MATH1050 Summation and Product

1. Convention on the summation symbol.

Suppose m, n are integers.

(a) Suppose $m \leq n$. Suppose $a_m, a_{m+1}, a_{m+2}, \dots, a_{n-1}, a_n$ are numbers.

We agree to write
$$a_m + a_{m+1} + a_{m+2} + \dots + a_{n-1} + a_n$$
 as $\sum_{k=m}^{n} a_k$.

(b) Suppose m > n. Then we agree to read $\sum_{k=m}^{n} b_k$ as 0 no matter what the b_k 's are.

Remark. The symbol k in the expression $\sum_{k=m}^{n} a_k$ is called the dummy index in this expression.

2. Theorem (1). (Basic properties of the summation symbol.)

Let m, n, p, q be integers. Suppose $m \le n \le p$. Let $a_m, a_{m+1}, \dots, a_n, b_m, b_{m+1}, \dots, b_n, c$ be numbers. The statements below hold:

(a)
$$\sum_{k=m}^{n} a_k = \sum_{j=m}^{n} a_j.$$
 (d) $\sum_{k=m}^{n} a_k = \sum_{j=m}^{n} a_{m+n-j}.$ (g) $\sum_{k=m}^{n} (a_k + b_k) = \sum_{k=m}^{n} a_k + \sum_{k=m}^{n} b_k.$
(b) $\sum_{k=m}^{m} a_k = a_m.$ (e) $\sum_{k=m}^{n} c = (n-m+1)c.$ (h) $\sum_{k=m}^{p} a_k = \sum_{k=m}^{n} a_k + \sum_{k=n+1}^{p} a_k.$
(c) $\sum_{k=m}^{n} a_k = \sum_{j=m-q}^{n-q} a_{j+q}.$ (f) $\sum_{k=m}^{n} ca_k = c \sum_{k=m}^{n} a_k.$

Remark. Do not be scared by the symbols. Many of these formulae are just 'short-hand' for what you are very familiar. For instance:

• $\sum_{k=m}^{n} a_k = \sum_{j=m}^{n} a_{m+n-j}$ is $a_m + a_{m+1} + \dots + a_{n-1} + a_n = a_n + a_{n-1} + \dots + a_{m+1} + a_m$ in disguise. • $\sum_{k=m}^{n} ca_k = c \sum_{k=m}^{n} a_k$ is $ca_m + ca_{m+1} + \dots + ca_n = c(a_m + a_{m+1} + \dots + a_n)$ in disguise.

Proof. Apply mathematical induction. (Hence they are postponed at this moment but will be left to you).

3. Some basic results on 'double summation'.

The results stated below on 'double summation' are left as exercises. These results can be generalized to 'triple summation' et cetera.

Theorem (2).

Let m, n, p, q be integers. Suppose $m \leq n$ and $p \leq q$. Suppose

$$a_{m,p}, a_{m,p+1}, \cdots a_{m,q}, \\ a_{m+1,p}, a_{m+1,p+1}, \cdots a_{m+1,q}, \\ \vdots \vdots \vdots \vdots \\ a_{n,p}, a_{n,p+1}, \cdots a_{n,q}$$

are numbers. Then $\sum_{j=m}^{n} \sum_{k=p}^{q} a_{j,k} = \sum_{k=p}^{q} \sum_{j=m}^{n} a_{j,k}.$

Corollary (3).

Let m, n be integers. Suppose $m \leq n$. Suppose

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$l_{m,m},$	$a_{m,m+1}$,	$a_{m,m+2}$	• • •	$a_{m,n-1}$	$a_{m,n}$,
	$a_{m+1,m+1},$	$a_{m+1,m+2}$	•••	$a_{m+1,n-1}$	$a_{m+1,n}$,
		$a_{m+2,m+2}$	•••	$a_{m+2,n-1}$	$a_{m+2,n}$,
			·	:	:
				$a_{n-1,n-1},$	$a_{n-1,n}$,
					$a_{n,n}$

are numbers. Then
$$\sum_{j=m}^{n} \sum_{k=j+1}^{n} a_{j,k} = \sum_{k=m}^{n} \sum_{j=m}^{k} a_{j,k}.$$

Theorem (4).

Let m, n, p, q be integers. Suppose $m \le n$ and $p \le q$. Suppose $a_m, a_{m+1}, a_{m+2}, \cdots, a_{n-1}, a_n, b_p, b_{p+1}, b_{p+2}, \cdots, b_{q-1}, b_q$ are numbers.

Then
$$\left(\sum_{j=m}^{n} a_j\right) \left(\sum_{k=p}^{q} b_k\right) = \sum_{j=m}^{n} \sum_{k=p}^{q} a_j b_k = \sum_{k=p}^{q} \sum_{j=m}^{n} a_j b_k$$

4. Convention on the product symbol.

Suppose m, n are integers.

(a) Suppose $m \leq n$. Suppose $a_m, a_{m+1}, a_{m+2}, \cdots, a_{n-1}, a_n$ are numbers.

We agree to write $a_m \cdot a_{m+1} \cdot a_{m+2} \cdot \ldots \cdot a_{n-1} \cdot a_n$ as $\prod_{k=m}^{n} a_k$.

(b) Suppose m > n. Then we agree to read $\prod_{k=m}^{n} b_k$ as 1 no matter what the b_k 's are.

Remark. The symbol k in the expression $\prod_{k=m}^{n} a_k$ is called the dummy index in this expression.

5. Theorem (5). (Basic properties of the product symbol.)

Let m, n, p, q be integers. Suppose $m \le n \le p$. Let $a_m, a_{m+1}, \dots, a_n, b_m, b_{m+1}, \dots, b_n, c$ be numbers. The statements below hold:

(a)
$$\prod_{k=m}^{n} a_{k} = \prod_{j=m}^{n} a_{j}.$$

(b) $\prod_{k=m}^{m} a_{k} = a_{m}.$
(c) $\prod_{k=m}^{n} a_{k} = \prod_{j=m-q}^{n-q} a_{j+q}.$
(d) $\prod_{k=m}^{n} a_{k} = \prod_{j=m}^{n} a_{m+n-j}.$
(e) $\prod_{k=m}^{n} c = c^{n-m+1}.$
(f) $\prod_{k=m}^{n} ca_{k} = c^{n-m+1} \prod_{k=m}^{n} a_{k}.$
(g) $\prod_{k=m}^{n} (a_{k}b_{k}) = \left(\prod_{k=m}^{n} a_{k}\right) \left(\prod_{k=m+1}^{n} b_{k}\right).$
(h) $\prod_{k=m}^{p} a_{k} = \left(\prod_{k=m}^{n} a_{k}\right) \left(\prod_{k=n+1}^{p} a_{k}\right).$

Remark. Do not be scared by the symbols. Many of these formulae are just 'short-hand' for what you are very familiar. For instance:

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$$\prod_{\substack{k=m\\\text{disguise.}}}^{n} (a_k b_k) = \left(\prod_{\substack{k=m\\m \ disguise.}}^{n} a_k\right) \left(\prod_{\substack{k=m\\m \ disguise.}}^{n} b_k\right)$$
 is $(a_m b_m \cdot a_{m+1} b_{m+1} \cdot \ldots \cdot a_n b_n = (a_m \cdot a_{m+1} \cdot \ldots \cdot a_n)(b_m \cdot b_{m+1} \cdot \ldots \cdot b_n)$ in

Proof. Apply mathematical induction. (Hence they are postponed at this moment but will be left to you).

6. Telescopic method for sums and products.

Suppose we are given some 'finite sequence' of numbers $b_m, b_{m+1}, b_{m+2}, \dots, b_n$, and we want to compute the sum $\sum_{k=m}^{n} b_k$. If it happens that there are some appropriate numbers $a_m, a_{m+1}, a_{m+2}, \dots, a_n, a_{n+1}$ for which $b_j = a_{j+1} - a_j$ holds for each j, then we obtain the equality

$$\sum_{k=m}^{n} b_k = \sum_{k=m}^{n} (a_{k+1} - a_k) = a_{n+1} - a_m$$

immediately. This method for computing/simplifying sums is referred to as the **telescopic method for sums**. There is an analogous **telescopic method for products**; formulate it as an exercise.

7. Theorem (6). (Mechanism behind the Telescopic Method.)

Let $\{a_n\}_{n=0}^{\infty}$ be an infinite sequence of numbers.

- (a) Whenever $m \le n$, the equality $\sum_{k=m}^{n} (a_{k+1} a_k) = a_{n+1} a_m$ holds.
- (b) Further suppose $a_j \neq 0$ for each j. Then whenever $m \leq n$, the equality $\prod_{k=m}^{n} \frac{a_{k+1}}{a_k} = \frac{a_{n+1}}{a_m}$ holds.

Proof. Apply mathematical induction. (Hence they are postponed at this moment but will be left to you).