

$$\begin{aligned}
(1) \quad \sum_{k=n+1}^{3n} \frac{1}{k} (\log k - \log n) &= \sum_{k=n+1}^{3n} \frac{1}{k} \log \frac{k}{n} \\
&= \frac{1}{n+1} \log \frac{n+1}{n} + \frac{1}{n+2} \log \frac{n+2}{n} + \cdots + \frac{1}{n+n} \log \frac{n+n}{n} \\
&\quad + \frac{1}{2n+1} \log \frac{2n+1}{n} + \frac{1}{2n+2} \log \frac{2n+2}{n} + \cdots + \frac{1}{2n+n} \log \frac{2n+n}{n} \\
&= \frac{1}{n} \left\{ \frac{1}{1+\frac{1}{n}} \log \left(1 + \frac{1}{n}\right) + \frac{1}{1+\frac{2}{n}} \log \left(1 + \frac{2}{n}\right) \right. \\
&\quad \left. + \cdots + \frac{1}{1+\frac{n}{n}} \log \left(1 + \frac{n}{n}\right) \right\} \\
&\quad + \frac{1}{n} \left\{ \frac{1}{2+\frac{1}{n}} \log \left(2 + \frac{1}{n}\right) + \frac{1}{2+\frac{2}{n}} \log \left(2 + \frac{2}{n}\right) \right. \\
&\quad \left. + \cdots + \frac{1}{2+\frac{n}{n}} \log \left(2 + \frac{n}{n}\right) \right\} \\
&= \frac{1}{n} \sum_{k=1}^n \frac{1}{1+\frac{k}{n}} \log \left(1 + \frac{k}{n}\right) + \frac{1}{n} \sum_{k=1}^n \frac{1}{2+\frac{k}{n}} \log \left(2 + \frac{k}{n}\right)
\end{aligned}$$

よって,

$$\begin{aligned}
\lim_{n \rightarrow \infty} \sum_{k=n+1}^{3n} \frac{1}{k} (\log k - \log n) &= \int_0^1 \frac{1}{1+x} \log(1+x) dx + \int_0^1 \frac{1}{2+x} \log(2+x) dx \\
&= \frac{1}{2} \left[\{\log(1+x)\}^2 + \{\log(2+x)\}^2 \right]_0^1 \\
&= \frac{1}{2} (\log 3)^2
\end{aligned}$$

(2) (1) と同様にして

$$\begin{aligned}
\sum_{k=n+1}^{mn} \frac{1}{k} (\log k - \log n) &= \frac{1}{n} \sum_{k=1}^n \frac{1}{1+\frac{k}{n}} \log \left(1 + \frac{k}{n}\right) + \frac{1}{n} \sum_{k=1}^n \frac{1}{2+\frac{k}{n}} \log \left(2 + \frac{k}{n}\right) \\
&\quad + \cdots + \frac{1}{n} \sum_{k=1}^n \frac{1}{j+\frac{k}{n}} \log \left(j + \frac{k}{n}\right) \\
&\quad + \cdots + \frac{1}{n} \sum_{k=1}^n \frac{1}{m-1+\frac{k}{n}} \log \left(m-1 + \frac{k}{n}\right)
\end{aligned}$$

よって,

$$\begin{aligned}\lim_{n \rightarrow \infty} \sum_{k=n+1}^{mn} \frac{1}{k} (\log k - \log n) &= \int_0^1 \left\{ \frac{1}{1+x} \log(1+x) + \frac{1}{2+x} \log(2+x) \right. \\ &\quad \left. + \cdots + \frac{1}{m-1+x} \log(m-1+x) \right\} dx \\ &= \frac{1}{2} \left[\{\log(1+x)\}^2 + \{\log(2+x)\}^2 + \cdots + \{\log(m-1+x)\}^2 \right]_0^1 \\ &= \frac{1}{2} \left[(\log 2)^2 + (\log 3)^2 + \cdots + (\log m)^2 \right. \\ &\quad \left. - (\log 1)^2 - (\log 2)^2 - \cdots - \{\log(m-1)\}^2 \right] \\ &= \frac{1}{2} (\log m)^2\end{aligned}$$