

(b) Suppose $|z| > R$, and choose r such that $|z| > r > R$, ($\frac{1}{r} < \frac{1}{R}$). Thus by definition of the limit sup, there are infinitely many integers n such that $|a_n|^{1/n} > \frac{1}{r}$. It follows that $|a_n z^n| > (\frac{|z|}{r})^n$ for all $n \geq N$ and, since $(\frac{|z|}{r}) > 1$ these terms becomes unbounded and so the series diverges.

(c) If $0 < r < R$, choose ρ such that $r < \rho < R$. As in (a) we have $|a_n| < \frac{1}{\rho^n}$ for all $n \geq N$. Thus if $|z| \leq r$, $|a_n z^n| \leq (\frac{|z|}{\rho})^n \leq (\frac{r}{\rho})^n$ and $(\frac{r}{\rho}) < 1$. Hence, by Weierstrass M-test, the power series $\sum_{n=0}^{\infty} a_n z^n$ converges uniformly on $|z| \leq r$.

Definition:- The circle $|z-a| = R$ which includes in its interior $|z-a| < R$, in which the power series $\sum_{n=0}^{\infty} a_n (z-a)^n$ converges, is called circle of convergence. Radius R of this circle is called radius of convergence of power series and in view of above result it is given by $\frac{1}{R} = \limsup |a_n|^{1/n}$.

Ex. Find the radius of convergence for the series

$$\sum_{n=0}^{\infty} \frac{z^n}{n^n}$$

Soln. Here $\sum_{n=0}^{\infty} \frac{z^n}{n^n}$ and $a_n = \frac{1}{n^n}$, $a = 0$.

$$\text{Therefore } \frac{1}{R} = \limsup |a_n|^{1/n} = \limsup \left| \frac{1}{n^n} \right|^{1/n} = \limsup \frac{1}{n} = 0$$

Thus radius of convergence for the series

$$\sum_{n=0}^{\infty} \frac{z^n}{n^n} \text{ is } R = \infty.$$

That is the series converges in whole complex plane.

Theorem:- If $\sum_{n=0}^{\infty} a_n (z-a)^n$ is given power series with radius of convergence R , then $R = \lim \left| \frac{a_n}{a_{n+1}} \right|$ if this limit exists.

Proof:- we assume that $a=0$ and let $\alpha = \lim \left| \frac{a_n}{a_{n+1}} \right|$. Suppose that $|z| < \alpha < d$ and find an integer N such that $\alpha < \left| \frac{a_n}{a_{n+1}} \right|$ for all $n \geq N$. Let $B = |a_N| \alpha^N$ then

$$|a_{N+1}| \alpha^{N+1} = |a_{N+1}| \alpha \alpha^N < |a_N| \alpha^N = B,$$

$$|a_{N+2}| \alpha^{N+2} = |a_{N+2}| \alpha \alpha^{N+1} < |a_{N+1}| \alpha^{N+1} < B.$$

Continuing this we get, $|a_n \alpha^n| \leq B$ for all $n \geq N$.

Then $|a_n z^n| = |a_n \alpha^n| \frac{|z|^n}{\alpha^n} \leq B \frac{|z|^n}{\alpha^n}$ for all $n \geq N$.

Since $|z| < \alpha$, we get that $\sum_{n=0}^{\infty} |a_n z^n|$ is dominated by convergent series and hence converges.

Since $\alpha < d$ was arbitrary this gives that $d \leq R$.

Now if $|z| > \alpha > d$ then $|a_n| < \alpha |a_{n+1}|$ for all $n \geq N$.

As above we get $|a_n \alpha^n| \geq B = |a_N \alpha^N|$ for all $n \geq N$.

This gives that $|a_n z^n| \geq B \frac{|z|^n}{\alpha^n} \rightarrow \infty$ as $n \rightarrow \infty$.

Hence $\sum_{n=0}^{\infty} a_n z^n$ diverges and so $R \leq d$. Thus $R = d$.

Ex. Find radius of convergence for the series $\sum_{n=0}^{\infty} \frac{z^n}{n!}$

Soln. Here $\sum_{n=0}^{\infty} \frac{z^n}{n!}$ and $a_n = \frac{1}{n!}$, $a = 0$.

$$\text{Therefore } \frac{1}{R} = \lim \left| \frac{a_{n+1}}{a_n} \right| = \lim \left| \frac{1/n!}{1/n!} \right| = \lim \left| \frac{1}{n+1} \right| = 0$$

This radius of convergence for the series

$$\sum_{n=0}^{\infty} \frac{z^n}{n!} \text{ is } R = \infty.$$