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Let (a_n) be a sequence of positive real numbers such that $\lim_{n \rightarrow \infty} \frac{a_n}{n!} = a > 0$.

Find $\lim_{n \rightarrow \infty} \left(\frac{(n+1)^2}{\sqrt[n+1]{a_{n+1}}} - \frac{n^2}{\sqrt[n]{a_n}} \right)$.

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

Let $b_n := \frac{(n+1)^2}{n^2} \cdot \frac{\sqrt[n]{a_n}}{\sqrt[n+1]{a_{n+1}}}$. Since $\lim_{n \rightarrow \infty} \frac{n}{\sqrt[n]{n!}} = e$ and $\lim_{n \rightarrow \infty} \sqrt[n]{\frac{a_n}{n!}} = 1$

then $\lim_{n \rightarrow \infty} \left(\frac{(n+1)^2}{\sqrt[n+1]{a_{n+1}}} - \frac{n^2}{\sqrt[n]{a_n}} \right) = \lim_{n \rightarrow \infty} \frac{n^2}{\sqrt[n]{a_n}} (b_n - 1) =$

$\lim_{n \rightarrow \infty} \left(n \cdot \frac{1}{\sqrt[n]{\frac{a_n}{n!}}} \cdot \frac{n}{\sqrt[n]{n!}} \cdot (b_n - 1) \right) = e \lim_{n \rightarrow \infty} n \cdot (b_n - 1)$.

Noting that $\lim_{n \rightarrow \infty} b_n = \lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \cdot \frac{\sqrt[n]{\frac{a_n}{n!}}}{\sqrt[n+1]{\frac{a_{n+1}}{(n+1)!}}} \cdot \frac{\frac{n+1}{n}}{\frac{n}{\sqrt[n]{n!}}} \right) =$

$\lim_{n \rightarrow \infty} \frac{n+1}{n} \cdot \frac{\lim_{n \rightarrow \infty} \sqrt[n]{\frac{a_n}{n!}}}{\lim_{n \rightarrow \infty} \sqrt[n+1]{\frac{a_{n+1}}{(n+1)!}}} \cdot \frac{\lim_{n \rightarrow \infty} \frac{n+1}{n}}{\lim_{n \rightarrow \infty} \frac{n}{\sqrt[n]{n!}}} = 1$ we obtain that

$\lim_{n \rightarrow \infty} n \cdot (b_n - 1) = \lim_{n \rightarrow \infty} \left(n \ln b_n \cdot \frac{e^{\ln b_n} - 1}{\ln b_n} \right) = \lim_{n \rightarrow \infty} n \ln b_n$ (because $\lim_{n \rightarrow \infty} \ln b_n = 0$).

Since $b_n^n = \frac{(n+1)^{2n}}{n^{2n}} \cdot \frac{a_n}{a_{n+1}} \cdot \sqrt[n+1]{a_{n+1}} =$

$\frac{(n+1)^{2n}}{n^{2n}} \cdot \frac{a_n/n!}{a_{n+1}/(n+1)!} \cdot \frac{n!}{(n+1)!} \cdot \sqrt[n+1]{\frac{a_{n+1}}{(n+1)!}} \cdot \frac{\sqrt[n+1]{(n+1)!}}{n+1} \cdot (n+1) =$

$\left(1 + \frac{1}{n}\right)^{2n} \cdot \frac{a_n/n!}{a_{n+1}/(n+1)!} \cdot \sqrt[n+1]{\frac{a_{n+1}}{(n+1)!}} \cdot \frac{\sqrt[n+1]{(n+1)!}}{n+1}$ then

$\lim_{n \rightarrow \infty} b_n^n = e^2 \cdot \frac{a}{a} \cdot 1 \cdot \frac{1}{e} = e$ and, therefore, $\lim_{n \rightarrow \infty} (n \ln b_n) = \ln \left(\lim_{n \rightarrow \infty} b_n^n \right) = \ln e = 1$.

Hence, $\lim_{n \rightarrow \infty} \left(\frac{(n+1)^2}{\sqrt[n+1]{a_{n+1}}} - \frac{n^2}{\sqrt[n]{a_n}} \right) = e \lim_{n \rightarrow \infty} n \cdot (b_n - 1) = e \lim_{n \rightarrow \infty} n \ln b_n = e$.