

Sequences and series *

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1. Definitions and notation

1.1 Notation We shall use the following notation:

- (1) *iff* : if and only if;
- (2) \Leftrightarrow : if and only if;
- (3) ∞ : infinity ;
- (4) A^c : complement of the set A ;
- (5) \Rightarrow : implies ;
- (6) \sim : is distributed like;
- (7) \equiv : equal by definition;
- (8) \mathbb{C} : set of complex numbers;
- (9) \mathbb{R} : real numbers;
- (10) \mathbb{Z} : integers;
- (11) $\mathbb{N}_0 = \{0, 1, 2, \dots\}$: nonnegative integers;
- (12) $\mathbb{N} = \{1, 2, 3, \dots\}$: positive integers;
- (13) $\overline{\mathbb{R}}$: extended real numbers :

$$\overline{\mathbb{R}} = \mathbb{R} \cup \{+\infty\} \cup \{-\infty\} .$$

1.2 Notation 1.3 Definition BOUNDED SET IN \mathbb{R} . Let $E \subseteq \mathbb{R}$. If there is an element $y \in \mathbb{R}$ such that $x \leq y, \forall x \in \mathbb{R}$, we say that E has an upper bound (or is bounded from above). If there is an element $z \in \mathbb{R}$ such that $x \geq z, \forall x \in E$, we say that E has a lower bound (or is bounded from below). If E has both upper and lower bounds, we say that E is bounded.

1.4 Definition SUPREMUM AND INFIMUM. Let $E \subseteq \overline{\mathbb{R}}$. $\sup(E)$ is the smallest element of $\overline{\mathbb{R}}$ such that $x \leq \sup(E), \forall x \in E$; $\inf(E)$ is the largest element of $\overline{\mathbb{R}}$ such that $\inf(E) \leq x, \forall x \in E$.

1.5 Definition BOUNDED SET IN \mathbb{C} . Let $E \subseteq \mathbb{C}$. If there is a real number M and a complex number z_0 such that $|z - z_0| < M$ for all $z \in E$, we say the set E is bounded.

1.6 Definition SEQUENCE. Let E be a set. A sequence in E is function $f(n) = a_n$ which associates to each element $n \in \mathbb{N}$ an element $a_n \in E$. The sequence is usually denoted by the ordered set of the values of $f(n)$:

$$\{a_1, a_2, \dots\} \equiv \{a_n\}_{n=1}^{\infty} \equiv \{a_n\}$$

or

$$(a_1, a_2, \dots) \equiv (a_n)_{n=1}^{\infty} \equiv (a_n) .$$

If $E = \mathbb{C}$, the sequence is complex. If $E = \mathbb{R}$, the sequence is real. To indicate that all the elements of the sequence $\{a_n\}$ are in E , we write $\{a_n\} \subseteq E$.

1.7 Remark Let $m \in \mathbb{Z}$ and $I_m = \{n \in \mathbb{Z} : n \geq m\}$. A function $f(n) = b_n$ which maps every element $n \in I_m$ to an element $a_n \in E$ can be viewed as a sequence in E on defining $a_n = b_{m+n-1}$, $n = 1, 2, \dots$. Such a sequence is usually denoted

$$\{b_m, b_{m+1}, \dots\} \equiv \{b_n\}_{n=m}^{\infty} .$$

Similarly, if $I_m = \{n \in \mathbb{Z} : n \leq m\}$, we can define $a_n = b_{m-n+1}$, $n = 1, 2, \dots$. In this case, the sequence can be denoted as

$$\{\dots, b_{m-1}, b_m\} \equiv \{b_n\}_{n=-\infty}^m .$$

1.8 Definition SUBSEQUENCE. Let E be a set, $\{a_n\}_{n=1}^{\infty} \subseteq E$, and $\{n_k\}_{k=1}^{\infty}$ a sequence of positive integers such that $n_1 < n_2 < \dots$. The sequence $\{a_{n_k}\}_{k=1}^{\infty}$ is a subsequence of $\{a_n\}_{n=1}^{\infty}$.

1.9 Definition LIMIT OF A COMPLEX SEQUENCE. Let $a \in \mathbb{C}$ and $\{a_n\} \subseteq \mathbb{C}$. The sequence $\{a_n\}$ converges to a iff for any real number $\varepsilon > 0$, there is an integer N such that $n \geq N$ implies $|a_n - a| < \varepsilon$. In this case, we write $a_n \rightarrow a$, or

$$\lim_{n \rightarrow \infty} a_n = a ,$$

and a is called the limit of $\{a_n\}$. If there is a number $a \in \mathbb{C}$ such that $a_n \rightarrow a$, we say that the sequence $\{a_n\}$ converges (or converges in \mathbb{C}). If the sequence does not converge, we say it diverges.

1.10 Remark When there is no ambiguity, we can also write $\lim a_n$ instead of $\lim_{n \rightarrow \infty} a_n$.

1.11 Definition CONVERGENCE IN A SET. Let $E \subseteq \mathbb{C}$ and $\{a_n\} \subseteq E$. If there exists an element $a \in E$ such that $a_n \rightarrow a$, we say that $\{a_n\}$ converges in E .

1.12 Definition CONVERGENCE IN THE SENSE OF CAUCHY. Let $\{a_n\} \subseteq \mathbb{C}$. The sequence $\{a_n\}$ converges in the Cauchy sense iff for any $\varepsilon > 0$, there exists an integer N such that $m \geq N$ and $n \geq N$ imply $|a_m - a_n| < \varepsilon$. A sequence which converges in the Cauchy sense is called a Cauchy sequence.

1.13 Definition INFINITE LIMITS. Let $\{a_n\} \subseteq \mathbb{R}$. We say that the sequence $\{a_n\}$ diverges to ∞ iff for any real number M there exists an integer N such that $n \geq N$ implies $a_n \geq M$. In this case, we write $a_n \rightarrow \infty$ or

$$\lim_{n \rightarrow \infty} a_n = \infty .$$

Similarly, we say the sequence $\{a_n\}$ diverges to $-\infty$ iff for any real number M there is an integer N such that $n \geq N$ implies $a_n \leq M$. In this case, we write $a_n \rightarrow -\infty$ or

$$\lim_{n \rightarrow \infty} a_n = -\infty .$$

We also wrote $+\infty$ instead of ∞ .

1.14 Definition MONOTONIC SEQUENCE. Let $\{a_n\} \subseteq \mathbb{R}$. If $a_n \leq a_{n+1}$, for all $n \in \mathbb{N}$, we say that the sequence $\{a_n\}$ is monotonically increasing (or monotonic increasing). If $a_n \geq a_{n+1}$ for all $n \in \mathbb{N}$, we say the sequence $\{a_n\}$ is monotonically decreasing (monotonic decreasing). If $\{a_n\}$ is monotonically increasing and $a_n \rightarrow a$, we write $a_n \uparrow a$. If $\{a_n\}$ is monotonically decreasing and $a_n \rightarrow a$, we write $a_n \downarrow a$.

1.15 Definition UPPER AND LOWER LIMITS. Let $\{a_n\} \subseteq \mathbb{R}$. The upper limit of the sequence $\{a_n\}$ is defined by

$$\limsup_{n \rightarrow \infty} a_n = \inf_{N \geq 1} \left\{ \sup_{n \geq N} a_n \right\} \equiv \inf \{ \sup \{ a_n : n \geq N \} : N \geq 1 \} .$$

The lower limit of the sequence $\{a_n\}$ is defined by

$$\liminf_{n \rightarrow \infty} a_n = \sup_{N \geq 1} \left\{ \inf_{n \geq N} a_n \right\} \equiv \sup \{ \inf \{ a_n : n \geq N \} : N \geq 1 \} .$$

We also write $\overline{\lim}$ instead of \limsup , and $\underline{\lim}$ instead of \liminf .

1.16 Remark The upper and lower limits of the sequence $\{a_n\} \subseteq \mathbb{R}$ always exist in $\overline{\mathbb{R}}$.

1.17 Definition ACCUMULATION POINT. Let $\{a_n\} \subseteq \mathbb{C}$ and $a \in \mathbb{C}$. a is an accumulation point of $\{a_n\}$ iff for any real number $\varepsilon > 0$, the inequality $|a_n - a| < \varepsilon$ is satisfied for an infinity of elements of the sequence $\{a_n\}$.

1.18 Definition PARTIAL SUM AND SERIES. Let $\{a_n\} \subseteq \mathbb{C}$ and $S_N = \sum_{n=1}^N a_n$. We call $\{S_N\}_{N=1}^{\infty}$ the sequence of partial sums associated with $\{a_n\}$. The symbol $\sum_{n=1}^{\infty} a_n$ represents the series associated with $\{a_n\}$. If $\lim_{N \rightarrow \infty} S_N = S$ where $S \in \mathbb{C}$, we say the series $\sum_{n=1}^{\infty} a_n$ converges (or converges to S) and we write

$$\sum_{n=1}^{\infty} a_n = S .$$

If the series $\sum_{n=1}^{\infty} a_n$ does not converge, we say it diverges.

1.19 Remark If we consider a sequence of the form $\{a_n\}_{n=m}^{\infty}$ where $m \in \mathbb{Z}$, we say that the series $\sum_{n=m}^{\infty} a_n$ converges to S if $\lim_{N \rightarrow \infty} S_N = S$, where $S_N = \sum_{n=m}^{N+(m-1)} a_n$. Similarly, for a sequence of the form $\{a_n\}_{n=-\infty}^m$, where $m \in \mathbb{Z}$, we say that the series $\sum_{n=-\infty}^m a_n$ converges to S if $\lim_{N \rightarrow \infty} S_N = S$, where $S_N = \sum_{n=m}^{m+1-N} a_n$.

1.20 Definition ABSOLUTE AND CONDITIONAL CONVERGENCE. Let $\{a_n\} \subseteq \mathbb{C}$. If the series $\sum_{n=1}^{\infty} |a_n|$ converges, we say that the series $\sum_{n=1}^{\infty} a_n$ converges absolutely. If $\sum_{n=1}^{\infty} a_n$ converges, but $\sum_{n=1}^{\infty} |a_n|$ does not converge, we say that $\sum_{n=1}^{\infty} a_n$ converges conditionally.

1.21 Definition TWO-SIDED SEQUENCE. Let $\{a_n\}_{n=0}^{\infty}$ and $\{a_n\}_{n=-\infty}^{-1}$ be two sequences of complex numbers. If the series $\sum_{n=0}^{\infty} a_n$ converges to $S_1 \in \mathbb{C}$ and if the series $\sum_{n=-\infty}^{-1} a_n$ converges to $S_2 \in \mathbb{C}$, we say that the two-sided series $\sum_{n=-\infty}^{\infty} a_n$ converges to $S_1 + S_2$.

1.22 Definition DOUBLE SEQUENCE. A double sequence in E is a function $f(m, n) = a_{mn}$ which maps each pair $(m, n) \in \mathbb{N}^2$ to an element $a_{mn} \in E$. We usually denote the double sequence by

$$\{a_{mn}\}_{m,n=1}^{\infty} \equiv \{a_{mn}\}.$$

To indicate that all the elements of the double sequence $\{a_{mn}\}$ are in E , we write $\{a_{mn}\} \subseteq E$.

1.23 Definition LIMIT OF A COMPLEX DOUBLE SEQUENCE. Let $a \in \mathbb{C}$ and $\{a_{mn}\} \subseteq \mathbb{C}$. The double sequence $\{a_{mn}\}$ converges to a when $m, n \rightarrow \infty$ iff for any real number $\varepsilon > 0$, there is an integer N such that $m, n \geq N$ implies $|a_{mn} - a| < \varepsilon$. In this case, we write $a_{mn} \xrightarrow{m,n \rightarrow \infty} a$, or

$$\lim_{m,n \rightarrow \infty} a_{mn} = a,$$

and a is called the limit of $\{a_{mn}\}$ when $m, n \rightarrow \infty$.

1.24 Remark For double sequences, we can consider several different limits: $\lim_{m \rightarrow \infty} a_{mn}$, $\lim_{n \rightarrow \infty} a_{mn}$, $\lim_{m \rightarrow \infty} [\lim_{n \rightarrow \infty} a_{mn}]$, $\lim_{n \rightarrow \infty} [\lim_{m \rightarrow \infty} a_{mn}]$. In general, these limits are not equal. Even if

$$\lim_{m \rightarrow \infty} a_{mn} \equiv b_n, \quad \lim_{n \rightarrow \infty} a_{mn} = c_m$$

exist, we can have

$$\lim_{n \rightarrow \infty} \left[\lim_{m \rightarrow \infty} a_{mn} \right] \equiv \lim_{n \rightarrow \infty} b_n \neq \lim_{m \rightarrow \infty} c_m \equiv \lim_{m \rightarrow \infty} \left[\lim_{n \rightarrow \infty} a_{mn} \right].$$

2. Convergence of sequences

2.1 Theorem CONVERGENCE CRITERION FOR COMPLEX SEQUENCES. Let $\{c_n\} \subseteq \mathbb{C}$, where $c_n = a_n + i b_n$, $a_n \in \mathbb{R}$, $b_n \in \mathbb{R}$, for all n , and $i = \sqrt{-1}$. Then the sequence $\{c_n\}$ converges iff each one of the sequences $\{a_n\}$ and $\{b_n\}$ converges. Furthermore, if $\{c_n\}$ converges, we have:

$$\lim_{n \rightarrow \infty} c_n = \left(\lim_{n \rightarrow \infty} a_n \right) + i \left(\lim_{n \rightarrow \infty} b_n \right).$$

2.2 Theorem PROPERTIES OF CONVERGENT SEQUENCES. Let $\{a_n\} \subseteq \mathbb{C}$, $a \in \mathbb{C}$ and $a' \in \mathbb{C}$.

- (a) **Limit unicity.** If $a_n \rightarrow a$ and $a_n \rightarrow a'$, then $a = a'$.
- (b) **Boundedness of convergent sequences.** If the sequence $\{a_n\}$ converges, then the set $\{a_1, a_2, \dots\}$ is bounded.

- (c) **Convergence of bounded sequences (Bolzano-Weierstrass).** If the sequence $\{a_n\}$ is bounded, then $\{a_n\}$ contains a convergent subsequence $\{a_{n_k}\}$. In other words, a bounded sequence $\{a_n\}$ has at least one accumulation point.
- (d) **Convergence of subsequences.** $\{a_n\}$ converges to $a \Leftrightarrow$ each subsequence $\{a_{n_k}\}$ of $\{a_n\}$ converges to $a \Leftrightarrow$ each subsequence $\{a_{n_k}\}$ of $\{a_n\}$ contains another subsequence $\{a_{m_k}\}$ which converges to a .
- (e) **Accumulation and convergence.** If the sequence $\{a_n\}$ is bounded and has exactly one accumulation point a , then $a_n \rightarrow a$. If the sequence $\{a_n\}$ has no finite accumulation point or has several, then it diverges.

2.3 Theorem CONVERGENCE OF TRANSFORMED SEQUENCES. Let $\{a_n\} \subseteq \mathbb{C}$ and $\{b_n\} \subseteq \mathbb{C}$ two sequences such that

$$\lim_{n \rightarrow \infty} a_n = a, \quad \lim_{n \rightarrow \infty} b_n = b$$

where $a, b \in \mathbb{C}$. Then

- (a) $\lim_{n \rightarrow \infty} (a_n + b_n) = a + b$;
- (b) $\lim_{n \rightarrow \infty} (c a_n) = c a$, $\lim_{n \rightarrow \infty} (a_n + c) = a + c$, $\forall c \in \mathbb{C}$;
- (c) $\lim_{n \rightarrow \infty} (a_n b_n) = a b$;
- (d) $\lim (a_n/b_n) = a/b$, provided $b \neq 0$;
- (e) $\lim_{n \rightarrow \infty} g(a_n) = g(a)$ for any function $g : \mathbb{C} \rightarrow \mathbb{C}$ continuous at $x = a$.

2.4 Theorem CONVERGENCE OF CAUCHY SEQUENCES. Let $\{a_n\} \subseteq \mathbb{C}$.

- (a) If the sequence $\{a_n\}$ converges, then $\{a_n\}$ converges in the Cauchy sense.
- (b) **Completeness.** If the sequence $\{a_n\}$ converges in the Cauchy sense, then the sequence $\{a_n\}$ converges.

2.5 Theorem CONVERGENCE OF REAL SEQUENCES. Let $\{a_n\} \subseteq \mathbb{R}$, $\{b_n\} \subseteq \mathbb{R}$, $a \in \mathbb{R}$ and $b \in \mathbb{R}$.

- (a) $\liminf_{n \rightarrow \infty} a_n \leq \limsup_{n \rightarrow \infty} a_n$.
- (b) $\lim_{n \rightarrow \infty} a_n = a \Leftrightarrow \liminf_{n \rightarrow \infty} a_n = \limsup_{n \rightarrow \infty} a_n = a$.
- (c) If $a_n \leq b_n$ for $n \geq N$, then

$$\begin{aligned} \liminf_{n \rightarrow \infty} a_n &\leq \liminf_{n \rightarrow \infty} b_n, \\ \limsup_{n \rightarrow \infty} a_n &\leq \limsup_{n \rightarrow \infty} b_n. \end{aligned}$$

(d) If $a_n \leq b_n$ for $n \geq N$ and if $\{a_n\}$ and $\{b_n\}$ are convergent sequences, then

$$\lim_{n \rightarrow \infty} a_n \leq \lim_{n \rightarrow \infty} b_n .$$

(e) If the sequence $\{a_n\}$ is monotonically increasing, then

$$\{a_n\} \text{ converges in } \mathbb{R} \text{ or } \lim_{n \rightarrow \infty} a_n = \infty .$$

(f) If the sequence $\{a_n\}$ is monotonically decreasing, then

$$\{a_n\} \text{ converges in } \mathbb{R} \text{ or } \lim_{n \rightarrow \infty} a_n = -\infty .$$

(g) If the sequence $\{a_n\}$ is monotonic (increasing or decreasing) and bounded, then $\{a_n\}$ converges in \mathbb{R} .

2.6 Theorem LIMITS OF IMPORTANT SPECIAL SEQUENCES. Let p and α be real numbers and x a complex number.

(a) If $p > 0$, $\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0$.

(b) If $p > 0$, $\lim_{n \rightarrow \infty} p^{1/n} = 1$.

(c) $\lim_{n \rightarrow \infty} n^{1/n} = 1$.

(d) If $p > 0$, $\lim_{n \rightarrow \infty} \frac{n^\alpha}{(1+p)^n} = 0$.

(e) If $|x| < 1$, $\lim_{n \rightarrow \infty} x^n = 0$.

(f) If $b > 0$ and $b \neq 1$, $\lim_{n \rightarrow \infty} [\log_b(n)/n] = 0$.

3. Convergence of series

3.1 Theorem CAUCHY CRITERION FOR CONVERGENCE OF A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$. The series $\sum_{n=1}^{\infty} a_n$ converges iff, for any $\varepsilon > 0$, there is an integer N such that $n \geq m \geq N$ implies $|\sum_{k=m}^n a_k| < \varepsilon$.

3.2 Proposition ALTERNATIVE FORMS OF THE CAUCHY CRITERION FOR SERIES. Let $\{a_n\} \subseteq \mathbb{C}$. The series $\sum_{n=1}^{\infty} a_n$ converges

$$\Leftrightarrow \text{for any } \varepsilon > 0, \text{ there is an integer } N \text{ such that } n \geq N \text{ implies } \left| \sum_{k=n+1}^{n+p} a_n \right| < \varepsilon \text{ for any } p \geq 1$$

$$\Leftrightarrow \text{for any } \varepsilon > 0, \text{ there is an integer } N \text{ such that } n \geq N \text{ implies } \sup_{p \geq 1} \left| \sum_{k=n+1}^{n+p} a_n \right| < \varepsilon$$

$$\Leftrightarrow \lim_{n \rightarrow \infty} \left[\sup_{p \geq 1} \left| \sum_{k=n+1}^{n+p} a_n \right| \right] = 0.$$

3.3 Theorem NECESSARY CONDITIONS FOR CONVERGENCE OF A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$.

(a) If the series $\sum_{n=1}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$.

(b) If the series $\sum_{n=1}^{\infty} |a_n|$ converges and if $|a_{n+1}| \leq |a_n|$ for $n \geq N$, then $\lim_{n \rightarrow \infty} (na_n) = 0$.

3.4 Corollary DIVERGENCE CRITERION FOR A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$ and $c > 0$. If $|a_n| \geq c$ for an infinite number values of n , then the series $\sum_{n=1}^{\infty} a_n$ diverges.

3.5 Theorem CHARACTERIZATION OF ABSOLUTE CONVERGENCE. Let $\{a_n\} \subseteq \mathbb{C}$. The series $\sum_{n=1}^{\infty} a_n$ does not converge absolutely $\Leftrightarrow \sum_{n=1}^{\infty} |a_n|$ diverges $\Leftrightarrow \sum_{n=1}^{\infty} |a_n| = \infty$.

3.6 Remark To indicate that the series $\sum_{n=1}^{\infty} a_n$ converges absolutely, we can write $\sum_{n=1}^{\infty} |a_n| < \infty$.

3.7 Theorem CRITERION FOR ABSOLUTE CONVERGENCE OF A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$. If the series $\sum_{n=1}^{\infty} a_n$ converges absolutely, then $\sum_{n=1}^{\infty} a_n$ converges.

3.8 Corollary DIVERGENCE CRITERION FOR A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$. If the series $\sum_{n=1}^{\infty} a_n$ diverges, then $\sum_{n=1}^{\infty} |a_n| = \infty$.

3.9 Theorem COMPARISON CRITERION FOR CONVERGENCE OF A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$, $\{c_n\} \subseteq \mathbb{R}$ and $\{d_n\} \subseteq \mathbb{R}$.

(a) If $|a_n| \leq c_n$ for $n \geq n_0$, where n_0 is a given integer, and if the series $\sum_{n=1}^{\infty} c_n$ converges, then the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.

(b) If $|a_n| \geq d_n \geq 0$ for $n \geq n_0$, where n_0 is a given integer, and if $\sum_{n=1}^{\infty} d_n$ diverges, then $\sum_{n=1}^{\infty} |a_n| = \infty$ but $\sum_{n=1}^{\infty} a_n$ can converge or diverge.

3.10 Theorem CONVERGENCE OF A SERIES OF NONNEGATIVE NUMBERS. Let $\{a_n\} \subseteq \mathbb{R}$ where $a_n \geq 0$ for all n .

(a) The series $\sum_{n=1}^{\infty} a_n$ converges iff the sequence of partial sums $\{\sum_{n=1}^N a_n\}_{N=1}^{\infty}$ is bounded.

(b) **Cauchy's condensation criterion.** If the sequence $\{a_n\}$ is monotonically decreasing ($a_1 \geq a_2 \geq a_3 \geq \dots$), the series $\sum_{n=1}^{\infty} a_n$ converges iff the series

$$\sum_{k=0}^{\infty} 2^k a_{2^k} = a_1 + 2a_2 + 4a_4 + 8a_8 + \dots \quad (3.1)$$

converges.

3.11 Proposition CONVERGENCE OF SPECIAL SERIES. *Let x a complex number and p a real number.*

(a) **Geometric series.** *If $|x| < 1$,*

$$\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$$

where $0^0 \equiv 1$. If $|x| \geq 1$, the series $\sum_{n=0}^{\infty} x^n$ diverges.

(b) *The series $\sum_{n=1}^{\infty} 1/n^p$ converges if $p > 1$ and diverges if $p \leq 1$.*

(c) *The series $\sum_{n=2}^{\infty} \frac{1}{n(\log n)^p}$ converges if $p > 1$ and diverges if $p \leq 1$.*

(d) $e = \sum_{n=0}^{\infty} \frac{1}{n!} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n$.

3.12 Theorem ROOT CONVERGENCE CRITERION (CAUCHY). *Let $\{a_n\} \subseteq \mathbb{C}$ and $\alpha = \limsup_{n \rightarrow \infty} |a_n|^{1/n}$.*

(a) *If $\alpha < 1$, the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.*

(b) *If $\alpha > 1$, $\sum_{n=1}^{\infty} a_n$ diverges.*

(c) *If $|a_n|^{1/n} \leq \delta < 1$ for $n \geq n_0$, where n_0 is a given integer, the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.*

(d) *If $|a_n|^{1/n} \geq 1$ for an infinite number of values of n , $\sum_{n=1}^{\infty} a_n$ diverges.*

(e) *If none of the preceding conditions holds, we can find cases where $\sum_{n=1}^{\infty} a_n$ converges and cases where $\sum_{n=1}^{\infty} a_n$ diverges.*

3.13 Theorem RATIO CONVERGENCE CRITERION (D'ALEMBERT). *Let $\{a_n\} \subseteq \mathbb{C}$ and $0/0 \equiv 0$.*

(a) *If $\limsup_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$, the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.*

(b) *If $\left| \frac{a_{n+1}}{a_n} \right| \leq \varepsilon < 1$ for $n \geq n_0$, where n_0 is a given integer, the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.*

(c) *If $\left| \frac{a_{n+1}}{a_n} \right| \geq 1$ for $n \geq n_0$, where n_0 is a given integer, the series $\sum_{n=1}^{\infty} a_n$ diverges.*

(d) *If $\liminf_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| > 1$, the series $\sum_{n=1}^{\infty} a_n$ diverges.*

(e) *If $\liminf_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| \leq 1 \leq \limsup_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|$, the series $\sum_{n=1}^{\infty} a_n$ can converge or diverge.*

3.14 Theorem RELATION BETWEEN THE ROOT AND RATIO CONVERGENCE TESTS. Let $\{a_n\} \subseteq \mathbb{C}$ a sequence such that $a_n \neq 0$ for $n \geq n_0$, where n_0 is a given integer. Then

$$\liminf_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| \leq \liminf_{n \rightarrow \infty} |a_n|^{1/n} \leq \limsup_{n \rightarrow \infty} |a_n|^{1/n} \leq \limsup_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|.$$

If we define $0/0 \equiv 0$ and $|x/0| = \infty$ for $x \neq 0$, the above inequalities hold for any sequence $\{a_n\} \subseteq \mathbb{C}$.

3.15 Theorem CAUCHY CRITERION FOR CONVERGENCE OF A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$ and

$$L = \liminf_{n \rightarrow \infty} n \left(1 - \left| \frac{a_{n+1}}{a_n} \right| \right), \quad U = \limsup_{n \rightarrow \infty} n \left(1 - \left| \frac{a_{n+1}}{a_n} \right| \right)$$

where $L, U \in \overline{\mathbb{R}}$.

- (a) If $L > 1$, the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.
- (b) If $U < 1$, $\sum_{n=1}^{\infty} |a_n| = \infty$ but the series $\sum_{n=1}^{\infty} a_n$ can converge or diverge.
- (c) If $L = U = 1$, the series $\sum_{n=1}^{\infty} |a_n|$ can converge or diverge, and similarly for $\sum_{n=1}^{\infty} a_n$.

3.16 Theorem GAUSS CRITERION FOR CONVERGENCE OF A SERIES. Let $\{a_n\} \subseteq \mathbb{C}$, $\{c_n\} \subseteq \mathbb{R}$ and suppose that

$$\left| \frac{a_{n+1}}{a_n} \right| = 1 - \frac{L}{n} + \frac{c_n}{n^p}$$

where $p > 1$ and $|c_n| \leq M < \infty, \forall n$.

- (a) If $L > 1$, the series $\sum_{n=1}^{\infty} a_n$ converges absolutely.
- (b) If $L \leq 1$, $\sum_{n=1}^{\infty} |a_n| = \infty$ but $\sum_{n=1}^{\infty} a_n$ can converge or diverge.

3.17 Theorem INTEGRAL CRITERION FOR CONVERGENCE OF A SERIES. Let $f(x), x \in \mathbb{R}$, a real-valued continuous function, non-negative and non decreasing for $x \geq A$, and let $\{a_n\} \subseteq \mathbb{C}$ a sequence such that $|a_n| = f(n)$ for $n \geq A$. Then

- (a) $\int_A^{\infty} f(x) dx < \infty \Rightarrow \sum_{n=1}^{\infty} a_n$ converges absolutely;
- (b) $\int_A^{\infty} f(x) dx = \infty \Rightarrow \sum_{n=1}^{\infty} |a_n| = \infty$.

3.18 Theorem DIRICHLET CRITERION FOR CONVERGENCE OF A SERIES OF PRODUCTS. Let $\{a_n\} \subseteq \mathbb{C}$ and $\{b_n\} \subseteq \mathbb{R}$ two sequences such that

- (a) $|\sum_{n=1}^N a_n| \leq M$, for all $N \geq 1$, where $M \geq 0$,
- (b) $b_{n+1} \leq b_n, \forall n$,
- (c) $\lim_{n \rightarrow \infty} b_n = 0$.

Then the series $\sum_{n=1}^{\infty} a_n b_n$ converges.

3.19 Corollary ALTERNATING SERIES CONVERGENCE CRITERION (LEIBNIZ). Let $\{a_n\} \subseteq \mathbb{R}$ a sequence such that

(a) $|a_{n+1}| \leq |a_n|, \forall n,$

(b) $a_n = (-1)^{n+1} |a_n|, \forall n,$

(c) $\lim_{n \rightarrow \infty} a_n = 0.$

Then the series $\sum_{n=1}^{\infty} a_n$ converges and $\sum_{n=1}^{\infty} a_n \leq a_1.$

3.20 Theorem ABEL CRITERION FOR CONVERGENCE OF A SERIES OF PRODUCTS. Let $\{a_n\} \subseteq \mathbb{C}$ and $\{b_n\} \subseteq \mathbb{R}$ be two sequences such that

(a) $\sum_{n=1}^{\infty} a_n$ converges,

(b) b_n is a monotonic bounded sequence.

Then the series $\sum_{n=1}^{\infty} a_n b_n$ converges.

3.21 Remark In contrast with most criteria described above, the Abel and Dirichlet criteria do not entail absolute convergence.

3.22 Theorem ABEL-DINI CRITERION FOR CONVERGENCE OF A SERIES OF RATIOS. If the series $\sum_{n=1}^{\infty} a_n$ diverges such that $S_N = \sum_{n=1}^N a_n > 0, \forall N,$ and $S_N \xrightarrow{N \rightarrow \infty} \infty,$ then

(a) the series $\sum_{n=1}^{\infty} a_n / S_n^{\delta}$ diverges for any $\delta \leq 1,$

(b) the series $\sum_{n=1}^{\infty} a_n / S_n^{\delta}$ converges for any $\delta > 1.$

3.23 Theorem LANDAU CRITERION FOR CONVERGENCE OF A SERIES OF PRODUCTS. Let $\{a_n\} \subseteq \mathbb{R}.$ The series $\sum_{n=1}^{\infty} |a_n|^p,$ where $p > 1,$ converges \Leftrightarrow the series $\sum_{n=1}^{\infty} a_n b_n$ converges for all sequences $\{b_n\} \subseteq \mathbb{C}$ such that $\sum_{n=1}^{\infty} |b_n|^q$ converges, where $q = p/(p-1).$

3.24 Remark The Landau theorem implies: if $\sum_{n=1}^{\infty} |a_n|^p < \infty$ and $\sum_{n=1}^{\infty} |b_n|^q < \infty,$ where $p > 1$ and $q = p/(p-1),$ then the series $\sum_{n=1}^{\infty} a_n b_n$ and $\sum_{n=1}^{\infty} |a_n b_n|$ convergent. Further, it gives a necessary condition for the convergence of $\sum_{n=1}^{\infty} |a_n|^p$ when $p > 1.$

3.25 Theorem CONVERGENCE OF AN ARITHMETICALLY WEIGHTED MEAN. Let $\{a_n\} \subseteq \mathbb{C}.$ If the series $\sum_{n=1}^{\infty} a_n$ converges, then

$$\lim_{N \rightarrow \infty} \sum_{n=1}^N \left(1 - \frac{n}{N}\right) a_n = \sum_{n=1}^{\infty} a_n$$

and

$$\lim_{N \rightarrow \infty} \sum_{n=1}^N \frac{n}{N} a_n = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N n a_n = 0.$$

3.26 Theorem CESARO CONVERGENCE. Let $\{a_n\} \subseteq \mathbb{C}$ a sequence such that $a_n \rightarrow a \in \mathbb{C}$. Then

$$\lim_{N \rightarrow \infty} \frac{1}{N} \sum_{n=1}^N a_n = a.$$

4. Convergence of transformed series

4.1 Theorem CONVERGENCE OF LINEARLY TRANSFORMED SERIES. Let $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ and $\{b_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ be two sequences such that

$$\sum_{n=0}^{\infty} a_n = A \text{ and } \sum_{n=0}^{\infty} b_n = B$$

where $A, B \in \mathbb{C}$. Then the sequences $\sum_{n=0}^{\infty} (a_n + b_n)$ and $\sum_{n=0}^{\infty} c a_n$ converge for any $c \in \mathbb{C}$, and

$$\sum_{n=0}^{\infty} (a_n + b_n) = A + B, \quad \sum_{n=0}^{\infty} c a_n = c.$$

4.2 Definition CONVOLUTION. Let $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ and $\{b_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$. We call the sequence

$$c_n = \sum_{k=0}^n a_k b_{n-k}, n = 0, 1, 2, \dots$$

the convolution of the sequences $\{a_n\}_{n=0}^{\infty}$ and $\{b_n\}_{n=0}^{\infty}$. Further, the series $\sum_{n=0}^{\infty} c_n$ is called the product of the series $\sum_{n=0}^{\infty} a_n$ and $\sum_{n=0}^{\infty} b_n$.

4.3 Remark We denote the convolution of the sequences a_n and b_n by $a_n * b_n$:

$$a_n * b_n = \sum_{k=0}^n a_k b_{n-k}.$$

4.4 Theorem SUFFICIENT CONDITION FOR CONVERGENCE OF THE PRODUCT OF TWO SERIES (CAUCHY-MERTENS). Let $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ and $\{b_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ be two sequences such that

(a) $\sum_{n=0}^{\infty} a_n = A$ and $\sum_{n=0}^{\infty} b_n = B$, where $A, B \in \mathbb{C}$, and

(b) $\sum_{n=0}^{\infty} a_n$ converges absolutely.

Then the series $\sum_{n=0}^{\infty} c_n$, where $c_n = \sum_{k=0}^n a_k b_{n-k}$, converges and

$$\sum_{n=0}^{\infty} c_n = AB. \quad (\text{Mertens})$$

If, furthermore, $\sum_{n=0}^{\infty} b_n$ converges absolutely, the series $\sum_{n=0}^{\infty} c_n$ converges absolutely.

4.5 Theorem LIMIT OF THE PRODUCT OF TWO SERIES (ABEL). If $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$, $\{b_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ and $\{c_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ are three sequences such that the series $\sum_{n=0}^{\infty} a_n$, $\sum_{n=0}^{\infty} b_n$ and $\sum_{n=0}^{\infty} c_n$ converge to A , B and C respectively, and if

$$c_n = \sum_{k=0}^n a_k b_{n-k},$$

then

$$C = AB.$$

4.6 Theorem NECESSARY AND SUFFICIENT CONDITION FOR CONVERGENCE OF THE PRODUCT OF TWO SERIES. Let $\{a_n\} \subseteq \mathbb{R}$. The series $\sum_{n=0}^{\infty} c_n$, where $c_n = \sum_{k=0}^{\infty} a_k b_{n-k}$, converges for all sequences $\{b_n\} \subseteq \mathbb{R}$ such that $\sum_{n=0}^{\infty} b_n$ converges $\Leftrightarrow \sum_{n=0}^{\infty} |a_n| < \infty$.

4.7 Theorem AGGREGATION OF TERMS IN A SERIES. Let $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ be a sequence such that $\sum_{n=0}^{\infty} a_n = A \in \mathbb{C}$, $\{r_n\}_{n=0}^{\infty} \subseteq \mathbb{N}_0$ a monotonically increasing sequence of nonnegative integers such that $r_0 = 0$ and $r_n \rightarrow \infty$, and $\{b_n\}_{n=1}^{\infty}$ the sequence defined by

$$b_n = \sum_{k=r_{n-1}}^{r_n-1} a_k, n = 1, 2, \dots.$$

Then the series $\sum_{n=1}^{\infty} b_n$ converges and

$$\sum_{n=1}^{\infty} b_n = A.$$

4.8 Definition REARRANGEMENT. Let $\{k_n\}_{n=0}^{\infty}$ be a sequence of nonnegative integers such that each nonnegative integer appears once and only once in the sequence. If

$$d'_n = a_{k_n}, n = 0, 1, 2, \dots,$$

we call the series $\sum_{n=0}^{\infty} d'_n$ a rearrangement of the series $\sum_{n=0}^{\infty} a_n$.

4.9 Definition COMMUTATIVELY CONVERGENT SERIES. Let $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{C}$ be a sequence such that $\sum_{n=0}^{\infty} a_n$ converges to $A \in \mathbb{C}$. The series $\sum_{n=0}^{\infty} a_n$ is commutatively convergent if all the rearrangements $\sum_{n=0}^{\infty} d'_n$ of the series $\sum_{n=0}^{\infty} a_n$ converge to A .

4.10 Theorem REARRANGEMENT OF AN ABSOLUTELY CONVERGENT SERIES (DIRICHLET). Let $\{a_n\}_{n=0}^{\infty}$ be a sequence such that $\sum_{n=0}^{\infty} a_n$ converges absolutely to $A \in \mathbb{C}$. Then all the rearrangements of the series $\sum_{n=0}^{\infty} a_n$ converge to A .

4.11 Theorem REARRANGEMENT OF A CONDITIONNALLY CONVERGENT SERIES (RIEMANN). Let $\{a_n\}_{n=0}^{\infty} \subseteq \mathbb{R}$ be a series such that the series $\sum_{n=0}^{\infty} a_n$ converges conditionally and let

$$-\infty \leq \alpha \leq \beta \leq \infty.$$

Then there is a rearrangement $\sum_{n=0}^{\infty} a'_n$ such that

$$\liminf_{n \rightarrow \infty} \left(\sum_{m=0}^n a'_m \right) = \alpha, \limsup_{n \rightarrow \infty} \left(\sum_{m=0}^n a'_m \right) = \beta .$$

4.12 Theorem EQUIVALENCE BETWEEN ABSOLUTE AND COMMUTATIVE CONVERGENCE. *Let $\{a_n\} \subseteq \mathbb{C}$ be a sequence such that the series $\sum_{n=0}^{\infty} a_n$ converges. Then $\sum_{n=0}^{\infty} a_n$ converges absolutely iff $\sum_{n=0}^{\infty} a_n$ converges commutatively.*

4.13 Theorem CONDITION FOR DOUBLE SERIES COMMUTATIVITY. *Let $\{a_{mn} : m, n = 0, 1, 2, \dots\} \subseteq \mathbb{C}$ be a double sequence such that*

$$\sum_{n=0}^{\infty} |a_{mn}| = b_m, m = 0, 1, 2, \dots$$

and $\sum_{m=0}^{\infty} b_m$ converges. Then

$$\sum_{m=0}^{\infty} \sum_{n=0}^{\infty} a_{mn} = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} a_{mn}.$$

5. Uniform convergence

5.1 Notation In this section, f_n and f refer to functions on a set E to the complex numbers \mathbb{C} , i.e. $f_n : E \rightarrow \mathbb{C}$ and $f : E \rightarrow \mathbb{C}$.

5.2 Definition UNIFORM CONVERGENCE. *We say that the sequence of functions $\{f_n\}_{n=0}^{\infty}$ converges uniformly on E to the function f if, for any $\varepsilon > 0$, there is an integer N such that*

$$n \geq N \Rightarrow |f_n(x) - f(x)| < \varepsilon, \forall x \in E .$$

In this case, we write $f_n \rightarrow f$ uniformly on E .

5.3 Remark We dit that the series $\sum_{i=0}^{\infty} f_i(x)$ converges uniformly on E if the sequence of partial sums $s_n(x) = \sum_{i=0}^n f_i(x)$, $n = 0, 1, \dots$ converges uniformly on E .

5.4 Theorem CAUCHY CRITERION FOR UNIFORM CONVERGENCE. *The sequence of functions $\{f_n\}_{n=0}^{\infty}$ converges uniformly on E to a function f if and only if, for any $\varepsilon > 0$, there is an integer N such that*

$$m, n \geq N \Rightarrow |f_m(x) - f_n(x)| < \varepsilon, \forall x \in E .$$

5.5 Theorem SUPREMUM CRITERION FOR UNIFORM CONVERGENCE. *Suppose*

$$\lim_{n \rightarrow \infty} f_n(x) = f(x), \forall x \in E ,$$

and let

$$M_n = \sup_{x \in E} |f_n(x) - f(x)| .$$

Then, $f_n \rightarrow f$ uniformly on E if and only if $\lim_{n \rightarrow \infty} M_n = 0$.

5.6 Theorem WEIERSTRASS UNIFORM CONVERGENCE CRITERION. Suppose $|f_n(x)| \leq M_n$, $\forall x \in E$, $n = 0, 1, 2, \dots$ and $\sum_{n=0}^{\infty} M_n < \infty$. Then the series $\sum_{n=0}^{\infty} f_n(x)$ converges uniformly on E .

5.7 Theorem UNIFORM CONVERGENCE AND CONTINUITY. If $\{f_n\}_{n=0}^{\infty}$ is a sequence of continuous functions on E and if $f_n \rightarrow f$ uniformly on E , then the function f is continuous on E .

5.8 Remark A sequence of continuous functions $\{f_n\}_{n=0}^{\infty}$ can converge to a continuous function f without uniform convergence.

5.9 Theorem CONDITIONS OF UNIFORM CONVERGENCE (DINI). If

- (a) K is a compact set,
- (b) $\{f_n\}_{n=0}^{\infty}$ is a sequence of continuous functions on K ,
- (c) $\lim_{n \rightarrow \infty} f_n(x) = f(x)$, $\forall x \in K$, where f is a continuous function on K ,
- (d) $f_n(x) \geq f_{n+1}(x)$, $\forall x \in K$, $n = 0, 1, 2, \dots$,

then $f_n \rightarrow f$ uniformly on K .

5.10 Theorem UNIFORM CONVERGENCE AND DIFFERENTIATION OF FUNCTIONS OF REAL VARIABLES. Suppose $[a, b] \subseteq E \subseteq \mathbb{R}$ and let $f_n : E \rightarrow \mathbb{C}$, a sequence of differentiable functions on the interval $[a, b]$ such that the sequence $\{f_n(x_0)\}_{n=0}^{\infty}$ converges for at least one $x_0 \in [a, b]$. If the sequence $\{f'_n\}_{n=0}^{\infty}$ converges uniformly on $[a, b]$, then $\{f_n\}_{n=0}^{\infty}$ converges uniformly on $[a, b]$ to a differentiable function f on E , and

$$f'(x) = \lim_{n \rightarrow \infty} f'_n(x), \forall x \in [a, b] .$$

5.11 Theorem UNIFORM CONVERGENCE AND DIFFERENTIATION OF FUNCTIONS OF COMPLEX VARIABLES. Let $E \subseteq \mathbb{C}$ and $f_n : E \rightarrow \mathbb{C}$, $n = 0, 1, 2, \dots$, a sequence of differentiable functions on E . If the sequence $\{f_n\}_{n=0}^{\infty}$ converges to a function f in E and $\{f'_n\}_{n=0}^{\infty}$ converges uniformly in E , then the function f is differentiable in E and

$$f'(z) = \lim_{n \rightarrow \infty} f'_n(z), \forall z \in E .$$

6. Proofs and references

1. Rudin (1976, Chapters 1 and 3).
- 1.15. Royden (1968, Section 2.4, pp. 35-38).
- 1.22–1.23 Iyanaga and Kawada (1977, article 374, p. 1162).
2. Rudin (1976, Chapter 3).
- 2.2. Ahlfors (1979, Chapter 1, p. 62), Gillert, Küstner, Kellwich and Kästner (1986, Section 18.1, p. 422), and Rudin (1976, Chapter 3).
- 2.6. Rudin (1976, Theorem 3.20, p. 57), and Gillert et al. (1986, Section 18.1, p. 420).
- 3.1. Rudin (1976, Chapter 3).
- 3.2. Gillert et al. (1986, Section 18.2, p. 428).
- 3.3. Knopp (1956, Section 2.6.2, Theorem 1, p. 49, and Section 3.3, Theorem 1, p. 61).
- 3.15. Devinatz (1968, section 3.2.4, p. 112) and Taylor (1955, Section 17.4, pp. 567-568).
- 3.16. Taylor (1955, Section 17.4, pp. 568-569).
- 3.17. Taylor (1955, Section 17.21, pp. 551-553).
- 3.18. Anderson (1971, Lemma 8.3.1, p. 460).
- 3.19. Piskounov (1980, 1980, chapitre XVI(7), pp. 294-296).
- 3.22. Hardy, Littlewood and Polya (1952, Theorem 162, p. 120) and Knopp (1956, Section 2.6.2, Theorem 1, p. 49, and Section 3.3, Theorem 1, p. 61).
- 3.23. Beckenbach and Bellman (1965, Chapter 3, Theorem 11, pp. 116-117).
- 3.25. Fuller (1976, Lemma 3.1.5, p. 112).
4. Rudin (1976, Chapter 3).
- 4.4. Rudin (1976, Section 3.50, pp. 74-75), Taylor (1955, Section 17.6, pp. 575-580) and Iyanaga and Kawada (1977, article 374, p. 1162).
- 4.6. Beckenbach and Bellman (1965, Chapter 3, Theorem 12, p. 117).
- 4.7. Gillert et al. (1986, Chapter 18, p. 428).
- 4.9. Gillert et al. (1986, Section 18.2, p. 429).
- 4.10 - 4.11. Iyanaga and Kawada (1977, article 374, p. 1162).
- 4.12. Gillert et al. (1986, section 18.2, p. 429).
5. Ahlfors (1979, Chapter 2) and Rudin (1976, Chapter 7).
- 5.2. Ahlfors (1979, Section 2.3, p. 36) and Rudin (1976, Definition 7.7, p. 147).
- 5.4. Ahlfors (1979, Section 2.3, p. 36) and Rudin (1976, Theorem 7.8, p. 147).
- 5.5. Rudin (1976, Theorem 7.9, p. 148).
- 5.6. Rudin (1976, Theorem 7.10, p. 148).
- 5.7. Ahlfors (1979, Section 2.3, p. 36) and Rudin (1976, Theorem 7.12, p. 150).
- 5.8. Rudin (1976, Sections 7.12 and 7.6, p. 150 and 146).
- 5.9. Rudin (1976, Theorem 7.13, p. 150).
- 5.10. Rudin (1976, Theorem 7.17, p. 152).

Other useful references include: Devinatz (1968), Gradshteyn and Ryzhik (1980), Rudin (1987), and Spiegel (1964).

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