

GENERALIZED L'HOPITAL'S RULE

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L'Hôpital's rule is usually given as the theorem:

If $f(z)$ and $g(z)$ are analytic at a point z_0 and $f(z_0) = g(z_0) = 0$, but $g'(z_0) \neq 0$, then

$$\lim_{z \rightarrow z_0} \frac{f(z)}{g(z)} = \frac{f'(z_0)}{g'(z_0)} \quad (1)$$

It can be extended to the case where the first $m - 1$ derivatives of both f and g are zero by using Taylor series. That is

Theorem 1. *If f and g are both analytic at z_0 and*

$$f(z_0) = g(z_0) = f'(z_0) = g'(z_0) = \dots = f^{(m-1)}(z_0) = g^{(m-1)}(z_0) = 0 \quad (2)$$

then if $g^{(m)}(z_0) \neq 0$

$$\lim_{z \rightarrow z_0} \frac{f(z)}{g(z)} = \frac{f^{(m)}(z_0)}{g^{(m)}(z_0)} \quad (3)$$

Proof. Because of 2, all the terms up to and including the $(z - z_0)^{m-1}$ term in the Taylor series for both f and g are zero, so

$$\begin{aligned} f(z) &= \sum_{k=m}^{\infty} \frac{f^{(k)}(z_0)}{k!} (z - z_0)^k \\ g(z) &= \sum_{k=m}^{\infty} \frac{g^{(k)}(z_0)}{k!} (z - z_0)^k \end{aligned} \quad (4)$$

Dividing the f series by the g series we have

$$\lim_{z \rightarrow z_0} \frac{f(z)}{g(z)} = \lim_{z \rightarrow z_0} \frac{\sum_{k=m}^{\infty} f^{(k)}(z_0) (z - z_0)^k / k!}{\sum_{k=m}^{\infty} g^{(k)}(z_0) (z - z_0)^k / k!} \quad (5)$$

Dividing top and bottom by $(z - z_0)^m$ we have

$$\begin{aligned}
\lim_{z \rightarrow z_0} \frac{\sum_{k=m}^{\infty} f^{(k)}(z_0) (z - z_0)^k}{\sum_{k=m}^{\infty} g^{(k)}(z_0) (z - z_0)^k} &= \lim_{z \rightarrow z_0} \frac{\sum_{k=m}^{\infty} f^{(k)}(z_0) (z - z_0)^{k-m} / k!}{\sum_{k=m}^{\infty} g^{(k)}(z_0) (z - z_0)^{k-m} / k!} \quad (6) \\
&= \lim_{z \rightarrow z_0} \frac{f^{(m)}(z_0) / m! + \sum_{k=1}^{\infty} f^{(m+k)}(z_0) (z - z_0)^k / (m+k)!}{g^{(m)}(z_0) / m! + \sum_{k=1}^{\infty} g^{(m+k)}(z_0) (z - z_0)^k / (m+k)!} \quad (7) \\
&= \frac{f^{(m)}(z_0)}{g^{(m)}(z_0)} \quad (8)
\end{aligned}$$

This follows because both sums in 7 go to zero in the limit because of the $(z - z_0)^k$ terms. \square