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1. 设 $\sum_{n=1}^{\infty} a_n$ 为正项级数, 下列结论中正确的是 B.

A. 若 $\lim_{n \rightarrow \infty} na_n = 0$, 则 $\sum_{n=1}^{\infty} a_n$ 收敛

B. 若存在非零常数 λ , 使 $\lim_{n \rightarrow \infty} na_n = \lambda$, 则 $\sum_{n=1}^{\infty} a_n$ 发散

C. 若 $\sum_{n=1}^{\infty} a_n$ 收敛, 则 $\lim_{n \rightarrow \infty} n^2 a_n = 0$

D. 若 $\sum_{n=1}^{\infty} a_n$ 发散, 则存在非零常数 λ , 使 $\lim_{n \rightarrow \infty} na_n = \lambda$

$$\lim_{n \rightarrow \infty} \frac{a_n}{\frac{1}{n}} = \lambda$$

$\lim_{n \rightarrow \infty} \frac{a_n}{\frac{1}{n}} = \lambda$, 由 $\lambda > 0$, 知 a_n 与 $\frac{1}{n}$ 的级数具有相同收敛性.

第十章 级数
第二节 正项级数

2. 判别下列级数的收敛性.

(1) $\sum_{n=1}^{\infty} \frac{3}{2^n - 5}$; (1) $\frac{3}{2^n - 5} < \frac{3}{2^{n-1}}$ 当 n 充分大时, $\frac{3}{2^{n-1}}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{3}{2^n - 5}$ 收敛.

(2) $\sum_{n=1}^{\infty} \frac{4}{n(n+3)}$; (2) $\frac{4}{n(n+3)} < \frac{4}{n^2}$, $(n \in \mathbb{N}^+)$, $\frac{4}{n^2}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{4}{n(n+3)}$ 收敛.

(3) $\sum_{n=1}^{\infty} \frac{n+1}{n^2+n+1}$; (3) $\frac{n+1}{n^2+n+1} = \frac{n(n+\frac{1}{n})}{n^2+n+1}$, $\lim_{n \rightarrow \infty} \frac{n+1}{n^2+n+1} = \frac{1}{n}$, 由于 $\frac{1}{n}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{n+1}{n^2+n+1}$ 收敛.

(4) $\sum_{n=1}^{\infty} \frac{n+1}{n2^n}$; (4) $\frac{n+1}{n2^n} = (1+\frac{1}{n}) \cdot \frac{1}{2^n} \leq \frac{1}{2^{n-1}}$, 由于 $\frac{1}{2^{n-1}}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{n+1}{n2^n}$ 收敛.

(5) $\sum_{n=1}^{\infty} \frac{\arctan n}{n^2}$; (5) $\arctan n < \frac{\pi}{2}$, $\therefore \frac{\arctan n}{n^2} < \frac{\pi}{2n^2}$, 由于 $\frac{\pi}{2n^2}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{\arctan n}{n^2}$ 收敛.

(6) $\sum_{n=2}^{\infty} \frac{\ln n}{n^p}$; (6) 当 $p \leq 1$ 时, $\frac{\ln n}{n^p} \geq \frac{1}{n}$, 由于 $\frac{1}{n}$ 不收敛, 故 $\sum_{n=2}^{\infty} \frac{\ln n}{n^p}$ 不收敛. 当 $p > 1$ 时, $\frac{\ln n}{n^p} = \frac{\ln n}{n^{p-1} \cdot n}$, $\lim_{n \rightarrow \infty} \frac{\ln n}{n^p} = 0$, $\lim_{n \rightarrow \infty} \frac{\frac{\ln n}{n^p}}{\frac{1}{n^{p-1}}} = \lim_{n \rightarrow \infty} \frac{\ln n}{n} = 0$, $\therefore \frac{1}{n^{p-1}}$ 收敛, 故 $\sum_{n=2}^{\infty} \frac{\ln n}{n^p}$ 收敛.

(7) $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \ln \left(1 + \frac{1}{\sqrt{n}}\right)$; (7) $\lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} \ln \left(1 + \frac{1}{\sqrt{n}}\right) = \lim_{n \rightarrow \infty} \ln \left(1 + \frac{1}{\sqrt{n}}\right) = \frac{1}{\sqrt{n}}$, $\therefore \frac{1}{\sqrt{n}}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} \ln \left(1 + \frac{1}{\sqrt{n}}\right)$ 收敛.

(8) $\sum_{n=2}^{\infty} \frac{1}{(\ln n)^3}$; (8) $\lim_{n \rightarrow \infty} \frac{1}{(\ln n)^3} = 0$, $\lim_{n \rightarrow \infty} \frac{\frac{1}{(\ln n)^3}}{\frac{1}{(\ln n)^2}} = \lim_{n \rightarrow \infty} \frac{1}{\ln n} = 0$, $\therefore \frac{1}{(\ln n)^2}$ 收敛, 故 $\sum_{n=2}^{\infty} \frac{1}{(\ln n)^3}$ 收敛.

(9) $\sum_{n=1}^{\infty} (\sqrt{n+1} - \sqrt{n-1})$; (9) $\sqrt{n+1} - \sqrt{n-1} = \frac{2}{\sqrt{n+1} + \sqrt{n-1}} < \frac{2}{2\sqrt{n-1}} < \frac{1}{\sqrt{n-1}}$, 由于 $\frac{1}{\sqrt{n-1}}$ 收敛, 故 $\sum_{n=1}^{\infty} (\sqrt{n+1} - \sqrt{n-1})$ 收敛.

(10) $\sum_{n=1}^{\infty} \frac{\sqrt{n+1} - \sqrt{n-1}}{n}$; (10) $\frac{\sqrt{n+1} - \sqrt{n-1}}{n} = \frac{2}{n(\sqrt{n+1} + \sqrt{n-1})} < \frac{2}{n \cdot 2\sqrt{n-1}} < \frac{1}{(n-1)^{\frac{3}{2}}}$, $\therefore \frac{1}{(n-1)^{\frac{3}{2}}}$ 收敛, 故 $\sum_{n=1}^{\infty} \frac{\sqrt{n+1} - \sqrt{n-1}}{n}$ 收敛.

(11) $\sum_{n=1}^{\infty} [1 + (-1)^n] \frac{\sin \frac{1}{n}}{n}$; (11) $\frac{1}{(n-1)^{\frac{3}{2}}}$ 收敛, 故 $\sum_{n=1}^{\infty} [1 + (-1)^n] \frac{\sin \frac{1}{n}}{n}$ 收敛.

(12) $\sum_{n=1}^{\infty} \ln \frac{(n+2)^2}{n(n+1)}$; (12) $\ln \frac{(n+2)^2}{n(n+1)} < \frac{1}{n}$, $\therefore \frac{1}{n}$ 收敛, 故 $\sum_{n=1}^{\infty} \ln \frac{(n+2)^2}{n(n+1)}$ 收敛.

(13) $\sum_{n=1}^{\infty} \left(\frac{1}{n} - \ln \frac{n+1}{n}\right)$; (13) $\left[\frac{1}{n} - \ln \frac{n+1}{n}\right] \frac{1}{n}$ 收敛, 故 $\sum_{n=1}^{\infty} \left(\frac{1}{n} - \ln \frac{n+1}{n}\right)$ 收敛.

(14) $\sum_{n=1}^{\infty} \ln \frac{(n+2)^2}{n(n+1)}$; (14) $\ln \frac{(n+2)^2}{n(n+1)} = \ln \left(\frac{n+2}{n+1}\right)^2 = 2 \ln \frac{n+2}{n+1}$, $\lim_{n \rightarrow \infty} \ln \frac{n+2}{n+1} = 0$, $\lim_{n \rightarrow \infty} \frac{\ln \frac{n+2}{n+1}}{\frac{1}{n+1}} = \lim_{n \rightarrow \infty} \frac{\frac{1}{n+1}}{\frac{1}{n+1}} = 1$, $\therefore \frac{1}{n+1}$ 收敛, 故 $\sum_{n=1}^{\infty} \ln \frac{(n+2)^2}{n(n+1)}$ 收敛.

(15) $\sum_{n=1}^{\infty} \ln \left(1 + \frac{1}{n}\right)$; (15) $\ln \left(1 + \frac{1}{n}\right) = \ln \frac{n+1}{n} = \ln(n+1) - \ln n$, $\lim_{n \rightarrow \infty} (\ln(n+1) - \ln n) = 0$, $\lim_{n \rightarrow \infty} \frac{\ln(n+1) - \ln n}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{\frac{1}{n+1}}{\frac{1}{n}} = 1$, $\therefore \frac{1}{n}$ 收敛, 故 $\sum_{n=1}^{\infty} \ln \left(1 + \frac{1}{n}\right)$ 收敛.

第十章 级数
第二节 正项级数

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3. 判别下列级数的收敛性

$$(1) \sum_{n=1}^{\infty} \frac{n!}{4^n};$$

(1). $\sum_{n=1}^{\infty} \frac{n!}{4^n}$

(1) $\sum_{n=1}^{\infty} \frac{n!}{4^n}$, $\lim_{n \rightarrow \infty} \frac{1}{4} \cdot \frac{1}{4} \cdot \frac{1}{4} \cdot \frac{1}{4} \cdot \dots \cdot \frac{1}{4}$

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

$$\lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = \frac{n+1}{4} > 1, \text{ 故 } \sum_{n=1}^{\infty} \frac{1}{4^n} \text{ 收敛}$$

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

$$(2) \lim_{n \rightarrow \infty} n^2 \arctan \frac{70}{2^n} = \lim_{n \rightarrow \infty} n^2 \cdot \frac{1}{2^n} = 0$$

$$(4) \sum_{n=1}^{\infty} \frac{n!}{(2n-1)!!};$$

$\therefore \frac{n^2}{2^n}$ 收敛. $\sum_{n=1}^{\infty} n^2 \ln n \frac{n}{n^2}$ 收敛.

$$(5) \sum_{n=1}^{\infty} \frac{n^{n+1}}{(n+1)!};$$

(3). $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{n \rightarrow \infty} \frac{1}{3} \left(1 + \frac{1}{n}\right)^3 = \frac{1}{3} < 1$.

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

$$\therefore \sum_{n=1}^{\infty} \frac{n^3}{2^n} \text{ 收敛}$$

$$(7) \sum_{n=1}^{\infty} (\sqrt{2} - \sqrt[3]{2})(\sqrt{2} - \sqrt[5]{2}) \dots (\sqrt{2} - \sqrt[2n+1]{2}).$$

(4) $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \frac{1}{2} < 1$, $\sum_{n=1}^{\infty} \frac{n!}{(2n)!}$ 收敛

$$(5) \sum_{n=1}^{\infty} \frac{n^{n+1}}{(n+1)!} = \lim_{n \rightarrow \infty} \frac{n^{n+1}}{(n+1)!} = \lim_{n \rightarrow \infty} \frac{n^{n+1}}{n^{n+1} \cdot \frac{1}{n+1}} = \lim_{n \rightarrow \infty} \frac{1}{n+1} = 0$$

$$1) \lim_{n \rightarrow \infty} \frac{u_{n-1}}{u_n} = \frac{(n-1)^{n+2}}{(n+2)!} \cdot \frac{(n+1)!}{n^{n+1}} = \frac{n+1}{n+2} \cdot \left(1 + \frac{1}{n}\right)^n = e > 1$$

$$(6) \lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = \frac{\frac{2^{n+1} \cdot (n+1)!}{(n+1)^{n+1}}}{\frac{2^n \cdot n!}{n^n}} = \frac{2^{n+1} \cdot (n+1)!}{(n+1)^{n+1}} \cdot \frac{n^n}{2^n \cdot n!}$$

$$= \lim_{n \rightarrow \infty} \frac{2}{\left(\frac{n+1}{n}\right)^n} = \frac{2}{e} < 1 \quad \therefore \sum_{n=1}^{\infty} \frac{2^n n!}{n^n} \text{ 收敛.}$$

(7) $\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \sqrt[2n+3]{2} = \sqrt[2n+3]{2} < 1$, 级数收敛

4. 判别下列级数的收敛性.

$$(1) \sum_{n=1}^{\infty} \left(\frac{n}{2n-1} \right)^{2n}; \quad (1) \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{n}{2n-1} \right)^{2n}} = \lim_{n \rightarrow \infty} \left(\frac{n}{2n-1} \right)^2 = \frac{1}{4} < 1,$$

$$(2) \sum_{n=1}^{\infty} \left(2n \sin \frac{1}{n} \right)^{\frac{n}{2}}; \quad \therefore \sum_{n=1}^{\infty} \left(\frac{n}{2n-1} \right)^{2n} \text{ 收敛.}$$

$$(3) \sum_{n=1}^{\infty} (\sqrt{2} - \sqrt[3]{2})^n; \quad (2) \lim_{n \rightarrow \infty} \sqrt[n]{\left(2n \sin \frac{1}{n} \right)^{\frac{n}{2}}} = \lim_{n \rightarrow \infty} \left(2n \sin \frac{1}{n} \right)^{\frac{1}{2}} = \infty > 1$$

$$(4) \sum_{n=1}^{\infty} \left(\frac{n}{n+1} \right)^{n^2}; \quad \sum_{n=1}^{\infty} \left(2n \sin \frac{1}{n} \right)^{\frac{n}{2}} \text{ 收敛.}$$

$$(5) \sum_{n=1}^{\infty} \frac{a^n}{\ln(n+1)} \quad (a > 0); \quad (3) \lim_{n \rightarrow \infty} \sqrt[n]{(\sqrt{2} - \sqrt[3]{2})^n} = \lim_{n \rightarrow \infty} \sqrt{2} - 2^{\frac{1}{3}} = \sqrt{2} - 1 < 1$$

$$(6) \sum_{n=1}^{\infty} \frac{n}{\left(a + \frac{1}{n} \right)^n} \quad (a > 0); \quad \therefore \sum_{n=1}^{\infty} (\sqrt{2} - \sqrt[3]{2})^n \text{ 收敛}$$

$$(3) \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{n}{n+1} \right)^{n^2}} = \lim_{n \rightarrow \infty} \left(\frac{n}{n+1} \right)^n = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n+1} \right)^{-\frac{1}{1+\frac{1}{n}}} = \frac{1}{e} < 1$$

$$\therefore \sum_{n=1}^{\infty} \left(\frac{n}{n+1} \right)^{n^2} \text{ 收敛}$$

$$15) \lim_{n \rightarrow \infty} \frac{a^n}{n(n+1)} = \lim_{n \rightarrow \infty} \frac{a^n}{n^2} = \lim_{n \rightarrow \infty} \frac{a^n}{(n(n+1))} = \lim_{n \rightarrow \infty} \frac{a^n}{n^2(n+1)}$$

$$\text{① } a > 1 \text{ 时, } a^n = (1 + (a-1))^n > n(a-1), \ln(n+1) < 1, \frac{a^n}{n(n+1)} > a-1,$$

$$\therefore \lim_{n \rightarrow \infty} \frac{a^n}{n(n+1)} \neq 0, \text{ 级数发散}$$

$$\text{② } a = 1 \text{ 时, } \ln(n+1) < n, \frac{1}{\ln(n+1)} > \frac{1}{n}, \therefore \text{级数发散}$$

$$\text{③ } 0 < a < 1 \text{ 时, } \frac{a^n}{n(n+1)} < a^n, \text{ 由于 } a^n \text{ 的级数收敛, } \therefore \text{此时级数收敛}$$

$$\text{综上所述, } a \geq 1 \text{ 时, 级数发散, } 0 < a < 1 \text{ 时, 级数收敛}$$

$$16) \lim_{n \rightarrow \infty} \frac{n}{(1 + \frac{1}{n})^n} = \lim_{n \rightarrow \infty} \frac{n}{e} = \infty, \text{ 级数发散}$$

$$\text{① 当 } a = 1 \text{ 时, } \lim_{n \rightarrow \infty} \frac{n}{(1 + \frac{1}{n})^n} = \lim_{n \rightarrow \infty} \frac{n}{e} = \infty, \text{ 级数发散}$$

$$\text{② 当 } a > 1 \text{ 时, } \lim_{n \rightarrow \infty} \sqrt[n]{\frac{n}{(1 + \frac{1}{n})^n}} = \lim_{n \rightarrow \infty} \frac{n^{\frac{1}{n}}}{a} = \frac{1}{a} < 1, \text{ 级数收敛}$$

$$\text{综上所述, } 0 < a < 1 \text{ 时, 级数发散, 当 } a > 1 \text{ 时, 级数收敛}$$

5. 判别级数 $\sum_{n=3}^{\infty} \frac{1}{n \ln n (\ln \ln n)^2}$ 的收敛性.

$$\int_3^{\infty} \frac{1}{x \ln x (\ln \ln x)^2} dx$$

$$= \int_3^{\infty} \frac{1}{\ln x (\ln \ln x)^2} d \ln x$$

$$= \int_3^{\infty} \frac{1}{(\ln \ln x)^2} d(\ln \ln x)$$

$$= -\frac{1}{\ln \ln x} \Big|_3^{\infty} = 0 - \left(-\frac{1}{\ln \ln 3}\right) = \frac{1}{\ln \ln 3}$$

∴ 该积分收敛

∴ 该级数收敛

6. 设 $a_n > 0, b_n > 0$, 且 $\frac{a_{n+1}}{a_n} \leq \frac{b_{n+1}}{b_n} (n=1, 2, \dots)$, 证明当 $\sum_{n=1}^{\infty} b_n$ 收敛时, $\sum_{n=1}^{\infty} a_n$ 也收敛, 当 $\sum_{n=1}^{\infty} a_n$ 发散时, $\sum_{n=1}^{\infty} b_n$ 也发散.

解法1:

$$a_1 \geq \frac{b_1}{b_2} a_2, a_2 \geq \frac{b_2}{b_3} a_3, \dots, a_{n-1} \geq \frac{b_{n-1}}{b_n} a_n$$

$$\therefore a_1 \geq \frac{b_1}{b_n} a_n$$

$$\therefore a_n \leq \frac{a_1}{b_1} b_n$$

\therefore 由比较法知: 当 b_n 收敛时, $\sum a_n$ 收敛.

当 $\sum a_n$ 发散, $\sum b_n$ 发散.

7. 设 $a_n \geq 0$, 证明: 若 $\sum_{n=1}^{\infty} a_n$ 收敛, 则 $\sum_{n=1}^{\infty} \sqrt{a_n a_{n+1}}$ 也收敛.

证: 设 $b_n = \sqrt{a_n a_{n+1}}$

$$\lim_{n \rightarrow \infty} \frac{b_{n+1}}{b_n} = \lim_{n \rightarrow \infty} \frac{\sqrt{a_{n+1} a_{n+2}}}{\sqrt{a_n a_{n+1}}} = \lim_{n \rightarrow \infty} \sqrt{\frac{a_{n+2}}{a_n}}$$

$\because \sum a_n$ 收敛 $\therefore a_{n+1} < a_n$

$$\therefore \lim_{n \rightarrow \infty} \frac{b_{n+1}}{b_n} = \lambda \quad (\lambda < 1)$$

若 $\lambda = 0$, a_n 收敛, 则 b_n 收敛.

若 $\lambda \neq 0$, b_n 与 a_n 具有相同敛散性

综上, $\sum_{n=1}^{\infty} a_n$ 收敛, 则 $\sum_{n=1}^{\infty} \sqrt{a_n a_{n+1}}$ 也收敛.

另证:

$$\sqrt{a_n a_{n+1}} \leq \frac{a_n + a_{n+1}}{2}$$

$\because \sum_{n=1}^{\infty} a_n$ 收敛, $\therefore \sum_{n=1}^{\infty} \frac{a_n + a_{n+1}}{2}$ 收敛.

$\therefore \sum_{n=1}^{\infty} \sqrt{a_n a_{n+1}}$ 也收敛.

8. 设 $a_n \geq 0$, 证明: $\sum_{n=1}^{\infty} a_n$ 与 $\sum_{n=1}^{\infty} (2^{a_n} - 1)$ 的收敛性相同.

解: $\lim_{n \rightarrow \infty} \frac{2^{a_n} - 1}{a_n} = \ln 2 > 0$

$\therefore \sum_{n=1}^{\infty} 2^{a_n} - 1$ 与 $\sum_{n=1}^{\infty} a_n$ 具有相同收敛性.

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