

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!