

第十七章 幂级数

定义: $\sum a_n x^n$

1. 收敛半径

$$\rho = \lim_{n \rightarrow \infty} \sqrt[n]{a_n} \text{ 或 } \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| \quad r = \frac{1}{\rho}$$

2. 收敛区间:

$$(-r, r) \quad [-r, r) \quad (-r, r] \quad [-r, r]$$

eg. $\sum n x^n$ $(-1, 1)$ $\sum \frac{x^n}{n}$ $[-1, 1)$ $\sum \frac{x^n}{n^2}$ $[-1, 1]$

端点处 $\begin{cases} \rightarrow 0 & \text{收敛} \\ \text{Leibniz} & \text{收敛} \end{cases}$

3. 性质

1) 和函数 $s(x) = \sum a_n x^n$ 必收敛

2) $s(x)$ 在收敛区间上连续

3) 收敛区间上任意次逐项微分、积分

[例] 求 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n}$: 构造和函数 $s(x) = \sum_{n=1}^{\infty} \frac{(-1)^n x^n}{n}$ 收敛区间: $(-1, 1]$

$$s'(x) = \sum_{n=1}^{\infty} (-1)^n x^{n-1} = \frac{-1}{1+x} \quad \because s(0) = 0 \quad s(x) = s(0) + \int_0^x s'(t) dt = \int_0^x \frac{-dt}{1+t} = -\ln(1+x)$$

[例] 求 $\sum \frac{x^{2n}}{4^n}$: 这是一个缺项级数, 不能直接有 $r = 4$

$$\text{令 } l = \lim_{n \rightarrow \infty} \left| \frac{u_{n+1}(x)}{u_n(x)} \right| = \frac{|x|^2}{4} < 1 \quad |x| < 2 \quad r = 2$$

4. 基本函数的泰勒展式

1) $e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$

2) $\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$

$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$

3) $\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$

4) $\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$

5) $(1+x)^\alpha = \sum_{n=0}^{\infty} C_n^\alpha \cdot x^n, |x| < 1$

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots = \ln 2$$

$$1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots = \frac{\pi}{4}$$

$$1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots = \frac{\pi^2}{6}$$

练习 17.1

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

$$D_n = \frac{1 \times 3 \times 5 \times \dots \times (2n+1)}{[1 \times 2 \times \dots \times (n+1)]^2} \cdot \frac{[1 \times 2 \times \dots \times n]^2}{1 \times 3 \times \dots \times (2n-1)} = \frac{2n+1}{(n+1)^2} = \frac{2n+1}{n^2+2n+1} \rightarrow 0$$

$$r = \infty \quad \text{收敛区间 } (-\infty, +\infty)$$

$$(2) \sum_{n=1}^{\infty} \frac{x^n}{a^n + b^n} \quad (a > 0, b > 0)$$

$$\frac{1}{D_n} = \frac{a^{n+1} + b^{n+1}}{a^n + b^n} = \frac{a(a+b) + (b-a)b^n}{a^n + b^n} = a + (b-a) \cdot \frac{1}{1 + (\frac{b}{a})^n} \rightarrow \begin{cases} \frac{a+b}{2} & a > b \\ a=b & a=b \\ b & a < b \end{cases} = \max\{a, b\}$$

$$r = \begin{cases} a & a > b \\ b & a < b \end{cases}$$

• $a > b$ 时: 代入 $x=a$, 级数为 $\sum_{n=1}^{\infty} \frac{a^n}{a^n + b^n} \quad \because \lim_{n \rightarrow \infty} \frac{a^n}{a^n + b^n} = \lim_{n \rightarrow \infty} \frac{1}{1 + (\frac{b}{a})^n} = 1 \neq 0$ 发散

代入 $x=-a$ 级数为 $\sum_{n=1}^{\infty} \frac{(-1)^n}{1 + (\frac{b}{a})^n} \quad U_n \not\rightarrow 0$ 也发散
 综上, 收敛域为 $(-a, a)$

• $a < b$ 时. 同理 在 $x=\pm b$ 处发散 收敛域为 $(-b, b)$

• $a=b$ 时 $\sum_{n=1}^{\infty} \frac{(\pm a)^n}{2a^n} = (\pm 1) \cdot \frac{1}{2}$ 发散. 收敛域为 $(-a, a)$

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

$$\frac{1}{D_n} = \sqrt[n]{n \ln(n+1)} = \sqrt[n]{n(n+1)} = e^{\frac{1}{n} \cdot \ln(n(n+1))} \rightarrow e^0 = 1 \quad r=1$$

$x=1$ 时. $\sum_{n=1}^{\infty} \frac{1}{n \ln(n+1)}$ 发散. (课本 P14)

$x=-1$ 时. $\because \left\{ \frac{1}{n \ln(n+1)} \right\}$ 递减 由 Leibniz 判别法 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n \ln(n+1)}$ 收敛

收敛区间为 $[-1, 1)$

$$(4) \sum_{n=1}^{\infty} (1 + \frac{1}{2} + \dots + \frac{1}{n}) x^n$$

$$\frac{a_{n+1}}{a_n} = \frac{1 + \frac{1}{2} + \dots + \frac{1}{n} + \frac{1}{n+1}}{1 + \frac{1}{2} + \dots + \frac{1}{n}} = 1 + \frac{1}{\sum_{k=1}^n \frac{1}{k}} \rightarrow 1 \quad r=1$$

$x=1$ 时: $\sum_{n=1}^{\infty} \left(\sum_{k=1}^n \frac{1}{k} \right) \quad \because n \rightarrow \infty$ 时 $\sum_{k=1}^n \frac{1}{k} \rightarrow \infty \neq 0$ 发散 同理 $x=-1$ 时也发散

收敛区间为 $(-1, 1)$

2.

(1) 设 $S(x) = \sum_{n=1}^{\infty} n(n+2)x^n$ 显然收敛区间 $(-1, 1)$

$$\int_0^x S(t) dt = \sum_{n=1}^{\infty} \frac{n(n+2)}{n+1} x^{n+1} = \sum_{n=1}^{\infty} (n+1)x^{n+1} - \sum_{n=1}^{\infty} \frac{x^{n+1}}{n+1} \triangleq S_1(x) - S_2(x)$$

• 求 $S_2(x)$: $S_2'(x) = \sum_{n=1}^{\infty} x^n = \frac{x}{1-x} = -1 - \frac{1}{x-1} \therefore S_2(x) = -x - \ln(1-x)$

• 求 $S_1(x)$:
$$\begin{cases} S_1(x) = \sum_{n=1}^{\infty} (n+1)x^{n+1} = 2x^2 + \sum_{n=2}^{\infty} (n+1)x^{n+1} \\ xS_1(x) = \sum_{n=1}^{\infty} (n+1)x^{n+2} = \sum_{n=2}^{\infty} nx^{n+1} \end{cases}$$

$$\Rightarrow (1-x)S_1(x) = 2x^2 + \sum_{n=2}^{\infty} x^{n+1} = 2x^2 + \frac{x^3}{1-x} \Rightarrow S_1(x) = \frac{2x^2 - x^3}{(1-x)^2}$$

$$\therefore \int_0^x S(t) dt = \frac{2x^2 - x^3}{(1-x)^2} + x + \ln(1-x) \triangleq h(x)$$

$$h'(x) = S(x) = \frac{2x - 3x^2 + x^3}{(1-x)^3} + 1 - \frac{1}{1-x} = \frac{3x - x^2}{(1-x)^3}$$

(2) 设 $S(x) = \sum_{n=2}^{\infty} \frac{x^n}{n(n-1)}$ 显然收敛区间为 $[-1, 1]$

在 $[-1, 1)$ 上 $S'(x) = \sum_{n=2}^{\infty} \frac{x^{n-1}}{n-1}$ $S''(x) = \sum_{n=2}^{\infty} x^{n-2} = \frac{1}{1-x}$

$$\therefore S'(x) = \int_0^x \frac{dt}{1-t} + S'(0) = -\ln(1-x)$$

$$S(x) = \int_0^x -\ln(1-t) dt + S(0)$$

$$\therefore \int -\ln(1-x) dx = \int \ln(1-x) d(1-x) = (1-x) \ln(1-x) - \int (1-x) \cdot \frac{-1}{1-x} dx = (1-x) \ln(1-x) + x$$

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

在 $[-1, 1]$ 上由连续性, 对 $S(1)$ 处取极限值.

$$S(x) = \begin{cases} (1-x) \ln(1-x) + x & -1 \leq x < 1 \\ 1 & x = 1 \end{cases}$$

(3) 设 $S(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^2}$ 显然收敛区间为 $[-1, 1]$

在 $(-1, 1)$ 内逐项求导: $S'(x) = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n}$

$$\therefore x \cdot S'(x) = \sum_{n=1}^{\infty} \frac{x^n}{n}$$

$$\therefore [x \cdot S'(x)]' = \sum_{n=1}^{\infty} x^{n-1} = \frac{1}{1-x} \quad \therefore x \cdot S'(x) = \int_0^x \frac{dt}{1-t} = -\ln(1-x) \quad S'(x) = -\frac{\ln(1-x)}{x}$$

$$S(x) = S(0) - \int_0^x \frac{\ln(1-t)}{t} dt = - \int_0^x \frac{\ln(1-t)}{t} dt \quad \text{注: 无法算出}$$

(4) 设 $S(x) = \sum_{n=1}^{\infty} n^3 x^n$ 显然收敛区间 $(-1, 1)$

注意得到 $(n+3)(n+2)(n+1) = (n+3)(n^2+3n+2) = n^3+6n^2+11n+6$
 $= n^3+6(n^2+3n+2)-7n-6 = n^3+6(n+1)(n+2)-7(n+1)-1$

$\therefore n^3 = (n+3)(n+2)(n+1) - 6(n+1)(n+2) + 7(n+1) - 1$

$\therefore S(x) = \sum_{n=1}^{\infty} n^3 x^n$

$= \sum_{n=1}^{\infty} (n+3)(n+2)(n+1)x^n - 6 \sum_{n=1}^{\infty} (n+1)(n+2)x^n + 7 \sum_{n=1}^{\infty} (n+1)x^n - \sum_{n=1}^{\infty} x^n$

$= \left(\sum_{n=1}^{\infty} x^{n+3} \right)''' - 6 \left(\sum_{n=1}^{\infty} x^{n+2} \right)'' + 7 \left(\sum_{n=1}^{\infty} x^{n+1} \right)' - \sum_{n=1}^{\infty} x^n$

$= \left(\frac{x^4}{1-x} \right)''' - 6 \left(\frac{x^3}{1-x} \right)'' + 7 \left(\frac{x^2}{1-x} \right)' - \frac{x}{1-x}$

$= -\frac{6x(x^3-4x^2+6x-4)}{(1-x)^4} - \frac{12x(x^2-3x+3)}{(1-x)^3} - \frac{7x(x-2)}{(1-x)^2} - \frac{x}{1-x}$

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

练习 17.2

1.

$$(1) a^x = e^{x \ln a} = \sum_{n=0}^{\infty} \frac{(x \ln a)^n}{n!}$$

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

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

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

$$\therefore (1+x)^{\alpha} = \sum_{n=0}^{\infty} \frac{\alpha(\alpha-1)\cdots(\alpha-n+1)}{n!} x^n$$

$$\therefore (1-2x)^{-1} = \sum_{n=0}^{\infty} \frac{(-1) \cdot (-2) \cdots (-n)}{n!} \cdot (-2x)^n = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot n! \cdot (-2)^n}{n!} \cdot x^n = \sum_{n=0}^{\infty} 2^n x^n$$

$$(1-x)^{-1} = \sum_{n=0}^{\infty} x^n \quad (\text{见例 17.1})$$

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



南开大学 作业纸

系别 _____ 班级 _____ 姓名 _____ 第 _____ 页

习题 17

1. (1) $\sum_{n=1}^{\infty} (1 + \frac{1}{n})^{n^2} x^n$ $C_n = \sqrt[n]{(1 + \frac{1}{n})^{n^2}} = (1 + \frac{1}{n})^n \rightarrow e \quad (n \rightarrow \infty)$

$\therefore \lim_{n \rightarrow \infty} C_n = e \quad \rho = \frac{1}{e}$

级数在 $|x| < \frac{1}{e}$ 时收敛, $|x| > \frac{1}{e}$ 时发散

$\rho = \frac{1}{e}$ 时: $U_n = \left[\frac{(1 + \frac{1}{n})^{n^2}}{e} \right]^n = e^{n^2 \ln(1 + \frac{1}{n}) - n} \sim e^{n^2(\frac{1}{n} - \frac{1}{2n^2}) - n} \rightarrow \frac{1}{e} \neq 0$ 发散

$\rho = -\frac{1}{e}$ 时: $\therefore |U_n| \rightarrow 0$. 级数发散

综上: 收敛半径为 $(-\frac{1}{e}, \frac{1}{e})$

(2) $\sum_{n=1}^{\infty} \frac{[2 + (-1)^n]^n}{n} x^n$ $C_n = \frac{2 + (-1)^n}{\sqrt[n]{n}}$ $\lim_{n \rightarrow \infty} C_n = 3, \rho = \frac{1}{3}$

级数在 $|x| < \frac{1}{3}$ 时收敛 $|x| > \frac{1}{3}$ 时发散

$\rho = \frac{1}{3}$ 时: $\sum_{n=1}^{\infty} \frac{1}{n} \cdot \left(\frac{2 + (-1)^n}{3} \right)^n = \sum_{k=1}^{\infty} \frac{1}{2k} + \sum_{k=1}^{\infty} \frac{1}{2k-1} \cdot \frac{1}{3^{2k-1}}$

$\therefore \sum \frac{1}{2k}$ 发散, $\sum \frac{1}{2k-1} \cdot \frac{1}{3^{2k-1}}$ 收敛 (Dirichlet) 级数发散

$\rho = -\frac{1}{3}$ 时 $\sum_{n=1}^{\infty} \frac{1}{n} \cdot (-1)^n \cdot \left(\frac{2 + (-1)^n}{3} \right)^n = \sum_{k=1}^{\infty} \frac{1}{2k} - \sum_{k=1}^{\infty} \frac{1}{2k-1} \cdot \frac{1}{3^{2k-1}}$ 同理可知发散

综上, 收敛半径为 $(-\frac{1}{3}, \frac{1}{3})$



2. $\sum_{n=1}^{\infty} a_n x^n$ 中. 取 $x=1$ 时, 值为 $A_n \rightarrow +\infty$ $\therefore \sum_{n=1}^{\infty} a_n x^n$ 在 1 不收敛 即 $R \leq 1$

以下考虑级数 $\sum_{n=1}^{\infty} A_n x^n$ 的收敛半径: (设为 R')

$$\therefore \lim_{n \rightarrow \infty} \frac{A_{n+1}}{A_n} = \lim_{n \rightarrow \infty} \frac{A_n - a_n}{A_n} = 1 - \lim_{n \rightarrow \infty} \frac{a_n}{A_n} = 1 \quad \therefore R' = 1$$

$$\text{由于 } (1-x) \sum_{n=1}^{\infty} A_n x^n = \sum_{n=1}^{\infty} A_n x^n - \sum_{n=2}^{\infty} A_{n-1} x^n = \sum_{n=1}^{\infty} a_n x^n$$

$\therefore \sum a_n x^n$ 的收敛区间包含了 $\sum A_n x^n$ 的收敛区间. 由此 $R \geq R' = 1 \quad \therefore R = 1$

3. (1) \therefore 在 $(-R, R)$ 上 $\sum_{n=0}^{\infty} a_n x^n$ 与 $\sum_{n=0}^{\infty} b_n x^n$ 都绝对收敛

$$\text{由柯西定理, } \left(\sum_{n=0}^{\infty} a_n x^n \right) \left(\sum_{n=0}^{\infty} b_n x^n \right) = \sum_{n=0}^{\infty} c_n x^n$$

(2) 记 $u(x) = \sum_{n=0}^{\infty} u_n x^n$, $v(x) = \sum_{n=0}^{\infty} v_n x^n$, $w(x) = \sum_{n=0}^{\infty} w_n x^n$

根据条件. $x=1$ 时. 三幂级数均收敛 $\therefore R_1, R_2, R_3 \geq 1$

由(1), 在 $(-1, 1)$ 内, $u(x) \cdot v(x) = w(x)$ 成立

$$\text{根据连续性. 令 } x \rightarrow 1 \quad \therefore u(1) \cdot v(1) = w(1) \quad \text{即 } \sum_{n=0}^{\infty} w_n = \left(\sum_{n=0}^{\infty} u_n \right) \cdot \left(\sum_{n=0}^{\infty} v_n \right)$$

4. STEP 1 注意到 $a_0 = S(0) = S(\lim_{m \rightarrow \infty} x_m)$ 由和函数连续性, $S(0) = \lim_{m \rightarrow \infty} S(x_m) = 0$ 即 $a_0 = 0$.

STEP 2 $\therefore S(x_1) = S(x_2) = \dots = S(x_m) = S(x_{m+1}) = \dots = 0$ 且 $S(x)$ 连续

由罗尔定理. $\exists y_m$ 介于 x_m 与 x_{m+1} 之间, 使得 $S'(y_m) = 0$

由此我们找到一列 $\{y_m\}$. $\therefore x_m \rightarrow 0 \quad \therefore y_m \rightarrow 0$

$$\text{由 } S'(x) \text{ 连续性. } a_1 = S'(0) = S'(\lim_{m \rightarrow \infty} y_m) = \lim_{m \rightarrow \infty} S'(y_m) = 0$$

$$\text{即 } a_1 = 0$$

重复以上过程. 可得到对 $\forall n, a_n = 0$.

(本题意义) 若存在一趋于 0 点列使 $S(x)$ 值为 0, 则 $S(x) \equiv 0$



南开大学 作业纸

系别 _____ 班级 _____ 姓名 _____ 第 _____ 页

5. 构造 $F(x) = \sum_{n=1}^{\infty} \frac{a_n}{n+1} x^{n+1}$

对 $\sum_{n=0}^{\infty} a_n x^n$ 逐项求积分: $\int_0^x f(t) dt = \sum_{n=0}^{\infty} \frac{a_n}{n+1} x^{n+1} = F(x), \forall x \in (-r, r)$

由于 $\sum_{n=0}^{\infty} \frac{a_n}{n+1} r^{n+1}$ 收敛 \therefore 级数 $\sum_{n=0}^{\infty} \frac{a_n}{n+1} r^{n+1}$ 收敛区间必包含 $(-r, r)$

$\therefore \int_0^r f(x) dx = \lim_{x \rightarrow r^-} \int_0^x f(x) dx = \lim_{x \rightarrow r^-} F(x)$

由 $F(x) = \sum_{n=0}^{\infty} \frac{a_n}{n+1} r^{n+1}$ 在 $(-r, r+1]$ 上内闭一致收敛, 根据连续性

$\lim_{x \rightarrow r^-} F(x) = F(r) = \sum_{n=0}^{\infty} \frac{a_n}{n+1} r^{n+1}$ 且 $\int_0^r f(x) dx = \sum_{n=0}^{\infty} \frac{a_n}{n+1} r^{n+1}$

6. 令 $y = e^{-x}, x = -\ln y$. 注意到: $\sum_{n=0}^{\infty} (-y)^n = \frac{1}{1+y} = \sum_{n=0}^{\infty} (-1)^n y^n$

$\therefore \int_0^{+\infty} \frac{x}{e^x+1} dx = \int_1^0 \frac{-\ln y}{\frac{1}{y}+1} \cdot \frac{1}{y} dy = - \int_0^1 \frac{\ln y}{y+1} dy = \int_0^1 \sum_{n=0}^{\infty} (-1)^{n+1} y^n \ln y dy$
 $= \int_0^1 (-\ln y) dy + \int_0^1 \sum_{n=1}^{\infty} (-1)^{n+1} y^n \ln y dy$

为使上式中积分与级数可换序, 以下证明 $\sum_{n=0}^{\infty} (-1)^{n+1} y^n \ln y$ 一致收敛.

由于 $\sum_{n=0}^{\infty} (-1)^{n+1} y^n \ln y = -\ln y \cdot \sum_{n=0}^{\infty} (-y)^n = \frac{-\ln y}{1+y}$, 且 $\sum_{n=0}^{\infty} (-1)^{n+1} y^n \ln y \xrightarrow{(0,1]} \frac{-\ln y}{1+y}$:

对 $\forall y \in (0,1], \left| \sum_{k=0}^{n+1} (-1)^k y^k \ln y + \frac{\ln y}{1+y} \right| = \left| -\ln y \cdot \frac{1-(-y)^{n+1}}{1+y} + \frac{\ln y}{1+y} \right| = \left| \frac{(-y)^{n+1}}{1+y} \right| = \left| \frac{y^{n+1}}{1+y} \ln y \right| \leq |y^{n+1} \ln y|$

$\frac{d}{dy}(y^{n+1} \ln y) = (n+1)y^n (\ln y + \frac{1}{y+1})$, $y^{n+1} \ln y$ 在 $e^{-\frac{1}{n+1}}$ 处取得 \max 为 $\frac{1}{e^{(n+1)}} \rightarrow 0$. 满足一致收敛

$\therefore \int_0^{+\infty} \frac{x}{e^x+1} dx = - \int_0^1 \ln y dy + \int_0^1 \sum_{n=1}^{\infty} (-1)^{n+1} y^n \ln y = 1 + \sum_{n=1}^{\infty} (-1)^{n+1} \int_0^1 y^n \ln y$

由于 $\int_0^1 y^n \ln y = \left. \frac{y^{n+1} \ln y}{n+1} \right|_0^1 - \frac{1}{n+1} \int_0^1 y^n dy = -\frac{1}{(n+1)^2}$

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

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



南开大学 作业纸

系别 _____ 班级 _____ 姓名 _____ 第 _____ 页

7.

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

$$\sum_{n=1}^{\infty} \frac{x^{3n}}{3n+1} \quad \text{显然 } r=1, \text{ 收敛区间为 } [-1, 1) \quad \text{所求级数为 } f(-1)$$

$$\text{在 } (-1, 1) \text{ 上, } (xf(x))' = \sum_{n=1}^{\infty} \left(\frac{x^{3n+1}}{3n+1} \right)' = \sum_{n=1}^{\infty} x^{3n} = \frac{x^3}{1-x^3} \quad \text{由于 } xf(x)|_{x=0} = 0$$

$$\therefore xf(x) = \int_0^x (tf(t))' dt = \int_0^x \frac{t^3}{1-t^3} dt \quad \therefore \frac{x^3}{1-x^3} = -1 + \frac{1}{1-x^3} = -1 + \frac{1}{(1-x)(1+x+x^2)}$$

$$\therefore \int \frac{x^3 dx}{1-x^3} = -x + \int \frac{dx}{(1-x)(1+x+x^2)} = -x + \frac{1}{3} \int \frac{dx}{1-x} + \frac{1}{6} \int \frac{2x+1}{1+x+x^2}$$

$$= -x + \frac{1}{3} \int \frac{dx}{1-x} + \frac{1}{6} \int \frac{d(\frac{2}{\sqrt{3}}x + \frac{1}{\sqrt{3}})}{\left[\frac{2}{\sqrt{3}}x + \frac{1}{\sqrt{3}} \right]^2 + 1} = -x - \frac{1}{3} \ln(1-x) + \frac{1}{6} \ln(1+x+x^2) + \frac{1}{\sqrt{3}} \arctan\left(\frac{2}{\sqrt{3}}x + \frac{1}{\sqrt{3}}\right)$$

$$\therefore xf(x) = -x - \frac{1}{3} \ln(1-x) + \frac{1}{6} \ln(1+x+x^2) + \frac{1}{\sqrt{3}} \left(\arctan \frac{2x+1}{\sqrt{3}} - \frac{\pi}{6} \right) \quad \forall x \in (-1, 1)$$

$$\therefore f(x) \text{ 在 } [-1, 1) \text{ 连续} \quad -f(-1) = \lim_{x \rightarrow -1^+} xf(x) = 1 - \frac{\ln 2}{3} - \frac{\pi}{3\sqrt{3}} \quad \therefore \sum_{n=1}^{\infty} \frac{(-1)^n}{3n+1} = \frac{\ln 2}{3} + \frac{\pi}{3\sqrt{3}} - 1$$

$$(2) \sum_{n=1}^{\infty} \frac{1}{n(n+1)(2n+1)} = 2 \sum_{n=1}^{\infty} \frac{1}{n(2n+1)} - \sum_{n=1}^{\infty} \frac{1}{n(n+1)} \quad \text{其中 } \sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n+1} \right) = 1. \quad \text{以下计算 } \sum_{n=1}^{\infty} \frac{1}{n(2n+1)}:$$

$$\sum_{n=1}^{\infty} f(x) = \sum_{n=1}^{\infty} \frac{x^{2n+1}}{n(2n+1)} \quad \text{显然 } r=1, \text{ 收敛区间为 } [-1, 1] \quad \text{所求级数为 } f(1)$$

$$f'(x) = \sum_{n=1}^{\infty} \frac{x^{2n}}{n} \quad f''(x) = 2 \sum_{n=1}^{\infty} x^{2n-1} = \frac{2x}{1-x^2} \quad \text{易知 } f(0)=0 \quad f'(0)=0$$

$$\therefore f'(x) = f'(0) + \int_0^x f'(t) dt = \int_0^x \frac{2t}{1-t^2} dt = -\ln(1-x^2)$$

$$f(x) = f(0) + \int_0^x f'(t) dt = -\int_0^x \ln(1-t^2) dt = 2x + (1-x) \ln(1-x) + (1+x) \ln(1+x)$$

$$\text{从而 } \sum_{n=1}^{\infty} \frac{1}{n(2n+1)} = \lim_{x \rightarrow 1} f(1) = 2 + 2 \ln 2$$

$$\text{故上式级数} = 3 + 4 \ln 2$$



南开大学 作业纸

系别 _____ 班级 _____ 姓名 _____ 第 _____ 页

(3) $\sum_{n=1}^{\infty} \frac{(-1)^n}{(2n+1)(2n-1)} = \frac{1}{2} \left(\sum_{n=1}^{\infty} \frac{(-1)^n}{2n-1} - \sum_{n=1}^{\infty} \frac{(-1)^n}{2n+1} \right)$ 由 P169 [1813]: $1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots = \frac{\pi}{4}$.

上式 $= \frac{1}{2} \left[-\frac{\pi}{4} - \left(-\frac{\pi}{4} \right) \right] = \frac{1}{2} - \frac{\pi}{4}$

(4) $\sum_{n=1}^{\infty} \frac{(-1)^{n-1} \cdot n}{(n+1)(n+2)} \quad \text{令 } S(x) = \sum_{n=1}^{\infty} \frac{n x^{n-1}}{(n+1)(n+2)}$ 原级数 $= S(-1) \quad \therefore \int_0^x S(t) dt = \sum_{n=1}^{\infty} \frac{x^n}{(n+1)(n+2)} = \sum_{n=1}^{\infty} \frac{x^n}{(n+1)} - \sum_{n=1}^{\infty} \frac{x^n}{n+2}$

记 $S_1(x) = \sum_{n=1}^{\infty} \frac{x^n}{(n+1)} \quad \therefore (x S_1(x))' = \sum_{n=1}^{\infty} x^n = \frac{x}{1-x} = -1 + \frac{1}{1-x} \quad \therefore x S_1(x) = -x - \ln(1-x), S_1(x) = -1 - \frac{\ln(1-x)}{x}$

记 $S_2(x) = \sum_{n=1}^{\infty} \frac{x^n}{(n+2)} \quad \therefore (x^2 S_2(x))' = \sum_{n=1}^{\infty} x^{n+1} = \frac{x^2}{1-x} = -1 - x + \frac{1}{1-x} \quad \therefore x^2 S_2(x) = -x - \frac{x^2}{2} - \ln(1-x), S_2(x) = -\frac{1}{x} - \frac{1}{2} - \frac{\ln(1-x)}{x^2}$

$\therefore \int_0^x S(t) dt = S_1(x) - S_2(x) = \frac{1}{x} - \frac{1}{2} - \frac{\ln(1-x)}{x} + \frac{\ln(1-x)}{x^2}$

$\therefore S(x) = S_1'(x) - S_2'(x) = -\frac{1}{x^2} - \frac{-x - (1-x)\ln(1-x)}{x^2(1-x)} + \frac{-x - 2(1-x)\ln(1-x)}{x^3(1-x)}$ 代入 $S(-1) = 3\ln 2 - 2$

(5) $\sum_{n=1}^{\infty} (-1)^{\frac{1}{2}n(n+1)} \cdot \frac{1}{n} = \sum_{k=1}^{\infty} (-1)^{k-1} \left(\frac{1}{2k-1} - \frac{1}{2k} \right) = \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{2k(2k-1)}$

令 $S(x) = \sum_{k=1}^{\infty} \frac{(-1)^{k-1} \cdot x^{2k}}{2k(2k-1)} \quad \text{原级数} = S(1) \quad S'(x) = \sum_{k=1}^{\infty} (-1)^{k-1} \cdot \frac{x^{2k-1}}{2k-1} = \arctan x \quad (\text{由 P169 [1813]})$

$\therefore \int \arctan x dx = x \arctan x - \int \frac{x}{1+x^2} dx = x \arctan x - \frac{1}{2} \ln(1+x^2) = S(x) \quad \text{由 } S(x) \text{ 连续性.}$

原级数 $= S(1) = \frac{\pi}{4} - \frac{1}{2} \ln 2$

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

令 $S(x) = \sum_{n=0}^{\infty} \frac{x^n(n+1)}{n!} \quad \therefore \int_0^x S(t) dt = \sum_{n=0}^{\infty} \frac{x^{n+1}}{n!} = x \sum_{n=0}^{\infty} \frac{x^n}{n!} = x e^x$

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



南开大学 作业纸

系别 _____ 班级 _____ 姓名 _____ 第 _____ 页

8. $f(x)$ 的收敛区间是 $[-1, 1]$. 逐项求导: $\sum_{n=1}^{\infty} \frac{x^{n-1}}{n \ln(n+1)}$. 收敛区间为 $[-1, 1)$

$$\forall x \in [-1, 1), f'(x) = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n \ln(n+1)} \quad \therefore f(x) \text{ 在 } x=-1 \text{ 处可导}$$

$$\therefore \lim_{x \rightarrow 1^-} \sum_{n=1}^{\infty} \frac{x^{n-1}}{n \ln(n+1)} = \sum_{n=1}^{\infty} \frac{1}{n \ln(n+1)} = +\infty \quad \therefore f(x) \text{ 在 } x=1 \text{ 处不可导}$$

9. (1) $y = \arcsin x \Rightarrow y' = \frac{1}{\sqrt{1-x^2}} \Rightarrow (y')^2 \cdot (1-x^2) = 1$ 两边求导: $2y' \cdot y'' \cdot (1-x^2) - 2x \cdot (y')^2 = 0$

$$\text{由 } y' \neq 0 \quad \therefore y''(1-x^2) = x(y')^2 \quad \text{两边各求 } n \text{ 阶导: } y^{(n+2)} + n \cdot y^{(n+1)} \cdot (-2x) + C_n^2 \cdot y^{(n)} \cdot (-2) = x \cdot y^{(n+1)} + n \cdot y^{(n)}$$

$$\text{令 } x=0 \quad \therefore f^{(n+2)}(0) = n^2 \cdot f^{(n)}(0) \quad \therefore f'(0)=1, f''(0)=0 \quad \therefore f^{(n)}(0) = \begin{cases} 1 & n=1 \\ 0 & n \text{ 为偶数} \\ \frac{[(n-2)!!]^2}{(n-1)!} & n \text{ 为奇数且 } n \geq 3 \end{cases}$$

$$\therefore \arcsin x = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = x + \sum_{k=1}^{\infty} \frac{[(2k-1)!!]^2}{(2k+1)!} x^{2k+1} \quad \forall x \in [-1, 1)$$

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

$$f(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{(4n+1)4^n} x^{4n+1} + \sum_{n=0}^{\infty} \frac{(-1)^n}{(8n+4)4^n} x^{4n+3} = x + \frac{x^3}{6} - \frac{x^5}{20} - \frac{x^7}{56} + \dots$$

(3) $y' = \frac{1}{\sqrt{1+x^2}} \quad y'' = \frac{-x}{(1+x^2)^{3/2}} \quad (1+x^2)y'' = -xy'$ 两边求 n 阶导:

$$(1+x^2)y^{(n+2)} + n \cdot 2x y^{(n+1)} + \frac{n(n-1)}{2} \cdot 2 \cdot y^{(n)} = -x y^{(n+1)} - n y^{(n)} \quad \text{令 } x=0, y^{(n+2)}(0) = -n^2 y^{(n)}(0)$$

$$\therefore y'(0)=1, y''(0)=0 \quad \therefore f^{(n)}(0) = \begin{cases} 1 & n=1 \\ 0 & n=2k \\ (-1)^k \cdot \frac{[(2k-1)!!]^2}{(2k+1)!} & n=2k+1 \end{cases}$$

$$\therefore f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = x + \sum_{k=1}^{\infty} \frac{(-1)^k \cdot \frac{[(2k-1)!!]^2}{(2k+1)!}}{(2k+1)!} x^{2k+1}$$

$$(4) \cos^3 x = \frac{1}{4} \cos 3x + \frac{3}{4} \cos x$$

$$= \frac{3}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} + \frac{1}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (3x)^{2n}$$

$$= \frac{1}{4} \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} \cdot (3+9) \cdot x^{2n}$$



南开大学 作业纸

系别 _____ 班级 _____ 姓名 _____ 第 _____ 页

$$10. \because \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}$$

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

$$\therefore \frac{1 - \cos x}{x} = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{(2n)!} x^{2n-1} = \frac{x}{2} - \frac{x^3}{24} + \frac{x^5}{720} + \dots$$

$$\therefore \int_0^1 \frac{1 - \cos x}{x} \approx \left. \frac{x^2}{4} - \frac{x^4}{96} + \frac{x^6}{4320} \right|_0^1 = 0.240$$

11. 逐项求导: $\sum_{n=0}^{\infty} \frac{z^n}{n!} \cos(z^n x)$ 容易注意其一致收敛

$$f(x) = \sum_{n=0}^{\infty} \frac{z^n}{n!} \cos(z^n x)$$

$$\text{对 } \forall k \in \mathbb{N}, f^{(k)}(x) = \sum_{n=0}^{\infty} \frac{z^{kn}}{n!} \sin(z^n x + \frac{k}{2}\pi)$$

$$\text{令 } x=0. \therefore f(x) \text{ 的麦克劳林级数为 } \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{k=0}^{\infty} \frac{f^{(2k+1)}(0)}{(2k+1)!} x^{2k+1}$$

$$\text{由于 } f^{(2k+1)}(0) = (-1)^k \sum_{n=0}^{\infty} \frac{(z^{2k+1})^n}{n!} = (-1)^k \cdot e^{z^{2k+1}}, \text{ 上式} = \sum_{k=0}^{\infty} \frac{(-1)^k e^{z^{2k+1}}}{(2k+1)!} x^{2k+1}$$

$$\left| \frac{a_{k+1}}{a_k} \right| = \frac{e^{3 \cdot 2^{2k+1}}}{2k(2k+1)} \rightarrow \infty \quad \text{收敛半径 } r=0.$$

此级数无法表示 $f(x)$