Proposed Solution to #U649 Undergraduate Problems, Mathematical Reflections 1 (2024)

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Statement of the Problem:

Evaluate:

$$\lim_{n \to \infty} \left(\frac{(1^2 + n^2)(2^2 + n^2)...(n^2 + n^2)}{n!n^n} \right)^{\frac{1}{n}}$$

Solution of the Problem:

Let L be the limit,

$$L = \lim_{n \to \infty} \left(\frac{(1^2 + n^2)(2^2 + n^2)...(n^2 + n^2)}{n!n^n} \right)^{\frac{1}{n}} = \lim_{n \to \infty} \left(\prod_{k=1}^n \frac{k^2 + n^2}{kn} \right)^{\frac{1}{n}}$$

Taking log on both sides.

$$\log(L) = \lim_{n \to \infty} \frac{1}{n} \sum_{k=1}^{n} \log\left(\frac{k^2 + n^2}{kn}\right) = \lim_{n \to \infty} \sum_{k=1}^{n} \frac{1}{n} \log\left(\frac{k}{n} + \frac{n}{k}\right)$$

We know $\lim_{n\to\infty} \sum_{k=1}^n \left[f(a + \frac{(b-a)}{n}k) \frac{b-a}{n} \right] = \int_a^b f(x) dx$, Thus

$$\log(L) = \lim_{n \to \infty} \sum_{k=1}^{n} \frac{1}{n} \log\left(\frac{k}{n} + \frac{n}{k}\right) = \int_{0}^{1} \log(x + \frac{1}{x}) dx = \int_{0}^{1} \log(x^{2} + 1) dx - \int_{0}^{1} \log(x) dx$$

Using integration by parts for the first integral,

$$I_{1} = \int_{0}^{1} \log(x^{2}+1)dx = \log(x^{2}+1)x\Big|_{0}^{1} - 2\int_{0}^{1} \frac{x^{2}}{x^{2}+1}dx = \log(x^{2}+1)x\Big|_{0}^{1} - 2\int_{0}^{1} \left(1 - \frac{1}{x^{2}+1}\right)dx$$

$$I_{1} = \log(x^{2}+1)x\Big|_{0}^{1} - 2\int_{0}^{1} 1dx + \int_{0}^{1} \frac{2}{x^{2}+1}dx$$

$$I_1 = \log(x^2 + 1)x\Big|_0^1 - 2x\Big|_0^1 + 2\arctan(x)\Big|_0^1 = \log(2) - 2 + \frac{\pi}{2}$$

Using integration by parts for the second integral as well,

$$I_2 = \int_0^1 \log(x) dx = (x \log(x) - x) \Big|_0^1 = -1$$

Combining,

$$\log(L) = I_1 - I_2 = \log(2) - 2 + \frac{\pi}{2} - (-1) = \log(2) + \frac{\pi}{2} - 1$$

$$L = 2e^{\frac{\pi}{2} - 1}$$