Matrix Representation for Higher-Order Euler Polynomials

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2019 Joint Meeting @ Baltimore

January 17th, 2019

Acknowledgment

Acknowledgment

- Diane Shi
- Tianjin University

Euler Polynomial of Higher-order

Definition. The Euler polynomial of order p, denoted by $E_n^{(p)}(x)$, is defined by

$$\left(\frac{2}{e^z+1}\right)^p e^{xz} = \sum_{n=0}^{\infty} E_n^{(p)}(x)\frac{z^n}{n!}.$$

- When $p = 1$, $E_n^{(1)}(x) = E_n(x)$ are the (usual) Euler polynomials.
- $E_n = 2^n E_n(1/2)$ are the Euler numbers

	$p=1$	$p=2$	$p=3$
$n=0$	1	1	1
$n=1$	$x-\frac{1}{2}$	$x-1$	$x-\frac{3}{2}$
$n=2$	x^2-x	$x^2-2x+\frac{1}{2}$	$x^2-3x+\frac{3}{2}$
$n=3$	$x^3-\frac{3}{2}x^2+\frac{1}{4}$	$x^3-3x^2+\frac{3}{2}x+\frac{1}{2}$	$x^3-\frac{9}{2}x^2+\frac{9}{2}x$
$n=4$	x^4-2x^3+x	$x^4-4x^3+3x^2+2x-1$	$x^4-6x^3+9x^2-3$

Matrix Representation

$$RE^{(p)} := \begin{pmatrix} x - \frac{p}{2} & -\frac{p}{4} & 0 & 0 & \cdots & 0 & \cdots \\ 1 & x - \frac{p}{2} & -\frac{p+1}{2} & 0 & \cdots & 0 & \cdots \\ 0 & 1 & x - \frac{p}{2} & \ddots & \ddots & \vdots & \cdots \\ 0 & 0 & 1 & \ddots & -\frac{n(n+p-1)}{4} & 0 & \cdots \\ \vdots & \vdots & \vdots & \ddots & x - \frac{p}{2} & -\frac{(n+1)(n+p)}{4} & \cdots \\ 0 & 0 & 0 & \ddots & 1 & \ddots & \ddots \\ \vdots & \vdots & \vdots & \cdots & \vdots & \ddots & \ddots \end{pmatrix}$$

Example.

$$RE_4^{(2)} := \begin{pmatrix} x-1 & -1/2 & 0 & 0 \\ 1 & x-1 & -3/2 & 0 \\ 0 & 1 & x-1 & -3 \\ 0 & 0 & 1 & x-1 \end{pmatrix} \Rightarrow \left(RE_4^{(2)}\right)^3 = \begin{pmatrix} x^3 - 3x^2 + \frac{3}{2}x + \frac{1}{2} & * & * & * \\ * & * & * & * \\ * & * & * & * \\ * & * & * & * \end{pmatrix}$$

Random Variable

Let X be a random variable with density function $p(t)$ on $\mathbb{R}$ and with moments m_n, i.e.,

$$m_n = \mathbb{E}[X^n] = \int_{\mathbb{R}} t^n p(t) \mathrm{d}t.$$

Let $P_n(y)$ be the monic orthogonal polynomials with respect to X (or w. r. t. m_n), i.e., $\deg P_n = n$, $\mathrm{LC}[P_n] = 1$, and

$$\int_{\mathbb{R}} P_m(t) P_n(t) p(t) \mathrm{d}t = c_n \delta_{m,n} = \begin{cases} c_n, & \text{if } m = n; \\ 0, & \text{otherwise.} \end{cases}$$

Equivalently, for all $0 \leq r < n$

$$y^r P_n(y) \Big|_{y^k = m_k} = 0.$$

P_n satisfies a three-term recurrence: for some sequences $(s_n)_{n \geq 0}$ and $(t_n)_{n \geq 1}$,

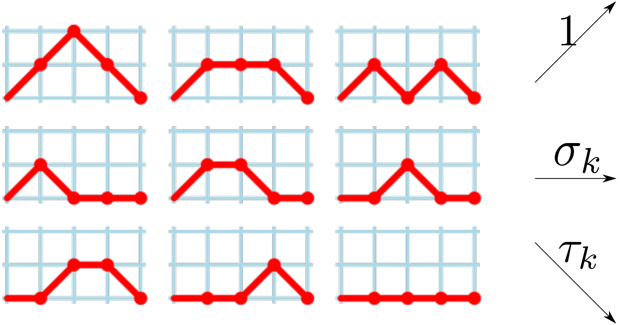
$$P_{n+1}(y) = (y - s_n) P_n(y) - t_n P_{n-1}(y).$$

Theorem.

$$\sum_{n=0}^{\infty} m_n x^n = \cfrac{m_0}{1 - s_0 x - \cfrac{t_1 x^2}{1 - s_1 x - \cfrac{t_2 x^2}{1 - \cdots}}}.$$

Generalized Motzkin Numbers

$$M_{n+1,k} = M_{n,k-1} + \sigma_k M_{n,k} + \tau_{k+1} M_{n,k+1}$$



$M_{n,k}$ = sum of weighted lattice paths from $(0,0)$ to (n,k).

$$\sum_{n=0}^{\infty} M_{n,0} z^n = \cfrac{1}{1-\sigma_0 z - \cfrac{\tau_1 z^2}{1-\sigma_1 z - \cfrac{\tau_2 z^2}{\cdots}}}$$

Continued Fractions

For random variable X with moments m_n and monic orthogonal polynomials P_n, satisfying recurrence

$$P_{n+1}(y) = (y - s_n)P_n(y) - t_n P_{n-1}(y),$$

we define generalized Motzkin numbers $M_{n,k}$ by letting $(\sigma_k, \tau_k) = (s_k, t_k)$. If further assuming $m_0 = 1$, we have

$$M_{n,0} = m_n = \mathbb{E}[X^n].$$

[Question1] What are the orthogonal polynomials, $\Omega_n^{(p)}(y)$, w. r. t. $E_n^{(p)}(x)$? Namely, for any $0 \leq r < n$

$$y^r \Omega_n^{(p)}(y)\Big|_{y^k = E_k^{(p)}(x)} = 0.$$

Theorem. [L. Jiu and D. Shi] For integer $p \geq 1$, we have $\Omega_0^{(p)}(y) = 1$, $\Omega_1^{(p)}(y) = y - x + p/2$ and

$$\Omega_{n+1}^{(p)}(y) = \left(y - \left(x - \frac{p}{2}\right)\right)\Omega_n^{(p)}(y) + \frac{n(n+p-1)}{4}\Omega_{n-1}^{(p)}(y).$$

Orthogonal Polynomials

- Carlitz [3, eq. 4.7] and also with Al-Salam [1, p. 93] gave the monic orthogonal polynomials, denoted by $Q_n(y)$, with respect to E_n. More precisely, they obtained $Q_0(y) = 1$, $Q_1(y) = y$ and for $n \geq 1$,

$$Q_{n+1}(y) = yQ_n(y) + n^2 Q_{n-1}(y).$$

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- Recall that $E_n = 2^n E_n(1/2) = 2^n E_n^{(1)}(1/2)$.
- Let L_E be a random variable with density function $p_E(t) := \operatorname{sech}(\pi t)$ on $\mathbb{R}$. Also consider a sequence of independent and identically distributed (i. i. d.) random variables $(L_{E_i})_{i=1}^{p}$ with each L_{E_i} having the same distribution as L_E. Then $E_n^{(p)}(x)$ is the nth moment of a certain random variable:

$$E_n^{(p)}(x) = \mathbb{E}\left[\left(x + \sum_{i=1}^{p} iL_{E_i} - \frac{p}{2}\right)^n\right].$$

$$2iL_E - 1 \sim E_n \sim Q_n(y) \Rightarrow \left(x + \sum_{i=1}^{p} iL_{E_i} - \frac{p}{2}\right) \sim E_n^{(p)}(x) \sim \Omega_n^{(p)}(y)$$

Meixner-Pollaczek polynomials

The *Meixner-Pollaczek polynomials* are defined by

$$P_n^{(\lambda)}(y;\phi) := \frac{(2\lambda)_n}{n!} e^{in\phi} \, {}_2F_1\left(\begin{matrix} -n, \lambda + iy \\ 2\lambda \end{matrix} \middle| 1 - e^{-2i\phi} \right),$$

where $(x)_n := x(x+1)(x+2)\cdots(x+n-1)$ is the Pochhammer symbol and ${}_2F_1$ is the hypergeometric function.

Fact.

$$Q_n(y) := i^n n! P_n^{(\frac{1}{2})}\left(\frac{-iy}{2}; \frac{\pi}{2} \right).$$

KEY.

$$P_n^{(\lambda+\mu)}(y_1 + y_2, \phi) = \sum_{k=0}^{n} P_k^{(\lambda)}(y_1, \phi)\, P_{n-k}^{(\mu)}(y_2, \phi).$$

Theorem. [L. Jiu and D. Shi]

$$\Omega_n^{(p)}(y) = \frac{i^n n!}{2^n} P_n^{(\frac{p}{2})}\left(-i\left(y - x + \frac{p}{2} \right); \frac{\pi}{2} \right).$$

An Example

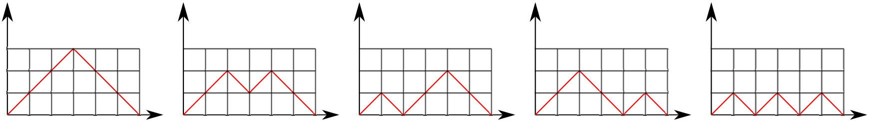
For Euler number E_n, the orthogonal polynomials $Q_n(y)$ satisfy

$$Q_{n+1}(y) = yQ_n(y) + n^2 Q_{n-1}(y).$$

Thus, we consider the weighted lattice paths of weights $(1, 0, -k^2)$. The horizontal paths are eliminated. E_n counts the weighted *Dyck paths*, related to Catalan numbers C_n.

$\underline{n = 6}$

$$C_3 := \frac{1}{4}\binom{6}{3} = 5$$



Then, by noting that each diagonally down path from (j, k) to $(j+1, k-1)$ has weight $-k^2$, we have

$$-61 = E_6 = (-1)^3 \left(3^2 2^2 1^2 + 2^2 2^2 1^2 + 1^2 2^2 1^2 + 2^2 1^2 1^2 + 1^2 1^2 1^2\right).$$

Bernoulli Polynomials

Bernoulli polynomials $B_n(x)$ and Bernoulli numbers $B_n = B_n(0)$:

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!}$$

Theorem. [L. Jiu and D. Shi] Let $\varrho_n(y)$ be the orthogonal polynomials with respect to $B_n(x)$, i.e., for integers r and n, with $0 \leq r < n$,

$$y^r \varrho_n(y) \Big|_{y^k = B_k(x)} = 0.$$

Then, $\varrho_0(y) = 1$, $\varrho_1(y) = y - x + 1/2$ and for $n \geq 1$,

$$\varrho_{n+1}(y) = \left(y - x + \frac{1}{2} \right) \varrho_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \varrho_{n-1}(y).$$

In particular,

$$\varrho_n(y) = \frac{n!}{(n+1)_n} p_n \left(y; \frac{1}{2}, \frac{1}{2}, \frac{1}{2}, \frac{1}{2} \right),$$

where $p_n(y; a, b, c, d)$ is the continuous Hahn polynomial.

Bernoulli Polynomials

$$RB := \begin{pmatrix} x-\frac{1}{2} & -\frac{1}{12} & 0 & 0 & \cdots & 0 & \cdots \\ 1 & x-\frac{1}{2} & -\frac{4}{15} & 0 & \cdots & 0 & \cdots \\ 0 & 1 & x-\frac{1}{2} & \ddots & \ddots & \vdots & \cdots \\ 0 & 0 & 1 & \ddots & -\frac{n^4}{4(2n+1)(2n-1)} & 0 & \cdots \\ \vdots & \vdots & \vdots & \ddots & x-\frac{1}{2} & -\frac{(n+1)^4}{4(2n+1)(2n+3)} & \cdots \\ 0 & 0 & 0 & \ddots & 1 & \ddots & \ddots \\ \vdots & \vdots & \vdots & \cdots & \vdots & \ddots & \ddots \end{pmatrix}$$

[Question2] Generalization to $B_n^{(p)}(x)$:

$$\left(\frac{t}{e^t-1}\right)^p e^{tx} = \sum_{n=0}^{\infty} B_n^{(p)}(x)\frac{t^n}{n!}?$$

The key property for Meixner-Pollaczek polynomials

$$P_n^{(\lambda+\mu)}(y_1+y_2,\phi) = \sum_{k=0}^{n} P_k^{(\lambda)}(y_1,\phi)\, P_{n-k}^{(\mu)}(y_2,\phi)$$

does not hold for continuous Hahn polynomials.

Conjecture on $B_n^{(p)}(x)$

Let $\varrho_{n+1}^{(p)}(y)$ be the monic orthogonal polynomial with respect to $B_n^{(p)}(x)$, and assume the three-term recurrence is

$$\varrho_{n+1}^{(p)}(y) = \left(y - a_n^{(p)}\right) \varrho_n^{(p)}(y) + b_n^{(p)} \varrho_{n-1}(y).$$

Proposition. [L. Jiu and D. Shi] $a_n^{(p)} = x - p/2$.

The first several terms of $b_n^{(p)}$ is given in the following table

	$p=1$	$p=2$	$p=3$	$p=4$	$p=5$
$n=1$	$\frac{1}{12}$	$\frac{1}{6}$	$\frac{1}{4}$	$\frac{1}{3}$	$\frac{5}{12}$
$n=2$	$\frac{4}{15}$	$\frac{13}{30}$	$\frac{3}{5}$	$\frac{23}{30}$	$\frac{14}{15}$
$n=3$	$\frac{81}{140}$	$\frac{372}{455}$	$\frac{1339}{1260}$	$\frac{2109}{1610}$	$\frac{1527}{980}$
$n=4$	$\frac{64}{63}$	$\frac{3736}{2821}$	$\frac{138688}{84357}$	$\frac{668543}{339549}$	$\frac{171830}{74823}$
$n=5$	$\frac{625}{396}$	$\frac{1245075}{636988}$	$\frac{299594775}{127670972}$	$\frac{42601023200}{15509529057}$	$\frac{3638564965}{1154491404}$

The first column has formula $\frac{n^4}{4(2n+1)(2n-1)}$

Conjecture on $B_n^{(p)}(x)$

	$p=1$	$p=2$	$p=3$	$p=4$	$p=5$
$n=1$	$\frac{1}{12}$	$\frac{1}{6}$	$\frac{1}{4}$	$\frac{1}{3}$	$\frac{5}{12}$
$n=2$	$\frac{4}{15}$	$\frac{13}{30}$	$\frac{3}{5}$	$\frac{23}{30}$	$\frac{14}{15}$
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Conjecture. [K. Dilcher]

$$b_3^{(p)} = \frac{175p^2 + 315p + 158}{140(2p+3)};$$

$$b_4^{(p)} = \frac{6125p^4 + 25725p^3 + 41965p^2 + 29547p + 7230}{21(5p+3)(175p^2 + 315p + 158)};$$

$$b_5^{(p)} = 25(5p+3)(471625p^6 + 3678675p^5 + 12324235p^4 + 22096305p^3 + 22009540p^2 + 11549748p + 2519472) \Big/ (132(175p^2 + 315p + 158)(6125p^4 + 25725p^3 + 41965p^2 + 29547p + 7230)).$$

Conjecture on $B_n^{(p)}(x)$

	$p=1$	$p=2$	$p=3$	$p=4$	$p=5$
$n=1$	$\frac{1}{12}$	$\frac{1}{6}$	$\frac{1}{4}$	$\frac{1}{3}$	$\frac{5}{12}$
$n=2$	$\frac{4}{15}$	$\frac{13}{30}$	$\frac{3}{5}$	$\frac{23}{30}$	$\frac{14}{15}$
$n=3$	$\frac{81}{140}$	$\frac{372}{455}$	$\frac{1339}{1260}$	$\frac{2109}{1610}$	$\frac{1527}{980}$
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random variable	moments	monic orthogonal polynomial
X	m_n	$P_n(y): \quad P_{n+1}(y)=(y-s_n)P_n(y)-t_nP_{n-1}(y)$
$X+c$	$\sum_{k=0}^{n}\binom{n}{k}m_kc^{n-k}$	$\bar{P}_n(y): \quad \bar{P}_{n+1}(y)=(y-s_n-c)\bar{P}_n(y)-t_n\bar{P}_{n-1}(y)$
CX	C^nm_n	$\tilde{P}_n(y): \quad \tilde{P}_{n+1}(y)=(y-Cs_n)\tilde{P}_n(y)-C^2t_n\tilde{P}_{n-1}(y)$
$X+Y$	Convolution	???

End

Thank you!

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