

# A Generating Function Problem

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$$f(x, y) = \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} \frac{1}{(j+k+1)!} x^j y^k$$

$$\frac{d^{j+k} f}{dx^j dy^k}(0, 0) = \frac{j!k!}{(j+k+1)!} = B(j+1, k+1)$$

$$B(j+1, k+1) = B(j+1, k+2) + B(j+2, k+1)$$

$$\frac{d^{j+k} f}{dx^j dy^k}(0, 0) = \frac{d^{j+k+1} f}{dx^{j+1} dy^k}(0, 0) + \frac{d^{j+k+1} f}{dx^j dy^{k+1}}(0, 0) = \frac{d}{dx} \left( \frac{d^{j+k} f}{dx^j dy^k} \right) (0, 0) + \frac{d}{dy} \left( \frac{d^{j+k} f}{dx^j dy^k} \right) (0, 0)$$

$$f = \frac{df}{dx} + \frac{df}{dy}$$

$$B(j+1, 1) = \frac{1}{j+1}$$

$$\frac{d^j f}{dx^j}(0, 0) = \frac{1}{j+1}$$

$$f(x, 0) = \sum_{j=0}^{\infty} \frac{1}{j+1} \frac{x^j}{j!} = \sum_{j=0}^{\infty} \frac{x^j}{(j+1)!} = \frac{1}{x} \sum_{j=0}^{\infty} \frac{x^{j+1}}{(j+1)!} = \frac{1}{x} \left( \sum_{j=0}^{\infty} \left( \frac{x^j}{j!} \right) - \frac{x^0}{0!} \right) = \frac{e^x - 1}{x}$$

$$f(0, y) = \frac{e^y - 1}{y}$$