## The Mathematics for Essay 2

The purpose of these notes are to explain some of the mathematics behind Essay 2. Your own essay should not just repeat these arguments but have a more geometric flavor. Write about how you can physically place the blocks. You may assume basic facts about geometric sums and series. Let r be any real number and let n be a non-negative integer. The sum

$$1 + r + r^2 + \dots + r^n \tag{1}$$

is a *geometric sum* and the infinite series

$$1 + r + r^2 + \dots + r^n + \dots \tag{2}$$

is a geometric series.

Suppose further that  $r \neq 1$ . Then the geometric sum (1) can be computed by the formula

$$1 + r + r^{2} + \dots + r^{n} = \frac{1 - r^{n+1}}{1 - r}$$

This fact, which you may assume, is easily proved proved by mathematical induction.

Now suppose that |r| < 1. Then  $\lim_{n \to \infty} r^n = 0$  which means the geometric series (2) converges to  $\frac{1}{1-r}$  by the preceding equation. We write

$$1 + r + r^{2} + \dots + r^{n} + \dots = \frac{1}{1 - r}$$
(3)

to indicate that the series converges and to designate the limit of the sequence of partial sums.

Your essay will involve the geometric series

$$1 + \frac{1}{2} + \frac{1}{4} + \dots + \frac{1}{2^n} + \dots$$
 (4)

Since  $|\frac{1}{2}| < 1$ , it follows by (3) that (4) converges and  $1 + \frac{1}{2} + \frac{1}{4} + \dots + \frac{1}{2^n} + \dots = 2$ . The Deluxe blocks are cubes with side lengths 1,  $\frac{1}{2}$ ,  $\frac{1}{3}$ ,  $\frac{1}{5}$ ,  $\dots$  Your essay involves analyzing the sum of their side lengths

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} + \frac{1}{9} + \dots + \frac{1}{16} + \dots$$

The preceding series is called the *harmonic series*. Think of the terms of the geometric series (4) as markers for grouping terms of the harmonic series as follows:

$$\mathbf{1} + \frac{\mathbf{1}}{\mathbf{2}} + (\frac{1}{3} + \frac{\mathbf{1}}{4}) + (\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{\mathbf{1}}{8}) + (\frac{1}{9} + \dots + \frac{\mathbf{1}}{16}) + \dots$$
(5)

We will find an overestimate and an underestimate for the sum of the terms in each of the parenthesized groups. You will see a pattern emerging in our calculations:

$$1 = \frac{1}{2} + \frac{1}{2} > \frac{1}{3} + \frac{1}{4} > \frac{1}{4} + \frac{1}{4} = \frac{1}{2},$$
  

$$1 = \frac{1}{4} + \frac{1}{4} + \frac{1}{4} + \frac{1}{4} > \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} > \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} = \frac{1}{2},$$
  

$$1 = \frac{1}{8} + \dots + \frac{1}{8} = 8(\frac{1}{8}) > \frac{1}{9} + \dots + \frac{1}{16} > \frac{1}{16} + \dots + \frac{1}{16} = 8(\frac{1}{16}) = \frac{1}{2},$$
  
:

Using (5) and our underestimates, we see that

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} + \frac{1}{8} + \frac{1}{9} + \dots + \frac{1}{16} + \dots$$
  
=  $1 + \frac{1}{2} + (\frac{1}{3} + \frac{1}{4}) + (\frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}) + (\frac{1}{9} + \dots + \frac{1}{16}) + \dots$   
>  $1 + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \dots$ .

Thus the partial sums of the harmonic series grow without bound which is expressed by

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{5} + \dots = \infty.$$

Below is a formal proof of the the fact that the sums of terms in parenthesized groupings lie between  $\frac{1}{2}$  and 1. You should *not* include the proof in your essay; the mathematics of your essay is to be treated informally. Observe that the terms of a parenthesized group are given by  $\frac{1}{2^n+1}, \ldots, \frac{1}{2^{n+1}}$  for some  $n \ge 1$ .

**Lemma 1** Let *n* be a positive integer. Then  $\frac{1}{2} < \frac{1}{2^n + 1} + \dots + \frac{1}{2^{n+1}} < 1$ .

PROOF: Since  $2^{n+1} = 2^n + 2^n$  the sum in the statement of the lemma has  $2^n$  terms. Each term has the form  $\frac{1}{2^n + \ell}$  for some  $1 \le \ell \le 2^n$  and thus satisfies

$$\frac{1}{2^{n+1}} \le \frac{1}{2^n + \ell} \le \frac{1}{2^n}$$

At least one of the terms is larger than  $\frac{1}{2^{n+1}}$  and one at least one is smaller than  $\frac{1}{2^n}$ . Therefore

$$\frac{1}{2} = 2^n \left(\frac{1}{2^{n+1}}\right) < \frac{1}{2^n + 1} + \dots + \frac{1}{2^{n+1}} < 2^n \left(\frac{1}{2^n}\right) = 1.$$

JTB 02/17/09 adapted from David Radford.