrt{3}} \right) + C = x - \frac{2}{\sqrt{3}} \arctan \left(\frac{2}{\sqrt{3}} \tan x + \frac{1}{\sqrt{3}} \right) + C$$

$$(15) \stackrel{\text{令}}{\sim} t = 1-x, \quad \mathbb{R}^1 \quad dx = -dt$$

$$\int \frac{x^2}{(1-x)^{100}} dx = - \int \frac{(1-t)^2}{t^{100}} dt = - \int (t^{-98} - 2t^{-99} + t^{-100}) dt = - \left(-\frac{1}{97} t^{-97} + \frac{1}{99} t^{-98} - \frac{1}{99} t^{-99} + C_1 \right) = \frac{1}{97} t^{-97} - \frac{1}{99} t^{-98} + \frac{1}{99} t^{-99} + C = \frac{1}{97} (1-x)^{-97} - \frac{1}{99} (1-x)^{-98} + \frac{1}{99} (1-x)^{-99} + C$$

$$(16) \int \frac{\arcsin x}{x^2} dx = - \int \arcsin x d \frac{1}{x} = \int \frac{1}{x} d \arcsin x - \frac{\arcsin x}{x}$$

$$\stackrel{\text{令}}{\sim} t = \arcsin x$$

$$\int \frac{1}{x} d \arcsin x = \int \csc t dt = \int \frac{1}{2 \sin \frac{t}{2} \cos \frac{t}{2}} dt = \int \frac{1}{\tan \frac{t}{2}} d \tan \frac{t}{2} = \ln \left| \tan \frac{t}{2} \right| + C = \ln \left| \frac{1-\sqrt{1-x^2}}{x} \right| + C$$

$$\int \frac{\arcsin x}{x^2} dx = \ln \left| \frac{1-\sqrt{1-x^2}}{x} \right| - \frac{\arcsin x}{x} + C$$

$$(17) \int x \ln \frac{1+x}{1-x} dx = \int x \ln(1+x) dx - \int x \ln(1-x) dx$$

$$\stackrel{\text{令}}{\sim} t = x+1, \quad \mathbb{R}^1 \quad dx = dt$$

$$\int x \ln(1+x) dx = \int (t-1) \ln t dt = \int t \ln t dt - \int \ln t dt$$

$$\int t \ln t dt = \frac{1}{2} \int \ln t dt^2 = \frac{1}{4} \int \ln t^2 dt^2 = \frac{1}{4} (t^2 \ln t^2 - \int t^2 d \ln t^2) = \frac{1}{4} t^2 \ln t^2 - \frac{1}{4} t^2 + C_{11}$$

$$\int \ln t dt = t \ln t - \int t d \ln t = t \ln t - t + C_{12}$$

$$\int x \ln(1+x) dx = \left(\frac{1}{4} t^2 \ln t^2 - \frac{1}{4} t^2 + C_{11} \right) - (t \ln t - t + C_{12}) = \frac{1}{4} t^2 \ln t^2 - \frac{1}{4} t^2 - t \ln t + t + C_1 = \frac{1}{4} (x+1)^2 \ln (x+1)^2 - \frac{1}{4} (x+1)^2 - (x+1) \ln (x+1) + x + 1 + C_1$$

$$\stackrel{\text{令}}{\sim} u = -x+1, \quad \mathbb{R}^1 \quad dx = -du$$

$$\int x \ln(1-x) dx = - \int (1-u) \ln u du = \int u \ln u du - \int \ln u du = \frac{1}{4} u^2 \ln u^2 - \frac{1}{4} u^2 - u \ln u + u + C_2 = \frac{1}{4} (1-x)^2 \ln (1-x)^2 - \frac{1}{4} (1-x)^2 - (1-x) \ln (1-x) + 1 - x + C_2$$

$$\int x \ln \frac{1+x}{1-x} dx = \left(\frac{1}{4} (x+1)^2 \ln (x+1)^2 - \frac{1}{4} (x+1)^2 - (x+1) \ln (x+1) + x + 1 + C_1 \right) - \left(\frac{1}{4} (1-x)^2 \ln (1-x)^2 - \frac{1}{4} (1-x)^2 - (1-x) \ln (1-x) + 1 - x + C_2 \right)$$

$$= \frac{1}{4} (x+1)^2 \ln (x+1)^2 - \frac{1}{4} (x+1)^2 - (x+1) \ln (x+1) + x + 1 - \frac{1}{4} (1-x)^2 \ln (1-x)^2 + \frac{1}{4} (1-x)^2 + (1-x) \ln (1-x) - 1 + x + C$$

$$(18) \int \frac{1}{\sin x \cos^3 x} dx = \int \tan^{-\frac{1}{2}} x \sec^2 x dx = \int \tan^{-\frac{1}{2}} x \sec^2 x d \tan x$$

$$\stackrel{\text{令}}{\sim} t = \tan x$$

$$\int \frac{1}{\sin x \cos^3 x} dx = \int \tan^{-\frac{1}{2}} x \sec^2 x d \tan x = \int t^{-\frac{1}{2}} (t^2+1) dt = \int (t^{\frac{3}{2}} + t^{\frac{1}{2}}) dt = \frac{2}{5} t^{\frac{5}{2}} + 2t^{\frac{1}{2}} + C = \frac{2}{5} \tan^{\frac{5}{2}} x + 2 \tan^{\frac{1}{2}} x + C$$

$$(19) \int e^x \left(\frac{1-x}{1+x^2} \right)^2 dx = \int e^x \left(\frac{1}{1+x^2} - \frac{2x}{1+x^2} \right) dx = \int \frac{e^x}{1+x^2} dx - \int \frac{2x e^x}{(1+x^2)^2} dx = \int \frac{e^x}{1+x^2} dx + \int e^x d \frac{1}{1+x^2} = \int \frac{e^x}{1+x^2} dx + \frac{e^x}{1+x^2} - \int \frac{e^x}{1+x^2} dx$$

$$= \frac{e^x}{1+x^2} + C$$

$$(20) I_n = \int \frac{v^n}{\sqrt{u}} dx = \frac{1}{b_1} \int \frac{v^n}{\sqrt{u}} du = \frac{2}{b_1} \int v^n d\sqrt{u} = \frac{2}{b_1} (v^n \sqrt{u} - \int \sqrt{u} dv^n)$$

$$\int \sqrt{u} dv^n = n b_2 \int \sqrt{u} \cdot v^{n-1} dx = n b_2 \int \frac{v^{n-1}}{\sqrt{u}} \cdot (a_1 + b_1 x) dx = n b_2 a_1 \int \frac{v^{n-1}}{\sqrt{u}} dx + n b_2 b_1 \int \frac{v^{n-1}}{\sqrt{u}} \cdot x dx$$

$$\int \frac{v^{n-1}}{\sqrt{u}} \cdot x dx = \frac{1}{b_2} \int \frac{v^{n-1}}{\sqrt{u}} (b_2 x + a_2 - a_2) dx = \frac{1}{b_2} \int \frac{v^n}{\sqrt{u}} dx - \frac{a_2}{b_2} \int \frac{v^{n-1}}{\sqrt{u}} dx$$

$$\text{代入} \Rightarrow \frac{2}{b_1} \sqrt{u} \cdot v^n - \frac{2n a_1 b_2}{b_1} I_{n-1} - 2n I_n + 2n a_2 I_{n-1} \Rightarrow I_n = \frac{2}{b_1(1+2n)} \sqrt{u} \cdot v^n + \frac{2(n a_1 b_2 - n b_2 a_2)}{b_1(1+2n)} I_{n-1}$$

2.

$$(1) \frac{1}{x^4+x^2+1} = \frac{B_1 x + C_1}{x^2+x+1} + \frac{B_2 x + C_2}{x^2-x+1} = (B_1 x + C_1)(x^2-x+1) + (B_2 x + C_2)(x^2+x+1) \Rightarrow (B_1 + B_2)x^3 + (-B_1 + C_1 + B_2 + C_2)x^2 + (B_1 - C_1 + B_2 + C_2)x + (C_1 + C_2) \Rightarrow B_1 = \frac{1}{2}, C_1 = \frac{1}{2}, B_2 = -\frac{1}{2}, C_2 = \frac{1}{2}$$

$$\Rightarrow \int \frac{1}{x^4+x^2+1} dx = \frac{1}{2} \int \frac{x+1}{x^2+x+1} dx - \frac{1}{2} \int \frac{x-1}{x^2-x+1} dx$$

令 $u = x + \frac{1}{2}$, 则 $dx = du$

$$\int \frac{x+1}{x^2+x+1} dx = \int \frac{u}{u^2+\frac{3}{4}} du + \frac{1}{2} \int \frac{1}{u^2+\frac{3}{4}} du = (\frac{1}{2} \ln|u^2+\frac{3}{4}| + C_{11}) + \frac{1}{2} (\frac{2}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}u) + C_{12}) = \frac{1}{2} \ln|x^2+x+1| + \frac{1}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}x + \frac{1}{\sqrt{3}}) + C_1$$

令 $v = x - \frac{1}{2}$, 则 $dx = dv$

$$\int \frac{x-1}{x^2-x+1} dx = \int \frac{v}{v^2+\frac{3}{4}} dv - \frac{1}{2} \int \frac{1}{v^2+\frac{3}{4}} dv = (\frac{1}{2} \ln|v^2+\frac{3}{4}| + C_{21}) - \frac{1}{2} (\frac{2}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}v) + C_{22}) = \frac{1}{2} \ln|x^2-x+1| - \frac{1}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}x - \frac{1}{\sqrt{3}}) + C_2$$

$$\int \frac{1}{x^2+x+1} dx = \frac{1}{2} (\frac{1}{2} \ln|x^2+x+1| + \frac{1}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}x + \frac{1}{\sqrt{3}}) + C_1) - \frac{1}{2} (\frac{1}{2} \ln|x^2-x+1| - \frac{1}{\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}x - \frac{1}{\sqrt{3}}) + C_2)$$

$$= \frac{1}{4} \ln|x^2+x+1| + \frac{1}{2\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}x + \frac{1}{\sqrt{3}}) - \frac{1}{4} \ln|x^2-x+1| + \frac{1}{2\sqrt{3}} \arctan(\frac{2}{\sqrt{3}}x - \frac{1}{\sqrt{3}}) + C$$

(2) $\int \frac{x^9}{(x^{10}+2x^5+2)^2} dx = \frac{1}{3} \int \frac{x^5}{(x^{10}+2x^5+2)^2} dx$

令 $t = x^5$, $u = t+1$, 则 $dt = du$

$$\int \frac{x^5}{(x^{10}+2x^5+2)^2} dx = \int \frac{t}{(t^2+2t+2)^2} dt = \int \frac{u-1}{(u^2+1)^2} du = \int \frac{u}{(u^2+1)^2} du - \int \frac{1}{(u^2+1)^2} du$$

$$\int \frac{u}{(u^2+1)^2} du = \frac{1}{2} \int \frac{1}{(u^2+1)^2} d(u^2+1) = -\frac{1}{2(u^2+1)} + C_{11}$$

令 $v = \arctan u$, 则 $u = \tan v$, $du = \sec^2 v dv$

$$\int \frac{1}{(u^2+1)^2} du = \int \cos^2 v dv = \frac{1}{4} \int (\cos 2v + 1) d(2v) = \frac{1}{4} \sin 2v + \frac{1}{2} v + C_2 = \frac{u}{2(u^2+1)} + \frac{1}{2} \arctan u + C_{12}$$

$$\int \frac{x^9}{(x^{10}+2x^5+2)^2} dx = (-\frac{1}{2(u^2+1)} + C_{11}) - (\frac{u}{2(u^2+1)} + \frac{1}{2} \arctan u + C_{12}) = -\frac{u+1}{2(u^2+1)} - \frac{1}{2} \arctan u + C_1 = -\frac{x^5+2}{2(x^{10}+2x^5+2)} - \frac{1}{2} \arctan(x^5+1) + C_1$$

$$\int \frac{x^9}{(x^{10}+2x^5+2)^2} dx = \frac{1}{3} (-\frac{x^5+2}{2(x^{10}+2x^5+2)} - \frac{1}{2} \arctan(x^5+1) + C_1) = -\frac{x^5+2}{10(x^{10}+2x^5+2)} - \frac{1}{10} \arctan(x^5+1) + C$$

(3) $\int \frac{x^{2n-1}}{(x^{2n}+1)^2} dx = \frac{1}{n} \int \frac{x^{2n}}{(x^{2n}+1)^2} dx$

令 $t = x^{2n}$

$$\int \frac{x^{2n}}{(x^{2n}+1)^2} dx = \int \frac{t}{(t^2+1)^2} dt$$

$$\frac{t}{(t^2+1)^2} = \frac{B_1 t + C_1}{t^2+1} + \frac{B_2 t + C_2}{(t^2+1)^2} \Rightarrow t = (B_1 t + C_1)(t^2+1) + (B_2 t + C_2) \Rightarrow B_1 t^3 + C_1 t^2 + (B_1 + B_2)t + (C_1 + C_2) \Rightarrow B_1 = 0, C_1 = 1, B_2 = 0, C_2 = -1$$

$$\int \frac{t}{(t^2+1)^2} dt = \int \frac{1}{t^2+1} dt - \int \frac{1}{(t^2+1)^2} dt$$

$$\int \frac{1}{t^2+1} dt = \arctan t + C_{11}$$

$$\int \frac{1}{(t^2+1)^2} dt = \frac{t}{2(t^2+1)} + \frac{1}{2} \int \frac{1}{t^2+1} dt = \frac{t}{2(t^2+1)} + \frac{1}{2} \arctan t + C_{12}$$

$$\int \frac{t}{(t^2+1)^2} dt = (\arctan t + C_{11}) - (\frac{t}{2(t^2+1)} + \frac{1}{2} \arctan t + C_{12}) = \frac{1}{2} \arctan t - \frac{t}{2(t^2+1)} + C_1$$

$$\int \frac{x^{2n-1}}{(x^{2n}+1)^2} dx = \frac{1}{n} (\frac{1}{2} \arctan t - \frac{t}{2(t^2+1)} + C_1) = \frac{1}{2n} \arctan t - \frac{t}{2n(t^2+1)} + C = \frac{1}{2n} \arctan x^n - \frac{x^n}{2n(x^{2n}+1)} + C$$

(4) $\int \frac{\cos^3 x}{\cos x + \sin x} dx = \frac{1}{2} x + \frac{1}{8} \sin 2x - \frac{1}{4} \sin^2 x + \frac{1}{4} \ln|\sin x + \cos x| + C$

3.

(1) 令 $t = x^{\frac{1}{4}}$, 则 $dx = 4t^3 dt$

$$\int \frac{\sqrt{1+\sqrt{x}}}{\sqrt{x}} dx = 4 \int t \sqrt{1-t} dt$$

令 $u = (1-t)^{\frac{1}{2}}$, 则 $dt = -2u du$

$$\int t \sqrt{1-t} dt = 3 \int (u^6 - u^4) du = \frac{3}{7} u^7 - \frac{3}{5} u^5 + C_1 = \frac{3}{7} (1-t)^{\frac{7}{2}} - \frac{3}{5} (1-t)^{\frac{5}{2}} + C_1$$

$$\int \frac{\sqrt{1+\sqrt{x}}}{\sqrt{x}} dx = 4 (\frac{3}{7} (1-t)^{\frac{7}{2}} - \frac{3}{5} (1-t)^{\frac{5}{2}} + C_1) = \frac{12}{7} (1-t)^{\frac{7}{2}} - 3(1-t)^{\frac{5}{2}} + C = \frac{12}{7} (1-x^{\frac{1}{4}})^{\frac{7}{2}} - 3(1-x^{\frac{1}{4}})^{\frac{5}{2}} + C$$

(2) 令 $t = \frac{\sqrt{1+x^4}}{x}$, 则 $dx = -t^3(t^4-1)^{-\frac{5}{4}} dt$

$$\int \frac{1}{\sqrt{1+x^4}} dx = -\int \frac{t^4}{t^4-1} dt = \frac{1}{4} \ln|t+1| - \frac{1}{4} \ln|t-1| - \frac{1}{2} \arctan t + C = \frac{1}{4} \ln|\frac{\sqrt{1+x^4}}{x} + 1| - \frac{1}{4} \ln|\frac{\sqrt{1+x^4}}{x} - 1| - \frac{1}{2} \arctan \frac{\sqrt{1+x^4}}{x} + C$$

(3) 令 $\sqrt{x^2-x+1} = x-t$, 则 $x = \frac{t^2-1}{2t-1}$, $dx = \frac{2t^2-2t+2}{4t^2-4t+1} dt$

$$\int \frac{1}{x+\sqrt{x^2-x+1}} dx = \int \frac{2t^2-2t+2}{2t^2-5t+2} dt = \int 1 dt + 3 \int \frac{t}{2t^2-5t+2} dt$$

$$\int 1 dt = t + C_1$$

$$\frac{t}{2t^2-5t+2} = \frac{A_1}{2t-1} + \frac{A_2}{t-2} \Rightarrow 1 = A_1(t-2) + A_2(2t-1) = (A_1+2A_2)t + (-2A_1-A_2) \Rightarrow A_1 = -\frac{1}{3}, A_2 = \frac{2}{3}$$

$$\int \frac{t}{2t^2-5t+2} dt = -\frac{1}{3} \int \frac{1}{2t-1} dt + \frac{2}{3} \int \frac{1}{t-2} dt = -\frac{1}{6} \ln|2t-1| + \frac{2}{3} \ln|t-2| + C_2$$

$$\int \frac{1}{x+\sqrt{x^2-x+1}} dx = (t + C_1) + 3(-\frac{1}{6} \ln|2t-1| + \frac{2}{3} \ln|t-2| + C_2) = t - \frac{1}{2} \ln|2t-1| + 2 \ln|t-2| + C = x - \sqrt{x^2-x+1} - \frac{1}{2} \ln|2x-2\sqrt{x^2-x+1}-1| + 2 \ln|x-\sqrt{x^2-x+1}-2| + C$$

(4) $\int \frac{1+x^x}{\sqrt{1-x^x}} dx = \int \frac{(1-x^x+2x^x)(1-x^x)^{-\frac{1}{2}}}{1-x^x} dx = \int \frac{(-x^x)^{\frac{1}{2}} + 2x^x(-x^x)^{-\frac{1}{2}}}{((1-x^x)^{\frac{1}{2}})^2} dx = \int 1 d \frac{x}{(1-x^x)^{\frac{1}{2}}} = \frac{x}{(1-x^x)^{\frac{1}{2}}} + C$

4. 设 $f(x+T) = f(x)$

$$\text{则 } F(x+T) = F(x) + \int_x^{x+T} f(x) dx$$

故不定型

5.

(1) 记 $I_n = \int \frac{1}{\cos^n x} dx$

当 $n=1$ 时, $I_1 = \int \sec x dx = \ln |\tan x + \sec x| + C$

当 $n=2$ 时, $I_2 = \int \sec^2 x dx = \tan x + C$

当 $n \geq 3$ 时, $I_n = \int \sec^n x dx = \int \sec^{n-2} x d \tan x = \tan x \sec^{n-2} x - \int \tan x d \sec^{n-2} x$

$\int \tan x d \sec^{n-2} x = (n-2) \int \tan^2 x \sec^{n-2} x dx = (n-2) (\int \sec^n x dx + \int \sec^{n-2} x dx) = (n-2)(I_n + I_{n-2})$

$\Rightarrow I_n = \tan x \sec^{n-2} x - (n-2) I_n - (n-2) I_{n-2}$

$\Rightarrow I_n = \frac{1}{n-1} \tan x \sec^{n-2} x + \frac{n-2}{n-1} I_{n-2}$

(2) 记 $I_n = \int \frac{\sin nx}{\sin x} dx$

当 $n=1$ 时, $I_1 = \int 1 dx = x + C$

当 $n=2$ 时, $I_2 = \int 2 \cos x dx = 2 \sin x + C$

当 $n \geq 3$ 时, $I_n = \int \frac{\sin[(n-1)x + x]}{\sin x} dx + C = \int \cos(n-1)x dx + \int \frac{\sin(n-1) \cos x}{\sin x} dx$

$\int \cos(n-1)x dx = \frac{1}{n-1} \sin(n-1)x + C_1$

$\int \frac{\sin(n-1) \cos x}{\sin x} dx = \frac{1}{2} \int \frac{\sin nx + \sin(n-2)x}{\sin x} dx = \frac{1}{2} I_n + \frac{1}{2} I_{n-2}$

$\Rightarrow I_n = \frac{1}{n-1} \sin(n-1)x + C_1 + \frac{1}{2} I_n + \frac{1}{2} I_{n-2}$

$\Rightarrow I_n = \frac{2}{n-1} \sin(n-1)x + I_{n-2}$

1. 按定积分定义证明 $\int_a^b k dx = k(b-a)$.

2. 通过对积分区间作等分分割, 并取适当的点集 $\{\xi_i\}$, 把定积分看作是相应的积分和的极限, 来计算下列定积分.

(1) $\int_a^b x^2 dx$ (提示: $\sum_{i=1}^n i^2 = \frac{1}{6}n(n+1)(n+2)$)

(2) $\int_a^b e^x dx$; (3) $\int_a^b e^x dx$.

(4) $\int_a^b \frac{dx}{x^2}$ ($0 < a < b$). (提示: 取 $\xi_i = \sqrt{x_{i-1}x_i}$.)

1. 已知 $\int_a^b k dx$ 存在, 则令 $\Delta = b-a$, 取等分分割 $T = \{a, a + \frac{1}{n}\Delta, a + \frac{2}{n}\Delta, \dots, a + \frac{n-1}{n}\Delta, b\}$, $\|T\| = \frac{1}{n}\Delta$, $\xi_i = a + \frac{i-1}{n}\Delta \in \Delta_i$, $i=1, \dots, n$

$$\text{则 } S = \lim_{\|T\| \rightarrow 0} \sum_{i=1}^n k \Delta x_i = \lim_{n \rightarrow +\infty} \sum_{i=1}^n k \left(\frac{1}{n}\Delta\right) = k\Delta = k(b-a)$$

$$\Rightarrow \int_a^b k dx = k(b-a)$$

2.

(1) $\int_0^1 x^3 dx = \frac{1}{4}$

(2) $\int_0^1 e^x dx = e$

(3) $\int_a^b e^x dx = e^b - e^a$

(4) $\int_a^b \frac{1}{x^2} dx = \frac{1}{a} - \frac{1}{b}$

1. 计算下列定积分:

- (1) $\int_0^1 (2x+3) dx$, (2) $\int_0^1 \frac{1-x^2}{1+x^2} dx$,
 (3) $\int_0^1 \frac{dx}{\sin x}$, (4) $\int_0^{\frac{\pi}{2}} \frac{e^{-x}-e^{-2x}}{2} dx$,
 (5) $\int_0^{\frac{\pi}{2}} \tan^2 x dx$, (6) $\int_0^1 (\sqrt{x} + \frac{1}{\sqrt{x}}) dx$,
 (7) $\int_0^1 \frac{dx}{1+\sqrt{x}}$, (8) $\int_{\frac{1}{2}}^1 \frac{1}{x} (\ln x)^2 dx$.

2. 利用定积分求极限:

- (1) $\lim_{n \rightarrow \infty} \frac{1}{n} (1+2^2+\dots+n^2)$,
 (2) $\lim_{n \rightarrow \infty} \frac{1}{n} \left[\frac{1}{(n+1)^2} + \frac{1}{(n+2)^2} + \dots + \frac{1}{(n+n)^2} \right]$,
 (3) $\lim_{n \rightarrow \infty} \frac{1}{n} \left(\frac{1}{n^2+1} + \frac{1}{n^2+2^2} + \dots + \frac{1}{2n^2} \right)$,
 (4) $\lim_{n \rightarrow \infty} \frac{1}{n} \left(\sin \frac{\pi}{n} + \sin \frac{2\pi}{n} + \dots + \sin \frac{(n-1)\pi}{n} \right)$.

3. 证明: 若 f 在 $[a, b]$ 上可积, F 在 $[a, b]$ 上连续, 且除有限个点外有 $F'(x) = f(x)$, 则有 $\int_a^b f(x) dx = F(b) - F(a)$.

1.

(1) $\int (2x+3) dx = x^2 + 3x + C$

$\int_0^1 (2x+3) dx = (x^2 + 3x + C) \Big|_0^1 = 4$

(2) $\int \frac{1-x^2}{1+x^2} dx = -\int 1 dx + 2 \int \frac{1}{1+x^2} dx = -x + 2 \arctan x + C$

$\int_0^1 \frac{1-x^2}{1+x^2} dx = (-x + 2 \arctan x + C) \Big|_0^1 = -1 + 2 \arctan 1$

(3) $\int \frac{1}{x \ln x} dx = \int \frac{1}{\ln x} d \ln x = \ln |\ln x| + C$

$\int_e^{e^2} \frac{1}{x \ln x} dx = (\ln |\ln x| + C) \Big|_e^{e^2} = \ln 2$

(4) $\int \frac{e^x - e^{-x}}{2} dx = \frac{e^x + e^{-x}}{2} + C$

$\int_0^1 \frac{e^x - e^{-x}}{2} dx = \left(\frac{e^x + e^{-x}}{2} + C \right) \Big|_0^1 = \frac{e}{2} + \frac{1}{2e} - 1$

(5) $\int \tan^2 x dx = \int (\sec^2 x - 1) dx = \tan x - x + C$

$\int_0^{\frac{\pi}{3}} \tan^2 x dx = (\tan x - x + C) \Big|_0^{\frac{\pi}{3}} = \sqrt{3} - \frac{\pi}{3}$

(6) $\int (\sqrt{x} + \frac{1}{\sqrt{x}}) dx = \frac{2}{3} x^{\frac{3}{2}} + 2x^{\frac{1}{2}} + C$

$\int_4^9 (\sqrt{x} + \frac{1}{\sqrt{x}}) dx = \left(\frac{2}{3} x^{\frac{3}{2}} + 2x^{\frac{1}{2}} + C \right) \Big|_4^9 = \frac{44}{3}$

(7) 令 $t = x^{\frac{1}{2}}$, 则 $dx = 2t dt$

$\int \frac{1}{1+\sqrt{x}} dx = \int \frac{2t}{1+t} dt = 2 \int 1 dt - 2 \int \frac{1}{1+t} dt = 2t - 2 \ln |1+t| + C = 2x^{\frac{1}{2}} - 2 \ln |1+x^{\frac{1}{2}}| + C$

$\int_0^4 \frac{1}{1+\sqrt{x}} dx = (2x^{\frac{1}{2}} - 2 \ln |1+x^{\frac{1}{2}}| + C) \Big|_0^4 = 4 - 2 \ln 3$

(8) $\int \frac{1}{x} (\ln x)^2 dx = \int (\ln x)^2 d \ln x = \frac{1}{3} (\ln x)^3 + C$

$\int_{\frac{1}{e}}^e \frac{1}{x} (\ln x)^2 dx = \left(\frac{1}{3} (\ln x)^3 + C \right) \Big|_{\frac{1}{e}}^e = \frac{2}{3}$

2.

(1) $\lim_{n \rightarrow +\infty} \frac{1}{n^4} (1^3 + 2^3 + \dots + n^3) = \lim_{n \rightarrow +\infty} \sum_{i=1}^n \left(\frac{i}{n} \right)^3 \cdot \frac{1}{n} = \int_0^1 x^3 dx = \left(\frac{1}{4} x^4 + C \right) \Big|_0^1 = \frac{1}{4}$

(2) $\lim_{n \rightarrow +\infty} \sum_{i=1}^n \frac{1}{(n+i)^2} = \lim_{n \rightarrow +\infty} \sum_{i=1}^n \frac{1}{(1+\frac{i}{n})^2} \cdot \frac{1}{n} = \int_0^1 \frac{1}{(1+x)^2} dx = \left(-\frac{1}{1+x} + C \right) \Big|_0^1 = \frac{1}{2}$

(3) $\lim_{n \rightarrow +\infty} \sum_{i=1}^n \frac{1}{n^2 + i^2} = \lim_{n \rightarrow +\infty} \sum_{i=1}^n \frac{1}{1 + (\frac{i}{n})^2} \cdot \frac{1}{n} = \int_0^1 \frac{1}{1+x^2} dx = (\arctan x + C) \Big|_0^1 = \arctan 1$

(4) $\lim_{n \rightarrow +\infty} \sum_{i=1}^n \left(\sin \frac{i\pi}{n} \right) \cdot \frac{1}{n} = \int_0^1 \sin \pi x dx = \left(-\frac{1}{\pi} \cos \pi x + C \right) \Big|_0^1 = \frac{2}{\pi}$

1. 证明: 若 \$f\$ 是 \$f\$ 增加若干分点后所得的分割, 则 \$\sum \omega_i \Delta x_i \le \sum \omega_i \Delta x_i\$.
2. 证明: 若 \$f\$ 在 \$[a, b]\$ 上可积, \$[a, \beta] \subset [a, b]\$, 则 \$f\$ 在 \$[a, \beta]\$ 上也即可.
3. 设 \$f, g\$ 均为定义在 \$[a, b]\$ 上的有界函数, 仅在有限个点处 \$f(x) \neq g(x)\$. 证明: 若 \$f\$ 在 \$[a, b]\$ 上可积, 则 \$g\$ 在 \$[a, b]\$ 上也可积, 且 \$\int_a^b f(x) dx = \int_a^b g(x) dx\$.
4. 设 \$f\$ 在 \$[a, b]\$ 上有界, \$a_i \in [a, b], \lim_{n \rightarrow \infty} n = +\infty\$. 证明: 若 \$f\$ 在 \$[a, b]\$ 上只有 \$a_n (n=1, 2, \dots)\$ 为其间断点, 则 \$f\$ 在 \$[a, b]\$ 上可积.
5. 证明: 若 \$f\$ 在区间 \$\Delta\$ 上有界, 则

$$\sup_{\mathcal{T}} f(x) - \inf_{\mathcal{T}} f(x) = \sup_{\mathcal{T}_1} [f(x^*) - f(x^*)]$$
6. 证明函数

$$f(x) = \begin{cases} 0, & x=0, \\ \frac{1}{x} \left[\frac{1}{x} \right], & x \in (0, 1] \end{cases}$$
 在 \$[0, 1]\$ 上可积.
7. 设函数 \$f\$ 在 \$[a, b]\$ 上有定义, 且对于任给的 \$\epsilon > 0\$, 存在 \$[a, b]\$ 上的可积函数 \$g\$, 使得 \$|f(x) - g(x)| < \epsilon, x \in [a, b]\$. 证明 \$f\$ 在 \$[a, b]\$ 上可积.

1. \$\forall \xi \in \Delta_i = [a, b], \exists M_0 = \sup_{x \in [a, b]} f(x), M_1 = \sup_{x \in [a, \xi]} f(x), M_2 = \sup_{x \in [\xi, b]} f(x), m_0 = \inf_{x \in [a, b]} f(x), m_1 = \inf_{x \in [a, \xi]} f(x), m_2 = \inf_{x \in [\xi, b]} f(x)\$, 则 \$M_1 \le M_0, M_2 \le M_0, m_1 \ge m_0, m_2 \ge m_0\$

\$\Rightarrow M_1 - m_1 \le M_0 - m_0, M_2 - m_2 \le M_0 - m_0\$

\$\Rightarrow (M_1 - m_1)(\xi - a) + (M_2 - m_2)(b - \xi) \le (M_0 - m_0)(\xi - a) + (M_0 - m_0)(b - \xi) = (M_0 - m_0)(b - a)\$

即证

2. \$f\$ 在 \$[a, b]\$ 上可积 \$\Rightarrow \exists T = \{a = x_0, x_1, \dots, x_{n-1}, x_n = b\}, \sum \omega_i \Delta x_i < \epsilon\$

设 \$x_s \le \alpha < x_{s+1} \le \beta \le x_{t+1}\$, 则令 \$T' = \{a, x_{s+1}, \dots, x_{t+1}, b\}, \sum \omega_i \Delta x_i \le \sum_{i=s}^t \omega_i \Delta x_i \le \sum_{i=1}^n \omega_i \Delta x_i < \epsilon\$

\$\Rightarrow f\$ 在 \$[\alpha, \beta]\$ 上可积

3. \$f\$ 在 \$[a, b]\$ 上可积 \$\Rightarrow f\$ 在 \$[a, b]\$ 上有界 \$\Rightarrow g\$ 在 \$[a, b]\$ 上有界 \$\Rightarrow \exists M > 0\$ s.t. \$\forall x \in [a, b], |g(x)| \le M\$, 则 \$\omega_i^g \le 2M\$

设 \$\{d | f(d) \neq g(d), d \in [a, b]\} = \{d_1, d_2, \dots, d_k\}\$.

\$\forall \epsilon > 0, \exists \delta = \frac{\epsilon}{8Mk}\$ s.t. \$\sum \omega_i^f \Delta x_i < \frac{\epsilon}{2}\$

将 \$T = \{\Delta_i | i=1, 2, \dots, n\}\$ 分为 \$\{\Delta_i^1 | i=1, 2, \dots, m\}, \{\Delta_i^2 | i=1, 2, \dots, n-m\}\$, 其中 \$\{\Delta_i^1\}\$ 为所有含有 \$\{d_i\}\$ 的区间, 则 \$m \le 2k, \{\Delta_i^2\}\$ 为不含 \$\{d_i\}\$ 的区间.

则 \$\sum \omega_i^g \Delta x_i \le 2M \sum \Delta x_i \le 2M \cdot 2k \|\mathcal{T}\| < \frac{\epsilon}{2}\$

又 \$\sum \omega_i^g \Delta x_i = \sum_{i=1}^m \omega_i^g \Delta x_i \le \sum \omega_i^f \Delta x_i < \frac{\epsilon}{2}\$

故 \$\sum \omega_i^g \Delta x_i < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \Rightarrow g\$ 在 \$[a, b]\$ 上可积

又 \$\forall \Delta_i, \exists \xi_i \in \Delta_i\$ s.t. \$f(\xi_i) = g(\xi_i) \Rightarrow \int_a^b g(x) dx = \lim_{\|\mathcal{T}\| \to 0} \sum g(\xi_i) \Delta x_i = \lim_{\|\mathcal{T}\| \to 0} \sum f(\xi_i) \Delta x_i = \int_a^b f(x) dx\$

4. \$f\$ 在 \$[a, b]\$ 上有界 \$\Rightarrow \exists M > 0\$ s.t. \$\forall x \in [a, b]\$ s.t. \$|f(x)| < M\$, 则 \$\omega_i < 2M\$

\$\forall T = \{\Delta_1, \Delta_2, \dots, \Delta_n\}\$, 设 \$c \in \Delta_r\$, 令 \$\delta = \min\{c - x_{r-1}, x_r - c\}\$, 则由 \$\lim_{n \rightarrow \infty} a_n = c \Rightarrow \exists N > 0\$ s.t. \$\forall n > N, a_n \in U(c, \delta) \subset \Delta_r\$

再记 \$\{\Delta_i^1 | i=1, 2, \dots, m-1\}\$ 为所有含有 \$\{a_i | i=1, 2, \dots, N\}\$ 的区间, \$\Delta_m^1 = \Delta_r\$, 则 \$m \le 2N+1, \{\Delta_i^2 | i=1, 2, \dots, n-m\} = T \setminus \{\Delta_i^1\}\$ 为所有不含 \$\{a_i\}\$ 的区间.

又令 \$\hat{f}(x) = \begin{cases} f(x), & x \in (a_n) \\ f(x), & \text{else} \end{cases}\$, 则 \$\hat{f}\$ 在 \$[a, b]\$ 上连续 \$\Rightarrow \hat{f}\$ 在 \$[a, b]\$ 上可积

则 \$\forall \epsilon > 0, \exists T\$ 满足 \$\|\mathcal{T}\| < \frac{\epsilon}{4M(2N+1)}\$ s.t. \$\sum \omega_i^{\hat{f}} \Delta x_i < \frac{\epsilon}{2}\$

此时, \$\sum \omega_i^g \Delta x_i \le 2M \sum \Delta x_i \le 2M \cdot (2N+1) \|\mathcal{T}\| < \frac{\epsilon}{2}, \sum_{i=1}^m \omega_i^g \Delta x_i = \sum_{i=1}^m \omega_i^{\hat{f}} \Delta x_i \le \sum \omega_i^{\hat{f}} \Delta x_i < \frac{\epsilon}{2}\$

\$\Rightarrow \sum \omega_i^g \Delta x_i < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \Rightarrow f\$ 在 \$[a, b]\$ 上可积

5. \$\forall x', x'' \in \Delta\$, 不妨设 \$f(x') \ge f(x'')\$

\$f(x') \le \sup_{x \in \Delta} f(x), f(x'') \ge \inf_{x \in \Delta} f(x) \Rightarrow |f(x') - f(x'')| = f(x') - f(x'') \le \sup_{x \in \Delta} f(x) - \inf_{x \in \Delta} f(x)\$

\$\forall \epsilon > 0, \exists x', x'' \in \Delta\$ s.t. \$f(x') > \sup_{x \in \Delta} f(x) - \frac{\epsilon}{2}, f(x'') < \inf_{x \in \Delta} f(x) + \frac{\epsilon}{2} \Rightarrow |f(x') - f(x'')| > \sup_{x \in \Delta} f(x) - \inf_{x \in \Delta} f(x) - \epsilon\$

综上, \$\sup_{x \in \Delta} f(x) - \inf_{x \in \Delta} f(x) = \sup_{x, x' \in \Delta} |f(x) - f(x')|\$

6. 令 \$a_n = \{ \frac{0, n-1}{n}, n \ge 2 \}\$ 则 \$\{a_i\}\$ 即为 \$f\$ 在 \$[0, 1]\$ 上的所有间断点

\$\forall x \in [0, 1], f(x) \in [0, 1] \Rightarrow \forall T, \omega_i < 1\$

\$\forall \epsilon > 0\$, 在 \$[\frac{\epsilon}{2}, 1]\$ 上, \$f(x)\$ 只有有限个间断点 \$\Rightarrow f\$ 在 \$[\frac{\epsilon}{2}, 1]\$ 上可积 \$\Rightarrow\$ 存在一个对于 \$[\frac{\epsilon}{2}, 1]\$ 的分割 \$T_2\$ 使得 \$\sum \omega_i \Delta x_i < \frac{\epsilon}{2}\$

又 \$\forall\$ 对于 \$[0, \frac{\epsilon}{2}]\$ 的 \$T_1, \sum \omega_i \Delta x_i < 1, \sum \omega_i \Delta x_i < \frac{\epsilon}{2}\$

故 \$\exists\$ 对于 \$[0, 1]\$ 的 \$T = T_1 \cup T_2, \sum \omega_i \Delta x_i = \sum \omega_i \Delta x_i + \sum \omega_i \Delta x_i < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon\$

\$\Rightarrow f\$ 在 \$[0, 1]\$ 上可积

7. \$\forall \epsilon > 0, \exists g \in D[a, b]\$ s.t. \$\forall x \in [a, b], |f(x) - g(x)| < \frac{\epsilon}{b-a}\$

\$g\$ 在 \$[a, b]\$ 上可积 \$\Rightarrow \exists\$ 对于 \$[a, b]\$ 的分割 \$T\$ s.t. \$\sum \omega_i^g \Delta x_i < \frac{\epsilon}{2}\$

\$\forall x \in \Delta_i, |f(x) - g(x)| < \frac{\epsilon}{b-a} \Rightarrow \omega_i^f < \omega_i^g + \frac{2\epsilon}{b-a}\$

$$\Rightarrow \sum \bar{\omega}_i \Delta x_i < \sum \omega_i^* \Delta x_i + \frac{2\varepsilon}{b-a} \cdot \sum \bar{\omega}_i \Delta x_i < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

$\Rightarrow f$ 在 $[a, b]$ 上可积

1. 证明, 若 f 与 g 都在 $[a, b]$ 上可积, 则

$$\lim_{\lambda \rightarrow 0} \sum_{i=1}^n f(\xi_i)g(\eta_i)\Delta x_i = \int_a^b f(x)g(x)dx,$$

其中 ξ_i, η_i 是 Δ_i 中任意两点, $i=1, 2, \dots, n$.

2. 求出定积分的值, 比较下列各对定积分的大小.

(1) $\int_0^1 x dx$ 与 $\int_0^1 x^2 dx$; (2) $\int_0^{\frac{\pi}{2}} x dx$ 与 $\int_0^{\frac{\pi}{2}} \sin x dx$.

3. 证明下列不等式.

(1) $\frac{\pi}{2} < \int_0^{\frac{\pi}{2}} \frac{dx}{\sqrt{1-\frac{1}{2}\sin^2 x}} < \frac{\pi}{\sqrt{2}}$; (2) $1 < \int_0^1 e^{x^2} dx < e$;

(3) $1 < \int_0^{\frac{\pi}{2}} \frac{\sin x}{x} dx < \frac{\pi}{2}$; (4) $3\sqrt{e} < \int_0^e \frac{\ln x}{\sqrt{x}} dx < 6$.

4. 设 f 在 $[a, b]$ 上连续, 且 $f(x)$ 恒不等于零, 证明 $\int_a^b |f(x)|^2 dx > 0$.

5. 设 f 与 g 都在 $[a, b]$ 上可积, 证明

$$M(x) = \max_{a \leq t \leq x} \{f(t), g(t)\}, \quad m(x) = \min_{a \leq t \leq x} \{f(t), g(t)\}$$

在 $[a, b]$ 上也都可积.

6. 试求心形线 $r = a(1 + \cos \theta)$, $0 \leq \theta \leq 2\pi$ 上各点极径的平均值.

7. 设 f 在 $[a, b]$ 上可积, 且在 $[a, b]$ 上满足 $|f(x)| \geq m > 0$, 证明 $\frac{1}{f}$ 在 $[a, b]$ 上也可积.

8. 进一步证明积分第一中值定理 (包括定理 9.7 和定理 9.8) 中的中值点 $\xi \in (a, b)$.

9. 证明, 若 f 与 g 都在 $[a, b]$ 上可积, 且 $g(x)$ 在 $[a, b]$ 上不变号, M, m 分别为 $f(x)$ 在 $[a, b]$ 上的上、下确界, 则必存在某实数 μ ($m \leq \mu \leq M$), 使得

$$\int_a^b f(x)g(x)dx = \mu \int_a^b g(x)dx.$$

10. 证明, 若 f 在 $[a, b]$ 上连续, 且 $\int_a^b f(x)dx = 0$, 则在 (a, b) 上至少存在两点 x_1, x_2 ,

使 $f(x_1) = f(x_2) = 0$. 又若 $\int_a^b x^2 f(x)dx = 0$, 这时 f 在 (a, b) 上是否至少有三个零点?

11. 设 f 在 $[a, b]$ 上二阶可导, 且 $f''(x) > 0$, 证明:

(1) $f\left(\frac{a+b}{2}\right) < \frac{1}{b-a} \int_a^b f(x)dx$;

(2) 又若 $f(x) \leq 0, x \in [a, b]$, 则又有

$$f(x) \geq \frac{2}{b-a} \int_a^b f(x)dx, \quad x \in [a, b].$$

12. 证明:

(1) $\ln(1+n) < 1 + \frac{1}{2} + \dots + \frac{1}{n} < 1 + \ln n$;

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

1. f, g 在 $[a, b]$ 上可积 $\Rightarrow fg$ 在 $[a, b]$ 上可积, 记 $\int_a^b f(x)g(x)dx = J$, 则 $\forall \epsilon > 0, \exists \delta > 0$ s.t. 若 $\|T\| < \delta, \left| \sum_{i=1}^n f(\xi_i)g(\eta_i)\Delta x_i - J \right| < \frac{\epsilon}{2}$
 f, g 在 $[a, b]$ 上可积 $\Rightarrow f, g$ 在 $[a, b]$ 上有界 $\Rightarrow fg$ 在 $[a, b]$ 上有界 $\Rightarrow \exists M > 0$ s.t. $\forall x \in [a, b], |f(x)g(x)| < M$
 $\Rightarrow |f(\xi_i)g(\eta_i) - f(\xi_i)g(\xi_i)| < 2M$
 则 $\forall \epsilon > 0$, 当 $\|T\| < \frac{\epsilon}{4Mn}$ 时, $\left| \sum_{i=1}^n (f(\xi_i)g(\eta_i)\Delta x_i - f(\xi_i)g(\xi_i)\Delta x_i) \right| < n \cdot 2M \cdot \frac{\epsilon}{4Mn} = \frac{\epsilon}{2}$
 \Rightarrow 当 $\|T\| < \min\left\{\delta, \frac{\epsilon}{4Mn}\right\}$ 时, $\left| \sum_{i=1}^n f(\xi_i)g(\eta_i)\Delta x_i - J \right| \leq \left| \sum_{i=1}^n (f(\xi_i)g(\eta_i)\Delta x_i - f(\xi_i)g(\xi_i)\Delta x_i) \right| + \left| \sum_{i=1}^n f(\xi_i)g(\xi_i)\Delta x_i - J \right| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$
 $\Rightarrow \lim_{\|T\| \rightarrow 0} \sum_{i=1}^n f(\xi_i)g(\eta_i)\Delta x_i = \int_a^b f(x)g(x)dx$

2. (1) $\forall x \in (0, 1), x > x^2 \Rightarrow \int_0^1 x dx > \int_0^1 x^2 dx$
 (2) $\forall x \in (0, \frac{\pi}{2}), x > \sin x \Rightarrow \int_0^{\frac{\pi}{2}} x dx > \int_0^{\frac{\pi}{2}} \sin x dx$

3. (1) $\sqrt{1-\frac{1}{2}\sin^2 x} < 1 \Rightarrow \frac{1}{\sqrt{1-\frac{1}{2}\sin^2 x}} > 1 \Rightarrow \int_0^{\frac{\pi}{2}} \frac{1}{\sqrt{1-\frac{1}{2}\sin^2 x}} dx > \int_0^{\frac{\pi}{2}} 1 dx = \frac{\pi}{2}$
 $\sqrt{2-\sin^2 x} > 1 \Rightarrow \frac{1}{\sqrt{1-\frac{1}{2}\sin^2 x}} < \sqrt{2} \Rightarrow \int_0^{\frac{\pi}{2}} \frac{1}{\sqrt{1-\frac{1}{2}\sin^2 x}} dx < \int_0^{\frac{\pi}{2}} \sqrt{2} dx = \frac{\pi\sqrt{2}}{2}$

(2) $|e^{-x^2} < e^x \Rightarrow \int_0^1 1 dx < \int_0^1 e^{x^2} dx < \int_0^1 e^x dx \Rightarrow 1 < \int_0^1 e^{x^2} dx < e - 1 < e$
 (3) $x < \tan x \Rightarrow \frac{\sin x}{x} > \frac{\sin x}{\tan x} = \cos x \Rightarrow \int_0^{\frac{\pi}{2}} \frac{\sin x}{x} dx > \int_0^{\frac{\pi}{2}} \cos x dx = 1$
 $x > \sin x \Rightarrow \frac{\sin x}{x} < 1 \Rightarrow \int_0^{\frac{\pi}{2}} \frac{\sin x}{x} dx < \int_0^{\frac{\pi}{2}} 1 dx = \frac{\pi}{2}$

(4) $\tilde{v} f(x) = \frac{\ln x}{\sqrt{x}}, x \in (e, 4e) \Rightarrow f'(x) = \frac{2-\ln x}{2x^{\frac{3}{2}}}, x \in (e, 4e) \Rightarrow f(x) \uparrow (e, e^2) \downarrow (e^2, 4e)$
 $f(e) = \frac{1}{\sqrt{e}}, f(e^2) = \frac{2}{e}, f(4e) = \frac{\ln 4 + 1}{2\sqrt{e}}$
 $\Rightarrow \frac{1}{\sqrt{e}} \leq \frac{\ln x}{\sqrt{x}} \leq \frac{2}{e} \Rightarrow \int_e^{4e} \frac{1}{\sqrt{x}} dx < \int_e^{4e} \frac{\ln x}{\sqrt{x}} dx < \int_e^{4e} \frac{2}{e} dx \Rightarrow 3\sqrt{e} < \int_e^{4e} \frac{\ln x}{\sqrt{x}} dx < 6$

4. $\exists x_0 \in [a, b]$ s.t. $f(x_0) \neq 0$, 不妨设 $f(x_0) > 0$
 f 在 $[a, b]$ 上连续 $\Rightarrow \exists \delta > 0$ s.t. $\forall x \in U(x_0, \delta), f(x) > \frac{1}{2}f(x_0) > 0 \Rightarrow (f(x))^2 > 0 \Rightarrow \int_{x_0-\delta}^{x_0+\delta} (f(x))^2 dx > 0$
 $\forall x \in [a, x_0-\delta] \cup [x_0+\delta, b], (f(x))^2 \geq 0 \Rightarrow \int_a^{x_0-\delta} (f(x))^2 dx \geq 0, \int_{x_0+\delta}^b (f(x))^2 dx \geq 0$
 $\Rightarrow \int_a^b (f(x))^2 dx = \int_a^{x_0-\delta} (f(x))^2 dx + \int_{x_0-\delta}^{x_0+\delta} (f(x))^2 dx + \int_{x_0+\delta}^b (f(x))^2 dx > 0$

5. f, g 在 $[a, b]$ 上可积 $\Rightarrow f \pm g$ 在 $[a, b]$ 上可积 $\Rightarrow |f \pm g|$ 在 $[a, b]$ 上可积
 $M(x) = \frac{(f(x)+g(x)) + |f(x)-g(x)|}{2}, m(x) = \frac{(f(x)+g(x)) - |f(x)-g(x)|}{2}$
 $\Rightarrow M, m$ 在 $[a, b]$ 上可积

6. $\bar{r} = \frac{1}{2\pi-a} \int_0^{2\pi} r(\theta) d\theta = a$

7. $|f(x)| \geq m > 0 \Rightarrow \left| \frac{1}{f(x)} \right| \leq \frac{1}{m}$

f 在 $[a, b]$ 上可积 $\Rightarrow \forall \epsilon > 0, \exists T$ s.t. $\sum_{i=1}^n \omega_i^* \Delta x_i < m\epsilon$

$$\forall x_1, x_2 \in \Delta_i, \left| \frac{1}{f(x_1)} - \frac{1}{f(x_2)} \right| = \left| \frac{f(x_2) - f(x_1)}{f(x_1)f(x_2)} \right| \Rightarrow \omega_i^{\frac{1}{f}} \leq \frac{1}{m} \omega_i^f$$

$$\Rightarrow \sum_{i=1}^n \omega_i^{\frac{1}{f}} \Delta x_i \leq \frac{1}{m} \cdot n^2 \epsilon = \epsilon$$

$\Rightarrow \frac{1}{f}$ 在 $[a, b]$ 上可积

8. 略

9. 由推广的积分第一中值定理得, $\exists \xi \in (a, b)$ s.t. $\int_a^b f(x)g(x) dx = f(\xi) \int_a^b g(x) dx$

显然 $m \leq f(\xi) \leq M$, 则令 $\mu = f(\xi)$ 即可

10.

(1) 假设 f 在 (a, b) 上无零点

f 在 $[a, b]$ 上连续 \Rightarrow 不妨设 $f(x) > 0$, 则 $\int_a^b f(x) dx > 0$, 矛盾!

故 f 在 (a, b) 上至少有一个零点

假设 f 在 (a, b) 上只有一个零点

设 $x_1 \in (a, b)$, $f(x_1) = 0$, 又 f 在 $[a, b]$ 上连续 \Rightarrow 不妨设 $\forall x \in [a, x_1)$, $f(x) < 0$, $\forall x \in (x_1, b]$, $f(x) > 0$

$$\text{则 } \int_a^b (x-x_1)f(x) dx = \int_a^{x_1} (x-x_1)f(x) dx + \int_{x_1}^b (x-x_1)f(x) dx > 0$$

$$\text{又 } \int_a^b (x-x_1)f(x) dx = \int_a^{x_1} x f(x) dx - x_1 \int_a^{x_1} f(x) dx = 0, \text{ 矛盾!}$$

故 f 在 (a, b) 上至少有两个零点.

(2) 假设 f 在 (a, b) 上只有两个零点

设 $x_1, x_2 \in (a, b)$, $x_1 < x_2$, $f(x_1) = f(x_2) = 0$, 又 f 在 $[a, b]$ 上连续 $\Rightarrow f$ 在 (a, x_1) , (x_1, x_2) , (x_2, b) 上分别不变号

假设 f 在 (x_1, x_2) , (x_2, b) 上同号

则 f 在 (a, x_1) , (x_1, b) 上异号

$$\int_a^b (x-x_1)f(x) dx = \int_a^{x_1} (x-x_1)f(x) dx + \int_{x_1}^b (x-x_1)f(x) dx \neq 0$$

$$\text{又 } \int_a^b (x-x_1)f(x) dx = \int_a^{x_1} x f(x) dx - x_1 \int_a^{x_1} f(x) dx = 0, \text{ 矛盾!}$$

故 f 在 (x_1, x_2) , (x_2, b) 上异号

同理 f 在 (a, x_1) , (x_1, x_2) 上异号

不妨设 $\forall x \in (a, x_1)$, $f(x) > 0$, $\forall x \in (x_1, x_2)$, $f(x) < 0$, $\forall x \in (x_2, b)$, $f(x) > 0$

$$\text{则 } \int_a^b (x-x_1)(x-x_2)f(x) dx = \int_a^{x_1} (x-x_1)(x-x_2)f(x) dx + \int_{x_1}^{x_2} (x-x_1)(x-x_2)f(x) dx + \int_{x_2}^b (x-x_1)(x-x_2)f(x) dx > 0$$

$$\text{又 } \int_a^b (x-x_1)(x-x_2)f(x) dx = \int_a^{x_1} x^2 f(x) dx - (x_1+x_2) \int_a^{x_1} x f(x) dx + x_1 x_2 \int_a^{x_1} f(x) dx = 0, \text{ 矛盾!}$$

故 f 在 (a, b) 上至少有三个零点

11.

(1) $f''(x) \geq 0 \Rightarrow f$ 在 $[a, b]$ 上凸 $\Rightarrow \forall x_1, x_2 \in [a, b]$, $f(x_2) \geq f'(x_1)(x_2 - x_1)$

$$\text{令 } g(x) = f\left(\frac{a+b}{2}\right) + f'\left(\frac{a+b}{2}\right)\left(x - \frac{a+b}{2}\right), x \in [a, b] \Rightarrow \forall x \in [a, b], f(x) \geq g(x)$$

$$\Rightarrow \int_a^b f(x) dx \geq \int_a^b g(x) dx = f\left(\frac{a+b}{2}\right) \int_a^b 1 dx + f'\left(\frac{a+b}{2}\right) \int_a^b \left(x - \frac{a+b}{2}\right) dx = (b-a)f\left(\frac{a+b}{2}\right)$$

$$\Rightarrow f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x) dx$$

(2) $\forall x, t \in [a, b]$, $f(x) \geq f(t) + f'(t)(x-t)$

$$\Rightarrow \int_a^b f(x) dx \geq \int_a^b (f(t) + f'(t)(x-t)) dx = \int_a^b f(t) dx + x \int_a^b f'(t) dt - \int_a^b t f'(t) dt = \int_a^b f(t) dt + x \int_a^b f'(t) dt - \int_a^b t df(t)$$

$$\Rightarrow f(x) \cdot (b-a) \geq \int_a^b f(t) dt + x(f(b) - f(a)) - (t f(t)) \Big|_a^b - \int_a^b f(t) dt$$

$$= \int_a^b f(x) dx + x(f(b) - f(a)) - (b f(b) - a f(a))$$

$$\text{又 } x(f(b) - f(a)) - (b f(b) - a f(a)) = (x-b)f(b) + (a-x)f(a) \geq 0$$

$$\Rightarrow f(x) \cdot (b-a) \geq \int_a^b f(x) dx \Rightarrow f(x) \geq \frac{1}{b-a} \int_a^b f(x) dx$$

12.

(1) 令 $f(x) = \frac{1}{x}$

$$\int_1^{n+1} \frac{1}{x} dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(\xi_i) \Delta x_i \leq \lim_{n \rightarrow \infty} \sum_{i=1}^n M_i \Delta x_i = \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{1}{\xi_i} \Delta x_i$$

$$\text{则 } \text{当 } T = \{1, 2, \dots, n, n+1\} \text{ 时, } \sum_{i=1}^n \frac{1}{\xi_i} = \sum_{i=1}^n \frac{1}{x_i} \geq \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{1}{x_i} \Delta x_i \geq \int_1^{n+1} \frac{1}{x} dx = \ln(n+1)$$

$$\int_1^n \frac{1}{x} dx = \lim_{\|T\| \rightarrow 0} \sum_T g(\xi_i) \Delta x_i \geq \lim_{\|T\| \rightarrow 0} \sum_T m_i \Delta x_i = \lim_{\|T\| \rightarrow 0} \sum_T \frac{1}{x_{i+1}} \Delta x_i$$

$$\text{则当 } T = \{1, 2, \dots, n-1, n\} \text{ 时, } \sum_{i=2}^n \frac{1}{i} = \sum_{i=1}^{n-1} \frac{1}{i+1} \leq \lim_{\|T\| \rightarrow 0} \sum_T \frac{1}{x_{i+1}} \Delta x_i \leq \int_1^n \frac{1}{x} dx = \ln n$$

$$\Rightarrow \sum_{i=1}^n \frac{1}{i} \leq 1 + \ln n$$

$$(2) \text{ 由 (1) 知, } \frac{\ln(1+n)}{\ln n} \leq \frac{\sum_{i=1}^n \frac{1}{i}}{\ln n} \leq \frac{1 + \ln n}{\ln n}$$

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

$$\Rightarrow \lim_{n \rightarrow +\infty} \frac{\sum_{i=1}^n \frac{1}{i}}{\ln n} = 1$$

1. 设 f 为连续函数, a, c 均为可导函数, 且可实行复合 $f \circ u$ 与 $f \circ v$. 证明:

$$\frac{d}{dx} \int_a^c f(t) dt = f(x) |x'| \cdot x' - f(x) |x''| \cdot x''$$

2. 设 f 在 $[a, b]$ 上连续, $F(x) = \int_a^x f(t) dt$. 证明 $F'(x) = f(x)$, $x \in [a, b]$.

3. 求下列极限:

(1) $\lim_{x \rightarrow 0} \frac{1}{x} \int_0^x \cos t^2 dt$, (2) $\lim_{x \rightarrow 0} \frac{\int_0^x e^{t^2} dt}{x^2}$

4. 计算下列定积分:

(1) $\int_0^{\frac{\pi}{2}} \cos^2 \sin 2x dx$, (2) $\int_0^1 \sqrt{4-x^2} dx$,
 (3) $\int_0^1 \sqrt{a^2-x^2} dx (a > 0)$, (4) $\int_0^1 \frac{dx}{(x^2-x+1)^{3/2}}$,
 (5) $\int_0^{\frac{\pi}{2}} \frac{dx}{1+\sin^2 x}$, (6) $\int_0^{\frac{\pi}{2}} \frac{\cos x}{1+\sin^2 x} dx$,
 (7) $\int_0^{\frac{\pi}{2}} \arcsin x dx$, (8) $\int_0^{\frac{\pi}{2}} e^x \sin x dx$,
 (9) $\int_0^1 |\ln x| dx$, (10) $\int_0^1 x^2 dx$,
 (11) $\int_0^{\frac{\pi}{2}} \sqrt{\frac{x}{a+x}} dx (a > 0)$, (12) $\int_0^{\frac{\pi}{2}} \frac{\cos \theta}{\sin \theta + \cos \theta} d\theta$.

5. 设 f 在 $[-a, a]$ 上可积. 证明:

(1) 若 f 为奇函数, 则 $\int_{-a}^a f(x) dx = 0$.
 (2) 若 f 为偶函数, 则 $\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$.

6. 设 f 为 $(-\infty, +\infty)$ 上以 p 为周期的连续周期函数. 证明对任何实数 a , 恒有

$$\int_a^{a+p} f(x) dx = \int_0^p f(x) dx.$$

7. 设 f 为连续函数. 证明:

(1) $\int_0^{\frac{\pi}{2}} f(\sin x) dx = \int_0^{\frac{\pi}{2}} f(\cos x) dx$,
 (2) $\int_0^{\frac{\pi}{2}} g(\sin x) dx = \frac{\pi}{2} \int_0^{\frac{\pi}{2}} f(\sin x) dx$.

8. 设 $J(m, n) = \int_0^{\frac{\pi}{2}} \sin^m x \cos^n x dx (m, n$ 为正整数). 证明:

$$J(m, n) = \frac{n-1}{m+n} J(m, n-2) = \frac{m-1}{m+n} J(m-2, n),$$

并求 $J(2m, 2n)$.

9. 证明: 若在 $(0, +\infty)$ 上 f 为连续函数, 且对任何 $a > 0$ 有

$$g(x) = \int_0^x f(t) dt = \text{常数}, \quad x \in (0, +\infty),$$

则 $f(x) = \frac{c}{x}, x \in (0, +\infty), c$ 为常数.

10. 设 f 为连续可微函数, 试求

$$\frac{d}{dx} \int_0^x (x-t) f'(t) dt,$$

并用此结果求 $\frac{d}{dx} \int_0^x (x-t) \sin t dt$.

11. 设 $y=f(x)$ 为 $[a, b]$ 上严格增的连续曲线 (图 9-12). 试证存在 $\xi \in (a, b)$, 使图中两阴影部分面积相等.

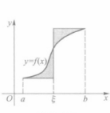


图 9-12

12. 设 f 为 $[0, 2\pi]$ 上的单调递减函数. 证明: 对任何正整数 n , 恒有

$$\int_0^{2\pi} f(x) \sin nxdx \geq 0.$$

13. 证明: 当 $c > 0$ 时有不等式

$$\left| \int_0^c \sin t^2 dt \right| \leq \frac{1}{c} (c > 0).$$

14. 证明: 若 f 在 $[a, b]$ 上可积, φ 在 $[a, \beta]$ 上严格单调且 φ' 在 $[a, \beta]$ 上可积, $\varphi(a) = \alpha, \varphi(\beta) = \beta$, 则有

$$\int_a^b f(x) dx = \int_\alpha^\beta f(\varphi(t)) \varphi'(t) dt.$$

15. 若 f 在 $[a, b]$ 上连续可微, 则存在 $[a, b]$ 上连续可微的增函数 φ 和连续可微的减函数 ψ , 使得 $f(x) = \varphi(x) + \psi(x), x \in [a, b]$.

*16. 证明: 若在 $[a, b]$ 上 f 为连续函数, g 为连续可微的单调函数, 则存在 $\xi \in [a, b]$, 使得

$$\int_a^b f(x) g(x) dx = g(a) \int_a^{\xi} f(x) dx + g(b) \int_{\xi}^b f(x) dx.$$

(提示: 与定理 9.11 及其推论相比较, 这里的条件要强得多, 因此可给出一个比较简单的, 不同于定理 9.11 的证明.)

1. 由原函数存在定理可知 $\int f(u(x)) du(x) = \int_a^{u(x)} f(t) dt + C_1, \int f(v(x)) dv(x) = \int_a^{v(x)} f(t) dt + C_2$

$$\Rightarrow \int f(v(x)) v'(x) dx - \int f(u(x)) u'(x) dx = \int_{u(x)}^{v(x)} f(t) dt + C$$

两边对 x 求导得 $f(v(x)) v'(x) - f(u(x)) u'(x) = \frac{d}{dx} \int_{u(x)}^{v(x)} f(t) dt$

2. $F(x) = \int_a^x f(t) (x-t) dt = x \int_a^x f(t) dt - \int_a^x t f(t) dt$

$$\Rightarrow F'(x) = \int_a^x f(t) dt + x f(x) - x f(x) = \int_a^x f(t) dt$$

$$\Rightarrow F''(x) = f(x)$$

3.

(1) $\lim_{x \rightarrow 0} \frac{1}{x} \int_0^x \cos t^2 dt = \lim_{x \rightarrow 0} \cos x^2 = 1$

(2) $\lim_{x \rightarrow \infty} \frac{\int_0^x e^{t^2} dt}{\int_0^x e^{t^2} dt} = \lim_{x \rightarrow \infty} \frac{2 \int_0^x t e^{t^2} dt}{e^{x^2}} = \lim_{x \rightarrow \infty} \frac{1}{x} = 0$

4.

(1) $\int_0^{\frac{\pi}{2}} \cos^5 x \sin 2x dx = -2 \int_0^{\frac{\pi}{2}} \cos^4 x d \cos x = -2 \int_1^{-1} t^4 dt = \frac{2}{5}$

(2) $\int_0^1 \sqrt{4-x^2} dx = \int_0^{\frac{\pi}{6}} \sqrt{4-4\sin^2 t} \cdot 2 \cos t dt = 4 \int_0^{\frac{\pi}{6}} \cos^2 t dt = 2 \int_0^{\frac{\pi}{6}} (\cos 2t + 1) dt = 2 \left(\frac{1}{2} \sin 2t + t \right) \Big|_0^{\frac{\pi}{6}} = \frac{\sqrt{3}}{2} + \frac{\pi}{6}$

(3) $\int_0^{\frac{\pi}{2}} x^2 \sqrt{a^2-x^2} dx = a^4 \int_0^{\frac{\pi}{2}} \sin^2 t \cos^3 t dt = a^4 \int_0^{\frac{\pi}{2}} (\cos^2 t - \cos^4 t) dt = a^4 \int_0^{\frac{\pi}{2}} \cos^2 t dt - a^4 \int_0^{\frac{\pi}{2}} \cos^4 t dt$

$$\int_0^{\frac{\pi}{2}} \cos^2 t dt = \frac{1}{2} \int_0^{\frac{\pi}{2}} (\cos 2t + 1) dt = \frac{1}{2} \left(\frac{1}{2} \sin 2t + t \right) \Big|_0^{\frac{\pi}{2}} = \frac{1}{4} \pi$$

$$\int_0^{\frac{\pi}{2}} \cos^4 t dt = \int_0^{\frac{\pi}{2}} (1 - \sin^2 t)^2 dt = \frac{1}{4} \int_0^{\frac{\pi}{2}} (\cos 2t - 1)^2 dt = \frac{1}{4} \int_0^{\frac{\pi}{2}} (\cos^2 2t - 2 \cos 2t + 1) dt = \frac{1}{4} \left(\frac{1}{8} \sin 4t - \sin 2t + \frac{3}{2} t \right) \Big|_0^{\frac{\pi}{2}} = \frac{3}{16} \pi$$

$$\int_0^{\frac{\pi}{2}} x^2 \sqrt{a^2-x^2} dx = \frac{a^4}{16} \pi$$

(4) $\int_0^1 \frac{1}{(x^2-x+1)^{\frac{3}{2}}} dx = \int_{-\frac{1}{2}}^{\frac{1}{2}} \frac{1}{(t^2+\frac{3}{4})^{\frac{3}{2}}} dt$

$$\int_{-\frac{1}{2}}^{\frac{1}{2}} \frac{1}{(t^2+\frac{3}{4})^{\frac{3}{2}}} dt = \frac{4}{3} \int_{-\frac{\sqrt{3}}{2}}^{\frac{\sqrt{3}}{2}} \cos u du = \frac{4}{3} \sin u \Big|_{-\frac{\sqrt{3}}{2}}^{\frac{\sqrt{3}}{2}} = \frac{4}{3}$$

(5) $\int_0^1 \frac{1}{e^x + e^{-x}} dx = \int_0^1 \frac{e^x}{e^{2x} + 1} dx = \int_0^1 \frac{1}{e^{2x} + 1} de^x = \arctan e^x \Big|_0^1 = \arctan e - \frac{\pi}{4}$

(6) $\int_0^{\frac{\pi}{2}} \frac{\cos x}{1 + \sin^2 x} dx = \int_0^{\frac{\pi}{2}} \frac{1}{1 + \sin^2 x} d \sin x = \arctan(\sin x) \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{4}$

(7) $\int_0^1 \arcsin x dx = \int_0^{\frac{\pi}{2}} t \cos t dt = \int_0^{\frac{\pi}{2}} t \sin t dt = t \sin t \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \sin t dt = (t \sin t + \cos t) \Big|_0^{\frac{\pi}{2}} = \frac{\pi}{2} - 1$

(8) $\int_0^{\frac{\pi}{2}} e^x \sin x dx = \int_0^{\frac{\pi}{2}} \sin x de^x = e^x \sin x \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} e^x d \sin x = e^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} \cos x de^x = e^{\frac{\pi}{2}} - (e^x \cos x) \Big|_0^{\frac{\pi}{2}} - \int_0^{\frac{\pi}{2}} e^x d \cos x = e^{\frac{\pi}{2}} + 1 - \int_0^{\frac{\pi}{2}} e^x \sin x dx$

$$\Rightarrow \int_0^{\frac{\pi}{2}} e^x \sin x dx = \frac{e^{\frac{\pi}{2}} + 1}{2}$$

$$(9) \int_{\frac{1}{2}}^1 |\ln x| dx = - \int_{\frac{1}{2}}^1 \ln x dx + \int_1^e \ln x dx = -(\ln x - x) \Big|_{\frac{1}{2}}^1 + (x \ln x - x) \Big|_1^e = 2 - \frac{2}{e}$$

$$(10) \int_0^1 e^{\sqrt{x}} dx = \int_0^1 2te^t dt = 2 \int_0^1 t de^t = 2(te^t - \int_0^1 e^t dt) = 2(e - e^t) \Big|_0^1 = 2$$

$$(11) \int_0^a \frac{x^2 \sqrt{a-x}}{a+x} dx = \int_0^a \frac{x^2(a-x)}{\sqrt{a-x}} dx$$

$$\int_0^a \frac{x^2(a-x)}{\sqrt{a-x}} dx = a^3 \int_0^{\frac{\pi}{2}} \sin^2 t (1-\sin t) dt = a^3 \int_0^{\frac{\pi}{2}} \sin^2 t dt - a^3 \int_0^{\frac{\pi}{2}} \sin^3 t dt = a^3 (t - \frac{1}{2} \sin 2t) \Big|_0^{\frac{\pi}{2}} + a^3 (\cos t - \frac{1}{3} \cos^3 t) \Big|_0^{\frac{\pi}{2}} = \frac{(3\pi-8)a^3}{12}$$

$$(12) \int_0^{\frac{\pi}{2}} \frac{\cos \theta}{\sin \theta + \cos \theta} d\theta = \int_0^{\frac{\pi}{2}} (1 - \frac{\sin \theta}{\sin \theta + \cos \theta}) d\theta = \frac{\pi}{2} - \int_0^{\frac{\pi}{2}} \frac{\sin \theta}{\sin \theta + \cos \theta} d\theta$$

$$\Rightarrow 2 \int_0^{\frac{\pi}{2}} \frac{\cos \theta}{\sin \theta + \cos \theta} d\theta = \int_0^{\frac{\pi}{2}} \frac{\cos \theta - \sin \theta}{\sin \theta + \cos \theta} d\theta + \frac{\pi}{2} = \int_0^{\frac{\pi}{2}} \frac{1}{\sin \theta + \cos \theta} d(\sin \theta + \cos \theta) + \frac{\pi}{2} = \ln |\sin \theta + \cos \theta| \Big|_0^{\frac{\pi}{2}} + \frac{\pi}{2} = \frac{\pi}{2}$$

$$\Rightarrow \int_0^{\frac{\pi}{2}} \frac{\cos \theta}{\sin \theta + \cos \theta} d\theta = \frac{\pi}{4}$$

$$(1) \int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx = - \int_0^a f(-x) dx + \int_0^a f(x) dx = \int_0^a f(x) d(-x) + \int_0^a f(x) dx = \int_0^a f(x) dx + \int_0^a f(x) dx = 2 \int_0^a f(x) dx$$

$$(2) \int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx = \int_0^a f(-x) dx + \int_0^a f(x) dx = - \int_0^a f(x) d(-x) + \int_0^a f(x) dx = - \int_0^a f(x) dx + \int_0^a f(x) dx = 2 \int_0^a f(x) dx$$

6. 设 $(k-1)p \leq a < kp, k \in \mathbb{Z}$

$$\int_a^{a+p} f(x) dx = \int_a^{kp} f(x) dx + \int_{kp}^{a+p} f(x) dx = \int_{a-(k-1)p}^{kp} f(x) d(x-(k-1)p) + \int_0^{a-(k-1)p} f(x) d(x-kp) = \int_{a-(k-1)p}^{kp} f(x-(k-1)p) d(x-(k-1)p) + \int_0^{a-(k-1)p} f(x-kp) d(x-kp) = \int_{a-(k-1)p}^{kp} f(x) dx + \int_0^{a-(k-1)p} f(x) dx$$

$$(1) \int_0^{\frac{\pi}{2}} f(\sin x) dx = \int_{-\frac{\pi}{2}}^0 f(\cos x) d(x+\frac{\pi}{2}) = \int_{-\frac{\pi}{2}}^0 f(\cos x) dx = \int_0^{\frac{\pi}{2}} f(\cos x) dx$$

$$(2) \int_0^{\pi} x f(\sin x) dx = \int_{\pi}^0 (\pi-x) f(\sin x) d(\pi-x) = - \int_{\pi}^0 \pi f(\sin x) dx + \int_{\pi}^0 x f(\sin x) dx = \pi \int_0^{\pi} f(\sin x) dx - \int_0^{\pi} x f(\sin x) dx$$

$$\Rightarrow \int_0^{\pi} x f(\sin x) dx = \frac{\pi}{2} \int_0^{\pi} f(\sin x) dx$$

$$(1) I(m, n) = \int \cos^m x \sin^n x dx = \frac{1}{n+1} \int \cos^{m-1} x d \sin^{n+1} x = \frac{1}{n+1} \cos^{m-1} x \sin^{n+1} x - \frac{1}{n+1} \int \sin^{n+1} x d \cos^{m-1} x = \frac{1}{n+1} \cos^{m-1} x \sin^{n+1} x + \frac{m-1}{n+1} \int \cos^{m-2} x \sin^{n+2} x dx$$

$$\int \cos^{m-2} x \sin^{n+2} x dx = \int \cos^{m-2} x \sin^n x (1-\cos^2 x) dx = \int \cos^{m-2} x \sin^n x dx - \int \cos^n x \sin^n x dx = I(m-2, n) - I(m, n)$$

$$\Rightarrow I(m, n) = \frac{1}{n+1} \cos^{m-1} x \sin^{n+1} x + \frac{m-1}{n+1} I(m-2, n) - \frac{m-1}{n+1} I(m, n) \Rightarrow I(m, n) = \frac{1}{m+n} \cos^{m-1} x \sin^{n+1} x + \frac{m-1}{m+n} I(m-2, n)$$

$$\Rightarrow J(m, n) = I(m, n) \Big|_0^{\frac{\pi}{2}} = \left(\frac{1}{m+n} \cos^{m-1} x \sin^{n+1} x \right) \Big|_0^{\frac{\pi}{2}} + \frac{m-1}{m+n} I(m-2, n) \Big|_0^{\frac{\pi}{2}} = \frac{m-1}{m+n} J(m-2, n)$$

$$\text{类似可得 } J(m, n) = \frac{m-1}{m+n} J(m, n-2)$$

$$(2) J(2m, 2n) = \frac{(2m-1)!!(2n-1)!!}{(2m+2n)!!} J(0, 0) = \frac{(2m-1)!!(2n-1)!!}{(2m+2n)!!} \cdot \frac{\pi}{2}$$

$$9. g(x) = \int_x^{ax} f(t) dt = \int_x^b f(t) dt + \int_b^{ax} f(t) dt = - \int_b^x f(t) dt + \int_b^{ax} f(t) dt$$

$$\Rightarrow g'(x) = -f(x) + af(ax)$$

$$g(x) \equiv C \Rightarrow g'(x) = 0 \Rightarrow f(x) = af(ax)$$

$$\text{又 } x > 0, a > 0, \text{ 则 } \int_x^{ax} f(t) dt = \frac{f(x)}{x} = \frac{C}{x}$$

$$10. \int_a^x (x-t) f'(t) dt = x \int_a^x f'(t) dt - \int_a^x t f'(t) dt$$

$$\Rightarrow \frac{d}{dx} \int_a^x (x-t) f'(t) dt = \int_a^x f'(t) dt + x f'(x) - \int_a^x f'(t) dt = f(x) - f(a)$$

$$\frac{d}{dx} \int_0^x (x-t) \sin t dt = (-\cos x) - (-\cos a) = \cos a - \cos x$$

$$11. \text{即证 } \exists \xi \in (a, b) \text{ s.t. } \int_a^b f(x) dx - (\xi-a)f(a) = (b-\xi)f(b) - \int_{\xi}^b f(x) dx \Leftrightarrow \int_a^b f(x) dx = (\xi-a)f(a) + (b-\xi)f(b)$$

$$\text{令 } g(x) = 1, \text{ 则由积分第二中值定理得 } \exists \xi \in (a, b) \text{ s.t. } \int_a^b f(x) g(x) dx = f(a) \int_a^{\xi} g(x) dx + f(b) \int_{\xi}^b g(x) dx$$

代入即证

$$12. \text{由积分第二中值定理得 } \exists \xi \in (0, 2\pi) \text{ s.t. } \int_0^{2\pi} f(x) \sin nx dx = f(0) \int_0^{\xi} \sin nx dx + f(2\pi) \int_{\xi}^{2\pi} \sin nx dx = (f(0) - f(2\pi)) \cdot \frac{1 - \cos n\xi}{n} \geq 0$$

$$13. \text{令 } u = t^2, \text{ 则 } dt = \frac{1}{2\sqrt{u}} du$$

$$\int_x^{x+c} \sin t^2 dt = \frac{1}{2} \int_x^{x+c} \sin u \cdot \frac{1}{\sqrt{u}} du$$

$$\text{由积分第二中值定理得 } \exists \xi \in (x^2, (x+c)^2) \text{ s.t. } \int_x^{x+c} \sin u \cdot \frac{1}{\sqrt{u}} du = \frac{1}{x} \int_x^{\xi} \sin u du = \frac{\cos x^2 - \cos \xi}{x}$$

$$\Rightarrow \left| \int_x^{x+c} \sin t^2 dt \right| = \frac{1}{2} \left| \frac{\cos x^2 - \cos \xi}{x} \right| \leq \frac{1}{2x} \cdot (|\cos x^2| + |\cos \xi|) \leq \frac{1}{2x} \cdot 2 = \frac{1}{x}$$

14. 略

$$15. \text{ 令 } g'(x) = \begin{cases} f'(x), & f'(x) \geq 0 \\ 0, & \text{else} \end{cases}, \quad h'(x) = \begin{cases} f'(x), & f'(x) \leq 0 \\ 0, & \text{else} \end{cases}$$

又令 $g(x) = \int_a^x g'(t) dt$, $h(x) = \int_a^x h'(t) dt + f(a)$, 显然有 $g(x)$ 在 $[a, b]$ 上 \uparrow , $h(x)$ 在 $[a, b]$ 上 \downarrow

$$\text{且 } g(x) + h(x) = \int_a^x f'(t) dt = f(x)$$

16. 略

第九章总练习题

1. 证明: 若 φ 在 $[0, a]$ 上连续, f 二阶可导, 且 $f''(x) \geq 0$, 则有

$$\frac{1}{a} \int_0^a f(\varphi(t)) dt \geq f\left(\frac{1}{a} \int_0^a \varphi(t) dt\right).$$

2. 证明下列命题:

(1) 若 f 在 $[a, b]$ 上连续, 则

$$F(x) = \begin{cases} \frac{1}{x-a} \int_a^x f(t) dt, & x \in (a, b], \\ f(a), & x = a. \end{cases}$$

则 F 为 $[a, b]$ 上的增函数.

(2) 若 f 在 $[0, +\infty)$ 上连续, 且 $f(x) > 0$, 则

$$\varphi(x) = \frac{\int_0^x f(t) dt}{\int_0^x t f(t) dt}$$

为 $(0, +\infty)$ 上的严格增函数. 如果要使 φ 在 $[0, +\infty)$ 上为严格增, 试问应补充定义 $\varphi(0) = ?$

3. 设 f 在 $[0, +\infty)$ 上连续, 且 $\lim_{x \rightarrow \infty} f(x) = A$, 证明

$$\lim_{x \rightarrow \infty} \frac{1}{x} \int_0^x f(t) dt = A.$$

4. 设 f 定义在 $(-\infty, +\infty)$ 上的一个连续周期函数, 周期为 p , 证明

$$\lim_{x \rightarrow \infty} \frac{1}{x} \int_0^x f(t) dt = \frac{1}{p} \int_0^p f(t) dt.$$

5. 证明: 连续的奇函数的一切原函数皆为偶函数; 连续的偶函数的原函数中只有一个是奇函数.

6. 证明施瓦茨 (Schwarz) 不等式: 若 f 和 g 在 $[a, b]$ 上可积, 则

$$\left(\int_a^b f(x)g(x) dx \right)^2 \leq \int_a^b f^2(x) dx \cdot \int_a^b g^2(x) dx.$$

7. 利用施瓦茨不等式证明:

(1) 若 f 在 $[a, b]$ 上可积, 则

$$\left(\int_a^b f(x) dx \right)^2 \leq (b-a) \int_a^b f^2(x) dx;$$

(2) 若 f 在 $[a, b]$ 上可积, 且 $f(x) \geq m > 0$, 则

$$\int_a^b f(x) dx \cdot \int_a^b \frac{1}{f(x)} dx \geq (b-a)^2;$$

(3) 若 f, g 都在 $[a, b]$ 上可积, 则有闵可夫斯基 (Minkowski) 不等式:

$$\left[\int_a^b (f(x) + g(x))^p dx \right]^{\frac{1}{p}} \leq \left[\int_a^b f^p(x) dx \right]^{\frac{1}{p}} + \left[\int_a^b g^p(x) dx \right]^{\frac{1}{p}}.$$

8. 证明: 若 f 在 $[a, b]$ 上连续, 且 $f(x) > 0$, 则

$$\ln\left(\frac{1}{b-a} \int_a^b f(x) dx\right) \geq \frac{1}{b-a} \int_a^b \ln f(x) dx.$$

9. 设 f 为 $(0, +\infty)$ 上的连续减函数, $f(x) > 0$; 又设

$$a_n = \sum_{k=1}^n f(k) - \int_1^n f(x) dx.$$

证明 $\{a_n\}$ 为收敛数列.

10. 若 f 在 $[0, a]$ 上连续可微, 且 $f(0) = 0$, 则

$$\int_0^a |f(x)f'(x)| dx \leq \frac{a}{2} \int_0^a |f'(x)|^2 dx.$$

* 11. 证明: 若 f 在 $[a, b]$ 上可积, 且处处有 $f(x) > 0$, 则 $\int_a^b f(x) dx > 0$.

(提示: 由可积的第一充要条件进行反证; 也可利用习题 9.6 第 7 题的结论.)

1. $f'(x) \geq 0 \Rightarrow$ 由 Jensen 不等式得 $\frac{1}{n} \sum_{i=1}^n f(\varphi(x_i)) \geq f\left(\frac{1}{n} \sum_{i=1}^n \varphi(x_i)\right) \Rightarrow \frac{1}{a} \sum_{i=1}^n f(\varphi(x_i)) \cdot \frac{a}{n} \geq f\left(\frac{1}{a} \sum_{i=1}^n \varphi(x_i) \cdot \frac{a}{n}\right)$

两边取极限 $n \rightarrow +\infty$ 得 $\frac{1}{a} \int_0^a f(\varphi(t)) dt \geq f\left(\frac{1}{a} \int_0^a \varphi(t) dt\right)$

2.

(1) 由积分第一中值定理得 $\forall x > a, \exists \xi \in (a, x)$ s.t. $\int_a^x f(t) dt = f(\xi)(x-a)$

$$F'(x) = \frac{f(x)}{x-a} - \frac{\int_a^x f(t) dt}{(x-a)^2} = \frac{f(x) - f(\xi)}{x-a} > 0$$

$\Rightarrow F(x)$ 在 $[a, b]$ 上

(2) $\varphi'(x) = \frac{xf(x) \left(\int_a^x f(t) dt \right) - \left(\int_a^x f(t) dt \right)^2}{\left(\int_a^x f(t) dt \right)^2} = \frac{xf(x) \int_a^x f(t) dt - \left(\int_a^x f(t) dt \right)^2}{\left(\int_a^x f(t) dt \right)^2} > 0$

$\Rightarrow f(x)$ 在 $(0, +\infty)$ 严格上

$$\text{又 } \lim_{x \rightarrow 0^+} \varphi(x) = \lim_{x \rightarrow 0^+} \frac{xf(x)}{f(x)} = 0$$

故补充定义 $\varphi(0) = 0$ 即可

3. $\lim_{x \rightarrow +\infty} \frac{\int_0^x f(t) dt}{x} = \lim_{x \rightarrow +\infty} f(x) = A$

4. 令 $x = p\lambda, \lambda \rightarrow +\infty, y = \frac{t}{\lambda}$, 则 $\frac{1}{x} \int_0^x f(t) dt = \frac{1}{p\lambda} \int_0^{p\lambda} f(t) dt = \frac{1}{p} \int_0^p f(y) dy = \frac{1}{p} \int_0^p f(\lambda t) dt$

$$\text{又 } \lim_{\lambda \rightarrow +\infty} f(t + n\pi) = \lim_{\lambda \rightarrow +\infty} f(\lambda t)$$

$$\Rightarrow \lim_{\lambda \rightarrow +\infty} \int_0^p f(\lambda t) dt = \int_0^p f(t) dt$$

5.

(1) 设 $f(-x) = -f(x)$, 则 $F(-x) = F(x)$

$$\text{又 } F(x) = F(x) + C \Rightarrow F(-x) = F(x)$$

(2) 设 $g(-x) = g(x)$, 则 $F(-x) = -F(x)$

$$\text{又 } F(x) = F(x) + C \Rightarrow \text{当且仅当 } C = 0 \text{ 时 } F(-x) = -F(x)$$

6. 令 $F(x) = (tf(x) - g(x))^2$, 则 $F(x) \geq 0$

$$\int_a^b F(x) dx = \int_a^b (tf(x) - g(x))^2 dx = \left(\int_a^b f(x)^2 dx \right) t^2 - 2 \left(\int_a^b f(x)g(x) dx \right) t + \left(\int_a^b g(x)^2 dx \right)$$

$$\int_a^b F(x) dx \geq 0 \Rightarrow \Delta = \left(2 \int_a^b f(x)g(x) dx \right)^2 - 4 \left(\int_a^b f(x)^2 dx \right) \left(\int_a^b g(x)^2 dx \right) \geq 0, \text{ 变形即证}$$

7.

(1) 令 $g(x) = 1$, 代入 Cauchy-Schwarz 不等式即证.

(2) 令 $g(x) = f(x)^{\frac{1}{2}}, h(x) = f(x)^{\frac{1}{2}}$, 代入 Cauchy-Schwarz 不等式即证.

(3) 原式 $\Leftrightarrow \int_a^b (f(x)+g(x))^2 dx \leq \int_a^b f(x)^2 dx + \int_a^b g(x)^2 dx + 2 \left(\int_a^b f(x) dx \int_a^b g(x)^2 dx \right)^{\frac{1}{2}} \Leftrightarrow \int_a^b f(x) dx \leq \left(\int_a^b f(x) dx \int_a^b g(x)^2 dx \right)^{\frac{1}{2}}$, 由 Cauchy-Schwarz 不等式即证.

8. 由 Jensen 不等式即证

$$9. a_n = \sum_{i=1}^n f(i) - \int_1^n f(x) dx = \sum_{i=1}^n f(i) - \sum_{i=1}^{n-1} \int_i^{i+1} f(x) dx \geq \sum_{i=1}^n f(i) - \sum_{i=1}^{n-1} f(i) = f(n) > 0$$

$$a_{n+1} - a_n = f(n+1) - \int_n^{n+1} f(x) dx \leq f(n+1) - \int_n^{n+1} f(n) dx = 0 \Rightarrow a_n \downarrow$$

由单调有界定理得 $\{a_n\}$ 收敛

$$10. \text{令 } g(x) = \int_0^x |f'(t)| dt, \text{ 则 } g'(x) = |f'(x)|$$

$$\text{又 } f(x) = \int_0^x f'(t) dt \Rightarrow |f(x)| \leq g(x)$$

$$\Rightarrow \int_0^a |f(x)f'(x)| dx \leq \frac{1}{2} g^2(a) \leq \frac{a}{2} \int_0^a (f'(x))^2 dx$$

11. 略

1. 求由抛物线 $y=x^2$ 与 $y=2-x^2$ 所围图形的面积.
2. 求由曲线 $y=\ln x$ 与直线 $x=\frac{1}{10}, x=10, y=0$ 所围图形的面积.
3. 抛物线 $y^2=2x$ 把圆 $x^2+y^2\leq 8$ 分成两部分, 求这两部分面积之比.
4. 求内摆线 $x=a\cos^3 t, y=a\sin^3 t (a>0)$ 所围图形的面积 (图 10-8).
5. 求心形线 $r=a(1+\cos\theta) (a>0)$ 所围图形的面积.
6. 求三叶形曲线 $r=\sin 3\theta (a>0)$ 所围图形的面积.
7. 求由曲线 $\sqrt{\frac{x}{a}} + \sqrt{\frac{y}{b}} = 1 (a, b>0)$ 与坐标轴所围图形的面积.
8. 求由曲线 $x=r^2, y=1-r^2$ 所围图形的面积.
9. 求二曲线 $r=\sin\theta$ 与 $r=\sqrt{3}\cos\theta$ 所围公共部分的面积.
10. 求两椭圆 $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$ 与 $\frac{x^2}{b^2} + \frac{y^2}{a^2} = 1 (a>0, b>0)$ 所围公共部分的面积.
- * 11. 证明: 对于由上、下两条连续曲线 $y=f_1(x)$ 与 $y=f_2(x)$ 以及两条直线 $x=a$ 与 $x=b (a<b)$ 所围的平面图形 A (图 10-1), 存在包含 A 的多边形 $\{L_n\}$ 以及被 A 包含的多边形 $\{W_n\}$, 使得当 $n \rightarrow \infty$ 时, 它们的面积的极限存在且相等.

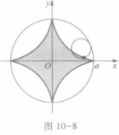


图 10-8

$$1. A = \int_{-1}^1 (2-x^2-x^2) dx = \frac{8}{3}$$

$$2. A = \int_{\frac{1}{10}}^{10} |\ln x| dx = -\int_{\frac{1}{10}}^1 \ln x dx + \int_1^{10} \ln x dx = \frac{99}{10} \ln 10 - \frac{81}{10}$$

$$3. A_1 = 2 \left(\int_0^2 \sqrt{2x} dx + \int_2^8 \sqrt{8-x^2} dx \right) = 2\pi + \frac{4}{3}$$

$$A_2 = \pi r^2 - S_1 = 6\pi - \frac{4}{3}$$

$$\frac{A_1}{A_2} = \frac{3\pi+2}{9\pi-2}$$

$$4. \text{令 } \alpha=0, \beta=\frac{\pi}{2}, \text{则 } x(\alpha)=a, x(\beta)=0$$

$$A_1 = \int_a^0 |y(t)x'(t)| dt = 3a^2 \int_0^{\frac{\pi}{2}} \sin^4 t \cos^2 t dt = \frac{3}{32} a^2 \pi$$

$$A = 4A_1 = \frac{3}{8} a^2 \pi$$

$$5. A = \frac{1}{2} \int_0^{2\pi} (a(1+\cos\theta))^2 d\theta = \frac{3}{2} a^2 \pi$$

$$6. A = b \cdot \frac{1}{2} \int_0^{\frac{\pi}{6}} (a \sin 3\theta)^2 d\theta = \frac{1}{4} a^2 \pi$$

$$7. \sqrt{\frac{x}{a}} + \sqrt{\frac{y}{b}} = 1 \Rightarrow y = b \left(\frac{1}{a} x - \frac{2}{\sqrt{a}} x^{\frac{1}{2}} + 1 \right)$$

$$A = \int_0^a y dx = \frac{1}{6} ab$$

$$8. \begin{cases} x(\alpha) = x(\beta) \Rightarrow \alpha = -1, \beta = 1 \\ y(\alpha) = y(\beta) \end{cases}$$

$$A = \int_{-1}^1 |y(t)x'(t)| dt = \int_{-1}^1 (3t^6 - t^4 - 3t^2 + 1) dt = \frac{16}{35}$$

$$9. A = \frac{1}{2} \int_0^{\frac{\pi}{3}} \sin^2 \theta d\theta + \frac{1}{2} \int_{\frac{\pi}{3}}^{\frac{\pi}{2}} (\sqrt{3} \cos \theta)^2 d\theta = \frac{5\pi - 6\sqrt{3}}{24}$$

$$10. A = 4ab \arcsin \frac{b}{\sqrt{a^2+b^2}}$$

11. ~~略~~

1. 如图 10-15 所示, 直圆柱体被通过底面短轴的斜平面所截, 试求截得楔形体的体积.

2. 求下列平面曲线绕轴旋转所成立体的体积:

(1) $y = \sin x, 0 \leq x \leq \pi$, 绕 x 轴;

(2) $x = a(1 - \sin t), y = a(1 - \cos t) (a > 0), 0 \leq t \leq 2\pi$, 绕 x 轴;

(3) $r = a(1 + \cos \theta) (a > 0)$, 绕极轴;

(4) $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$, 绕 y 轴.

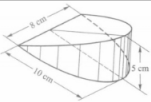


图 10-15

3. 已知球半径为 r , 验证高为 h 的球缺体积 $V = \pi h^2 \left(\frac{h}{3} + r \right)$.

4. 求曲线 $x = a \cos^2 t, y = a \sin^2 t$ 所围平面图形 (图 10-8) 绕 x 轴旋转所得立体的体积.

5. 导出由边梯形 $0 \leq x \leq f(x), 0 \leq y \leq b$ 绕 y 轴旋转所得立体的体积公式为

$$V = 2\pi \int_a^b y f(x) dx.$$

6. 求 $0 \leq y \leq \sin x, 0 \leq x \leq \pi$ 所示平面图形绕 y 轴旋转所得立体的体积.

$$1. A(x) = 2 \cdot 4 \sqrt{1 - \frac{x^2}{100}} \cdot 5 \cdot \frac{x}{10} = \frac{2}{5} x \sqrt{100 - x^2}$$

$$V = \int_0^{10} A(x) dx = \frac{400}{3}$$

$$2. (1) V = \pi \int_0^{\pi} (f(x))^2 dx = \frac{\pi^2}{2}$$

$$(2) V = \pi \int_0^{2\pi} (y(t))^2 dx(t) = 5a^3 \pi^2$$

$$(3) x(\theta) = r(\theta) \cos \theta = a(1 + \cos \theta) \cos \theta, y(\theta) = r(\theta) \sin \theta = a(1 + \cos \theta) \sin \theta$$

$$V = \left| \pi \int_0^{\frac{2\pi}{3}} y^2(\theta) dx(\theta) \right| - \left| \pi \int_{\frac{2\pi}{3}}^{\pi} y^2(\theta) dx(\theta) \right| = \frac{8}{3} \pi a^2$$

$$(4) x = \frac{a}{b} \sqrt{b^2 - y^2}$$

$$V = \pi \int_{-b}^b x^2 dy = \frac{4}{3} a^2 b \pi$$

$$3. A(x) = \pi(r^2 - x^2)$$

$$V = \int_{-r}^{h-r} A(x) dx = \pi h^2 \left(r - \frac{h}{3} \right)$$

$$4. V = \left| \pi \int_0^{\pi} (y(t))^2 dx(t) \right| = \frac{32}{105} a^2 \pi$$

$$5. A(x) = 2\pi x \cdot f(x), x \in [a, b]$$

$$V = \int_a^b A(x) dx = 2\pi \int_a^b x f(x) dx$$

$$6. V = \left| 2\pi \int_0^{\pi} x \sin x dx \right| = 2\pi^2$$

- 求下列曲线的弧长:
 - $y = x^{\frac{3}{2}}, 0 \leq x \leq 4$;
 - $\sqrt{x} + \sqrt{y} = 1$;
 - $x = a \cos^2 t, y = a \sin^2 t (a > 0), 0 \leq t \leq 2\pi$;
 - $x = a(\cos t + \sin t), y = a(\sin t - \cos t) (a > 0), 0 \leq t \leq 2\pi$;
 - $r = a \sin^2 \frac{\theta}{3} (a > 0), 0 \leq \theta \leq 3\pi$;
 - $r = a\theta (a > 0), 0 \leq \theta \leq 2\pi$.
- 求下列各曲线在指定点处的曲率:
 - $xy = 4$, 在点 $(2, 2)$;
 - $y = \ln x$, 在点 $(1, 0)$;
 - $x = a(1 - \sin t), y = a(1 - \cos t) (a > 0)$, 在 $t = \frac{\pi}{4}$ 的点;
 - $x = a \cos^3 t, y = a \sin^3 t (a > 0)$, 在 $t = \frac{\pi}{4}$ 的点.
- 求 a, b 的值, 使椭圆 $x = a \cos t, y = b \sin t$ 的周长等于正弦曲线 $y = \sin x$ 在 $0 \leq x \leq 2\pi$ 上一段的长.
- 本例的目的是证明性质 1, 这可按以下顺序逐一证明:
 - 记 $W = \{x, |T \text{ 是 } \overline{AB} \text{ 的一个分割}\}$, 则 W 是一个有界集.
 - 设 \overline{AB} 的长为 s , 则 $s = \sup W$.
 - 记 $W' = \{x, |T' \text{ 是 } \overline{AB} \text{ 的一个分割}\}$ 及 $W'' = \{x, |T'' \text{ 是 } \overline{AB} \text{ 的一个分割}\}$, 则 W' 和 W'' 都是有界集, 并且如果记 $s' = \sup W'$ 及 $s'' = \sup W''$, 则 $s = s' + s''$.
 - 证明 \overline{AB} 的长为 s' , $\overline{A'B'}$ 的长为 s'' .
- 设曲线由极坐标方程 $r = r(\theta)$ 给出, 且二阶可导, 证明它在点 (r, θ) 处的曲率为
$$K = \frac{|r^2 + 2r'^2 - r r''|}{(r^2 + r'^2)^{3/2}}$$
- 用上题公式, 求心形线 $r = a(1 + \cos \theta) (a > 0)$ 在 $\theta = 0$ 处的曲率、曲率半径和曲率圆.
- 证明抛物线 $y = ax^2 + bx + c$ 在顶点处的曲率为最大.
- 求曲线 $y = e^x$ 上曲率最大的点.

1.

(1) $s = \int_0^4 \sqrt{1+(y')^2} dx = \frac{8}{27} (10^{\frac{3}{2}} - 1)$

(2) $y = (1 - \sqrt{x})^2$
 $s = \int_0^1 \sqrt{1+(y')^2} dx = 1 + \frac{\sqrt{2}}{2} \ln(\sqrt{2} + 1)$

(3) $s = \int_0^{2\pi} \sqrt{(x')^2 + (y')^2} dt = 6a$

(4) $s = \int_0^{2\pi} \sqrt{(x')^2 + (y')^2} dt = 2a\pi^2$

(5) $s = \int_0^{2\pi} \sqrt{r^2 + (r')^2} d\theta = \frac{3}{2} a\pi$

(6) $s = \int_0^{2\pi} \sqrt{r^2 + (r')^2} d\theta = a\pi\sqrt{1+4\pi^2} + \frac{a}{2} \ln|2\pi + \sqrt{1+4\pi^2}|$

2.

(1) $y = \frac{4}{x}$
 $K|_{x=2} = \frac{|y''|}{(1+(y')^2)^{\frac{3}{2}}} = \frac{\sqrt{3}}{4}$

(2) $K|_{x=1} = \frac{|y''|}{(1+(y')^2)^{\frac{3}{2}}} = \frac{\sqrt{2}}{4}$

(3) $K|_{t=\frac{\pi}{2}} = \frac{|x'y'' - x''y'|}{(x'^2 + y'^2)^{\frac{3}{2}}} = \frac{\sqrt{2}}{4a}$

(4) $K|_{t=\frac{\pi}{3}} = \frac{|x'y'' - x''y'|}{(x'^2 + y'^2)^{\frac{3}{2}}} = \frac{2}{3} a$

3. $s_1 = \int_0^{2\pi} \sqrt{(x')^2 + (y')^2} dt = \int_0^{2\pi} \sqrt{a^2 + (b^2 - a^2)\cos^2 t} dt$

$s_2 = \int_0^{2\pi} \sqrt{1+(y')^2} dx = \int_0^{2\pi} \sqrt{1+\cos^2 t} dt$

$s_1 = s_2 \Rightarrow a^2 = 1, b^2 - a^2 = 1 \Rightarrow a = 1, b = \sqrt{2}$

或 $a = \sqrt{2}, b = 1$

4. 略

5. $x(\theta) = r(\theta)\cos\theta, y(\theta) = r(\theta)\sin\theta$, 代入 \mathbb{R}^2 中

6. $K|_{\theta=0} = \frac{|r^2 + 2(r')^2 - r r''|}{(r^2 + (r')^2)^{\frac{3}{2}}} = \frac{3}{4a}$

$R = \frac{1}{K} = \frac{4}{3} a$

①: $(x - \frac{2}{3}a)^2 + y^2 = \frac{16}{9} a^2$

7. $K = \frac{|x'y'' - x''y'|}{(x'^2 + y'^2)^{\frac{3}{2}}} = \frac{2|a|}{(4a^2x^2 + 4abx + b^2 + 1)^{\frac{3}{2}}}$, 在 $x = -\frac{b}{2a}$ 处取得最大值

8. $K = \frac{|y''|}{(1+(y')^2)^{\frac{3}{2}}} = \frac{e^x}{(1+e^{2x})^{\frac{3}{2}}}$

$K' = \frac{e^x(1-2e^{2x})}{(1+e^{2x})^{\frac{5}{2}}}$

1. 讨论下列无穷积分是否收敛? 若收敛, 则求其值.

- (1) $\int_0^{+\infty} xe^{-x^2} dx$; (2) $\int_0^{+\infty} xe^{-x^2} dx$;
 (3) $\int_0^{+\infty} \frac{1}{\sqrt{x}} dx$; (4) $\int_1^{+\infty} \frac{dx}{x^2(1+x)}$;
 (5) $\int_0^{+\infty} \frac{dx}{4x^2+4x+5}$; (6) $\int_0^{+\infty} e^{-x} \sin x dx$;
 (7) $\int_0^{+\infty} e^x \sin x dx$; (8) $\int_0^{+\infty} \frac{dx}{\sqrt{1+x^2}}$

2. 讨论下列瑕积分是否收敛? 若收敛, 则求其值.

- (1) $\int_0^1 \frac{dx}{(x-a)^2}$; (2) $\int_0^1 \frac{dx}{x(1-x^2)}$;
 (3) $\int_0^1 \frac{dx}{\sqrt{1-x}}$; (4) $\int_0^1 \frac{x}{\sqrt{1-x^2}} dx$;
 (5) $\int_0^1 \ln x dx$; (6) $\int_0^1 \frac{x}{\sqrt{1-x}} dx$;
 (7) $\int_0^1 \frac{dx}{\sqrt{x-x^2}}$; (8) $\int_0^1 \frac{dx}{x(\ln x)^2}$

3. 举例说明: 瑕积分 $\int_a^b f(x) dx$ 收敛时, $\int_a^b f^2(x) dx$ 不一定收敛.

4. 举例说明: $\int_a^b f(x) dx$ 收敛且 f 在 $[a, +\infty)$ 上连续时, 不一定有 $\lim_{x \rightarrow +\infty} f(x) = 0$.

5. 证明: 若 $\int_a^b f(x) dx$ 收敛, 且存在极限 $\lim_{x \rightarrow +\infty} f(x) = A$, 则 $A = 0$.

6. 证明: 若 f 在 $[a, +\infty)$ 上可导, 且 $\int_a^b f(x) dx$ 与 $\int_a^b f'(x) dx$ 都收敛, 则 $\lim_{x \rightarrow +\infty} f(x) = 0$.

1.
 (1) $\int_0^u xe^{-x^2} dx = \frac{1-e^{-u^2}}{2}$

$\int_0^{+\infty} xe^{-x^2} dx = \lim_{u \rightarrow +\infty} \int_0^u xe^{-x^2} dx = \lim_{u \rightarrow +\infty} \frac{1-e^{-u^2}}{2} = \frac{1}{2}$

(2) $\int_0^u xe^{-x^2} dx = \frac{1-e^{-u^2}}{2}$

$\int_{-\infty}^{+\infty} xe^{-x^2} dx = \lim_{u \rightarrow -\infty} \int_u^0 xe^{-x^2} dx + \lim_{u \rightarrow +\infty} \int_0^u xe^{-x^2} dx = \lim_{u \rightarrow -\infty} \frac{e^{-u^2}-1}{2} + \lim_{u \rightarrow +\infty} \frac{1-e^{-u^2}}{2} = 0$

(3) $\int_0^u \frac{1}{\sqrt{e^x}} dx = 2-2e^{-\frac{1}{2}u}$

$\int_0^{+\infty} \frac{1}{\sqrt{e^x}} dx = \lim_{u \rightarrow +\infty} \int_0^u \frac{1}{\sqrt{e^x}} dx = \lim_{u \rightarrow +\infty} (2-2e^{-\frac{1}{2}u}) = 2$

(4) $\int_1^u \frac{1}{x^2(1+x)} dx = \int_1^u \frac{1}{x^2} dx - \int_1^u \frac{1}{x} dx + \int_1^u \frac{1}{x+1} dx = (\ln(x+1) - \ln x - \frac{1}{x}) \Big|_1^u = \ln \frac{u+1}{2u} - \frac{1}{u} + 1$

$\int_1^{+\infty} \frac{1}{x^2(1+x)} dx = \lim_{u \rightarrow +\infty} (\ln \frac{u+1}{2u} - \frac{1}{u} + 1) = 1 - \ln 2$

(5) $\int_0^u \frac{1}{4x^2+4x+5} dx = \int_0^u \frac{1}{(2x+1)^2+4} dx$

$\int_0^{+\infty} \frac{1}{(2x+1)^2+4} dx = \int_0^{+\infty} \frac{1}{(2 \tan t)^2+4} \cdot \sec^2 t dt = \frac{1}{4} \int_0^{\arctan(u+\frac{1}{2})} 1 dt = \frac{1}{4} \arctan(u+\frac{1}{2})$

$\int_{-\infty}^{+\infty} \frac{1}{(2x+1)^2+4} dx = -\lim_{u \rightarrow -\infty} \frac{1}{4} \arctan(u+\frac{1}{2}) + \lim_{u \rightarrow +\infty} \frac{1}{4} \arctan(u+\frac{1}{2}) = \frac{\pi}{4}$

(6) $\int_0^u e^{-x} \sin x dx = \frac{1}{2} - \frac{1}{2} e^{-u}(\sin u + \cos u)$

$\int_0^{+\infty} e^{-x} \sin x dx = \lim_{u \rightarrow +\infty} (\frac{1}{2} - \frac{1}{2} e^{-u}(\sin u + \cos u)) = \frac{1}{2}$

(7) $\int_0^u e^x \sin x dx = \frac{1}{2} e^u(\sin u - \cos u)$

$\int_{-\infty}^{+\infty} e^x \sin x dx = -\lim_{u \rightarrow -\infty} \frac{1}{2} e^u(\sin u - \cos u) + \lim_{u \rightarrow +\infty} \frac{1}{2} e^u(\sin u - \cos u) = \lim_{u \rightarrow +\infty} \frac{1}{2} e^u(\sin u - \cos u)$

$\lim_{u \rightarrow +\infty} \frac{1}{2} e^u(\sin u - \cos u)$ 不存在 $\Rightarrow \int_{-\infty}^{+\infty} e^x \sin x dx$ 发散

(8) $\int_0^u \frac{1}{\sqrt{1+x^2}} dx = \int_0^{\arctan u} \sec t dt = \frac{1}{2} \ln(u^2+1)$

$\int_0^{+\infty} \frac{1}{\sqrt{1+x^2}} dx = \lim_{u \rightarrow +\infty} \ln|\sqrt{u^2+1}+u|$

$\lim_{u \rightarrow +\infty} \frac{1}{2} \ln|\sqrt{u^2+1}+u|$ 不存在 $\Rightarrow \int_0^{+\infty} \frac{1}{\sqrt{1+x^2}} dx$ 发散

2.
 (1) $\int_a^b \frac{1}{(x-a)^p} dx = \begin{cases} \ln \frac{b-a}{a-a}, p=1 \\ \frac{1}{1-p}((b-a)^{1-p} - (a-a)^{1-p}), p \neq 1 \end{cases}$

$\int_a^b \frac{1}{(x-a)^p} dx = \lim_{u \rightarrow a^+} \int_u^b \frac{1}{(x-a)^p} dx = \begin{cases} \text{不存在}, p \geq 1 \\ \frac{(b-a)^{1-p}}{1-p}, p < 1 \end{cases}$

故当 $p \geq 1$ 时 $\int_a^b \frac{1}{(x-a)^p} dx$ 发散; 当 $p < 1$ 时 $\int_a^b \frac{1}{(x-a)^p} dx$ 收敛

(2) $\int_0^1 \frac{1}{1-x^2} dx = \frac{1}{2} (\int_0^1 \frac{1}{1-x} dx + \int_0^1 \frac{1}{1+x} dx) = \frac{1}{2} \ln \frac{1+u}{1-u}$

$\lim_{u \rightarrow 1^-} \frac{1}{2} \ln \frac{1+u}{1-u} = +\infty \Rightarrow \int_0^1 \frac{1}{1-x^2} dx$ 发散

(3) $\int_0^1 \frac{1}{\sqrt{|x-1|}} dx = \lim_{u \rightarrow 1^-} \int_0^u \frac{1}{\sqrt{1-x}} dx = \lim_{u \rightarrow 1^-} (2-2\sqrt{1-u}) = 2$

$\int_1^2 \frac{1}{\sqrt{|x-1|}} dx = \lim_{u \rightarrow 1^+} \int_u^2 \frac{1}{\sqrt{x-1}} dx = \lim_{u \rightarrow 1^+} (2-2\sqrt{u-1}) = 2$

$\Rightarrow \int_0^2 \frac{1}{\sqrt{|x-1|}} dx = \int_0^1 \frac{1}{\sqrt{|x-1|}} dx + \int_1^2 \frac{1}{\sqrt{|x-1|}} dx = 4$

(4) $\int_0^1 \frac{x}{\sqrt{1-x^2}} dx = \lim_{u \rightarrow 1^-} \int_0^u \frac{x}{\sqrt{1-x^2}} dx = \lim_{u \rightarrow 1^-} (1-\sqrt{1-u^2}) = 1$

$$(5) \int_0^1 \ln x \, dx = \lim_{u \rightarrow 0^+} \int_u^1 \ln x \, dx = \lim_{u \rightarrow 0^+} (u - u \ln u - 1) = -1$$

$$(6) \int_0^1 \sqrt{1-x} \, dx = \lim_{u \rightarrow 1^-} \int_0^u \sqrt{1-x} \, dx = \lim_{u \rightarrow 1^-} (\arctan \sqrt{\frac{u}{1-u}} - \sqrt{u(1-u)}) = \frac{\pi}{2}$$

$$(7) \int_0^1 \frac{1}{\sqrt{x-x^2}} \, dx = \int_0^{\frac{1}{2}} \frac{1}{\sqrt{x-x^2}} \, dx + \int_{\frac{1}{2}}^1 \frac{1}{\sqrt{x-x^2}} \, dx = \lim_{u \rightarrow 0^+} \int_u^{\frac{1}{2}} \frac{1}{\sqrt{x-x^2}} \, dx + \lim_{u \rightarrow 1^-} \int_{\frac{1}{2}}^u \frac{1}{\sqrt{x-x^2}} \, dx = \lim_{u \rightarrow 0^+} (-\arcsin(2u-1)) + \lim_{u \rightarrow 1^-} \arcsin(2u-1) = \pi$$

$$(8) \int_0^1 \frac{1}{x(\ln x)^p} \, dx = \int_0^{\frac{1}{2}} \frac{1}{x(\ln x)^p} \, dx + \int_{\frac{1}{2}}^1 \frac{1}{x(\ln x)^p} \, dx = \lim_{u \rightarrow 0^+} \int_u^{\frac{1}{2}} \frac{1}{x(\ln x)^p} \, dx + \lim_{u \rightarrow 1^-} \int_{\frac{1}{2}}^u \frac{1}{x(\ln x)^p} \, dx = \begin{cases} -\infty, & p=1 \\ +\infty, & p \neq 1 \end{cases}$$

$\Rightarrow \int_0^1 \frac{1}{x(\ln x)^p} \, dx$ 发散

$$3. \int_0^1 x^{-\frac{1}{2}} \, dx = \lim_{u \rightarrow 0^+} \int_u^1 x^{-\frac{1}{2}} \, dx = 2$$

$$\int_0^1 x^{-1} \, dx = \lim_{u \rightarrow 0^+} \int_u^1 x^{-1} \, dx = +\infty$$

$$4. f(x) = \sin x^2 \Rightarrow \int_0^{+\infty} f(x) \, dx = \sqrt{\frac{\pi}{8}}, \lim_{x \rightarrow +\infty} f(x) \text{ 不存在}$$

5. 假设 $A \neq 0$, 后利用保号性易证

$$6. \text{ 设 } \int_0^{+\infty} f(x) \, dx = J$$

$$\int_a^{+\infty} f(x) \, dx = \lim_{u \rightarrow +\infty} (f(u) - f(a)) \Rightarrow \lim_{u \rightarrow +\infty} f(u) = f(a) + J$$

$$\int_0^{+\infty} f(x) \, dx \text{ 收敛} \Rightarrow \lim_{x \rightarrow +\infty} f(x) = 0$$