

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

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

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

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

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

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

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

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

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

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

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

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

If $n = 3k$,

$$(a_i, a_{i+1}, a_{i+2}) = (-1, -1, 2)$$

If $n \neq 3k$

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

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

ii) $n = 3k+2$

①

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

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

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

$$-1, -1, 2, -1, -1, 2, -1, -1, 2, \dots$$

n is a multiple of 3.

$$\therefore n=3k+2 \quad a_{3k+3}=a_1, \quad a_{3k+4}=a_2$$

$$a_3=a_{3k+3}=a_1=a_{3k+4}=a_{3k+5}=a_2$$

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

$$a^2+1=a$$

$$a^2-a+1=0$$

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