

Ex $\textcircled{11/3}$ $\sum_{n=1}^{\infty} n^{-1-it} \quad (t \neq 0)$

$$\sum_{n=1}^{\infty} f(n) = f(1) + \int_1^{\infty} f(x) dx + \int_1^{\infty} (x - [x]) f'(x) dx$$

$$f(x) = x^{-1-it}, \quad f'(x) = -(1+it)x^{-2-it}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^{1+it}} = 1 + \underbrace{\int_1^{\infty} \frac{x^{-it}}{-it}}_{\frac{i}{t}(N^{-it} - 1)} + \int_1^{\infty} \frac{(1+it)\{x\}}{x^{2+it}} dx$$

a) $\left| \sum_{n=1}^{\infty} \frac{1}{n^{1+it}} \right|$

$$\leq 1 + \frac{1}{|t|} \cdot 2 + (1+|t|) \int_1^{\infty} \frac{dx}{x^2} = 1 + \frac{2}{|t|} + (1+|t|) \left(1 - \frac{1}{N}\right)$$

$$\leq 2 + \frac{2}{|t|} + |t|$$

Hence the partial sums are bounded, uniformly in N .

b) The last integral is even absolutely convergent as $N \rightarrow \infty$. Indeed,

$$\left| \int_1^{\infty} \frac{\{x\} dx}{x^{2+it}} \right| \leq \int_1^{\infty} \frac{dx}{x^2} \leq \int_1^{\infty} \frac{dx}{x^2} = 1.$$

$$\lim_{N \rightarrow \infty} \sum_{n=1}^{\infty} \frac{1}{n^{1+it}} \text{ exists } \Leftrightarrow \lim_{N \rightarrow \infty} (N^{-it}) \text{ exists.}$$

It does not !

$$N^{-it} = e^{-it \log(N)} \quad \text{CONTRADICTION TO CAUCHY'S CRITERION.}$$

$$|N^{-it} - (2N)^{-it}| = |e^{-it \log(N)} - e^{-it \log(2N)}|$$

$$= |e^{-it \log(N)} (1 - e^{-it \log 2})|$$

$$= |1 - e^{-it \log 2}| \neq 0 \quad \text{provided that}$$

$t \log 2 \neq 2k\pi$. Then $\lim(N^{-it})$ does not exist. If $t \log 2 = 2k\pi$, then use $(3N)^{-it}$ in place of $(2N)^{-it}$.

CONCLUSION $\sum_{n=1}^{\infty} n^{-1-it}$ is divergent.