

Let (b_n) be a sequence in \mathbb{R} .

Proposition 1 *If $\limsup b_n = L \in \mathbb{R}$ then*

- (i) *L is an accumulation point of (b_n) ,*
- (ii) $\forall \varepsilon > 0 : \exists n_0 \in \mathbb{N} : \forall n \geq n_0 : b_n < L + \varepsilon.$

Proof: (i) Let V be the set of accumulation points of (b_n) . V is not empty because $\limsup b_n \in \mathbb{R}$. We reason step by step for $k = 1, 2, 3, \dots$

$$\exists B_k \in V : L - 1/(2k) < B_k \leq L,$$

$$\exists n_k \in \mathbb{N} : (k > 1 \Rightarrow n_k > n_{k-1}) \wedge |b_{n_k} - B_k| < 1/(2k).$$

So for each $k \in \mathbb{N}_+$

$$|b_{n_k} - L| \stackrel{\Delta}{\leq} |b_{n_k} - B_k| + |B_k - L| < 1/k.$$

Therefore $b_{n_k} \rightarrow L$ as $k \rightarrow \infty$.

(ii) Observe that (b_n) is bounded from above. (Why?) We argue by contradiction. Assume

$$\exists \varepsilon > 0 : \forall n \in \mathbb{N} : \exists j \geq n : b_j \geq L + \varepsilon.$$

Then (b_n) has a subsequence b_{n_k} with $b_{n_k} \geq L + \varepsilon$ for all k .

This subsequence is bounded (check!) and therefore, by the Bolzano-Weierstrass theorem, has an accumulation point $\tilde{b} \in V$ with $\tilde{b} \geq L + \varepsilon$. Then $L = \sup V \geq L + \varepsilon$, a contradiction. ■

Let

$$\sum_{k=0}^{\infty} a_k (x - x_0)^k \tag{1}$$

be a (real) power series.

Proposition 2 *(Radius of convergence)*

- (i) *If $\limsup \sqrt[k]{|a_k|} = 0$ then (1) is pointwise absolutely convergent on \mathbb{R} .*
- (ii) *If $\limsup \sqrt[k]{|a_k|} =: 1/R \in (0, \infty)$ then (1) is pointwise absolutely convergent in $(x_0 - R, x_0 + R)$ and divergent for all x with $|x - x_0| > R$.*
- (iii) *If $\limsup \sqrt[k]{|a_k|} = +\infty$ then (1) is convergent only for $x = x_0$.*

Proof: (i) Let $x \in \mathbb{R}$, w.l.o.g. $x \neq x_0$. We have $\sqrt[k]{|a_k|} \rightarrow 0$. (Check!). So

$$\sqrt[k]{|a_k|} < \frac{1}{2|x - x_0|}$$

for sufficiently large k . Root test for $\sum_{k=0}^{\infty} |a_k(x - x_0)^k|$:

$$\sqrt[k]{|a_k||x - x_0|^k} = \sqrt[k]{|a_k|}|x - x_0| < 1/2 < 1$$

for k sufficiently large. So (1) absolutely convergent.

(ii) 1. Let $x \in \mathbb{R}$ with $|x - x_0| < R$, w.l.o.g. $x \neq x_0$. Choose $\varepsilon \in (0, \frac{R}{|x - x_0|} - 1)$. Then $|x - x_0| < \frac{R}{1 + \varepsilon}$ and because of Proposition 1 (ii)

$$\exists k_0 : \forall k \geq k_0 : \sqrt[k]{|a_k|} \leq \limsup \sqrt[k]{|a_k|} + \frac{\varepsilon}{2R} \leq \frac{1}{R} \left(1 + \frac{\varepsilon}{2}\right).$$

Root test for $\sum_{k=0}^{\infty} |a_k(x - x_0)^k|$:

$$\sqrt[k]{|a_k||x - x_0|^k} = \sqrt[k]{|a_k|}|x - x_0| \leq \frac{1 + \varepsilon/2}{1 + \varepsilon} < 1$$

for k sufficiently large. So (1) absolutely convergent.

2. Let $x \in \mathbb{R}$ with $|x - x_0| > R$. Choose $\varepsilon \in (0, 1 - \frac{R}{|x - x_0|})$. Then $|x - x_0| > \frac{R}{1 - \varepsilon}$. Because of Proposition 1 (i) there is a subsequence (a_{k_j}) of (a_k) with $\sqrt[k_j]{|a_{k_j}|} \rightarrow 1/R$, so

$$\sqrt[k_j]{|a_{k_j}|} > \frac{1}{R} \left(1 - \frac{\varepsilon}{2}\right)$$

for j sufficiently large. Therefore

$$\sqrt[k_j]{|a_{k_j}||x - x_0|^{k_j}} = \sqrt[k_j]{|a_{k_j}|}|x - x_0| > \frac{1 - \varepsilon/2}{1 - \varepsilon} > 1$$

and so

$$\neg(a_k|x - x_0|^k \rightarrow 0).$$

Consequently, (1) is divergent.

(iii) Let $x \in \mathbb{R} \setminus \{x_0\}$. The sequence $(\sqrt[k]{|a_k|})$ is unbounded above, and therefore it has a subsequence $(\sqrt[k_j]{|a_{k_j}|})$ going to infinity, so $\sqrt[k_j]{|a_{k_j}||x - x_0|^{k_j}} > 1$ for all sufficiently large j . As in (ii) 2. this implies that (1) diverges. ■