Bernoulli Numbers

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March 11, 2021

1 Bernoulli Numbers

Examining the Taylor expansion of $\frac{x}{e^x-1}$, this will be required for the evaluation of the even integer values of ζ.

Definition 1.1 *The Bernoulli numbers B_n are defined as the coefficients of the Taylor expansion of the following function*

$$\boxed{\frac{x}{e^x-1} = \sum_{n=0}^{\infty} \frac{B_n}{n!} x^n}$$

Theorem 1.1

$$\sum_{k}^{n} \binom{n+1}{k} B_k = 0 \quad \forall n > 0, \; \textit{with } B_0 = 1 \tag{1}$$

Proof

Starting from definition **??**

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

Using the Taylor expansion of e^x

$$\frac{x}{\sum_{k=1}^{\infty} \frac{x^k}{k!}} = \sum_{n=0}^{\infty} \frac{B_n}{n!} x^n$$

Rearranging

$$x = \sum_{k=1}^{\infty} \frac{x^k}{k!} \sum_{n=0}^{\infty} \frac{B_n}{n!} x^n$$

$$1 = \sum_{k=1}^{\infty} \frac{x^{k-1}}{k!} \sum_{n=0}^{\infty} \frac{B_n}{n!} x$$

Adjusting the indices

$$1 = \sum_{k=0}^{\infty} \frac{x^k}{(k+1)!} \sum_{n=0}^{\infty} \frac{B_n}{n!} x^n$$

Using Cauchy's product formula for infinite sums [1]

$$1 = \underbrace{\sum_{n=0}^{\infty}\sum_{k=0}^{n}\underbrace{\left(\frac{B_k}{k!}x^k\right)}_{a_k}\underbrace{\left(\frac{x^{n-k}}{(n-k+1)!}\right)}_{b_{n-k}}}_{c_n}$$

Simplifying

$$1 = \sum_{n=0}^{\infty}\frac{1}{(n+1)!}\sum_{k=0}^{n}\binom{n+1}{k}B_k x^k x^{n-k}$$
$$1 = \sum_{n=0}^{\infty}\frac{x^n}{(n+1)!}\sum_{k=0}^{n}\binom{n+1}{k}B_k$$

Comparing coefficients of powers of x of both sides we get

$$n = 0, \quad 1 = B_0$$
$$n \neq 0, \quad 0 = \sum_{k=0}^{n}\binom{n+1}{k}B_k$$

1.1 First few Bernoulli numbers

Using equation **??** with $n = 1$ implies $\binom{2}{0}B_0 + \binom{2}{1}B_1 = 0 = 1 + 2B_1$ which implies

$$B_1 = -\frac{1}{2} \tag{2}$$

Using equation **??** with $n = 2$ implies $\binom{3}{0}B_0+\binom{3}{1}B_1+\binom{3}{2}B_2 = 0 = 1-\frac{3}{2}+3B_2$ which implies

$$B_2 = \frac{1}{6} \tag{3}$$

Similarly when we apply this equation for increasing values of n

$$B_3 = 0, B_4 = -\frac{1}{30}, B_5 = 0, B_6 = \frac{1}{42}, \ldots \tag{4}$$

Theorem 1.2 *In fact we can show that all odd Bernoulli numbers after n=1 are 0*

$$B_n = 0 \quad \forall \text{ odd } n > 1 \tag{5}$$

Proof

Starting from definition **??**

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

[1] $(\sum_{n=0}^{\infty} a_n)(\sum_{n=0}^{\infty} b_n) = \sum_{n=0}^{\infty} c_n$ where $c_n = \sum_{k=0}^{n} a_k b_{n-k}$. See proof: TODO ADD

Removing the first two terms of the sum

$$\frac{x}{e^x - 1} = B_0 + B_1 x + \sum_{n=2}^{\infty} \frac{B_n}{n!} x^n$$

Rearranging

$$\frac{x}{e^x - 1} - 1 + \frac{x}{2} = \sum_{n=2}^{\infty} \frac{B_n}{n!} x^n$$
$$\frac{x + xe^x}{2e^x - 2} - 1 = \sum_{n=2}^{\infty} \frac{B_n}{n!} x^n$$

If we can show that the RHS is an even function then we have established the proof

$$y(x) = \frac{x + xe^x}{2e^x - 2} - 1$$
$$y(-x) = \frac{-x + -xe^{-x}}{2e^{-x} - 2} - 1$$

Simplifying

$$y(-x) = \frac{-x - xe^{-x}}{2e^{-x} - 2} \cdot \frac{e^x}{e^x} - 1$$
$$y(-x) = \frac{-xe^x - x}{2 - 2e^x} - 1$$
$$y(-x) = \frac{x + xe^x}{2e^x - 2} - 1$$
$$y(-x) = y(x)$$
$$B_n = 0 \quad \forall \ odd \ n > 1$$

2 Bernoulli Polynomials

Definition 2.1 *The Bernoulli polynomials $B_n(x)$ are defined as*

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

2.1 Examples

$$\begin{aligned}
&B_0(x) = B_0 = 1 \\
&B_1(x) = B_0 x + B_1 = x - \frac{1}{2} \\
&B_2(x) = B_0 x^2 + \binom{2}{1} B_1 x + B_2 = x^2 - x + \frac{1}{6} \\
&B_3(x) = B_0 x^3 + \binom{3}{1} B_1 x^2 + \binom{3}{2} B_2 x + B_3 = x^3 - \frac{3}{2}x^2 + \frac{1}{2}x
\end{aligned}$$

Note that $B_n(x)$ is a polynomial of degree n.

2.2 Useful Properties

Theorem 2.1 $B_n(0)$

$$\boxed{B_n(0) = B_n} \tag{6}$$

Proof

$$\begin{aligned}
B_n(x) &= \sum_{k=0}^{n} \binom{n}{k} B_k x^{n-k} \\
B_n(x) &= \sum_{k=0}^{n-1} \binom{n}{k} B_k x^{n-k} + B_n \\
B_n(0) &= \sum_{k=0}^{n-1} \binom{n}{k} B_k \cdot 0 + B_n = B_n
\end{aligned}$$

Theorem 2.2 $B_n(1)$

$$\boxed{B_n(1) = B_n \quad n \neq 1 \quad B_1(1) = -B_1} \tag{7}$$

Proof

$$\begin{aligned}
B_n(x) &= \sum_{k=0}^{n} \binom{n}{k} B_k x^{n-k} \\
B_n(1) &= \sum_{k=0}^{n} \binom{n}{k} B_k
\end{aligned}$$

Using equation **??**, $\sum_k^n \binom{n+1}{k} B_k = 0$

$$\sum_k^{n-1} \binom{n}{k} B_k = 0$$

Adding B_n *to both sides*

$$\sum_k^{n} \binom{n}{k} B_k = B_n$$

Theorem 2.3 *Derivative*

$$\boxed{B_n^{'}(x) = nB_{n-1}(x)} \tag{8}$$

Proof

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

Taking derivatives of both sides

$$B_n^{'}(x) = \sum_{k=0}^{n-1} \binom{n}{k} B_k (n-k) x^{n-k-1}$$

$$B_n^{'}(x) = \sum_{k=0}^{n-1} \frac{n!(n-k)}{k!(n-k)!} B_k x^{n-1-k}$$

$$B_n^{'}(x) = \sum_{k=0}^{n-1} \frac{(n-1)! \cdot n}{k!(n-k-1)!} B_k x^{n-1-k}$$

$$B_n^{'}(x) = n \sum_{k=0}^{n-1} \binom{n-1}{k} B_k x^{n-1-k}$$

$$B_n^{'}(x) = nB_{n-1}(x)$$

Theorem 2.4 *Integral*

$$\boxed{\int_{x=0}^{1} B_n(x) dx = 0} \tag{9}$$

Proof

Starting from the derivative equation, using $m = n - 1$

$$B_{m+1}^{'}(x) = (m+1) \cdot B_m(x)$$

Integrating both sides

$$\int_{x=0}^{1} B_{m+1}^{'}(x) = B_{m+1}(1) - B_{m+1}(0) = (m+1) \cdot \int_{x=0}^{1} B_m(x)$$

Using the Bernoulli polynomial properties

$$B_{m+1}(1) - B_{m+1}(0) = B_{m+1} - B_{m+1} = 0$$

Therefore for $m \neq -1$

$$\int_{x=0}^{1} B_m(x) = 0$$

3 Euler-Maclaurin formula

Let $\{x\} = x - \lfloor x \rfloor$ then

Theorem 3.1

$$\sum_{k=1}^{n-1} f(k) = \int_{x=1}^{n} f(x)dx - \sum_{k=1}^{m} \frac{B_k}{k!} \cdot \left(f^{(k-1)}(n) - f^{(k-1)}(1)\right) + R_{mn} \tag{10a}$$

$$R_{mn} = \frac{(-1)^{m+1}}{m!} \cdot \int_{x=1}^{n} B_m(\{x\}) f^{(m)}(x)dx \tag{10b}$$

Proof

See the Darboux Formula paper for proof

3.1 Stirling's Approximation

Theorem 3.2

$$n! = \left(\frac{n}{e}\right)^n \sqrt{2\pi n} \cdot exp\left(\sum_{k=1}^{\lfloor m/2 \rfloor} \frac{B_{2k}}{2k \cdot (2k-1)} \frac{1}{n^{2k-1}} + O(\frac{1}{n^m}) \right) \tag{11}$$

Proof

See the Gamma function paper for proof

4 Connection to $\zeta(2n)$

See the Zeta function document.

Theorem 4.1 *We can express all even integer values of ζ using Bernoulli numbers*

$$\zeta(2n) = (-1)^{n+1}\frac{(2\pi)^{2n}B_{2n}}{2\cdot(2n)!} \tag{12}$$

Proof: See the Zeta function document.

4.1 The first few even integer values of ζ

$$\zeta(2) = \frac{\pi^2}{6}, \zeta(4) = \frac{\pi^4}{90}, \zeta(6) = \frac{\pi^6}{945}, \zeta(8) = \frac{\pi^8}{9450}, \zeta(10) = \frac{\pi^{10}}{93555},$$
$$\zeta(12) = \frac{691}{638512875}\pi^{12}, \zeta(14) = \frac{2}{18243225}\pi^{14}, \zeta(16) = \frac{3617}{325641566250}\pi^{16},$$
$$\zeta(18) = \frac{43867}{38979295480125}\pi^{18}, \zeta(20) = \frac{174611}{1531329465290625}\pi^{20}, \zeta(22) = \frac{155366}{13447856940643125}\pi^{22},$$
$$\zeta(24) = \frac{236364091}{201919571963756521875}\pi^{24}, \ldots$$