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proof of identity theorem of power series

 ${\bf Canonical\ name} \quad {\bf ProofOfIdentityTheoremOfPowerSeries 1}$

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Owner rspuzio (6075) Last modified by rspuzio (6075)

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Author rspuzio (6075)

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- 1. $\lim_{k\to\infty} w_k = z_0$
- 2. $w_m = w_n$ if and only if m = n.
- 3. $w_k \neq z_0$ for all k.

Let f be the function determined by one power series and let g be the function determined by the other power series:

$$f(z) = \sum_{\substack{n=0\\ \infty}}^{\infty} a_n (z - z_0)^n$$

$$g(z) = \sum_{n=0}^{\infty} b_n (z - z_0)^n$$

Because formation of divided differences involves finite sums and dividing by differences of w_k 's (which all differ from zero by condition 2 above, so it is legitimate to divide by them), we may carry out the formation of finite differences on a term-by-term basis. Using the result about divided differences of powers, we have

$$\Delta^m f[w_k, \dots, w_{k+m}] = \sum_{n=m}^{\infty} a_n D_{mnk}$$

$$\Delta^m f[w_k, \dots, w_{k+m}] = \sum_{n=m}^{\infty} b_n D_{mnk}$$

where

$$D_{mnk} = \sum_{j_0 + \dots + j_m = n - m} (w_k - z_0)^{j_0} \cdots (w_{k+m} - z_0)^{j_m}.$$

Note that $\lim_{k\to infty} D_{mnk} = 0$ when m > n, but $D_{mmk} = 1$. Since power series converge uniformly, we may intechange limit and summation to conclude

$$\lim_{k \to \infty} \Delta^m f[w_k, \dots, w_{k+m}] = \sum_{n=m}^{\infty} a_n \lim_{k \to \infty} D_{mnk} = a_m$$

$$\lim_{k \to \infty} \Delta^m g[w_k, \dots, w_{k+m}] = \sum_{n=m}^{\infty} b_n \lim_{k \to \infty} D_{mnk} = b_m.$$

Since, by design, $f(w_k) = g(w_k)$, we have

$$\Delta^m f[w_k, \dots, w_{k+m}] = \Delta^m g[w_k, \dots, w_{k+m}],$$

hence $a_m = b_m$ for all m.