(2009 年预赛第八题) 求 $x \to 1^-$ 时,与 $\sum_{n=0}^{\infty} x^{n^2}$ 等价的无穷大量.

解析:因为0 < x < 1,所以

$$orall t \in [n-1,n]$$
 ,  $x^{n^2} \! \leqslant \! x^{t^2}$  ,  $x^{n^2} \! = \! \int_{n-1}^n \! x^{n^2} \mathrm{d}t \leqslant \! \int_{n-1}^n \! x^{t^2} \mathrm{d}t$  ;

$$orall t \in [n,n+1]$$
 ,  $x^{t^2} \! \leqslant \! x^{n^2}$  ,  $\int_n^{n+1} \! \! x^{t^2} \mathrm{d}t \leqslant \! \int_n^{n+1} \! \! x^{n^2} \mathrm{d}t = \! x^{n^2}.$ 

综上,
$$\forall n \in \mathbb{N}$$
, $\int_n^{n+1} x^{t^2} \mathrm{d}t \leqslant x^{n^2} \leqslant \int_{n-1}^n x^{t^2} \mathrm{d}t$ ,因此

$$\int_0^{+\infty} \! x^{t^2} \mathrm{d}t = \sum_{n=0}^\infty \! \int_n^{n+1} \! x^{t^2} \mathrm{d}t \leqslant \sum_{n=0}^\infty \! x^{n^2} \leqslant \! 1 + \sum_{n=1}^\infty \! \int_{n-1}^n \! x^{t^2} \mathrm{d}t = \! 1 + \int_0^{+\infty} \! x^{t^2} \mathrm{d}t$$

因此,
$$\sum_{n=0}^{\infty} x^{n^2}$$
与 $\int_0^{+\infty} x^{t^2} dt$ 是等价无穷大量.

下面计算
$$\int_0^{+\infty} x^{t^2} \mathrm{d}t$$
. 请注意, $\int_0^{+\infty} \mathrm{e}^{-x^2} \mathrm{d}x = \frac{\sqrt{\pi}}{2}$ ,所以

$$\int_0^{+\infty} \! x^{t^2} \mathrm{d}t = \! \int_0^{+\infty} \! \mathrm{e}^{-t^2 \ln \frac{1}{x}} \mathrm{d}t = \! \frac{t \sqrt{\ln \frac{1}{x}} = u}{\sqrt{\ln \frac{1}{x}}} \int_0^{+\infty} \! \mathrm{e}^{-u^2} \mathrm{d}u = \! \frac{\sqrt{\pi}}{2} \cdot \frac{1}{\sqrt{\ln \frac{1}{x}}}$$

作为无穷小量,当 $x \to 1^-$ 时,

$$\ln \frac{1}{x} = \ln \left( 1 + \frac{1-x}{x} \right) \sim \frac{1-x}{x} \sim 1-x$$
. 因此,作为无穷大量

$$rac{\sqrt{\pi}}{2} \cdot rac{1}{\sqrt{\ln rac{1}{x}}} \sim rac{\sqrt{\pi}}{2\sqrt{1-x}}.$$

综上,
$$\sum_{n=0}^{\infty} x^{n^2}$$
与 $\frac{\sqrt{\pi}}{2\sqrt{1-x}}$ 是等价无穷大量.