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AN IDENTITY DUE TO RAO AND SARMA

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1. Introduction

The Riemann Zeta function $\zeta(s)$ is defined by

(1)
$$\zeta(s) := \sum_{n \ge 1}^{\infty} \frac{1}{n^s} \quad (\Re(s) > 1),$$

which can be continued analytically to the whole s-plane except for a simple pole at s = 1 with its residue 1 by the contour integral representation (cf. Whittaker and Watson [7, p. 266]) or other various integral representations (see Erdélyi et al. [2, p. 33, Eqs. (12) to (15)])

Rao and Sarma [4] proved the following useful identity by making use of the above-mentioned method:

(2)
$$2\sum_{i=1}^{\infty} \frac{1}{r^a} \sum_{k=1}^{r} \frac{1}{k} = (a+2)\zeta(a+1) - \sum_{i=1}^{a-2} \zeta(a-i)\zeta(i+1),$$

where $a \in \mathbb{N} \setminus \{1\}$ and $\mathbb{N} := \{1, 2, 3, ...\}$. The identity (2) can easily be rewritten in an equivalent form.

(3)
$$2\sum_{q=1}^{\infty} \frac{1}{q^n} \left(\sum_{k=1}^{q-1} \frac{1}{k} \right) = n\zeta(n+1) - \sum_{k=1}^{n-2} \zeta(n-k)\zeta(k+1),$$

where the empty sum is understood (as usual) to be nil.

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2. A proof of the result and remarks

To give an elementary proof of (3), first consider

$$\sum_{k=1}^{n-2} \zeta(n-k) \dot{\zeta(k+1)} = \zeta(2) \zeta(n-1) + \zeta(3) \zeta(n-2) + \dots + \zeta(n-1) \zeta(2)$$
$$= \sum_{p=1}^{\infty} \sum_{q=1}^{\infty} \left\{ \frac{1}{p^2} \cdot \frac{1}{q^{n-1}} + \frac{1}{p^3} \cdot \frac{1}{q^{n-2}} + \dots + \frac{1}{p^{n-1}} \cdot \frac{1}{q^2} \right\}$$
$$= \lim_{N \to \infty} S_N,$$

where, for convenience, (4)

$$S_N := \sum_{p=1}^N \sum_{q=1}^N \left\{ \frac{1}{p^2} \cdot \frac{1}{q^{n-1}} + \frac{1}{p^3} \quad \frac{1}{q^{n-2}} + \cdots + \frac{1}{p^{n-1}} \cdot \frac{1}{q^2} \right\} \quad (N \in \mathbb{N}).$$

Observing the series within braces in (4) is a geometric series, and taking care of the exceptional case p = q, the series (4) becomes

(5)
$$\sum_{q=1}^{N} \left\{ \sum_{\substack{p=1\\p\neq q}}^{N} \frac{1}{p-q} \left(\frac{q^{1-n}}{p} - \frac{p^{1-n}}{q} \right) + (n-2) \frac{1}{q^{n+1}} \right\}.$$

Considering the inner summation part in (5) yields

(6)
$$\sum_{q=1}^{N} \sum_{\substack{p=1\\p\neq q}}^{N} \frac{1}{p-q} \left(\frac{q^{1-n}}{p} - \frac{p^{1-n}}{q} \right)$$
$$= \sum_{\substack{q=1\\p\neq q}}^{N} \sum_{\substack{p=1\\p\neq q}}^{N} \frac{1}{p-q} \cdot \frac{q^{1-n}}{p} + \sum_{\substack{p=1\\q\neq p}}^{N} \sum_{\substack{q=1\\q\neq p}}^{N} \frac{1}{q-p} \cdot \frac{p^{1-n}}{q}.$$

Inverting the order of summation in the second double sum and considering the interchange of the dummy indices in the second sum. (6) may be written as

(7)
$$\sum_{\substack{q=1\\p\neq q}}^{N} \sum_{\substack{p=1\\p\neq q}}^{N} \frac{q^{1-n}}{p(p-q)} + \sum_{\substack{p=1\\q\neq p}}^{N} \sum_{\substack{q=1\\q\neq p}}^{N} \frac{p^{1-n}}{q(q-p)} = 2\sum_{\substack{q=1\\q\neq q}}^{N} \frac{1}{q^{n-1}} \sum_{\substack{p=1\\p\neq q}}^{N} \frac{1}{p(p-q)}.$$

Combining (4) through (7), we observe that

(8)
$$\sum_{q=1}^{N} \sum_{p=1}^{N} \left\{ \frac{1}{p^2} \cdot \frac{1}{q^{n-1}} + \frac{1}{p^3} \cdot \frac{1}{q^{n-2}} + -\frac{1}{p^{n-1}} \cdot \frac{1}{q^2} \right\}$$
$$= (n-2) \sum_{q=1}^{N} \frac{1}{q^{n+1}} + 2 \sum_{q=1}^{N} \frac{1}{q^{n-1}} \sum_{\substack{p=1\\p \neq q}}^{N} \frac{1}{p(p-q)}$$

Now consider

$$-q\sum_{\substack{p=1\\p\neq q}}^{N}\frac{1}{p(p-q)} = \sum_{\substack{p=1\\p\neq q}}^{N}\left(\frac{1}{p} - \frac{1}{p-q}\right)$$
$$= \sum_{\substack{p=1\\p\neq q}}^{q+1}\frac{1}{q-p} - \sum_{\substack{p=q+1\\p=q}}^{N}\frac{1}{p-q} + \sum_{\substack{p=1\\p=1}}^{N}\frac{1}{p} - \frac{1}{q}$$
$$= \sum_{\substack{p=1\\p=1}}^{q-1}\frac{1}{p} - \sum_{\substack{p=1\\p=1}}^{N-q}\frac{1}{p} + \sum_{\substack{p=1\\p=1}}^{N}\frac{1}{p} - \frac{1}{q}$$
$$= -\frac{1}{q} + \sum_{\substack{p=1\\p=1}}^{q-1}\frac{1}{p} + \sum_{\substack{p=1\\p=1}}^{N}\frac{1}{p},$$

where we let q-p = p' and p-q = p' in the first and second summations of the second equality respectively, and then dropping the prime on pwe can easily get the third equality. Setting (9) into (8) leads to

(10)
$$\sum_{q=1}^{N} \sum_{p=1}^{N} \left\{ \frac{1}{p^2} \cdot \frac{1}{q^{n-1}} + \frac{1}{p^3} \cdot \frac{1}{q^{n-2}} + \dots + \frac{1}{p^{n-1}} \cdot \frac{1}{q^2} \right\}$$
$$= n \sum_{q=1}^{N} \frac{1}{q^{n+1}} - 2 \sum_{q=1}^{N} \frac{1}{q^n} \left(\sum_{k=1}^{q-1} \frac{1}{k} \right) - 2 \sum_{q=1}^{N} \frac{1}{q^n} \left(\sum_{k=N-q+1}^{N} \frac{1}{k} \right).$$

We finally consider

$$0 \leq \sum_{k=N-q+1}^{N} \frac{1}{k} = \frac{1}{N-q+1} \div \frac{1}{N-q+2} + \dots + \frac{1}{N} \leq \frac{q}{N-q+1},$$

and so

$$0 < \sum_{q=1}^{N} \frac{1}{q^{n}} \left(\sum_{k=N-q+1}^{N} \frac{1}{k} \right) < \sum_{q=1}^{N} \frac{1}{q^{n-1}} \cdot \frac{1}{N-q+1}$$

$$(11) \qquad \leq \sum_{q=1}^{N} \frac{1}{q(N-q+1)} \qquad (n \ge 2)$$

$$= \frac{1}{N+1} \sum_{q=1}^{N} \left(\frac{1}{q} + \frac{1}{N-q+1} \right) = \frac{2}{N+1} \sum_{q=1}^{N} \frac{1}{q}$$

$$< \frac{2}{N+1} (1 + \log N) \to 0 \quad \text{as} \quad N \to \infty.$$

Taking the limit on (10) as $N \to \infty$ with (11) completes the proof of the identity (3).

An obvious special case of (3) when n = 2 becomes

(12)
$$\zeta(3) = \sum_{n=1}^{\infty} \frac{1}{n^2} \left(\sum_{k=1}^{n-1} \frac{1}{k} \right),$$

which was proven by many authors in various ways, among others. by Shen [5, p.1396] who proved by making use of the Stirling numbers and analyzing the well-known Gauss's summation theorem in the hypergeometric series $_2F_1(a, b; c; z)$ (cf. Gauss [3])

(13)
$$_2F_1(a,b;c;1) = \frac{\Gamma(c)\Gamma(c-a-b)}{\Gamma(c-a)\Gamma(c-b)} \quad (\Re(c-a-b)>0),$$

where Γ is the familiar Gamma function whose Weierstrass canonical product form is:

(14)
$$\Gamma(z) = \frac{e^{-\gamma z}}{z} \prod_{n=1}^{\infty} \left(1 + \frac{z}{n}\right)^{-1} e^{z/n}$$

and γ denotes the Euler-Mascheroni constant defined by

(15)
$$\gamma := \lim_{N \to \infty} \left(\sum_{k=1}^{N} \frac{1}{k} - \log N \right) \cong 0.577\,215\,664\,901\,532$$

We conclude this note by proving, in order to illustrate the usefulness of the above-employed elementary technique, a known identity

(16)
$$\sum_{k=2}^{\infty} \frac{\zeta(k)}{k 2^{k}} = \frac{1}{2} \log \pi - \frac{1}{2} \gamma,$$

which was shown by Choi and Srivastava [1, p. 109, Eq. (2.21)] who used the theory of the simple and double Gamma functions. First recall the Stirling's formula (see [6, p. 102, Entry (16.16)]):

(17)
$$\lim_{N \to \infty} \left\{ 2 \sum_{\ell=1}^{N} \log \ell - (2N+1) \log N + 2N \right\} = \log(2\pi).$$

Now, starting with

$$S := \sum_{k=2}^{\infty} \frac{\zeta(k)}{k 2^k} = \sum_{\ell=1}^{\infty} \sum_{k=2}^{\infty} \frac{1}{k (2\ell)^k}$$
$$= -\lim_{N \to \infty} \sum_{\ell=1}^{N} \left\{ \frac{1}{2\ell} + \log\left(1 - \frac{1}{2\ell}\right) \right\},$$

where the Maclaurin series expansion of $\log(1-x)$ was used. By considering (15), we find that

$$S := -\frac{\gamma}{2} + \frac{1}{2} \lim_{N \to \infty} \left[2 \sum_{\ell=1}^{N} \log(2\ell) - \log N - 2 \sum_{\ell=1}^{N} \log(2\ell - 1) \right]$$
$$= -\frac{\gamma}{2} + \frac{1}{2} \lim_{N \to \infty} \left[4N \log 2 - \log N + 4 \sum_{\ell=1}^{N} \log \ell - 2 \sum_{\ell=1}^{2N} \log \ell \right],$$

the limit part of which, in virtue of (17), can easily be seen to become $\log \pi$. This completes an elementary proof of (16).

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