

Calculate the limit

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$$\lim_{n \rightarrow \infty} \frac{1 \cdot \ln 1 + 2 \cdot \ln 2 + 3 \cdot \ln 3 + \dots + n \cdot \ln n}{n^2 \ln n}.$$

Solution by Arkady Alt , San Jose, California, USA.

Let $a_n := \sum_{k=1}^n k \ln k$, $b_n := n^2 \ln n$. Since $\lim_{n \rightarrow \infty} \frac{a_{n+1} - a_n}{b_{n+1} - b_n} = \lim_{n \rightarrow \infty} \frac{(n+1) \ln(n+1)}{(n+1)^2 \ln(n+1) - n^2 \ln n} =$

$$\lim_{n \rightarrow \infty} \frac{(n+1) \ln(n+1)}{(n+1)^2 \ln n - n^2 \ln n + (n+1)^2 \ln(1+1/n)} = \lim_{n \rightarrow \infty} \frac{\ln(n+1)/\ln n}{(2n+1) \ln n + (n+1)^2 \ln(1+1/n)} =$$

$$\lim_{n \rightarrow \infty} \frac{\ln(n+1)/\ln n}{\frac{2n+1}{n+1} + \frac{(n+1) \ln(1+1/n)}{\ln n}} = \frac{1}{2} \text{ (because } \lim_{n \rightarrow \infty} \frac{\ln(n+1)}{\ln n} = 1, \lim_{n \rightarrow \infty} \frac{2n+1}{n+1} = 2$$

and* $\lim_{n \rightarrow \infty} \frac{(n+1) \ln(1+1/n)}{\ln n} = 0$) then by Stolz's Theorem •

$$\lim_{n \rightarrow \infty} \frac{1 \cdot \ln 1 + 2 \cdot \ln 2 + 3 \cdot \ln 3 + \dots + n \cdot \ln n}{n^2 \ln n} = \frac{1}{2}.$$

* Since $1/(n+1) < \ln(1+1/n) < 1/n$ then $\frac{1}{\ln n} < \frac{(n+1) \ln(1+1/n)}{\ln n} < \frac{n+1}{n \ln n}$

and $\lim_{n \rightarrow \infty} \frac{1}{\ln n} = \lim_{n \rightarrow \infty} \frac{n+1}{n \ln n} = 0$ by Squeeze Principle implies $\lim_{n \rightarrow \infty} \frac{(n+1) \ln(1+1/n)}{\ln n} = 0$.