On a Class of Nonlinear Transformations and Their Applications to the Evaluation of Infinite Series*

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In this paper the problem of increasing the rate of convergence of infinite sequences and series is considered by means of a class of nonlinear transformations. The transformations employed are the discrete analogue of the so called *G*-transformations and the theory surrounding them is investigated in some detail. The theoretical results are demonstrated by numerous examples.

Key words: Aitken transformations; *G*-transformations; nonlinear transformations; rapidity of convergence.

1. Introduction

In several recent papers [5, 6, 7, 8]³ H. L. Gray, T. A. Atchison, and others have considered a class of nonlinear transformations, referred to as *G*-transformations, for the purpose of evaluating improper integrals. The complete motivation for these transformations is given in [7] although the underlying concept which suggested this motivation is contained in an earlier paper [11] by S. Lubkin. However the setting in [7] affords a certain degree of generality not obtainable in [11] and thus suggests a general class of nonlinear transformation which might be of use in the problem of [11], i.e., the problem of increasing the rate of convergence of an infinite series to its limit.

To be more specific. In [7] the *G*-transformation, or the class of transformations referred to as *G*-transformations, is defined as follows:

Let f be a continuous function on $[a, \infty)$ and let

$$F(t) = \int_a^t f(x) dx \rightarrow S \neq \mp \infty \text{ as } t \rightarrow \infty. \quad (1.1)$$

Moreover let

$$R(t, g(t)) = \frac{f(t)}{f(g(t))g'(t)}, \quad (1.2)$$

where $g(t) \rightarrow \infty$ as $t \rightarrow \infty$. Then the *G*-transformation is defined by

$$G[F; g(t), t] = \frac{F(t) - R(t, g(t))F(g(t))}{1 - R(t, g(t))}. \quad (1.3)$$

From the motivation which produced (1.3) $G[F; g(t), t]$ was expected to be of some value in the direct evaluation of improper integrals. As has been demonstrated in [5, 6, 7, 8] this turns out to be the case.

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³ Figures in brackets indicate the literature references at the end of this paper.

In this paper a discrete version of (1.3) is considered for the purpose of increasing the rate of convergence of an infinite series. It is shown that the e_1 (Shanks) or T (Lubkin) transformation arises in a natural way from this class of transformations. Moreover close consideration is given to the ratio $R[n, g(n)]$ as a guide for selecting the appropriate transformation for a given series.

The important special cases in which $\lim_{n \rightarrow \infty} R[n, g(n)] = 0, 1$ are studied in some detail. Several examples are included.

Before formally defining the class of transformations which is the subject of this paper we give the following definitions.

DEFINITION 1.1: Let $A(n)$ and $B(n)$ be sequences of real numbers such that $\lim_{n \rightarrow \infty} A(n) = A$ and $\lim_{n \rightarrow \infty} B(n) = B$ and suppose

$$\lim_{n \rightarrow \infty} \left| \frac{A(n) - A}{B(n) - B} \right| = L \neq \infty. \quad (1.4)$$

Then we say $A(n)$ converges more rapidly than $B(n)$ if $L = 0$ and at the same rate as $B(n)$ if $L \neq 0$.

DEFINITION 1.2: If

$$|A(n) - A| < |B(n) - B| \quad (1.5)$$

for all $n \in (a, b)$ then we say that $A(n)$ converges uniformly better than $B(n)$ on (a, b) .

The following simple theorem connects these two definitions.

THEOREM 1.1: If $A(n)$ converges more rapidly than $B(n)$, then there exists an N such that $A(n)$ converges uniformly better than $B(n)$ on (N, ∞) .

PROOF: The proof is trivial and can be found in [7].

DEFINITION 1.3: We say a transformation T defined on $A(n)$ is exact if there exists an $N < \infty$ such that $T[A(n)] = L$ if $n > N$, where $\lim_{n \rightarrow \infty} A(n) = L$.

2. The T Transformation

DEFINITION 2.1: Let g be a positive, integer valued function defined on the nonnegative integers such that $\lim_{n \rightarrow \infty} g(n) = \infty$. Also let

$$S(n) = \sum_{k=1}^n a(k) \rightarrow S \neq \mp \infty \text{ as } n \rightarrow \infty, \quad (2.1)$$

and

$$R[n, g(n)] = \frac{a(n)}{a[g(n)][g(n) + 1] - g(n)} = \frac{a(n)}{a[g(n)] \Delta g(n)}. \quad (2.2)$$

Then we define the T transformation by

$$T[S(n); g(n)] = \frac{S(n) - R[n, g(n)]S[g(n)]}{1 - R[n, g(n)]}, \quad R[n, g(n)] \neq 1. \quad (2.3)$$

We assume that either $a[g(n)]\Delta g(n) \neq 0$ or if $a[g(n)]\Delta g(n) = 0$ then $\lim_{n \rightarrow \infty} R[n, g(n)]$ exists and we define $R[n, g(n)]$ to be that limit. Unless stated to the contrary we will not necessarily assume $\lim_{n \rightarrow \infty} R[n, g(n)]$ exists. Throughout it will be assumed that S has an infinite number of nonzero terms.

THEOREM 2.1: For every function g for which there exists an $M > 0$ such that

$$|1 - R[n, g(n)]| \geq M \quad (2.4)$$

for n sufficiently large, $T[S(n); g(n)] \rightarrow S$ as $n \rightarrow \infty$.

PROOF: Since

$$T[S(n); g(n)] - S[g(n)] = \frac{S(n) - S[g(n)]}{1 - R[n, g(n)]} \rightarrow 0 \quad (2.5)$$

as $n \rightarrow \infty$, then the theorem follows.

COROLLARY 2.1: If $\lim_{n \rightarrow \infty} R[n, g(n)]$ exists and is different from 1, then $T[S(n); g(n)] \rightarrow S$ as $n \rightarrow \infty$.

THEOREM 2.2: If $\lim_{n \rightarrow \infty} R[n, g(n)] = L(g) \neq 1$, $L(g)$ finite, and

$$\frac{S - S(n)}{S - S[g(n)]} \rightarrow L(g), \quad (2.6)$$

then $T[S(n); g(n)]$ converges more rapidly than $S[g(n)]$.

Further, if $L(g) \neq 1$ or 0, then $T[S(n)]$ converges more rapidly than either $S[g(n)]$ or $S(n)$ if and only if (2.6) holds.

PROOF: Since

$$\frac{S - T[S(n); g(n)]}{S - S(n)} = \frac{1}{1 - R[n, g(n)]} \left\{ 1 - R[n, g(n)] \frac{S - S[g(n)]}{S - S(n)} \right\} \quad (2.7)$$

and

$$\frac{S - T[S(n); g(n)]}{S - S[g(n)]} = \frac{1}{1 - R[n, g(n)]} \left\{ \frac{S - S(n)}{S - S[g(n)]} - R[n, g(n)] \right\}, \quad (2.8)$$

then the result follows.

COROLLARY 2.2: Under the conditions of Theorem 2.2, there exists an N such that $T[S(n); g(n)]$ converges uniformly better than $S(n)$ or $S[g(n)]$ on (N, ∞) .

PROOF: The result follows from Theorem 1.1.

THEOREM 2.3: $T[S(n); g(n)]$ converges uniformly better than $S(n)$ on (a, b) if and only if

$$-2 < \frac{R[n, g(n)]}{1 - R[n, g(n)]} \frac{S[g(n)] - S(n)}{E(n)} < 0 \quad (2.9)$$

on (a, b) , where $E(n) = \sum_{k=n+1}^{\infty} a(k) = S - S(n)$.

Consider now the following examples.

EXAMPLE 2.1: Let

$$S(m) = \sum_{k=0}^m 2^{-k} \rightarrow 2 \text{ as } m \rightarrow \infty$$

and let $g(m) = m^2$. Then

$$a(m) = 2^{-m},$$

$$a[g(m)] = 2^{-m^2}, \text{ and}$$

$$R[m; g(m)] = \frac{2^{-m}}{2^{-m^2}[(m+1)^2 - m^2]} = \frac{2^{m(m-1)}}{2m+1}. \quad (2.10)$$

Therefore,

$$\begin{aligned} T[S(m); g(m)] &= \frac{\sum_{k=0}^m 2^{-k} - \frac{2^{m(m-1)}}{2m+1} \sum_{k=0}^{m^2} 2^{-k}}{1 - \frac{2^{m(m-1)}}{2m+1}} \\ &= \frac{2m+1}{2m+1 - 2^{m(m+1)}} \sum_{k=0}^m 2^{-k} - \frac{2^{m(m+1)}}{2m+1 - 2^{m(m+1)}} \sum_{k=0}^{m^2} 2^{-k}. \end{aligned} \quad (2.11)$$

For $m=2$,

$$T[S(2); g(2)] \doteq 1.9534 \quad (2.12)$$

which is in error by about 0.0466.

But

$$S(4) = 1.9375 \quad (2.13)$$

which is in error by 0.0625. The use of this particular g has led to only a slightly better approximation. It is also interesting to note that $R[m; g(m)] \rightarrow \infty$ as $m \rightarrow \infty$.

Now let us consider $g(m) = m-3$ and the same series. Then

$$a(m) = 2^{-m}$$

$$a[g(m)] = 8(2^{-m}) \text{ and} \quad (2.14)$$

$$R[m; g(m)] = \frac{1}{8}.$$

Therefore,

$$\begin{aligned} T[S(m); g(m)] &= \frac{\sum_{k=0}^m 2^{-k} - \frac{1}{8} \sum_{k=0}^{m-3} 2^{-k}}{1 - \frac{1}{8}} \\ &= \frac{8}{7} \sum_{k=0}^m 2^{-k} - \frac{1}{7} \sum_{k=0}^{m-3} 2^{-k} \\ &= \frac{1}{7} \left[\sum_{k=0}^m 2^{-k+3} - \sum_{k=3}^m 2^{-k+3} \right] \\ &= \frac{14}{7} = 2. \end{aligned} \quad (2.15)$$

which is the correct answer for any value of $m \geq 3$.

EXAMPLE 2.2.: Let

$$S(m) = \sum_{k=1}^m \frac{(-1)^{k+1}}{k} \rightarrow \ln 2 \text{ as } n \rightarrow \infty \quad (2.16)$$

and let $g(m) = m-1$. Then

$$a(m) = (-1)^{m+1}/m,$$

$$a[g(m)] = (-1)^m/(m-1), \text{ and} \quad (2.17)$$

$$R[m; g(m)] = -\frac{m-1}{m} \rightarrow -1 \text{ as } m \rightarrow \infty.$$

Therefore,

$$T[S(m); g(m)] = \frac{m}{2m-1} \sum_{k=1}^m \frac{(-1)^{k+1}}{k} - \frac{1-m}{2m-1} \sum_{k=1}^{m-1} \frac{(-1)^{k+1}}{k}. \quad (2.18)$$

For $m=4$,

$$T[S(4); g(4)] \doteq 0.69048, \quad (2.19)$$

with an error of about 0.00267, whereas

$$S(4) \doteq 0.58333 \quad (2.20)$$

with an error of about 0.10982.

3. The T_{+m} Transformation

From the above two simple examples it is clear that the choice of g can significantly effect the performance of T .

For this reason we will now consider a more specific type of T transformation. We do so by determining g such that $T[S(n); g(n)]$ is exact when $a(n) = r^n$, i.e., such that the transformation is exact on geometric series. In regard to this we have the following theorem.

THEOREM 3.1: *If $a(n) = r^n$, $|r| < 1$, then a necessary and sufficient condition for T to be exact, i.e., $T[S(n); g(n)] \equiv S$, when n is sufficiently large, is that $g(n) = n - m > 0$.*

PROOF:

$$T[S(n); g(n)] = S + \frac{-\sum_{k=n+1}^{\infty} r^k + R(n) \sum_{k=g(n)+1}^{\infty} r^k}{1 - R(n)}. \quad (3.1)$$

Therefore T is exact if and only if

$$-\sum_{k=n+1}^{\infty} r^k + R(n) \sum_{k=g(n)+1}^{\infty} r^k = -\frac{r^{n+1}}{1-r} + \frac{r^{n+1}}{(1-r)[g(n+1) - g(n)]} = 0 \quad (3.2)$$

when $n > N$. The latter implies that

$$g(n+1) - g(n) = 1 \text{ when } n > N. \quad (3.3)$$

Since g is a positive, integer valued function, (3.3) implies

$$g(n) = n - m > 0. \quad (3.4)$$

Substitution of (3.4) in (3.1) shows the sufficiency.

This leads us to the following important special case which we will set apart by a separate definition.

DEFINITION 3.1.: *We define the T_{+m} transformation by*

$$T_{+m}[S(n+m)] \equiv T[S(n+m); n] = \frac{S(n+m) - R(n+m, n)S(n)}{1 - R(n+m, n)}. \quad (3.5)$$

For brevity we will adopt the notation $R(n; m)$ for $R(n+m, n)$, i.e.,

$$T_{+m}[S(n+m)] = \frac{S(n+m) - R(n; m)S(n)}{1 - R(n; m)}, \quad (3.6)$$

where

$$R(n; m) = \frac{a(n+m)}{a(n)}. \quad (3.7)$$

Some alternative forms of (3.6) will also be used. They are:

$$T_{+m}[S(n+m)] = S(n) + \frac{S(n+m) - S(n)}{1 - R(n; m)}. \quad (3.8)$$

$$T_{+m}[S(n+m)] = S - \frac{1}{1 - R(n; m)} \{S - S(n+m) - R(n; m)[S - S(n)]\} \quad (3.9)$$

and

$$T_{+m}[S(n+m)] = \frac{S(n)S(n+m-1) - S(n+m)S(n-1)}{S(n) - S(n-1) - S(n+m) + S(n+m-1)} \quad (3.10)$$

We can also write, for $n \geq 2$,

$$\begin{aligned} & T_{+m}[S(n+m)] - T_{+m}[S(n-1+m)] \\ &= [S(n+m) - S(n)] \left[\frac{1}{1-R(n; m)} - \frac{1}{1-R(n-1; m)} \right] = b(n). \end{aligned} \quad (3.11)$$

Therefore we have the following partial sum:

$$T_{+m}[S(n+m)] = \sum_{k=1}^n b(k), \text{ where} \quad (3.12)$$

$$b(1) = T_{+m}[S(1+m)] \text{ and } b(k) \text{ is defined by (3.11) for } k=2, 3, \dots \quad (3.13)$$

A case of particular importance is the case where $m=1$, although this is by no means the only case of interest here. When $m=1$ we have

$$T_{+1}[S(n+1)] = \frac{S(n+1) - R(n; 1)S(n)}{1 - R(n; 1)} \quad (3.14)$$

$$= \frac{S(n+1)S(n-1) - S^2(n)}{S(n+1) + S(n-1) - 2S(n)}, n > 1. \quad (3.15)$$

The transformation defined by (3.14) was first introduced by Aitken in [1]. It was later studied extensively by S. Lubkin in [11] and D. Shanks in [12].

Let us consider the following two examples which justify (1) our interest in $T_{+1}[S(n+1)]$ and (2) our interest in $T_{+m}[S(n+m)]$ when $m \neq 1$.

EXAMPLE 3.1: Consider the Liebnitz expansion for π . That is,

$$\pi = 4 - \frac{4}{3} + \frac{4}{5} - \frac{4}{7} + \dots \quad (3.16)$$

From a numerical viewpoint (3.16) is essentially worthless as it stands since it takes more than 4×10^7 terms to obtain eight figure accuracy. It is a remarkable fact, however, that eight figure accuracy can be obtained from only the first 10 terms by means of $T_{+1}[S(n+1)]$. This was demonstrated in [12] by repeated application of T_{+1} . The procedure is indicated below on the first five terms of (3.16).

TABLE 1

n	$S(n)$	T_{+1}	T_{+1}^2
1	4.0000000		
2	2.6666667	3.1666667	
3	3.4666667	3.1333333	3.1421053
4	2.8952381	3.1452381	
5	3.3396825		

EXAMPLE 3.2: Consider now the same sum in the form

$$4 \sum_{n=1}^{\infty} \frac{\sin(n\pi/2)}{n} = \pi \quad (3.17)$$

Thus we have

$$\pi = 4 + 0 - \frac{4}{3} + 0 + \frac{4}{5} + 0 - \frac{4}{7} + \dots \quad (3.18)$$

In this case $T_{+1}[S(n+1)]$ is not worthwhile since $T_{+1}^k[S(n+1)] = T_{+1}^{k-1}[S(n+1)] = S(n+1)$ for every k for which the relations are properly defined. Of course we can apply $T_{+1}[S(n+1)]$, as we already have, if we delete the zeros. However in general it may not be a simple matter to determine how to rearrange a series so that $T_{+1}[S(n+1)]$ is useful. For example if we consider the series $\sum_{n=1}^{\infty} \frac{1}{n^2} \left(\sin \frac{n\pi}{p} \right)$, then when p is an integer greater than 2 the problem of rearranging the series so as to apply T_{+1} becomes unmanageable due to the difficulty of writing the general term when the zeros are deleted. However the problem is easily handled by selecting $m=p$ in the T_{+m} transformation. Thus a better way to handle the above problem is as follows. Note that

$$\begin{aligned} R(n; m) &= \frac{a(n+m)}{a(n)} = \frac{\sin [(n+m)\pi/2]}{\sin (n\pi/2)} \frac{n}{n+m} \\ &= \frac{\sin (n\pi/2) \cos (m\pi/2) + \sin (m\pi/2) \cos (n\pi/2)}{\sin (\pi/2)} \frac{n}{n+m} \\ &= [\cos (m\pi/2) + \cot (n\pi/2) \sin (m\pi/2)] \frac{n}{n+m}. \end{aligned} \quad (3.19)$$

Thus, if $m=1$, $R(n; 1)$ does not exist in general. But, if $m=2$, $R(n; 2)$ exists for every n and we obtain the following table from applying T_{+2} repeatedly to the first ten terms of (3.18). That is, using only the partial sums we used in table 1.

TABLE 2

n	$S(n)$	T_{+2}	T_{+2}^2	$T_{+2}^3 \dots$
1	4	3.1111111	3.1444444	3.1417363
2	4	3.1666667	3.1425851	
3	2.6666667	3.1466667	3.1404762	
4	2.6666667	3.1333333	3.1413119	
5	3.4666667	3.1401361		
6	3.4666667	3.1452381		
7	2.8952381	3.1421517		
8	2.8952381			
9	3.3396825			
10	3.3396825			

It should be mentioned that the form (3.10) was utilized in constructing table 2 since this simplifies the repeated application.

As already mentioned the results in table 1 were first given in [12]. In that same paper the author remarks that if (3.16) is written in the form (3.18), then $T_{+1}[S(n+1)]$ is not directly applicable. In this example we have seen, however, that T_{+m} is directly applicable when $m=2$.

From the above it is clear that $T_{+m}[S(n+m)]$ bears some investigation in general. This will be the purpose of the next several pages. The case $m=1$ will not be considered separately since it has been extensively studied in the existing literature. It will first be necessary to introduce some results which will be useful in proving these theorems.

THEOREM 3.2: *Let $A(n)$ and $B(n)$ be sequences such that $\lim_{n \rightarrow \infty} A(n) = 0$ and $B(n)$ is monotone and converges to zero as $n \rightarrow \infty$. If*

$$\lim_{n \rightarrow \infty} \frac{A(n) - A(n-1)}{B(n) - B(n-1)} \quad (3.20)$$

exists, finite or infinite, then

$$\lim_{n \rightarrow \infty} \frac{A(n)}{B(n)} = \lim_{n \rightarrow \infty} \frac{A(n) - A(n-1)}{B(n) - B(n-1)}. \quad (3.21)$$

PROOF; See [1].

THEOREM 3.3: If

(i) $S(n)$ is a monotone sequence with limit

$$S = \sum_{n=1}^{\infty} a(n) \quad (3.22)$$

(ii) m is a nonnegative integer and

$$R_m = \lim_{n \rightarrow \infty} \frac{a(n+m)}{a(n)}, \quad (3.23)$$

then

$$\lim_{n \rightarrow \infty} \frac{S - S(n+m)}{S - S(n)} = R_m. \quad (3.24)$$

PROOF: Since $S(n)$ is a monotone sequence, $S - S(n)$ is a monotone sequence which converges to zero. Thus we can apply Theorem 3.2 and

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{S - S(n+m) - S + S(n+m-1)}{S - S(n) - S + S(n-1)} &= \lim_{n \rightarrow \infty} \frac{S(n+m) - S(n+m-1)}{S(n) - S(n-1)} \\ &= \lim_{n \rightarrow \infty} \frac{a(n+m)}{a(n)} \\ &= \lim_{n \rightarrow \infty} \frac{S - S(n+m)}{S - S(n)}. \end{aligned} \quad (3.25)$$

It should be noted that Theorem 3.3 can be restated in the form

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=n+m+1}^{\infty} a(k)}{\sum_{k=n+1}^{\infty} a(k)} = \lim_{n \rightarrow \infty} \frac{a(n+m)}{a(n)}. \quad (3.26)$$

This result is directly analogous to applying L'Hospital's theorem to improper integrals.

A special case of the above theorem arises when the series consists of terms of constant sign when n is sufficiently large. When a series is alternating, $S(n)$ will generally not be monotone for any range of n and the above theorem does not apply. However a result similar to Theorem 3.3 can be obtained when the terms are decreasing in absolute value.

THEOREM 3.4: If

$$(i) S = \sum_{n=1}^{\infty} a(n), \quad a(n) = (-1)^n C(n),$$

where $C(n) > C(n+1) > 0$,

$$(ii) R(n+1) = \frac{a(n+1)}{a(n)} \rightarrow R \neq -1,$$

and

(iii) m is a positive integer,

then

$$\lim_{n \rightarrow \infty} \frac{S - S(n+m)}{S - S(n)} = \lim_{n \rightarrow \infty} \frac{a(n+m)}{a(n)} = R^m. \quad (3.27)$$

Moreover, if $R = -1$ and

$$\lim_{n \rightarrow \infty} \frac{1 + R(n; 1)}{1 + R(n-1; 1)} = 1, \quad (3.28)$$

then the above results hold.

PROOF: Consider the case $m=1$. By hypothesis, S converges and the sequences $S(2n)$ and $S(2n+1)$ are decreasing and increasing respectively. Therefore $S(2n) - S$ and $S - S(2n+1)$ decrease to zero. But

$$\begin{aligned} \frac{[S(2m+1) - S] - [S(2m-1) - S]}{[S(2m) - S] - [S(2m-2) - S]} &= \frac{a(2n) + a(2n+1)}{a(2n-1) + a(2n)} \\ &= R(2m-1, 1) \left[\frac{1 + R(2m, 1)}{1 + R(2m-1, 1)} \right], \end{aligned} \quad (3.29)$$

which converges to R under the conditions stated. Applying Theorem 3.2, it follows that

$$\lim_{n \rightarrow \infty} \frac{S - S(2n+1)}{S - S(2n)} = R. \quad (3.30)$$

The same argument can be applied to the quotient $[S - S(2n+2)]/[S - S(2n+1)]$ and since both of these sequences converge to R it follows that

$$\lim_{n \rightarrow \infty} \frac{S - S(n+1)}{S - S(n)} = R. \quad (3.31)$$

In the general case we note that

$$\frac{a(n+m)}{a(n)} = \frac{a(n+1)}{a(n)} \cdot \frac{a(n+2)}{a(n+1)} \cdot \frac{a(n+3)}{a(n+2)} \cdot \dots \cdot \frac{a(n+m)}{a(n+m-1)}, \quad (3.32)$$

and thus,

$$\lim_{n \rightarrow \infty} \frac{a(n+m)}{a(n)} = R^m. \quad (3.33)$$

Also

$$\frac{S - S(n+m)}{S - S(n)} = \frac{S - S(n+1)}{S - S(n)} \cdot \frac{S - S(n+2)}{S - S(n+1)} \cdot \dots \cdot \frac{S - S(n+m)}{S - S(n+m-1)}, \quad (3.34)$$

and referring to the case $m=1$ we see that

$$\lim_{n \rightarrow \infty} \frac{S - S(n+m)}{S - S(n)} = R^m, \quad (3.35)$$

and the theorem follows.

THEOREM 3.5: For every m for which there exists an $M > 0$ such that $|1 - R(n; m)| \geq M$ for n sufficiently large, $T_{+m}[S(n+m)]$ converges to S .

PROOF: The result is a special case of Theorem 2.1.

COROLLARY 3.1: If $\lim_{n \rightarrow \infty} R(n; m) = R_m \neq 1$, then $T_{+m}[S(n+m)]$ converges to S .

When $m=1$ a stronger theorem than the above can be given. This is the case for many of the following theorems. For a discussion of such theorems when $m=1$ see [11].

A further comment should be made in regard to Theorem 3.5. That is, in general $T_{+m}[S(n+m)]$, is not a regular transformation. Thus $S(n)$ may converge as $n \rightarrow \infty$ and $T_{+m}[S(n+m)]$ diverge. Theorem 3.5 shows this can only occur when $R_m = 1$ or when R_m fails to exist.

LEMMA 3.1: If $a(n)$ is monotone then $n[S(n+m)-S(n)] \rightarrow 0$ as $n \rightarrow \infty$.

PROOF: Since S converges and $a(n)$ is monotone, then $n \cdot a(n) \rightarrow 0$. Thus $na(n+p)+pa(n+p) = (n+p)a(n+p) \rightarrow 0$ for each integer $p \geq 0$ and since $a(n+p) \rightarrow 0$ as $n \rightarrow \infty$ it follows that $na(n+p) \rightarrow 0$ as $n \rightarrow \infty$. Hence $n[S(n+m)-S(n)] = na(n+1) + \dots + na(n+m) \rightarrow 0$ as $n \rightarrow \infty$.

THEOREM 3.6: If $a(n)$ is monotone and $\lim_{n \rightarrow \infty} T_{+m}[S(n+m)] = L(m)$, then $L(m) = S$.

PROOF: Suppose the theorem is false. Then

$$T_{+m}[S(n+m)-S(n)] = \frac{S(n+m)-S(n)}{1-R(n; m)} \rightarrow L(m)-S \neq 0 \quad (3.36)$$

as $n \rightarrow \infty$. Hence

$$\frac{n[S(n+m)-S(n)]}{n[1-R(n; m)]} \rightarrow L(m)-S \neq 0 \text{ as } n \rightarrow \infty. \quad (3.37)$$

But, by lemma 3.1, $n[S(n+m)-S(n)] \rightarrow 0$ as $n \rightarrow \infty$ and hence we must have $n[1-R(n; m)] \rightarrow 0$ as $n \rightarrow \infty$.

Now if we let $b(n) = a(nm)$, then

$$\frac{b(n+1)}{b(n)} = \frac{a(nm+m)}{a(nm)} = R(nm; m) > 0,$$

and thus $nm[1-R(nm; m)] \rightarrow 0$ as $n \rightarrow \infty$ or

$$n[1-R(nm; m)] = n \left[1 - \frac{b(n+1)}{b(n)} \right] \rightarrow 0$$

as $n \rightarrow \infty$. Therefore, by Raabe's test, the series

$$\sum_{n=1}^{\infty} b(n) = \sum_{n=1}^{\infty} a(nm) \quad (3.39)$$

diverges. But the latter is false since $S(n)$ converges absolutely as $n \rightarrow \infty$ and $\sum_{n=1}^{\infty} b(n)$ is a sub-series of S . The theorem therefore follows.

LEMMA 3.2: If $a(n) = O(n^{-\alpha})$, $\alpha > 1$, as $n \rightarrow \infty$, then $n[S(n+m)-S(n)] \rightarrow 0$ as $n \rightarrow \infty$.

PROOF: By hypothesis,

$$\begin{aligned} |n[S(n+m)-S(n)]| &\leq n|a(n+1)| + n|a(n+2)| + \dots + n|a(n+m)| \\ &\leq nmMn^{-\alpha} = mMn^{-\alpha+1} \end{aligned} \quad (3.40)$$

for some $M > 0$, provided n is sufficiently large. The lemma then clearly follows from (3.40).

THEOREM 3.7: If $a(n) = O(n^{-\alpha})$, $\alpha > 1$, as $n \rightarrow \infty$ and $T_{+m}[S(n+m)]$ converges, then $T_{+m}[S(n+m)]$ converges to S as $n \rightarrow \infty$.

PROOF: The proof is the same as in Theorem 3.6 with the exception that (3.39) converges because $a(n) = O(n^{-\alpha})$.

THEOREM 3.8: If $\lim_{n \rightarrow \infty} R(n; m) = R_m \neq 0, 1$, then $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$ if and only if

$$\lim_{n \rightarrow \infty} \frac{S-S(n+m)}{S-S(n)} = R_m. \quad (3.41)$$

PROOF: The result follows from Theorem 2.2.

COROLLARY 3.2: If $a(n)$ is of constant sign for n sufficiently large and R_m exists but $R_m \neq 0, 1$, then $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$.

PROOF: The corollary follows from Theorems 3.8 and 3.3.

COROLLARY 3.3: If $a(n) = (-1)^n C(n)$, $C(n) > C(n+1) > 0$ and R_m exists but $R_m \neq 0, -1$, then $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$.

PROOF: The corollary follows from Theorems 3.8 and 3.4.

In the above theorems we have established conditions under which (1) $T_{+m}[S(n+m)] \rightarrow S$ and (2) $T_{+m}[S(n+m)] \rightarrow S$ more rapidly than $S(n+m)$ as $n \rightarrow \infty$. In general our theorems concerning the latter were less general than those concerning the former. Thus in Theorems 3.5 and 3.6 we did not find it necessary to require even the existence of the $\lim_{n \rightarrow \infty} R(n; m)$. On the other hand, in Theorem 3.8, we required not only the existence of $\lim_{n \rightarrow \infty} R(n; m)$, but that it be different from 0 or 1. In the case $R_m = 0$, $T_{+m}[S(n+m)]$ may or may not converge more rapidly than $S(n+m)$. This is best seen by the following examples.

EXAMPLE 3.3: Let $S(n) = 1/n!$. Then $S(n) \rightarrow 0$ and $S(n+1)/S(n) \rightarrow 0$ as $n \rightarrow \infty$. Hence $\lim_{n \rightarrow \infty} R(n; 1) = 0$ by Theorem 3.3. Thus we see in this case that $R_1 = 0$ and $S(n+1)$ converges more rapidly than $S(n)$. We have included this example to emphasize that our interest when $R_1 = 0$ should be centered on comparing the rate of convergence of $T_{+m}[S(n+m)]$ with $S(n+m)$ rather than $S(n)$, since in this case $S(n+m)$ and $S(n)$ do not necessarily converge at the same rate. Note that when either Theorem 3.3 or Theorem 3.4 hold that $S(n+m)$ converges more rapidly than $S(n)$ if $R_1 = 0$ and at the same rate as $S(n)$ if $R_1 \neq 0$.

EXAMPLE 3.4: Let $a(n) = 1/n!$ and $m = 1$. Then $R_1 = 0$ and since $A(n) = S - S(n+1)$ is a decreasing sequence converging to 0, we can apply Theorem 3.2 to $A(n)$ and $B(n) = S - T_{+m}[S(n+m)]$. Thus, using (3.11), we have

$$\begin{aligned} \frac{B(n) - B(n-1)}{A(n) - A(n-1)} &= \frac{b(n)}{a(n+1)} = \frac{a(n)}{a(n+1)} \left[\frac{R(n; 1) - R(n-1; 1)}{(1 - R(n; 1))(1 - R(n-1; 1))} \right] \\ &= \left[\frac{1 - \frac{R(n-1; 1)}{R(n; 1)}}{(1 - R(n; 1))(1 - R(n-1; 1))} \right] \\ &= \frac{1 - \frac{n+1}{n}}{(1 - R(n; 1))(1 - R(n-1; 1))} \end{aligned} \quad (3.42)$$

as $n \rightarrow \infty$.

Hence

$$\lim_{n \rightarrow \infty} \frac{S - T_{+1}[S(n+1)]}{S - S(n+1)} = 0 \quad (3.43)$$

and $T_{+1}[S(n+1)]$ converges more rapidly than $S(n+1)$.

EXAMPLE 3.5: Let $m = 1$ and

$$a(n) = \frac{2}{(n+1)! 2^{(n^2+3n-4)/2}}$$

Then

$$R(n; 1) = \frac{a(n+1)}{a(n)} = \frac{1}{(n+2)2^{n+2}},$$

and therefore $R_1 = 0$.

Moreover

$$\frac{R(n-1; 1)}{R(n; 1)} = \frac{(n+2)2^{n+2}}{(n+1)2^{n+1}} \rightarrow 2 \quad (3.44)$$

as $n \rightarrow \infty$.

Therefore, using the notation of the previous example, we have

$$\frac{B(n) - B(n-1)}{A(n) - A(n-1)} = \frac{1 - \frac{R(m-1; 1)}{R(m; 1)}}{(1 - R(m; 1))(1 - R(m-1; 1))} \rightarrow -1 \quad (3.45)$$

as $n \rightarrow \infty$.

Hence,

$$\lim_{n \rightarrow \infty} \frac{S - T_{+1}[S(n+1)]}{S - S(n+1)} = -1, \quad (3.46)$$

and $T_{+1}[S(n+1)]$ and $S(n+1)$ converge with the same order of rapidity. Note that in the same manner one has

$$\lim_{n \rightarrow \infty} \frac{S - T_{+1}[S(n+1)]}{S - S(n)} = \lim_{n \rightarrow \infty} \frac{R(n; 1) - R(n-1; 1)}{(1 - R(n; 1))(1 - R(n-1; 1))} = 0, \quad (3.47)$$

so that $T_{+1}[S(n+1)]$ does converge more rapidly than $S(n)$ in this case.

EXAMPLE 3.6: Let $m=1$ and

$$a(n) = \frac{1}{n!2^{n^3}}. \quad (3.48)$$

Then

$$R(n; 1) = \frac{1}{(n+1)2^{3n^2+3n+1}} \rightarrow 0 \quad (3.49)$$

as $n \rightarrow \infty$ and by Theorem 3.3

$$\frac{S - S(n+1)}{S - S(n)} = 1 - \frac{a(n+1)}{S - S(n)} \rightarrow 0 \quad (3.50)$$

as $n \rightarrow \infty$.

Moreover

$$\frac{R(n+1; 1)}{R(n; 1)} = \left(\frac{n+1}{n+2}\right) \left(\frac{1}{2^{6n+6}}\right) \rightarrow 0 \quad (3.51)$$

as $n \rightarrow \infty$.

But

$$\frac{S - S(n+1)}{S - T_{+1}[S(n+1)]} = \frac{1}{1 - \left[\frac{a(n+2)}{S - S(n+1)} \right] \left[\frac{1}{1 - R(n; 1)} \right] \left[\frac{R(n; 1)}{R(n+1; 1)} \right]}, \quad (3.52)$$

and thus (3.52) has the limit zero as $n \rightarrow \infty$ so that $S(n+1)$ converges more rapidly than $T_{+1}[S(n+1)]$.

In the previous examples we have seen that if $R_m = 0$, then the T_{+m} transform may or may not be useful. We will therefore now embark on a series of theorems which are useful in ascertaining the value of T_{+m} in that situation. We begin by listing a sequence of lemmas most of which are obvious or very easily proven.

LEMMA 3.3: If $R(n; m)$ converges to R_m , then $|R_m| \leq 1$.

PROOF: Suppose the lemma is false. Then $|R_m| > 1$ and therefore there exists an N such that $|R(n; m)| > 1$ where $n \geq N$, i.e., $|a(n+m)| > |a(n)|$. Thus, $\lim_{n \rightarrow \infty} a(n) \neq 0$, so that $S(n)$ does not converge as $n \rightarrow \infty$. This is a contradiction and the theorem follows.

LEMMA 3.4: If $R(n; 1) \rightarrow R$, then $R(n; m) \rightarrow R^m$ as $n \rightarrow \infty$, i.e., if $R_1 = R$ then $R_m = R^m$.

PROOF: The result follows easily by noting that

$$\begin{aligned} R(n; m) &= \frac{a(n+m)}{a(n)} = \frac{a(n+1)}{a(n)} \cdot \frac{a(n+2)}{a(n+1)} \cdot \dots \cdot \frac{a(n+m)}{a(n+m-1)} \\ &= R(n; 1) \cdot R(n+1; 1) \cdot \dots \cdot R(n+m; 1). \end{aligned} \quad (3.53)$$

LEMMA 3.5:

$$\begin{aligned} R(n; m) &= \frac{a(n+m)}{a(n)} \\ &= \frac{a(n+m+1)}{a(n+1)} \cdot \frac{a(n+m)}{a(n+m+1)} \cdot \frac{a(n+1)}{a(n)} \\ &= \frac{R(n+1; m)}{R(n+m; 1)} R(n; 1) \end{aligned} \quad (3.54)$$

LEMMA 3.6:

$$\frac{R(n; m)}{R(n+1; m)} \rightarrow A \text{ as } n \rightarrow \infty \quad (3.55)$$

if and only if

$$\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = A. \quad (3.56)$$

PROOF: This lemma follows immediately from Lemma 3.5.

LEMMA 3.7: If

$$\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} \neq 1 \quad (3.57)$$

and

$$\lim_{n \rightarrow \infty} R(n; m) = R_m, R_m \text{ finite}, \quad (3.58)$$

then $R_m = 0$.

PROOF: The lemma is obvious.

LEMMA 3.8: If $a(n)$ is of constant sign and

$$\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = A \neq 1, \quad (3.59)$$

then

$$\lim_{n \rightarrow \infty} R(n; 1) = 0, \quad (3.60)$$

where A is finite or infinite.

PROOF: Since $A(n)$ is of constant sign, it follows that $R(n; 1) > 0$. Also

$$\frac{R(n; 1)}{R(n+m; 1)} > 1 \quad (3.61)$$

or

$$\frac{R(n; 1)}{R(n+m; 1)} < 1 \quad (3.62)$$

for n sufficiently large. However (3.62) and (3.59) imply that $S(n)$ diverges as $n \rightarrow \infty$ and hence cannot hold. Thus, for n sufficiently large, say $n \geq N$, we have

$$\left. \begin{array}{l} R(n; 1) > R(n+m; 1) > R(n+2m; 1) > \dots > 0 \\ R(n+1; 1) > R(n+m+1; 1) > \dots > \dots > 0 \\ \cdot \\ \cdot \\ \cdot \\ R(n+m-1) > R(n+2m-1; 1) > \dots > 0, \end{array} \right\} \quad (3.63)$$

and since $A \neq 1$, each subsequence in (3.63) converges to 0. Thus $R(n; 1) \rightarrow 0$ as $n \rightarrow \infty$.

LEMMA 3.9: If $a(n) = (-1)^n C(n)$, $C(n) > C(n+1) > 0$, and $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = A \neq 1$, then

$\lim_{n \rightarrow \infty} R(n; 1) = 0$.

PROOF: The proof is similar to that of Lemma 3.8.

LEMMA 3.10:

$$\begin{aligned} S(n+m) - S(n) &= a(n+1)[1 + R(n+1; 1) + R(n+1; 1)R(n+2; 1) + \dots \\ &\quad + R(n+1; 1) \dots R(n+m-1; 1)] \\ &= a(n+1)[1 + R(n+1; 1) + \dots + R(n+1; m-1)] \end{aligned}$$

PROOF: The result follows by noting that

$$\begin{aligned} a(n+1) \left[1 + \frac{a(n+2)}{a(n+1)} + \dots + \frac{a(n+m)}{a(n+1)} \right] \\ = a(n+1) \left[1 + \frac{a(n+2)}{a(n+1)} + \frac{a(n+3)a(n+2)}{a(n+2)a(n+1)} + \dots + \frac{a(n+m)}{a(n+m-1)} \right. \\ \left. \cdot \frac{a(n+m-1)}{a(n+m-2)} \cdot \dots \cdot \frac{a(n+2)}{a(n+1)} \right]. \end{aligned} \quad (3.64)$$

LEMMA 3.11: If $R(n; 1)$ is bounded by M , then $\frac{S(n+m) - S(n)}{a(n+1)}$ is bounded by $\frac{1 - M^m}{1 - M}$ if $M \neq 1$ and by m if $M = 1$.

PROOF: The proof follows immediately from Lemma 3.10.

Note that if R_1 exists, then it is finite by Lemma 3.3 and hence $R(n; 1)$ is bounded.

LEMMA 3.12

$$\frac{S(n+m) - S(n)}{S(n+2m) - S(n+m)} = \frac{1}{R(n+1; m)} \left[\frac{1 + \sum_{k=1}^{m-1} \prod_{i=1}^k R(n+i; 1)}{1 + \sum_{k=1}^{m-1} \prod_{i=1}^k R(n+m+i; 1)} \right]. \quad (3.55)$$

PROOF: The lemma follows immediately from Lemma 3.10.

LEMMA 3.13:

$$\frac{S - S(n+m)}{S - S(n)} = \frac{S - S(n) - S(n+m) + S(n)}{S - S(n)} = 1 - \frac{S(n+m) - S(n)}{S - S(n)}. \quad (3.66)$$

THEOREM 3.9: If either R_1 exists or $R(n; 1)$ is bounded, $S(n)$ is monotone, and if there exists p and m such that $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = 1$ and $|1 - R(n; m)| \geq p > 0$ for n sufficiently large, then $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$.

PROOF: By Lemma 3.11, $\frac{S(n+m) - S(n)}{a(n+1)}$ is bounded. Moreover, $S(n)$ is monotone, so that $S - S(n+m)$ is monotone. Now let $B(n) = S - T_{+m}[S(n+m)]$ and $A(n) = S - S(n+m)$. Then

$$\begin{aligned} \frac{B(n+1) - B(n)}{A(n+1) - A(n)} &= \frac{b(n+1)}{a(n+m+1)} \\ &= \frac{S(n+m) - S(n)}{a(n+m+1)} \left\{ \frac{R(n+1; m) - R(n; m)}{[1 - R(n+1; m)][1 - R(n; m)]} \right\} \\ &= \frac{S(n+m) - S(n)}{a(n+1)} \left\{ \frac{1 - \frac{R(n; m)}{R(n+1; m)}}{[1 - R(n+1; m)][1 - R(n; m)]} \right\} \end{aligned} \quad (3.67)$$

and by Lemma 3.6, the latter quantity goes to zero as $n \rightarrow \infty$.

Hence,

$$\lim_{n \rightarrow \infty} \frac{S - T_{+m}[S(n+m)]}{S - S(n+m)} = 0 \quad (3.68)$$

and the theorem follows. One should note that if $m = 1$, then the assumption that $R(n; 1)$ is bounded can be dropped. This follows from (3.67).

Also note that the main difference between this theorem and Theorem 3.8 and its corollaries is that here we have not required $R_m \neq 0$. In fact we have not even required the existence of R_m .

COROLLARY 3.4: If $a(n)$ is of constant sign, R_1 exists, $R_1 \neq 1$, and if $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = 1$, then $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$ as $n \rightarrow \infty$.

PROOF: The result is an immediate consequence of Theorem 3.9 by noting that $S(n)$ is eventually monotone and $R(n; m) \rightarrow R_1^m \neq 1$.

Note that since $R_1 = 0$ implies $R_m = 0$, then when corollary 3.4 applies $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$ when $R_m = 0$ if $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = 1$. Another useful theorem in this respect is the following.

THEOREM 3.10: If $a(n) = (-1)^n C(n)$, $C(n) > C(n+1) > 0$, $R_1 \neq -1$ exists and $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = 1$, then $T_{+m}[S(n+m)]$ converges more rapidly than $S(n+m)$.

PROOF: The sequence $S - S(2n+m)$ is monotone and $S - T_{+m}[S(2n+m)]$ converges to 0 since $R_m \neq 1$. Moreover

$$\begin{aligned} \frac{T_{+m}[S(2n+m)] - T_{+m}[S(2n-2+m)]}{S(2n+m) - S(2n-2+m)} &= \frac{b(2n-1) + b(2n)}{a(2n-1+m) + a(2n)} \\ &= \frac{S(2n-2+m) - S(2n-2)}{a(2n-1+m) + a(2n+m)} \left\{ \frac{R(2n-1; m) - R(2n-2; m)}{[1 - R(2n-1; m)][1 - R(2n-2; m)]} \right\} \\ &\quad + \frac{S(2n-1+m) - S(2n-1)}{a(2n-1+m) + a(2n+m)} \left\{ \frac{R(2n; m) - R(2n-1; m)}{[1 - R(2n; m)][1 - R(2n-1; m)]} \right\} \\ &= \frac{S(2n-2+m) - S(2n-2)}{a(2n-1)} \left\{ \frac{1 - \frac{R(2n-2; m)}{R(2n-1; m)}}{[1 + R(2n+m-1; 1)][1 - R(2n; m)][1 - R(2n-1; m)]} \right\} \end{aligned} \quad (3.69)$$

Now by Lemma 3.4, $R(n; m) \rightarrow R_1^m \neq 1, -1$ as $n \rightarrow \infty$ and therefore by Lemma 3.11 $\frac{S(n+m) - S(n)}{a(n+1)}$ is bounded. Thus by Lemma 3.6, (3.69) converges to zero. Hence by Theorem 3.2

$$\lim_{n \rightarrow \infty} \frac{S - T_{+m}[S(2n+1+m)]}{S - S(n+m)} = 0. \quad (3.70)$$

A similar argument may be applied for the quotient

$$\frac{S - T_{+m}[S(2n+1+m)]}{S - S(2n+1+m)}.$$

Thus

$$\lim_{n \rightarrow \infty} \frac{S - T_{+m}[S(2n+1+m)]}{S - S(n+m)} = 0, \quad (3.71)$$

and the theorem follows.

In the previous two theorems we have shown that for series of constant sign or certain alternating series that a sufficient condition that $T_{+m}[S(n+m)]$ converge more rapidly than $S(n+m)$ when $\lim_{n \rightarrow \infty} R(n; 1) = 0$ is that $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = 1$. We will now show that the condition is necessary for these types of series.

THEOREM 3.11: If $a(n)$ is of constant sign and $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = A \neq 1$, A finite, then $T_{+m}[S(n+m)]$ converges with the same order of rapidity as $S(n+m)$.

PROOF: By Lemma 3.8 $R(n; 1) \rightarrow 0$ as $n \rightarrow \infty$ and thus $R(n; m) \rightarrow 0$ as $n \rightarrow \infty$. It follows by Lemma 3.10 that $\lim_{n \rightarrow \infty} \frac{S(n+m) - S(n)}{a(n+1)} = 1$ and the rest of the proof follows as in Theorem 3.9 except that in this case

$$\lim_{n \rightarrow \infty} \frac{S - T_{+m}[S(n+m)]}{S - S(n+m)} = 1 - A \neq 0. \quad (3.72)$$

THEOREM 3.12: If $a(n) = (-1)^n C(n)$, $C(n) > C(n+1) > 0$, and

$$\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = A \neq 1, A \text{ finite},$$

then $T_{+m}[S(n+m)]$ converges with the same order of rapidity as $S(n+m)$.

PROOF: The proof is much the same as the previous theorem.

THEOREM 3.13: If $a(n)$ is of constant sign and $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = \infty$, then $S(n+m)$ converges more rapidly than $T_{+m}[S(n+m)]$.

PROOF: The proof follows in the same manner as Theorem 3.9.

THEOREM 3.14: If $a(n) = (-1)^n C(n)$, $C(n) > C(n+1) > 0$ and $\frac{R(n; 1)}{R(n+m; 1)} \rightarrow \infty$ as $n \rightarrow \infty$, then $S(n+m)$ converges more rapidly than $T_{+m}[S(n+m)]$.

COROLLARY 3.5: If $|a(n)|$ is monotone decreasing or $a(n)$ is of constant sign and if $|R_n| \neq 1$ and $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)}$ exists finite or infinite, then a necessary and sufficient condition that $T_{+m}[S(n+m)]$ converge more rapidly than $S(n+m)$ is that $\lim_{n \rightarrow \infty} \frac{R(n; 1)}{R(n+m; 1)} = 1$.

In the above theorems we have established a number of conditions under which $T_{+m}[S(n+m)]$ will converge more rapidly than $S(n+m)$. In general we have seen that it is desirable to select m , if possible, so that $|R_m| < 1$, where $R_m = \lim_{n \rightarrow \infty} R(n; m)$. Thus one should try to select m so that $|a(n+m)| < |a(n)|$ for n sufficiently large and R_m exists. Of course this will not guarantee that $|R_m| < 1$, but if m is not chosen in this manner there is no chance that $|R_m| < 1$. In fact, by Lemma 3.3 if R_m exists and m cannot be chosen so that $|a(n+m)| < |a(n)|$ for n sufficiently large, then $|R_m| = 1$.

Before leaving the T_{+m} transformation let us consider one more point. Initially we obtained this transformation by determining g in the T transformation so that T was exact on geometric series. A question which naturally arises is whether T_{+m} is exact on any other kind of series. The answer is effectively in the negative as the next theorem shows.

THEOREM 3.15: T_{+m} is exact on $S(n+m)$ if and only if

$$\sum_{n=N}^{\infty} a(n) \equiv \sum_{p=N}^{N+m-1} \sum_{k=0}^{\infty} a(p) \propto k \quad (3.73)$$

for some N , where $\propto$ is a constant such that $|\propto| < 1$.

PROOF: Since

$$S - T_{+m}[S(n+m)] = \frac{1}{1 - R(n; m)} [S - S(n+m)] - R(n; m)[S - S(n)], \quad (3.74)$$

it is clear that $T_{+m}[S(n+m)] \equiv S$ for n sufficiently large if and only if there exists an N such that

$$\frac{S - S(n+m)}{S - S(n)} \equiv R(n; m) \quad (3.75)$$

for $n \geq N$. But (3.75) is true if and only if $R(n; m) = \propto$, $\propto$ a constant, when $n \geq N$. To see the latter note that if $R(n; m) = \propto$ when $n \geq N$, then

$$\frac{S - S(n+m)}{S - S(n)} = \frac{\sum_{j=n+1}^{\infty} a(j+m)}{\sum_{j=n+1}^{\infty} a(j)} = \propto \frac{\sum_{j=n+1}^{\infty} a(j)}{\sum_{j=n+1}^{\infty} a(j)} = \propto = R(n; m) \quad (3.76)$$

On the other hand if T_{+m} is exact on $S(n+m)$, then

$$S(n+m) - S = R(n; m)[S(n) - S] \text{ for } n \geq N. \quad (3.77)$$

Thus

$$[S(n+m+1) - S] - [S(n+m) - S] = R(n+1; m)[S(n+1) - S] - R(n; m)[S(n) - S]. \quad (3.78)$$

Hence

$$\begin{aligned} a(n+m+1) &= -S[R(n+1; m) - R(n; m)] + [R(n+1; m) - R(n; m)]S(n) \\ &\quad + R(n+1; m)[S(n+1) - S(n)] \\ &= [R(n+1; m) - R(n; m)][S(n) - S] + a(n+m+1). \end{aligned} \quad (3.79)$$

Therefore,

$$S = S(n) \text{ or } R(n+1; m) = R(n; m) \text{ when } n \geq N.$$

The former is false and consequently $R(n; m) = \infty$ if $n \geq N$. Now since $R(n, m)$ is constant when $n \geq N$ and $S(n)$ converges, then $|\infty| < 1$ and T_{+m} exact implies for $k = 1, 2, \dots$ that

$$\begin{aligned} a(n) &\propto^k a(n+km) \\ a(n+1) &\propto^k a(n+km+1) \\ &\vdots \\ a(n+m-1) &\propto^k a(n+km+m-1), \end{aligned} \quad (3.80)$$

and therefore T_{+m} exact implies that

$$\begin{aligned} \sum_{n=N}^{\infty} a(n) &= [a(N) + a(N+1) + \dots + a(N+m-1)] \sum_{k=0}^{\infty} \propto^k \\ &= \sum_{p=N}^{N+m-1} \sum_{k=0}^{\infty} a(p) \propto^k \end{aligned} \quad (3.81)$$

and the necessity is proved.

The sufficiency easily follows since $\Sigma \propto^k$ is a geometric series.

4. The T_m Transformation

In the previous section we considered a transformation which we called the T_{+m} transformation. In particular we found the transformation to be quite effective in increasing the rate of convergence of a series except when $R_1 = 1$. Thus if

$$S(n) = \sum_{k=1}^n \frac{1}{k^p}, \quad p > 1 \quad (4.1)$$

we would not be surprised to find that $T_{+m}[S(n+m)]$ does not converge more rapidly than $S(n+m)$ since

$$R_1^m = \lim_{n \rightarrow \infty} \frac{a(n+m)}{a(n)} = \lim_{n \rightarrow \infty} \frac{n}{(n+m)} = 1 \quad (4.2)$$

for every m .

In searching for a transformation which will be effective when $R_1 = 1$ we return to the T transformation and recall that T_{+m} was obtained by requiring T to be exact on geometric series. Thus we might obtain a transformation which is more effective on series such as (4.1) if we require T to be exact on a series which more closely resembles (4.1) than a geometric series. These considerations lead us to the following theorem.

THEOREM 4.1: If $a(n) = (n-1)^{(-x)}$, then a necessary and sufficient condition for T to be exact is that $g(n) = \frac{n}{\alpha}$, where $\frac{n}{\alpha}$ is a positive integer and $\alpha \neq 1$. Before proving the theorem we should point out that the symbol $n^{(-r)}$ denotes the fractorial function, i.e.

$$n^{(-r)} = \frac{1}{(n+1)(n+2) \dots (n+r)}, \quad r \geq 1. \quad (4.3)$$

Thus

$$(n-1)^{(-x)} = \frac{1}{n(n+1) \dots (n+x-1)}. \quad (4.4)$$

We will now proceed with the proof of Theorem 4.1.

PROOF: As in Theorem 3.1, the result will follow if and only if

$$-\sum_{k=n+1}^{\infty} a(k) + R(n, g(n)) \sum_{k=g(n)+1}^{\infty} a(k) \equiv 0 \quad (4.5)$$

when n is sufficiently large.

But (4.5) can be written

$$\frac{1}{x-1} n^{(-x+1)} - R(n, g(n)) (g(n))^{(-x+1)} \equiv 0. \quad (4.6)$$

The latter implies that

$$g(n+1) - g(n) = \frac{g(n)}{n}, \quad (4.7)$$

and hence

$$g(n) = \frac{n}{\alpha},$$

where $\alpha \neq 1$ is any constant such that $\frac{n}{\alpha}$ is a positive integer. The above theorem leads us to the following definition.

DEFINITION 4.1. Let m be a positive integer such that $m > 1$. Then we define the T_m transformation by

$$\begin{aligned} T_m[S(nm)] &= T[S(nm); n] \\ &= \frac{S(nm) - R(nm, n)S(n)}{1 - R(nm, n)}. \end{aligned} \quad (4.8)$$

As in T_m , for convenience, we will adopt a slightly different notation for $R(nm, n)$ in this special case. Thus we will let $R(nm, n) = \rho(n; m)$. This notation will be convenient and save confusion with $R(n; m)$ of section 3. Thus

$$T_m[S(nm)] = \frac{S(nm) - \rho(n; m)S(n)}{1 - \rho(n; m)}, \quad (4.9)$$

where

$$\rho(n; m) = \frac{ma(nm)}{a(n)}. \quad (4.10)$$

Some alternate forms for (4.9) are the following:

$$T_m[S(nm)] = S(n) + \frac{S(nm) - S(n)}{1 - \rho(n; m)} \quad (4.11)$$

$$T_m[S(nm)] = \frac{mS(n)S(nm-1) - S(n-1)S(nm) - (m-1)S(n)S(nm)}{S(n) - S(n-1) - m[S(nm) - S(nm-1)]} \quad (4.12)$$

THEOREM 4.2: If there exists an n and an M such that $|1 - \rho(n, m)| \geq M > 0$ for n sufficiently large, then $T_m[S(nm)]$ converges to S .

PROOF: The result is a special case of Theorem 2.1.

COROLLARY 4.1: For every m such that $\lim_{n \rightarrow \infty} \rho(n; m) = \rho_m \neq 1$, $T_m[S(nm)]$ converges to S . In the future the symbol ρ_m will always refer to $\lim_{n \rightarrow \infty} \rho(n; m)$.

LEMMA 4.1: If $a(n) = O(n^{-\alpha})$ as $n \rightarrow \infty$ and $\alpha > 1$, then

$$\lim_{n \rightarrow \infty} (\log n) (S(nm) - S(n)) = 0. \quad (4.13)$$

PROOF: There exists m and N such that for $n \geq N$

$$\begin{aligned} |(\log n) [S(nm) - S(n)]| &\leq (\log n) (|a(n+1)| + |a(n+2)| + \dots + |a(nm)|) \\ &\leq (\log n) M [(n+1)^{-\alpha} + (n+2)^{-\alpha} + \dots + (nm)^{-\alpha}] \\ &\leq (\log n) Mn(m-1)(n+1)^{-\alpha+1} \\ &\leq M(\log n)(m-1)(n+1)^{-\alpha+1}. \end{aligned}$$

But $\alpha > 1$ and $(\log n)(n+1)^{-\alpha+1}$ converges to zero as $n \rightarrow \infty$. Thus the lemma follows.

THEOREM 4.3: If $a(n) = O(n^{-\alpha})$, $\alpha > 1$, then for every m such that $T_m[S(nm)]$ converges as $n \rightarrow \infty$ we have

$$\lim_{n \rightarrow \infty} T_m[S(nm)] = \lim_{n \rightarrow \infty} S(n) = S. \quad (4.14)$$

PROOF: Let m be any integer such that $m > 1$ and T_m converges to L_m and assume that

$$T_m[S(nm)] - S(n) = \frac{S(mn) - S(n)}{1 - \rho(n; m)} \rightarrow L_m - S \neq 0 \quad (4.15)$$

as $n \rightarrow \infty$. By Lemma 4.3 $(\log n)(S(mn) - S(n)) \rightarrow 0$ as $n \rightarrow \infty$. Thus, from (4.15), $(\log n)(1 - \rho(n; m)) \rightarrow 0$ as $n \rightarrow \infty$. Now let $n = m^p$, $p = 0, 1, 2, 3, \dots$. Then $\log n = p \log m$ and consequently $p \rightarrow \infty$ if and only if $n \rightarrow \infty$. Therefore

$$\lim_{p \rightarrow \infty} p[1 - \rho(m^p; m)] = 0, \quad (4.16)$$

where

$$\rho(m^p; m) = \frac{ma(m^{p+1})}{a(m^p)}. \quad (4.17)$$

Now if we let $b(p) = m^p a(m^p)$ we have

$$\rho(m^p; m) = \frac{b(p+1)}{b(p)}. \quad (4.18)$$

Now $b(p+1)/b(p)$ is eventually positive since $\lim_{p \rightarrow \infty} \rho(m^p; m) = 1$.

Thus

$$\lim_{p \rightarrow \infty} p \left[1 - \frac{b(p+1)}{b(p)} \right] = 0 \quad (4.19)$$

and by Raabe's Test the series

$$\sum_{p=0}^{\infty} b(p) \quad (4.20)$$

diverges. But, for n sufficiently large,

$$\begin{aligned} |b(p)| &= |m^p a(m^p)| \leq m^p M(m^p)^{-\alpha} \\ &= M(m^{1-\alpha})^p. \end{aligned} \quad (4.21)$$

However,

$$M \sum_{p=1}^{\infty} (m^{1-\alpha})^p \quad (4.22)$$

converges when m and $\alpha > 1$. Thus (4.20) converges absolutely. This is a contradiction and the theorem follows.

An interesting class of functions for which T_m will be useful is considered in the following theorem. For these functions one would expect T_m to be more effective than T_{+m} . This latter statement can be easily verified by investigating $R(n; m)$ and $\rho(n; m)$. That is, by noting that $\lim_{n \rightarrow \infty} R(n; m) = 1$ and $\lim_{n \rightarrow \infty} \rho(n; m) \neq 1, 0$ for the class of functions discussed in the following theorem.

THEOREM 4.4: If $a(n) = \frac{u(n)}{v(n)}$, where $u(n) = \sum_{i=0}^N C_i n^{r-i}$, $v(n) = \sum_{i=0}^M d_i n^{s-i}$, $r \geq N$, $S \geq M$, $S > r + 1$ and $C_0, d_0 \neq 0$, then $T_m[S(nm)]$ converges to S , i.e.,

$$\lim_{n \rightarrow \infty} T_m[S(nm)] = \sum_{n=1}^{\infty} a(n).$$

PROOF:

$$\frac{ma(mn)}{a(n)} = \frac{m \sum_{i=0}^N C_i (nm)^{r-i} \sum_{i=0}^M d_i n^{s-i}}{\sum_{i=0}^M d_i (nm)^{s-i} \sum_{i=0}^N C_i n^{r-i}}. \quad (4.23)$$

Thus

$$\lim_{n \rightarrow \infty} \rho(n; m) = m^{r-s+1} \neq 1 \quad (4.24)$$

and Corollary 4.1 applies.

THEOREM 4.5: If $\rho_m \neq 0, 1$, then $T_m[S(nm)]$ converges more rapidly than $S(nm)$ if and only if

$$\lim_{n \rightarrow \infty} \frac{S - S(nm)}{S - S(n)} = \rho_m. \quad (4.25)$$

PROOF: The theorem is a special case of Theorem 2.2.

Before we proceed further let us recall that T_m was initially considered to circumvent the problem of $R_m = 1$ in T_{+m} . Consequently, a question which naturally arises and which is of some importance is the following: Is the class of sequences in Theorem 4.5 distinct from the class of sequences in Theorem 3.8? That is, we know that if $R_m \neq 0, 1$, then a necessary and sufficient condition for T_{+m} to induce more rapid convergence on a sequence is that

$$R_m = \lim_{n \rightarrow \infty} \left[\frac{(S - S(n+m))}{(S - S(n))} \right].$$

But by Theorem 4.5 T_m will also induce more rapid convergence if (4.25) holds. Thus, do there exist sequences for which both Theorem 4.5 and Theorem 3.8 apply and if so which transformation would be preferable? The dilemma is effectively resolved by the following theorem.

THEOREM 4.6: If $\lim_{n \rightarrow \infty} R(n, 1) = R_1$, $0 < |R_1| < 1$ and ρ_m exists, then $\rho_m = 0$.

PROOF: Suppose $\rho_m \neq 0$, then we have

$$R_1 = \lim_{n \rightarrow \infty} \frac{a(nm+1)}{a(nm)} \quad (4.26)$$

$$= \lim_{n \rightarrow \infty} \left[\frac{a(nm+1)}{a(nm+2)} \cdot \frac{a(nm+2)}{a(nm+3)} \cdot \dots \cdot \frac{a(nm+m-1)}{a(nm+m)} \cdot \frac{a(nm+m)}{a(n+1)} \cdot \frac{a(n+1)}{a(n)} \cdot \frac{a(n)}{a(nm)} \right]$$

$$= \frac{1}{R_1} \cdot \frac{1}{R_1} \cdot \dots \cdot \frac{1}{R_1} \cdot \frac{\rho_m}{M} \cdot R_1 \cdot \frac{M}{\rho_m} = \frac{1}{R_1^{m-2}}. \quad (4.27)$$

Thus $R_1^{m-1} = 1$ and, since $m \geq 2$, $|R| = 1$. The theorem therefore follows. We see therefore that with the exception of $R_1 = -1$ the two theorems refer to disjoint sets of sequences. Note that in the event $m = 2k$ that $R_m = 1$ and in that case the two theorems refer to two distinct classes of sequences without exception. That is, if T_m induces more rapid convergence by Theorem 4.5, then Theorem 3.8 does not apply since we must have $R_m = 1$ by Theorem 4.6.

LEMMA 4.2: If $R_1 = 0$, then $\rho_m = 0$.

PROOF: If $\epsilon > 0$, then there exists an integer N such that if $n \geq N$ $|R(n; 1)| < 1$ and $|R(n; 1)| < \epsilon$. Thus $|a(n+1)| < |a(n)|$ and $|a(n+1)| < \epsilon |a(n)|$. Since $nm \geq n+1$, it follows that $|a(nm)| < |a(n+1)| < |a(n)|$. Hence, $\left| \frac{a(nm)}{a(n)} \right| < \epsilon$ and the lemma follows.

LEMMA 4.3: If $R_1 \neq -1$ and ρ_m exists, then $\frac{ma(nm+p)}{a(n+1)} \rightarrow \rho_m$ as $n \rightarrow \infty$ for each integer $p \geq 0$.

Moreover, if $R = -1$, then $\frac{ma(nm+p)}{a(n+1)} \rightarrow (-1)^{p+1} \rho_m$ as $n \rightarrow \infty$.

PROOF: If $|R_1| < 1$, then, by Theorem 4.6 and Lemma 4.2, $\rho_m = 0$. Also, as in Lemma 4.2, $|a(nm+p)| < |a(n+2)| < \epsilon |a(n+1)|$. Thus $\frac{ma(nm+p)}{a(n+1)} \rightarrow 0 = \rho_m$. Consideration of the expression

$$\frac{a(nm+p)}{a(n+1)} = \frac{a(nm)}{a(n)} \cdot \frac{a(nm+1)}{a(nm)} \cdot \dots \cdot \frac{a(nk+p)}{a(nk+p-1)} \cdot \frac{a(n)}{a(n+1)}$$

yields the required result for $|R_1| = 1$.

THEOREM 4.7: If $S(n)$ is monotone, $R(n, 1) \rightarrow R$ and ρ_m exists, then $\frac{S - S(mn)}{S - S(p)} \rightarrow \rho_m$ as $n \rightarrow \infty$.

PROOF: $S(n)$ being monotone implies that $R_1 \neq -1$. Also

$$\frac{S(mn) - S(mn-m)}{S(n) - S(n-1)} = \frac{a[(n-1)m+1]}{a(n)} + \dots + \frac{a[(n-1)m+m]}{a(n)}.$$

By lemma 4.3, this converges to ρ_m . Thus, by Theorem 3.2, $\frac{S - S(mn)}{S - S(n)} \rightarrow \rho_m$.

THEOREM 4.8: If $S(n)$ is monotone, $R(n; 1)$ converges and $\rho_m \neq 0, 1$, then T_m converges more rapidly than $S(nm)$.

PROOF: In this case $\frac{S - S(nm)}{S - S(n)} \rightarrow \rho_m$ and Theorem 4.5 applies.

THEOREM 4.9: If $a(n)$ is of constant sign and satisfies the conditions of Theorem 4.4, then T_m converges to S more rapidly than $S(mn)$.

PROOF: $R(n; 1) \rightarrow 1$ and $\rho_m = m^{r-s+1} \neq 0, 1$. Thus Theorem 4.8 applies.

The following examples illustrate the advantage of T_m over T_{+m} when $R_m = 1$.

EXAMPLE 4.1: Let $S(n) = \frac{n}{n+1}$. Then

(i) $S = 1$

(ii) $a(n) = \frac{1}{n(n+1)}$

(iii) $R_m = 1$ and $\rho_m = \frac{1}{m}$

$$(iv) T_{+m}[S(n+m)] = \frac{2n+m}{2n+m+1}$$

$$(v) T_{\cdot m}[S(nm)] = 1.$$

Obviously, T_{+m} and $S(n+m)$ converge at the same rate while $T_{\cdot m}$ is exact and converges more rapidly than $S(nm)$ and $S(n+m)$.

EXAMPLE 4.2: The transforms considered are T_{+1} and $T_{\cdot 2}$.
Let

$$S = \frac{(1+1)+1}{1+1} + \frac{2^4+2^2+1}{2^2(2^4+1)} + \frac{3^4+3^2+1}{3^2(3^4+1)} + \dots$$

$$\text{Then } a_n = \frac{n^4+n^2+1}{n^2(n^4+1)} \text{ and } R_1=1, \rho_m=1/2.$$

Since $a_n > 0$, $\rho_m \neq 0, 1$ and $R(n; 1)$ converges, it follows that $T_{\cdot 2}$ converges more rapidly to S than $S(2n)$. However, this example is given by Lubkin [11] to show that T_{+1} diverges!

EXAMPLE 4.3: The transforms considered are T_{+1} and $T_{\cdot 2}$. Let $S_n = \sum_{k=1}^n \frac{1}{k^2}$. Then $S_n \rightarrow \Pi^2/6$.
The transforms were applied in the forms

$$\text{and } T_{+1}[S(n+1)] = \frac{S(n+1)S(n-1) - [S(n)]^2}{S(n+1) + S(n-1) - 2S(n)}$$

$$T_{\cdot 2}[S(2n)] = \frac{2S(n)S(2n-1) - S(n-1)S(2n) - S(n)S(2n)}{S(n) - S(n-1) - 2[S(2n) - S(2n-1)]}$$

for computational ease.

$S(1)$ through $S(10)$ was the only information used. The transforms were then reapplied to the resulting sequences. The process was repeated to get the final results.

The process is illustrated in the following tabular form. The symbols T_{+1}^n and $T_{\cdot 2}^n$ refer to n applications of the respective transforms.

n	S_n	$T_{\cdot 2}[S(2n)]$	Error
1	1.000 000 0		
2	1.250 000 0		
3	1.361 111 1	0.159 722 2 D 01	0.477 118 4 D-01
4	1.423 611 1		
5	1.463 611 1	.162 166 7 D 01	.232 674 0 D-01
6	1.491 388 3		
7	1.511 796 9	.163 123 3 D 01	.137 010 7 D-01
8	1.527 421 9		
9	1.539 767 5	.163 592 4 D 01	.900 971 6 D-02
10	1.549 767 5		

$T_{\cdot 2}^2[S(2n)]$	Error
0.164 480 6 D 01	0.127 879 3 D-03

The notation D 01 above indicates the position of the decimal. Thus 0.1278793 D-03 is 0.0001278793.

n	S_n	$T_{+1}[S(n+1)]$	Error
1	1.0000000		
2	1.2500000	0.145 000 0 D 01	0.194 934 1 D-00
3	1.3611111	.150 396 8 D 01	.140 965 8 D-00
4	1.4236111	.153 472 2 D 01	.110 211 8 D-00
5	1.4636111	.155 452 0 D 01	.904 138 6 D-01
6	1.4913888	.156 831 2 D 01	.776 221 0 D-01
7	1.5117969	.157 846 4 D 01	.664 703 5 D-01
8	1.5274219	.158 624 6 D 01	.586 884 9 D-01
9	1.5397675	.159 239 9 D 01	.525 347 6 D-01
10	1.5497675		

$T_{+1}^2[S(n+1)]$	Error
1.157 546 465 879 801 D 01	0.694 694 080 502 174 D-01
0.159 029 607 068 481 D 01	.546 379 961 634 098 D-01
.159 998 128 111 844 D 01	.449 527 857 297 853 D-01
.160 677 629 679 179 D 01	.381 577 700 564 282 D-01
.161 179 840 516 212 D 01	.331 356 616 861 027 D-01
.161 565 806 547 658 D 01	.292 760 013 716 415 D-01

$T_{+1}^3[S(n+1)]$	Error
0.161 820 895 875 573 D 01	0.267 251 080 924 982 D-01
.162 275 177 312 803 D 01	.221 822 037 201 894 D-01
.162 602 451 412 998 D 01	.189 095 527 182 483 D-01
.162 847 324 260 966 D 01	.164 608 242 385 657 D-01

$T_{+1}^3[S(n+1)]$	Error
0.163 445 775 421 854 D 01	0.104 763 126 296 867 D-01
.163 575 016 014 021 D 01	.918 390 670 801 172 D-02

In the above it should be noted that two applications of T_{+2} have yielded better results than four applications of T_{+1} even though each application of T_{+1} gave a better result than the previous application of T_{+1} .

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