

复旦大学数学科学学院

2007~2008 学年第二学期期末考试试卷

A 卷 B 卷

课程名称: 高等数学 B(下) 课程代码: MATH120004.02.05

开课院系: 数学科学学院 考试形式: 闭卷

姓 名: _____ 学 号: _____ 专 业: _____

题 号	1	2	3	4	5	6	7	8	总 分
得 分									
题 号	9	10	11	12					
得 分									

(以下为试卷正文)

注意: 答题应写出文字说明、证明过程或演算步骤。

1. (6分) 当 $(x, y) \rightarrow (0, 0)$ 时, 函数 $f(x, y) = \frac{x^3 + y^3}{x^2 + y}$ 的极限是否存在, 为什么?

极限不存在。

考察函数在曲线 $y = -x^2 + x^6$ 上的变化情况。

$$\rightarrow 0 \text{ 时, } f(x, -x^2 + x^6) = \frac{x^3 + (-x^2 + x^6)^3}{x^6} = \frac{x^3 + o(x^3)}{x^6} \text{ 极限}$$

不存在。

\therefore 当 $(x, y) \rightarrow (0, 0)$ 时 $\frac{x^3 + y^3}{x^2 + y}$ 无极限

2. (6分) 求由方程组 $\begin{cases} x = e^u + u \sin v \\ y = e^u - u \cos v \end{cases}$ 确定的映射 $(x, y)^T \rightarrow (u, v)^T$ 的 Jacobi 矩阵。

$$\begin{pmatrix} x'_u & x'_v \\ y'_u & y'_v \end{pmatrix} = \begin{pmatrix} e^u + \sin u & u \cos v \\ e^u - \cos v & u \sin v \end{pmatrix}$$

$(x, y)^T \rightarrow (u, v)^T$ 的 Jacobi 矩阵为

$$\begin{pmatrix} u'_x & u'_y \\ v'_x & v'_y \end{pmatrix} = \begin{pmatrix} x'_u & x'_v \\ y'_u & y'_v \end{pmatrix}^{-1} = \frac{\begin{pmatrix} u \sin v & -u \cos v \\ -e^u + \cos v & e^u + \sin v \end{pmatrix}}{u(e^u(\sin v - \cos v) + 1)}$$

3. (6分) 求函数 $f(x, y) = x^4 + y^4 - 4xy + 1$ 的极值。

$$f'_x = 4x^3 - 4y = 0 \quad \text{极值可疑点: } (0, 0)$$

$$f'_y = 4y^3 - 4x = 0 \quad (1, 1)$$

$$f''_{xx} = 12x^2, \quad f''_{xy} = -4, \quad f''_{yy} = 12y^2 \quad (-1, -1)$$

① 在 $(0, 0)$ 处

$$f''_{xx} \cdot f''_{yy} - (f''_{xy})^2 = 0 \cdot 0 - 16 < 0, \quad \text{非极值点}$$

② 在 $(1, 1)$ 处

$$f''_{xx} \cdot f''_{yy} - (f''_{xy})^2 = 12 \cdot 12 - 16 > 0, \quad f''_{xx} > 0, \quad \text{极小值点}$$

③ 在 $(-1, -1)$ 处

$$f''_{xx} \cdot f''_{yy} - (f''_{xy})^2 = 12 \cdot 12 - 16 > 0, \quad f''_{xx} > 0, \quad \text{极小值点}$$

$$f(1, 1) = 1 + 1 - 4 + 1 = -1, \quad f(-1, -1) = 1 + 1 - 4 + 1 = -1$$

4. (6分) 讨论级数 $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 的收敛性 (包括条件收敛与绝对收敛)。

① $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 交错级数

$$\lim_{x \rightarrow +\infty} \frac{\ln^2 x}{x} = \lim_{x \rightarrow +\infty} \frac{2 \ln x}{x} = \lim_{x \rightarrow +\infty} \frac{2}{x} = 0.$$

并且 $(\frac{\ln^2 x}{x})' = \frac{2 \ln x - \ln^2 x}{x^2}$ 当 $\ln x > 2$ 时, $(\frac{\ln^2 x}{x})' < 0$

∴ 当 $\ln n > 2$ 时, $\frac{\ln^2 n}{n}$ 单调下降并趋于零.

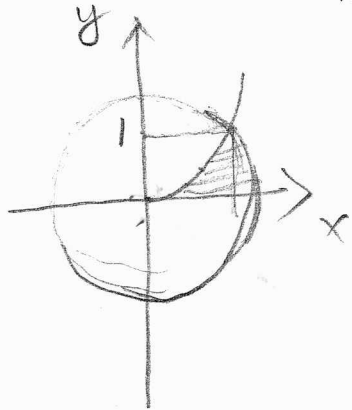
∴ $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 是莱布尼茨级数 $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 收敛.

② $\sum_{n=2}^{\infty} \frac{\ln^2 n}{n}$

∵ $\frac{\ln^2 n}{n} > \frac{1}{n}$, 当 $\ln n > 1$ 时.

∴ 发散. ∴ $\sum_{n=2}^{\infty} (-1)^n \frac{\ln^2 n}{n}$ 条件收敛.

5. (6分) 交换 $\int_0^1 dy \int_{\sqrt{y}}^{\sqrt{2-y^2}} f(x,y) dx$ 的积分顺序.



$$\int_0^1 dy \int_{\sqrt{y}}^{\sqrt{2-y^2}} f(x,y) dx$$

$$= \int_0^1 dx \int_0^{x^2} f(x,y) dy$$

$$+ \int_1^{\sqrt{2}} dx \int_0^{\sqrt{2-x^2}} f(x,y) dy$$

6. (6分) 求微分方程 $\sin x \cos y dx + \sin y \cos x dy = 0$ 的通解.

$$\frac{dy}{dx} = -\frac{\cos x \cos y}{\sin y \cos x}$$

$$\therefore \frac{\sin y}{\cos y} dy = -\frac{\cos x}{\cos x} dx$$

$$\int \frac{\sin y}{\cos y} dy = -\int \frac{\cos x}{\cos x} dx$$

$$-\ln|\cos y| = \ln|\cos x| + C_1$$

$$\frac{1}{\cos y} = \tilde{C} \cos x$$

通解 $\cos x \cos y = C$.

7. (8 分) 求 $\sum_{n=1}^{\infty} \frac{x^n}{n+1}$ 的和函数。

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

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

$$\therefore S(x) = \begin{cases} \frac{-\ln(1-x)}{x} - 1 & x \in (-1, 1), x \neq 0 \\ 0 & x = 0 \end{cases}$$

8. (10 分) 设 $f(x)$ 具有二阶连续偏导数, $z = f(e^x \sin y)$ 满足 $z''_{xx} + z''_{yy} = e^{2x} z$, 求 $f(x)$ 。

$$\text{令 } u = e^x \sin y.$$

$$z'_x = f'(u) \cdot u'_x = f'(u) e^x \sin y$$

$$z''_{xx} = (f'(u) e^x \sin y)'_x = f''(u) (e^x \sin y)^2 + f'(u) e^x \sin y$$

$$z'_y = f'(u) u'_y = f'(u) e^x \cos y$$

$$z''_{yy} = (f'(u) e^x \cos y)'_y = f''(u) (e^x \cos y)^2 - f'(u) e^x \sin y$$

$$z''_{xx} + z''_{yy} = f''(u) \cdot e^{2x} = e^{2x} \cdot z$$

$$f'' - f = 0.$$

$$\lambda^2 - 1 = 0 \quad \lambda = \pm 1$$

$$f(x) = c_1 e^x + c_2 e^{-x}$$

9. (10 分) 设 $f(x,y) = \begin{cases} x^2 \arctan \frac{y}{x} + y^2 \arctan \frac{x}{y}, & xy \neq 0 \\ 0, & xy = 0 \end{cases}$, 求 $f'_x(0,y)$, $f'_y(x,0)$,

$f''_{xy}(0,0)$, $f''_{yx}(0,0)$.

$$f'_x(0,y) = \lim_{x \rightarrow 0} \frac{f(x,y) - f(0,y)}{x}$$

$$= \lim_{x \rightarrow 0} \frac{x^2 \arctan \frac{y}{x} + y^2 \arctan \frac{x}{y}}{x} = y$$

$$f'_y(x,0) = \lim_{y \rightarrow 0} \frac{f(x,y) - f(x,0)}{y}$$

$$= \lim_{y \rightarrow 0} \frac{x^2 \arctan \frac{y}{x} + y^2 \arctan \frac{x}{y}}{y} = x$$

$$f'_x(0,0) = \lim_{x \rightarrow 0} \frac{f(x,0) - f(0,0)}{x} = 0$$

$$f'_y(0,0) = \lim_{y \rightarrow 0} \frac{f(0,y) - f(0,0)}{y} = 0$$

$$f''_{xy}(0,0) = \lim_{y \rightarrow 0} \frac{f'_x(0,y) - f'_x(0,0)}{y} = 1$$

$$f''_{yx}(0,0) = \lim_{x \rightarrow 0} \frac{f'_y(x,0) - f'_y(0,0)}{x} = 1$$

10. (12 分) 设 $f(u, v)$ 具有二阶连续偏导数, 且满足 $\frac{\partial^2 f}{\partial u^2} + \frac{\partial^2 f}{\partial v^2} = 1$, 又

$$g(x, y) = f\left(\frac{1}{2}(x^2 - y^2), xy\right), \text{ 求 } \frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2}.$$

$$\text{令 } u = \frac{1}{2}(x^2 - y^2), \quad v = xy.$$

$$\frac{\partial g}{\partial x} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x}$$

$$= \frac{\partial f}{\partial u} \cdot x + \frac{\partial f}{\partial v} \cdot y.$$

$$\frac{\partial g}{\partial y} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y}$$

$$= \frac{\partial f}{\partial u} \cdot (-y) + \frac{\partial f}{\partial v} \cdot x.$$

$$\frac{\partial^2 g}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial g}{\partial x} \right) = \frac{\partial}{\partial x} \left(x \frac{\partial f}{\partial u} + y \frac{\partial f}{\partial v} \right)$$

$$= \frac{\partial}{\partial x} \left(x \frac{\partial f}{\partial u} \right) + \frac{\partial}{\partial x} \left(y \frac{\partial f}{\partial v} \right)$$

$$= \frac{\partial^2 f}{\partial u^2} x^2 + \frac{\partial^2 f}{\partial u \partial v} xy + \frac{\partial f}{\partial v}$$

$$+ \frac{\partial^2 f}{\partial v \partial u} xy + \frac{\partial^2 f}{\partial v^2} y^2$$

$$\frac{\partial^2 g}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial g}{\partial y} \right) = \frac{\partial}{\partial y} \left((-y) \frac{\partial f}{\partial u} + x \frac{\partial f}{\partial v} \right)$$

$$= \frac{\partial}{\partial y} \left((-y) \frac{\partial f}{\partial u} \right) + \frac{\partial}{\partial y} \left(x \frac{\partial f}{\partial v} \right)$$

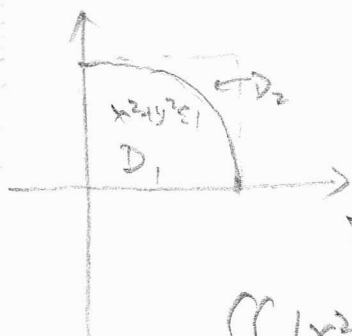
$$= -\frac{\partial f}{\partial u} - y \frac{\partial^2 f}{\partial u^2} - x \frac{\partial^2 f}{\partial u \partial v}$$

$$+ \frac{\partial^2 f}{\partial v \partial u} x + \frac{\partial^2 f}{\partial v^2} x^2.$$

$$\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} = (x^2 + y^2) \frac{\partial^2 f}{\partial u^2} + (x^2 + y^2) \frac{\partial^2 f}{\partial v^2}$$

$$= x^2 + y^2$$

11. (10 分) 求二重积分 $\iint_D |x^2 + y^2 - 1| d\sigma$, 其中 $D = \{(x, y) | 0 \leq x \leq 1, 0 \leq y \leq 1\}$.



$$D_1 = \{(x, y) | x^2 + y^2 \leq 1\}$$

$$D_2 = \{(x, y) | 0 \leq x \leq 1, \sqrt{1-x^2} < y \leq 1\}$$

$$D = D_1 \cup D_2 \quad D_1 \cap D_2 = \emptyset$$

$$\iint_D |x^2 + y^2 - 1| d\sigma = \iint_{D_1} (1 - (x^2 + y^2)) d\sigma + \iint_{D_2} (x^2 + y^2 - 1) d\sigma.$$

$$\begin{aligned} \iint_{D_1} (1 - (x^2 + y^2)) d\sigma &= \iint_{D_1} d\sigma - \iint_{D_1} (x^2 + y^2) d\sigma. \quad \begin{matrix} x = r \cos \theta & 0 \leq \theta \leq \frac{\pi}{2} \\ y = r \sin \theta & 0 \leq r \leq 1 \end{matrix} \\ &= \frac{\pi}{4} - \int_0^{\frac{\pi}{2}} d\theta \int_0^1 r^2 \cdot r dr = \frac{2}{8} \end{aligned}$$

$$\begin{aligned} \iint_{D_2} (x^2 + y^2 - 1) d\sigma &= \iint_D (x^2 + y^2 - 1) d\sigma - \iint_{D_1} (x^2 + y^2 - 1) d\sigma \\ &= \iint_D (x^2 + y^2) d\sigma - \iint_D d\sigma - \iint_{D_1} (x^2 + y^2 - 1) d\sigma \\ &= \int_0^1 dx \int_0^1 (x^2 + y^2) dy - 1 + \frac{2}{8} \\ &= \frac{2}{8} - \frac{1}{3} \end{aligned}$$

$$\therefore \iint_D |x^2 + y^2 - 1| d\sigma.$$

$$= \iint_{D_1} (1 - (x^2 + y^2)) d\sigma + \iint_{D_2} (x^2 + y^2 - 1) d\sigma$$

$$= \frac{2}{8} + \frac{2}{8} - \frac{1}{3} = \frac{2}{4} - \frac{1}{3}$$

12. (14 分) 验证函数 $y(x) = 1 + \frac{x^3}{3!} + \frac{x^6}{6!} + \frac{x^9}{9!} + \dots + \frac{x^{3n}}{(3n)!} + \dots$ ($-\infty < x < +\infty$) 满足微分方程

$y'' + y' + y = e^x$, 并求出幂级数 $\sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$ 的和函数.

$$y' = \frac{x^2}{2!} + \frac{x^5}{5!} + \dots + \frac{x^{3n-1}}{(3n-1)!} + \dots$$

$$y'' = x + \frac{x^4}{4!} + \dots + \frac{x^{3n-2}}{(3n-2)!} + \dots$$

$$\begin{aligned} y'' + y' + y &= \left(1 + x + \frac{x^2}{2!}\right) + \left(\frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!}\right) + \dots \\ &\quad + \left(\frac{x^{3n-2}}{(3n-2)!} + \frac{x^{3n-1}}{(3n-1)!} + \frac{x^{3n}}{(3n)!}\right) + \dots \\ &= \sum_{n=0}^{\infty} \frac{x^n}{n!} = e^x \end{aligned}$$

1) 对于 $\sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$ $x=0$ 时 $y(0)=1$
 $x=0$ 时 $y'(0)=0$ $\therefore \sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}$ 收敛
 就是 $\begin{cases} y'' + y' + y = e^x \\ y(0)=1, y'(0)=0 \end{cases}$

$$\lambda^2 + \lambda + 1 = 0 \quad \lambda = \frac{-1 \pm \sqrt{1-4}}{2} = \frac{-1 \pm \sqrt{3}i}{2}$$

令 $y^* = ae^x$

$$(a+a+a)e^x = e^x \quad a = \frac{1}{3}$$

通解 $y = e^{-\frac{x}{2}}(C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x) + \frac{1}{3}e^x$

$$y'(x) = -\frac{1}{2}e^{-\frac{x}{2}}(C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x) + e^{-\frac{x}{2}}(-\frac{\sqrt{3}}{2}C_1 \sin \frac{\sqrt{3}}{2}x + \frac{\sqrt{3}}{2}C_2 \cos \frac{\sqrt{3}}{2}x) + \frac{1}{3}e^x$$

$$\begin{cases} 1 = y(0) = C_1 + \frac{1}{3} \\ 0 = y'(0) = -\frac{1}{2}C_1 + \frac{\sqrt{3}}{2}C_2 + \frac{1}{3} \end{cases}$$

$$C_1 = \frac{2}{3}$$

$$C_2 = 0$$

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