

Find all numbers $n \geq 3$ for which there exists real numbers a_1, a_2, \dots, a_{n+2} satisfying $a_{n+1} = a_1, a_{n+2} = a_2$ and

$$a_i a_{i+1} + 1 = a_{i+2}$$

for $i = 1, 2, \dots, n$.

$$a_i a_{i+1} a_{i+2} + a_{i+2} = a_{i+2}^2 \quad (i \geq 1)$$

$$a_{i-1} a_i a_{i+1} + a_{i+1} = a_{i-1} a_{i+2} \quad (i \geq 2)$$

$$a_i a_{i+1} a_{i+2} + a_i = a_i a_{i+3} \quad (i \leq 1)$$

$$\sum_{i=1}^n (a_i a_{i+1} a_{i+2} + a_{i+2}) = \sum_{i=1}^n a_{i+2}^2 \quad \text{X} \quad (2)$$

$$\sum_{i=1}^n (a_i a_{i+1} a_{i+2} + a_i) = \sum_{i=1}^n a_i a_{i+3}$$

$$\therefore \sum_{i=1}^n a_i^2 = \sum_{i=1}^n a_i a_{i+3}$$

$$\sum_{i=1}^n (a_i^2 - a_i a_{i+3}) = 0$$

$$\sum_{i=1}^n a_{i+2} = \sum_{i=1}^n a_i$$

$$\sum_{i=1}^n a_i^2 = \sum_{i=1}^n a_{i+3}^2$$

Assuming that $a_{n+3} = a_3$,

$$\frac{1}{2} \sum_{i=1}^n (a_i^2 - 2a_i a_{i+3} + a_{i+3}^2) = 0$$

$$\sum_{i=1}^n (a_i - a_{i+3})^2 = 0$$

$$\therefore a_i = a_{i+3}$$

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$a_1 a_2 a_3 a_4 a_5 a_6 a_7 a_8 a_9 \dots$

If $n = 3k$,
 $a_1 a_2 a_3 a_4 a_5 a_6 a_7 a_8 a_9 \dots$

n is a multiple
of 3.

If $n \neq 3k$

$$1) n = 3k+1 \quad a_{3k+2} = a_1, \quad a_{3k+3} = a_2$$

$$a_{3k+3} = a_3 = a_2 = a_{3k+2} = a_1$$

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$$\therefore n=1 \text{ or } -1 \quad a_{3k+3}=a_1, \quad a_{3k+4}=a_2$$

$$a_3=a_{3k+3}=a_1=a_{3k+1}=a_{3k+4}=a_2$$

$$\therefore a_1=a_2=\cdots=a_{n+2}=a$$

$$a^2 + 1 = a$$

$$a^2 - a + 1 \geq 0$$

$$a = \frac{1 \pm \sqrt{-3}}{2} \notin \mathbb{R}$$