

∴ 在-右: $\lim_{c \rightarrow 0^+} \left(\int_0^c f(x) dx - \int_0^c f(x) dx \right)$

$= \lim_{c \rightarrow 0^+} \int_0^c f(x) dx$

$\leq \lim_{c \rightarrow 0^+} c \cdot \sup\{f(x)\} = 0$
 \uparrow
 $f(x)$ 可积.

2. (1) $\int_2^{+\infty} \frac{|\sin x|}{x \sqrt{x+1}} dx \leq \int_2^{+\infty} \frac{1}{x \sqrt{x+1}} dx \leq \int_2^{+\infty} \frac{dx}{x^2}$ 收敛
 $\underbrace{\hspace{10em}}_{\text{收敛}}$

有反常, ∞ 为瑕点.
 且需要考察 ∞ 处的函数极限.

(2) $\int_2^{+\infty} \frac{\sin x}{x \sqrt{x+1}} dx$ 收敛.

(2). $\int_0^1 \frac{1}{\sqrt{x-x^2}} dx$. 瑕点 \in $x=0/x=1$

$= \int_0^1 \frac{1}{\sqrt{x(1-x)(1+x)}} dx$

$= \int_0^{1/2} \frac{1}{\sqrt{x(1-x)(1+x)}} dx + \int_{1/2}^1 \frac{1}{\sqrt{x(1-x)(1+x)}} dx = \int_0^{1/2} \frac{2}{\sqrt{x}} dx + \int_{1/2}^1 \frac{2}{\sqrt{1-x}} dx$
 $= \int_0^{1/2} \frac{2}{\sqrt{x}} dx + \int_{1/2}^1 \frac{2}{\sqrt{1-x}} dx$ 收敛.

(3) $\int_0^{+\infty} \frac{1-\cos x}{x^n} dx$. 瑕点 \in $x=0$.

$x \rightarrow 0^+ \frac{1-\cos x}{x^n} \sim \frac{\frac{1}{2}x^2}{x^n} = \frac{1}{2}x^{2-n}$ $2-n > 1 \iff n < 3$ 时收敛, $n \geq 3$ 时发散.

(4) $\int_0^1 \frac{\ln x}{1-x} dx$. 瑕点 \in $x=0/x=1$

$x \rightarrow 0^+ \frac{\ln x}{1-x} \sim \ln x$ $\int_0^{1/2} \ln x dx = (x \ln x - x) \Big|_0^{1/2}$ 收敛

$x \rightarrow 1^- \frac{\ln x}{1-x} \sim -\frac{1}{x}$ $\int_{1/2}^1 -\frac{1}{x} dx$ 收敛.
 (塔)

$$= \int_0^1 \frac{\ln(1-t)}{t} dt$$

$$= \int_0^1 \frac{-t - \frac{t^2}{2} - \frac{t^3}{3} - \dots}{t} dt$$

$$= \int_0^1 (-1 - \frac{t}{2} - \frac{t^2}{3} - \dots) dt$$

$$= \sum_{n=1}^{\infty} -\frac{1}{n^2} = -\frac{\pi^2}{6}$$

(5). $\int_0^{+\infty} \frac{x^p \arctan x}{1+x^2} dx$ 瑕点 \in (可积): ∞ ($p > 0$)

$x \rightarrow \infty \frac{x^p \arctan x}{1+x^2} \sim x^{p-2}$ $p-2 < -1$ 即 $p < 1$ 收敛.

(6) $\int_1^{\infty} \frac{dx}{x^p \sqrt{\ln x}}$. 瑕点 \in $x=1$ ($p > 0$).

$x \rightarrow 1^+ \frac{1}{x^p \sqrt{\ln x}} \sim \frac{1}{\sqrt{\ln x}}$ 则 $\int_1^2 \frac{1}{x^p \sqrt{\ln x}} dx \sim \int_1^2 \frac{dx}{\sqrt{\ln x}} \sim \int_1^2 \frac{dx}{\sqrt{x-1}}$ 收敛.

$x \rightarrow \infty \frac{1}{x^{p+1/2}} \leq \frac{1}{x^p \sqrt{\ln x}} \leq \frac{1}{x^p}$ 其中 $\frac{1}{x^p}$ 为 $p > 1$ 收敛.

易知 $p < 1$ 收敛, $p > 1$ 发散, 若 $p=1$, $\int_1^{\infty} \frac{1}{x \sqrt{\ln x}} dx = \int_0^{\infty} \frac{dt}{t}$ 发散.

综合 $p < 1$ 收敛, $p \geq 1$ 发散.

$$(7) \int_0^1 x^{p-1}(1-x)^{2-1} \ln x \, dx \quad \text{讨论: } x=0/x=1 \quad (p \neq 0)$$

$$= \int_0^1 x^{p-1}(1-x)^{2-1} \ln x \, dx + \int_{1/2}^1 x^{p-1}(0-x)^{2-1} \ln x \, dx$$

$$x \rightarrow 0+ \sim \int_0^{1/2} x^{p-1} \ln x \, dx \quad x \rightarrow 1- \sim \int_{1/2}^1 (1-x)^{2-1} \ln x \, dx$$

$$(8) \int_0^{\infty} \frac{\sin x}{x^p} \, dx \quad \text{讨论: } x=0, x \rightarrow \infty.$$

$$x \rightarrow 0 \sim \int_0^{1/2} \frac{x^2}{x^p} \, dx \quad \text{当 } p-2 < 1, p < 3 \text{ 收敛.}$$

$$x \rightarrow \infty \sim \int_1^{\infty} \frac{1}{x^p} \, dx \quad p > 1 \text{ 收敛. } \Rightarrow 1 < p < 3 \text{ 收敛. } p \geq 3 \text{ 发散.}$$

$$\text{现考虑 } p \leq 1 \text{ 情况. } x=0 \text{ 处收敛. } x \rightarrow \infty \sim \int_{1/4}^{\infty} \frac{\sin x}{x^p} \, dx \leq \int_{1/4}^{\infty} \frac{\sin x}{x} \, dx$$

$$\int_{1/4}^{\infty} \frac{\sin x}{x} \, dx = \int_{1/4}^{\infty} \frac{1 - \cos 2x}{x} \, dx \geq \int_{1/4}^{\infty} \frac{1}{x} \, dx \quad \text{发散.}$$

$$\text{(证明)} \int_{1/4}^{\infty} \frac{1 - \cos 2x}{x} \, dx \geq \int_{3/4}^{\infty} \frac{1}{x} \, dx. \quad \begin{array}{c} \text{阴影面积逐渐} \downarrow \\ \text{故} \int_{1/4}^{\infty} \frac{\cos 2x}{x} \, dx \leq 0 \end{array}$$

$$\Rightarrow \int_{1/4}^{\infty} \frac{1}{x} \, dx - \int_{3/4}^{\infty} \frac{\cos 2x}{x} \, dx > \int_{3/4}^{\infty} \frac{1}{x} \, dx \quad \text{(收敛)}$$

$$\text{综上: } 1 < p < 3 \text{ 收敛. } p \geq 3, p \leq 1 \text{ 发散.}$$

3. 先判断是否可积. 讨论: $x = \pi/2$. 做变量代换.

$$y = \frac{\pi}{2} - x. \quad \int_0^{\pi/2} \ln(\cos x) \, dx = \int_0^{\pi/2} \ln(\sin y) \, dy. \quad \text{讨论: } y=0.$$

$$y=0 \sim \int_0^{\epsilon} \ln y \, dy \quad (\epsilon > 0) = y \ln y - y \Big|_0^{\epsilon} \quad (\epsilon > 0) \text{ 有限. 同理 } y=\pi/2$$

$$I = \int_0^{\pi/2} \ln(\cos x) \, dx = \int_0^{\pi/2} \ln(\sin x) \, dx$$

$$2I = \int_0^{\pi/2} \ln(\cos x) \, dx = \int_0^{\pi/2} \ln(\sin 2x) \, dx = \int_0^{\pi/2} \ln \sin y \, dy = \int_0^{\pi/2} \ln \sin x \, dx - \int_0^{\pi/2} \ln 2 \, dx$$

$$\Rightarrow 2I = -\ln 2 \cdot \frac{\pi}{2}$$

4. (1) 显然 $x=0$ 不是瑕点.

$$\lim_{A \rightarrow \infty} \int_0^A \frac{\ln x}{x} \, dx \rightarrow \frac{1}{x} \quad -\frac{1}{x^2} \Rightarrow \lim_{A \rightarrow \infty} \left(-\frac{\cos x}{x} \Big|_0^A - \int_0^A \frac{\cos x}{x^2} \, dx \right)$$

$$\lim_{A \rightarrow \infty} \left(\frac{1}{x} \quad -\frac{1}{x^2} \Rightarrow \lim_{A \rightarrow \infty} \left(\frac{1 - \cos x}{x} \Big|_0^A - \int_0^A \frac{1 - \cos x}{x^2} \, dx \right) \Rightarrow \text{收敛}$$

$$(2) \quad I(\lambda) = \int_0^{\infty} \frac{\sin x}{x} e^{-\lambda x} dx$$

$$\textcircled{1} \quad \left| \frac{\sin x}{x} \right| \leq 1 \quad \Rightarrow \quad \int_0^{\infty} e^{-\lambda x} dx \text{ 收敛, 故 } I(\lambda) \text{ 收敛}$$

$$\textcircled{2} \quad e^{-\lambda x} \leq 1 \quad \int_0^{\infty} \frac{\sin x}{x} dx \text{ 收敛, 故 } I(\lambda) \text{ 收敛}$$

$$(3) \quad \int_{2k\pi}^{2(k+1)\pi} \left| \frac{\sin x}{x} \right| dx = g(k)$$

$$g(k) \geq \int_{2k\pi}^{2(k+1)\pi} \frac{|\sin x|}{2(k+1)\pi} dx = \frac{2}{(k+1)\pi}$$

$$\int_0^{\infty} \left| \frac{\sin x}{x} \right| dx = \sum_{k=0}^{\infty} g(k) \geq \sum_{k=0}^{\infty} \frac{2}{(k+1)\pi} \quad \text{发散}$$

$$5. (1) \quad D_n(x) = \sum_{n=1}^n e^{inx} = \underbrace{e^{-inx} + e^{-i(n-1)x} + \dots + 1 + \dots + e^{i(n-1)x} + e^{inx}}_{\text{和为 } 0} + \underbrace{e^{i(n-1)x} + e^{inx}}_{\text{和为 } 0}$$

$$\int_{-\pi}^{\pi} D_n(x) dx = \int_{-\pi}^{\pi} dx = 2\pi.$$

$$(2) \quad \lim_{x \rightarrow 0} \frac{x - 2 \sin \frac{x}{2}}{x \sin \frac{x}{2}} = \lim_{x \rightarrow 0} \frac{-2 \cdot \frac{x}{2}}{x \cdot \frac{x}{2}} = 0 = \lim_{x \rightarrow 0} \frac{x - 2 \sin \frac{x}{2}}{x \sin \frac{x}{2}} \quad \text{可证}$$

$$(3) \quad \lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) |\sin(n+\frac{1}{2})x| dx$$

$$= \lim_{n \rightarrow \infty} \left[\int_{-\pi}^{\pi} \underbrace{f(x) \cos \frac{x}{2}}_{\text{偶函数}} \cdot \sin nx dx + \int_{-\pi}^{\pi} \underbrace{f(x) \sin \frac{x}{2}}_{\text{奇函数}} \cos nx dx \right] = 0$$

$$(4) \quad \lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} \frac{\sin(n+\frac{1}{2})x}{\sin \frac{x}{2}} dx = \lim_{n \rightarrow \infty} \left[\int_{-\pi}^{\pi} \frac{\sin(n+\frac{1}{2})x}{x/2} dx + \int_{-\pi}^{\pi} \underbrace{\left(\frac{1}{\sin \frac{x}{2}} - \frac{2}{x} \right) \sin(n+\frac{1}{2})x dx}_0 \right]$$

\downarrow
2\pi

$$= \lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} \frac{\sin(n+\frac{1}{2})x}{x/2} dx$$

$$= \int_{-\infty}^{\infty} 2 \frac{\sin y}{y} dy \quad // y = (n+\frac{1}{2})x$$

$$\Rightarrow \int_0^{\infty} \frac{\sin y}{y} dy = \pi/2$$