

MATH 411: Week 4

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Problem 7.32

Let $c_n = \sum_{k=0}^n c_k$ (where c_n is defined as above). Prove that $C_n = a_0B_{n-1} + \dots + a_nB_0$ where $B_n = \sum_{k=0}^n b_k$. Define $\beta_n = B_n - B$ and $A_n = \sum_{k=0}^n a_k$. Explain why the following are true:

- (a) $\lim_{n \rightarrow \infty} \beta_n = 0$
- (b) For all $N \geq 0$, $C_n = A_nB + a_0\beta_n + a_1\beta_{n-1} + \dots + a_n\beta_0$
- (c) $\lim_{n \rightarrow \infty} A_nB = AB$

Let $\sum_{n=0}^{\infty} A_n$ be an absolutely convergent series with $\sum_{n=0}^{\infty} a_n = A$, and let $\sum_{n=0}^{\infty} b_n$ be a convergent series with $\sum_{n=0}^{\infty} b_n = B$. For all $n \geq 0$, define $c_n = \sum_{k=0}^n a_k b_{n-k}$, $C_n = \sum_{k=0}^n c_k$, and $\beta_n = B_n - B$.

Let $n \geq 0$. We'll show that $C_n = a_0B_n + a_1B_{n-1} + \dots + a_nB_0$ where $B_n = \sum_{k=0}^n b_k$. We have:

$$\begin{aligned} C_n &= \sum_{k=0}^n c_k \\ &= (a_0b_0) + (a_0b_1 + a_1b_0) + \dots + (a_0b_n + a_1b_{n-1} + \dots + a_nb_0) \\ &= a_0(b_0 + b_1 + \dots + b_n) + a_1(b_0 + b_1 + \dots + b_{n-1}) + \dots + a_nb_0 \\ &= a_0B_n + a_1B_{n-1} + \dots + a_nB_0. \end{aligned}$$

(a) We'll show that

$$\lim_{n \rightarrow \infty} \beta_n = 0.$$

Since $\sum b_n = B$, we know $\{B_n\} \rightarrow B$, and thus $\{B_n - B\} \rightarrow B - B = 0$.

(b) Let $n \geq 0$. We'll show that

$$C_n = A_nB + a_0\beta_n + a_1\beta_{n-1} + \dots + a_n\beta_0.$$

We have:

$$\begin{aligned}
\sum_{k=0}^n a_k \beta_{n-k} &= \sum_{k=0}^n a_k (B_{n-k} - B) \\
&= \sum_{k=0}^n a_k B_{n-k} - \sum_{k=0}^n a_k B \\
&= \sum_{k=0}^n a_k B_{n-k} - A_n B.
\end{aligned}$$

We conclude:

$$C_n = \sum_{k=0}^n a_k B_{n-k} = \sum_{k=0}^n a_k \beta_{n-k} + A_n B.$$

(c) We will show that

$$\lim_{n \rightarrow \infty} A_n B = AB.$$

Since $\{A_n\} \rightarrow A$ and $\{B\}_{n=0}^\infty \rightarrow B$, Problem 5.13 ensures $\{A_n B\} \rightarrow AB$.

□

Problem 7.33

Let $\gamma = \sum_{n=0}^\infty |a_n|$. Use the first result in problem 7.32 to prove that for any $\delta_1 > 0$, there exists an N_1 such that for all $n > N_1$,

$$|\alpha_0 \beta_n + \alpha_1 \beta_{n-1} + \cdots + \alpha_{n-N_1} \beta_{N_1}| \leq \delta_1 \gamma.$$

Let $\gamma = \sum_{n=0}^\infty |a_n|$ and $\delta_1 > 0$. We'll show that there exists an $N_1 \in \mathbb{N}$ such that for all $n > N_1$,

$$|\alpha_0 \beta_n + \alpha_1 \beta_{n-1} + \cdots + \alpha_{n-N_1} \beta_{N_1}| \leq \delta_1 \gamma.$$

Problem 7.32 ensures that $\{\beta_n\} \rightarrow 0$, so there's an $N_1 \in \mathbb{N}$ such that if $n \geq N_1$, then

$$|\beta_n| < \delta_1.$$

Since $\gamma = \sum_{n=0}^\infty |a_n|$ is increasing and $\delta_1 > 0$, we know

$$\begin{aligned}
\sum_{k=0}^{n-N_1} |a_k| &\leq \gamma \\
\sum_{k=0}^{n-N_1} \delta_1 |a_k| &\leq \delta_1 \gamma,
\end{aligned}$$

for all $n \geq N_1$. If $0 \leq k \leq n - N_1$, then $n - k \geq N_1$, so

$$|\beta_{n-k}| < \delta_1.$$

Thus,

$$\sum_{k=0}^{n-N_1} |\beta_{n-k}| |a_k| < \delta_1 \gamma.$$

The triangle inequality now ensures

$$\left| \sum_{k=0}^{n-N_1} \beta_{n-k} a_k \right| \leq \sum_{k=0}^{n-N_1} |\beta_{n-k} a_k| < \delta_1 \gamma.$$

□

Problem 7.34

Following along with the notation in the previous two problems:

- (a) Explain why we can choose an M with $M > |\beta_n|$ for all n .
- (b) Then use the fact that $\sum_{n=0}^{\infty} |a_n|$ converges to show that for any $\delta_2 > 0$, there exists an N_2 such that for any $n > N_2$ we have

$$|a_{N_2} \beta_{n-N_2} + a_{N_2+1} \beta_{n-N_2-1} + \cdots + a_n \beta_0| < M \delta_2.$$

(a) Since $\{\beta_n\}$ converges, it must be bounded.

(b) Let $\delta_2 > 0$. Since $\sum_{n=0}^{\infty} |a_n|$ converges, the Cauchy criterion ensures

$$\begin{aligned} \sum_{k=N_2}^n |a_k| &\leq \delta_2 \\ \sum_{k=0}^{n-N_2} |a_{N_2+k}| &\leq \delta_2 \\ \sum_{k=0}^{n-N_2} |a_{N_2+k}| M &\leq M \delta_2. \end{aligned}$$

By construction, $M > |\beta_{n-N_2-k}|$ for all $k \in \{0, 1, \dots, n - N_2\}$. So we conclude:

$$\sum_{k=0}^{n-N_2} |a_{N_2+k}| |\beta_{n-N_2-k}| < M \delta_2.$$

The triangle inequality then ensures

$$\left| \sum_{k=0}^{n-N_2} a_{N_2+k} \beta_{n-N_2-k} \right| \leq \sum_{k=0}^{n-N_2} |a_{N_2+k} \beta_{n-N_2-k}| < M\delta_2.$$

□

Problem 7.35

Now we use the work of the previous problems to finish the proof of Theorem 7.4. Choose appropriate values for δ_1 and δ_2 (as used in the previous two problems) to prove that for any $\epsilon > 0$ there exists an N (related to N_1 and N_2) such that for any $n \geq N$ we have

$$|a_0\beta_n + a_1\beta_{n-1} + \cdots + a_n\beta_0| \leq \epsilon.$$

Explain (using problem 7.32) why this means $\lim_{n \rightarrow \infty} C_n = AB$ and thus $\sum_{n=0}^{\infty} c_n = AB$.

We will show that $\sum_{n=0}^{\infty} c_n = AB$. Let $\epsilon > 0$. Let $\delta_1 = \frac{\epsilon}{2\gamma}$, and $\delta_2 = \frac{\epsilon}{2M}$. Let $N = \max\{N_1, N_2\}$ and $n \geq N$. We have:

$$\begin{aligned} \left| \sum_{k=0}^n a_k \beta_{n-k} \right| &= \left| \sum_{k=0}^{n-N} a_k \beta_{n-k} + \sum_{k=n-M+1}^n a_k \beta_{n-k} \right| \\ &\leq \left| \sum_{k=0}^{n-N} a_k \beta_{n-k} \right| + \left| \sum_{k=n-M+1}^n a_k \beta_{n-k} \right| \\ &< \delta_1 \gamma + M\delta_2 \\ &= \frac{\epsilon}{2} + \frac{\epsilon}{2} \\ &= \epsilon. \end{aligned}$$

So $\lim_{n \rightarrow \infty} \sum_{k=0}^n a_k \beta_{n-k} = 0$. Then we have:

$$\begin{aligned} \lim_{n \rightarrow \infty} C_n &= \lim_{n \rightarrow \infty} (A_n B) + \lim_{n \rightarrow \infty} \sum_{k=0}^n a_k \beta_{n-k} \\ &= AB + 0 = AB, \end{aligned}$$

by our results in Problem 7.32.

□

Problem 7.36

Suppose that $\sum_{n=0}^{\infty} a_n$ and $\sum_{n=0}^{\infty} b_n$ are both absolutely convergent series. Define $c_n = \sum_{k=0}^n a_k b_{n-k}$. Use Theorem 7.4 to prove that $\sum_{n=0}^{\infty} c_n$ is absolutely convergent as well.

Let $\sum_{n=0}^{\infty} a_n$ and $\sum_{n=0}^{\infty} b_n$ converge absolutely. Define $c_n = \sum_{k=0}^n a_k b_{n-k}$, and $\bar{c}_n = \sum_{k=0}^n |a_k| |b_{n-k}|$. We'll show that $\sum_{n=0}^{\infty} c_n$ converges absolutely. We notice that

$$|c_n| = \left| \sum_{k=0}^n a_k b_{n-k} \right| \leq \sum_{k=0}^n |a_k b_{n-k}| = \sum_{k=0}^n |a_k| |b_{n-k}| = \bar{c}_n.$$

Since $\sum_{n=0}^{\infty} |a_n|$ and $\sum_{n=0}^{\infty} |b_n|$ both converge absolutely, Theorem 7.4 ensures that $\sum_{n=0}^{\infty} \bar{c}_n$ converges. The comparison test then ensures $\sum_{n=0}^{\infty} |c_n|$ converges. So $\sum_{n=0}^{\infty} c_n$ converges absolutely.

□

Problem 7.37

Let $\sum a_n$ be a divergent series where $a_n > 0$ for all n . Prove that $\sum \frac{a_n}{1+a_n}$ diverges.

Let $\sum a_n$ be a divergent series with $a_n > 0$ for all n . We'll show that $\sum \frac{a_n}{1+a_n} = \sum \frac{1}{1/a_n + 1}$ diverges.

Assume $\limsup_{n \rightarrow \infty} a_n = \infty$. Then there's a subsequence $\{a'_n\}$ of $\{a_n\}$ with $\{a'_n\} \rightarrow \infty$. So $\{\frac{1}{a'_n}\} \rightarrow 0$, $\{\frac{1}{a'_n} + 1\} \rightarrow 1$, and $\frac{1}{1/a'_n + 1} \rightarrow 1$. Since there's a subsequence $\{\frac{1}{1/a'_n + 1}\}$ of $\{\frac{a_n}{1+a_n}\}$ that doesn't converge to 0, we know $\{\frac{a_n}{1+a_n}\} \not\rightarrow 0$.

Assume $\limsup_{n \rightarrow \infty} a_n = L > 0$. Then there's some subsequence $\{a'_n\}$ of $\{a_n\}$ with $\{a'_n\} \rightarrow L$. Since $\{a'_n + 1\} \rightarrow L + 1$ and $1 + a'_n$ is never zero, we have

$$\left\{ \frac{a'_n}{1 + a'_n} \right\} \rightarrow \frac{L}{L + 1} \neq 0.$$

Since there's a subsequence $\{\frac{a'_n}{1+a'_n}\}$ of $\{\frac{a_n}{1+a_n}\}$ that doesn't converge to 0, we know $\{\frac{a_n}{1+a_n}\} \not\rightarrow 0$.

Assume $\limsup_{n \rightarrow \infty} a_n = 0$. Then there's some $N \in \mathbb{N}$ such that if $n \geq N$, then $a_n < 1$, or $1 - a_n > 0$. So, if $n \geq N$, we have

$$\frac{a_n}{1 + a_n} > \frac{a_n}{1 + a_n + (1 - a_n)} = \frac{a_n}{2}.$$

Since $\sum a_n$ diverges, $\sum \frac{a_n}{2}$ also diverges, and the comparison test ensures $\sum \frac{a_n}{1+a_n}$ diverges.

□