Asymmetry

V4-1. Proposed by the editor. Show that

$$\sum_{n \ge 1} \frac{(-1)^{n-1}}{n(n+1)\cdots(n+k)} = \frac{2^k}{k!} \left(\ln 2 - \sum_{i=1}^k \frac{(1/2)^i}{i} \right)$$

where k is a nonnegative integer and for k = 0 the second sum is considered to be 0. Solution V4-1, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

The proposed problem corresponds to the particular case z = 1/2 of the next more general result.

Lemma 1. For every nonnegative integer k, and every complex number z, with $\Re z \leq 1/2$, we have

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n(n+1)\cdots(n+k)} \left(\frac{z}{1-z}\right)^n = \frac{z^{-k}}{k!} \left(-\log(1-z) - \sum_{j=1}^k \frac{z^j}{j}\right)$$

Proof. The case k = 0 follows from the well-known power series expansion of $w \mapsto \text{Log}(1 + w)$. So, we will assume that k > 0. Noting that

$$\frac{k!}{n(n+1)\cdots(n+k)} = \frac{\Gamma(k+1)\Gamma(n)}{\Gamma(n+k)} = \beta(k+1,n) = \int_0^1 t^k (1-t)^{n-1} dt$$

we see that for $|u| \leq 1$ we have

$$\sum_{n=1}^{\infty} \frac{k!}{n(n+1)\cdots(n+k)} u^n = \int_0^1 t^k \left(\sum_{n=1}^{\infty} ((1-t)u)^{n-1}\right) u \, dt$$
$$= \int_0^1 \frac{t^k u}{1-u(1-t)} dt$$

In what follows, Log is the principal determination of the logarithm defined in the domain $\mathbb{C} \setminus (-\infty, 0]$, and we will write $\int_{[0,z]} f(\xi) d\xi$ to denote the path integration of f on the line segment [0, z] in the complex plane \mathbb{C} .

Now, note that for $\Re z \leq \frac{1}{2}$ we have $\left|\frac{z}{1-z}\right| \leq 1$ and consequently, taking u = -z/(1-z) in the previous formula we obtain

$$\sum_{n=1}^{\infty} \frac{k!(-1)^{n-1}}{n(n+1)\cdots(n+k)} \left(\frac{z}{1-z}\right)^n = \int_0^1 \frac{t^k}{1-zt} z \, dt$$
$$= \frac{1}{z^k} \int_0^1 \frac{(zt)^k}{1-zt} z \, dt$$
$$= \frac{1}{z^k} \int_{[0,z]} \frac{\xi^k}{1-\xi} \, d\xi$$

But $\frac{\xi^k}{1-\xi} = \frac{1}{1-\xi} - (1+\xi+\xi^2+\dots+\xi^{k-1})$, hence $\sum_{n=1}^{\infty} \frac{k!(-1)^{n-1}}{n(n+1)\cdots(n+k)} \left(\frac{z}{1-z}\right)^n = \frac{1}{z^k} \left(-\log(1-z) - \sum_{j=1}^k \frac{z^j}{j}\right)$

and the lemma follows.

Remark. Choosing z = 1/(k+1), when $k \ge 1$ we obtain

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n(n+1)\cdots(n+k)k^n} = \frac{(k+1)^k}{k!} \left(\ln\left(1+\frac{1}{k}\right) - \sum_{j=1}^k \frac{1}{j(k+1)^j} \right)$$

V4-2. Proposed by the editor. Show that

$$\sum_{k=0}^{n} (-1)^k \binom{n}{k} (n-2k)^{n+2} = \frac{2^n n(n+2)!}{6}$$

Solution V4-2, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

We have the following result.

Lemma 2. For every polynomial $P \in \mathbb{C}[X]$ with deg $P \leq n+2$ and every $\tau \in \mathbb{C}$ we have

$$\sum_{k=0}^{n} (-1)^k \binom{n}{k} P(X - \tau k) = \tau^n P^{(n)}(X) - \frac{n}{2} \tau^{n+1} P^{(n+1)}(X) + \frac{n+3n^2}{24} \tau^{n+2} P^{(n+2)}(X)$$

Proof. The function $z \mapsto \frac{e^z - 1}{z}$ is entire, and in the neighborhood of 0 we have

$$\frac{e^z - 1}{z} = 1 + \frac{z}{2} + \frac{z^2}{6} + \mathcal{O}(z^3)$$

Hence

$$\left(\frac{e^z - 1}{z}\right)^n = \left(1 + \frac{z}{2} + \frac{z^2}{6} + \mathcal{O}(z^3)\right)^n.$$

= $1 + n\left(\frac{z}{2} + \frac{z^2}{6}\right) + \frac{n(n-1)}{2}\left(\frac{z}{2} + \frac{z^2}{6}\right)^2 + \mathcal{O}(z^3)$
= $1 + \frac{n}{2}z + \frac{n+3n^2}{24}z^2 + \mathcal{O}(z^3)$

This implies that

$$\sum_{k=0}^{n} (-1)^{n-k} \binom{n}{k} e^{kz} = (e^{z} - 1)^{n} = z^{n} + \frac{n}{2} z^{n+1} + \frac{n+3n^{2}}{24} z^{n+2} + \mathcal{O}(z^{n+3})$$

Comparing the coefficients of z^j for $0 \leq j \leq n+2$ on both sides we obtain

$$\sum_{k=0}^{n} (-1)^{n-k} \binom{n}{k} \frac{k^{j}}{j!} = \begin{cases} 0 & \text{if } 0 \le j < n, \\ 1 & \text{if } j = n, \\ \frac{n}{2} & \text{if } j = n+1, \\ \frac{n+3n^{2}}{24} & \text{if } j = n+2, \end{cases}$$

Now, given a polynomial $Q \in \mathbb{C}[X]$ with deg $Q \leq n+2$, we have $Q(X) = \sum_{j=0}^{n+2} \frac{Q^{(j)}(0)}{j!} X^j$. Thus

$$\sum_{k=0}^{n} (-1)^{n-k} \binom{n}{k} Q(k) = Q^{(n)}(0) + \frac{n}{2} Q^{(n+1)}(0) + \frac{n+3n^2}{24} Q^{(n+2)}(0).$$

And the lemma follows by applying this to $Q(X) = P(z - \tau X)$.

Now, using the lemma with $P(X) = X^{n+2}$ and $\tau = 2$ we get

$$\sum_{k=0}^{n} (-1)^k \binom{n}{k} (X-2k)^{n+2} = (n+2)! 2^{n-1} \left((X-n)^2 + \frac{n}{3} \right),$$

and the desired formula follows by substituting X = n.

V4-3. Proposed by the editor. Let n be a nonnegative integer, m a positive integer and $x \in \mathbb{C}$. Show that for the values of n, m, x for which the denominators do not vanish, the following identity holds:

$$\sum_{k=0}^{n} (-1)^{k} \frac{\binom{n}{k}\binom{x}{m-k}}{(m+n-k)\binom{x+n}{m+n-k}} = \frac{1}{m} \delta_{n0},$$

where $\delta_{n0} = \begin{cases} 1, & n=0 \\ 0, & n\neq 0 \end{cases}$ is Kronecker's delta.

Solution V4-3, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

Note that for n = 0 the desired identity is trivially true. So, let us suppose that n > 0. Clearly we have

$$\frac{\binom{x}{m-k}}{(m+n-k)\binom{x+n}{m+n-k}} = \frac{x(x-1)\cdots(x-m+k+1)}{(m-k)!} \frac{(n+m-k-1)!}{(x+n)(x+n-1)\cdots(x-m+k+1)}$$
$$= \frac{(n-1)!}{(x+n)\cdots(x+1)} \binom{n+m-k-1}{n-1}$$

Thus, if we define the polynomial Q(X) by the formula $Q(X) = \binom{n+m-X-1}{n-1}$, then clearly we have deg Q = n-1 and

$$\sum_{k=0}^{n} (-1)^k \frac{\binom{n}{k}\binom{x}{m-k}}{(m+n-k)\binom{x+n}{m+n-k}} = \frac{(n-1)!}{(x+n)\cdots(x+1)} \sum_{k=0}^{n} (-1)^k \binom{n}{k} Q(k) = 0,$$

where, for the last equality, we used the Lemma 2 of the solution to Problem V4-2. The desired conclusion follows. $\hfill \Box$

V4-4. Proposed by Moubinool Omarjee, Lycée Henri IV, Paris, France.

For $n \in \mathbb{Z}$ and $N \in \mathbb{N}$, let

$$a_n = \int_0^1 \int_0^1 e^{-|x-y|+2in\pi(x-y)} dx \, dy$$
 and $S_N = \sum_{(m,n)\in I_N} a_m a_n$

where $I_N = \{(m, n) \in \mathbb{Z}^2 : |m| \ge N \text{ or } |n| \ge N\}$. Evaluate $\lim_{N \to \infty} (NS_N)$, if it exists.

Solution V4-4, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

Note that

$$a_{n} = \int_{0}^{1} \int_{0}^{y} e^{-|x-y|+2i\pi n(x-y)} dx \, dy + \int_{0}^{1} \int_{y}^{1} e^{-|x-y|+2i\pi n(x-y)} dx \, dy$$

$$= \int_{0}^{1} \int_{0}^{y} e^{-|x-y|+2i\pi n(x-y)} dx \, dy + \int_{0}^{1} \int_{0}^{x} e^{-|x-y|+2i\pi n(x-y)} dy \, dx$$

$$= \int_{0}^{1} \int_{0}^{y} e^{-|x-y|+2i\pi n(x-y)} dx \, dy + \int_{0}^{1} \int_{0}^{y} e^{-|x-y|+2i\pi n(y-x)} dx \, dy$$

$$= 2 \int_{0}^{1} \int_{0}^{y} e^{x-y} \cos(2\pi n(x-y)) dx \, dy = 2 \int_{0}^{1} \left(\int_{0}^{y} e^{-t} \cos(2\pi nt) dt \right) dy$$

where we used the change of variables t = y - x in the last inner integral. Thus,

$$a_n = \left[2(y-1)\left(\int_0^y e^{-t}\cos(2\pi nt)dt\right)\right]_{y=0}^{y=1} - 2\int_0^1 (y-1)e^{-y}\cos(2\pi ny)dy$$
$$= 2\int_0^1 (1-y)e^{-y}\cos(2\pi ny)dy = 2\Re(c_n),$$
(1)

here c_n is defined as follows:

$$c_n = \int_0^1 (1-y)e^{-y} e^{-2in\pi y} dy = \int_0^1 (1-y)e^{(-1-2i\pi n)y} dy$$

= $\left[\frac{(1-y)e^{(-1-2i\pi n)y}}{-1-2i\pi n}\right]_{y=0}^{y=1} + \frac{1}{-1-2i\pi n} \int_0^1 e^{(-1-2i\pi n)y} dy$
= $\frac{1}{1+2i\pi n} + \frac{e^{-1}-1}{(1+2i\pi n)^2}.$ (2)

Thus

$$a_n = \frac{2}{1+4\pi^2 n^2} + 2(e^{-1}-1)\frac{1-4\pi^2 n^2}{(1+4\pi^2 n^2)^2}$$
$$= \frac{4-2e^{-1}}{1+4\pi^2 n^2} - \frac{4(1-e^{-1})}{(1+4\pi^2 n^2)^2}.$$
(3)

This shows that $a_n = a_{-n} > 0$ for every integer n, and $a_n = \mathcal{O}(1/n^2)$. So, we can define

$$A = \sum_{n \in \mathbb{Z}} a_n$$
, and $R_N = \sum_{|n| \ge N} a_n = 2 \sum_{n=N}^{\infty} a_n$.

Further, the double series $\sum_{m,n} a_m a_n$ is convergent and

$$S_N = \sum_{(m,n)\in\mathbb{Z}^2} a_m a_n - \sum_{|m|(4)$$

Now note that, according to (3), we have

$$a_n - \frac{2 - e^{-1}}{2\pi^2 n(n+1)} = \mathcal{O}\left(\frac{1}{n^3}\right),$$

 $\mathbf{so},$

$$\sum_{n=N}^{\infty} \left(a_n - \frac{2 - e^{-1}}{2\pi^2 n(n+1)} \right) = \mathcal{O}\left(\frac{1}{N^2}\right),$$

or equivalently

$$R_N = 2\sum_{n=N}^{\infty} a_n = \frac{2 - e^{-1}}{\pi^2 N} + \mathcal{O}\left(\frac{1}{N^2}\right)$$
(5)

On the other hand, the definition of c_n in formula (2) shows that c_n is the exponential Fourier coefficient $C_n(f)$ of the 1-periodic function f defined on (0,1) by $f(t) = (1-t)e^{-t}$ with f(0) = 1/2. Using, Dirichlet's test, we know that, for every $t \in [0,1)$. we have

$$f(t) = \sum_{n \in \mathbb{Z}} c_n e^{2i\pi nt}$$

In particular, $\frac{1}{2} = f(0) = \lim_{N \to \infty} \sum_{-N}^{N} c_n$. Taking, real parts and recalling that $a_n = 2\Re c_n$, we obtain A = 1. Combining A = 1 and (5) with (4) we obtain

$$S_N = \frac{2(2-e^{-1})}{\pi^2 N} + \mathcal{O}\left(\frac{1}{N^2}\right)$$

and consequently $\lim_{N \to \infty} (NS_N) = \frac{2(2-e^{-1})}{\pi^2}.$

V4-5. Proposed by Serafeim Tsipelis, Ioannina, Greece. Show that

$$\int_0^{\pi/2} x \log(1 - \cos x) \, dx = \frac{35}{16} \zeta(3) - \frac{\pi^2 \log 2}{8} - \pi G,$$

where G is the Catalan constant and ζ is the Riemann zeta function.

Solution V4-5, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

Our starting point is the well-known power series expansion

$$-\log(1-z) = \sum_{n=1}^{\infty} \frac{z^n}{n}$$

where Log is the principal determination of the logarithm defind in the domain $\mathbb{C} \setminus (-\infty, 0]$. Using Abel's transformation, it is easy to see that $\sum_{n=1}^{\infty} \frac{e^{inx}}{n}$ is convergent for every $x \in (0, 2\pi)$, and using Abel's theorem we conclude that, for every $x \in (0, 2\pi)$,

$$-\log(1-e^{ix}) = \sum_{n=1}^{\infty} \frac{e^{inx}}{n}$$

Taking real parts we find that

$$-\log\left|1-e^{ix}\right|^{2} = \sum_{n\in\mathbb{Z}^{*}}^{\infty}\frac{e^{inx}}{|n|}$$

Finally, for every $x \in (0, 2\pi)$,

$$-\log(2(1-\cos x)) = \sum_{n\in\mathbb{Z}^*}^{\infty} \frac{e^{inx}}{|n|}$$

So, if f is the 2π -periodic function defined by $f(x) = \log(2(1 - \cos x))$ on $(0, 2\pi)$, then clearly f belongs to $L^2(T)$ and its exponential Fourier coefficients are given by $C_n(f) = -1/|n|$ for $n \neq 0$ and $C_0(f) = 0$.

On the other hand, let g be the 2π -periodic function defined on $(0, 2\pi)$ by g(x) = x if $0 \le x \le \pi/2$ and g(x) = 0 otherwise. Clearly $g \in L^2(T)$, and if $(C_n(g))_{n \in \mathbb{Z}}$ are its exponential Fourier coefficients then $C_0(g) = \frac{\pi}{16}$ and

$$C_n(g) = \frac{1}{2\pi} \int_0^{\pi/2} x e^{-inx} dx = \frac{1}{2\pi} \left(\frac{\pi(-i)^n}{-2in} + \frac{1}{in} \int_0^{\pi/2} e^{-inx} dx \right)$$
$$= \frac{(-i)^{n-1}}{4n} + \frac{(-i)^n - 1}{2\pi n^2}$$

Using Parseval's formula:

$$\frac{1}{2\pi} \int_0^{2\pi} f(x)\overline{g(x)} \, dx = \sum_{n \in \mathbb{Z}} C_n(f)\overline{C_n(g)}$$

we obtain

$$\begin{split} \int_{0}^{\pi/2} x \log(2(1-\cos x)) dx &= -\sum_{n \in \mathbb{Z}^{*}} \left(\frac{\pi i^{n-1}}{2n |n|} + \frac{i^{n} - 1}{n^{2} |n|} \right) \\ &= -\sum_{n=1}^{\infty} \left(\frac{\pi (1 - (-1)^{n}) i^{n-1}}{4n^{2}} + \frac{(1 + (-1)^{n}) i^{n} - 2}{n^{3}} \right) \\ &= 2\zeta(3) - \pi \sum_{n=0}^{\infty} \frac{(-1)^{n}}{(2n+1)^{2}} + \frac{1}{4} \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^{3}} \\ &= 2\zeta(3) - \pi G + \frac{1}{4} \cdot \frac{3}{4}\zeta(3) \\ &= \frac{35}{16}\zeta(3) - \pi G \end{split}$$

or

$$\int_0^{\pi/2} (x \log 2 + x \log(1 - \cos x)) dx = \frac{35}{16} \zeta(3) - \pi G$$

and finally,

$$\int_0^{\pi/2} x \log(1 - \cos x) \, dx = \frac{35}{16} \zeta(3) - \frac{\pi^2 \log 2}{8} - \pi G$$

which is the desired result.

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V4-6. Proposed by Serafeim Tsipelis, Ioannina, Greece. Evaluate $\int_0^{+\infty} \frac{\log(\cos^2 x)}{1 + e^{2x}} dx$.

Solution V4-6, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

Let us denote the considered integral by I. Clearly we have

$$I = \frac{1}{2} \int_0^{+\infty} \frac{\log(\cos^2(x/2))}{1+e^x} \, dx = \frac{1}{4} \int_{-\infty}^{+\infty} \frac{\log(\cos^2(x/2))}{1+e^{|x|}} \, dx.$$

Now, consider the functions f and g defined by

$$f(x) = \frac{1}{1 + e^{|x|}}$$
 and $g(x) = \log(\cos^2(x/2))$

Clearly g is a square-integrable 2π -periodic function. Moreover, for every $x \in (-\pi, \pi)$ we have

$$g(x) = -2\log 2 + 2\log |1 + e^{ix}| = -2\log 2 + 2\Re(\operatorname{Log}(1 + e^{ix}))$$
$$= -2\log 2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left(e^{inx} + e^{-inx}\right)$$

This proves that the exponential Fourier coefficients $(C_n(g))_{n\in\mathbb{Z}}$ of g are given by

$$C_0(g) = -2\log 2$$
, and $C_n(g) = \frac{(-1)^{n-1}}{|n|}$ for $n \neq 0$

On the other hand, it is clear that we define a 2π -periodic function F by setting

$$F(x) = \sum_{k \in \mathbb{Z}} f(x - 2\pi k) = \sum_{k \in \mathbb{Z}} \frac{1}{1 + e^{|x - 2\pi k|}},$$

and it is easy to see that F is a continuous function on $[0, 2\pi]$, because the series defining F is uniformly convergent on this interval. Moreover, if $f_k(x) = f(x - 2\pi k)$ then clearly

$$\int_0^{2\pi} (f_k(x))^2 \, dx \le \int_{2\pi k}^{2\pi (k+1)} e^{-2|t|} \, dt = \sinh(2\pi) e^{-2\pi |2k+1|}$$

Thus, the series $\sum_{k \in \mathbb{Z}} \|f_k\|_{L^2(T)}$ is convergent, and the series defining F converges normally in $L^2(T)$; the space of square integrable 2π periodic functions. Thus $F \in L^2(T)$, using Parseval's identity, we conclude that

$$\frac{1}{2\pi} \int_0^{2\pi} F(x)\overline{g(x)} \, dx = \sum_{n \in \mathbb{Z}} C_n(F)\overline{C_n(g)}$$

But,

$$\int_{0}^{2\pi} F(x)\overline{g(x)} \, dx = \lim_{n \to \infty} \sum_{k=-n}^{n-1} \int_{0}^{2\pi} f(x-2\pi k)g(x-2\pi k) \, dx$$
$$= \lim_{n \to \infty} \int_{-2\pi n}^{2\pi n} f(x)g(x) \, dx = \int_{\mathbb{R}} f(x)g(x) = 4I$$

Also, in a similar way, we have

$$2\pi C_n(F) = \int_0^{2\pi} F(x) e^{-inx} \, dx = \int_{\mathbb{R}} f(x) e^{-inx} \, dx = \widehat{f}(n)$$

where \widehat{f} is the Fourier transform of f.

For $w \in \mathbb{R}$ we have

$$\widehat{f}(w) = \int_{\mathbb{R}} \frac{e^{-iwx}}{1+e^{|x|}} \, dx = 2 \int_0^\infty \frac{\cos(wx)}{1+e^x} \, dx$$

 So

$$\left|\widehat{f}(w) - 2\sum_{p=1}^{q} (-1)^{p-1} \int_{0}^{\infty} e^{-px} \cos(wx) \, dx\right| \le 2\int_{0}^{\infty} e^{-(q+1)x} \, dx = \frac{2}{q+1}$$

consequently

$$\widehat{f}(w) = \sum_{p=1}^{\infty} (-1)^{p-1} \frac{2p}{p^2 + w^2}$$

because $\int_0^\infty e^{-px} \cos(wx) dx = \frac{p}{p^2 + w^2}$. In particular, $\widehat{f}(0) = 2 \log 2$. Combining the above results we obtain

$$4I = -4\log^2 2 + 2\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \left(\sum_{p=1}^{\infty} (-1)^{p-1} \frac{2p}{p^2 + n^2}\right)$$

Or, $I = -\log^2 2 + J$ with
$$J = \sum_{n=1}^{\infty} \left(\sum_{p=1}^{\infty} \frac{(-1)^{p+n}p}{n(n^2 + p^2)}\right)$$

Now, this double series is not absolutely convergent, so we must be careful. First, exchanging the roles of p and n we have

$$J = \sum_{p=1}^{\infty} \left(\sum_{n=1}^{\infty} \frac{(-1)^{p+n} n}{p(n^2 + p^2)} \right)$$

Now, using the properties of convergent alternating we have

$$\sum_{n=1}^{\infty} \frac{(-1)^{p+n}n}{p(n^2+p^2)} = \sum_{n=1}^{q-1} \frac{(-1)^{p+n}n}{p(n^2+p^2)} + R_q(p),$$

with

$$R_q(p) = \frac{(-1)^p}{p} \sum_{n=q}^{\infty} \frac{(-1)^n n}{n^2 + p^2}$$
 and $|R_q(p)| \le \frac{1}{p} \cdot \frac{q}{p^2 + q^2}$

Thus

$$J = sum_{n=1}^{q-1} \left(\sum_{p=1}^{\infty} \frac{(-1)^{p+n} n}{p(n^2 + p^2)} \right) + \epsilon_q$$

with $\epsilon_q = \sum_{p=1}^{\infty} R_q(p)$. But

$$\epsilon_q \le \sum_{p=1}^{\infty} \frac{q}{p(p^2 + q^2)}$$

Now, since $\frac{q}{p(p^2+q^2)} \leq \frac{1}{2p^2}$ for every q, the series $\sum 1/(2p^2) < +\infty$ and $\lim_{q\to\infty} \frac{q}{p(p^2+q^2)} = 0$ for every p, we conclude that $\lim_{q\to\infty} \epsilon_q = 0$, So, letting p tend to $+\infty$ we conclude that

$$J = \sum_{n=1}^{\infty} \left(\sum_{p=1}^{\infty} \frac{(-1)^{p+n} n}{p(n^2 + p^2)} \right)$$

Taking the sum of the two expressions of J we obtain

$$2J = \sum_{n=1}^{\infty} \left(\sum_{p=1}^{\infty} \frac{(-1)^{p+n}}{n^2 + p^2} \left(\frac{n}{p} + \frac{p}{n} \right) \right) = \sum_{n=1}^{\infty} \left(\sum_{p=1}^{\infty} \frac{(-1)^{p+n}}{np} \right) = (-\log 2)^2 = \log^2 2.$$

We conclude that $I = -\log^2 2 + J = -\frac{\log^2 2}{2}$, which is the desired conclusion.

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V4-8. (*) Proposed by Konstantinos Tsouvalas, University of Athens, Athens, Greece.

1. Show that $\left(\frac{2}{3}\right)^n \sum_{k=0}^{\lfloor n/3 \rfloor} \binom{n}{k} 2^{-k} = \frac{1}{2}$ without using probabilistic methods.

2. Can we find a better approximation of the quantity $\left(\frac{2}{3}\right)^n \sum_{k=0}^{\lfloor n/3 \rfloor} \binom{n}{k} 2^{-k}$ than

$$\left(\frac{2}{3}\right)^n \sum_{k=0}^{\lfloor n/3 \rfloor} \binom{n}{k} 2^{-k} = \frac{1}{2} + o(1)$$
?

 $\lfloor \cdot \rfloor$ denotes the integer part.

Solution V4-8, by OMRAN KOUBA, Higher Institute for Applied Sciences and Technology, Damascus, Syria.

For a positive integer n, an integer k with $0 \le k \le n$, and real $p \in (0, 1)$ we consider

$$U(k, p, n) = (n - k) \binom{n}{k} \int_0^q t^{n - k - 1} (1 - t)^k dt$$

where q = 1 - p. Now, an integration by parts shows that, for 0 < k < n we have

$$U(k, p, n) = \left[\binom{n}{k} t^{n-k} (1-t)^k\right]_{t=0}^q + k\binom{n}{k} \int_0^q t^{n-k} (1-t)^{k-1} dt$$
$$= \binom{n}{k} p^k q^{n-k} + U(k-1, p, n),$$

and clearly $U(0, p, n) = q^n$, thus

$$U(m, p, n) = \sum_{k=0}^{m} \binom{n}{k} p^{k} q^{n-k}$$

We are interested in $S_n = U(\lfloor n/3 \rfloor, 1/3, n)$, and according to what we have proved we have

$$S_{3n+1} = (3n+1) {\binom{3n}{n}} \int_0^{2/3} (t^2(1-t))^n dt$$

$$S_{3n+2} = \frac{(3n+2)(3n+1)}{2n+1} {\binom{3n}{n}} \int_0^{2/3} (t^2(1-t))^n t dt$$

$$S_{3n+3} = \frac{3(3n+2)(3n+1)}{2n+1} {\binom{3n}{n}} \int_0^{2/3} (t^2(1-t))^n t (1-t) dt$$

Now, the treatment of the three integrals is similar and standard. Let $I_n = \int_0^{2/3} (t^2(1-t))^n g(t) dt$, with g(t) = 1, g(t) = t or g(t) = t(1-t) according to the considered case. since $t \mapsto t^2 - t^3$ attains its maximum on [0, 2/3] at t = 2/3, the change of variables t = 2(1-u)/3 shows that

$$I_n = \frac{2}{3} \left(\frac{4}{27}\right)^n \int_0^1 (1 - 3u^2 + 2u^3)^n g\left(\frac{2(1-u)}{3}\right) du$$

Thus

$$S_{3n+1} = \frac{2(3n+1)}{3} \left(\frac{4}{27}\right)^n {\binom{3n}{n}} \int_0^1 (1-3u^2+2u^3)^n du$$

$$S_{3n+2} = \frac{4(3n+2)(3n+1)}{9(2n+1)} \left(\frac{4}{27}\right)^n {\binom{3n}{n}} \int_0^1 (1-3u^2+2u^3)^n (1-u) du$$

$$S_{3n+3} = \frac{4(3n+2)(3n+1)}{9(2n+1)} \left(\frac{4}{27}\right)^n {\binom{3n}{n}} \int_0^1 (1-3u^2+2u^3)^n (1-u)(1+2u) du$$

Now, using the well-known expansion

$$n! = \sqrt{2\pi n} \, n^n e^{-n} \left(1 + \frac{1}{12n} + O\left(\frac{1}{n^2}\right) \right)$$

we conclude that

$$\left(\frac{4}{27}\right)^n \binom{3n}{n} = \frac{3}{2\sqrt{3\pi n}} - \frac{7}{48n\sqrt{3\pi n}} + O\left(\frac{1}{n^{5/2}}\right)$$

and consequently

$$S_{3n+1} = \sqrt{\frac{3n}{\pi}} \left(1 + \frac{17}{72n} + O\left(\frac{1}{n^2}\right) \right) J_n^{(1)}$$

$$S_{3n+2} = \sqrt{\frac{3n}{\pi}} \left(1 + \frac{29}{72n} + O\left(\frac{1}{n^2}\right) \right) J_n^{(2)}$$

$$S_{3n+3} = \sqrt{\frac{3n}{\pi}} \left(1 + \frac{29}{72n} + O\left(\frac{1}{n^2}\right) \right) J_n^{(3)}$$

Where

$$J_n^{(k)} = \int_0^1 (1 - 3u^2 + 2u^3)^n q_k(u) du$$

with $q_1(u) = 1$, $q_2(u) = 1 - u$ and $q_3(u) = (1 - u)(1 + 2u)$. Now, the treatment of the integrals $J_n^{(k)}$, k = 1, 2, 3 is standard. we will follow F.W.J. Olver [1][Chapter 3, §8].

The function $u \mapsto p(u) = -\ln(1 - 3u^2 + 2u^3)$ defines a strictly increasing bijection from [0, 1) onto $[0, +\infty)$, so we may consider its inverse function $\varphi = p^{-1}$, which is analytic on the interval (0,1), and the change of variables $u = \varphi(v)$ shows that

$$J_n^{(k)} = \int_0^\infty e^{-nv} q_k(\varphi(v))\varphi'(v)dv$$

Now, starting from the series expansion

$$p(u) = 3u^2 - 2u^3 + \frac{9}{2}u^4 - 6u^5 + O(u^6)$$

we can find the following asymptotic expansions of φ

$$\varphi(v) = \frac{1}{\sqrt{3}}\sqrt{v} + \frac{1}{9}v - \frac{17}{108\sqrt{3}}v\sqrt{v} - \frac{11}{486}v^2 + O(v^{5/2})$$
$$\varphi'(v) = \frac{1}{2\sqrt{3v}} + \frac{1}{9} - \frac{17}{72\sqrt{3}}\sqrt{v} - \frac{11}{243}v + O(v^{3/2})$$

$$J_n^{(1)} = \int_0^\infty e^{-nv} \left(\frac{1}{2\sqrt{3v}} + \frac{1}{9} - \frac{17}{72\sqrt{3}}\sqrt{v} - \frac{11}{243}v \right) dv + O\left(\frac{1}{n^{5/2}}\right)$$
$$= \frac{1}{2}\sqrt{\frac{\pi}{3n}} + \frac{1}{9n} - \frac{17}{144n}\sqrt{\frac{\pi}{3n}} + O\left(\frac{1}{n^2}\right)$$

Similarly,

$$q_1(\varphi(v))\varphi'(v) = \frac{1}{2\sqrt{3v}} - \frac{1}{18} - \frac{29}{72\sqrt{3}}\sqrt{v} + \frac{23}{486}v + O(v^{3/2})$$

Thus,

$$J_n^{(2)} = \int_0^\infty e^{-nv} \left(\frac{1}{2\sqrt{3v}} - \frac{1}{18} - \frac{29}{72\sqrt{3}}\sqrt{v} + \frac{23}{486}v \right) dv + O\left(\frac{1}{n^{5/2}}\right)$$
$$= \frac{1}{2}\sqrt{\frac{\pi}{3n}} - \frac{1}{18n} - \frac{29}{144n}\sqrt{\frac{\pi}{3n}} + O\left(\frac{1}{n^2}\right).$$

And

$$q_2(\varphi(v))\varphi'(v) = \frac{1}{2\sqrt{3v}} + \frac{5}{18} - \frac{29}{72\sqrt{3}}\sqrt{v} - \frac{139}{486}v + O(v^{3/2})$$

Thus,

$$J_n^{(3)} = \int_0^\infty e^{-nv} \left(\frac{1}{2\sqrt{3v}} + \frac{5}{18} - \frac{29}{72\sqrt{3}}\sqrt{v} - \frac{139}{486}v \right) dv + O\left(\frac{1}{n^{5/2}}\right)$$
$$= \frac{1}{2}\sqrt{\frac{\pi}{3n}} + \frac{5}{18n} - \frac{29}{144n}\sqrt{\frac{\pi}{3n}} + O\left(\frac{1}{n^2}\right).$$

We conclude that

$$S_{3n+1} = \frac{1}{2} + \frac{1}{3\sqrt{3\pi n}} + \frac{17}{216n\sqrt{3\pi n}} + O\left(\frac{1}{n^2}\right)$$
$$S_{3n+2} = \frac{1}{2} - \frac{1}{6\sqrt{3\pi n}} - \frac{29}{432n\sqrt{3\pi n}} + O\left(\frac{1}{n^2}\right)$$
$$S_{3n+3} = \frac{1}{2} + \frac{5}{6\sqrt{3\pi n}} + \frac{145}{432n\sqrt{3\pi n}} + O\left(\frac{1}{n^2}\right)$$

and we are done.

References

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