Homework 2 of Introduction to Analysis(II)

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1. For all $\varepsilon > 0$, we can find a $N \in \mathbb{N}$ s.t. $|a_n - a| < \frac{\varepsilon}{2}$ for all n > N. And we can find a N' > N s.t.

$$\frac{\sum_{i=1}^{N} a_i - a}{N'} < \frac{\varepsilon}{2}.$$
 Thus, for any $n > N'$,

$$\left|\frac{\sum_{i=1}^{n} a_i}{n} - a\right| \le \left|\frac{\sum_{i=1}^{N} a_i - a}{n}\right| + \left|\frac{\sum_{i=N+1}^{n} a_i - a}{n - N'}\right|$$
$$< \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$
$$= \varepsilon$$

Therefore, $\lim_{n\to\infty} b_n = a$.

2. Since $\lim_{n\to\infty} na_n = 0$, by 1., $\lim_{N\to\infty} \sum_{n=0}^N a_n = \lim_{N\to\infty} \sum_{n=0}^N \frac{na_n}{N} = 0$ Also, since $\lim_{n\to\infty} na_n = 0$, $\lim_{n\to\infty} a_n = 0$. Thus, for any $\varepsilon > 0$, there exists a $N \in \mathbb{N}$ s.t. $|\sum_{n=k+1}^\infty a_n| < \frac{\varepsilon}{3}$ for all k > N. Then, for $x \to 1^-$ s.t. $|f(x) - A| < \frac{\varepsilon}{3}$ and $|\sum_{n=1}^k a_n(1-x)| < \frac{\varepsilon}{3}$,

$$\left|\sum_{n=0}^{N} a_n - A\right| = \left|\sum_{n=0}^{N} a_n (1 - x^n) - \sum_{n=N+1}^{\infty} a_n x^n + (f(x) - A)\right|$$

$$\leq \left|\sum_{n=0}^{N} a_n (1 - x)\right| + \left|\sum_{n=N+1}^{\infty} a_n x^n\right| + \left|f(x) - A\right|$$

$$\leq \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon$$

Therefore,
$$\sum_{n=0}^{\infty} a_n = A$$
.

3. Since $\lim_{x\to 1^-}\sum_{n=1}^\infty a_nx^n=A$, for any $\varepsilon>0$, we can find a $x_1\in (0,1)$ s.t. $|\sum_{n=1}^\infty a_nx^n-A|<\frac{\varepsilon}{3}$ for all $x_1< x<1$. Then, there exists $N\in \mathbb{N}$ s.t. $|\sum_{n=N'+1}^\infty a_nx^n|<\frac{\varepsilon}{3}$ for all x and x'>N. And we have x_2 s.t. $|\sum_{n=N'+1}^N a_n(1-x^n)|<\frac{\varepsilon}{3}$ for all $x_2< x<1$.

Thus, for any N' > N and $x > \max\{x_1, x_2\}$,

$$|\sum_{n=0}^{N} a_n - A| \le |\sum_{n=0}^{N'} a_n (1 - x^n)| + |\sum_{n=N'+1}^{\infty} a_n x^n| + |\sum_{n=1}^{\infty} a_n x^n - A|$$

$$< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3}$$

$$= \varepsilon$$

Thus,
$$\sum_{n=1}^{\infty} a_n = A$$
.

4.

- (\Longrightarrow) Since $\sum_{n=1}^{\infty} a_n \sin(nx)$ converges uniformly, there exists a $N \in \mathbb{N}$ s.t. $|\sum_{n=N+1}^{\infty} a_n \sin(nx)| < \varepsilon$ for all x. And assume we can find x s.t. $\sin(nx) = 1$ for all x > 1, we can rewrite it as $\lim_{N \to \infty} |\sum_{n=N+1}^{\infty} a_n| = 1$ $\lim_{N \to \infty} \sum_{n=N+1}^{\infty} \frac{na_n}{n} = 0$. By 1., $\lim_{n \to \infty} na_n = 0$.
- (\iff) First, we want to proof $\sum_{n=1}^{\infty} \frac{\sin(nx)}{n}$ converges uniformly. Since $na_n \to 0$ and $\sum_{n=1}^{\infty} \frac{\sin(nx)}{n}$ is converges uniformly, by Abel's test again, $\sum_{n=1}^{\infty} na_n \frac{\sin(nx)}{n} = \sum_{n=1}^{\infty} a_n \sin(nx)$ converges.