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 $n > N'$,

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

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

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. $|\sum_{n=0}^{k} a_n| < \frac{\varepsilon}{2}$ for all $k > N$. Then, for $x \to 1^-$ 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 $\lim_{x\to 1^-} f(x) = A$ and $f(x) = \sum_{n=0}^{\infty} a_n x^n$.