

Infinite Products (contd.)

Formula * $\prod (1 \pm U_n)$ is convergent/divergent according as the series $\sum U_n$ is convergent/divergent.

Q. ~~solve~~ Prove that $\prod \left[1 + \left(\frac{nx}{n+1} \right)^n \right]$ is absolutely convergent if $|x| < 1$.

Soln. Let $\prod (1 + U_n) = \prod \left[1 + \left(\frac{nx}{n+1} \right)^n \right]$

$$\Rightarrow U_n = \left(\frac{nx}{n+1} \right)^n = \text{~~0~~}$$

$\therefore \prod (1 + U_n)$ and $\sum U_n$ behave alike.

Applying Cauchy's root test, we have

$$\begin{aligned} \lim_{n \rightarrow \infty} (U_n)^{1/n} &= \lim_{n \rightarrow \infty} \left[\left(\frac{nx}{n+1} \right)^n \right]^{1/n} = \lim_{n \rightarrow \infty} \frac{nx}{n+1} \\ &= x \lim_{n \rightarrow \infty} \frac{n}{n+1} = x \times \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}} \right) \\ &= x \times \frac{1}{1+0} = x \end{aligned}$$

Hence Here, $|x| < 1$

$\Rightarrow \sum |U_n|$ is convergent

$\Rightarrow \prod (1 + U_n)$ is absolutely convergent.

Q Test the convergence of the infinite product

$$\prod \left[\left(1 + \frac{z}{n\pi}\right) e^{-z/n\pi} \right]$$

Soln Let $\prod (1 + U_n) = \prod \left(1 + \frac{z}{n\pi}\right) e^{-z/n\pi}$

$$\Rightarrow 1 + U_n = \left(1 + \frac{z}{n\pi}\right) \left(1 - \frac{z}{n\pi} + \frac{z^2}{2n^2\pi^2} - \frac{z^3}{3n^3\pi^3} + \dots\right)$$

$$= 1 - \frac{z}{n\pi} + \frac{z^2}{2n^2\pi^2} - \frac{z^3}{3n^3\pi^3} + \dots$$

$$+ \frac{z}{n\pi} - \frac{z^2}{n^2\pi^2} + \frac{z^3}{2n^3\pi^3} - \frac{z^4}{3n^4\pi^4}$$

$$\Rightarrow 1 + U_n = 1 - \frac{z^2}{2n^2\pi^2} + \frac{z^3}{3n^3\pi^3} - \dots$$

$$\Rightarrow U_n = -\frac{1}{2} \frac{z^2}{n^2\pi^2} + \frac{z^3}{3n^3\pi^3} - \dots$$

Let $\sum V_n = \sum \frac{1}{n^2}$ i.e. $\frac{|U_n|}{V_n} = \frac{-\frac{1}{2} \frac{z^2}{\pi^2} + \frac{z^3}{3n\pi^3} - \dots}{\frac{1}{n^2}}$

$\Rightarrow \lim_{n \rightarrow \infty} \frac{|U_n|}{V_n} = +\frac{1}{2} \frac{|z|^2}{\pi^2} = \text{finite} \Rightarrow \sum U_n$ and $\sum V_n$ behave alike
 but $\sum V_n$ is cgt $\Rightarrow \sum |U_n|$ is cgt
 $\Rightarrow \prod (1 + U_n)$ is abs. cgt