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Solve for x

$$x = \sqrt{1 + 2\sqrt{1 + 3\sqrt{1 + 4\sqrt{1 + \dots}}}}$$

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

$$\text{Let } r_n := \sqrt{1 + 2\sqrt{1 + 3\sqrt{1 + 4\sqrt{1 + \dots + n\sqrt{1}}}}} \text{ , } n \in \mathbb{N} \text{ .}$$

We will prove that $\lim_{n \rightarrow \infty} r_n = 3$.

$$\text{Let } r_n(p) = \sqrt{1 + p\sqrt{1 + (p+1)\sqrt{1 + (p+2)\sqrt{1 + \dots + n\sqrt{1}}}}} \text{ , } n, p \in \mathbb{N} \text{ and } p \leq n \text{ , then}$$

$r_n(p) < p + 1$, Indeed, if $n = p$ then $r_p(p) = \sqrt{1 + p\sqrt{1}} = \sqrt{1 + p} < p + 1$ and from supposition

$$r_n(p) < p + 1 \text{ for any } n, p \in \mathbb{N} \text{ follows } r_{n+1}(p) = \sqrt{1 + pr_n(p+1)} < \sqrt{1 + p(p+2)} = p + 1 \text{ .}$$

Thus, $r_n = r_n(2) < 3$ and

$$\begin{aligned} 0 < 3 - r_n &= \frac{9 - r_n^2(2)}{3 + r_n(2)} = \frac{2(4 - r_n(3))}{3 + r_n(2)} = \frac{2(15 - 3r_n(4))}{(3 + r_n(2))(4 + r_n(3))} = \\ &= \frac{2 \cdot 3(5 - r_n(4))}{(3 + r_n(2))(4 + r_n(3))} = \dots = \frac{2 \cdot 3 \cdot \dots \cdot ((n+1) - r_n(n))}{(3 + r_n(2))(4 + r_n(3)) \dots (n+1 + r_n(n))} = \\ &= \frac{2 \cdot 3 \cdot \dots \cdot (n^2 + 2n - n)}{(3 + r_n(2))(4 + r_n(3)) \dots (n+1 + r_n(n))} = \frac{2 \cdot 3 \cdot \dots \cdot n \cdot (n+1)}{(3 + r_n(2))(4 + r_n(3)) \dots (n+1 + r_n(n))} < \\ &= \frac{2 \cdot 3 \cdot \dots \cdot (n+1)}{(3+1)(4+1) \dots (n+1+1)} = \frac{6(n+1)!}{(n+2)!} = \frac{6}{n+2} \text{ . So, } \lim_{n \rightarrow \infty} r_n = 3 \text{ .} \end{aligned}$$