

Let  $(a_n)_{n=0}^{\infty}$  be a sequence with  $\frac{1}{2} < a_n < 1$  for all  $n \geq 0$ . Define the sequence  $(x_n)_{n=0}^{\infty}$  by

$$x_0 = a_0, \quad x_{n+1} = \frac{a_{n+1} + x_n}{1 + a_{n+1}x_n} \quad (n \geq 0).$$

What are the possible values of  $\lim_{n \rightarrow \infty} x_n$ ? Can such a sequence diverge?