

Kummer's acceleration method

Canonical name KummersAccelerationMethod

Date of creation 2014-12-12 10:34:19 Last modified on 2014-12-12 10:34:19

Owner pahio (2872) Last modified by pahio (2872)

Numerical id 8

Author pahio (2872) Entry type Algorithm Classification msc 26A06 Classification msc 40A05

Related topic ValueOfTheRiemannZetaFunctionAtS2

There are several methods for acceleration of the convergence of a given series

$$\sum_{n=1}^{\infty} a_n = S. \tag{1}$$

One of the simplest is the following one due to Kummer (1837).

We suppose that the terms a_n of (1) are nonzero. Let

$$\sum_{n=1}^{\infty} b_n = C$$

be a series with nonzero terms and the known sum C. We use the limit

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \varrho \neq 0$$

and the identity

$$S = \varrho C + \sum_{n=1}^{\infty} \left(1 - \varrho \frac{b_n}{a_n} \right) a_n. \tag{2}$$

Thus the original series (1) has attained a new form (2) the convergence of which is faster because of

$$\lim_{n \to \infty} \left(1 - \varrho \frac{b_n}{a_n} \right) = 0.$$

Example. For replacing the series

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = S$$

by a faster converging series we may take

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} =: C,$$

which, for its part, can be expressed as the telescoping series

$$C = \sum_{n=1}^{\infty} \left(\frac{1}{n} - \frac{1}{n+1} \right) = 1.$$

Now we have $\varrho = 1$, and using (2) we obtain

$$S = 1 + \sum_{n=1}^{\infty} \frac{1}{n^2(n+1)}.$$

The convergence of this series may accelerated similarly taking e.g.

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)(n+2)} =: C,$$

where now $C = \frac{1}{4}$; then we get

$$S = \frac{5}{4} + 2\sum_{n=1}^{\infty} \frac{1}{n^2(n+1)(n+2)}.$$

The procedure may be repeated N times in all, yielding the result

$$S = \sum_{n=1}^{N} \frac{1}{n^2} + N! \sum_{n=1}^{\infty} \frac{1}{n^2(n+1)(n+2)\cdots(n+N)}.$$

As for the sum of this series, see http://planetmath.org/valueoftheriemannzetafunctionat zeta function at s=2.

References

[1] PASCAL SEBAH & XAVIER GOURDON: http://numbers.computation.free.fr/Constants/constants.html/Acceleration of the convergence of series (2002).