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On Cesaro Sums of Divergent Series

by

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On Cesaro Sums of Divergent Series

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SUMMARY

Let $\sum_{k=1}^{\infty} a_k$ be an infinite series of real, non-negative numbers and let

$(\varepsilon) = \{\varepsilon_k\}, (k=1,2,\dots, \varepsilon_k = \mp 1)$
be any sequence of signs.

For a given sequence (ε) , we denote the n -th partial sum of the series $\sum \varepsilon_k a_k$ by

$$s_n(\varepsilon) = \sum_{k=1}^n \varepsilon_k a_k$$

and the n -th partial C_1 -sum of the series by

$$\sigma_n(\varepsilon) = \frac{1}{n} \sum_{\nu=1}^n s_{\nu}(\varepsilon).$$

If $\sigma_n(\varepsilon)$ converges then we call

$$\sigma(\varepsilon) = \lim_{n \rightarrow \infty} \sigma_n(\varepsilon)$$

a C_1 -attainable point of $\sum a_k$ and denote the set of all C_1 -attainable points of $\sum a_k$ by $SC(a_k)$.

In this paper we are going to investigate the C_1 -attainable set $SC(a_k)$ of a divergent series $\sum a_k$ and give some theorems on that $SC(a_k) = \mathbb{R}$ and $SC(a_k) = \emptyset$, where \mathbb{R} is the set of real numbers and \emptyset is the empty set.

1. Introduction

It is known that, if a numerical series is conditionally convergent, then it is possible to sum this series to any value by rearranging its terms, [4], [5].

A similar problem has been investigated for divergent series and some interesting results have been obtained by Bagemihl-Erdős, [3]. Also, Erdős-Hanani got some results for the C_1 -attainable set of a divergent series $\sum a_k$, [1].

In this note we are going to deal with the same type of problems.

2. Notations.

Let $\sum_{k=1}^{\infty} a_k$ be an infinite series of real, non-negative numbers

and let

$$(2.1) \quad (\varepsilon) = \{\varepsilon_k\}, \quad (k=1,2,\dots, \varepsilon_k = \mp 1)$$

be any sequence of signs.

For a given sequence (ε) , we denote the n -th partial sum of the series $\sum \varepsilon_k a_k$ by

$$s_n(\varepsilon) = \sum_{k=1}^n \varepsilon_k a_k$$

and the n -th partial C_1 -sum of the series by

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If $\sigma_n(\varepsilon)$ converges then we call

$$\sigma(\varepsilon) = \lim_{n \rightarrow \infty} \sigma_n(\varepsilon)$$

a C_1 -attainable point of $\sum a_k$ and denote the set of all C_1 -attainable points of $\sum a_k$ by $SC(a_k)$.

R will denote the set of real numbers and \emptyset will denote the empty set.

3. Theorems For $SC(a_k) = R$.

Let us start giving a theorem which is an immediate consequence of Theorem 1 of Erdős - Hanani [1] and Theorem 3 of Yurtsever, [2].

Theorem 3.1. Let $\sum a_k$ be a series of nonnegative terms having a subseries $\sum a_{n_i}$ such that

$$\sum a_{n_i} = \infty, a_{n_i} \rightarrow 0.$$

If (a_k) is monotone and bounded then $SC(a_k) = R$. (2)

Theorem 3.2. Let $\sum a_k = \infty$ be a series of non-negative terms having a subseries $\sum a_{n_i}$ such that

$$\sum a_{n_i} = \infty, a_{n_i} \rightarrow 0.$$

If, for a definite sequence (ϵ) ,

$$a) \lim_{k \rightarrow \infty} \frac{1}{k+1} \sum_{v=0}^k \epsilon_{v+1} \text{ exists,}$$

and

(2) During my stay in University of Lancaster in 1969-71, Prof. I. J. Maddox suggested me that Theorem 3.1. can be improved to the following

Theorem 3.1'. Let $\sum a_k$ be a series of non-negative terms having a subseries $\sum a_{n_i}$ such that

$$\sum a_{n_i} = \infty, a_{n_i} \rightarrow 0.$$

If $\sum |\Delta a_k| = \sum |a_k - a_{k+1}| < \infty$, then $SC(a_k) = R$.

Proof. Take $\epsilon_k = (-1)^k$. Then $\sum \epsilon_k a_k$ is convergent (and se (C,1) summable), for

$$\sum_{k=0}^n \epsilon_k a_k = a_n \left(\sum_{k=0}^n \epsilon_k \right) + \sum_{k=0}^{n-1} \left(\sum_{\mu=0}^k \epsilon_{\mu} \right) \Delta a_k.$$

Now $\sum |\Delta a_k| < \infty$ implies that a_n tends to a limit, I say, as $n \rightarrow \infty$. But $a_{n_i} \rightarrow 0$ implies that $l = 0$, i.e., $a_n \rightarrow 0$.

Hence

$$\begin{aligned} \sum_{k=0}^n \epsilon_k a_k &= o(1) \sum_{k=0}^n \epsilon_k + \sum_{k=0}^{n-1} \left(\sum_{\mu=0}^k \epsilon_{\mu} \right) \Delta a_k \\ &= o(1) \cdot 0 + \sum_{k=0}^{n-1} 0 \cdot (1) \Delta a_k. \end{aligned}$$

So the result is immediate.

b) the series $\sum s_\nu \Delta \varepsilon_\nu$ is C_1 - summable, where

$$s_\nu = \sum_{\mu=0}^{\nu} a_\mu, \text{ and } \Delta \varepsilon_\nu = \varepsilon_\nu - \varepsilon_{\nu+1}, \text{ then } SC(a_k) = R.$$

Proof. Take the series $\sum a_k = \infty$ and apply the sequence (ε) . According to the Abel partial summation formula, we have

$$(3.1.) \quad \sum_{k=0}^n \varepsilon_k a_k = \sum_{k=0}^n s_k \Delta \varepsilon_k + s_n \varepsilon_{n+1},$$

$$\text{where } s_n = \sum_{\mu=0}^n a_\mu, s_{-1} = 0 \text{ and } \Delta \varepsilon_k = \varepsilon_k - \varepsilon_{k+1}.$$

If we put

$$S_j = \sum_{k=0}^j \varepsilon_k a_k = \sum_{k=0}^j s_k \Delta \varepsilon_k + s_j \varepsilon_{j+1}, \quad (j=0,1,2,\dots),$$

we easily get

$$(3.2) \quad \lim_{j \rightarrow \infty} \frac{S_0 + S_1 + \dots + S_j}{j+1}$$

$$= \lim_{j \rightarrow \infty} \frac{1}{j+1} \sum_{k=0}^j s_k \varepsilon_{k+1} +$$

$$s \Delta \varepsilon_0 + \frac{1}{j+1} \sum_{k=0}^j s_k \Delta \varepsilon_k + \dots + \frac{1}{j+1} \sum_{k=0}^j s_k \Delta \varepsilon_k$$

$$\lim_{j \rightarrow \infty} \frac{\hspace{10em}}{j+1}$$

Since the left-hand side of (3.2) is the C_1 - sum of the series $\sum \varepsilon_k a_k$, by Theorem 1 of Erdős-Hanani, [1], the result is straight forward.

Theorem 3.3. Let $\sum a_k$ be a series of non-negative terms.

If $\sum a_k = \infty$ and monotonously $a_k \rightarrow 0$, then $SC(a_k) = R$.

Proof. Let us write the equality (3.1) in the form of

$$(3.3) \quad \sum_{k=0}^n \varepsilon_k a_k = \sum_{k=0}^n s_k \Delta a_k + s_n a_{n+1},$$

where $s_n = \sum_{\mu=0}^n \varepsilon_\mu$, $s_{-1} = 0$, and $\Delta a_k = a_k - a_{k+1}$.

Put

$$S_j = \sum_{k=0}^j \varepsilon_k a_k.$$

Now, if

$$a') \lim_{j \rightarrow \infty} \frac{1}{j+1} \sum_{k=0}^j s_k a_{k+1} \text{ exists,}$$

and

b') the series $\sum s_k \Delta a_k$ is C_1 -summable,

then

$$(3.4) \lim_{j \rightarrow \infty} \frac{S_0 + S_1 + \dots + S_j}{j+1}$$

exists.

So, we must show, under the given hypothesis, that conditions a') and b') are satisfied.

Choose $\{\varepsilon_k\} = (-1)^k$, ($k = 0, 1, 2, \dots$). Then the partial sums s_k 's are bounded, and since $a_k \rightarrow 0$ monotonously, the series $\sum s_k \Delta a_k$ is convergent. (One can easily see that it is absolutely convergent, in fact.) So, condition b') is satisfied. Namely $SC(a_k) \neq \emptyset$. Condition a') is also satisfied because of the Cauchy's Theorem. The limit exists and equal to zero, (Arithmetic Means), [4], [5].

Therefore, according to Theorem 1 of Erdős-Hanani, [1], $SC(a_k) = R$.

4. A Problem of Erdős - Hanani

In this section, we are going to consider a problem due to Erdős-Hanani, (Problem 1, [1]), and show that the best possible result is $C = 1$.

Theorem 4.1. Let Σa_k be a series of nonnegative terms satisfying $\Sigma a_k = \infty$. If there exists an η_0 with the property that to each η in $0 < \eta \leq \eta_0$ there corresponds an

$$(4.1) \quad n_\eta = n_\eta(\eta)$$

such that for every $n > n_\eta$,

$$(4.2) \quad \sum_{i=1}^{\lfloor \eta n / a_n \rfloor} a_{n+i} > a_n + \eta,$$

then $SC(a_k) = R$.

Proof. Let σ be any real number. Then, we are going to construct a sequence (2.1) such that

$$\lim_{n \rightarrow \infty} \sigma_n(\varepsilon) = \sigma.$$

According to (4.1), for every $\eta = 2^{-i}$, ($i = i_0, i_0 + 1, \dots$) there exists a number

$$(4.3) \quad n_i = n_i(2^{-i})$$

such that for every $n > n_i$, (4.2) is satisfied, with $\eta = 2^{-i}$.

Now, choose ε_j arbitrarily for $j = 1, 2, \dots, n_{i_0} - 1$.

Then, let us put $n_i = j$ and suppose that

$$\sigma_{j-1}(\varepsilon) = \frac{s_1(\varepsilon) + \dots + s_{j-1}(\varepsilon)}{j-1} \leq \sigma.$$

If $s_{j-1}(\varepsilon) \leq \sigma + 2^{-i}$ we take $\varepsilon_j = +1$ to make $\sigma_j(\varepsilon)$ bigger than σ . But, if $s_{j-1}(\varepsilon) > \sigma + 2^{-i}$, then we choose ε_j so as to make $s_j(\varepsilon)$ as small as possible but not less than $\sigma + 2^{-i}$. Continuing this way, suppose that the final partial sum we reached is $s_{k_1}(\varepsilon)$ and let

$$\sigma_{k_1}(\varepsilon) = \frac{s_1(\varepsilon) + s_2(\varepsilon) + \dots + s_{k_1}(\varepsilon)}{k_1}.$$

Now the means must start decreasing and be $\leq \sigma$. Therefore the partial sums must decrease. Then if

$s_{k_1}(\varepsilon) \geq \sigma - 2^{-i}$, we put $\varepsilon_{k_1+1} = -1$;

but, if $s_{k_1}(\varepsilon) < \sigma - 2^{-i}$, we choose ε_{k_1+1} so as to make the left hand side as large as possible but not greater than $\sigma - 2^{-i}$.

Accordingly, we get

$$\sigma_{j_2}(\varepsilon) = \frac{s_1(\varepsilon) + \dots + s_{k_1}(\varepsilon) + \dots + s_{j_2}(\varepsilon)}{j_2} \leq \sigma.$$

Then, it follows that the sequence $(\sigma_\nu(\varepsilon))$ attains alternately minimas $\sigma_{j_h}(\varepsilon)$, ($h = 1, 2, \dots$) and maximas $\sigma_{k_h}(\varepsilon)$, ($h = 1, 2, \dots$), with $j_1 < k_1 < j_2 < k_2 < \dots$ such that

$$\sigma_{j_h}(\varepsilon) \leq \sigma \text{ and } \sigma_{k_h}(\varepsilon) > \sigma, \quad (h = 1, 2, \dots).$$

Therefore the sequence $(\sigma_\nu(\varepsilon))$ is monotonically increasing for $j_h \leq \nu \leq k_h$ and monotonically decreasing for $k_h \leq \nu \leq j_{h+1}$.

To prove the theorem, it is enough to show that the difference between σ and maxima $\sigma_{k_h}(\varepsilon)$ (or, σ and minima $\sigma_{j_h}(\varepsilon)$) tends to zero as $n \rightarrow \infty$. So we must show the existence of a number j_0 such that for every $k_h > j_0$

$$(4.4) \quad 0 < \sigma_{k_h}(\varepsilon) - \sigma < \eta$$

holds.

Let i be an integer such that

$$(4.5) \quad 2^{-i} < \eta/6$$

and let n_i be the corresponding index fixed by (4.1) :

$$n_i = n_i(2^{-i}).$$

Further, let h be an integer such that $k_{h-1} > n_i$ and m the greatest index providing $j_h < m \leq k_h$ such that $\varepsilon_m = 1$.

According to our construction, we write

$$(4.6) \quad \sigma_{m-1}(\varepsilon) \leq \sigma.$$

And if

$$(4.7) \quad s_{m-1}(\varepsilon) \leq \sigma + 2^{-i}$$

then, for $m \leq j \leq k_h$, we get

$$(4.8) \quad \sigma < s_j(\varepsilon) < \sigma + 2^{-i} + 2 a_m.$$

Also, in the case

$$(4.9) \quad s_{m-1}(\varepsilon) > \sigma + 2^{-i}$$

the relation (4.8) is still valid.

Now, if $s_{m-1}(\varepsilon) > \sigma + 2^{-i}$, then we are going to suppose that

$$(4.10) \quad s_{m-1}(\varepsilon) - (\sigma + 2^{-i}) < 2^{-i}.$$

So, under this assumption, we can put the following

L e m m a .

$$(4.11) \quad \sum_{j=m+1}^{k_h} a_j < 2^{-i} + a_m .$$

P r o o f .

1°) Let $s_{m-1}(\varepsilon) \leq \sigma + 2^{-i}$. Since

$$\sigma < s_m(\varepsilon) \leq \sigma + 2^{-i} + a_m ,$$

by (4.8), we can write

$$\sigma < s_m(\varepsilon) - \sum_{j=m+1}^{k_h} a_j \leq \sigma + 2^{-i} + a_m .$$

Therefore, we get

$$\sigma + \sum_{j=m+1}^{k_h} a_j < s_m(\varepsilon) \leq \sigma + 2^{-i} + a_m .$$

$$\text{and} \quad \sum_{j=m+1}^{k_h} a_j < 2^{-i} + a_m .$$

2°) Let $s_{m-1}(\varepsilon) > \sigma + 2^{-i}$. Then

$$s_{m-1}(\varepsilon) = \sigma + 2^{-i} + \alpha ,$$

where $0 < \alpha < 2^{-i}$. Therefore, we get

$$s_{m-1}(\varepsilon) + a_m > \sigma + 2^{-i}$$

$$s_{m-1}(\varepsilon) + a_m - \sum_{j=m+1}^{k_h} a_j > \sigma + 2^{-i}$$

$$\sigma + 2^{-i} + \alpha + a_m - \sum_{j=m+1}^{k_h} a_j > \sigma + 2^{-i}$$

$$\sum_{j=m+1}^{k_h} a_j < \alpha + a_m$$

or

$$\sum_{j=m+1}^{k_h} a_j < 2^{-i} + a_m .$$

This completes the proof of the Lemma.

Now, by the definition of $\sigma_{k_h}(\varepsilon)$, we have

$$\sigma_{k_h}(\varepsilon) = \frac{1}{k_h} \left[(m-1) \sigma_{m-1} + \sum_{j=m}^{k_h} s_j(\varepsilon) \right]$$

and by (4.6) and (4.8)

$$(4.12) \quad \sigma_k(\varepsilon) < \sigma + \frac{1}{k_h} (2^{-i} + 2 a_m) (k_h - m + 1) .$$

If $a_m \leq 2^{-i}$, then we easily get

$$\sigma_{k_h}(\varepsilon) - \sigma < \eta/2 .$$

If $a_m > 2^{-i}$, then obviously $m > n_i$. So, (4.1) and (4.11) give

$$k_h - m < 2^{-i} \cdot \frac{m}{a_m}$$

and, we also have

$$1 < 2^{-i} \cdot \frac{m}{a_m} .$$

Therefore, from (4.12), we get

$$\sigma_{k_h}(\varepsilon) - \sigma < \frac{1}{k_h} (2^{-i} + 2a_m) (k_h - m + 1)$$

$$\sigma_{k_h}(\varepsilon) - \sigma < \frac{1}{k_h} \cdot 3 a_m \cdot 2 \cdot 2^{-i} \cdot \frac{m}{a_m}$$

which implies, by (4.5), that

$$\sigma_{k_h}(\varepsilon) - \sigma < \eta .$$

In a similar way, we can show that the difference between σ and minima $\sigma_{j_h}(\varepsilon)$ tends to zero as $h \rightarrow \infty$.

5. A Theorem For $SC(a_k) = \emptyset$

In this chapter we are going to prove a theorem which gives a sufficient condition for $SC(a_k) = \emptyset$. This theorem will be based on Cauchy's general convergence principle. It is known that, if the sequence

$$\sigma_n(\varepsilon) = \frac{s_1(\varepsilon) + s_2(\varepsilon) + \dots + s_n(\varepsilon)}{n}$$

where $s_n(\varepsilon) = \sum_{\nu=1}^n \varepsilon_\nu a_\nu$, is divergent, then the series can

not be C_1 - summable. So, what we need is having that, for at least one $k \geq 1$ and for each n

$$| \sigma_{n+k}(\varepsilon) - \sigma_n(\varepsilon) | > \eta$$

where $\eta > 0$.

Take $1 \leq k \leq n$, and write

$$\begin{aligned} | \sigma_{n+k}(\varepsilon) - \sigma_n(\varepsilon) | &= \\ &= \frac{n[s_{n+1}(\varepsilon) + \dots + s_{n+k}(\varepsilon)] - k[s_1(\varepsilon) + \dots + s_n(\varepsilon)]}{n(n+k)} \end{aligned}$$

Using

$$s_n(\varepsilon) = \sum_{\nu=1}^n \varepsilon_\nu a_\nu$$

we get

$$\begin{aligned} | \sigma_{n+k}(\varepsilon) - \sigma_n(\varepsilon) | &= \\ &= \left| \frac{k}{n(n+k)} \sum_{\nu=2}^{n+1} (\nu-1) \varepsilon_\nu a_\nu + \frac{1}{n+k} \sum_{\nu=1}^{k-1} (k-\nu) \varepsilon_{n+1+\nu} a_{n+1+\nu} \right| \\ &= \left| \frac{k}{n(n+k)} \sum_{\nu=0}^{n+1} (n-\nu) \varepsilon_{n+1-\nu} a_{n+1-\nu} \right| \end{aligned}$$

$$\begin{aligned}
 & + \frac{1}{n+k} \sum_{v=1}^{k-1} (k-v) \epsilon_{n+1+v} a_{n+1+v} \quad | \\
 & = \frac{k}{n+k} \left[\epsilon_{n+1} a_{n+1} + \sum_{v=1}^{n-1} \frac{n-v}{n} \epsilon_{n+1-v} a_{n+1-v} \right. \\
 & \qquad \qquad \qquad \left. + \sum_{v=1}^{k-1} \frac{k-v}{k} \epsilon_{n+1+v} a_{n+1+v} \quad | \right. \\
 & = \frac{k}{n+k} \left[\epsilon_{n+1} a_{n+1} + \sum_{v=1}^{k-1} \frac{n-v}{n} \epsilon_{n+1-v} a_{n+1-v} \right. \\
 & \qquad \qquad \qquad \left. + \sum_{v=k}^{n-1} \frac{n-v}{n} \epsilon_{n+1-v} a_{n+1-v} \right. \\
 & \qquad \qquad \qquad \left. + \sum_{v=k}^{k-1} \frac{k-v}{k} \epsilon_{n+1+v} a_{n+1+v} \quad | \right. \\
 & \geq \frac{k}{n+k} \left[a_{n+1} - \sum_{v=1}^{k-1} \frac{n-v}{n} a_{n+1-v} - \sum_{v=k}^{n-1} \frac{n-v}{n} a_{n+1-v} \right. \\
 & \qquad \qquad \qquad \left. - \sum_{v=1}^{k-1} \frac{k-v}{k} a_{n+1+v} \quad \right] \\
 & \geq \frac{k}{n+k} \left[a_{n+1} - \sum_{|v|=1}^{k-1} a_{n+1+v} - \sum_{v=k}^{n-1} a_{n+1-v} \right] \\
 & > \eta .
 \end{aligned}$$

So, we can express the following

Theorem 5.1. Let $\sum a_k$ be a series of nonnegative terms. If there exists a number k ($1 \leq k \leq n$) and an $\eta > 0$ such that for every n satisfying

$$a_{n+1} - \sum_{|v|=1}^{k-1} a_{n+1+v} > (1 + \binom{n}{k}) \eta + \sum_{v=k}^{n-1} a_{n+1-v}$$

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ÖZET

$\sum_{k=1}^{\infty} a_k$ reel ve negatif olmayan terimli bir nümerik sonsuz seri ve

$$(\varepsilon) = \{\varepsilon_k\}, (k = 1, 2, \dots, \{\varepsilon_k\} = \pm 1)$$

herhangi bir işaret dizisi olsun.

Verilen bir (ε) dizisi için $\sum \varepsilon_k a_k$ serisinin n' inci kısmı toplamı

$$s_n(\varepsilon) = \sum_{k=1}^n \varepsilon_k a_k$$

ve n'inci kısmı C_1 -toplamı

$$\sigma_n(\varepsilon) = \frac{1}{n} \sum_{v=1}^n s_v(\varepsilon)$$

ile belirttik ve $\sigma_n(\varepsilon)$ 'un yakınsak olması halinde

$$\sigma(\varepsilon) = \lim_{n \rightarrow \infty} \sigma_n(\varepsilon)$$

'a $\sum a_k$ serisinin bir C_1 -erişilir noktası adını verdik. $\sum a_k$ nın bütün C_1 -erişilebilir noktalar cümlesini $SC(a_k)$ ile gösterdik.

Bu çalışmamızda ise ıraksak bir $\sum a_k$ serisinin bütün C_1 -erişilir noktaları cümlesi olan $SC(a_k)$ cümlesini ele alıp $SC(a_k) = R$ ve $SC(a_k) = \emptyset$ olması hakkında bazı teoremler verdik, burada R reel sayılar cümlesini ve \emptyset ise boş cümleyi ifade etmektedir.

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