THE DIVIDED CENTRAL DIFFERENCES OF ZERO

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1. Put

(1)
$$S_r(m) = \sum_{n=1}^m n^{2r+1}, \quad T_r(m) = \sum_{n=1}^m n^{2r+2}.$$

In a recent paper (4), Lohne showed that

(2)
$$S_{\tau}(m) = \sum_{s=1}^{\tau+1} \frac{K_{\tau s}}{2s} \frac{(m+s)!}{(m-s)!},$$

(3)
$$T_{r}(m) = \frac{2m+1}{2} \sum_{s=1}^{r+1} \frac{K_{rs}}{2s+1} \frac{(m+s)!}{(m-s)!}$$

where the coefficients $K_{\tau s}$ are positive integers and form a numerical triangle defined by

(4)
$$K_{r1} = K_{r,r+1} = 1,$$

(5)
$$K_{\tau+1,s} = K_{\tau,s-1} + s^2 K_{\tau s}.$$

Tambs Lyche (7) showed that

(6)
$$K_{\tau s} = \sum_{t=2}^{s} (-1)^{s+t} \frac{2t^2(t^{2\tau}-1)}{(s-t)! (s+t)!} \qquad (s \ge 2)$$

Formulas (2) and (3) closely resemble the well-known expressions for power sums in terms of Stirling numbers of the second kind, namely

$$\sum_{n=1}^{m} n^{r} = \sum_{s=1}^{r} \frac{1}{s+1} A_{rs} \frac{(m+1)!}{(m-s)!} \qquad (r \ge 1),$$

where the Stirling numbers A_{rs} are defined by $A_{00} = 1$ and

(7)
$$A_{r1} = A_{rr} = 1, \quad A_{r+1,s} = A_{r,s-1} + sA_{rs}.$$

It is accordingly of some interest to see how the coefficients $K_{\tau s}$ and $A_{\tau s}$ are related.

From either (2) or (3) we get (Lohne's defining relation)

(8)
$$m^{2r+1} = \sum_{s=1}^{r+1} K_{rs} \frac{(m+s-1)!}{(m-s)!}.$$

This can be rewritten as

(9)
$$m^{2r+2} = \sum_{s=1}^{r+1} K_{rs} m^2 (m^2 - 1^2) \dots (m^2 - (s-1)^2)$$
$$= \sum_{s=1}^{r} K_{rs} m^{[2s]},$$

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the last using the notation of Steffensen (6) for central factorials, defined by (6, p. 8)

$$m^{[n]} = m(m + n/2 - 1)(m + n/2 - 2) \dots (m - n/2 + 1).$$

Equation (9) may be taken as the starting point. Note first its resemblance to

$$m^{r} = \sum_{s=0}^{r} A_{rs} m(m-1) \dots (m-s+1).$$

Next, since

$$m^2 m^{[2s]} = m^{[2s+2]} + s^2 m^{[2s]},$$

equation (5) follows at once. For a general expression for K_{rs} , introduce the central difference δ :

$$\delta f(x) = f(x + 1/2) - f(x - 1/2)$$

and note that

$$\delta x^{[n]} = n x^{[n-1]}.$$

Then for any polynomial f(x) (6, p. 13)

$$f(x) = \sum_{s=0} x^{[s]} \delta^{s} f(0) / s!$$
.

Used with equation (9), this shows that

(10)
$$K_{rs} = \delta^{2s} 0^{2r+2} / (2s)!;$$

in words, the $K_{\tau s}$ are the divided central differences of zero, of even order. Written out, (10) is the same as

(10a)

$$K_{rs} = \frac{1}{(2s)!} \sum_{t=0}^{2s} (-1)^{t} {\binom{2s}{t}} (s-t)^{2r+2}$$

$$= \frac{2}{(2s)!} \sum_{t=0}^{s} (-1)^{t} {\binom{2s}{t}} (s-t)^{2r+2},$$

the second form by symmetry. The second form is similar to (6) and their equivalence is readily verified. We remark that the Stirling numbers A_{rs} are the divided (ordinary) differences of zero.

Finally, the following results are immediate consequences of (9):

$$\sum_{s=1}^{r+1} (-1)^s ((s-1)!)^2 K_{rs} = 0,$$

$$\sum_{s=1}^{r+1} (-1)^{s-1} (1+1^2) (1+2^2) \dots (1+(s-1)^2) K_{rs} = (-1)^r.$$

2. Turn now to generating functions. First, using (10a),

$$\sum_{r=0}^{\infty} K_{rs} \frac{x^{2r+2}}{(2r+2)!} = \frac{1}{(2s)!} \sum_{t=0}^{2s} (-1)^{t} \binom{2s}{t} \binom{e^{x(s-t)} + e^{-x(s-t)}}{2} - 1$$

so that

(11)
$$\sum_{r=0}^{\infty} K_{rs} \frac{x^{2r+2}}{(2r+2)!} = \frac{1}{(2s)!} \left(e^{\frac{1}{2}x} - e^{-\frac{1}{2}x}\right)^{2s} \quad (s \ge 1).$$

Then from (11)

(12)
$$\sum_{r=0}^{\infty} \sum_{s=1}^{\infty} K_{rs} \frac{x^{2r+2}y^{2s}}{(2r+2)!} = \cosh(2y \sinh \frac{1}{2}x) - 1.$$

These results may be compared with

(13)
$$\sum_{r=0}^{\infty} A_{rs} x^r / r! = (e^x - 1)^s / s!, \qquad \sum_{r=0}^{\infty} \sum_{s=0}^{\infty} A_{rs} x^r y^s / r! = \exp(y(e^x - 1)).$$

Again, returning to (4) and (5), and writing

$$K_s(x) = \sum_{r=0}^{\infty} K_{rs} x^r,$$

it is evident that

$$(1 - s^2 x) K_s(x) = x K_{s-1}(x),$$

$$K_1(x) = (1 - x)^{-1},$$

so that

(14)
$$K_s(x) = \frac{x^{s-1}}{(1-x)(1-2^2x)\dots(1-s^2x)},$$

which may be compared with (3, p. 175; 5, p. 43)

(15)
$$\sum_{\tau=0}^{\infty} A_{\tau s} x^{\tau} = x^{s} / (1-x)(1-2x) \dots (1-sx).$$

The generating functions lead to relations of the numbers as follows. First, by (11) and (13),

$$\sum_{r=1}^{\infty} K_{r-1,s} \frac{x^{2r}}{(2r)!} = e^{-sx} \sum_{r=0}^{\infty} A_{r,2s} \frac{x^{r}}{r!},$$

which implies

(16)
$$K_{r-1,s} = \sum_{j=0}^{2r} (-1)^{j} {\binom{2r}{j}} s^{j} A_{2r-j,2s},$$

(17)
$$A_{r,2s} = \sum_{2j \leqslant r} \binom{r}{2j} s^{r-2j} K_{j-1,s},$$

and, incidentally,

$$0 = \sum_{j=0}^{2r+1} (-1)^{j} {\binom{2r+1}{j}} s^{j} A_{2r+1-j,2s}.$$

Next, by (14) and (15),

$$\sum_{r=0}^{\infty} K_{rs} x^{2r+2} = (-1)^{s} \sum_{r=0}^{\infty} A_{rs} x^{r} \sum_{t=0}^{\infty} A_{ts} (-x)^{t},$$

so that

.

(18)
$$K_{\tau-1,s} = \sum_{t=s}^{2\tau-s} (-1)^{s+t} A_{ts} A_{2\tau-t,s}.$$

3. For relations with Bernoulli numbers, we recall that

$$\sum_{n=1}^{m-1} n^{r} = (B_{r+1}(m) - B_{r+1})/(r+1),$$

where $B_k(x)$ is the Bernoulli polynomial of degree k ($B_k(0) = B_k$). Thus by (1)

$$S_{r}(m) = m^{2r+1} + (B_{2r+2}(m) - B_{2r+2})/(2r+2).$$

Comparing this with (2) we get

$$\sum_{s=1}^{r+1} \frac{K_{rs}}{2s} (m^2 - 1) \dots (m^2 - (s - 1)^2)(m + s) = m^{2r} + \frac{B_{2r+2}(m) - B_{2r+2}}{(2r+2)m}$$

Since

$$B_k(x) = \sum_{s=0}^k \binom{k}{s} B_{k-s} x^s,$$

we find, equating coefficients of m,

(19)
$$(2r+1)B_{2r} = \sum_{s=1}^{r+1} (-1)^{s-1} ((s-1)!)^2 s^{-1} K_{rs},$$

which may be compared with the corresponding representation in Stirling numbers (5, p. 45)

$$B_{\tau} = \sum_{s=0}^{\tau} (-1)^{s} s! (s+1)^{-1} A_{\tau s}$$

From (19) and (10a) we get the explicit formula

(20)
$$(2r+1)B_{2r} = \sum_{s=1}^{r+1} s^{-1} \sum_{t=-s}^{s} (-1)^{t+1} \frac{(s-1)! (s-1)!}{(s-t)! (s+t)!} t^{2r+2}.$$

Since for r > 0, both $B_{2r+1} = 0$ and $\delta^{2s}0^{2r+1}/(2s)! = 0$, it follows that

(21)
$$(r+1)B_r = \sum_{0 < 2s \leqslant r+2} s^{-1} \sum_{t=-s}^{s} (-1)^t \frac{(s-1)! (s-1)!}{(s-t)! (s+t)!} t^{r+2}.$$

4. The Stirling number polynomials

$$a_r(y) = \sum_{s=0}^r A_{rs} y^s$$

are familiar. They are defined effectively by the second generating function of (13), or by one of its consequences

(22)
$$a_{r+1}(y) = y[a(y) + 1]^r = \sum_{s=0}^r \binom{r}{s} y a_s(y).$$

Put $a_r(1) = a_r$.

Analogously we define

$$k_{2r+2}(y) = \sum_{s=1}^{r+1} K_{rs} y^{2s},$$

whose generating function by (12) is

(23)
$$\cosh(2y\sinh\frac{1}{2}x) = \sum_{r=0}^{\infty} k_{2r}(y)x^{2r}/(2r)! \quad (k_0(y) = 1).$$

It is also convenient to define $k_{2r+1}(y)$ by

(24)
$$\sinh(2y\sinh\frac{1}{2}x) = \sum_{r=0}^{\infty} k_{2r+1}(y)x^{2r+1}/(2r+1)!$$

so that

(25)
$$\exp(2y\sinh\frac{1}{2}x) = \sum_{r=0}^{\infty} k_r(y)x^r/r!.$$

Since, with D = d/dx,

$$y \sinh(2y \sinh \frac{1}{2}x) = \operatorname{sech} \frac{1}{2}x D \cosh(2y \sinh \frac{1}{2}x)$$
$$= \operatorname{sech} \frac{1}{2}x \sum_{\tau=0}^{\infty} k_{2\tau+2}(y) \frac{x^{2\tau+1}}{(2\tau+1)!}$$

and

sech
$$\frac{1}{2}x = \sum_{r=0}^{\infty} 2^{-2r} E_{2r} x^{2r} / (2r)!$$
,

where the E_{2r} are the Euler numbers in the even suffix notation, it follows that

(26)
$$yk_{2r+1}(y) = \sum_{s=0}^{r} {\binom{2r+1}{2s}} 2^{-2s} E_{2s} k_{2r-2s+2}(y).$$

Differentiation of (25) gives

$$y \cosh \frac{1}{2}x \exp(2y \sinh \frac{1}{2}x) = \sum_{r=0}^{\infty} k_{r+1}(y)x^r/r!$$

and therefore

(27)
$$k_{r+1}(y) = y \sum_{2s \leqslant r} {r \choose 2s} 2^{-2s} k_{r-2s}(y),$$

which may be compared with (22).

The first few values of $k_r(y)$ are

$$k_0(y) = 1,$$
 $k_2(y) = y^2,$ $k_4(y) = y^2 + y^4,$
 $k_1(y) = y,$ $k_3(y) = \frac{1}{4}y + y^3,$ $k_5(y) = \frac{1}{16}y + \frac{5}{2}y^3 + y^5.$

Now let p be a fixed odd prime. Differentiating (25) p times we get (28) $D^p \exp(2y \sinh \frac{1}{2}x) = \sum_{r=0}^{\infty} k_{r+p}(y)x^r/r!$. By the formula for derivatives of a composite function (5, p. 35) we find that

$$D^p \exp(2y \sinh \frac{1}{2}x) = Y_p(g_1, \ldots, g_p) \exp(2y \sinh \frac{1}{2}x)$$

with Y_p the Bell multivariable polynomial, and

$$g_k = D^k \ (2y \sinh \frac{1}{2}x).$$

But, see (1),

$$Y_p(g_1,\ldots,g_p) \equiv g_p + g_1^p \pmod{p}$$

and

$$g_p = y \, 2^{1-p} \cosh \frac{1}{2}x \equiv y \cosh \frac{1}{2}x \pmod{p},$$

$$g_1^p = y^p \, (\cosh \frac{1}{2}x)^p \equiv y^p \pmod{p}.$$

Hence

$$D^{p} \exp(2y \sinh \frac{1}{2}x) \equiv (D + y^{p}) \exp(2y \sinh \frac{1}{2}x) \pmod{p}$$

and by (28) we get

(29)
$$k_{r+p}(y) \equiv k_{r+1}(y) + y^p k_r(y) \pmod{p}$$

This congruence is of precisely the same form as the congruence satisfied by the $a_r(y)$ defined above, namely, see (8),

$$a_{r+p}(y) \equiv a_{r+1}(y) + y^p a_r(y) \pmod{p}.$$

It follows that the numbers $k_{\tau} \equiv k_{\tau}(1)$ have the same period as the a_{τ} ; that is, by the result given in (2)

(30)
$$k_{r+P} \equiv k_r \pmod{p}$$

where

$$P = (p^p - 1)(p - 1)^{-1}.$$

Some further properties of the numbers k_r are as follows. First k_{2r} is integral, while k_{2r+1} has the denominator 2^{2r} . Indeed it follows at once from (27) that

$$2^{2r}k_{2r+1} \equiv 1 \pmod{4};$$

more precisely

$$2^{2r}k_{2r+1} \equiv 1 + 4r(2r - 1) \pmod{16}$$

To find the residue (mod 4) of k_{2r} , it is convenient to define

(31)
$$k'_{2r+2} = \sum_{\substack{s=1\\s \text{ odd}}}^{r+1} K_{rs}.$$

Then by (5)

$$K_{rs} \equiv K_{r-1,s-1} + K_{r-1,s} \pmod{4}$$
 (s odd).

Summing this over odd *s* gives

(32)
$$k'_{2r+2} \equiv k_{2r} \pmod{4}.$$

On the other hand

$$K_{rs} \equiv K_{r-1,s-1} \pmod{4} \qquad (s \text{ even})$$

so that

 $k_{2r+2} - k'_{2r+2} \equiv k'_{2r} \pmod{4}.$

Using (32) this becomes

(33)
$$k_{2r+2} \equiv k_{2r} + k_{2r-2} \pmod{4}$$
.

Iteration of (33) shows that

(34)
$$k_{2r+12} \equiv k_{2r} \pmod{4}$$
.

Thus the period (mod 4) is 12, and

$$k_{12\tau} \equiv 1, \qquad k_{12\tau+4} \equiv 2, \qquad k_{12\tau+8} \equiv 1, \\ k_{12\tau+2} \equiv 1, \qquad k_{12\tau+6} \equiv 3, \qquad k_{12\tau+10} \equiv 0. \end{cases} \pmod{4}$$

This shows that the only even k_{2r} are those of the form k_{6r+4} .

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