

SIGNED SUMS OF RECIPROCALs, I

Dedicated to George Szekeres on his 65th birthday

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(Received 15 November 1974)

Abstract

The author investigates $M(n) = \min |\sum \eta_k k^{-1}|$ where the minimum is over all sets of signs $\eta_j = \pm 1$ and shows $M(n) < n^{\frac{1}{2} - (1-\epsilon)\log_2 n}$.

R. R. Hall recently suggested the problem of finding an upper bound for

$$M(n) = \min \left| \sum_{1 \leq k \leq n} \frac{\eta_k}{k} \right|$$

where the minimum is taken over all sets η_1, \dots, η_n with each η_i being ± 1 . Trivially, on writing all terms $1/k$ as rationals with denominator l.c.m. $(1, 2, \dots, n)$ the numerator of $\sum \eta_k/k$ is odd so $M(n)$ is certainly non-zero. On the other hand it is easily shown by induction that $M(n) < 1/n$. We show here that this can be improved considerably.

THEOREM. *For real $\epsilon > 0$ there exists real $N(\epsilon)$ such that*

$$M(n) < 1/n^{\frac{1}{2} - (1-\epsilon)\log_2 n}$$

for $n > N(\epsilon)$, where \log_2 denotes the base 2 logarithm.

The essential part of the proof is a variant of the mean value theorem of calculus. Before giving this we introduce some notation. For a given function $f = f(x)$ define $H_1(f)$ by

$$H_1(f)(x) = f(x + 1) - f(x).$$

Further functions $H_2(f), \dots, H_r(f), \dots$ are defined inductively by

$$H_n(f)(x) = H_{n-1}(g)\left(\frac{1}{2}x\right)$$

where

$$g(x) = H_1(f)(2x).$$

The following lemma gives some inkling of the relevance of the above to the problem being considered.

LEMMA 1. Let $\epsilon_j = (-1)^{d(j)}$ where $d(j)$ denotes the sum of the digits of the binary expansion of j . Then

$$H_n(f)(x) = (-1)^n \sum_{0 \leq j \leq 2^n - 1} \epsilon_j f(x + j).$$

PROOF. The lemma is easily checked in the case $n = 1$. Now suppose it is true in the case $n = t$. Then

$$\begin{aligned} H_{t+1}(f)(x) &= H_t(g)\left(\frac{1}{2}x\right) = (-1)^t \sum_{0 \leq j \leq 2^t - 1} \epsilon_j g\left(\frac{1}{2}x + j\right) \\ &= (-1)^t \sum_{0 \leq j \leq 2^t - 1} \epsilon_j (f(2\left(\frac{1}{2}x + j\right) + 1) - f(2\left(\frac{1}{2}x + j\right))) \\ &= (-1)^{t+1} \left\{ \sum_{0 \leq j \leq 2^t - 1} f(x + 2j) \epsilon_j - \sum_{0 \leq j \leq 2^t - 1} f(x + 2j + 1) \epsilon_j \right\} \\ &= (-1)^{t+1} \sum_{0 \leq j \leq 2^{t+1} - 1} \epsilon_j f(x + j) \end{aligned}$$

since $\epsilon_{2j} = \epsilon_j$ and $\epsilon_{2j+1} = -\epsilon_j$. This completes the proof of the lemma by induction.

We now obtain an estimate for $H_n(f)(t)$. It is possible to give a series expansion for $H_n(f)(a)$ of the type

$$H_n(f)(a) = 2^{n(n-1)/2} f^{(n)}\left(a + \frac{1}{2}(2^n - 1)\right) + c_{n+1} f^{(n+1)}\left(a + \frac{1}{2}(2^n - 1)\right) + \dots$$

and estimate the coefficients c_{n+1}, c_{n+2}, \dots , but this does not seem to give any better result when applied to the problem in hand than the following, suggested by R. R. Hall.

LEMMA 2. Let f be a function with derivative $f^{(n)}$ of order n existing on $(a, a + 2^n - 1)$ and $f^{(n-1)}$ continuous on $[a, a + 2^n - 1]$. Then

$$H_n(f)(a) = 2^{n(n-1)/2} f^{(n)}(a + \theta)$$

for some $\theta \in (0, 2^n - 1)$.

PROOF. The case $n = 1$ is just the mean value theorem of calculus. Now suppose the lemma is true for $n = t$ and that the conditions of the lemma hold for $n = t + 1$. Then for g the conditions hold at $\frac{1}{2}a$ with $n = t$ so

$$H_{t+1}(f)(a) = H_t(g)\left(\frac{1}{2}a\right) = 2^{t(t-1)/2} g^{(t)}\left(\frac{1}{2}a + \theta_t\right)$$

where $\theta_1 \in (0, 2^t - 1)$. But

$$g^{(t)}(x) = 2^t (f^{(t)}(2x + 1) - f^{(t)}(2x))$$

for all $x \in (\frac{1}{2}a, \frac{1}{2}a + 2^t - 1)$, so by the mean value theorem

$$g^{(t)}(\frac{1}{2}a + \theta_1) = 2^t (f^{(t+1)}(a + 2\theta_1 + \phi_1))$$

where $\phi_1 \in (0, 1)$. Hence

$$H_{t+1}(f)(a) = 2^{(t+1)(t)/2} f^{(t+1)}(a + \theta)$$

where $\theta = 2\theta_1 + \phi_1 \in (0, 2^{t+1} - 1)$, completing the proof of the lemma by induction.

In order to apply lemma 2 to the sum in question we need to show that the relatively large initial terms can be ignored.

LEMMA 3. *If $1 \leq k \leq \frac{1}{2}n + 1$ then $M(n) \leq M_k(n)$, where*

$$M_k(n) = \min \left| \sum_{k \leq j \leq n} \frac{\eta_j}{j} \right|,$$

the minimum being over all sets η_k, \dots, η_n with each η_j being ± 1 .

PROOF. The case $k = 1$ is trivial. That $M_k(n) \leq M_{k+1}(n)$ for $k + 1 \leq \frac{1}{2}n + 1$ follows trivially on observing that the substitution

$$\eta_{2k}/2k = \eta_{2k}/k - \eta_{2k}/2k$$

converts a sum $\sum_{k+1 \leq j \leq n} \eta_j/j$ to one of the form $\sum_{k \leq j \leq n} \eta_j/j$, so the lemma follows by induction.

PROOF OF THE THEOREM. Let m be such that $n/2 < 2^{m+2} \leq n$ and set $l = [n/2^{m+1}] + 1$. It is easily seen that

$$\begin{aligned} & | \pm H_m(f)(n + 1 - 2^m) \pm H_m(f)(n + 1 - 2 \cdot 2^m) \pm \dots \pm H_m(f)(n + 1 - l \cdot 2^m) | \\ & \leq \max_{1 \leq j \leq l} | H_m(f)(n + 1 - j2^m) | \end{aligned}$$

for suitable choices of sign. Taking $f(x) = 1/x$, and using lemmas 1 and 3 the left side of the above inequality is at least as big as $M(n)$ while the right side is, by lemma 2, bounded above by $2^{m(m-1)/2} m! / (\frac{1}{4}n)^{m+1}$. Hence

$$M(n) \leq 2^{m(m-1)/2} m! / (\frac{1}{4}n)^{m+1}.$$

Using the inequality $\log_2 n - 3 < m \leq \log_2 n - 2$ we have

$$2^{m(m-1)/2} \leq \left(\frac{n}{4}\right)^{1/2(\log_2 n - 3)} < 8n^{1/2\log_2 n}$$

$$m! \leq (\log_2 n)^{\log_2 n} = n^{\log_2 \log_2 n},$$

$$4^{m+1} < n^2 \quad \text{and} \quad n^{m+1} > n^{\log_2 n - 2}.$$

Thus

$$M(n) < n^{-\frac{1}{2}\log_2 n} (8n^{4+\log_2 \log_2 n})$$

which clearly gives the theorem.

Erdos (1972) has stated the problem: Let T_n denote the fractional part of $\frac{1}{2} + \frac{1}{3} + \cdots + 1/n$. Does there exist $n \geq 5$ for which $T_n = 1/[2, 3, \cdots, n]$ where $[2, 3, \cdots, n]$ denotes the least common multiple of $2, 3, \cdots, n$. Along similar lines is the problem: Does there exist $n \geq 5$ for which $M(n) = 1/[2, 3, \cdots, n]$?

Reference

P. Erdos (1972), *Elemente der Mathematik* **27**, 68.

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