

习题: 2.5

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习题 2.5. A. B.

略.

证明数列 $\sqrt{2}, \sqrt{2\sqrt{2}}, \dots, \sqrt{2\sqrt{2\sqrt{2}}}, \dots$ 收敛, 并求其极限.

证1: 令 $x_1 = \sqrt{2}, x_2 = \sqrt{2x_1}, \dots, x_n = \sqrt{2x_{n-1}}, \dots$
 则 $\{x_n\}$ 单调上升, 且有上界 2. (归纳法).

\therefore 可令 $\lim_{n \rightarrow \infty} x_n = a$. 则 $x_n = \sqrt{2x_{n-1}}$ 两边令 $n \rightarrow \infty$
 $\Rightarrow a^2 = 2a \Rightarrow a = 0$ 或 $a = 2$.

又 $\{x_n\}$ 单调上升, 且 $x_n > 0, \forall n = 1, 2, \dots$
 $\therefore a = 0$ 舍去. $\therefore a = 2$ 证.

证2: $\because x_1 = \sqrt{2} = 2^{\frac{1}{2}}$

$$x_2 = \sqrt{2\sqrt{2}} = 2^{\frac{1}{2} + \frac{1}{4}}$$

$$x_3 = \sqrt{2\sqrt{2\sqrt{2}}} = 2^{\frac{1}{2} + \frac{1}{4} + \frac{1}{8}}$$

$$\dots$$

$$x_n = \sqrt{2\sqrt{2\sqrt{2}}} = 2^{\frac{1}{2} + \frac{1}{2^2} + \dots + \frac{1}{2^n}}$$

$$\therefore \lim_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} 2^{\frac{1}{2} + \frac{1}{2^2} + \dots + \frac{1}{2^n}} = 2^{\lim_{n \rightarrow \infty} (\frac{1}{2} + \frac{1}{2^2} + \dots + \frac{1}{2^n})}$$

$$= 2^{\frac{1}{1-\frac{1}{2}}} = 2^1 = 2 \text{ 证.}$$

B. 设 $a > 0, 0 < x_1 < \frac{1}{a}, x_{n+1} = x_n(2 - ax_n) (n = 1, 2, \dots)$

证明 $\{x_n\}$ 收敛, 并求 $\lim x_n$

证明 $\{x_n\}$ 收敛, 并求 $\lim_{n \rightarrow \infty} x_n$.

Pf: $\because 0 < x_1 < \frac{1}{a}$. 假设 $0 < x_n < \frac{1}{a}$. 则

$$x_{n+1} - \frac{1}{a} = x_n(2 - ax_n) - \frac{1}{a} = 2x_n - ax_n^2 - \frac{1}{a}$$

$$= -\frac{1}{a} [a^2 x_n^2 - 2ax_n + 1] = -\frac{1}{a} (ax_n - 1)^2 < 0.$$

$\therefore \forall n, 0 < x_n < \frac{1}{a}$. 即 $\{x_n\}$ 有上界.

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又 $\frac{x_{n+1}}{x_n} = 2 - ax_n = 1 + 1 - ax_n > 1$. ($\because 0 < x_n < \frac{1}{a}$)

$\therefore \{x_n\}$ 单调上升.

则 $\{x_n\}$ 有极限. 令 $A = \lim_{n \rightarrow \infty} x_n$. 则 $x_{n+1} = x_n(2 - ax_n)$

两边令 $n \rightarrow \infty$. 则

$$A = A(2 - aA)$$

$$\Rightarrow A = \frac{1}{a}.$$

4. 设 $x_1 > 0$. $x_{n+1} = \frac{3(1+x_n)}{3+x_n}$ $n=1, 2, \dots$. 证明 $\lim_{n \rightarrow \infty} x_n$ 存在且值为 $\sqrt{3}$.

Pf: 1°. 若 $x_1 = \sqrt{3}$. 则 $x_1 = x_2 = \dots = x_n = \dots = \sqrt{3}$.

2°. 若 $x_1 > \sqrt{3}$. $\because f(x) = \frac{3(1+x)}{3+x} = \frac{3x+9-6}{x+3}$

$\therefore x_2 = f(x_1) > f(\sqrt{3}) = \sqrt{3}$ 单调上升.

$$\therefore x_2 = f(x_1) > f(\sqrt{3}) = \sqrt{3} = 3 - \frac{6}{x+3} \text{ 单调上升.}$$

即 $x_n > \sqrt{3}$. 即 $\{x_n\}$ 有下界 $\sqrt{3}$.

$$\text{又 } x_{n+1} - x_n = \frac{3 - x_n^2}{3 + x_n} < 0. \therefore \{x_n\} \text{ 单调下降.}$$

$$\therefore \lim_{n \rightarrow \infty} x_n = \sqrt{3}.$$

3°. 若 $x_1 < \sqrt{3}$. 则 $\{x_n\}$ 单调上升有上界 $\sqrt{3}$

$$\text{又 } x_{n+1} - x_n = \frac{3 - x_n^2}{3 + x_n} > 0. \therefore \{x_n\} \text{ 单调上升.}$$

$$\therefore \lim_{n \rightarrow \infty} x_n = \sqrt{3} \neq.$$

B.

1. 设 $x_1 = 10$. $x_{n+1} = \sqrt{6 + x_n}$ ($n = 1, 2, \dots$) 证明:
 $\{x_n\}$ 的极限存在, 并求极限.

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证: 由归纳法易证 $\{x_n\}$ 单调下降. 且 $x_n > 0, \forall n \in \mathbb{N}$.
 $\therefore \{x_n\}$ 单调下降有下界. 从而令 $a = \lim_{n \rightarrow \infty} x_n$.

$$\text{则 } x_{n+1} = \sqrt{6 + x_n} \text{ 两边令 } n \rightarrow +\infty. \text{ 则}$$

$$a = \sqrt{6 + a}$$

$$\Rightarrow a = 3 \neq$$

2. 用 Cauchy 准则, 证明 $\{x_n\}$ 收敛.

用 Cauchy 准则, 证明下数列的收敛性.

(1). $x_n = a_0 + a_1 q + \dots + a_n q^n$. 其中 $|a_n| \leq M, |q| < 1$.

pf: $\because x_n = \frac{a_0(1-q^{n+1})}{1-q}$

$x_{n+p} = \frac{a_0(1-q^{n+p+1})}{1-q}$

$\therefore |x_{n+p} - x_n| = \frac{|a_0|}{1-q} |1 - q^{n+p+1} - 1 + q^{n+1}|$

$= \frac{|a_0|}{1-q} |q^{n+1}| |1 - q^p|$

$< \frac{M}{1-q} |q|^{n+1}$

$\therefore \forall \varepsilon > 0$. 令 $N \triangleq \left\lceil \frac{\ln \frac{\varepsilon(1-q)}{M}}{\ln |q|} \right\rceil + 1$. 则 $n > N$ 时

$|x_{n+p} - x_n| < \varepsilon$ 对任何 $p \in \mathbb{N}^+$ 成立.

(2). $x_n = \frac{\sin 1}{2} + \frac{\sin 2}{2^2} + \dots + \frac{\sin n}{2^n}$

pf: $|x_{n+p} - x_n| = \left| \frac{\sin(n+1)}{2^{n+1}} + \frac{\sin(n+2)}{2^{n+2}} + \dots + \frac{\sin(n+p)}{2^{n+p}} \right|$

$\leq \frac{1}{2^{n+1}} \left| 1 + \frac{1}{2} + \dots + \frac{1}{2^p} \right|$

$= \frac{1}{2^{n+1}} \frac{1 - (\frac{1}{2})^{p+1}}{1 - \frac{1}{2}} < \frac{1}{2^n}$

$\therefore \forall \varepsilon > 0$. 取 $N = \left\lceil \ln(\frac{1}{\varepsilon}) / \ln 2 \right\rceil + 1$. 则 $n > N$ 时, $|x_{n+p} - x_n| < \varepsilon$.

习题 2.5. B. P4.

3. 对于数列 $\{x_n\}$, 若

3. 对于数列 $\{x_n\}$, 若子列 $\{x_{2k}\}$ 与 $\{x_{2k+1}\}$ 均收敛于 a .
 试用 " $\varepsilon-N$ " 语言证明 $\{x_n\}$ 也收敛于 a .

pf: $\forall \varepsilon > 0$. $\because \lim_{k \rightarrow \infty} x_{2k} = a$. $\therefore \exists N_1$ s.t. $2k > N_1$ 时 有 $|x_{2k} - a| < \varepsilon$. (1) 又 $\lim_{k \rightarrow \infty} x_{2k+1} = a$. $\therefore \exists N_2$ s.t. $2k+1 > N_1$ 时 有 $|x_{2k+1} - a| < \varepsilon$. (2)
 取 $N = \max(\lfloor \frac{N_1}{2} \rfloor + 1, \lfloor \frac{N_2}{2} \rfloor + 1)$. 则 $n > N$ 时 总有 $|x_n - a| < \varepsilon$. $\therefore \lim_{n \rightarrow \infty} x_n = a$ *

* 证明: 若 $f(x)$ 为定义于 $[a, +\infty)$ 上的单调增加函数.
 则 $\lim_{x \rightarrow +\infty} f(x)$ 存在 $\Leftrightarrow f(x)$ 在 $[a, +\infty)$ 上有上界.

pf: " \Rightarrow " 设 $\lim_{x \rightarrow +\infty} f(x) = A$. 对 $\varepsilon = 1$ 有 x_0 s.t. $x > x_0$ 时 $|f(x) - A| < 1 \Rightarrow f(x) < A + 1$.
 又 $f(x)$ 单调上升. $\therefore \forall x \in [a, x_0] = |A| + 1$.

则 $f(x) \leq f(x_0 + 1) < A + 1$.

" \Leftarrow ". 令 $S = \{f(x) \mid x \in [a, +\infty)\}$

则 S 非空有上界. \therefore 有上确界. 令 $A = \sup S$.

(则 1 $^\circ$ $\forall x \in [a, +\infty)$. $f(x) \leq A$.
 2 $^\circ$ $\forall \varepsilon > 0$. $\exists x_\varepsilon$ s.t. $f(x_\varepsilon) > A - \varepsilon$.)

特取 $\varepsilon = \frac{1}{n}$. 则 $\exists x_n$ s.t. $f(x_n) > A - \frac{1}{n}$.
 又 $\lim_{n \rightarrow \infty} f(x_n) = A$ 且 $f(x_n) > A - \frac{1}{n}$. 则 $\exists x_n$ s.t.

又设 $\lim_{n \rightarrow \infty} f(x_n) = A$ 且 $x_n \rightarrow +\infty$. 则 $\exists x_n$ s.t.
 $f(x_n) > A - \frac{1}{n} \Rightarrow |f(x_n) - A| < \frac{1}{n}$.

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 $\therefore \forall \varepsilon > 0$. 取 $N = \lceil \frac{1}{\varepsilon} \rceil + 1$. 则 $n > N$ 时有
 $|f(x_n) - A| < \frac{1}{n} < \varepsilon$.
又 $f(x)$ 单调上升. \therefore 当 $x > x_{N+1}$ 时有 $f(x) \geq f(x_{N+1})$.
 $\therefore A - \varepsilon < f(x_n) \leq f(x) \leq A < A + \varepsilon$
 $\therefore |f(x) - A| < \varepsilon$.
 $\therefore \lim_{x \rightarrow +\infty} f(x) = A$ *.