

Proof that

$$\frac{1}{2^{2k}} \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} (i-j)^2 = \frac{2^{2k} - 1}{6}$$

Proof:

$$\begin{aligned} & \frac{1}{2^{2k}} \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} (i-j)^2 \\ &= \frac{1}{2^{2k}} \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} (i^2 - 2ij + j^2) \\ &= \frac{1}{2^{2k}} \left( \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} i^2 - 2 \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} ij + \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} j^2 \right) \end{aligned}$$

其中令

$$\begin{aligned} a &= \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} i^2 \\ &= \sum_{i=0}^{2^k-1} 2^k i^2 \\ &= 2^k \cdot \frac{(2^k - 1)(2^k)(2^{k+1} - 1)}{6} \end{aligned}$$

$$\begin{aligned} b &= 2 \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} ij \\ &= 2 \sum_{i=0}^{2^k-1} \frac{(2^k - 1)2^k}{2} i \\ &= (2^k - 1)2^k \cdot \frac{(2^k - 1)2^k}{2} \end{aligned}$$

$$\begin{aligned} c &= \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} j^2 \\ &= \sum_{i=0}^{2^k-1} \frac{(2^k - 1)2^k(2^{k+1} - 1)}{6} \end{aligned}$$

$$= 2^k \cdot \frac{(2^k - 1)(2^k)(2^{k+1} - 1)}{6}$$

故

$$\begin{aligned}
 & \therefore \frac{1}{2^{2k}} \left( \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} i^2 - 2 \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} ij + \sum_{i=0}^{2^k-1} \sum_{j=0}^{2^k-1} j^2 \right) \\
 &= \frac{1}{2^{2k}} \left( 2^k \cdot \frac{(2^k - 1)(2^k)(2^{k+1} - 1)}{6} - (2^k - 1)2^k \cdot \frac{(2^k - 1)2^k}{2} \right. \\
 &\quad \left. + 2^k \cdot \frac{(2^k - 1)(2^k)(2^{k+1} - 1)}{6} \right) \\
 &= (2^k - 1) \left[ \frac{2 \cdot (2^{k+1} - 1)}{6} - \frac{2^k - 1}{2} \right] \\
 &= (2^k - 1) \cdot \frac{4 \cdot 2^k - 2 - 3 \cdot 2^k + 3}{6} \\
 &= \frac{1}{6} (2^k - 1)(2^k + 1) \\
 &= \frac{2^{2k} - 1}{6}
 \end{aligned}$$