Problem \clubsuit -11 Due in DSC 235 by 12 noon, Friday, December 1, 2017

Problem A: Let $(a_n)_{n=1}^{\infty}$ be a sequence of positive real numbers with all terms different from 1. Show that if $\lim_{n\to\infty} a_n = 1$, then

$$\lim_{n \to \infty} \frac{\ln(a_n)}{a_n - 1} = 1$$

Problem B: Let $(a_n)_{n=1}^{\infty}$, $(b_n)_{n=1}^{\infty}$ be sequences of positive real numbers such that

$$\lim_{n \to \infty} a_n = a > 0 \quad and \quad \lim_{n \to \infty} b_n = b > 0.$$

Suppose that $p, q > 0$ satisfy $p + q = 1$. Prove that
$$\lim_{n \to \infty} (pa_n + qb_n)^n = a^p b^q$$

Problem C: Find the limit of the sequence $(a_n)_{n=1}^{\infty}$, where $a_n = \left(1 + \frac{1}{n^2}\right) \cdot \left(1 + \frac{2}{n^2}\right) \cdot \ldots \cdot \left(1 + \frac{n}{n^2}\right)$, for $n = 1, 2, 3, \ldots$

RULES:

- The competition is open to all *undergraduate* UNO students.
- Please submit your solutions to Andrzej Roslanowski in DSC 235 or to his mailbox. (Needless to say, they should be be written clearly and legibly.)
- The winners will be determined each semester based on the number of correct solutions submitted.
- Due to the Thanksgiving Day holidays, solutions to POW-11 are due on 12/01/17, two weeks after problems are posted. Happy Holidays!

PRIZES:

• Winners will receive books published by the American Mathematical Society. The titles actually awarded will be selected in cooperation with the awardees.