

W 36. Calculate $\lim_{n \rightarrow \infty} \frac{n! \left(1 + \frac{1}{n}\right)^{n^2+n}}{n^{n+1/2}}$.

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Solution by proposer.

First we will find $\lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2}}{e^n}$.

$$\text{Since } \ln\left(1 + \frac{1}{n}\right) = \frac{1}{n} - \frac{1}{2n^2} + o\left(\frac{1}{n^2}\right) \Leftrightarrow (n^2 + n)\ln\left(1 + \frac{1}{n}\right) =$$

$$n + 1 - \frac{n+1}{2n} + (n^2 + n)o\left(\frac{1}{n^2}\right)n = n + \frac{1}{2} - \frac{1}{2n} + n^2o\left(\frac{1}{n^2}\right)$$

$$\text{then } \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2+n}}{e^n} = e^{\lim_{n \rightarrow \infty} ((n^2+n)\ln\left(1 + \frac{1}{n}\right) - n)} = e^{\lim_{n \rightarrow \infty} \left(\frac{1}{2} - \frac{1}{2n} + n^2o\left(\frac{1}{n^2}\right)\right)} = e^{\frac{1}{2}}.$$

$$\text{Thus, } \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2}}{e^n} = e^{\frac{1}{2}}.$$

Using obtained asymptotic equivalence $\left(1 + \frac{1}{n}\right)^{n^2+n} \sim e^{n+1/2}$ and Stirling asymptotic

$$\text{equivalence } n! \sim \left(\frac{n}{e}\right)^n \sqrt{2\pi n} \text{ we obtain } \lim_{n \rightarrow \infty} \frac{n! \left(1 + \frac{1}{n}\right)^{n^2+n}}{n^{n+1/2}} =$$

$$\lim_{n \rightarrow \infty} \frac{n!}{\left(\frac{n}{e}\right)^n \sqrt{2\pi n}} \cdot \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2+n} \left(\frac{n}{e}\right)^n \sqrt{2\pi n}}{n^{n+1/2}} =$$

$$\lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2+n} \left(\frac{n}{e}\right)^n \sqrt{2\pi n}}{n^{n+1/2}} = \sqrt{2\pi} \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2+n}}{e^n} =$$

$$\sqrt{2\pi} \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2+n} e^{1/2}}{e^{n+1/2}} = \sqrt{2\pi e}.$$

Remark. Another way to calculate $\lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2}}{e^n}$.

$$\text{Since } \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)}{e} = 1 \text{ then } \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n}\right)^{n^2}}{e^n} = \lim_{n \rightarrow \infty} \left(\frac{\left(\left(1 + \frac{1}{n}\right)\right)^n}{e} \right)^n = \lim_{n \rightarrow \infty} (1 + \alpha_n)^n,$$

$$\text{where } \alpha_n := \frac{\left(\left(1 + \frac{1}{n}\right)\right)^n}{e} - 1 \text{ and } \lim_{n \rightarrow \infty} \alpha_n = 0.$$

We have $\lim_{n \rightarrow \infty} (1 + \alpha_n)^n = \lim_{n \rightarrow \infty} \left((1 + \alpha_n)^{1/\alpha_n}\right)^{n\alpha_n}$ and the problem reduced to calculation of

$$\lim_{n \rightarrow \infty} n\alpha_n = \lim_{n \rightarrow \infty} n \left(\frac{\left(\left(1 + \frac{1}{n}\right)\right)^n}{e} - 1 \right) = \lim_{n \rightarrow \infty} n(e^{\beta_n} - 1), \text{ where}$$

$$\beta_n := \ln \left(\frac{\left(\left(1 + \frac{1}{n}\right)\right)^n}{e} \right) =$$

$$n \ln\left(1 + \frac{1}{n}\right) - 1 \text{ and } \lim_{n \rightarrow \infty} \beta_n = 0.$$

Note that $\lim_{n \rightarrow \infty} n(e^{\beta_n} - 1) = \lim_{n \rightarrow \infty} \left(n\beta_n \cdot \frac{e^{\beta_n} - 1}{\beta_n} \right)$ and $\lim_{n \rightarrow \infty} \frac{e^{\beta_n} - 1}{\beta_n} = 1$. Thus, suffice to find

$$\lim_{n \rightarrow \infty} n\beta_n = \lim_{n \rightarrow \infty} n \left(n \ln \left(1 + \frac{1}{n} \right) - 1 \right) = \lim_{n \rightarrow \infty} \left(n^2 \ln \left(1 + \frac{1}{n} \right) - n \right).$$

Since $\frac{1}{n} - \frac{1}{2n^2} < \ln \left(1 + \frac{1}{n} \right) < \frac{1}{n} - \frac{1}{2n^2} + \frac{1}{3n^3}$ then

$$n^2 \left(\frac{1}{n} - \frac{1}{2n^2} \right) - n < n^2 \ln \left(1 + \frac{1}{n} \right) - n < n^2 \left(\frac{1}{n} - \frac{1}{2n^2} + \frac{1}{3n^3} \right) - n \Leftrightarrow$$

$$-\frac{1}{2} < n^2 \ln \left(1 + \frac{1}{n} \right) - n < -\frac{1}{2} + \frac{1}{3n} \text{ and, therefore, by squeeze principle}$$

$$\lim_{n \rightarrow \infty} n\alpha_n = \lim_{n \rightarrow \infty} n(e^{\beta_n} - 1) = \lim_{n \rightarrow \infty} n\beta_n \cdot \lim_{n \rightarrow \infty} \frac{e^{\beta_n} - 1}{\beta_n} = \lim_{n \rightarrow \infty} n\beta_n = -\frac{1}{2}.$$

$$\text{Since } \lim_{n \rightarrow \infty} \left(\frac{\left(1 + \frac{1}{n} \right)^{n+1}}{\left(1 + \frac{1}{n} \right)^n} \right)^n = \lim_{n \rightarrow \infty} \left(\frac{n+1}{n} \right)^n = e \text{ then } \lim_{n \rightarrow \infty} \frac{\left(1 + \frac{1}{n} \right)^{n+1}}{e^n} =$$

$$\lim_{n \rightarrow \infty} \left(\frac{\left(1 + \frac{1}{n} \right)^{n+1}}{e} \right)^n = \lim_{n \rightarrow \infty} \left(\frac{\left(1 + \frac{1}{n} \right)^n}{e} \right)^n \cdot \left(\frac{\left(1 + \frac{1}{n} \right)^{n+1}}{\left(1 + \frac{1}{n} \right)^n} \right)^n = e^{-1/2} \cdot e = e^{1/2}.$$

$$\text{Thus, } \left(1 + \frac{1}{n} \right)^{n+1} \sim e^{n+1/2}.$$