

Thm 6.30

Let $\{a_k\}$ and $\{b_k\}$ be real sequence.

For all pairs of integers $n \geq m \geq 1$ set $A(n, m) := \sum_{k=m}^n a_k$

Then $\sum_{k=m}^n a_k b_k = A(n, m)b_n - \sum_{k=m}^{n-1} A(k, m)(b_{k+1} - b_k)$

Thm 7.21.ii

$S(x) = \sum_{k=0}^{\infty} a_k (x - x_0)^k$ be a power series centered at x_0

(ii) $S(x)$ converges uniformly on any closed interval $[a, b] \subset (x_0 - R, x_0 + R)$

Thm 7.26

If $f(x) := \sum_{k=0}^{\infty} a_k (x - x_0)^k$ is a power series with positive radius of convergence R , then f is continuous on $(x_0 - R, x_0 + R)$

Thm 7.27 [ABEL's Theorem]

Suppose that $[a, b]$ is nondegenerate. If $f(x) := \sum_{k=0}^{\infty} a_k (x - x_0)^k$ converges on $[a, b]$, then $f(x)$ is continuous and converges uniformly on $[a, b]$.

Pf.

By thm 7.21.ii and thm 7.26, we may suppose that f has positive, finite radius of convergence R , and by symmetry, that $a = x_0$ and $b = x_0 + R$.

Thus suppose that $f(x)$ converges at $x = x_0 + R$ and fix $x_1 \in (x_0, x_0 + R]$.

Set $b_k = a_k R^k$ and $c_k = (x_1 - x_0)^k / R^k$ for $k \in \mathbb{N}$

By hypothesis, $f(x) := \sum_{k=0}^{\infty} a_k (x - x_0)^k$ converges

But $f(b) = \sum_{k=0}^{\infty} a_k (x_0 + R - x_0)^k = \sum_{k=0}^{\infty} a_k R^k \quad \therefore \sum_{k=1}^{\infty} b_k$ converges

Hence, $\left\{ \begin{array}{l} \forall \varepsilon > 0 \\ \exists N_0 > 1 \end{array} \right. st. k > m \geq N_0 \text{ implies } |\sum_{j=m}^k b_j| < \varepsilon$

Since $0 < x_1 - x_0 \leq R$, the sequence $\{c_k\}$ is decreasing.

Applying Abel's Formula and telescoping (by page 174, thm 6.30)

(相當於現在用 b_k, c_k 代入人家的 a_k, b_k)

(先定義這裡 $A(n, m) = \sum_{k=m}^n b_k$)

$$\left| \sum_{k=m}^n a_k (x_1 - x_0)^k \right| = \left| \sum_{k=m}^n b_k c_k \right| = \left| A(n, m) c_n - \sum_{k=m}^{n-1} A(k, m) (c_{k+1} - c_k) \right| = \left| c_n \sum_{k=m}^n b_k + \sum_{k=m}^{n-1} [(c_k - c_{k+1}) \sum_{j=m}^k b_j] \right|$$

絕對值內兩項，第一項單純，仔細拆解第二項

$$\text{第一項} = c_n \times \sum_{k=m}^n b_k < c_n \times \varepsilon$$

$$\text{第二項} = (c_m - c_{m+1}) \sum_{j=m}^m b_j + (c_{m+1} - c_{m+2}) \sum_{j=m}^{m+1} b_j + (c_{m+1} - c_{m+2}) \sum_{j=m}^{m+2} b_j + \dots + (c_{n-1} - c_n) \sum_{j=m}^{n-1} b_j$$

$$< \left(\sum_{j=m}^n b_j \right) \times [(c_m - c_{m+1}) + (c_{m+1} - c_{m+2}) + \dots + (c_{n-1} - c_n)]$$

$$= \varepsilon \times (c_m - c_n)$$

$$\therefore |\text{第一項} + \text{第二項}| < \varepsilon \times c_n + \varepsilon (c_m - c_n) = \varepsilon \times c_m$$

Since $c_m \leq c_1 \leq \frac{R}{R} = 1$ ie. $c_m \leq 1$, it follows that

$$\left| \sum_{k=m}^n a_k (x_1 - x_0)^k \right| < \varepsilon \text{ for } \forall x_1 \in (x_0, x_0 + R]$$

Since this inequality also holds for $x_0 = x_1$

We conclude that $\sum_{k=m}^n a_k (x_1 - x_0)^k$ converge uniformly on $[x_0, x_0 + R]$. <proof is over>

我的疑問是：有網底的部分真的會成立嗎？

我的癥結是：確定 $|\sum_{j=m}^k b_j| < \varepsilon$ 以後，就能確定 $|\sum_{j=m}^m b_j| < \varepsilon, |\sum_{j=m}^{m+1} b_j| < \varepsilon, |\sum_{j=m}^{m+2} b_j| < \varepsilon, |\sum_{j=m}^{m+3} b_j| < \varepsilon, |\sum_{j=m}^{m+4} b_j| < \varepsilon \dots \dots \dots$,
 $|\sum_{j=m}^{k-1} b_j| < \varepsilon$ 嗎？

因為我們可以很自由的操作 $\{a_k\}$

比如 $R = \frac{1}{2}$, $a_5 = 100, a_6 = (-1) = a_7 = a_8 = \dots$ (一直到無限項)

$$b_5 = 100 * \frac{1}{32} = 3.125, b_6 = \frac{-1}{64}, b_7 = \frac{-1}{128}, b_8 = \frac{-1}{256}, b_9 = \frac{-1}{512}, \dots,$$

此時對 b 數列加總應該會越多項越小吧？

$$\text{所以此時 } |\sum_{j=5}^k b_j| \div 3.125 + \frac{\frac{-1}{64}}{1 - \frac{1}{2}} = 3.09375 \quad (\text{for large } k)$$

所以假設我們取 $\varepsilon = 3.09375$

如果只加總第一項，就變成 $|\sum_{j=5}^5 b_j| = 3.125 < 3.09375$ (矛盾)

所以紅色的式子應該改成

$$\left\{ \begin{array}{l} \forall \varepsilon > 0 \\ \exists N_0 > 1 \end{array} \right. \text{ st. } k > m \geq N_0 \text{ implies } \left\{ \begin{array}{l} \left| \sum_{j=m}^k b_j \right| < \varepsilon \\ \left| \sum_{j=m}^m b_j \right| < \varepsilon \\ \left| \sum_{j=m}^{m+1} b_j \right| < \varepsilon \\ \left| \sum_{j=m}^{m+2} b_j \right| < \varepsilon \\ \left| \sum_{j=m}^{m+3} b_j \right| < \varepsilon \\ \vdots \\ \left| \sum_{j=m}^{k-1} b_j \right| < \varepsilon \end{array} \right.$$