

1. 用“ $\varepsilon - N$ ”定义证明 (两选一): (1).  $\lim_{n \rightarrow \infty} \frac{n - \sin n}{n^3 + 6} = 0$ . (2).  $\lim_{n \rightarrow \infty} \frac{n^2 + (-1)^n}{n^2 - n} = 1$ .

2. 若  $x \rightarrow 0$  时,  $e^{x \cos(x^2)} - e^x$  与  $ax^n$  为等价无穷小量, 问  $n = ?$

3. 求极限  $\lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - \sqrt[3]{1-x}}{\sqrt[4]{1+x} - \sqrt[4]{1-x}}$ .

4. 求极限 (1).  $\lim_{n \rightarrow \infty} \left( \frac{3^n + 4^n}{2} \right)^{\frac{1}{n}}$ ; (2).  $\lim_{n \rightarrow \infty} \left( \frac{3^{\frac{1}{n}} + 4^{\frac{1}{n}}}{2} \right)^n$ ; (3).  $\lim_{n \rightarrow \infty} \left( \frac{n+5}{3n-2} \right)^n$ . (4).  $\lim_{n \rightarrow \infty} \left( \frac{n^2-5}{n^2+5} \right)^n$ .

5. 设  $a_n \leq a \leq b_n$  ( $n=1, 2, \dots$ ), 且  $\lim_{n \rightarrow \infty} (a_n - b_n) = 0$ . 求证:  $\lim_{n \rightarrow \infty} a_n = a, \lim_{n \rightarrow \infty} b_n = a$ .

6. 叙述关于数列极限的 Cauchy 收敛准则. 试依此证明数列  $a_n = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2}$  收敛.

7. 如果我们已经证明,  $\left\{ \left( 1 + \frac{1}{n} \right)^n \right\}$  为递增数列,  $\left\{ \left( 1 + \frac{1}{n} \right)^{n+1} \right\}$  为递减数列且均有界, 因而它们都收敛.

(I). 记  $A = \left\{ \left( 1 + \frac{1}{n} \right)^{n+1}, n \in \mathbb{N}^* \right\}$ , 问  $\sup A = ? \inf A = ?$

(II). 证明: (1).  $n \in \mathbb{N}^*, \frac{1}{n+1} < \ln \left( 1 + \frac{1}{n} \right) < \frac{1}{n}$ ; (2).  $\left\{ 1 + \frac{1}{2} + \dots + \frac{1}{n} - \ln n \right\}$  收敛;

(3).  $\lim_{n \rightarrow \infty} \left( \frac{1}{n+1} + \frac{1}{n+2} + \dots + \frac{1}{n+n} \right) = \ln 2$ ; (4).  $\left\{ \left( 1 + \frac{1}{2} \right) \left( 1 + \frac{1}{2^2} \right) \dots \left( 1 + \frac{1}{2^n} \right) \right\}$  收敛.

1. 用“ $\varepsilon - N$ ”定义证明 (两选一): (1).  $\lim_{n \rightarrow \infty} \frac{n - \sin n}{n^3 + 6} = 0$ . (2).  $\lim_{n \rightarrow \infty} \frac{n^2 + (-1)^n}{n^2 - n} = 1$ .

(1).  $\lim_{n \rightarrow \infty} \frac{n - \sin n}{n^3 + 6} = 0$ . 分析  $\forall \varepsilon > 0$ , 欲找到  $N$ , 使在  $n > N$  时有  $\left| \frac{n - \sin n}{n^3 + 6} - 0 \right| < \varepsilon$ .

而  $\left| \frac{n - \sin n}{n^3 + 6} - 0 \right| \leq \frac{n+1}{n^3+6} < \frac{2n}{n^3} = \frac{2}{n^2} \leq \frac{2}{n}$ , 当  $\frac{2}{n} < \varepsilon$  时就有  $\left| \frac{n - \sin n}{n^3 + 6} - 0 \right| < \varepsilon. \frac{2}{n} < \varepsilon \Leftrightarrow n > \frac{2}{\varepsilon}$ .

证明  $\forall \varepsilon > 0, \exists N \geq \frac{2}{\varepsilon}, \forall n > N, s.t. \left| \frac{n - \sin n}{n^3 + 6} - 0 \right| \leq \frac{n+1}{n^3+6} < \frac{2n}{n^3} = \frac{2}{n^2} \leq \frac{2}{n} < \frac{2}{N} \leq \frac{2}{2/\varepsilon} = \varepsilon$ . 证毕

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

分析  $\forall \varepsilon > 0$ , 欲找到  $N$ , 使在  $n > N$  时有  $\left| \frac{n^2 + (-1)^n}{n^2 - n} - 1 \right| < \varepsilon$ .

$$\text{而 } \left| \frac{n^2 + (-1)^n}{n^2 - n} - 1 \right| = \frac{n + (-1)^n}{n^2 - n} \leq \frac{2n}{n^2 - n}, \text{ 当 } n \geq 2 \text{ 时}, \frac{2n}{n^2 - n} \leq \frac{2n}{n^2 - \frac{1}{2}n^2} = \frac{4}{n},$$

$$\text{当 } \frac{4}{n} < \varepsilon \text{ 时就有 } \left| \frac{n^2 + (-1)^n}{n^2 - n} - 1 \right| < \varepsilon. \quad \frac{4}{n} < \varepsilon \Leftrightarrow n > \frac{4}{\varepsilon}.$$

$$\begin{aligned} \text{证明 } \forall \varepsilon > 0, \exists N \geq \max\left(\frac{4}{\varepsilon}, 2\right), \forall n > N, \text{ s.t. } \left| \frac{n^2 + (-1)^n}{n^2 - n} - 1 \right| &= \frac{n + (-1)^n}{n^2 - n} \leq \frac{2n}{n^2 - n} \leq \frac{2n}{n^2 - \frac{1}{2}n^2} = \frac{4}{n} \\ &< \frac{4}{N} \leq \frac{4}{4/\varepsilon} = \varepsilon. \text{ 证毕} \end{aligned}$$

2. 若  $x \rightarrow 0$  时,  $e^{x \cos(x^2)} - e^x$  与  $ax^n$  为等价无穷小量, 问  $n = ?$

$$\text{解 } x \rightarrow 0 \text{ 时}, e^x - 1 \sim x, 1 - \cos x \sim \frac{1}{2}x^2.$$

$$\begin{aligned} \therefore x \rightarrow 0 \text{ 时}, e^{x \cos(x^2)} - e^x &= e^x \left[ e^{x \cos(x^2) - x} - 1 \right] \sim e^{x \cos(x^2) - x} - 1 \sim x \cos(x^2) - x \\ &\sim x [\cos(x^2) - 1] \sim x \left( -\frac{1}{2}x^4 \right) = -\frac{1}{2}x^5, \therefore n = 5. \end{aligned}$$

$$3. \text{ 求极限 } \lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - \sqrt[3]{1-x}}{\sqrt[4]{1+x} - \sqrt[4]{1-x}}.$$

解 若分式分子分母直接作无理式有理化, 则书写过于麻烦, 故作变量代换:

$$\text{令 } \sqrt[12]{1+x} = a, \sqrt[12]{1-x} = b, \lim_{x \rightarrow 0} a = \lim_{x \rightarrow 0} b = 1.$$

$$\therefore \lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x} - \sqrt[3]{1-x}}{\sqrt[4]{1+x} - \sqrt[4]{1-x}} = \lim_{x \rightarrow 0} \frac{a^4 - b^4}{a^3 - b^3} = \lim_{x \rightarrow 0} \frac{(a-b)(a+b)(a^2+b^2)}{(a-b)(a^2+ab+b^2)} = \lim_{x \rightarrow 0} \frac{(a+b)(a^2+b^2)}{(a^2+ab+b^2)} = \frac{4}{3}.$$

我比较喜欢作变量代换, 再加等价无穷小量的等价替换:

$$t \rightarrow 0, \mu \neq 0, \text{ 则 } (1+t)^\mu - 1 \sim \mu t.$$

$$\begin{aligned} \text{原式} &= \lim_{x \rightarrow 0} \frac{\sqrt[3]{1+x}}{\sqrt[4]{1+x}} \cdot \frac{\sqrt[3]{\frac{1+x}{1-x}} - 1}{\sqrt[4]{\frac{1+x}{1-x}} - 1} = \lim_{x \rightarrow 0} \frac{\sqrt[3]{1-x}}{\sqrt[4]{1-x}} \cdot \lim_{x \rightarrow 0} \frac{\sqrt[3]{1 + \left(\frac{1+x}{1-x} - 1\right)} - 1}{\sqrt[4]{1 + \left(\frac{1+x}{1-x} - 1\right)} - 1} \\ &= \lim_{x \rightarrow 0} \frac{\frac{1}{3} \left(\frac{1+x}{1-x} - 1\right)}{\frac{1}{4} \left(\frac{1+x}{1-x} - 1\right)} = \frac{4}{3}. \end{aligned}$$

4. 求极限 (1).  $\lim_{n \rightarrow \infty} \left( \frac{3^n + 4^n}{2} \right)^{\frac{1}{n}}$ ; (2).  $\lim_{n \rightarrow \infty} \left( \frac{3^{\frac{1}{n}} + 4^{\frac{1}{n}}}{2} \right)^n$ ;

解 (1),(2)两题虽都是幂指函数的形式,但属于不同类型的问题.(1)为 $\infty^0$ , (2)为 $1^\infty$ .

$$\lim_{n \rightarrow \infty} \left( \frac{3^n + 4^n}{2} \right)^{\frac{1}{n}} = \lim_{n \rightarrow \infty} \left[ 4^n \left( \left( \frac{3}{4} \right)^n + 1 \right) \cdot \frac{1}{2} \right]^{\frac{1}{n}} = 4 \lim_{n \rightarrow \infty} \left[ \left( \left( \frac{3}{4} \right)^n + 1 \right)^{\frac{1}{n}} \cdot \frac{1}{\sqrt[n]{2}} \right] = 4 \cdot 1^0 \cdot 1 = 4.$$

或者用Squeeze th.,由 $\frac{4^n}{2} < \frac{3^n + 4^n}{2} < 4^n$  得  $4 \cdot \frac{1}{\sqrt[n]{2}} < \left( \frac{3^n + 4^n}{2} \right)^{\frac{1}{n}} < 4, \lim_{n \rightarrow \infty} \sqrt[n]{2} = 1 \dots$

(2).由 $t \rightarrow 0$ ,有 $e^t - 1 \sim t$ ,得  $\lim_{n \rightarrow \infty} \frac{3^{\frac{1}{n}} - 1}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{e^{\frac{1}{n} \ln 3} - 1}{\frac{1}{n}} = \lim_{n \rightarrow \infty} \frac{\frac{1}{n} \ln 3}{\frac{1}{n}} = \ln 3$ , 同样,  $\lim_{n \rightarrow \infty} \frac{4^{\frac{1}{n}} - 1}{\frac{1}{n}} = \ln 4$ .

$$\therefore \lim_{n \rightarrow \infty} \frac{n \left( 3^{\frac{1}{n}} + 4^{\frac{1}{n}} - 2 \right)}{2} = \frac{1}{2} \lim_{n \rightarrow \infty} \frac{3^{\frac{1}{n}} - 1 + 4^{\frac{1}{n}} - 1}{\frac{1}{n}} = \frac{\ln 3 + \ln 4}{2} = \frac{1}{2} \ln 12 = \ln \sqrt{12},$$

$$\text{则} \lim_{n \rightarrow \infty} \left( \frac{3^{\frac{1}{n}} + 4^{\frac{1}{n}}}{2} \right)^n = \lim_{n \rightarrow \infty} \left[ \left( 1 + \frac{3^{\frac{1}{n}} + 4^{\frac{1}{n}} - 2}{2} \right)^{\frac{2}{3^{\frac{1}{n}} + 4^{\frac{1}{n}} - 2}} \right]^{\frac{3^n + 4^n - 2}{2} \cdot n} = e^{\ln \sqrt{12}} = \sqrt{12}.$$

(1),(2)亦可用L'Hopital法则解之:

$$(1). \lim_{n \rightarrow \infty} \left( \frac{3^n + 4^n}{2} \right)^{\frac{1}{n}} = \lim_{x \rightarrow +\infty} \left( \frac{3^x + 4^x}{2} \right)^{\frac{1}{x}} \stackrel{\infty^0}{=} \lim_{x \rightarrow +\infty} e^{\frac{\ln(3^x + 4^x) - \ln 2}{x}} = e^{\lim_{x \rightarrow +\infty} \frac{\ln(3^x + 4^x) - \ln 2}{x}},$$

$$\lim_{x \rightarrow +\infty} \frac{\ln(3^x + 4^x) - \ln 2}{x} \stackrel{\frac{\infty}{\infty}}{=} \lim_{x \rightarrow +\infty} \frac{3^x \ln 3 + 4^x \ln 4}{3^x + 4^x} = \lim_{x \rightarrow +\infty} \frac{\left( \frac{3}{4} \right)^x \ln 3 + \ln 4}{1 + \left( \frac{3}{4} \right)^x} = \ln 4, \therefore \text{原} = 4.$$

$$(2). \lim_{n \rightarrow \infty} \left( \frac{3^{\frac{1}{n}} + 4^{\frac{1}{n}}}{2} \right)^n = \lim_{x \rightarrow 0} \left( \frac{3^x + 4^x}{2} \right)^{\frac{1}{x}} \stackrel{1^\infty}{=} \lim_{x \rightarrow 0} e^{\frac{\ln(3^x + 4^x) - \ln 2}{x}} = e^{\lim_{x \rightarrow 0} \frac{\ln(3^x + 4^x) - \ln 2}{x}},$$

$$\lim_{x \rightarrow 0} \frac{\ln(3^x + 4^x) - \ln 2}{x} \stackrel{\frac{0}{0}}{=} \lim_{x \rightarrow 0} \frac{3^x \ln 3 + 4^x \ln 4}{3^x + 4^x} = \lim_{x \rightarrow 0} \frac{\ln 3 + \ln 4}{1 + 1} = \ln \sqrt{12}, \therefore \text{原} = \sqrt{12}.$$

4. 求极限 (3).  $\lim_{n \rightarrow \infty} \left( \frac{n+5}{3n-2} \right)^n$ . (4).  $\lim_{n \rightarrow \infty} \left( \frac{n^2-5}{n^2+5} \right)^n$ .

(3).  $\lim_{n \rightarrow \infty} \left( \frac{n+5}{3n-2} \right)^n$  :  $\lim_{n \rightarrow \infty} \frac{n+5}{3n-2} = \frac{1}{3}$ , 且  $\frac{n+5}{3n-2} > \frac{1}{3}$ . 可以发现,  $n > 12$  时有  $\frac{n+5}{3n-2} < \frac{1}{2}$ ,

$\therefore n > 12$  时有  $\frac{1}{3} < \frac{n+5}{3n-2} < \frac{1}{2}$ .

$\therefore n > 12$  时有  $\left(\frac{1}{3}\right)^n < \left(\frac{n+5}{3n-2}\right)^n < \left(\frac{1}{2}\right)^n$ ,  $\lim_{n \rightarrow \infty} \left(\frac{1}{3}\right)^n = \lim_{n \rightarrow \infty} \left(\frac{1}{2}\right)^n = 0$ , 由 Squeeze th., 原 = 0.

$$\text{或者, } \lim_{n \rightarrow \infty} \left( \frac{n+5}{3n-2} \right)^n = \lim_{n \rightarrow \infty} \left[ \left( \frac{1}{3} \right)^n \left( \frac{1+\frac{5}{n}}{1-\frac{2}{3n}} \right)^n \right] = \lim_{n \rightarrow \infty} \left[ \left( \frac{1}{3} \right)^n \frac{\left( 1+\frac{5}{n} \right)^{\frac{n}{5} \cdot 5}}{\left( 1-\frac{2}{3n} \right)^{-\frac{3n}{2} \cdot \left( -\frac{2}{3} \right)}} \right] = 0 \cdot \frac{e^5}{e^{-\frac{2}{3}}} = 0.$$

$$(4). \lim_{n \rightarrow \infty} \left( \frac{n^2-5}{n^2+5} \right)^n = \lim_{n \rightarrow \infty} \left[ \left( 1 + \frac{-10}{n^2+5} \right)^{\frac{n^2+5}{-10}} \right]^{-\frac{10n}{n^2+5}} = e^0 = 1.$$

5. 设  $a_n \leq a \leq b_n$  ( $n=1, 2, \dots$ ), 且  $\lim_{n \rightarrow \infty} (a_n - b_n) = 0$ . 求证:  $\lim_{n \rightarrow \infty} a_n = a$ ,  $\lim_{n \rightarrow \infty} b_n = a$ .

证明  $\because a_n \leq a \leq b_n$  ( $n=1, 2, \dots$ ),  $\therefore 0 \leq a - a_n \leq b_n - a_n$ , 而  $\lim_{n \rightarrow \infty} (b_n - a_n) = 0$ ,

由 Squeeze th. 知  $\lim_{n \rightarrow \infty} (a - a_n) = 0$ , 得  $\lim_{n \rightarrow \infty} a_n = a$ .

$\therefore \lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} (b_n - a_n + a_n) = \lim_{n \rightarrow \infty} (b_n - a_n) + \lim_{n \rightarrow \infty} a_n = a$ .

6. 叙述关于数列极限的 Cauchy 收敛准则. 试依此证明数列  $a_n = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2}$  收敛.

Cauchy criterion:  $\{a_n\}$  收敛  $\Leftrightarrow \forall \varepsilon > 0, \exists N > 0, \forall n > N, \forall p \in \mathbb{N}^*, s.t. |a_n - a_{n+p}| < \varepsilon$ .

对于  $a_n = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{n^2}$ ,  $\forall \varepsilon > 0, \exists N \geq \frac{1}{\varepsilon}, \forall n > N, \forall p \in \mathbb{N}^*$ ,

$$\begin{aligned} s.t. |a_n - a_{n+p}| &= \frac{1}{(n+1)^2} + \frac{1}{(n+2)^2} + \dots + \frac{1}{(n+p)^2} \\ &< \frac{1}{n(n+1)} + \frac{1}{(n+1)(n+2)} + \dots + \frac{1}{(n+p-1)(n+p)} \\ &= \frac{1}{n} - \frac{1}{n+1} + -\frac{1}{n+1} - \frac{1}{n+2} + \dots + \frac{1}{n+p-1} - \frac{1}{n+p} = \frac{1}{n} - \frac{1}{n+p} < \frac{1}{n} < \frac{1}{N} \leq \frac{1}{1/\varepsilon} = \varepsilon. \end{aligned}$$

题 7. 或许难度稍大了些, 诸位可以将其暂时放到一边, 暇时琢磨琢磨。

7. 我们可以证明,  $\left\{ \left( 1 + \frac{1}{n} \right)^n \right\}$  为递增数列,  $\left\{ \left( 1 + \frac{1}{n} \right)^{n+1} \right\}$  为递减数列且均有界, 因而它们都收敛.

(I). 记  $A = \left\{ \left(1 + \frac{1}{n}\right)^{n+1}, n \in \mathbb{N}^* \right\}$ , 问  $\sup A = ? \inf A = ?$

(II). 证明: (1).  $n \in \mathbb{N}^*, \frac{1}{n+1} < \ln\left(1 + \frac{1}{n}\right) < \frac{1}{n}$ ; (2).  $\left\{1 + \frac{1}{2} + \cdots + \frac{1}{n} - \ln n\right\}$  收敛;

(3).  $\lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \frac{1}{n+2} + \cdots + \frac{1}{n+n}\right) = \ln 2$ ; (4).  $\left\{\left(1 + \frac{1}{2}\right)\left(1 + \frac{1}{2^2}\right) \cdots \left(1 + \frac{1}{2^n}\right)\right\}$  收敛.

解 (I).  $\because$  数列  $\left\{\left(1 + \frac{1}{n}\right)^{n+1}\right\}$  单调递减有下界, 对于  $A = \left\{\left(1 + \frac{1}{n}\right)^{n+1}, n \in \mathbb{N}^*\right\}$ ,

有  $\sup A = \max A = 4, \inf A = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^{n+1} = e. \therefore \left(1 + \frac{1}{n}\right)^{n+1} \geq e$ .

(II). (1).  $\because \left\{\left(1 + \frac{1}{n}\right)^n\right\}$  单调递增有上界,  $\therefore \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e = \sup \left\{\left(1 + \frac{1}{n}\right)^n\right\}$ ,

$\therefore \left(1 + \frac{1}{n}\right)^n \leq e$ . 由于数  $e$  是无理数, 而  $\left(1 + \frac{1}{n}\right)^n, \left(1 + \frac{1}{n}\right)^{n+1}$  都是有理数,  $\therefore \left(1 + \frac{1}{n}\right)^n < e < \left(1 + \frac{1}{n}\right)^{n+1}$ .

$\Rightarrow n \ln\left(1 + \frac{1}{n}\right) < 1, (n+1) \ln\left(1 + \frac{1}{n}\right) > 1. \therefore n \in \mathbb{N}^*$  时有  $\frac{1}{n+1} < \ln\left(1 + \frac{1}{n}\right) < \frac{1}{n}$ .

(2).  $\because n \in \mathbb{N}^*, \frac{1}{n+1} < \ln\left(1 + \frac{1}{n}\right) < \frac{1}{n}, \Rightarrow \frac{1}{2} < \ln 2 < 1, \frac{1}{3} < \ln \frac{3}{2} < \frac{1}{2}, \cdots, \frac{1}{n+1} < \ln \frac{n+1}{n} < \frac{1}{n}$ ,

这  $n$  个不等式相加, 得  $\frac{1}{2} + \cdots + \frac{1}{n} + \frac{1}{n+1} < \ln(n+1) < 1 + \frac{1}{2} + \cdots + \frac{1}{n}$ ,

记  $a_n = 1 + \frac{1}{2} + \cdots + \frac{1}{n} - \ln n, \therefore a_n > 0$ , 且  $a_{n+1} - a_n = \frac{1}{n+1} - \ln(n+1) + \ln n = \frac{1}{n+1} - \ln\left(1 + \frac{1}{n}\right) < 0$ ,

$\therefore$  数列  $\{a_n\}$  单调递减且有下界 ( $a_n > 0$ ),  $\Rightarrow \left\{1 + \frac{1}{2} + \cdots + \frac{1}{n} - \ln n\right\}$  收敛.

$\longrightarrow$  Add.  $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} - \ln n\right) = \gamma$ , 这是著名的 *Euler* 常数,  $\gamma = 0.5772156649015328 \cdots$

(3).  $\because \lim_{n \rightarrow \infty} a_n = \gamma$ , 则  $\lim_{n \rightarrow \infty} a_{2n} = \gamma$ , 于是  $\lim_{n \rightarrow \infty} (a_{2n} - a_n) = 0$ ,

即  $\lim_{n \rightarrow \infty} \left[1 + \frac{1}{2} + \cdots + \frac{1}{n} + \frac{1}{n+1} + \cdots + \frac{1}{n+n} - \ln(2n) - \left(1 + \frac{1}{2} + \cdots + \frac{1}{n} - \ln n\right)\right] = 0$ .

$\Rightarrow \lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \frac{1}{n+2} + \cdots + \frac{1}{n+n} - \ln 2\right) = 0. \therefore \lim_{n \rightarrow \infty} \left(\frac{1}{n+1} + \frac{1}{n+2} + \cdots + \frac{1}{n+n}\right) = \ln 2$ .

(4).  $\because n \in \mathbb{N}^*, \frac{1}{n+1} < \ln\left(1 + \frac{1}{n}\right) < \frac{1}{n}, \therefore \left(1 + \frac{1}{n}\right) < e^{\frac{1}{n}}, \therefore b_n = \left(1 + \frac{1}{2}\right)\left(1 + \frac{1}{2^2}\right) \cdots \left(1 + \frac{1}{2^n}\right) < e^{\frac{1}{2} + \frac{1}{2^2} + \cdots + \frac{1}{2^n}}$ ,

记  $\frac{1}{2} + \frac{1}{2^2} + \cdots + \frac{1}{2^n} = H$ , 于是  $\frac{1}{2^2} + \cdots + \frac{1}{2^n} + \frac{1}{2^{n+1}} = \frac{1}{2} H$ , 错位相减得  $H = \frac{\frac{1}{2} - \frac{1}{2^{n+1}}}{1 - \frac{1}{2}} = 1 - \frac{1}{2^n}$ .

$\therefore b_n = \left(1 + \frac{1}{2}\right)\left(1 + \frac{1}{2^2}\right) \cdots \left(1 + \frac{1}{2^n}\right) < e^{\frac{1}{2} + \frac{1}{2^2} + \cdots + \frac{1}{2^n}} = e^{1 - \frac{1}{2^n}} < e, \therefore$  数列  $\{b_n\}$  单调递增有上界,

$\therefore$  数列  $\{b_n\} = \left\{\left(1 + \frac{1}{2}\right)\left(1 + \frac{1}{2^2}\right) \cdots \left(1 + \frac{1}{2^n}\right)\right\}$  收敛. (当然, 该收敛数列的极限求不出来!)