Answer on Question #50127 - Math - Complex Analysis

Show that if $\sum z_n$ is convergent, then $\sum z_n^2$ is also convergent

Solution.

It cannot be shown, because it is false.

For example, let's consider series $\sum z_n = \sum \frac{(-1)^n}{n^{\frac{1}{4}}}$. Since $\frac{1}{n^{\frac{1}{4}}}$ positive and decreasing to the 0, so by the Leibniz's theorem, the original series is convergent.

Now consider series $\sum z_n^2 = \sum \left(\frac{(-1)^n}{n^{\frac{1}{2}}}\right)^2 = \sum \frac{1}{n^{\frac{1}{2}}}$. By the Integral Test, the improper integral

$$\int_{1}^{\infty} \frac{dx}{x^{1/2}} = \lim_{A \to \infty} \int_{1}^{A} \frac{1}{x^{\frac{1}{2}}} dx = \lim_{A \to \infty} \left(2x^{\frac{1}{2}} \right) \Big|_{1}^{\infty} = \infty \quad \text{does not exist, therefore the series } \sum \frac{1}{n^{\frac{1}{2}}} \quad \text{is}$$

divergent.

This means that the original statement is not true.

Nevertheless, there exist some cases when the proposition is true.

For example, if we change our proposition like that: z_n are real, positive numbers and $\sum z_n$ is convergent, then $\sum z_n^2$ is also convergent.

Let's prove this variant of statement.

Since $\sum z_n$ is convergent, then by necessary condition, $\lim_{n\to\infty} |z_n| = 0$. That is why there exists a natural number N such that $\forall n > N \Rightarrow |z_n| < 1$. Then $\forall n > N \Rightarrow 0 \le |z_n^2| = |z_n|^2 \le |z_n|$, so from comparison test we obtain that $\sum z_n^2$ is convergent.