

Growth of Partial Sums of Divergent Series

By R. P. Boas, Jr.

Abstract. Let $\Sigma f(n)$ be a divergent series of decreasing positive terms, with partial sums s_n , where f decreases sufficiently smoothly; let $\varphi(x) = \int_1^x f(t) dt$ and let ψ be the inverse of φ . Let n_A be the smallest integer n such that $s_n \geq A$ but $s_{n-1} < A$ ($A = 2, 3, \dots$); let $\gamma = \lim \{ \Sigma_1^n f(k) - \varphi(n) \}$ be the analog of Euler's constant; let $m = [\psi(A - \gamma)]$. Call ω a Comtet function for $\Sigma f(n)$ if $n_A = m$ when the fractional part of $\psi(A - \gamma)$ is less than $\omega(A)$ and $n_A = m + 1$ when the fractional part of $\psi(A - \gamma)$ is greater than $\omega(A)$. It has been conjectured that $\omega(A) = 1/2$ is a Comtet function for $\Sigma 1/n$. It is shown that in general there is a Comtet function of the form

$$\omega(A) = \frac{1}{2} + \frac{1}{24} \{ |f'(m)|/f(m) \} (1 + o(1)).$$

For $\Sigma 1/n$ there is a Comtet function of the form $1/2 + 1/(24m) - \{1/(48m^2)\}(1 + o(1))$. Some numerical results are presented.

1. Introduction. If $\Sigma_{n=1}^{\infty} f(n)$ is a divergent series of positive terms that approach 0, one can measure how fast it diverges by seeing how fast the partial sums s_n increase. Numerical data for representative series are given in the appendix to [4] (p. 69), but some of them are rather inaccurate. The present note grew out of an attempt to recompute this table. The results are given in the table on p. 259; they correct some of the entries in [4] and give a few more. The entries less than 10^6 were found by direct machine evaluation of the partial sums; most of these were checked, and the other entries were obtained, by using Theorem 2 below, which is a generalization of known results for the harmonic series [2], [3]. The entries for the harmonic series (no. 4 in the table) were originally calculated by Wrench and published in [2].

A classical theorem of Maclaurin and Cauchy (see [4, p. 45]) states that if f is positive and decreases to 0, then $s_n - \int_1^n f(t) dt$ approaches a limit. When $f(n) = 1/n$, this limit is Euler's constant γ ; I use the same notation in the general case. The table includes approximations to γ for each series.

Notation. f is a positive decreasing function with $f(\infty) = 0$, such that, at least for $n = 1, 2, 3$, $|f^{(n)}(x)|$ decreases for large x and is $O(f(x)x^{-n})$, and with $\Sigma f(n)$ divergent. We define $\varphi(x) = \int_1^x f(t) dt$; $\psi(y)$ is the inverse of $y = \varphi(x)$; we assume that ψ''' is eventually monotonic. Let $s_n = \Sigma_{k=1}^n f(k)$ and $\gamma = \lim_{n \rightarrow \infty} (s_n - \varphi(n))$. When A is a positive integer, n_A denotes the smallest integer n such that $s_n \geq A$ but $s_{n-1} < A$.

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For functions f satisfying these hypotheses, the existence of γ suggests that $\psi(A - \gamma)$ ought to be a good estimate of n_A .

THEOREM 1. *For sufficiently large A , the number n_A is one of the two integers closest to $\psi(A - \gamma)$.*

Theorem 1 (with "sufficiently large" meaning "at least 2") was proved for the harmonic series by Comtet [3]; this seems to have been the first really precise result in this direction.

Because of Theorem 1, n_A is either $[\psi(A - \gamma)]$ or $[\psi(A - \gamma)] + 1$. Let us introduce a function ω such that the first case occurs when the fractional part of $\psi(A - \gamma)$ is less than $\omega(A)$; the second, when the fractional part of $\psi(A - \gamma)$ is greater than $\omega(A)$. Of course, ω is not uniquely determined. I propose to call such a function a Comtet function for f (or for $\Sigma f(n)$).

It has been conjectured that $\omega(A) = \frac{1}{2}$ is a Comtet function for the harmonic series, and proved [2] that this series has a Comtet function of the form $\omega(A) = \frac{1}{2} + O(e^{-A})$.

THEOREM 2. *Every series of the form $\Sigma f(n)$ (with the hypotheses stated above) has a Comtet function of the form*

$$\omega(A) = \frac{1}{2} + \frac{1}{24} (|f'(m)|/f(m))(1 + o(1)),$$

where $m = [\psi(A - \gamma)]$.

For any specific f we can improve Theorem 2 by more detailed calculation. We shall do this for the harmonic series.

THEOREM 3. *For $\Sigma 1/n$ there is a Comtet function of the form $\frac{1}{2} + 1/(24m) - (1/(48m^2))(1 + o(1))$. For $A \geq 2$ there is a Comtet function between $\frac{1}{2} + 1/(24m) - 1/(49m^2)$ and $\frac{1}{2} + 1/(24m) - 1/(47m^2)$.*

For larger values of A the coefficients of m^{-2} can be taken much closer together.

Theorem 3 does not disprove the conjecture that $\omega(A) = \frac{1}{2}$ is a Comtet function for the harmonic series, but it does seem to make it less plausible. It is conceivable that the fractional part of $e^{A-\gamma}$ never falls between $\frac{1}{2}$ and $\frac{1}{2} + 1/(24m) - 1/(48m^2)$. A machine computation for $A = 20(1)200$ found no exceptions; in fact, the cruder Comtet function found in [2] was more than adequate to determine n_A for $A \leq 200$. The values of n_A for $A = 1(1)20$ are given in [2] and reproduced in [9], sequence 1385; n_{21} and n_{22} , calculated by H. P. Robinson, are given in a supplement to [9]. After the present paper had been submitted for publication, Robert Spira communicated to me the results of his computations in which he obtained n_A for $A = 100(100)1000$, and also showed that there are no exceptions to the conjecture for $A \leq 1000$. Since $1/(24m)$ is about 2×10^{-436} at this point, any exception to the conjecture will have the fractional part of $e^{A-\gamma}$ closer to $\frac{1}{2}$ than this, so that it seems unlikely that the conjecture will be disproved by computation.

For the series $\Sigma n^{-\frac{1}{2}}$, the corresponding conjecture is that n_A is the closest integer to $(A - \gamma + 2)^2/4$, where now $\gamma = 0.53964\ 54911\ 9 = 2 + \zeta(\frac{1}{2})$ (as pointed out to me by John W. Wrench, Jr., who also provided me with the decimal approximation). I found no exceptions for $A = 2(1)1000$.

$$(1) \sum_1^{\infty} \frac{1}{\log \log(n+2)}$$

$$(2) \sum_1^{\infty} \frac{1}{\log(n+1)}$$

$$(3) \sum_1^{\infty} \frac{1}{n^{1/2}}$$

$$(4) \sum_1^{\infty} \frac{1}{n}$$

$$(5) \sum_1^{\infty} \frac{1}{(n+1)\log(n+1)}$$

$$(6) \sum_1^{\infty} \frac{1}{(n+2)\log(n+2)}$$

Series	γ	Number of terms to make the sum greater than									
		3	4	5	6	7	10	20	100	1000	1000000
1	7.21848	1	1	1	1	1	1	6	112	1842	2.62 × 10 ⁶ (a)
2(b)	0.80193	3	5	7	9	12	20	56	489	7764	1.55 × 10 ⁷
3	0.53964549	5	7	10	14	18	33	115	2574	250731	2.50 × 10 ¹¹ (c)
4	0.57721566	11	31	83	227	616	12367	2.7 × 10 ⁸	1.5 × 10 ⁴³	1.1 × 10 ⁴³⁴	T(4.3 × 10 ⁵)
5	0.42816572	8717	5.1 × 10 ¹⁰	1.3 × 10 ²⁹	1.4 × 10 ⁷⁹	1.4 × 10 ²¹⁵	1.6 × 10 ⁴³²¹	T ₂ (8)	T(5 × 10 ⁴²)	T(4 × 10 ⁴³³)	T ₂ (4.3 × 10 ⁵)
6	2.29992697	1	3	56	3.1 × 10 ¹⁹	T(1.3 × 10 ⁴)	T(7 × 10 ⁸⁹)	T ₂ (2 × 10 ⁶)	T ₂ (1.1 × 10 ⁴¹)	T ₂ (8 × 10 ⁴³¹)	T ₃ (4.3 × 10 ⁵)

Notes: To simplify the typography, I write $T(x) = T_1(x) = 10^x$, $T_n(x) = T(T_{n-1}(x))$.

- (a) The function φ for series 1 has apparently not been tabulated before; I tabulated it in order to get γ and $\psi(4 - \gamma)$. The value 2.6×10^6 given in [4] corresponding to $A = 10^6$ was probably arrived at by arguing that $\varphi(x)$ is nearly $x/\log \log x$, so $\psi(x)$ is nearly $x \log \log x$.
- (b) Here $\varphi(x)$ was sufficiently well tabulated [5], [7], [8].
- (c) It is easy to find this entry exactly.

I am indebted to Dr. Wrench for the 150D value of $e^{-\gamma}$ which made the computations for the harmonic series possible. I am also indebted to Lester M. Carlyle, Jr., for communicating the results of his calculations which suggested the possibility of a result like Theorem 3.

I take this opportunity to note the following errata to [2]: In Theorem 1, last line, read m for n (twice). On p. 866, in the line before formula (1), read $-\frac{1}{8}n^{-2}$. On p. 868, lines 9 and 10 (statements (ii) and (iii)) read m for n . On p. 865, first line, read "for $A = 5, 10, 100$ his values are somewhat inaccurate."

2. Proof of Theorems 1 and 2. By the Euler-Maclaurin formula we can write

$$(2.1) \quad s_n = \gamma + \varphi(n) + \frac{1}{2}f(n) + \frac{1}{12}f'(n) + R_n,$$

where

$$R_n = -\int_n^\infty f'''(t)P_3(t) dt,$$

and P_3 is the function of period 1 that is equal on $(0, 1)$ to the Bernoulli polynomial $B_3(x)/6$. (Notation for the B 's as in [6] or [1].) We can estimate R_n as in [6, pp. 538–539]; it turns out that

$$(2.2) \quad 0 < R_n < \frac{1}{720}|f'''(n)| = O(f(n)/n^3).$$

Suppose now that n is any integer such that $s_n \geq A$. Put $\delta_n = \frac{1}{2}f(n) + f'(n)/12 + R_n$; then from (2.1) we have $\varphi(n) + \delta_n > A - \gamma$, whence

$$(2.3) \quad \psi\{\varphi(n) + \delta_n\} > \psi(A - \gamma).$$

We have $\varphi(n) \rightarrow \infty$ and $\delta_n \rightarrow 0$, so that it is reasonable to expand the left-hand side of (2.3) in a Taylor series with remainder of order 3,

$$(2.4) \quad \psi\{\varphi(n) + \delta_n\} = \psi(\varphi(n)) + \delta_n\psi'(\varphi(n)) + \frac{1}{2}\delta_n^2\psi''(\varphi(n)) + E_n,$$

where we may assume that

$$(2.5) \quad |E_n| \leq \frac{1}{6}\delta_n^3 \max\{|\psi'''(\varphi(n))|, |\psi'''(\varphi(n+1))|\},$$

when n is large enough (since we assumed that $|\psi'''|$ is monotonic). But $\psi(\varphi(n)) = n$, $\psi'(\varphi(n)) = 1/f(n)$, $\psi''(\varphi(n)) = -f'(n)/f(n)^3 = O(n^{-1}f(n)^{-2})$, and

$$\psi'''(\varphi(n)) = \{3f'(n)^2 - f(n)f''(n)\}/f(n)^5 = O(n^{-2}f(n)^{-3})$$

(and similarly for $\psi'''(\varphi(n+1))$). Hence, (2.4) becomes

$$(2.6) \quad \psi\{\varphi(n) + \delta_n\} = n + \delta_n/f(n) - \frac{1}{2}\delta_n^2 f'(n)/f(n)^3 + E_n,$$

where $E_n = O(n^{-2})$.

Now write $\delta_n = \frac{1}{2}f(n) + f'(n)/12 + R_n$ and multiply out δ_n^2 in (2.6). We get

$$(2.7) \quad \psi\{\varphi(n) + \delta_n\} = n + \frac{1}{2} - \frac{1}{24}f'(n)/f(n) + O(n^{-2}),$$

where the O -term can be calculated more precisely in any particular case. Thus, if n is large enough, we can combine (2.3) and (2.7) to get

$$n + \frac{1}{2} - \frac{1}{24} f'(n)/f(n) + O(n^{-2}) > \psi(A - \gamma), \quad n > \psi(A - \gamma) - \frac{1}{2} + O(n^{-1}).$$

Consequently, if $m = [\psi(A - \gamma)]$ and A is large enough, we have $n > m - \frac{1}{2}$. Since n is an integer, this means that $n \geq m$. Now it was assumed that $s_n \geq A$; in particular, n can be n_A , the smallest such index, and we conclude that $n_A \geq m$.

Similarly, if $n = n_A - 1$, we have $s_n < A$, and so

$$n_A - 1 < \psi(A - \gamma) - \frac{1}{2} + O(n^{-1}), \quad n_A < m + \frac{3}{2} + O(n^{-1}),$$

whence $n_A \leq m + 1$.

Consequently, we have shown that $m = [\psi(A - \gamma)] \leq n_A \leq m + 1$ for large A , and this is the conclusion of Theorem 1.

To go further, suppose that

$$(2.8) \quad \psi(A - \gamma) > m + \frac{1}{2} + \left(\frac{1}{24} + \epsilon\right) |f'(m)|/f(m), \quad \epsilon > 0.$$

By definition, $s_n \geq A$ for $n = n_A$ and hence by (2.7), (2.3) and (2.8)

$$n_A + \frac{1}{2} + \frac{1}{24} |f'(n_A)|/f(n_A) + O(n_A^{-2}) > m + \frac{1}{2} + \left(\frac{1}{24} + \epsilon\right) |f'(m)|/f(m).$$

Thus,

$$(2.9) \quad n_A > m + \frac{1}{24} \left\{ \frac{|f'(m)|}{f(m)} - \frac{|f'(n_A)|}{f(n_A)} \right\} + \epsilon \frac{|f'(m)|}{f(m)} + O(n_A^{-2}).$$

We know that $m + 1 \geq n_A \geq m$; since $|f'(x)|/f(x)$ decreases, the expression in braces is nonnegative and so $n_A > m$ if A is large enough, and (2.8) holds.

Similarly, if $s_n < A$ (as it is when $n = n_A - 1$), we have

$$n + \frac{1}{2} + \frac{1}{24} \frac{|f'(n)|}{f(n)} + O(n^{-2}) < \psi(A - \gamma).$$

Supposing that

$$(2.10) \quad \psi(A - \gamma) < m + \frac{1}{2} + \left(\frac{1}{24} - \epsilon\right) |f'(m)|/f(m), \quad \epsilon > 0,$$

we get

$$n < m + \frac{1}{24} \left\{ \frac{|f'(m)|}{f(m)} - \frac{|f'(n)|}{f(n)} \right\} - \epsilon \frac{|f'(m)|}{f(m)} + O(m^{-2}).$$

Here $n = n_A - 1 < m$, so the expression in braces is not positive and consequently $n < m$, i.e., $n_A < m + 1$. Therefore, $n_A = m$ under (2.10) if A is large enough.

3. Proof of Theorem 3. We have $\varphi(x) = \log x$, $\psi(x) = e^x$, $\gamma = 0.57721\ 56649\ \dots$. Then (2.1) becomes

$$s_n = \gamma + \log n + \frac{1}{2n} - \frac{1}{12n^2} + R_n,$$

where

$$R_n = 6 \int_n^\infty t^{-4} P_3(t) dt,$$

and by (2.2)

$$(3.1) \quad 0 < R_n < \frac{1}{120} n^{-4}.$$

We now proceed as in Theorem 1 but take one more term in the Taylor series for $\psi(x) = e^x$. Here $\delta_n = (2n)^{-1} - (12n^2)^{-2} + R_n$ and

$$\psi\{\varphi(n) + \delta_n\} = ne^{\delta_n} = n \left(1 + \delta_n + \frac{1}{2} \delta_n^2 + \frac{1}{6} \delta_n^3 + \epsilon_n n^{-4} \right),$$

where

$$(3.2) \quad 0 < \epsilon_n \leq \frac{1}{24} e^{\delta_n} \delta_n^4 < \frac{1}{384} e^{1/(2n)} < 0.0034$$

if $n \geq 2$. Expanding the powers of δ_n , we get

$$\begin{aligned} \psi\{\varphi(n) + \delta_n\} &= n \left\{ 1 + \frac{1}{2} n^{-1} - \frac{1}{12} n^{-2} + R_n \right. \\ &\quad + \frac{1}{2} \left(\frac{1}{4} n^{-2} + \frac{1}{144} n^{-4} + R_n^2 - \frac{1}{12} n^{-3} + n^{-1} R_n - \frac{1}{6} n^{-2} R_n \right) \\ &\quad + \frac{1}{6} \left[\frac{1}{8} n^{-3} + \frac{3}{4} n^{-2} \left(R_n - \frac{1}{12} n^{-2} \right) + \frac{3}{2} n^{-1} \left(R_n - \frac{1}{12} n^{-2} \right)^2 \right. \\ &\quad \left. \left. + \left(R_n - \frac{1}{12} n^{-2} \right)^3 + \epsilon_n n^{-4} \right] \right\} \\ &= n + \frac{1}{2} + \frac{1}{24} n^{-1} - \frac{1}{48} n^{-2} + E_n, \end{aligned}$$

where

$$\begin{aligned} n^3 E_n &= \frac{1}{6} \epsilon_n - \frac{1}{144} + \frac{1}{576} n^{-1} - \frac{1}{10368} n^{-2} \\ &\quad + R_n \left(n + \frac{1}{2} + \frac{1}{24} n^{-1} - \frac{1}{24} n^{-2} + \frac{1}{288} n^{-3} \right) \\ &\quad + R_n^2 \left(\frac{1}{2} n + \frac{1}{4} - \frac{1}{24} n^{-1} + \frac{1}{6} n R_n \right). \end{aligned}$$

Since each of the expressions in parentheses is positive for $n \geq 2$, we get an upper bound for $n^3 E_n$ by replacing ϵ_n and R_n by their upper bounds from (3.1) and (3.2). The result is a decreasing function of n , so it is largest at $n = 2$ and we get, after some calculation, $n^3 E_n < 0.005$. To get a lower bound for $n^3 E_n$ we have only to replace R_n and ϵ_n by 0, and then we get

$$n^3 E_n > -\frac{1}{144} - \frac{1}{41472} > -0.007.$$

Using the upper bound, we obtain, for $n = n_A$,

$$n + \frac{1}{2} + \frac{1}{24} n^{-1} - \frac{1}{48} n^{-2} + 0.005 n^{-3} > e^{A-\gamma}.$$

Consequently, with $m = [e^{A-\gamma}]$, if

$$(3.3) \quad e^{A-\gamma} > m + \frac{1}{2} + \frac{1}{24} m^{-1} - \frac{1}{49} m^{-2}$$

we have

$$(3.4) \quad n > m + \frac{1}{24} (m^{-1} - n^{-1}) + \frac{1}{48} (n^{-2} - m^{-2}) + \left(\frac{1}{48} - \frac{1}{49}\right) m^{-2} - 0.005n^{-3}.$$

But we know that $n \geq m$; if we had $n = m$, (3.4) would yield

$$0 > \left(\frac{1}{48} - \frac{1}{49}\right) m^{-2} - 0.005m^{-3}.$$

Now suppose that $A \geq 4$; then $m = [e^{A-\gamma}] \geq 30$, and so we would have

$$0 > \left(\frac{1}{48} - \frac{1}{49}\right) - (0.005)/30 > 0.000425 - 0.00016.$$

This contradiction shows that $n > m$, so that $n = n_A = m + 1$ under (3.3).

On the other hand, with $n = n_A - 1$ we have

$$n + \frac{1}{2} + \frac{1}{24} n^{-1} - \frac{1}{48} n^{-2} - 0.007n^{-3} < e^{A-\gamma}.$$

If $n < m$, we have $n_A < m + 1$ and so $n_A = m$, so we have only to exclude the possibility that $n = m$. If we suppose that $n = m$ and

$$(3.5) \quad e^{A-\gamma} < m + \frac{1}{2} + \frac{1}{24} m^{-1} - \frac{1}{47} m^{-2},$$

we then have

$$m + \frac{1}{2} + \frac{1}{24} m^{-1} - \frac{1}{48} m^{-2} - 0.007m^{-3} < m + \frac{1}{2} + \frac{1}{24} m^{-1} - \frac{1}{47} m^{-2},$$

that is, $1/47 - 1/48 < 0.007m^{-1}$. If $A \geq 4$, we again have $m \geq 30$, and the last inequality says that $0.00043 < 0.00024$. Thus, the assumption that $n_A = m + 1$ leads to a contradiction if (3.5) holds.

This establishes the second part of the theorem for $A \geq 4$; but it also holds, by direct computation, for $A = 2, 3$.

If we replace $1/47$ and $1/49$ by $1/48 \pm \epsilon$, we can take ϵ as small as we like if we take $A \geq A_0$, sufficiently large, and the first part of Theorem 3 follows.

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