

微积分 T (3)

第一次作业答案

2023 年 10 月 7 日

1. (1) 证明. 由 Euler 公式可知

$$\begin{aligned}
 f(x) &\sim f(0) + \sum_{n \geq 1} (\hat{f}(n) e^{inx} + \hat{f}(-n) e^{-inx}) \\
 &\sim \hat{f}(0) + \sum_{n \geq 1} (\hat{f}(n) (\cos nx + i \sin nx) + \hat{f}(-n) (\cos nx - i \sin nx)) \\
 &\sim \hat{f}(0) + \sum_{n \geq 1} ((\hat{f}(n) + \hat{f}(-n)) \cos nx + (\hat{f}(n) - \hat{f}(-n)) i \sin nx)
 \end{aligned}$$

因此, 该结论成立.

(2) 证明. 如果 f 是偶函数, 设 $x = -y$ 得到

$$\begin{aligned}
 \int_{-\pi}^{\pi} f(x) e^{-inx} dx &= \int_{\pi}^{-\pi} f(-y) e^{iny} (-y)' dy \\
 &= \int_{-\pi}^{\pi} f(y) e^{iny} dy
 \end{aligned}$$

$\int_{-\pi}^{\pi} f(x) e^{inx} dx = \int_{\pi}^{-\pi} f(-y) e^{iny} (-y)' dy$
 因为 $x = -\pi, \pi \rightarrow -\pi, \pi$
 或者 y 都是 $\pi \rightarrow -\pi$

除以 2π 即得到 $\hat{f}(n) = \hat{f}(-n)$. 由第 (1) 题的结论可知, f 的 Fourier 级数是余弦级数. □

(3) 证明. 如果 f 是奇函数, 设 $x = -y$ 得到

$$\begin{aligned}
 \int_{-\pi}^{\pi} f(x) e^{-inx} dx &= \int_{\pi}^{-\pi} f(-y) e^{iny} (-y)' dy \\
 &= - \int_{-\pi}^{\pi} f(y) e^{iny} dy
 \end{aligned}$$

除以 2π 即得到 $\hat{f}(n) = -\hat{f}(-n)$. 由第 (1) 题的结论可知, f 的 Fourier 级数是正弦级数. □

1

(2) $\int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} f(x) dx = \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} f(-x) dx$

$$\Rightarrow \hat{f}(0) + \sum_{n \geq 1} (\hat{f}(n) - \hat{f}(-n)) i \sin nx = \hat{f}(0) + \sum_{n \geq 1} (\hat{f}(n) - \hat{f}(-n)) i \sin nx$$

$$\Rightarrow \sum_{n \geq 1} (\hat{f}(n) - \hat{f}(-n)) (-1)^n i = \sum_{n \geq 1} (\hat{f}(n) - \hat{f}(-n)) (-1)^n i$$

$$\Rightarrow 2 \sum_{n \geq 1} (\hat{f}(n) - \hat{f}(-n)) (-1)^n i = 0$$

证: $\int_{x_1}^{x_2} f(x) dx = \int_{-y_2}^{-y_1} f(y) dy$
 $x_2 = \pi = -y_2$
 $x_1 = -\pi = -y_1$

(4) 证明. 设 n 是奇数, 则有

$$e^{-in\pi} = (-1)^n = -1$$

由于 f 以 2π 为周期, 设 $x = y + \pi$ 则有

$$\begin{aligned} \int_{-\pi}^{\pi} f(x) e^{-inx} dx &= \int_0^{2\pi} f(x) e^{-inx} dx \\ &= \int_{-\pi}^{\pi} f(y + \pi) e^{-in(y+\pi)} (y + \pi)' dy \\ &= e^{-in\pi} \int_{-\pi}^{\pi} f(y) e^{-iny} dy \\ &= - \int_{-\pi}^{\pi} f(y) e^{-iny} dy \end{aligned}$$

除以 2π 得到 $\hat{f}(n) = -\hat{f}(n)$, 因此 $\hat{f}(n) = 0$. \square

(5) 证明. 由于 f 是实值函数,

$$\begin{aligned} \overline{\int_{-\pi}^{\pi} f(x) e^{-inx} dx} &= \int_{-\pi}^{\pi} \overline{f(x) e^{-inx}} dx \\ &= \int_{-\pi}^{\pi} f(x) e^{-i(-n)x} dx \\ &= \int_{-\pi}^{\pi} f(x) e^{inx} dx \end{aligned}$$

除以 2π 即得到 $\overline{\hat{f}(n)} = \hat{f}(-n)$. \square

2. 证明. 由于 f'' 在 $[-\pi, \pi]$ 上连续, 可以取

$$C = \sup_{x \in [-\pi, \pi]} |f''(x)| < +\infty$$

f 以 2π 为周期, 故 f 在 $[-\pi, \pi]$ 上分部积分产生的边界项全部抵消.

设 n 是非零整数, 分部积分两次得到

$$\begin{aligned} \hat{f}(n) &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \left(\frac{e^{-inx}}{n^2} \right)'' dx \\ &= -\frac{1}{2\pi} \int_{-\pi}^{\pi} f'(x) \left(\frac{e^{-inx}}{n^2} \right)' dx + \frac{1}{2\pi} f(x) \Big|_{-\pi}^{\pi} = 0 \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f''(x) \frac{e^{-inx}}{n^2} dx - \frac{1}{2\pi} f(x) \Big|_{-\pi}^{\pi} \end{aligned}$$

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

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

$f(x) \Big|_{-\pi}^{\pi} = f(\pi) - f(-\pi)$

$\Rightarrow f(x+2\pi) = f(x)$

~~$f(\pi) - f(-\pi)$~~

进而, 其绝对值

$$\begin{aligned} |f(n)| &= \frac{1}{2\pi n^2} \left| \int_{-\pi}^{\pi} f''(x) e^{-inx} dx \right| \\ &\leq \frac{1}{2\pi n^2} \int_{-\pi}^{\pi} |f''(x) e^{-inx}| dx \\ &= \frac{1}{2\pi n^2} \int_{-\pi}^{\pi} C dx \\ &= \frac{C}{n^2} \end{aligned}$$

□

3. 由于 $f(x)$ 是奇函数, 其 Fourier 级数由正弦级数构成. 当 $n \neq 0$ 时,

(比分为求导)
下行为积分)

$$\begin{aligned} b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx \\ &= \frac{2}{\pi} \int_0^{\pi} x(\pi-x) \sin nx dx \\ &= \frac{2}{\pi} \int_0^{\pi} x(\pi-x) \cos nx \Big|_0^{\pi} + \frac{2}{\pi n} \int_0^{\pi} (\pi-2x) \cos nx dx \\ &= \frac{2}{\pi} \left(-x(\pi-x) \cos nx + (\pi-2x) \frac{\sin nx}{n} \right) \Big|_0^{\pi} \\ &= 0 + 0 - \frac{4}{\pi n^3} ((-1)^n - 1) \\ &= \frac{4}{\pi n^3} (1 - (-1)^n) \end{aligned}$$

因此, $f(x)$ 的 Fourier 级数为

$$f(x) \sim \sum_{n=1}^{\infty} \frac{4}{\pi n^3} (1 - (-1)^n) \sin nx$$

4. 由于 $f(x)$ 是偶函数, 其 Fourier 级数由余弦级数构成.

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{2}{\pi} \int_0^{\pi} x dx = \frac{1}{\pi} x^2 \Big|_0^{\pi} = \pi$$

当 $n \neq 0$ 时,

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

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

因此, $f(x)$ 的 Fourier 级数为

$$f(x) \sim \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{\pi n^2} \left((-1)^n - 1 \right) \cos nx$$

5. (1) 证明. 注意到

$$\left| \hat{f}(n) e^{inx} \right| = \left| \hat{f}(n) \right| \sum_{n=-\infty}^{+\infty} \left| \hat{f}(n) \right| < +\infty$$

由 Weierstrass 强级数判别法可知, 该函数项级数一致收敛:

$$\sum_{n=-\infty}^{+\infty} \hat{f}(n) e^{inx} \quad \square$$

(2) 由于上述函数项级数一致收敛, 极限函数 $g(x)$ 也是以 2π 为周期

的连续函数, 且其 Fourier 系数

$$\begin{aligned}
 \hat{g}(m) &= \frac{1}{2\pi} \int_{-\pi}^{\pi} g(x) e^{-imx} dx \\
 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} \left(\sum_{n=-\infty}^{+\infty} \hat{f}(n) e^{inx} \right) e^{-imx} dx \\
 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} \sum_{n=-\infty}^{+\infty} \hat{f}(n) e^{i(n-m)x} dx \\
 &= \frac{1}{2\pi} \sum_{n=-\infty}^{+\infty} \int_{-\pi}^{\pi} \hat{f}(n) e^{i(n-m)x} dx \\
 &= \sum_{n=-\infty}^{+\infty} \hat{f}(n) \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{i(n-m)x} dx \\
 &= \sum_{n=-\infty}^{+\infty} \hat{f}(n) \delta_{n,m} \quad \begin{cases} n=m & \int_{-\pi}^{\pi} dx = 2\pi \\ n \neq m & \int_{-\pi}^{\pi} e^{i(n-m)x} dx < 2\pi \end{cases} \\
 &= \hat{f}(m) \quad = \frac{e^{i(n-m)x} \Big|_{-\pi}^{\pi}}{i(n-m)} = 0.
 \end{aligned}$$

(3) 证明. 设周期为 2π 的连续函数

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

则其 Fourier 系数满足

$$\hat{h}(n) = \hat{g}(n) - \hat{f}(n) = 0$$

由参考书定理 2.1 的结论可知 $h(x) = 0$, 因此 $g(x) = f(x)$. \square

(4) 证明. 由前述结论, 在 $[-\pi, \pi]$ 上有一致收敛的函数项级数

$$\frac{(\pi-x)^2}{4} = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{\cos nx}{n^2}$$

取 $x=0$ 得到

$$\frac{\pi^2}{4} = \frac{\pi^2}{12} + \sum_{n=1}^{\infty} \frac{1}{n^2} \Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6} \quad \square$$

1.

2. k 阶导数 $\Rightarrow f^{(k)}(x) = f^{(k)}(x+2\pi)$.

$$\hat{f}(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx.$$

$$f(x) \begin{matrix} + \\ - \\ + \\ \dots \end{matrix} \begin{matrix} f'(x) \\ \frac{e^{-inx}}{-in} \\ \frac{f''(x)}{(-in)^2} \\ \dots \end{matrix} \begin{matrix} + \\ - \\ + \\ \dots \end{matrix} \frac{f^{(k)}(x)}{(-in)^k} e^{-inx}.$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} \frac{f^{(k)}(x) (-1)^k e^{-inx}}{(-in)^k} dx = \hat{f}(n)$$

$$|\hat{f}(n)| = \frac{1}{2\pi n^k} \left| \int_{-\pi}^{\pi} f^{(k)}(x) (-1)^k e^{-inx} dx \right|$$

$$\leq \frac{1}{2\pi n^k} \int_{-\pi}^{\pi} |f^{(k)}(x) (-1)^k e^{-inx}| dx.$$

$f^{(k)}(x)$ 连续. 故 $x \in [-\pi, \pi]$ $f^{(k)}$ 有 M .

$$|n| |\hat{f}(n)| \leq \frac{C}{n^k} \quad (C = \max |f^{(k)}(x)| \text{ on } [-\pi, \pi]).$$

3. (1). $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{2}{\pi} \int_0^{\pi} x dx = \pi.$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{2}{\pi} \int_0^{\pi} x \cos nx dx = \frac{2}{\pi n^2} ((-1)^n - 1).$$

偶函数. 无 b_n . 即 $|x| = \frac{\pi}{2} + \sum_{n=1}^{\infty} \frac{2}{\pi n^2} ((-1)^n - 1) \cos nx.$

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

$$\text{即 } \sum_{n=1, \text{奇}} \frac{1}{n^2} = \frac{\pi^2}{8}. \quad \sum_{n=1}^{\infty} \frac{1}{n^2} = \sum_{n=1, \text{奇}} \frac{1}{n^2} + \sum_{n=1, \text{偶}} \frac{1}{n^2}$$

$$\Rightarrow \frac{3}{4} S_n = \frac{\pi^2}{8} \Rightarrow S_n = \frac{\pi^2}{6}.$$

(3). 帕塞瓦耳等式: $\sum_{n=-\infty}^{\infty} |C_n|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx$

其中 $C_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) e^{-inx} dx$

由 (1) 中 $C_n = \frac{1}{\pi n^2} \int_{-\pi}^{\pi} x e^{-inx} dx$ $n \in (-\infty, \infty)$.
 (将 $\cos x$ 换成 $\frac{e^{ix} + e^{-ix}}{2}$)

故 $\sum_{n \neq 0} \frac{1}{n^4 \pi^2} = \frac{1}{2\pi} \int_{-\pi}^{\pi} x^2 dx$
 $+ \frac{\pi^2}{4} = \frac{\pi^2}{3}$

$\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{\pi^4}{96}$

$S_n = \sum_{n=1}^{\infty} \frac{1}{n^4} \quad S_n = \frac{\pi^4}{96} + \frac{S_n}{86}$

$\Rightarrow S_n = \frac{\pi^4}{90}$

4. (1) 有出数. $f(0) = 0$. ~~$f(\pi) = 0$~~ .
 $a_n \rightarrow 0$.

$b_n = \frac{2}{\pi} \int_0^{\pi} x(\pi-x) \sin nx dx = \frac{4}{\pi n^3} (1 - (-1)^n)$

(2) 由帕塞瓦耳等式: $\sum_{n=-\infty}^{\infty} \frac{16}{\pi^2 n^6} = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 (\pi-x)^2 dx$
 $= \frac{\pi^4}{30}$

$\Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^6} = \frac{\pi^6}{960}$

$S_n = \sum_{n=1}^{\infty} \frac{1}{n^6} \quad S_n = \frac{S_n}{64} + \frac{\pi^6}{960} \Rightarrow S_n = \frac{\pi^6}{945}$

5.

$$f(n) = \frac{1}{2\pi} \int_0^{2\pi} \frac{\pi}{\sin \pi x} e^{i\pi x} e^{-i\pi x} e^{-in x} dx$$

$$= \frac{e^{i\pi \alpha}}{2 \sin \pi \alpha} \int_0^{2\pi} e^{-i(\alpha+n)x} dx$$

$$= \frac{e^{i\pi \alpha}}{2 \sin \pi \alpha (-i)} \left. e^{-i(\alpha+n)x} \right|_0^{2\pi}$$

$$= \frac{e^{i\pi \alpha}}{2 \sin \pi \alpha (-i)(\alpha+n)} \left(\underbrace{e^{-i2\pi(\alpha+n)}}_1 \cdot e^{-i2\pi \alpha} - 1 \right)$$

$$= \frac{e^{-i\pi \alpha} - e^{i\pi \alpha}}{2 \sin \pi \alpha (-i)(\alpha+n)} = \frac{(-2i) \sin \pi \alpha}{(-i) 2 \sin \pi \alpha (\alpha+n)} = \frac{1}{n+\alpha}$$

$$\Rightarrow f(x) = \sum_{n=-\infty}^{\infty} \frac{e^{inx}}{n+\alpha}$$

由傅里叶级数: $\sum_{n=-\infty}^{\infty} \frac{1}{(n+\alpha)^2} = \frac{1}{2\pi} \int_0^{2\pi} \left(\frac{\pi}{\sin \pi x} \right)^2 dx$

$$= \frac{\pi^2}{(\sin \pi \alpha)^2}$$

6. Prove $\int_0^{\infty} \frac{\sin x}{x} = \frac{\pi}{2}$

f 为 \mathbb{R} 上区间的可积函数. $\lim_{s \rightarrow 0^+} \int_s^{\infty} f(t) e^{-st} dt = 0$. ← Riemann-Lebesgue 引理.

$$\frac{1}{\sin \frac{x}{2}} - \frac{2}{x}, \quad x=0 \text{ 为可去间断点}$$

且极限为 0. 那余项. 余项都是 0. 故 $\lim_{N \rightarrow \infty} \int_0^{\pi} \left(\frac{1}{\sin \frac{x}{2}} - \frac{2}{x} \right) \sin(N+\frac{1}{2})x dx = 0$.

$$\int_0^{\pi} \frac{\sin(N+\frac{1}{2})x}{\sin \frac{x}{2}} dx = \pi. \quad \left\| \begin{aligned} \sin\left(\frac{2N+1}{2}x\right) &= \sin \frac{2N+1}{2}x - \sin \frac{2N-1}{2}x + \sin \frac{2N-3}{2}x \\ &\quad - \sin \frac{2N-5}{2}x + \sin \frac{2N-7}{2}x - \dots - \sin \frac{x}{2} + \sin \frac{x}{2} \\ &= \left(2 \sum_{i=1}^N \cos ix + 1 \right) \sin \frac{x}{2}. \end{aligned} \right.$$

$$\Rightarrow \lim_{N \rightarrow \infty} \int_0^{\pi} \frac{\sin(N+\frac{1}{2})x}{x} dx = \frac{\pi}{2}$$

$$\text{令 } (N+\frac{1}{2})x = t \Rightarrow \lim_{N \rightarrow \infty} \int_0^{(N+\frac{1}{2})\pi} \frac{\sin t}{t/(N+\frac{1}{2})} \frac{dt}{(N+\frac{1}{2})} = \frac{\pi}{2}$$

$$\Rightarrow \int_0^{\infty} \frac{\sin x}{x} dx = \frac{\pi}{2}$$

$$7. (a) \int_0^T f(t) dt = 0 \Rightarrow \hat{f}(0) = 0, f(x) = \sum_{n \neq 0} \hat{f}(n) e^{in \frac{2\pi}{T} x}.$$

$f \in C^1$, 即 $f(x)$ 与 $f'(x)$ 有同样的周期。

$$\text{则 } \hat{f}'(n) = \sum_{n \neq 0} \hat{f}'(n) e^{in \frac{2\pi}{T} x} = \left(\sum_{n \neq 0} \hat{f}'(n) \right) e^{in \frac{2\pi}{T} x}$$

$$\Rightarrow \hat{f}'(n) = \frac{2\pi in}{T} \hat{f}(n). \quad \text{代入代入}$$

$$\int_0^T |f(t)|^2 dt = T \sum_{n \neq 0} |\hat{f}(n)|^2 = \frac{T^3}{4\pi^2} \sum_{n \neq 0} \frac{|\hat{f}'(n)|^2}{n^2}$$

$$\leq \frac{T^3}{4\pi^2} \sum_{n \neq 0} |\hat{f}'(n)|^2 = \frac{T^2}{4\pi^2} \int_0^T |f'(t)|^2 dt$$

$$(b) \left| \int_0^T \bar{f}(t) g(t) dt \right|^2 = \left| \int_0^T \bar{f}(t) (g(t) - \frac{\int_0^T g(x) dx}{T}) dt \right|^2$$

$\int_0^T f(t) dt = 0$

$$\leq \int_0^T |f(t)|^2 dt \int_0^T |g(t) - \int_0^T g(x) dx|^2 dt$$

$$\rightarrow = \frac{T^2}{4\pi^2} \int_0^T |f(t)|^2 dt \int_0^T \left| \frac{d}{dt} (g(t)) - \int_0^T g(x) dx \right|^2 dt$$

(a) 中结论

$$= \frac{T^2}{4\pi^2} \int_0^T |f(t)|^2 dt \int_0^T |g'(t)|^2 dt$$

$$(c) \text{ 要满足 } \int_0^T f(t) dt = 0, \text{ 故关于 } b \text{ 进行傅里叶变换, 使得 } \int_a^{2b-a} f(t) dt = 0.$$

且 $T = 2(b-a)$, 代入 (a), 即证。

1. 反证法. 题中要求的所有 $f(x) = 0$.

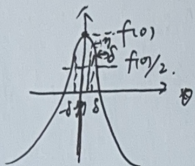
则对 $\forall p(\theta)$, $p(\theta)$ 为任意的三角函数多项式.

要求 $\int p_k(\theta) f(\theta) d\theta = 0 \quad || p_k(\theta) = \sum_{j=0}^k \cos(j\theta)$ 正格成立.

现反证 $\lim_{k \rightarrow \infty} \int p_k(\theta) f(\theta) d\theta \rightarrow \infty$.

不失一般性 $f(\theta)$ 定义在 $(-\pi, \pi]$, 假设 $f(\theta) > 0$. 现推矛盾

由于 $f(x)$ 连续.



总有 $0 < \delta < \pi/2$. 可以有 $f(\theta) > 0, \theta \in (-\delta, \delta)$.

现取 $p(\theta) = \xi + \cos \theta, \xi > 0$.

现有 3 个区间. $|\theta| < \eta: p(\theta) = \xi + \cos \theta > 1 + \xi/2$

$\eta \leq |\theta| < \delta: p(\theta) = \xi + \cos \theta < 1 - \xi/2$

$\delta \leq |\theta| \leq \pi: p(\theta) = \xi + \cos \theta < 1 - \xi/2$

现先求以上这些条件. 再将 $\int_{-\pi}^{\pi} p_k(\theta) f(\theta) d\theta$ 分在这 3 个区间计算.

$$\left| \int_{|\theta| > \delta} f(\theta) p_k(\theta) d\theta \right| \leq 2\pi \cdot B (1 - \xi/2)^k \xrightarrow{\lim_{k \rightarrow \infty}} 0$$

$$\int_{\eta < |\theta| < \delta} f(\theta) p_k(\theta) d\theta \geq 0 \xrightarrow{\lim_{k \rightarrow \infty}} \geq 0$$

$$\int_{|\theta| < \eta} f(\theta) p_k(\theta) d\theta \geq 2\eta \frac{f(\theta)}{2} (1 + \xi/2)^k \cdot \lim_{k \rightarrow \infty} \rightarrow \infty$$

与已知矛盾. 故 $f(\theta) = 0$. 由于 θ 的位置任意. $\Rightarrow f(\theta) = 0$. 证毕.

现上述 3 个区间是否存在: 首先 $\delta \leq |\theta| \leq \pi, \xi + \cos \theta < 1 - \xi/2 \Rightarrow \xi < \frac{2}{3}(1 - \cos \theta)$ 即可.

故区间 2, 3 时是 OK 的. 现求 η . 当 $|\theta| < \eta, \xi + \cos \theta > 1 + \xi/2$.

即 $\cos \theta > 1 - \xi/2$. 又由于 $\xi < \frac{2}{3}(1 - \cos \theta) \leq \frac{2}{3}(1 - \cos \delta)$

$\Rightarrow \cos \theta > 1 - \frac{1}{3}(1 - \cos \delta) = \frac{2}{3} + \frac{\cos \delta}{3} = \frac{1}{3}(2 + \cos \delta)$

即 $\Rightarrow |\theta| < \arccos\left(\frac{2}{3} + \frac{\cos \delta}{3}\right)$ 即可, 即 $\eta = \arccos\left(\frac{2}{3} + \frac{\cos \delta}{3}\right)$

或 $p(\theta)$ 连续 $p(\theta) = 1 + \xi$ 故一定有 $p(\eta) = 1 + \xi/2$.