

Problem 11682

(American Mathematical Monthly, Vol.119, December 2012)

Proposed by Ovidiu Furdui (Romania).

Compute

$$\sum_{n=0}^{\infty} (-1)^n \left(\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{n+k} \right)^2.$$

Solution proposed by Roberto Tauraso, Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica, 00133 Roma, Italy.

Let

$$H_n(d) = \sum_{k=1}^n \frac{1}{k^d}, \quad H_n(-d) = \sum_{k=1}^n \frac{(-1)^k}{k^d}, \quad H_n(-1, -1) = \sum_{1 \leq k < j \leq n} \frac{(-1)^{j+k}}{kj},$$

$$H_n(1, -1) = \sum_{1 \leq k < j \leq n} \frac{(-1)^j}{kj}, \quad H_n(-1, 1) = \sum_{1 \leq k < j \leq n} \frac{(-1)^k}{kj}.$$

We first note that

$$a_n = \left(\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{n+k} \right)^2 = \left((-1)^n \sum_{k=n+1}^{\infty} \frac{(-1)^{k-1}}{k} \right)^2 = \left(\ln 2 - \sum_{k=1}^n \frac{(-1)^{k-1}}{k} \right)^2.$$

So a_n is strictly decreasing to zero and the desired series converge. For any positive integer N ,

$$S_{2N} = (\ln 2)^2 + \sum_{n=1}^{2N} (-1)^n a_n = (\ln 2)^2 + \sum_{n=1}^{2N} (-1)^n \left(\ln 2 - \sum_{k=1}^n \frac{(-1)^{k-1}}{k} \right)^2$$

$$= (\ln 2)^2 - 2(\ln 2) \sum_{n=1}^{2N} (-1)^n \sum_{k=1}^n \frac{(-1)^{k-1}}{k} + \sum_{n=1}^{2N} (-1)^n \sum_{k=1}^n \frac{1}{k^2}$$

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

Moreover

$$\sum_{n=1}^{2N} (-1)^n \sum_{k=1}^n \frac{(-1)^{k-1}}{k} = \sum_{k=1}^{2N} \frac{(-1)^{k-1}}{k} \sum_{n=k}^{2N} (-1)^n = -\frac{1}{2} H_N(1),$$

$$\sum_{n=1}^{2N} (-1)^n \sum_{k=1}^n \frac{1}{k^2} = \sum_{k=1}^{2N} \frac{1}{k^2} \sum_{n=k}^{2N} (-1)^n = \frac{1}{4} H_N(2)$$

$$\sum_{n=1}^{2N} (-1)^n \sum_{k=1}^n \sum_{j=k+1}^n \frac{(-1)^{k+j}}{kj} = \sum_{k=1}^{2N} \sum_{n=k}^{2N} \sum_{j=k+1}^n \frac{(-1)^{n+k+j}}{kj} = \sum_{k=1}^{2N} \sum_{j=k+1}^{2N} \frac{(-1)^{k+j}}{kj} \sum_{n=j}^{2N} (-1)^n$$

$$= \frac{1}{2} H_{2N}(-1, 1) + \frac{1}{2} H_{2N}(-1, -1).$$

Hence,

$$\begin{aligned} S_{2N} &= (\ln 2)^2 + (\ln 2)H_N(1) + \frac{1}{4}H_{2N}(2) + H_{2N}(-1, 1) + H_{2N}(-1, -1) \\ &= (\ln 2)^2 + (\ln 2)H_N(1) + \frac{1}{4}H_{2N}(2) + H_{2N}(-1)H_{2N}(1) - H_{2N}(1, -1) - H_{2N}(-2) \\ &\quad + \frac{1}{2}(H_{2N}(-1))^2 - \frac{1}{2}H_{2N}(2). \end{aligned}$$

Finally

$$\sum_{n=0}^{\infty} (-1)^n \left(\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{n+k} \right)^2 = \lim_{N \rightarrow +\infty} S_{2N} = \frac{\pi^2}{24}$$

because

$$\begin{aligned} H_n(1) &= \ln(n) + \gamma + O(1/n), & H_n(-1) &= -\ln 2 + O(1/n), \\ H_n(2) &= \pi^2/6 + o(1), & H_n(-2) &= -\pi^2/12 + o(1), & H_n(1, -1) &= (\ln 2)^2/2 + o(1). \end{aligned}$$

□