

Développement asymptotique de la série harmonique.

théorème: $H_m = \sum_{n=1}^m \frac{1}{n}$ alors: $H_m = \ln(m) + \gamma + \frac{1}{2m} - \frac{1}{12m^2} + o\left(\frac{1}{m^2}\right)$; γ est d'Euler.

preuve: ① On pose $U_m = H_m - \ln(m)$; $V_m = U_m - \frac{1}{m}$

on a $U_m - V_m = \frac{1}{m} \rightarrow 0$

$$\begin{cases} U_{m+1} - U_m = \frac{1}{m+1} - \ln(m+1) + \ln(m) = \frac{1}{m+1} + \ln\left(1 - \frac{1}{m+1}\right) \leq 0 \\ V_{m+1} - V_m = \frac{1}{m+1} - \ln(m+1) + \ln(m) = \frac{1}{m} - \ln\left(1 + \frac{1}{m}\right) > 0 \\ (\text{car } \ln(1+x) \leq x \forall x > -1) \end{cases}$$

U_m et V_m sont donc adjacentes et convergent vers γ ; on a $V_2 = 1 - \ln(2) > 0$ donc $\gamma > 0$. On a donc $H_m = \ln(m) + \gamma + o(1)$

② On pose $t_m = U_m - \gamma$, $\forall m \geq 2$; $t_m - t_{m-1} = U_m - U_{m-1} = \frac{1}{m} - \ln(m) + \ln(m-1)$
 $= \frac{1}{m} + \ln\left(1 - \frac{1}{m}\right) \underset{+00}{\sim} \frac{1}{m} - \frac{1}{m} - \frac{1}{2m^2}$

(On rappelle $\ln(1+u) = \sum_{k=1}^m (-1)^{k+1} \frac{u^k}{k} + o(u^m)$)

$\sum_{k=m+1}^{+\infty} (t_k - t_{k-1}) = -t_m \sim -\frac{1}{2} \sum_{k=m+1}^{+\infty} \frac{1}{k^2}$ On a $\alpha > 1$; $t \mapsto \frac{1}{t^\alpha}$ est intégrable sur $[1, +\infty[$.

$\forall k \geq 2$; $\int_k^{k+1} \frac{dt}{t^\alpha} \leq \frac{1}{k^\alpha} \leq \int_{k-1}^k \frac{dt}{t^\alpha}$ (*) donc $\int_{m+1}^{+\infty} \frac{dt}{t^\alpha} \leq \sum_{k=m+1}^{+\infty} \frac{1}{k^\alpha} \leq \int_m^{+\infty} \frac{dt}{t^\alpha} \sim \frac{1}{\alpha-1} \cdot \frac{1}{m^{\alpha-1}}$

donc $\sum_{k=m+1}^{+\infty} \frac{1}{k^2} \sim \frac{1}{2m}$ donc $H_m = \ln(m) + \gamma + \frac{1}{2m} + o\left(\frac{1}{m}\right)$

③ $W_m = t_m - \frac{1}{2m}$ $W_m \rightarrow 0$ et $W_m - W_{m-1} = t_m - t_{m-1} - \frac{1}{2m} + \frac{1}{2m-2}$

donc $W_m - W_{m-1} = \frac{1}{m} - \frac{1}{2m^2} - \frac{1}{3m^3} + \frac{1}{m} - \frac{1}{2m} + \frac{1}{2m} \left(\frac{1}{1 - \frac{1}{m}}\right) + o\left(\frac{1}{m}\right)$
 $= \frac{1}{2m^2} - \frac{1}{3m^3} - \frac{1}{2m} + \frac{1}{2m} \left(1 + \frac{1}{m} + \frac{1}{m^2}\right) + o\left(\frac{1}{m^3}\right)$

$= \frac{1}{2m^2} - \frac{1}{3m^3} - \frac{1}{2m} + \frac{1}{2m} + \frac{1}{2m^2} + \frac{1}{2m^3} + o\left(\frac{1}{m^3}\right) = \frac{1}{6m^3} + o\left(\frac{1}{m^3}\right)$

donc $-W_m \sim \sum_{k=m+1}^{+\infty} \frac{1}{6k^3} \sim \frac{1}{12m^2}$ donc $H_m = \ln(m) + \gamma + \frac{1}{2m} - \frac{1}{12m^2} + o\left(\frac{1}{m^2}\right)$

