Let $a_1, a_2, \ldots a_n, (n \ge 3)$ be distinct complex numbers. Compute the sum

$$\sum_{k=1}^{n} s_k \prod_{j \neq k} \frac{(-1)^n}{a_j - a_k},$$

where
$$s_k = \left(\sum_{i=1}^n a_i\right) - a_k, \ 1 \le k \le n.$$

• **5247:** Proposed by Ovidiu Furdui, Technical University of Cluj-Napoca, Cluj-Napoca, Romania

Calculate

$$\lim_{n \to \infty} \frac{1}{n} \sqrt[n]{\int_0^1 \ln(1 + e^x) \ln(1 + e^{2x}) \cdots \ln(1 + e^{nx}) \ dx}.$$

Solutions

• 5224: Proposed by Kenneth Korbin, New York, NY

Let $T_1 = T_2 = 1, T_3 = 2$, and $T_N = T_{N-1} + T_{N-2} + T_{N-3}$. Find the value of

$$\sum_{N=1}^{\infty} \frac{T_N}{\pi^N}.$$

Solution 1 by Arkady Alt, San Jose, CA

Noting that $\{T_n\}_{n\geq 1}$ is an increasing sequence of positive integers we obtain:

$$\begin{array}{rcl} \frac{T_{n+1}}{T_n} & = & 1 + \frac{T_{n-1}}{T_n} + \frac{T_{n-2}}{T_n} \\ \\ & = & 1 + \frac{T_{n-1}}{T_n} + \frac{T_{n-2}}{T_{n-1}} \cdot \frac{T_{n-1}}{T_n} \\ \\ & < & 1 + 1 + 1 \cdot 1 = 3, \ n \in \mathbb{N}. \end{array}$$

Hence,

$$\frac{T_{n+1}}{T_n} < 3 \iff \frac{T_{n+1}}{3^{n+1}} < \frac{T_n}{3^n}, \ n \in \mathbb{N} \Longrightarrow \frac{T_n}{3^n} < \frac{T_1}{3^1} \iff T_n < 3^{n-1}, \ n \in \mathbb{N}.$$

and therefore, by the comparison test for series, $\sum_{i=1}^{n} T_i x^{i-1}$ is convergent for any

$$x \in \left(0, \frac{1}{3}\right)$$
 because for such x it is bounded by $\sum_{n=1}^{\infty} (3x)^{n-1} = \frac{1}{1-3x}$.

Since

$$\left(1 - x - x^2 - x^3\right) \sum_{n=1}^{\infty} T_n x^{n-1} = T_1 + x(T_2 - T_1) + x^2(T_3 - T_2 - T_1)$$

$$+ \sum_{n=1}^{\infty} x^{n+2} (T_{n+3} - T_{n+2} - T_{n+2} - T_n)$$

$$= T_1 + x(1-1) + x^2(2-1-1) + \sum_{n=1}^{\infty} x^{n+2} \cdot 0 = 1$$

then

$$\sum_{n=1}^{\infty} T_n x^{n-1} \frac{1}{1 - x - x^2 - x^3} \iff \sum_{n=1}^{\infty} T_n x^n = \frac{x}{1 - x - x^2 - x^3}$$

and therefore, for $x = \frac{1}{\pi} < 3$, we obtain

$$\sum_{n=1}^{\infty} \frac{T_n}{\pi^n} = \frac{\frac{1}{\pi}}{1 - \frac{1}{\pi} - \frac{1}{\pi^2} - \frac{1}{\pi^3}} = \frac{\pi^2}{\pi^3 - \pi^2 - \pi - 1}.$$

Solution 2 by Albert Stadler, Herrliberg, Switzerland

We first claim that $1 \le T_n \le 2^{n-1}$ for $n \ge 1$. Indeed this is true for n = 1, 2, and 3 and

$$1 \le T_n = T_{n-1} + T_{n-2} + T_{n-3} \le 2^{n-2} + 2^{n-3} + 2^{n-4} < 2^{n-2} + 2^{n-3} + 2^{n-3} = 2^{n-1}$$
, as claimed.

So,
$$S = \sum_{n=1}^{\infty} \frac{T_n}{\pi^n}$$
 is convergent and

$$S = \sum_{n=1}^{\infty} \frac{T_n}{\pi^n} = \frac{1}{\pi} + \frac{1}{\pi^2} + \frac{2}{\pi^3} + \sum_{n=1}^{\infty} \frac{T_{n-1} + T_{n-2} + T_{n-3}}{\pi^n}$$

$$= \frac{1}{\pi} + \frac{1}{\pi^2} + \frac{2}{\pi^3} + \frac{1}{\pi} \sum_{n=3}^{\infty} \frac{T_n}{\pi^n} + \frac{1}{\pi^2} \sum_{n=2}^{\infty} \frac{T_n}{\pi^n} + \frac{1}{\pi^3} \sum_{n=1}^{\infty} \frac{T_n}{\pi^n}$$

$$= \frac{1}{\pi} + \frac{1}{\pi^2} + \frac{2}{\pi^3} + \frac{1}{\pi} \left(S - \frac{1}{\pi} - \frac{1}{\pi^2} \right) + \frac{1}{\pi^2} \left(S - \frac{1}{\pi} \right) + \frac{1}{\pi^3} S$$

$$= \frac{1}{\pi} + S \left(\frac{1}{\pi} + \frac{1}{\pi^2} + \frac{1}{\pi^3} \right). \text{ So,}$$

$$S = \frac{\pi^2}{\pi^3 - \pi^2 - \pi - 1}$$

Solution 3 by Adrian Naco, Polytechnic University, Tirana, Albania

Let us pose, $a_n = \frac{T_n}{\pi^n}$, $T_0 = 0$. We prove by induction that, $T_n \leq T_{n+1} \leq 2T_n$.

$$T_n \le T_{n+1} = T_n + T_{n-1} + T_{n-2} \le 2T_{n-1} + 2T_{n-2} + 2T_{n-3} = 2T_n.$$

Thus, it implies that,

$$\forall n \in N: \frac{1}{\pi} a_n \le a_{n+1} = \frac{T_{n+1}}{\pi^{n+1}} = \frac{1}{\pi} \cdot \frac{T_{n+1}}{T_n} \cdot \frac{T_n}{\pi^n} \le \frac{2}{\pi} a_n,$$