

# 极限存在准则与重要极限

## 夹逼定理

$$\text{若 } a_n \leq b_n \leq c_n \\ \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = A \Rightarrow \lim_{n \rightarrow \infty} b_n = A$$

$$\begin{aligned} \text{证: } & \forall \epsilon > 0, \exists N_1 > 0, \text{ 当 } n > N_1 \text{ 时,} \\ & |a_n - A| < \epsilon \Leftrightarrow A - \epsilon < a_n < A + \epsilon (*) \\ & \exists N_2 > 0, \text{ 当 } n > N_2 \text{ 时,} \\ & |c_n - A| < \epsilon \Leftrightarrow A - \epsilon < c_n < A + \epsilon (**) \\ \text{取 } & N = \max\{N_1, N_2\}, \text{ 当 } n > N \text{ 时, } (*) (**) \text{ 成立,} \\ & \text{当 } n > N \text{ 时} \\ & A - \epsilon < a_n \leq b_n \leq c_n < A + \epsilon \\ \Rightarrow & A - \epsilon < b_n < A + \epsilon \Leftrightarrow |b_n - A| < \epsilon \\ \therefore & \lim_{n \rightarrow \infty} b_n = A \end{aligned}$$

$$\begin{aligned} \text{若 } & f(x) \leq g(x) \leq h(x) \\ \lim_{x \rightarrow a} & f(x) = \lim_{x \rightarrow a} h(x) = A \\ \Rightarrow & \lim_{x \rightarrow a} g(x) = A \end{aligned}$$

$$\begin{aligned} \text{证: } & \forall \epsilon > 0 \\ \exists \delta_1 & > 0, \text{ 当 } 0 < |x - a| < \delta_1 \text{ 时,} \\ |f(x) - A| & < \epsilon \Leftrightarrow A - \epsilon < f(x) < A + \epsilon (*) \\ \exists \delta_2 & > 0, \text{ 当 } 0 < |x - a| < \delta_2 \text{ 时,} \\ |h(x) - A| & < \epsilon \Leftrightarrow A - \epsilon < h(x) < A + \epsilon (**) \\ \text{取 } \delta = \min\{\delta_1, \delta_2\}, & \text{ 当 } 0 < |x - a| < \delta \text{ 时, } (*) (**) \text{ 皆对} \\ A - \epsilon & < f(x) \leq g(x) \leq h(x) < A + \epsilon \\ \Rightarrow & A - \epsilon < g(x) < A + \epsilon \Leftrightarrow |g(x) - A| < \epsilon \\ \lim_{x \rightarrow a} & g(x) = A \end{aligned}$$

$$\text{求极限 } \lim_{n \rightarrow \infty} \sqrt[n]{2^n + 3^n}.$$

$$\begin{aligned} 3^n & \leq 2^n + 3^n \leq 2 * 3^n \Rightarrow 3 \leq \sqrt[n]{2^n + 3^n} \leq 2^{\frac{1}{n}} * 3 \\ \therefore \lim_{n \rightarrow \infty} 2^{\frac{1}{n}} & = 2^0 = 1, \therefore \lim_{n \rightarrow \infty} 3 = 3 = \lim_{n \rightarrow \infty} 2^{\frac{1}{n}} * 3 = 3 \\ \therefore \text{原式} & = 3 \end{aligned}$$

$$\lim_{n \rightarrow \infty} (2^n + 3^n + 5^n)^{\frac{1}{n}}$$

$$\therefore 5^n \leq 2^n + 3^n + 5^n \leq 3 \cdot 5^n$$

$$\therefore 5 \leq (2^n + 3^n + 5^n)^{\frac{1}{n}} \leq 3^{\frac{1}{n}} \cdot 5$$

$$\therefore \lim_{n \rightarrow \infty} 3^{\frac{1}{n}} = 3^0 = 1, \therefore \lim_{n \rightarrow \infty} \text{左} = \lim_{n \rightarrow \infty} \text{右} = 5$$

$$\therefore \text{原式} = 5$$

$$a > 0, b > 0, c > 0, \text{则}$$

$$\lim_{n \rightarrow \infty} \sqrt[n]{a^n + b^n + c^n} = \max\{a, b, c\}$$

$$x > 0$$

$$\text{求 } \lim_{n \rightarrow \infty} \sqrt[n]{x^n + x^{2n}}.$$

$$\begin{aligned} \lim_{n \rightarrow \infty} \sqrt[n]{x^n + x^{2n}} &= \lim_{n \rightarrow \infty} \sqrt[n]{x^n + (x^2)^n} \\ &= \max\{x, x^2\} = \begin{cases} x, & 0 < x < 1 \\ x^2, & x \geq 1 \end{cases} \end{aligned}$$

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

$$b_n = \frac{1}{2n^2 + 1} + \frac{2}{2n^2 + 2} \cdots + \frac{n}{2n^2 + n}$$

$$\therefore \frac{i}{2n^2 + n} \leq \frac{i}{2n^2 + i} \leq \frac{i}{2n^2 + 1} \quad (1 \leq i \leq n)$$

$$\therefore \frac{1 + 2 + \dots + n}{2n^2 + n} \leq \frac{1}{2n^2 + 1} + \frac{2}{2n^2 + 2} + \dots + \frac{n}{2n^2 + n} \leq \frac{1 + 2 + \dots + n}{2n^2 + 1}$$

$$\text{即 } \frac{1}{2} \frac{n(n+1)}{2n^2 + n} \leq b_n \leq \frac{1}{2} \frac{n(n+1)}{2n^2 + 1}$$

$$\therefore \lim_{n \rightarrow \infty} \text{左} = \frac{1}{2} \lim_{n \rightarrow \infty} \frac{1 + \frac{1}{n}}{2 + \frac{1}{n}} = \frac{1}{4}$$

$$\lim_{n \rightarrow \infty} \text{右} = \frac{1}{2} \lim_{n \rightarrow \infty} \frac{1 + \frac{1}{n}}{2 + \frac{1}{n^2}} = \frac{1}{4}$$

$$\therefore \text{原式} = \frac{1}{4}$$

$$\lim_{n \rightarrow \infty} \frac{n^2}{2^n}$$

$$n \text{ 充分大时, } 2^n = (1+1)^n = C_n^0 + C_n^1 + C_n^2 + C_n^3 + \dots + C_n^n$$

$$\geq C_n^3 = \frac{n(n-1)(n-2)}{6}$$

$$0 \leq \frac{n^2}{2^n} \leq \frac{6}{n(n-1)(n-2)}$$

$$\Rightarrow 0 \leq \frac{n^2}{2^n} \leq \frac{6n^2}{n(n-1)(n-2)}$$

$$\therefore \lim_{n \rightarrow \infty} \text{右} = 6 \lim_{n \rightarrow \infty} \frac{n}{(n-1)(n-2)} = 0, \therefore \lim_{n \rightarrow \infty} \frac{n^2}{2^n} = 0$$

$$f(x) = \lim_{n \rightarrow \infty} \sqrt[n]{x^n + x^{2n}} (x > 0), \text{ 求 } f(x).$$

当  $0 < x \leq 1$  时,

$$x^n \leq x^n + x^{2n} \leq 2x^n \Rightarrow x \leq \sqrt[n]{x^n + x^{2n}} \leq 2^{\frac{1}{n}} x$$

$$\because \lim_{n \rightarrow \infty} 2^{\frac{1}{n}} = 1, \therefore \lim_{n \rightarrow \infty} \text{左} = \lim_{n \rightarrow \infty} \text{右} = x \Rightarrow f(x) = x$$

当  $x > 1$  时,

$$x^{2n} \leq x^n + x^{2n} \leq 2x^{2n} \Rightarrow x^2 \leq \sqrt[n]{x^n + x^{2n}} \leq 2^{\frac{1}{n}} x^2$$

$$\therefore \lim_{n \rightarrow \infty} \text{左} = \lim_{n \rightarrow \infty} \text{右} = x^2 \Rightarrow f(x) = x^2$$

$$\therefore f(x) = \begin{cases} x, & 0 < x \leq 1 \\ x^2, & x > 1 \end{cases}$$

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

$$b_n \triangleq \frac{1}{\sqrt{n^2+1}} + \frac{1}{\sqrt{n^2+2}} + \dots + \frac{1}{\sqrt{n^2+n}}$$

$$\frac{n}{\sqrt{n^2+n}} \leq b_n \leq \frac{n}{\sqrt{n^2+1}}$$

$$\lim_{n \rightarrow \infty} \text{左} = \lim_{n \rightarrow \infty} \text{右} = 1$$

$\therefore$  原式 = 1

## 单调、有界数列必有极限

$$\{a_n\} \uparrow \begin{cases} \text{无上界} \Rightarrow \lim_{n \rightarrow \infty} a_n = +\infty \\ a_n \leq M \Rightarrow \lim_{n \rightarrow \infty} a_n \exists \end{cases}$$

$$\{a_n\} \downarrow \begin{cases} \text{无下界} \Rightarrow \lim_{n \rightarrow \infty} a_n = -\infty \\ a_n \geq M \Rightarrow \lim_{n \rightarrow \infty} a_n \exists \end{cases}$$

设  $\{a_n\} = \sqrt{2}, a_2 = \sqrt{2 + \sqrt{2}}, a_3 = \sqrt{2 + \sqrt{2 + \sqrt{2}}}, \dots$ , 证明: 数列  $\{a_n\}$  收敛, 并求其极限.

$$1. a_{n+1} = \sqrt{2 + a_n} (n = 1, 2, \dots)$$

$$2. \{a_n\} \uparrow$$

$$3. \text{ 现证 } a_n \leq 2$$

$$a_1 = \sqrt{2} \leq 2, \text{ 设 } a_k \leq 2, \text{ 则}$$

$$a_{k+1} = \sqrt{2 + a_k} \leq \sqrt{2 + 2} = 2$$

$$\therefore \forall n, \text{ 有 } a_n \leq 2 \Rightarrow \lim_{n \rightarrow \infty} a_n \exists$$

$$4. \text{ 令 } \lim_{n \rightarrow \infty} a_n = A$$

$$a_{n+1} = \sqrt{2 + a_n} \Rightarrow A = \sqrt{2 + A}$$

$$\Rightarrow A^2 - A - 2 = 0 \Rightarrow A = -1 (\text{舍}), A = 2$$

$$a_1 = 2, a_{n+1} = \frac{1}{2} \left( a_n + \frac{1}{a_n} \right), \text{ 证: } \lim_{n \rightarrow \infty} a_n \exists$$

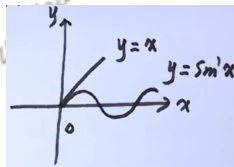
$$1. \because a_n + \frac{1}{a_n} \geq 2$$

$$\therefore a_{n+1} \geq 1$$

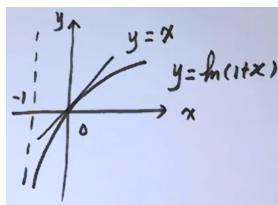
$$\text{而 } a_1 = 2 \geq 1, \therefore a_n \geq 1$$

$$2. a_{n+1} - a_n = \frac{1}{2} \left( a_n + \frac{1}{a_n} \right) - a_n = \frac{1 - a_n^2}{2a_n} \leq 0$$

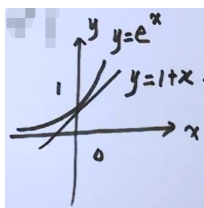
$$\Rightarrow \{a_n\} \downarrow \Rightarrow \lim_{n \rightarrow \infty} a_n \exists$$



$$x \geq 0, \sin x \leq x$$

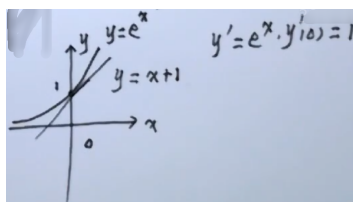
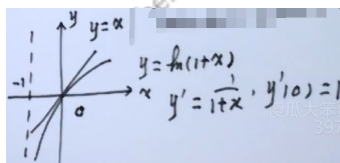
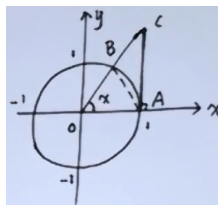


$$x > -1, \ln(1+x) \leq x$$



$$e^x \geq (1+x)$$

## 重要极限



$$1. 0 < x < \frac{\pi}{2} \text{ 时, } 0 < \sin x < x < \tan x$$

$$S_{\triangle AOB} = \frac{1}{2} \sin x$$

$$S_{\text{扇}AOB} = \frac{1}{2} x$$

$$S_{Rt\triangle AOC} = \frac{1}{2} \tan x$$

$$2. x > -1 \text{ 时, } \ln(1+x) \leq x$$

$$3. x \in (-\infty, +\infty), e^x \geq 1+x$$

$$\lim_{\Delta \rightarrow 0} \frac{\sin \Delta}{\Delta} = 1$$

$$\lim_{\Delta \rightarrow 0} (1 + \Delta)^{\frac{1}{\Delta}} = e$$

$$\lim_{x \rightarrow 0} \frac{1 - \cos^3 x}{x \ln(1 + 2x)}$$

$$\begin{aligned} \text{原式} &= \lim_{x \rightarrow 0} \frac{1 - \cos^2 x}{2x^2} \\ &= \frac{1}{2} \lim_{x \rightarrow 0} (1 + \cos x) \frac{1 - \cos x}{x^2} \\ &= \frac{1}{2} * 2 * \frac{1}{2} \\ &= \frac{1}{2} \end{aligned}$$

$$\lim_{x \rightarrow 0} \frac{e^{\tan x} - e^{\sin x}}{x \arcsin^2 x}$$

$$\begin{aligned} \text{原式} &= \lim_{x \rightarrow 0} \frac{e^{\tan x} - e^{\sin x}}{x^3} \\ &= \lim_{x \rightarrow 0} e^{\sin x} \frac{e^{\tan x - \sin x} - 1}{x^3} \\ &= 1 * \lim_{x \rightarrow 0} \frac{\tan x - \sin x}{x^3} \\ &= \lim_{x \rightarrow 0} \frac{\tan x}{x} * \frac{1 - \cos x}{x^2} \\ &= \frac{1}{2} \end{aligned}$$

$$\lim_{x \rightarrow 0} \frac{\sqrt{1+x \cos x} - \sqrt{1+x}}{x^3}$$

$$\begin{aligned} \text{原式} &= \lim_{x \rightarrow 0} \frac{1}{\sqrt{1+x \cos x} + \sqrt{1+x}} \frac{x \cos x - x}{x^3} \\ &= \frac{1}{2} \lim_{x \rightarrow 0} \frac{\cos x - 1}{x^2} \\ &= -\frac{1}{4} \end{aligned}$$

$$\lim_{x \rightarrow 0} (1 - \sin 2x^2)^{\frac{1}{x^2}}$$

$$\begin{aligned}
 \text{原式} &= \lim_{x \rightarrow 0} \left[ (1 - \sin 2x^2)^{-\frac{1}{\sin 2x^2}} \right]^{\frac{1}{x^2} * (-\sin 2x^2)} \\
 &= e^{-\lim_{x \rightarrow 0} \frac{\sin 2x^2}{x^2}} \\
 &= e^{-2}
 \end{aligned}$$

$$\lim_{x \rightarrow 0} (\cos x)^{\frac{1}{x \ln(1-x)}}$$

$$\begin{aligned}
 \text{原式} &= \lim_{x \rightarrow 0} \left\{ [1 + (\cos x - 1)]^{\frac{1}{\cos x - 1}} \right\}^{\frac{\cos x - 1}{x \ln(1-x)}} \\
 &= e^{\lim_{x \rightarrow 0} \frac{\cos x - 1}{x \ln(1-x)}} \\
 &= e^{\lim_{x \rightarrow 0} \frac{-\frac{1}{2}x^2}{-x^2}} \\
 &= e^{\frac{1}{2}}
 \end{aligned}$$

$$\lim_{x \rightarrow 0} \left( \frac{1 + \tan x}{1 + \sin x} \right)^{\frac{1}{x^3}}$$

$$\begin{aligned}
 \text{原式} &= \lim_{x \rightarrow 0} \left\{ \left[ 1 + \left( \frac{1 + \tan x}{1 + \sin x} - 1 \right) \right]^{\frac{1}{\frac{1 + \tan x}{1 + \sin x} - 1}} \right\}^{\frac{1}{x^3} \left( \frac{1 + \tan x}{1 + \sin x} - 1 \right)} \\
 &= e^{\lim_{x \rightarrow 0} \frac{1}{x^3} \left( \frac{\tan x - \sin x}{1 + \sin x} \right)} \\
 &= e^{\lim_{x \rightarrow 0} \frac{1}{1 + \sin x} \frac{\tan x - \sin x}{x^3}} \\
 &= e^{\lim_{x \rightarrow 0} \frac{\tan x}{x} \frac{1 - \cos x}{x^2}} \\
 &= e^{\frac{1}{2}}
 \end{aligned}$$

$$\lim_{x \rightarrow \infty} \left( \frac{2x^2 + 3x + 1}{x - 1} - 2x \right)$$

$$\begin{aligned}
 \text{原式} &= \lim_{x \rightarrow \infty} \frac{2x^2 + 3x + 1 - 2x(x - 1)}{x - 1} \\
 &= \lim_{x \rightarrow \infty} \frac{5x + 1}{x - 1} \\
 &= \lim_{x \rightarrow \infty} \frac{5 + \frac{1}{x}}{1 - \frac{1}{x}} \\
 &= 5
 \end{aligned}$$

$$\lim_{x \rightarrow \infty} (\sqrt{x^2 + 4x + 1} - x)$$

$$\begin{aligned}
 \text{原式} &= \lim_{x \rightarrow \infty} \frac{4x + 1}{\sqrt{x^2 + 4x + 1} + x} \\
 &= \lim_{x \rightarrow \infty} \frac{4 + \frac{1}{x}}{\sqrt{1 + \frac{4}{x} + \frac{1}{x^2}} + 1} \\
 &= 2
 \end{aligned}$$