

数学分析 (3): 第 4 次习题课

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1. (Raabe) 设 $\alpha > 0$, 计算

$$I(\alpha) = \int_{\alpha}^{\alpha+1} \log \Gamma(s) ds.$$

2. 设 n 是正整数, 求证:

i) (Euler)

$$\prod_{k=1}^n \Gamma\left(\frac{k}{n}\right) = \frac{(2\pi)^{\frac{n-1}{2}}}{\sqrt{n}}.$$

ii) (Gauss)

$$\prod_{k=0}^{n-1} \Gamma\left(\alpha + \frac{k}{n}\right) = \frac{(2\pi)^{\frac{n-1}{2}}}{n^{n\alpha + \frac{1}{2}}} \Gamma(n\alpha).$$

3. 设 $\alpha > 0$, 求证:

i)

$$\frac{\Gamma'(\alpha)}{\Gamma(\alpha)} = -\gamma + \sum_{k=0}^{\infty} \left(\frac{1}{k+1} - \frac{1}{k+\alpha} \right).$$

其中 γ 是 Euler 常数:

$$\gamma = \lim_{n \rightarrow \infty} \left(\sum_{k=1}^n \frac{1}{k} - \log n \right).$$

ii)

$$\frac{\Gamma'(\alpha)}{\Gamma(\alpha)} = -\gamma + \int_0^1 \frac{1-t^{\alpha-1}}{1-t} dt.$$

iii)

$$\Gamma(\alpha+1) = e^{-\gamma\alpha} \prod_{n=1}^{\infty} \left(1 + \frac{\alpha}{n}\right)^{-1} e^{\frac{\alpha}{n}}.$$

iv)

$$\sum_{n=1}^{\infty} \frac{1}{n^2 - \alpha^2} = \frac{1 - \pi\alpha \cot \pi\alpha}{2\alpha^2},$$
$$\sum_{n=1}^{\infty} \frac{1}{n^2 + \alpha^2} = \frac{\pi\alpha \coth \pi\alpha - 1}{2\alpha^2}.$$

v)

$$\zeta(2) = \frac{\pi^2}{6}, \quad \zeta(4) = \frac{\pi^4}{90}, \quad \zeta(6) = \frac{\pi^6}{945}, \quad \dots$$

4. 证明或计算:

i)

$$\Gamma'(1) = -\gamma, \quad \Gamma'\left(\frac{1}{2}\right) = -\sqrt{\pi}(\gamma + 2 \log 2),$$

$$\Gamma''(1) = \gamma^2 + \frac{\pi^2}{6}, \quad \Gamma''\left(\frac{1}{2}\right) = \sqrt{\pi} \left(\frac{\pi^2}{2} + (\gamma + 2 \log 2)^2 \right),$$

$$\Gamma'''(1) = -\gamma^3 - \gamma \frac{\pi^2}{2} - 2\zeta(3), \quad \Gamma'''\left(\frac{1}{2}\right) = ?$$

ii)

$$\int_0^\infty \frac{\sin x}{x} \log x \, dx = -\gamma \frac{\pi}{2},$$
$$\int_0^\infty \frac{\sin x}{x} \log^2 x \, dx = \gamma^2 \frac{\pi}{2} + \frac{\pi^3}{24},$$
$$\int_0^\infty \frac{\sin x}{x} \log^3 x \, dx = ?$$