

Suppose  $a_k$  is a decreasing sequence such that  $a_k \geq 0$  for all  $k \in \mathbb{N}$ . Prove that the series  $\sum_{k=1}^{\infty} a_k$  converges if and only if the series  $\sum_{k=0}^{\infty} 2^k a_{2^k}$  converges.

Note that since  $a_k \geq 0$ , both series are monotone. So we only have to show that a series is bounded if and only if the other is bounded. Let the partial sum series of  $\sum a_k$  and  $\sum 2^k a_{2^k}$  be  $T_m = \sum_{m=1}^m a_m$  and  $S_m = \sum_{m=0}^m 2^m a_{2^m}$ .

Suppose  $\sum a_k$  is bounded, so  $T_m$  is also bounded. Note that, for any  $k \in \mathbb{N}$ ,

$$\begin{aligned} T_{2^k} &= a_1 + a_2 + a_3 + \cdots + a_{2^k} \\ &= a_1 + a_2 + (a_3 + a_4) + \cdots + (a_{2^{k-1}+1} + \cdots + a_{2^k}) \\ &\geq a_1 + a_2 + 2a_4 + \cdots + 2^{k-1}a_{2^k} = \frac{1}{2}(S_k + a_1) \end{aligned}$$

So,  $2T_{2^k} - a_1 \geq S_k$ , and since  $T_{2^k}$  is bounded,  $S_k$  and  $\sum_{k=0}^{\infty} 2^k a_{2^k}$  is bounded and converges by Monotone Convergence Theorem.

Suppose  $\sum 2^k a_{2^k}$  is bounded, so  $S_m$  is also bounded. Note that, for any  $k \in \mathbb{N}$ ,

$$\begin{aligned} S_k &= a_1 + 2a_2 + 4a_4 + \cdots + 2^k a_{2^k} \\ &\geq a_1 + (a_2 + a_3) + (a_4 + a_5 + a_6 + a_7) + \cdots + (a_{2^k} + \cdots + a_{2^{k+1}-1}) \\ &= T_{2^{k+1}-1} \end{aligned}$$

So, for any  $m \in \mathbb{N}$  such that  $m \leq 2^{k+1} - 1$ , we have that  $S_k \geq T_{2^{k+1}-1} \geq T_m$ , and since  $S_k$  is bounded,  $T_m$  and  $\sum_{k=1}^{\infty} a_k$  is bounded and converges by Monotone Convergence Theorem.  $\square$