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## **108.27** More on the Euler limit for *e*

The well-known *Euler limit* is defined as  $\lim_{n \to \infty} \left(\frac{n+1}{n}\right)^n = e = 2.71828...$  (see for example [1]). Recently, in [2], appeared the following generalisation of the Euler limit.



*Theorem* 1: Let  $A_n$  be a strictly increasing sequence of positive reals satisfying  $A_{n+1} \sim A_n$ . Then

$$\lim_{n \to \infty} \left( \frac{A_{n+1}}{A_n} \right)^{\frac{A_n}{A_{n+1} - A_n}} = e$$

Note that the symbol "~" means asymptotic equivalence, i.e.,  $x_n \sim y_n$  if  $\lim_{n \to \infty} \frac{x_n}{y_n} = 1$ .

Here, we offer the following generalisation.

*Theorem* 2: Let  $A_n$  be a strictly monotone sequence of positive reals satisfying  $A_{n+1} \sim A_n$ . Let  $B_n$  be any sequence of reals satisfying  $B_n \sim \frac{A_n}{A_{n+1} - A_n}$ . Then

$$\lim_{n \to \infty} \left( \frac{A_{n+1}}{A_n} \right)^{B_n} = e.$$

*Proof*: First, we consider the case of  $A_n$  monotone increasing. Theorem 1 gives

$$\lim_{n \to \infty} \left( \frac{A_{n+1}}{A_n} \right)^{B_n} = \lim_{n \to \infty} \left( \left( \frac{A_{n+1}}{A_n} \right)^{\frac{A_n}{A_n+1-A_n}} \right)^{\frac{B_n(A_n+1-A_n)}{A_n}} = e^1 = e^1$$

Now we consider the other case, of  $A_n$  monotone decreasing. We set  $A'_n = \frac{1}{A_n}$  and  $B'_n = B_n$  to get

$$\lim_{n \to \infty} \left(\frac{A_{n+1}}{A_n}\right)^{B_n} = \lim_{n \to \infty} \left(\frac{A'_n}{A'_{n+1}}\right)^{B'_n}.$$

We conclude by observing that  $B_n \sim \frac{A_n}{A_{n+1} - A_n} = -\frac{A'_{n+1}}{A'_{n+1} - A'_n} \sim -\frac{A'_n}{A'_{n+1} - A'_n}$ , and applying the first case to  $B'_n$  and the monotone increasing  $A'_n$ . Theorem 2 is proved.

Theorem 2 allows us to compare the speed of convergence of  $\left(\frac{A_{n+1}}{A_n}\right)^{B_n}$  towards *e* as *n* increases by choosing different sequences  $A_n$  and  $B_n$ . For example, let  $A_n = n$ ,  $B_n = n$ , n = 100. This gives  $\left(\frac{A_{n+1}}{A_n}\right)^{B_n} \approx 2.7048$ . If  $A_n = n$ ,  $B_n = n + \frac{1}{2}$ , n = 100, then  $\left(\frac{A_{n+1}}{A_n}\right)^{B_n} \approx 2.7183$ , which is a much better estimate. However, for these two examples, it can be seen that when *n* increases, the speeds of convergence in the two cases approach each other.

By changing  $A_n$  and  $B_n$ , we can further generalise Theorem 2. We take  $A_{n+1} = A_n(1 + \varepsilon_n)$ , where  $\varepsilon_n \to 0$ . Our previous assumptions of monotone increasing (decreasing)  $A_n$  now correspond to  $\varepsilon_n$  positive

(negative). We have  $B_n \sim \frac{1}{\varepsilon_n}$ . Set  $r_n$  to be a positive sequence with  $r_n \to 1$ . Now, Theorem 2 is equivalent to

$$\lim_{n \to \infty} \left( 1 + \varepsilon_n \right)^{\frac{r_n}{\epsilon_n}} = e.$$
 (1)

The sign of  $\varepsilon_n$  does not matter for this limit, so we can generalise the lefthand side of (1). For any constant k and  $\delta_n$  a sequence with  $|\delta_n|$  monotone decreasing to 0, we have

$$\lim_{n \to \infty} (1 + \varepsilon_n)^{\delta_n + k} = 1.$$
<sup>(2)</sup>

Multiplying (1) by (2) we obtain

$$\lim_{n \to \infty} (1 + \varepsilon_n)^{\frac{i_n}{\epsilon_n} + \delta_n + k} = e.$$
(3)

This allows the reader to choose parameters to optimise convergence.

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## References

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## 108.28 $\pi$ is a mean of 2 and 4

A series of *Mathematical Gazette* contributions, [1, 2, 3, 4], deals with limits of infinite sequences where the first *n* entries are specified and where latter entries correspond to a specified type of average of the *n* preceding entries. To the list of recursively defined averages may be added also the more well-known arithmetic-geometric mean, the arithmetic-harmonic mean and the geometric-harmonic mean. We are not aware of studies of recursions where some property of the index *k* dictates what average to