

METHODS OF SUMMATION

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1. Methods of Rogosinski and Bernstein. In this note we shall discuss certain matrix methods of summation, though otherwise §1 and §2 are unrelated. In this section we wish to consider some of the properties of the method (B^h) , where we say that a series $\sum_{\nu=0}^{\infty} u_{\nu}$ is summable (B^h) when

$$B_n^h = \sum_{\nu=0}^n u_{\nu} \cos \frac{\pi}{2} \left(\frac{\nu}{n+h} \right) \rightarrow S, \quad n \rightarrow \infty.$$

The method (B^h) has been the subject of recent papers by Agnew [1], Karamata [5, 6], and Petersen [7]. It has been shown in the papers by Agnew and Petersen that for $h > 1/2$ the method (B^h) is equivalent to the arithmetic means of Cesaro (C) , and in the paper by Agnew that for $0 < h < 1/2$ the method is equivalent to methods stronger than (C) .

We shall now construct examples after a method of Hurwitz [4], to show that for $h < 0$ the method (B^h) sums a series not summable (C) . Hence, since all series summable (C) are summable (B^h) , we shall have proved that (B^h) is stronger than (C) .

We shall first consider $-1 < h < 0$, so that all the coefficients in any row are positive except the n th coefficient $\cos \{\pi n/[2(n+h)]\}$. We choose $u_0 > 1$ and assume that the first $m-1$ terms of the series $\sum_{\nu=0}^{\infty} u_{\nu}$ are known. Then we select u_m so that

$$B_m^h = \sum_{\nu=0}^m u_{\nu} \cos \frac{\pi}{2} \left(\frac{\nu}{m+h} \right) = 0,$$

or

$$-u_m \cos \frac{\pi}{2} \left(\frac{m}{m+h} \right) = \sum_{\nu=0}^{m-1} u_{\nu} \cos \frac{\pi}{2} \left(\frac{\nu}{m+h} \right).$$

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All of the u_ν are positive; and since

$$\frac{u_m}{u_{m-2}} \geq \frac{\sin \frac{\pi}{2} \left(\frac{2+h}{m+h} \right)}{-\sin \frac{\pi}{2} \left(\frac{h}{m+h} \right)} \simeq - \left(\frac{2}{h} + 1 \right)$$

for $-1 < h < 0$, the u_ν do not satisfy $u_n = o(n)$, and hence $\sum_{\nu=0}^{\infty} u_\nu$ is not summable (C); see [3].

If $h \leq -1$, we consider

$$B_m^h = \sum_{\nu=0}^{m-1} \left[\cos \frac{\pi}{2} \left(\frac{\nu}{m+h} \right) - \cos \frac{\pi}{2} \left(\frac{\nu+1}{m+h} \right) \right] S_\nu + \cos \frac{\pi}{2} \left(\frac{m}{m+h} \right) S_m.$$

Here again we select positive increasing S_ν so that $B_\nu^h = 0$ for $\nu \leq m-1$. Under the assumption that $S_\nu \geq \nu$, $\nu \leq m-1$, we shall show that $S_m \geq m$. Observing that the first $m-1$ coefficients of the S_ν are positive, we have (setting $\pi/[2(m+h)] = \theta$):

$$\begin{aligned} -\cos m\theta &\geq \sum_{\nu=0}^{m-1} [\cos \nu\theta - \cos(\nu+1)\theta] \nu \\ &= \sum_{\nu=0}^{m-1} \cos \nu\theta - (m-1) \cos m\theta \\ &= \Re \sum_{\nu=0}^{m-1} e^{i\nu\theta} - (m-1) \cos m\theta \\ &= \Re \frac{1 - e^{im\theta}}{1 - e^{i\theta}} - (m-1) \cos m\theta \\ &= \Re \frac{i(e^{-(i\theta)/2} - e^{i(m-1/2)\theta})}{2 \sin \theta/2} - (m-1) \cos m\theta \\ &\geq \left(\frac{1}{2} - \frac{\pi}{2} h \right); \end{aligned}$$

therefore,

$$S_m \geq \left(\frac{1}{2} - \frac{\pi}{2}h\right) \frac{m+h}{-h} \times \frac{2}{\pi} \geq qm, \quad q > 1.$$

Hence the series constructed does not satisfy the condition $S_n = o(n)$, and is not summable (C).

2. A Nörlund method. The method defined by

$$\sigma_n = \left(1 - \frac{1}{n+3}\right) S_n + \frac{1}{n+3} S_{n+1}$$

has been used as an example in a recent paper by Agnew [2]. We shall treat this method in a manner similar to that in which the method

$$t_n = (1-a)S_{n-1} + aS_n$$

is treated in [7].

THEOREM. *If*

$$\sigma_n = \left[\left(1 - \frac{1}{n+3}\right) S_n + \frac{1}{n+3} S_{n+1} \right] \rightarrow \sigma,$$

then

$$S_n = C \cdot (-1)^{n-1} (n+1)! + \sigma'_n,$$

where σ'_n is convergent to σ and C is a constant.

Proof. Since (we may assume $S_0 = 0$)

$$\begin{aligned} (n+2) \sigma_{n-1} &= (n+1) S_{n-1} + S_n \\ (n+1) \sigma_{n-2} &= \quad n S_{n-2} + S_{n-1} \\ &\cdot \qquad \qquad \cdot \qquad \cdot \\ &\cdot \qquad \qquad \cdot \qquad \cdot \\ &\cdot \qquad \qquad \cdot \qquad \cdot \\ 3 \sigma_0 &= \quad 2 S_0 + S_1, \end{aligned}$$

we have

$$S_n = (n+2)\sigma_{n-1} - (n+1)^2\sigma_{n-2} + n^2(n+1)\sigma_{n-3} \\ - (n-1)^2n(n+1)\sigma_{n-4} + \dots + (-1)^{n-2}3^2 \cdot 4 \cdot 5 \cdot 6 \dots (n+1)\sigma_0,$$

or

$$S_n = (-1)^{n-1}(n+1)! \left[(-1)^{n-1} \frac{n+2}{(n+1)!} \sigma_{n-1} + (-1)^{n-2} \frac{n+1}{n!} \sigma_{n-2} + \dots \right. \\ \left. + (-1)^\nu \frac{\nu+3}{(\nu+2)!} \sigma_\nu + \dots + \frac{3}{2} \sigma_0 \right].$$

Let

$$(-1)^\nu \frac{\nu+3}{(\nu+2)!} \sigma_\nu = t_\nu;$$

since $\sum_{\nu=0}^{\infty} t_\nu$ is absolutely convergent ($\sigma_\nu \rightarrow \sigma$), we may write

$$t_0 + t_1 + \dots + t_{n-1} = C - (t_n + t_{n+1} + \dots) \\ = C - \frac{1}{(n+1)!} \left[\frac{n+3}{n+2} \frac{(n+2)!}{n+3} t_n + \frac{n+4}{(n+2)(n+3)} \frac{(n+3)!}{n+4} t_{n+1} + \dots \right] \\ = C - \frac{(-1)^n}{(n+1)!} \left[\frac{n+3}{n+2} \sigma_n - \frac{n+4}{(n+2)(n+3)} \sigma_{n+1} + \dots \right].$$

Then

$$S_n = (-1)^{n-1}(n+1)! [t_0 + t_1 + \dots + t_{n-1}] \\ = (-1)^{n-1} \cdot C \cdot (n+1) + \left[\frac{n+3}{n+2} \sigma_n - \frac{n+4}{(n+2)(n+3)} \sigma_{n+1} + \dots \right] \\ = (-1)^{n-1} \cdot C \cdot (n+1)! + \frac{n+3}{n+2} \sigma_n \\ - \frac{1}{n+2} \left[\frac{n+4}{n+3} \sigma_{n+1} - \frac{n+5}{(n+3)(n+4)} \sigma_{n+2} + \dots \right] \\ = (-1)^{n-1} \cdot C \cdot (n+1)! + \frac{n+3}{n+2} \sigma_n - \frac{1}{n+2} O(1)$$

$$= (-1)^{n-1} \cdot C \cdot (n+1)! + \sigma_n + o(1).$$

This proves our assertion.

Obvious extensions can be made to the methods

$$\sigma_n = \left[\left(1 - \frac{1}{n+k} \right) S_n + \frac{1}{n+k} S_{n+1} \right],$$

or to iterations of these methods.

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