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If $a_1 = 1$ and $a_n = n(1 + a_{n-1}), \forall n \geq 2$, then

$$\lim_{n \rightarrow \infty} \left(1 + \frac{1}{a_1}\right) \left(1 + \frac{1}{a_2}\right) \dots \left(1 + \frac{1}{a_n}\right) = ?$$

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

Since $a_{n+1} = (n+1)(1 + a_n) \Leftrightarrow \frac{a_{n+1}}{a_n(n+1)} = \left(1 + \frac{1}{a_n}\right), \forall n \in \mathbb{N}$ then

$$\prod_{k=1}^n \left(1 + \frac{1}{a_k}\right) = \prod_{k=1}^n \frac{a_{k+1}}{a_k(k+1)} = \frac{a_{n+1}}{a_1(n+1)!} = \frac{a_{n+1}}{(n+1)!}.$$

From the other hand, since $a_{n+1} = (n+1)(1 + a_n) \Leftrightarrow a_{n+1} = (n+1)a_n + n+1 \Leftrightarrow$

$\frac{a_{n+1}}{(n+1)!} = \frac{a_n}{n!} + \frac{1}{n!}, \forall n \in \mathbb{N}$, we obtain

$$\frac{a_{n+1}}{(n+1)!} - \frac{a_1}{1!} = \sum_{k=1}^n \left(\frac{a_{k+1}}{(k+1)!} - \frac{a_k}{k!} \right) = \sum_{k=1}^n \frac{1}{k!} \Leftrightarrow \frac{a_{n+1}}{(n+1)!} = \sum_{k=0}^n \frac{1}{k!} \text{ and, therefore,}$$

$$\lim_{n \rightarrow \infty} \prod_{k=1}^n \left(1 + \frac{1}{a_k}\right) = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{(n+1)!} = \lim_{n \rightarrow \infty} \sum_{k=0}^n \frac{1}{k!} = e.$$