

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.

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

$$\begin{aligned} \left| \frac{\sum_{i=1}^n a_i}{n} - a \right| &\leq \left| \frac{\sum_{i=1}^N a_i - a}{n} \right| + \left| \frac{\sum_{i=N+1}^n a_i - a}{n - N'} \right| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &= \varepsilon \end{aligned}$$

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

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

$$\begin{aligned} \sum_{n=0}^N a_n - A &= \sum_{n=0}^N a_n(1 - x^n) - \sum_{n=N+1}^{\infty} a_n x^n + (f(x) - A) \\ &\leq \frac{\varepsilon}{2} - 0 + \frac{\varepsilon}{2} \\ &= \varepsilon \end{aligned}$$

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

3. We have $\lim_{x \rightarrow 1^-} f(x) = A$ and $f(x) = \sum_{n=0}^{\infty} a_n x^n$.

$$\begin{aligned} \sum_{n=0}^N a_n &= \sum_{n=0}^N a_n (1 - x^n) - \sum_{n=N+1}^{\infty} a_n x^n + f(x) \\ &\rightarrow 0 - 0 + A \text{ as } x \rightarrow 1^- \text{ and } N \rightarrow \infty \end{aligned}$$