GENERATING FUNCTIONS FOR A PROBLEM OF RIORDAN

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Abstract. We derive a first order recurrence for $a_n(t) = \sum_{k=0}^n \frac{(-1)^{n-k}}{1+tk} \binom{n}{k}$ (t fixed, $t \neq -\frac{1}{m}$, $m \in \mathbb{N}$). The first order recurrence yields an alternative proof for Riordan's theorem: $a_n(t) = \binom{1/t+n}{n}^{-1} (-1)^n$ and also yields the ordinary generating function $\sum_{n=0}^{\infty} a_n(t)x^n$ for $t \in \mathbb{N}$. From the latter, one easily computes $\sum_{n=0}^{\infty} a_n(t)$ which turns out to be the well-known $\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} = \ln 2$ for t = 1. For t = 2, we get $\sum_{n=0}^{\infty} (-1)^n \frac{(2n)}{(2n+1)} = \frac{\ln(\sqrt{2}+1)}{\sqrt{2}}$.

In the present paper we investigate the sums $a_n(t) = \sum_{k=0}^n \frac{(-1)^{n-k}}{1+tk} \binom{n}{k}$ (t fixed, $t \neq -\frac{1}{m}$, $m \in \mathbb{N}$). Riordan proved $a_n(t) = \binom{1}{t+n}^{-1} (-1)^n$ by the first order two-variable recurrence $(-1)^n a_n(t) = a_{n-1}(t) - \frac{1}{t+1} a_{n-1} \left(\frac{t}{t+1}\right)$ in [2], Chapter 1, Problems 4-5. Our aim is to derive a first order one-variable recurrence for $a_n(t)$, which will give an alternative proof for Riordan's theorem and make it possible to compute the ordinary generating function of $a_n(t)$. The ordinary generating function yields a number of numerical identities including the well-known

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} = \ln 2.$$

The exponential generating function for $a_n(t)$ is also of some importance. As we learned from Raji Sinha, in plasma physics the solution E(z) of E'(z) = 1-2zE(z) is the Conte function, which is closely related to the plasma dispersion function [1], p. 79. The explicit solution of the differential equation is

$$E(z) = ce^{-z^2} + \sum_{\ell=0}^{\infty} \frac{z^{2\ell+1}}{\ell!} a_{\ell}(2).$$

Lemma 1. The recurrence formula $(tn+1)a_n(t) = -tna_{n-1}(t)$ holds.

Proof: We have $a_n(t) = \int_0^1 (x^t - 1)^n dx = \int_0^1 (x^t - 1)^{n-1} (x^t - 1) dx$. Letting $u' = x^t - 1$ and integrating by parts yields $a_n(t) = -\frac{(n-1)t}{t+1} \int_0^1 (x^t - 1)^{n-1} x^{t-1} x dx + \frac{(n-1)t^2}{t+1} \int_0^1 (x^t - 1)^{n-2} x^{t-1} x dx$. Letting $u' = (x^t - 1)^{n-1} x^{t-1}$, resp. $(x^t - 1)^{n-2} x^{t-1}$ in the above integrals and again integrating by parts yields $a_n(t) = \frac{n-1}{n(t+1)} a_n(t) - \frac{t}{t+1} a_{n-1}(t)$. Hence $a_n(t) = \frac{-nt}{n+1} a_{n-1}(t)$.

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Theorem 1 (Riordan).

$$a_n(t) = \binom{1/t+n}{n}^{-1} (-1)^n.$$

Proof: We have from Lemma 1 $a_n(t) = \frac{-nt}{nt+1} a_{n-1}(t) = (-1)^n \left(\prod_{k=1}^n \frac{k}{k+1/t} \right) a_0(t)$ = $(-1)^n {1/t+n \choose n}^{-1}$.

For $y(x) = \sum_{n=0}^{\infty} a_n(t) x^n$ the recurrence implies the differential equation

$$y\frac{1+tx}{x(t+tx)}+y'=\frac{1}{x(t+tx)}$$

with $y(0) = a_0(t) = 1$. As is well-known,

$$y(x) = e^{-\int \frac{(1+tx)dx}{x(t+tx)}} \left(\int \frac{1}{x(t+tx)} e^{\int \frac{(1+tx)dx}{x(t+tx)}} dx + c(t) \right).$$

It is easy to check that $e^{\int \frac{1+tx}{x(t+tx)} dx} = x^{1/t} (x+1)^{(t-1)/t}$, and

$$\int \frac{1}{x(t+tx)} x^{1/t} (x+1)^{(t-1)/t} dx = \int \frac{du}{(u^t+1)^{1/t}}$$

with the substitution $x = u^t$. The latter is equal to $-\int \frac{dx}{z^t-1}$ with the substitution $u^t = \frac{z^t}{1-z^t}$, and from now on we need $t \in \mathbb{N}$ to split the integrand into partial fractions. For even t we have from [3], p. 61,

$$\int \frac{dz}{z^{t} - 1} = \frac{1}{t} \ln \left| \frac{z - 1}{z + 1} \right| + \frac{1}{t} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} \cos \frac{2k\pi}{t} \ln \left(z^{2} - 2z \cos \frac{2k\pi}{t} + 1 \right)$$
$$- \frac{2}{t} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} \sin \frac{2k\pi}{t} \arctan \frac{z - \cos \frac{2k\pi}{t}}{\sin \frac{2k\pi}{t}};$$

and analogously for odd t

$$\int \frac{dz}{z^t - 1} = \frac{1}{t} \ln|z - 1| + \frac{1}{t} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} \cos \frac{2k\pi}{t} \ln\left(z^2 - 2z\cos\frac{2k\pi}{t} + 1\right) - \frac{2}{t} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} \sin \frac{2k\pi}{t} \arctan \frac{z - \cos\frac{2k\pi}{t}}{\sin\frac{2k\pi}{t}}.$$

After this point it is easy to get the general solution of the differential equation:

Theorem 2. For $t \in \mathbb{N}$ we have

$$y(x) = -x^{-1/t}(x+1)^{(1-t)/t} \left[A(x) + \frac{1}{t} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} \cos \frac{2k\pi}{t} \ln \left(\frac{x^{2/t}}{(x+1)^{2/t}} - \frac{2x^{1/t}}{(x+1)^{1/t}} \cos \frac{2k\pi}{t} + 1 \right) - \frac{2}{t} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} \sin \frac{2k\pi}{t} \arctan \left(\frac{\frac{x^{1/t}}{(x+1)^{1/t}} - \cos \frac{2k\pi}{t}}{\sin \frac{2k\pi}{t}} \right) + c(t) \right],$$

where
$$A(x) = \frac{1}{t} \ln \left| \frac{x^{1/t}}{(x+1)^{1/t}} - 1 \right|$$
 for odd t and $A(x) = \frac{1}{t} \ln \left| \frac{\frac{x^{1/t}}{(x+1)^{1/t}} - 1}{\frac{x^{1/t}}{(x+1)^{1/t}} + 1} \right|$ for even t .

With y(0) = 1, we have $c(t) = \lim_{x\to 0} [-y(x)x^{1/t}(x+1)^{(t-1)/t} - G(x)]$, where G(x) is the function in the brackets in Theorem 2 without c(t). Hence,

$$c(t) = \frac{2}{t} \sum_{k=1}^{\left\lfloor \frac{t-1}{2} \right\rfloor} \sin \frac{2k\pi}{t} \arctan \left(-\cot \frac{2k\pi}{t} \right),$$

noting with arctan an odd function, the above sum is zero for t even; consequently

$$c(t) = \begin{cases} 0, & t \text{ even} \\ \frac{\pi}{t^2} \sum_{k=1}^{\lfloor \frac{t-1}{2} \rfloor} (4k - t) \sin \frac{2k\pi}{t}, & t \text{ odd.} \end{cases}$$

Letting t = 1 and t = 2, evaluating y(1) we get

$$\sum_{n=0}^{\infty} \frac{(-1)^n}{n+1} = \ln 2$$

and

$$\sum_{n=0}^{\infty} (-1)^n \frac{(2n)!!}{(2n+1)!!} = \frac{\ln(\sqrt{2}+1)}{\sqrt{2}},$$

where

$$s!! = \begin{cases} s(s-2)(s-4)\cdots 2, & s \text{ even} \\ s(s-2)(s-4)\cdots 1, & s \text{ odd.} \end{cases}$$

We remark, that y(-x) is the generating function for the sequence

$$\sum_{k=0}^{n} \frac{(-1)^k}{1+tk} \binom{n}{k} = \binom{1/t+n}{n}^{-1},$$

which was the original problem of Riordan.

ACKNOWLEDGMENT

Special thanks to R. C. Entringer for providing a shorter proof to Lemma 1.

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