

第十届清疏竞赛班非数学类 27

级数计算(2)

构造幂级数解微分方程:

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

计算:

$$f(x) = \sum_{n=0}^{\infty} \frac{x^{4n}}{(4n)!}, f'(x) = \sum_{n=1}^{\infty} \frac{x^{4n-1}}{(4n-1)!}, f''(x) = \sum_{n=1}^{\infty} \frac{x^{4n-2}}{(4n-2)!}, f'''(x) = \sum_{n=1}^{\infty} \frac{x^{4n-3}}{(4n-3)!}$$

$$f + f' + f'' + f''' = \sum_{n=0}^{\infty} \frac{x^n}{n!} = e^x, f(0) = 1, f'(0) = f''(0) = f'''(0) = 0.$$

这样计算太复杂了.

回忆 $\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$, 可以猜想 $\cosh x = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!} = \frac{e^x + e^{-x}}{2}$

验证的确成立, 因此只需解:

$$f + f'' = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!} = \frac{e^x + e^{-x}}{2}, f(0) = 1, f'(0) = 0.$$

故 $f(x) = \frac{1}{4}(e^{-x} + e^x + 2 \cos x)$, 所以 $f(1) = \frac{1}{4}(e^{-1} + e + 2 \cos 1)$

因此 $\sum_{n=0}^{\infty} \frac{1}{(4n)!} = \frac{1}{4}(e^{-1} + e + 2 \cos 1) = \frac{\cosh 1 + \cos 1}{2}$.

从答案可以看到,一开始就可以猜:

$$\cosh x = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!}, \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}, \text{所以两式相加除以2直接得到}$$

$$\sum_{n=0}^{\infty} \frac{x^{4n}}{(4n)!} = \frac{\cosh x + \cos x}{2}.$$

习题: 计算 $\sum_{n=0}^{\infty} \frac{1}{(3n)!}$

积累常见级数和(习题)

$$\sum_{n=0}^{\infty} a^n \cos nx, \sum_{n=0}^{\infty} a^n \sin nx, \sum_{n=0}^{\infty} \frac{\sin nx}{n!}, \sum_{n=0}^{\infty} \frac{\cos nx}{n!}, \sum_{n=0}^{\infty} \frac{\sin nx}{n^m}, \sum_{n=0}^{\infty} \frac{\cos nx}{n^m}$$

$$|a| < 1, m \in \mathbb{N}$$

最后两个只计算 m 是具体值的时候即可(例如 $m = 1, 2$)

例子:

$$\begin{aligned} t > 0, \sum_{n=1}^{\infty} e^{-nt} \sin nx &= \operatorname{Im} \sum_{n=1}^{\infty} e^{-nt} e^{inx} = \operatorname{Im} \sum_{n=1}^{\infty} e^{-n(t-ix)} = \operatorname{Im} \frac{e^{-(t-ix)}}{1 - e^{-(t-ix)}} \\ &= \operatorname{Im} \frac{1}{e^{(t-ix)} - 1} = \operatorname{Im} \frac{1}{e^t \cos x - 1 - e^t \sin x \cdot i} \\ &= \operatorname{Im} \frac{e^t \cos x - 1 + e^t \sin x \cdot i}{(e^t \cos x - 1)^2 + (e^t \sin x)^2} = \frac{e^t \sin x}{e^{2t} + 1 - 2e^t \cos x} \\ &= \frac{\sin x}{e^t + e^{-t} - 2 \cos x} = \frac{1}{2} \frac{\sin x}{\cosh t - \cos x}. \end{aligned}$$

二重级数换序法：

$$\text{计算} \sum_{n=1}^{\infty} \frac{\sinh \pi}{\cosh(2n\pi) - \cosh \pi}$$

计算：

$$\sum_{n=1}^{\infty} e^{-nt} \sin nx = \frac{1}{2} \frac{\sin x}{\cosh t - \cos x}$$

$$e^{ix} = \cos x + i \sin x, e^{-ix} = \cos x - i \sin x$$

$$\cosh(ix) = \frac{e^{ix} + e^{-ix}}{2} = \cos x, \sin x = \frac{e^{ix} - e^{-ix}}{2i} = \frac{\sinh(ix)}{i}$$

$$\sum_{n=1}^{\infty} e^{-nt} \frac{\sinh(inx)}{i} = \frac{1}{2} \frac{\sinh(ix)}{\cosh t - \cosh(ix)}$$

$$\text{从而} \sum_{n=1}^{\infty} e^{-nt} \sinh(nx) = \frac{1}{2} \frac{\sinh(x)}{\cosh t - \cosh(x)}.$$

当然上述恒等式可以直接用等比级数求和证明。

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{\sinh \pi}{\cosh(2n\pi) - \cosh \pi} &= 2 \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} e^{-2mn\pi} \sinh(m\pi) \\ &= 2 \sum_{m=1}^{\infty} \sinh(m\pi) \sum_{n=1}^{\infty} e^{-2mn\pi} = 2 \sum_{m=1}^{\infty} \sinh(m\pi) \frac{e^{-2m\pi}}{1 - e^{-2m\pi}} \\ &= 2 \sum_{m=1}^{\infty} \sinh(m\pi) \frac{1}{e^{2m\pi} - 1} = \sum_{m=1}^{\infty} \frac{e^{m\pi} - e^{-m\pi}}{e^{2m\pi} - 1} \\ &= \sum_{m=1}^{\infty} \frac{e^{2m\pi} - 1}{e^{2m\pi} - 1} e^{-m\pi} = \sum_{m=1}^{\infty} e^{-m\pi} = \frac{e^{-\pi}}{1 - e^{-\pi}} = \frac{1}{e^{\pi} - 1} \end{aligned}$$

转化为部分和极限的方法：

$$\prod_{n=2}^{\infty} e \left(1 - \frac{1}{n^2} \right)^{n^2}$$

计算：

$$\begin{aligned} x_m &= \prod_{n=2}^m e \left(1 - \frac{1}{n^2} \right)^{n^2} = e^{m-1} \prod_{n=2}^m \left(\frac{(n-1)(n+1)}{n^2} \right)^{n^2} \\ &= e^{m-1} \prod_{n=2}^m \left(\frac{n-1}{n} \right)^{n^2} \prod_{n=2}^m \left(\frac{n+1}{n} \right)^{n^2} \\ &= e^{m-1} \prod_{n=2}^m \left(\frac{n-1}{n} \right)^{n^2} \prod_{n=3}^{m+1} \left(\frac{n}{n-1} \right)^{(n-1)^2} \\ &= \frac{1}{16} e^{m-1} \left(\frac{m+1}{m} \right)^{m^2} \prod_{n=3}^m \left(\frac{n-1}{n} \right)^{n^2} \prod_{n=3}^m \left(\frac{n}{n-1} \right)^{(n-1)^2} \\ &= \frac{1}{16} e^{m-1} \left(\frac{m+1}{m} \right)^{m^2} \prod_{n=3}^m \left(\frac{n-1}{n} \right)^{n^2} \prod_{n=3}^m \left(\frac{n}{n-1} \right)^{n^2} \prod_{n=3}^m \left(\frac{n}{n-1} \right)^{(n-1)^2 - n^2} \\ &= \frac{1}{16} e^{m-1} \left(\frac{m+1}{m} \right)^{m^2} \prod_{n=3}^m \left(\frac{n-1}{n} \right)^{2n-1} \end{aligned}$$

于是

$$\begin{aligned}
\ln(16e \cdot x_m) &= m + m^2 \ln \frac{m+1}{m} + \sum_{n=3}^m \left[(2n-1)\ln(n-1) - (2n-1)\ln n \right] \\
&= m + m^2 \ln \frac{m+1}{m} + \sum_{n=3}^m \left[(2n-1)\ln(n-1) - (2n+1)\ln n \right] \\
&\quad + \sum_{n=3}^m \left[(2n+1)\ln n - (2n-1)\ln n \right] \\
&= m + m^2 \ln \frac{m+1}{m} + 5\ln 2 - (2m+1)\ln m + 2 \sum_{n=3}^m \ln n \\
&= 2m - 2m \ln m - \ln m + 5\ln 2 - \frac{1}{2} + 2 \sum_{n=3}^m \ln n + o(1) \\
&= 2m - 2m \ln m - \ln m + 5\ln 2 - \frac{1}{2} + 2 \sum_{n=1}^m \ln n - 2\ln 2 + o(1) \\
&= 2m - 2m \ln m - \ln m + 3\ln 2 - \frac{1}{2} + 2 \sum_{k=1}^m \ln k + o(1) \\
&= 2 \ln \frac{e^m m!}{m^m \sqrt{m}} + 3\ln 2 - \frac{1}{2} + o(1) \rightarrow 2 \ln \frac{e^m \sqrt{2\pi m} \left(\frac{m}{e}\right)^m}{m^m \sqrt{m}} + 3\ln 2 - \frac{1}{2} \\
&= 2 \ln \sqrt{2\pi} + 3\ln 2 - \frac{1}{2}
\end{aligned}$$

因此 $\prod_{n=2}^{\infty} e \left(1 - \frac{1}{n^2}\right)^{n^2} = \frac{e^{2\ln\sqrt{2\pi} + 3\ln 2 - \frac{1}{2}}}{16e} = \frac{\pi^{\frac{3}{2}}}{e^2}$

计算级数(无初等, 只了解方法): $\sum_{k=2}^{\infty} (-1)^k \left[k \ln \frac{k}{k-\frac{1}{2}} - (k-1) \ln \frac{k-1}{k-\frac{1}{2}} \right]$

计算:

$$k \ln \frac{k}{k-\frac{1}{2}} - (k-1) \ln \frac{k-1}{k-\frac{1}{2}} = \frac{1}{4k} + O\left(\frac{1}{k^2}\right), k \rightarrow \infty$$

因此 $\sum_{k=2}^{\infty} (-1)^k \left[\frac{1}{4k} + O\left(\frac{1}{k^2}\right) \right] = \text{条件} + \text{绝对} = \text{条件}.$

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

只需考虑偶数的情况, 因此

$$\begin{aligned}
& \ln 2 + 2n \ln(2n) + \sum_{k=1}^{2n} \left[(-1)^{k-1} (2k-1) \ln \left(k - \frac{1}{2} \right) \right] \\
&= \ln 2 + 2n \ln(2n) + \sum_{k=1}^n \left[(4k-3) \ln \left(2k - \frac{3}{2} \right) - (4k-1) \ln \left(2k - \frac{1}{2} \right) \right] \\
&= \ln 2 + 2n \ln(2n) + \sum_{k=1}^n \left[(4k-3) \ln \left(\frac{4k-3}{2} \right) - (4k-1) \ln \left(\frac{4k-1}{2} \right) \right] \\
&= \ln 2 + 2n \ln(2n) + \sum_{k=1}^n \left[(4k-3) \ln(4k-3) - (4k-1) \ln(4k-1) \right] \\
&\quad + \sum_{k=1}^n \left[-(4k-3) \ln 2 + (4k-1) \ln 2 \right] \\
&= \ln 2 + 2n \ln(2n) + 2 \ln 2 \cdot n + \sum_{k=1}^n \left[(4k-3) \ln(4k-3) - (4k-1) \ln(4k-1) \right]
\end{aligned}$$

回忆 $\sum_{k=1}^n k \ln k$ 用欧拉麦克劳林可以得到任意阶的渐进估计, 类似的

可以得到 $\sum_{k=1}^n (4k-3) \ln(4k-3) - (4k-1) \ln(4k-1)$ 的渐进估计

带进去就可以得到一个常数 C , 这个 C 显然无初等表示.

可以用软件检查, 发现 C 会依赖于 *Glaisher – kinkelin* 常数.

恒等式变形：

$$\text{计算} \sum_{n=1}^{\infty} \frac{\ln 2 - \left(\frac{1}{n+1} + \dots + \frac{1}{2n} \right)}{n}$$

分析：

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

这个恒等式要积累一下。

证明：

$$\begin{aligned} \text{熟知} \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} &= \ln 2, \sum_{k=1}^{\infty} \frac{x^k}{k} = -\ln(1-x) \\ \sum_{n=1}^{\infty} \frac{\ln 2 - \left(\frac{1}{n+1} + \dots + \frac{1}{2n} \right)}{n} &= \sum_{n=1}^{\infty} \frac{\sum_{k=2n+1}^{\infty} \frac{(-1)^{k-1}}{k}}{n} \\ &= \sum_{n=1}^{\infty} \frac{\sum_{k=2n+1}^{\infty} \int_0^1 (-x)^{k-1} dx}{n} = \sum_{n=1}^{\infty} \frac{\int_0^1 \sum_{k=2n+1}^{\infty} (-x)^{k-1} dx}{n} \\ &= \sum_{n=1}^{\infty} \frac{\int_0^1 \frac{(-x)^{2n}}{1+x} dx}{n} = \sum_{n=1}^{\infty} \int_0^1 \frac{x^{2n}}{(1+x)n} dx \\ &= \int_0^1 \sum_{n=1}^{\infty} \frac{x^{2n}}{(1+x)n} dx = - \int_0^1 \frac{\ln(1-x^2)}{1+x} dx \end{aligned}$$

$$\begin{aligned}
&= - \int_0^1 \frac{\ln(1-x)}{1+x} dx - \int_0^1 \frac{\ln(1+x)}{1+x} dx \\
&= - \int_0^1 \frac{\ln y}{2-y} dy - \int_0^1 \ln(1+y) d\ln(1+y) \\
&= - \int_0^1 \frac{\ln \frac{y}{2}}{2-y} dy - \int_0^1 \frac{\ln 2}{2-y} dy - \frac{\ln^2 2}{2} \\
&= - \int_0^{\frac{1}{2}} \frac{\ln t}{1-t} dt - \ln^2 2 - \frac{\ln^2 2}{2} \\
&= - \int_{\frac{1}{2}}^1 \frac{\ln(1-t)}{t} dt - \frac{3 \ln^2 2}{2} \\
&= - \left(\int_0^1 \frac{\ln(1-t)}{t} dt - \int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt \right) - \frac{3 \ln^2 2}{2} \\
&= \left(\int_0^1 \sum_{n=1}^{\infty} \frac{t^{n-1}}{n} dt + \int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt \right) - \frac{3 \ln^2 2}{2} \\
&= \left(\sum_{n=1}^{\infty} \frac{1}{n^2} + \int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt \right) - \frac{3 \ln^2 2}{2} \\
&= \frac{1}{2} \left(\frac{\pi^2}{6} - \ln^2 2 \right)
\end{aligned}$$

积累经典积分：

$$\int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt = \int_0^{\frac{1}{2}} \ln(1-t) d \ln t = \ln^2 2 + \int_0^{\frac{1}{2}} \frac{\ln t}{1-t} dt$$

$$= \ln^2 2 + \int_{\frac{1}{2}}^1 \frac{\ln(1-t)}{t} dt$$

$$\int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt - \int_{\frac{1}{2}}^1 \frac{\ln(1-t)}{t} dt = \ln^2 2$$

$$\int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt + \int_{\frac{1}{2}}^1 \frac{\ln(1-t)}{t} dt = -\frac{\pi^2}{6}$$

$$\text{因此 } \int_0^{\frac{1}{2}} \frac{\ln(1-t)}{t} dt = \frac{\ln^2 2}{2} - \frac{\pi^2}{12}$$

$$\text{实际上还可以得到: } \sum_{n=1}^{\infty} \frac{1}{n^2 2^n} = -\frac{\ln^2 2}{2} + \frac{\pi^2}{12}$$

习题：证明如下恒等式并计算级数.

恒等式: $H_n = -n \int_0^1 (1-x)^{n-1} \ln x dx$

计算: $\sum_{n=1}^{\infty} C_{2n}^n x^n H_n$

轮换对称二重级数计算：

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

看到二重级数可以尝试一下对称性的方法.

证明：

$$\begin{aligned}& \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{1}{m(m+1)(n+1)(n+m)} \\&= \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{n}{m(m+1)n(n+1)(n+m)} \\&= \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{m}{m(m+1)n(n+1)(n+m)} \\&= \frac{1}{2} \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{m+n}{m(m+1)n(n+1)(n+m)} \\&= \frac{1}{2} \sum_{n=1}^{\infty} \sum_{m=1}^{\infty} \frac{1}{m(m+1)n(n+1)} \\&= \frac{1}{2} \left(\sum_{m=1}^{\infty} \frac{1}{m(m+1)} \right)^2 = \frac{1}{2}.\end{aligned}$$

特殊例子：

$$\sum_{k=1}^{\infty} \frac{1}{2^k} \tan \frac{\pi}{2^{k+1}}$$

计算：

$$\begin{aligned}
& \cos \frac{x}{2} \cdots \cos \frac{x}{2^n} = \frac{\cos \frac{x}{2} \cdots \cos \frac{x}{2^n} \sin \frac{x}{2^n}}{\sin \frac{x}{2^n}} \\
& = \frac{\cos \frac{x}{2} \cdots \cos \frac{x}{2^{n-1}} \sin \frac{x}{2^{n-1}}}{2 \sin \frac{x}{2^n}} \\
& = \frac{\cos \frac{x}{2} \cdots \cos \frac{x}{2^{n-2}} \sin \frac{x}{2^{n-2}}}{2^2 \sin \frac{x}{2^n}} \\
& \quad \dots \\
& = \frac{\cos \frac{x}{2} \sin \frac{x}{2}}{2^{n-1} \sin \frac{x}{2^n}} = \frac{\sin x}{2^n \sin \frac{x}{2^n}} \\
& \ln \left(\cos \frac{x}{2} \cdots \cos \frac{x}{2^n} \right) = \ln \frac{\sin x}{2^n \sin \frac{x}{2^n}} = \ln \sin x - n \ln 2 - \ln \sin \frac{x}{2^n}
\end{aligned}$$

$$\text{两边求导有 } -\sum_{k=1}^n \frac{1}{2^k} \tan \frac{x}{2^k} = \frac{\cos x}{\sin x} - \frac{\cos \frac{x}{2^n}}{2^n \sin \frac{x}{2^n}}$$

赋予 $x = \frac{\pi}{2}$, 就有

$$-\sum_{k=1}^{\infty} \frac{1}{2^k} \tan \frac{\pi}{2^{k+1}} = -\lim_{n \rightarrow \infty} \frac{\cos \frac{\pi}{2^{n+1}}}{2^n \sin \frac{\pi}{2^{n+1}}} = -\lim_{n \rightarrow \infty} \frac{1}{2^n \frac{\pi}{2^{n+1}}} = -\frac{2}{\pi}$$

$$\sum_{k=1}^{\infty} \frac{1}{2^k} \tan \frac{\pi}{2^{k+1}} = \frac{2}{\pi}.$$

利用傅里叶计算级数：

展开 $x(1-x)$, $x \in [0,1]$. 计算 $\sum_{n=1}^{\infty} \frac{1}{n^2}$

我们让 $x(1-x)$ 周期1延拓, 然后

$$\begin{aligned} x(1-x) &= \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos(2\pi nx) + b_n \sin(2\pi nx)) \\ &= \int_0^1 x(1-x) \cos(2\pi mx) dx \\ &= \int_0^1 \left[\frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos(2\pi nx) + b_n \sin(2\pi nx)) \right] \cos(2\pi mx) dx \\ &= a_n \int_0^1 \cos^2(2\pi mx) dx = \frac{a_n}{2} \\ a_n &= 2 \int_0^1 x(1-x) \cos(2\pi nx) dx, b_n = 2 \int_0^1 x(1-x) \sin(2\pi nx) dx \\ a_0 &= \frac{1}{3}, a_n = -\frac{1}{\pi^2 n^2}, b_n = 0 \\ x(1-x) &= \frac{1}{6} - \frac{1}{\pi^2} \sum_{n=1}^{\infty} \frac{\cos(2\pi nx)}{n^2}, \text{ 赋予 } x=0, \end{aligned}$$

$$\text{这样就有 } \frac{1}{6} - \frac{1}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{n^2} = 0 \Rightarrow \sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}.$$

习题：构造一个周期函数的傅里叶级数，计算 $\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)^3}$

提示：可以把 $x(1-x)$ 作奇延拓之后在 $[-1,1]$ 展开傅里叶级数

习题：

$$a \notin \mathbb{Z}, \text{ 计算 } \sum_{n=1}^{\infty} \frac{1}{n^2 - a^2}$$

选取 $f(x) = \cos(ax)$, $x \in [-\pi, \pi]$, 计算傅里叶级数

