

Let

$$I_n = n \int_0^1 \frac{x^n}{1+x} dx.$$

Evaluate the refined limit

$$L = \lim_{n \rightarrow \infty} n \left( I_n - \frac{1}{2} \right).$$

1. **Boundary layer and scaling.** For large  $n$ ,  $x^n$  concentrates near  $x = 1$ , so most mass comes from a thin region close to  $x = 1$ .
2. **Substitution**  $x = e^{-t/n}$ . Then  $x^n = e^{-t}$  and  $dx = -\frac{1}{n}e^{-t/n} dt$ . As  $x : 0 \rightarrow 1$ , we have  $t : \infty \rightarrow 0$ . Hence

$$I_n = \int_0^\infty \frac{e^{-t}}{1 + e^{-t/n}} dt.$$

3. **Expand the slow factor.** Let  $\varepsilon = \frac{1}{n}$ . For fixed  $t$ ,

$$e^{-t/n} = 1 - \varepsilon t + \frac{\varepsilon^2 t^2}{2} - \frac{\varepsilon^3 t^3}{6} + O(\varepsilon^4), \quad 1 + e^{-t/n} = 2 - \varepsilon t + \frac{\varepsilon^2 t^2}{2} + O(\varepsilon^3).$$

Invert:

$$\frac{1}{1 + e^{-t/n}} = \frac{1}{2} \cdot \frac{1}{1 - \frac{\varepsilon t}{2} + \frac{\varepsilon^2 t^2}{4} + O(\varepsilon^3)} = \frac{1}{2} \left( 1 + \frac{\varepsilon t}{2} \right) + O(\varepsilon^2).$$

4. **Domination (to justify integrating the expansion).** For all  $n$  and  $t \geq 0$ ,

$$0 \leq \frac{e^{-t}}{1 + e^{-t/n}} \leq e^{-t},$$

and  $e^{-t}$  is integrable on  $[0, \infty)$ . The remainder is  $O(\varepsilon^2)e^{-t}(1+t^2)$ , also integrable uniformly in  $n$ .

5. **Integrate term by term.**

$$I_n = \int_0^\infty e^{-t} \left( \frac{1}{2} + \frac{t}{4n} \right) dt + O\left(\frac{1}{n^2}\right) = \frac{1}{2} \underbrace{\int_0^\infty e^{-t} dt}_{=1} + \frac{1}{4n} \underbrace{\int_0^\infty t e^{-t} dt}_{=1} + O\left(\frac{1}{n^2}\right).$$

Thus

$$I_n = \frac{1}{2} + \frac{1}{4n} + O\left(\frac{1}{n^2}\right).$$

6. Take the limit.

$$n \left( I_n - \frac{1}{2} \right) = \frac{1}{4} + O\left(\frac{1}{n}\right) \longrightarrow \boxed{\frac{1}{4}}.$$