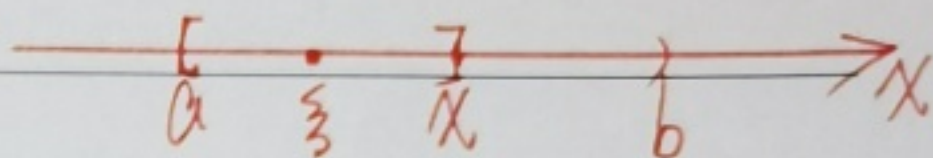


# 第18讲: 洛必达法则 (L'Hospital) 法则及其证明

(一) "0"型洛必达法则: (以  $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)}$  为 "0" 型)

设  $f(x), g(x) \in (a, b)$  中  $\mathcal{D}$ , 且  $g'(x) \neq 0$ , 而  $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = A \in \mathbb{R}$  或  $A = \infty$

$$\text{则 } \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = A$$



证: (1°)  $\because \lim_{x \rightarrow a^+} f(x) = 0, \lim_{x \rightarrow a^+} g(x) = 0$ . 且  $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)}$  与  $f, g \in \mathcal{D}$  取值

无关,  $\therefore$  可设  $f(a) = 0, g(a) = 0$ , 从而  $f, g \in [a, x] \subset (a, b)$  中满足

Cauchy中值定理的所有条件  $\Rightarrow$

$$(2^\circ) \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a^+} \frac{f(x) - f(a)}{g(x) - g(a)} = \lim_{x \rightarrow a^+} \frac{f'(\xi)}{g'(\xi)} = \lim_{\xi \rightarrow a^+} \frac{f'(\xi)}{g'(\xi)} = \lim_{\xi \rightarrow a^+} \frac{f(\xi)}{g(\xi)} = A.$$

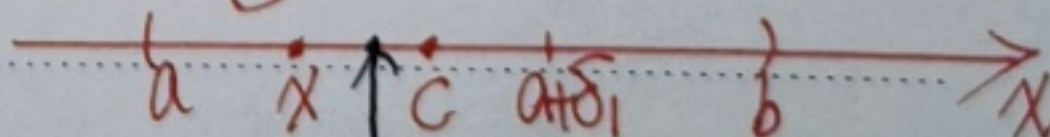
(二) "∞"型洛必达法则: (以  $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)}$  为 "∞" 型)

设  $f(x), g(x) \in (a, b)$  中  $\mathcal{D}$ , 且  $g'(x) \neq 0$ , 且  $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = A, A \in \mathbb{R}$  或

$$A = \infty. \text{ 则 } \lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = A.$$

证: 设  $A \in \mathbb{R}$ , 由  $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} = A \Rightarrow \forall \varepsilon > 0, \exists \delta > 0, \forall x \in (a, a + \delta)$

$$\subset (a, b) \text{ 时, } A - \varepsilon < \frac{f'(x)}{g'(x)} < A + \varepsilon$$



$$\text{取 } [x, c] \subset (a, a + \delta), \text{ 则 } A - \varepsilon < \frac{f(x) - f(c)}{g(x) - g(c)} = \frac{f(\xi)}{g(\xi)} < A + \varepsilon \quad (1)$$

(2) 由  $\lim_{x \rightarrow a} g(x) = \infty \Rightarrow \exists \delta_2 > 0$ , 当  $x \in (a, a + \delta_2) \subset (a, b)$  时, 对  $\forall \epsilon > 0$ ,

$\left| \frac{f(x)}{g(x)} \right| < \epsilon$ ,  $\left| \frac{g(x)}{g(x)} \right| < \epsilon$ . 取  $\delta = \min\{\delta_1, \delta_2\}$ , 当  $x \in (a, a + \delta) \subset (a, b)$  时

$A - \epsilon < \frac{f(x) - f(c)}{g(x) - g(c)} < A + \epsilon$ ,  $\left| \frac{g(x)}{g(x)} \right| < \epsilon$ ,  $\left| \frac{f(x)}{g(x)} \right| < \epsilon$  同时成立. 此时,

$$\frac{f(x)}{g(x)} = \frac{f(x) - f(c)}{g(x) - g(c)} + \frac{f(c)}{g(x)} = \frac{f(x) - f(c)}{g(x) - g(c)} \frac{g(x) - g(c)}{g(x)} + \frac{f(c)}{g(x)}$$

$$= \frac{f(x) - f(c)}{g(x) - g(c)} - \frac{f(x) - f(c)}{g(x) - g(c)} \frac{g(c)}{g(x)} + \frac{f(c)}{g(x)} < A + \epsilon + (A + \epsilon)\epsilon + \epsilon$$

且  $\frac{f(x)}{g(x)} > A - \epsilon - (A + \epsilon)\epsilon - \epsilon$  即

$$-(2 + A + \epsilon)\epsilon < \frac{f(x)}{g(x)} - A < (2 + A + \epsilon)\epsilon \Rightarrow \left| \frac{f(x)}{g(x)} - A \right| < (2 + A + \epsilon)\epsilon$$

$$\text{故 } \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = A = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

注(1): 当  $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$  存在且是有限数时, 洛必达法则的结论成立.

可继续用洛必达法则:  $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} = \lim_{x \rightarrow a} \frac{f''(x)}{g''(x)} = \dots$

如: 例 1  $\lim_{x \rightarrow \infty} \frac{x^3}{e^{2x}} = \lim_{x \rightarrow \infty} \frac{3x^2}{2e^{2x}} = \lim_{x \rightarrow \infty} \frac{6x}{4e^{2x}} = \lim_{x \rightarrow \infty} \frac{6}{8e^{2x}} = 0$

注(2): 当  $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$  不存在且是无穷大时,  $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$  可能是

有限数, 即  $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \text{常数}$ . 如例 2:  $\lim_{x \rightarrow \infty} \frac{x + \cos x}{x} = 1$  是

若用洛必达法则:  $\lim_{x \rightarrow \infty} \frac{(x + \cos x)'}{x'} = \lim_{x \rightarrow \infty} (1 - \sin x)$  为振荡型

(2)

但是极限  $\lim_{x \rightarrow \infty} \frac{x + \cos x}{x} = \lim_{x \rightarrow \infty} (1 + \frac{1}{x} \cos x) = \lim_{x \rightarrow \infty} 1 + \lim_{x \rightarrow \infty} \frac{1}{x} \cos x$

$= 1 + 0 = 1$ , 即极限收敛, 但是用洛必达法则后却振荡

发散。例3,  $\lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x}}{x} = \lim_{x \rightarrow 0} x \sin \frac{1}{x} = 0$

但是用“0”型的洛必达法则后,  $\lim_{x \rightarrow 0} \frac{(x^2 \sin \frac{1}{x})'}{(x)'} =$

$\lim_{x \rightarrow 0} \frac{2x \sin \frac{1}{x} - \cos \frac{1}{x}}{1}$  为振荡发散。

因此, 无论是“0”, 还是“ $\frac{\infty}{\infty}$ ”中, 若  $\lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)}$  或  $\lim_{x \rightarrow a^+} \frac{f^{(n)}(x)}{g^{(n)}(x)}$  为振荡发散。

(n>2) 则宜用别的方法计算  $\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)}$ , 洛必达法则此时不能用!

(E) 洛必达法则的应用举例:

计算下列极限:

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

(4)  $\lim_{x \rightarrow 0^+} x^x$  (5)  $\lim_{x \rightarrow +\infty} x^{\frac{1}{\sqrt{x}}}$  (6)  $\lim_{x \rightarrow \infty} \frac{x^\alpha}{a^x}$  ( $a > 1, \alpha > 0$ ).

(7)  $\lim_{x \rightarrow +\infty} \frac{(\ln x)^m}{x^\alpha}$  ( $\forall m > 0, \forall \alpha > 0$ ) (8)  $\lim_{n \rightarrow \infty} \frac{\ln n}{n^\alpha}$  ( $n \in \mathbb{N}^*, \alpha > 0$ )

解(1). 这是“ $\infty \cdot 0$ ”型, 可化为“ $\frac{0}{0}$ ”型.

(3)

$$\text{即 } \lim_{x \rightarrow +\infty} \frac{\frac{x}{2} - \arctan x}{\frac{1}{x}} = \lim_{x \rightarrow +\infty} \frac{-\frac{1}{4x^2}}{\frac{-1}{x^2}} = \lim_{x \rightarrow +\infty} \frac{x^2}{4x^2} = 1.$$

$$\text{故 } \lim_{x \rightarrow +\infty} x \left( \frac{x}{2} - \arctan x \right) = 1.$$

解(2),  $x \rightarrow 1^+$  时,  $\frac{1}{\ln x} \rightarrow +\infty$ ,  $\frac{1}{1-x} \rightarrow -\infty$ , 故(2)是

$$\infty - \infty \text{ 型, } \frac{\infty - \infty}{\infty} = \frac{1}{0_1} - \frac{1}{0_2} = \frac{0_2 - 0_1}{0_2 \cdot 0_1} = \frac{0}{0}$$

$$\text{原式} = \lim_{x \rightarrow 1^+} \frac{1-x + \ln x}{(1-x)\ln x} \xrightarrow{\text{洛必达}} \lim_{x \rightarrow 1^+} \frac{-1 + \frac{1}{x}}{-\ln x + \frac{1-x}{x}} = \lim_{x \rightarrow 1^+} \frac{1-x}{(1-x)\ln x}$$

$$\xrightarrow{\text{洛必达}} \lim_{x \rightarrow 1^+} \frac{-1}{-1 - \frac{1}{x} - \ln x} = \lim_{x \rightarrow 1^+} \frac{1}{2 + \ln x} = \frac{1}{2+0} = \frac{1}{2}.$$

解(3): 这是 $1^\infty$ 型, 而  $1^\infty = e^{\infty \ln 1} = e^{\infty \cdot 0} = e^{0 \cdot \infty} = e^0 = 1$

$$\text{原式} = e^{\lim_{x \rightarrow 0} \frac{1}{x^2} \ln \frac{\sin x}{x}} = e^{\lim_{x \rightarrow 0} \frac{\ln \sin x - \ln x}{x^2}} \xrightarrow{\text{洛必达}} \frac{1}{x^2}$$

$$e^{\lim_{x \rightarrow 0} \frac{\cos x}{\sin x} - \frac{1}{x}} = e^{\lim_{x \rightarrow 0} \frac{x \cos x - \sin x}{2x^2 \sin x}} \xrightarrow{\text{洛必达}} \frac{1}{x^2 \sin x}$$

$$e^{\lim_{x \rightarrow 0} \frac{x \cos x - \sin x}{2x^3}} \xrightarrow{\text{洛必达}} e^{\lim_{x \rightarrow 0} \frac{\cos x - x \sin x - \cos x}{6x^2}} \xrightarrow{\text{洛必达}} \frac{1}{x^2 \sin x}$$

$$= e^{\lim_{x \rightarrow 0} \frac{-x^2}{6x^2}} = e^{-\frac{1}{6}}.$$

解(4): 这是 $0^0$ 型, 而  $0^0 = e^{0 \ln 0} = e^{0 \cdot (-\infty)} = e^0 = 1$

$$\text{原式} = e^{\lim_{x \rightarrow 0^+} x \ln x} = e^{\lim_{x \rightarrow 0^+} \frac{\ln x}{\frac{1}{x}}} \xrightarrow{\text{洛必达}} e^{\lim_{x \rightarrow 0^+} \frac{1}{x}}$$

$$= e^{\lim_{x \rightarrow 0^+} (+\infty)} = e^0 = 1.$$

解(5), 这是 $\infty^0$ 型, 而 $\infty^0 = e^{0 \ln \infty} = e^{0 \cdot \infty} = e^{\frac{0}{\infty}}$

$$\text{原式} = e^{\lim_{x \rightarrow +\infty} \frac{1}{\sqrt{x}} \ln x} = e^{\lim_{x \rightarrow +\infty} \frac{\ln x}{x^{\frac{1}{2}}}} \xrightarrow[\text{洛比塔}]{\text{洛比塔}} e^{\lim_{x \rightarrow +\infty} \frac{\frac{1}{x}}{\frac{1}{2}x^{-\frac{1}{2}}}}$$

$$= e^{\lim_{x \rightarrow +\infty} \frac{2}{\sqrt{x}}} = e^0 = 1.$$

解(6), 这是幂无穷大与指数无穷大的比较问题.

$$\lim_{x \rightarrow +\infty} \frac{x^\alpha}{a^x} \xrightarrow[\text{洛比}]{\text{洛比}} \lim_{x \rightarrow +\infty} \frac{\alpha(\alpha-1)(\alpha-2)\dots(\alpha-m+1)x^{\alpha-m}}{\alpha^x (\ln a)^m}$$

因 $\alpha > 0$ 是实数, 故必有 $m \in \mathbb{N}^*$  使 $\alpha - m \leq 0$ , 从而 $\frac{x^{\alpha-m}}{a^x} \xrightarrow{x \rightarrow +\infty} 0$

故 $\lim_{x \rightarrow +\infty} \frac{x^\alpha}{a^x} = 0$ , 即 $x$ 充分大时,  $a^x \gg x^\alpha$ . ( $\forall a > 1, \forall \alpha > 0$ )

$$\text{解(7)}. \lim_{x \rightarrow +\infty} \frac{(\ln x)^m}{x^\alpha} \xrightarrow[\text{洛比}]{\text{洛比}} \lim_{x \rightarrow +\infty} \frac{m(m-1)(m-2)\dots(m-n+1)(\ln x)^{m-n}}{\alpha^n x^\alpha}$$

因 $m > 0$ 是实数, 必有 $n \in \mathbb{N}^*$ , 使 $m - n \leq 0$ , 从而 $\frac{(\ln x)^{m-n}}{x^\alpha} \xrightarrow{x \rightarrow +\infty} 0$

故 $\lim_{x \rightarrow +\infty} \frac{(\ln x)^m}{x^\alpha} = 0$ , 即 $x$ 充分大时,  $x^\alpha \gg (\ln x)^m$  ( $\forall \alpha > 0, \forall m > 0$ )

$x$ 充分大时,  $x^\alpha \gg a^x \gg x^\alpha \gg (\ln x)^m$  ( $\forall a > 1, \alpha > 0, m > 0$ )

$n$ 充分大时,  $n^n \gg n! \gg a^n \gg n^\alpha \gg (\ln n)^m$  ( $\forall a > 1, \alpha > 0, m > 0$ )

解(8): 因 $n \in \mathbb{N}^*$ ,  $\ln n$ 与 $n^\alpha$ 都不 $\in \mathbb{C}$ , 从而 $\lim_{n \rightarrow \infty} \frac{\ln n}{n^\alpha}$ 不能直接

使用洛比塔法则, 但可以计算 $\lim_{x \rightarrow +\infty} \frac{\ln x}{x^\alpha}$ ,  $x \in \mathbb{R}$ .

(5)

$$\Rightarrow \lim_{x \rightarrow +\infty} \frac{\ln x}{x^\alpha} \stackrel{\substack{\text{洛必达} \\ \text{法则}}}{=} \lim_{x \rightarrow +\infty} \frac{\frac{1}{x}}{\alpha x^{\alpha-1}} = \lim_{x \rightarrow +\infty} \frac{1}{\alpha x^\alpha} = 0$$

对  $\forall n \in \mathbb{N}^*$ ,  $\exists x > 0$ , 使  $x \leq n < x+1 \Rightarrow \ln x \leq \ln n < \ln(x+1)$

$$\frac{\ln x}{(x+1)^\alpha} \leq \frac{\ln n}{n^\alpha} \leq \frac{\ln(x+1)}{x^\alpha} \Rightarrow \frac{\ln x}{(x+1)^\alpha} = \frac{\ln x}{x^\alpha} \cdot \frac{x^\alpha}{(x+1)^\alpha}$$

$$\exists \frac{\ln x}{x^\alpha} \rightarrow 0, \frac{x^\alpha}{(x+1)^\alpha} \rightarrow 1 \quad (x \rightarrow +\infty), \text{ 即 } \frac{\ln x}{(x+1)^\alpha} \xrightarrow{x \rightarrow +\infty} 0 \quad | = 0$$

$$\frac{\ln(x+1)}{x^\alpha} = \frac{\ln(x+1)}{(x+1)^\alpha} \cdot \frac{(x+1)^\alpha}{x^\alpha} \xrightarrow{x \rightarrow +\infty} 0 \quad | = 0, \exists x \rightarrow +\infty \Leftrightarrow n \rightarrow \infty$$

$$\therefore \lim_{x \rightarrow +\infty} \frac{\ln x}{x^\alpha} = 0 \Leftrightarrow \lim_{n \rightarrow \infty} \frac{\ln n}{n^\alpha} = 0$$

$$\text{同理, } \lim_{n \rightarrow \infty} \frac{n^k}{a^n} = 0 \quad (n \in \mathbb{N}^*, k > 0, a > 1) \text{ 即 } a^n \gg n^k \quad (\text{阶数})$$

习题: ex 3, 4

3; 4 (提示: 对  $F(x) = \frac{f(x)}{x}$ ,  $G(x) = \frac{1}{x}$  在  $[a, b]$  上用 Cauchy Th);

5/(1), (2), (3), (4), (5), ch 3 总结/13.