

第十六讲：求常数项级数和

方法一 裂项 $\frac{1}{ab} = \frac{1}{b-a} \left(\frac{1}{a} - \frac{1}{b} \right)$ 或 $\frac{b-a}{ab} = \frac{1}{a} - \frac{1}{b}$, 凑差分

方法二 利用和函数

方法三 积分法

方法四 欧拉常数 $\sum_{k=1}^n \frac{1}{k} - \ln n \rightarrow C$

方法五 利用傅里叶级数

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p 是正整数，求级数 $\sum_{n=1}^{\infty} \frac{1}{n(n+p)}$ 的和

$$\frac{1}{ab} = \frac{1}{b-a} \left(\frac{1}{a} - \frac{1}{b} \right)$$

$$\begin{aligned} \sum_{n=1}^N \frac{1}{n(n+p)} &= \sum_{n=1}^N \frac{1}{p} \left(\frac{1}{n} - \frac{1}{n+p} \right) \\ &= \frac{1}{p} \left(\sum_{n=1}^N \frac{1}{n} - \sum_{n=1}^N \frac{1}{n+p} \right) = \frac{1}{p} \left(\frac{1}{1} + \cdots + \frac{1}{N} \right) - \frac{1}{p} \left(\frac{1}{1+p} + \cdots + \frac{1}{N+p} \right) \\ &= \frac{1}{p} \left(\frac{1}{1} + \cdots + \frac{1}{p} \right) - \frac{1}{p} \left(\frac{1}{1+N} + \cdots + \frac{1}{N+p} \right) \quad \text{当 } N > 1+p \\ \frac{1}{1+N} + \cdots + \frac{1}{N+p} &\rightarrow 0 \\ \sum_{n=1}^N \frac{1}{n(n+p)} &\rightarrow \frac{1}{p} \left(\frac{1}{1} + \cdots + \frac{1}{p} \right) \end{aligned}$$

$\frac{1}{1+p} + \cdots + \frac{1}{N}$ 是 $\frac{1}{1} + \cdots + \frac{1}{N}$ 与 $\frac{1}{1+p} + \cdots + \frac{1}{N+p}$ 公共部分

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求级数 $\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)}$ 的和

$$\frac{1}{ab} = \frac{1}{b-a} \left(\frac{1}{a} - \frac{1}{b} \right)$$

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

$$\begin{aligned} \sum_{n=1}^N \frac{1}{n(n+1)(n+2)} &= \frac{1}{2} \sum_{n=1}^N \left(\frac{1}{n} + \frac{1}{n+2} - \frac{2}{n+1} \right) = \frac{1}{2} \left[\left(\frac{1}{1} + \dots + \frac{1}{N} \right) + \left(\frac{1}{3} + \dots + \frac{1}{N+2} \right) - 2 \left(\frac{1}{2} + \dots + \frac{1}{N+1} \right) \right] \\ &= \frac{1}{2} \left(\frac{1}{1} - \frac{1}{N+1} + \frac{1}{N+2} - \frac{1}{2} \right) \rightarrow \frac{1}{4} \end{aligned}$$

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凑差分 $a_{n+1} - a_n$

$$\sum_{n=1}^N (a_{n+1} - a_n) = (a_{N+1} - a_N) + (a_N - a_{N-1}) + (a_{N-1} - a_{N-2}) + \cdots + (a_4 - a_3) + (a_3 - a_2) + (a_2 - a_1) = a_{N+1} - a_1$$

极大地简化式子

利用 $\frac{1}{ab} = \frac{1}{b-a} \left(\frac{1}{a} - \frac{1}{b} \right)$ 或 $\frac{b-a}{ab} = \frac{1}{a} - \frac{1}{b}$ 产生差分

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求级数 $\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)}$ 的和

$$\frac{1}{n(n+1)(n+2)} = \frac{1}{n+1} \cdot \frac{1}{n(n+2)} = \frac{1}{n+1} \cdot \frac{1}{2} \left(\frac{1}{n} - \frac{1}{n+2} \right) = \frac{1}{2} \left(\frac{1}{n(n+1)} - \frac{1}{(n+1)(n+2)} \right)$$

$$\sum_{n=1}^N \frac{1}{n(n+1)(n+2)} = \sum_{n=1}^N \frac{1}{2} \left(\frac{1}{n(n+1)} - \frac{1}{(n+1)(n+2)} \right) = \frac{1}{2} \left(\frac{1}{2} - \frac{1}{(N+1)(N+2)} \right) \rightarrow \frac{1}{4}$$

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m 是大于1的正整数，求级数 $\sum_{n=1}^{\infty} \frac{1}{n(n+1)\cdots(n+m)}$ 的和

$$\frac{1}{n(n+1)\cdots(n+m)} = \frac{1}{(n+1)\cdots(n+m-1)} \cdot \frac{1}{n(n+m)}$$

$$= \frac{1}{(n+1)\cdots(n+m-1)} \left(\frac{1}{n} - \frac{1}{n+m} \right) \frac{1}{m}$$

$$= \frac{1}{m} \left(\frac{1}{n(n+1)\cdots(n+m-1)} - \frac{1}{(n+1)\cdots(n+m-1)(n+m)} \right)$$

$$\sum_{n=1}^N \frac{1}{n(n+1)\cdots(n+m)} = \sum_{n=1}^N \frac{1}{m} \left(\frac{1}{n(n+1)\cdots(n+m-1)} - \frac{1}{(n+1)\cdots(n+m-1)(n+m)} \right)$$

$$= \frac{1}{m} \left[\frac{1}{m!} - \frac{1}{(N+1)\cdots(N+m-1)(N+m)} \right] \rightarrow \frac{1}{m} \cdot \frac{1}{m!}$$

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求级数 $\sum_{n=1}^{\infty} \frac{n+2}{n!+(n+1)!+(n+2)!}$ 的和

$$\begin{aligned} \sum_{n=1}^N \frac{n+2}{n!+(n+1)!+(n+2)!} &= \sum_{n=1}^N \frac{n+2}{n![1+(n+1)+(n+1)(n+2)]} \\ &= \sum_{n=1}^N \frac{n+2}{n!(n+2)^2} = \sum_{n=1}^N \frac{1}{n!(n+2)} \\ &= \sum_{n=1}^N \frac{n+1}{(n+2)!} = \sum_{n=1}^N \frac{n+2-1}{(n+2)!} \\ &= \sum_{n=1}^N \left(\frac{1}{(n+1)!} - \frac{1}{(n+2)!} \right) = \frac{1}{2!} - \frac{1}{(N+2)!} \rightarrow \frac{1}{2} \end{aligned}$$

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q 是大于1的正数，求级数 $\sum_{n=1}^{\infty} \frac{q^n}{(1+q^n)(1+q^{n+1})}$ 的和

$$\frac{1}{(1+q^n)(1+q^{n+1})} = \frac{1}{q^{n+1}-q^n} \left(\frac{1}{1+q^n} - \frac{1}{1+q^{n+1}} \right)$$

$$\frac{q^n}{(1+q^n)(1+q^{n+1})} = \frac{1}{q-1} \left(\frac{1}{1+q^n} - \frac{1}{1+q^{n+1}} \right)$$

$$\sum_{n=1}^N \frac{q^n}{(1+q^n)(1+q^{n+1})} = \sum_{n=1}^N \frac{1}{q-1} \left(\frac{1}{1+q^n} - \frac{1}{1+q^{n+1}} \right) = \frac{1}{q-1} \left(\frac{1}{1+q} - \frac{1}{1+q^{N+1}} \right) \rightarrow \frac{1}{q^2-1}$$

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$b > a > 0$ ，求级数 $\sum_{n=1}^{\infty} \frac{a^n b^n}{(a^n + b^n)(a^{n+1} + b^{n+1})}$ 的和

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

$$\frac{1}{(a^n + b^n)(a^{n+1} + b^{n+1})} = \frac{1}{a^{n+1} + b^{n+1} - a^n - b^n} \left(\frac{1}{a^n + b^n} - \frac{1}{a^{n+1} + b^{n+1}} \right)$$

$$\frac{a^n b^n}{(a^n + b^n)(a^{n+1} + b^{n+1})} = \frac{a^n b^n}{a^{n+1} + b^{n+1} - a^n - b^n} \left(\frac{1}{a^n + b^n} - \frac{1}{a^{n+1} + b^{n+1}} \right)$$

$$\frac{a^n b^n}{(a^n + b^n)(a^{n+1} + b^{n+1})} = \frac{\left(\frac{b}{a}\right)^n \frac{1}{a}}{\left[1 + \left(\frac{b}{a}\right)^n\right] \left[1 + \left(\frac{b}{a}\right)^{n+1}\right]} \quad \text{记 } q = \frac{b}{a} > 1$$

$$= \frac{1}{a} \frac{q^n}{(1+q^n)(1+q^{n+1})} = \frac{q^n}{a(q^{n+1} - q^n)} \left(\frac{1}{1+q^n} - \frac{1}{1+q^{n+1}} \right) = \frac{1}{a(q-1)} \left(\frac{1}{1+q^n} - \frac{1}{1+q^{n+1}} \right)$$

$$\frac{a^n b^n}{(a^n + b^n)(a^{n+1} + b^{n+1})} = \frac{1}{b-a} \left(\frac{a^n}{a^n + b^n} - \frac{a^{n+1}}{a^{n+1} + b^{n+1}} \right)$$

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求级数 $\sum_{n=1}^{\infty} \frac{1 + \frac{1}{2} + \dots + \frac{1}{n}}{(n+1)(n+2)}$ 的和

$$\begin{aligned} \frac{1 + \frac{1}{2} + \dots + \frac{1}{n}}{(n+1)(n+2)} &= \left(\frac{1}{n+1} - \frac{1}{n+2} \right) \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) = \frac{1}{n+1} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) \\ &= \frac{1}{n+1} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} + \frac{1}{n+1} \right) + \frac{1}{n+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} + \frac{1}{n+1} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) \\ &= \frac{1}{n+1} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} + \frac{1}{n+1} \right) + \frac{1}{n+2} \cdot \frac{1}{n+1} \\ &= \frac{1}{n+1} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} + \frac{1}{n+1} \right) + \frac{1}{n+1} - \frac{1}{n+2} \\ \sum_{n=1}^N \frac{1 + \frac{1}{2} + \dots + \frac{1}{n}}{(n+1)(n+2)} &= \frac{1}{2} - \frac{1}{N+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{N} + \frac{1}{N+1} \right) + \frac{1}{2} - \frac{1}{N+2} \rightarrow 1 \end{aligned}$$

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求级数 $\sum_{n=1}^{\infty} \frac{1+\frac{1}{2}+\cdots+\frac{1}{n}}{(n+1)(n+2)}$ 的和

$$\begin{aligned} \frac{1+\frac{1}{2}+\cdots+\frac{1}{n}}{(n+1)(n+2)} &= \left(\frac{1}{n+1} - \frac{1}{n+2} \right) \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) = \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) \\ &= \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) - \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n-1} \right) + \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n-1} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) \\ &= \frac{1}{n+1} \cdot \frac{1}{n} + \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n-1} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) \\ &= \frac{1}{n} - \frac{1}{n+1} + \frac{1}{n+1} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n-1} \right) - \frac{1}{n+2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} \right) \\ \sum_{n=1}^N \frac{1+\frac{1}{2}+\cdots+\frac{1}{n}}{(n+1)(n+2)} &= \frac{1}{6} + \sum_{n=2}^N \frac{1+\frac{1}{2}+\cdots+\frac{1}{n}}{(n+1)(n+2)} \\ &= \frac{1}{6} + \frac{1}{2} - \frac{1}{N+1} + \frac{1}{3} - \frac{1}{N+2} \left(1 + \frac{1}{2} + \cdots + \frac{1}{N} \right) \rightarrow 1 \end{aligned}$$

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求级数 $\sum_{n=1}^{\infty} \frac{1 + \frac{1}{2} + \dots + \frac{1}{n}}{(n+1)(n+2)}$ 的和

$$\begin{aligned} \sum_{n=1}^N \frac{1 + \frac{1}{2} + \dots + \frac{1}{n}}{(n+1)(n+2)} &= \sum_{n=1}^N \left(\frac{1}{n+1} - \frac{1}{n+2} \right) \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) \\ &= \sum_{n=1}^N (a_n - a_{n+1}) b_n = \sum_{n=2}^N (b_n - b_{n-1}) a_n + a_1 b_1 - a_{N+1} b_N \\ &= \sum_{n=2}^N \frac{1}{n} \cdot \frac{1}{n+1} + \frac{1}{2} - \frac{1}{N+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{N} \right) \\ &= \sum_{n=2}^N \left(\frac{1}{n} - \frac{1}{n+1} \right) + \frac{1}{2} - \frac{1}{N+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{N} \right) \\ &= \frac{1}{2} - \frac{1}{N+1} + \frac{1}{2} - \frac{1}{N+2} \left(1 + \frac{1}{2} + \dots + \frac{1}{N} \right) \rightarrow 1 \end{aligned}$$

$$\left\{ \frac{1}{n+1} \right\} \left\{ 1 + \frac{1}{2} + \dots + \frac{1}{n} \right\}$$

第十六讲：求常数项级数和 > 方法二

$$\sum_{n=0}^{\infty} \frac{(4n+1)(4n+2)(4n+3)}{2^n}$$

求级数 $\sum_{n=0}^{\infty} \frac{(4n+1)(4n+2)(4n+3)}{2^n} x^{4n}$ 的和函数

$$\sum_{n=0}^{\infty} \frac{(n+1)e^{n+1}}{n!}$$

求级数 $\sum_{n=0}^{\infty} \frac{(n+1)x^{n+1}}{n!}$ 的和函数

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!(2n+3)}$$

求级数 $\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+3}}{(2n+1)!(2n+3)}$ 的和函数

$$\sum_{n=0}^{\infty} \frac{1}{(4n)!}$$

求级数 $\sum_{n=0}^{\infty} \frac{x^{4n}}{(4n)!}$ 的和函数

第十六讲：求常数项级数和 > 方法二

$$\sum_{n=0}^{\infty} \frac{1}{(2n+1)!!}$$

求级数 $\sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!!}$ 的和函数

$$\sum_{n=0}^{\infty} \frac{n^3}{n!}$$

求级数 $\sum_{n=0}^{\infty} \frac{n^3 x^n}{n!}$ 的和函数

p是正整数, $\sum_{n=1}^{\infty} \frac{1}{n(n+p)2^n}$

p是正整数, 求级数 $\sum_{n=1}^{\infty} \frac{x^n}{n(n+p)}$ 的和函数

p、q是正整数, 且 $q < p$, $\sum_{n=1}^{\infty} \frac{1}{n(n+q)(n+p)}$

p、q是正整数, 且 $q < p$, 求级数 $\sum_{n=1}^{\infty} \frac{x^n}{n(n+q)(n+p)}$ 的和函数

$$\frac{1}{1 \cdot 2} - \frac{1}{2 \cdot 2^2} + \frac{1}{3 \cdot 2^3} - \frac{1}{5 \cdot 2^4} + \cdots + \frac{1}{(2n-1) \cdot 2^{2n-1}} - \frac{1}{(3n-1) \cdot 2^{2n}} + \cdots$$

求级数 $\frac{x}{1} - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{5} + \cdots + \frac{x^{2n-1}}{2n-1} - \frac{x^{2n}}{3n-1} + \cdots$ 的和函数

第十六讲：求常数项级数和 > 方法二

$$\sum_{n=0}^{\infty} \frac{\cos \frac{n\pi}{4}}{n!}$$

求级数 $\sum_{n=0}^{\infty} \frac{\cos \frac{n\pi}{4} x}{n!} x^n$ 的和函数

$$\theta \in \mathbb{R}, \sum_{n=0}^{\infty} \frac{\cos n\theta}{n!}$$

$\theta \in \mathbb{R}$, 求级数 $\sum_{n=0}^{\infty} \frac{\cos n\theta x}{n!} x^n$ 的和函数

$$\sum_{n=0}^{\infty} \frac{\sin \frac{n\pi}{4}}{n!}$$

求级数 $\sum_{n=0}^{\infty} \frac{\sin \frac{n\pi}{4} x}{n!} x^n$ 的和函数

$$\theta \in \mathbb{R}, \sum_{n=0}^{\infty} \frac{\sin n\theta}{n!}$$

$\theta \in \mathbb{R}$, 求级数 $\sum_{n=0}^{\infty} \frac{\sin n\theta x}{n!} x^n$ 的和函数

第十六讲：求常数项级数和 > 方法三

求级数 $\sum_{n=0}^{\infty} \frac{(-1)^n}{3n+1}$ 的和

$$\frac{(-1)^n}{3n+1} = \frac{(-1)^n x^{3n+1}}{3n+1} \bigg|_0^1 = \int_0^1 \left(\frac{(-1)^n x^{3n+1}}{3n+1} \right)' dx = \int_0^1 (-1)^n x^{3n} dx$$

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{3n+1} = \sum_{n=0}^{\infty} \int_0^1 (-1)^n x^{3n} dx = \int_0^1 \sum_{n=0}^{\infty} (-1)^n x^{3n} dx = \int_0^1 \frac{1}{1+x^3} dx$$

求级数 $\sum_{n=0}^{\infty} \frac{(-1)^n}{4n+1}$ 的和

第十六讲：求常数项级数和 > 方法三

求级数 $\frac{1}{1} - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \frac{1}{11} + \dots + \frac{1}{4n-3} - \frac{1}{4n-1} + \dots$ 的和

$$\text{原级数} = \left(\frac{1}{1} - \frac{1}{3} \right) + \left(\frac{1}{5} - \frac{1}{7} \right) + \left(\frac{1}{9} - \frac{1}{11} \right) + \dots + \left(\frac{1}{4n-3} - \frac{1}{4n-1} \right) + \dots = \sum_{n=1}^{\infty} \left(\frac{1}{4n-3} - \frac{1}{4n-1} \right)$$

$$\frac{1}{4n-3} - \frac{1}{4n-1} = \left(\frac{x^{4n-3}}{4n-3} - \frac{x^{4n-1}}{4n-1} \right) \Big|_0^1 = \int_0^1 \left(\frac{x^{4n-3}}{4n-3} - \frac{x^{4n-1}}{4n-1} \right) dx = \int_0^1 (x^{4n-4} - x^{4n-2}) dx$$

$$\sum_{n=1}^{\infty} \left(\frac{1}{4n-3} - \frac{1}{4n-1} \right) = \sum_{n=1}^{\infty} \int_0^1 (x^{4n-4} - x^{4n-2}) dx = \int_0^1 \sum_{n=1}^{\infty} (x^{4n-4} - x^{4n-2}) dx = \int_0^1 \left(\frac{1}{1-x^4} - \frac{x^2}{1-x^4} \right) dx = \int_0^1 \frac{1}{1+x^2} dx = \frac{\pi}{4}$$

第十六讲：求常数项级数和 > 方法三

求级数 $1 + \frac{1}{2} - \frac{1}{3} - \frac{1}{4} + \frac{1}{5} + \frac{1}{6} - \frac{1}{7} - \frac{1}{8} + \dots + \frac{1}{4n-3} + \frac{1}{4n-2} - \frac{1}{4n-1} - \frac{1}{4n} + \dots$ 的和

$$\text{原级数} = \left(1 + \frac{1}{2} - \frac{1}{3} - \frac{1}{4}\right) + \left(\frac{1}{5} + \frac{1}{6} - \frac{1}{7} - \frac{1}{8}\right) + \dots + \left(\frac{1}{4n-3} + \frac{1}{4n-2} - \frac{1}{4n-1} - \frac{1}{4n}\right) + \dots$$

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

$$\frac{1}{4n-3} + \frac{1}{4n-2} - \frac{1}{4n-1} - \frac{1}{4n} = \left(\frac{x^{4n-3}}{4n-3} + \frac{x^{4n-2}}{4n-2} - \frac{x^{4n-1}}{4n-1} - \frac{x^{4n}}{4n} \right) \bigg|_0^1 = \int_0^1 (x^{4n-4} + x^{4n-3} - x^{4n-2} - x^{4n-1}) dx$$

$$\sum_{n=1}^{\infty} \left(\frac{1}{4n-3} + \frac{1}{4n-2} - \frac{1}{4n-1} - \frac{1}{4n} \right) = \sum_{n=1}^{\infty} \int_0^1 (x^{4n-4} + x^{4n-3} - x^{4n-2} - x^{4n-1}) dx$$

$$= \int_0^1 \sum_{n=1}^{\infty} (x^{4n-4} + x^{4n-3} - x^{4n-2} - x^{4n-1}) dx = \int_0^1 \frac{1+x-x^2-x^3}{1-x^4} dx = \int_0^1 \frac{(1+x)(1-x^2)}{(1+x^2)(1-x^2)} dx$$

$$= \int_0^1 \frac{1+x}{1+x^2} dx = \frac{\pi}{4} + \frac{\ln 2}{2}$$

$r+s=1$, 求级数 $\frac{1}{3} - \frac{r}{5} - \frac{s}{3} + \frac{1}{5} - \frac{r}{9} - \frac{s}{7} + \frac{1}{7} - \frac{r}{13} - \frac{s}{11} + \dots + \frac{1}{2n+1} - \frac{r}{4n+1} - \frac{s}{4n-1} + \dots$ 的和

第十六讲：求常数项级数和 > 方法三

$$\lim_{\substack{m \rightarrow +\infty \\ n \rightarrow +\infty}} \sum_{i=1}^m \sum_{j=1}^n \frac{(-1)^{i+j}}{i+j}$$

$$\frac{(-1)^{i+j}}{i+j} = \frac{x^{i+j}}{i+j} \bigg|_0^{-1} = \int_0^{-1} \left(\frac{x^{i+j}}{i+j} \right)' dx = \int_0^{-1} x^{i+j-1} dx$$

$$\sum_{i=1}^m \sum_{j=1}^n \frac{(-1)^{i+j}}{i+j} = \sum_{i=1}^m \sum_{j=1}^n \int_0^{-1} x^{i+j-1} dx = \int_0^{-1} \sum_{i=1}^m \sum_{j=1}^n x^{i+j-1} dx$$

$$\sum_{i=1}^m \sum_{j=1}^n x^{i+j-1} = \sum_{i=1}^m x^i \left(\sum_{j=1}^n x^{j-1} \right) = \left(\sum_{i=1}^m x^i \right) \left(\sum_{j=1}^n x^{j-1} \right) = \frac{x(1-x^m)}{1-x} \cdot \frac{1-x^n}{1-x} = \frac{x(1-x^m)(1-x^n)}{(1-x)^2}$$

$$\sum_{i=1}^m \sum_{j=1}^n \frac{(-1)^{i+j}}{i+j} = \int_0^{-1} \frac{x(1-x^m)(1-x^n)}{(1-x)^2} dx$$

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$$\text{原题} \Rightarrow \lim_{\substack{m \rightarrow +\infty \\ n \rightarrow +\infty}} \int_0^{-1} \frac{x(1-x^m)(1-x^n)}{(1-x)^2} dx$$

$$\text{猜测? ? ? } \lim_{\substack{m \rightarrow +\infty \\ n \rightarrow +\infty}} \int_0^{-1} \frac{x(1-x^m)(1-x^n)}{(1-x)^2} dx = \int_0^{-1} \lim_{\substack{m \rightarrow +\infty \\ n \rightarrow +\infty}} \frac{x(1-x^m)(1-x^n)}{(1-x)^2} dx = \int_0^{-1} \frac{x}{(1-x)^2} dx$$

$$\int_0^{-1} \frac{x(1-x^m)(1-x^n)}{(1-x)^2} dx = \int_0^{-1} \frac{x}{(1-x)^2} dx - \int_0^{-1} \frac{x^{m+1}}{(1-x)^2} dx - \int_0^{-1} \frac{x^{n+1}}{(1-x)^2} dx + \int_0^{-1} \frac{x^{m+n+1}}{(1-x)^2} dx$$

$$\left| \int_0^{-1} \frac{x^{m+1}}{(1-x)^2} dx \right| = \left| \int_{-1}^0 \frac{x^{m+1}}{(1-x)^2} dx \right| \leq \int_{-1}^0 \left| \frac{x^{m+1}}{(1-x)^2} \right| dx \leq \int_{-1}^0 |x^{m+1}| dx = \int_0^1 |x^{m+1}| dx = \frac{1}{m+2} \rightarrow 0 \quad m \rightarrow +\infty, \quad n \rightarrow +\infty$$

$$\lim_{\substack{m \rightarrow +\infty \\ n \rightarrow +\infty}} \int_0^{-1} \frac{x^{m+1}}{(1-x)^2} dx = 0$$

$$\lim_{\substack{m \rightarrow +\infty \\ n \rightarrow +\infty}} \int_0^{-1} \frac{x(1-x^m)(1-x^n)}{(1-x)^2} dx = \int_0^{-1} \frac{x}{(1-x)^2} dx$$

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求级数 $1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \frac{1}{7} - \frac{1}{8} + \cdots + \frac{1}{2n-1} - \frac{1}{2n} + \cdots$ 的和

$$S_{2N} = \sum_{n=1}^N \left(\frac{1}{2n-1} - \frac{1}{2n} \right)$$

$$\frac{1}{2n-1} - \frac{1}{2n} = \frac{1}{2n-1} + \frac{1}{2n} - \frac{1}{2n} - \frac{1}{2n} = \left(\frac{1}{2n-1} + \frac{1}{2n} \right) - \frac{1}{n}$$

$$\sum_{n=1}^N \left(\frac{1}{2n-1} - \frac{1}{2n} \right) = \sum_{n=1}^N \left(\frac{1}{2n-1} + \frac{1}{2n} \right) - \sum_{n=1}^N \frac{1}{n}$$

$$= \sum_{n=1}^{2N} \frac{1}{n} - \sum_{n=1}^N \frac{1}{n} = [\ln(2N) + o(1)] - [\ln N + o(1)] = \ln 2 + o(1)$$

$$\lim_{N \rightarrow \infty} S_{2N} = \ln 2$$

$$S_{2N+1} = S_{2N} + a_{2N+1} \Rightarrow \lim_{N \rightarrow \infty} S_{2N+1} = \ln 2 \Rightarrow \lim_{n \rightarrow \infty} S_n = \ln 2$$

求级数 $\sum_{n=1}^{\infty} \frac{(-1)^{n+1} x^n}{n}$ 的和函数

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求级数 $\frac{4}{3} - \frac{3}{2} - \frac{3}{1} + \frac{4}{5} - \frac{3}{5} - \frac{3}{4} + \frac{4}{7} - \frac{3}{8} - \frac{3}{7} + \dots + \frac{4}{2n+1} - \frac{3}{3n-1} - \frac{3}{3n-2} + \dots$ 的和

$$S_{3N} = \sum_{n=1}^N \left(\frac{4}{2n+1} - \frac{3}{3n-1} - \frac{3}{3n-2} \right)$$

$$\frac{4}{2n+1} - \frac{3}{3n-1} - \frac{3}{3n-2} = \left(\frac{4}{2n+1} + \frac{4}{2n} \right) - \left(\frac{3}{3n} + \frac{3}{3n-1} + \frac{3}{3n-2} \right) - \frac{4}{2n} + \frac{3}{3n}$$

$$= 4 \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - 3 \left(\frac{1}{3n} + \frac{1}{3n-1} + \frac{1}{3n-2} \right) - \frac{1}{n}$$

$$\sum_{n=1}^N \left(\frac{4}{2n+1} - \frac{3}{3n-1} - \frac{3}{3n-2} \right) = 4 \sum_{n=1}^N \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - 3 \sum_{n=1}^N \left(\frac{1}{3n} + \frac{1}{3n-1} + \frac{1}{3n-2} \right) - \sum_{n=1}^N \frac{1}{n}$$

$$= 4 \sum_{n=2}^{2N+1} \frac{1}{n} - 3 \sum_{n=1}^{3N} \frac{1}{n} - \sum_{n=1}^N \frac{1}{n}$$

$$= 4[\ln(2N+1) - 1 + o(1)] - 3[\ln(3N) + o(1)] - [\ln N + o(1)]$$

$$= \ln \frac{(2N+1)^4}{(3N)^3 N} - 4 + o(1) \rightarrow \ln \frac{16}{27} - 4$$

$$S_{3N+2} = S_{3N+1} + a_{3N+2} = S_{3N} + a_{3N+2} + a_{3N+2}$$

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求级数 $\frac{1}{3} - \frac{1}{5} - \frac{1}{3} + \frac{1}{5} - \frac{1}{9} - \frac{1}{7} + \frac{1}{7} - \frac{1}{13} - \frac{1}{11} + \cdots + \frac{1}{2n+1} - \frac{1}{4n+1} - \frac{1}{4n-1} + \cdots$ 的和

$$S_{3N} = \sum_{n=1}^N \left(\frac{1}{2n+1} - \frac{1}{4n+1} - \frac{1}{4n-1} \right) \quad \frac{1}{4n+2} = \frac{1}{2} \cdot \frac{1}{2n+1} = \frac{1}{2} \left(\frac{1}{2n+1} + \frac{1}{2n} - \frac{1}{2n} \right) = \frac{1}{2} \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - \frac{1}{4n}$$

$$\frac{1}{2n+1} - \frac{1}{4n+1} - \frac{1}{4n-1} = \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - \left(\frac{1}{4n+2} + \frac{1}{4n+1} + \frac{1}{4n} + \frac{1}{4n-1} \right) - \frac{1}{2n} + \frac{1}{4n+2} + \frac{1}{4n}$$

$$= \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - \left(\frac{1}{4n+2} + \frac{1}{4n+1} + \frac{1}{4n} + \frac{1}{4n-1} \right) - \frac{1}{2n} + \frac{1}{2} \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - \frac{1}{4n} + \frac{1}{4n}$$

$$= \frac{3}{2} \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - \left(\frac{1}{4n+2} + \frac{1}{4n+1} + \frac{1}{4n} + \frac{1}{4n-1} \right) - \frac{1}{2n}$$

$$\sum_{n=1}^N \left(\frac{1}{2n+1} - \frac{1}{4n+1} - \frac{1}{4n-1} \right) = \frac{3}{2} \sum_{n=1}^N \left(\frac{1}{2n+1} + \frac{1}{2n} \right) - \sum_{n=1}^N \left(\frac{1}{4n+2} + \frac{1}{4n+1} + \frac{1}{4n} + \frac{1}{4n-1} \right) - \frac{1}{2} \sum_{n=1}^N \frac{1}{n}$$

$$= \frac{3}{2} \sum_{n=2}^{2N+1} \frac{1}{n} - \sum_{n=3}^{4N+2} \frac{1}{n} - \frac{1}{2} \sum_{n=1}^N \frac{1}{n}$$

$$= \frac{3}{2} [\ln(2N+1) - 1 + o(1)] - \left[\ln(4N+2) - 1 - \frac{1}{2} + o(1) \right] - \frac{1}{2} [\ln N + o(1)]$$

$$= \ln \frac{(2N+1)^{\frac{3}{2}}}{(4N+2)N^{\frac{1}{2}}} + o(1) \rightarrow \frac{1}{\sqrt{2}}$$

$$S_{3N+2} = S_{3N+1} + a_{3N+2} = S_{3N} + a_{3N+2} + a_{3N+2}$$

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p 、 q 是正整数，且 $q < p$ ，求级数 $\sum_{n=1}^{\infty} \frac{1}{n(n+q)(n+p)}$ 的和

$$\frac{1}{n(n+q)(n+p)} = \frac{1}{n(n+q)} \frac{1}{n+p} = \frac{1}{q} \left(\frac{1}{n} - \frac{1}{n+q} \right) \frac{1}{n+p} = \frac{1}{q} \left(\frac{1}{n} \frac{1}{n+p} - \frac{1}{n+q} \frac{1}{n+p} \right)$$

$$= \frac{1}{q} \left[\frac{1}{p} \left(\frac{1}{n} - \frac{1}{n+p} \right) - \frac{1}{p-q} \left(\frac{1}{n+q} - \frac{1}{n+p} \right) \right] = \frac{1}{pq} \frac{1}{n} - \frac{1}{p-q} \frac{1}{n+q} + \left(\frac{1}{p-q} - \frac{1}{pq} \right) \frac{1}{n+p}$$

$$\sum_{n=1}^N \frac{1}{n(n+q)(n+p)} = \frac{1}{pq} \sum_{n=1}^N \frac{1}{n} - \frac{1}{p-q} \sum_{n=1}^N \frac{1}{n+q} + \left(\frac{1}{p-q} - \frac{1}{pq} \right) \sum_{n=1}^N \frac{1}{n+p}$$

$$= \frac{1}{pq} [\ln N + o(1)] - \frac{1}{p-q} \left[\ln(N+q) - \sum_{n=1}^q \frac{1}{n} + o(1) \right] + \left(\frac{1}{p-q} - \frac{1}{pq} \right) \left[\ln(N+p) - \sum_{n=1}^p \frac{1}{n} + o(1) \right]$$

$$= \frac{1}{pq} [\ln N + o(1)] - \frac{1}{p-q} \left[\ln N - \sum_{n=1}^q \frac{1}{n} + o(1) \right] + \left(\frac{1}{p-q} - \frac{1}{pq} \right) \left[\ln N - \sum_{n=1}^p \frac{1}{n} + o(1) \right]$$

$$= \frac{1}{p-q} \sum_{n=1}^q \frac{1}{n} - \left(\frac{1}{p-q} - \frac{1}{pq} \right) \sum_{n=1}^p \frac{1}{n} + o(1)$$

$$\ln(N+q) - \ln N = \ln \frac{N+q}{N} = o(1)$$

$$\ln(N+p) - \ln N = \ln \frac{N+p}{N} = o(1)$$

第十六讲：求常数项级数和 > 方法五

求级数 $\sum_{n=1}^{\infty} \frac{1}{n^2}$ 的和

$f(x)$ 是周期为 2π 的周期函数，它在 $[-\pi, \pi)$ 的表达式为 $f(x) = |x|$ ，将 $f(x)$ 展开成傅里叶级数

$$f(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{\cos(2k-1)x}{(2k-1)^2} \quad x \in (-\infty, +\infty)$$

$$\text{令 } x = \pi \Rightarrow f(\pi) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{\cos(2k-1)\pi}{(2k-1)^2} \Rightarrow \pi = \frac{\pi}{2} + \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} \Rightarrow \sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} = \frac{\pi^2}{8}$$

$$\sum_{n=1}^{2N} \frac{1}{n^2} = \sum_{n=1}^N \frac{1}{(2n)^2} + \sum_{n=1}^N \frac{1}{(2n-1)^2} = \frac{1}{4} \sum_{n=1}^N \frac{1}{n^2} + \sum_{n=1}^N \frac{1}{(2n-1)^2}$$

$$\text{令 } N \rightarrow +\infty \quad \text{记 } \sum_{n=1}^{\infty} \frac{1}{n^2} = s$$

$$s = \frac{1}{4}s + \frac{\pi^2}{8} \Rightarrow s = \frac{\pi^2}{6}$$

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求级数 $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2}$ 的和

$$\sum_{n=1}^{2N} \frac{(-1)^{n+1}}{n^2} = \sum_{n=1}^N \frac{(-1)^{2n}}{(2n-1)^2} + \sum_{n=1}^N \frac{(-1)^{2n+1}}{(2n)^2} = \sum_{n=1}^N \frac{1}{(2n-1)^2} - \sum_{n=1}^N \frac{1}{(2n)^2} = \sum_{n=1}^N \frac{1}{(2n-1)^2} - \frac{1}{4} \sum_{n=1}^N \frac{1}{n^2}$$

$$\text{令 } N \rightarrow \infty \text{ 记 } \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} = s$$

$$s = \frac{\pi^2}{8} - \frac{1}{4} \cdot \frac{\pi^2}{6} = \frac{\pi^2}{12}$$

第十六讲：求常数项级数和 > 方法五

求级数 $\sum_{n=1}^{\infty} \frac{1}{n^4}$ 的和

$f(x)$ 是周期为 2π 的周期函数，它在 $[-\pi, \pi)$ 的表达式为 $f(x) = |x|$ ，将 $f(x)$ 展开成傅里叶级数

$$f(x) = \frac{\pi}{2} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{\cos(2k-1)x}{(2k-1)^2} \quad x \in (-\infty, +\infty)$$

$$\int_0^x f(x) dx = \int_0^x \frac{\pi}{2} dx - \frac{4}{\pi} \sum_{k=1}^{\infty} \int_0^x \frac{\cos(2k-1)x}{(2k-1)^2} dx \quad x \in [0, \pi]$$

$$\frac{x^2}{2} = \frac{\pi}{2} x - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{\sin(2k-1)x}{(2k-1)^3} \quad x \in [0, \pi]$$

$$\int_0^x \frac{x^2}{2} dx = \int_0^x \frac{\pi}{2} x dx - \frac{4}{\pi} \sum_{k=1}^{\infty} \int_0^x \frac{\sin(2k-1)x}{(2k-1)^3} dx \quad x \in [0, \pi]$$

$$\frac{x^3}{6} = \frac{\pi x^2}{4} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{1 - \cos(2k-1)x}{(2k-1)^4} \quad x \in [0, \pi]$$

$$\text{令 } x = \pi \Rightarrow \frac{\pi^3}{6} = \frac{\pi^3}{4} - \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{2}{(2k-1)^4} \Rightarrow \sum_{k=1}^{\infty} \frac{1}{(2k-1)^4} = \frac{\pi^4}{96}$$

$$\sum_{n=1}^{2N} \frac{1}{n^4} = \sum_{n=1}^N \frac{1}{(2n)^4} + \sum_{n=1}^N \frac{1}{(2n-1)^4}$$

$$= \frac{1}{16} \sum_{n=1}^N \frac{1}{n^4} + \sum_{n=1}^N \frac{1}{(2n-1)^4}$$

$$\text{令 } N \rightarrow +\infty \quad \text{记 } \sum_{n=1}^{\infty} \frac{1}{n^4} = s$$

$$s = \frac{1}{16} s + \frac{\pi^4}{96} \Rightarrow s = \frac{\pi^4}{96}$$

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求级数 $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^4}$ 的和

$$\sum_{n=1}^{2N} \frac{(-1)^{n+1}}{n^4} = \sum_{n=1}^N \frac{(-1)^{2n}}{(2n-1)^4} + \sum_{n=1}^N \frac{(-1)^{2n+1}}{(2n)^4} = \sum_{n=1}^N \frac{1}{(2n-1)^4} - \sum_{n=1}^N \frac{1}{(2n)^4} = \sum_{n=1}^N \frac{1}{(2n-1)^4} - \frac{1}{16} \sum_{n=1}^N \frac{1}{n^4}$$

令 $N \rightarrow \infty$ 记 $\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^4} = s$

$$s = \frac{\pi^4}{96} - \frac{1}{4} \cdot \frac{\pi^4}{90} = \frac{\pi^4}{160}$$