

Arithmetic progression

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Let $(a_n)_{n \geq 1}$ be a sequence of real numbers such that

$$|a_m + a_n - a_{m+n}| \leq \frac{1}{m+n} \text{ for all } m, n \in \mathbb{N}.$$

Prove that sequence is AP.

Solution by Arkady Alt , San Jose, California, USA.

By replacing (n, m) in inequality $|a_{m+n} - a_m - a_n| \leq \frac{1}{m+n}$ with $(n+k-1, 1)$, for $\forall n, k \in \mathbb{N}$

we obtain $|a_{n+k} - a_{n+k-1} - a_1| \leq \frac{1}{n+k} \Leftrightarrow a_1 - \frac{1}{n+k} \leq a_{n+k} - a_{n+k-1} \leq a_1 + \frac{1}{n+k}$.

Then for any $p \in \mathbb{N}$ we have

$$\sum_{k=1}^p \left(a_1 - \frac{1}{n+k} \right) \leq \sum_{k=1}^p (a_{n+k} - a_{n+k-1}) \leq \sum_{k=1}^p \left(a_1 + \frac{1}{n+k} \right) \Leftrightarrow$$

$$(1) \quad pa_1 - \sum_{k=1}^p \frac{1}{n+k} \leq a_{n+p} - a_n \leq pa_1 + \sum_{k=1}^p \frac{1}{n+k}.$$

Since for any $n, p \in \mathbb{N}$ holds inequality

$$(2) \quad |a_{n+p} - a_n - a_p| \leq \frac{1}{n+p} \Leftrightarrow a_p - \frac{1}{n+p} \leq a_{n+p} - a_n \leq a_p + \frac{1}{n+p}$$

then (1) and (2) implies

$$a_p - \frac{1}{n+p} \leq pa_1 + \sum_{k=1}^p \frac{1}{n+k} \Leftrightarrow a_p - pa_1 \leq \frac{1}{n+p} + \sum_{k=1}^p \frac{1}{n+k}$$

$$\text{and } pa_1 - \sum_{k=1}^p \frac{1}{n+k} \leq a_p + \frac{1}{n+p} \Leftrightarrow -\frac{1}{n+p} - \sum_{k=1}^p \frac{1}{n+k} \leq a_p - pa_1.$$

Thus, $|a_p - pa_1| \leq \frac{1}{n+p} + \sum_{k=1}^p \frac{1}{n+k}$ for any $n, p \in \mathbb{N}$ and then

$$|a_p - pa_1| \leq \lim_{n \rightarrow \infty} \left(\frac{1}{n+p} + \sum_{k=1}^p \frac{1}{n+k} \right) = 0 \text{ implies}$$

$$a_p - pa_1 = 0 \Leftrightarrow a_p = pa_1 \text{ for any } p \in \mathbb{N}.$$