

估值

一、拆分思想

$$\frac{2(x-1)}{x+1} < \ln x < \frac{1}{2} \left(x - \frac{1}{x} \right) < x-1 \quad (x > 1)$$

$$\text{如 } \ln 2 = \ln \frac{8}{4} = \ln \frac{5}{4} + \ln \frac{6}{5} + \ln \frac{7}{6} + \ln \frac{8}{7} < \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} = 0.759 \dots$$

$$\text{即 } \ln 2 = \ln \frac{2n}{n} = \ln \frac{n+1}{n} + \ln \frac{n+2}{n+1} + \dots + \ln \frac{2n}{2n-1} < \frac{1}{n} + \frac{1}{n+1} + \dots + \frac{1}{2n-1}.$$

$$\ln 2 < \frac{1}{2} \left(2 - \frac{1}{2} \right) = \frac{3}{4}$$

$$\ln 2 = \ln \frac{4}{2} = \ln \frac{3}{2} + \ln \frac{4}{3} < \frac{1}{2} \left(\frac{3}{2} - \frac{2}{3} + \frac{4}{3} - \frac{3}{4} \right) = \frac{17}{24} = 0.708 \dots$$

$$\ln 2 = \ln \frac{6}{3} = \ln \frac{4}{3} + \ln \frac{5}{4} + \ln \frac{6}{5} < \frac{1}{2} \left(\frac{4}{3} - \frac{3}{4} + \frac{5}{4} - \frac{4}{5} + \frac{6}{5} - \frac{5}{6} \right) = \frac{7}{10}$$

二、麦克劳林展开

$$f(x) = f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2 + \frac{f'''(0)}{3!}x^3 + \frac{f^{(4)}(0)}{4!}x^4 + \dots$$

$$e^x = 1 + x + \frac{x^2}{2!} + \dots + \frac{x^n}{n!} + o(x^n)$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots + (-1)^n \frac{x^{2n+1}}{(2n+1)!} + o(x^{2n+2})$$

$$\tan x = x + \frac{x^3}{3} + \dots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots + (-1)^n \frac{x^{2n}}{(2n)!} + o(x^{2n+1})$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots + (-1)^{n-1} \frac{x^n}{n} + o(x^n)$$

$$(1+x)^\alpha = 1 + \alpha x + \frac{\alpha(\alpha-1)}{2!}x^2 + \dots + \frac{\alpha(\alpha-1)\dots(\alpha-n+1)}{n!}x^n + o(x^n)$$

三、Pade逼近

$$e^x \sim \frac{x^2 + 6x + 12}{x^2 - 6x + 12}$$

$$\ln x \sim \frac{3x^2 - 3}{6x^2 - 11x + 11}$$