

Appendix

1. Euler's proof that $\sum_1^\infty 1/n^2 = \pi^2/6$

The proof depends on the fact that, if the roots of the polynomial equation

$$a_0 + a_1x + \dots + a_nx^n = 0$$

are $\alpha_1, \alpha_2, \dots, \alpha_n$, then

$$\frac{1}{\alpha_1} + \frac{1}{\alpha_2} + \dots + \frac{1}{\alpha_n} = -\frac{a_1}{a_0}.$$

Now the roots of the equation

$$\frac{\sin x}{x} = 1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \dots = 0$$

are $\pm\pi, \pm2\pi, \dots, \pm n\pi, \dots$, and so the roots of

$$1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \dots = 0$$

are $\pi^2, 4\pi^2, \dots, n^2\pi^2, \dots$. Hence

$$\frac{1}{\pi^2} + \frac{1}{4\pi^2} + \dots + \frac{1}{n^2\pi^2} + \dots = \frac{1}{3!},$$

which gives

$$\sum_1^\infty \frac{1}{n^2} = \frac{\pi^2}{6}. \quad \square$$

2. Proof that $\sum_1^\infty \sin nx/n = \frac{1}{2}(\pi - x)$ for all $0 < x < 2\pi$

We proved in Chapter 5 that

$$\log(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

for all $-1 < x \leq 1$ (see 5.22 and 5.42). If we put $x = -e^{i\theta}$, where $0 < \theta < 2\pi$, we get

$$\log(1 - e^{i\theta}) = -e^{i\theta} - \frac{e^{2i\theta}}{2} - \frac{e^{3i\theta}}{3} - \frac{e^{4i\theta}}{4} - \dots.$$

Taking imaginary parts gives

$$\begin{aligned} \sum_1^\infty \frac{\sin n\theta}{n} &= -\arg(1 - e^{i\theta}) \\ &= \frac{\pi - \theta}{2}, \end{aligned}$$

since, e.g.

$$\begin{aligned} 1 - e^{i\theta} &= -e^{\frac{1}{2}i\theta}(e^{\frac{1}{2}i\theta} - e^{-\frac{1}{2}i\theta}) \\ &= -e^{\frac{1}{2}i\theta}(2i \sin \frac{1}{2}\theta) \\ &= 2 \sin \frac{1}{2}\theta e^{\frac{1}{2}i(\theta - \pi)}. \end{aligned} \quad \square$$

Observe that taking real parts gives

$$\sum_1^\infty \frac{\cos n\theta}{n} = -\log(2 \sin \frac{1}{2}\theta)$$

for all $0 < \theta < 2\pi$.