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Research article

A generalized alternating harmonic series

Shelby Kilmer*and Songfeng Zheng

Department of Mathematics, Missouri State University, 901 S. National, Springfield, MO 65897, USA

* Correspondence: Email: SKilmer@MissouriState.edu; Tel: +14178365596; Fax: +14178366966.

Abstract: This paper introduces a generalization of the alternating harmonic series, expresses the sum in two closed forms, and examines the relationship between these sums and the harmonic numbers.

Keywords: alternating harmonic series; sum of infinite series; rearrangement of series; harmonic numbers

Mathematics Subject Classification: 40A05, 11A99

1. Introduction

Riemann's Rearrangement Theorem says that if an infinite series of real numbers is conditionally convergent, then its terms can be rearranged in in such a way that the resulting series converges to any real sum [3]. It is well known that the alternating harmonic series converges to log 2, that is,

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots = \log 2.$$

As the prototypical conditionally convergent series, rearrangements of the alternating harmonic series have been studied extensively [1]. However, Riemann's Rearrangement Theorem is non-constructive; there is no general method to find the sum of a re-arrangement. It was shown in [8] that assigning plus or minus signs randomly produces sums that converge almost surely.

In this article, we consider a generalized version of the alternating harmonic series, one with the assignment of plus or minus signs, as follows. For each positive integer k, we consider the series

$$S_{k} = \left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{k}\right) - \left(\frac{1}{k+1} + \frac{1}{k+2} + \dots + \frac{1}{2k}\right) \\ + \left(\frac{1}{2k+1} + \frac{1}{2k+2} + \dots + \frac{1}{3k}\right) - \left(\frac{1}{3k+1} + \frac{1}{3k+2} + \dots + \frac{1}{4k}\right) + \dots$$

We will find the infinite sum, S_k , of the infinite series in two different formats and examine the interesting relationship between this sum and the harmonic number,

$$H_k = 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{k} = \sum_{n=1}^k \frac{1}{n},$$

which appears often throughout mathematics [2].

Definition 1.1. We take $H_0 = 0$ and define the terms of S_k by

$$a_n(k) = H_{nk} - H_{(n-1)k},$$

for each positive integer n and k. Thus,

$$S_k = \sum_{n=1}^{\infty} (-1)^{n+1} a_n(k).$$

Clearly, for a fixed k, $a_n(k) > 0$ and decreases to 0 as n increases. Hence, by the alternating series test, S_k is convergent for all positive integers k.

2. Sum of generalized alternating harmonic series

Our first summation formula is given in integral form, as follows.

Theorem 2.1. If k is a positive integer, then

$$S_k = \sum_{m=0}^{k-1} \int_0^1 \frac{x^m}{1+x^k} dx.$$
 (2.1)

Proof. Since

$$\int_{0}^{1} \frac{1}{1+x} dx = \log 2,$$

Equation (2.1) holds for k = 1. For $k \ge 2$, we first note that the harmonic number has an integral expression [7] as

$$H_n = 1 + \frac{1}{2} + \dots + \frac{1}{n} = \int_0^1 dx + \int_0^1 x dx + \dots + \int_0^1 x^{n-1} dx$$
$$= \int_0^1 (1 + x + \dots + x^{n-1}) dx = \int_0^1 \frac{1 - x^n}{1 - x} dx.$$

Hence when $k \ge 2$,

$$a_n(k) = H_{nk} - H_{(n-1)k} = \int_0^1 \frac{1 - x^{nk}}{1 - x} dx - \int_0^1 \frac{1 - x^{(n-1)k}}{1 - x} dx$$

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$$= \int_0^1 \frac{x^{(n-1)k} - x^{nk}}{1 - x} dx = \int_0^1 x^{(n-1)k} \frac{1 - x^k}{1 - x} dx.$$
(2.2)

It follows that for $k \ge 2$,

$$S_{k} = \sum_{n=1}^{\infty} (-1)^{n+1} a_{n}(k) = \sum_{n=1}^{\infty} (-1)^{n-1} \int_{0}^{1} x^{(n-1)k} \frac{1-x^{k}}{1-x} dx$$
$$= \int_{0}^{1} \frac{1-x^{k}}{1-x} \sum_{n=1}^{\infty} (-x^{k})^{n-1} dx = \int_{0}^{1} \frac{1-x^{k}}{1-x} \frac{1}{1+x^{k}} dx$$
$$= \int_{0}^{1} \frac{1+x+\dots+x^{k-1}}{1+x^{k}} dx = \sum_{m=0}^{k-1} \int_{0}^{1} \frac{x^{m}}{1+x^{k}} dx,$$

proving the theorem.

As an application of Theorem 2.1, we have

Example 2.2.

$$S_2 = \int_0^1 \frac{1+x}{1+x^2} dx = \arctan x \Big|_0^1 + \frac{1}{2} \log(1+x^2) \Big|_0^1 = \frac{\pi}{4} + \frac{1}{2} \log 2.$$

Our second summation formula is given in terms of trigonometric functions, as follows.

Corollary 2.3. If If k is a positive integer, then

$$S_k = \frac{\pi}{2k} \sum_{m=1}^{k-1} \csc \frac{m\pi}{k} + \frac{1}{k} \log 2.$$

Proof. By Theorem 2.1,

$$S_{k} = \sum_{m=0}^{k-1} \int_{0}^{1} \frac{x^{m}}{1+x^{k}} dx = \sum_{m=0}^{k-2} \int_{0}^{1} \frac{x^{m}}{1+x^{k}} dx + \int_{0}^{1} \frac{x^{k-1}}{1+x^{k}} dx$$
$$= \sum_{m=1}^{k-1} \int_{0}^{1} \frac{x^{m-1}}{1+x^{k}} dx + \frac{1}{k} \log 2$$
$$= \frac{1}{2} \left(\sum_{m=1}^{k-1} \int_{0}^{1} \frac{x^{m-1}}{1+x^{k}} dx + \sum_{m=1}^{k-1} \int_{0}^{1} \frac{x^{m-1}}{1+x^{k}} dx \right) + \frac{1}{k} \log 2$$
$$= \frac{1}{2} \left(\sum_{m=1}^{k-1} \int_{0}^{1} \frac{x^{m-1}}{1+x^{k}} dx + \sum_{m'=1}^{k-1} \int_{0}^{1} \frac{x^{k-m'-1}}{1+x^{k}} dx \right) + \frac{1}{k} \log 2$$
(2.3)

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$$= \frac{1}{2} \sum_{m=1}^{k-1} \int_0^1 \frac{x^{m-1} + x^{k-m-1}}{1 + x^k} dx + \frac{1}{k} \log 2,$$
(2.4)

where in Eq (2.3), for the second summation in the parenthesis, we changed the index from *m* to m' = k - m. We simplify Eq (2.4) using the following well known result, see page 323 of [5].

For
$$k > m > 0$$
, $\int_0^1 \frac{x^{m-1} + x^{k-m-1}}{1 + x^k} dx = \frac{\pi}{k} \csc \frac{m\pi}{k}$.

This yields the desired result,

$$S_k = \frac{\pi}{2k} \sum_{m=1}^{k-1} \csc \frac{m\pi}{k} + \frac{1}{k} \log 2,$$

and this proves the Theorem.

Example 2.4.

$$S_3 = \frac{\pi}{6} \sum_{m=1}^{2} \csc \frac{m\pi}{3} + \frac{1}{3} \log 2 = \frac{2\pi\sqrt{3}}{9} + \frac{1}{3} \log 2.$$

3. The relationship between S_k and H_k

We now set about finding the relationship between S_k and H_k . Since on [0, 1], $1 \le 1 + x^k \le 2$ for all integer $k \ge 1$, we have that,

$$\sum_{m=0}^{k-1} \int_0^1 \frac{x^m}{2} dx \le \sum_{m=0}^{k-1} \int_0^1 \frac{x^m}{1+x^k} dx \le \sum_{m=0}^{k-1} \int_0^1 x^m dx.$$

Hence by Theorem 2.1, we have

$$\frac{1}{2}H_k \le S_k \le H_k, \quad \text{for all} \quad k \ge 1.$$

We will now calculate and simplify the difference between H_k and S_k . Notice that

$$H_k - S_k = a_1(k) - \sum_{n=1}^{\infty} (-1)^{n+1} a_n(k) = -\sum_{n=2}^{\infty} (-1)^{n+1} a_n(k) = \sum_{n=1}^{\infty} (-1)^{n+1} a_{n+1}(k).$$

We make the following definition.

Definition 3.1. Let

$$D_k = H_k - S_k = \sum_{n=1}^{\infty} (-1)^{n+1} a_{n+1}(k).$$

Note that for each integer $k \ge 1$, D_k is a convergent alternating series, which easily follows from the properties of $a_n(k)$. More interestingly, D_k itself forms a convergent sequence, as given in the following.

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Theorem 3.2.

$$\lim_{k\to\infty} D_k = \lim_{k\to\infty} (H_k - S_k) = \log \frac{\pi}{2}.$$

Proof. Let ε be an arbitrarily fixed positive real number. By the Wallis product formula [6], we have

$$\prod_{n=1}^{\infty} \frac{(2n)^2}{(2n-1)(2n+1)} = \frac{\pi}{2}$$

Since the natural logarithm is a continuous function, there exist a positive integer N_1 such that when $l \ge N_1$,

$$\log \prod_{n=1}^{l} \frac{(2n)^2}{(2n-1)(2n+1)} - \log \frac{\pi}{2} < \frac{\varepsilon}{3}.$$
(3.1)

Let *m* be any positive integer and let $k \ge 1$. By (2.2), we have

$$\begin{aligned} \left| \sum_{n=m}^{\infty} (-1)^{n+1} a_{n+1}(k) \right| &= \left| \sum_{n=m}^{\infty} (-1)^{n+1} \int_{0}^{1} x^{nk} \frac{1-x^{k}}{1-x} dx \right| &= \left| -\sum_{n=m}^{\infty} \int_{0}^{1} (-x^{k})^{n} \frac{1-x^{k}}{1-x} dx \right| \\ &\leq \int_{0}^{1} \frac{1-x^{k}}{1-x} \left| \sum_{n=m}^{\infty} (-x^{k})^{n} \right| dx \leq \int_{0}^{1} \frac{1-x^{k}}{1-x} \frac{x^{mk}}{1+x^{k}} dx \\ &= \int_{0}^{1} (1+x+\dots+x^{k-1}) \frac{x^{mk}}{1+x^{k}} dx \leq \int_{0}^{1} kx^{mk} dx = \frac{k}{mk+1} \\ &< \frac{1}{m}. \end{aligned}$$

Hence, there exists a positive integer N_2 such than when $m \ge N_2$,

$$\left|\sum_{n=m}^{\infty} (-1)^{n+1} a_{n+1}(k)\right| < \frac{\varepsilon}{3},\tag{3.2}$$

for each and every $k \ge 1$.

Let $N = \max\{N_1, N_2\}$. Recall the Euler-Mascheroni constant [4] is defined as

$$\gamma = \lim_{n\to\infty} \left(H_n - \log n \right).$$

Since $\{H_n - \log n\}$ converges, it is a Cauchy sequence. We therefore may choose a positive integer *K* such that when $j, m \ge K$,

$$\left| (H_j - H_m) - \log \frac{j}{m} \right| = \left| (H_j - \log j) - (H_m - \log m) \right| < \frac{\varepsilon}{6N}.$$
(3.3)

For convenience, we denote

$$D^{2N}(k) = \sum_{n=1}^{2N} (-1)^{n+1} a_{n+1}(k) \quad \text{and} \quad T_{2N}(k) = \sum_{n=2N+1}^{\infty} (-1)^{n+1} a_{n+1}(k).$$

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Clearly, $D_k = D^{2N}(k) + T_{2N}(k)$ and by (3.2), for any $k \ge 1$, there is

$$|T_{2N}(k)| < \frac{\varepsilon}{3}.\tag{3.4}$$

Also notice that, for any integer $k \ge 1$, we have

$$D^{2N}(k) = \sum_{n=1}^{2N} (-1)^{n+1} a_{n+1}(k)$$

= $a_2(k) - a_3(k) + a_4(k) - a_5(k) + \dots + a_{2N}(k) - a_{2N+1}(k)$
= $\sum_{n=1}^{N} [a_{2n}(k) - a_{2n+1}(k)]$
= $\sum_{n=1}^{N} [(H_{2nk} - H_{(2n-1)k}) - (H_{(2n+1)k} - H_{2nk})].$ (3.5)

Let

$$W_N = \log \prod_{n=1}^N \frac{(2n)^2}{(2n-1)(2n+1)}.$$

Henceforth, let $k \ge K$, where K is defined by Eq (3.3). Using the representation of $D^{2N}(k)$ in Eq (3.5), we have

$$\begin{split} \left| D^{2N}(k) - W_N \right| \\ &= \left| \sum_{n=1}^N \left[(H_{2nk} - H_{(2n-1)k}) - (H_{(2n+1)k} - H_{2nk}) \right] - \log \prod_{n=1}^N \frac{(2n)^2}{(2n+1)(2n-1)} \right| \\ &= \left| \sum_{n=1}^N \left\{ \left[(H_{2nk} - H_{(2n-1)k}) - (H_{(2n+1)k} - H_{2nk}) \right] - \log \frac{(2n)^2}{(2n+1)(2n-1)} \right\} \right| \\ &\leq \sum_{n=1}^N \left| \left[(H_{2nk} - H_{(2n-1)k}) - (H_{(2n+1)k} - H_{2nk}) \right] - \log \frac{(2n)^2}{(2n-1)(2n+1)} \right| \\ &= \sum_{n=1}^N \left\| \left[(H_{2nk} - H_{(2n-1)k}) - \log \frac{2n}{2n-1} \right] - \left[(H_{(2n+1)k} - H_{2nk}) - \log \frac{2n+1}{2n} \right] \right\| \\ &\leq \sum_{n=1}^N \left\{ \left| (H_{2nk} - H_{(2n-1)k}) - \log \frac{2nk}{(2n-1)k} \right| + \left| (H_{(2n+1)k} - H_{2nk}) - \log \frac{(2n+1)k}{2nk} \right| \right\} \\ &\leq N \left(\frac{\varepsilon}{6N} + \frac{\varepsilon}{6N} \right) = \frac{\varepsilon}{3}, \end{split}$$
(3.6)

where " \leq " in (3.6) follows from (3.3) because $k \geq K$, which makes all of 2nk, (2n - 1)k, and (2n + 1)k greater than *K*.

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Finally, for $k \ge K$, we have

$$\begin{aligned} \left| H_k - S_k - \log \frac{\pi}{2} \right| &= \left| D_k - \log \frac{\pi}{2} \right| \\ &= \left| D^{2N}(k) + T_{2N}(k) - W_N + W_N - \log \frac{\pi}{2} \right| \\ &\le \left| D^{2N}(k) - W_N \right| + |T_{2N}(k)| + \left| W_N - \log \frac{\pi}{2} \right| \\ &\le \varepsilon, \end{aligned}$$

where the last step follows from (3.1), (3.4), and (3.6). Therefore, by the arbitrariness of ε , we have

$$\lim_{k\to\infty} D_k = \lim_{k\to\infty} (H_k - S_k) = \log \frac{\pi}{2},$$

and this completes the proof.

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Conflict of interest

The authors declare that there is no conflicts of interest.

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