



Math for the people, by the people.

limit for  $\exp(z)$

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For any complex number  $z$ , we have

$$\lim_{n \rightarrow \infty} \left(1 + \frac{z}{n} + o\left(\frac{1}{n}\right)\right)^n = \exp z,$$

where  $\exp$  denotes the exponential function.

**Proof:** For  $\alpha \rightarrow 0$ , we have

$$\begin{aligned} \ln(1 + \alpha) &= \sum_{k=1}^{\infty} (-1)^{k-1} \cdot \frac{\alpha^k}{k} \\ &= \alpha + O(\alpha^2). \end{aligned}$$

Therefore

$$\begin{aligned} \left(1 + \frac{z}{n} + o\left(\frac{1}{n}\right)\right)^n &= \exp\left(n \ln\left(1 + \frac{z}{n} + o\left(\frac{1}{n}\right)\right)\right) \\ &= \exp\left(n\left(\frac{z}{n} + o\left(\frac{1}{n}\right) + O\left(\frac{1}{n^2}\right)\right)\right) \\ &= \exp\left(z + o(1) + O\left(\frac{1}{n}\right)\right) \rightarrow \exp z \quad \text{for } n \rightarrow \infty. \quad \square \end{aligned}$$