

The limit

$$\lim_{n \rightarrow \infty} \left[ (n+1) \left(1 + \frac{1}{n}\right)^n - n \left(1 + \frac{1}{n-1}\right)^{n-1} \right]$$

has the form

$$\lim_{n \rightarrow \infty} [A(n)B(n) - C(n)D(n)],$$

where  $B(n) = (1 + \frac{1}{n})^n$  and  $D(n) = (1 + \frac{1}{n-1})^{n-1}$  both approach  $e$ , but  $A(n) = n + 1$  and  $C(n) = n$  both approach  $\infty$ . So the limit has the indeterminate form  $\infty - \infty$  and we need to be careful. It's true that we can rewrite the limit as

$$\begin{aligned} & \lim_{n \rightarrow \infty} [(n+1)B(n) - nD(n)] \\ &= \lim_{n \rightarrow \infty} [n(B(n) - D(n)) + B(n)] \end{aligned}$$

and it's true that  $B(n) - D(n)$  approaches 0, but that does not immediately imply that  $n(B(n) - D(n))$  approaches 0. We need to know something about the *rate* at which  $B(n) - D(n)$  approaches 0 (roughly speaking, we need to know that  $B(n) - D(n)$  approaches 0 more quickly than  $1/n$  does).

The final answer of  $e$  is correct, and there are various ways to make a more rigorous argument, but I think it's a more subtle problem than it appears at first glance.

The argument I came up with begins as follows. The original limit is

$$\lim_{n \rightarrow \infty} [G(n) - G(n-1)]$$

where  $G(n) = (n+1)^{n+1}/n^n$ . We can use the mean value theorem to say that

$$G(n) - G(n-1) = \frac{G(n) - G(n-1)}{n - (n-1)} = G'(\xi)$$

for some  $\xi$  between  $n-1$  and  $n$ . We can then use logarithmic differentiation to get an expression for  $G'(x)$  that isn't too horrible, and we can use known estimates of logarithms along the way. I can show more details later if there's interest.