

设函数列 $\{f_n\}$ 满足 $f_1(x) = x - \ln x$ ,  $f_{n+1}(x) = f_1(f_n(x))$ ,

函数列 $\{g_n\}$ 满足 $g_n(x) = \frac{e^{1-f_n(x)}}{x}$ ,

函数列 $\{h_n\}$ 满足 $h_n(x) = g_n(g_n(x)) - x$ .

证明: 对于任意正整数 $n \geq 2$ ,  $h_n(x)$ 在 $(1, +\infty)$ 单调递增.

证明: 由归纳假设易证, 对于任意正整数 $n$ ,

$f_n(x)$ 在 $(0, 1)$  单调递减, 在 $(1, +\infty)$ 单调递增,

$f_n(x) \geq f_n(1)=1$ ,当且仅当 $x = 1$  取等

$$h_n(x) = g_n(g_n(x)) - x = \frac{e^{1-f_n(g_n(x))}}{g_n(x)} - x = x \frac{e^{1-f_n(g_n(x))}}{e^{1-f_n(x)}} - x$$

设 $p_n(x) = f_n(x) - f_n(g_n(x))$ ,

则 $h_n(x) = x e^{p_n(x)} - x$

$$h_n'(x) = e^{p_n(x)}(1 + x p_n'(x)) - 1$$

要证对于任意正整数 $n \geq 2$ ,  $h_n(x)$ 在 $(1, +\infty)$ 单调递增, 即 $h_n'(x) > 0 (x > 1)$

只要证对于任意正整数 $n \geq 2$ ,  $p_n'(x) > 0$ 且 $p_n(x) > 0 (x > 1)$

又易证对于任意正整数 $n$ ,  $f_n(1) = g_n(1) = 1$ ,  $p_n(1) = 0$

故只要证对于任意正整数 $n \geq 2$ ,  $p_n'(x) > 0 (x > 1)$

对于任意正整数 $n \geq 2$ ,  $p_n(x) = f_n(x) - f_n(g_n(x))$

$$= f_1(f_{n-1}(x)) - f_1(f_{n-1}(g_n(x)))$$

$$= f_{n-1}(x) - \ln f_{n-1}(x) - f_{n-1}(g_n(x)) + \ln f_{n-1}(g_n(x)),$$

$$p_n'(x) = f_{n-1}'(x) - (f_{n-1}(g_n(x)))' - \frac{f_{n-1}'(x)}{f_{n-1}(x)} + \frac{(f_{n-1}(g_n(x)))'}{f_{n-1}(g_n(x))}$$

对于任意正整数 $n \geq 2$ , 设 $q_n(x) = f_{n-1}(x) - f_{n-1}(g_n(x))$ ,

若证得对于任意正整数 $n \geq 2$ ,  $q_n'(x) > 0$ , 即 $q_n(x)$ 在 $(1, +\infty)$ 单调递增,

则对于任意正整数 $n \geq 2$  与 $x > 1$ ,

$$q_n(x) > q_n(1)=0, f_{n-1}(x) > f_{n-1}(g_n(x))$$

$$p_n'(x) = f_{n-1}'(x) - (f_{n-1}(g_n(x)))' - \frac{f_{n-1}'(x)}{f_{n-1}(x)} + \frac{(f_{n-1}(g_n(x)))'}{f_{n-1}(g_n(x))}$$

$$> f_{n-1}'(x) - (f_{n-1}(g_n(x)))' - \frac{f_{n-1}'(x)}{f_{n-1}(x)} + \frac{(f_{n-1}(g_n(x)))'}{f_{n-1}(x)} = q_n'(x) \left(1 - \frac{1}{f_{n-1}(x)}\right) > 0$$

故只要证对于任意正整数 $n \geq 2$ ,  $q_n'(x) > 0 (x > 1)$

以此类推, 设 $r_n(x) = f_1(x) - f_1(g_n(x))$ ,

则只要证对于任意正整数 $n \geq 2$ ,  $r_n'(x) > 0 (x > 1)$

对于任意 $x > 1$ ,

$$\text{当 } n = 2, r_n(x) = r_2(x) = f_1(x) - f_1(g_2(x)) = 1 - \ln x - \frac{x - \ln x}{e^{x-1}} + \ln(x - \ln x)$$

$$r_n'(x) = -\frac{1}{x} + \frac{x - \ln x - 1 + \frac{1}{x}}{e^{x-1}} + \frac{1 - \frac{1}{x}}{x - \ln x} > -\frac{1}{x} + \frac{\frac{1}{x}}{e^{x-1}} + \frac{1 - \frac{1}{x}}{x - \ln x} = \frac{e^{1-x} + \frac{\ln x - 1}{x - \ln x}}{x}$$

$$\text{当 } 1 < x < e, r_n'(x) > \frac{e^{1-x} + \frac{\ln x - 1}{x - \ln x}}{x} > \frac{e^{1-x} + \ln x - 1}{x}$$

$$\text{设 } s(x) = e^{1-x} + \ln x - 1$$

$$s'(x) = \frac{1}{x} - \frac{1}{e^{x-1}} \geq 0$$

故  $s(x)$  在  $(1, e)$  单调递增

$$\text{当 } 1 < x < e, \quad r_n'(x) > \frac{e^{1-x} + \ln x - 1}{x} > \frac{s(1)}{x} = 0$$

$$\text{当 } x \geq e, \quad r_n'(x) > \frac{e^{1-x} + \frac{\ln x - 1}{x - \ln x}}{x} > 0$$

$$\text{故 } r_n'(x) > 0$$

假设当  $n = k - 1 (k \in N^+)$ ,

$$r_n'(x) = r_{k-1}'(x) > 0, \text{ 即 } f_1'(x) > (f_1(g_{k-1}(x)))'(x > 1),$$

$$r_{k-1}(x) > r_{k-1}(1) = 0, \text{ 即 } f_1(x) > f_1(g_{k-1}(x)) (x > 1)$$

$$\text{则当 } n = k, \quad r_n(x) = r_k(x) = f_1(x) - f_1(g_k(x))$$

$$r_n'(x) = f_1'(x) - (f_1(g_k(x)))' > (f_1(g_{k-1}(x)))' - (f_1(g_k(x)))'$$

$$= (f_1(g_{k-1}(x)) - f_1(g_{k-1}(x)f_{k-1}(x)))'$$

$$= (e^{1-f_{k-1}(x)-\ln x} (1 - f_{k-1}(x)) + \ln f_{k-1}(x))'$$

$$> -e^{1-f_{k-1}(x)-\ln x} f_{k-1}'(x) + \frac{f_{k-1}'(x)}{f_{k-1}(x)}$$

$$> f_{k-1}'(x) \left( \frac{1}{f_{k-1}(x)} - \frac{1}{e^{f_{k-1}(x)-1}} \right) > 0$$

故对于任意正整数  $n \geq 2$ ,  $r_n'(x) > 0 (x > 1)$

证毕!