SOLUTION TO PROBLEM #643 PROPOSED BY W. F. TRENCH

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Problem #643: Suppose that $a_r \ge 0$ for all nonnegative integers r and $\sum_{r=0}^{\infty} a_r = A < \infty$. Let

(1)
$$\alpha_n = \frac{1}{n} \sum_{r=0}^{n-1} \sum_{s=0}^{n-1} a_{r+s}$$
 and $\beta_n = \frac{1}{n} \sum_{r=0}^{n-1} \sum_{s=0}^{n-1} a_{|r-s|}$.

Find $\lim_{n\to\infty} \alpha_n$ and $\lim_{n\to\infty} \beta_n$.

Solution: Under the assumption, the power series $f(x) := \sum_{r=0}^{\infty} a_r x^r$ has radius of convergence R > 1. Hence, so does its derivative $f'(x) = \sum_{r=1}^{\infty} r a_r x^{r-1}$. In particular, $f'(1) = \sum_{r=1}^{\infty} r a_r$ is finite. Next, we rewrite the sums in (1) respectively as:

$$\alpha_n = \frac{1}{n} \sum_{k=0}^{2n-2} \sum_{r+s=k} a_{r+s} = \frac{1}{n} \left\{ \sum_{k=0}^{n-1} (k+1)a_k + \sum_{k=n}^{2n-2} (2n-k-1)a_k \right\}$$
 and
$$\beta_n = \frac{1}{n} \sum_{k=0}^{n-1} \sum_{|r-s|=k} a_{|r-s|} = \frac{1}{n} \sum_{k=1}^{n-1} 2(n-k)a_k + a_0.$$

Consequently, we have

$$\lim_{n \to \infty} \alpha_n = \lim_{n \to \infty} \frac{1}{n} \left\{ \sum_{k=0}^{n-1} 2(k+1)a_k - \sum_{k=n}^{2n-2} (k+1)a_k \right\} + \lim_{n \to \infty} 2\sum_{k=n}^{2n-2} a_k = 0,$$

as the sums are partial sums of convergent series. Similarly,

$$\lim_{n \to \infty} \beta_n = \lim_{n \to \infty} \left\{ -a_0 + 2\sum_{k=0}^{n-1} a_k - \frac{2}{n} \sum_{k=1}^{n-1} ka_k \right\} = -a_0 + 2A$$

Hence we obtain $\lim_{n\to\infty} \alpha_n = 0$ and $\lim_{n\to\infty} \beta_n = 2A - a_0$. \Box

References:

[P] P #643, The College Mathematics Journal, (30) #1, January 1999.

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