

$$2. (2) \quad X_n = \sqrt{2 + X_{n-1}}$$

$$X_{n+1} - X_n = \sqrt{2 + X_n} - \sqrt{2 + X_{n-1}}$$

$$= \frac{X_n - X_{n-1}}{\sqrt{2 + X_n} + \sqrt{2 + X_{n-1}}}$$

$$= \frac{X_2 - X_1}{\dots}$$

$$\sqrt{2 + \sqrt{2}} > \sqrt{2}$$

$$2 + \sqrt{2} > 2$$

$$\text{即 } X_2 > X_1$$

$$\therefore X_{n+1} - X_n > 0 \quad \therefore X_n \text{ 单调递增}$$

$$X_n > X_{n-1} \Rightarrow \sqrt{2 + X_{n-1}} > X_{n-1}$$

$$X_{n-1}^2 - X_{n-1} - 2 < 0 \quad \times \quad \begin{cases} a_1 = \sqrt{2} < 2 \\ a_{k+1} = \sqrt{2 + a_k} < \sqrt{2 + 2} = 2 \end{cases}$$

$$(X_{n-1} - 2)(X_{n-1} + 1) < 0$$

$$-1 < X_{n-1} < 2 \Rightarrow X_{n-1} \in (0, 2)$$

$$\therefore X_n \text{ 收敛. 设 } \lim_{n \rightarrow \infty} X_n = X$$

$$\lim_{n \rightarrow \infty} X_n^2 = \lim_{n \rightarrow \infty} 2 + X_{n-1}$$

$$\therefore X^2 - X - 2 = 0 \Rightarrow X = 2 \text{ 或 } -1 \text{ (舍)}$$

$$3. \text{证: 由题: } \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \frac{1}{e} < 1 \quad \text{反证}$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} a_1 \cdot \frac{a_2}{a_1} \cdot \frac{a_3}{a_2} \cdot \dots \cdot \frac{a_n}{a_{n-1}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} < \varepsilon \Rightarrow n > -\log \varepsilon$$

$$\forall \varepsilon > 0, \exists N = [-\log \varepsilon] + 1$$

$$\text{s.t. } n > N \text{ 时 } \lim_{n \rightarrow \infty} a_n < \varepsilon$$

$$\text{即 } \lim_{n \rightarrow \infty} a_n = 0$$

$$b. (2) \quad \therefore X_{n+1} = \frac{1}{3} (2 + X_n + \frac{a}{X_n^2})$$

$$\text{且 } a > 0, X_1 > 0 \quad \therefore X_n > 0$$

$$X_{n+1} - X_n = \frac{1}{3} \left[2 + X_n + \frac{a}{X_n^2} - X_n \right] = \frac{1}{3} \left[2 - \frac{a(X_n^2 - X_{n-1}^2)}{X_n^2 \cdot X_{n-1}^2} \right]$$

$$= \frac{1}{3} (X_n - X_{n-1}) \left[2 - \frac{a(X_n + X_{n-1})}{X_n^2 \cdot X_{n-1}^2} \right]$$

$$X_{n+1} = \frac{1}{3} \left(2 + X_n + \frac{a}{X_n^2} \right)$$

$$\geq \frac{1}{3} \cdot 3 \cdot X_n \cdot X_n \cdot \frac{a}{X_n^2} = \sqrt{a}$$

$$\frac{X_{n+1}}{X_n} = \frac{1}{3} \left(2 + \frac{a}{X_n^2} \right) \leq \frac{1}{3} \left(2 + \frac{a}{a} \right) = 1$$

$$\therefore X_n \text{ 单调递减}$$

$$\therefore X_n \text{ 收敛}$$

$$\lim_{n \rightarrow \infty} X_{n+1} = \lim_{n \rightarrow \infty} \left(\frac{1}{3} (2 + X_n + \frac{a}{X_n^2}) \right)$$

$$X = \frac{2}{3} X + \frac{a}{3X^2}$$

$$X = \sqrt[3]{3a}$$

$$\therefore \lim_{n \rightarrow \infty} X_n = \sqrt[3]{3a}$$

$$7. X_{n+1} \geq \frac{1}{4(1-X_n)}$$

$$(2X_n - 1)^2 \geq 0$$

$$1 \geq 4CX_n - X_n^2$$

$$\frac{1}{4(1-X_n)} \geq X_n$$

$$\therefore X_{n+1} \geq X_n \quad \text{即 } X_n \text{ 单调递增}$$

$$\text{又 } X_n \in [0, 1] \quad \therefore X_n \text{ 收敛}$$

$$\lim_{n \rightarrow \infty} X_{n+1} \geq \lim_{n \rightarrow \infty} \frac{1}{4(1-X_n)} \quad \lim_{n \rightarrow \infty} X_n = X$$

$$X \geq \frac{1}{4(1-X)}$$

$$(2X - 1)^2 \leq 0$$

$$\therefore X = \frac{1}{2}$$

$$\lim_{n \rightarrow \infty} X_n = \frac{1}{2}$$

$$8. (3) \quad \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n^2} \right)^{\frac{n^2}{n-1} \cdot \frac{n-1}{n}}$$

$$1 + \frac{1}{n} - \frac{1}{n^2} < 1 + \frac{1}{n}$$

$$1 + \frac{1}{n} - \frac{1}{n^2} = 1 + \frac{n-1}{n^2}$$

$$> 1 + \frac{n-1}{n^2 + n - 2}$$

$$= 1 + \frac{1}{n+2}$$

$$\text{夹逼可得}$$

$$(4) \quad \left(1 - \frac{1}{n} \right)^{\frac{1}{n}} < \frac{1}{n} < 1$$

$$\lim_{n \rightarrow \infty} \left(1 - \frac{1}{n} \right)^{\frac{1}{n}} < \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$\lim_{n \rightarrow \infty} \left(1 - \frac{1}{n} \right)^{\frac{1}{n}} > \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n} \right) = 0$$

$$\therefore \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n} \right)^{\frac{1}{n}} = 1$$

$$9. (1) \quad \lim_{n \rightarrow \infty} \frac{\ln n}{n} = \lim_{n \rightarrow \infty} \ln \frac{n}{n}$$

$$\therefore \lim_{n \rightarrow \infty} \ln \frac{n}{n} = 0$$

$$\text{也可使用 Stolz 定理}$$

$$\lim_{n \rightarrow \infty} \ln \frac{n}{n} = 0$$

$$(2) \quad \lim_{n \rightarrow \infty} \frac{1 + \frac{1}{2} + \dots + \frac{1}{n}}{\ln n} = \lim_{n \rightarrow \infty} \frac{1}{n \ln \frac{n}{n-1}}$$

$$\lim_{n \rightarrow \infty} n \ln \frac{n}{n-1} > \lim_{n \rightarrow \infty} n \ln \frac{n}{n} = 0$$

$$\boxed{1 + \frac{1}{n} < \ln \left(1 + \frac{1}{n} \right) < \frac{1}{n}}$$

$$10. \lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n} \right)$$

$$\geq \lim_{n \rightarrow \infty} \left(\frac{1}{2n} + \frac{1}{2n} + \dots + \frac{1}{2n} \right) = \frac{1}{2}$$

$$\frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{2n} \leq \ln\left(1 + \frac{1}{n}\right) + \ln\left(1 + \frac{1}{n+1}\right) + \dots + \ln\left(1 + \frac{1}{2n-1}\right)$$

$$= \ln 2$$

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

$$\geq \ln\left(1 + \frac{1}{n+1}\right) + \ln\left(1 + \frac{1}{n+2}\right) + \dots + \ln\left(1 + \frac{1}{2n}\right)$$

$$= \ln \frac{n+2}{n+1} + \ln \frac{n+3}{n+2} + \dots + \ln \frac{2n+1}{2n}$$

$$\geq \ln \frac{2n+1}{n+1}$$

$$\lim_{n \rightarrow \infty} \frac{2n+1}{n+1} = 2$$

$$\therefore \lim_{n \rightarrow \infty} \frac{2n+1}{n+1} \leq \lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \dots + \frac{1}{2n} \right) \leq \lim_{n \rightarrow \infty} \ln \frac{2n+1}{n+1} = \ln 2$$

$$= \ln 2$$

$$\therefore \lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \dots + \frac{1}{2n} \right) = \ln 2$$

$$1) \text{证: } \frac{1}{\sqrt{n+1}} - \frac{1}{\sqrt{n}} = \frac{1}{\sqrt{n+1} + \sqrt{n}} < \frac{1}{2\sqrt{n}}$$

$$\frac{1}{\sqrt{n+1} + \sqrt{n}} > \frac{1}{2\sqrt{n+1}}$$

证毕

$$2) X_n > 2(\sqrt{2} - 1 + \sqrt{3} - \sqrt{2} + \dots + \sqrt{n+1} - \sqrt{n}) - 2\sqrt{n}$$

$$= 2(\sqrt{n+1} - \sqrt{n} - 1)$$

$$X_n - X_{n-1} = \frac{1}{\sqrt{n}} - 2(\sqrt{n} - \sqrt{n-1}) \leq \frac{1}{\sqrt{n}} - \frac{1}{\sqrt{n}} = 0$$

$$\therefore X_n \downarrow$$

$$\therefore \sqrt{n+1} > \sqrt{n}$$

$$\therefore X_n > -2$$

$\therefore X_n$ 收敛, 极限存在.