1 Complex Numbers and Functions

The following theorem is also analogous to one from calculus. Its proof is omitted.

Theorem 1.5.6. Let $\{a_n\}_{n=1}^{\infty}$ and $\{b_n\}_{n=1}^{\infty}$ be sequences of complex numbers. (i) Suppose that $\lim_{n\to\infty} a_n = 0$ and $|b_n| \le |a_n|$ for all $n \ge n_0$. Then $\lim_{n\to\infty} b_n = 0$. (ii) If $\lim_{n\to\infty} a_n = 0$ and $\{b_n\}_{n=1}^{\infty}$ is a bounded sequence then $\lim_{n\to\infty} a_n b_n = 0$.

The proof of the next theorem is also left to the reader.

Theorem 1.5.7. If $\{a_n\}_{n=1}^{\infty}$ and $\{b_n\}_{n=1}^{\infty}$ are convergent sequences of complex numbers and α and β are complex numbers, then

$$\begin{split} &\lim_{n \to \infty} (\alpha a_n + \beta b_n) = \alpha \lim_{n \to \infty} a_n + \beta \lim_{n \to \infty} b_n; \\ &\lim_{n \to \infty} (a_n b_n) = \lim_{n \to \infty} a_n \lim_{n \to \infty} b_n; \\ &\lim_{n \to \infty} \frac{a_n}{b_n} = \frac{\lim_{n \to \infty} a_n}{\lim_{n \to \infty} b_n} \quad if \lim_{n \to \infty} b_n \neq 0; \\ &\lim_{n \to \infty} \overline{a_n} = \overline{\lim_{n \to \infty} a_n}; \\ &\lim_{n \to \infty} |a_n| = |\lim_{n \to \infty} a_n|. \end{split}$$

Theorem 1.5.8. Suppose that $\{z_n\}_{n=1}^{\infty}$ is a sequence of complex numbers and write $z_n = x_n + iy_n$, where $x_n = \operatorname{Re} z_n$ and $y_n = \operatorname{Im} z_n$. Then for x, y real numbers we have

$$\lim_{n \to \infty} z_n = x + iy \quad \Leftrightarrow \quad \lim_{n \to \infty} x_n = x \quad and \quad \lim_{n \to \infty} y_n = y.$$

Proof. Suppose that $z_n \to x + iy$. Then by Theorem 1.5.7 we have that $\overline{z_n} \to \overline{x + iy}$. Using again Theorem 1.5.7 we obtain $z_n + \overline{z_n} \to x + iy + \overline{x + iy} = 2x$ and $z_n - \overline{z_n} \to x + iy - \overline{(x + iy)} = 2iy$. Thus $2x_n \to 2x$ and $2iy_n \to 2iy$ which implies that $x_n \to x$ and $y_n \to y$ as $n \to \infty$. Conversely, if $x_n \to x$ and $y_n \to y$ as $n \to \infty$, then by Theorem 1.5.7 we have $iy_n \to iy$ and adding yields $x_n + iy_n \to x + iy$.

Next we show how to use the preceding results along with our knowledge of real-valued sequences to compute limits of complex-valued sequences.

Example 1.5.9. (A useful limit) Show that

$$\lim_{n \to \infty} z^n = \begin{cases} 0 & \text{if } |z| < 1, \\ 1 & \text{if } z = 1. \end{cases}$$

Moreover, show that the limit does not exist for all other values of z; that is, if |z| > 1, or |z| = 1 and $z \neq 1$, then $\lim_{n\to\infty} z^n$ does not exist.

Solution. Recall that for a real number $r \ge 0$, we have

54