CONVERGENCE OF SUBSERIES OF THE HARMONIC SERIES AND ASYMPTOTIC DENSITIES OF SETS OF POSITIVE INTEGERS

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Abstract. We investigate the relation between the convergence of subseries $\sum_{n=1}^{\infty} m_n^{-1}$ of the harmonic series $\sum_{n=1}^{\infty} n^{-1}$ and the asymptotic densities d(M) of sets $M = \{m_1 < m_2 < \ldots < m_n < \ldots \}$ of positive integers. Here, $d(M) = \lim_{x \to \infty} M(x)/x$, where $M(x) = \sum_{a \in M, \ a \le x} 1$.

It is known that if $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$, then d(M)=0. We show that this relation cannot be substantially improved. In particular, we give two counterexamples to the previous assertion (contained in Theorem 3 of [3]) that if $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$, then $\lim_{x\to\infty} M(x) \log x/x = 0$.

Furthermore, we proceed to prove, more generally, in Theorems 1 and 2 herein that if $\limsup_{x\to\infty}g(x)=+\infty$, where $g:(0,+\infty)\to(0,+\infty)$, then there exists an infinite set $M\subset N$ such that $\sum_{m\in M}m_n^{-1}<+\infty$ and simultaneously $\limsup_{x\to\infty}M(x)g(x)/x=+\infty$.

Whereas, in Theorems 3, 4, and 5 we prove that if $\sum_{m\in M} m_n^{-1} < +\infty$, then $L(M,g) = \lim\inf_{x\to\infty} M(x)g(x)/x = 0$ for certain functions g(x), in particular, $g(x) = \log x \cdot \log\log x$.

In Theorem 7 we generalize Theorems 3, 4, and 5 by proving that if $\lim_{x\to\infty} g(x)=+\infty$ and $\sum_{n=1}^{\infty} 1/(ng(n))=+\infty$, then L(M,g)=0 for the sets M referred to above.

In Theorem 6, in contrast to Theorem 7, we prove that if g(x) is a nondecreasing function on $(0,+\infty)$, and $\sum_{n=1}^{\infty} 1/(ng(n)) < +\infty$, then there exists a set M (as defined above) such that L(M,g) > 0.

In Theorem 8 we give a new proof of the known result that $\sum_{m\in M} m^{-1} < +\infty$ if and only if $\sum_{n=1}^{\infty} M(n)/n^2 < +\infty$.

We thus give new formulations of well-known principles of analytic number theory.

Numerous remarks and examples are provided throughout the paper in supplement to and clarification of the main Theorems.

There exists a relation between the convergence of subseries

(1)
$$\sum_{n=1}^{\infty} k_n^{-1} \qquad (k_1 < k_2 < \ldots < k_n < \ldots)$$

of the harmonic series $\sum_{n=1}^{\infty} n^{-1}$ and the asymptotic densities of sets

$$(1') K = \{k_1 < k_2 < \ldots < k_n < \ldots\}$$

(see Theorem A). We shall show that this relation cannot be substantially improved.

If $M \subset N = \{1, 2, \dots, n, \dots\}$, then d(M) denotes the asymptotic density the set M, i.e. $d(M) = \lim_{x \to \infty} M(x)/x$ if the limit on the right-hand side exists, here

$$M(x) = \sum_{a \in M, \ a \le x} 1$$

(cf. [1, p. xix]).

The following theorem expresses the mentioned relation between the convergence of subseries (1) and the asymptotic densities of sets (1').

THEOREM A. If
$$\sum_{n=1}^{\infty} k_n^{-1} < +\infty$$
, then $d(K) = 0$.

For the proof of Theorem A see e.g. [5, Theorem 1]. Theorem A can be easily deduced also from the following result:

Let $\sum_{n=1}^{\infty} a_n$ be a series with real terms, let $a_1 \geq a_2 \geq \ldots \geq a_n \geq \ldots, a_n \to 0$, $\sum_{n=1}^{\infty} a_n < +\infty$. Denote by N(x) the number of n's for which an $a_n \geq x > 0$.

$$\lim_{x \to 0+} x N(x) = 0$$

(cf. [4], [8]).

If we put $a_n = k_n^{-1}$ (n = 1, 2, ...), then we have for x > 0:

$$N(x) = \#\{n : a_n \ge x\} = \#\{n : k_n \le 1/x\} = K(1/x).$$

Hence according to (2) we get

$$0 = \lim_{x \to 0+} x N(x) = \lim_{x \to 0+} \frac{K(1/x)}{1/x} = \lim_{y \to \infty} \frac{K(y)}{y} = d(K), \qquad d(K) = 0.$$

In [3] the following theorem is introduced (see Theorem 3 in [3]).

Theorem B. If $M\subset N$ and $\sum_{m\in M}m^{-1}<+\infty$, and if $c_M=\lim_{x\to\infty}M(x)\log x/x$ exists, then $c_M=0^*$.

The following two examples show that Theorem B is not valid if the existence of the limit c_M is not assumed. (cf. [6]).

Example 1. Put $M = \bigcup_{n=2}^{\infty} M_n$, where $M_n = \{n^{n^2} + 1, n^{n^2} + 2, \dots, n^{n^2} + n^{n^2-2}\}$ $(n = 2, 3, \dots)$. Then it can be easily shown (cf. [6]) that $\sum_{m \in M} m^{-1} < +\infty$ and $\lim \sup_{x \to \infty} M(x)/x = +\infty$.

Example 2. Let $\{p_n\}_{n=1}^{\infty}$ be the increasing sequence of all prime numbers. We shall write p(k) instead of p_k $(k=1,2,\ldots)$. Put $Q=\bigcup_{n=1}^{\infty}Q_n$, where

$$Q_n = \{p(n^{n^2} + 1), p(n^{n^2} + 2), \dots, p(n^{n^2} + t_n)\},$$

$$t_n = [n^{-2} \cdot p(n^{n^2})], \qquad (n = 1, 2, \dots).$$

^{*}In [3] the notation $v_M(x)$ is used instead of M(x).

A detailed computation shows (cf. [6]) that $\sum_{q \in Q} q^{-1} < +\infty$ and

$$\limsup_{x \to \infty} \frac{Q(x) \log x}{x} \ge \frac{a}{2b^2} > 0,$$

where a, b are positive constants occurring in the Tchebysheff's inequalities

$$an \log n < p_n < bn \log n \qquad (n = 2, 3, \dots)$$

(cf. [6]). For example, if Q(x) represents the number of twin primes $\leq x$, the result $\lim_{x\to\infty}(Q(x)/\Pi(x))=0$ established in [3] does not follow from the fact that the sum of the reciprocals of the twin primes converges.

Remark 1. In [5] the following result is proved (see Theorem 2 in [5]). Let

$$d_1 \ge d_2 \ge \dots \ge d_n \ge \dots$$
, $\sum_{n=1}^{\infty} d_n = +\infty$

and let $\sum_{k=1}^{\infty} \varepsilon_k(x) d_k < +\infty$, where $\varepsilon_k(x)$ $(k=1,2,\ldots)$ are dyadic digits of the number $x \in (0,1]$ (i.e. $x = \sum_{k=1}^{\infty} \varepsilon_k(x) 2^{-k}$ is the nonterminating dyadic expansion of x). Then we have $p_1 = \overline{\lim} \inf_{n \to \infty} p(n, x)/n = 0$, where $p(n, x) = \sum_{k=1}^{n} \varepsilon_k(x)$

If we apply this result to the subseries of the series $\sum_{n=1}^{\infty} n^{-1}$ we see that the convergence of such subseries implies that "the lower density" of this subseries in $\sum_{n=1}^{\infty} n^{-1}$ is zero. An analogous consideration can be made also for subseries of the series $\sum_{n=1}^{\infty} p_n^{-1}$.

The foregoing examples 1, 2 suggest the formulation and the proof of the following theorem which shows that the result obtained in Theorem A cannot be substantially improved. In what follows we shall give the proof of Theorem 1 published in [6] without the proof.

Theorem 1. Let $g:(0,+\infty)\to (0,+\infty)$ and $\lim_{x\to\infty}g(x)=+\infty$ (arbitrarily slowly). Then there exists an infinite set $M \subset N$ such that $\sum_{m \in M} m^{-1} < +\infty$ and simultaneously

(3)
$$\limsup_{x \to \infty} M(x)g(x)/x = +\infty.$$

Proof. We can assume without loss of generality that $g(t) \geq 1$ for each $t \geq 1$.

We can construct (by induction) two sequences $\{x_n\}_{n=1}^{\infty}$, $\{t_n\}_{n=1}^{\infty}$, of positive integers with the following properties:

(a)
$$x_n \ge n^3$$
 $(n = 1, 2, ...),$ (c) $t_n = [n^{-2}x_n]$ $(n = 1, 2, ...),$ (b) $\forall_{t \ge x_n} g(t) \ge n^3$ $(n = 1, 2, ...),$ (d) $x_n > x_{n-1} + t_{n-1}$ $(n = 2, 3, ...).$

(b)
$$\forall_{t>n} \ a(t) > n^3 \ (n = 1, 2, \dots),$$
 (d) $x_n > x_{n-1} + t_{n-1} \ (n = 2, 3, \dots)$

$$M_n = \{x_n + 1, x_n + 2, \dots, x_n + t_n\}, \quad (n = 1, 2, \dots,); \qquad M = \bigcup_{n=1}^{\infty} M_n.$$

According to (d) the sets M_n , (n = 1, 2, ...) are mutually disjoint. A simple estimation gives

$$\sum_{m \in M_n} m^{-1} \le t_n x_n^{-1} \le n^{-2} \qquad (n = 1, 2, \dots),$$

hence $\sum_{m \in M} m^{-1} < +\infty$.

Putting $y_n = x_n + t_n \ (n = 1, 2, ...)$ we have

$$M(y_n) \ge t_n > n^{-2}x_n - 1, \quad y_n \le (1 + n^{-2})x_n \qquad (n = 1, 2, ...).$$

Using (a), (b) we get

$$\frac{M(y_n)g(y_n)}{y_n} \ge n^3 \frac{n^{-2}x_n - 1}{(1 + n^{-2})x_n} \ge \frac{1}{2}n^3 \left(\frac{1}{n^2} - \frac{1}{x_n}\right) \ge \frac{1}{2}(n - 1) \to +\infty \quad \text{(as } n \to \infty\text{)}.$$

Hence (3) holds and the proof is finished.

A little modification of the construction of the set M in the proof of Theorem 1 leads to the following more general result.

THEOREM 2. Let
$$g:(0,+\infty)\to(0,+\infty)$$
, and

$$\lim_{x \to \infty} \sup g(x) = +\infty.$$

Then there exists an infinite set $M \subset N$ such that $\sum_{m \in M} m^{-1} < +\infty$ and simultaneously we have $\limsup_{x \to \infty} M(x)g(x)/x = +\infty$.

Remark 2. Condition (4) cannot be omitted. If $\limsup_{x\to\infty}g(x)<+\infty$ holds, then it follows from Theorem A that $\lim_{x\to\infty}M(x)g(x)/x=0$ for each set $M\subset N$ with $\sum_{m\in M}m^{-1}<+\infty$.

Proof of Theorem 2. Construct by induction a sequence

$$\{x_n\}_{n=1}^{\infty}$$
, $2 \le x_1 < x_2 < \ldots < x_n < \ldots$

of real numbers such that (a) $x_n \ge n^3$ (n = 1, 2, ...), (b) $x_n > (x_{n-1}+1)(1-n^{-2})^{-1}$ (n = 2, 3, ...), (c) $g(x_n) \ge n^3$ (n = 1, 2, ...).

This is possible since (4) holds. Let us remark that from (b) we have

$$x_{n-1} + 1 < x_n(1 - n^{-2})$$
 $(n \ge 2),$
 $x_{n-1} + x_n n^{-2} < x_n - 1$ $(n \ge 2),$
 $x_{n-1} + [n^{-2}x_n] < x_n - 1(<[x_n])$ $(n \ge 2).$

Hence

(5)
$$x_{n-1} + [n^{-2}x_n] < [x_n] \qquad (n \ge 2).$$

Put
$$M = \bigcup_{n=2}^{\infty} M_n$$
, where
$$M_n = \{ [x_n] - t_n, [x_n] - t_n + 1, \dots, [x_n] - 1 \},$$
$$t_n = [n^{-2}x_n] \qquad (n = 2, 3, \dots).$$

Let us remark that according to (5) the sets M_n (n = 2, 3, ...) are mutually disjoint. By a simple estimation we get

$$\sum_{m \in M_n} m^{-1} \le \frac{1}{[x_n] - t_n} \qquad (n = 2, 3, \dots).$$

But we have $[x_n] - t_n \ge x_n - 1 - n^{-2}x_n = x_n(1 - n^{-2}) - 1 \ (n \ge 2)$ and therefore

$$\begin{split} \sum_{m \in M_n} m^{-1} &\leq \frac{1}{x_n(1 - n^{-2}) - 1} n^{-2} x_n \\ &\leq n^{-2} \frac{1}{1 - n^{-2} - x_n^{-1}} \leq n^{-2} \frac{1}{1 - 4^{-1} - 8^{-1}} = \frac{8}{5} \frac{1}{n^2}. \end{split}$$

Thus $\sum_{m \in M} m^{-1} < +\infty$.

Put $A_n = M(x_n)g(x_n)/x_n$ (n = 2, 3, ...). We have

$$M(x_n) \ge t_n \ge n^{-2}x_n - 1$$
 $(n = 2, 3, ...).$

Using (a) and (c) we obtain

$$A_n \ge \frac{(n^{-2}x_n - 1)n^3}{x_n} = (n^{-2} - x_n^{-1})n^3$$
$$= n - n^3 x_n^{-1} \ge n - 1 \to +\infty \quad \text{as } n \to \infty.$$

Hence $\limsup_{x\to\infty} M(x)g(x)/x = +\infty$. This ends the proof.

Note that the converse of Theorem A is false. For example, if K represents the set of all prime numbers, d(K) = 0, while $\sum p^{-1}$ diverges.

Professor A. Schinzel remarked** in connection with Theorems A and B that the following result holds.

Theorem 3. Let $M\subset N$ and $\sum_{m\in M}m^{-1}<+\infty$. Then we have $\liminf_{x\to\infty}M(x)\log x/x=0$. Hence $\liminf_{x\to\infty}M(x)/\Pi(x)=0$.

Remark 3. If $c_M = \lim_{x\to\infty} M(x) \log x/x$ exists, then $c_M = 0$.

Proof. We have from Theorem 3 above

$$c_M = \lim_{x \to \infty} \frac{M(x) \log x}{x} = \liminf_{x \to \infty} \frac{M(x) \log x}{x} = 0.$$
 Q.E.D.

This is the result actually proved in Theorem 3 of [3].

We shall not give the proof of Theorem 3 because it is an easy consequence of Theorem 4. In what follows, we put for brevity $\log_k x = \underbrace{\log\log\ldots\log}_k x$

Theorem 4. Suppose that the function $g:(0,+\infty)\to (0,+\infty)$ satisfies the condition

$$g(x) = O(\log x \log_2 x)$$
 $(x \to +\infty).$

 $^{^{**}{\}rm at}$ Summer School on Number Theory 1985 in High Tatras, Czechoslovakia

If $M \subset N$ and $\sum_{m \in M} m^{-1} < +\infty$, then $\liminf_{x \to \infty} M(x)g(x)/x = 0$.

Proof. Assume that there are a > 0 and $x_0 > 0$ such that

(6)
$$M(x)g(x)/x \ge a > 0 \quad \text{for } x > x_0.$$

According to the assumption there exists a K > 0 and $x_1 > 0$ such that

$$(7) g(x) \le K \log \log_2 x$$

for $x > x_1$.

Choose an $n_1 \in N$ such that $m_n > \max\{x_0, x_1\}$ for $n > n_1$, $M = \{m_1 < m_2 < \ldots < m_n < \ldots\}$. Then putting $x = m_n$ in (6) we get

(8)
$$ng(m_n)/m_n \ge a > 0 \quad \text{for } n > n_1$$

Using (7), (8) we get for $n > n_1$

$$(9) a/n \le K \log m_n \log_2 m_n / m_n.$$

But $\log m_n \log_2 m_n < \sqrt{m_n}$ for each $n > n_2 > n_1$ (n_2 is a suitable number). Then

$$a/n \le K/\sqrt{m_n}, \quad m_n \le (K/a)^2 n^2,$$

 $\log m_n \le 2\log n + C_1, \quad C_1 = 2\log(K/a),$
 $\log_2 m_n \le \log_2 n + \log 2 + \sigma(1) \quad (n \to \infty).$

We obtain by (9)

$$d_n = \frac{a}{K} \frac{1}{n(2\log n + C_1)(\log_2 n + \log 2 + \sigma(1))} \le m_n^{-1}$$

for $n > n_2$. Since $\sum_{n>n_2} d_n = +\infty$, we have $\sum_{n=1}^{\infty} m_n^{-1} = +\infty$ — a contradiction. In an analogous way the following more general result can be proved.

Theorem 5. Suppose that the function $g:(0,+\infty)\to(0,+\infty)$ satisfies the condition

$$g(x) = O(\log x \log_2 x \dots \log_k x) \qquad (x \to \infty).$$

If
$$M \subset N$$
 and $\sum_{m \in M} m^{-1} < +\infty$, then $\liminf_{x \to \infty} M(x)g(x)/x = 0$.

Observe that the conditions satisfied by g in the Theorems 4 and 5 imply that $\sum_{n=1}^{\infty} 1/(ng(n)) = +\infty$. In the following theorem we shall investigate the behavior of

$$L(M,g) = \liminf_{x \to \infty} \frac{M(x)g(x)}{x}$$

for sets $M = \{m_1 < m_2 < \ldots < m_n < \ldots\} \subset N \text{ with } \sum_{n=1}^{\infty} m_n^{-1} < +\infty.$ In the first place we shall do it under the assumption that $\sum_{n=1}^{\infty} 1/(ng(n)) < +\infty.$

Theorem 6. Let $g:(0,+\infty)\to (0,+\infty)$ be a nondecreasing function. Suppose that

(10)
$$\sum_{n=1}^{\infty} \frac{1}{ng(n)} < +\infty.$$

Then there exists a set $M = \{m_1 < m_2 < \dots m_n \dots\} \subset N \text{ with } \sum_{n=1}^{\infty} m^{-1} < +\infty \text{ such that } L(M,g) > 0.$

Proof. Since the function g is nondecreasing, it follows from (10) that $\lim_{x\to\infty}g(x)=+\infty$. In the contrary case, if $g(n)\leq K,\ n=1,2,\ldots$ we have $1/(ng(n))\geq 1/(Kn)$ and so $\sum_{n=1}^{\infty}1/(ng(n))=+\infty$ by the comparison test, a contradiction to (10).

Define $\{m_n\}_{n=1,2,...}$ as follows:

$$m_1 = 1,$$
 $m_2 = 2,$ $m_n = n,$ if $n > 2$ and $g(n-1) \le 2$ $m_n = [(n-1)g(n-1)],$ if $n > 2$ and $g(n-1) > 2.$

If i is the first integer > 2 for which g(i-1) > 2, we have

$$m_i = [(i-1)g(i-1)] > (i-1)g(i-1) - 1$$

> $2(i-1) - 1 = 2i - 3 > i - 1 = m_{i-1}$.

Therefore $m_i > m_{i-1}$. Furthermore, for j > 1,

$$\begin{split} m_{i+j} &= \left[(i+j-1)g(i+j-1) \right] > (i+j-1)g(i+j-1) - 1 \\ &\geq (i+j-1)g(i+j-2) - 1 > (i+j-2)g(i+j-2) \\ &\geq m_{i+j-1}, \end{split}$$

therefore $m_{i+j} > m_{i+j-1}$, $j \ge 1$, and so $m_1 < m_2 < m_3 < \ldots < m_n < \ldots$

Since $\lim_{n\to\infty} g(n-1)=+\infty$, we have $m_{n+1}=[ng(n)],\ n>T$ for some $T\in N$.

Since $\lim_{n\to\infty} (ng(n))/[ng(n)] = 1$, we have $\sum_{n=T+2}^{\infty} m_n^{-1} < +\infty$ by the limit comparison test. Therefore $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$. As $\sum_{n=1}^{\infty} n^{-1} = +\infty$, and from Theorem A, $\lim_{n\to\infty} M(n)/n = \lim_{n\to\infty} nm_n^{-1} = 0$, so that $m_n > n$ for n > J for some positive integer J.

Thus for $\max\{J,T\} < n$, we have $n < m_n$, and hence $m_n \le x < m_{n+1}$ implies that

$$\frac{M(x)g(x)}{x} > \frac{ng(m_n)}{m_{n+1}} \ge \frac{ng(n)}{[ng(n)]} \ge 1 > 0,$$

since g(x) is nondecreasing, and thus $g(x) \ge g(m_n) \ge g(n)$ for $x \ge m_n > n$. Thus M(x)g(x)/x > 1 for $x > m_J, m_T$. Therefore $L(M,g) \ge 1 > 0$. Q.E.D.

Example 3(a). The function $g,\ g(x)=\max\{1,(\log x)^\alpha\}\ (\alpha>1)$ or more generally $g(x)=\max\{1,\log x\log_2 x\dots(\log_k x)^\alpha\}\ (\alpha>1)$ satisfies Theorem 6, i.e. g is nondecreasing and $\sum_{n=1}^\infty 1/(ng(n))<+\infty$. Hence there exists a set $M=\{m_1< m_2<\dots< m_n<\dots\}\subset N$ with $\sum_{n=1}^\infty m_n^{-1}<+\infty$ such that L(M,g)>0 (compare this fact with Theorems 4, 5).

Example 3(b). The function g, $g(x) = \max\{1, x^x\}$ (x > 0) also satisfies Theorem 6 — g is nondecreasing and $\sum_{n=1}^{\infty} 1/(ng(n)) < +\infty$. Hence there exists

again a set $M = \{m_1 < m_2 < \ldots < m_n < \ldots\} \subset N \text{ with } \sum_{n=1}^{\infty} m_n^{-1} < +\infty \text{ such that } L(M,g) > 0.$

The foregoing Theorem 6 can suggest the conjecture that in general if $\sum_{n=1}^{\infty} 1/(ng(n)) < +\infty$, then there is a set $M = \{m_1 < m_2 < \ldots < m_n < \ldots\} \subset N$ with $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$ such that L(M,g) > 0. The following example shows that such conjecture is false.

Example 4. Let $f:(0,+\infty)\to (0,+\infty)$ where $\sum_{n=1}^\infty 1/(ng(n))<+\infty$ and $\lim_{x\to\infty} f(x)=+\infty$. Choose the function $g:(0,+\infty)\to (0,+\infty)$ in the following way: Put $g(j^2)=\log j^2$ $(j=2,3,\ldots)$ and g(x)=f(x) for each $x\in (0,+\infty)$, $x\neq j^2$ $(j=2,3,\ldots)$. Then evidently

$$\sum_{n=1}^{\infty} \frac{1}{ng(n)} \leq \sum_{n=1}^{\infty} \frac{1}{nf(n)} + \sum_{j=2}^{\infty} \frac{1}{j^2 \log(j^2)} < +\infty.$$

We shall show that for each set $M=\{m_1< m_2<\ldots\}\subset N$ with $\sum_{n=1}^\infty m_n^{-1}<+\infty$ we have L(M,g)=0. Let M be such a set. Then according to Theorem 3 we have

$$\liminf_{x \to \infty} M(x) \log x / x = 0.$$

Hence there exists a sequence $x_1 < x_2 < \ldots < x_n < \ldots, x_n \to +\infty$ of real numbers such that

(11)
$$\liminf_{k \to \infty} M(x_k) \log x_k / x_k = 0.$$

For each $x_k \in R$ there exists a $j = j(x_k) \in N$ such that $j^2 < x_k \le (j+1)^2$. But then by a simple estimation we get

(12)
$$\frac{M(j^2)\log j^2}{(j+1)^2} \le \frac{M(x_k)\log x_k}{x_k}.$$

According to (11) for each $\varepsilon>0$ there exists a k_0 such that for each $k>k_0$ we have

$$(13) M(x_k) \log x_k / x_k < \varepsilon.$$

But then for $j = j(x_k)$ we get from (12) and (13)

$$\frac{M(j^2)\log j^2}{(j+1)^2} < \varepsilon.$$

For such j we have

$$\frac{j^2}{(j+1)^2} \cdot \frac{M(j^2)\log j^2}{j^2} < \varepsilon.$$

Since $\lim_{n\to\infty} n^2/(n+1)^2 = 1$, it is evident from (14) that for each sufficiently large k (say for $k > k_1 > k_0$) we have (for $j = j(x_k)$)

$$(15) M(j^2) \log j^2 / j^2 < \varepsilon.$$

Hence for an infinite number of j's we have (15). From this the equality L(M,g)=0 follows at once.

In this example $f(x) = x^x$ would suffice to disprove the conjecture.

Remark 4. Let $g:(0,+\infty)\to (0,+\infty)$ and let $\liminf_{x\to\infty}g(x)<+\infty$. If $M=\{m_1< m_2<\dots\}\subset N$ and $\sum_{n=1}^\infty m_n^{-1}<+\infty$, then according to Theorem A we have

$$\liminf_{x \to \infty} M(x)g(x)/x = 0$$

holds. This shows that by investigation of the behavior of L(M,g) we can restrict ourselves to the case if $\lim_{x\to\infty}g(x)=+\infty$. The following theorem is a generalization of Theorems 4, 5.

Theorem 7. Let $g:(0,+\infty) \to (0,+\infty)$ with $\lim_{x\to\infty} g(x) = +\infty$. Let $\sum_{n=1}^{\infty} 1/(ng(n)) = +\infty$. Then for each set $M = \{m_1 < m_2 < \dots\} \subset N$ with $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$ we have L(M,g) = 0.

Proof. Suppose that L(M,g)>0. Then there exists a $\delta>0$ and $n_0\in N$ such that

$$M(n)g(n)/n \ge \delta > 0$$

for each $n > n_0$. From this we get

(16)
$$\frac{\delta}{nq(n)} \le \frac{M(n)}{n^2} \qquad (n > n_0).$$

Let i_0 be the first positive integer with $n_0 < m_{i_0}$. Then the set of all positive integers $n > m_{i_0}$ can be partitioned into the intervals $(m_r, m_{r+1}]$, $(r = i_0, i_0 + 1, \ldots)$.

Let $m_r < n \le m_{r+1}$. Then $M(n) \le r+1$ and so $M(n)/n^2 \le (r+1)/n^2$. By a simple estimation we get

(17)
$$\sum_{m_r < n \le m_{r+1}} \frac{M(n)}{n^2} \le (r+1) \cdot \sum_{m_r < n \le m_{r+1}} \frac{1}{n^2} < (r+1) \int_{m_r}^{m_{r+1}} \frac{dt}{t^2} = (r+1) \left(\frac{1}{m_r} - \frac{1}{m_{r+1}}\right).$$

We shall show that

(18)
$$\sum_{n=1}^{\infty} \frac{M(n)}{n^2} < +\infty.$$

For this it suffices to show by Cauchy's condition for convergence of series that for each $\varepsilon > 0$ there is a $j_0 \ge i_0$ such that for any two numbers $j \ge j_0$ and $k \in N$ we have

(19)
$$\sum_{n=m_{j+1}}^{m_{j+k}} \frac{M(n)}{n^2} < \varepsilon.$$

Using (17) we get

$$\begin{split} &\sum_{n=m_{j+1}}^{m_{j+k}} \frac{M(n)}{n^2} < \sum_{r=j}^{j+k-1} (r+1) \bigg(\frac{1}{m_r} - \frac{1}{m_{r+1}} \bigg) \\ &= (j+1) \bigg(\frac{1}{m_j} - \frac{1}{m_{j+1}} \bigg) + (j+2) \bigg(\frac{1}{m_{j+1}} - \frac{1}{m_{j+2}} \bigg) \\ &+ \dots + (j+k-1) \bigg(\frac{1}{m_{j+k-2}} - \frac{1}{m_{j+k-1}} \bigg) + (j+k) \bigg(\frac{1}{m_{j+k-1}} - \frac{1}{m_{j+k}} \bigg) \\ &= \frac{j+1}{m_j} + \frac{1}{m_{j+1}} + \dots + \frac{1}{m_{j+k-1}} - \frac{j+k}{m_{j+k}} \\ &< \frac{j+1}{m_j} + \frac{1}{m_{j+1}} + \dots + \frac{1}{m_{j+k-1}} \, . \end{split}$$

Hence we get

(20)
$$\sum_{n=m_{j+1}}^{m_{j+k}} \frac{M(n)}{n^2} < \frac{j+1}{m_j} + \frac{1}{m_{j+1}} + \dots + \frac{1}{m_{j+k-1}}.$$

Choose a j_0 such that for each $j \geq j_0$ we have

$$(21) (j+1)/m_j < \varepsilon/2$$

(see Theorem A) and

(22)
$$\sum_{n=j+1}^{\infty} \frac{1}{m_n} < \frac{\varepsilon}{2}.$$

Then (19) follows from (20) because of (21), (22). Hence (18) holds and from (16) we get $\sum_{n=1}^{\infty} 1/(ng(n)) < +\infty$ — a contradiction. Q.E.D.

THEOREM 8. Let $M = \{m_1 < m_2 < \dots\} \subset N$. Then $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$ If and only if $\sum_{n=1}^{\infty} M(n)/n^2 < +\infty$.

Proof. (1) Let $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$. The convergence of the series $\sum_{n=1}^{\infty} M(n)/n^2$ is already proved in the proof of Theorem 7.

(2) Let $\sum_{n=1}^{\infty} M(n)/n^2 < +\infty$. We shall prove that $\sum_{n=1}^{\infty} m_n^{-1} < +\infty$. Put $C_k = \sum_{m_k \le n < m_{k+1}} M(n)/n^2$ (k = 1, 2, ...). Then $C = \sum_{n=1}^{\infty} M(n)/n^2 = \sum_{k=1}^{\infty} C_k$. By a simple estimation we get

$$C_k = k \cdot \sum_{m_k \le n < m_{k+1}} n^{-2} \ge k \int_{m_k}^{m_{k+1}} \frac{dt}{t^2} = k \left(\frac{1}{m_k} - \frac{1}{m_{k+1}} \right).$$

But then we have for each n = 1, 2, ...

$$C \ge \sum_{k=1}^{n} C_k \ge 1 \left(\frac{1}{m_1} - \frac{1}{m_2} \right) + 2 \left(\frac{1}{m_2} - \frac{1}{m_3} \right) + \dots + n \left(\frac{1}{m_n} - \frac{1}{m_{n+1}} \right)$$
$$= \frac{1}{m_1} + \frac{1}{m_2} + \dots + \frac{1}{m_n} - \frac{n}{m_{n+1}},$$

hence

(23)
$$\sum_{k=1}^{n} \frac{1}{m_k} \le C + \frac{n}{m_{n+1}} \le C + 1$$

since $n/m_{n+1} \leq 1$. As (23) holds for each $n=1,2,\ldots$, we get by $n\to\infty$

$$\sum_{k=1}^{\infty} m_k^{-1} \le C + 1 < +\infty. \qquad \Box$$

Another proof of Theorem 8 is given by Krzyś [2] and is also noted by Šalát [7].

Remark 5. (to Theorem B and previous theorems) For each set $M=\{m_1 < m_2 < \dots m_n < \dots\} \subset N$ satisfying $M(x) = O\left(x/(\log x)^{1+\varepsilon}\right)$, $\sum_{m \in M} m^{-1} < +\infty$, then $c_M = 0$, where $c_M = \lim_{x \to \infty} M(x) \log x/x$.

Proof. We have

$$\frac{M(x)\log x}{x} \le \frac{Kx}{(\log x)^{1+\varepsilon}} \cdot \frac{\log x}{x} = \frac{K}{(\log x)^{\varepsilon}}$$

for some constants $K, \varepsilon > 0$. Hence

$$\lim_{x\to\infty}\frac{K}{(\log x)^\varepsilon}=0\quad\text{and thus}\quad \lim_{x\to\infty}\frac{M(x)\log x}{x}=0.$$

Thus Theorem B with stronger hypothesis is true.

Example 5. Let $M = \{1^2, 2^2, 3^2, \dots, n^2, \dots\}$. Then

$$M(x) = \sqrt{x} = O(x/(\log x)^{1+\varepsilon}), \qquad c_M = \lim_{x \to \infty} \frac{\sqrt{x} \log x}{x} = 0.$$

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