

Calculate the limit

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$$\lim_{n \rightarrow \infty} \ln \left(\frac{1}{2^n} \prod_{k=1}^n \left(2 + \frac{k}{n^2} \right) \right)$$

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

Let $a_n := \ln \left(\frac{1}{2^n} \prod_{k=1}^n \left(2 + \frac{k}{n^2} \right) \right)$. Since $a_n = \ln \left(\prod_{k=1}^n \left(1 + \frac{k}{2n^2} \right) \right) = \sum_{k=1}^n \ln \left(1 + \frac{k}{2n^2} \right)$,

$$\sum_{k=1}^n k = \frac{n(n+1)}{2}, \sum_{k=1}^n k^2 = \frac{n(n+1)(2n+1)}{6} \text{ and } x - \frac{x^2}{2} < \ln(1+x) < x, \forall x > 0$$

$$\text{then } \sum_{k=1}^n \left(\frac{k}{2n^2} - \frac{k^2}{8n^4} \right) < a_n < \sum_{k=1}^n \frac{k}{2n^2} \Leftrightarrow \frac{n+1}{4n} - \frac{(n+1)(2n+1)}{48n^3} < a_n < \frac{n+1}{4n}.$$

and, therefore, by Squeeze Principle $\lim_{n \rightarrow \infty} a_n = \frac{1}{4}$.