

887. Proposed by J.L. Diaz-Barrero (Spain).

Evaluate

$$\lim_{n \rightarrow \infty} \prod_{k=1}^n \left(1 + \frac{k}{n}\right)^{\sqrt{n/k^3}}.$$

Solution proposed by G.R.A.20 Problem Solving Group, Roma, Italy.

We first transform the product in a sum by applying the logarithm

$$\log \left(\prod_{k=1}^n \left(1 + \frac{k}{n}\right)^{\sqrt{n/k^3}} \right) = \frac{1}{n} \sum_{k=1}^n \left(\frac{k}{n}\right)^{-3/2} \log \left(1 + \frac{k}{n}\right).$$

Since such sum is actually a Riemann sum, its limit is the following integral

$$\begin{aligned} \int_0^1 x^{-3/2} \log(1+x) dx &= -2[x^{-1/2} \log(1+x)]_0^1 + 2 \int_0^1 \frac{x^{-1/2}}{1+x} dx \\ &= -2 \log 2 + 2 \int_0^1 \frac{2}{1+t^2} dt \\ &= -\log 4 + 4[\arctan t]_0^1 = -\log 4 + \pi \end{aligned}$$

Therefore

$$\lim_{n \rightarrow \infty} \prod_{k=1}^n \left(1 + \frac{k}{n}\right)^{\sqrt{n/k^3}} = \exp(-\log 4 + \pi) = \frac{e^\pi}{4}.$$

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