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Find:

$$\Omega = \lim_{n \rightarrow \infty} \left(\log \left(\sum_{k=0}^n \binom{n+k}{k} 2^{-k} \right) \right) - \sum_{k=1}^n \frac{n}{n+k}$$

Proposed by Florică Anastase – Romania

Solution 1 by Marian Ursărescu – Romania, Solution 2 by Mokhtar Khassani-Mostaganem-Algerie

Solution 1 by Marian Ursărescu – Romania

$$\text{Let } x_n = \sum_{k=0}^n \frac{C_{n+k}^k}{2^k}$$

$$\text{We have: } x_1 = \frac{C_1^0}{1} + \frac{C_2^1}{2} = 2$$

$$\begin{aligned} x_{n+1} &= \sum_{k=0}^{n+1} \frac{C_{n+k+1}^k}{2^k} = \sum_{k=0}^n \frac{C_{n+k}^k + C_{n+k}^{k-1}}{2^k} = \\ &= \sum_{k=0}^{n+1} \frac{C_{n+k}^k}{2^k} + \sum_{k=0}^{n+1} \frac{C_{n+k}^{k-1}}{2^k} = x_n + \sum_{k=1}^{n+2} \frac{C_{2n+k}^{k-1}}{2^k} \quad (1) \end{aligned}$$

$$\begin{aligned} \text{But } \sum_{k=1}^n \frac{C_{n+k}^{k-1}}{2^k} &= \frac{C_{n+1}^0}{2} + \frac{C_{n+2}^1}{2^2} + \dots + \frac{C_{2n+2}^{n+1}}{2^{n+2}} = \\ &= \frac{1}{2} \left(\frac{C_{n+1}^0}{2^0} + \frac{C_{n+2}^1}{2} + \dots + \frac{C_{2n+2}^{n+1}}{2^{n+2}} \right) = \frac{1}{2} x_{n+1} \quad (2) \end{aligned}$$

$$\text{From (1)+(2)} \Rightarrow x_{n+1} = x_n + \frac{1}{2} x_{n+1} \Rightarrow \frac{1}{2} x_{n+1} = x_n \Rightarrow$$

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$$x_{n+1} = 2x_n \text{ and } x_1 = 2 \Rightarrow x_n = 2^n \text{ (geometric progress)}$$

We must find:

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} \left(\ln 2^n - \sum_{k=1}^n \frac{n}{n+k} \right) = \lim_{n \rightarrow \infty} n \left(\ln 2 - \sum_{k=1}^n \frac{1}{n+k} \right) = \\ &= \lim_{n \rightarrow \infty} \frac{\ln 2 - \sum_{k=1}^n \frac{1}{n+k}}{\frac{1}{n}} \quad (3) \end{aligned}$$

Now, using Cesaro-Stolz for $\frac{0}{0}$:

$$a_n = \ln 2 - \sum_{k=1}^n \frac{1}{n+k}, b_n = \frac{1}{n}$$

a) b_n strictly decreasing

$$b) \lim_{n \rightarrow \infty} b_n = 0, \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \ln 2 - \frac{1}{n} \sum_{k=1}^n \frac{1}{1+\frac{k}{n}} = \ln 2 - \int_0^1 \frac{1}{1+x} dx = \ln 2 -$$

$$\ln 2 = 0$$

$$\begin{aligned} c) \lim_{n \rightarrow \infty} \frac{a_{n+1} - a_n}{b_{n+1} - b_n} &= \lim_{n \rightarrow \infty} \frac{\frac{1}{2n+2} - \frac{1}{2n+1} + \frac{1}{n+1}}{\frac{1}{n+1} - \frac{1}{n}} = \\ &= \lim_{n \rightarrow \infty} \frac{-\frac{1}{2n+1} + \frac{1}{2n+2}}{\frac{n-n-1}{n(n+1)}} = \frac{-2n-2+2n+1}{(2n+1)(2n+2)} = \\ &= \lim_{n \rightarrow \infty} \frac{n(n+1)}{(2n+1)(2n+2)} = \frac{1}{4} \quad (4) \end{aligned}$$

$$\text{From (3)+(4)} \Rightarrow \Omega = \frac{1}{4}$$

Solution 2 by Mokhtar Khassani-Mostaganem-Algerie

Let:

$$\begin{aligned} a_n &= \sum_{k=0}^n \binom{n+k}{k} 2^{-k} = \sum_{k=0}^n \binom{n+k-1}{k} 2^{-k} + \sum_{k=0}^{n-1} \binom{n+k-1}{k} 2^{-k-1} = 2^{-n} \binom{2n-1}{n} + \\ &+ \overbrace{\sum_{k=0}^{n-1} \binom{n+k-1}{k} 2^{-k}}^{\alpha_{n-1}} - \frac{1}{2} \left(2^{-n} \binom{2n}{n} - \overbrace{\sum_{k=0}^n \binom{n+k}{k} 2^{-k}}^{\alpha_n} \right) \end{aligned}$$

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$$\begin{aligned} \Rightarrow \alpha_n &= 2\alpha_{n-1} + \binom{2n-1}{n} 2^{1-n} - \binom{2n}{n} 2^n = \\ &= 2\alpha_{n-1} + \binom{2n-1}{n} 2^{1-n} - \left(\binom{2n-1}{n} + \binom{2n-1}{n-1} \right) 2^{-n} = \\ &= 2\alpha_{n-1} + \binom{2n-1}{n} 2^{-n} - \binom{2n-1}{n-1} 2^{-n} = 2\alpha_{n-1} \\ \therefore \alpha_n &= 2\alpha_{n-1} = 2^2\alpha_{n-2} = \dots = 2^n\alpha_0 = 2^n \end{aligned}$$

Also:

$$\beta_n = \sum_{k=1}^n \frac{n}{n+k} = n \sum_{k=n+1}^{2n} \frac{1}{k} = n \left(\sum_{k=1}^{2n} \frac{1}{k} - \sum_{k=1}^n \frac{1}{k} \right) = n(H_{2n} - H_n)$$

Now:

$$\begin{aligned} \Omega &= \lim_{n \rightarrow \infty} (\log(\alpha_n) - \beta_n) = \lim_{n \rightarrow \infty} n(H_n - H_{2n} + \log 2) = \\ &= \lim_{n \rightarrow \infty} \frac{H_n - H_{2n} + \log 2}{\frac{1}{n}} \stackrel{s-c\left(\frac{0}{0}\right)}{=} \lim_{n \rightarrow \infty} \frac{H_{n+1} - H_{2n+2} + \log 2 - H_n + H_{2n} - \log 2}{\frac{1}{n+1} - \frac{1}{n}} \\ &= \lim_{n \rightarrow \infty} n(n+1) \left(\frac{1}{2n+2} + \frac{1}{2n+1} - \frac{1}{n+1} \right) = \lim_{n \rightarrow \infty} \frac{n}{2(2n+1)} = \frac{1}{4} \\ \Omega &= \frac{1}{4} \text{ (answer)} \end{aligned}$$