

1. 证明 Euler-Maclaurin 公式:

(1) 证明

$$\frac{1}{2} [f(k) + f(k+1)] - \int_k^{k+1} f(t) dt = \int_k^{k+1} (t - k - \frac{1}{2}) f'(t) dt$$

(2) 证明:

$$F(n) = \frac{1}{2} [f(0) + f(n)] + \int_0^n f(t) dt + \int_0^n B_1(t - [t]) f'(t) dt$$

(3) 证明:

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(t) \frac{t^n}{n!}$$

$$\text{且 } B'_n(x) = n B_{n-1}(x), \quad B_n(0) = B_n(1) \quad (n \geq 2)$$

(4)

$$F(n) = \frac{1}{2} [f(0) + f(n)] + \int_0^n f(t) dt + \sum_{j=1}^m (-1)^{j+1} \frac{B_{j+1}}{(j+1)!} [f^{(j)}(n) - f^{(j)}(0)] + \frac{(-1)^{m+1}}{(m+1)!} \int_0^n B_{m+1}(t) f^{(m+1)}(t) dt$$

$$\frac{B_{j+1}}{(j+1)!} [f^{(j)}(n) - f^{(j)}(0)] + \frac{(-1)^{m+1}}{(m+1)!} \int_0^n B_{m+1}(t) f^{(m+1)}(t) dt$$

(5) 令 $m \rightarrow \infty$, 证明 E-M 公式.

2. 求和的渐近分析:

$$\textcircled{1} \sum_{k=0}^{\infty} (k+x)^{-\alpha} \quad \alpha > 1$$

$$\textcircled{2} \sum_{k=0}^{\infty} (k^2+x^2)^{-2}$$

$$\textcircled{3} \sum_{k=1}^n (-1)^k / k$$

$$\textcircled{4} \sum_{k=1}^n \sin k / k$$

$$\textcircled{5} \sum_{k=1}^{\infty} \frac{1}{k(k^2+x^2)} \sim \frac{\ln x}{x} + \frac{\gamma}{x^2} - \sum_{n=1}^{\infty} \frac{(-1)^n B_{2n}}{2n x^{2n+2}}$$

γ 为 Euler 常数

$$\int_0^{\infty} e^{-u} \ln u \, du = -\gamma.$$