

§2 数列极限

一. 定义与使用

1. 定义.

$$\lim_{n \rightarrow \infty} x_n = A \Leftrightarrow \forall \varepsilon > 0, \exists N > 0, \text{当 } n > N \text{ 时,} \\ \text{有 } |x_n - A| < \varepsilon.$$

2. 使用 常数唯一, 有界, 保号性, 收敛的必要条件.

例2.2 * [单调有界准则].

设 $\{a_n\} \downarrow \{b_n\} \uparrow$ 且 $\lim_{n \rightarrow \infty} (a_n - b_n) = 0$. 则.

$$\begin{aligned} & \downarrow \\ & c_n = \{a_n - b_n\} \text{ 有界} \left\{ \begin{array}{l} \text{有界且 } \downarrow, \text{ 极限存在} \\ \downarrow a_n \downarrow, (-b_n) \downarrow \\ c_n \downarrow \end{array} \right. = A \end{aligned}$$

$$2). a_n \geq A + b_n \geq A + b_1 \text{ (下界)} \rightarrow \lim_{n \rightarrow \infty} a_n \text{ 存在 } a.$$

$$b_n \leq a_n - A \leq a_1 - A \text{ (上界)} \rightarrow \lim_{n \rightarrow \infty} b_n \text{ 存在 } b.$$

$$3). \lim_{n \rightarrow \infty} (a_n - b_n) = \lim_{n \rightarrow \infty} a_n - \lim_{n \rightarrow \infty} b_n \Rightarrow a = b.$$

例2.3. [保号性].

$$\{a_n\} \text{ 满足 } \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 1 \text{ 则. } \Rightarrow \{a_n\} \text{ 当 } n > N \text{ 时 } +. \\ \Rightarrow \{a_n\} \text{ 自某项起同号}$$

例2.4 [收敛的必要条件]

$$A: \text{若 } \lim_{n \rightarrow \infty} x_n = a \text{ 则 } \lim_{n \rightarrow \infty} x_{2n} = \lim_{n \rightarrow \infty} x_{2n+1} = a \checkmark \\ \text{子列.}$$

$$B. \text{若 } \lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} x_{2n+1} = a, \text{ 则 } \lim_{n \rightarrow \infty} x_n = a \checkmark$$

$$C. \text{--- } x_n \text{ 则: } \text{--- } x_{2n} \text{--- } x_{2n+1} = a \checkmark$$

$$D. \text{若 } \lim_{n \rightarrow \infty} x_{2n} = \lim_{n \rightarrow \infty} x_{2n+1} = a, \text{ 则 } \lim_{n \rightarrow \infty} x_n = a \checkmark$$

二. 存在性与计算

1. 归结原则的使用 (变量与变化).

① 归结原则 $f(x)$ 在 x_0 附近有定义

$$\lim_{x \rightarrow x_0} f(x) = A \Leftrightarrow \forall \{x_n\} \text{ 为极限点 } (x_n \neq x_0) \\ \text{均有 } \lim_{n \rightarrow \infty} f(x_n) = A$$

② 考点1: 当 $x \rightarrow 0$ 时, 取 $x_n = \frac{1}{n}$, 那若 $\lim_{x \rightarrow 0} f(x) = A$.
则 $\lim_{n \rightarrow \infty} f(\frac{1}{n}) = A$. [例2.5]

例2.5

$$\lim_{n \rightarrow \infty} n^2 \left(\sin \frac{1}{n} - \frac{1}{2} \sin \frac{2}{n} \right) \quad \boxed{\frac{1}{n} \rightarrow x} \\ \lim_{x \rightarrow 0} \frac{\sin x - \frac{1}{2} \sin 2x}{x^2} = \frac{1}{2} \Rightarrow \lim_{n \rightarrow \infty} f(\frac{1}{n}) = \frac{1}{2}$$

② 考点2: 当 $x \rightarrow a$ 时, 若 $\lim_{x \rightarrow a} f(x) = A$, 则 $\lim_{n \rightarrow \infty} f(x_n) = A$

例2.6 *

$$\text{设 } a_1 > 0, \{a_n\} \text{ 满足 } a_{n+1} = \ln(1 + a_n), n=1, 2, \dots$$

11) 证明 $\lim_{n \rightarrow \infty} a_n$ 存在, 并求其值

$$\boxed{\ln(1+x) < x \quad x \neq 0}$$

$a_1 > 0$, 设 $a_{k+1} > 0$, 则

$$a_k = \ln(1+a_{k-1}) > 0 \Rightarrow \{a_n\} \text{ 有下界 } 0. \Rightarrow \lim_{n \rightarrow \infty} a_n = a$$

$$a_{n+1} = \ln(1+a_n) < a_n \Rightarrow \{a_n\} \downarrow$$

$$a = \ln(1+a) \Rightarrow a=0.$$

21. 求 $\lim_{n \rightarrow \infty} \frac{a_{n+1} a_n}{a_n - a_{n+1}}$ "给出 $\{a_n\}$ (某个), 以 a 为极限的"
要, 求 $\lim_{n \rightarrow \infty} f(a_n)$.

$$\lim_{x \rightarrow a} f(x) = A \Rightarrow \lim_{n \rightarrow \infty} f(a_n) = A$$

$$\lim_{x \rightarrow 0} \frac{\ln(1+x) \cdot x}{x - \ln(1+x)} \stackrel{\text{等价}}{=} \lim_{x \rightarrow 0} \frac{x^2}{\frac{1}{2}x^2} = 2$$

2. 直接计算法

例 2.7

设 $a_1 = 3$, $a_{n+1} = a_n^2 + a_n$ ($n=1, 2, \dots$), 求极限

$$\lim_{n \rightarrow \infty} \left(\frac{1}{1+a_1} + \frac{1}{1+a_2} + \dots + \frac{1}{1+a_n} \right)$$

证明. $\lim_{n \rightarrow \infty} a_n = +\infty$.

$$a_{n+1} = a_n^2 + a_n > a_n \quad \{a_n\} \uparrow$$

若 $\{a_n\}$ 有上界, 则 $\lim_{n \rightarrow \infty} a_n = A$.

$$\text{则 } A = A^2 + A \Rightarrow A=0. \quad \because a_1=3 \therefore a_n > 3. \text{ 矛盾,}$$

$$\therefore \lim_{n \rightarrow \infty} a_n = +\infty.$$

\therefore 无上界

$$21. \lim_{n \rightarrow \infty} \frac{1}{a_{n+1}} = \frac{1}{a_n(1+a_n)} = \frac{1}{a_n} - \frac{1}{1+a_n}$$

$$\therefore \frac{1}{1+a_n} = \frac{1}{a_{n+1}} - \frac{1}{a_n}$$

$$\Rightarrow \text{原式} = \lim_{n \rightarrow \infty} \left(\left(\frac{1}{a_1} - \frac{1}{a_2} \right) + \left(\frac{1}{a_2} - \frac{1}{a_3} \right) + \dots + \left(\frac{1}{a_n} - \frac{1}{a_{n+1}} \right) \right)$$

$$= \lim_{n \rightarrow \infty} \left(\frac{1}{3} - \frac{1}{a_{n+1}} \right) = \frac{1}{3}$$

3. 定义法 ("先斩后奏"). 可以求出 a

$$\text{柯西 } \{x_n\} \text{ 收敛 } \Leftrightarrow |x_n - a| \rightarrow 0 \quad (n \rightarrow \infty) \Rightarrow \lim_{n \rightarrow \infty} x_n = a.$$

例 2.8 已知 $x_1 = \frac{1}{2}$, $2x_{n+1} + x_n^2 = 1$, 求 $\lim_{n \rightarrow \infty} x_n$

求极限, 一定要先确认极限存在, 要不就是用定义法

$$\left(\begin{array}{l} 2x_{n+1} + x_n^2 = 1 \\ 0 < x_{n+1} = \frac{1-x_n^2}{2} < \frac{1}{2} \end{array} \right) \left| \begin{array}{l} 2A + A^2 = 1 \\ A = \sqrt{2}-1 \end{array} \right. \leftarrow \begin{array}{l} \text{先斩后奏} \\ \text{草稿纸} \end{array}$$

$$\text{作 } |x_{n+1} - A| = \left| \frac{1-x_n^2}{2} - \frac{1-A^2}{2} \right| = \frac{1}{2} |x_n^2 - A^2|$$

$$\begin{aligned} x_n + A &< \frac{1}{2} + \sqrt{2}-1 = \frac{1}{2} \\ &= \frac{1}{2} (x_n + A) |x_n - A| \\ &< \frac{1}{2} \left(\sqrt{2}-\frac{1}{2} \right) |x_n - A| < \frac{1}{2} \left(\sqrt{2}-\frac{1}{2} \right)^2 |x_{n-1} - A| \\ &\dots < \frac{1}{2} \left(\sqrt{2}-\frac{1}{2} \right)^n |x_1 - A| = 0. \end{aligned}$$

$$\therefore A = \sqrt{2}-1$$

0 常数

例12.9

设 $x_{n+1} = \cos x_n$, $n=1, 2, \dots$, $x_1 = \cos x$.

证明 $\lim_{n \rightarrow \infty} x_n$ 存在且其极限是方程 $\cos x - x = 0$ 的根

[分析] 令 $f(x) = \cos x - x$ $\begin{cases} f(0) = 1 > 0 \\ f(\frac{\pi}{3}) = \frac{1}{2} - \frac{\pi}{3} < 0. \end{cases}$

$f'(x) = -\sin x - 1$ 在 $[0, \frac{\pi}{3}]$ 上 < 0 , $f(x) \downarrow$.

\therefore 方程 $\cos x - x = 0$ 根有唯一性, 记为 $a \in [0, \frac{\pi}{3}]$

构造 $|x_{n+1} - a| = |\cos x_n - \cos a|$

$\leq |\sin \xi| |x_n - a|$

$a \in [0, \frac{\pi}{3}], x_n \in [0, \frac{\pi}{3}] \quad \left(\because 0 \leq x_2 = \cos x_1 \leq 1 < \frac{\pi}{3} \right)$

$\therefore \xi \in (0, \frac{\pi}{3})$.

$< \sin \frac{\pi}{3} |x_n - a|$

$= \frac{\sqrt{3}}{2} |x_n - a| < (\frac{\sqrt{3}}{2})^n |x_1 - a|$

$\dots < (\frac{\sqrt{3}}{2})^n |x_1 - a| \xrightarrow{n \rightarrow \infty} 0$.

$n \rightarrow \infty \quad |x_n - a| \rightarrow 0$.

$\therefore \lim_{n \rightarrow \infty} x_n = a$

4. 单调有界准则 \star

证明: 单调 x_{n+1} 与 x_n .

有界. $\exists M > 0, |x_n| \leq M$. 或 $A \leq x_n \leq B$.

$x_n = \frac{A_n}{B_n}$

证明: ① 用已知不等式.

$\bullet \sin x \leq x \quad x_{n+1} = \sin x_n \leq x_n \quad \{x_n\} \downarrow$

$\bullet e^x \geq x+1 \quad x_{n+1} = e^{x_n} - 1 \geq x_n \quad \{x_n\} \uparrow$

$\bullet x-1 \geq \ln x \quad x_{n+1} = \ln x_n + 1 \leq x_n \quad \{x_n\} \downarrow$

$\bullet \sqrt{ab} \leq \frac{a+b}{2} \quad x_{n+1} = \sqrt{x_n(3-x_n)} \leq \frac{x_n + 3 - x_n}{2} = \frac{3}{2}, \{x_n\}$
有上界

例12.10. 已知 $(2+\sqrt{2})^n = A_n + \sqrt{2}B_n$,

A_n, B_n 为整数, $n=1, 2, 3, \dots$

求 $\lim_{n \rightarrow \infty} \frac{A_n}{B_n}$

[分析] $\boxed{\text{双项} \Rightarrow \text{单项}}$

$\left(\begin{aligned} (2+\sqrt{2})^1 &= 2+1\cdot\sqrt{2} & A_1=2 & B_1=1 \\ (2+\sqrt{2})^2 &= 4+4\sqrt{2}+2=6+4\sqrt{2} & A_2=6 & B_2=4 \\ & & \vdots & \vdots \\ A_n, B_n &> 0. \end{aligned} \right)$

$\frac{A_n}{B_n} = x_n \quad \frac{A_{n+1}}{B_{n+1}} = x_{n+1}$

$A_{n+1} + \sqrt{2}B_{n+1} = (2+\sqrt{2})^{n+1} = (A_n + \sqrt{2}B_n)(2+\sqrt{2})$
 $= 2A_n + 2B_n + \sqrt{2}(A_n + 2B_n)$

$\Rightarrow A_{n+1} = 2A_n + 2B_n \quad B_{n+1} = A_n + 2B_n$

$$\Rightarrow \frac{A_{n+1}}{B_{n+1}} = \frac{2A_n + 2B_n}{A_n + 2B_n} = \frac{2\frac{A_n}{B_n} + 2}{\frac{A_n}{B_n} + 2}$$

$$\Rightarrow X_{n+1} = \frac{2X_n + 2}{X_n + 2} = 2 - \frac{2}{X_n + 2} < 2$$

$$X_n > 0 \quad X_n < 2 \quad (\text{有界}).$$

$$X_{n+1} - X_n = \left(2 - \frac{2}{X_n + 2}\right) - \left(2 - \frac{2}{X_{n-1} + 2}\right) \\ = \frac{2(X_n - X_{n-1})}{(X_n + 2)(X_{n-1} + 2)} > 0$$

$\therefore X_{n+1} - X_n$ 与 $X_n - X_{n-1}$ 同号. \Leftrightarrow 单调.

$$A = \frac{2A+2}{A+2} \Rightarrow A = \sqrt{2}.$$

★ 例 2.11

(1) 设 $f(x) = x + \ln(2-x)$ 求 $f(x)$ 最值

$$f'(x) = 1 + \frac{-1}{2-x} = \frac{x-1}{x-2} \stackrel{<}{=} 0. \Rightarrow x=1.$$

当 $x < 1$ 时 $f'(x) > 0$ 当 $1 < x < 2$ 时 $f'(x) < 0$.

$\Rightarrow x=1$ 为唯一极大值点, 即为最大值.

$$\therefore f(x)_{\max} = f(1) = 1$$

(2) 设 $X_1 = \ln 2$, $X_n = \sum_{i=1}^{n-1} \ln(2-X_i)$, $n=2, 3, \dots$

证明: $\lim_{n \rightarrow \infty} X_n$ 存在并求其极限值

$$X_n = \ln(2-X_1) + \ln(2-X_2) + \dots + \ln(2-X_{n-1})$$

$$X_{n+1} = \ln(2-X_1) + \ln(2-X_2) + \dots + \ln(2-X_{n-1}) + \ln(2-X_n)$$

$$\Rightarrow X_{n+1} = X_n + \ln(2-X_n) \leq 1 \quad \{X_n\} \text{ 有上界. } \textcircled{1}$$

$$X_{n+1} - X_n = \ln(2-X_n), \quad X_n \leq 1, \quad 2-X_n \geq 1, \quad \ln(2-X_n) > 0.$$

\Rightarrow 极限存在 A . 单增 $\textcircled{2}$

$$A - A = \ln(2-A) \Rightarrow A = 1$$

★ 例 2.12

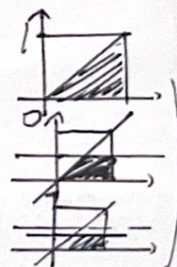
设 $X_1 = 1$, $X_n = \int_0^1 \min\{x, X_{n-1}\} dx$, $n=2, 3, \dots$

证明 $\lim_{n \rightarrow \infty} X_n$ 存在并求其极限值.

[分析]. eg. $X_2 = \int_0^1 \min\{x, 1\} dx = \frac{1}{2}$

$$X_3 = \int_0^1 \min\{x, \frac{1}{2}\} dx = \frac{3}{8}$$

$$X_4 = \int_0^1 \min\{x, \frac{3}{8}\} dx = \dots$$



设 $0 < X_{n-1} < 1$ 则.

$$X_n = \int_0^1 \min\{x, X_{n-1}\} dx = \int_0^{X_{n-1}} x dx + \int_{X_{n-1}}^1 X_{n-1} dx$$

$$= \frac{X_{n-1}^2}{2} + X_{n-1}(1-X_{n-1})$$

$$\therefore 0 < X_{n-1} < 1$$

$$\therefore \frac{1}{2} X_{n-1}^2 < X_{n-1}$$

$$= X_{n-1} - \frac{1}{2} X_{n-1}^2 < X_{n-1}$$

\therefore 上界下界都有 且 $X_n - X_{n-1} = -\frac{1}{2} X_{n-1}^2 < 0$. 单减.

$$\therefore \lim_{n \rightarrow \infty} x_n \text{ 存在, 记为 } A. \quad A = \int_0^1 \min\{x, A\} dx$$

$$A = A - \frac{1}{2}A^2 \Rightarrow A=0.$$

$$\therefore \lim_{n \rightarrow \infty} x_n = A = 0.$$

例 2.13.

设 $\{x_n\}$: $x_1 > 0, x_n e^{x_{n+1}} = e^{x_n} - 1 \quad (n=1, 2, \dots)$

证明 $\{x_n\}$ 收敛, 并求 $\lim_{n \rightarrow \infty} x_n$

[分析]. $e^{x_{n+1}} = \frac{e^{x_n} - 1}{x_n} = \frac{e^{x_n} - e^0}{x_n - 0} = e^{\xi_n}$

$$x_{n+1} = \ln(e^{x_n} - 1) - \ln(x_n) \quad \xi_n \in (0, x_n)$$

$$\therefore x_{n+1} = \xi_n < x_n \Rightarrow \text{单调有下界} \quad \text{存在 } \lim_{n \rightarrow \infty} x_n = A$$

$$Ae^A = e^A - 1 \Rightarrow A=0.$$

例 2.14

(1). 证明 $x = 2\ln(1+x)$ 在 $(0, +\infty)$ 内有唯一实根 ξ .

$$f(x) = 2\ln(1+x) - x$$

$$f'(x) = \frac{2}{1+x} - 1 \stackrel{x \geq 0}{\geq} 0 \Rightarrow x=1.$$

$$f(1) = 2\ln 2 - 1 > 0.$$

$$\lim_{x \rightarrow 0} f(x) = f(x) \text{ 在 } (0, 1) \uparrow, (1, +\infty) \downarrow$$

$$\lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} 2\ln(1+x) - x = -\infty.$$

$$\lim_{x \rightarrow 0} f(x) = 0. \quad \text{图: } f(x) \text{ 在 } (0, 1) \uparrow, (1, +\infty) \downarrow, \text{ 与 } x \text{ 轴交于 } \xi.$$

2. 对于 (1) 中的 ξ , 任取 $x_1 > \xi$, 定义 $x_{n+1} = 2\ln(1+x_n)$, $n=1, 2, \dots$ 证明 $\lim_{n \rightarrow \infty} x_n = \xi$

$$\xi = 2\ln(1+\xi).$$

当 $x_1 > \xi$,

$$\begin{aligned} x_{n+1} - x_n &= 2\ln(1+x_n) - 2\ln(1+x_{n-1}) \\ &= 2\ln \frac{1+x_n}{1+x_{n-1}} = 2\ln \left(\frac{1+2\ln(1+x_{n-1})}{1+x_{n-1}} \right) \end{aligned}$$

$$\therefore \text{当 } x > \xi, f(x) \downarrow \therefore 2\ln(1+x_{n-1}) < x_{n-1}$$

$$\therefore x_{n+1} - x_n < 0. \text{ 单调}$$

$$\text{可知 } x_1 > x_2 > \xi$$

$$\text{设 } x_{n-1} > x_n > \xi \text{ 则 } x_n > 2\ln(1+x_n) = x_{n+1}, \text{ 即 } x_n > x_{n+1} > \xi$$

$$\therefore \text{单调有下界} \Rightarrow \text{设 } \lim_{n \rightarrow \infty} x_n = a. \text{ 则 } a = 2\ln(1+a)$$

$$\text{由 (1)} \Rightarrow \xi = 2\ln(1+\xi).$$

$$\Rightarrow a = \xi.$$

2.15 [方程列]

(1). 证明方程 $x^n + x^{n-1} + \dots + x = 1$ (n 为大于 1 的整数)

在 $(\frac{1}{2}, 1)$ 内有且仅有一个实根.

[分析]

$$\text{令 } f_n(x) = x^n + x^{n-1} + \dots + x - 1, \quad n=2, 3, \dots$$

$$f(\frac{1}{2}) = (\frac{1}{2})^n + (\frac{1}{2})^{n-1} + \dots + \frac{1}{2} - 1 = -\frac{1}{2^n} < 0$$

$$f(1) = n - 1 > 0.$$

$$\exists x_n \in (\frac{1}{2}, 1) \text{ 使 } f_n(x_n) = 0$$

$$\Rightarrow f_n \uparrow \Rightarrow \text{唯一}$$

(2) 记 (1) 中实根为 x_n , 证明 $\lim_{n \rightarrow \infty} x_n$ 存在, 并求此极限.

$x_n \in (\frac{1}{2}, 1)$ 有得.

比较 x_{n+1} 与 x_n 大小

$$f_{n+1}(x_{n+1}) = 0 \quad x_{n+1}^{n+1} + x_{n+1}^n + \dots + x_{n+1} = 1$$

$$f_n(x_n) = 0 \quad x_n^n + \dots + x_n = 1$$

$$x_{n+1}^{n+1} > 0.$$

$$1 = \sum_{i=1}^n x_n^i > \sum_{i=1}^n x_{n+1}^i$$

$$\text{令 } g(x) = x^n + x^{n-1} + \dots + x$$

$$g'(x) = nx^{n-1} + (n-1)x^{n-2} + \dots + 1 > 0$$

$$\therefore g(x) \uparrow$$

$$\Rightarrow \because g(x_n) > g(x_{n+1}) \quad \therefore x_n > x_{n+1} \text{ 单调}$$

$\therefore \lim_{n \rightarrow \infty} x_n$ 存在记为 A

$$A + A^2 + \dots + A^n = 1 \quad \frac{A - A^{n+1}}{1 - A} = 1$$

$$\frac{1}{2} < x_n < 1 \quad \frac{A - 0}{1 - A} = 1 \Rightarrow A = \frac{1}{2}$$

[注] 因为 $\lim_{n \rightarrow \infty} \left(\frac{n}{n+1}\right)^n = e^{-1} \neq 0$. $\frac{n}{n+1}$ 也 < 1 , 但 $0^n \neq 0$.

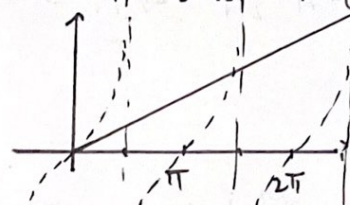
$A < 1$ 不能保证 $A^n = 0$, 比如 $\lim_{n \rightarrow \infty} \left(\frac{n}{n+1}\right)^n = e^{-1}$

所以要用“ x_n ”来挡一下.

常数

例 2.16 [区间列] ★★

(1) 证明 $\tan x = x$ 在 $(n\pi, (n+1)\pi)$ 内存在实根 ξ_n , $n=1, 2, \dots$



\Leftarrow (证每一段区间上都有此点).

$$\text{令 } f(x) = \tan x - x \quad x \in [n\pi, (n+1)\pi)$$

$$f(n\pi) = -n\pi < 0, \quad \lim_{x \rightarrow (n+1)\pi^-} f(x) = +\infty$$

$$\exists x_n \in (n\pi, (n+1)\pi), \text{ 使 } f(x_n) > 0.$$

$$\exists x_{\xi_n} \in (n\pi, x_n) \subset (n\pi, (n+1)\pi) \text{ 使 } f(x_{\xi_n}) = 0$$

(2) 求极限 $\lim_{n \rightarrow \infty} (\xi_{n+1} - \xi_n)$ (\Leftarrow 可猜出极限为 π , $\tan \pi = 0$)

$$(1) \tan \xi_n = \xi_n \quad \text{为了构造 } \tan \xi_n, \tan \xi_{n+1}$$

$$\tan(\xi_{n+1} - \xi_n) = \frac{\tan \xi_{n+1} - \tan \xi_n}{1 + \tan \xi_{n+1} \tan \xi_n}$$

$$\lim_{n \rightarrow \infty} \tan(\xi_{n+1} - \xi_n) = \lim_{n \rightarrow \infty} \frac{\xi_{n+1} - \xi_n}{1 + \xi_{n+1} \xi_n} = 0, \quad \theta \in (\frac{\pi}{2}, \frac{3\pi}{2})$$

$$\xi_{n+1} \in ((n+1)\pi, (n+2)\pi)$$

$$\xi_n \in (n\pi, (n+1)\pi) \quad \lim_{n \rightarrow \infty} \xi_n = +\infty$$

$$\frac{\pi}{2} < \xi_{n+1} - \xi_n < \frac{3\pi}{2} \quad \lim_{n \rightarrow \infty} 1 + \xi_{n+1} \xi_n = +\infty$$

$$\Rightarrow \lim_{n \rightarrow \infty} (\xi_{n+1} - \xi_n) = \pi$$

5. 夹逼准则.

难点: 放缩. $y_n \leq x_n \leq z_n$.
 1) 已知不等式
 2) 题设引导. [常见]

方法: 1) 基本放缩方法.

• $n \cdot U_{\min} \leq U_1 + U_2 + \dots + U_n \leq n \cdot U_{\max}$. (无项相加).

• $U_i \geq 0$ 时 $U_{\max} \leq U_1 + U_2 + \dots + U_n \leq n \cdot U_{\max}$. (有限项相加).
 2) 题设给出

如 $\lim_{n \rightarrow \infty} \sqrt[n]{a^n + b^n}$, $a > b > 0$.
 $\Rightarrow 0 < \frac{1}{a} < \frac{1}{b} \Rightarrow \sqrt[n]{1 \cdot (\frac{1}{b})^n + (\frac{1}{a})^n} < \sqrt[n]{2 \cdot (\frac{1}{b})^n}$
 $\downarrow \qquad \qquad \downarrow$
 $\frac{1}{b} \rightarrow \frac{1}{b} < \frac{1}{b}$

例 2.17.

已知 $f_n(x) = C_n^0 \cos x - C_n^2 \cos^3 x + \dots + (-1)^n C_n^n \cos^n x$.

[分析].

$(1 - \cos x)^n$
 $= C_n^0 1^n (-\cos x)^0 + C_n^1 1^{n-1} (-\cos x)^1 + \dots + C_n^n 1^0 (-\cos x)^n$
 $= 1 - f_n(x) \Rightarrow \underline{f_n(x) = 1 - (1 - \cos x)^n} \in [0, 1]$

(1) 证明方程 $f_n(x) = \frac{1}{2}$ 在 $(0, \frac{\pi}{2})$ 内仅有一根 x_n , $n=1, 2, 3, \dots$

$f_n(0) = 1$ $f_n(\frac{\pi}{2}) = 0 \Rightarrow \exists x_n \in (0, \frac{\pi}{2})$ 使 $f_n(x_n) = \frac{1}{2}$.
 $f'_n(x) = -n(1 - \cos x)^{n-1} \sin x < 0 \Rightarrow f_n(x) \downarrow \Rightarrow x_n$ 唯一.

(2) 求 $\lim_{n \rightarrow \infty} f_n(\arccos \frac{1}{n})$ 得到 $f_n(x_n) = \frac{1}{2}$

$f_n(\arccos \frac{1}{n}) = 1 - (1 - \frac{1}{n})^n$
 $\lim_{n \rightarrow \infty} f_n(\arccos \frac{1}{n}) = \lim_{n \rightarrow \infty} [1 - (1 - \frac{1}{n})^n] = 1 - \frac{1}{e} > \frac{1}{2}$
 $u^v \stackrel{u \rightarrow 0}{\sim} v(u-1)$

保号性, $f_n(\arccos \frac{1}{n}) > \frac{1}{2} = f_n(x_n)$

(3) 设 $x_n \in (0, \frac{\pi}{2})$ 满足 $f_n(x_n) = \frac{1}{2}$, 证明 $\lim_{n \rightarrow \infty} x_n = \frac{\pi}{2}$

\Downarrow
 $\exists N > 0, n > N$ 时 $f_n(\arccos \frac{1}{n}) > \frac{1}{2} = f_n(x_n)$
 $\Rightarrow \arccos \frac{1}{n} < x_n < \frac{\pi}{2}$
 $\downarrow \qquad \qquad \downarrow$
 $\frac{\pi}{2} \rightarrow \frac{\pi}{2} \leftarrow \frac{\pi}{2}$

例 2.18

(1) 证明 $x \rightarrow 0^+$ 时, 不等式 $0 < \tan^2 x - x^2 < x^4$ 成立.

$\lim_{x \rightarrow 0^+} \frac{\tan^2 x - x^2}{x^4} = \lim_{x \rightarrow 0^+} \frac{(\tan x + x)(\tan x - x)}{x^4} = \frac{2}{3} < 1$

$\therefore x \rightarrow 0^+$ 时 $0 < \tan^2 x - x^2 < x^4$

12. 设 $X_n = \sum_{k=1}^n \tan^{-1} \frac{1}{n+k}$, 求 $\lim_{n \rightarrow \infty} X_n$

$$\frac{1}{n+k} < \tan^{-1} \frac{1}{n+k} < \frac{1}{n+k} + \frac{1}{(n+k)^2}$$

$$\sum_{k=1}^n \frac{1}{n+k} < \sum_{k=1}^n \tan^{-1} \frac{1}{n+k} < \sum_{k=1}^n \frac{1}{n+k} + \sum_{k=1}^n \frac{1}{(n+k)^2}$$

$$\text{其中 } \sum_{k=1}^n \frac{1}{(n+k)^2} = \frac{1}{(n+1)^2} + \frac{1}{(n+2)^2} + \cdots + \frac{1}{(n+n)^2} < n \cdot \frac{1}{n^2}$$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{(n+k)^2} < \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{n+k} = \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{n(1 + \frac{k}{n})} \cdot \frac{1}{n} = \int_0^1 \frac{1}{1+x} dx = \ln 2$$

$$\lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{1}{n+k} + \sum_{k=1}^n \frac{1}{(n+k)^2} = \ln 2$$

$$\Rightarrow \text{求值 } \lim_{n \rightarrow \infty} X_n = \ln 2$$

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