

$a_n = s_{n-1} \exp(2^{n-1})$ for $n > 1$, then $s_n = \frac{(\exp(2^n) - 1)}{(e - 1)}$. The series $\sum a_n f(s_{n-1})$ is divergent, by our theorem, $\int_2^\infty \frac{1}{x \log x} dx$ is divergent. However, in the special case $f(x) = x^{-p}$ and therefore is convergent. However, in the special case $f(x) = x^{-p}$ $\sum a_n f(s_n) = \sum a_n / s_n^p$ does diverge.

It suffices to show $\sum a_n / s_n^p$ diverges for all sufficiently large n if s as $n \rightarrow \infty$ and $p \leq 1$. By the comparison test, $\sum \frac{a_n}{s_n^p}$ will diverge if $\sum \frac{a_n}{s_n}$ diverges for all $p \leq 1$. There are two cases to consider. Either for all sufficiently large n or otherwise there exist infinitely many n . In the former case, we have for all sufficiently large n

$$\frac{a_n}{s_n} = \frac{a_n}{(s_{n-1} + a_n)} \geq \frac{a_n}{2s_{n-1}}.$$

But we know $\sum a_n / s_{n-1}$ is divergent, and hence, by the comparison test, $\sum a_n / s_n$ is divergent. In the second case, we have for infinitely many n

$$\frac{a_n}{s_n} = \frac{a_n}{(s_{n-1} + a_n)} \geq \frac{a_n}{2a_n} = \frac{1}{2}.$$

Thus $\lim_{n \rightarrow \infty} \left(\frac{a_n}{s_n}\right) \neq 0$ and $\sum a_n / s_n$ is divergent in this case, too. This completes the proof.

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SOLUTION OF ELEMENTARY PROBLEM

E 2558. Proposed by A. Torchinsky, Cornell University

Suppose that $\sum a_n$ is a divergent series of positive terms and let $s_n = a_1 + \dots + a_n$. For which values of p does $\sum a_n/s_n^p$ converge?

Solution by Elmer K. Hayashi. We prove a more general theorem from which $\sum a_n/s_n^p$ converges if and only if $p > 1$.

Theorem. Let $f(x)$, for $x > 0$, be any nonnegative, continuous, monotonically decreasing, real-valued function. Let $\sum a_n$ be a divergent series of positive terms and let $s_n = a_1 + \dots + a_n$ for $n = 1, 2, \dots$. Then

$$\sum a_n f(s_n) \text{ converges} \iff \int_{s_1}^{\infty} f(x) dx < \infty,$$

and

$$\sum a_n f(s_{n-1}) \text{ diverges} \iff \int_{s_1}^{\infty} f(x) dx = \infty.$$

Proof: Intuitively we reason that if $\sum a_n$ is a divergent series, then $s_n \rightarrow \infty$. Hence $\sum a_n f(s_n)$ probably behaves like $\int_{s_1}^{\infty} f(x) dx$. Furthermore, if $F(x)$ is an antiderivative of the continuous function $f(x)$, then $F(b) - F(a) = \int_a^b f(x) dx$. Thus a natural series with which $\sum a_n f(s_n)$ can be compared is the telescoping series

$$(1) \quad \sum_{n=2}^{\infty} \{ F(s_n) - F(s_{n-1}) \}$$

since

$$(2) \quad \sum_{k=2}^n \{ F(s_k) - F(s_{k-1}) \} = F(s_n) - F(s_1) = \int_{s_1}^{s_n} f(x) dx.$$

From equation (2), it is apparent that the series (1) converges if and only if $\int_{s_1}^{\infty} f(x) dx$ is convergent. Now, by the mean value theorem,

$$F(s_k) - F(s_{k-1}) = F'(c_k) (s_k - s_{k-1}) = a_k f(c_k)$$

for some c_k between s_{k-1} and s_k . Since f is monotonically decreasing, we have $c_k \geq s_{k-1}$, and

$$F(s_k) - F(s_{k-1}) \leq a_k f(s_{k-1})$$

and

$$F(s_k) - F(s_{k-1}) \geq a_k f(s_k).$$

Using the Comparison test, we arrive at the conclusion of the theorem.

If we take $f(x) = 1/x^p$, $p \geq 0$, we conclude that $\sum a_n/s_n^p$ converges for $p > 1$ and $\sum a_n/s_{n-1}^p$ diverges for $0 \leq p \leq 1$. In general, if $\sum a_n f(s_n)$ is convergent, then $\sum a_n f(s_{n-1})$ is also divergent. For example, if $a_n = 1/n$ and