

# Analysis I, Exercise 9

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## Task 1

Determine the behaviour of the following power series for  $x \in \mathbb{R}$  and justify your arguments:

1.  $\sum_{n=0}^{\infty} \frac{n(n-1)(x-3)^n}{2^n(2n+1)^2},$
2.  $\sum_{n=1}^{\infty} \frac{(x-\sqrt{2})^{2n+1}}{2n},$

### Solution.

1. By the Cauchy-Hadamard theorem (see Group task 1), the radius of convergence is

$$r = \frac{1}{\limsup_{n \rightarrow \infty} \left| \frac{n(n-1)}{2^n(2n+1)^2} \right|^{\frac{1}{n}}}.$$

We know that the polynomial part  $\frac{n(n-1)}{(2n+1)^2}$  converges to  $\frac{1}{4}$  as  $n$  approaches  $\infty$  (since only the leading coefficients are relevant). Formally, we know that  $\lim_{n \rightarrow \infty} \frac{n(n-1)}{(2n+1)^2} = \lim_{n \rightarrow \infty} \frac{1 - \frac{1}{n}}{4 + \frac{4}{n} + \frac{1}{n^2}}$ . Then  $\frac{1}{n}$ ,  $\frac{4}{n}$  and  $\frac{1}{n^2}$  all converge to 0, so the entire limit is  $\frac{1}{4}$ .

By proposition (2.20b), we furthermore know that  $\lim_{n \rightarrow \infty} c^{\frac{1}{n}} = 1$  for any constant  $c > 0$ . Applying this to  $c = \frac{1}{4}$  above, we see that if we take the  $n$ -th root, the polynomial part will equal 1. Hence, only the exponential part,  $2^n$  will remain, i.e.  $\lim_{n \rightarrow \infty} \left( \frac{n(n-1)}{2^n(2n+1)^2} \right)^{\frac{1}{n}} = \frac{1}{2} \lim_{n \rightarrow \infty} \left( \frac{n(n-1)}{(2n+1)^2} \right)^{\frac{1}{n}} = \frac{1}{2}$ .

Comparing this with the above expression, we see that we can replace  $\limsup$  by  $\lim$  since the expression is convergent. Hence, the radius of convergence equals  $r = \frac{1}{\frac{1}{2}} = 2$ . Since the power series is centered at  $x = 3$ , the series converges for  $x \in (1, 5)$ .

2. By the Cauchy-Hadamard theorem, the radius of convergence is

$$r = \frac{1}{\limsup_{n \rightarrow \infty} \left| \frac{1}{2n} \right|^{\frac{1}{n}}} = \frac{1}{\limsup_{n \rightarrow \infty} \frac{1}{2^{\frac{1}{n}} \cdot n^{\frac{1}{n}}}}.$$

Again, by proposition (2.20a), we furthermore know that  $\lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1$ . Since  $2^{\frac{1}{n}}$  converges to 1 as well by (2.20b), it follows that the radius of convergence is 1 (again, we replaced  $\limsup$  by  $\lim$ , since the two are equivalent in case of convergence). Since the power series is centered at  $x = \sqrt{2}$ , the series converges only for  $x \in (\sqrt{2} - 1, \sqrt{2} + 1)$ .

**Remark.** Here, the interval is open, since the power series actually diverges by the alternating series test.

## Task 2

Prove the followings:

1.  $\frac{1}{(1-x)^2} = \sum_{k=0}^{\infty} (1+k)x^k$ ,
2.  $\frac{1}{(1-x)^3} = \sum_{k=0}^{\infty} \frac{(k+1)(k+2)}{2} x^k$ ,
3. Write the function  $f(x) = \frac{3x^2}{5-2\sqrt[3]{x}}$  as follows:

$$f(x) = s(x) + t(x)x^{\frac{1}{3}} + r(x)x^{\frac{2}{3}}$$

such that  $s(x)$ ,  $t(x)$  and  $r(x)$  are power series and then give the interval of convergence for each.

**Solution.**

1. Taking the Cauchy-product of two geometric series, we obtain

$$\begin{aligned} \frac{1}{(1-x)^2} &= \frac{1}{1-x} \cdot \frac{1}{1-x} = \left( \sum_{i=0}^{\infty} x^i \right) \left( \sum_{j=0}^{\infty} x^j \right) \\ &= \sum_{k=0}^{\infty} \sum_{i+j=k} x^i \cdot x^j = \sum_{k=0}^{\infty} \sum_{i+j=k} x^{i+j} = \sum_{k=0}^{\infty} \sum_{i+j=k} x^k. \end{aligned}$$

For each  $k$ , there are exactly  $(k+1)$  pairs  $(i, j)$  with  $i+j=k$ , namely  $(0, k), (1, k-1), \dots, (k, 0)$ . Hence, the monomial  $x^k$  appears  $k+1$  times, so  $\frac{1}{(1-x)^2} = \sum_{k=0}^{\infty} (k+1)x^k$ .

2. We take the Cauchy-product with the previous term to obtain

$$\begin{aligned} \frac{1}{(1-x)^3} &= \frac{1}{1-x} \cdot \frac{1}{(1-x)^2} = \left( \sum_{i=0}^{\infty} x^i \right) \left( \sum_{j=0}^{\infty} (1+j)x^j \right) \\ &= \sum_{k=0}^{\infty} \sum_{i+j=k} (1+j)x^{i+j}. \end{aligned}$$

Again, the pairs  $(i, j)$  with  $i+j=k$  are  $(0, k), (1, k-1), \dots, (k, 0)$ , so the coefficient in front of  $x^k$  equals  $\sum_{j=0}^k (1+j) = \sum_{j=0}^k 1 + \sum_{j=0}^k j$ . Note that  $2 \sum_{j=0}^k j = \sum_{j=0}^k j + \sum_{j=0}^k (k-j) = \sum_{j=0}^k k = k(k+1)$ . Hence,  $\sum_{j=0}^k j = \frac{k(k+1)}{2}$ .

Thus,  $\sum_{j=0}^k 1 + \sum_{j=0}^k j = k+1 + \frac{k(k+1)}{2} = \frac{(k+1)(k+2)}{2}$ , so  $\frac{1}{(1-x)^3} = \sum_{k=0}^{\infty} \frac{(k+1)(k+2)}{2} x^k$ .

3. Observe that by the formula for the geometric series,

$$\frac{1}{5 - 2\sqrt[3]{x}} = \frac{\frac{1}{5}}{1 - \left(\frac{2}{5}\sqrt[3]{x}\right)} = \frac{1}{5} \sum_{i=0}^{\infty} \left(\frac{2\sqrt[3]{x}}{5}\right)^i = \sum_{i=0}^{\infty} \frac{2^i}{5^{i+1}} x^{\frac{i}{3}},$$

so

$$\frac{3x^2}{5 - 2\sqrt[3]{x}} = \sum_{i=0}^{\infty} \frac{3 \cdot 2^i}{5^{i+1}} x^{2+\frac{i}{3}}.$$

This is a power series in  $x^{\frac{1}{3}}$ . Separating out every third term, we see that

$$\begin{aligned} \sum_{i=0}^{\infty} \frac{3 \cdot 2^i}{5^{i+1}} x^{2+\frac{i}{3}} &= \sum_{i=0}^{\infty} \frac{3 \cdot 2^{3i}}{5^{3i+1}} x^{2+\frac{3i}{3}} + \frac{3 \cdot 2^{3i+1}}{5^{3i+2}} x^{2+\frac{3i+1}{3}} + \frac{3 \cdot 2^{3i+2}}{5^{3i+3}} x^{2+\frac{3i+2}{3}} \\ &= \sum_{i=0}^{\infty} \frac{3 \cdot 8^i}{5 \cdot 125^i} x^{2+i} + x^{\frac{1}{3}} \sum_{i=0}^{\infty} \frac{6 \cdot 8^i}{25 \cdot 125^i} x^{2+i} + x^{\frac{2}{3}} \sum_{i=0}^{\infty} \frac{12 \cdot 8^i}{125 \cdot 125^i} x^{2+i}. \end{aligned}$$

Thus,  $f(x) = s(x) + t(x)x^{\frac{1}{3}} + r(x)x^{\frac{2}{3}}$  for  $s(x) = \sum_{i=0}^{\infty} s_i x^i$ ,  $t(x) = \sum_{i=0}^{\infty} t_i x^i$ ,  $r(x) = \sum_{i=0}^{\infty} r_i x^i$ , where  $s_0 = s_1 = t_0 = t_1 = s_0 = s_1 = 0$  and for  $i \geq 2$ ,

$$s_i = \frac{3 \cdot 8^{i-2}}{5 \cdot 125^{i-2}}, \quad t_i = \frac{6 \cdot 8^{i-2}}{25 \cdot 125^{i-2}}, \quad r_i = \frac{12 \cdot 8^{i-2}}{125^{i-1}}.$$

Finally, we discuss the radius of convergence. For any fixed  $x$ , all coefficients  $s_i, t_i, r_i$  are simply constant multiples of  $\left(\frac{8}{125}\right)^i$ , i.e.  $C \left(\frac{8}{125}\right)^i$  for some  $C \in \mathbb{R}$  (dependent on  $x$ ). Note  $C \neq 0$  for  $x \neq 0$ .

Using the Cauchy-Hadamard theorem (see Group task 1, exercise 9), we obtain the radius of convergence as

$$r = \frac{1}{\limsup_{n \rightarrow \infty} |a_n|^{\frac{1}{n}}} = \frac{1}{\limsup_{n \rightarrow \infty} |C|^{\frac{1}{n}} \cdot \left|\left(\frac{8}{125}\right)^n\right|^{\frac{1}{n}}}.$$

Since  $|C|^{\frac{1}{n}}$  converges to 1, it follows that the radius of convergence for all three series is simply  $\frac{125}{8}$ .

**Remark.** By using Newton's generalization of the binomial formula in the form  $x^{\frac{1}{3}} = (1 + (x-1))^{\frac{1}{3}} = \sum_{n=0}^{\infty} \binom{\frac{1}{3}}{n} (x-1)^n$ , we can even write the expression as a single power series in  $x$  (though not centered at  $x=0$ ). In addition, the radius of convergence gives insight into the behaviour of the function  $x$ : Since the power series is centered at 0 at  $f$  has a pole when  $5 - 2\sqrt[3]{x} = 0$  i.e. when  $\sqrt[3]{x} = \frac{5}{2}$  or  $x = \frac{125}{8}$ , the radius of convergence cannot exceed this.

### Task 3

1. Let  $(a_n)_{n \in \mathbb{N}}$  be a monotone sequence and assume it has a subsequence that converges. Then prove  $(a_n)_{n \in \mathbb{N}}$  has a limit and it is the same as the limit of its convergent subsequence.

2. Let  $(a_n), (b_n) \subseteq \mathbb{R}$  be two sequences such that  $(s_n) = \sum_{k=0}^n a_k$  and  $(t_n) = \sum_{k=0}^n b_k$  are absolutely convergent. Let

$$\varphi : \mathbb{N} \rightarrow \mathbb{N} \times \mathbb{N}, \quad j \mapsto (\varphi_1(j), \varphi_2(j))$$

be bijective. Then prove that  $\sum_{j=0}^n a_{\varphi_1(j)} b_{\varphi_2(j)}$  converges absolutely, and

$$\left( \sum_{k=0}^{\infty} a_k \right) \left( \sum_{k=0}^{\infty} b_k \right) = \sum_{j=0}^{\infty} a_{\varphi_1(j)} b_{\varphi_2(j)}.$$

**Solution.**

1. Let  $(a_n)_{n \in \mathbb{N}}$  be a monotone sequence. Assume that it is monotonically increasing and let  $(c_n)_{n \in \mathbb{N}}$  be a strictly increasing sequence of positive integers, such that  $(a_{c_n})_{n \in \mathbb{N}}$  is a subsequence of  $(a_n)_{n \in \mathbb{N}}$  converging to some  $a \in \mathbb{R}$ .

Our goal  $(a_n)_{n \in \mathbb{N}}$  also converges to  $a$ . Let  $\varepsilon > 0$ . Since  $(a_{c_n})_{n \in \mathbb{N}}$  converges to  $a$ , there is some  $N_1 \in \mathbb{N}$  such that  $|a - a_{c_n}| < \varepsilon$  for all  $n \geq N_1$ . We claim that  $|a - a_n| < \varepsilon$  holds even for  $n \geq c_{N_1}$ , which will imply that the whole sequence converges to  $a$ .

Assume  $n \geq c_{N_1}$ . Then since  $(c_n)_{n \in \mathbb{N}}$  is strictly increasing, there is some  $N_2 \in \mathbb{N}$ ,  $N_2 \geq N_1$  such that  $c_{N_2} \geq n$ . Since  $(a_n)_{n \in \mathbb{N}}$  is monotonically increasing, this implies  $a_{c_{N_2}} \geq a_n \geq a_{c_{N_1}}$ . Since  $|a - a_i| < \varepsilon$  holds for both  $i = c_{N_1}$  and  $i = c_{N_2}$ , it follows that  $a_n - a \leq a_{c_{N_2}} - a \in (-\varepsilon, \varepsilon)$  and  $a - a_n \leq a - a_{c_{N_1}} \in (-\varepsilon, \varepsilon)$ , so  $|a - a_n| < \varepsilon$  for all  $n \geq c_{N_1}$ . Hence,  $(a_n)_{n \in \mathbb{N}}$  converges to  $a$ , as desired.

Now assume  $(a_n)_{n \in \mathbb{N}}$  is monotonically decreasing. Then  $(-a_n)_{n \in \mathbb{N}}$  is monotonically increasing and if  $(a_n)_{n \in \mathbb{N}}$  has a subsequence converging to  $a$ , then  $(-a_n)_{n \in \mathbb{N}}$  also has a subsequence (with the same set of indices) converging to  $-a$ . Since we already proved the statement for increasing sequences, we conclude that the whole sequence  $(-a_n)_{n \in \mathbb{N}}$  converges to  $-a$ , so  $(a_n)_{n \in \mathbb{N}}$  converges to  $a$ .

2. Let  $i \in \mathbb{N}$ . Define  $M = \{\varphi_1(j) : j \leq i\} \cup \{\varphi_2(j) : j \leq i\}$  and let  $N = \max(M)$ .

Then for all  $j \leq i$ , we know that  $\varphi_1(j), \varphi_2(j) \leq N$ , so if we expand  $(|a_0| + |a_1| + \dots + |a_N|)(|b_0| + |b_1| + \dots + |b_N|)$ , the term  $|a_{\varphi_1(j)} b_{\varphi_2(j)}|$  will appear exactly once.

Furthermore, since  $\varphi$  is bijective, it follows that two distinct values of  $j$  will result in a different pair of indices  $(\varphi_1(j), \varphi_2(j))$ . Thus, since the remaining terms are non-negative,

$$\begin{aligned} & (|a_0| + |a_1| + \dots + |a_N|)(|b_0| + |b_1| + \dots + |b_N|) \\ & \geq |a_{\varphi_1(0)} b_{\varphi_2(0)}| + |a_{\varphi_1(1)} b_{\varphi_2(1)}| + \dots + |a_{\varphi_1(i)} b_{\varphi_2(i)}|. \end{aligned}$$

Since  $(s_n)_{n \in \mathbb{N}}$  and  $(t_n)_{n \in \mathbb{N}}$  are absolutely convergent, it follows that  $\sum_{n=0}^{\infty} |a_n| = A < \infty$  and

$\sum_{n=0}^{\infty} |b_n| = B < \infty$ . Again, since the absolute values are non-negative, it follows that

$$(|a_0| + |a_1| + \dots + |a_N|)(|b_0| + |b_1| + \dots + |b_N|) \leq \left( \sum_{n=0}^{\infty} |a_n| \right) \left( \sum_{n=0}^{\infty} |b_n| \right) = AB.$$

Combining with the above inequality, we find that  $\sum_{j=0}^i |a_{\varphi_1(j)} b_{\varphi_2(j)}| \leq AB < \infty$ . Since this holds for all  $i$ , it holds also if we take the limit  $i \rightarrow \infty$ . Hence,  $\left( \sum_{j=0}^n a_{\varphi_1(j)} b_{\varphi_2(j)} \right)_{n \in \mathbb{N}}$  converges absolutely.

Define  $a = \sum_{k=0}^{\infty} a_k, b = \sum_{k=0}^{\infty} b_k$ . It remains to show that  $ab = \sum_{j=0}^{\infty} a_{\varphi_1(j)} b_{\varphi_2(j)}$ .

Let  $\varepsilon > 0$  and define  $\tilde{\varepsilon} = \min\left(\frac{\varepsilon}{8A}, \frac{\varepsilon}{8B}\right) > 0$  (see remark). By convergence, there exists some  $N_1 \in \mathbb{N}$  such that  $\left| \sum_{k=0}^n a_k - a \right| = \left| \sum_{k=n+1}^{\infty} a_k \right| < \tilde{\varepsilon}$  for all  $n \geq N_1$ . Similarly, there exists some  $N_2 \in \mathbb{N}$  such that  $\left| \sum_{k=0}^n b_k - b \right| = \left| \sum_{k=n+1}^{\infty} b_k \right| < \tilde{\varepsilon}$  for all  $n \geq N_2$ . Analogously, since the series also converge absolutely, there is some  $N_3 \in \mathbb{N}$  such that  $\left| A - \sum_{k=0}^n |a_k| \right| = \sum_{k=n+1}^{\infty} |a_k| < \tilde{\varepsilon}$  for all  $n \geq N_3$  and some  $N_4 \in \mathbb{N}$  such that  $\left| B - \sum_{k=0}^n |b_k| \right| = \sum_{k=n+1}^{\infty} |b_k| < \tilde{\varepsilon}$  for all  $n \geq N_4$ .

Denote  $N = \max(N_1, N_2, N_3, N_4)$ .

Let now  $M = \max\{\varphi^{-1}(i, j) : 0 \leq i, j \leq N\}$ , which is well-defined since  $\varphi$  is bijective. Then

$$\begin{aligned} & \left| \sum_{j=0}^M a_{\varphi_1(j)} b_{\varphi_2(j)} - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) \right| \\ &= \left| \sum_{\substack{j \in \{0, 1, \dots, M\}, \\ \varphi(j) \notin \{(k_1, k_2) : 0 \leq k_1, k_2 \leq N\}}} a_{\varphi_1(j)} b_{\varphi_2(j)} \right| \end{aligned}$$

since all terms  $a_{k_1} b_{k_2}$  with  $0 \leq k_1, k_2 \leq N$  appear as  $a_{\varphi_1(j)} b_{\varphi_2(j)}$  for some  $j \in \{0, 1, \dots, M\}$  (by the definition of  $M$ ). We now bound this sum as follows. Using the triangle inequality, we obtain

$$\begin{aligned} & \left| \sum_{\substack{j \in \{0, 1, \dots, M\}, \\ \varphi(j) \notin \{(k_1, k_2) : 0 \leq k_1, k_2 \leq N\}}} a_{\varphi_1(j)} b_{\varphi_2(j)} \right| \leq \sum_{\substack{j \in \{0, 1, \dots, M\}, \\ \varphi(j) \notin \{(k_1, k_2) : 0 \leq k_1, k_2 \leq N\}}} |a_{\varphi_1(j)} b_{\varphi_2(j)}| \\ & \leq \sum_{\substack{j \in \mathbb{N}, \\ \varphi(j) \notin \{(k_1, k_2) : 0 \leq k_1, k_2 \leq N\}}} |a_{\varphi_1(j)} b_{\varphi_2(j)}| = \sum_{\substack{k_1, k_2 \in \mathbb{N}, \\ k_1 > N \vee k_2 > N}} |a_{k_1} b_{k_2}| \\ & \leq \sum_{\substack{k_1, k_2 \in \mathbb{N}, \\ k_1 > N}} |a_{k_1} b_{k_2}| + \sum_{\substack{k_1, k_2 \in \mathbb{N}, \\ k_2 > N}} |a_{k_1} b_{k_2}| \\ & = (|a_N + 1| + |a_{N+2}| + \dots) (|b_0| + |b_1| + \dots) + (|b_N + 1| + |b_{N+2}| + \dots) (|a_0| + |a_1| + \dots) \\ & < \tilde{\varepsilon} B + \tilde{\varepsilon} A. \end{aligned}$$

All of these inequalities follow since absolute values are non-negative and each sum contains all the terms that the one preceding it contains (and maybe more). For the last inequality, we used that  $N \geq N_3, N_4$ .

By choice of  $\tilde{\varepsilon}$ , the final term is at most  $\frac{1}{4}\varepsilon$ . Finally, we turn our attention to the desired value of our product,  $ab$ . Again, by the triangle inequality,

$$\begin{aligned} \left| ab - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) \right| &= \left| ab - a \left( \sum_{k=0}^N b_k \right) + a \left( \sum_{k=0}^N b_k \right) - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) \right| \\ &\leq |a| \left| b - \sum_{k=0}^N b_k \right| + |b| \left| a - \sum_{k=0}^N a_k \right|. \end{aligned}$$

Since  $N \geq N_1, N_2$ , it follows that the factors  $\left| a - \sum_{k=0}^N a_k \right|$  and  $\left| b - \sum_{k=0}^N b_k \right|$  are at most  $\tilde{\varepsilon}$ .

By (2.49), the "infinite" version of the triangle inequality, we also have

$$|a| = \left| \sum_{k=0}^{\infty} a_k \right| \leq \sum_{k=0}^{\infty} |a_k| = A$$

and analogously  $|b| \leq B$ . All in all, we find that

$$\left| ab - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) \right| \leq A\tilde{\varepsilon} + B\tilde{\varepsilon} \leq \frac{1}{4}\varepsilon.$$

Combining this with the inequality

$$\left| \sum_{j=0}^M a_{\varphi_1(j)} b_{\varphi_2(j)} - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) \right| \leq \frac{1}{4}\varepsilon$$

from above, we can deduce (again with the triangle inequality) that

$$\begin{aligned} &\left| ab - \sum_{j=0}^M a_{\varphi_1(j)} b_{\varphi_2(j)} \right| \\ &= \left| ab - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) + \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) - \sum_{j=0}^M a_{\varphi_1(j)} b_{\varphi_2(j)} \right| \\ &\leq \left| ab - \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) \right| + \left| \left( \sum_{k=0}^N a_k \right) \left( \sum_{k=0}^N b_k \right) - \sum_{j=0}^M a_{\varphi_1(j)} b_{\varphi_2(j)} \right| \\ &\leq \frac{1}{4}\varepsilon + \frac{1}{4}\varepsilon < \varepsilon. \end{aligned}$$

Since this holds for all  $\varepsilon > 0$ , we deduce that

$$\left( \sum_{k=0}^{\infty} a_k \right) \left( \sum_{k=0}^{\infty} b_k \right) = ab = \sum_{j=0}^{\infty} a_{\varphi_1(j)} b_{\varphi_2(j)},$$

as desired.

**Remark.** In above solution, we use expressions of the form  $\frac{\varepsilon}{8A}$  and  $\frac{\varepsilon}{8B}$ . If  $A = 0$  or  $B = 0$ , these are not defined. However, since  $A = 0$  implies that  $a_i = 0$  for all  $i$ , this is only possible if one of the two sequences is identically 0, in which case the statement is trivially true.

## Task 4

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a function such that  $f(0) = 1, f(1) = e$  and  $f(x + y) = f(x)f(y)$ . Prove that  $f(x) = e^x$  for all  $x \in \mathbb{Q}$ .

**Solution.** Actually, the assumption  $f(0) = 1$  is extraneous and follows from  $e = f(0 + 1) = f(0)f(1) = f(0) \cdot e$ .

**Lemma.** Let  $n \in \mathbb{Z}$ . Then for all  $x \in \mathbb{R}$ , we have  $f(nx) = f(x)^n$ .

*Proof.* We proceed by induction. For  $n = 0$ , we have  $f(0 \cdot x) = f(0) = 1 = f(x)^0$ , which is always true.

Now assume  $f(nx) = f(x)^n$  for some  $n \in \mathbb{N}$ . Then  $f((n+1)x) = f(nx + x) = f(nx)f(x) = f(x)^n f(x) = f(x)^{n+1}$ , so by induction, the claim holds for all  $n \in \mathbb{N}$ .

Assume now  $n < 0$ . Then we can apply the lemma for  $-n$  (since we already proved it for positive values) to deduce  $1 = f(0) = f(nx + (-nx)) = f(nx)f(-nx) = f(nx)f(x)^{-n}$ . Multiplying the above equation by  $f(x)^n$  implies  $f(x)^n = f(nx)$ , so this holds for all  $n \in \mathbb{Z}$ , as desired.  $\square$

Applying the lemma to  $x = 1$  shows  $f(n) = f(1)^n = e^n$  for all  $n \in \mathbb{Z}$ . Let now  $q \in \mathbb{Q}$ . Write  $q$  as  $\frac{a}{b}$ , where  $a, b \in \mathbb{Z}$  and  $b \neq 0$ . Applying the lemma to  $x = q, n = b$ , we see that  $f(q)^b = f(q \cdot b) = f(a) = e^a$ . Taking both sides to the power of  $\frac{1}{b}$  implies  $f(q) = e^{\frac{a}{b}} = e^q$ , as desired.