

- 1、证明若 $\lim_{n \rightarrow \infty} (a_1 + a_2 + \cdots + a_n) = S$,
 则 $\lim_{n \rightarrow \infty} \frac{(a_1 + 2a_2 + \cdots + na_n)}{n} = 0$,

证明:令 $s_i = a_1 + a_2 + \cdots + a_i$, 则 $\lim_{i \rightarrow \infty} s_i = S$.

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{(a_1 + 2a_2 + \cdots + na_n)}{n} &= \lim_{n \rightarrow \infty} \frac{s_n + (a_2 + \cdots + (n-1)a_n)}{n} \\ \lim_{n \rightarrow \infty} \frac{s_n + (s_n - s_1) + (s_n - s_2) + \cdots + (s_n - s_{n-1})}{n} \\ \lim_{n \rightarrow \infty} \frac{ns_n - (s_1 + s_2 + \cdots + s_{n-1})}{n} &= \lim_{n \rightarrow \infty} \left\{ s_n - \frac{(s_1 + \cdots + s_{n-1})}{n} \right\} = 0 \end{aligned}$$

- 2、求 $\lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{n^2 + 1}} + \frac{1}{\sqrt{n^2 + 2}} + \cdots + \frac{1}{\sqrt{n^2 + n}} \right)$.

$$\because \frac{n}{\sqrt{n^2 + n}} < \frac{1}{\sqrt{n^2 + 1}} + \cdots + \frac{1}{\sqrt{n^2 + n}} < \frac{n}{\sqrt{n^2 + 1}},$$

$$\lim_{n \rightarrow \infty} \frac{n}{\sqrt{n^2 + 1}} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{1 + \frac{1}{n^2}}} = 1 \quad \text{由夹逼定理得}$$

$$\lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{n^2 + 1}} + \frac{1}{\sqrt{n^2 + 2}} + \cdots + \frac{1}{\sqrt{n^2 + n}} \right) = 1.$$

- 3、证明当 $\alpha \leq 1$ 时,

$$a_n = \frac{1}{1^\alpha} + \frac{1}{2^\alpha} + \cdots + \frac{1}{n^\alpha}, \text{不是基本列.}$$

$$\begin{aligned} \text{证明: } \because a_{n+p} - a_n &= \frac{1}{(n+1)^\alpha} + \frac{1}{(n+2)^\alpha} + \cdots + \frac{1}{(n+p)^\alpha} \\ &\geq \frac{1}{n+1} + \cdots + \frac{1}{n+p} \geq \frac{p}{n+p} \end{aligned}$$

$$\exists \varepsilon_0 = \frac{1}{2}, \text{对 } \forall N \in \mathbb{N}^*, \exists n_0 > N, p_0 = n_0,$$

$$\text{使 } |a_{n_0+p_0} - a_{n_0}| > \frac{1}{2} = \varepsilon_0.$$

所以不是基本列

- 4、证明数列 $x_n = \sqrt{3 + \sqrt{3 + \sqrt{\cdots + \sqrt{3}}}}$ (n 重根式)的极限存在

证明: 显然 $x_{n+1} > x_n$, $\therefore \{x_n\}$ 是单调递增的 ;

又 $\because x_1 = \sqrt{3} < 3$, 假定 $x_k < 3$, $x_{k+1} = \sqrt{3 + x_k} < \sqrt{3 + 3} < 3$

$\therefore \{x_n\}$ 是有界的 ;

$\therefore \lim_{n \rightarrow \infty} x_n$ 存在.

$\because x_{n+1} = \sqrt{3 + x_n}$, $x_{n+1}^2 = 3 + x_n$, $\lim_{n \rightarrow \infty} x_{n+1}^2 = \lim_{n \rightarrow \infty} (3 + x_n)$,

解得 $A = \frac{1 + \sqrt{13}}{2}$, $A = \frac{1 - \sqrt{13}}{2}$ (舍去)

$\therefore \lim_{n \rightarrow \infty} x_n = \frac{1 + \sqrt{13}}{2}$

- 5、 $\lim_{n \rightarrow \infty} \frac{n^2}{a^n}$ ($a > 1$)

$$= \lim_{n \rightarrow \infty} \frac{n^2 - (n-1)^2}{a^n - a^{n-1}} = \lim_{n \rightarrow \infty} \frac{2n-1}{a^{n-1}(a-1)}$$

$$= \frac{1}{a-1} \lim_{n \rightarrow \infty} \frac{(2n-1) - (2n-3)}{a^{n-1} - a^{n-2}} = \lim_{n \rightarrow \infty} \frac{2}{a^{n-2}(a-1)^2}$$

$$= \frac{1}{(a-1)^2} \lim_{n \rightarrow \infty} \frac{2}{a^{n-2}} = 0$$

- 6、假设 $f: \mathbb{R} \rightarrow \mathbb{R}$ 满足方程 $f(x+y) = f(x) + f(y)$, $\forall x, y \in \mathbb{R}$
证明对一切有理数成立: $f(x) = xf(1)$.

证明: 由于

$$f(0) = f(0) + f(0) \Rightarrow f(0) = 0$$

$$f(0) = f(x + -x) = f(x) + f(-x) \Rightarrow f(x) = -f(-x)$$

因此 f 是奇函数

$$\text{又 } f(n) = f((n-1)+1) = f(n-1) + f(1) = f(n-2+1) + f(1)$$

$$= f(n-2) + 2f(1) = \dots = nf(1)$$

假设 $x = \frac{n}{m}$, $mx = n$, 有 $f(mx) = mf(x)$

$$\text{所以有 } f(x) = \frac{1}{m} f(n) = \frac{n}{m} f(1) \Rightarrow f\left(\frac{n}{m}\right) = \frac{n}{m} f(1)$$

又由于 f 是奇数函数, 因此 $f\left(-\frac{n}{m}\right) = -\frac{n}{m} f(1)$

7、证明 $\lim_{x \rightarrow 1} \frac{x^2 - 1}{x - 1} = 2$.

证 函数在点 $x=1$ 处没有定义.

$$\because |f(x) - A| = \left| \frac{x^2 - 1}{x - 1} - 2 \right| = |x - 1| \quad \text{任给 } \varepsilon > 0,$$

要使 $|f(x) - A| < \varepsilon$, 只要取 $\delta = \varepsilon$,

当 $0 < |x - x_0| < \delta$ 时, 就有 $\left| \frac{x^2 - 1}{x - 1} - 2 \right| < \varepsilon$,

$$\therefore \lim_{x \rightarrow 1} \frac{x^2 - 1}{x - 1} = 2.$$