

1. 若 $f(x)$ 在 $[a, b]$ 上连续, $b > a > 0$, 且 $\int_a^b f(x) dx = \int_a^b x f(x) dx = 0$, 则至少存在两点 $x_1, x_2 \in [a, b]$ 使得 $f(x_1) = f(x_2) = 0$.

证明: 记 $F(x) = \int_a^x f(t) dt$, 则 $F(b) = F(a) = 0$, 而且 $F(x) \in C^1[a, b]$.

$$0 = \int_a^b x f(x) dx = \int_a^b x dF(x) = x F(x) \Big|_a^b - \int_a^b F(x) dx$$

$$\Rightarrow \int_a^b F(x) dx = 0.$$

由中值定理, $\exists x_0 \in (a, b)$, s.t. $F(x_0) = 0$.

从而 $F(a) = F(x_0) = F(b) = 0$.

利用 ~~微分~~ Rolle 定理, $\exists x_1 \in (a, x_0), x_2 \in (x_0, b)$, s.t.

$$f(x_1) = f(x_2) = 0. \quad \#$$

2. 判断对错.

(1) $\sum a_n$ 绝对收敛, $\sum b_n$ 收敛, 则 $\sum a_n b_n$ 绝对收敛;

(2) $\sum |a_n|$ 收敛 $\Rightarrow \sum a_n(a_1 + \dots + a_n)$ 收敛;

(3) $\sum |a_n a_{n+1}|$ 收敛 $\Rightarrow \sum a_n$ 收敛.

解. (1) 对. $\sum b_n$ 收敛 $\Rightarrow b_n \rightarrow 0$. $\therefore \exists N$ s.t. $n > N$ 时 $|b_n| < 1$. \therefore

$$|a_n b_n| < |a_n| \quad n > N$$

$\therefore \sum |a_n b_n|$ 收敛.

(2) 对. $\sum |a_n|$ 收敛 $\Rightarrow |a_1 + \dots + a_n| < A$, $\forall n$.

$$\therefore |\sum a_n(a_1 + \dots + a_n)| < A |a_n| \quad \text{OK.}$$

(3) 错. $\{a_n = \frac{1}{n}\}$ 为反例.

3. 设正项级数 $\sum a_n$ 发散, $S_n = a_1 + \dots + a_n$, $n=1, \dots$. 则 $\sum \frac{a_n}{S_n}$ 仍收敛.

证明: 用 Cauchy 收敛准则 ~~及反证法~~. $\forall p \geq 1, 2, \dots$, $S_{n+p} > S_{n+p-1} > \dots > S_n$.

$$\frac{a_n}{S_n} + \frac{a_{n+1}}{S_{n+1}} + \dots + \frac{a_{n+p}}{S_{n+p}} > \frac{a_{n+1} + \dots + a_{n+p}}{S_{n+p}} = \frac{S_{n+p} - S_n}{S_{n+p}} = 1 - \frac{S_n}{S_{n+p}}$$

因为 $S_n \uparrow + \infty$, 取 p 充分大, 则 $S_n / S_{n+p} < \frac{1}{2}$. $\Rightarrow \sum_{i=n}^{n+p} \frac{a_i}{S_i} > \frac{1}{2}$. (*)

即 $\forall n$, $\exists p$ 充分大, (*) 成立. 得证. $\#$