

Series Approximation and Carleman's Inequality

by

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Abstract

In this paper we approximate the series $\sum_{n=1}^{\infty} c_n a_n$, $c_n = 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2}$. The approximation of such a series is related to the study of Carleman's inequality, which has found many applications in mathematics. In particular we show that

$\sum_{n=1}^{\infty} c_n \leq 2 \sum_{n=1}^{\infty} \frac{3n}{3n+1} a_n$ and discuss the strength of the approximation.

The following Carleman's inequality is well known

$$(*) \quad \sum_{n=1}^{\infty} \left(\frac{a_1^{1/p} + a_2^{1/p} + \dots + a_n^{1/p}}{n} \right)^p \leq \left(\frac{p}{p-1} \right)^p \sum_{n=1}^{\infty} a_n$$

where $\{a_n\}$ is a non-negative sequence such that $\sum_{n=1}^{\infty} a_n < \infty$, and $p > 1$.

We are interested in the case where $p = -1$ and one can ask the question whether (*) remains true in this case; that is

$$(**) \quad \sum_{n=1}^{\infty} \frac{n}{1/a_1 + 1/a_2 + \dots + 1/a_n} \leq 2 \sum_{n=1}^{\infty} a_n$$

We shall answer this question positively and strengthen the inequality (**).

In [1] the authors developed a technique to study Carleman's inequality for negative power number and later on achieved the following inequality:

$$\sum_{n=1}^{\infty} \frac{n}{1/a_1 + 1/a_2 + \dots + 1/a_n} \leq \sum_{n=1}^{\infty} c_n a_n \quad \text{where } c_n = 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2}.$$

We observe that

$$\frac{1}{m(m+1)^2} = \frac{1}{2} \left(\frac{2m}{m^2(m+1)^2} \right) \leq \frac{1}{2} \left(\frac{2m+1}{m^2(m+1)^2} \right) = \frac{1}{2} \left(\frac{1}{m^2} - \frac{1}{(m+1)^2} \right)$$

and consequently,

$$\begin{aligned} c_n &= 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2} \\ &\leq 4n^2 \frac{1}{2} \sum_{m=n}^{\infty} \left(\frac{1}{m^2} - \frac{1}{(m+1)^2} \right) \\ &= 2n^2 \left(\frac{1}{n^2} - \frac{1}{(n+1)^2} + \frac{1}{(n+1)^2} - \frac{1}{(n+2)^2} \dots \right) \\ &= 2 \end{aligned}$$

that is $c_n \leq 2$ and hence $\sum_{n=1}^{\infty} \frac{n}{1/a_1 + 1/a_2 + \dots + 1/a_n} \leq 2 \sum_{n=1}^{\infty} a_n$. That is the Carleman's inequality holds for $p = -1$.

In general, if for some positive numbers a and b

$$\frac{1}{m(m+1)^2} \leq \frac{1}{am^2 + bm} - \frac{1}{a(m+1)^2 + b(m+1)}$$

then

$$\begin{aligned} c_n &= 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2} \\ &\leq 4n^2 \sum_{m=n}^{\infty} \left(\frac{1}{am^2 + bm} - \frac{1}{a(m+1)^2 + b(m+1)} \right) \\ &= 4n^2 \left(\frac{1}{an^2 + bn} - \frac{1}{a(n+1)^2 + b(n+1)} + \frac{1}{a(n+1)^2 + b(n+1)} - \dots \right) \\ &= \frac{4n^2}{an^2 + bn} \\ &= \frac{4n}{an + b} \end{aligned}$$

that is

$$(***) \quad c_n \leq \frac{4n}{an+b}$$

and hence

$$\sum_{n=1}^{\infty} \frac{n}{1/a_1 + 1/a_2 + \dots + 1/a_n} \leq 2 \sum_{n=1}^{\infty} \frac{2n}{an+b} a_n$$

Consider the two inequalities:

$$(1) \quad \sum_{n=1}^{\infty} \frac{n}{1/a_1 + 1/a_2 + \dots + 1/a_n} \leq 2 \sum_{n=1}^{\infty} a_n$$

$$(2) \quad \sum_{n=1}^{\infty} \frac{n}{1/a_1 + 1/a_2 + \dots + 1/a_n} \leq 2 \sum_{n=1}^{\infty} \frac{2n}{an+b} a_n$$

Remark 1.

The second inequality gives a better approximation provided that $\frac{2n}{an+b} < 1$ for all n and this holds whenever $a \geq 2$.

Lemma

The inequality $\frac{1}{m(m+1)^2} \leq \frac{1}{am^2 + bm} - \frac{1}{a(m+1)^2 + b(m+1)}$ is equivalent to

$$\frac{a(a-2)m^2 + [(2a-1)b + a(a-3)]m + (b-1)(b+a)}{m(m+1)^2(am+b)(am+b+a)} \leq 0.$$

We observe that the denominator of $\frac{a(a-2)m^2 + [(2a-1)b + a(a-3)]m + (b-1)(b+a)}{m(m+1)^2(am+b)(am+b+a)}$

is always positive. Consequently $a(a-2)m^2 + [(2a-1)b + a(a-3)]m + (b-1)(b+a) \leq 0$ for all m and this is possible only if $0 \leq a \leq 2$. In view of Remark 1, we deduce that $a = 2$.

Remark 2.

The second inequality gives a better approximation provided that $\frac{2n}{an+b} = \frac{2n}{2n+b}$ and

the larger the value of b the better the approximation is.

Substituting 2 for a in the inequality

$$a(a-2)m^2 + [(2a-1)b + a(a-3)]m + (b-1)(b+a) \leq 0, \text{ for all } m$$

We obtain

$$(3b-2)m + (b-1)(b+2) \leq 0, \text{ for all } m$$

and this is possible only if $3b-2 \leq 0$ or $b \leq 2/3$.

In view of Remark 2, $b = 2/3$ yields the best approximation of c_n .

Conclusion

From (***) we have

$$c_n \leq \frac{4n}{an+b}$$

or,

$$c_n = 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2} \leq \frac{4n}{2n+2/3}$$

or,

$$c_n = 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2} \leq \frac{6n}{3n+1}$$

How good our approximation is?

We shall answer this question by comparing c_n and $\frac{6n}{3n+1}$ for certain values of n .

First, we note that

$$\begin{aligned} c_n &= 4n^2 \sum_{m=n}^{\infty} \frac{1}{m(m+1)^2} \\ &= 4n^2 \left(\sum_{m=1}^{\infty} \frac{1}{m(m+1)^2} - \sum_{m=1}^{n-1} \frac{1}{m(m+1)^2} \right) \\ &= 4n^2 \left(\sum_{m=1}^{\infty} \left(\frac{1}{m(m+1)} - \frac{1}{(m+1)^2} \right) - \sum_{m=1}^{n-1} \frac{1}{m(m+1)^2} \right) \\ &= 4n^2 \left(1 - \left(\frac{1}{6} - 1 \right) - \sum_{m=1}^{n-1} \frac{1}{m(m+1)^2} \right) \\ &= 4n^2 \left(2 - \frac{1}{6} - \sum_{m=1}^{n-1} \frac{1}{m(m+1)^2} \right) \end{aligned}$$

n	c_n	$\frac{6n}{3n+1}$
1	1.4202637	1.5
2	1.6810549	1.7143
3	1.7823736	1.8
4	1.8353308	1.8462
5	1.8677044	1.875
6	1.8894944	1.8947
7	1.9051451	1.9091
8	1.9169242	1.92
9	1.9261072	1.9286
10	1.9334657	1.9355
20	1.9666833	1.9672
30	1.9777827	1.978
50	1.9866677	1.9868
70	1.9904766	1.9905
90	1.9925928	1.9926
150	1.9955556	1.9956

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