

Theorem (Cauchy Test or Cauchy condensation test) :

If $a_n \geq 0$ and $a_{n+1} \leq a_n \forall n$, then

$\sum_{n=1}^{\infty} a_n$ converges if and only if $\sum_{k=0}^{\infty} 2^k a_{2^k}$ converges.

Proofs :-

Let $S_n = a_1 + a_2 + \dots + a_n$

and $T_k = a_1 + 2a_2 + \dots + 2^k a_{2^k}$

Suppose (T_k) converges. For a fixed n , choose k such that $2^k \geq n$. Then

$$\begin{aligned} S_n &= a_1 + a_2 + \dots + a_n \\ &\leq a_1 + (a_2 + a_3) + \dots + (a_{2^k} + \dots + a_{2^{k+1}-1}) \\ &\leq a_1 + 2a_2 + \dots + 2^k a_{2^k} \\ &= T_k \end{aligned}$$

This shows that (S_n) is bounded above; hence (S_n) converges.

Suppose (S_n) converges. For a fixed k , choose n such that $n \geq 2^k$. Then

$$\begin{aligned} S_n &= a_1 + a_2 + \dots + a_n \\ &\geq a_1 + a_2 + (a_3 + a_4) + \dots + (a_{2^{k-1}+1} + \dots + a_{2^k}) \\ &\geq \frac{1}{2}a_1 + a_2 + 2a_4 + \dots + 2^{k-1}a_{2^k} \\ &= T_k \end{aligned}$$

This shows that (T_k) is bounded above; hence (T_k) converges.