Chapter 15: Bernoulli Numbers

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Supplement. Prove that

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

Proof.

(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,

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

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.