

SOLUTION TO PROBLEM #12287

Problem #12287. Proposed by O. Furdui and A. Sintamarian (Romania). Prove

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

where $\zeta(s)$ is the Riemann zeta function, defined by $\zeta(s) = \sum_{k=1}^{\infty} \frac{1}{k^s}$.

Solution by Tewodros Amdeberhan and Victor H Moll, Tulane University, New Orleans, LA, USA. Let S_N be the partial sums of the given series. We perform successive steps: rewrite the summands and change the order of summation.

$$\begin{aligned} S_N &= \sum_{n=1}^N \sum_{k=n}^{\infty} n \left(\zeta(2) - \sum_{j=1}^{n-1} \frac{1}{j^2} \right) \frac{1}{k^2} - H_N \\ &= \left(\zeta(2) - \sum_{k=1}^N \frac{1}{k^2} \right) \sum_{n=1}^N n \left(\zeta(2) - \sum_{j=1}^{n-1} \frac{1}{j^2} \right) + \sum_{k=1}^N \frac{1}{k^2} \sum_{n=1}^k n \left(\zeta(2) - \sum_{j=1}^{n-1} \frac{1}{j^2} \right) - H_N; \end{aligned}$$

where $H_N = \sum_{j=1}^N \frac{1}{j}$. Denote $H_N^{(2)} = \sum_{j=1}^N \frac{1}{j^2}$. Let's resolve the following particular term:

$$\begin{aligned} \sum_{n=1}^{\ell} n \left(\zeta(2) - \sum_{j=1}^{n-1} \frac{1}{j^2} \right) &= \binom{\ell+1}{2} \zeta(2) - \sum_{n=1}^{\ell} n \sum_{j=1}^{n-1} \frac{1}{j^2} = \binom{\ell+1}{2} \zeta(2) - \sum_{j=1}^{\ell-1} \frac{1}{j^2} \sum_{n=j+1}^{\ell} n \\ &= \binom{\ell+1}{2} \zeta(2) - \binom{\ell+1}{2} H_{\ell}^{(2)} + \frac{\ell}{2} + \frac{H_{\ell}}{2}. \end{aligned}$$

We apply this evaluation twice, once with $\ell = N$ and another with $\ell = k$. After some routine (though tedious) simplifications, we are lead to

$$\begin{aligned} S_N &= N \left(\zeta(2) - H_N^{(2)} \right) + H_N \left(\zeta(2) - H_N^{(2)} \right) + \frac{1}{2} N^2 \left(\zeta(2) - H_N^{(2)} \right)^2 + \frac{1}{2} N \left(\zeta(2) - H_N^{(2)} \right)^2 \\ &\quad + \frac{1}{2} \sum_{k=1}^N \frac{H_k}{k^2} + \frac{1}{2} \sum_{k=1}^N \frac{H_{k-1}}{k^2} - \frac{1}{2} H_N^{(2)}. \end{aligned}$$

At this juncture, use *Euler's identity* $\sum_{k=1}^{\infty} \frac{H_k}{k^2} = 2\zeta(3)$ and its relative $\sum_{k=1}^{\infty} \frac{H_{k-1}}{k^2} = \zeta(3)$, also invoke *Stolz-Cesaro Theorem* to the effect that

$$\lim_{N \rightarrow \infty} N \left(\zeta(2) - H_N^{(2)} \right) = \lim_{N \rightarrow \infty} \frac{-\frac{1}{(N+1)^2}}{\frac{1}{N+1} - \frac{1}{N}} = 1.$$

Finally, $\lim_{N \rightarrow \infty} S_N = \frac{3}{2} - \frac{1}{2}\zeta(2) + \frac{3}{2}\zeta(3)$. The proof is now complete. \square