Problem:
Find the radius of convergence of the MacLaurin expansion of

\[ f(x) = \int_0^\infty \frac{dt}{e^t + xt}. \]

Solution: (by Chenkai Wang, Sophomore, Mathematics, Purdue University)

Claim: \( R(f, 0) = e. \)

Proof. First, fix \( t \) and expand inner function \( \frac{1}{e^t + xt} \), we have

\[ f(x) = \int_0^\infty \frac{1}{e^t + xt} \, dt = \int_0^\infty \sum_{n=0}^{\infty} (-1)^n \frac{t^n}{e(t(n+1))} x^n \, dt. \] (1)

The radius of convergence of the inner series is \( \frac{e^t}{t} \) and since \( \inf_{t \geq 0} \frac{e^t}{t} = e \), this step is justified for \( |x| < e \).

Next, fix \( x \) and let \( S_{x,N}(t) = \sum_{n=0}^{N} (-1)^n \frac{t^n}{e(t(n+1))} x^n \) be the partial sum of the inner series. Then the integral becomes

\[ \int_0^\infty \lim_{N \to \infty} S_{x,N}(t) \, dt. \] (2)

Because \( S_{x,N}(t) \) is alternating, and the terms decrease in magnitude, \( |S_{x,N}(t)| \) is uniformly bounded by the norm of its first term. By Dominated Convergence Theorem, we can interchange the infinite integral with the limit, then we have

\[
\begin{align*}
    f(x) &= \int_0^\infty \lim_{N \to \infty} S_{x,N}(t) \, dt = \lim_{N \to \infty} \int_0^\infty \sum_{n=0}^{N} (-1)^n \frac{t^n}{e(t(n+1))} x^n \, dt \quad \text{(DCT)} \\
    &= \lim_{N \to \infty} \sum_{n=0}^{N} \int_0^\infty (-1)^n \frac{t^n}{e(t(n+1))} x^n \, dt \quad \text{(finite sum)} \\
    &= \sum_{n=0}^{\infty} (-1)^n \frac{n!}{(n + 1)^{n+1}} x^n \quad \text{(use integration by parts and induction)}.
\end{align*}
\]
Then apply Cauchy–Hadamard theorem to calculate the radius of convergence,

\[
\frac{1}{R(f, 0)} = \limsup_{n \to \infty} \left| (-1)^n \frac{n!}{(n+1)^{n+1}} \right|^{\frac{1}{n}} = \lim_{n \to \infty} \left| \frac{n!}{(n+1)^{n+1}} \right|^{\frac{1}{n}}.
\]

By Stirling’s formula the last limit is seen to be \(1/e\), and we conclude that \(R(f, 0) = e\) as claimed.

The problem was also solved by:

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