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Authors	Holland, Finbarr
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A proof, a consequence and an application of Boole’s combinatorial identity

FINBARR HOLLAND

ABSTRACT. Boole’s combinatorial identity is proved, and a consequence of it for analytic functions is derived that is used to evaluate a sequence of integrals in terms of Euler’s secant sequence of integers.

1. BOOLE’S IDENTITY

This features early on in [2], (cf. equation (6) on page 20) and states that if n is a nonnegative integer, then

$$\sum_{k=0}^n \binom{n}{k} (-1)^{n-k} k^n = n!. \quad (1)$$

In addition, if $n \geq 1$, and m is any nonnegative integer less than n , then

$$\sum_{k=0}^n \binom{n}{k} (-1)^{n-k} k^m = 0. \quad (2)$$

Both of these statements have many proofs; consult [1], and the references cited therein.

Here’s an outline of a combined proof of (1) and (2):

Proof. Write

$$\sigma_n(m) = \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} k^m = n! \sum_{k=0}^n \frac{(-1)^k (n-k)^m}{k! (n-k)!}, \quad m, n = 0, 1, 2, \dots$$

Fix m , and observe that the sequence $\{\sigma_n(m)/n!, n = 0, 1, \dots\}$ is the convolution of the sequences $\{(-1)^n/n!, n = 0, 1, \dots\}$, and $\{n^m/n!, n = 0, 1, \dots\}$. Hence

$$\begin{aligned} \sum_{n=0}^{\infty} \frac{\sigma_n(m)}{n!} z^n &= \sum_{n=0}^{\infty} z^n \sum_{k=0}^n \frac{(-1)^k}{k!} \frac{(n-k)^m}{(n-k)!} \\ &= \left(\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} z^n \right) \left(\sum_{n=0}^{\infty} \frac{n^m}{n!} z^n \right) \\ &= e^{-z} W_m(z), \end{aligned}$$

where

$$W_m(z) = \sum_{n=0}^{\infty} \frac{n^m z^n}{n!} = \Theta^m e^z,$$

Θ standing for the differential operator $z \frac{d}{dz}$, much used by Boole in his treatment of linear differential equations with variable coefficients.

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Clearly, $W_0(z) = e^z$, $W_1(z) = ze^z$, and the following recurrence relation holds:

$$W_{m+1}(z) = zW'_m(z) + W_m(z), \quad m = 0, 1, \dots,$$

where the prime denotes differentiation. So, $W_m(z)$ is a monic polynomial $p_m(z)$ times e^z , and $\deg p_m = m$, which is easy to see by induction. Hence,

$$\sum_{n=0}^{\infty} \frac{\sigma_n(m)}{n!} z^n = p_m(z),$$

from which it follows immediately that $\sigma_n(m) = 0, \forall n > m$ and $\sigma_n(n) = n!$. Thus (1) and (2) are true. \square

2. A SIMPLE CONSEQUENCE

Suppose f is analytic on a disc D centred at 0 in the complex plane. Then, for any nonnegative integer n ,

$$\lim_{x \rightarrow 0} \frac{1}{x^n} \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} f(kx) = f^{(n)}(0). \quad (3)$$

Proof. Let

$$F(x) = \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} f(kx), \quad \forall x \in \frac{1}{n}D.$$

Clearly, F is analytic on a subdisc of D centred at 0, on which

$$F^{(m)}(x) = \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} k^m f^{(m)}(kx).$$

In particular, it follows from (2) that

$$F^{(m)}(0) = \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} k^m f^{(m)}(0) = 0, \quad m = 0, 1, \dots, n-1, \quad (4)$$

and from (1) that

$$F^{(n)}(0) = \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} k^n f^{(n)}(0) = n! f^{(n)}(0). \quad (5)$$

Therefore, by integrating by parts multiple times, and applying (4) repeatedly,

$$F(x) = \frac{1}{(n-1)!} \int_0^x (x-t)^{n-1} F^{(n)}(t) dt = \frac{x^n}{(n-1)!} \int_0^1 (1-s)^{n-1} F^{(n)}(xs) ds.$$

Hence

$$F(x) - x^n \frac{F^{(n)}(0)}{n!} = \frac{x^n}{(n-1)!} \int_0^1 (1-s)^{n-1} [F^{(n)}(xs) - F^{(n)}(0)] ds.$$

Let $\epsilon > 0$. By hypothesis, there exists $\delta > 0$ such that $|F^{(n)}(z) - F^{(n)}(0)| < \epsilon$ whenever $|z| < \delta$, and so $|F^{(n)}(xs) - F^{(n)}(0)| < \epsilon$ whenever $|x| < \delta$ and $0 \leq s \leq 1$. Consequently, if $0 < |x| < \delta$,

$$\begin{aligned} \left| \frac{F(x)}{x^n} - \frac{F^{(n)}(0)}{n!} \right| &\leq \frac{1}{(n-1)!} \int_0^1 (1-s)^{n-1} |F^{(n)}(xs) - F^{(n)}(0)| ds \\ &\leq \frac{\epsilon}{(n-1)!} \int_0^1 (1-s)^{n-1} ds \\ &= \frac{\epsilon}{n!}. \end{aligned}$$

In other words,

$$\lim_{x \rightarrow 0} \frac{F(x)}{x^n} = f^{(n)}(0),$$

by (5), as claimed. \square

In particular, if f has a power series expansion about 0 so that, for some $r > 0$,

$$f(x) = \sum_{m=0}^{\infty} a_m x^m, \quad \forall |x| < r,$$

then

$$\lim_{x \rightarrow 0} \frac{1}{x^n} \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} f(kx) = n! a_n$$

by (3).

3. AN APPLICATION

Consider the sequence of integrals

$$I_n = \int_0^{\infty} \frac{(\ln(x))^n}{1+x^2} dx, \quad n = 0, 1, 2, \dots$$

It's familiar that $I_0 = \pi/2$, and clear that

$$\begin{aligned} I_n &= \int_0^1 \frac{(\ln(x))^n}{1+x^2} dx + \int_1^{\infty} \frac{(\ln(x))^n}{1+x^2} dx \\ &= \int_0^1 \frac{(\ln(x))^n}{1+x^2} dx + \int_0^1 \frac{(\ln(\frac{1}{x}))^n}{1+x^2} dx \\ &= (1 + (-1)^n) \int_0^1 \frac{(\ln(x))^n}{1+x^2} dx. \end{aligned}$$

Hence, $I_{2n+1} = 0$, $n = 0, 1, 2, \dots$. It's an exercise on page 134 in [3] (Titchmarsh's Theory of Functions) that $I_2 = \pi^3/8$, while the computer package MAPLE spews out values of I_{2n} for $n = 2, 3, 4, 5, 6$, according to which

$$I_4 = \frac{5\pi^5}{2^5}, I_6 = \frac{61\pi^7}{2^7}, I_8 = \frac{1385\pi^9}{2^9}, I_{10} = \frac{50521\pi^{11}}{2^{11}}, I_{12} = \frac{13936098\pi^{13}}{2^{13}}.$$

The numbers 1, 5, 61, 1385, 50521, 139360981 are the first six terms of the integer sequence named Euler's secant sequence, and numbered A000364 in [4] (Sloane's online encyclopedia of integer sequences). If $a(n)$ denotes the n th term of this sequence, it's tempting to conjecture that

$$I_{2n} = \frac{a(n)\pi^{2n+1}}{2^{2n+1}}, \quad n = 0, 1, 2, \dots$$

One way to confirm this is as follows.

Proof. Recall that, for $x > 0$, $\ln x$ is the limit of the decreasing sequence, $m(\sqrt[m]{x} - 1)$, $m = 1, 2, \dots$. Hence

$$\begin{aligned} I_n &= \lim_{m \rightarrow \infty} m^n \int_0^{\infty} \frac{(x^{1/m} - 1)^n}{1+x^2} dx \\ &= \lim_{m \rightarrow \infty} m^n \int_0^{\infty} \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} \frac{x^{k/m}}{1+x^2} dx \\ &= \lim_{m \rightarrow \infty} m^n \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} J(k/m), \end{aligned}$$

where, for $|\Re \alpha| < 1$,

$$J(\alpha) = \int_0^\infty \frac{x^\alpha}{1+x^2} dx = \frac{\pi}{2} \sec\left(\frac{\pi\alpha}{2}\right).$$

Since \sec admits of a power series expansion about 0 of the form

$$\sec x = \sum_{n=0}^{\infty} \frac{a(n)}{(2n)!} x^{2n},$$

that is valid for all $|x| < \pi/2$, it follows that

$$\begin{aligned} I_n &= \frac{\pi}{2} \lim_{m \rightarrow \infty} m^n \sum_{k=0}^n \binom{n}{k} (-1)^{n-k} \sec\left(\frac{k\pi m}{2n}\right) \\ &= \frac{\pi^{2n+1}}{2^{2n+1}} \sec^{(n)}(0), \end{aligned}$$

by (3), and so, in particular, $I_{2n+1} = 0$, $n = 0, 1, \dots$, as we noted above, and

$$I_{2n} = \frac{a(n)\pi^{2n+1}}{2^{2n+1}},$$

as desired. □

Remark 3.1. The connection between the values of the sequence I_n of integrals, and terms of the sequence A000364, doesn't appear to have been noticed before.

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Finbarr Holland is Professor Emeritus of Mathematics at his *alma mater* University College Cork, where he received the degrees of BSc and MSc in Mathematical Science. He did post-graduate research work at University College, Cardiff, under the direction of Lionel Cooper, and was awarded the PhD degree by the National University of Wales in 1964. He contributes regularly to the problem pages of several journals..

(Author) SCHOOL OF MATHEMATICAL SCIENCES, UNIVERSITY COLLEGE CORK
E-mail address: `f.holland@ucc.ie`