

2.5.7) Let  $\{x_n\}$  be a decreasing sequence such that  $\sum x_n$  converges.  
Show that  $\lim_{n \rightarrow \infty} (nx_n) = 0$ .

Proof:  $\sum x_n$  is convergent, therefore it is a Cauchy series. By definition,  $\exists N \in \mathbb{N}$  such that for any  $\epsilon > 0$ , and  $m > n \geq N$ ,

$$\left| \sum_{j=1}^m x_j - \sum_{j=1}^n x_j \right| = \sum_{j=n+1}^m x_j < \epsilon \quad (1)$$

Let  $m = n + 1$ ,

$$\sum_{j=n+1}^{n+1} x_j = x_{n+1} < \epsilon$$

Thus, for  $n \geq N + 1$ , we have  $x_n < \epsilon$ . Choose  $N$  such that for any  $\epsilon > 0$ , and all  $n \geq N + 1$ ,  $x_n < \frac{\epsilon}{n}$

$$\Rightarrow |nx_n - 0| = |nx_n| < n \frac{\epsilon}{n} = \epsilon \quad (2)$$

$$\Rightarrow \lim_{n \rightarrow \infty} (nx_n) = 0 \quad (3)$$