

$$a_1 > 0, a_{n+1} = a_n + \frac{1}{a_n}, \text{ 求证: } \lim_{n \rightarrow \infty} \frac{a_n}{\sqrt{2n}} = 1$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{\sqrt{2n}} = 1 \iff \lim_{n \rightarrow \infty} \frac{a_n^2}{n} = 2$$

根据 stolz 定理, 我们仅需证明 $\lim_{n \rightarrow \infty} a_{n+1}^2 - a_n^2 = 2$ 即可

$$\lim_{n \rightarrow \infty} a_{n+1}^2 - a_n^2 = 2$$

$$\iff \lim_{n \rightarrow \infty} (a_{n+1} - a_n)(a_{n+1} + a_n) = 2$$

$$\iff \lim_{n \rightarrow \infty} \frac{1}{a_n} (a_{n+1} + a_n) = 2$$

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

$$\iff \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 1$$

下证明: $\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 1$

$a_1 > 0$, 显然 a_n 单调 假设有界

假设 $\alpha = \lim_{n \rightarrow \infty} a_n$, 两边取极限 $\alpha = \alpha + \frac{1}{\alpha}$, 矛盾

$$\implies \lim_{n \rightarrow \infty} a_n = +\infty$$

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

$$\text{两边取极限 } \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = 1$$

证毕