

## DOT PRODUCT REARRANGEMENTS

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**ABSTRACT.** Let  $a = (a_n)$ ,  $x = (x_n)$  denote nonnegative sequences;  $x = (x_{\pi(n)})$  denotes the rearranged sequence determined by the permutation  $\pi$ ,  $a \cdot x$  denotes the dot product  $\sum a_n x_n$ ; and  $S(a, x)$  denotes  $\{a \cdot x : \pi \text{ is a permutation of the positive integers}\}$ . We examine  $S(a, x)$  as a subset of the nonnegative real line in certain special circumstances. The main result is that if  $a_n \uparrow \infty$ , then  $S(a, x) = [a \cdot x, \infty]$  for every  $x_n \not\downarrow 0$  if and only if  $a_{n+1}/a_n$  is uniformly bounded.

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An elementary classical result of Riemann on infinite series states that a conditionally convergent series that is not absolutely convergent can be rearranged to sum to any extended real number. A slightly similar group of questions arose in connection with certain formulas in operator theory [1, p. 181]. Namely, if we let  $a = (a_n)$ ,  $x = (x_n)$  denote any two non-negative sequences and  $x_\pi$  denote the sequence  $(x_{\pi(n)})$  where  $\pi$  is any permutation of the positive integers, then what can be said about the set of non-negative real numbers  $S(a, x) = \{a \cdot x : \pi \text{ is a permutation of the positive integers}\}$ . More specifically, which subsets of the non-negative real line can be realized as the form  $S(a, x)$  for some such  $a$  and  $x$ ?

Various facts about  $S(a, x)$  are obvious

- (1)  $S(a,x) \subset [0,\infty]$ . The values 0 and  $\infty$  may be obtained.
- (2) If  $a$  and  $x$  are strictly positive sequences or are at most finitely zero, then  $S(a,x) \subset (0,\infty]$ .
- (3) Not all subsets of  $[0,\infty]$  are realizable as an  $S(a,x)$  set. This follows by a cardinality argument. If  $c$  denotes the cardinality of  $[0,\infty]$ , then the cardinality of the class of subsets of  $[0,\infty]$  is  $2^c$ , but the cardinality of the class of sequences  $a$  and  $x$  is  $c$  and thus the cardinality of the subsets  $S(a,x)$  is less than or equal to  $c \cdot c = c$ .
- (4) If either  $a$  or  $x$  is finitely non-zero then  $S(a,x)$  is countable.
- (5) An example: if  $a = (0,2,0,2,\dots)$  and  $x = (3^{-n})$ , then  $S(a,x)$  is precisely the Cantor set except for those non-negative real numbers whose ternary expansion consists of a tail of 0's or a tail of 2's (i.e., a subset of the rational numbers.),

It seems too ambitious to consider the general question at this time. For this reason we shall restrict our attention to the cases when  $a$  is a non-decreasing sequence and  $x$  is a non-increasing sequence,

If  $a \equiv 0$  or  $x \equiv 0$ , the problem is trivial and  $S(a,x) = \{0\}$ . If  $a_1 \neq 0$  and  $x_n \neq 0$ , the problem is trivial and  $S(a,x) = \{\infty\}$ . If  $a_n$  is bounded by  $M$ , then  $S(a,x) \subset [0, M \sum x_n]$ . In any case, hereafter we shall assume  $a_n \uparrow \infty$  and  $x_n \downarrow 0$ , unless otherwise specified.

The Lemma that follows is a well-known fact, but we give a proof for completeness and because the proof contains some of the ideas used in the main result.

LEMMA. If  $a_n \uparrow$  and  $x_n \downarrow$  then  $S(a,x) \subset [a \cdot x, \infty]$ . In addition,  $a \cdot x \in S(a,x)$ , and if  $a_n \uparrow \infty$  and  $x_n \neq 0$  for all  $n$  or if  $a_n \uparrow$  and  $a_n > 0$  for some  $n$  and  $x_n \neq 0$ , then  $\infty \in S(a,x)$ .

PROOF. It suffices to show that for every permutation  $\pi$  of the positive integers, we have  $a \cdot x \leq \sum a_n x_{\pi(n)}$  or, equivalently,  $a \cdot x \leq \sum a_{\pi(n)} x_n$  for every  $\pi$ . The rest of the lemma is clear.

Define  $\pi_1$  in terms of  $\pi$  as follows. Set

$$\pi_1(n) = \begin{cases} 1 & n = 1 \\ \pi(1) & n = \pi^{-1}(1) \\ \pi(n) & \text{otherwise} \end{cases}$$

It is straightforward to verify that  $\pi_1$  is also a permutation of the positive integers (one-to-one and onto) which fixes 1. We assert that  $a_{\pi_1} \cdot x \leq a_{\pi} \cdot x$ . To see this, note that  $\pi(1) \geq 1$  and  $\pi^{-1}(1) \geq 1$ . Hence  $a_{\pi(1)} - a_1 \geq 0$  and  $x_1 - x_{\pi^{-1}(1)} \geq 0$ . Therefore

$$\begin{aligned} \sum (a_{\pi(n)} - a_{\pi_1(n)}) x_n &= (a_{\pi(1)} - a_{\pi_1(1)}) x_1 + (a_{\pi(\pi^{-1}(1))} - a_{\pi_1(\pi^{-1}(1))}) x_{\pi^{-1}(1)} \\ &= (a_{\pi(1)} - a_1) (x_1 - x_{\pi^{-1}(1)}) \\ &\geq 0. \end{aligned}$$

Proceeding inductively, we obtain a sequence of permutations  $\pi_k$  that fix  $1, 2, \dots, k$  for which  $a_{\pi_k} \cdot x \leq a_{\pi_{k-1}} \cdot x$ . Hence, for every  $k$ ,

$$\sum_{n=1}^k a_n x_n = \sum_{n=1}^k a_{\pi_k(n)} x_n \leq a_{\pi_k} \cdot x \leq a_{\pi} \cdot x.$$

Letting  $k \rightarrow \infty$ , we obtain  $a \cdot x \leq a_{\pi} \cdot x$ .

The main question of this paper is: for which  $a, x$  with  $a_n \uparrow \infty$  and  $x_n \downarrow 0$  is  $S(a, x) = [a \cdot x, \infty]$ ?

The main result of this paper gives a partial answer. Namely, we can characterize which  $a_n \uparrow \infty$  have the property that  $S(a, x) = [a \cdot x, \infty]$  for every  $x$  such that  $x_n \downarrow 0$ .

On first sight, it might appear that  $S(a, x)$  can never be  $[a \cdot x, \infty]$  or that it is quite rare. The first result in this direction was that if  $a_n = n$  for every  $n$ , then  $S(a, x) = [a \cdot x, \infty]$  for every  $x$  such that  $x_n \neq 0$ . That  $S(a, x)$  may not be  $[a \cdot x, \infty]$  was first decided by an example due to Robert Young. Namely, let  $a_n = 2^{2^n}$  and  $x_n = 2^{-2^{n+1}}$ . Both results are unpublished. The succeeding results and techniques are due to the work of the authors in collaboration with Hugh Montgomery.

THEOREM 1. (The Main Theorem) Let  $a = (a_n)$  where  $a_n > 0$  for every  $n$  and  $a_n \rightarrow \infty$ . Consider the following conditions:

- (1)  $a_{n+1}/a_n$  is bounded.
- (2) For the non-negative sequence  $x = (x_n)$ , there exist subsequences  $(a_{n_k})$  and  $(x_{m_k})$  of  $a$  and  $x$  respectively such that
  - (a)  $a_{n_k} x_{m_k} \rightarrow 0$  as  $k \rightarrow \infty$ , and
  - (b)  $\sum_k a_{n_k} x_{m_k} = \infty$ .
- (3)  $S(a, x) = [a \cdot x, \infty]$ .

Then (1) implies (2) for every strictly positive sequence  $x = (x_n)$  that tends to 0. Also if  $a_n \uparrow \infty$  and  $x_n \downarrow 0$  where  $a_n, x_n \neq 0$  for all  $n$ , then (2) implies (3).

PROOF. To prove that (1) implies that (2) holds for every strictly positive sequence  $x = (x_n)$  that tends to 0, suppose  $a_{n+1}/a_n \leq M$  for all  $n$ . We assert that for every positive integer  $k$ , there exist arbitrarily large positive integers  $n_k$  and  $m_k$  for which  $(k+1)^{-1} \leq a_{n_k} x_{m_k} \leq M k^{-1}$ . If this assertion were true, then clearly we could choose two strictly increasing subsequences of positive integers  $(n_k)$  and  $(m_k)$  such that  $a_{n_k} x_{m_k} \rightarrow 0$  as  $k \rightarrow \infty$  to prove the assertion.

For each fixed positive integer  $k$ ,  $(k+1)^{-1} \leq a_n x_m \leq M k^{-1}$  if and only if  $x_m \in [(a_n(k+1))^{-1}, M(a_n k)^{-1}]$ . All we need show is that there exist arbitrarily large  $n, m$  for which  $x_m \in [(a_n(k+1))^{-1}, M(a_n k)^{-1}]$ .

Suppose to the contrary that there exists a positive integer  $N$  for which  $x_m \notin [(a_n(k+1))^{-1}, M(a_n k)^{-1}]$  for every  $n, m \geq N$ . In other words, for every  $m \geq N$ ,  $x_m \notin \bigcup_{n \geq N} [(a_n(k+1))^{-1}, M(a_n k)^{-1}]$ . (Note: This would imply that  $\bigcup_{n \geq N} [(a_n(k+1))^{-1}, M(a_n k)^{-1}]$  cannot contain any interval of the form  $(0, \epsilon)$  for some  $\epsilon > 0$ , since  $x_m \rightarrow 0$  as  $m \rightarrow \infty$ . However, this is not the case. Indeed, the proof below can be used to show that for every  $N$ , there exists  $\epsilon > 0$  such that

$$(0, \epsilon) \subset \bigcup_{n \geq N} [(a_n(k+1))^{-1}, M(a_n k)^{-1}].$$

For each  $m \geq N$ , let  $n_m$  denote the least positive integer  $n$  such that  $M(a_{n+1} k)^{-1} < x_m$ , which exists since  $a_n \rightarrow \infty$  as  $n \rightarrow \infty$  and hence  $M(a_{n+1} k)^{-1} \rightarrow 0$

as  $n \rightarrow \infty$ . For  $m$  sufficiently large, we have  $M(a_{n_m+1}k)^{-1} \leq x_m \leq M(a_{n_m}k)^{-1}$ .

Also, since  $M(a_{n_m+1}k)^{-1} < x_m$  and  $x_m \rightarrow 0$  as  $m \rightarrow \infty$ , we have  $m \rightarrow \infty$  implies

$a_{n_m+1} \rightarrow \infty$  and hence  $n_m \rightarrow \infty$ . Therefore  $n_m \geq N$  for all  $m$  sufficiently large,

and for these  $m$ ,  $x_m \notin [(a_{n_m}(k+1))^{-1}, M(a_{n_m}k)^{-1}]$ . Hence, for infinitely many  $m$ ,

we have  $x_m \leq M(a_{n_m}k)^{-1}$  and  $x_m \notin [(a_{n_m}(k+1))^{-1}, M(a_{n_m}k)^{-1}]$ . Therefore, for

infinitely many  $m$ , we have  $M(a_{n_m+1}k)^{-1} < x_m < (a_{n_m}(k+1))^{-1}$ . This implies that

$M(a_{n_m+1}k)^{-1} < (a_{n_m}(k+1))^{-1}$  for infinitely many  $m$ , or equivalently,

$a_{n_m+1}/a_{n_m} > M(k+1)/k > M$  for infinitely many  $m$ , which contradicts our assumption

that  $a_{n+1}/a_n \leq M$  for all  $n$ . Hence (2) is proved.

To prove (2)  $\rightarrow$  (3) whenever  $a_n \uparrow \infty$  and  $x_n \downarrow 0$ , suppose (2) holds for  $a$  and  $x$ , so that there exist subsequences  $(a_{n_k})$  and  $(x_{m_k})$  such  $a_{n_k} x_{m_k} \rightarrow 0$  as  $k \rightarrow \infty$ , and  $\sum_k a_{n_k} x_{m_k} = \infty$ . We first assert that without loss of generality we may assume that  $a \cdot x = \sum_n a_n x_n < \infty$ . To see this suppose  $a \cdot x = \sum_n a_n x_n = \infty$ . Then by the lemma we have that  $S(a, x) = \{\infty\}$ , and hence (3) holds.

Assuming that  $\sum_n a_n x_n < \infty$ , we next assert that without loss of generality we can assume that  $n_k > m_k$  for every  $k$ . To see this, let  $Z_1$  denote the set  $\{k : n_k > m_k\}$  and let  $Z_2$  denote the set  $\{k : n_k \leq m_k\}$ . Then

$$\infty = \sum_k a_{n_k} x_{m_k} = \sum_{k \in Z_1} a_{n_k} x_{m_k} + \sum_{k \in Z_2} a_{n_k} x_{m_k}$$

But  $\sum_{k \in Z_2} a_{n_k} x_{m_k} \leq \sum_{k \in Z_2} a_{n_k} x_{n_k} \leq \sum_n a_n x_n < \infty$ . Therefore  $\sum_{k \in Z_1} a_{n_k} x_{m_k} = \infty$ . Let  $Z_1$

determine subsequences of  $(n_k)$  and  $(m_k)$ , which for simplicity we again call  $(n_k)$  and  $(m_k)$ , respectively, by taking only those entries  $n_k, m_k$  (in increasing order) for which  $k \in Z_1$ . This gives us subsequences  $(a_{n_k})$  and  $(x_{m_k})$  of  $a$  and  $x$  which satisfy conditions a and b in the 2<sup>nd</sup> condition of the theorem, and in addition satisfy  $n_k > m_k$  for all  $k$ .

Next we assert that without loss of generality we may assume  $n_k \neq m_j$  for all  $k, j$ . To see this, note that we have  $n_k > m_k$  for all  $k$  and that  $\langle n_k \rangle$  and  $\langle m_k \rangle$  are strictly increasing (a property of subsequences). Therefore if  $n_k = m_j$  for

some  $k, j$ , then  $k < j$  and  $n_k \neq m_j$  for all  $i \neq j$ . That is,  $n_k$  can occur at most once among the  $m_j$ 's. Put  $(n_1, m_1), \dots, (n_{k_1}, m_{k_1}) \in S_1$  where  $k_1+1$  is the least positive integer such that  $m_{k_1+1} = n_k$  for some  $k < k_1 + 1$ . Put  $(n_{k_1+1}, m_{k_1+1}), \dots, (n_{k_2}, m_{k_2}) \in S_2$  where  $k_2+1$  is the least positive integer, if it exists, such that  $m_{k_2+1} = n_k$  for some  $k_1+1 \leq k < k_2+1$ . Put  $(n_{k_2+1}, m_{k_2+1}), \dots, (n_{k_3}, m_{k_3}) \in S_1$  such that  $k_3+1$  is the least positive integer, if it exists, such that  $m_{k_3+1} = n_k$  for some  $k \leq k_1$  or  $k_2 \leq k < k_3+1$ . Continuing in this way, if no such least positive integer exists, then either  $S_1$  or  $S_2$  is finite. Otherwise both  $S_1, S_2$  are infinite. For either case, no  $n_k = m_j$  when both  $(n_k, m_k), (n_j, m_j) \in S_1$  or  $S_2$ . Then clearly  $S_1, S_2$  is a disjoint partition of the set of all  $(n_k, m_k)$  and in each set, no  $n_k$  appears as an  $m_j$ . Therefore  $\infty = \sum a_{n_k} x_{m_k} = \sum_{S_1} a_{n_k} x_{m_k} + \sum_{S_2} a_{n_k} x_{m_k}$ , and so either  $\sum_{S_1} a_{n_k} x_{m_k} = \infty$  or  $\sum_{S_2} a_{n_k} x_{m_k} = \infty$ . Choosing  $S_1$  or  $S_2$  accordingly we produce the sequence  $(n_k, m_k)$  with the desired properties, (i.e., satisfying a) and b) in Theorem 1 and also satisfying  $n_k \neq m_j$  for all  $k, j$  and  $n_k > m_k$  for every  $k$ ).

Now consider the series  $\sum_k (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k})$ . Since  $n_k > m_k$ , we have  $0 \leq a_{n_k} - a_{m_k} \leq a_{n_k}$  and  $0 \leq x_{m_k} - x_{n_k} \leq x_{m_k}$ , and so  $0 \leq (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k}) \leq a_{n_k} x_{m_k} \rightarrow 0$  as  $k \rightarrow \infty$ . Furthermore, since  $\sum_k a_{n_k} x_{m_k} = \infty$ ,  $a_{m_k} x_{n_k} \geq 0$ ,  $\sum_k a_{n_k} x_{n_k} \leq a \cdot x < \infty$ ,  $\sum_k a_{m_k} x_{m_k} \leq a \cdot x < \infty$ , and  $\sum_k a_{m_k} x_{n_k} \leq \sum_k a_{n_k} x_{n_k} < \infty$ , we have

$$\begin{aligned} \sum_k (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k}) &= \sum_k (a_{n_k} x_{m_k} + a_{m_k} x_{n_k} - a_{n_k} x_{n_k} - a_{m_k} x_{m_k}) \\ &= \infty. \end{aligned}$$

We shall now show that for every  $\epsilon > 0$ , there exists a subsequence  $(k_n)$  of positive integers such that  $\epsilon = \sum_{k \in \{k_n\}} (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k})$ . This follows from the following more general fact.

Suppose  $(d(k))$  is a non-negative sequence for which  $d(k) \rightarrow 0$  as  $k \rightarrow \infty$  and  $\sum d(k) = \infty$ . We assert that very every  $\epsilon > 0$ , there exists a subsequence  $(k_n)$  such that  $\epsilon = \sum d(k_n)$ . The proof of this fact proceeds along the same lines as the proof of Riemann's theorem on rearrangements of conditionally convergent series. Fix

$\epsilon > 0$  and choose  $n_1 \geq N_1$  so that  $d(k) < \epsilon$  for every  $k \geq N_1$ , and so that  $n_1$  is the greatest integer greater than  $N_1$  such that  $\sum_{k=N_1}^{n_1} d(k) < \epsilon$ . Hence  $\sum_{k=N_1}^{n_1} d(k) < \epsilon \leq \sum_{k=N_1}^{n_1+1} d(k)$ . This can be done since  $d(k) \rightarrow 0$  as  $k \rightarrow \infty$  and  $d(k) = \infty$ .

Choose  $N_2 > n_1$  so that  $d(k) < (\epsilon - \sum_{k=N_1}^{n_1} d(k))/2$  for every  $k \geq N_2$  and then choose  $n_2$  to be the largest integer greater than  $N_2$  such that  $\sum_{k=N_2}^{n_2} d(k) < \epsilon - \sum_{k=N_1}^{n_1} d(k)$ . Hence  $\sum_{k=N_2}^{n_2} d(k) < \epsilon - \sum_{k=N_1}^{n_1} d(k) \leq \sum_{k=N_2}^{n_2+1} d(k)$ . Proceeding inductively

in this way, we obtain sequences  $(N_p)$  and  $(n_p)$  of positive integers for which  $n_p \geq N_p > n_{p-1}$ ,  $0 \leq d(k) \leq (\epsilon - \sum_{q=1}^{p-1} \sum_{k=N_q}^{n_q} d(k))/2^{p-1}$  for every  $p$  and every  $k \geq N_p$ , and

$$\sum_{k=N_p}^{n_p} d(k) < \epsilon - \sum_{q=1}^{p-1} \sum_{k=N_q}^{n_q} d(k) \leq \sum_{k=N_p}^{n_p+1} d(k).$$

This implies that

$$0 < \epsilon - \sum_{q=1}^p \sum_{k=N_q}^{n_q} d(k) \leq d(n_p + 1) \leq (\epsilon - \sum_{q=1}^{p-1} \sum_{k=N_q}^{n_q} d(k))/2^{p-1} \leq \epsilon/2^{p-1} \rightarrow 0 \text{ as } p \rightarrow \infty.$$

Therefore  $\epsilon = \sum_{q=1}^{\infty} \sum_{k=N_q}^{n_q} d(k)$ . Hence, if we choose  $(k_n)$  to be the strictly increasing sequence of positive integers  $k$ , where  $k$  is taken to range over the set

$$\bigcup_{p=1}^{\infty} \{k : N_p \leq k \leq n_p\}, \text{ we have } \epsilon = \sum d(k_n).$$

Applying this result to the sequence  $(a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k})$ , since it is non-negative, tends to 0, and sums to  $\infty$ , we obtain that for every  $\epsilon > 0$ , there exist subsequences of  $(n_k)$  and  $(m_k)$ , which we shall again denote by  $(n_k)$  and  $(m_k)$ , for which  $\epsilon = \sum_k (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k})$ .

Now recall that we wish to show that  $S(a, x) = [a \cdot x, \infty]$ . We already know  $a \cdot x$  and  $\infty \in S(a, x)$ . Suppose  $a \cdot x < r < \infty$ . It suffices to show  $r \in S(a, x)$ . Let  $\epsilon = r - a \cdot x$  and choose subsequences which we again call  $(n_k)$  and  $(m_k)$  so that

$$\epsilon = \sum_k (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k}) .$$

We now choose  $\pi$ , the requisite permutation on  $Z^+$ , as follows. Let  $\pi(n_k) = m_k$  and  $\pi(m_k) = n_k$  for each  $k$ , and let  $\pi$  fix all other integers  $n$  (i.e., those  $n$  for which  $n \neq n_k, m_k$  for every  $k$ ). The permutation  $\pi$  is well-defined since  $n_i \neq m_j$  for every  $i, j$ . Let  $Z_\pi$  denote the set  $\{n : n = n_k \text{ or } n = m_k \text{ for some } k\}$ . Hence  $\pi(n) = n$  for all  $n \notin Z$ . Then

$$\begin{aligned} \sum_n a_n x_{\pi(n)} &= \sum_{n \notin Z} a_n x_n + \sum_k (a_{n_k} x_{m_k} + a_{m_k} x_{n_k}) \\ &= \sum_{n \notin Z} a_n x_n + \sum_k (a_{n_k} x_{n_k} + a_{m_k} x_{m_k}) + (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k}) \\ &= \sum a_n x_n + \sum_k (a_{n_k} - a_{m_k})(x_{m_k} - x_{n_k}) \\ &= a \cdot x + \epsilon = r , \end{aligned}$$

and so  $r \in S(a, x)$ , which proves (3).

Q.E.D.

**THEOREM 2.** Let  $a = (a_n)$  where  $a_1 > 0$  and  $a_n \uparrow \infty$ . Then  $a_{n+1}/a_n$  is bounded if and only if, for every  $x = (x_n)$  for which  $x_n \downarrow 0$ ,  $S(a, x) = [a \cdot x, \infty]$ .

**PROOF.** If  $a_{n+1}/a_n$  is bounded, then by Theorem 1, if  $x_n \downarrow 0$ , then  $x = (x_n)$  satisfies condition (2) of the theorem. Also by Theorem 1, since  $a_n \uparrow \infty$  and  $a_1 > 0$ , condition (3) of the theorem is satisfied by  $x$ . That is,  $S(a, x) = [a \cdot x, \infty]$ .

Conversely, if  $S(a, x) = [a \cdot x, \infty]$  for every  $x = (x_n)$  for which  $x_n \downarrow 0$ , we claim that  $a_{n+1}/a_n$  must remain bounded.

Suppose to the contrary that  $a_{n+1}/a_n$  is not bounded. Let  $h(n)$  denote the least positive integer  $k$  for which  $k \geq n$  and  $a_{k+1}/a_k \geq 4^n$ . Clearly  $h(n)$  is a non-decreasing function of  $n$ . Define  $x_n = (a_{h(n)} 3^n)^{-1}$ . Then  $x_n \downarrow 0$ . Letting  $x = (x_n)$ , we claim that  $S(a, x) \neq [a \cdot x, \infty]$ . In fact, we claim that  $a \cdot x < 1$  but  $1 \notin S(a, x)$ . Indeed,  $a \cdot x = \sum_n a_n x_n = \sum_n (a_{h(n)} 3^n)^{-1} \leq \sum 3^{-n} = 1/2 < 1$ . Furthermore, letting  $\pi$  be any permutation of  $Z^+$ , if  $\pi^{-1}(k) > h(k)$  for some  $k$ , then

$$\begin{aligned} \sum_n a_n x_{\pi(n)} &\geq a_{\pi^{-1}(k)} x_k \geq a_{h(k)+1} x_k = a_{h(k)+1} (a_{h(k)} 3^k)^{-1} \\ &\geq 4^k 3^{-k} > 1 . \end{aligned}$$

On the other hand, if  $\pi^{-1}(k) \leq h(k)$  for every  $k$ , then

$$\sum_n a_n x_{\pi(n)} = \sum_{\pi^{-1}(n)} a_{\pi^{-1}(n)} x_n \leq a_{h(n)} x_n = \sum 3^{-n} = 1/2 < 1 .$$

In any case,  $\sum_n a_n x_{\pi(n)} \neq 1$ , hence  $1 \notin S(a, x)$ . Q.E.D.

NOTE. In the proof of Theorem 1, each time we constructed a permutation  $\pi$  to solve the equation  $\sum_n a_n x_{\pi(n)} = r$ , it sufficed to use only disjoint 2-cycles. That is, each such  $\pi$  that we constructed was the product of disjoint 2-cycles. This seems odd and leads us to ask if there are any circumstances in which the use of infinite-cycles or n-cycles yields more. In other words, is it always true that  $S(a, x)$  is the same as  $\{ \sum_n a_n x_{\pi(n)} : \pi \text{ is a permutation of } \mathbb{Z}^+ \text{ which is a product of disjoint 2-cycles} \}$  ?

The following question seems likely to have an affirmative answer. If so, this would give a characterization for those sequences  $a$  and  $x$  where  $a_n \uparrow \infty$ ,  $a_1 > 0$ , and  $x_n \downarrow 0$ , which satisfy  $S(a, x) = [a \cdot x, \infty]$ . However, it remains unsolved.

QUESTION 1. If  $a$  and  $x$  are as above, does (3)  $\implies$  (2) in Theorem 1?

Finally, we wish to point out that Theorems 1 and 2 imply analogous theorems in which  $a$  and  $x$  switch roles. Indeed, the proofs of the following two corollaries follow naturally along the same lines as those of Theorems 1 and 2.

COROLLARY 3. Let  $x = (x_n)$  where  $x_n > 0$  for all  $n$ , and  $x_n \rightarrow 0$  as  $n \rightarrow \infty$ . Consider the following conditions.

- (1)  $x_n/x_{n+1}$  is bounded below.
- (2) For the non-negative sequence  $a = (a_n)$ , there exist subsequences  $(a_{n_k})$  and  $(x_{m_k})$  of  $a$  and  $x$ , respectively, such that
  - a)  $a_{n_k} x_{m_k} \rightarrow 0$  as  $k \rightarrow \infty$ , and
  - b)  $\sum_k a_{n_k} x_{m_k} = \infty$ .

Then (1) implies that (2) holds for every strictly positive sequence  $a = (a_n)$  that tends to  $\infty$ .

COROLLARY 4. Let  $x = (x_n)$  be a non-negative sequence. Then  $x_n/x_{n+1}$  is bounded below if and only if, for every  $a = (a_n)$  for which  $a_n \uparrow \infty$  and  $a_1 > 0$ ,  $S(a, x) = [a \cdot x, \infty]$ .

QUESTION 2. Is there anything to be said about the qualitative nature of  $S(a, x)$ ? Is it always a Borel set, measurable,  $F_\sigma, G_\sigma$ ?

#### REFERENCE

1. WEISS, GARY "Commutators and operator ideals", dissertation, University of Michigan, 1975.