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absolutely convergent infinite product converges

Canonical name AbsolutelyConvergentInfiniteProductConverges

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Synonym convergence of absolutely convergent infinite product

Related topic AbsoluteConvergenceImpliesConvergenceForAnInfiniteProduct

Related topic AbsoluteConvergenceOfInfiniteProductAndSeries

Theorem. An http://planetmath.org/AbsoluteConvergenceOfInfiniteProductabsoluteConvergent infinite product

$$\prod_{\nu=1}^{\infty} (1+c_{\nu}) = (1+c_1)(1+c_2)(1+c_3)\cdots$$
 (1)

of complex numbers is convergent.

Proof. We thus assume the convergence of the http://planetmath.org/Productproduct

$$\prod_{\nu=1}^{\infty} (1+|c_{\nu}|) = (1+|c_{1}|)(1+|c_{2}|)(1+|c_{3}|)\cdots$$
 (2)

Let ε be an arbitrary positive number. By the general convergence condition of infinite product, we have

$$|(1+|c_{n+1}|)(1+|c_{n+2}|)\cdots(1+|c_{n+p}|)-1|<\varepsilon \quad \forall \ p\in\mathbb{Z}_+$$

when $n \ge \operatorname{certain} n_{\varepsilon}$. Then we see that

$$|(1+c_{n+1})(1+c_{n+2})\cdots(1+c_{n+p})-1| = |1+\sum_{\nu=n+1}^{n+p}c_{\nu}+\sum_{\mu,\nu}c_{\mu}c_{\nu}+\ldots+c_{n+1}c_{n+2}\cdots c_{n+p}-1|$$

$$\leq 1+\sum_{\nu=n+1}^{n+p}|c_{\nu}|+\sum_{\mu,\nu}|c_{\mu}||c_{\nu}|+\ldots+|c_{n+1}||c_{n+2}|\cdots|c_{n+p}|-1$$

$$= |(1+|c_{n+1}|)(1+|c_{n+2}|)\cdots(1+|c_{n+p}|)-1| < \varepsilon \quad \forall p \in \mathbb{Z}_{+}$$

as soon as $n \ge n_{\varepsilon}$. I.e., the infinite product (1) converges, by the same convergence condition.