

PSA

A1) Given $f : (a, x_0) \cup (x_0, b) \rightarrow \mathbb{R}$, then $\lim_{x \rightarrow x_0} f(x)$ exists iff for any $\varepsilon > 0$, there exists $\delta > 0$ such that for any $x_1, x_2 \in (x_0 - \delta, x_0 + \delta)$, $|f(x_1) - f(x_2)| < \varepsilon$.

Proof: \Leftarrow Let $x_n = x_0 + 1/n$, then $\{f(x_n)\}$ form a Cauchy sequence, hence $f(x_0) = \lim_{n \rightarrow \infty} f(x_n)$ exists. For any $\varepsilon > 0$, there exists $N, \delta > 0$ such that for any $x, y \in (x_0 - \delta, x_0 + \delta)$, $|f(x) - f(y)| < \varepsilon$ and for any $n > N$, $|f(x_n) - f(x_0)| < \varepsilon$, hence let $\delta' = \min\{\delta, 1/N\}$, then for any $x \in (x_0 - \delta', x_0 + \delta')$, $|f(x) - f(x_0)| \leq |f(x) - f(x_N)| + |f(x_N) - f(x_0)| < 2\varepsilon$. Hence $\lim_{x \rightarrow x_0} f(x) = f(x_0)$ exists.

\Rightarrow For any $\varepsilon > 0$ there exists $\delta > 0$ such that for any $x \in (x_0 - \delta, x_0 + \delta)$, $|f(x) - f(x_0)| < \varepsilon$, hence for any $x, y \in (x_0 - \delta, x_0 + \delta)$, $|f(x) - f(y)| < 2\varepsilon$.

A2) Suppose I is an interval (not a point), prove that the linear space $C(I)$ on \mathbb{R} is of infinite dimension.

Proof: $C(I)$ contains the subspace of all polynomials, hence is of infinite dimension.

A3) Suppose $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are both continuous, prove that $g \circ f : X \rightarrow Z$ is also continuous.

Proof: For any open set $U \in Z$, $g^{-1}(U) \subset Y$ is an open set, and $f^{-1}(g^{-1}(U)) \subset X$ is an open set, hence $(g \circ f)^{-1}(U)$ is an open set in X and therefore $g \circ f$ is continuous on X .

A4) Suppose (X, d_X) and (Y, d_Y) are metric spaces, $f : X \rightarrow Y$ is continuous. If d'_X and d_X are equivalent metrics, and so are d'_Y and d_Y , then in the spaces (X, d'_X) and (Y, d'_Y) , f is also continuous.

Proof: The topology generated by equivalent metrics are the same.

A5) The mapping $f : X \rightarrow \mathbb{R}^n$ can be written in the form

$$f : X \rightarrow \mathbb{R}^n, x \mapsto f(x) = (f_1(x), f_2(x), \dots, f_n(x)).$$

Prove that f is continuous iff f_i is continuous for every $i = 1, 2, \dots, n$.

Proof: Since f is continuous iff $\forall x_n \rightarrow x, f(x_n) \rightarrow f(x)$, and $\{x_k = (x_k^{(1)}, \dots, x_k^{(n)})\}_{k \geq 1}$ converges iff every $\{x_k^{(i)}\}_{k \geq 1}$ converges, f is continuous iff every f_i is continuous.

A6) Suppose (X, d_X) is a metric space, $(V, \|\cdot\|)$ is a normed linear space. $f : X \rightarrow V$ and $g : X \rightarrow V$ are continuous mappings. Prove that $f \pm g : X \rightarrow V$ is continuous. If $V = \mathbb{C}$ then $f \cdot g : X \rightarrow \mathbb{C}$ is continuous. If $V = \mathbb{C}$ and for any $x \in X$, $g(x) \neq 0$, then $f/g : X \rightarrow \mathbb{C}$ is continuous.

(Choose one statement to prove.)

Proof: Since for $\{x_n\}, \{y_n\} \subset \mathbb{C}$, $\lim_{n \rightarrow \infty} x_n y_n = \lim_{n \rightarrow \infty} x_n \cdot \lim_{n \rightarrow \infty} y_n$ and if $y_n \neq 0$, then

$$\lim_{n \rightarrow \infty} x_n / y_n = \lim_{n \rightarrow \infty} x_n / \lim_{n \rightarrow \infty} y_n.$$

Hence $f \cdot g, f/g$ are both continuous.

For $\{x_n\}, \{y_n\} \subset V$, if $A = \lim_{n \rightarrow \infty} x_n$ and $B = \lim_{n \rightarrow \infty} y_n$ then

$$\|x_n + y_n - A - B\| \leq \|x_n - A\| + \|y_n - B\| \rightarrow 0.$$

Hence $f \pm g$ is continuous.

A7) Find all discontinuities of the function

$$f: \mathbb{R} \rightarrow \mathbb{R}, x \mapsto \begin{cases} 1/q, & \text{if } x = p/q \in \mathbb{Q}, \text{ where } q \geq 1, (p, q) = 1. \\ 0, & \text{if } x \notin \mathbb{Q}. \end{cases}$$

Solution: For any $x \in \mathbb{Q}$, $f(x) \neq 0$ but for any $\delta > 0$ there exists $y \in (x - \delta, x + \delta)$ such that $y \notin \mathbb{Q}$. Hence $|f(x) - f(y)| = f(x)$, so f is not continuous at x .

For any $x \notin \mathbb{Q}$, and any $\varepsilon > 0$, let $N = \lfloor 1/\varepsilon \rfloor + 1$ and $\delta = \inf_{n \leq N} \|xn\|/n$, then for any $y \in (x - \delta, x + \delta)$, if $y \notin \mathbb{Q}$ then $f(x) = f(y) = 0$, if $y = p/q \in \mathbb{Q}$ then $q > N > 1/\varepsilon$, hence $|f(x) - f(y)| = f(y) = 1/q < \varepsilon$. Therefore f is continuous at x iff $x \notin \mathbb{Q}$.

A8) Calculate

$$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = \lim_{x \rightarrow 0} \sum_{n=1}^{\infty} \frac{x^{n-1}}{n!} = 1.$$

A9) Calculate

$$\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x = e.$$

Since $\lim_{n \rightarrow \infty} (1 + 1/n)^n = e$ and $(1 + 1/x)^x$ is monotonic on $[100, \infty)$.

A10) Calculate

$$\lim_{x \rightarrow -\infty} \left(1 + \frac{1}{x}\right)^x = e.$$

Since $\lim_{x \rightarrow \infty} (1 - 1/x)^x = \lim_{x \rightarrow \infty} (1 - 1/x)^{x-1} = e$.

PSB

B1) Calculate the following series:

1.

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = \sum_{n=1}^{\infty} \frac{1}{n} - \frac{1}{n+1} = 1.$$

2.

$$\sum_{n=1}^{\infty} \frac{1}{4n^2 - 1} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{2n-1} - \frac{1}{2n+1} = \frac{1}{2}.$$

3.

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n(n+1)} - \frac{1}{(n+1)(n+2)} = \frac{1}{4}.$$

4.

$$\sum_{n=1}^{\infty} \arctan \frac{1}{n^2 + n + 1} = \sum_{n=1}^{\infty} \arctan \frac{1}{n} - \arctan \frac{1}{n+1} = \frac{\pi}{4}.$$

5.

$$\sum_{n=0}^{\infty} \frac{(-1)^n + 2}{3^n} = \frac{1}{1 + 1/3} + \frac{2}{1 - 1/3} = \frac{3}{4} + 3 = \frac{15}{4}.$$

6.

$$\sum_{n=1}^{\infty} \frac{n}{3^n} = \frac{3}{4}.$$

7.

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{2^{n-1}} = \frac{1}{1 + 1/2} = \frac{2}{3}.$$

8.

$$\sum_{n=1}^{\infty} \frac{2n-1}{2^n} = 3.$$

9.

$$\sum_{n=1}^{\infty} \frac{2n+1}{n^2(n+1)^2} = \sum_{n=1}^{\infty} \frac{1}{n^2} - \frac{1}{(n+1)^2} = 1.$$

10.

$$\sum_{n=1}^{\infty} \sqrt{n+2} - 2\sqrt{n+1} + \sqrt{n} = 1 - \sqrt{2}.$$

11.

$$\sum_{n=1}^{\infty} \log \left(\frac{n(2n+1)}{(n+1)(2n-1)} \right) = \lim_{n \rightarrow \infty} \log \left(\frac{2n+1}{n+1} \right) = \log 2.$$

12.

$$\sum_{n=1}^{\infty} \frac{1}{n(n+m)} = \frac{1}{m} \sum_{n=1}^{\infty} \frac{1}{n} - \frac{1}{n+m} = \frac{1}{m} \sum_{n=1}^m \frac{1}{n}.$$

B2) Determine whether the following series converge:

1.

$$\sum_{n=1}^{\infty} \sqrt{n+1} - \sqrt{n} = \lim_{n \rightarrow \infty} \sqrt{n+1} - 1 = \infty.$$

2.

$$\sum_{n=1}^{\infty} \frac{\sqrt{n+1} - \sqrt{n}}{n} \leq \sum_{n=1}^{\infty} \frac{1}{2n\sqrt{n}}$$

converges.

3.

$$\sum_{n=2}^{\infty} (\sqrt[n]{n} - 1)^n$$

converges, since $\limsup_{n \rightarrow \infty} \sqrt[n]{(\sqrt[n]{n} - 1)^n} = 0 < 1$.

4.

$$\sum_{n=1}^{\infty} \frac{1}{1+x^n}$$

converges if $|x| > 1$ and diverges if $|x| \leq 1$.

5.

$$\sum_{n=1}^{\infty} \frac{1}{n2^n} \leq \sum_{n=1}^{\infty} \frac{1}{2^n} = 1.$$

converges

6.

$$\sum_{n=1}^{\infty} \left(\frac{n^2}{3n^2 + 1} \right)^n \leq \sum_{n=1}^{\infty} \frac{1}{3^n} < 1.$$

converges.

7.

$$\sum_{n=1}^{\infty} \frac{1}{n^{1+1/n}} \geq \sum_{n=1}^{\infty} \frac{1}{2n}$$

diverges.

8.

$$\sum_{n=2}^{\infty} \frac{1}{(\log n)^{\log n}} = \sum_{n=2}^{\infty} \frac{1}{n^{\log \log n}} \leq C + \sum_{n=100}^{\infty} \frac{1}{n^2}$$

converges.

9.

$$\sum_{n=1}^{\infty} \frac{n^{n+1/n}}{\left(n + \frac{1}{n}\right)^n}$$

diverges, since

$$\lim_{n \rightarrow \infty} \frac{n^{n+1/n}}{\left(n + \frac{1}{n}\right)^n} = \exp \lim_{n \rightarrow \infty} \left(\frac{\log n}{n} - n \log \left(1 + \frac{1}{n^2} \right) \right) = 1.$$

10.

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1} \sqrt{n}}{n+1}$$

converges (conditionally), since the partial sum of $(-1)^{n-1}$ is bounded and $\frac{\sqrt{n}}{n+1}$ monotonically tends to 0.

11.

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt[n]{n}}$$

diverges since $(-1)^{n-1}n^{-1/n}$ does not tend to 0.

12.

Let $H_n = 1 + 1/2 + \cdots + 1/n$.

$$\sum_{n=1}^{\infty} \frac{H_n \sin nx}{n}$$

converges since the partial sum of $\sin nx$ is bounded and $\frac{H_n}{n}$ monotonically tends to 0.

B3) Determine whether the following series converge (absolutely):

1.

$$\sum_{n=2}^{\infty} \frac{(-1)^n}{n \log n}$$

converges since the partial sum of $(-1)^n$ is bounded and $\frac{1}{n \log n}$ monotonically tends to 0, but only conditionally by C3).

2.

$$\sum_{n=2}^{\infty} \frac{\sin(n\pi/4)}{\log n}$$

converges since the partial sum of $\sin(n\pi/4)$ is bounded and $\frac{1}{\log n}$ monotonically tends to 0, but only conditionally since $\sum_{n=2}^{\infty} \frac{1}{\log(4n+2)}$ tends to infinity.

3.

$$\sum_{n=1}^{\infty} (-1)^n \frac{n-1}{n+1} \frac{1}{\sqrt[3]{n}}$$

converges since $\frac{n-1}{(n+1)\sqrt[3]{n}}$ monotonically tends to 0, but only conditionally since $\sum_{n=1}^{\infty} n^{-1/3}$ diverges.

4.

$a > 1$.

$$\sum_{n=1}^{\infty} (-1)^{n(n-1)/2} \frac{n^{10}}{a^n}$$

converges absolutely since there exists $C > 0$ such that for $n > C$, $n^{10}a^{-n} \leq a^{-n/2}$, and $\sum_{n=1}^{\infty} a^{-n/2}$ converges.

PSC

Suppose the integer $b \geq 2$, $f : [1, \infty) \rightarrow \mathbb{R}_{>0}$ is monotonically decreasing.

C1) Prove that

$$(b-1)b^{k-1}f(b^k) \leq \sum_{j=b^{k-1}}^{b^k-1} f(j) \leq (b-1)b^{k-1}f(b^{k-1}).$$

Proof: There are $(b-1)b^{k-1}$ integers in $[b^{k-1}, b^k - 1]$, and since f is monotonically decreasing, for any $j \in [b^{k-1}, b^k - 1]$, $f(j) \in [f(b^k), f(b^{k-1})]$.

C2) Prove that the series

$$\sum_{n=1}^{\infty} f(n) \text{ and } \sum_{n=1}^{\infty} b^n f(b^n)$$

converge or diverge simultaneously.

Proof: From C1),

$$\sum_{k=1}^{\infty} (b-1)b^{k-1} f(b^k) \leq \sum_{n=1}^{\infty} f(n) = \sum_{k=1}^{\infty} \sum_{j=b^{k-1}}^{b^k-1} f(j) \leq \sum_{k=1}^{\infty} (b-1)b^{k-1} f(b^{k-1}).$$

Therefore the two series converge or diverge simultaneously.

C3) Prove that $\sum_{n=2}^{\infty} \frac{1}{n \log n}$ diverges.

Proof: Consider $f(x) = \frac{1}{x \log x}$ which is monotonically decreasing. Note that

$$\sum_{n=2}^{\infty} 2^n f(2^n) = \sum_{n=2}^{\infty} \frac{1}{n \log 2} = \infty.$$

From C2) we know that $\sum_{n=2}^{\infty} f(n)$ diverges.

C4) Prove that $\sum_{n=100}^{\infty} \frac{1}{n \log n \log \log n}$ diverges.

Proof: Consider $f(x) = \frac{1}{x \log x \log \log x}$ which is monotonically decreasing. From C3),

$$\sum_{n=100}^{\infty} 2^n f(2^n) = \sum_{n=100}^{\infty} \frac{1}{n \log 2 \cdot \log (n \log 2)}$$

diverges. Hence from C2) we know that $\sum_{n=100}^{\infty} f(n)$ diverges.

C5) Prove that $\sum_{n=1}^{\infty} n^{-s}$ converges iff $s > 1$.

Proof: Consider $f(x) = x^{-s}$ which is monotonically decreasing. Note that

$$\sum_{n=1}^{\infty} 2^n f(2^n) = \sum_{n=1}^{\infty} 2^{-n(s-1)} = \frac{2^{1-s}}{1 - 2^{1-s}}.$$

C6) Suppose $s > 1$, prove that $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^s}$ and $\sum_{n=10}^{\infty} \frac{1}{n \log n (\log \log n)^s}$ converges.

Proof: Same as C3) and C4).

PSD

For $\{a_n\}_{n \geq 1} \subset \mathbb{R}$,

- $\alpha \in \mathbb{R}$, if for any $\varepsilon > 0$, there are infinitely many n such that $a_n \in (\alpha - \varepsilon, \alpha + \varepsilon)$, then we call α a limit point of $\{a_n\}_{n \geq 1}$.
- Likewise define limit points for $\alpha = \pm\infty$.

D1) Prove that $\alpha \in \mathbb{R}$ is a limit point of $\{a_n\}_{n \geq 1}$ iff there is a sub-sequence $\{a_{n_k}\}_{k \geq 1}$ which converges to α .

Proof: \Leftarrow is trivial. \Rightarrow Let $\varepsilon = 1/k$ then there exists a_{n_k} such that $|a_{n_k} - \alpha| < \varepsilon$. Hence $\lim_{k \rightarrow \infty} a_{n_k} = \alpha$.

D2) Prove that $+\infty$ is a limit point of $\{a_n\}_{n \geq 1}$ iff there is a sub-sequence $\{a_{n_k}\}_{k \geq 1}$ such that $\lim_{k \rightarrow \infty} a_{n_k} = \infty$.

Proof: Same as D1).

D3) Let $E = \{\alpha \in \mathbb{R} \cup \{\pm\infty\} : \alpha \text{ is a limit point of } \{a_n\}\}$. Prove that $E \neq \emptyset$.

Proof: If $\{a_n\}$ is unbounded, then by D2) $E \cap \{\pm\infty\} \neq \emptyset$. If $\{a_n\}$ is bounded, then by Bolzano-Weierstrass theorem, $E \neq \emptyset$.

D4) Prove that $E \subset \mathbb{R}$ iff $\{a_n\}$ is bounded.

Proof: Use D2)

D5) Suppose $\{a_n\}_{n \geq 1}$ is bounded. Prove that $\sup E = \limsup_{n \rightarrow \infty} a_n$, $\inf E = \liminf_{n \rightarrow \infty} a_n$.

Proof: Let $M = \limsup_{n \rightarrow \infty} a_n$, then for any $\varepsilon > 0$, there exists n such that $M \leq \sup_{k \geq n} a_k < M + \varepsilon$, hence there exists $k \geq n$ such that $|a_k - M| < \varepsilon$, so $M \in E$. For any $\alpha \in E$, there is a sub-sequence $\{a_{n_k}\} \rightarrow \alpha$, hence

$$\alpha = \lim_{k \rightarrow \infty} a_{n_k} \leq \lim_{k \rightarrow \infty} \sup_{m \geq n_k} a_{n_k} = \limsup_{n \rightarrow \infty} a_n = M.$$

Therefore $M = \sup E$. Substitute $a_n \rightarrow -a_n$ and we obtain $\inf E = \liminf_{n \rightarrow \infty} a_n$.

D6) Suppose $\{a_n\}_{n \geq 1}$ is bounded. Let $a^* = \limsup_{n \rightarrow \infty} a_n$. Prove that

i) $a^* \in E$, i.e. $\sup E \in E$.

Proof: See the proof of D5).

ii) For any $x > a^*$, there exists $N \in \mathbb{Z}_{\geq 1}$ such that for any $n > N$, $a_n < x$.

Proof: If there is an infinite sub-sequence $\{a_{n_k}\}_{k \geq 1}$ such that $a_{n_k} \geq x$, then $\{a_{n_k}\}$ has a limit point $a' > x > a^*$, contradicting $a^* = \sup E$.

D7) Construct an example of $\{a_n\}_{n \geq 1}$ such that $E \cap \mathbb{R} \neq \emptyset$ and $E \not\subset \mathbb{R}$.

Solution: Since \mathbb{Q} is countable, let $\{a_n\}_{n \geq 1}$ iterate every element of \mathbb{Q} , then $E = \mathbb{R} \cup \{\pm\infty\}$ is an infinite set.

D8) Construct $\{a_n\}_{n \geq 1}$ such that E is an infinite set.

Solution: Same as D7).

PSE: Reciprocal Sum of Primes

Define the ζ -function:

$$\zeta(s) = \sum_{n=1}^{\infty} n^{-s}.$$

We have proved the formula:

$$\zeta(s) = \prod_{p \in \mathcal{P}} \frac{1}{1 - p^{-s}}.$$

Prove that the series

$$\sum_{p \in \mathcal{P}} p^{-s}$$

converges when $s > 1$, and diverges when $0 < s \leq 1$.

Proof: We know that for $|a_n| < 1$, $\prod_{n=1}^{\infty} (1 - a_n)$ converges iff $\sum_{n=1}^{\infty} a_n$ converges. Hence by $\zeta(s)^{-1} = \prod_{p \in \mathcal{P}} (1 - p^{-s})$, we obtain $\sum_{p \in \mathcal{P}} p^{-s}$ converges iff $s > 1$.

PSF: Euler's "Proof" of the Basel Problem

For any $\theta \in \mathbb{R}, n \in \mathbb{Z}$, prove the identity

$$\frac{\sin((2n+1)\theta)}{(2n+1)\sin\theta} = \prod_{k=1}^n \left(1 - \frac{\sin^2\theta}{\sin^2(k\pi/(2n+1))}\right).$$

Further prove that for any $x \in \mathbb{R}$,

$$\frac{\sin(\pi x)}{\pi x} = \prod_{n=1}^{\infty} \left(1 - \frac{x^2}{n^2}\right).$$

Proof: (1) By induction there is a polynomial $P_n(x)$ such that $P_n(\sin\theta) = \sin(2n+1)\theta$ for any $\theta \in \mathbb{R}$ and $\deg P_n = 2n+1$. For any $k = 1, 2, \dots, n$, and $\theta = \pm k\pi/(2n+1)$,

$\sin((2n+1)\theta) = 0$, hence P_n has roots 0 and $\pm \sin(k\pi/(2n+1))$ for $k = 1, 2, \dots, n$. Since $\deg P_n = 2n+1$,

$$P_n(x) = Cx \prod_{k=1}^n \left(1 - \frac{x^2}{\sin^2(k\pi/(2n+1))}\right)$$

for some $C \in \mathbb{R}$. Let $x = \sin\theta$ and consider the derivatives on both sides when $\theta = 0$, then we obtain $C = 2n+1$, therefore

$$\frac{\sin((2n+1)\theta)}{(2n+1)\sin\theta} = \prod_{k=1}^n \left(1 - \frac{\sin^2\theta}{\sin^2(k\pi/(2n+1))}\right).$$

(2) Let $m = 2n+1$. From (1) we know that for any $x \in \mathbb{C}$ and $k < n$, $\sin x = U_k^{(n)} \cdot V_k^{(n)}$, where

$$U_k^{(n)} = m \sin \frac{x}{m} \prod_{j=1}^k \left(1 - \frac{\sin^2(x/m)}{\sin^2(j\pi/m)}\right),$$

$$V_k^{(n)} = \prod_{j=k+1}^n \left(1 - \frac{\sin^2(x/m)}{\sin^2(j\pi/m)}\right).$$

Clearly, for any $k \in \mathbb{N}$,

$$\lim_{n \rightarrow \infty} U_k^{(n)} = U_k = x \prod_{j=1}^k \left(1 - \frac{x^2}{j^2\pi^2}\right).$$

and for any $x \in \mathbb{C}$ and $j \in \mathbb{N}$,

$$\left| \frac{\sin^2(x/m)}{\sin^2(j\pi/m)} \right| \leq \frac{x^2}{4j^2} \cdot K(|x|/m)^2,$$

where $K(x) = \sum_{n=0}^{\infty} |x|^n / (2n+1)!$ is monotonic on $[0, \infty)$ and $K(0) = 1$.

Note that for $\alpha_i \in \mathbb{C}$,

$$\left| 1 - \prod_{j=1}^n (1 - \alpha_n) \right| \leq \sum_{j=1}^n \left(\sum_{k=1}^n |\alpha_k| \right)^j.$$

Hence for any $x \in \mathbb{C}$ and $\varepsilon > 0$, there exists N such that for any $k \geq N$, and any $n > k$, $|V_k^{(n)} - 1| < \varepsilon$, since

$$|V_k^{(n)} - 1| \leq \sum_{j=1}^{\infty} \left(\sum_{l=k+1}^{\infty} \frac{x^2}{4l^2} K(|x|/m)^2 \right)^j \leq \sum_{j=1}^{\infty} \left(K(|x|/(2k+1))^2 \cdot \frac{x^2}{k} \right)^j \rightarrow 0.$$

i.e. for any $x \in \mathbb{C}$

$$\lim_{k \rightarrow \infty} \sup_{n > k} |V_k^{(n)} - 1| = 0.$$

And likewise we know that there is a constant M such that for any $n > k$, $|x| < k$, $|U_k^{(n)}| \leq M$. Therefore for any $x \in \mathbb{C}$,

$$\sin x = x \lim_{n \rightarrow \infty} \prod_{k=1}^n \left(1 - \frac{x^2}{k^2 \pi^2} \right) = x \prod_{n=1}^{\infty} \left(1 - \frac{x^2}{n^2 \pi^2} \right).$$

Note:

From the formula above, we can formally deduce that

$$\sin(\pi x) = \pi x (1 - \zeta(2)x^2 + \zeta(4)x^4 + \dots).$$

Compare it to $\sin z = x - x^3/6 + \dots$, and we get $\zeta(2) = \pi^2/6$.