

Two Sequences Related to Bernoulli and Euler Numbers

Lin JIU

Department of Mathematics and Statistics, Dalhousie University

May 30th, 2018

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0$$

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$



$$1, 0, -1, 0, 5, 0, -61, 0$$

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$



$$1, 0, -1, 0, 5, 0, -61, 0, 13209, \dots$$

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$



$$1, 0, -1, 0, 5, 0, -61, 0, 13209, \dots$$

Bernoulli polynomials $B_n(x)$ and Euler polynomials $E_n(x)$

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \quad \frac{2e^{zx}}{e^z + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{z^n}{n!}$$

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$



$$1, 0, -1, 0, 5, 0, -61, 0, 13209, \dots$$

Bernoulli polynomials $B_n(x)$ and Euler polynomials $E_n(x)$

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \quad \frac{2e^{zx}}{e^z + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{z^n}{n!}$$

Bernoulli number $B_n = B_n(0)$ and Euler number $E_n = 2^n E_n(1/2)$.

Two Sequences



$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$



$$1, 0, -1, 0, 5, 0, -61, 0, 13209, \dots$$

Bernoulli polynomials $B_n(x)$ and Euler polynomials $E_n(x)$

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \quad \frac{2e^{zx}}{e^z + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{z^n}{n!}$$

Bernoulli number $B_n = B_n(0)$ and Euler number $E_n = 2^n E_n(1/2)$.

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$
$B_n(x)$	1	$x - \frac{1}{2}$	$x^2 - x + \frac{1}{6}$	$x^3 - \frac{3}{2}x^2 + \frac{1}{2}x$	$x^4 - 2x^3 + x^2 - \frac{1}{30}$
E_n	1	0	-1	0	5
$E_n(x)$	1	$x - \frac{1}{2}$	$x^2 - x$	$x^3 - \frac{3}{2}x^2 + \frac{1}{4}$	$x^4 - 2x^3 + x$

Two Sequences

$$1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$$

$$1, 0, -1, 0, 5, 0, -61, 0, 13209, \dots$$

Bernoulli polynomials $B_n(x)$ and Euler polynomials $E_n(x)$

$$\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n(x) \frac{t^n}{n!} \quad \frac{2e^{zx}}{e^z + 1} = \sum_{n=0}^{\infty} E_n(x) \frac{z^n}{n!}$$

Bernoulli number $B_n = B_n(0)$ and Euler number $E_n = 2^n E_n(1/2)$.

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$
$B_n(x)$	1	$x - \frac{1}{2}$	$x^2 - x + \frac{1}{6}$	$x^3 - \frac{3}{2}x^2 + \frac{1}{2}x$	$x^4 - 2x^3 + x^2 - \frac{1}{30}$
E_n	1	0	-1	0	5
$E_n(x)$	1	$x - \frac{1}{2}$	$x^2 - x$	$x^3 - \frac{3}{2}x^2 + \frac{1}{4}$	$x^4 - 2x^3 + x$

n	0	1	2	3	4	5	6	7	8
$B_n\left(\frac{1}{2}\right)$	1	0	$-\frac{1}{12}$	0	$\frac{7}{240}$	0	$-\frac{31}{1344}$	0	$\frac{127}{3840}$

Guessing Formulas

Guessing Formulas

1, 2, 3,

Guessing Formulas

1, 2, 3, 5, 7

Guessing Formulas

1, 2, 3, 5, 7, 11,

Guessing Formulas

1, 2, 3, 5, 7, 11, 15, 22, \dots

Guessing Formulas

1, 2, 3, 5, 7, 11, 15, 22, \dots

Parition of numbers

$$p(4) = 5$$

Guessing Formulas

1, 2, 3, 5, 7, 11, 15, 22, \dots

Partition of numbers

$$p(4) = 5$$

- ▶ $4 = 4$
- ▶ $4 = 3 + 1$
- ▶ $4 = 2 + 2$
- ▶ $4 = 2 + 1 + 1$
- ▶ $4 = 1 + 1 + 1 + 1$

Computer Algebra

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

► induction;

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra
 - ▶ $n = 1$: $LHS = 1 = RHS$;

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra
 - ▶ $n = 1$: $LHS = 1 = RHS$;
 - ▶ $n = 2$: $LHS = 5 = RHS$;

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra
 - ▶ $n = 1$: $LHS = 1 = RHS$;
 - ▶ $n = 2$: $LHS = 5 = RHS$;
 - ▶ $n = 3$: $LHS = 14 = RHS$;

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra
 - ▶ $n = 1$: $LHS = 1 = RHS$;
 - ▶ $n = 2$: $LHS = 5 = RHS$;
 - ▶ $n = 3$: $LHS = 14 = RHS$;
 - ▶ $n = 4$: $LHS = 30 = RHS$;

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra
 - ▶ $n = 1$: $LHS = 1 = RHS$;
 - ▶ $n = 2$: $LHS = 5 = RHS$;
 - ▶ $n = 3$: $LHS = 14 = RHS$;
 - ▶ $n = 4$: $LHS = 30 = RHS$;

Theorem. Given polynomial $P(x)$ with $\deg P = d$, we have

$$\sum_{k=1}^n P(k) = Q(n),$$

for some polynomials $Q(x)$ with $\deg Q = d + 1$.

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 = \frac{1}{6}n(n+1)(2n+1).$$

- ▶ induction;
- ▶ $k^3 - (k-1)^3 = 3k^2 - 3k + 1$
 $(k-1)^3 - (k-2)^3 = 3(k-1)^2 - 3(k-1) + 1$ creating telescoping;

$$n^3 = 3 \sum_{k=1}^n k^2 - 3 \sum_{k=1}^n k + n$$

- ▶ computer algebra
 - ▶ $n = 1$: $LHS = 1 = RHS$;
 - ▶ $n = 2$: $LHS = 5 = RHS$;
 - ▶ $n = 3$: $LHS = 14 = RHS$;
 - ▶ $n = 4$: $LHS = 30 = RHS$;

Theorem. Given polynomial $P(x)$ with $\deg P = d$, we have

$$\sum_{k=1}^n P(k) = Q(n),$$

for some polynomials $Q(x)$ with $\deg Q = d + 1$.

Computer Algebra

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 \stackrel{\text{Theorem}}{=} An^3 + Bn^2 + Cn + D$$

Computer Algebra

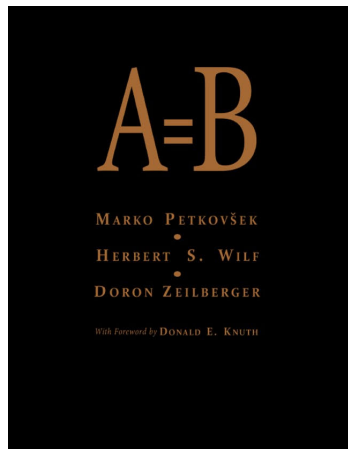
$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 \stackrel{\text{Theorem}}{=} An^3 + Bn^2 + Cn + D$$

$$(1, 1), (2, 5), (3, 14), (4, 30)$$

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 \stackrel{\text{Theorem}}{=} An^3 + Bn^2 + Cn + D$$

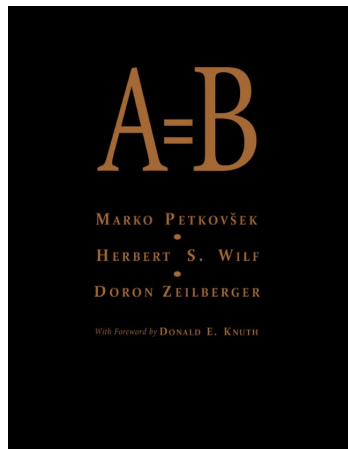
$(1, 1), (2, 5), (3, 14), (4, 30)$



Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 \stackrel{\text{Theorem}}{=} An^3 + Bn^2 + Cn + D$$

$(1, 1), (2, 5), (3, 14), (4, 30)$

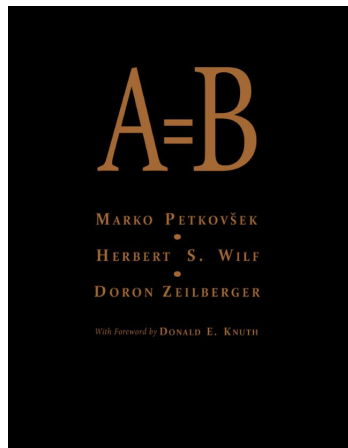


$$\sum_{k=0}^n \binom{n}{k} = 2^n$$

Computer Algebra

$$1^2 + 2^2 + \cdots + n^2 = \sum_{k=1}^n k^2 \stackrel{\text{Theorem}}{=} An^3 + Bn^2 + Cn + D$$

$$(1, 1), (2, 5), (3, 14), (4, 30)$$



$$\sum_{k=0}^n \binom{n}{k} = 2^n$$



$$\sum_{k=0}^{\infty} (-1)^k \binom{n}{k} \binom{2k}{k} 4^{n-k} = \binom{2n}{n}$$

Example

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} :

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k}$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k} = (\mathcal{B} + x)^n$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k} = (\mathcal{B} + x)^n \Rightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k} = (\mathcal{B} + x)^n \Rightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

Probabilistic interpretation of $B_n(x)$:

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k} = (\mathcal{B} + x)^n \Rightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

Probabilistic interpretation of $B_n(x)$: Let L_B be a random variable with density function

$$p_B(t) = \frac{\pi}{2} \operatorname{sech}^2(\pi t) = \frac{\pi}{2} \left(\frac{1}{\cosh(\pi t)} \right)^2 \quad t \in \mathbb{R}$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k} = (\mathcal{B} + x)^n \Rightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

Probabilistic interpretation of $B_n(x)$: Let L_B be a random variable with density function

$$p_B(t) = \frac{\pi}{2} \operatorname{sech}^2(\pi t) = \frac{\pi}{2} \left(\frac{1}{\cosh(\pi t)} \right)^2 \quad t \in \mathbb{R}$$

Then

$$B_n(x) = \mathbb{E} \left[\left(iL_B + x - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it + x - \frac{1}{2} \right)^n p_B(t) dt.$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1}.$$

Umbral Calculus \mathcal{B} : $\mathcal{B}^n = B_n$

$$B_n(x) = \sum_{k=0}^n \binom{n}{k} B_k x^{n-k} = (\mathcal{B} + x)^n \Rightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

Probabilistic interpretation of $B_n(x)$: Let L_B be a random variable with density function

$$p_B(t) = \frac{\pi}{2} \operatorname{sech}^2(\pi t) = \frac{\pi}{2} \left(\frac{1}{\cosh(\pi t)} \right)^2 \quad t \in \mathbb{R}$$

Then

$$B_n(x) = \mathbb{E} \left[\left(iL_B + x - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it + x - \frac{1}{2} \right)^n p_B(t) dt.$$

In particular,

$$\mathcal{B}^n = B_n = B_n(0) = \mathbb{E} \left[\left(iL_B - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it - \frac{1}{2} \right)^n p_B(t) dt.$$

Random Variable

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

We also let $P_n(y)$ denote the monic *orthogonal polynomials* w. r. t. X .

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

We also let $P_n(y)$ denote the monic *orthogonal polynomials* w. r. t. X .

- ▶ $\deg P_n = n$;
- ▶ the leading coefficient of P_n is 1;
- ▶ and for positive integers u and v ,

$$\mathbb{E}[P_u(X)P_v(X)] = \int_{\mathbb{R}} P_u(t)P_v(t)p(t)dt = c_u\delta_{u,v}$$

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

We also let $P_n(y)$ denote the monic *orthogonal polynomials* w. r. t. X .

- ▶ $\deg P_n = n$;
- ▶ the leading coefficient of P_n is 1;
- ▶ and for positive integers u and v ,

$$\mathbb{E}[P_u(X)P_v(X)] = \int_{\mathbb{R}} P_u(t)P_v(t)p(t)dt = c_u\delta_{u,v}$$

In fact, letting $P_u(y)P_v(y) = \sum_{k=0}^{u+v} a_{u,v,k}y^k$,

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

We also let $P_n(y)$ denote the monic *orthogonal polynomials* w. r. t. X .

- ▶ $\deg P_n = n$;
- ▶ the leading coefficient of P_n is 1;
- ▶ and for positive integers u and v ,

$$\mathbb{E}[P_u(X)P_v(X)] = \int_{\mathbb{R}} P_u(t)P_v(t)p(t)dt = c_u\delta_{u,v}$$

In fact, letting $P_u(y)P_v(y) = \sum_{k=0}^{u+v} a_{u,v,k}y^k$,

$$c_u\delta_{u,v} = \sum_{k=0}^{u+v} a_{u,v,k} \left(\int_{\mathbb{R}} t^k p(t) dt \right) = \sum_{k=0}^{u+v} a_{u,v,k} m_k$$

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

We also let $P_n(y)$ denote the monic *orthogonal polynomials* w. r. t. X .

- ▶ $\deg P_n = n$;
- ▶ the leading coefficient of P_n is 1;
- ▶ and for positive integers u and v ,

$$\mathbb{E}[P_u(X)P_v(X)] = \int_{\mathbb{R}} P_u(t)P_v(t)p(t)dt = c_u \delta_{u,v}$$

In fact, letting $P_u(y)P_v(y) = \sum_{k=0}^{u+v} a_{u,v,k} y^k$,

$$c_u \delta_{u,v} = \sum_{k=0}^{u+v} a_{u,v,k} \left(\int_{\mathbb{R}} t^k p(t) dt \right) = \sum_{k=0}^{u+v} a_{u,v,k} m_k = P_u(y)P_v(y) \Big|_{y^k=m_k}.$$

Random Variable

let X be an arbitrary random variable on \mathbb{R} , with probability density function $p(t)$ and moments m_n , namely,

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

We also let $P_n(y)$ denote the monic *orthogonal polynomials* w. r. t. X .

- ▶ $\deg P_n = n$;
- ▶ the leading coefficient of P_n is 1;
- ▶ and for positive integers u and v ,

$$\mathbb{E}[P_u(X)P_v(X)] = \int_{\mathbb{R}} P_u(t)P_v(t)p(t)dt = c_u\delta_{u,v}$$

In fact, letting $P_u(y)P_v(y) = \sum_{k=0}^{u+v} a_{u,v,k}y^k$,

$$c_u\delta_{u,v} = \sum_{k=0}^{u+v} a_{u,v,k} \left(\int_{\mathbb{R}} t^k p(t) dt \right) = \sum_{k=0}^{u+v} a_{u,v,k} m_k = P_u(y)P_v(y) \Big|_{y^k=m_k}.$$

- ▶ Moreover, P_n satisfies a three-term recurrence: for $n > 1$,

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

Bernoulli

$$B_n = \mathbb{E} \left[\left(iL_B - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it - \frac{1}{2} \right)^n p_B(t) dt.$$

Bernoulli

$$B_n = \mathbb{E} \left[\left(iL_B - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it - \frac{1}{2} \right)^n p_B(t) dt.$$

Theorem. (J. Touchard) For B_n , the orthogonal polynomials θ_n satisfy

$$\theta_{n+1}(y) = \left(y + \frac{1}{2} \right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

Bernoulli

$$B_n = \mathbb{E} \left[\left(iL_B - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it - \frac{1}{2} \right)^n p_B(t) dt.$$

Theorem. (J. Touchard) For B_n , the orthogonal polynomials θ_n satisfy

$$\theta_{n+1}(y) = \left(y + \frac{1}{2} \right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

In particular, for $0 \leq r < n$,

$$y^r \theta_n(y) \Big|_{y^k=B_k} = c_n \delta_{n,r}$$

Bernoulli

$$B_n = \mathbb{E} \left[\left(iL_B - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it - \frac{1}{2} \right)^n p_B(t) dt.$$

Theorem. (J. Touchard) For B_n , the orthogonal polynomials θ_n satisfy

$$\theta_{n+1}(y) = \left(y + \frac{1}{2} \right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

In particular, for $0 \leq r < n$,

$$y^r \theta_n(y) \Big|_{y^k = B_k} = c_n \delta_{n,r} \Leftrightarrow \mathcal{B}^r \theta_n(\mathcal{B}) = c_n \delta_{n,r}.$$

Bernoulli

$$B_n = \mathbb{E} \left[\left(iL_B - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(it - \frac{1}{2} \right)^n p_B(t) dt.$$

Theorem. (J. Touchard) For B_n , the orthogonal polynomials θ_n satisfy

$$\theta_{n+1}(y) = \left(y + \frac{1}{2} \right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

In particular, for $0 \leq r < n$,

$$y^r \theta_n(y) \Big|_{y^k=B_k} = c_n \delta_{n,r} \Leftrightarrow \mathcal{B}^r \theta_n(\mathcal{B}) = c_n \delta_{n,r}.$$

$r = 0$ and $n > 0$:

$$\theta_n(y) \Big|_{y^k=B_k} = \theta_n(\mathcal{B}) = 0.$$

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

► $\theta_0 = 1$;

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

- ▶ $\theta_0 = 1$;
- ▶ $\theta_1 = y + \frac{1}{2}$:

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

- ▶ $\theta_0 = 1$;
- ▶ $\theta_1 = y + \frac{1}{2}$: $\theta_1(\mathcal{B}) = B_1 + \frac{1}{2}B_0 = -\frac{1}{2} + \frac{1}{2} = 0$;

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

- ▶ $\theta_0 = 1$;
- ▶ $\theta_1 = y + \frac{1}{2}$: $\theta_1(\mathcal{B}) = B_1 + \frac{1}{2}B_0 = -\frac{1}{2} + \frac{1}{2} = 0$;
- ▶ $\theta_2 = (y + \frac{1}{2})(y + \frac{1}{2}) + \frac{1}{12} = y^2 + y + \frac{1}{3}$:

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

- ▶ $\theta_0 = 1$;
- ▶ $\theta_1 = y + \frac{1}{2}$: $\theta_1(\mathcal{B}) = B_1 + \frac{1}{2}B_0 = -\frac{1}{2} + \frac{1}{2} = 0$;
- ▶ $\theta_2 = (y + \frac{1}{2})(y + \frac{1}{2}) + \frac{1}{12} = y^2 + y + \frac{1}{3}$:
 $\theta_2(\mathcal{B}) = B_2 + B_1 + \frac{1}{3} = \frac{1}{6} - \frac{1}{2} + \frac{1}{3} = 0$;

Example

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y).$$

n	0	1	2	3	4
B_n	1	$-\frac{1}{2}$	$\frac{1}{6}$	0	$-\frac{1}{30}$

- ▶ $\theta_0 = 1$;
- ▶ $\theta_1 = y + \frac{1}{2}$: $\theta_1(\mathcal{B}) = B_1 + \frac{1}{2}B_0 = -\frac{1}{2} + \frac{1}{2} = 0$;
- ▶ $\theta_2 = (y + \frac{1}{2})(y + \frac{1}{2}) + \frac{1}{12} = y^2 + y + \frac{1}{3}$:
 $\theta_2(\mathcal{B}) = B_2 + B_1 + \frac{1}{3} = \frac{1}{6} - \frac{1}{2} + \frac{1}{3} = 0$;
- ▶ $\theta_3 = (y + \frac{1}{2})(y^2 + y + \frac{1}{3}) + \frac{4}{15}(y + \frac{1}{2}) = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$

Example

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1} (= \bar{P}_{n-1}(y))$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1} (= \bar{P}_{n-1}(y))$$

$$P(n; \mathcal{B}) = P(n; y) \Big|_{y^k = \mathcal{B}_k} = 0.$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1} (= \bar{P}_{n-1}(y))$$

$$P(n; \mathcal{B}) = P(n; y) \Big|_{y^k = \mathcal{B}_k} = 0.$$

Recall that $\deg \theta_n = n$, and $\theta_n(\mathcal{B}) = 0$ for $n > 0$.

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1} (= \bar{P}_{n-1}(y))$$

$$P(n; \mathcal{B}) = P(n; y) \Big|_{y^k = \mathcal{B}_k} = 0.$$

Recall that $\deg \theta_n = n$, and $\theta_n(\mathcal{B}) = 0$ for $n > 0$.

Proposition.

$$P(n; y)$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1} (= \bar{P}_{n-1}(y))$$

$$P(n; \mathcal{B}) = P(n; y) \Big|_{y^k = \mathcal{B}_k} = 0.$$

Recall that $\deg \theta_n = n$, and $\theta_n(\mathcal{B}) = 0$ for $n > 0$.

Proposition.

$$P(n; y) = \sum_{k=1}^{n-1} \alpha_{n,k} \theta_k(y).$$

Example

$$B_n(x+1) - B_n(x) = nx^{n-1} \Leftrightarrow (\mathcal{B} + x + 1)^n - (\mathcal{B} + x)^n = nx^{n-1}.$$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1} (= \bar{P}_{n-1}(y))$$

$$P(n; \mathcal{B}) = P(n; y) \Big|_{y^k = \mathcal{B}_k} = 0.$$

Recall that $\deg \theta_n = n$, and $\theta_n(\mathcal{B}) = 0$ for $n > 0$.

Proposition.

$$P(n; y) = \sum_{k=1}^{n-1} \alpha_{n,k} \theta_k(y).$$

Proof. By induction on the degree of P .

Example

Recall

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

► $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

$$\blacktriangleright P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

- ▶ $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$
- ▶ $P(3; y) = 3y^2 + (3 + 6x)y + 3x + 1$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

- ▶ $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$
- ▶ $P(3; y) = 3y^2 + (3 + 6x)y + 3x + 1 = 3(y^2 + y + \frac{1}{3}) +$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

- ▶ $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$
- ▶ $P(3; y) = 3y^2 + (3 + 6x)y + 3x + 1 = 3\left(y^2 + y + \frac{1}{3}\right) + 6xy + 3x$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

- ▶ $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$
- ▶ $P(3; y) = 3y^2 + (3 + 6x)y + 3x + 1 = 3\left(y^2 + y + \frac{1}{3}\right) + 6xy + 3x$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

- ▶ $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$
- ▶ $P(3; y) = 3y^2 + (3 + 6x)y + 3x + 1 = 3(y^2 + y + \frac{1}{3}) + 6xy + 3x = 3\theta_2 + 6x\theta_1;$

Example

Recall

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

$$\theta_1 = y + \frac{1}{2}$$

$$\theta_2 = y^2 + y + \frac{1}{3}$$

$$\theta_3 = y^3 + \frac{3}{2}y^2 + \frac{11}{10}y + \frac{3}{10}$$

- ▶ $P(2; y) = (y + x + 1)^2 - (y + x)^2 - 2x = 2y + 1 = 2\theta_1;$
- ▶ $P(3; y) = 3y^2 + (3 + 6x)y + 3x + 1 = 3(y^2 + y + \frac{1}{3}) + 6xy + 3x = 3\theta_2 + 6x\theta_1;$
- ▶ $P(4; y) = 4\theta_3 + 12x\theta_2 + (12x^2 - \frac{2}{5})\theta_1.$

Summary

Summary

Given identity

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(\mathcal{B}) = 0$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(B) = 0$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(\mathcal{B}) = 0$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

2. Suppose

$$P(y) = \sum_{k=0}^n \lambda_k y^k = \sum_{k=0}^n \tau_k \theta_k(y)$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(\mathcal{B}) = 0$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

2. Suppose

$$P(y) = \sum_{k=0}^n \lambda_k y^k = \sum_{k=0}^n \tau_k \theta_k(y) \xrightarrow{??} \tau_0 = 0??$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(\beta) = 0$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

2. Suppose

$$P(y) = \sum_{k=0}^n \lambda_k y^k = \sum_{k=0}^n \tau_k \theta_k(y) \xrightarrow{??} \tau_0 = 0??$$

[Question1] What is the formula/expression for $\theta_k(y)$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(B) = 0$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

2. Suppose

$$P(y) = \sum_{k=0}^n \lambda_k y^k = \sum_{k=0}^n \tau_k \theta_k(y) \xrightarrow{??} \tau_0 = 0??$$

[Question1] What is the formula/expression for $\theta_k(y)$

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y) \Rightarrow \theta_n(y) = \sum_{k=0}^n \alpha_{n,k} y^k.$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(B) = 0$

$$P(n; y) = (y + x + 1)^n - (y + x)^n - nx^{n-1}$$

2. Suppose

$$P(y) = \sum_{k=0}^n \lambda_k y^k = \sum_{k=0}^n \tau_k \theta_k(y) \xrightarrow{??} \tau_0 = 0??$$

[Question1] What is the formula/expression for $\theta_k(y)$

$$\theta_{n+1}(y) = \left(y + \frac{1}{2}\right) \theta_n(y) + \frac{n^4}{4(2n+1)(2n-1)} \theta_{n-1}(y) \Rightarrow \theta_n(y) = \sum_{k=0}^n \alpha_{n,k} y^k.$$

Summary

Summary

$$\begin{aligned} P(y) &= [\lambda_n, \dots, \lambda_0] \begin{bmatrix} y^n \\ y^{n-1} \\ \vdots \\ y \\ 1 \end{bmatrix} = [\tau_n, \dots, \tau_0] \begin{bmatrix} \theta_n \\ \theta_{n-1} \\ \vdots \\ \theta_1 \\ \theta_0 = 1 \end{bmatrix} \\ &= [\tau_n, \dots, \tau_0] \begin{bmatrix} \alpha_{n,n} & \alpha_{n,n-1} & \cdots & \alpha_{n,0} \\ 0 & \alpha_{n-1,n-1} & \cdots & \alpha_{n-1,0} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix} \begin{bmatrix} y^n \\ y^{n-1} \\ \vdots \\ y \\ 1 \end{bmatrix} \end{aligned}$$

Summary

$$\begin{aligned}
 P(y) &= [\lambda_n, \dots, \lambda_0] \begin{bmatrix} y^n \\ y^{n-1} \\ \vdots \\ y \\ 1 \end{bmatrix} = [\tau_n, \dots, \tau_0] \begin{bmatrix} \theta_n \\ \theta_{n-1} \\ \vdots \\ \theta_1 \\ \theta_0 = 1 \end{bmatrix} \\
 &= [\tau_n, \dots, \tau_0] \begin{bmatrix} \alpha_{n,n} & \alpha_{n,n-1} & \cdots & \alpha_{n,0} \\ 0 & \alpha_{n-1,n-1} & \cdots & \alpha_{n-1,0} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix} \begin{bmatrix} y^n \\ y^{n-1} \\ \vdots \\ y \\ 1 \end{bmatrix} \\
 &= [\tau_n, \dots, \tau_0] \overbrace{\begin{bmatrix} \alpha_{n,n} & \alpha_{n,n-1} & \cdots & \alpha_{n,0} \\ 0 & \alpha_{n-1,n-1} & \cdots & \alpha_{n-1,0} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}}^{A_n} = [\lambda_n, \dots, \lambda_0]
 \end{aligned}$$

Summary

$$P(y) = [\lambda_n, \dots, \lambda_0] \begin{bmatrix} y^n \\ y^{n-1} \\ \vdots \\ y \\ 1 \end{bmatrix} = [\tau_n, \dots, \tau_0] \begin{bmatrix} \theta_n \\ \theta_{n-1} \\ \vdots \\ \theta_1 \\ \theta_0 = 1 \end{bmatrix}$$

$$= [\tau_n, \dots, \tau_0] \begin{bmatrix} \alpha_{n,n} & \alpha_{n,n-1} & \cdots & \alpha_{n,0} \\ 0 & \alpha_{n-1,n-1} & \cdots & \alpha_{n-1,0} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix} \begin{bmatrix} y^n \\ y^{n-1} \\ \vdots \\ y \\ 1 \end{bmatrix}$$

$$[\tau_n, \dots, \tau_0] \overbrace{\begin{bmatrix} \alpha_{n,n} & \alpha_{n,n-1} & \cdots & \alpha_{n,0} \\ 0 & \alpha_{n-1,n-1} & \cdots & \alpha_{n-1,0} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}}^{A_n} = [\lambda_n, \dots, \lambda_0]$$

$$\tau_0 = [\lambda_n, \dots, \lambda_0] \{ \text{last column of } (A_n^{-1}) \}$$

A Little Bit More

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

Let $b_n = B_n(1/2)$:

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

Let $b_n = B_n(1/2)$: $B_n(\frac{1}{2}) = (\mathcal{B} + \frac{1}{2})^n = \sum_{k=0}^n \binom{n}{k} B_k (\frac{1}{2})^{n-k}$

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

Let $b_n = B_n(1/2)$: $B_n(\frac{1}{2}) = (\mathcal{B} + \frac{1}{2})^n = \sum_{k=0}^n \binom{n}{k} B_k (\frac{1}{2})^{n-k}$

$$\phi_{n+1}(y) = y\phi_n(y) + \omega_n \phi_{n-1}(y)$$

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

Let $b_n = B_n(1/2)$: $B_n(\frac{1}{2}) = (\mathcal{B} + \frac{1}{2})^n = \sum_{k=0}^n \binom{n}{k} B_k (\frac{1}{2})^{n-k}$

$$\phi_{n+1}(y) = y\phi_n(y) + \omega_n \phi_{n-1}(y)$$

s. t. for $n > 0$

$$\phi_n(y) \Big|_{y^k=b_k} = 0$$

A Little Bit More

Let $\omega_n := \frac{n^4}{4(2n+1)(2n-1)}$, so that $\theta_{n+1}(y) = (y + \frac{1}{2}) \theta_n(y) + \omega_n \theta_{n-1}(y)$

Lemma. [L. Jiu and D. Shi]

Random Variable	Moments	Sequences in Recurrence	
X	m_n	s_n	t_n
		$P_{n+1}(y) = (y + s_n)P_n(y) + t_n P_{n-1}(y)$	
$X + c$	$\sum_{k=0}^n \binom{n}{k} m_k c^{n-k}$	$s_n - c$	t_n
		$Q_{n+1}(y) = (y + s_n - c)Q_n(y) + t_n Q_{n-1}(y)$	

$$Q_n(y) = P_n(y - c)$$

Let $b_n = B_n(1/2)$: $B_n(\frac{1}{2}) = (\mathcal{B} + \frac{1}{2})^n = \sum_{k=0}^n \binom{n}{k} B_k (\frac{1}{2})^{n-k}$

$$\phi_{n+1}(y) = y\phi_n(y) + \omega_n \phi_{n-1}(y)$$

s. t. for $n > 0$

$$\phi_n(y) \Big|_{y^k = b_k} = 0 (= \phi_n(b)). \quad \left(b^k = b_k \text{ and } b = \mathcal{B} + \frac{1}{2} \right)$$

Summary

Summary

Given identity

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(b) = 0$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(b) = 0$

$$\begin{aligned} (b+x+1)^n - (b+x)^n - nx^{n-1} &= \left(b + \frac{1}{2} + x + \frac{1}{2}\right)^n - \left(b + \frac{1}{2} + x - \frac{1}{2}\right)^n - nx^{n-1} \\ &= \left(b+x+\frac{1}{2}\right)^n - \left(b+x-\frac{1}{2}\right)^n - nx^{n-1} \end{aligned}$$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(b) = 0$

$$\begin{aligned} (B+x+1)^n - (B+x)^n - nx^{n-1} &= \left(B + \frac{1}{2} + x + \frac{1}{2}\right)^n - \left(B + \frac{1}{2} + x - \frac{1}{2}\right)^n - nx^{n-1} \\ &= \left(b+x+\frac{1}{2}\right)^n - \left(b+x-\frac{1}{2}\right)^n - nx^{n-1} \end{aligned}$$

Define

$$R_{n-1}(y) = \left(y+x+\frac{1}{2}\right)^n - \left(y+x-\frac{1}{2}\right)^n - nx^{n-1}$$

then $R_{n-1}(b) = 0$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(b) = 0$

$$\begin{aligned} (B+x+1)^n - (B+x)^n - nx^{n-1} &= \left(B + \frac{1}{2} + x + \frac{1}{2}\right)^n - \left(B + \frac{1}{2} + x - \frac{1}{2}\right)^n - nx^{n-1} \\ &= \left(b+x+\frac{1}{2}\right)^n - \left(b+x-\frac{1}{2}\right)^n - nx^{n-1} \end{aligned}$$

Define

$$R_{n-1}(y) = \left(y+x+\frac{1}{2}\right)^n - \left(y+x-\frac{1}{2}\right)^n - nx^{n-1}$$

then $R_{n-1}(b) = 0$

2. $\phi_{n+1}(y) = y\phi_{n-1}(y) + \omega_n\phi_{n-1}(y)$

Summary

Given identity e.g.,

$$B_n(x+1) - B_n(x) = nx^{n-1}$$

1. Write it as a polynomial $P(y)$ such that the identity is equivalent to $P(b) = 0$

$$\begin{aligned} (B+x+1)^n - (B+x)^n - nx^{n-1} &= \left(B + \frac{1}{2} + x + \frac{1}{2}\right)^n - \left(B + \frac{1}{2} + x - \frac{1}{2}\right)^n - nx^{n-1} \\ &= \left(b+x+\frac{1}{2}\right)^n - \left(b+x-\frac{1}{2}\right)^n - nx^{n-1} \end{aligned}$$

Define

$$R_{n-1}(y) = \left(y+x+\frac{1}{2}\right)^n - \left(y+x-\frac{1}{2}\right)^n - nx^{n-1}$$

then $R_{n-1}(b) = 0$

2. $\phi_{n+1}(y) = y\phi_{n-1}(y) + \omega_n\phi_{n-1}(y)$

Proposition. Let $\phi_n = \sum \alpha_{n,k} y^{n-2k}$, then

$$\alpha_{n,k} = \sum_{\substack{i_1, \dots, i_k=1 \\ i_{j+1} - i_j > 1}}^n \omega_{i_1} \cdots \omega_{i_k},$$

Summary

$$\phi_{n+1}(y) = y\phi_n(y) + \omega_n\phi_{n-1}(y)$$

$$\phi_0 = 1$$

$$\phi_1 = y$$

$$\phi_2 = y\phi_1 + \omega_1\phi_0 = y^2 + \omega_1$$

$$\phi_3 = y\phi_2 + \omega_2\phi_1 = y^3 + (\omega_1 + \omega_2)y$$

$$\phi_4 = y\phi_3 + \omega_3\phi_2 = y^4 + (\omega_1 + \omega_2 + \omega_3)y^2 + \omega_1\omega_3$$

$$\phi_5 = y\phi_4 + \omega_4\phi_3 = y^5 + (\omega_1 + \omega_2 + \omega_3 + \omega_4)y^3 + (\omega_1\omega_3 + \omega_1\omega_4 + \omega_2\omega_4)y$$

[Question2] Find the closed form for ϕ_n .

Summary

$$\phi_{n+1}(y) = y\phi_n(y) + \omega_n\phi_{n-1}(y)$$

$$\phi_0 = 1$$

$$\phi_1 = y$$

$$\phi_2 = y\phi_1 + \omega_1\phi_0 = y^2 + \omega_1$$

$$\phi_3 = y\phi_2 + \omega_2\phi_1 = y^3 + (\omega_1 + \omega_2)y$$

$$\phi_4 = y\phi_3 + \omega_3\phi_2 = y^4 + (\omega_1 + \omega_2 + \omega_3)y^2 + \omega_1\omega_3$$

$$\phi_5 = y\phi_4 + \omega_4\phi_3 = y^5 + (\omega_1 + \omega_2 + \omega_3 + \omega_4)y^3 + (\omega_1\omega_3 + \omega_1\omega_4 + \omega_2\omega_4)y$$

[Question2] Find the closed form for ϕ_n .

$$\tau_0 = [\lambda_n, \dots, \lambda_0] \{ \text{last column of } (A_n^{-1}) \}, A_n = \begin{bmatrix} \alpha_{n,n} & 0 & \alpha_{n,n-1} & \cdots & \\ 0 & \alpha_{n-1,n-1} & 0 & \cdots & \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & 1 \end{bmatrix}$$

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

How about the Euler case?

n	0	1	2	3	4
E_n	1	0	-1	0	5

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

How about the Euler case?

n	0	1	2	3	4
E_n	1	0	-1	0	5

For Euler numbers E_n , similarly define \mathcal{E} such that $\mathcal{E}^n = E_n$.

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

How about the Euler case?

n	0	1	2	3	4
E_n	1	0	-1	0	5

For Euler numbers E_n , similarly define \mathcal{E} such that $\mathcal{E}^n = E_n$.

- \mathcal{E} can be treated as a random variable.

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

How about the Euler case?

n	0	1	2	3	4
E_n	1	0	-1	0	5

For Euler numbers E_n , similarly define \mathcal{E} such that $\mathcal{E}^n = E_n$.

- ▶ \mathcal{E} can be treated as a random variable.
- ▶ The orthogonal polynomials are given by

$$\varphi_{n+1}(y) = y\varphi_n(y) + n^2\varphi_{n-1}(y)$$

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

How about the Euler case?

n	0	1	2	3	4
E_n	1	0	-1	0	5

For Euler numbers E_n , similarly define \mathcal{E} such that $\mathcal{E}^n = E_n$.

- ▶ \mathcal{E} can be treated as a random variable.
- ▶ The orthogonal polynomials are given by

$$\varphi_{n+1}(y) = y\varphi_n(y) + n^2\varphi_{n-1}(y)$$

- ▶ $\varphi_2(y) = y^2 + 1 \Rightarrow \varphi_2(\mathcal{E}) = E_2 + 1 = 0$
- ▶ $\varphi_3(y) = y^3 + 5y \Rightarrow \varphi_3(\mathcal{E}) = 0$
- ▶ $\varphi_4(y) = y^4 + 14y^2 + 9 \Rightarrow \varphi_4(\mathcal{E}) = E_4 + 14E_2 + 9 = 0$

Last Column: $1, 0, -\frac{1}{12}, 0, \frac{7}{240}, 0, -\frac{31}{1344}, 0, \frac{16473530237}{53003808000}, \dots$

How about the Euler case?

n	0	1	2	3	4
E_n	1	0	-1	0	5

For Euler numbers E_n , similarly define \mathcal{E} such that $\mathcal{E}^n = E_n$.

- ▶ \mathcal{E} can be treated as a random variable.
- ▶ The orthogonal polynomials are given by

$$\varphi_{n+1}(y) = y\varphi_n(y) + n^2\varphi_{n-1}(y)$$

- ▶ $\varphi_2(y) = y^2 + 1 \Rightarrow \varphi_2(\mathcal{E}) = E_2 + 1 = 0$
- ▶ $\varphi_3(y) = y^3 + 5y \Rightarrow \varphi_3(\mathcal{E}) = 0$
- ▶ $\varphi_4(y) = y^4 + 14y^2 + 9 \Rightarrow \varphi_4(\mathcal{E}) = E_4 + 14E_2 + 9 = 0$

$$\begin{bmatrix} \varphi_4 \\ \varphi_3 \\ \varphi_2 \\ \varphi_1 \\ \varphi_0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 14 & 0 & 9 \\ 0 & 1 & 0 & 5 & 0 \\ 0 & 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} y^4 \\ y^3 \\ y^2 \\ y \\ 1 \end{bmatrix}$$

$1, 5, 14, \dots$

$1, 5, 14, \dots$ $1, 1, 0, 1, 0, 1, 1, 0, 5, 0, 1, 0, 14, 0, 9, \dots$

$1, 5, 14, \dots$
 $1, 1, 0, 1, 0, 1, 1, 0, 5, 0, 1, 0, 14, 0, 9, \dots$

Meixner-Pollaczek polynomials

$$\begin{aligned}
 P_n^{(\lambda)}(x; \phi) &:= \frac{(2\lambda)_n}{n!} e^{in\phi} {}_2F_1 \left(\begin{matrix} -n, \lambda + ix \\ 2\lambda \end{matrix} \middle| 1 - e^{-2i\phi} \right) \\
 &= \frac{(2\lambda)_n}{n!} e^{in\phi} \sum_{k=0}^n \frac{(-n)_k (\lambda + ix)_k}{(2\lambda)_k k!} (1 - e^{-2i\phi})^k,
 \end{aligned}$$

$1, 5, 14, \dots$
 $1, 1, 0, 1, 0, 1, 1, 0, 5, 0, 1, 0, 14, 0, 9, \dots$

Meixner-Pollaczek polynomials

$$\begin{aligned} P_n^{(\lambda)}(x; \phi) &:= \frac{(2\lambda)_n}{n!} e^{in\phi} {}_2F_1 \left(\begin{matrix} -n, \lambda + ix \\ 2\lambda \end{matrix} \middle| 1 - e^{-2i\phi} \right) \\ &= \frac{(2\lambda)_n}{n!} e^{in\phi} \sum_{k=0}^n \frac{(-n)_k (\lambda + ix)_k}{(2\lambda)_k k!} (1 - e^{-2i\phi})^k, \end{aligned}$$

where $(x)_n := x(x+1)(x+2) \cdots (x+n-1)$.

$1, 5, 14, \dots$
 $1, 1, 0, 1, 0, 1, 1, 0, 5, 0, 1, 0, 14, 0, 9, \dots$

Meixner-Pollaczek polynomials

$$\begin{aligned} P_n^{(\lambda)}(x; \phi) &:= \frac{(2\lambda)_n}{n!} e^{in\phi} {}_2F_1 \left(\begin{matrix} -n, \lambda + ix \\ 2\lambda \end{matrix} \middle| 1 - e^{-2i\phi} \right) \\ &= \frac{(2\lambda)_n}{n!} e^{in\phi} \sum_{k=0}^n \frac{(-n)_k (\lambda + ix)_k}{(2\lambda)_k k!} (1 - e^{-2i\phi})^k, \end{aligned}$$

where $(x)_n := x(x+1)(x+2) \cdots (x+n-1)$.

$$(n+1)P_{n+1}^{(\lambda)}(x; \phi) = 2(x \sin \phi + (n+\lambda) \cos \phi) P_n^{(\lambda)}(x; \phi) - (n+2\lambda-1) P_{n-1}^{(\lambda)}(x; \phi).$$

$$1, 5, 14, \dots$$

$$1, 1, 0, 1, 0, 1, 1, 0, 5, 0, 1, 0, 14, 0, 9, \dots$$

Meixner-Pollaczek polynomials

$$\begin{aligned} P_n^{(\lambda)}(x; \phi) &:= \frac{(2\lambda)_n}{n!} e^{in\phi} {}_2F_1 \left(\begin{matrix} -n, \lambda + ix \\ 2\lambda \end{matrix} \middle| 1 - e^{-2i\phi} \right) \\ &= \frac{(2\lambda)_n}{n!} e^{in\phi} \sum_{k=0}^n \frac{(-n)_k (\lambda + ix)_k}{(2\lambda)_k k!} (1 - e^{-2i\phi})^k, \end{aligned}$$

where $(x)_n := x(x+1)(x+2)\cdots(x+n-1)$.

$$(n+1)P_{n+1}^{(\lambda)}(x; \phi) = 2(x \sin \phi + (n+\lambda) \cos \phi) P_n^{(\lambda)}(x; \phi) - (n+2\lambda-1) P_{n-1}^{(\lambda)}(x; \phi).$$

Example.

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

End

End and Sage