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Transcendence of Certain Infinite Sums Involving Rational Functions

Marian Genčev

Abstract. The main result of this paper is the method which shows how to find by a simple technique the sum of the infinite series of the form

$$\sum_{n=0}^{\infty} \frac{\alpha^n P(n)}{Q(n)}$$

where $P(n)$ is a polynomial with algebraic coefficients, $Q(n)$ is reduced polynomial with integer coefficients and $\alpha \in \overline{\mathbb{Q}}^*$. The connection between algebraic and transcendental infinite series and linear forms of logarithms via Baker's theorem is included.

1. Introduction

Recently Tijdeman proved several interesting criteria concerning the irrationality of the infinite series of the type $\sum_{n=1}^{\infty} \frac{P(n)}{\prod_{j=1}^n Q(j)}$ where $P(x)$ and $Q(x)$ are polynomials with integer coefficients. His results can be found in [2], [3], [4], [5] or [14]. In 1966 Baker proved the following theorem about the transcendence of linear form in logarithms over $\overline{\mathbb{Q}}$.

Theorem 1.1 (Baker [7]). *Let $\alpha_1, \dots, \alpha_m \in \overline{\mathbb{Q}}$ and $\prod_{j=1}^m \alpha_j \neq 0$, $\beta_1, \dots, \beta_m \in \overline{\mathbb{Q}}$. Then the number*

$$\beta_1 \ln \alpha_1 + \dots + \beta_m \ln \alpha_m$$

is transcendental or zero.

This theorem was used several times by many authors, e.g. in [1] or [9]. The resultst in the mentioned papers [1] and [9] are further based on the concept of the numbers $\gamma(r, k)$ and a theorem presented by D. H. Lehmer in [6]. Lehmer analysed the infite series of the form $\sum_{n=0}^{\infty} \frac{P(n)}{Q(n)}$ for a special choice of the polynomial $Q(n) \in \mathbb{Q}[n]$ with help of the numbers $\gamma(r, k)$ which are a kind of the generalization of the Euler-Mascheroni constant γ as follows.

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Definition 1.1 (Lehmer [6]). The Euler constants $\gamma(r, k)$ are defined by

$$\gamma(r, k) := \lim_{x \rightarrow \infty} \left(H_x(r, k) - \frac{1}{k} \log x \right)$$

where

$$H_x(r, k) := \sum_{\substack{0 < i \leq x \\ i \equiv r \pmod{k}}} \frac{1}{i}.$$

The following theorem can be treated as the main tool for the investigation of the infinite series $\sum_{n=0}^{\infty} \frac{P(n)}{Q(n)}$ in [1].

Theorem 1.2 (Lehmer [6]). Let $m \geq 2$ and let

$$(r_1, k_1), (r_2, k_2), \dots, (r_m, k_m)$$

be pairs of positive integers for which $0 < r_j \leq k_j$ for $j = 1, \dots, m$ and the m rational numbers r_j/k_j are distinct. Finally let $p(x)$ be any polynomial of degree $\leq m - 2$, a necessary condition for convergence. Then

$$S = \sum_{n=0}^{\infty} \frac{p(n)}{(k_1 n + r_1)(k_2 n + r_2) \cdots (k_m n + r_m)} = \sum_{j=1}^m c_j \left(\gamma(r_j, k_j) + \frac{\log k_j}{k_j} \right),$$

where the coefficients c_j are defined by the partial fraction decomposition

$$(1) \quad \frac{p(x)}{(k_1 x + r_1)(k_2 x + r_2) \cdots (k_m x + r_m)} = \sum_{j=1}^m \frac{c_j}{k_j x + r_j}.$$

The results in [1] and [13] involve the following convenient concept.

Definition 1.2. We call the polynomial $Q(x)$ reduced if $Q(x) \in \mathbb{Q}[x]$ and it has only simple rational zeros which are all in the interval $[-1, 0)$.

Adhikari, Saradha, Shorey and Tijdeman proved in [1] the following theorem.

Theorem 1.3 (Adhikari, Saradha, Shorey, Tijdeman [1]). Let $P(x) \in \overline{\mathbb{Q}}[x]$. Let $Q(x) \in \mathbb{Q}[x]$ be reduced. If

$$S = \sum_{n=0}^{\infty} \frac{P(n)}{Q(n)}$$

converges, then $S = 0$ or $S \notin \overline{\mathbb{Q}}$.

More general are the following theorems.

Theorem 1.4 (Adhikari, Saradha, Shorey, Tijdeman [1]). Let $f : \mathbb{Z} \mapsto \overline{\mathbb{Q}}$ be periodic mod q . Let $Q(x) \in \mathbb{Q}[x]$ be reduced. If

$$S = \sum_{n=0}^{\infty} \frac{f(n)}{Q(n)}$$

converges, then $S = 0$ or $S \notin \overline{\mathbb{Q}}$.

Theorem 1.5 (Adhikari, Saradha, Shorey, Tijdeman [1]). *Let $P_1(x), \dots, P_\ell(x) \in \overline{\mathbb{Q}}[x]$ and $\alpha_1, \dots, \alpha_\ell \in \overline{\mathbb{Q}}$. Put $g(x) = \sum_{\lambda=1}^{\ell} P_\lambda(x)\alpha_\lambda^x$. Let $Q(x) \in \mathbb{Q}[x]$ be reduced. If*

$$S = \sum_{n=0}^{\infty} \frac{g(n)}{Q(n)}$$

converges, then $S = 0$ or $S \notin \overline{\mathbb{Q}}$.

But Theorem 1.5 presented in [1] involves an error. Namely, for the choice $g(n) = \alpha_1^n Q(n)$, $Q(n)$ be a reduced polynomial, and $\alpha_1 \in \mathbb{Q} \setminus \{0\}$, $|\alpha_1| < 1$, we deduce the fact that

$$S = \sum_{n=0}^{\infty} \frac{g(n)}{Q(n)} = \sum_{n=0}^{\infty} \frac{\alpha_1^n Q(n)}{Q(n)} = \frac{1}{1 - \alpha_1^{-1}} \in \mathbb{Q} \setminus \{0\}$$

which contradicts the statement in Theorem 1.5.

2. Main Results

This section presents very similar results as in [1] and [6]. But the method explored in the section Proofs is more elementar. Actually, we use only the integration and other simple techniques.

In the next theorem there is defined a general term $\Psi_w(x)$. A recursion formula for $\Psi_w(x)$ is found.

Theorem 2.1. *Let $(a, w) \in \mathbb{N}^2$, $a \geq 2$ and $\{b_v\}_{v=1}^w$ be an increasing sequence of distinct positive integers. Assume that $b_v \leq a$ for all $v = 1, \dots, w$ and $|x| < 1$. Denote*

$$\Psi_w(x) := \sum_{n=0}^{\infty} \frac{x^{an+b_w}}{\prod_{v=1}^w (an + b_v)}.$$

If $\Psi_w(x)$ converges, then

$$(2) \quad \Psi_w(x) = \sum_{j=1}^{w-1} \frac{(-1)^{j+1} x^{b_w - b_{w-j}}}{\prod_{s=1}^j (b_w - b_{w-s})} \Psi_{w-j}(x) + \frac{(-1)^{w+1}}{\prod_{s=1}^{w-1} (b_w - b_{w-s})} \cdot \int_0^x \frac{y^{b_w-1}}{1-y^a} dy$$

and $\Psi_w(x)$ can be expressed as a linear form in logarithms.

Remark 2.1. *From Definition 1.2 we see that the polynomial $\prod_{v=1}^w (a_v n + b_v)$, $0 < \frac{a_v}{b_v} \leq 1$, is reduced.*

A more general case is treated in the proof of the next theorem.

Theorem 2.2. *Let $(a, w) \in \mathbb{N}^2$, $a \geq 2$, $\{b_v\}_{v=1}^w$ be an increasing sequence of distinct positive integers and let $b_v \leq a$ for all $v = 1, \dots, w$. Suppose that $P(X) \in \overline{\mathbb{Q}}[X]$ be a polynomial and $\alpha \in \overline{\mathbb{Q}}^*$. If*

(1) $|\alpha| > 1$, then the sum of the series

$$(3) \quad S_{P(X)} := \sum_{n=0}^{\infty} \frac{P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)}$$

is a transcendental or a computable algebraic number;

(2) $|\alpha| = 1$, $\deg P(n) < w + 1$, then the sum of the series (3) is a transcendental number or zero.

Example 2.1.

$$\sum_{n=0}^{+\infty} \frac{n^2}{2^n(2n+1)} = \frac{\sqrt{2}}{4} \cdot \ln(1 + \sqrt{2}) + \frac{1}{2}.$$

Example 2.2. Let $a \in \mathbb{N}$, $a \geq 2$, $(b_1, b_2) \in \mathbb{N}^2$ and $a > b_2 > b_1$. Then

$$\sum_{n=0}^{\infty} \frac{1}{(an+b_1)(an+b_2)} = \frac{1}{b_2-b_1} \int_0^1 \frac{y^{b_1-1} - y^{b_2-1}}{1-y^a} dy.$$

Example 2.3.

$$\sum_{n=0}^{\infty} \frac{1}{(2n+1)(4n+1)} = 2 \int_0^1 \frac{1-y}{1-y^4} dy = \frac{1}{2} \ln 2 + \frac{1}{4} \pi.$$

Example 2.4.

$$\begin{aligned} \sum_{n=0}^{\infty} \frac{1}{(2n+1)(3n+1)(4n+1)} &= 72 \int_0^1 \frac{\frac{y^2-y^3}{2} - \frac{y^2-y^5}{6}}{1-y^{12}} dy = \\ &= \frac{\sqrt{3}}{2} \pi - \frac{9}{2} \ln 3 + 8 \ln 2 + \pi. \end{aligned}$$

Example 2.5. Let p_j , $j \in \mathbb{N}$, denotes the j^{th} prime. Then

$$\sum_{n=0}^{\infty} \prod_{j=1}^4 \frac{1}{p_j n + 1} = \int_0^1 \frac{224y^{104} - 945y^{69} + 1750y^{41} - 1029y^{29}}{4(y^{210} - 1)} dy.$$

Corollary 2.1. Let $(a, w) \in \mathbb{N}^2$, $a \geq 2$, $\{b_v\}_{v=1}^w$ be an increasing sequence distinct positive integers with $b_v/a \leq 1$ for all $v = 1, \dots, w$. Assume that $P(X) \in \overline{\mathbb{Q}}[X]$ be a polynomial such that $\deg P(X) < w + 1$. Then the sum of the series

$$\sum_{n=0}^{\infty} \frac{P(n)}{\prod_{v=1}^w (an + b_v)}$$

is a transcendental number or zero.

Corollary 2.2. Let $(a, w) \in \mathbb{N}^2$, $a \geq 2$, $\{b_v\}_{v=1}^w$ be an increasing sequence of distinct positive integers with $b_v/a \leq 1$ for all $v = 1, \dots, w$. Assume that $P(X) \in \overline{\mathbb{Q}}[X]$ be a polynomial and $\kappa(n) : \mathbb{N}_0 \mapsto \overline{\mathbb{Q}}$ be a periodic function. If the series

$$(4) \quad \sum_{n=0}^{\infty} \frac{\kappa(n) \cdot P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)}$$

converges, then the series (4) is a transcendental number or a computable algebraic number.

3. Proofs

Lemma 3.1. *Let $(a_v, w) \in \mathbb{N}^2$ for $\forall v = 1, \dots, w$, $w \geq 2$ and*

$$0 < \frac{a_v}{b_v} \leq 1.$$

Put

$$A := \text{lcm}(a_1, \dots, a_w), \quad B'_v := b_v \cdot \frac{\text{lcm}(a_1, \dots, a_w)}{a_v} \quad \text{and} \quad K := \frac{A^w}{\prod_{v=1}^w a_v}.$$

Then

$$\sum_{n=0}^{\infty} \frac{1}{\prod_{v=1}^w (a_v n + b_v)} = K \cdot \sum_{n=0}^{\infty} \frac{1}{\prod_{v=1}^w (A n + B'_v)}$$

with

$$(A, B'_v)_{v=1, \dots, w} \in \mathbb{N}^2 \quad \text{and} \quad 0 < \frac{A}{B'_v} \leq 1.$$

Proof.

$$\begin{aligned} \sum_{n=0}^{\infty} \frac{1}{\prod_{v=1}^w (a_v n + b_v)} &= \frac{\text{lcm}^w(a_1, \dots, a_w)}{\prod_{v=1}^w a_v} \times \\ &\times \sum_{n=0}^{\infty} \frac{1}{\prod_{v=1}^w \left(a_v \cdot \frac{\text{lcm}(a_1, \dots, a_w)}{a_v} n + b_v \cdot \frac{\text{lcm}(a_1, \dots, a_w)}{a_v} \right)} = \\ &= K \cdot \sum_{n=0}^{\infty} \frac{1}{\prod_{v=1}^w (A n + B'_v)}. \end{aligned}$$

From this we obtain immediately the fact that

$$(A, B'_v)_{v=1, \dots, w} \in \mathbb{N}^2 \quad \text{and} \quad 0 < \frac{A}{B'_v} \leq 1.$$

□

Remark 3.1. *Denote*

$$\mathcal{B} := \{B'_j | j = 1, \dots, w \geq 2, B'_j\}$$

and let ϕ be a bijection

$$\phi : \mathcal{B} \mapsto \mathcal{B}$$

such that the sequence $\{\phi(B'_j)\}_{j=1}^w$ is increasing. Then we define

$$\{B_j\}_{j=1}^w := \{\phi(B'_j)\}_{j=1}^w.$$

Proof of Theorem 2.1. (1) For $w = 1$ we have

$$(5) \quad \Psi'_1(x) = \sum_{n=0}^{\infty} x^{an+b_1-1} = \frac{x^{b_1-1}}{1-x^a} = \frac{(-1)^{a+1} x^{b_1-1}}{\prod_{s=1}^a (\zeta_s - x)} = (-1)^{a+1} \sum_{s=1}^a \frac{\gamma_s}{\zeta_s - x},$$

where the coefficients $\gamma_s \in \overline{\mathbb{Q}}$ and $\zeta_s \in \overline{\mathbb{Q}}$ are defined by the decomposition (5) into partial fractions. Using (5) we deduce

$$\begin{aligned}\Psi_1(x) &= \int_0^x f'(y) dy = \int_0^x (-1)^{a+1} \sum_{s=1}^a \frac{\gamma_s}{\zeta_s - y} dy = \\ &= (-1)^a \sum_{s=1}^a \gamma_s \ln(\zeta_s - x) + (-1)^{a+1} \sum_{s=1}^a \gamma_s \ln \zeta_s.\end{aligned}$$

The proof for $w = 1$ is complete.

- (2) Now, assume that $w \geq 2$. Applying $(w-1)$ -times integration by parts, we obtain (2). By view of the fact that

$$\Psi'_w(x) = x^{b_w - b_{w-1} - 1} \Psi_{w-1}(x)$$

we have

$$\begin{aligned}\Psi_w(x) &= \int_0^x y^{b_w - b_{w-1} - 1} \Psi_{w-1}(y) dy = \\ &= \frac{x^{b_w - b_{w-1}}}{b_w - b_{w-1}} \Psi_{w-1}(x) - \frac{1}{b_w - b_{w-1}} \int_0^x y^{b_w - b_{w-2} - 1} \Psi_{w-2}(y) dy = \\ &= \dots = \sum_{j=1}^{w-1} (-1)^{j+1} \cdot \frac{x^{b_w - b_{w-j}}}{\prod_{s=1}^j (b_w - b_{w-s})} \Psi_{w-j}(x) + \\ &\quad + \frac{(-1)^{w+1}}{\prod_{s=1}^{w-1} (b_w - b_{w-s})} \cdot \int_0^x \frac{y^{b_w - 1}}{1 - y^a} dy\end{aligned}$$

and (2) follows. The fact that $\Psi_1(x)$ can be expressed as the linear form in logarithms and (2) imply that $\Psi_w(x)$ for $w \geq 2$ can be also expressed as the linear form in logarithms. \square

The following Lemma 3.2 is very known. We omit the proof.

Lemma 3.2. *Let $k \in \mathbb{N}_0$, $|x| < 1$. Then*

$$\sum_{n=0}^{\infty} n^k x^n = \sum_{r=1}^{k+1} \frac{a_r}{(1-x)^r}$$

with $a_r \in \mathbb{Z}$ for all $r = 1, \dots, k+1$ and $\sum_{r=1}^{k+1} a_r = 0$ for $k \geq 1$.

Proof of Theorem 2.2. (1) There exist the polynomials $\Gamma_1(n), \Gamma_2(n) \in \overline{\mathbb{Q}}[n]$ such that

$$\frac{P(n)}{\prod_{v=1}^w (an + b_v)} = \Gamma_1(n) + \frac{\Gamma_2(n)}{\prod_{v=1}^w (an + b_v)}$$

with $t := \deg \Gamma_2(n) < w + 1$. This and Lemma 3.2 yield

$$\begin{aligned}
 S_{P(X)} &:= \sum_{n=0}^{\infty} \frac{P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)} = \\
 &= \sum_{n=0}^{\infty} \frac{\Gamma_1(n)}{\alpha^n} + \sum_{n=0}^{\infty} \frac{\Gamma_2(n)}{\alpha^n \prod_{v=1}^w (an + b_v)} = \\
 &= \sum_{j=0}^J \sum_{n=0}^{\infty} \frac{\gamma_j n^j}{\alpha^n} + \sum_{n=0}^{\infty} \sum_{i=0}^t \sum_{p=0}^i \beta_{i,p} \frac{\prod_{v=w-i+p+1}^w (an + b_v)}{\alpha^n \prod_{v=1}^w (an + b_v)} = \\
 &= \sum_{j=1}^{J+1} \frac{\delta_j}{(1 - \alpha^{-1})^j} + \sum_{i=0}^t \sum_{p=0}^i \beta_{i,p} \sum_{n=0}^{\infty} \frac{1}{\alpha^n \prod_{v=1}^{w-i+p} (an + b_v)} = \\
 &= \sum_{j=1}^{J+1} \frac{\delta_j}{(1 - \alpha^{-1})^j} + \sum_{i=0}^t \sum_{p=0}^i \beta_{i,p} \alpha^{-b_{w-i+p}/a} \Psi_{w-i+p}(\alpha^{-1/a})
 \end{aligned}$$

where $\beta_{i,p}$, γ_j and $\delta_j \in \overline{\mathbb{Q}}$ for all possible indexes i, j and p . Theorem 2.1 and Theorem 1.1 complete the proof of the first part of Theorem 2.2.

(2) Assume that $t := \deg P(n) < w + 1$. We can write

$$\sum_{n=0}^{\infty} \frac{P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)} = \sum_{i=0}^t \sum_{p=0}^i \sum_{n=0}^{\infty} \frac{\beta_{i,p}}{\alpha^n \prod_{v=1}^{w-i+p} (an + b_v)}$$

where $\beta_{i,p} \in \overline{\mathbb{Q}}$ for all possible indexes i and p .

(a) If $\alpha \in \{x \mid x^a = 1\}$, then the fact that

$$(6) \quad \lim_{\substack{x \rightarrow y \\ (x, y) \in \mathbb{C}^2}} (x - y) \ln(x - y) = 0,$$

Theorem 2.1 and Theorem 1.1 complete the proof.

(b) If $\alpha \notin \{x \mid x^a = 1\}$, then Theorem 2.1 and Theorem 1.1 complete the proof. □

Remark 3.2. If the infinite series $\Psi^*(\alpha_0) := \sum_{n=0}^{\infty} \frac{\alpha_0^n P(n)}{Q(n)}$ converges for a reduced polynomial $Q(n)$ and $\alpha_0 \in \mathbb{C} \setminus \{0\}$, $|\alpha| = 1$ then $\Psi^*(\alpha_0) = \lim_{\substack{x \rightarrow \alpha_0 \\ |\alpha| < 1}} \Psi(x)$ where $\Psi(x)$ is defined in Theorem 2.1.

Proof of Corollary 2.1. Use Remark 3.2 and take $\alpha \rightarrow 1^-$ in Theorem 2.2. □

Proof of Corollary 2.2. Suppose that $\kappa(n)$ is a periodic function mod M , $M \in \mathbb{N}$. Then for those $\alpha \in \overline{\mathbb{Q}}$ for which $|\alpha| < 1$, we can write

$$\sum_{n=0}^{\infty} \frac{\kappa(n) \cdot P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)} = \sum_{\mu=0}^{M-1} \sum_{\substack{n=0 \\ n \equiv \mu \pmod{M}}}^{\infty} \frac{z_{\mu} P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)}$$

where $z_\mu \in \overline{\mathbb{Q}}$. Now apply Theorem 2.2 M -times to every infinite series

$$S_\mu := \sum_{\substack{n=0 \\ n \equiv \mu \pmod{M}}}^{\infty} \frac{z_\mu P(n)}{\alpha^n \prod_{v=1}^w (an + b_v)}, \quad \mu = 0, 1, \dots, M-1.$$

The finite summation $\sum_{\mu=0}^{M-1} S_\mu$ gives the statement in Corollary 2.2 for any algebraic α , $|\alpha| < 1$.

If the infinite series in Corollary 2.2 converges and $|\alpha| = 1$ then we can use the definition of $\Psi^*(\alpha)$, the formula (6) and Theorem 2.1. \square

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