

Extending tests for convergence of number series

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Relax the monotonicity assumption for the sequence of terms of the series.

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- Such series are frequently called **monotone** series.
- Tests by **Abel**, **Cauchy**, **de la Vallee Poussin**, **Dedekind**, **Dirichlet**, **du Bois Reymond**, **Ermakov**, **Leibniz**, **Maclaurin**, **Olivier**, **Sapogov**, **Schlömilch** are related to **monotonicity**.

References

Books:

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- D.D. Bonar and M.J. Khoury, *Real Infinite Series*, MAA, Washington, DC, 2006.

Tests

In its initial form the **Maclaurin-Cauchy** integral test reads as follows:

Consider a non-negative **monotone** decreasing function f defined on $[1, \infty)$. Then the series

$$\sum_{k=1}^{\infty} f(k) \quad (2)$$

converges **if and only if** the integral

$$\int_1^{\infty} f(t) dt$$

is finite. In particular, if the integral diverges, then the series diverges.

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- In fact, it is known that one can get a family of tests by replacing e^t with a positive increasing function $\varphi(t)$ satisfying certain properties.

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- In fact, it is known that one can get a family of tests by replacing e^t with a positive increasing function $\varphi(t)$ satisfying certain properties.
- We will extend such a more general assertion.

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- If $\{a_k\}$ is a positive **monotone** decreasing null sequence, then the series (1) and

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- This assertion is a partial case of the following classical result due to **Schlömilch**.
- Let (1) be a series whose terms are positive and **non-increasing**,

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- $u_0 < u_1 < u_2 < \dots$ be a sequence of positive integers such that

$$\frac{\Delta u_k}{\Delta u_{k-1}} \leq C.$$

Then series (1) converges *if and only if* the series

$$\sum_{k=1}^{\infty} \Delta u_k a_{u_k} = \sum_{k=1}^{\infty} (u_{k+1} - u_k) a_{u_k}$$

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- Let $\{a_k\}$ be a positive **monotone null sequence**. If series (1) is convergent, then ka_k is a **null sequence**.

Tests

Sapogov's test reads as follows.

If $\{b_k\}$ is a positive *monotone* increasing sequence, then the series

$$\sum_{k=1}^{\infty} \left(1 - \frac{b_k}{b_{k+1}}\right)$$

as well as

$$\sum_{k=1}^{\infty} \left(\frac{b_{k+1}}{b_k} - 1\right)$$

converges if the sequence $\{b_k\}$ is *bounded* and diverges *otherwise*.

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- Sequence of **bounded variation** – $\{a_k\} \in BV$: $\sum |a_{k+1} - a_k| < \infty$.
- Let $\{a_k\}$ and $\{b_k\}$ be two sequences.
 - (i) If $\{a_k\} \in BV$, $\{a_k\}$ is a null sequence, and the sequence of partial sums of $\sum_k b_k$ is bounded, then the series $\sum_{k=1}^{\infty} a_k b_k$ is convergent.
 - (ii) If $\{a_k\} \in BV$ and $\sum_k b_k$ is convergent, then the series $\sum_{k=1}^{\infty} a_k b_k$ is convergent.

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 - If $\{a_k\} \in BV$, $\{a_k\}$ is a null sequence, and the sequence of partial sums of $\sum_k b_k$ is bounded, then the series $\sum_{k=1}^{\infty} a_k b_k$ is convergent.
 - If $\{a_k\} \in BV$ and $\sum_k b_k$ is convergent, then the series $\sum_{k=1}^{\infty} a_k b_k$ is convergent.
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 - If $\{a_k\} \in BV$ and $\sum_k b_k$ is convergent, then the series $\sum_{k=1}^{\infty} a_k b_k$ is convergent.
- Two well-known and widely used corollaries of this test -
- **Dirichlet's** and **Abel's** tests - involve **monotone** sequences.

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- Further, **Abel's** test reads as follows.

Let $\{a_k\}$ be a bounded **monotone** sequence and $\sum_k b_k$ a convergent

series. Then the series $\sum_{k=1}^{\infty} a_k b_k$ is convergent.

Classes of sequences and functions

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Definition

We call a non-negative null (that is, tending to zero at infinity) sequence $\{a_k\}$ *weak monotone*, written **WMS**, if for some positive absolute constant C it satisfies

$$a_k \leq C a_n \quad \text{for any } k \in [n, 2n].$$

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- To introduce a counterpart for functions, we will assume all functions to be defined on $(0, \infty)$, locally of bounded variation, and vanishing at infinity.

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- Clearly, in these definitions $2n$ and $2x$ can be replaced by $[cn]$ (where $[a]$ denotes the integer part of a) and cx , respectively, with some $c > 1$ and another constant C .
- In some problems one should consider a smaller class than WMS .

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- The class of **quasi-monotone** sequences,
- that is, $\{a_k\}$ such that there exists $\tau > 0$ so that $k^{-\tau} a_k \downarrow$,
- is a proper subclass of *GMS*.
- One of the simple basic properties of *GMS* is $GMS \subsetneq WMS$.

Classes of sequences and functions

A similar function class:

Definition

We say that a non-negative function f is general monotone, GM , if for all $x \in (0, \infty)$

$$\int_x^{2x} |df(t)| \leq C f(x).$$

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- We just remark that if $f(\cdot)$ is a GM function,
- then for $a_k = f(k)$ there holds $\{a_k\} \in GMS$.
- And of course $GM \subsetneq WM$.

Extension of "monotone" tests

An extension of the **Maclaurin-Cauchy** integral test reads as follows:

Theorem

Let f be a **WM** function. Then the series

$$\sum_{k=1}^{\infty} f(k)$$

and integral

$$\int_1^{\infty} f(t) dt$$

converge or diverge simultaneously.

Extension of "monotone" tests

An extension of **Ermakov's** test:

Theorem

Let f be a **WM** function and let $\varphi(t)$ be a monotone increasing, positive function having a continuous derivative and satisfying $\varphi(t) > t$ for all t large enough. If for t large enough

$$\frac{f(\varphi(t))\varphi'(t)}{f(t)} \leq q < 1,$$

then series (2) **converges**, while if

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then series (2) **diverges**.

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- Let f be a **WM** function. Then both series

$$\sum_{k=1}^{\infty} f(u_k) \Delta u_k \quad \text{and} \quad \sum_{k=1}^{\infty} f(u_{k+1}) \Delta u_k$$

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- Let $\{a_k\}$ be a **WMS**. Then (1) converges if and only if the series

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- we obtain the following statement.

Theorem

If $\{a_k\}, \{b_k\} \in WMS$, and the series are **convergent** and **divergent**, respectively, then for every $M > 1$ there exist infinitely many R_j , $R_j \rightarrow \infty$, such that for all k with $R_j \leq k \leq MR_j$, we have $a_k < b_k$.

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- We recall that the increasing sequence $\{u_k\}$ is called **lacunary** if $u_{k+1}/u_k \geq q > 1$.

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- We recall that the increasing sequence $\{u_k\}$ is called **lacunary** if $u_{k+1}/u_k \geq q > 1$.
- A more general class of sequences is the one in which each sequence can be split into finitely-many lacunary sequences. In the latter case we will write $\{u_k\} \in \Lambda$.

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- In different terms, $\{u_k\} \in \Lambda$ is true if and only if there exists $r \in \mathbb{N}$ such that

$$\frac{u_{k+r}}{u_k} \geq q > 1, \quad k \in \mathbb{N}.$$

Extension of "monotone" tests

We denote $\bar{\Delta}a_{u_k} := a_{u_k} - a_{u_{k+1}}$.

Proposition. Let $\{a_k\}$ be a non-negative **WMS**, and let a sequence $\{u_k\}$ be such that $\{u_k\} \in \Lambda$ and $u_{k+1} = O(u_k)$.

Then the series (1),

$$\sum_{k=1}^{\infty} u_k |\bar{\Delta}a_{u_k}|,$$

and

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General monotonicity

It is also possible to get equiconvergence results for an important case $u_n = n$, where the lacunarity can no more help.

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- **Proposition.** Let $\{a_k\}$ be a GMS. Then series (1) and

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- **Proposition.** Let f be a GM function. Then the integrals $\int_1^\infty f(t) dt$ and $\int_1^\infty t |df(t)|$ converge or diverge simultaneously.

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- A counterexample can be constructed against generalization of **Abel's** test.
- As for extending the **Leibniz** test, it cannot hold without additional assumption of the boundedness of variation:
- just take $a_k = 1/\ln k$ everywhere except $n = 2^k$ where $a_n = 2/\ln n$.

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- or a bit more general

$$a_k \leq C \sum_{n=\lceil k/c \rceil}^{\lfloor ck \rfloor} \frac{a_n}{n}$$

for some $c > 1$.

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- In a similar way, just letting a function f to take non-zero values only close to integer points, one sees that the **Maclaurin-Cauchy** integral test may fail as well.
- In conclusion, note that WMS is a subclass of the broadly used Δ_2 -class,

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- Obviously,

$$\sum_{n=1}^{\infty} 2^n a_{2^n} = \sum_{n=1}^{\infty} \frac{2^n}{n^2}$$

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