Sums and Products

January 17, 2021

Sums

Sum of $a_1, a_2 \dots a_n$ is written as

$$\sum_{i=1}^{n} a_i$$

or

$$\sum_{1 \le j \le n} a_j$$

j is dummy or index variable introduced just for the purpose of notation. Context is important - e.g.

$$\sum_{j \le k} \binom{j+k}{2j-k}$$

In the above case only if either i or j (not both) have exterior significance. Finite/Infinte summation -

Example of finite summation —

$$\sum_{1 \le j < 10} a_j$$

Example of infinite summation —

$$\sum_{j\geq 1} a_j = \sum_{j=1}^{\infty} a_j$$

Divergent and convergent summation -

$$\sum_{R(j)} a_j = \left(\lim_{n \to \infty} \sum_{\substack{R(j) \\ 0 \le j < n}} a_j \right) + \left(\lim_{n \to \infty} \sum_{\substack{R(j) \\ -n \le j < 0}} a_j \right)$$

If the above limits exits the summation is called *convergent* otherwise its a *divergent* summation.

Four algebraic operations on summations —

1. The distributive law, for product of sums

$$\left(\sum_{R(i)} a_i\right) \left(\sum_{S(j)} b_j\right) = \sum_{R(i)} \left(\sum_{S(j)} a_i b_j\right) = \sum_{R(i)} \sum_{S(j)} a_{ij}$$

2. The Change of variable

$$\sum_{R(i)} a_i = \sum_{R(j)} a_j = \sum_{R(p(j))} a_{p(j)}$$

$$\sum_{1 \le j \le n} a_j = \sum_{1 \le j-1 \le n} a_{j-1} = \sum_{2 \le j \le n+1} a_{j-1}$$

3. Interchanging order of summation

$$\sum_{R(i)} \sum_{S(j)} a_{ij} = \sum_{S(j)} \sum_{R(i)} a_{ij}$$

$$\sum_{i=1}^{n} \sum_{j=1}^{i} a_{ij} = \sum_{j=1}^{n} \sum_{i=j}^{n} a_{ij}$$

4. Manipulating the domain

$$\sum_{R(j)} a_j + \sum_{S(j)} a_j = \sum_{R(j)orS(j)} a_j + \sum_{R(j)andS(j)} a_j$$

Bracket Notation and Kronecker delta

$$[statement] = \begin{cases} 1 & \text{if the statement is true} \\ 0 & \text{if the statement is false.} \end{cases}$$

$$\delta_{ij} = [i = j] = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$

Products

Default value of Product is 1 not 0

$$\prod_{R(j)} a_j \tag{1}$$

Notes from Concrete Math Delimited form of summation

$$\sum_{k=1}^{n} a_k \tag{2}$$

(2) is delemited form of summation. In Above each a_k is a term. Incidentally the quantity after \sum (here a_k) is called *summand*. The index variable k is said to be *bound* to \sum sign because k in a_k is unrelated to appearances of k outside Sigma-notation.

Generalized Form of summation It turns of that a generalized form of summation is even more useful than the delimited form: We simply write one or more conditions under the Σ to specify the set of indices over which summation should take place. Example

$$\sum_{\substack{1 \le k \le n \\ kodd}} a_k \tag{3}$$

Efficiency of computation is not same as efficiency of understanding.