# Infinite Series: The Abel-Dini Theorem and Convergence Tests 

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## 1 Introduction

In this paper, we will discuss infinite series. In K. Knopp's book [3], a proof that there is no perfect test for convergence is given. To do this, Knopp uses the Abel-Dini Theorem, which is of interest in its own right. The Abel-Dini Theorem is discussed more fully in T. H. Hildebrandt's article [2]. In section 2, we provide a proof of the Abel-Dini Theorem and discuss some applications. In section 3, we will discuss the results in [3] about convergence tests.

Fairly little advanced machinery is required to prove the results on convergence tests. Since this is a topic in real analysis, the reader should expect to see many inequalities. They should also be familiar with sequences of numbers. Familiarity with sequences of functions and uniform convergence is recommended but by no means required for the discussion of convergence tests. We will occasionally use lim sup and liminf, but the reader does not need to know all of the equivalent definitions. We will give the limsup definition that is most applicable to us below.

### 1.1 Real Analysis Background

Here we give the definitions and basic theorems on series in real analysis that we will need. We do not prove any of these results; proofs can be found in most introductory real analysis books or (advanced) calculus books.

Before we discuss series, we define limsup and liminf.
Definition 1 (limsup and liminf). Given a sequence $\left\{a_{n}\right\}_{n=1}^{\infty}$, we say that $M=\limsup _{n \rightarrow \infty} a_{n}$ if

- for each $u>M$ there are only finitely many indices $n$ for which $a_{n}>u$, and
- for each $l<M$ there are infinitely many indices $n$ for which $a_{n}>l$.

Similarly, we say $m=\liminf _{n \rightarrow \infty} a_{n}$ if

- for each $l<m$ there are only finitely many indices $n$ for which $a_{n}<l$, and
- for each $u>m$ then there are infinitely many indices $n$ for which $a_{n}<u$.

We allow limsup and liminf to be $\pm \infty$, removing the appropriate condition in the standard definition. For example, we say $\lim \sup a_{n}=\infty$ if for each $l \in \mathbb{R}$ there are infinitely many indices $n$ for which $a_{n}>l$. The remaining modifications are left to the reader.

Every sequence has a limsup and liminf, and this definition uniquely specifies these values; see Exercise 1.5.9 and the discussion preceeding it in [1]. We will not prove these facts.

Now we turn to infinite series. We begin with series of numbers.
Definition 2 (Convergence of a Series of Numbers). A series $\sum_{n=1}^{\infty} a_{n}$, often written $\sum_{1}^{\infty} a_{n}$ when the index of summation is unambiguous, converges if the sequence $\left\{S_{n}\right\}_{n=1}^{\infty}$ defined by $S_{n}=\sum_{k=1}^{n} a_{k}$ converges (as a sequence of numbers). If $S_{n} \rightarrow S$, we say that the sum of the series is $S$.

If the starting index of summation is $j$, so that the series is $\sum_{n=j}^{\infty} a_{n}$, we modify the definition by declaring $S_{N}=\sum_{n=j}^{N} a_{n}$. If the starting index is unknown or irrelevant, we will write $\sum a_{n}$ instead of $\sum_{j}^{\infty} a_{n}$. It is useful to give a name to the sequence associated with the series.
Definition 3 (Partial Sums). Given a series $\sum_{n=1}^{\infty} a_{n}$, we say that $S_{N}=\sum_{1}^{N} a_{n}$ is the $N$ th partial sum of the series. Thus our definition of convergence is that a series converges if the sequence of partial sums converges.

Observe that whenever the series $\sum_{n=1}^{\infty} a_{n}$ converges, so does $\sum_{n=N}^{\infty} a_{n}$, since the constant $\sum_{n=1}^{N-1} a_{n}$ has been subtracted off from every partial sum of the original series. This observation justifies the following definition.

Definition 4 (Tails). If $\sum_{n=1}^{\infty} a_{n}$ converges, we say that $\sum_{n=N}^{\infty} a_{n}$ is the $N$ th tail of the series.
The indexing in this definition differs from the definition given in some other texts. Some authors call $\sum_{n=N+1}^{\infty} a_{n}$ the $N$ th tail. The difference is not significant as long as the theorems are stated correctly, but the reader should be aware of this distinction.

The following result follows immediately from the fact that the sequence of partial sums converges if and only if it is Cauchy.
Theorem 1 (Cauchy Convergence Criterion). The series $\sum_{1}^{\infty} a_{k}$ converges if and only if for each $\epsilon>0$, there is $N$ such that $\left|\sum_{k=n}^{m} a_{k}\right|<\epsilon$ whenever $m \geq n \geq N$.
From this, one can prove the basic comparison test for series of nonnegative terms. Also, by applying the triangle inequality, one finds that absolute convergence implies convergence. For the statements of these results, see Theorems 6.11 and 6.17 in [1].

On occasion we will have something to say about uniform convergence of a series of functions. The definition of uniform convergence of a sequence of functions can be found in Section 7.1 of [1].
Definition 5 (Uniform Convergence of a Series of Functions). Given a sequence of realvalued functions $\left\{f_{n}\right\}_{n=1}^{\infty}$ defined on a set $S$, we say that the series of functions $\sum_{n=1}^{\infty} f_{n}$ converges uniformly on a set $W \subseteq S$ if the sequence of partial sums $S_{N}=\sum_{n=1}^{N} f_{n}$, which are also real-valued functions defined on $S$, converges uniformly on $W$.

We also have an analogous result to the Cauchy Convergence Criterion, which follows from the fact that a sequence of functions converges uniformly if and only if the sequence is uniformly Cauchy (Theorem 7.7 in [1]).
Theorem 2 (Cauchy Convergence Criterion for Functions). Given a sequence of functions $f_{k}: S \rightarrow \mathbb{R}, \sum_{1}^{\infty} f_{k}$ converges uniformly on $S$ if and only if for each $\epsilon>0$, there is $N$ such that $\left|\sum_{k=n}^{m} f_{k}(x)\right|<\epsilon$ for all $x \in S$ whenever $m \geq n \geq N$.
It is possible to prove the Weierstrass M-Test (Theorem 7.9 in [1]) with the triangle inequality and the Cauchy Convergence Criterion for numbers and the Cauchy Convergence Criterion for functions.

While the Cauchy Convergence Criterion is important, it is not always easy to apply. There are several tests that can be used to determine whether a series converges. The first is the standard limit comparison test, not stated here (see Theorem 6.12 in [1]). This isn't always easy to apply because we need to come up with a series to compare to. Two of the best known convergence tests which do not require us to find a comparison series are the ratio and root tests.
Theorem 3 (Ratio Test). If $\sum_{1}^{\infty} a_{k}$ is a series of positive terms, $u=\limsup _{k \rightarrow \infty} \frac{a_{k+1}}{a_{k}}$, and $l=\liminf _{k \rightarrow \infty} \frac{a_{k+1}}{a_{k}}$, then the series converges if $u<1$ and diverges if $l>1$. Otherwise no conclusions can be drawn.

Theorem 4 (Root Test). If $\sum_{1}^{\infty} a_{k}$ is a series of nonnegative terms and $r=\limsup _{k \rightarrow \infty}\left(a_{k}\right)^{\frac{1}{k}}$, then the series converges if $r<1$ and diverges if $r>1$. If $r=1$ then no conclusions can be drawn.

It is possible to prove that if all the $a_{n}$ are positive, then

$$
\liminf _{k \rightarrow \infty} \frac{a_{k+1}}{a_{k}} \leq \liminf _{k \rightarrow \infty}\left(a_{k}\right)^{\frac{1}{k}} \leq \limsup _{k \rightarrow \infty}\left(a_{k}\right)^{\frac{1}{k}} \leq \limsup _{k \rightarrow \infty} \frac{a_{k+1}}{a_{k}},
$$

which shows that if the ratio test gives the convergence/divergence of a particular series then so does the root test (i.e., the root test is better than the ratio test). However, the root test can also be inconclusive; both the divergent series $\sum_{1}^{\infty} 1$ and the convergent series $\sum_{1}^{\infty} \frac{1}{n^{2}}$ are series on which the root test gives $r=1$. To understand why $r=1$ is an issue, we need to examine the proof of the root test. For convergence when $r<1$, the series is compared to a geometric series $\sum x^{n}$ with $r<x<1$. For divergence when $r>1$, one observes that $\left|a_{n}\right| \geq 1$ infinitely often, so $a_{n} \nrightarrow 0$ and hence the series diverges. However, since the geometric series has radius of convergence 1 , when $r=1$ we can't compare to a geometric series, but we also cannot say that the terms are bigger than 1 in absolute value infinitely often.

Inconclusiveness is not specific to tests relying on comparison to geometric series. As an example, we briefly discuss Raabe's Test.
Theorem 5 (Raabe's Test). If $\sum_{1}^{\infty} a_{k}$ is a series of positive terms for which $\frac{a_{n+1}}{a_{n}} \rightarrow 1$ and $n\left(1-\frac{a_{n+1}}{a_{n}}\right) \rightarrow L$ as $n \rightarrow \infty$, then the series converges if $L>1$ and diverges if $L<1$. If $L=1$ then no conclusions can be drawn.

For a more complete discussion of Raabe's Test, along with a proof, see the subsection "Raabe's Test" in Section 6.2 of [1]. The proof involves comparing the series to the $p$-series for a well-chosen $p$. As we will see in Section 2.1, the $p$-series converges if and only if $p>1$. When $L=1$, we cannot compare to the $p$-series and hence the test is inconclusive.

Notice that all of our tests rely on comparison. In Section 3, to prove that there is "no perfect test for convergence", we will show that no series can be used in the comparison test to find the convergence/divergence of all other series.

## 2 Abel-Dini Theorem

In this section, we prove the Abel-Dini Theorem and discuss some of its corollaries. Unless otherwise stated, all series have positive terms.

The proof will be very similar to the proof in [2], but there are some differences. Our first step is to prove a result in the case that the original series converges.

Lemma 1. If $\sum_{1}^{\infty} a_{k}$ converges, then with $T_{n}$ as the nth tail, $\sum_{1}^{\infty} \frac{a_{n}}{T_{n}^{1+\alpha}}$ converges if and only if $\alpha<0$.

The proof of this result given in [2] requires Bernoulli's inequality to show that for $x \geq 0$ and $0<\beta<1, x^{\beta}=(1+(x-1))^{\beta} \leq 1+\beta(x-1)$. The standard proof of Bernoulli's inequality that we are aware of requires taking derivatives; however, the proof of Lemma 1 that we present here only requires an inequality that can be derived from the elephant-teacup formula, or the difference of powers formula.

Inequality 1. For any integer $m>0$ and real number $v>0$,

$$
v^{\frac{1}{m}} \leq \frac{1}{m}(v-1)+1
$$

The reader should note that this is Bernoulli's inequality with $\beta=\frac{1}{m}$.
Proof of Inequality 1. Let $\mu=v^{\frac{1}{m}}$. Then $\mu>0$ and the inequality we wish to show is equivalent to $m(\mu-1) \leq \mu^{m}-1$. There are three cases to consider: $\mu=1, \mu<1$, and $\mu>1$.

If $\mu=1$ then we have equality, since $m(\mu-1)=0=\mu^{m}-1$.
In the other two cases, we apply the elephant-teacup formula. We do the case that $\mu<1$. Since $\mu<1$, we have $\mu^{k}<1$ for all integers $k \geq 1$ and hence

$$
m>\mu^{m-1}+\mu^{m-2}+\cdots+1=\frac{\mu^{m}-1}{\mu-1} .
$$

Since $\mu-1<0$ it follows that $m(\mu-1)<\mu^{m}-1$. The case $\mu>1$ differs only in that certain inequalities are reversed and hence is left to the reader.

Before proving the lemma, we state one more fact. For fixed $v$ satisfying $0<v<1$, the function $t \mapsto v^{-t}$ is monotonically increasing. For the proof, write $v^{-t}=e^{-t \log v}$ and apply that $e^{x}$ is monotonically increasing and $-\log v>0$.

Now we can prove Lemma 1. The proof involves writing the terms in the original series as differences of tails and applying the Cauchy Convergence Criterion.

Proof of Lemma 1. Since $\sum_{1}^{\infty} a_{k}$ converges, for $n$ large enough we have $T_{n}<1$, so $T_{n} \in(0,1)$. Hence for $\alpha>0$ one finds $0<\frac{a_{n}}{T_{n}} \leq \frac{a_{n}}{T_{n}^{1+\alpha}}$. Thus by the basic comparison test it suffices to show that $\sum_{1}^{\infty} \frac{b_{n}}{T_{n}}$ diverges. For this, we write $b_{n}=T_{n}-T_{n+1}$ and apply the Cauchy Convergence Criterion. Since the tails form a decreasing sequence, we have

$$
\sum_{k=n}^{m} \frac{b_{k}}{T_{k}}=\sum_{k=n}^{m} \frac{T_{k}-T_{k+1}}{T_{k}} \geq \frac{1}{T_{n}} \sum_{k=n}^{m} T_{k}-T_{k+1}=\frac{1}{T_{n}}\left(T_{n}-T_{m+1}\right)=1-\frac{T_{m+1}}{T_{n}}
$$

Now for each (fixed) $n$, there is $m \geq n, m$ dependent upon $n$, such that $\frac{T_{m+1}}{T_{n}}<\frac{1}{2}$. To see this, observe that the denominator is positive and fixed while the numerator decreases to 0 . Now we apply the Cauchy Convergence Criterion with $\epsilon=\frac{1}{2}$. For any $N$, let $n=N$ and then take $m \geq n$ such that $\frac{T_{m+1}}{T_{n}}<\frac{1}{2}$. Then we have

$$
\sum_{k=n}^{m} \frac{b_{k}}{T_{k}} \geq 1-\frac{T_{m+1}}{T_{n}}>\frac{1}{2}
$$

In other words, there is no $N$ such that $\sum_{k=n}^{m} \frac{b_{k}}{T_{k}}<\frac{1}{2}$ whenever $m \geq n \geq N$. Hence by the Cauchy Convergence Criterion, the series diverges.

We now want to show that $\sum_{1}^{\infty} \frac{b_{n}}{T_{n}^{1+\alpha}}$ converges for each $\alpha<0$. We will instead prove that $\sum_{1}^{\infty} \frac{b_{n}}{T_{n}^{1-\frac{1}{m}}}$ converges for each integer $m \geq 0$. This will give the desired result, because for any $\alpha<0$ we can take $m$ so large that $\alpha \leq-\frac{1}{m}$. Then we have $0 \leq \frac{b_{n}}{T_{n}^{1+\alpha}} \leq \frac{b_{n}}{T_{n}^{1-\frac{1}{m}}}$, whence $\sum_{1}^{\infty} \frac{b_{n}}{T_{n}^{1+\alpha}}$ converges by the basic comparison test.

Let $m$ be fixed. We can rewrite the $m$ th term in the series, $\frac{b_{n}}{T_{n}^{1-\frac{1}{m}}}$, as $\frac{T_{n}-T_{n+1}}{T_{n}^{1-\frac{1}{m}}}=$ $T_{n}^{\frac{1}{m}} \frac{T_{n}-T_{n+1}}{T_{n}}$. Now we can apply Inequality 1 in the form $1-u \leq m\left(1-u^{\frac{1}{m}}\right)$, obtaining

$$
\frac{b_{n}}{T_{n}^{1-\frac{1}{m}}}=T_{n}^{\frac{1}{m}}\left(1-\frac{T_{n+1}}{T_{n}}\right) \leq T_{n}^{\frac{1}{m}} m\left(1-\left(\frac{T_{n+1}}{T_{n}}\right)^{\frac{1}{m}}\right)=m T_{n}^{\frac{1}{m}}-m T_{n+1}^{\frac{1}{m}}
$$

The convergence of the telescoping series $\sum_{1}^{\infty} m T_{n}^{\frac{1}{m}}-m T_{n+1}^{\frac{1}{m}}$ implies the convergence of $\sum_{1}^{\infty} \frac{b_{n}}{T_{n}^{1-\frac{1}{m}}}$ by the basic comparison test.

The reason why we include this proof rather than the proof using Bernoulli's inequality is that this proof only requires basic algebra and somewhat intuitive facts about convergence. The ingredients of the proof are the elephant-teacup formula, the increasing property of $e^{x}$, properties of limits, the Cauchy Convergence Criterion, and the basic comparison test. Moreover, the proof also contains a proof that the function $f$ defined by

$$
f(\alpha)=\sum_{1}^{\infty} \frac{a_{n}}{T_{n}^{1+\alpha}}, \quad \alpha<0
$$

is continuous in $\alpha$, because each term in the sum is continuous in $\alpha$ and the series converges uniformly on each of the intervals $S_{m}=\left(-\infty,-\frac{1}{m}\right]$ by the Weierstrass $M$-Test with $M_{n}=$ $\frac{a_{n}}{T_{n}^{1-\frac{1}{m}}}$. The continuity of $f$ is not particularly important in the material on convergence tests, but it is an interesting result to obtain.

We are now ready to prove the Abel-Dini Theorem.
Theorem (Abel-Dini). If $\sum_{1}^{\infty} b_{k}$ diverges, then with $S_{n}$ as the nth partial sum, $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}^{1+\alpha}}$ converges if and only if $\alpha>0$.

The proof involves taking the divergent series and forming a convergent series with the appropriate tails, then applying Lemma 1. We will want the $n$th tail of the series to be $\frac{1}{S_{n}}$, so the $n$th term of the series is $a_{n}=\frac{1}{S_{n}}-\frac{1}{S_{n+1}}=\frac{S_{n+1}-S_{n}}{S_{n} S_{n+1}}=\frac{b_{n+1}}{S_{n} S_{n+1}}$.

Before we begin the proof, we record another fact. For fixed $t$, the function defined for positive $v$ by $v \mapsto v^{-t}$ is increasing if $t<0$ and decreasing if $t>0$. To see this, again write $v^{-t}=e^{-t \log v}$ and notice that $\log v$ is increasing, so $-t \log v$ is increasing if $t<0$ and decreasing if $t>0$; since $e^{x}$ is increasing, we find that $e^{-t \log v}$ increases if $t<0$ and decreases if $t>0$. If $t=0$ then the function is constant.
Proof of the Abel-Dini Theorem. Suppose $\sum_{1}^{\infty} b_{n}$ diverges. Define

$$
a_{n}=\frac{b_{n+1}}{S_{n} S_{n+1}}=\frac{1}{S_{n}}-\frac{1}{S_{n+1}} .
$$

Then the series $\sum_{1}^{\infty} a_{k}$ converges, because its $n$th partial sum is $\frac{1}{S_{1}}-\frac{1}{S_{n}}$ and $\frac{1}{S_{n}} \rightarrow 0$ as $n \rightarrow \infty$. By the same reasoning, the $n$th tail is $T_{n}=\sum_{n}^{\infty} a_{k}=\frac{1}{S_{n}}$. By Lemma 1 the series $\sum_{1}^{\infty} \frac{a_{n}}{T_{n}^{1+\alpha}}$ converges precisely when $\alpha<0$. Now we have

$$
\frac{a_{n}}{T_{n}^{1+\alpha}}=\frac{b_{n}}{S_{n} S_{n+1}} S_{n}^{1+\alpha}=\frac{b_{n+1}}{S_{n}^{-\alpha} S_{n+1}} .
$$

By replacing $\alpha$ with $-\alpha$ and switching the direction of $\alpha<0$, one finds ${ }^{1} \sum_{1}^{\infty} \frac{b_{n+1}}{S_{n}^{\alpha} S_{n+1}}$ converges if and only if $\alpha>0$.

[^0]From here, to obtain the result we apply the basic comparison test. Since the $S_{n}$ are a monotonically increasing sequence of positive numbers, we have $S_{n}^{-\alpha} \geq S_{n+1}^{-\alpha}$ if $\alpha>0$ and $S_{n}^{-\alpha} \leq S_{n+1}^{-\alpha}$ if $\alpha \leq 0$. Hence we have

$$
\frac{b_{n+1}}{S_{n}^{\alpha} S_{n+1}} \geq \frac{b_{n+1}}{S_{n+1}^{\alpha} S_{n+1}}, \quad \alpha>0
$$

so by the basic comparison test $\sum_{1}^{\infty} \frac{b_{n+1}}{S_{n+1}^{1+\alpha}}$ converges if $\alpha>0$. On the other hand, we have

$$
\frac{b_{n+1}}{S_{n}^{\alpha} S_{n+1}} \leq \frac{b_{n+1}}{S_{n+1}^{\alpha} S_{n+1}}, \quad \alpha \leq 0
$$

so $\sum_{1}^{\infty} \frac{b_{n+1}}{S_{n+1}^{1+\alpha}}$ diverges if $\alpha \leq 0$. Hence $\sum_{2}^{\infty} \frac{b_{n}}{S_{n}^{1+\alpha}}$ converges if and only if $\alpha>0$, and since adding $\frac{b_{1}}{S_{1}^{1+\alpha}}$ does not affect the convergence or divergence of the series, $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}^{1+\alpha}}$ converges if and only if $\alpha>0$.

Once again, the function $g(\alpha)=\sum_{1}^{\infty} \frac{b_{n}}{S_{n}^{1+\alpha}}$ defined for $\alpha>0$ is continuous in $\alpha$. This can be shown by comparison with the series defining $f$ in Lemma 1 .

Lemma 2. If $f_{n}$ and $g_{n}$ are sequences of functions defined on a set $S, 0 \leq g_{n} \leq f_{n}$ for all $n \geq 1$, and $\sum_{1}^{\infty} f_{n}$ converges uniformly on $S$, then $\sum_{1}^{\infty} g_{n}$ converges uniformly on $S$.

Proof. We will apply the Cauchy Convergence Criterion for functions. Let $\epsilon>0$ be arbitrary; since $\sum_{1}^{\infty} f_{n}$ converges uniformly on $S$, there is $K$ such that for all $k \geq j \geq K$ we have $\sum_{n=j}^{k} f_{n}(x)=\left|\sum_{n=j}^{k} f_{n}(x)\right|<\epsilon$ for all $x \in S$. Hence for all $k \geq j \geq K$ we have $\left|\sum_{n=j}^{k} g_{n}(x)\right|=$ $\sum_{n=j}^{k} g_{n}(x) \leq \sum_{n=j}^{k} f_{n}(x)<\epsilon$ for all $x \in S$, so $\sum_{1}^{\infty} g_{n}$ converges uniformly on $S$.

From this it is possible to deduce that $g$ is continuous. Define sequences of functions $f_{n}, g_{n}:(0, \infty) \rightarrow \mathbb{R}$ by $f_{n}(\alpha)=\frac{b_{n+1}}{S_{n}^{\alpha} S_{n+1}}=\frac{a_{n}}{T_{n}^{1-\alpha}}$, with $a_{n}$ as defined in the proof of the AbelDini Theorem, and $g_{n}(\alpha)=\frac{b_{n+1}}{S_{n+1}^{1+\alpha}}$. These are positive and satisfy $0 \leq g_{n} \leq f_{n}$ on $(0, \infty)$, and in the proof of Lemma 1 we proved that $\sum_{1}^{\infty} f_{n}$ converges uniformly on $\left[\frac{1}{m}, \infty\right)$ for each positive integer $m$, so $\sum_{1}^{\infty} g_{n}$ converges uniformly on $\left[\frac{1}{m}, \infty\right)$ for each positive integer
$m$. Since the $g_{n}$ are all continuous, the series defines a continuous function on $(0, \infty)$. Hence $\sum_{2}^{\infty} \frac{b_{n}}{S_{n}^{1+\alpha}}$ defines a continuous function of $\alpha$. Adding in the first term, which is continuous in $\alpha$ on $(0, \infty)$, we find that $g$ is continuous on $(0, \infty)$. As was the case with $f$, the continuity of $g$ is also not used in our discussion of comparison tests, but it is interesting to obtain.

### 2.1 Applications

We now discuss some applications of the Abel-Dini Theorem. The results about convergence tests do not depend on the results in this section, so the reader can skip to Section 3.

The Abel-Dini Theorem yields the convergence properties of the $p$-series, which is often examined via the integral test (see the proof of Theorem 6.9 in [1]). Indeed, let $b_{k}=1$. The Abel-Dini theorem applies and gives that $\sum_{1}^{\infty} \frac{1}{n^{1+\alpha}}$ converges if and only if $\alpha>0$.

The convergence properties of $\sum_{1}^{\infty} \frac{1}{n(\log n)^{1+\alpha}}$ can also be proven from the Abel-Dini Theorem. The previous paragraph shows that if $b_{k}^{\prime}=\frac{1}{k}$, the series $\sum_{1}^{\infty} b_{k}^{\prime}$ diverges. Setting $S_{n}=\sum_{k=1}^{n} \frac{1}{k}$, the Abel-Dini Theorem gives that $\sum_{1}^{\infty} \frac{1}{n S_{n}^{1+\alpha}}$ converges if and only if $\alpha>0$. To get the result with logarithms we will apply the limit comparison test.

It is possible to show (Exercise 6.2 .24 of [1]) that the sequence $\left\{c_{n}\right\}_{n=1}^{\infty}$ defined by $S_{n}=$ $c_{n}+\log n$ is positive and decreasing and hence convergent; its limit $\gamma$ is the Euler-Mascheroni constant. So $\frac{\log n}{S_{n}}=1-\frac{c_{n}}{S_{n}} \rightarrow 1$ as $n \rightarrow \infty$. Hence

$$
\frac{\frac{1}{n S_{n}^{1+\alpha}}}{\frac{1}{n(\log n)^{1+\alpha}}}=\left(\frac{\log n}{S_{n}}\right)^{1+\alpha} \rightarrow 1 \text { as } n \rightarrow \infty,
$$

so the limit comparison test gives that $\sum_{2}^{\infty} \frac{1}{n(\log n)^{1+\alpha}}$ converges if and only if $\alpha>0$. Notice that we have to replace the lower index of summation with a 2 because when $n=1$ the denominator is zero.

The usual proof of both of these results uses the integral test. The benefit to the AbelDini method is that we didn't have to show that $f(x)=\frac{1}{x(\log x)^{1+\alpha}}$ is decreasing for large $x$. For series of the form

$$
\sum \frac{1}{n(\log n)(\log \log n) \cdots(\log \log \cdots \log n)^{1+\alpha}}
$$

where the starting index is chosen so that all terms are well defined, the the Abel-Dini Theorem does not apply so easily, as it's not immediately clear how to get terms of the form $\log \cdots \log n$. The following way of extending this result is due to [2].

We begin by attempting to generalize the result that $\sum_{1}^{\infty} \frac{1}{n(\log n)^{1+\alpha}}$ converges if and only if $\alpha>0$, just as the Abel-Dini Theorem generalizes the $p$-test. A nice generalization would be that if $\sum_{1}^{\infty} b_{k}$ diverges, then with $S_{n}$ as the $n$th partial sum, $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}}$ converges if and only if $\alpha>0$, but this is unfortunately not true. The "if" direction is true (that is, if $\alpha>0$ then the series converges), but in some cases the "only if" direction fails. An example given in [2] is a series whose $n$th partial sum is $S_{n}=n^{n^{n}}$; the details are not discussed here.

To shed light on the issue, we attempt to prove the result to understand what additional assumptions need to be made. Consider the series whose $k$ th term is $b_{k}^{\prime}=\log S_{k}-\log S_{k-1}$, where we declare $S_{0}=1$. Then $\sum_{1}^{\infty} b_{k}^{\prime}$ diverges because the $n$th partial sum is $\log S_{n}$. Hence by the Abel-Dini Theorem, $\sum \frac{b_{n}^{\prime}}{\left(\log S_{n}\right)^{1+\alpha}}=\sum \frac{\log S_{n}-\log S_{n-1}}{\left(\log S_{n}\right)^{1+\alpha}}$ converges if and only if $\alpha>0$, where we take the starting index large enough that the denominator is never zero. Recalling that $b_{n}=S_{n}-S_{n-1}$, the quotient of the $n$th terms in the original and new series is

$$
\frac{\frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}}}{\frac{\log S_{n}-\log S_{n-1}}{\left(\log S_{n}\right)^{1+\alpha}}}=\frac{S_{n}-S_{n-1}}{S_{n} \log \frac{S_{n}}{S_{n-1}}}=\frac{1-\frac{S_{n-1}}{S_{n}}}{\log \frac{S_{n}}{S_{n-1}}}=\frac{\frac{S_{n-1}}{S_{n}}-1}{\log \frac{S_{n-1}}{S_{n}}} .
$$

It is possible to show that $\frac{x-1}{\log x}$ is strictly increasing on $(0,1)$, that $\lim _{x \rightarrow 0^{+}} \frac{x-1}{\log x}=0$, and that $\lim _{x \rightarrow 1} \frac{x-1}{\log x}=1$; to prove these facts, differentiate or use L'Hôpital's rule. Since the terms $b_{n}$ in the original series are all positive, $\frac{S_{n-1}}{S_{n}} \in(0,1)$ so the ratio satisfies

$$
\frac{\frac{S_{n-1}}{S_{n}}-1}{\log \frac{S_{n-1}}{S_{n}}} \leq 1 \text { and hence } \frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}} \leq \frac{\log S_{n}-\log S_{n-1}}{\left(\log S_{n}\right)^{1+\alpha}}
$$

thus $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}}$ converges if $\alpha>0$ by the basic comparison test.
The issue in the "only if" direction is that $\frac{S_{n-1}}{S_{n}}$ could tend to 0 . If it does, then the limit of the sequence $\frac{\frac{S_{n-1}}{S_{n}}-1}{\log \frac{S_{n-1}}{S_{n}}}$ is also 0, so the limit comparison test (which would show that either both series converge or both series diverge) does not apply. On the other hand, if there is a $\delta>0$ for which $\frac{S_{n-1}}{S_{n}}>\delta$ for $n$ large, then setting $\epsilon=\frac{\delta-1}{\log \delta}$, we have $\epsilon>0$ and
(whenever $n$ is large)
$\epsilon \leq \frac{\frac{S_{n-1}}{S_{n}}-1}{\log \frac{S_{n-1}}{S_{n}}} \leq 1$ and hence $\epsilon \cdot \frac{\log S_{n}-\log S_{n-1}}{\left(\log S_{n}\right)^{1+\alpha}} \leq \frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}} \leq \frac{\log S_{n}-\log S_{n-1}}{\left(\log S_{n}\right)^{1+\alpha}}$,
so $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}}$ converges if and only if $\alpha>0$. The condition that $\frac{S_{n-1}}{S_{n}}>\delta>0$ can be rewritten as $1-\frac{b_{n}}{S_{n}}>\delta$ or as $\frac{b_{n}}{S_{n}}<1-\delta<1$. Hence we have shown the following:

Lemma 3. If $\sum_{1}^{\infty} b_{n}$ diverges and $S_{n}$ is the nth partial sum, and if there is $\delta>0$ so that $\frac{b_{n}}{S_{n}}<1-\delta$ for $n$ large (that is, if the ratio $\frac{b_{n}}{S_{n}}$ is bounded away from 1), then $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}\left(\log S_{n}\right)^{1+\alpha}}$ converges if and only if $\alpha>0$.

With $b_{n}=1$ the hypotheses are satisfied ( take $r=\frac{3}{4}$, and then the inequality is satisfied for $n \geq 2$ ). This yields the logarithm result which we proved earlier by using the EulerMascheroni constant.

In [2] the author states the result for $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}\left(\log S_{n}\right)\left(\log \log S_{n}\right)^{1+\alpha}}$ and says that it is possible to continue this reasoning to obtain the general result. The proof of the general result is not conceptually different from the proof of this result, so we will give the general result.

Theorem ( $p$-test for Logarithms). If $\sum_{1}^{\infty} b_{n}$ diverges and $S_{n}$ is the nth partial sum, and if there is $r<1$ so that $\frac{b_{n}}{S_{n}}<r$ for large $n$, then

$$
\sum \frac{b_{n}}{S_{n}\left(\log S_{n}\right)\left(\log \log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)\left((\log )^{k} S_{n}\right)^{1+\alpha}}
$$

converges if and only if $\alpha>0$. Here $(\log )^{j}$ denotes the logarithm applied $j$ times, so $(\log )^{0}(x)=x$ and $(\log )^{j+1}(x)=\log \left(\log ^{j}(x)\right)$ for $j \geq 1$.
Proof. We compare the terms in the series to those in $\sum_{1}^{\infty} \frac{(\log )^{k} S_{n}-(\log )^{k} S_{n-1}}{\left((\log )^{k} S_{n}\right)^{1+\alpha}}$, declaring $S_{0}=1$; the Abel-Dini Theorem shows that this series converges if and only if $\alpha>0$, since $(\log )^{k} S_{n}-(\log )^{k} S_{n-1}$ are the terms of a divergent series with $n$th partial sum $(\log )^{k} S_{n}$. The
quotient of the $n$th terms in the series is

$$
\begin{aligned}
\frac{b_{n}}{\frac{S_{n}\left(\log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)\left((\log )^{k} S_{n}\right)^{1+\alpha}}{\frac{(\log )^{k} S_{n}-(\log )^{k} S_{n-1}}{\left((\log )^{k} S_{n}\right)^{1+\alpha}}}} & =\frac{\frac{b_{n}}{S_{n}\left(\log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)}}{(\log )^{k} S_{n}-(\log )^{k} S_{n-1}} \\
& =\frac{S_{n}-S_{n-1}}{S_{n}\left(\log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)\left[(\log )^{k} S_{n}-(\log )^{k} S_{n-1}\right]}
\end{aligned}
$$

Now we can rewrite this quotient as a product (henceforth referred to as the product of index $n$ ) by multiplying by 1 several times:

$$
\frac{S_{n}-S_{n-1}}{S_{n}\left[\log S_{n}-\log S_{n-1}\right]} \frac{\log S_{n}-\log S_{n-1}}{\log S_{n}\left[\log \log S_{n}-\log \log S_{n-1}\right]} \cdots \frac{(\log )^{k-1} S_{n}-(\log )^{k-1} S_{n-1}}{(\log )^{k-1} S_{n}\left[(\log )^{k} S_{n}-(\log )^{k} S_{n-1}\right]}
$$

Now we examine each factor to obtain bounds on the entire product when $n$ is large. The $j$ th factor in the product of index $n$ is

$$
\frac{(\log )^{j-1} S_{n}-(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}\left[(\log )^{j} S_{n}-(\log )^{j} S_{n-1}\right]}=\frac{1-\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}}{\log \left(\frac{(\log )^{j-1} S_{n}}{(\log )^{j-1} S_{n-1}}\right)}=\frac{\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}-1}{\log \left(\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}\right)}
$$

In the discussion before Lemma 3, we saw that there is $N_{1}$ such that if $n>N_{1}$ then the first factor in the product of index $n$,

$$
\frac{\frac{S_{n-1}}{S_{n}}-1}{\log \frac{S_{n-1}}{S_{n}}}
$$

lies in the interval $[\epsilon, 1]$, where $\epsilon$ is a fixed positive real number dependent only upon the sequence $\left\{S_{n}\right\}_{n=1}^{\infty}$ (that is, $\epsilon$ is not dependent upon the index $n$ ). Now we will show that for each $j$ such that $2 \leq j \leq k$, there is $N_{j}$ so that if $n>N_{j}$ then the $j$ th factor in the product of index $n$ lies between $\frac{1}{2}$ and 1 :

$$
\frac{1}{2}<\frac{\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}-1}{\log \left(\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}\right)}<1
$$

Once this is known, it follows that if $n>\max \left\{N_{1}, \ldots, N_{k}\right\}$ then the quotient of the $n$th terms of the series, which is exactly the product of index $n$, lies in $\left(2^{-k+1} \epsilon, 1\right)$, whence

$$
\begin{aligned}
2^{-k+1} \epsilon \frac{(\log )^{k} S_{n}-(\log )^{k} S_{n-1}}{\left((\log )^{k} S_{n}\right)^{1+\alpha}} & <\frac{b_{n}}{S_{n}\left(\log S_{n}\right)\left(\log \log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)\left((\log )^{k} S_{n}\right)^{1+\alpha}} \\
& <\frac{(\log )^{k} S_{n}-(\log )^{k} S_{n-1}}{\left((\log )^{k} S_{n}\right)^{1+\alpha}},
\end{aligned}
$$

so $\sum_{1}^{\infty} \frac{b_{n}}{S_{n}\left(\log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)\left((\log )^{k} S_{n}\right)^{1+\alpha}}$ converges if and only if $\alpha>0$ by comparison.
We prove the bound on the $j$ th factor of index $n$, where $2 \leq j \leq k$. First, notice that for $n$ large we have $(\log )^{j-1} S_{n}>(\log )^{j-1} S_{n-1}>0$ and hence $\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}} \in(0,1)$, so

$$
\frac{\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}-1}{\log \left(\frac{(\log )^{j} S_{n-1}}{(\log )^{j} S_{n}}\right)}<1
$$

This proves part of the result. Now I claim that $\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}} \rightarrow 1$ as $n \rightarrow \infty$. If we can show this, then by sequential continuity we would have

$$
\frac{\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}-1}{\log \left(\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}\right)} \rightarrow 1
$$

as $n \rightarrow \infty$, so $\left.\frac{1}{2}<\frac{\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}-1}{\log \left(\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}}\right.}\right)$ whenever $n$ is sufficiently large.
We will show that $\frac{(\log )^{j-1} S_{n-1}}{(\log )^{j-1} S_{n}} \rightarrow 1$ as $n \rightarrow \infty$ by induction on $j$. For the base case, we write

$$
\frac{\log S_{n-1}}{\log S_{n}}=\frac{\log S_{n}}{\log S_{n}}+\frac{\log S_{n-1}-\log S_{n}}{\log S_{n}}=1+\frac{\log \frac{S_{n-1}}{S_{n}}}{\log S_{n}}
$$

For $n$ sufficiently large, we have $0<1-r<\frac{S_{n-1}}{S_{n}}<1$, so $\log \frac{S_{n-1}}{S_{n}}$ is bounded. On the other hand, $\log S_{n} \rightarrow \infty$ as $n \rightarrow \infty$, so $\frac{\log \frac{S_{n-1}}{S_{n}}}{\log S_{n}} \rightarrow 0$. Thus it follows that $1+\frac{\log \frac{S_{n-1}}{S_{n}}}{\log S_{n}} \rightarrow 1$ as $n \rightarrow$ $\infty$, which proves the base case. For the inductive step, we assume that $\frac{(\log )^{j_{0}-1} S_{n-1}}{(\log )^{j_{0}-1} S_{n}} \rightarrow 1$ as $n \rightarrow \infty$. We need to show that $\frac{(\log )^{j_{0}} S_{n-1}}{(\log )^{j_{0}} S_{n}} \rightarrow 1$. We proceed as was done in the base case, writing

$$
\frac{(\log )^{j_{0}} S_{n-1}}{(\log )^{j_{0}} S_{n}}=1+\frac{(\log )^{j_{0}} S_{n-1}-(\log )^{j_{0}} S_{n}}{(\log )^{j_{0}} S_{n}}=1+\frac{\log \left(\frac{(\log )^{j_{0}-1} S_{n-1}}{(\log )^{j_{0}-1} S_{n}}\right)}{(\log )^{j_{0}} S_{n}}
$$

By the inductive hypothesis and by sequential continuity, we have $\log \left(\frac{(\log )^{j_{0}-1} S_{n-1}}{(\log )^{j_{0}-1} S_{n}}\right) \rightarrow 0$, and since $(\log )^{j_{0}} S_{n} \rightarrow \infty$ we have $\frac{(\log )^{j_{0}+1} S_{n-1}}{(\log )^{j_{0}+1} S_{n}} \rightarrow 1$, completing the inductive step.

As we described before, this shows that the $j$ th factor in the product of index $n$ lies between $\frac{1}{2}$ and 1 when $n$ is sufficiently large, yielding the bound on the product of index $n$, which shows that the series in the theorem and $\sum_{1}^{\infty} \frac{(\log )^{k} S_{n}-(\log )^{k} S_{n-1}}{\left((\log )^{k} S_{n}\right)^{1+\alpha}}$ either both converge or both diverge. Therefore,

$$
\sum \frac{b_{n}}{S_{n}\left(\log S_{n}\right)\left(\log \log S_{n}\right) \cdots\left((\log )^{k-1} S_{n}\right)\left((\log )^{k} S_{n}\right)^{1+\alpha}}
$$

converges if and only if $\alpha>0$, as claimed.
By taking $b_{n}=1$, the hypotheses are satisfied with $r=\frac{3}{4}$ and $n \geq 2$. Although this proof is possibly not as clear as the one using the integral test, the result obtained is more general. Unfortunately the proof requires more than just "elementary" facts; we needed L'Hôpital's rule, and sequential continuity played a major role in the estimates. However, this doesn't relate directly to the material on convergence, so if the reader is lost in this material they can still continue.

## 3 Convergence Tests

We are now ready to discuss convergence tests. These results are all due to [3], in which the results are attributed to A. Pringsheim. Once again, all series have positive terms.

The first of our results has to do with comparison tests. We have so far used only the basic comparison test. A generalized version can be stated with lim sup and liminf.

Theorem 6 (Limit Comparison Test, limsup and liminf version). Let $\sum_{1}^{\infty} a_{n}$ and $\sum_{1}^{\infty} b_{n} b e$ series of positive terms. Then:

- if $0<\liminf _{n \rightarrow \infty} \frac{a_{n}}{b_{n}}$ then the convergence of $\sum_{1}^{\infty} a_{n}$ implies the convergence of $\sum_{1}^{\infty} b_{n}$, and
- if $\limsup _{n \rightarrow \infty} \frac{a_{n}}{b_{n}}<\infty$, then the divergence of $\sum_{1}^{\infty} a_{n}$ implies the divergence of $\sum_{1}^{\infty} b_{n}$.

Proof. We use the characterization of limsup given in the section on real analysis, along with the basic comparison test.

For the first statement, choose $l \in \mathbb{R}$ so that $0<l<\liminf _{n \rightarrow \infty} \frac{a_{n}}{b_{n}}$. Then there is $N$ so that if $n>N$, then $\frac{a_{n}}{b_{n}}>l$. Hence $a_{n}>l b_{n}>0$, so if $\sum_{1}^{\infty} a_{n}$ converges then so does $\sum_{1}^{\infty} l b_{n}$ and hence so does $\sum_{1}^{\infty} b_{n}$.

For the second statement, choose $u \in \mathbb{R}$ so that $\limsup _{n \rightarrow \infty} \frac{a_{n}}{b_{n}}<u$; then since all terms in both series are positive, $u>0$. Now there is $N$ so that for $n>N$, we have $\frac{a_{n}}{b_{n}}<u$, and hence $a_{n}<u b_{n}$. If $\sum_{1}^{\infty} a_{n}$ diverges, then $\sum_{1}^{\infty} u b_{n}$ diverges, whence $\sum_{1}^{\infty} b_{n}$ diverges.

This is more general, but we still need a convergent or divergent series to compare to. The question is whether there is a convergent series that works with the comparison test to give the convergence of all other convergent series, or a divergent series that works with the comparison test to give the divergence of all other divergent series.

To restate the question, is there a convergent series $\sum_{1}^{\infty} c_{n}$ of positive terms with the property that whenever $\sum_{1}^{\infty} \widetilde{c}_{n}$ is a convergent series of positive terms, $\liminf _{n \rightarrow \infty} \frac{c_{n}}{\widetilde{c}_{n}}>0$ ? If so, then a series $\sum_{1}^{\infty} a_{n}$ converges if and only if $\liminf _{n \rightarrow \infty} \frac{c_{n}}{a_{n}}>0$; the "if" direction is guaranteed by the limit comparison test, and the "only if" direction would be guaranteed by the assumption on $\sum_{1}^{\infty} c_{n}$.

The Abel-Dini Theorem shows that there is no such series. Indeed, if $\sum_{1}^{\infty} c_{n}$ has the desired properties, then it converges. Consider

$$
\sum_{1}^{\infty} \widetilde{c}_{n}=\sum_{1}^{\infty} \frac{c_{n}}{\sqrt{T_{n}}}
$$

where $T_{n}$ is the $n$th tail of $\sum_{1}^{\infty} c_{k}$; the series $\sum_{1}^{\infty} \widetilde{c}_{n}$ converges by Lemma 1 , but the ratio of terms is $\frac{c_{n}}{\frac{c_{n}}{\sqrt{T_{n}}}}=\sqrt{T_{n}} \rightarrow 0$ as $n \rightarrow \infty$, so $\liminf _{n \rightarrow \infty} \frac{c_{n}}{\widetilde{c}_{n}}=0$. Hence $\sum_{1}^{\infty} c_{n}$ does not satisfy the conditions.

For divergent series, the question is whether there is a divergent series $\sum_{1}^{\infty} d_{n}$ with the property that whenever $\sum_{1}^{\infty} \widetilde{d}_{n}$ diverges, $\limsup _{n \rightarrow \infty} \frac{d_{n}}{\widetilde{d}_{n}}$ is real. The Abel-Dini Theorem once again shows that there is no such series. Indeed, if $\sum_{1}^{\infty} d_{n}$ has the desired properties, then it diverges. Consider

$$
\sum_{1}^{\infty} \widetilde{d}_{n}=\sum_{1}^{\infty} \frac{d_{n}}{S_{n}}
$$

where $S_{n}$ is the $n$th partial sum of $\sum_{1}^{\infty} d_{n}$; the series $\sum_{1}^{\infty} \widetilde{d}_{n}$ diverges by the Abel-Dini Theorem, but the ratio of terms is $\frac{d_{n}}{\frac{d_{n}}{S_{n}}}=S_{n} \rightarrow \infty$ as $n \rightarrow \infty$, so $\sum_{1}^{\infty} d_{n}$ does not satisfy the conditions.

With very little effort, the Abel-Dini Theorem has allowed us to show that there is no series which is "perfect" for the comparison test. Less formally, there is no series that converges (resp. diverges) slower than any other convergent (resp. divergent) series.

What about other tests? One conceivable test is to have a sequence $\left\{p_{n}\right\}_{n=1}^{\infty}$ of positive numbers such that for any series $\sum_{1}^{\infty} a_{n}$ of positive terms, if $a_{n} p_{n} \rightarrow 0$, then the series converges, and if there is $\alpha>0$ such that for all $n, a_{n} p_{n} \geq \alpha$, then the series diverges. We give two examples to show that there are sequences that satisfy the first condition and sequences that satisfy the second condition, so that the conditions are not untenable. If $p_{n}=n^{2}$, then the first condition is satisfied because if $n^{2} a_{n} \rightarrow 0$ then there is $C$ such that $n^{2} a_{n} \leq C$ for all $n$, whence $a_{n} \leq \frac{C}{n^{2}}$, so that $\sum_{n=1}^{\infty} a_{n}$ converges by comparison to $\sum_{n=1}^{\infty} \frac{C}{n^{2}}$. If $p_{n}=1$, then the second condition is satisfied because if $a_{n} \geq \alpha>0$, then the series diverges by comparison to $\sum_{n=1}^{\infty} \alpha$.

Since in both cases we used comparison, we should expect that the sequences fail one of the properties. In the case that $p_{n}=1$, we have the harmonic series as a counterexample, since $a_{n} p_{n}=\frac{1}{n} \rightarrow 0$ but $\sum_{1}^{\infty} \frac{1}{n}$ diverges. In the case that $p_{n}=n^{2}$, we have $a_{n}=\frac{1}{n^{\frac{3}{2}}}$ as a counterexample; for all $n \geq 1$ we have $a_{n} p_{n}=n^{\frac{1}{2}} \geq 1>0$, but $\sum_{1}^{\infty} \frac{1}{n^{\frac{3}{2}}}$ converges.

Now the question is whether there is a sequence that satisfies both conditions. Notice that even if can we find such a sequence, it will not give the convergence/divergence of every series. In particular, given the sequence $\left\{p_{n}\right\}_{n=1}^{\infty}$, define the terms of a series by

$$
a_{2 k}=\frac{1}{2 k p_{2 k}}, a_{2 k+1}=\frac{1}{p_{2 k+1}} .
$$

Then $a_{2 k} p_{2 k}=\frac{1}{2 k} \rightarrow 0$ but $a_{2 k+1} p_{2 k+1}=1>0$. Hence $a_{n} p_{n} \nrightarrow 0$ but also there is no $\alpha>0$ such that for all $n, a_{n} p_{n} \geq \alpha$, so the test would be inconclusive.

In any case, we do not have to worry about the test being inconclusive because there is no such sequence. We will prove this by using the Abel-Dini Theorem. Indeed, suppose that the sequence $\left\{p_{n}\right\}_{n=1}^{\infty}$ satisfies the desired conditions. Take any $\alpha>0$ and consider the series whose $n$th term is $a_{n}=\frac{\alpha}{p_{n}}$. Since $a_{n} p_{n}=\alpha>0$, the series must diverge if the test works. With $S_{n}$ as the $n$th partial sum, the Abel-Dini Theorem shows that $\sum_{1}^{\infty} \frac{a_{n}}{S_{n}}$ diverges. But
$\frac{a_{n}}{S_{n}} p_{n}=\frac{\alpha}{S_{n}} \rightarrow 0$ since $S_{n} \rightarrow \infty$, so if our test worked then $\sum_{1}^{\infty} \frac{a_{n}}{S_{n}}$ would converge. Hence $\left\{p_{n}\right\}_{n=1}^{\infty}$ does not satisfy the desired conditions.

We have now seen that there is no perfect comparison test for convergence. We close by discussing a result in [3] relating convergent and divergent series.

Theorem 7. For any monotonely decreasing sequence $\left\{\epsilon_{n}\right\}_{n=1}^{\infty}$ tending to 0 , there is a convergent series $\sum_{1}^{\infty} c_{n}$ and divergent series $\sum_{1}^{\infty} d_{n}$ with the property that $c_{n}=\epsilon_{n} d_{n}$.

The reader should not be surprised to learn that we will apply the Abel-Dini Theorem.
Proof. Let $p_{n}=\frac{1}{\epsilon_{n}}$ if $n \geq 1, p_{0}=0$. Then $p_{n}$ increases monotonically to $\infty$. Now the series $\sum_{n=1}^{\infty} p_{n}-p_{n-1}$ has $n$th partial sum $p_{n}$, and since this increases monotonically to $\infty$, the series diverges. The Abel-Dini Theorem applies, and we find that $\sum_{n=1}^{\infty} \frac{p_{n}-p_{n-1}}{p_{n}}$ diverges. Reindexing gives that $\sum_{n=0}^{\infty} \frac{p_{n+1}-p_{n}}{p_{n+1}}$ diverges, and hence $\sum_{n=1}^{\infty} \frac{p_{n+1}-p_{n}}{p_{n+1}}$ diverges. Now $\frac{p_{n+1}-p_{n}}{p_{n+1}}=1-\frac{p_{n}}{p_{n+1}}=1-\frac{\epsilon_{n+1}}{\epsilon_{n}}$. Therefore, with $d_{n}=\frac{p_{n+1}-p_{n}}{p_{n+1}}$, we have that $\sum_{1}^{\infty} d_{n}$ diverges. But $\epsilon_{n} d_{n}=\left(1-\frac{\epsilon_{n+1}}{\epsilon_{n}}\right) \epsilon_{n}=\epsilon_{n}-\epsilon_{n+1}$, so with $c_{n}=\epsilon_{n} d_{n}$, the series $\sum_{1}^{\infty} c_{n}$ is telescoping and hence convergent, since the $n$th partial sum is $\epsilon_{1}-\epsilon_{n+1} \rightarrow 0$ as $n \rightarrow \infty$.

## 4 Conclusion

The Abel-Dini Theorem offers a generalization of the $p$-test. While the $p$-test is usually proved via the integral test and hence requires improper integrals, the proof of the AbelDini Theorem presented here requires almost no results in advanced calculus. We only needed to carefully use inequalities. The theorem is also widely applicable. We saw that it could be used to generalize the $p$-test for logarithms. The advantage to this proof is that we did not have to verify the hypotheses of the integral test, which requires that the function involved is increasing, and we also did not need the theory of improper integrals. Moreover, once we started examining convergence tests, the Abel-Dini Theorem gave immediately that no series could be totally effective with the comparison test. Convergence tests, in general, are proved by comparison to a convergent or divergent series. Indeed, the ratio, root, and Raabe's tests are all ways of using the comparison test indirectly, since they compare a given series to a geometric series or $p$-series. Since there is no perfect series for comparison, the work done here strongly suggests that there cannot be a perfect convergence test.

## References

[1] G. B. Folland. Advanced Calculus. Prentice Hall, Upper Saddle River, NJ, 2002.
[2] T. H. Hildebrandt. Remarks on the Abel-Dini Theorem. The American Mathematical Monthly, 49(7):441-445, 1942.
[3] K. Knopp. Theory and Application of Infinite Series, pages 298-305. London: Blackie, 1951.


[^0]:    ${ }^{1}$ This is refered to in [2] as the "Pringsheim modification" of the result.

