Another proof on the existence of Mertens's constant

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Abstract: Let \mathcal{P} denote the set of all prime numbers, and let p_k denothe the kth prime. In 1873 Mertens presented a quantitative proof of the divergence of the series $\sum_{p\in\mathcal{P}}\frac{1}{p}$ by showing the limit $B:=\lim_{x\to\infty}(\sum_{p\le x}\frac{1}{p}-\log\log x)$ exists with $B=0.26149\ldots$ In this paper we give another proof on the divergence of the above series. We prove the following

Theorem. The sequence $f(n) := \sum_{k=1}^{n} \frac{1}{p_k} - \log \log n$, n = 2, 3, ..., is decreasing and bounded from below, and its limit equals the Mertens's constant B.

In proofs of the first two conditions we use only classical estimations for p_k , obtained in 1939 and 1962 by Rosser and Schoenfeld.

Key words: Mertens's constant; prime number.

1. Introduction. In what follows, we use the notation from the Abstract. Moreover, $\Delta(x)$ denotes the error term $|\sum_{p\leq x}\frac{1}{p}-\log\log x-B|$, and γ denotes the Euler constant.

We shall prove below the Theorem stated in the Abstract. But before that, a few words are in order about former proofs.

In 1997 Lindqvist and Peetre [4, Remarks 2 and 4 in Section 1] listed known proofs of Mertens's theorem [5] and noticed that all of them depended on the asymptotic result [3, Theorem 425]:

(1)
$$\sum_{p \le x} \frac{\log p}{p} = \log x + O(1) \text{ as } x \to \infty$$

(see, e.g., the proof of Theorem 427 in [3]). In [4, Sections 3 and 4] they estimated the error term of the expansion $H := \sum_{p \in \mathcal{P}} (\log(1 - \frac{1}{p}) + \frac{1}{p})$; this, by the equality $B = \gamma + H$, allowed them to compute B with 200 decimals.

A deeper analysis of Mertens's result and its proofs is presented in the paper of 2005 by Villarino [9]. Additionally, he recalls the estimations of $\Delta(x)$ obtained earlier:

(a) $\Delta(x) < \frac{1}{10\log^2 x} + \frac{4}{15\log^3 x}$, for $x \ge 10372$ (1998, Dusart [1, Theorem 11]), what improved the result of 1962 by Rosser and Schoenfeld [7, Theorem 5 and its Corollary] that $\Delta(x) < \frac{1}{\log^2 x}$, for x > 1;

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(b)
$$\Delta(x) < \frac{3\log x + 4}{8\pi\sqrt{x}}$$
, for $x \ge 13.5$ (1976, Schoenfeld [8]; under the Riemann Hypothesis).

From the form of $\Delta(x)$ it immediately follows that this function behaves somewhat chaotically: there are very long intervals [a,b] on which the sum $s(x) := \sum_{p \le x} \frac{1}{p}$ is constant; and s increases "more rapidly" on $[p_m, p_{m+1}]$ than $\log \log x$ if p_m, p_{m+1} are twin primes. Probably for this reason the use of the estimate (1) in classical proofs is indispensable.

2. Proof of the Theorem. In the proof we shall apply the following estimations of p_k obtained by Rosser [6], and Rosser and Schoenfeld [7, Corollary to Theorem 3], respectively:

(R)
$$p_k > k \log k$$
, for $k \ge 1$,

$$(RS)$$
 $p_k < k(\log k + \log \log k)$, for $k \ge 6$.

(Sharper bounds for p_k were obtained by Rosser and Schoenfeld [7], and Dusart [1,2], but we do not use them here.)

We shall prove now the sequence $(f(n))_{n=2}^{\infty}$ is decreasing. Indeed, by inequality (R), the form of f and the inequality $\log(1+\frac{1}{t})>\frac{1}{t+1}$ for t>0, we obtain

$$f(n+1) - f(n) = \frac{1}{p_{n+1}} - \log\left(1 + \frac{\log(1 + \frac{1}{n})}{\log n}\right) < \frac{1}{p_{n+1}} - \log\left(1 + \frac{1}{(n+1)\log n}\right) < \frac{1}{p_{n+1}} - \frac{1}{(n+1)\log n + 1} < \frac{1}{p_{n+1}} - \frac{1}{(n+1)\log n + 1} < \frac{1}{p_{n+1}} - \frac{1}{(n+1)\log n + 1} < \frac{1}{p_{n+1}} + \frac$$

$$\frac{(n+1)\log n + 1 - (n+1)\log(n+1)}{M_n} = \frac{1 - (n+1)\log(1 + \frac{1}{n})}{M_n} < \frac{1 - (n+1)\cdot\frac{1}{n+1}}{M_n} = 0,$$

where $M_n = p_{n+1} \cdot ((n+1) \log n + 1)$.

For the proof that the sequence $(f(n))_{n=2}^{\infty}$ is bounded from below we shall need the auxiliary inequality

(2)
$$f(k+1) - f(k) > \frac{1}{p_{k+1}} - \frac{1}{p_k} - \frac{\log \log k}{k \log^2 k}$$
,

for $k \ge 6$. Its proof is based on inequalies $\log(1+t) < t$, for t > 0, and (RS): for $k \ge 6$ we have

$$f(k+1) - f(k) = \frac{1}{p_{k+1}} - (\log\log(k+1) - \log\log k) =$$

$$\frac{1}{p_{k+1}} - \log\left(\frac{\log(1 + \frac{1}{k})}{\log k} + 1\right) >$$

$$\frac{1}{p_{k+1}} - \log\left(\frac{1}{k\log k} + 1\right) >$$

$$\frac{1}{p_{k+1}} - \frac{1}{p_k} + \frac{1}{p_k} - \frac{1}{k\log k} \stackrel{(RS)}{>}$$

$$\frac{1}{p_{k+1}} - \frac{1}{p_k} + \frac{1}{k(\log k + \log\log k)} - \frac{1}{k\log k} =$$

$$\frac{1}{p_{k+1}} - \frac{1}{p_k} - \frac{1}{k} \cdot \frac{\log\log k}{(\log k + \log\log k)\log k} >$$

$$\frac{1}{p_{k+1}} - \frac{1}{p_k} - \frac{\log\log k}{k\log^2 k}.$$

Now, by (2), for $n \ge 6$ we obtain

$$f(n+1) - f(6) = \sum_{k=6}^{n} (f(k+1) - f(k)) >$$

$$-\frac{1}{p_6} + \frac{1}{p_{n+1}} - \sum_{k=6}^{n} \frac{\log \log k}{k \log^2 k} >$$

$$-\frac{1}{p_6} - \int_{5}^{n} \frac{\log \log x}{x \log^2 x} dx =$$

$$-\frac{1}{p_6} - \left(\frac{\log \log x}{\log x} + \frac{1}{\log x}\right)\Big|_{5}^{n} \searrow -0.9939...$$

as $n \to \infty$. Hence, since f(6) = 0.76082..., for $n \ge 7$ we obtain f(n) > -1 + 0.76 = -0.24.

To prove that $\lim_{n\to\infty} f(n) = B$, assume first that $n \geq 3$ (this is necessary in the integral below), set

$$B(x) = \sum_{p \le x} \frac{1}{p} - \log \log x,$$

and notice that the summation is over primes p_k with $k \leq \pi(x)$, the number of primes $\leq x$. Hence, by (R), we obtain

(3)
$$0 < f(n) - B(n) = \sum_{k=\pi(n)+1}^{n} \frac{1}{p_k} < \int_{\pi(n)}^{n} \frac{\mathrm{d}x}{x \log x} = \log \frac{\log n}{\log \pi(n)} = \log \left(1 + \frac{\log \frac{n}{\pi(n)}}{\log \pi(n)}\right) < \frac{\log \frac{n}{\pi(n)}}{\log \pi(n)}.$$

Since $\pi(n) > \frac{n}{\log n}$ for $n \ge 17$ (see [7, Corollary 1 to Theorem 2]), the latter fraction in (3) is less than $\frac{\log \log n}{\log n - \log \log n}$ (for such n's) and tends to 0 as $n \to \infty$. By the Mertens result, $\lim_{n \to \infty} f(n) = B$ (= $\lim_{n \to \infty} B(n)$).

The proof of the Theorem is complete.

From the above proof we also obtain the following estimation (because f(n) decreases to B):

$$0 < f(n) - B < \Delta(n) + \frac{\log \log n}{\log n - \log \log n} \text{ for } n \ge 17.$$

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