

Calculate the limit

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$$\lim_{n \rightarrow \infty} \left(\frac{\left(1 + \frac{1}{n^2}\right) \left(1 + \frac{2}{n^2}\right) \dots \left(1 + \frac{n}{n^2}\right)}{\sqrt{e}} \right)^n.$$

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Note that $\lim_{n \rightarrow \infty} \left(\left(\frac{1}{\sqrt{e}} \prod_{k=1}^n \left(1 + \frac{k}{n^2}\right) \right)^n \right) = e^{\lim_{n \rightarrow \infty} a_n}$, where $a_n := \ln \left(\left(\frac{1}{\sqrt{e}} \prod_{k=1}^n \left(1 + \frac{k}{n^2}\right) \right)^n \right) =$

$$n \left(\sum_{k=1}^n \ln \left(1 + \frac{k}{n^2}\right) - \frac{1}{2} \right), n \in \mathbb{N}.$$

Since $x - \frac{x^2}{2} < \ln(1+x) < x - \frac{x^2}{2} + \frac{x^3}{3}, \forall x \in (0, 1)$ then

$$n \left(\sum_{k=1}^n \left(\frac{k}{n^2} - \frac{k^2}{2n^4} \right) - \frac{1}{2} \right) < a_n < n \left(\sum_{k=1}^n \left(\frac{k}{n^2} - \frac{k^2}{2n^4} + \frac{k^3}{3n^6} \right) - \frac{1}{2} \right) \Leftrightarrow$$

$$(*) \quad \frac{(4n+1)(n-1)}{12n^2} < a_n < \frac{(4n+1)(n-1)}{12n^2} + \frac{(n+1)^2}{12n^3}.$$

Noting that $\lim_{n \rightarrow \infty} \frac{(4n+1)(n-1)}{12n^2} = \frac{1}{3}$ and $\lim_{n \rightarrow \infty} \frac{(n+1)^2}{12n^3} = 0$ we obtain

(by Squeeze Principle) $\lim_{n \rightarrow \infty} a_n = 1/3$ and, therefore

$$\lim_{n \rightarrow \infty} \left(\left(\frac{1}{\sqrt{e}} \prod_{k=1}^n \left(1 + \frac{k}{n^2}\right) \right)^n \right) = e^{1/3}.$$

$$\begin{aligned} * \quad n \left(\sum_{k=1}^n \left(\frac{k}{n^2} - \frac{k^2}{2n^4} \right) - \frac{1}{2} \right) &= n \left(\sum_{k=1}^n \frac{k}{n^2} - \sum_{k=1}^n \frac{k^2}{2n^4} - \frac{1}{2} \right) = \\ n \left(\frac{n(n+1)}{2} \cdot \frac{1}{n^2} - \frac{1}{2} - \frac{1}{2n^4} \cdot \frac{n(n+1)(2n+1)}{6} \right) &= \frac{1}{2} - \frac{(2n+1)(n+1)}{12n^2} = \\ \frac{(4n+1)(n-1)}{12n^2} \quad \text{and} \quad n \cdot \sum_{k=1}^n \frac{k^3}{3n^6} &= \frac{1}{3n^5} \cdot \frac{n^2(n+1)^2}{4} = \frac{(n+1)^2}{12n^3}. \end{aligned}$$