

Bessel Random Walks and Identities for Higher-order Bernoulli and Euler Polynomials

Lin Jiu

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Joint Work with

loading...

Christophe Vignat

Euler polynomials

Generating function

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inversed formula

$$E_n(x) = P \left(E_{n_1}^{(p_1)}(x), \dots, E_{n_k}^{(p_k)}(x) \right)?$$

Y-N-Y

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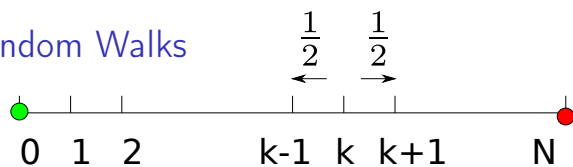
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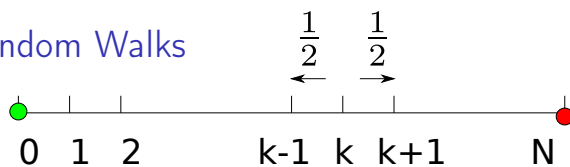
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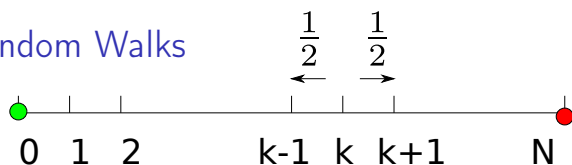


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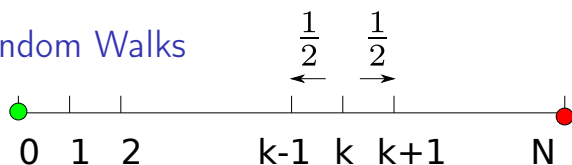
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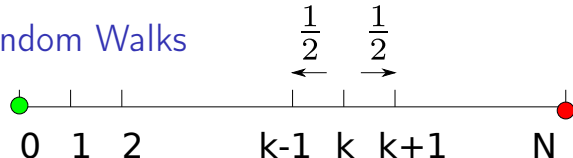
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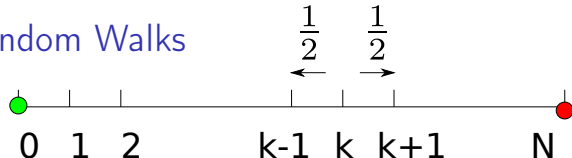


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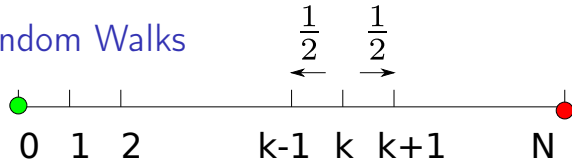
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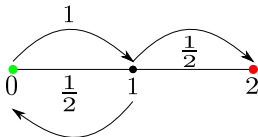
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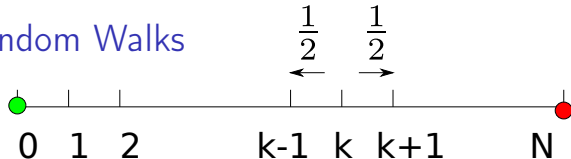
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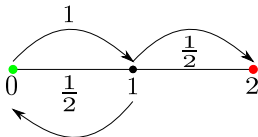
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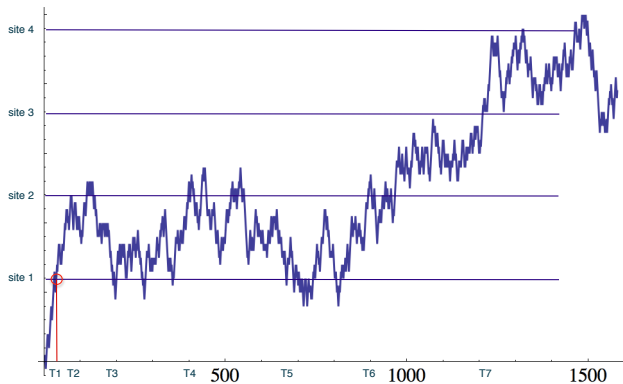
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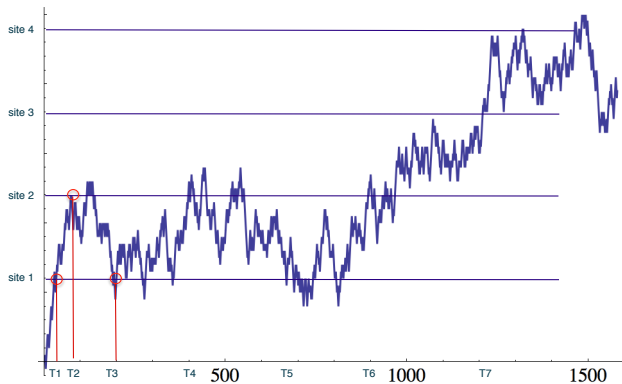


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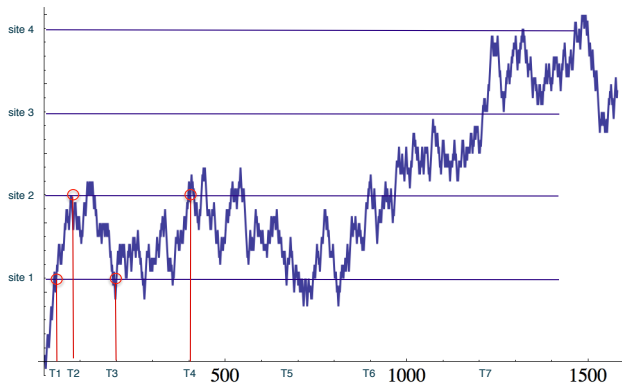
Reflected Brownian Motion



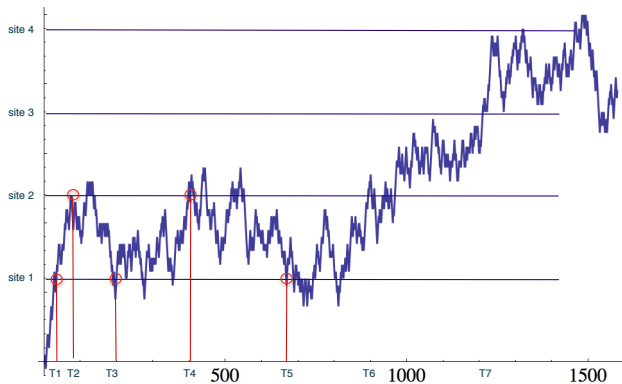
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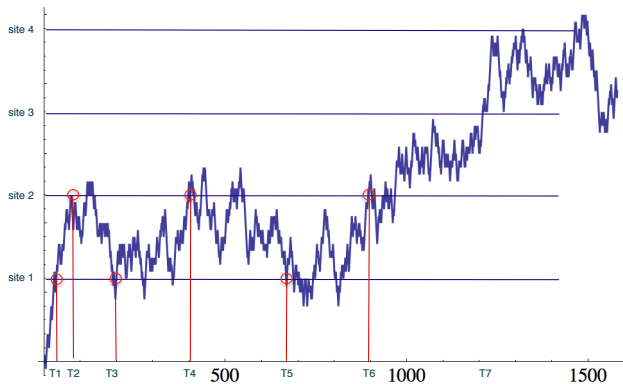
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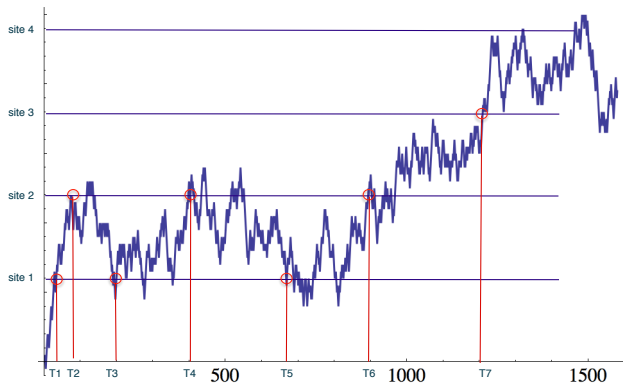
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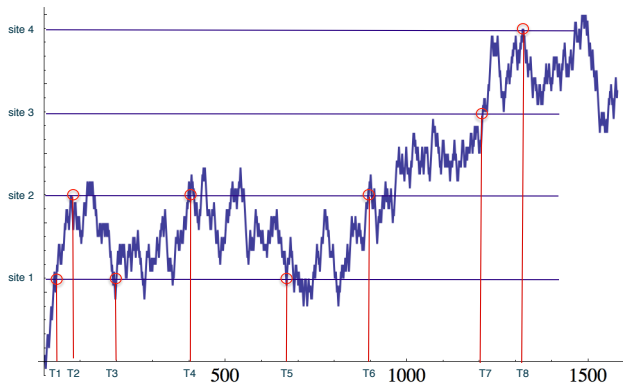
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Theorem. (Klebanov et al. 1996). The random variable

$$Z_N = \frac{1}{N} \sum_{j=1}^{\nu_N} L_j$$

has **the same hyperbolic secant distribution**.

Hyperbolic Secant

Let $L \sim \operatorname{sech}(\pi t)$, then the Euler polynomial is given by

$$E_n(x) = \mathbb{E} \left[\left(x + iL - \frac{1}{2} \right)^n \right] = \int_{\mathbb{R}} \left(x + it - \frac{1}{2} \right)^n \operatorname{sech}(\pi t) dt.$$

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Let $\{L_j\}_{1 \leq j \leq p}$ be p independent random variables $L_j \sim \text{sech}(\pi t)$.
The generalized Euler polynomial is given by

$$E_n^{(p)}(x) = \mathbb{E} \left[\left(x + \left(iL_1 - \frac{1}{2} \right) + \cdots + \left(iL_p - \frac{1}{2} \right) \right)^n \right].$$

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L. B. Klebanov, A. V. Kakosyan, S. T. Rachev, and G. Temnov. On a class of distributions stable under random summation. J. Appl. Prob., 49:303–318, 2012.

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Take moments.

Hitting Time

Consider

- ▶ a linear Brownian motion W_t starting from 0
- ▶ the hitting time T of level $z = 1$, denoted by W_t
- ▶ another independent Brownian motion ω_t .

Then

$$\omega_T \sim \text{sech}(x).$$

Denote

$$T_1 < T_2 < \dots < T_l = T$$

the successive epochs at which W_t visits the sites

$$z_i = \frac{i}{N}, \quad 0 \leq i \leq N.$$

Hitting Time

This defines a random walk with

$$p_\ell^{(N)} = \mathbb{P}\{W_t \text{ reaches the sink in } \ell \text{ steps}\}.$$

Now write

$$T = (T - T_{\ell-1}) + (T_{\ell-1} - T_{\ell-2}) + \cdots + (T_1 - 0)$$

and

$$\omega_T \sim \omega_{T-T_{\ell-1}} + \omega_{T_{\ell-1}-T_{\ell-2}} + \cdots + \omega_{T_1-0},$$

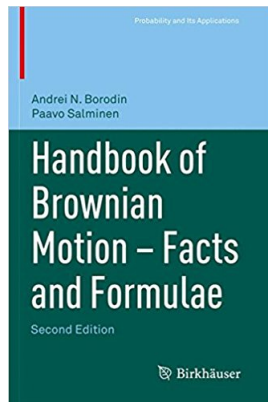
each term $\sim \text{sech}(x)$.

This corresponds Klebanov's [random sum decomposition](#)

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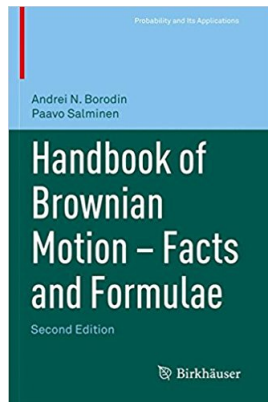
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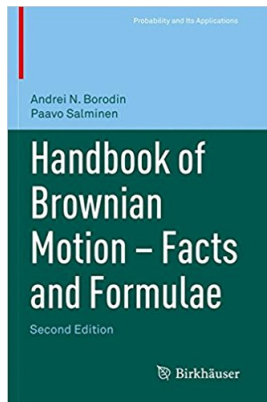
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$$\begin{aligned} & \mathbb{E}_x \left(e^{-\alpha H_z}; \sup_{0 \leq s \leq H_z} R_s^{(n)} < y \right) \\ &= \begin{cases} \frac{x^{-\nu} I_\nu(x\sqrt{2\alpha})}{z^{-\nu} I_\nu(z\sqrt{2\alpha})}, & 0 \leq x \leq z \leq y; \\ \frac{S_\nu(y\sqrt{2\alpha}, x\sqrt{2\alpha})}{S_\nu(y\sqrt{2\alpha}, z\sqrt{2\alpha})}, & z \leq x \leq y, \end{cases} \quad (2.1.4) \end{aligned}$$



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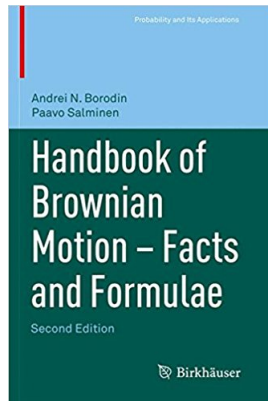
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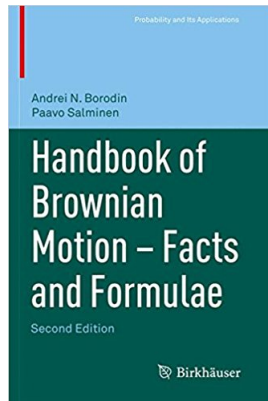
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$$S_\nu(x, y) := (xy)^{-\nu} [I_\nu(x)K_\nu(y) - K_\nu(x)I_\nu(y)].$$



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$$\sum_{n=0}^{\infty} B_n(x) \frac{z^n}{n!} = \frac{t}{e^t - 1} e^{tx} = \frac{te^{tx} e^{-\frac{t}{2}}}{e^{\frac{t}{2}} - e^{-\frac{t}{2}}} = \frac{te^{t(x-\frac{1}{2})}}{2} \sinh\left(\frac{t}{2}\right)$$

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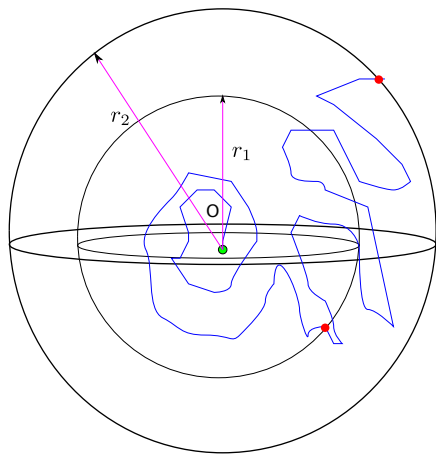
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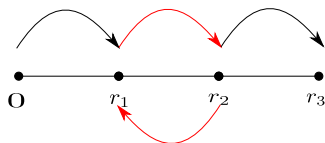
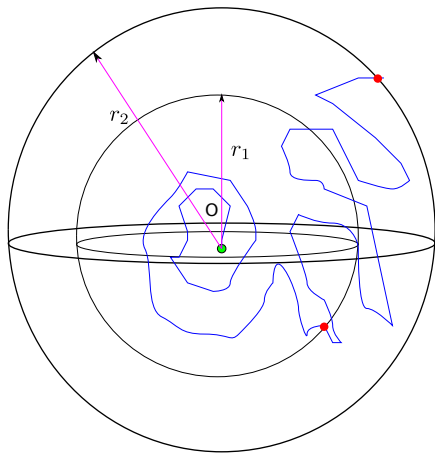
$$\mathbb{E}_x \left(e^{-\alpha H_z}; \sup_{0 \leq s \leq H_z} R_s^{(3)} < y \right) = \begin{cases} \frac{z \sinh(x\sqrt{2\alpha})}{x \sinh(z\sqrt{2\alpha})}, & 0 \leq x \leq z \leq y \\ \frac{z \sinh((y-x)\sqrt{2\alpha})}{x \sinh((y-z)\sqrt{2\alpha})}, & z \leq x \leq y \end{cases}$$

$$n = 3 \Leftrightarrow \nu = 1/2$$

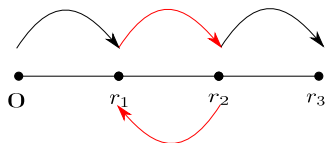
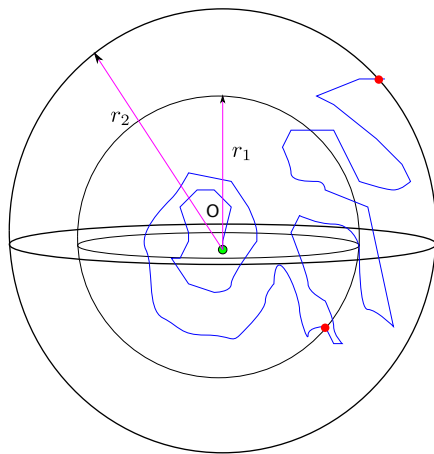
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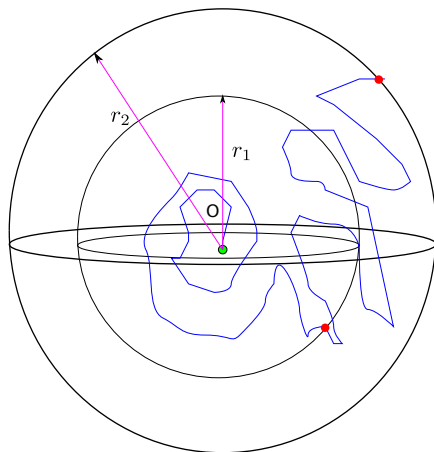
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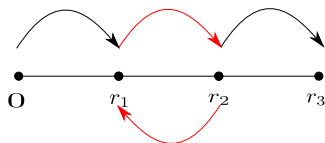
$$0 \rightarrow r_3$$

$$\sim 0 \rightarrow r_1 + \boxed{r_1 \leftrightarrow r_2} + r_2 \rightarrow r_3$$

$$n = 3 \Leftrightarrow \nu = 1/2$$



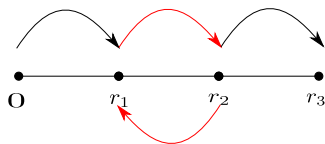
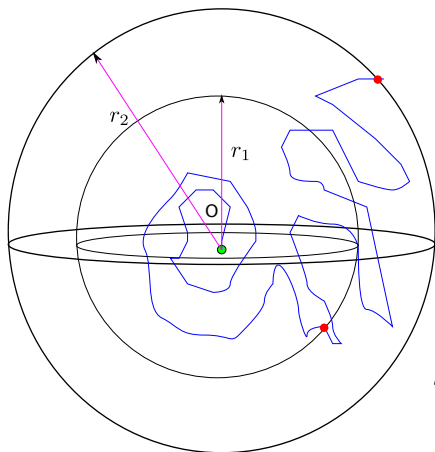
$$r_1 = 1, r_2 = 2, \text{ and } r_3 = 3$$



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$$\frac{3^n}{n+1} \left[B_{n+1} \left(\frac{x+5}{6} \right) - B_{n+1} \left(\frac{x+3}{6} \right) \right] = \frac{1}{4} \sum_{k=0}^{\infty} \frac{1}{4^k} E_n^{(2k+2)} \left(\frac{x+2k+3}{2} \right).$$

$$\sum_{n=0}^{\infty} E_n(x) \frac{z^n}{n!} = \frac{2}{e^z + 1} e^{xz} : \quad E_n(x) = \int_{\mathbb{R}} \left(x + it - \frac{1}{2} \right)^n \operatorname{sech}(\pi t) \, dt.$$

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