



Mo Tu We Th Fr Sa Su

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Memo No. 微积分 2.1  
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1. (1) 记  $2x_n - y_n = a_n$ .  $3x_n + 4y_n = b_n$ . 且  $\lim_{n \rightarrow \infty} a_n = A$   $\lim_{n \rightarrow \infty} b_n = B$

则  $\begin{cases} x_n = \frac{4}{11}a_n + \frac{1}{11}b_n \\ y_n = -\frac{3}{11}a_n + \frac{2}{11}b_n \end{cases}$  由极限的四则运算

$$\lim_{n \rightarrow \infty} x_n = \frac{4}{11}A + \frac{1}{11}B \quad \lim_{n \rightarrow \infty} y_n = -\frac{3}{11}A + \frac{2}{11}B$$

即命题成立 第(1)题批注. 取  $\epsilon_1 = \frac{1}{8}\epsilon$ .  $\epsilon_2 = \frac{1}{2}\epsilon$ . 则  $\exists N_{\epsilon_1} \in \mathbb{N}^*$ ,  $n > N_{\epsilon_1}$ .

有  $|2x_n - y_n - A| < \epsilon_1$ ;  $\exists N_{\epsilon_2} \in \mathbb{N}^*$ ,  $n > N_{\epsilon_2}$  时  $|3x_n + 4y_n - B| < \epsilon_2$ . 见下一页

3. 取  $\epsilon = \min\{b - A, A - a\}$ . 显然  $\epsilon > 0$ . 由收敛定义.  $\exists N_{\epsilon} \in \mathbb{N}$  使得  $n > N_{\epsilon}$  时,  $|a_n - A| < \epsilon$  即  $A - \epsilon < a_n < A + \epsilon$

而  $a \leq A - \epsilon < A + \epsilon \leq b$ . 故  $a_n \in (a, b)$

$$4. (8) \frac{1+2+\dots+n}{n+2} - \frac{n}{2}$$

$$= \frac{-n}{2n+4} = \frac{-1}{2+\frac{4}{n}}$$

$$\lim_{n \rightarrow \infty} \text{原式} = \lim_{n \rightarrow \infty} \frac{-1}{2+\frac{4}{n}}$$

$$= \frac{-1}{2+\lim_{n \rightarrow \infty} \frac{4}{n}} = -\frac{1}{2}$$

(12) 记原式为  $S_n$  则:  $S_n < \frac{n}{\sqrt{n+1}}$

$$\text{而 } \lim_{n \rightarrow \infty} \frac{n}{\sqrt{n+1}} = \lim_{n \rightarrow \infty} \sqrt{\frac{n}{1+\frac{1}{n}}} = 1$$

$$\text{又 } S_n > \frac{n}{\sqrt{n^2+n}} \quad \lim_{n \rightarrow \infty} \frac{n}{\sqrt{n^2+n}} = \lim_{n \rightarrow \infty} \sqrt{\frac{1}{1+\frac{1}{n}}} = 1$$

$$\text{由夹逼性质: } \lim_{n \rightarrow \infty} S_n = 1$$

并加上夹逼性

6.  $x_n \geq (x_n - y_n) + A$ . 取  $\lim$  有  $x_n \geq A$ .  $x_n \leq A$ . 则  $\lim_{n \rightarrow \infty} x_n = A$ .  $y_n$  相似!

$$b. \lim_{n \rightarrow \infty} (x_n - y_n) = 0$$

$\forall \epsilon > 0, \exists N. n > N$  时,

$$|x_n - y_n| < \epsilon. \text{ 即 } y_n - x_n < \epsilon$$

$$y_n - A + A - x_n < \epsilon$$

$$|y_n - A| + |A - x_n| < \epsilon$$

$$\therefore |y_n - A| < \epsilon \text{ 且 } |x_n - A| < \epsilon$$

$\therefore y_n$  与  $x_n$  均有极限.

设为  $M, N$ . 则  $M = N$ .

若  $M > A$ , 则  $a_n$  不恒  $\leq A$ .

$M < A$ , 则  $b_n$  不恒  $\geq A$

$$\therefore M = N = A$$

$$\therefore \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n = A$$

1.4节: 4. (1) 显然  $a_n$  单调递增

$$a_n < 1 + \frac{1}{1 \times 2} + \frac{1}{2 \times 3} + \dots + \frac{1}{(n-1)n} \leq 2 - \frac{1}{n} < 2$$

单调有界则收敛

5. (1)  $a_2 = \sqrt{2} > a_1$ . 若  $a_{n+1} < a_n$ . 则

$$a_{n+1} = \sqrt{2a_n} > \sqrt{2a_{n-1}} = a_n. \text{ 又 } a_2 > a_1. \therefore a_n \text{ 单调}$$

递增. 假设  $a_n < 2$ . 则  $a_{n+1} = \sqrt{2a_n} < 2$

又  $\because a_1 < 2 \therefore a_n < 2$ . 即  $a_n$  有界

$$\therefore \lim_{n \rightarrow \infty} a_n \text{ 存在. } a_{n+1}^2 = 2a_n. \lim_{n \rightarrow \infty} a_{n+1}^2 = 2 \lim_{n \rightarrow \infty} a_n$$

$$\therefore \lim_{n \rightarrow \infty} a_n = 2$$

极限显然不为 0!

5.14) 也可直接证  $a_n < \frac{\sqrt{5}+1}{2}$ . 令  $a_k < \frac{\sqrt{5}+1}{2}$ , 则  $a_{k+1} = 2 - \frac{1}{1+a_k} < 2 - \frac{1}{1+\frac{\sqrt{5}+1}{2}} = \frac{\sqrt{5}+1}{2}$



$$\therefore a_n < \frac{\sqrt{5}+1}{2}$$

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5.14)  $a_2 = \frac{3}{2} > a_1$ . 假设  $a_n > a_{n-1}$ . 则

$$a_{n+1} = 2 - \frac{1}{1+a_n} > 2 - \frac{1}{1+a_{n-1}} = a_n$$

故  $a_n$  单调递增

且  $a_n < 2$  必成立. 故  $a_n$  有界. 设极限为  $A$

$$a_{n+1} = 2 - \frac{1}{1+a_n}$$

$$a_{n+1} - a_n + a_{n+1} - 2a_n = 1$$

取极限有:  $A^2 - A - 1 = 0$ . 且  $A > 0$

$$\therefore A = \frac{1+\sqrt{5}}{2}$$

13. 取  $A_n = a_1 + 2a_2 + \dots + na_n$

$B_n = n^2$ . 则  $B_n$  严格单增且

$$B_n \rightarrow \infty (n \rightarrow \infty)$$

$$A_n - A_{n-1} = na_n \quad B_n - B_{n-1} = 2n - 1$$

$$\frac{A_n - A_{n-1}}{B_n - B_{n-1}} = \frac{a_n}{2 - \frac{1}{n}} \quad \text{取极限有:}$$

$$\lim_{n \rightarrow \infty} \frac{A_n - A_{n-1}}{B_n - B_{n-1}} = \lim_{n \rightarrow \infty} \frac{a_n}{2 - \frac{1}{n}} = \frac{a}{2}$$

由 Stolz 知

$$\lim_{n \rightarrow \infty} \frac{A_n}{B_n} = \frac{a}{2}$$

12. (3) 取  $a_n = 1 + \sqrt{2} + \sqrt{3} + \dots + \sqrt{n}$

$b_n = n\sqrt{n}$   $b_n$  严格单增且  $b_n \rightarrow \infty$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_n - a_{n-1}}{b_n - b_{n-1}} = \frac{\sqrt{n}}{n\sqrt{n} - (n-1)\sqrt{n-1}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n - \sqrt{n} \cdot \sqrt{n-1} + \sqrt{\frac{n-1}{n}}}$$

$$= \frac{1}{\lim_{n \rightarrow \infty} n - \sqrt{n} \cdot \sqrt{n-1} + \lim_{n \rightarrow \infty} \sqrt{\frac{n-1}{n}}}$$

$$\text{而 } \lim_{n \rightarrow \infty} n - \sqrt{n} \cdot \sqrt{n-1} = \frac{\sqrt{n}}{\sqrt{n} + \sqrt{n-1}} = \frac{1}{1 + \sqrt{\frac{n-1}{n}}} = \frac{1}{2}$$

$$\therefore \lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{2}{3}$$

$$\text{由 Stolz 可知: } \lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{2}{3}$$

$$\text{又 } \lim_{n \rightarrow \infty} \frac{1}{n\sqrt{n}} (1 + \sqrt{2} + \dots + \sqrt{n})$$

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

$$= \int_0^1 \sqrt{x} dx = \frac{2}{3} x^{\frac{3}{2}} \Big|_0^1 = \frac{2}{3}$$

$$12.3: \frac{\sqrt{n}}{n\sqrt{n} - (n-1)\sqrt{n-1}}$$

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

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

$$\lim = \frac{2}{3}$$

(1) 题备注: 对  $|4(2x_n - y_n - A) + (3x_n + 4y_n - B)|$

$$< 4\varepsilon_1 + \varepsilon_2. \text{ 故 } |x_n - \frac{4A+B}{11}| < \frac{4\varepsilon_1 + \varepsilon_2}{11} = \varepsilon$$

故  $\lim_{n \rightarrow \infty} x_n$  存在且为  $\frac{4A+B}{11}$

$$y_n \text{ 同理: } \lim_{n \rightarrow \infty} y_n = \frac{2B-3A}{11}$$





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16. (1)

$\frac{b_{n-1}}{b_n} = T_n$ . 则:

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

记  $f(n) = \ln T_n$  ( $n=2, 3, 4, \dots$ )

$$\therefore f(n) = (2n+1) \ln n - (n+1) \ln^{n+1} - n \ln^{n-1}$$

$$f'(n) = 2 \ln n - \ln^{n^2-1} + \frac{n+1}{n} - \frac{n}{n-1}$$

$$\text{另: } \frac{1}{b_{n-1}} = \left(\frac{n-1}{n}\right)^n = (1-\frac{1}{n})(1-\frac{1}{n}) \cdots (1-\frac{1}{n}) \cdot 1$$

$$\leq \left[ \frac{(1-\frac{1}{n}) + (1-\frac{1}{n}) + \cdots + (1-\frac{1}{n}) + 1}{n+1} \right]^{n+1} = \left(\frac{n+1}{n+1}\right)^{n+1} = 1$$

"=" 当且仅当  $1-\frac{1}{n}=1$  时可取

故  $\frac{b_{n-1}}{b_n} > 1$

欲证  $T_n > 1$ .  $\therefore \ln T_n > 0$ . 即证  $\ln \frac{n}{n-1} - \frac{n+1}{n} \ln \frac{n+1}{n} > 0$

设  $x = \frac{n+1}{n}$  ( $x \in (1, 2)$  且为 1, 2 之间的一些断点). 则  $\ln \frac{n}{n-1} - \frac{n+1}{n} \ln \frac{n+1}{n}$  可化为

$$f(x) = -\ln^{2-x} - x \ln x. \text{ 取 } f(t) = -\ln^{2-t} - t \ln t. \quad t \in [1, 2) \text{ 则:}$$

$$f'(t) = \frac{1}{2-t} - \ln t - 1 > 0 \quad f'(1) = 0 \quad \text{欲证 } f(t) \text{ 在 } t \in [1, 2) \text{ 上为正}$$

$$f''(t) = \frac{1}{(2-t)^2} - \frac{1}{t} = \frac{-(t-1)(t-4)}{(2-t)^2 t} > 0, \therefore f(t) \uparrow. \text{ 且 } f(t) \text{ 在 } t=1 \text{ 时 } = 0. \therefore f(t) \text{ 在 } [1, 2) \text{ 上为正}$$

$$\therefore f(t) \uparrow \quad \text{又 } \because f(1) = 0 \quad \therefore f(x) > 0$$

即证得  $\frac{b_{n-1}}{b_n} > 1$  对 16. (2) 而言:  $a_n = (1+\frac{1}{n})^n$  其上确界为  $e$ . (见例 1.4.1)

$b_n = (1+\frac{1}{n})^{n+1}$  下确界为  $e$ . (有极限且  $\downarrow$ )  $(1+\frac{1}{n})^n < e < (1+\frac{1}{n})^{n+1}$

$$(2) \text{ 令 } \frac{n+1}{n} = x \quad (x > 1), \text{ 则 } \frac{1}{n+1} = \frac{x-1}{x} \quad \frac{1}{n} = x-1 \quad \therefore \frac{1}{n+1} < \ln(1+\frac{1}{n}) < \frac{1}{n}$$

$$\text{取 } f(x) = x - x \ln x - 1 \quad f'(x) = -\ln x < 0 \quad f(1) = 0 \quad \therefore f(x) \text{ 在 } x > 1 \text{ 后为负}$$

$$\therefore x-1 < x \ln x \quad \therefore \frac{x-1}{x} < \ln x \quad \text{即: } \frac{1}{n+1} < \ln(1+\frac{1}{n})$$

$$\text{取 } g(x) = x - \ln x - 1 \quad g'(x) = 1 - \frac{1}{x} > 0 \quad g(1) = 0 \quad \therefore g(x) \text{ 在 } x > 1 \text{ 时为正}$$

$$\therefore x-1 > \ln x \quad \therefore \frac{1}{n} > \ln(1+\frac{1}{n})$$

$$\therefore \frac{1}{n+1} < \ln(1+\frac{1}{n}) < \frac{1}{n}$$

习题 1.5 (1)  $\exists \varepsilon_0 > 0$ . 对  $\forall N \in \mathbb{N}^*$ . 均  $\exists$  一组  $m, n$ . 满足  $m, n$  均大于  $N$  且  $|x_m - x_n| \geq \varepsilon_0$ . 或  $\exists \varepsilon_0 > 0$ ,  $\forall N \in \mathbb{N}^*$ . 均  $\exists n > N$  且  $p > 0$ ,  $p \in \mathbb{N}^*$  且  $|x_{n+p} - x_n| \geq \varepsilon_0$ .



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15.  $a=b$ 时, 显然  $a_n=a=b_n=b$ . 命题成立.

1°  $a < b$ 时,  $b_{n+1} = \frac{a_n+b_n}{2} \geq \sqrt{a_nb_n} = a_{n+1}$  ( $a_n, b_n$  为  $\mathbb{R}^+$ )

即  $a_n < b_{n+1}$  恒成立.  $a_{n+1} = \sqrt{a_nb_n} \leq \sqrt{a_n^2} = a_n$

$\therefore a_n$  单调递增  $b_{n+1} = \frac{a_n+b_n}{2} < \frac{2b_n}{2} = b_n \therefore b_n$  单调递减

又  $\therefore a_n < a_{n+1} < b_n > a_{n+1} > a$

$\therefore$  由单调有界定理有:

$\lim_{n \rightarrow \infty} a_n$  与  $\lim_{n \rightarrow \infty} b_n$  存在. 故  $\lim_{n \rightarrow \infty} (b_n - a_n)$  存在, 记  $\lim_{n \rightarrow \infty} b_n = B$   $\lim_{n \rightarrow \infty} a_n = A$   
 $b_{n+1} - a_{n+1} = \frac{(\sqrt{b_n} - \sqrt{a_n})^2}{2}$

两段取极限有:  $B - A = \frac{(\sqrt{B} - \sqrt{A})^2}{2}$  若  $B \neq A$  则  $\sqrt{B} + \sqrt{A} = \frac{\sqrt{B} - \sqrt{A}}{2}$

则  $\sqrt{A} \cdot \sqrt{B} < 0$ . 矛盾  $\therefore \sqrt{B} = \sqrt{A} \therefore B = A$

2°  $a > b$ 时, 可知  $a_2 < b_2$ . 令  $a_2 = m$   $b_2 = n$ . 则其后与1°完全相同. 也成立

仅在  $a_1, a_2$  间不同

17. 取  $m_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \ln n$  则  $m_{n+1} - m_n = \frac{1}{n+1} - \ln \frac{n+1}{n}$ . 由 16. (2) 可知  $b_1, b_2$

$m_{n+1} - m_n < 0 \therefore m_n$  单调递减

$m_n = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \ln^2 - \ln^{\frac{3}{2}} - \ln^{\frac{4}{3}} - \dots - \ln^{\frac{n}{n-1}} - \ln^{\frac{n+1}{n}} + \ln^{\frac{n+1}{n}}$

由基本不等式有:  $x - \ln x^{x+1} > 0 \therefore m_n = (1 - \ln^2) + (\frac{1}{2} - \ln^{\frac{3}{2}}) + \dots + (\frac{1}{n} - \ln^{\frac{n+1}{n}})$

$+ \ln^{\frac{1}{n+1}} > \ln^{\frac{1}{n+1}} > 0 \therefore m_n$  单减且有下界

$\therefore m_n$  存在极限  $r$

补充: 令  $x_n$  为 Cauchy. 取  $\varepsilon = 1$ .  $\exists N_\varepsilon \in \mathbb{N}^*$ .  $n > N_\varepsilon$  时,  $|x_n - x_{N_\varepsilon+1}| < 1$  即  $|x_n| < 1 + |x_{N_\varepsilon+1}|$

令  $M = |x_1| + |x_2| + \dots + |x_{N_\varepsilon+1}| + 1$ . 可知  $\forall n \in \mathbb{N}^*$ .  $|x_n| < M$

$\therefore x_n$  有界