

NOTE ON THE PRECEDING PAPER

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The sufficiency portion of the theorem on the harmonic series proved by Erdős and Niven in the preceding paper hinges on the fact that (in their notation) $k_2 = k$ implies $k_j = k$ for $j > 2$. We shall show that this is true more generally for any series $\sum u_n$ such that $\{u_n\}$ is completely monotonic. The result follows at once from the theorem below.

In the case $k_2 > k$, the method has thus far not yielded any result of the kind obtained by Erdős and Niven.

THEOREM. *Let $u_n \neq 0$ ($n = 1, 2, \dots$) be a sequence such that*

$$(1) \quad (-1)^k \Delta^k u_n \geq 0 \quad (k = 0, 1, \dots; n = 1, 2, \dots),$$

that is, $\{u_n\}$ is completely monotonic, and

$$(2) \quad \lim_{n \rightarrow \infty} u_{n+1}/u_n = 1.$$

Define

$$\begin{aligned} S(n, k) &= u_n + u_{n+1} + \dots + u_{n+k-1}, \\ f(n, k) &= S(n+k, k+1) - S(n, k). \end{aligned}$$

Then $f(n, k) > 0$ implies $f(n+1, k) > 0$.

We require the following lemma, which is a consequence of a theorem of D. V. Widder.¹

LEMMA. *Let $\phi(t)$ be a function continuous in $(0, 1)$ and having at most one change of sign in this interval. If $\alpha(t)$ is non-decreasing in $(0, 1)$, then the sequence v_n defined by*

$$v_n = \int_0^1 t^n \phi(t) d\alpha(t), \quad n = 1, 2, \dots,$$

has at most one change of sign.

PROOF. If $\phi(t)$ is of constant sign in $(0, 1)$ there is nothing to prove. Suppose then that it changes sign at $t = t_0$. Define $\psi(t) = \int_{t_0}^t \phi(t) d\alpha(t)$. Then $\psi(t)$ has at most one change of trend² in $(0, 1)$. Since

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¹ D. V. Widder, *The inversion of the Laplace integral and the related moment problem*, Trans. Amer. Math. Soc. vol. 36 (1934) p. 195.

² Loc. cit. p. 155.

$v_n = \int_0^1 t^n d\psi(t)$, the result follows from the theorem of Widder.¹

PROOF OF THE THEOREM. A well known result of Hausdorff states that a sequence satisfying (1) admits the representation

$$u_n = \int_0^1 t^n d\alpha(t),$$

where $\alpha(t)$ is non-decreasing.³ It follows that

$$f(n, k) = \int_0^1 t^n \phi(t) d\alpha(t),$$

where $\phi(t) = (t^{2k+1} - 2t^k + 1)/(t-1)$. It is readily verified that $\phi(t)$ has exactly one change of sign in $(0, 1)$; hence the same is true for the function $\phi(t) - \epsilon$, for sufficiently small $\epsilon > 0$, say $\epsilon < \epsilon_0$. Thus by the lemma the sequence

$$f(n, k) - \epsilon u_n = \int_0^1 t^n [\phi(t) - \epsilon] d\alpha(t)$$

has at most one change of sign for $\epsilon < \epsilon_0$.

Suppose now that $f(n, k) > 0$, while $f(n+1, k) \leq 0$. From (2) it follows that $f(N, k) > 0$ for a large enough $N > n+1$. Choose ϵ_1 , $0 < \epsilon_1 < \epsilon_0$, so small that

$$\begin{aligned} f(n, k) - \epsilon_1 u_n &> 0, \\ f(n+1, k) - \epsilon_1 u_{n+1} &< 0, \\ f(N, k) - \epsilon_1 u_N &> 0. \end{aligned}$$

Then the sequence $f(n, k) - \epsilon_1 u_n$ has at least two changes of sign. But this contradicts the remark above that it can have at most one change of sign. This completes the proof.

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³ Loc. cit. p. 191.