Concrete Mathematics Exercises from Week 12

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Exercise 6.4

Express $1 + 1/3 + \ldots + 1/(2n+1)$ in terms of harmonic numbers.

Solution. If the summands $1/2, 1/4, \ldots, 1/2n$ were present, that would be H_{2n+1} . But they are not there, thus their sum, which is $H_n/2$, has been subtracted from the total. Then $1 + 1/3 + \ldots + 1/(2n+1) = H_{2n+1} - \frac{1}{2}H_n$.

Exercise 6.20

Find a closed form for $\sum_{k=1}^{n} H_k^{(2)}$.

Solution. We rewrite:

$$\sum_{k=1}^{n} H_k^{(2)} = \sum_{k=1}^{n} \sum_{j=1}^{k} \frac{1}{j^2}$$
$$= \sum_{j=1}^{n} \sum_{k=j}^{n} \frac{1}{j^2}$$
$$= \sum_{j=1}^{n} \frac{n+1-j}{j^2}$$
$$= (n+1) \sum_{j=1}^{n} \frac{1}{j^2} - \sum_{j=1}^{n} \frac{1}{j}$$
$$= (n+1) H_n^{(2)} - H_n.$$

Observe the similarity with $\sum_{k=1}^{n} H_k = (n+1)H_n - n$.

Exercise 6.21

Show that if $H_n = a_n/b_n$ where a_n and b_n are integers, the denominator b_n is a multiple of $2^{\lfloor \lg n \rfloor}$. *Hint:* consider the number $2^{\lfloor \lg n \rfloor - 1}H_n - \frac{1}{2}$.

Solution. Call $m = |\lg n|$ for brevity. Split H_n as follows:

$$H_n = \sum_{k=1}^{2^m - 1} \frac{1}{k} + \frac{1}{2^m} + \sum_{k=2^m + 1}^n \frac{1}{k}.$$

In both summations, the maximum power of 2 which divides k is 2^{m-1} : hence, $2^{m-1}H_n$ is the sum of n-1 rational numbers with odd divisors, plus 1/2. The writing of $2^{m-1}H_n$ as an irreducible fraction a/b must then have t = 2d for some d odd: consequently, the writing of H_n as an irreducible fraction must have denominator $2^m d$. The denominator in any writing of H_n as a fraction (not necessarily an irreducible one) must then be a multiple of 2^m .

Exercise 6.22

Let z be a complex number. Consider the sum

$$\sum_{k \ge 1} \left(\frac{1}{k} - \frac{1}{k+z} \right) \tag{1}$$

- 1. Prove that (1) converges for every complex number z except the negative integers.
- 2. Observe that (1) equals H_n when z = n is a positive integer.

Solution. If z is a negative integer, then some of the summands are undefined. Otherwise, the general term is

$$a_k = \frac{1}{k} - \frac{1}{k+z} = \frac{k+z-k}{k(k+z)} = \frac{z}{k^2 + kz}$$

By the second triangle inequality, $|a-b| \ge ||a|-|b||$: for a = k, b = -z, and k > |z| we have $|k^2 + kz| \ge k \cdot |k-|z|| > (k-|z|)^2$. Then $\sum_{k\ge 1} |a_k|$ converges by comparison, and (1) converges.

If z = n is a positive integer, then the *m*-th partial sum is

$$\sum_{k=1}^{m} \left(\frac{1}{k} - \frac{1}{k+n} \right) = \sum_{k=1}^{m} \frac{1}{k} - \sum_{j=n+1}^{n+m} \frac{1}{j}$$
$$= H_m - (H_{m+n} - H_n)$$
$$= H_n - (H_{m+n} - H_m)$$
$$= H_n - \frac{1}{m+1} - \frac{1}{m+2} - \dots - \frac{1}{m+n},$$

that is, H_n minus n summands that vanish for $m \to \infty$.

Exercise 6.23

Equation (6.81) gives the coefficients of $z/(e^z - 1)$, when expanded in powers of z. What are the coefficients of $z/(e^z + 1)$? *Hint:* Consider the identity $(e^z + 1)(e^z - 1) = e^{2z} - 1$.

Solution. We use the hint to find coefficients A and B such that:

$$\frac{1}{e^{2z} - 1} = \frac{A}{e^z + 1} + \frac{B}{e^z - 1} = \frac{(A+B)e^z + (B-A)}{e^{2z} - 1}.$$

This yields A + B = 0 and B - A = 1, so A = -1/2 and B = 1/2, and:

$$\frac{1}{e^{2z} - 1} = -\frac{1}{2} \cdot \frac{1}{e^z + 1} + \frac{1}{2} \cdot \frac{1}{e^z - 1}$$

which in turn yields:

$$\frac{z}{e^z+1} = \frac{z}{e^z-1} - \frac{2z}{e^{2z}-1} \,.$$

This is especially convenient, because the second summand on the right-hand side is simply the first one computed in 2z instead of z. Then:

$$\frac{z}{e^z+1} = \sum_{n \ge 0} \frac{B_n}{n!} z^n - \sum_{n \ge 0} \frac{B_n}{n!} (2z)^n$$
$$= \sum_{n \ge 0} \frac{(1-2^n)B_n}{n!} z^n.$$

Exercise 6.27

Prove the gcd law (6.111) for the Fibonacci numbers.

Solution. We are required to prove that, for positive m and n,

$$gcd(f_m, f_n) = f_{gcd(m,n)}.$$
 (2)

We first prove (2) for n = m + 1. As $f_{m+1} = f_m + f_{m-1}$, a common divisor d of f_{m+1} and f_m should also divide f_{m-1} : then it would also divide $f_{m-2} = f_m - f_{m-1}$, and f_{m-3} as well, and so on up to $f_1 = 1$. Thus, $gcd(f_m, f_{m+1}) = 1 = f_1 = f_{gcd(m,m+1)}$.

Let us now prove the general case. Suppose for convenience n > m. By the generalized Cassini identity, $f_n = f_m f_{n-m+1} + f_{m-1} f_{n-m}$: then,

$$gcd(f_m, f_n) = gcd(f_n \mod f_m, f_m) = gcd(f_{m-1}f_{n-m}, f_m) = gcd(f_{n-m}, f_m),$$

because consecutive Fibonacci numbers are relatively prime. But we can continue subtracting m until n - km becomes smaller than m, that is, until $k = \lfloor n/m \rfloor$ and $n - km = n \mod m$: then

$$gcd(f_m, f_n) = gcd(f_{n \mod m}, f_m).$$

But the equality above means precisely that we can run the Euclidean algorithm on the indices of the Fibonacci numbers, instead of the Fibonacci numbers themselves! The thesis clearly follows.