设
$$x_n = \left(1 + \frac{1}{n^2}\right) \left(1 + \frac{2}{n^2}\right) \cdots \left(1 + \frac{n}{n^2}\right)$$
,则极限 $\lim_{n \to \infty} x_n = \underline{\qquad}$.

解 法一: 由于
$$\frac{x}{1+x} < \ln(1+x) < x$$
, 故 $x - \ln(1+x) < \frac{x^2}{1+x}$. 因此

$$\left| \sum_{k=1}^{n} \ln \left(1 + \frac{k}{n^2} \right) - \sum_{k=1}^{n} \frac{k}{n^2} \right| < \sum_{k=1}^{n} \frac{\left(\frac{k}{n^2} \right)^2}{1 + \frac{k}{n^2}} < \sum_{k=1}^{n} \left(\frac{n}{n^2} \right)^2 = \frac{1}{n} \to 0 (n \to \infty)$$

故由夹逼准则得:

$$\lim_{n \to \infty} \ln\left(1 + \frac{k}{n^2}\right) = \lim_{n \to \infty} \sum_{k=1}^n \frac{k}{n^2} = \lim_{n \to \infty} \frac{n+1}{2n} = \frac{1}{2}.$$

故

$$\lim_{n \to \infty} x_n = \exp\left\{\lim_{n \to \infty} \ln\left(1 + \frac{k}{n^2}\right)\right\} = \sqrt{e}.$$

$$x_n = \exp\left\{\sum_{k=1}^n \ln\left(1 + \frac{k}{n^2}\right)\right\} = \exp\left\{\sum_{k=1}^n \left[\frac{k}{n^2} + \mathcal{O}\left(\frac{k^2}{n^4}\right)\right]\right\} = \exp\left\{\frac{1}{2} + \mathcal{O}\left(\frac{1}{n}\right)\right\},$$

故 $\lim_{n\to\infty} x_n = \sqrt{e}$.

设 $x_0 = 1, x_n = \frac{1 + 2x_{n-1}}{1 + x_{n-1}}, n = 1, 2, \cdots$. 证明数列 $\{x_n\}$ 收敛, 并求极限 $\lim_{n \to \infty} x_n$.

解 法一: k=0 时, 有 $1\leqslant x_0<2$ 成立. 假设 $k=n\in\mathbb{N}$ 时, 有 $1\leqslant x_n<2$, 则 k=n+1 时, 有 $1\leqslant 1+\frac{x_n}{1+x_n}=x_{n+1}=2-\frac{1}{1+x_n}<2$,

故由数学归纳法知 $1 \leq x_n < 2$. 又

$$x_{n+1} - x_n = \frac{1 + 2x_n}{1 + x_n} - \frac{1 + 2x_{n-1}}{1 + x_{n-1}} = \frac{x_n - x_{n-1}}{(1 + x_n)(1 + x_{n-1})} > 0,$$

且 $x_1 - x_0 = \frac{1}{2} > 0$,知数列 $\{x_n\}$ 单调增加. 由单调有界准则得: 数列 $\{x_n\}$ 收敛,令 $A = \lim_{n \to \infty} x_n \geqslant 1$,并对等式 $x_n = \frac{1 + 2x_{n-1}}{1 + x_{n-1}}$ 两边同时取极限,得 $A = \frac{1 + 2A}{1 + A}$ 即 $A^2 - A - 1 = 0$. 解得: $A = \frac{\sqrt{5} + 1}{2}$ 或 $\frac{1 - \sqrt{5}}{2}$ (舍去).

法二: 由于 $x_n = \frac{1+2x_{n-1}}{1+x_{n-1}}$ 满足 $x_n = f(x_{n-1})$ 这种形式, 我们尝试令 $f(x) = \frac{1+2x}{1+x}$, 由于 $f'(x) = \frac{1}{(1+x)^2} > 0$, 且 $f'(x) = \frac{1}{(1+x)^2} > 0$, 知数列 $\{x_n\}$ 单调增加. 其他过程与法一类似.

法三: 由于

$$\begin{vmatrix} x_{n+1} - \frac{\sqrt{5}+1}{2} \end{vmatrix} = \left| \frac{1+2x_n}{1+x_n} - \frac{\sqrt{5}+1}{2} \right| = \frac{\left| (3-\sqrt{5}) x_n + 1 - \sqrt{5} \right|}{2(1+x_n)}$$

$$= \frac{2}{(3+\sqrt{5})(1+x_n)} \left| x_n - \frac{\sqrt{5}+1}{2} \right| < \frac{2}{3+\sqrt{5}} \left| x_n - \frac{\sqrt{5}+1}{2} \right| < \left(\frac{2}{3+\sqrt{5}} \right)^2 \left| x_{n-1} - \frac{\sqrt{5}+1}{2} \right|$$

$$< \dots < \left(\frac{2}{3+\sqrt{5}} \right)^{n+1} \left| x_0 - \frac{\sqrt{5}+1}{2} \right| \to 0 (n \to \infty), \text{ 故 由 夹 } 遙 淮 则 得到: \lim_{n \to \infty} x_n = \frac{\sqrt{5}+1}{2}.$$

法四: 由斐波那契数列 $\{f_n\}$ 与数学归纳法可证得 $x_n = \frac{f_{2n+2}}{f_{2n+1}}$. 结合数列 $\{f_n\}$ 的通项公式

$$f_n = \frac{1}{\sqrt{5}} \left[\left(\frac{1+\sqrt{5}}{2} \right)^n - \left(\frac{1-\sqrt{5}}{2} \right)^n \right]$$

得到:

$$x_n = \frac{f_{2n+2}}{f_{2n+1}} = \frac{\left(\frac{1+\sqrt{5}}{2}\right)^{2n+2} - \left(\frac{1-\sqrt{5}}{2}\right)^{2n+2}}{\left(\frac{1+\sqrt{5}}{2}\right)^{2n+1} - \left(\frac{1-\sqrt{5}}{2}\right)^{2n+1}} = \frac{\frac{1+\sqrt{5}}{2} - \frac{\sqrt{5}-1}{2}\left(\frac{\sqrt{5}-1}{\sqrt{5}+1}\right)^{2n+1}}{1+\left(\frac{\sqrt{5}-1}{\sqrt{5}+1}\right)^{2n+1}}.$$

显然
$$\lim_{n\to\infty} \left(\frac{\sqrt{5}-1}{\sqrt{5}+1}\right)^{2n+1} = 0$$
,等式两边同时取极限得到: $\lim_{n\to\infty} x_n = \frac{\sqrt{5}+1}{2}$.

设 $2x_1 = 1, 2x_n = 1 - x_n^2, n = 1, 2, \cdots$. 证明数列 $\{x_n\}$ 收敛, 并求极限 $\lim_{n \to \infty} x_n$.

解 因 $0 < x_1 = \frac{1}{2} < 1$,假设 $k = n \in \mathbb{N}$ 时, $0 < x_n < 1$ 成立.则 $0 < x_{n+1} = \frac{1-x_n^2}{2} < 1$.由数学 归纳法知 $0 < x_n < 1, n = 1, 2, \cdots$.故

$$\left| x_{n+1} - \left(\sqrt{2} - 1 \right) \right| = \left| \frac{1 - x_n^2}{2} - \sqrt{2} + 1 \right| = \frac{x_n^2 + 2\sqrt{2} - 3}{2}$$

$$= \frac{x_n + \sqrt{2} - 1}{2} \left| x_n - \left(\sqrt{2} - 1 \right) \right|$$

$$< \frac{1}{\sqrt{2}} \left| x_n - \left(\sqrt{2} - 1 \right) \right|$$

$$< \left(\frac{1}{\sqrt{2}} \right)^2 \left| x_{n-1} - \left(\sqrt{2} - 1 \right) \right| < \cdots$$

$$< \left(\frac{1}{\sqrt{2}} \right)^n \left| x_1 - \left(\sqrt{2} - 1 \right) \right| \to 0 (n \to \infty).$$

故由夹逼准则得到: $\lim_{n\to\infty} x_n = \sqrt{2} - 1$.

设
$$f(x) = 1 - \cos x$$
,则 $\lim_{x \to 0} \frac{\left(1 - \sqrt{\cos x}\right)\left(1 - \sqrt[4]{\cos x}\right)\left(1 - \sqrt[4]{\cos x}\right)\left(1 - \sqrt[5]{\cos x}\right)}{f\left\{f\left[f\left(x\right)\right]\right\}} = \underline{\qquad}$

解
$$\frac{1}{15}$$
. 因
$$\begin{cases} 1 - (\cos x)^a = 1 - [1 - (1 - \cos x)]^a \sim a(1 - \cos x) \sim \frac{ax^2}{2}, \\ f\left\{f\left[f\left(x\right)\right]\right\} \sim \frac{f^2\left[f\left(x\right)\right]}{2} \sim \frac{\left[\frac{f^2\left(x\right)}{2}\right]^2}{2} \sim \frac{1}{8}\left(\frac{x^2}{2}\right)^4 = \frac{x^8}{128}. \end{cases} \end{cases}$$

$$\lim_{x \to 0} \frac{\left(1 - \sqrt{\cos x}\right)\left(1 - \sqrt[3]{\cos x}\right)\left(1 - \sqrt[4]{\cos x}\right)\left(1 - \sqrt[5]{\cos x}\right)}{f\left\{f\left[f\left(x\right)\right]\right\}}$$

$$= \lim_{x \to 0} \frac{\left(\frac{x^2}{4}\right)\left(\frac{x^2}{6}\right)\left(\frac{x^2}{8}\right)\left(\frac{x^2}{10}\right)}{\frac{x^8}{128}} = \frac{1}{15}.$$