

On Polynomials Related to Powers and Derivatives of the Generating Function of Catalan's Numbers

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Abstract

Arbitrary powers of the generating function $c(x)$ of *Catalan's* numbers are written as $c^n(x) := -(\frac{1}{\sqrt{x}})^n S_{n-2}(\frac{1}{\sqrt{x}}) + (\frac{1}{\sqrt{x}})^{n-1} S_{n-1}(\frac{1}{\sqrt{x}}) c(x)$, with *Chebyshev's* polynomials of the second kind $S_n(y) = U_n(y/2)$ which are also defined for real (or complex) n . This formula leads to four sets of identities involving *Catalan* numbers.

The n th derivative of this generating function $c(x)$ is expressed as $\frac{1}{n!} \frac{d^n c(x)}{dx^n} = (a_{n-1}(x) + b_n(x) c(x)) / (x(1-4x))^n$, with certain polynomial systems $\{a_n\}$ and $\{b_n\}$ which are given explicitly. The coefficients of the $\{a_n\}$ polynomials furnish a triangle of numbers $A(n, k)$ which generalizes *Catalan's* numbers. It is related to a convolution of the *Catalan* sequence with $2k$ -fold convolutions of the central binomial coefficient sequence. Also, an associated rectangular array $\hat{A}(n, k)$ of numbers is defined. The triangle of numbers of the $\{b_n\}$ coefficients is related to the $(2k+1)$ -fold convolution of the central binomial number sequence. This formula for the derivatives of $c(x)$ implies identities involving *Catalan's* numbers as well as central binomial coefficients.

1 Introduction and Summary

Catalan's sequence of numbers $\{C_n\}_0^\infty = \{1, 1, 2, 5, 14, 42, \dots\}$ (nr.1459 and A000108 of [10]) emerges in the solution of many combinatorial problems (see [1],[2],[3],[11] (also for further references)). It also shows up in the asymptotic moments of zeros of scaled *Laguerre* and *Hermite* polynomials [6]. The ordinary generating function $c(x) = \sum_{n=0}^\infty C_n x^n$ is the solution of the quadratic equation $x c^2(x) - c(x) + 1 = 0$ with $c(0) = 1$. Therefore, every positive integer power of $c(x)$ can be written as

$$c^n(x) = p_{n-1}(x)1 + q_{n-1}(x) c(x) , \quad (1)$$

with certain polynomials p_{n-1} and q_{n-1} , both of degree $(n-1)$, in $1/x$. In *section 2* they are shown to be related to *Chebyshev's* polynomials of the second kind:

$$p_{n-1}(x) = -(\frac{1}{\sqrt{x}})^n S_{n-2}(\frac{1}{\sqrt{x}}) , \quad q_{n-1}(x) = (\frac{1}{\sqrt{x}})^{n-1} S_{n-1}(\frac{1}{\sqrt{x}}) = -x p_n(x) , \quad (2)$$

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with $S_n(y) = U_n(y/2)$. It is therefore possible to extend the range of the power n to integers (or to real or complex numbers). Because powers of a generating function correspond to convolutions of the generated number sequence the given decomposition of $c^n(x)$ will determine convolutions of the *Catalan* sequence. In passing, an explicit expression for general convolutions in the form of nested sums will also be given. Contact with the works of refs. [4],[9],[12], [3] will be made.

Together with the known (*e.g.* [2],[8]) result (valid for real n)

$$c^n(x) = \sum_{k=0}^{\infty} C_k(n) x^k, \text{ with } C_k(n) := \frac{n}{n+2k} \binom{n+2k}{k} = \frac{n}{k+n} \binom{n-1+2k}{k}, \quad (3)$$

one finds from the alternative expression (1) for positive n two sets of identities:

$$(P1) \quad \sum_{l=0}^p (-1)^l \binom{n-1-p+l}{p-l} C_l = \binom{n-2-p}{p}, \quad (4)$$

for $n \in \{2, 3, \dots\}$, $p \in \{0, 1, 2, \dots, \lfloor \frac{n}{2} \rfloor - 1\}$, and

$$(P2) \quad \sum_{l=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^l \binom{n-1-l}{l} C_{k+n-1-l} = C_k(n), \quad (5)$$

for $n \in \mathbf{N}$, $k \in \mathbf{N}_0$.

For negative powers in (1) two other sets of identities result:

$$(P3) \quad \sum_{l=0}^{\min(\lfloor \frac{n-1}{2} \rfloor, k-1)} (-1)^l \binom{n-1-l}{l} C_{k-1-l} = (-1)^{k+1} \binom{n-k-1}{k-1}, \quad (6)$$

for $n \in \mathbf{N}$, $k \in \{0, 1, 2, \dots, \lfloor \frac{n}{2} \rfloor\}$, and

$$(P4) \quad \sum_{l=0}^{\lfloor \frac{n-1}{2} \rfloor} (-1)^l \binom{n-1-l}{l} C_{k-1-l} = -C_k(-n) = \frac{n}{k} \binom{2k-n-1}{k-1}, \quad (7)$$

for $n \in \mathbf{N}$, $k \in \mathbf{N}$ with $k \geq \lfloor \frac{n}{2} \rfloor + 1$.²

Another expression for the coefficients of negative powers of $c(x)$ is

$$C_k(-n) = \sum_{l=1}^{\min(n,k)} (-1)^l \binom{n}{l} C_{k-l}(n), \quad (8)$$

for $n, k \in \mathbf{N}$, and $C_0(-n) = 1$, $C_n(0) = \delta_{n,0}$. Also, from (3) $C_k(-n) = -C_{k-n}(n)$ for $n, k \in \mathbf{N}$ with $k \geq n$.

Section 3 deals with the derivatives of $c(x)$ where the following basic equation is used.

$$\frac{d c(x)}{dx} \equiv c'(x) = \frac{1}{x(1-4x)} (1 + (-1+2x) c(x)). \quad (9)$$

²These identities can be continued for appropriate values of real n .

This eq. is equivalent to the simple recurrence relation valid for C_n :³

$$(n+2) C_{n+1} - 2(2n+1) C_n = 0 \quad , \quad n = -1, 0, 1, \dots, \quad \text{with } C_{-1} = -1/2 \quad . \quad (10)$$

The result for the n -th derivative is of the form

$$\frac{1}{n!} \frac{d^n c(x)}{dx^n} = \frac{1}{(x(1-4x))^n} (a_{n-1}(x) + b_n(x) c(x)), \quad (11)$$

with certain polynomials a_{n-1} of degree $n-1$ and b_n of degree n . These polynomials are found to be

$$b_n(x) = \sum_{m=0}^n (-1)^m B(n, m) x^{n-m} \quad \text{with}$$

$$B(n, m) := \binom{2n}{n} \binom{n}{m} / \binom{2m}{m}, \quad (12)$$

which defines a triangle of numbers for $n, m \in \mathbf{N}$, $n \geq m \geq 0$. Its head is depicted in *TAB. 1* with $B(n, m) = 0$ for $n < m$. Another representation for these b_n polynomials is also found, *viz*

$$b_n(x) = -2 \sum_{k=0}^n C_{k-1} x^k (4x-1)^{n-k}. \quad (13)$$

Equating both forms of $b_n(x)$ leads to a formula involving convolutions of Catalan numbers with powers of an arbitrary constant $\lambda := (4x-1)/x$. This formula is given in *section 3* as eq.(71).

The other family of polynomials is $a_n(x) = \sum_{k=0}^n (-1)^k A(n+1, k+1) x^{n-k}$ with the triangular array $A(n, m)$ defined for $m=0$ by $A(n, 0) = C_n$, and for $n \in \mathbf{N}$, $m \in \mathbf{N}$ with $n \geq m > 0$ by the numbers

$$A(n, m) = \frac{1}{2} \binom{n}{m-1} \left[4^{n-m+1} - \binom{2n}{n} / \binom{2(m-1)}{m-1} \right]. \quad (14)$$

The head of this triangular array of numbers is shown in *TAB.2* with $A(n, m) = 0$ for $n < m$. These results are solutions to recurrence relations which hold for $b_n(x)$ and $a_n(x)$ and their respective coefficients $B(n, m)$ and $A(n, m)$.

The triangle of numbers $A(n, m)$ is related to a rectangular array of numbers $\hat{A}(n, m)$, with $\hat{A}(0, 0) = 1$, $\hat{A}(n, 0) = -C_n$ for $n \in \mathbf{N}$, and for $m \in \mathbf{N}$, $n \in \mathbf{N}_0$ by

$$A(n, m) = -\hat{A}(n-m, m) + 2^{2(n-m)+1} \binom{n-1}{m-1}, \quad (15)$$

or with (14), for $m \in \mathbf{N}$, $n \in \mathbf{N}_0$, by

$$\hat{A}(n, m) = \frac{1}{2} \binom{n+m}{n+1} \left[\binom{2(n+m)}{n+m} / \binom{2(m-1)}{m-1} - 4^{n+1} \frac{m-1}{n+m} \right]. \quad (16)$$

Part of the array $\hat{A}(n, m)$ is shown in *TAB. 3*, where it is called $C4(n, m)$.

It turns out that the m th column of the number triangle $A(n, m)$ is for $m = 0, 1, \dots$ determined by the generating function $c(x) \left(\frac{x}{1-4x} \right)^m$. The m th column of the number triangle $B(n, m)$ is, for $m = 0, 1, \dots$, generated by $\frac{1}{\sqrt{1-4x}} \left(\frac{x}{1-4x} \right)^m$.

³Eq.(9) can, of course, also be found from the explicit form $c(x) = (1 - \sqrt{1-4x})/(2x)$.

Because differentiation of $c(x) = \sum_{k=0}^{\infty} C_k x^k$ leads to

$$\frac{1}{n!} \frac{d^n c(x)}{dx^n} = \sum_{k=0}^{\infty} C(n, k) x^k, \text{ with } C(n, k) := \frac{1}{n!} \prod_{j=1}^n (k+j) C_{n+k} = \frac{(2(n+k))!}{n!k!(n+k+1)!}, \quad (17)$$

with $C(0, k) = C_k$, one finds, together with (11), the following identities, for $n \in \mathbf{N}$,

$p \in \{0, 1, 2, \dots, n-1\}$

$$\begin{aligned} (D1): \sum_{k=0}^p (-1)^k C_k \binom{n}{p-k} / \binom{2(n-p+k)}{n-p+k} &= \frac{1}{2} \binom{n}{p+1} \left\{ 2^{2(p+1)} / \binom{2n}{n} - 1 / \binom{2(n-p-1)}{n-p-1} \right\} \\ &= A(n, n-p) / \binom{2n}{n}, \end{aligned} \quad (18)$$

and, for $n \in \mathbf{N}, k \in \mathbf{N}_0$,

$$(D2): \sum_{j=0}^n (-1)^j \binom{n}{j} / \binom{2j}{j} \sum_{l=0}^k 4^l \binom{n+l-1}{n-1} C_{k+j-l} = C(n, k) / \binom{2n}{n}. \quad (19)$$

The remainder of this paper provides proofs for the above given statements. *Section 2* deals with integer (and real) powers of the generating function $c(x)$. Convolutions of general sequences are expressed there in terms of nested sums. In *Section 3* derivatives of $c(x)$ are treated.

2 Powers

The equation $x c^2(x) - c(x) + 1 = 0$ whose solution defines the generating function of *Catalan's* numbers if $c(0) = 1$ can be considered as characteristic equation for the recursion relation

$$x r_{n+1} - r_n + r_{n-1} = 0, \quad n = 0, 1, \dots, \quad (20)$$

with arbitrary inputs $r_{-1}(x)$ and $r_0(x)$. A basis of two linearly independent solutions is given by the *Lucas*-type polynomials $\{\mathcal{U}_n\}$ and $\{\mathcal{V}_n\}$, with standard inputs $\mathcal{U}_{-1} = 0$, $\mathcal{U}_0 = 1$, $(\mathcal{U}_{-2} = -x)$, and $\mathcal{V}_{-1} = 1$, $\mathcal{V}_0 = 2$, $(\mathcal{V}_1 = 1/x)$, in the *Binet* form

$$\mathcal{U}_{n-1}(x) = \frac{c_+^n(x) - c_-^n(x)}{c_+(x) - c_-(x)}, \quad (21)$$

$$\mathcal{V}_n(x) = c_+^n(x) + c_-^n(x) = \frac{1}{x} (\mathcal{U}_{n-1}(x) - 2 \mathcal{U}_{n-2}(x)), \quad (22)$$

with the two solutions of the characteristic equation, *viz* $c_{\pm}(x) := (1 \pm \sqrt{1-4x})/(2x)$. $c(x) := c_-(x)$ satisfies $c(0) = 1$, and $c_+(x) = 1/(xc(x))$, as well as $c_+(x) + c(x) = 1/x$. From the recurrence (20) it is clear that for positive $n \neq 0$ \mathcal{U}_n is a polynomial in $1/x$ of degree $n-1$. If $c_+(x) - c_-(x) = 0$, *i.e.* $x = 1/4$, eq.(21) is replaced by $\mathcal{U}_n(1/4) = 2^n(n+1)$. The second eq. in (22) holds because both sides of the eq. satisfy recurrence (20) and the inputs for \mathcal{V}_0 and \mathcal{V}_1 match. One may associate with the recurrence relation (20) a transfer matrix

$$\mathbf{C}(x) = \begin{pmatrix} 1/x & -1/x \\ 1 & 0 \end{pmatrix}, \quad \text{Det } \mathbf{C}(x) = 1/x. \quad (23)$$

With this matrix one can rewrite (20) as

$$\begin{pmatrix} r_n \\ r_{n-1} \end{pmatrix} = \mathbf{C}(x) \begin{pmatrix} r_{n-1} \\ r_{n-2} \end{pmatrix} = \mathbf{C}^n(x) \begin{pmatrix} r_0(x) \\ r_{-1}(x) \end{pmatrix} \quad (24)$$

Because $\mathbf{C}^n = \mathbf{C} \mathbf{C}^{n-1}$ with input $\mathbf{C}^1 = \mathbf{C}(x)$ given by (23), one finds from the recurrence relation (20) with $r_n = \mathcal{U}_n$

$$\mathbf{C}^n(x) = \begin{pmatrix} \mathcal{U}_n(x) & -\frac{1}{x} \mathcal{U}_{n-1}(x) \\ \mathcal{U}_{n-1}(x) & -\frac{1}{x} \mathcal{U}_{n-2}(x) \end{pmatrix}. \quad (25)$$

Note that for $x = 1$ one has $c_{\pm}(1) = (1 \pm i\sqrt{3})/2$, which are 6th roots of unity, and the related period 6 sequences are $\{\mathcal{U}_n(1)\}_{-1}^{\infty} = \{0, 1, 1, 0, -1, -1, \dots\}$, as well as $\{\mathcal{V}_n(1)\}_0^{\infty} = \{2, 1, -1, -2, -1, 1, \dots\}$. This follows from eqs. (21) and (22). It is convenient to map the recursion relation (20) to the familiar one for *Chebyshev's* $S_n(x) = U_n(x/2)$ polynomials of the second kind, *viz*

$$S_n(x) = x S_{n-1}(x) - S_{n-2}(x), \quad S_{-1} = 0, \quad S_0 = 1, \quad (26)$$

with characteristic equation $\lambda^2 - x\lambda + 1 = 0$ and solutions $\lambda_{\pm}(x) = \frac{x}{2}(1 \pm \sqrt{1 - (2/x)^2})$, satisfying $\lambda_+(x) \lambda_-(x) = 1$ and $\lambda_+(x) + \lambda_-(x) = x$. The relation to $c_{\pm}(x)$ is

$$\sqrt{x} c_{\pm}(x) = \lambda_{\pm}(1/\sqrt{x}). \quad (27)$$

The *Binet* form of the corresponding two independent polynomial systems is

$$S_{n-1}(x) = \frac{\lambda_+^n(x) - \lambda_-^n(x)}{\lambda_+(x) - \lambda_-(x)}, \quad (28)$$

$$2 T_n(x/2) = \lambda_+^n(x) + \lambda_-^n(x), \quad (29)$$

and $T_n(x/2) = (S_n(x) - S_{n-2}(x))/2$ are *Chebyshev's* polynomials of the first kind.

The extension to negative integer indices runs as follows

$$\mathcal{U}_{-n}(x) = -x^{n-1} \mathcal{U}_{n-2}(x), \quad (30)$$

$$S_{-(n+2)}(x) = -S_n(x). \quad (31)$$

This follows from (21) and (28). Note that from (20) \mathcal{U}_n is for positive n a monic polynomial in $1/x$ of degree n , and for negative n in general a non-monic polynomial in x of degree $\lfloor -\frac{n}{2} \rfloor$. It is possible to extend the range of n to complex numbers using the *Binet* forms.

Connection between both systems of polynomials is made, after using (21), (27) and (28), by

$$\mathcal{U}_n(x) = \left(\frac{1}{\sqrt{x}}\right)^n S_n(1/\sqrt{x}). \quad (32)$$

This holds for $n \in \mathbf{Z}$, in accordance with (30) and (31).

After these preliminaries we are ready to state:

Proposition 1: The n th power of $c(x)$, the generating function of *Catalan's* numbers, can, for $n \in \mathbf{Z}$, be written as

$$c^n(x) = -\frac{1}{x} \mathcal{U}_{n-2}(x) + \mathcal{U}_{n-1}(x) c(x), \quad (33)$$

$$= -\left(\frac{1}{\sqrt{x}}\right)^n S_{n-2}(1/\sqrt{x}) + \left(\frac{1}{\sqrt{x}}\right)^{n-1} S_{n-1}(1/\sqrt{x}) c(x). \quad (34)$$

Proof: Due to $c^2(x) = (c(x) - 1)/x$ and $c^{-1}(x) = 1 - x c(x)$ one can, for $n \in \mathbf{Z}$, write $c^n(x) = p_{n-1}(x) + q_{n-1}(x) c(x)$. From $c^n(x) = c(x) c^{n-1}(x)$ one is led to $q_{n-1} = p_{n-2} + \frac{1}{x} q_{n-2}$ and $p_{n-1} = -\frac{1}{x} q_{n-2}$, or $q_{n-1} = (q_{n-2} - q_{n-3})/x$ with input $q_{-1} = 0$, $q_0 = 1$. Therefore, $q_{n-1}(x) = \mathcal{U}_{n-1}(x)$ and $p_{n-1}(x) = -\mathcal{U}_{n-2}(x)/x$. (34) then follows from (32).⁴ \square

Note 1: An alternative proof of *proposition 1* can be given starting with eqs.(28) and (29) which show, together with $\lambda_+(x) - \lambda_-(x) = \sqrt{x^2 - 4}$, that

$$\lambda_{\pm}^n(x) = T_n(x/2) \pm \sqrt{(x/2)^2 - 1} S_{n-1}(x), \quad (35)$$

or, from $\pm\sqrt{(x/2)^2 - 1} = \lambda_{\pm}(x) - x/2$ and the S_n recurrence relation (26)

$$\lambda_{\pm}^n(x) = T_n(x/2) - \frac{1}{2} (S_n(x) + S_{n-2}(x)) + S_{n-1}(x) \lambda_{\pm}(x) \quad (36)$$

$$= -S_{n-2}(x) + S_{n-1}(x) \lambda_{\pm}(x). \quad (37)$$

Now (34) follows from (27). This also proves that one may replace in *proposition 1* $c(x)$ by $c_+(x) = 1/(xc(x))$ from which one recovers the c^{-n} formula for $n \in \mathbf{N}$ in accordance with (30) and (31).

Note 2: For the transfer matrix $\mathbf{C}(x)$, defined in (25), one can prove for $n \in \mathbf{N}$ in an analogous manner

$$\mathbf{C}^n = -\left(\frac{1}{\sqrt{x}}\right)^n S_{n-2}(1/\sqrt{x}) \mathbf{1} + \left(\frac{1}{\sqrt{x}}\right)^{n-1} S_{n-1}(1/\sqrt{x}) \mathbf{C}(x), \quad (38)$$

by employing the *Cayley-Hamilton* theorem for the 2×2 matrix \mathbf{C} with $tr \mathbf{C} = \frac{1}{x} = det \mathbf{C}$ which states that \mathbf{C} satisfies the characteristic equation $\mathbf{C}^2 - \frac{1}{x} \mathbf{C} + \frac{1}{x} \mathbf{1} = 0$.

Powers of a function which generates a sequence generate convolutions of this sequence. Therefore, *proposition 1* implies that convolutions of the *Catalan* sequence can be expressed in terms of *Catalan* numbers and binomial coefficients. Before giving this result we shall present an explicit formula for the n th convolution of a general sequence $\{C_n\}$ generated by $c(x) = \sum_{l=0}^{\infty} C_l x^l$. Usually the convolution coefficients $C_l(n)$, defined by $c^n(x) = \sum_{l=0}^{\infty} C_l(n) x^l$, are written as

$$C_l(n) = \sum_{\sum_{j=1}^n i_j = l} C_{i_1} C_{i_2} \cdots C_{i_n}, \quad \text{with } i_j \in \mathbf{N}_0. \quad (39)$$

An explicit formula with $(l-1)$ nested sums is the content of the next lemma.

Lemma 1: General convolutions

For $l = 2, 3, \dots$

$$C_l(n) = C_0^{n-l} C_1^l \left(\prod_{k=2}^l \sum_{i_k=a_k}^{[b_k]} \right) \langle n, l, \{i_j\}_2^l \rangle \prod_{j=2}^l \left(\frac{C_j C_0}{C_1^j} \right)^{i_j} \frac{1}{i_j!}, \quad (40)$$

with

$$b_2 = l/2, \quad b_k = \left(l - \sum_{j=2}^{k-1} j i_j \right) / k, \quad (41)$$

⁴Because $S_n(y) = \sum_{j=0}^{[n/2]} (-1)^j \binom{n-j}{j} y^{n-2j}$ the explicit form of these polynomials (2) is $p_{n-1}(x) = \sum_{j=0}^{[n/2]-1} (-1)^{j+1} \binom{n-2-j}{j} x^{-(n-1-j)}$, $p_{-1} = 1$, $p_0 = 0$, and $q_{n-1}(x) = \sum_{j=0}^{[(n-1)/2]} (-1)^j \binom{n-1-j}{j} x^{-(n-1-j)}$, $q_{-1} = 0$. For negative index one has, due to (31), $p_{-(n+1)}(x) = (\sqrt{x})^n S_n(1/\sqrt{x}) = \sum_{j=0}^{[n/2]} (-1)^j \binom{n-j}{j} x^j$, and $q_{-(n+1)}(x) = -(\sqrt{x})^{n+1} S_{n-1}(1/\sqrt{x}) = -x \sum_{j=0}^{[(n-1)/2]} (-1)^j \binom{n-1-j}{j} x^j$.

$$a_k = 0 \quad , \quad \text{for } k = 2, 3, \dots, l-1; \quad a_l = \max\left(0, \left\lceil \frac{l-n-\sum_{j=2}^{l-1}(j-1)i_j}{l-1} \right\rceil\right) \quad (42)$$

$$\langle n, l, \{i_j\}_2^l \rangle = \frac{n!}{(n-l+\sum_{j=2}^l(j-1)i_j)!(l-\sum_{j=2}^l j i_j)!} \quad (43)$$

The first product in (40) is understood to be ordered such that the sums have indices i_2, i_3, \dots, i_l when written from the left to the right. In addition: $C_0(n) = C_0^n$ and $C_1(n) = n C_0^{n-1} C_1$.

Proof: $C_l(n)$ of (39) is rewritten first as

$$C_l(n) = \sum (n, l, \{i_j\}_0^l) C_0^{i_0} C_1^{i_1} \dots C_l^{i_l} \quad , \quad i_j \in \mathbf{N}_0 \quad , \quad (44)$$

where the sum is restricted by

$$(i) : \quad \sum_{j=0}^l j i_j = l \quad \text{and} \quad (ii) : \quad \sum_{j=0}^l i_j = n \quad . \quad (45)$$

$(n, l, \{i_j\}_0^l)$ is a combinatorial factor to be determined later on. (*E.g.* for $n = 3, l = 5$ one has 4 terms in the sum: $i_5 = 1, i_0 = 2$; $i_4 = 1, i_1 = 1, i_0 = 1$; $i_3 = 1, i_2 = 1, i_0 = 1$; $i_3 = 1, i_2 = 2$, with other indices vanishing, and the combinatorial factors are 3, 6, 6, 3, respectively.) (ii) restricts the sum to terms with n factors, and (i) produces the correct weight l . These restrictions are solved by (i') : $i_1 = l - \sum_{j=2}^l j i_j$ and (ii') : $i_0 = n - i_1 - \sum_{j=2}^l i_j = n - l + \sum_{j=2}^l (j-1) i_j$. From $i_1 \geq 0, i.e. l - \sum_{j=2}^l j i_j \geq 0$, one infers $i_2 \leq \lfloor \frac{l}{2} \rfloor$, thus $i_2 \in [0, \lfloor \frac{l}{2} \rfloor]$. For given i_2 in this range $i_3 \leq \lfloor \frac{l-2i_2}{3} \rfloor$, etc., in general $0 \leq i_k \leq \lfloor (l - \sum_{j=2}^{k-1} j i_j) / k \rfloor$ for $k = 2, 3, \dots, l$ with the sum replaced by zero for $k = 2$. This accounts for the upper boundaries $\lfloor b_k \rfloor$ in (41). Now, because $i_0 \geq 0$ (ii') implies a lower bound for i_l , the index of the last sum, viz $i_l \geq \lceil (l-n-\sum_{j=2}^{l-1}(j-1)i_j)/(l-1) \rceil$ with the ceiling function $\lceil \cdot \rceil$. In any case $i_l \geq 0$, therefore, the lower boundary for the i_l -sum is a_l as given in (42). All restrictions have then be solved and the lower boundaries of the other sums are given by $a_k = 0$, for $k = i_2, \dots, i_{l-1}$. As to the combinatorial factor, it now depends only on $n, l, \{i_j\}_2^l$ and is written as $\langle n, l, \{i_j\}_2^l \rangle$. It counts the number of possibilities for the occurrence of the considered term of the sum which is given by $\binom{n}{i_0} \binom{n-i_0}{i_1} \dots \binom{n-\sum_{j=2}^{l-1} i_j}{i_l} = n! / (\prod_{j=0}^l i_j! (n - \sum_{j=0}^l i_j)!) .$ Inserting i_0 and i_1 from (ii') and (i'), respectively, remembering (ii), produces $\langle n, l, \{i_j\}_2^l \rangle$ as given in (43). Finally, $\sum \langle n, l, \{i_j\}_2^l \rangle C_0^{i_0} C_1^{i_1} \dots C_l^{i_l}$ is transformed into $(l-1)$ nested sums with boundaries a_k and $\lfloor b_k \rfloor$ after replacement of i_1 and i_0 . This completes the proof of (40) for the non-trivial $l \geq 2$ cases. \square

Corollary 1: Catalan convolutions

For *Catalan's* sequence $\{C_n\}_0^\infty$ the n -th convolution sequence is for $n \in \mathbf{N}$ given by $C_0(n) = 1$, $C_1(n) = n$ and, for $l = 2, 3, \dots$, by

$$C_l(n) = \left(\prod_{k=2}^l \sum_{i_k=a_k}^{\lfloor b_k \rfloor} \right) \langle n, l, \{i_j\}_2^l \rangle \prod_{j=2}^l \left(\frac{C_j^{i_j}}{i_j!} \right) \quad , \quad (46)$$

with (41), (42) and (43).

Proof: This is *lemma 1* with $C_0 = 1 = C_1$. \square

Example 1: $C_4(3) = 3C_4 + 6C_3 + 3C_2^2 + 3C_2 = 90$.

Corollary 2: With the *Catalan* generating function $c(x)$ and the definition $c^{-n}(x) =: \sum_{l=0}^\infty C_l(-n) x^l$,

for $n \in \mathbf{N}$, one has for $l = 2, 3, \dots$

$$C_l(-n) = (-1)^l \left(\prod_{k=2}^l \sum_{i_k=a_k}^{\lfloor b_k \rfloor} \frac{(-1)^{(k-1)i_k}}{i_k!} \right) < n, l, \{i_j\}_2^l > \prod_{j=2}^{l-1} C_j^{i_{j+1}}, \quad (47)$$

with (41), (42), (43) and *Catalan's* numbers C_k . In addition: $C_0(-n) = 1$, $C_1(-n) = -n$.

Proof: *Lemma 1* is used for powers of $c(x)$ replaced by those of $c^{-1}(x) = 1 - x c(x)$, with the *Catalan* generating function $c(x)$. Hence $c^{-1}(x) = \sum_{k=0}^{\infty} C_k(-1) x^k$ with

$$C_k(-1) = \begin{cases} 1 & \text{for } k = 0 \\ -C_{k-1} & \text{for } k = 1, 2, \dots \end{cases}. \quad \text{Then in lemma 1 } C_k \text{ is replaced by } C_k(-1). \quad \square$$

Example 2: $C_4(-3) = -3C_3 + 6C_2 - 3 + 3 = -3$.

Convolutions of *Catalan's* sequence have been encountered in various contexts. For example, in the enumeration of non-intersecting path pairs on a square lattice [9], [12], [3], and in the problem of inverting triangular matrices with *Pascal* triangle entries [4] (and earlier works cited there).⁵

Lemma 2: Explicit form of *Catalan* convolutions [9],[12], [4],[2],[8],[3]

For $n \in \mathbf{R}$, $l \in \mathbf{N}_0$:

$$C_l(n) = \frac{n}{l} \binom{2l+n-1}{l-1} = \frac{n}{n+2l} \binom{n+2l}{l} = \frac{n}{l+n} \binom{2l+n-1}{l}. \quad (48)$$

Proof: Three equivalent expressions have been given for convenience. See [2], p. 201, eq.(5.60), with $\mathcal{B}_2(z) = c(z)$, $t \rightarrow 2, k \rightarrow l, r \rightarrow n$. The proof of this eq.(5.60) appears as (7.69) on p.349, with $m = 2, n = l \in \mathbf{R}$.

The same formula occurs as exercise nr. 213 in Vol.1 of [8] for $\beta = 2$ as a special instant of exercises nrs. 211, 212. Put $\alpha = n$ and $n = l$ in the solution of exercise nr. 213 on p. 301.

In order to prove this lemma from [9] or [12] one can use $C_l(n) = \sum_{j=0}^{\min(l,n)} \binom{n}{j} \hat{C}_l(j)$ obtained from $c(x) =: 1 + \hat{c}(x)$ with $\hat{c}^n(x) =: \sum_{k=n}^{\infty} \hat{C}_k(n) x^{k-n}$. The result in [9] and [12] is, with this notation, $\hat{C}_l(j) = B_{l,j} = b(l,j) = \frac{j}{l} \binom{2l}{l-j}$. Inserting this in the given sum, making use of the identity $j \binom{n}{j} = n \binom{n-1}{j-1}$ and the *Vandermonde* convolution identity, leads to *lemma 2* at least for positive integer n but one can continue this formula to real (or complex) n .

In [4] one finds this result as eq.(3.1), p.402, for $i = 1$: $s_1(l, n) = C_l(n)$.

In [3] ${}_2d_{2-n,l+1} = C_l(n)$ with the result given in theorem 2.3, eq. (2.6), p.71. \square

⁵ *Shapiro's Catalan* triangle has entries $B_{n,k} = \frac{k}{n} \binom{2n}{n-k}$ for $n \geq k \geq 1$, and $B_{n,k} = [x^n](x^k \hat{c}^k(x))$, with $[x^n]f(x)$ denoting the coefficient of x^n in the expansion of $f(x)$ around $x = 0$. Here $\hat{c}(x) = (c(x) - 1)/x = c^2(x)$. (See [9], propositions (2.1) and (3.3) with $i_j \in \mathbf{N}$, not \mathbf{N}_0 .) In [12] this triangle of numbers from [9] reappears as $b(n, k)$ and it is shown there that $B_{n,k} \equiv b(n, k) = [x^n](x c^2(x))^k$, in accordance with the identity $\hat{c}(x) = c^2(x)$. Therefore, only even powers of $c(x)$ appear in *Shapiro's Catalan* triangle. In [3] $C_l(n)$ appears as special case ${}_2d_{2-n,l+1}$. In [4] all powers of $c(x)$ show up as convolutions for the special case of the S_1 sequence there. The entries of the S_1 -array, p. 397, are $[x^n]c^{k+1}(x)$ for $n, k \in \mathbf{N}_0$.

We now compute the coefficients $C_l(n) = [x^l]c^n(x)$ (see footnote 5 for this notation) from our formula given in *proposition 1*. This can be done for $n \in \mathbf{Z}$.

First consider $n \in \mathbf{N}_0$. For $n = 0$ and $n = 1$ there is nothing new due to the inputs $S_{-2} = -1$, $S_{-1} = 0$ and $S_0 = 1$. $C_l(n) = 0$ for negative integer l . Therefore, terms proportional to $1/x^l$ with $l \in \mathbf{N}$ have to cancel in (34). For $n = 2, 3, \dots$ terms of the type $1/x^{n-j}$ occur for $j \in \{1, 2, \dots, \lfloor n/2 \rfloor\}$. The coefficient of $1/x^{n-j}$ in $p_{n-1}(x)$ is $(-1)^j \binom{n-1-j}{j-1}$ (see footnote 4 for the explicit form of p_{n-1}). For the $1/x^{n-j}$ coefficient in $q_{n-1}(x) c(x)$ one finds the convolution $\sum_{l=0}^{j-1} (-1)^{j-l-1} \binom{n-(j-l)}{j-l-1} C_l$. Compensation of both coefficients leads to identity (P1) given in (4), after $(j-1)$ has been traded for p . Thus:

Proposition 2: Identity (P1)

For $n = 2, 3, \dots$ and $p = 0, 1, \dots, \lfloor \frac{n}{2} \rfloor - 1$ identity (P1), given in eq.(4) holds.

Example 3: $n = 2k$, $p = k - 1$, and $n = 2k + 1$, $p = k - 1$ for $k \in \mathbf{N}$

$$\sum_{l=0}^{k-1} (-1)^l \binom{k+l}{2l+1} C_l = 1 \quad , \quad \sum_{l=0}^{k-1} (-1)^l \binom{k+l+1}{2(l+1)} C_l = k .$$

For $n = 2, 3, \dots$ terms in (1), or (31), proportional to x^k with $k \in \mathbf{N}_0$ arise only from $q_{n-1}(x) c(x)$, and they are given by the convolution (cf. footnote 4) $\sum_{l=0}^{\lfloor (n-1)/2 \rfloor} (-1)^l \binom{n-1-l}{l} C_{k+n-1-l}$. For $n = 1$ this is C_k . The l.h.s. of (1) contributes $C_k(n)$, and $C_k(1) = C_k$. Therefore:

Proposition 3: Identity (P3)

For $n \in \mathbf{N}$, $k \in \mathbf{N}_0$ identity P(2), given in eq.(5) with (3) holds.

Example 4: $k = 0$, $(n-1) \rightarrow n$: $\sum_{l=1}^{\lfloor n/2 \rfloor} (-1)^{l+1} \binom{n-l}{l} C_{n-l} = C_n - 1$

Now consider negative powers in (1), *i.e.* $c^{-n}(x)$, $n \in \mathbf{N}$. No negative powers of x appear (cf. footnote 4 for the explicit form of $p_{-(n+1)}(x)$ and $q_{-(n+1)}(x)$). The coefficient of x^k , $k \in \mathbf{N}_0$, of the *rhs.* of (1) is $(-1)^k \binom{n-k}{k} - \sum_{l=0}^{\lfloor (n-1)/2 \rfloor} (-1)^l \binom{n-1-l}{l} C_{k-1-l}$, where the first term, arising from $p_{-(n+1)}(x)$, contributes only for $k \in \{0, 1, \dots, \lfloor n/2 \rfloor\}$. The *lhs.* of (1) has $[x^k]c^{-n}(x) = C_k(-n)$. From the last eq. in (48) one finds $C_k(-n) = \frac{n}{n-k} \binom{2k-n-1}{k} = (-1)^k \frac{n}{n-k} \binom{n-k}{k}$. In the last eq. the upper index in the binomial has been negated (cf. [2], (5.14)). Two sets of identities follow, depending on the range of k :

Proposition 4: Identity (P3)

For $n \in \mathbf{N}$, $k \in \{0, 1, \dots, \lfloor \frac{n}{2} \rfloor\}$ identity (P3), given in eq.(6) holds.

Proposition 5: Identity (P4)

For $n \in \mathbf{N}$, $k \in \mathbf{N}$ with $k \geq \lfloor \frac{n}{2} \rfloor + 1$ identity (P4), given in eq.(7) holds.

In (P4) only the $q_{-(n+1)}(x) c(x)$ part of (1) contributed and we used the first expression for $C_k(-n)$ in (48). In (P3), where also $p_{-(n+1)}(x)$ contributed, we used the negated binomial coefficient for $C_l(-n)$ and absorption in the resulting one.

Note that (48) implies $C_k(-n) = -C_{k-n}(n)$ for $k, n \in \mathbf{N}$, and $k \geq n$. $C_k(0) = \delta_{k,0}$.

If one uses the binomial formula for $c^{-n}(x) = (1-x c(x))^n$ and $c^n(x) = \sum_{k=0}^{\infty} C_k(n) x^k$ one arrives at eq.(8).

We close this section by presenting some sequences of positive integers which are defined with the help of the \mathcal{U}_n polynomials (21).

$$a_n(m) := \mathcal{U}_n(1/m) = (\sqrt{m})^n S_n(\sqrt{m}) . \quad (49)$$

The last eq. is due to (32). It will be shown that $a_n(m)$ is for each $m = 4, 5, \dots$ and $n = -1, 0, \dots$ a non-negative integer. Also negative integers $-m$, $m \in \mathbf{N}$ are of interest. In this case we add a sign factor.

$$b_n(m) := (-1)^n \mathcal{U}_n(-1/m) = (-i\sqrt{m})^n S_n(i\sqrt{m}) . \quad (50)$$

From the S_n recursion relation (26) one infers those for the $a_n(m)$ and $b_n(m)$ sequences.

$$a_n(m) = m (a_{n-1}(m) - a_{n-2}(m)) , \quad a_{-1}(m) \equiv 0 , \quad a_0(m) \equiv 1 , \quad (51)$$

$$b_n(m) = m (b_{n-1}(m) + b_{n-2}(m)) , \quad b_{-1}(m) \equiv 0 , \quad b_0(m) \equiv 1 . \quad (52)$$

This shows that $b_n(m)$ constitutes a non-negative integer sequences for positive integer m . It describes certain generalized *Fibonacci* sequences (see *e.g.* [5] with $b_n(m) = W_{n+1}(0, 1; m, m)$). Of course, one can define in a similar manner generalized *Lucas* sequences using the polynomials $\{\mathcal{V}_n\}$ given in (22). Each $a_n(m)$ sequence (which is identified with $W_{n+1}(0, 1; m, -m)$ of [5]) turns out to be composed of two simpler sequences, *viz* $a_{2k}(m) =: m^k \alpha_k(m)$ and $a_{2k-1} =: m^k \beta_k(m)$, $k \in \mathbf{N}_0$. These new sequences, which are, due to (49) and (50), given by $\alpha_k = S_{2k}(\sqrt{m})$ and $\beta_k(m) = S_{2k-1}(\sqrt{m})/\sqrt{m}$, satisfy therefore the following relations.

$$\beta_{k+1}(m) = (m-2) \beta_k(m) - \beta_{k-1}(m) , \quad \beta_0(m) \equiv 0 , \quad \beta_1(m) \equiv 1 , \quad (53)$$

and

$$\alpha_{k-1}(m) = \beta_k(m) + \beta_{k-1}(m) . \quad (54)$$

From (53) it is now clear that $\beta_n(m)$ is a non-negative integer sequence for $m = 4, 5, \dots$ (In [5] $\beta_n(m) = W_n(0, 1; m-2, -1)$.) This property is then inherited by the $\alpha_n(m)$ sequences due to (54), and then by the composed sequence $a_n(m)$. (Of course, one could also consider sequences built from negative and positive numbers, but we refrain from doing so here).

The ordinary generating functions are ⁶

$$g_\beta(m; x) := \sum_{n=0}^{\infty} \beta_n(m) x^n = \frac{1}{x^2 - (m-2)x + 1} , \quad g_\alpha(m; x) := \sum_{n=0}^{\infty} \alpha_n(m) x^n = \frac{1+x}{x^2 - (m-2)x + 1} , \quad (55)$$

$$g_a(m; x) := \sum_{n=0}^{\infty} a_n(m) x^n = \frac{1}{1 - m x + m x^2} , \quad g_b(m; x) := \sum_{n=0}^{\infty} b_n(m) x^n = \frac{1}{1 - m x - m x^2} . \quad (56)$$

⁶The $\{\beta_n(m)\}$ sequences for $m = 4, 5, 6, 7, 8, 10$ appear in the book [10]. The case $m = 4$ produces the sequence of non-negative integers, $m = 5$ are the even indexed *Fibonacci* numbers. The $m = 9$ sequence appears only in *Sloane's* On-Line-Encyclopedia [10] as A004187. The $\{\alpha_n(m)\}$ sequences for $m = 4, 5, 6$ and 8 appear in the book [10]. $m = 4$ yields the positive odd integer sequence, $m = 5$ the odd indexed *Lucas* number sequence. The $m = 7$ sequence appears now as A030221 in the data bank [10]. The composed sequences $\{a_n(m)\}$ are not in the book but some of them are found in the data bank [10]. $m = 4$ is the sequence $(n+1) 2^n$, A001787, and $m = 5, 6, 7$ appear now as A030191, A030192, A030240, respectively. As mentioned above $\{b_{n+1}(1)\}$ is the *Fibonacci* sequence. The instances $m = 2$ and 3 appear as A002605 and A030195, respectively, in the data bank [10].

3 Derivatives

The starting point is eq.(9) which can either be verified from the explicit form of the generating function $c(x)$ (*cf.* footnote 3), or by converting the recursion relation (10) for *Catalan's* numbers into an eq. for their generating function. A computation of $\frac{1}{(n+1)!} \frac{d^{n+1}c(x)}{dx^{n+1}} = \frac{1}{n+1} \frac{d}{dx} \left(\frac{1}{n!} \frac{d^n c(x)}{dx^n} \right)$ with Ansatz (11) and eq. (9) produces the following mixed relations between the quantities $a_n(x)$ and $b_n(x)$ and their first derivatives, valid for $n \in \mathbf{N}_0$,

$$(n+1) a_n(x) = x(1-4x) a'_{n-1}(x) + b_n(x) + n(8x-1) a_{n-1}(x), \quad (57)$$

$$(n+1) b_{n+1}(x) = x(1-4x) b'_n(x) + (-(n+1) + 2(1+4n)x) b_n(x), \quad (58)$$

with inputs $a_{-1}(x) \equiv 0$ and $b_0(x) \equiv 1$.

From (58) and the input it is clear by induction that $b_n(x)$ is a polynomial in x of degree n . With this information (57) and the input show, again by induction, that the same statement holds for $a_n(x)$. Therefore we write, for $n \in \mathbf{N}_0$,⁷

$$a_n(x) = \sum_{k=0}^n (-1)^k a(n, k) x^{n-k}, \quad (59)$$

$$b_n(x) = \sum_{k=0}^n (-1)^k B(n, k) x^{n-k}, \quad (60)$$

with the triangular arrays of numbers $a(n, k)$ and $B(n, k)$ with row number n and column number $k \leq n$.

We first solve the $b_n(x)$ eq.(58) by inserting (60) and deriving the recursion relation for the coefficients $B(n, m)$ after comparing coefficients of x^{n+1} , x^0 , and x^{n-k} for $k = 0, 1, \dots, n-1$.

$$x^{n+1} : \quad (n+1) B(n+1, 0) = 2(2n+1) B(n, 0), \quad (61)$$

$$x^0 : \quad B(n+1, n+1) = B(n, n), \quad (62)$$

$$x^{n-k} : \quad (n+1) B(n+1, k+1) = (k+1) B(n, k) + 2(2(n+k)+3) B(n, k+1). \quad (63)$$

With the input $B(0, 0) = 1$ one deduces from (61) for the leading coefficient of $b_n(x)$

$$B(n, 0) = 2^n \frac{(2n-1)!!}{n!} = \frac{(2n)!}{n! n!} = \binom{2n}{n}, \quad (64)$$

and from (62)

$$B(n, n) \equiv 1, \quad \text{i.e. } b_n(0) = (-1)^n. \quad (65)$$

In order to solve (63) we inspect the $B(n, m)$ triangle of numbers *TAB.1*, and conjecture that for $n, m \in \mathbf{N}$

$$B(n, m) = 4 B(n-1, m) + B(n-1, m-1), \quad (66)$$

with input $B(n, 0) = \binom{2n}{n}$ from (64).

If we use this conjecture in (63), written with $n \rightarrow n-1$, $k \rightarrow m-1$ we are led to consider the simple recursion

$$B(n, m) = \frac{n+1-m}{2(2m-1)} B(n, m-1), \quad (67)$$

⁷The triangular array $a(n, k)$ will later be enlarged to another one which will then be called $A(n, k)$.

with input $B(n, 0) = \binom{2n}{n}$ from (64).

The solution of this recursion is, for $n, m \in \mathbf{N}_0$,⁸

$$B(n, m) = \frac{1}{2^m (2m-1)!!} \frac{n!}{(n-m)!} \binom{2n}{n} = \frac{m! n!}{(2m)! (n-m)!} \binom{2n}{n} = \binom{2n}{n} \binom{n}{m} / \binom{2m}{m}. \quad (68)$$

This result satisfies (61), *i.e.* (64), as well as (62), *i.e.* (65). It is also the solution to (63) provided we prove the conjecture (66) for $B(n, m)$ of (68). This can be done by using the form $B(n, m) = \frac{(2n)! m!}{(2m)! n! (n-m)!}$ and extracting this expression on the *rhs.* of (66). Then one is left to prove $1 = \frac{4}{2} \frac{n-m-1}{2n-1} + \frac{2m-1}{2n-1}$, which is trivial. Thus we have proved:

Proposition 6: Explicit form of $b_n(x)$

$B(n, m)$ given by eq. (68) is the solution to eqs.(61), (62), and (63). Hence $b_n(x)$, defined by (60) with $B(n, m)$ from (68), solves eq. (58) with $b_0(x) \equiv 1$.

One can derive another explicit representation for the $b_n(x)$ polynomials by converting the simple recurrence relation (67) into the following eq. for $b_n(x)$ defined by (60).

$$(1-4x) b'_n(x) + 2(2n-1) b_n(x) + 2 \binom{2n}{n} x^n = 0. \quad (69)$$

Now this first order linear and inhomogeneous differential eq. for $b_n(x)$ can be solved.

Proposition 7: Alternative form for $b_n(x)$

The solution to eq.(69) with input $b_n(0) \equiv (-1)^n$ is given by eq.(13), with $C_{-1} = -1/2$ and the *Catalan* numbers C_k for $k \in \mathbf{N}_0$.

Proof: This eq. is of the standard type $y' + f(x) y = g(x)$ with $y \equiv b_n$, $f(x) = 2(2n-1)/(1-4x)$ and $g(x) = 2(n+1)C_n x^n / (1-4x)$. $F(x) := \int dx f(x) = -\frac{1}{2}(2n-1) \ln(1-4x) + \text{const}(n)$. $y = \exp(-F(x)) \{ \text{Const}(n) - 2(n+1)C_n I_n(x) \}$ with $I_n(x) := \int dx x^n / (1-4x)^{n+1/2}$ and $\exp(-F(x)) = (1-4x)^{n-1/2}$. The integral $I_n(x)$ can be computed by repeated partial integration, and it is found to be

$$I_n(x) = \frac{1}{n+1} \sum_{k=0}^n (-1)^k \frac{C_{n-k-1}}{C_n} x^{n-k} / (1-4x)^{n-k-1/2}, \quad (70)$$

where we used $C_{-1} := -1/2$, compatible with the recursion (10). This leads to the desired result for $y \equiv b_n(x)$ if the integration constant $\text{Const}(n)$ is put to zero in order to satisfy $b_n(0) = (-1)^n$ and a resummation $k \rightarrow k-n$ is performed. \square

Comparing this alternative form (13) for $b_n(x)$ with the one given by (60), together with (68), proves the following identity in n and $\lambda := (4x-1)/x$. The term $k=0$ in the sum (13) has been written separately.

Corollary 3: Convolution of *Catalan* sequence and powers of λ

$$s_{n-1}(\lambda) := \lambda^{n-1} \sum_{k=0}^{n-1} \frac{C_k}{\lambda^k} = \frac{1}{2} \left(\lambda^n - \binom{2n}{n} \sum_{k=0}^n (-1)^k (4-\lambda)^k \binom{n}{k} / \binom{2k}{k} \right), \quad (71)$$

⁸With the *Pochhammer* symbol $(a)_n := \Gamma(n+a)/\Gamma(a)$ this result can also be written as $B(n, m) = ((2m+1)/2)_{n-m} 4^{m-n} / (n-m)!$.

for $n \in \mathbf{N}$ and $\lambda \neq \infty$. Observe that $s_n(\lambda)$ is the convolution of the *Catalan* sequence with the sequence of powers of λ . Therefore, the (ordinary) generating function for the sequence $s_n(\lambda)$ is $g(\lambda; x) := \sum_{n=0}^{\infty} s_n(\lambda) x^n = c(x)/(1 - \lambda x)$.⁹

The case $\lambda = 0$ ($x = 1/4$) is also covered by this formula. It produces from $s_n(0) = C_n$ the following identity.

Example 5: Case $\lambda = 0$ ($x = 1/4$)¹⁰

$$\sum_{k=0}^n (-1)^{k+1} \binom{n}{k} 4^k / \binom{2k}{k} = \frac{1}{2n-1}. \quad (72)$$

We note that from (13) one has $-2b_{n+1}(1/4) = C_n/4^n$.¹¹

If one puts in (13) $4x - 1 = x$, i.e. $x = 1/3$, one can identify the partial sum of *Catalan* numbers, $s_n(1)$ ¹², as follows.

$$s_n(1) = \sum_{k=0}^n C_k = \frac{1}{2}(1 - 3^{n+1} b_{n+1}(1/3)). \quad (73)$$

If one puts $\lambda = 1$ in *Corollary 3* one finds also

Example 6:

$$2 s_{n-1}(1) = 1 + \binom{2n}{n} \sum_{k=0}^n (-1)^{k+1} \binom{n}{k} 3^k / \binom{2k}{k}. \quad (74)$$

Another interesting example is the case $\lambda = 4$ ($x = \infty$). Here one finds a simple result for the convolution of *Catalan's* sequence with powers of 4, viz¹³

Example 7: $\lambda = 4$ ($x = \infty$)

$$2 s_{n-1}(4) = 4^n - \binom{2n}{n}. \quad (75)$$

The sequence for $\lambda = -1$ ($x = 1/5$) is also non-negative, as can be seen by writing $s_{2k}(-1) = C_2 + \sum_{l=2}^k (C_{2l} - C_{2l-1})$ for $k \in \mathbf{N}$ and $s_{2k+1}(-1) = \sum_{l=1}^k (C_{2l+1} - C_{2l})$, and using $\Delta C_n := C_n - C_{n-1} = 3 \frac{n-1}{n+1} C_{n-1} \geq 0$.¹⁴

Recursion (66) for $B(n, m)$ can be transformed into an eq. for the (ordinary) generating function for the sequence appearing in the m th column of the $B(n, m)$ triangle

$$G_B(m; x) := \sum_{n \geq m} B(n, m) x^n, \quad (76)$$

⁹From the generating function the recurrence relation is found to be $s_n(\lambda) = \lambda s_{n-1}(\lambda) + C_n$, $s_{-1}(\lambda) \equiv 0$. The connection to the $b_n(x)$ polynomial is $s_n(\lambda) = \frac{1}{2}(\lambda^{n+1} - (4 - \lambda)^{n+1} b_{n+1}(1/(4 - \lambda)))$.

¹⁰This identity occurs in one of the exercises 2.7, 2, p.32, in [7].

¹¹The large n behaviour of this sequence is known to be $C_n/4^n \sim \frac{1}{\sqrt{\pi}} \frac{1}{n^{3/2}}$, cf. [2], Exercise 9.60.

¹²This sequence $\{1, 2, 4, 9, 23, 65, 197, 626, 2056, \dots\}$, appears as A014137 in the on-line encyclopedia [10].

¹³This sequence $\{1, 5, 22, 93, 386, 1586, 6476, \dots\}$ appears in the book [10] as Nr. 3920 and as A000346 in the on-line encyclopedia. It will show up again in this work as $A(n+1, 1)$, the second column in the $A(n, m)$ triangle (cf. *TAB.2*).

¹⁴This is the sequence $\{1, 0, 2, 3, 11, 31, 101, 328, 1102, 3760, \dots\}$ which appears now as A032357 in the on-line encyclopedia [10].

with input $G_B(0; x) = \sum_{n=0}^{\infty} \binom{2n}{n} x^n = 1/\sqrt{1-4x}$, the generating function for the central binomial numbers. (66) implies for $m \in \mathbf{N}_0$ ¹⁵

$$G_B(m; x) = \left(\frac{x}{1-4x} \right)^m \frac{1}{\sqrt{1-4x}}. \quad (77)$$

Therefore, we have proved:

Proposition 8: Column sequences of the $B(n, m)$ triangle

The sequence $\{B(n, m)\}_{n=m}^{\infty}$, defined, for fixed $m \in \mathbf{N}_0$, by (68) for $n \in \mathbf{N}_0$ is the convolution of the central binomial sequence $\{\binom{2k}{k}\}_0^{\infty}$ and the m th convolution of the (shifted) power sequence $\{0, 1, 4^1, 4^2, \dots\}$.

In a similar vein we solve the $a_n(x)$ eq.(57) with $b_n(x)$ given by (60) and (68). The coefficients $a(n, k)$, defined by (59), have to satisfy, after comparing coefficients of x^n , x^0 , and x^{n-k} for $k = 1, 2, \dots, n-1$ and $n \in \mathbf{N}_0$:

$$x^n : \quad a(n, 0) = 4 a(n-1, 0) + C_n, \quad (78)$$

$$x^0 : \quad (n+1) a(n, n) = 1 + n a(n-1, n-1), \quad (79)$$

$$x^{n-k} : \quad (n+1) a(n, k) = k a(n-1, k-1) + 4(n+1+k) a(n-1, k) + B(n, k). \quad (80)$$

We have used (64), *i.e.* $B(n, 0) = (n+1) C_n$ in (78), as well as (65), *i.e.* $B(n, n) \equiv 1$, in (79). From (78) one finds with input $a(0, 0) = 1$ ¹⁶

$$a(n, 0) = \sum_{k=0}^n C_k 4^{n-k}, \quad (81)$$

and from (79)

$$a(n, n) \equiv 1, \text{ or } a_n(0) = (-1)^n. \quad (82)$$

It is convenient to define $a(n-1, -1) := C_n$, $n \in \mathbf{N}_0$. Then the sequence $\{a(n, 0)\}_{-1}^{\infty}$ is, with $a(-1, 0) := 0$, the convolution of the sequence $\{a(k, -1)\}_{-1}^{\infty}$ and the shifted power sequence $\{0, 1, 4^1, 4^2, \dots\}$. Before solving (80) with inserted $B(n, k)$ from (68) we therefore add to the triangular array of numbers $a(n, m)$ the $m = -1$ column and an extra row for $n = -1$, and define a new enlarged triangular array for $n, m \in \mathbf{N}_0$ as

$$A(n, m) := a(n-1, m-1) \quad (83)$$

with $A(n, 0) = a(n-1, -1) = C_n$ and $A(0, m) = a(-1, m-1) = \delta_{0,m}$. An inspection of the $A(n, m)$ triangular array, partly depicted in *TAB. 2*, leads to the conjecture

$$A(n, m) = 4 A(n-1, m) + A(n-1, m-1), \quad (84)$$

with $A(n, 0) = C_n$ and $A(n, m) \equiv 0$ for $n < m$.¹⁷ This conjecture is correct for $A(n+1, 1) = a(n, 0)$ found in (81), as well as for $A(n+1, n+1) = a(n, n) \equiv 1$ known from (82). The (ordinary) generating function for the sequence appearing in the m th column,

$$G_A(m; x) = \sum_{n=m}^{\infty} A(n, m) x^n, \quad (85)$$

¹⁵For $x \frac{d}{dx} G_B(m; x)$ see (92).

¹⁶ $a(n, 0) = s_n(4)$ of (71) with solution (75).

¹⁷This recursion relation can be employed to extend the array $A(n, m)$ to negative integer m values.

satisfies due to (84) $G_A(m; x) = \frac{x}{1-4x} G_A(m-1; x)$, remembering that $A(m-1, m) \equiv 0$, or because of $G_A(0; x) = c(x)$

$$G_A(m; x) = \left(\frac{x}{1-4x} \right)^m c(x). \quad (86)$$

Because of (77) and $\sqrt{1-4x} c(x) = 2 - c(x)$ these generating functions of the conjectured $A(n, m)$ column sequences obey

$$G_A(m; x) = (2 - c(x)) G_B(m; x). \quad (87)$$

If we use the conjecture (84) in (80) which is written with (83) in the form $(n+1) A(n+1, m+1) = m A(n, m) + 4(n+m+1) A(n, m+1) + B(n, m)$, for $n \in \mathbf{N}_0$, $m \in \{1, 2, \dots, n-1\}$, we have

$$m A(n+1, m+1) - (n+1) A(n, m) + B(n, m) = 0. \quad (88)$$

This recursion relation can be written with the help of the generating functions (76) and (85) as

$$\left(x \frac{d}{dx} + 1 \right) G_A(m; x) - \frac{m}{x} G_A(m+1; x) = G_B(m; x), \quad (89)$$

or with (86) (*i.e.* the conjecture) as

$$\left(x \frac{d}{dx} + 1 - \frac{m}{1-4x} \right) G_A(m; x) = G_B(m; x). \quad (90)$$

Together with (87) this means

$$x \frac{d}{dx} \left((2 - c(x)) G_B(m; x) \right) = \left[\left(\frac{m}{1-4x} - 1 \right) (2 - c(x)) + 1 \right] G_B(m; x). \quad (91)$$

If we can prove this eq. with $G_B(x)$ given by (77) we have shown that (80) is equivalent to the conjecture (84). In order to prove (91) we first compute from (77), for $m \in \mathbf{N}_0$,

$$x \frac{d}{dx} G_B(m; x) = \left(2 + \frac{m}{x} \right) G_B(m+1; x) = \frac{2x+m}{1-4x} G_B(m; x). \quad (92)$$

With this result (91) reduces to

$$\left(-x c'(x) + (2 - c(x)) \frac{1-2x}{1-4x} - 1 \right) G_B(m; x) = 0, \quad (93)$$

and with (9) the factor in front of $G_B(m; x)$ finally vanishes identically for $x \neq 1/4$. Therefore, we have proved the following two propositions.

Proposition 9: Column sequences of the $A(n, m)$ triangular array

The triangular array of numbers $A(n, m)$, defined for $n, m \in \mathbf{N}_0$ by eq.(84), $A(n, 0) = C_n$, $A(n, m) \equiv 0$ for $n < m$ has as m th column sequence $\{A(n, m)\}_{n=m}^{\infty}$ the convolution of *Catalan's* sequence and the m th convolution of the shifted power sequence $\{0, 1, 4^1, 4^2, \dots\}$.

Proof: (86) with (85). \square

Proposition 10: Triangular $A(n, m)$ array

The triangular array $A(n, m)$ of *proposition 9* coincides with the one defined by (83) and (78), (79) and (80) with $B(n, m)$ given by (68).

Proof: $a(n, 0) = A(n + 1, 1)$ and $a(n, n) = A(n + 1, n + 1) \equiv 1$ of (78) and (79), *i.e.* (81) and (82), respectively, coincide with (84). (80) is rewritten with the aid of (83) as (88), and (88) has been proved by (89) to (93). \square

It remains to find the explicit expression for the $a_n(x)$ coefficients $a(n, k)$ defined by (59). Because of (83) we try to find a formula for $A(n, m)$. By *propositions 9* and *10* we may consider the recursion (84) with inputs $A(n, 0) = C_n$, $A(n, m) \equiv 0$ for $n < m$, and $A(n, n) \equiv 1$ from (83) and (82).

Proposition 11: Explicit form of $a_n(x)$

$A(n, m)$ given by $A(n, 0) = C_n$, $A(n, m) \equiv 0$ for $n < m$, and (14) is the solution to (84) with $A(n, n) \equiv 1$.

Therefore, $a_n(x)$ is given by (59) with $a(n, k) = A(n + 1, k + 1)$ from (14).

Proof: The first term of $A(n, m)$, $\frac{1}{2} 4^{n-m+1} \binom{n}{m-1}$, satisfies the recursion (84) because of the binomial identity $\binom{n}{m-1} = \binom{n-1}{m-1} + \binom{n-1}{m-2}$ (*Pascal's triangle*). For the second term of $A(n, m)$ in (14) one has to prove

$$\binom{n}{m-1} \binom{2n}{n} = 4 \binom{n-1}{m-1} \binom{2(n-1)}{n-1} + \binom{n-1}{m-2} \binom{2(n-1)}{n-1} \frac{2(2m-3)}{m-1}, \quad (94)$$

or after division by $\binom{2(n-1)}{n-1}$

$$\frac{2n-1}{n} \binom{n}{m-1} = 2 \binom{n-1}{m-1} + \binom{n-1}{m-2} \frac{2m-3}{m-1}, \quad (95)$$

which reduces to the trivial identity $2n-1 = 2(n-m+1) + 2m-3$.

Both terms together, *i.e.* (14), satisfy the input $A(n, n) \equiv 1$. \square

Note 3: $A(n, m)$ was found originally after iteration in the form (with $n \geq m > 0$ and $(-1)!! := 1$)

$$A(n, m) = 2 \cdot 4^{n-m} \binom{n}{m-1} - \frac{\prod_{k=1}^m (2(n-m) + 2k - 1)}{(2m-3)!!} C_{n-m}. \quad (96)$$

$A(n, 0) = C_n$. It is easy to establish equivalence with (14).

In the original derivation of the $A(n, m)$ formula (14) it turned out to be convenient to introduce a rectangular array of integers $\hat{A}(n, m)$ for $n, m \in \mathbf{N}_0$ as follows. $\hat{A}(0, 0) := 1$, $\hat{A}(n, 0) := -C_n$ for $n \in \mathbf{N}$, and for $m \in \mathbf{N}$ and $n \in \mathbf{N}_0$ $\hat{A}(n, m)$ is defined by (15), or equivalently, by (16). The $A(n, m)$ recursion (84) translates (with the help of the above mentioned *Pascal-triangle* identity) to

$$\hat{A}(n, m) = 4 \hat{A}(n-1, m) + \hat{A}(n, m-1). \quad (97)$$

This leads, after iteration and use of $\hat{A}(0, m) \equiv 1$ from (15) with $A(n, n) \equiv 1$, to

$$\hat{A}(n, m) = 4^n \sum_{k=0}^n \hat{A}(k, m-1) / 4^k. \quad (98)$$

Thus, the following proposition holds.

Proposition 12: Column sequences of the $\hat{A}(n, m) \equiv C4(n, m)$ array

The m th column sequence of the $\hat{A}(n, m)$ array, $\{\hat{A}(n, m)\}_{n=0}^{\infty}$, is the convolution of the sequence $\{\hat{A}(n, 0)\}_{n=0}^{\infty} = \{1, -1, -2, -5, \dots\}$, generated by $2 - c(x)$, and the m th convolution of the power sequence $\{4^k\}_0^{\infty}$.

Proof: Iteration of (98) with the $\hat{A}(n, 0)$ input. \square

Corollary 4: Generating functions for columns of the $\hat{A}(n, m) \equiv C4(n, m)$ array

The ordinary generating function of the m th column sequence of the $\hat{A}(n, m)$ array (16) is for $m \in \mathbf{N}_0$ given by

$$G_{\hat{A}}(m; x) := \sum_{n=0}^{\infty} \hat{A}(n, m) x^n = (2 - c(x)) \left(\frac{1}{1 - 4x} \right)^m. \quad (99)$$

Proof: Proposition 12 written for generating functions. \square

Because of the convolution of the (negative) *Catalan* sequence with powers of 4 we shall call this array $\hat{A}(n, m)$ also $C4(n, m)$. A part of it is shown in TAB.3. ¹⁸

Finally, we derive identities by using, for $n \in \mathbf{N}_0$, eq.(17) for the *lhs.* of (11) and the results for a_{n-1} and b_n for the *rhs.*

Because there are no negative powers of x on the *lhs.* of (11), such powers have to vanish on the *rhs.* This leads to the first family of identities. Because $(1 - 4x)^{-n} = \sum_{k=0}^{\infty} \frac{\binom{n}{k}}{k!} 4^k x^k$, with *Pochhammer's* symbol defined in footnote 8, this means that $[x^p] (a_{n-1}(x) + b_n(x) c(x))$, the coefficient proportional to x^p , has to vanish for $p = 0, 1, \dots, n - 1$, $n \in \mathbf{N}$. This requirement reads

$$(-1)^{n-1-p} a(n-1, n-1-p) + \sum_{k=0}^p (-1)^{n-k} B(n, n-k) C_{p-k} \equiv 0. \quad (100)$$

The sum is restricted to $k \leq p (< n)$ because no C_l number with negative index is found in $c(x)$. Inserting the known coefficients this produces identity (D1) of (18).

Proposition 13: Identity (D1) of (18)

For $n \in \mathbf{N}$ and $p \in \{0, 1, \dots, n - 1\}$ identity (D1), given by (18), holds.

Proof: With (83) (100) becomes

$$\sum_{k=0}^p (-1)^{p-k} C_{p-k} B(n, n-k) = A(n, n-p), \quad (101)$$

which is (D1) of (18) if the summation index k is changed into $p - k$, and symmetry of the binomial coefficients is used. \square

¹⁸The second column sequence is given by $\hat{A}(n, 1) \equiv C4(n, 1) = \binom{2n+1}{n}$ and appears as nr.2848 in the book [10], or as A001700 in the on-line encyclopedia [10]. The sequence of the third column $\{\hat{A}(n, 2) \equiv C4(n, 2)\}_{n=0}^{\infty} = \{1, 7, 38, 187, \dots\}$ is from (98) and (96) with (15) determined by $4^n \sum_{k=0}^n \binom{2k+1}{k} / 4^k = (2n+3)(2n+1) C_n - 2^{2n+1}$, and is listed as A000531 in the mentioned on-line encyclopedia. There the fourth column sequence is now listed as A029887.

Example 8: (*D1*) identity for $p = n - 1 \in \mathbf{N}_0$ ¹⁹

$$\sum_{k=0}^{n-1} (-1)^k \binom{n}{k+1} \frac{1}{2k+1} = 4^n / \binom{2n}{n} - 1 = 2A(n, 1) / \binom{2n}{n} . \quad (102)$$

The second family of identities, (*D2*) of (19), results from comparing powers x^k with $k \in \mathbf{N}_0$ on both sides of eq.(11) after expansion of $(1 - 4x)^{-n}$ as given above in the text before eq. (100). Only the second term $b_n(x) c(x)$ contributes because $a_{n-1}(x)/x^n$ has only negative powers of x . Thus, with definition (17) one finds for $k \in \mathbf{N}_0$ and $n \in \mathbf{N}$,

$$C(n, k) = \sum_{l=0}^k \frac{(n)_l 4^l}{l!} \sum_{j=0}^n (-1)^{n-j} B(n, n-j) C_{n-j+k-l} \quad (103)$$

which is, after interchange of the summations and insertion of $B(n, n-j)$ from (12) the desired identity (*D2*) if also the summation index j is changed to $n - j$.

Thus we have shown:

Proposition 14: Identity (*D2*) of (19)

For $k \in \mathbf{N}_0$ and $n \in \mathbf{N}$ identity (*D2*) of (19) with $C(n, k)$ defined by (17) holds.

Example 9: Identity (*D2*) for $k = 0$, $n \in \mathbf{N}$

$$\sum_{j=0}^n (-1)^j \binom{n+1}{j+1} \equiv 1 , \quad (104)$$

which is elementary.

Acknowledgements

The author likes to thank Dr. Stephen Bedding for a collaboration on power of matrices. In *section 2* a result for 2×2 matrices (here \mathbf{C}) was recovered.

¹⁹With this identity we have found a sum representation for the convolution of the *Catalan* sequence and powers of 4: $s_{n-1}(4) := 4^{n-1} \sum_{k=0}^{n-1} C_k / 4^k = \frac{1}{2} \binom{2n}{n} \sum_{k=0}^{n-1} (-1)^k \binom{n}{k+1} \frac{1}{2k+1}$ (cf. (75) with (71)).

TAB. 1 : $B(n, m)$ Central Binomial Triangle

n\m	0	1	2	3	4	5	6	7	8	9	10
0	1	0	0	0	0	0	0	0	0	0	0
1	2	1	0	0	0	0	0	0	0	0	0
2	6	6	1	0	0	0	0	0	0	0	0
3	20	30	10	1	0	0	0	0	0	0	0
4	70	140	70	14	1	0	0	0	0	0	0
5	252	630	420	126	18	1	0	0	0	0	0
6	924	2772	2310	924	198	22	1	0	0	0	0
7	3432	12012	12012	6006	1716	286	26	1	0	0	0
8	12870	51480	60060	36036	12870	2860	390	30	1	0	0
9	48620	218790	291720	204204	87516	24310	4420	510	34	1	0
10	184756	923780	1385670	1108536	554268	184756	41990	6460	646	38	1

TAB. 2 : $A(n, m)$ Catalan triangle

n\m	0	1	2	3	4	5	6	7	8	9	10
0	1	0	0	0	0	0	0	0	0	0	0
1	1	1	0	0	0	0	0	0	0	0	0
2	2	5	1	0	0	0	0	0	0	0	0
3	5	22	9	1	0	0	0	0	0	0	0
4	14	93	58	13	1	0	0	0	0	0	0
5	42	386	325	110	17	1	0	0	0	0	0
6	132	1586	1686	765	178	21	1	0	0	0	0
7	429	6476	8330	4746	1477	262	25	1	0	0	0
8	1430	26333	39796	27314	10654	2525	362	29	1	0	0
9	4862	106762	185517	149052	69930	20754	3973	478	33	1	0
10	16796	431910	848830	781725	428772	152946	36646	5885	610	37	1

TAB. 3 : $C_4(n, m)$ Catalan array

n\m	0	1	2	3	4	5	6
0	1	1	1	1	1	1	1
1	-1	3	7	11	15	19	23
2	-2	10	38	82	142	218	310
3	-5	35	187	515	1083	1955	3195
4	-14	126	874	2934	7266	15086	27866
5	-42	462	3958	15694	44758	105102	216566
6	-132	1716	17548	80324	259356	679764	1546028
7	-429	6435	76627	397923	1435347	4154403	10338515
8	-1430	24310	330818	1922510	7663898	24281510	65635570
9	-4862	92378	1415650	9105690	39761282	136887322	399429602
10	-16796	352716	6015316	42438076	201483204	749032492	2346750900

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