Chapter 15: Bernoulli Numbers

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Supplement. Equation (4) on page 231. Prove that

$$x \cot x = 1 - 2 \sum_{n=1}^{\infty} \frac{x^2}{n^2 \pi^2 - x^2}.$$

Proof (Exercise 6.73 in the book Graham, Knuth and Patashnik, Concrete Mathematics, Second Edition).

(1) Show that

$$\cot x = \frac{1}{2^n} \sum_{k=0}^{2^n - 1} \cot \frac{x + k\pi}{2^n}$$

for all integers $n \geq 1$. Notice that

$$\cot(x+\pi) = \cot x,$$

$$\cot\left(x+\frac{\pi}{2}\right) = -\tan x,$$

$$\cot x = \frac{1}{2}\left(\cot\frac{x}{2} - \tan\frac{x}{2}\right).$$

Use mathematical induction. The case n=1 is the same as the note. Assume the case n=m holds. For n=m+1,

$$\sum_{k=0}^{2^{m+1}-1} \cot \frac{x+k\pi}{2^{m+1}} = \sum_{k=0}^{2^{m}-1} \cot \frac{x+k\pi}{2^{m+1}} + \sum_{k=2^{m}}^{2^{m+1}-1} \cot \frac{x+k\pi}{2^{m+1}}$$

$$= \sum_{k=0}^{2^{m}-1} \cot \frac{x+k\pi}{2^{m+1}} + \sum_{k=0}^{2^{m}-1} \cot \frac{x+(2^{m}+k)\pi}{2^{m+1}}$$

$$= \sum_{k=0}^{2^{m}-1} \cot \frac{x+k\pi}{2^{m+1}} + \sum_{k=0}^{2^{m}-1} \cot \left(\frac{x+k\pi}{2^{m+1}} + \frac{\pi}{2}\right)$$

$$= \sum_{k=0}^{2^{m}-1} \left(\cot \frac{x+k\pi}{2^{m+1}} - \tan \frac{x+k\pi}{2^{m+1}}\right)$$

$$= \sum_{k=0}^{2^{m}-1} \left(\cot \frac{x+k\pi}{2^{m+1}} - \tan \frac{x+k\pi}{2^{m+1}}\right)$$

$$= 2\sum_{k=0}^{2^{m}-1} \cot \frac{x+k\pi}{2^{m}}.$$

Therefore,

$$\frac{1}{2^{m+1}} \sum_{k=0}^{2^{m+1}-1} \cot \frac{x+k\pi}{2^{m+1}} = \frac{1}{2^{m+1}} \cdot 2 \sum_{k=0}^{2^m-1} \cot \frac{x+k\pi}{2^m}$$
$$= \frac{1}{2^m} \sum_{k=0}^{2^m-1} \cot \frac{x+k\pi}{2^m}$$
$$= \cot x.$$

(2) By rearranging the index of summation of the identity in (1), we have

$$x \cot x = \frac{x}{2^n} \cot \frac{x}{2^n} - \frac{x}{2^n} \tan \frac{x}{2^n} + \sum_{k=1}^{2^{n-1}-1} \frac{x}{2^n} \left(\cot \frac{x + k\pi}{2^n} + \cot \frac{x - k\pi}{2^n} \right)$$

for all integers $n \geq 1$.

(3) Notice that $\lim_{x\to 0} x \cot x = 1$. Let $n\to\infty$, the result is established.

Exercise 15.1. Using the definition of the Bernoulli number show $B_{10} = \frac{5}{66}$ and $B_{12} = -\frac{691}{2730}$.

Proof.

- (1) It is known that $B_1 = -\frac{1}{2}$, $B_2 = \frac{1}{6}$, $B_4 = -\frac{1}{30}$, $B_6 = \frac{1}{42}$, and $B_m = 0$ for odd m > 1.
- (2) Recall the implicit recurrence relation,

$$\sum_{k=0}^{m} {m+1 \choose k} B_k = [m=0],$$

where [m=0] is the Iverson brackets which is equal to the Kronecker delta δ_{m0} .

(3) So

$$0 = 1 + 9B_1 + 36B_2 + 84B_3 + 126B_4 + 126B_5 + 84B_6 + 36B_7 + 9B_8,$$

$$0 = 1 + 9B_1 + 36B_2 + 126B_4 + 84B_6 + 9B_8,$$

$$0 = 1 + 9\left(-\frac{1}{2}\right) + 36\left(\frac{1}{6}\right) + 126\left(-\frac{1}{30}\right) + 84\left(\frac{1}{42}\right) + 9B_8,$$

$$0 = \frac{3}{10} + 9B_8,$$

Thus $B_8 = -\frac{1}{30}$.

(4) Again,

$$0 = 1 + 11B_1 + 55B_2 + 165B_3 + 330B_4 + 462B_5 + 462B_6 + 330B_7 + 165B_8 + 55B_9 + 11B_{10},$$

$$0 = 1 + 11B_1 + 55B_2 + 330B_4 + 462B_6 + 165B_8 + 11B_{10},$$

$$0 = 1 + 11\left(-\frac{1}{2}\right) + 55\left(\frac{1}{6}\right) + 330\left(-\frac{1}{30}\right) + 462\left(\frac{1}{42}\right) + 165\left(-\frac{1}{30}\right) + 11B_{10},$$

$$0 = -\frac{5}{6} + 11B_{10},$$

Thus $B_{10} = \frac{5}{66}$.

(4) Finally,

$$0 = 1 + 13B_1 + 78B_2 + 286B_3 + 715B_4 + 1287B_5 + 1716B_6 + 1716B_7 + 1287B_8 + 715B_9 + 286B_{10} + 78B_{11} + 13B_{12},$$

$$0 = 1 + 13B_1 + 78B_2 + 715B_4 + 1716B_6 + 1287B_8 + 286B_{10} + 13B_{12},$$

$$0 = 1 + 13\left(-\frac{1}{2}\right) + 78\left(\frac{1}{6}\right) + 715\left(-\frac{1}{30}\right) + 1716\left(\frac{1}{42}\right) + 1287\left(-\frac{1}{30}\right) + 286\left(\frac{5}{66}\right) + 13B_{12},$$

$$0 = \frac{691}{210} + 13B_{12},$$

Thus $B_{12} = -\frac{691}{2730}$.

Exercise 15.2. If $a \in \mathbb{Z}$, show $a(a^m - 1)B_m \in \mathbb{Z}$ for all m > 0.

Proof.

- (1) Trivial cases. If m = 1, $a(a-1)B_1 = -\frac{1}{2}a(a-1) \in \mathbb{Z}$ for any $a \in \mathbb{Z}$. For odd m > 1, $B_m = 0$ or $a(a^m 1)B_m = 0 \in \mathbb{Z}$ (Proposition 15.1.1).
- (2) Consider that m > 1 and even. By Theorem 3,

$$B_{2m} + \sum_{p-1|2m} \frac{1}{p} \in \mathbb{Z}$$

where the sum is over all primes p such that $p-1\mid 2m$. So it suffices to show

$$a(a^{2m}-1)\sum_{p-1|2m}\frac{1}{p}\in\mathbb{Z},$$

or

$$a(a^{2m}-1)\frac{1}{p} \in \mathbb{Z}$$

for any $a \in \mathbb{Z}$ and any prime p such that $p-1 \mid 2m$.

(3) Consider all possible a. If $p \mid a$, it is trivial. If $p \nmid a$, $a^{p-1} \equiv 1$ (p) by Fermat's Little Theorem, or $a^{2m} \equiv 1$ (p) by $p-1 \mid 2m$. In any cases, $a(a^{2m}-1)\frac{1}{p} \in \mathbb{Z}$.

Exercise 15.6. For $m \geq 3$, show $|B_{2m+2}| > |B_{2m}|$. (Hint: Use Theorem 2.)

Proof. By Theorem 2,

$$2\zeta(2m) = (-1)^{m+1} \frac{(2\pi)^{2m}}{(2m)!} B_{2m}.$$

Thus,

$$\frac{|B_{2m+2}|}{|B_{2m}|} = \frac{\zeta(2m+2)(2m+2)(2m+1)}{\zeta(2m)(2\pi)^2} > \frac{1 \cdot 8 \cdot 7}{\zeta(6) \cdot (2\pi)^2} = \frac{13230}{\pi^8} > 1,$$

or $|B_{2m+2}| > |B_{2m}|$. \square

Exercise 15.8. Consider the power series expansion of $\tan x$ about the origin;

$$\sum_{k=1}^{\infty} T_k \frac{x^{2k-1}}{(2k-1)!}.$$

Show

$$T_k = (-1)^{k-1} \frac{B_{2k}}{2k} (2^{2k} - 1) 2^{2k}.$$

Note that $T_k \in \mathbb{Z}$ for all k by Exercise 3.

Proof.

(1) By the equation (6) on page 232,

$$x \cot x = 1 + \sum_{k=2}^{\infty} B_k \frac{(2ix)^k}{k!}.$$

Since $B_k = 0$ for odd k > 1,

$$x \cot x = 1 + \sum_{k=1}^{\infty} B_{2k} \frac{(2ix)^{2k}}{(2k)!} = 1 + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k} B_{2k}}{(2k)!} x^{2k},$$

or

$$\cot x = \frac{1}{x} + \sum_{k=1}^{\infty} \frac{(-1)^k 2^{2k} B_{2k}}{(2k)!} x^{2k-1}.$$

Combine the first term $\frac{1}{x}$ into the summation,

$$\cot x = \sum_{k=0}^{\infty} \frac{(-1)^k 2^{2k} B_{2k}}{(2k)!} x^{2k-1}.$$

(2) Note that $\tan x = \cot x - 2\cot(2x)$. By (1),

$$\tan x = \sum_{k=0}^{\infty} \frac{(-1)^k 2^{2k} B_{2k}}{(2k)!} x^{2k-1} - 2 \sum_{k=0}^{\infty} \frac{(-1)^k 2^{2k} B_{2k}}{(2k)!} (2x)^{2k-1}$$
$$= \sum_{k=0}^{\infty} \frac{(-1)^k (1 - 2^{2k}) 2^{2k} B_{2k}}{(2k)!} x^{2k-1}$$
$$= \sum_{k=0}^{\infty} \frac{(-1)^k (1 - 2^{2k}) 2^{2k} B_{2k}}{(2k)!} x^{2k-1}.$$

Write $T_k = (-1)^{k-1} (2^{2k} - 1) 2^{2k} \frac{B_{2k}}{2k}$. Therefore, $\tan x = \sum_{k=1}^{\infty} T_k \frac{x^{2k-1}}{(2k-1)!}$. By Exercise 15.3, $(2^{2k} - 1) 2^{2k} \frac{B_{2k}}{2k} \in \mathbb{Z}$, or $T_k \in \mathbb{Z}$ for all k. \square

Exercise 15.12. Recall the definition of the Bernoulli polynomials;

$$B_m(x) = \sum_{k=0}^m \binom{m}{k} B_k x^{m-k}.$$

Show that

$$\frac{te^{tx}}{e^t - 1} = \sum_{m=0}^{\infty} B_m(x) \frac{t^m}{m!}.$$

Proof. By Lemma 1,

$$\frac{t}{e^t - 1} = \sum_{n=0}^{\infty} B_m \frac{t^m}{m!}.$$

So

$$\frac{te^{tx}}{e^t - 1} = \left(\sum_{m=0}^{\infty} B_m \frac{t^m}{m!}\right) \left(\sum_{m=0}^{\infty} x^m \frac{t^m}{m!}\right).$$

Write $\frac{te^{tx}}{e^t-1} = \sum_{m=0}^{\infty} b_m(x) \frac{t^m}{m!}$ and we want to check if $b_m(x) = B_m(x)$ or not. The result is established if $b_m(x) = B_m(x)$ holds. Equating coefficients of t^m gives

$$\frac{b_m(x)}{m!} = \sum_{k=0}^m \frac{B_k x^{m-k}}{k!(m-k)!},$$

$$b_m(x) = \sum_{k=0}^m \frac{m!}{k!(m-k)!} B_k x^{m-k}$$

$$= \sum_{k=0}^m {m \choose k} B_k x^{m-k}$$

$$= B_m(x).$$

Exercise 15.13. Show $B_m(x+1) - B_m(x) = mx^{m-1}$.

Proof. Let $f(t,x) = \frac{te^{tx}}{e^t - 1}$.

(1)

$$f(t, x+1) - f(t, x) = \frac{te^{t(x+1)}}{e^t - 1} - \frac{te^{tx}}{e^t - 1} = te^{tx}.$$

Expand te^{tx} in a power series about the origin as follows

$$te^{tx} = t \sum_{m=0}^{\infty} x^m \frac{t^m}{m!}$$

$$= \sum_{m=0}^{\infty} x^m \frac{t^{m+1}}{m!}$$

$$= \sum_{m=1}^{\infty} x^{m-1} \frac{t^m}{(m-1)!}$$

$$= \sum_{m=1}^{\infty} mx^{m-1} \frac{t^m}{m!}$$

$$= \sum_{m=0}^{\infty} mx^{m-1} \frac{t^m}{m!}.$$

So,

$$f(t, x + 1) - f(t, x) = \sum_{m=0}^{\infty} mx^{m-1} \frac{t^m}{m!}.$$

(2) By Exercise 15.12,

$$f(t, x+1) - f(t, x) = \sum_{m=0}^{\infty} B_m(x+1) \frac{t^m}{m!} - \sum_{m=0}^{\infty} B_m(x) \frac{t^m}{m!}$$
$$= \sum_{m=0}^{\infty} (B_m(x+1) - B_m(x)) \frac{t^m}{m!}.$$

By (1)(2), comparing coefficients of t^m yields

$$mx^{m-1} = B_m(x+1) - B_m(x).$$

Exercise 15.14. Use Exercise 13 to give a new proof of Theorem 1:

$$S_m(n) = \frac{1}{m+1}(B_{m+1}(n) - B_{m+1}).$$

Proof. By Exercise 13,

$$B_{m+1}(k) - B_{m+1}(k-1) = (m+1)(k-1)^m$$

for any k. So,

$$\sum_{k=1}^{n} (B_{m+1}(k) - B_{m+1}(k-1)) = \sum_{k=1}^{n} (m+1)(k-1)^{m},$$

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

Note that $B_{m+1}(0) = B_{m+1}$ for any m. So Theorem 1 is established by a new proof. \square

Exercise 15.15. Suppose $f(x) = \sum_{k=0}^{n} a_k x^k$ be a polynomial with complex coefficients. Use Exercise 13 to find a polynomial F(x) such that F(x+1)-F(x)=f(x).

Proof. By Exercise 15.13,

$$x^{k} = \frac{1}{k+1}(B_{k+1}(x+1) - B_{k+1}(x))$$

for $k \geq 0$. Thus,

$$f(x) = \sum_{k=0}^{n} a_k x^k$$

$$= \sum_{k=0}^{n} a_k \cdot \frac{1}{k+1} (B_{k+1}(x+1) - B_{k+1}(x))$$

$$= \sum_{k=0}^{n} \frac{a_k}{k+1} B_{k+1}(x+1) - \sum_{k=0}^{n} \frac{a_k}{k+1} B_{k+1}(x).$$

Let

$$F(x) = \sum_{k=0}^{n} \frac{a_k}{k+1} B_{k+1}(x),$$

and we get f(x) = F(x+1) - F(x). \square

Exercise 15.16. For $n \ge 1$, show $\frac{d}{dx}B_n(x) = nB_{n-1}(x)$.

Proof. For $n \geq 1$,

$$\frac{d}{dx}B_n(x) = \sum_{k=0}^n (n-k) \binom{n}{k} B_k x^{n-k-1} = \sum_{k=0}^{n-1} (n-k) \binom{n}{k} B_k x^{n-k-1}.$$

Note that

$$(n-k)\binom{n}{k} = n\binom{n-1}{k}.$$

So

$$\frac{d}{dx}B_n(x) = \sum_{k=0}^{n-1} n \binom{n-1}{k} B_k x^{n-k-1}$$
$$= n \sum_{k=0}^{n-1} \binom{n-1}{k} B_k x^{n-k-1}$$
$$= n B_{n-1}(x).$$

Exercise 15.17. Show $B_n(1-x) = (-1)^n B_n(x)$.

Proof. Let $f(t,x) = \frac{te^{tx}}{e^t - 1}$.

(1)
$$f(t, 1-x) = f(-t, x)$$
.

$$f(t, 1-x) = \frac{te^{t(1-x)}}{e^t - 1} = e^t \cdot \frac{te^{-tx}}{e^t - 1} = \frac{-te^{-tx}}{e^{-t} - 1} = f(-t, x).$$

(2) By Exercise 15.12,

$$f(t, 1 - x) = \sum_{n=0}^{\infty} B_n (1 - x) \frac{t^n}{n!}$$
$$f(-t, x) = \sum_{n=0}^{\infty} (-1)^n B_n(x) \frac{t^n}{n!}.$$

By (1), comparing coefficients of t^n yields $B_n(1-x) = (-1)^n B_n(x)$.

Exercise 15.18. Use Exercise 13 and 17 to give a new proof that $B_n = 0$ for n odd and n > 1.

Proof.

- (1) $B_m(1) B_m(0) = 0$ for any m > 1. Taking x = 0 in Exercise 15.13 and keeping m 1 > 0 or m > 1.
- (2) $B_m(1) = -B_m(0)$ for any odd m. Taking x = 0 in Exercise 15.17 and keeping m is odd.

$$f(t, 1 - x) = \sum_{n=0}^{\infty} B_n (1 - x) \frac{t^n}{n!}$$
$$f(-t, x) = \sum_{n=0}^{\infty} (-1)^n B_n(x) \frac{t^n}{n!}.$$

By (1)(2), for m odd and m > 1, $B_m(0) = 0$ or $B_m = 0$. \square

Exercise 15.19 (Multiplication theorem for Bernoulli polynomial). Suppose n and F are integers and n, F > 0. Show that

$$B_n(Fx) = F^{n-1} \sum_{a=0}^{F-1} B_n \left(x + \frac{a}{F} \right).$$

(Hint: Use Exercise 12.)

Proof. By $x^n - y^n = (x - y)(x^{n-1} + x^{n-2}y + \dots + y^{n-1})$ (Exercise 1.24),

$$e^{Ft} - 1 = (e^t - 1)(1 + e^t + e^{2t} + \dots + e^{(F-1)t}) = (e^t - 1)\sum_{a=0}^{F-1} e^{at}.$$

So,

$$\begin{split} \frac{1}{e^t - 1} &= \frac{1}{e^{Ft} - 1} \sum_{a=0}^{F-1} e^{at}, \\ \frac{te^{tFx}}{e^t - 1} &= \frac{te^{tFx}}{e^{Ft} - 1} \sum_{a=0}^{F-1} e^{at} \\ &= \sum_{a=0}^{F-1} \frac{te^{(Fx+a)t}}{e^{Ft} - 1} \\ &= \sum_{a=0}^{F-1} \frac{te^{(Fx+a)t}}{e^{Ft} - 1} \\ &= \sum_{a=0}^{F-1} F^{-1} \frac{(Ft)e^{(x+\frac{a}{F})(Ft)}}{e^{Ft} - 1}. \end{split}$$

By Exercise 15.12,

$$\sum_{n=0}^{\infty} B_n(Fx) \frac{t^n}{n!} = \sum_{a=0}^{F-1} F^{-1} \sum_{n=0}^{\infty} B_n \left(x + \frac{a}{F} \right) \frac{(Ft)^n}{n!}$$
$$= \sum_{n=0}^{\infty} \sum_{a=0}^{F-1} F^{-1} B_n \left(x + \frac{a}{F} \right) \frac{(Ft)^n}{n!}$$
$$= \sum_{n=0}^{\infty} \sum_{a=0}^{F-1} F^{n-1} B_n \left(x + \frac{a}{F} \right) \frac{t^n}{n!}.$$

Comparing coefficients of t^n on the both sides of the above equation and yields $B_n(Fx) = F^{n-1} \sum_{a=0}^{F-1} B_n\left(x + \frac{a}{F}\right)$. \square

Supplement 15.12.1 (Multiplication Theorem for $\frac{1}{\exp(z)-1}$).

$$\frac{1}{\exp(nz) - 1} = \frac{1}{n} \sum_{k=0}^{n-1} \frac{1}{\exp(z + \frac{2k\pi i}{n}) - 1}.$$

Proof. Let ζ be one *n*-th root of unity. Write $f(x) = x^n - 1 = \prod_{k=0}^{n-1} (x - \zeta^k)$.

By Lagrange interpolation,

$$\frac{1}{f(x)} = \sum_{k=0}^{n-1} \frac{1}{f'(\zeta^k)} \cdot \frac{1}{x - \zeta^k}$$
$$\frac{1}{x^n - 1} = \sum_{k=0}^{n-1} \frac{1}{n\zeta^{-k}} \cdot \frac{1}{x - \zeta^k}$$
$$= \frac{1}{n} \sum_{k=0}^{n-1} \frac{\zeta^k}{x - \zeta^k}.$$

Let $x = \exp(z)$. $\zeta = \exp(-\frac{2\pi i}{n})$. \square

Supplement 15.12.2 (Multiplication theorem for $\cot z$.)

$$\cot z = \frac{1}{n} \sum_{k=0}^{n-1} \cot \frac{z + k\pi}{n}.$$

This equation yields $x \cot x = 1 - 2 \sum_{n=1}^{\infty} \frac{x^2}{n^2 \pi^2 - x^2}$ again.

Proof. By Supplement 15.12.1,

$$\frac{1}{\exp(z) - 1} = \frac{1}{n} \sum_{k=0}^{n-1} \frac{1}{\exp(\frac{z + 2k\pi i}{n}) - 1}.$$
$$\frac{1}{\exp(2iz) - 1} = \frac{1}{n} \sum_{k=0}^{n-1} \frac{1}{\exp(\frac{2i(z + k\pi)}{n}) - 1}.$$

Notice that $\cot z = i + \frac{2i}{e^{2ix} - 1}$, $\cot z = \frac{1}{n} \sum_{k=0}^{n-1} \cot \frac{z + k\pi}{n}$. \square

Exercise 15.21. Show $2^{n-1}B_n(\frac{1}{2}) = (1-2^{n-1})B_n$.

The original identity $B_n(\frac{1}{2})=(1-2^{n-1})B_n$ is wrong. For n=2, $B_2(x)=x^2-x+\frac{1}{6}$ and thus $-\frac{1}{12}=B_2(\frac{1}{2})\neq (1-2^{2-1})B_2=-\frac{1}{6}$.

Proof. Taking F = 2 in Exercise 15.19,

$$B_n(2x) = 2^{n-1} \sum_{a=0}^{1} B_n \left(x + \frac{a}{2} \right)$$
$$= 2^{n-1} B_n(x) + 2^{n-1} B_n \left(x + \frac{1}{2} \right).$$

Let x = 0,

$$B_n(0) = 2^{n-1}B_n(0) + 2^{n-1}B_n\left(\frac{1}{2}\right),$$

So

$$2^{n-1}B_n\left(\frac{1}{2}\right) = (1 - 2^{n-1})B_n(0) = (1 - 2^{n-1})B_n.$$

Exercise 15.22. More generally, show that $(1-F^{n-1})B_n = F^{n-1}\sum_{a=1}^{F-1} B_n(\frac{a}{F})$.

The original identity $(1 - F^{n-1})B_n = \sum_{a=1}^{F-1} B_n(\frac{a}{F})$ is wrong again.

Proof. Let x = 0 in Exercise 15.19,

$$B_n(0) = F^{n-1} \sum_{a=0}^{F-1} B_n\left(\frac{a}{F}\right) = F^{n-1} B_n(0) + F^{n-1} \sum_{a=1}^{F-1} B_n\left(\frac{a}{F}\right),$$

So

$$F^{n-1} \sum_{a=1}^{F-1} B_n \left(\frac{a}{F} \right) = (1 - F^{n-1}) B_n(0) = (1 - F^{n-1}) B_n.$$