

An Eulerian Approach

Solution of Problem 01-001 by VINICIUS-NICOLAE-PETRE ANGHEL (AECL Chalk River Laboratory, Chalk River, ON, Canada).

The solution to this problem is found by analyzing for $-1 \leq x \leq 1$ the generalized series

$$(1) \quad S_N(x) = \sum_{k=0}^{\infty} \frac{k^k x^{k+N}}{(k+N)! e^k}.$$

By Stirling's formula, $\sum_{k=0}^{\infty} k^k / ((k+N)! e^k)$ converges for $N \geq 1$, and the sum is given by $\lim_{x \rightarrow 1^-} S_N(x)$ in view of Abel's theorem on power series. The sequence $(S_N(x))$ satisfies

$$(2) \quad S_{N+1}(x) = \int_0^x S_N(y) dy.$$

As the starting point for applying (2), we take

$$(3) \quad S_0(x) = \sum_{k=0}^{\infty} \frac{k^k x^k}{k! e^k}, \quad -1 < x < 1.$$

It is well known that for $|x| < e^{-1}$, the solution of $x = w / \exp(w)$ is given by

$$(4) \quad w(x) = \sum_{k=1}^{\infty} \frac{k^{k-1} x^k}{k!}.$$

Note. This is a textbook example of the Lagrange inversion formula. See [1, p. 146 and p. 348], where (4) is attributed to Euler. Thus if $u = u(x)$ satisfies $1 - u = x e^{-u}$, then

$$1 - u(x) = \sum_{k=1}^{\infty} \frac{k^{k-1} x^k}{k! e^k},$$

so

$$S_0(x) = 1 - x \frac{du}{dx} = 1 + \frac{x}{u e^u} = 1 + \frac{1-u}{u} = \frac{1}{u}.$$

For $N \geq 0$, define G_N by $G_N(u(x)) = S_N(x)$. Then from (2) we find that $(G_N(u))$ satisfies

$$(5) \quad G_{N+1}(u) = \int_u^1 t e^t G_N(t) dt.$$

The desired series sum is $S_N(1) = G_N(0)$ with $N \geq 1$. From (5) and $G_0(u) = 1/u$, we obtain

$$G_1(u) = \int_u^1 t e^t \cdot \frac{1}{t} dt = e - e^u$$

and

$$G_2(u) = \int_u^1 te^t(e - e^t) dt = -\frac{1}{4}e^2 + e^u \cdot e - \frac{1}{4}e^{2u} + u(-e^u \cdot e + \frac{1}{2}e^{2u}).$$

Thus

$$S_1 = e - 1 \quad \text{and} \quad S_2 = -\frac{1}{4}e^2 + e - \frac{1}{4}.$$

Small case results for $G_N(u)$ lead one to conjecture the following result.

THEOREM 1. *For $N \geq 1$, the functions $G_N(u)$ are given by*

$$(6) \quad G_N(u) = \sum_{k=0}^{N-1} u^k \sum_{l=0}^N c_{kl} e^{lu} e^{N-l},$$

where the coefficients c_{kl} are all rational.

Proof. This theorem is proven by induction. The cases $N = 1$ and $N = 2$ are already established. We assume the theorem true for N and prove it for $N + 1$.

Thus (5) gives

$$G_{N+1}(u) = \int_u^1 te^t \left(\sum_{k=0}^{N-1} t^k \sum_{l=0}^N c_{kl} e^{lt} e^{N-l} \right) dt.$$

To complete the proof, it is enough to consider the contributions to $G_{N+1}(u)$ from the term $c_{kl} u^k e^{lu} e^{N-l}$ in the expansion of $G_N(u)$ and to verify that each one is a rational multiple of $u^j e^{mu} e^{N+1-m}$ for some $j \leq N$ and $m \leq N + 1$. By elementary calculus,

$$(7) \quad \int_u^1 t^n e^{at} dt = \frac{P_n(a)e^a - P_n(au)e^{au}}{a^{n+1}},$$

where

$$P_n(x) = \sum_{j=0}^n (-1)^j \binom{n}{j} j! x^{n-j}.$$

The contribution to $G_{N+1}(u)$ from $c_{kl} u^k e^{lu} e^{N-l}$ is

$$c_{kl} e^{N-l} \int_u^1 t^{k+1} e^{(l+1)t} dt.$$

Note that from (7) and the fact that P_n has integer coefficients, each resulting term is either a rational multiple of $u^j e^{mu} e^{(N+1)-m}$ for some $j \leq N$ and $1 \leq m = l + 1 \leq N + 1$ or else a rational multiple of $e^{l+1} e^{N-l} = e^{N+1}$. The latter contributes to the constant term ($k = l = 0$) of the expansion for $G_{N+1}(u)$. The inductive proof is thus complete. \square

Finally,

$$S_N = G_N(0) = \sum_{l=0}^N c_{0l} e^{N-l} = P_N(e),$$

a rational polynomial in e of degree N .

Editorial note. The title is chosen by the editor. The use of “Eulerian” is not in any technical sense. Rather, it is to acknowledge that the starting point is a result that was known to Euler and that the spirit of the approach is reminiscent of the great mathematician.

REFERENCE

- [1] G. PÓLYA AND G. SZEGÖ, *Problems and Theorems in Analysis I*, Springer-Verlag, Berlin, Heidelberg, 1998.