

12 数项级数

12.1 知识结构

第8章级数

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12.2 习题8.1解答

1. 求下列级数的和:

$$(1) \sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)};$$

$$(2) \sum_{n=1}^{\infty} \frac{1}{(3n-2)(3n+1)};$$

解: (1) $\sum_{k=1}^n \frac{1}{k(k+1)(k+2)} = \sum_{k=1}^n \frac{1}{2} \left[\frac{1}{k(k+1)} - \frac{1}{(k+1)(k+2)} \right] = \frac{1}{2} \left[\frac{1}{1 \times 2} - \frac{1}{2 \times 3} + \frac{1}{2 \times 3} - \frac{1}{3 \times 4} + \frac{1}{3 \times 4} - \frac{1}{4 \times 5} + \cdots + \frac{1}{n(n+1)} - \frac{1}{(n+1)(n+2)} \right] = \frac{1}{2} \left[\frac{1}{1 \times 2} - \frac{1}{(n+1)(n+2)} \right] \rightarrow \frac{1}{4} (n \rightarrow \infty).$

$$(2) \sum_{k=1}^n \frac{1}{(3k-2)(3k+1)} = \sum_{k=1}^n \frac{1}{3} \left(\frac{1}{3k-2} - \frac{1}{3k+1} \right) = \frac{1}{3} \left[1 - \frac{1}{4} + \frac{1}{4} - \frac{1}{7} + \frac{1}{7} - \frac{1}{10} + \cdots + \frac{1}{3n-5} - \frac{1}{3n-2} + \frac{1}{3n-2} - \frac{1}{3n+1} \right] = \frac{1}{3} \left[1 - \frac{1}{3n+1} \right] \rightarrow \frac{1}{3} (n \rightarrow \infty).$$

2. 利用级数的基本性质研究下列级数的收敛性:

$$(1) \sum_{n=1}^{\infty} \left(\frac{3}{2^n} - \frac{4}{3^n} \right); \quad (2) \sum_{n=1}^{\infty} \left(\frac{1}{n^2} - \frac{1}{n} \right);$$

$$(3) \sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n+3} \right); \quad (4) \sum_{n=1}^{\infty} \frac{n-100}{n}.$$

解: (1) $\because \sum_{n=1}^{\infty} \frac{1}{2^n}$ 和 $\sum_{n=1}^{\infty} \frac{1}{3^n}$ 均收敛

$\therefore \sum_{n=1}^{\infty} (\frac{3}{2^n} - \frac{4}{3^n}) = 2 \sum_{n=1}^{\infty} \frac{1}{2^n} - 3 \sum_{n=1}^{\infty} \frac{1}{3^n}$ 收敛.

(2) 假设 $\sum_{n=1}^{\infty} (\frac{1}{n^2} - \frac{1}{n}) = \sum_{n=1}^{\infty} (a_n - b_n)$ 收敛, 则 $\sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} [a_n - (a_n - b_n)] = \sum_{n=1}^{\infty} a_n - \sum_{n=1}^{\infty} (a_n - b_n)$ 收敛, 这与 $\sum_{n=1}^{\infty} \frac{1}{n}$ 发散矛盾

故 $\sum_{n=1}^{\infty} (\frac{1}{n^2} - \frac{1}{n})$ 发散.

(3) $\sum_{k=1}^n (\frac{1}{k} - \frac{1}{k+3}) = 1 - \frac{1}{4} + \frac{1}{2} - \frac{1}{5} + \frac{1}{3} - \frac{1}{6} + \frac{1}{4} - \frac{1}{7} + \cdots + \frac{1}{n-4} - \frac{1}{n-1} + \frac{1}{n-3} - \frac{1}{n+1} + \frac{1}{n-2} - \frac{1}{n+2} + \frac{1}{n-3} - \frac{1}{n+3} = 1 + \frac{1}{2} + \frac{1}{3} - \frac{1}{n+1} - \frac{1}{n+2} - \frac{1}{n+3} \rightarrow 1 + \frac{1}{2} + \frac{1}{3} = \frac{11}{6} (n \rightarrow \infty)$

$\therefore \sum_{n=1}^{\infty} (\frac{1}{n} - \frac{1}{n+3})$ 收敛.

(4) $\therefore \lim_{n \rightarrow \infty} \frac{n-100}{n} = 1 \neq 0$

$\therefore \sum_{n=1}^{\infty} \frac{n-100}{n}$ 发散.

12.3 习题8.2解答

1. 用比阶判别法判断下列级数的收敛性:

$$(1) \sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n^4+4n-3}}; \quad (2) \sum_{n=1}^{\infty} \frac{\sqrt{n+2}-\sqrt{n-1}}{n^\alpha};$$

$$(3) \sum_{n=1}^{\infty} (1 - \cos \frac{1}{n}); \quad (4) \sum_{n=2}^{\infty} n \ln(1 - \frac{1}{n^p});$$

$$(5) \sum_{n=1}^{\infty} \frac{n^2}{2^n}; \quad (6) \sum_{n=2}^{\infty} \frac{1}{(2n-1)^p}.$$

解: (1) $\therefore \lim_{n \rightarrow \infty} n^{\frac{4}{3}} \cdot \frac{1}{\sqrt[3]{n^4+4n-3}} = 1$

$\therefore \sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n^4+4n-3}}$ 收敛.

$$(2) \frac{\sqrt{n+2}-\sqrt{n-1}}{n^\alpha} = \frac{(n+2)-(n-1)}{n^\alpha \cdot (\sqrt{n+2}+\sqrt{n-1})} = \frac{3}{n^\alpha \cdot (\sqrt{n+2}+\sqrt{n-1})}$$

$$\lim_{n \rightarrow \infty} n^{\alpha+\frac{1}{2}} \cdot \frac{\sqrt{n+2}-\sqrt{n-1}}{n^\alpha} = \lim_{n \rightarrow \infty} n^{\alpha+\frac{1}{2}} \cdot \frac{3}{n^\alpha \cdot (\sqrt{n+2}+\sqrt{n-1})} = \lim_{n \rightarrow \infty} \frac{3}{(\sqrt{1+\frac{2}{n}}+\sqrt{1-\frac{1}{n}})} = \frac{3}{2}$$

\therefore 当 $\alpha + \frac{1}{2} > 1$ 即 $\alpha > \frac{1}{2}$ 时, 级数收敛; 当 $\alpha + \frac{1}{2} \leq 1$ 即 $\alpha \leq \frac{1}{2}$ 时, 级数发散.

$$(3) \therefore \lim_{n \rightarrow \infty} n^2 \cdot (1 - \cos \frac{1}{n}) = \lim_{n \rightarrow \infty} n^2 \cdot 2 \sin^2 \frac{1}{2n} = \lim_{n \rightarrow \infty} n^2 \cdot 2(\frac{1}{2n})^2 = \frac{1}{2}$$

\therefore 级数 $\sum_{n=1}^{\infty} (1 - \cos \frac{1}{n})$ 收敛.

(4) 由 $\ln(1 - \frac{1}{n^p}), n = 2, 3, \cdots$ 知 $p < 0$

$$\therefore \lim_{n \rightarrow \infty} n^{p-1} \cdot |n \ln(1 - \frac{1}{n^p})| = - \lim_{n \rightarrow \infty} n^p \cdot \ln(1 - \frac{1}{n^p}) = 1$$

\therefore 当 $p-1 > 1$ 即 $p > 2$ 时, 级数收敛; 当 $p-1 \leq 1$ 即 $p \leq 2$ 时, 级数发散.

$$(5) \therefore \lim_{n \rightarrow \infty} n^2 \cdot \frac{n^2}{2^n} = 0$$

\therefore 级数收敛.

$$(6) \therefore \lim_{n \rightarrow \infty} n^p \cdot \frac{1}{(2n-1)^p} = \lim_{n \rightarrow \infty} \frac{1}{2^p}$$

\therefore 当 $p > 1$ 时级数收敛, 当 $p \leq 1$ 时级数发散.

2. 利用比值或根值判别法判断下列级数的收敛性:

$$(1) \sum_{n=1}^{\infty} \frac{n^p}{a^n} (a > 0); \quad (2) \sum_{n=1}^{\infty} \frac{a^n}{n!} (a > 0);$$

$$(3) \sum_{n=1}^{\infty} \frac{(2n-1)!!}{3^n \cdot n!}; \quad (4) \sum_{n=1}^{\infty} \frac{2^n + 3^n}{n^p} (p > 0);$$

$$(5) \sum_{n=1}^{\infty} \frac{2n-1}{2^n + 2^{-n}}; \quad (6) \sum_{n=1}^{\infty} \frac{a^n}{1+a^{2n}} (a > 0);$$

$$(7) \sum_{n=2}^{\infty} \left(\frac{1+\ln n}{1+\sqrt{n}} \right)^n; \quad (8) \sum_{n=1}^{\infty} \frac{1}{3^n} \left(\frac{n+1}{n} \right)^{n^2}.$$

解: (1) $\because \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)^p a^n}{a^{n+1} n^p} = \lim_{n \rightarrow \infty} \frac{1}{a} \left(1 + \frac{1}{n}\right)^p = \frac{1}{a}$

\therefore 当 $\frac{1}{a} < 1$ 即 $a > 1$ 时, 级数收敛; 当 $\frac{1}{a} > 1$ 即 $a < 1$ 时级数发散;

当 $a = 1$ 时 $\sum_{n=1}^{\infty} \frac{n^p}{a^n} = \sum_{n=1}^{\infty} n^p$, 此时当 $p > 1$ 时级数收敛, 当 $p \leq 1$ 时级数发散.

$$(2) \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{a^{n+1} n!}{(n+1)! a^n} = \lim_{n \rightarrow \infty} \frac{a}{n+1} = 0 < 1, \text{ 级数收敛.}$$

$$(3) \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(2n+1)!!}{3^{n+1} \cdot (n+1)!} \frac{3^n \cdot n!}{(2n-1)!!} = \lim_{n \rightarrow \infty} \frac{2n+1}{3(n+1)} = \frac{2}{3} < 1, \text{ 级数收敛.}$$

$$(4) \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{2^{n+1} + 3^{n+1}}{(n+1)^p} \frac{n^p}{2^n + 3^n} = \lim_{n \rightarrow \infty} \frac{2(\frac{2}{3})^{n+3}}{(\frac{2}{3})^{n+1}} \left(\frac{n}{n+1}\right)^p = 3 > 1, \text{ 级数发散.}$$

$$(5) \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{2n+3}{2^{n+1} + 2^{-n-1}} \frac{2^n + 2^{-n}}{2n-1} = \lim_{n \rightarrow \infty} \frac{2n+3}{2n-1} \frac{1+2^{-2n}}{2+2^{-2n-1}} = \frac{1}{2} < 1, \text{ 级数收敛.}$$

$$(6) \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{a^{n+1}}{1+a^{2n+2}} \frac{1+a^{2n}}{a^n} = a \lim_{n \rightarrow \infty} \frac{a^{-2n+1}}{a^{-2n}+a^2} = \begin{cases} a < 1, & a < 1 \\ 1, & a = 1 \\ \frac{1}{a} < 1, & a > 1 \end{cases}$$

当 $a = 1$ 时 $\sum_{n=1}^{\infty} \frac{a^n}{1+a^{2n}} = \sum_{n=1}^{\infty} \frac{1}{2}$ 发散

故当 $a \neq 1$ 时级数收敛.

$$(7) \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{1+\ln n}{1+\sqrt{n}}\right)^n} = \lim_{n \rightarrow \infty} \frac{1+\ln n}{1+\sqrt{n}} = \lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n}} + \frac{\ln n}{\sqrt{n}}}{\frac{1}{\sqrt{n}} + 1} = 0 < 1, \text{ 级数收敛.}$$

$$(8) \lim_{n \rightarrow \infty} \sqrt[n]{\frac{1}{3^n} \left(\frac{n+1}{n}\right)^{n^2}} = \lim_{n \rightarrow \infty} \frac{1}{3} \left(1 + \frac{1}{n}\right)^n = \frac{e}{3} < 1, \text{ 级数收敛.}$$

3. 设 $p > 0$, 研究级数

$$\frac{1}{1^p} - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \cdots + \frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}} + \cdots$$

的收敛性.

解: 该级数的前 $2n$ 项和 $S_{2n} = \frac{1}{1^p} - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \cdots + \frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}$, S_{2n} 可视为正项级数 $\sum_{n=1}^{\infty} \left[\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}} \right]$ 的前 n 项和

$$\because \lim_{n \rightarrow \infty} n^p \left[\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}} \right] = \lim_{n \rightarrow \infty} \left[\frac{n^p}{(2n-1)^p} - \frac{n^p}{(2n)^{2p}} \right] = \frac{1}{2^p}$$

\therefore i) 当 $p > 1$ 时级数 $\sum_{n=1}^{\infty} \left[\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}} \right]$ 收敛, 即 $\lim_{n \rightarrow \infty} S_{2n}$ 存在

$$\text{又} \because \lim_{n \rightarrow \infty} \frac{1}{(2n+1)^p} = 0$$

$$\therefore \lim_{n \rightarrow \infty} S_{2n+1} = \lim_{n \rightarrow \infty} \left[S_{2n} + \frac{1}{(2n+1)^p} \right] = \lim_{n \rightarrow \infty} S_{2n}$$

故 $\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} S_{2n} = \lim_{n \rightarrow \infty} S_{2n+1}$ 存在, 级数收敛;

ii) 当 $p \leq 1$ 时级数 $\sum_{n=1}^{\infty} [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}]$ 发散, 即 $\lim_{n \rightarrow \infty} S_{2n} = +\infty$

又 $\because \lim_{n \rightarrow \infty} \frac{1}{(2n+1)^p} = 0$

$\therefore \lim_{n \rightarrow \infty} S_{2n+1} = \lim_{n \rightarrow \infty} [S_{2n} + \frac{1}{(2n+1)^p}] = +\infty$

故 $\lim_{n \rightarrow \infty} S_n = +\infty$, 级数发散;

综上所述, 当 $p > 1$ 时级数收敛, 当 $p \leq 1$ 时级数发散.

4. 设 $a_n > 0, \lim_{n \rightarrow \infty} a_n = A > 1$, 求证 $\sum_{n=1}^{\infty} \frac{1}{n^{a_n}}$ 收敛.

证明: $\because \lim_{n \rightarrow \infty} a_n = A > 1$

$\therefore \exists N > 0, s.t. a_n > \frac{1+A}{2} = q > 1 (n > N)$

\therefore 当 $n > N$ 时 $0 < \frac{1}{n^{a_n}} < \frac{1}{n^q}$

$\therefore \sum_{n=N}^{\infty} \frac{1}{n^q}$ 收敛, 故 $\sum_{n=N}^{\infty} \frac{1}{n^{a_n}}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{1}{n^{a_n}}$ 收敛.

5. 判定下列级数是否收敛:

(1) $\sum_{n=1}^{\infty} \frac{n! a^n}{n^n} (a > 0)$; (2) $\sum_{n=2}^{\infty} \frac{n^{\ln n}}{(\ln n)^n}$;

(3) $\sum_{n=2}^{\infty} \frac{\ln^q n}{n^p} (p > 0, q > 0)$; (4) $\sum_{n=1}^{\infty} (\frac{1}{n^\alpha} - \sin \frac{1}{n^\alpha}) (a > 0)$.

解: (1) $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{(n+1)! a^{n+1}}{(n+1)^{n+1}} \cdot \frac{n^n}{n! a^n} = \lim_{n \rightarrow \infty} a \frac{1}{(1+\frac{1}{n})^n} = \frac{a}{e}$

\therefore 当 $a < e$ 时级数收敛, 当 $a > e$ 时级数发散;

当 $a = e$ 时, 由函数 $f(x) = (1 + \frac{1}{x})^x$ 在 $x \geq 1$ 时单调增加 (见教材P160例5.1.3) 且 $\lim_{n \rightarrow \infty} (1 + \frac{1}{n})^n = e$ 可知 $(1 + \frac{1}{n})^n < e$

$\therefore \frac{u_{n+1}}{u_n} = e \frac{1}{(1+\frac{1}{n})^n} > 1$

$\therefore u_{n+1} > u_n > \cdots > u_2 > u_1 = e, \lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{n! a^n}{n^n} \neq 0$, 级数发散.

(2) $\lim_{n \rightarrow \infty} \sqrt[n]{\frac{n^{\ln n}}{(\ln n)^n}} = \lim_{n \rightarrow \infty} \frac{n^{\frac{\ln n}{n}}}{\ln n} = \lim_{n \rightarrow \infty} \frac{e^{\frac{\ln^2 n}{n}}}{\ln n} = \lim_{n \rightarrow \infty} \frac{e^{\frac{(\ln n)^2}{n}}}{\ln n} = 0 < 1$, 级数收敛.

(3) $\lim_{n \rightarrow \infty} n^{\frac{p+1}{2}} \cdot \frac{\ln^q n}{n^p} = \lim_{n \rightarrow \infty} n^{\frac{1-p}{2}} \ln^q n = \begin{cases} 0, & p > 1 \\ +\infty, & p \leq 1 \end{cases}$

故当 $p > 1$ 时级数收敛, 否则发散.

(4) $\lim_{n \rightarrow \infty} n^{3\alpha} \cdot (\frac{1}{n^\alpha} - \sin \frac{1}{n^\alpha}) = \lim_{n \rightarrow \infty} n^\alpha \cdot [\frac{1}{n^\alpha} - \frac{1}{n^\alpha} + \frac{1}{3!} \frac{1}{(n^\alpha)^3} + o(\frac{1}{n^{3\alpha}})] = \lim_{n \rightarrow \infty} [\frac{1}{3!} + \frac{o(\frac{1}{n^{3\alpha}})}{\frac{1}{n^{3\alpha}}}] = \frac{1}{3!}$

\therefore 当 $3\alpha > 1$ 即 $\alpha > \frac{1}{3}$ 时, 级数收敛; 当 $3\alpha \leq 1$ 即 $\alpha \leq \frac{1}{3}$ 时, 级数发散.

12.4 习题8.3解答

1. 判断下列级数的收敛性, 对收敛的级数指出绝对收敛, 还是条件收敛:

$$(1) \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\ln(n+1)}; \quad (2) \sum_{n=1}^{\infty} \frac{\sin n\omega}{2^n} (\omega \text{ 为常数});$$

$$(3) \sum_{n=1}^{\infty} \frac{(-1)^n \ln(n+1)}{n}; \quad (4) \sum_{n=1}^{\infty} \frac{(-1)^n}{n - \ln n};$$

$$(5) 1 - \ln 2 + \frac{1}{2} - \ln \frac{3}{2} + \cdots + \frac{1}{n} - \ln \frac{n+1}{n} + \cdots;$$

$$(6) \sum_{n=2}^{\infty} \frac{(-1)^n}{\sqrt{n+(-1)^n}}; \quad (7) \sum_{n=2}^{\infty} \frac{(-1)^n}{\sqrt{n+(-1)^n}}.$$

解: (1) $\because \ln(n) > \ln(n+1)$ 且 $\lim_{n \rightarrow \infty} \frac{1}{\ln(n+1)} = 0$, 故 $\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\ln(n+1)}$ 是莱布尼茨型交错级数, 故收敛

$\because \lim_{n \rightarrow \infty} n \cdot \left| \frac{(-1)^{n-1}}{\ln(n+1)} \right| = \lim_{n \rightarrow \infty} \frac{n}{\ln(n+1)} = +\infty$, 故级数条件收敛.

(2) $\because \left| \frac{\sin n\omega}{2^n} \right| \leq \frac{1}{2^n}$ 且 $\sum_{n=1}^{\infty} \frac{1}{2^n}$ 收敛

$\therefore \sum_{n=1}^{\infty} \frac{\sin n\omega}{2^n}$ 绝对收敛.

(3) 令 $f(x) = \frac{\ln(x+1)}{x}$, $f'(x) = \frac{\frac{1}{x+1}x - \ln(x+1)}{x^2} = \frac{x[1 - \ln(x+1)] - \ln(x+1)}{x^2(x+1)} < 0, x \geq 3$

$\therefore u_n = \frac{\ln(n+1)}{n} > u_{n+1} = \frac{\ln(n+2)}{n+1} (n \geq 3)$ 且 $\lim_{n \rightarrow \infty} \frac{\ln(n+1)}{n} = \lim_{n \rightarrow \infty} \frac{\ln n(\frac{n+1}{n})}{n} = \lim_{n \rightarrow \infty} \frac{\ln n + \ln(\frac{n+1}{n})}{n} = 0$

故 $\sum_{n=3}^{\infty} \frac{(-1)^n \ln(n+1)}{n}$ 是莱布尼茨型交错级数, 故收敛, 则 $\sum_{n=1}^{\infty} \frac{(-1)^n \ln(n+1)}{n}$ 收敛

$\because \lim_{n \rightarrow \infty} n \cdot \left| \frac{(-1)^n \ln(n+1)}{n} \right| = \lim_{n \rightarrow \infty} \ln(n+1) = +\infty$, 故级数条件收敛.

(4) 令 $f(x) = x - \ln x$, $f'(x) = 1 - \frac{1}{x} = \frac{x-1}{x} > 0 (x > 1)$, 则 $f(x)$ 在 $[1, +\infty)$ 上单调增加, 且 $f(x) \geq f(1) = 1 > 0$

$\therefore u_n = \frac{1}{n - \ln n} > u_{n+1} = \frac{1}{n+1 - \ln(n+1)}$ 且 $\lim_{n \rightarrow \infty} \frac{1}{n - \ln n} = \lim_{n \rightarrow \infty} \frac{\frac{1}{n}}{1 - \frac{\ln n}{n}} = 0$, 故 $\sum_{n=1}^{\infty} \frac{(-1)^n}{n - \ln n}$ 是莱布尼茨型交错级数, 故收敛

$\because \lim_{n \rightarrow \infty} n \cdot \left| \frac{(-1)^n}{n - \ln n} \right| = \lim_{n \rightarrow \infty} \frac{1}{1 - \frac{\ln n}{n}} = 1$, 故级数条件收敛.

(5) 方法1: 原级数的前 $2n$ 项和 $S_{2n} = 1 - \ln 2 + \frac{1}{2} - \ln \frac{3}{2} + \cdots + \frac{1}{n} - \ln \frac{n+1}{n}$, S_{2n} 相当于是正项级数 $\sum_{n=1}^{\infty} (\frac{1}{n} - \ln \frac{n+1}{n})$ 的前 n 项和

$\because \lim_{n \rightarrow \infty} n^2 (\frac{1}{n} - \ln \frac{n+1}{n}) = \lim_{n \rightarrow \infty} n^2 [\frac{1}{n} - (\frac{1}{n} - \frac{1}{2n^2} + o(\frac{1}{n^2}))] = \frac{1}{2}$

$\therefore \sum_{n=1}^{\infty} (\frac{1}{n} - \ln \frac{n+1}{n})$ 收敛, $\lim_{n \rightarrow \infty} S_{2n} = S$ 存在

又 $\because \lim_{n \rightarrow \infty} S_{2n+1} = \lim_{n \rightarrow \infty} (S_{2n} + \frac{1}{n+1}) = S$

$\therefore \lim_{n \rightarrow \infty} S_n = S$ 存在

故原级数收敛.

原级数每项加绝对值得到 $\sum_{n=1}^{\infty} |u_n| = 1 + \ln 2 + \frac{1}{2} + \ln \frac{3}{2} + \cdots + \frac{1}{n} + \ln \frac{n+1}{n} + \cdots$, 其前 $2n$ 项和

$$\begin{aligned}\bar{S}_{2n} &= 1 + \ln 2 + \frac{1}{2} + \ln \frac{3}{2} + \cdots + \frac{1}{n} + \ln \frac{n+1}{n} = \sum_{k=1}^n \frac{1}{k} + \sum_{k=1}^n \ln \frac{k+1}{k} \\ &= \sum_{k=1}^n \frac{1}{k} + \sum_{k=1}^n [\ln(k+1) - \ln k] \\ &= \sum_{k=1}^n \frac{1}{k} + \ln(n+1) \rightarrow +\infty (n \rightarrow \infty)\end{aligned}$$

$$\therefore \bar{S}_n \rightarrow +\infty$$

故原级数条件收敛.

方法2: \because 函数 $f(x) = \ln(1+x) - x$ 在 $x > 0$ 时单调减少 ($f'(x) = \frac{-x}{1+x} < 0 (x > 0)$), 函数 $g(x) = \ln(1+x) - \frac{x}{1+x}$ 在 $x > 0$ 时单调增加 ($g'(x) = \frac{x}{(1+x)^2} > 0 (x > 0)$)

$$\therefore \frac{1}{n} > \ln \frac{n+1}{n} > \frac{1}{n+1} (n \geq 1)$$

$$\text{又} \because \lim_{n \rightarrow \infty} \frac{1}{n} = 0 = \lim_{n \rightarrow \infty} \ln \frac{1+n}{n}$$

\therefore 原级数是莱布尼茨型交错级数, 故收敛.

$\sum_{n=1}^{\infty} |u_n| = 1 + \ln 2 + \frac{1}{2} + \ln \frac{3}{2} + \cdots + \frac{1}{n} + \ln \frac{n+1}{n} + \cdots$, 其前 $2n$ 项和

$$\bar{S}_{2n} = 1 + \ln 2 + \frac{1}{2} + \ln \frac{3}{2} + \cdots + \frac{1}{n} + \ln \frac{n+1}{n} = \sum_{k=1}^n \frac{1}{k} + \sum_{k=1}^n \ln \frac{k+1}{k} \rightarrow +\infty (n \rightarrow \infty)$$

这里因为 $\sum_{n=1}^{\infty} \frac{1}{n}$ 与 $\sum_{n=1}^{\infty} \ln \frac{n+1}{n}$ 均发散, 故 $\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{k} = +\infty$, $\lim_{n \rightarrow \infty} \sum_{k=1}^n \ln \frac{k+1}{k} = +\infty$

$$\therefore \bar{S}_n \rightarrow +\infty$$

故原级数条件收敛.

$$\text{方法3: } \because \int_1^n \frac{1}{x} dx = \ln n$$

$$\therefore \ln \frac{1+n}{n} = \ln(1+n) - \ln n = \int_1^{1+n} \frac{1}{x} dx - \int_1^n \frac{1}{x} dx = \int_n^{n+1} \frac{1}{x} dx$$

$$\therefore \frac{1}{n} = \frac{1}{n}(n+1-n) > \int_n^{n+1} \frac{1}{x} dx > \frac{1}{n+1}(n+1-n) = \frac{1}{n+1}$$

$$\therefore \frac{1}{n} > \ln \frac{n+1}{n} > \frac{1}{n+1} (n \geq 1)$$

$$\text{又} \because \lim_{n \rightarrow \infty} \frac{1}{n} = 0 = \lim_{n \rightarrow \infty} \ln \frac{1+n}{n}$$

\therefore 原级数是莱布尼茨型交错级数, 故收敛.

$$\therefore \sum_{n=1}^{\infty} \frac{1}{n} \text{ 发散}$$

$$\therefore \text{正项级数 } 1 + \ln 2 + \frac{1}{2} + \ln \frac{3}{2} + \cdots + \frac{1}{n} + \ln \frac{n+1}{n} + \cdots \text{ 发散}$$

故原级数条件收敛.

(6)方法1: 原级数的前 $2n$ 项和 $S_{2n} = \sum_{k=2}^{2n+1} \frac{(-1)^k}{\sqrt{k+(-1)^k}} = \sum_{m=1}^n (\frac{1}{\sqrt{2m+1}} - \frac{1}{\sqrt{2m+1-1}})$, 相当于是负项级数 $\sum_{n=1}^{\infty} (\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}})$ 的前 n 项和

\therefore

$$\begin{aligned} \frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}} &= \frac{\sqrt{2n+1} - \sqrt{2n-1}}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = \frac{\sqrt{2n}(\sqrt{\frac{2n+1}{2n}} - 1) - 2}{(\sqrt{2n+1})(\sqrt{2n+1-1})} \\ &= \frac{\sqrt{2n}(\sqrt{1 + \frac{1}{2n}} - 1) - 2}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = \frac{\sqrt{2n}[1 + \frac{1}{2} \frac{1}{2n} + \frac{\frac{1}{2}(\frac{1}{2}-1)}{2!} \frac{1}{(2n)^2} + o(\frac{1}{n^2})] - 2}{(\sqrt{2n+1})(\sqrt{2n+1-1})} \\ &= \frac{-2 + \frac{1}{2} \frac{1}{\sqrt{2n}} + o(\frac{1}{n^{\frac{3}{2}}})}{(\sqrt{2n+1})(\sqrt{2n+1-1})} \end{aligned}$$

$$\therefore \lim_{n \rightarrow \infty} n \cdot [-(\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}})] = \lim_{n \rightarrow \infty} n \cdot \frac{2 - \frac{1}{2} \frac{1}{\sqrt{2n}} + o(\frac{1}{n^{\frac{3}{2}}})}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = 1$$

\therefore 负项级数 $\sum_{n=1}^{\infty} (\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}})$ 发散

$$\therefore \lim_{n \rightarrow \infty} S_{2n} = -\infty$$

\therefore 原级数发散.

方法2: 假设级数 $\sum_{n=2}^{\infty} \frac{(-1)^n}{\sqrt{n+(-1)^n}}$ 收敛

\therefore 级数 $\sum_{n=2}^{\infty} \frac{(-1)^n}{\sqrt{n}}$ 收敛

\therefore 级数 $\sum_{n=2}^{\infty} [\frac{(-1)^n}{\sqrt{n}} - \frac{(-1)^n}{\sqrt{n+(-1)^n}}]$ 收敛

\therefore

$$\begin{aligned} \sum_{n=2}^{\infty} [\frac{(-1)^n}{\sqrt{n}} - \frac{(-1)^n}{\sqrt{n+(-1)^n}}] &= \sum_{n=2}^{\infty} \frac{(-1)^n \sqrt{n+1} - (-1)^n \sqrt{n}}{n + (-1)^n \sqrt{n}} \\ &= \sum_{n=2}^{\infty} \frac{1}{n + (-1)^n \sqrt{n}} \end{aligned}$$

且 $\lim_{n \rightarrow \infty} n \cdot \frac{1}{n+(-1)^n \sqrt{n}} = 1 \neq 0$, 与 $\sum_{n=2}^{\infty} [\frac{(-1)^n}{\sqrt{n}} - \frac{(-1)^n}{\sqrt{n+(-1)^n}}]$ 收敛矛盾

\therefore 原级数发散.

(7)原级数的前 $2n$ 项和 $S_{2n} = \sum_{k=2}^{2n+1} \frac{(-1)^k}{\sqrt{k+(-1)^k}} = \sum_{m=1}^n (\frac{1}{\sqrt{2m+1}} - \frac{1}{\sqrt{2m}})$, 相当于是负项级数 $\sum_{n=1}^{\infty} (\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n}})$ 的前 n 项和

$$\therefore \frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n}} = \frac{\sqrt{2n} - \sqrt{2n+1}}{\sqrt{2n}\sqrt{2n+1}(\sqrt{2n} + \sqrt{2n+1})} = \frac{2n - (2n+1)}{\sqrt{2n}\sqrt{2n+1}(\sqrt{2n} + \sqrt{2n+1})} = \frac{-1}{\sqrt{2n}\sqrt{2n+1}(\sqrt{2n} + \sqrt{2n+1})}$$

$$\begin{aligned} \text{又} \therefore \lim_{n \rightarrow \infty} n^{\frac{3}{2}} \cdot [-(\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n}})] &= \lim_{n \rightarrow \infty} n^{\frac{3}{2}} \cdot \frac{1}{\sqrt{2n}\sqrt{2n+1}(\sqrt{2n} + \sqrt{2n+1})} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{2}\sqrt{2+\frac{1}{n}}(\sqrt{2} + \sqrt{2+\frac{1}{n}})} \\ &= \frac{1}{4\sqrt{2}} \end{aligned}$$

$\therefore \sum_{n=1}^{\infty} (\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n}})$ 收敛, 故 $\lim_{n \rightarrow \infty} S_{2n} = S$ 存在

$$\therefore \lim_{n \rightarrow \infty} S_{2n+1} = \lim_{n \rightarrow \infty} [S_{2n} + \frac{1}{\sqrt{2n+1}}] = S$$

$\therefore \lim_{n \rightarrow \infty} S_n = S$ 存在, 级数收敛

$$\sum_{n=2}^{\infty} |\frac{(-1)^n}{\sqrt{n+(-1)^n}}| \text{ 的前 } 2n \text{ 项和 } S_{2n} = \sum_{k=2}^{2n+1} \frac{1}{\sqrt{k+(-1)^k}} = \sum_{m=1}^n (\frac{1}{\sqrt{2m+1}} + \frac{1}{\sqrt{2m}}) = \sum_{m=1}^n \frac{1}{\sqrt{2m+1}} + \sum_{m=1}^n \frac{1}{\sqrt{2m}}$$

$\therefore \lim_{n \rightarrow \infty} n^{\frac{1}{2}} \cdot \frac{1}{\sqrt{2n+1}} = \frac{1}{\sqrt{2}}$, 故级数 $\sum_{n=1}^{\infty} \frac{1}{\sqrt{2n+1}}$ 发散, $\lim_{n \rightarrow \infty} \sum_{m=1}^n \frac{1}{\sqrt{2m+1}} = +\infty$, 同理

$$\lim_{n \rightarrow \infty} \sum_{m=1}^n \frac{1}{\sqrt{2m}} = +\infty$$

故 $\lim_{n \rightarrow \infty} S_{2n} = +\infty$

$\therefore \lim_{n \rightarrow \infty} S_n$ 不存在, 级数条件收敛.

2. (1) 已知级数 $\sum_{n=1}^{\infty} u_n$ 收敛, 能否断定 $\sum_{n=1}^{\infty} u_n^2$ 收敛?

(2) 已知级数 $\sum_{n=1}^{\infty} u_n$ 收敛, $\lim_{n \rightarrow \infty} \frac{v_n}{u_n} = 1$, 能否断定 $\sum_{n=1}^{\infty} v_n$ 收敛?

(3) 已知级数 $\sum_{n=1}^{\infty} u_n$ 收敛, $\lim_{n \rightarrow \infty} \frac{v_n}{u_n} = 0$, 能否断定 $\sum_{n=1}^{\infty} v_n$ 收敛?

解: (1) 不能. 如 $\sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}}$ 收敛, 但 $\sum_{n=1}^{\infty} u_n^2 = \sum_{n=1}^{\infty} \frac{1}{n}$ 发散.

(2) 不能. 如 $\sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}}$, $\sum_{n=1}^{\infty} v_n = \sum_{n=1}^{\infty} [\frac{(-1)^{n-1}}{\sqrt{n}} + \frac{1}{n}]$, 满足 $\sum_{n=1}^{\infty} u_n$ 收敛且 $\lim_{n \rightarrow \infty} \frac{v_n}{u_n} = 1$, 但 $\sum_{n=1}^{\infty} v_n$ 发散.

(3) 不能. 如 $\sum_{n=1}^{\infty} u_n = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}}$, $\sum_{n=1}^{\infty} v_n = \sum_{n=1}^{\infty} \frac{1}{n}$, 满足 $\sum_{n=1}^{\infty} u_n$ 收敛且 $\lim_{n \rightarrow \infty} \frac{v_n}{u_n} = 0$, 但 $\sum_{n=1}^{\infty} v_n$ 发散.

3. 设 $a_n = \int_{(n-1)\pi}^{n\pi} \frac{\sin x}{x^p} dx$ (其中 $p > 0$). 研究 $\sum_{n=1}^{\infty} a_n$ 的收敛性.

解: **错误做法:** (1) $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 是一个瑕积分, $x=0$ 为瑕点

$$\therefore \lim_{x \rightarrow 0^+} x^{\frac{1+p}{2}} \frac{\sin x}{x^p} = \lim_{x \rightarrow 0^+} x^{\frac{1-p}{2}} \sin x = \begin{cases} 0, & p < 1 \\ +\infty, & p > 1 \end{cases}$$

【注意: 这里当 $p < 1$ 时, $x^{\frac{1-p}{2}} \rightarrow 0 (x \rightarrow 0^+)$, $\sin x \rightarrow 0 (x \rightarrow 0^+)$, $x^{\frac{1-p}{2}} \sin x \rightarrow 0$. 但当 $p > 1$ 时, 虽然 $x^{\frac{1-p}{2}} \rightarrow +\infty (x \rightarrow 0^+)$, 但是 $\sin x \rightarrow 0 (x \rightarrow 0^+)$, 故 $x^{\frac{1-p}{2}} \sin x$ 不一定趋于 $+\infty$.

比如当 $p = \frac{3}{2} > 1$ 时

$$x^{\frac{1-p}{2}} \sin x = x^{-\frac{1}{4}} [x - \frac{x^3}{3!} + o(x^3)] = x^{\frac{3}{4}} - \frac{x^{\frac{11}{4}}}{3!} + o(x^{\frac{11}{4}}) \rightarrow 0 (\neq +\infty) (x \rightarrow 0^+)$$

所以这里是错误的.】

\therefore 当 $p < 1$ 时, $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 收敛, 当 $p > 1$ 时, $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 发散

当 $p = 1$ 时, $\lim_{x \rightarrow 0^+} x^{\frac{1}{2}} \frac{\sin x}{x} = \lim_{x \rightarrow 0^+} x^{\frac{1}{2}} \frac{x - \frac{x^3}{3!} + o(x^3)}{x} = \lim_{x \rightarrow 0^+} x^{\frac{1}{2}} [1 - \frac{x^2}{3!} + o(x^2)] = 0$, $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 收敛

故 $p \leq 1$.

$$(2) \because |a_{n+1}| = \left| \int_{n\pi}^{(n+1)\pi} \frac{\sin x}{x^p} dx \right| = \int_{n\pi}^{(n+1)\pi} \frac{|\sin x|}{x^p} dx \stackrel{t=x-\pi}{=} \int_{(n-1)\pi}^{n\pi} \frac{|\sin(t+\pi)|}{(t+\pi)^p} dt \\ < \int_{(n-1)\pi}^{n\pi} \frac{|\sin t|}{t^p} dt = |a_n|$$

$$\text{且 } \lim_{n \rightarrow \infty} |a_n| = \lim_{n \rightarrow \infty} \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{x^p} dx = \lim_{n \rightarrow \infty} \frac{|\sin \xi_n|}{\xi_n^p} [n\pi - (n-1)\pi] = \lim_{n \rightarrow \infty} \frac{|\sin \xi_n|}{\xi_n^p} \pi = 0, \xi_n \in ((n-1)\pi, n\pi)$$

又 $\because a_{n+1}$ 与 a_n 异号

$\therefore \sum_{n=1}^{\infty} a_n$ 是莱布尼茨型交错级数, 故收敛.

$$(3) \because |a_n| = \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{x^p} dx > \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{(n\pi)^p} dx = \frac{1}{(n\pi)^p} \int_{(n-1)\pi}^{n\pi} |\sin x| dx = \frac{1}{(n\pi)^p} \left| \int_{(n-1)\pi}^{n\pi} \sin x dx \right| \\ = \frac{1}{(n\pi)^p} \left| -\cos x \right|_{(n-1)\pi}^{n\pi} = \frac{2}{\pi^p} \frac{1}{n^p}$$

$$\because \lim_{n \rightarrow \infty} n^p \cdot \frac{2}{\pi^p} \frac{1}{n^p} = \frac{2}{\pi^p} \text{ 且 } p \leq 1$$

$$\therefore \sum_{n=1}^{\infty} \frac{2}{\pi^p} \frac{1}{n^p} \text{ 发散}$$

$$\therefore \sum_{n=1}^{\infty} |a_n| \text{ 发散}$$

$\therefore \sum_{n=1}^{\infty} a_n$ 条件收敛.

正确做法: (1) $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 是一个瑕积分, $x=0$ 为瑕点

$$\because \lim_{x \rightarrow 0^+} x^{p-1} \frac{\sin x}{x^p} = \lim_{x \rightarrow 0^+} x^{-1} \left[x - \frac{x^3}{3!} + o(x^3) \right] = \lim_{x \rightarrow 0^+} \left[1 - \frac{x^2}{3!} + x^2 \frac{o(x^2)}{x^2} \right] = 1$$

【或者: $\because \lim_{x \rightarrow 0^+} x^{p-1} \frac{\sin x}{x^p} = 1$ 】

$$\therefore \text{当 } p-1 \geq 1, \text{ 即 } p \geq 2 \text{ 时, } a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx \text{ 发散, 当 } p-1 < 1, \text{ 即 } p < 2 \text{ 时, } a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx \text{ 收敛}$$

故 $p < 2$.

$$(2) \because |a_{n+1}| = \left| \int_{n\pi}^{(n+1)\pi} \frac{\sin x}{x^p} dx \right| = \int_{n\pi}^{(n+1)\pi} \frac{|\sin x|}{x^p} dx \stackrel{t=x-\pi}{=} \int_{(n-1)\pi}^{n\pi} \frac{|\sin(t+\pi)|}{(t+\pi)^p} dt \\ < \int_{(n-1)\pi}^{n\pi} \frac{|\sin t|}{t^p} dt = |a_n|$$

$$\text{且 } \lim_{n \rightarrow \infty} |a_n| = \lim_{n \rightarrow \infty} \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{x^p} dx = \lim_{n \rightarrow \infty} \frac{|\sin \xi_n|}{\xi_n^p} [n\pi - (n-1)\pi] = \lim_{n \rightarrow \infty} \frac{|\sin \xi_n|}{\xi_n^p} \pi = 0, \xi_n \in ((n-1)\pi, n\pi)$$

又 $\because a_{n+1}$ 与 a_n 异号

$\therefore \sum_{n=1}^{\infty} a_n$ 是莱布尼茨型交错级数, 故收敛.

(3)

$$\text{i) 当 } 0 < p \leq 1 \text{ 时, } |a_n| = \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{x^p} dx > \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{(n\pi)^p} dx = \frac{1}{(n\pi)^p} \int_{(n-1)\pi}^{n\pi} |\sin x| dx \\ = \frac{1}{(n\pi)^p} \left| \int_{(n-1)\pi}^{n\pi} \sin x dx \right| = \frac{1}{(n\pi)^p} \left| -\cos x \right|_{(n-1)\pi}^{n\pi} = \frac{2}{\pi^p} \frac{1}{n^p}$$

$$\because \lim_{n \rightarrow \infty} n^p \cdot \frac{2}{\pi^p} \frac{1}{n^p} = \frac{2}{\pi^p}$$

\therefore 当 $0 < p \leq 1$ 时 $\sum_{n=1}^{\infty} \frac{2}{\pi^p} \frac{1}{n^p}$ 发散

$\therefore \sum_{n=1}^{\infty} |a_n|$ 发散, $\sum_{n=1}^{\infty} a_n$ 条件收敛

ii) 当 $1 < p < 2$ 时, $|a_n| = \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{x^p} dx < \int_{(n-1)\pi}^{n\pi} \frac{|\sin x|}{[(n-1)\pi]^p} dx = \frac{1}{[(n-1)\pi]^p} \int_{(n-1)\pi}^{n\pi} |\sin x| dx$
 $= \frac{1}{[(n-1)\pi]^p} \left| \int_{(n-1)\pi}^{n\pi} \sin x dx \right| = \frac{1}{[(n-1)\pi]^p} |-\cos x|_{(n-1)\pi}^{n\pi} = \frac{2}{\pi^p} \frac{1}{(n-1)^p}$

$\therefore \lim_{n \rightarrow \infty} n^p \cdot \frac{2}{\pi^p} \frac{1}{(n-1)^p} = \frac{2}{\pi^p}$

\therefore 当 $p > 1$ 时 $\sum_{n=1}^{\infty} \frac{2}{\pi^p} \frac{1}{(n-1)^p}$ 收敛

$\therefore \sum_{n=1}^{\infty} |a_n|$ 收敛, $\sum_{n=1}^{\infty} a_n$ 绝对收敛

综上所述, 当 $0 < p \leq 1$ 时 $\sum_{n=1}^{+\infty} a_n$ 条件收敛; 当 $1 < p < 2$ 时 $\sum_{n=1}^{+\infty} a_n$ 绝对收敛.

另一种解法: (1) $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 是一个瑕积分 $\frac{\sin x}{x^p} \geq 0$, $x = 0$ 为瑕点

$\therefore \lim_{x \rightarrow 0^+} x^{p-1} \frac{\sin x}{x^p} = 1$

\therefore 当 $p - 1 \geq 1$, 即 $p \geq 2$ 时, $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 发散, 当 $p - 1 < 1$, 即 $p < 2$ 时, $a_1 = \int_0^{\pi} \frac{\sin x}{x^p} dx$ 收敛, 故 $p < 2$

(2) $\sum_{n=1}^{\infty} a_n = \int_{\pi}^{+\infty} \frac{\sin x}{x^p} dx$ 是一个无穷积分

$\therefore 0 \leq \left| \frac{\sin x}{x^p} \right| \leq \frac{1}{x^p}$ 且当 $p > 1$ 时 $\int_1^{+\infty} \frac{1}{x^p} dx$ 收敛

\therefore 当 $p > 1$ 时 $\int_{\pi}^{+\infty} \frac{\sin x}{x^p} dx$ 绝对收敛

当 $0 < p \leq 1$ 时

$$\int_{\pi}^{+\infty} \frac{\sin x}{x^p} dx = -\frac{\cos x}{x^p} \Big|_{\pi}^{+\infty} - p \int_{\pi}^{+\infty} \frac{\cos x}{x^{p+1}} dx = -\frac{1}{\pi^p} - p \int_{\pi}^{+\infty} \frac{\cos x}{x^{p+1}} dx$$

且 $\int_{\pi}^{+\infty} \frac{\cos x}{x^{p+1}} dx$ 绝对收敛 (与 $\int_{\pi}^{+\infty} \frac{\sin x}{x^{p+1}} dx$, $p+1 > 1$ 绝对收敛的证法相同)

$\therefore \int_{\pi}^{+\infty} \frac{\sin x}{x^p} dx$ 收敛

\therefore

$$\int_{\pi}^{+\infty} \frac{\sin^2 x}{x^p} dx = \frac{1}{2} \int_{\pi}^{+\infty} \frac{1 - \cos 2x}{x^p} dx$$

且 $\int_{\pi}^{+\infty} \frac{1}{x^p} dx$ 发散, $\int_{\pi}^{+\infty} \frac{\cos 2x}{x^p} dx$ 收敛 (与 $\int_{\pi}^{+\infty} \frac{\sin x}{x^p} dx$ 收敛的证法相同)

$\therefore \int_{\pi}^{+\infty} \left| \frac{\sin^2 x}{x^p} \right| dx$ 发散

\therefore 当 $0 < p \leq 1$ 时 $\int_{\pi}^{+\infty} \frac{\sin^2 x}{x^p} dx$ 条件收敛

综上所述, 当 $0 < p \leq 1$ 时 $\sum_{n=1}^{+\infty} a_n$ 条件收敛; 当 $1 < p < 2$ 时 $\sum_{n=1}^{+\infty} a_n$ 绝对收敛.

12.5 附录：级数加括号判断收敛性的方法

因为加括号后收敛的级数不一定收敛，所以由加括号后的级数收敛，不能直接得出原级数收敛的结论。

对于一个交错级数而言，如果正负项加括号后得到的新级数收敛，说明级数的偶数项部分和数列 $\{S_{2n}\}$ 收敛，此时若 $\lim_{n \rightarrow \infty} u_n = 0$ ，则级数的奇数项部分和 S_{2n+1} 也收敛，且 $\lim_{n \rightarrow \infty} S_{2n+1} = \lim_{n \rightarrow \infty} S_{2n} = \lim_{n \rightarrow \infty} S_n$ ，故级数收敛。

若 $\lim_{n \rightarrow \infty} S_{2n} = \infty$ ，因为 S_{2n} 是 S_n 的一个子列，则 S_n 发散，可直接得出级数发散的结论。

对于正项级数（或者每一项加了绝对值的级数）而言，如果 $\lim_{n \rightarrow \infty} S_{2n} = +\infty$ ，则必有 $\lim_{n \rightarrow \infty} S_n = +\infty$ ，级数发散。

1. 设 $p > 0$ ，研究级数

$$\frac{1}{1^p} - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \cdots + \frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}} + \cdots$$

的收敛性。

【注意：此题不能直接通过 $\lim_{n \rightarrow \infty} n^p [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}] = \frac{1}{2^p}$ 说明当 $p > 1$ 时级数收敛，当 $p \leq 1$ 时级数发散。这相当于是在判断级数 $\sum_{n=1}^{\infty} [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}]$ 的收敛性。该级数相当于是将原级数加了括号，由加括号后的级数收敛得不到原来的级数收敛。

比如 $\sum_{n=1}^{\infty} (-1)^{n-1} = 1 - 1 + 1 - 1 + 1 - 1 + \cdots$ 发散，但加括号后 $\sum_{n=1}^{\infty} (1 - 1) = (1 - 1) + (1 - 1) + (1 - 1) + \cdots = 0$ 收敛。

下面是这类题目常用的处理办法。】

解：该级数的前 $2n$ 项和 $S_{2n} = \frac{1}{1^p} - \frac{1}{2^p} + \frac{1}{3^p} - \frac{1}{4^p} + \cdots + \frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}$ ， S_{2n} 可视为正项级数 $\sum_{n=1}^{\infty} [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}]$ 的前 n 项和

$$\therefore \lim_{n \rightarrow \infty} n^p [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}] = \lim_{n \rightarrow \infty} [\frac{n^p}{(2n-1)^p} - \frac{n^p}{(2n)^{2p}}] = \frac{1}{2^p}$$

∴ i) 当 $p > 1$ 时级数 $\sum_{n=1}^{\infty} [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}]$ 收敛，即 $\lim_{n \rightarrow \infty} S_{2n}$ 存在

$$\text{又} \because \lim_{n \rightarrow \infty} \frac{1}{(2n+1)^p} = 0$$

$$\therefore \lim_{n \rightarrow \infty} S_{2n+1} = \lim_{n \rightarrow \infty} [S_{2n} + \frac{1}{(2n+1)^p}] = \lim_{n \rightarrow \infty} S_{2n}$$

故 $\lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} S_{2n} = \lim_{n \rightarrow \infty} S_{2n+1}$ 存在，级数收敛；

ii) 当 $p \leq 1$ 时级数 $\sum_{n=1}^{\infty} [\frac{1}{(2n-1)^p} - \frac{1}{(2n)^{2p}}]$ 发散，即 $\lim_{n \rightarrow \infty} S_{2n} = +\infty$

故 $\lim_{n \rightarrow \infty} S_n$ 不存在，级数发散；

综上所述，当 $p > 1$ 时级数收敛，当 $0 < p \leq 1$ 时级数发散。

2. 判断下列级数的收敛性，对收敛的级数指出绝对收敛，还是条件收敛：

$$(6) \sum_{n=2}^{\infty} \frac{(-1)^n}{\sqrt{n+(-1)^n}};$$

解: (6)原级数的前 $2n$ 项和 $S_{2n} = \sum_{k=2}^{2n+1} \frac{(-1)^k}{\sqrt{k+(-1)^k}} = \sum_{m=1}^n (\frac{1}{\sqrt{2m+1}} - \frac{1}{\sqrt{2m+1-1}})$, 相当于级数 $\sum_{n=1}^{\infty} (\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}})$ 的前 n 项和

$$\because \frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}} = \frac{\sqrt{2n+1}-\sqrt{2n-1}}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = \frac{1-2(\sqrt{2n+1}+\sqrt{2n})}{(\sqrt{2n+1})(\sqrt{2n+1-1})(\sqrt{2n+1}+\sqrt{2n})} < 0$$

\therefore 该级数是负项级数

$$\begin{aligned} \because \frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}} &= \frac{\sqrt{2n+1}-\sqrt{2n-1}}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = \frac{\sqrt{2n}(\sqrt{\frac{2n+1}{2n}}-1)-2}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = \frac{\sqrt{2n}(\sqrt{1+\frac{1}{2n}}-1)-2}{(\sqrt{2n+1})(\sqrt{2n+1-1})} \\ &= \frac{\sqrt{2n}[1+\frac{1}{2}\frac{1}{2n}+\frac{\frac{1}{2}(\frac{1}{2}-1)}{2!}\frac{1}{(2n)^2}+o(\frac{1}{n^2})]-2}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = \frac{-2+\frac{1}{2}\frac{1}{\sqrt{2n}}+o(\frac{1}{\sqrt{n}})}{(\sqrt{2n+1})(\sqrt{2n+1-1})} \end{aligned}$$

$$\therefore \lim_{n \rightarrow \infty} n \cdot [-(\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}})] = \lim_{n \rightarrow \infty} n \cdot \frac{2-\frac{1}{2}\frac{1}{\sqrt{2n}}+o(\frac{1}{\sqrt{n}})}{(\sqrt{2n+1})(\sqrt{2n+1-1})} = 1$$

\therefore 负项级数 $\sum_{n=1}^{\infty} (\frac{1}{\sqrt{2n+1}} - \frac{1}{\sqrt{2n+1-1}})$ 发散

$$\therefore \lim_{n \rightarrow \infty} S_{2n} = -\infty$$

$\therefore \lim_{n \rightarrow \infty} S_n$ 不存在, 原级数发散.