## 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  $x > \max\{x_1, x_2\}$ ,

$$\left|\sum_{n=0}^{N} a_n - A\right| \le \left|\sum_{n=0}^{N'} a_n (1 - x^n)\right| + \left|\sum_{n=N'+1}^{\infty} a_n x^n\right| + \left|\sum_{n=1}^{\infty} a_n x^n - A\right|$$
$$< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3}$$
$$= \varepsilon$$

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 n, we can rewrite it as  $\lim_{N\to\infty} |\sum_{n=N+1} a_n| = 1$ 

$$\lim_{N\to\infty}\sum_{n=N+1}^{\infty}\frac{na_n}{n}=0. \text{ By } 1., \lim_{n\to\infty}na_n=0.$$

 $(\longleftarrow)$  Since  $na_n \to 0$ , we have  $\left|\sum_{n=N+1}^{\infty} a_n\right| \to 0$  as  $N \to \infty$ . And since  $|\sin(nx)| \le 1$  for all x,

$$\left| \sum_{n=N+1}^{\infty} a_n sin(nx) \right| \leq \sum_{n=N+1}^{\infty} a_n \to 0.$$
 By Cauchy Criterion, 
$$\sum_{n=1}^{\infty} a_n sin(nx)$$
 converges uniformly.