

Does the Series Converge?

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2026-01-21 04:46:17-08:00

1 Problem -2

Given [a function from [the natural numbers] to [the real numbers]] which is [inclusively bounded in magnitude by 1], i.e.

$$\exists f_1 : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{R}, [\forall k \in \mathbb{Z}_{\geq 0}, |f_1(k)| \leq 1] \tag{1.1}$$

and [a positive real number smaller than 1], i.e.

$$\exists r \in \mathbb{R}^+, r < 1 \tag{1.2}$$

, prove

$$\exists \left[\lim_{m \rightarrow \infty} \sum_{k=0}^m f_1(k) r^k \right] \in \mathbb{R} \tag{1.3}$$

Solution: Note

$$\forall n \in \mathbb{Z}_{\geq 0}, \left[\exists \left[\lim_{m \rightarrow \infty} \sum_{k=0}^m f_1(k) r^k \right] \in \mathbb{R} \Leftrightarrow \exists \left[\lim_{m \rightarrow \infty} \sum_{k=n}^m f_1(k) r^k \right] \in \mathbb{R} \right] \tag{1.4}$$

and

$$-\frac{r^n - r^{m+1}}{1 - r} = -\sum_{k=n}^m r^k \leq \sum_{k=n}^m f_1(k) r^k \leq \sum_{k=n}^m r^k = \frac{r^n - r^{m+1}}{1 - r} \tag{1.5}$$

First, let $m \rightarrow \infty$.

$$-\frac{r^n}{1 - r} \leq \lim_{m \rightarrow \infty} \sum_{k=n}^m f_1(k) r^k \leq \frac{r^n}{1 - r} \tag{1.6}$$

Then let $n \rightarrow \infty$ to observe the Squeeze Theorem.

$$0 \leq \lim_{n \rightarrow \infty} \lim_{m \rightarrow \infty} \sum_{k=n}^m f_1(k) r^k \leq 0 \tag{1.7}$$

2 Problem -1

Given [a function from [the natural numbers] to [the complex numbers]] which is [inclusively bounded in magnitude by 1], i.e.

$$\exists f_1 : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{C}, [\forall k \in \mathbb{Z}_{\geq 0}, |f_1(k)| \leq 1] \tag{2.1}$$

and [a complex number smaller than 1 in magnitude], i.e.

$$\exists r \in \mathbb{C}, |r| < 1 \tag{2.2}$$

, prove

$$\exists \left[\lim_{m \rightarrow \infty} \sum_{k=0}^m f_1(k) r^k \right] \in \mathbb{C} \tag{2.3}$$

Without loss of generality, we can set $r = |r|$, as seen by the substitutions $f_1(k) \rightarrow f_1(k) \frac{r^k}{|r|^k}$, $r \rightarrow |r|$. The case $r = 0$ is trivial, so let $r \in \mathbb{R}, 0 < r < 1$. The relevant Cauchy series can be split into 2 Cauchy series for the imaginary and real parts; [the complex limit can be proved to exist] by [proving the existence of the {real, imaginary} parts]; thus, the problem is reduced to [Problem -2]

3 Problem 0

Given [a function from [the natural numbers] to [the complex numbers]] which is [exponentially bounded in magnitude], i.e.

$$\exists f_a : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{C}, \exists a \in \mathbb{R}, [\forall k \in \mathbb{Z}_{\geq 0}, a^{k+1} \geq |f_a(k)|] \tag{3.1}$$

, and

$$\exists t \in \mathbb{R}^+ \tag{3.2}$$

, prove:

$$\exists \left[\lim_{m \rightarrow \infty} \sum_{k=0}^m \frac{f_a(k)}{(k!)^t} \right] \in \mathbb{C} \tag{3.3}$$

This sum ‘obviously’ converges via $\left[\forall b \in \mathbb{R}^+, \mathcal{O}\left((k!)^t\right) > \mathcal{O}(b^k) \right], \mathcal{O}(a^k) \geq \mathcal{O}(|f_a(k)|)$. We must be more rigorous than that to build a solid foundation. A good first step is to notice

$$\forall K \in \mathbb{Z}_{\geq 0}, \left[\left[\exists \left[\lim_{m \rightarrow \infty} \sum_{k=0}^m \frac{f_a(k)}{(k!)^t} \right] \in \mathbb{C} \right] \Leftrightarrow \left[\exists \left[\lim_{m \rightarrow \infty} \sum_{k=K}^m \frac{f_a(k)}{(k!)^t} \right] \in \mathbb{C} \right] \right] \tag{3.4}$$

and let K be sufficiently large so that $\frac{((K+1)!)^t}{(K!)^t} > a$, i.e. $K > \sqrt[t]{a} - 1$. Then this problem reduces to [Problem -1].

4 Problem 1

Given [a function from [the natural numbers] to [the complex numbers]] which is [exponentially bounded in magnitude], i.e.

$$\exists f_b : \mathbb{Z}_{\geq 0} \rightarrow \mathbb{C}, \exists b \in \mathbb{R}, \left[\forall k \in \mathbb{Z}_{\geq 0}, b^{k+1} \geq |f_b(k)| \right] \tag{4.1}$$

, and

$$\exists t \in \mathbb{R}^+, \exists z \in \mathbb{C} \tag{4.2}$$

, prove:

$$\exists \left[\lim_{m \rightarrow \infty} \sum_{k=0}^m \frac{f_b(k)z^k}{(k!)^t} \right] \in \mathbb{C} \tag{4.3}$$

Solution: Let $f_a(k) = f_b(k)z^k, a \geq b|z|$, and note

$$\left[\forall k \in \mathbb{Z}_{\geq 0}, b^{k+1} \geq |f_b(k)| \right] \Rightarrow \left[\forall k \in \mathbb{Z}_{\geq 0}, a^{k+1} \geq |f_a(k)| \right] \tag{4.4}$$

Thus [Problem 1] has been reduced to [Problem 0].