

Hankel Determinants of Certain Sequences of Bernoulli and Euler Polynomials

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June 13th, 2022

Acknowledgments



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Dr. Christian Krattenthaler,
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- ▶ L. Jiu and Y. Li, Hankel determinants of certain sequences of Bernoulli polynomials: A direct proof of an inverse matrix entry from Statistics, Submitted for Publication. arXiv:2109.00772
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Hankel Determinants

Definition

A *Hankel matrix* or *persymmetric matrix* is a symmetric matrix which has constant entries along its antidiagonals; in other words, it is of the form

$$(c_{i+j})_{0 \leq i, j \leq n} = \begin{pmatrix} c_0 & c_1 & \cdots & c_n \\ c_1 & c_2 & \cdots & c_{n+1} \\ \vdots & \vdots & \ddots & \vdots \\ c_n & c_{n+1} & \cdots & c_{2n} \end{pmatrix}.$$

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The Hankel determinant of a given sequence $(c_k)_{k \geq 0}$ is the determinant of the Hankel matrix.

$$H_n(c_k) = \det(c_{i+j})_{0 \leq i, j \leq n}.$$

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$$C_n = \frac{1}{n+1} \binom{2n}{n} = \binom{2n}{n} - \binom{2n}{n+1}$$

$$c_0 = 1, c_1 = 1, c_2 = 2, c_3 = 5, c_4 = 14, \dots$$

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$$\det \begin{pmatrix} 2 & 5 \\ 5 & 14 \end{pmatrix} - \det \begin{pmatrix} 1 & 2 \\ 5 & 14 \end{pmatrix} + 2 \det \begin{pmatrix} 1 & 2 \\ 2 & 5 \end{pmatrix} = 3 - 4 + 2 \cdot 1 = 1.$$

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Theorem

$H_n(C_k) = 1$, for any $n = 0, 1, 2, \dots$

Bernoulli Polynomials

Definition

The Bernoulli polynomials are defined by the exponential generating functions

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

and the Bernoulli numbers are $B_n = B_n(0)$.

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Theorem

$$H_n(B_k(x)) = H_n(B_k) = (-1)^{\binom{n+1}{2}} \prod_{\ell=1}^n \left(\frac{\ell^4}{4(2\ell+1)(2\ell-1)} \right)^{n+1-\ell}.$$

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Remark

$$B_{12} = -\frac{691}{2 \cdot 3 \cdot 5 \cdot 7 \cdot 13} \quad \text{and} \quad H_{10}(B_k) = -\frac{2^{42} \cdot 3^{15} \cdot 5^4}{11^{11} \cdot 13^9 \cdot 17^5 \cdot 19^3}.$$

Theorem

For any sequence c_n ,

$$c_n(x) = \sum_{k=0}^n \binom{n}{k} c_k x^{n-k} \Rightarrow H_n(c_k(x)) = H_n(c_k).$$

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Fact

n	$H_n(B_{2k+1}(\frac{x+1}{2}))$
0	$\frac{x}{2}$
1	$-\frac{1}{48}x^2(x^2 - 1)$
2	$-\frac{1}{4320}x^3(x^2 - 1)^2(x^2 - 2)$
3	$\frac{1}{672000}x^4(x^2 - 1)^3(x^2 - 2^2)^2(x^2 - 3^2)$
4	$\frac{1}{102900000}x^5(x^2 - 1)^4(x^2 - 2^2)^3(x^2 - 3^2)^2(x^2 - 4^2)$

First Result

Theorem (K. Dilcher and LJ, 2020)

$$H_n \left(B_{2k+1} \left(\frac{x+1}{2} \right) \right) = (-1)^{\binom{n+1}{2}} \left(\frac{x}{2} \right)^{n+1} \prod_{\ell=1}^n \left(\frac{\ell^4 (x^2 - \ell^2)}{4(2\ell+1)(2\ell-1)} \right)^{n+1-\ell}.$$

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Theorem (K. Dilcher and LJ, 2020)

$$\begin{aligned} \sum_{k=0}^{\infty} B_{2k+1} \left(\frac{x+1}{2} \right) z^{2k} &= \frac{1}{2z^2} \left(\psi' \left(\frac{1}{z} + \frac{1-x}{2} \right) - \psi' \left(\frac{1}{z} + \frac{1+x}{2} \right) \right) \\ &= \frac{\frac{x}{2}}{1 + \sigma_0 z^2 + \frac{\tau_1 z^4}{1 + \sigma_1 z^2 + \frac{\tau_2 z^4}{1 + \sigma_2 z^2 + \ddots}}}, \end{aligned}$$

where $\psi' = (\log \Gamma)''$, $\sigma_n = \binom{n+1}{2} - \frac{x^2-1}{4}$, and $\tau_n = \frac{n^4(x^2-n^2)}{4(2n+1)(2n-1)}$.

Orthogonal Polynomials

Theorem

Given a sequence $c = (c_0, c_1, \dots)$, if μ is the measure such that $c_k = \int_{\mathbb{R}} y^k d\mu(y)$, then there exists a unique sequence of monic polynomials $P_n(y)$ of degree n , such that

$$\int_{\mathbb{R}} P_m(y)P_n(y)d\mu(y) = \zeta_n \delta_{m,n}$$

for some sequence of constants ζ_n .

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$$P_n(y) = \frac{1}{H_{n-1}(c)} \det \begin{pmatrix} c_0 & c_1 & \cdots & c_n \\ c_1 & c_2 & \cdots & c_{n+1} \\ \vdots & \vdots & \ddots & \vdots \\ c_{n-1} & c_n & \cdots & c_{2n-1} \\ 1 & y & \cdots & y^n \end{pmatrix}.$$

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If P_n 's three-term recurrence is given by

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

then

$$\sum_{k=0}^{\infty} c_k z^k = \frac{c_0}{1 + s_0 z - \frac{t_1 z^2}{1 + s_1 z - \frac{t_2 z^2}{1 + s_2 z - \ddots}}} \quad \text{and} \quad H_n(c_k) = c_0^{n+1} t_1^n t_2^{n-1} \cdots t_n$$

Key Step

$$\begin{aligned}\sum_{k=0}^{\infty} B_{2k+1} \left(\frac{x+1}{2}\right) z^{2k} &= \frac{1}{2z^2} \left(\psi' \left(\frac{1}{z} + \frac{1-x}{2} \right) - \psi' \left(\frac{1}{z} + \frac{1+x}{2} \right) \right) \\ &= \frac{\frac{x}{2}}{1 + \sigma_0 z^2 + \frac{\tau_1 z^4}{1 + \sigma_1 z^2 + \frac{\tau_2 z^4}{1 + \sigma_2 z^2 + \ddots}}}\end{aligned}$$

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$$\begin{aligned}\sum_{k=0}^{\infty} \frac{1}{(s-b+2k+1)^2} - \sum_{k=0}^{\infty} \frac{1}{(s+b+2k+1)^2} \\ &= \frac{b}{1(s^2 - b^2 + 1) - \frac{4(1^2 - b^2)1^4}{3(s^2 - b^2 + 5) - \frac{4(2^2 - b^2)2^4}{5(s^2 - b^2 + 13) - \dots}}}\end{aligned}$$

and

$$\psi'(z) = \sum_{k=0}^{\infty} \frac{1}{(z+k)^2}$$

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► Recurrence

$$C_n = \sum_{k=0}^{n-1} C_k C_{n-k}$$

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Contraction

► Odd

$$\frac{1}{1 - \frac{\alpha_1 t}{1 - \frac{\alpha_2 t}{1 - \ddots}}} = 1 + \frac{\alpha_1 t}{1 - (\alpha_1 + \alpha_2)t - \frac{\alpha_2 \alpha_3 t^2}{1 - (\alpha_3 + \alpha_4)t - \frac{\alpha_4 \alpha_5 t^2}{1 - \ddots}}}$$

► Even

$$\frac{1}{1 - \frac{\alpha_1 t}{1 - \frac{\alpha_2 t}{1 - \ddots}}} = \frac{1}{1 - \alpha_1 t - \frac{\alpha_1 \alpha_2 t^2}{1 - (\alpha_2 + \alpha_3)t - \frac{\alpha_3 \alpha_4 t^2}{1 - \ddots}}}$$

Euler Polynomials

Definition

The Euler numbers E_n and Euler polynomials are defined by their exponential generating functions

$$\frac{2}{e^t + e^{-t}} = \sum_{n=0}^{\infty} E_n \frac{t^n}{n!} \quad \text{and} \quad \frac{2e^{xt}}{e^t + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{t^n}{n!}.$$

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Theorem (K. Dilcher and LJ, 2020)

For $\nu = 0, 1, 2$,

$$\sum_{k=0}^{\infty} E_{2k+\nu} \left(\frac{x+1}{2}\right) z^k = \frac{E_{\nu} \left(\frac{x+1}{2}\right)}{1 + \sigma_0^{(\nu)} z + \frac{\tau_1^{(\nu)} z^2}{1 + \sigma_1^{(\nu)} z + \frac{\tau_2^{(\nu)} z^2}{1 + \sigma_2^{(\nu)} z + \ddots}}}$$

where $\sigma_n^{(\nu)} = (2n+1)(n + \frac{\nu}{2}) - \frac{x^2-1}{4}$ and $\tau_n^{(\nu)} = n^2(x^2 - (2n + \nu - 1)^2)/4$.

Left-shifts

Theorem

Given a sequence c_k and the corresponding orthogonal monic polynomials, with 3-term recurrence

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

$$H_n(c_{k+1}) = H_n(c_k) \cdot \det \begin{pmatrix} -s_0 & 1 & 0 & 0 & \cdots & 0 \\ t_1 & -s_1 & 1 & 0 & \cdots & 0 \\ 0 & t_2 & -s_2 & 1 & \cdots & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & t_n & -s_n \end{pmatrix}$$

and $H_n(b_{k+2}) = H_n(b_k) \cdot D_n$ for some expression D_n .

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and $H_n(b_{k+2}) = H_n(b_k) \cdot D_n$ for some expression D_n .

$$H_n(B_k) = (-1)^{\binom{n+1}{2}} \prod_{\ell=1}^n \left(\frac{\ell^4}{4(2\ell+1)(2\ell-1)} \right)^{n+1-\ell}$$

$$H_n(B_{k+1}) = \frac{(-1)^{\binom{n+1}{2}}}{2^{n+1}} \prod_{\ell=1}^n \left(\frac{\ell^2(\ell+1)^2}{4(2\ell+1)^2} \right)^{n+1-\ell}$$

$$H_n(B_{k+2}) = \frac{(-1)^{\binom{n+1}{2}}}{6^{n+1}} \prod_{\ell=1}^n \left(\frac{\ell(\ell+1)^2(\ell+2)}{4(2\ell+1)(2\ell+3)} \right)^{n+1-\ell}$$

Results (K.~Dilcher and LJ, 2020)

$$\begin{aligned} & B_{2k+1} \left(\frac{x+1}{2} \right), E_{2k} \left(\frac{x+1}{2} \right), E_{2k+1} \left(\frac{x+1}{2} \right), E_{2k+2} \left(\frac{x+1}{2} \right), \\ & B_k \left(\frac{x+r}{q} \right) - B_k \left(\frac{x+s}{q} \right), E_k \left(\frac{x+r}{q} \right) \pm E_k \left(\frac{x+s}{q} \right), \\ & kE_{k-1}(x), B_{k+1, \chi_{8,1}}(x), B_{k+1, \chi_{8,2}}(x), B_{k+1, \chi_{12,1}}(x), B_{k+1, \chi_{12,2}}(x), \\ & (2k+1)E_{2k}, (2^{2k+2} - 1)B_{2k+2}, (2k+1)B_{2k} \left(\frac{1}{2} \right), (2k+3)B_{2k+2}, \end{aligned}$$

Derivatives:

Lemma (K. Dilcher and LJ, 2020)

Let $c_k(x)$ be a sequence of C^1 functions, and let $P_n(y; x)$ be the corresponding monic orthogonal polynomials. If $c_k(x_0) = 0$ for some $x_0 \in \mathbb{C}$ and for all $k \geq 0$, then $P_n(y; x_0)$ are the monic orthogonal polynomials with respect to the sequence of derivatives $c'_k(x_0)$, as long as $H_n(c'_k(x_0))$ are all nonzero.

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Let $c_k(x)$ be a sequence of C^1 functions, and let $P_n(y; x)$ be the corresponding monic orthogonal polynomials. If $c_k(x_0) = 0$ for some $x_0 \in \mathbb{C}$ and for all $k \geq 0$, then $P_n(y; x_0)$ are the monic orthogonal polynomials with respect to the sequence of derivatives $c'_k(x_0)$, as long as $H_n(c'_k(x_0))$ are all nonzero.

$(2k + 1)E_{2k}$

$$E_{2k+1}\left(\frac{x+1}{2}\right) \longleftrightarrow P_{n+1} = \left(y + (2n+1)\left(n + \frac{1}{2}\right) - \frac{x^2-1}{4}\right) P_n - \frac{n^2(x^2-4n^2)}{4} P_{n-1};$$

and recall that

$$E'_k(x) = kE_{k-1}(x) \quad \text{and} \quad E_{2k+1}\left(\frac{1}{2}\right) = 0.$$

Right-shifted:

Given c_k , we define

$$b_k = \begin{cases} a, & k = 0; \\ c_{k-1}, & k \geq 1. \end{cases}$$

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Namely,

$$(b_0, b_1, \dots) = (a, c_0, c_1, \dots).$$

$$H_n(B_{2k}) = (-1)^n \frac{(4n+3)!}{(n+1) \cdot (2n+1)!^3} H_n(B_{2k+2}) \mathcal{H}_{2n+1},$$

for the harmonic numbers

$$\mathcal{H}_n = 1 + \frac{1}{2} + \dots + \frac{1}{n}.$$

Right-shifted

Lemma (K. Dilcher and LJ, 2020)

Let s_n and t_n be the sequences appearing in the 3-term recurrence of the monic orthogonal polynomial sequences for c_k . Then,

$$\frac{H_{n+1}(b_k)}{H_n(c_k)} = -s_n \frac{H_n(b_k)}{H_{n-1}(c_k)} - t_n \frac{H_{n-1}(b_k)}{H_{n-2}(c_k)}.$$

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$b_k, k \geq 1$	B_{k-1}	B_{2k}	$(2k+1)B_{2k}$		$(2^{2k}-1)B_{2k}$	
b_0	0	1	1		0	
$b_k, k \geq 1$	E_{2k-2}	$E_{k-1}(1)$	$E_{k+3}(1)$	$E_{2k-1}(1)$	$E_{2k+5}(1)$	$\frac{E_k(1)}{k!}$
b_0	0	0	$-\frac{1}{4}$	0	$\frac{1}{2}$	1
$b_k, k \geq 1$	$\frac{E_{2k-1}(1)}{(2k-1)!}$	$E_{2k-2}(\frac{x+1}{2})$	$(2k+1)E_{2k}$			
b_0	0	0	0			

The last one

$$I_k := \sum_{c=1}^r c^k \quad \text{and} \quad V_n := \begin{pmatrix} I_0 & I_2 & \cdots & I_{2n} \\ I_2 & I_4 & \cdots & I_{2n+2} \\ \vdots & \vdots & \ddots & \vdots \\ I_{2n} & I_{2n+2} & \cdots & I_{4n} \end{pmatrix}.$$

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Note that

$$I_k = \frac{1}{k+1} (B_{k+1}(r+1) - B_{k+1}(1)).$$

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$$l_k := \sum_{c=1}^r c^k \quad \text{and} \quad V_n := \begin{pmatrix} l_0 & l_2 & \cdots & l_{2n} \\ l_2 & l_4 & \cdots & l_{2n+2} \\ \vdots & \vdots & \ddots & \vdots \\ l_{2n} & l_{2n+2} & \cdots & l_{4n} \end{pmatrix}.$$

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Remark

It is known that $(V_{r-1}^{-1})_{1,1} = 2 \left(\binom{4r}{2r} / \binom{2r}{r}^2 - 1 \right)$.

Results

Proposition (LJ and Y. Li, 2021)

$$H_n \left(\frac{B_{2k+1} \left(\frac{x+1}{2} \right)}{2k+1} \right) = \left(\frac{x}{2} \right)^{n+1} \prod_{\ell=1}^n \left(\frac{(2\ell)^2(2\ell-1)^2(x^2 - (2\ell-1)^2)(x^2 - (2\ell)^2)}{16(4\ell-3)(4\ell-1)^2(4\ell+1)} \right)^{n+1-\ell}$$
$$H_n \left(\frac{B_{2k+3} \left(\frac{x+1}{2} \right)}{2k+3} \right) = \left(\frac{x^3 - x}{24} \right)^{n+1} \prod_{\ell=1}^n \left(\frac{(2\ell)^2(2\ell+1)^2(x^2 - (2\ell+1)^2)(x^2 - (2\ell)^2)}{16(4\ell-3)(4\ell+1)^2(4\ell+3)} \right)^{n+1-\ell}$$

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Theorem (Christian Krattenthaler)

Let $(a)_n = a(a+1) \cdots (a+n-1)$ be the Pochhammer symbol.

$$H_n \left(\frac{B_{2k+5} \left(\frac{x+1}{2} \right)}{2k+5} \right) = \frac{1}{5 \cdot 2^{n+2}} \prod_{i=1}^n \frac{(2i+3)! (2i+2)!}{(4i+5)! (4i+4)!} \prod_{\ell=0}^n (x - 2n - 1 + 2\ell)_{4n-4\ell+3}$$

$$\times \sum_{i=1}^{n+2} \frac{(2i-1) \left(n + \frac{5}{2}\right)_{i-1} \left(\frac{x+1}{2}\right)_{n+2} \left(\frac{x}{2} - n - \frac{3}{2}\right)_{n+2}}{\left(n - i + \frac{5}{2}\right)_i (n+2-i)! (n+1+i)! (x^2 - (2i-1)^2)}$$

$$\det V_n = 2^{2n^2-2n-1} \prod_{i=1}^n \frac{(2i)!^4}{(4i)! (4i+1)!} \prod_{\ell=0}^n (r - \ell)_{2\ell+1} \prod_{\ell=0}^{n-1} \left(r + \frac{1}{2} - \ell \right)_{2\ell+1}$$

$$\times \sum_{i=1}^{n+1} \frac{(2n+2i)! (2n+2-2i)! (r+1)_{n+1}}{(n+i)!^2 (n+1-i)!^2 (r+i)}.$$

Stirling Numbers

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Let $s(n, k)$ and $S(n, k)$ be the Stirling numbers of the first and second kinds, respectively. For any $r \in \mathbb{N}$ and $j = 0, 1, 2, \dots, r$, we have

$$\begin{aligned} \sum_{k=0}^r \frac{1}{2j+2k+1} & \left(\sum_{m=0}^{2j+2k} \binom{2j+2k+1}{m} ((r+1)^{2j+2k+1-m} - 1) \right. \\ & \times \sum_{\ell=0}^m \frac{(-1)^\ell \ell!}{\ell+1} S(m, \ell) \\ & \left. \times \sum_{i=0}^{2k+2} (-1)^{r+1+i} s(r+1, i) s(r+1, 2k+2-i) \right) = 0. \end{aligned}$$

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Thank you!