

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

Wolfdieter L a n g <sup>1</sup>

*Institut für Theoretische Physik  
Universität Karlsruhe  
Kaiserstrasse 12, D-76128 Karlsruhe, Germany*

## 1 Introduction and Summary

In an accompanying paper [3] it has been shown that powers of the generating function  $c(x)$  of *Catalan's* numbers  $\{C_n\}_0^\infty = \{1, 1, 2, 5, 14, 42, \dots\}$  (nr.1459 and A000108 of [8], and refs. quoted in [3]) can be expressed in terms of a linear combination of 1 and  $c(x)$  with coefficients replaced by certain scaled *Chebyshev* polynomials of the second kind. In this paper derivatives of  $c(x)$  are studied in a similar manner. The starting point is the following expression for the first derivative.

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

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

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

Eq.(1) can, of course, also be found from the explicit form  $c(x) = (1 - \sqrt{1-4x})/(2x)$ . The result for the  $n$ -th derivative is of the form

$$\frac{1}{n!} \frac{d^n c(x)}{dx^n} = \frac{1}{(x(1-4x))^n} \left( a_{n-1}(x) + b_n(x) c(x) \right), \quad (3)$$

with certain polynomials  $a_{n-1}$  of degree  $n-1$  and  $b_n$  of degree  $n$ . These polynomials are found to be  $b_n(x) = \sum_{m=0}^n (-1)^m B(n, m) x^{n-m}$  with

$$B(n, m) := \binom{2n}{n} \binom{n}{m} / \binom{2m}{m}, \quad (4)$$

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 the  $b_n$  polynomials is also found, *viz*

$$b_n(x) = -2 \sum_{k=0}^n C_{k-1} x^k (4x-1)^{n-k} . \quad (5)$$

---

<sup>1</sup>E-mail: wolfdieter.lang@physik.uni-karlsruhe.de, <http://www-it.p.physik.uni-karlsruhe.de/~wl>

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 2* as eq.(31). Eq.(5) reveals the generating function of the  $\{b_n(x)\}$  polynomials because it is a convolution of two functional sequences. The result is

$$g_b(x; z) := \sum_{n=0}^{\infty} b_n(x) z^n = \frac{\sqrt{1-4xz}}{1+(1-4x)z}. \quad (6)$$

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

$$A(n, m) = \frac{1}{2} \binom{n}{m-1} \left[ 4^{n-m+1} - \binom{2n}{n} / \binom{2(m-1)}{m-1} \right]. \quad (7)$$

The head of this triangular array of numbers is shown in *TAB.2* with  $A(n, m) = 0$  for  $n < m$ . Both results, (4) and (7), are solutions to recurrence relations which hold for  $b_n(x)$  and  $a_n(x)$  and their respective coefficients  $B(n, m)$  and  $A(n, m)$ .

Another representation for the  $a_n$  polynomials is found to be

$$a_n(x) = \sum_{k=0}^n C_k x^k (4x-1)^{n-k}, \quad (8)$$

which shows that the generating function of these polynomials is

$$g_a(x; z) := \sum_{n=0}^{\infty} a_n(x) z^n = \frac{c(xz)}{1+(1-4x)z}. \quad (9)$$

Comparing (5) with (8) yields the following relation between these two types of polynomials

$$b_n(x) = (4x-1)^n - 2x a_{n-1}(x), \quad n \in \mathbf{N}_0 \quad \text{with} \quad a_{-1}(x) \equiv 0, \quad (10)$$

or for the coefficients

$$B(n, m) = \binom{n}{m} 4^{n-m} - 2 A(n, m+1). \quad (11)$$

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

$$A(n, m) = -\hat{A}(n-m, m) + 2^{2(n-m)+1} \binom{n-1}{m-1}, \quad (12)$$

or with (7), for  $m \in \mathbf{N}, n \in \mathbf{N}_0$ , by

$$\hat{A}(n, m) = \frac{1}{2} \binom{n+m}{n+1} \left[ \binom{2(n+m)}{n+m} / \binom{2(m-1)}{m-1} - 4^{n+1} \frac{m-1}{n+m} \right]. \quad (13)$$

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  $\frac{1}{\sqrt{1-4x}} \left(\frac{x}{1-4x}\right)^m$ . This fact identifies the infinite dimensional matrices  $\mathbf{A}$  and  $\mathbf{B}$  as examples

of *Riordan* matrices in the terminology of [7]. The matrix  $\hat{\mathbf{A}}$  associated with  $\hat{A}(n, m)$  is an example of a *Riordan* array.

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

$$\frac{1}{n!} \frac{d^n c(x)}{dx^n} = \sum_{k=0}^{\infty} C(n, k) x^k, \text{ with } C(n, k) := \frac{1}{n!} \prod_{j=1}^n (k+j) C_{n+k} = \frac{(2(n+k))!}{n!k!(n+k+1)!}, \quad (14)$$

with  $C(0, k) = C_k$ , one finds, together with (3), the following identities, for  $n \in \mathbf{N}$ ,

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

$$\begin{aligned} (D1) : \sum_{k=0}^p (-1)^k C_k \binom{n}{p-k} / \binom{2(n-p+k)}{n-p+k} &= \frac{1}{2} \binom{n}{p+1} \left\{ 2^{2(p+1)} / \binom{2n}{n} - 1 / \binom{2(n-p-1)}{n-p-1} \right\} \\ &= A(n, n-p) / \binom{2n}{n}, \end{aligned} \quad (15)$$

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

$$(D2) : \sum_{j=0}^n (-1)^j \binom{n}{j} / \binom{2j}{j} \sum_{l=0}^k 4^l \binom{n+l-1}{n-1} C_{k+j-l} = C(n, k) / \binom{2n}{n}. \quad (16)$$

The remainder of this paper provides proofs for the above given statements.

## 2 Derivatives

The starting point is eq.(1) which can either be verified from the explicit form of the generating function  $c(x)$ , or by converting the recursion relation (2) 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 (3) taken as ansatz and eq. (1) produces the following mixed relations between the quantities  $a_n(x)$  and  $b_n(x)$  and their first derivatives, valid for  $n \in \mathbf{N}_0$ ,

$$(n+1) a_n(x) = x(1-4x) a'_{n-1}(x) + b_n(x) + n(8x-1) a_{n-1}(x), \quad (17)$$

$$(n+1) b_{n+1}(x) = x(1-4x) b'_n(x) + (-(n+1) + 2(1+4n)x) b_n(x), \quad (18)$$

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

From (18) and the input it is clear by induction that  $b_n(x)$  is a polynomial in  $x$  of degree  $n$ . With this information (17) and the input show, again by induction, that the same statement holds for  $a_n(x)$ . Therefore we write, for  $n \in \mathbf{N}_0$ ,

$$a_n(x) = \sum_{k=0}^n (-1)^k a(n, k) x^{n-k}, \quad (19)$$

$$b_n(x) = \sum_{k=0}^n (-1)^k B(n, k) x^{n-k}, \quad (20)$$

with the triangular arrays of numbers  $a(n, k)$  and  $B(n, k)$  with row number  $n$  and column number  $k \leq n$ . The triangular array  $a(n, k)$  will later be enlarged to another one which will then be called  $A(n, k)$ .

We first solve the  $b_n(x)$  eq.(18) by inserting (20) 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  $k = 0, 1, \dots, n-1$ .

$$x^{n+1} : \quad (n+1) B(n+1, 0) = 2(2n+1) B(n, 0) , \quad (21)$$

$$x^0 : \quad B(n+1, n+1) = B(n, n) , \quad (22)$$

$$x^{n-k} : \quad (n+1) B(n+1, k+1) = (k+1) B(n, k) + 2(2(n+k)+3) B(n, k+1) . \quad (23)$$

With the input  $B(0, 0) = 1$  one deduces from (21) for the leading coefficient of  $b_n(x)$

$$B(n, 0) = 2^n \frac{(2n-1)!!}{n!} = \frac{(2n)!}{n! n!} = \binom{2n}{n} , \quad (24)$$

and from (22)

$$B(n, n) \equiv 1 \quad , \quad \text{i.e. } b_n(0) = (-1)^n . \quad (25)$$

In order to solve (23) we inspect the  $B(n, m)$  triangle of numbers *TAB.1*, and conjecture that for  $n, m \in \mathbf{N}$

$$B(n, m) = 4 B(n-1, m) + B(n-1, m-1) , \quad (26)$$

with input  $B(n, 0) = \binom{2n}{n}$  from (24).

If we use this conjecture in (23), written with  $n \rightarrow n-1$ ,  $k \rightarrow m-1$  we are led to consider the simple recursion

$$B(n, m) = \frac{n+1-m}{2(2m-1)} B(n, m-1) , \quad (27)$$

with input  $B(n, 0) = \binom{2n}{n}$  from (24).

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

$$B(n, m) = \frac{1}{2^m (2m-1)!!} \frac{n!}{(n-m)!} \binom{2n}{n} = \frac{m! n!}{(2m)! (n-m)!} \binom{2n}{n} = \binom{2n}{n} \binom{n}{m} / \binom{2m}{m} . \quad (28)$$

With the *Pochhammer* symbol  $(a)_n := \Gamma(n+a)/\Gamma(a)$  this result can also be written as  $B(n, m) = ((2m+1)/2)_{n-m} 4^{m-n} / (n-m)!$ . This result satisfies (21), *i.e.* (24), as well as (22), *i.e.* (25). It is also the solution to (23) provided we prove the conjecture (26) for  $B(n, m)$  of (28). 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 (26). 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 1:** Explicit form of  $b_n(x)$

$B(n, m)$  given by eq. (28) is the solution to eqs.(21), (22), and (23). Hence  $b_n(x)$ , defined by (20) with  $B(n, m)$  from (28), solves eq. (18) with  $b_0(x) \equiv 1$ .

This triangle of numbers whose head is shown in *TAB.1* appears now as nr. A046521 in the database [8].

One can derive another explicit representation for the  $b_n(x)$  polynomials by converting the simple recurrence relation (27) into the following eq. for  $b_n(x)$  defined by (20).

$$(1-4x) b'_n(x) + 2(2n-1) b_n(x) + 2 \binom{2n}{n} x^n = 0 . \quad (29)$$

This leads, together with (18), to the following inhomogeneous recursion relation for  $b_n(x)$ .

$$b_{n+1}(x) = (4x - 1) b_n(x) - 2C_n x^{n+1} , \quad b_0(x) \equiv 1 . \quad (30)$$

Eq.(29) can also be solved as first order linear and inhomogeneous differential eq. for  $b_n(x)$ .

**Proposition 2:** Alternative form for  $b_n(x)$

The solution to eq.(30) is given by eq.(5), with  $C_{-1} = -1/2$  and the *Catalan* numbers  $C_k$  for  $k \in \mathbf{N}_0$ .

*Proof:* Iteration of (30).  $\square$

**Proposition 3:** Generating function for  $\{b_n(x)\}$

The generating function  $g_b(x; z) := \sum_{n=0}^{\infty} b_n(x) x^n$  is given by eq.(14).

*Proof:* The alternative form of  $b_n(x)$ , given by (5), is a convolution of the functional sequences  $\{-2C_{k-1} x^k\}_0^{\infty}$  and  $\{4x-1\}_0^{\infty}$ , with generating functions  $1-2xz$  and  $c(xz) = \sqrt{1-4xz}$  and  $1/(1+(1-4x)z)$ , respectively. Therefore,  $g_b(x; z)$  is the product of these two generating functions.  $\square$

Comparing this alternative form (5) for  $b_n(x)$  with the one given by (20), together with (28), proves the following identity in  $n$  and  $\lambda := (4x - 1)/x$ . The term  $k = 0$  in the sum (5) has been written separately.

**Corollary 1:** Convolution of *Catalan* sequence and powers of  $\lambda$

$$s_{n-1}(\lambda) := \lambda^{n-1} \sum_{k=0}^{n-1} \frac{C_k}{\lambda^k} = \frac{1}{2} \left( \lambda^n - \binom{2n}{n} \sum_{k=0}^n (-1)^k (4-\lambda)^k \binom{n}{k} / \binom{2k}{k} \right) , \quad (31)$$

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  $\lambda$ . Therefore, the generating function for the sequence  $s_n(\lambda)$  is  $g(\lambda; x) := \sum_{n=0}^{\infty} s_n(\lambda) x^n = c(x)/(1 - \lambda x)$ .

From 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  $s_n(\lambda) = \frac{1}{2} \left( \lambda^{n+1} - (4-\lambda)^{n+1} b_{n+1}(1/(4-\lambda)) \right)$ .

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 1:** Case  $\lambda = 0$  ( $x = 1/4$ )

$$\sum_{k=0}^n (-1)^{k+1} \binom{n}{k} 4^k / \binom{2k}{k} = \frac{1}{2n-1} . \quad (32)$$

This identity occurs in one of the exercises 2.7, 2, p.32, in [4].

We note that from (5) one has  $-2b_{n+1}(1/4) = C_n/4^n$ . The 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.

If one puts in (5)  $4x - 1 = x$ , i.e.  $x = 1/3$ , one can identify the partial sum of *Catalan* numbers,  $s_n(1)$  as follows.

$$s_n(1) = \sum_{k=0}^n C_k = \frac{1}{2} (1 - 3^{n+1} b_{n+1}(1/3)) . \quad (33)$$

This sequence  $\{1, 2, 4, 9, 23, 65, 197, 626, 2056, \dots\}$  appears as A014137 in the on-line encyclopedia [8].

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

**Example 2:**

$$2 s_{n-1}(1) = 1 + \binom{2n}{n} \sum_{k=0}^n (-1)^{k+1} \binom{n}{k} 3^k / \binom{2k}{k}. \quad (34)$$

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, *viz*

**Example 3:**  $\lambda = 4$  ( $x = \infty$ )

$$2 s_{n-1}(4) = 4^n - \binom{2n}{n}. \quad (35)$$

This sequence  $\{1, 5, 22, 93, 386, 1586, 6476, \dots\}$  appears in the book [8] 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*).

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  $\Delta C_n := C_n - C_{n-1} = 3 \frac{n-1}{n+1} C_{n-1} \geq 0$ . This is the sequence  $\{1, 0, 2, 3, 11, 31, 101, 328, 1102, 3760, \dots\}$  which appears now as A032357 in the on-line encyclopedia [8].

Recursion (26) for  $B(n, m)$  can be transformed into an eq. for the generating function for the sequence appearing in the  $m$ th column of the  $B(n, m)$  triangle

$$G_B(m; x) := \sum_{n=m}^{\infty} B(n, m) x^n, \quad (36)$$

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. (26) implies for  $m \in \mathbf{N}_0$

$$G_B(m; x) = \left( \frac{x}{1-4x} \right)^m \frac{1}{\sqrt{1-4x}}. \quad (37)$$

For  $x \frac{d}{dx} G_B(m; x)$  see (53).

Therefore, we have proved:

**Proposition 4:** Column sequences of the  $B(n, m)$  triangle

The sequence  $\{B(n, m)\}_{n=m}^{\infty}$ , defined, for fixed  $m \in \mathbf{N}_0$  and  $n \in \mathbf{N}_0$  by (28) is the convolution of the central binomial sequence  $\{\binom{2k}{k}\}_0^{\infty}$  and the  $m$ th convolution of the (shifted) power sequence  $\{0, 1, 4^1, 4^2, \dots\}$ .

**Note 1:** The infinite dimensional matrix  $\mathbf{B}$  with elements  $B(n, m)$  given for  $n \geq m \geq 0$  by (28) and  $B(n, m) \equiv 0$  for  $n < m$  is an example of a *Riordan* matrix [7]. With the notation of this ref.  $\mathbf{B} = \left( \frac{1}{\sqrt{1-4x}}, \frac{x}{1-4x} \right)$ .

**Note 2:** *Sheffer*-type identities from *Riordan*-matrices

Triangular *Riordan*-matrices  $\mathbf{M} = (M_{i,j})_{i \geq j \geq 0} = (g(x), f(x))$ ,  $M_{i,j} = 0$  for  $j > i$ , in the notation of ref.[7] lead to polynomials which satisfy *Sheffer*-type identities (see ref.[5], also for original refs., and [1])

$$S_n(x+y) = \sum_{k=0}^n S_k(y) P_{n-k}(x) = \sum_{k=0}^n P_k(y) S_{n-k}(x), \quad (38)$$

$$P_n(x+y) = \sum_{k=0}^n P_k(y) P_{n-k}(x) = \sum_{k=0}^n P_k(x) P_{n-k}(y), \quad (39)$$

for the polynomials

$$S_n(x) = \sum_{m=0}^n M_{n,m} \frac{x^m}{m!}, \quad n \in \mathbf{N}_0, \quad P_n(x) = \sum_{m=1}^n P_{n,m} \frac{x^m}{m!}, \quad n \in \mathbf{N}, \quad P_0(x) \equiv 1, \quad (40)$$

with  $P_{n,m} := [z^n](f^m(z))$ ,  $n \geq m \geq 1$ .  $g(x)$  defines the first column of  $\mathbf{M}$ :  $M_{n,0} = [x^n]g(x)$ .

If one uses  $s_n(x) := n! S_n(x)$  and  $p_n(x) := n! P_n(x)$  one obtains the *Sheffer*-identities (also called binomial identities) treated in ref. [5].  $s_n(x)$  is then *Sheffer* for  $(1/g(\bar{f}(t)), \bar{f}(t))$ , and  $p_n(x)$  is associated to  $\bar{f}(t)$  (or *Sheffer* for  $(1, \bar{f}(t))$ ) in the language of ref.[5]. Here  $\bar{f}(t)$  stands for the compositional inverse of  $f(t)$ .

**Proposition 5:** Relation between  $g_b(x; z)$  and  $G_B(m; x)$

$$g_b(x; z) = \sum_{m=0}^{\infty} (-1)^m G_B(m; xz) \left(\frac{1}{x}\right)^m. \quad (41)$$

*Proof:* One inserts  $b_n(x)$  of (20) into the definition (6) of  $g_b(x; z)$  and rewrites the *Cauchy*-sum as two infinite sums which are then interchanged. Finally, the definition of  $G_B(m; x)$  from (36) is used.  $\square$

One can check (41) by putting in the explicit form (36) for  $G_B(m; xz)$  and compare with (6).

In a similar vein we solve the  $a_n(x)$  eq.(17) with  $b_n(x)$  given by (20) and (28). The coefficients  $a(n, k)$ , defined by (19), have to satisfy, after comparing coefficients of  $x^n$ ,  $x^0$ , and  $x^{n-k}$  for  $k = 1, 2, \dots, n-1$  and  $n \in \mathbf{N}_0$ :

$$x^n : \quad a(n, 0) = 4 a(n-1, 0) + C_n, \quad (42)$$

$$x^0 : \quad (n+1) a(n, n) = 1 + n a(n-1, n-1), \quad (43)$$

$$x^{n-k} : \quad (n+1) a(n, k) = k a(n-1, k-1) + 4(n+1+k) a(n-1, k) + B(n, k). \quad (44)$$

We have used (24), *i.e.*  $B(n, 0) = (n+1) C_n$  in (42), as well as (25), *i.e.*  $B(n, n) \equiv 1$ , in (43). From (42) one finds with input  $a(0, 0) = 1$

$$a(n, 0) = \sum_{k=0}^n C_k 4^{n-k}, \quad (45)$$

and from (43)

$$a(n, n) \equiv 1, \quad \text{or} \quad a_n(0) = (-1)^n. \quad (46)$$

Note that  $a(n, 0) = s_n(4)$  of (31) with solution (33). 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 (44), with  $B(n, k)$  from (28) inserted 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

$$A(n, m) := a(n-1, m-1) \quad (47)$$

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

$$A(n, m) = 4 A(n-1, m) + A(n-1, m-1), \quad (48)$$

with  $A(n, 0) = C_n$  and  $A(n, m) \equiv 0$  for  $n < m$ . This recursion relation can be employed to extend the array  $A(n, m)$  to negative integer  $m$  values. This conjecture is correct for  $A(n+1, 1) = a(n, 0)$  found in (45), as well as for  $A(n+1, n+1) = a(n, n) \equiv 1$  known from (46). The generating function for the sequence appearing in the  $m$ th column,

$$G_A(m; x) := \sum_{n=m}^{\infty} A(n, m) x^n, \quad (49)$$

satisfies due to (48)  $G_A(m; x) = \frac{x}{1-4x} G_A(m-1; x)$ , remembering that  $A(m-1, m) \equiv 0$ , or because of  $G_A(0; x) = c(x)$

$$G_A(m; x) = \left( \frac{x}{1-4x} \right)^m c(x). \quad (50)$$

**Note 3:** The infinite dimensional matrix  $\mathbf{A}$  with elements  $A(n, m)$  given for  $n \geq m \geq 0$  by (48) and  $A(n, m) \equiv 0$  for  $n < m$  is another example of a *Riordan* matrix, written in the notation of [7] as  $(c(x), x/(1-4x))$ .

Because of (37) and  $\sqrt{1-4x} c(x) = 2 - c(x)$  these generating functions of the conjectured  $A(n, m)$  column sequences obey

$$G_A(m; x) = (2 - c(x)) G_B(m; x). \quad (51)$$

If we use the conjecture (48) in (44) which is written with (47) 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

$$m A(n+1, m+1) - (n+1) A(n, m) + B(n, m) = 0. \quad (52)$$

This recursion relation can be written with the help of the generating functions (36) and (49) as

$$\left( x \frac{d}{dx} + 1 \right) G_A(m; x) - \frac{m}{x} G_A(m+1; x) = G_B(m; x), \quad (53)$$

or with (50) (*i.e.* the conjecture) as

$$\left( x \frac{d}{dx} + 1 - \frac{m}{1-4x} \right) G_A(m; x) = G_B(m; x). \quad (54)$$

Together with (51) this means

$$x \frac{d}{dx} \left( (2 - c(x)) G_B(m; x) \right) = \left[ \left( \frac{m}{1-4x} - 1 \right) (2 - c(x)) + 1 \right] G_B(m; x). \quad (55)$$

If we can prove this eq. with  $G_B(x)$  given by (37) we have shown that (44) is equivalent to the conjecture (48). In order to prove (55) we first compute from (37), for  $m \in \mathbf{N}_0$ ,

$$x \frac{d}{dx} G_B(m; x) = \left( 2 + \frac{m}{x} \right) G_B(m+1; x) = \frac{2x+m}{1-4x} G_B(m; x). \quad (56)$$



With this result (55) reduces to

$$\left(-x c'(x) + (2 - c(x)) \frac{1 - 2x}{1 - 4x} - 1\right) G_B(m; x) = 0, \quad (57)$$

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

**Proposition 6:** 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.(48),  $A(n, 0) = C_n$ ,  $A(n, m) \equiv 0$  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:* (50) with (49).  $\square$

**Proposition 7:** Triangular  $A(n, m)$  array

The triangular array  $A(n, m)$  of *proposition 6* coincides with the one defined by (47) and (42), (43) and (44) with  $B(n, m)$  given by (28).

*Proof:*  $a(n, 0) = A(n + 1, 1)$  and  $a(n, n) = A(n + 1, n + 1) \equiv 1$  of (42) and (43), *i.e.* (45) and (46), respectively, satisfy (45). (44) is rewritten with the aid of (47) as (52), and (52) has been proved by (53) to (57).  $\square$

Alternatively, one can use the now proven conjecture (48), together with (47), in (44) and derive for  $n \in \mathbf{N}_0$ ,  $m \in \mathbf{N}_0$

$$4m a(n - 1, m) = (n + 1 - m) a(n - 1, m - 1) - B(n, m). \quad (58)$$

This is written in terms of the polynomials  $a_{n-1}(x)$  of (19) and  $b_n(x)$  of (20) as

$$x(1 - 4x) a'_{n-1}(x) + (1 - 4x + 4nx) a_{n-1}(x) - \binom{2n}{n} x^n + b_n(x) = 0. \quad (59)$$

With this result (17) becomes an inhomogeneous recursion relation for  $a_n(x)$ , *viz*

$$a_n(x) = (4x - 1) a_{n-1}(x) + C_n x^n, \quad a_0(x) \equiv 1. \quad (60)$$

(59) can also be considered as inhomogeneous linear differential eq. for  $a_{n-1}(x)$  with given  $b_n(x)$ . To find the solution this way is, however, a bit tedious.

**Proposition 8:** Alternative form for  $a_n(x)$

The solution of the recursion relation (60) is given by (8).

*Proof:* Iteration of (60).  $\square$

**Corollary 2:** Generating function for  $\{a_n(x)\}$

The generating function  $g_a(x; z) := \sum_{n=0}^{\infty} a_n(x) z^n$  is given by eq.(9).

*Proof:* (8) shows that  $a_n(x)$  is a convolution of the functional sequences  $\{C_k x^k\}_0^\infty$  and  $\{(4x-1)^k\}_0^\infty$  with generating functions  $c(xz)$  and  $1/(1+(1-4x)z)$ . Therefore,  $g_a(x; z)$  is the product of these generating functions.  $\square$

**Proposition 9** Relation between  $g_a(x; z)$  and  $G_A(m; x)$

$$g_a(x; z) = \frac{1}{1-4xz} \sum_{m=0}^{\infty} (-1)^m G_A(m; xz) \left(\frac{1}{x}\right)^m. \quad (61)$$

*Proof:* Analogous to the proof of *proposition 5*.  $\square$

One can check (61) by putting in the explicit form (50) of  $G_A(m; x)$  and compare with (9).

**Proposition 10:** Relation between  $b_n(x)$  and  $a_{n-1}(x)$

For  $n \in \mathbf{N}_0$  and  $a_{-1}(x) \equiv 0$  the relation between  $b_n(x)$  and  $a_{n-1}(x)$  is given by eq.(10) .

*Proof:* The alternative expressions (5) and (8) for these two families of polynomials are used. One splits off the  $k = 0$  term in (5) with  $C_{-1} = -1/2$  from the sum and shifts the summation variable.  $\square$

**Corollary 3:** Relation between  $A(n, m)$  and  $B(n, m)$

The coefficients of the triangular arrays  $A(n, m)$  and  $B(n, m)$  are related as given by eq.(11) .

*Proof:* The relation (10) between the polynomials is, with the help of (19) and (20), written for the coefficients  $a(n-1, m)$ , or by (47) for  $A(n, m+1)$ , and  $B(n, m)$ .  $\square$

It remains to compute the explicit expression for the  $a_n(x)$  coefficients  $a(n, k)$  defined by (19). Because of (47) it suffices to determine  $A(n, m)$  .

**Corollary 4:** Explicit form of  $A(n, m)$

The triangular array numbers  $A(n, m)$  are given explicitly by formula (7).

*Proof:* The formula (4) written for  $B(n, m-1)$  is used in relation (11).  $\square$

**Note 4:** This formula for  $A(n, m)$  satisfies indeed recursion relation (48) with the given input. The first term,  $\frac{1}{2} 4^{n-m+1} \binom{n}{m-1}$ , satisfies it 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 (7) one has to prove  $\binom{n}{m-1} \binom{2n}{n} = 4 \binom{n-1}{m-1} \binom{2(n-1)}{n-1} + \binom{n-1}{m-2} \binom{2(n-1)}{n-1} \frac{2(2m-3)}{m-1}$ , or after division by  $\binom{2(n-1)}{n-1}$ ,  $\frac{2n-1}{n} \binom{n}{m-1} = 2 \binom{n-1}{m-1} + \binom{n-1}{m-2} \frac{2m-3}{m-1}$ , which reduces to the trivial identity  $2n-1 = 2(n-m+1) + 2m-3$ . Both terms together, *i.e.* (7), satisfy the input  $A(n, n) \equiv 1$ .

**Note 5:**  $A(n, m)$  was found originally after iteration in the form (with  $n \geq m > 0$  and  $(-1)!! := 1$ )

$$A(n, m) = 2 \cdot 4^{n-m} \binom{n}{m-1} - \frac{\prod_{k=1}^m (2(n-m) + 2k - 1)}{(2m-3)!!} C_{n-m}. \quad (62)$$

$A(n, 0) = C_n$  . It is easy to establish equivalence with (7).

In the original derivation of the  $A(n, m)$  formula (7) 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.  $\hat{A}(0, m) \equiv 1$ ,  $\hat{A}(n, 0) := -C_n$  for  $n \in \mathbf{N}$ ,

and for  $m \in \mathbf{N}$  and  $n \in \mathbf{N}_0$   $\hat{A}(n, m)$  is defined by (7), or equivalently, by (8). The  $A(n, m)$  recursion (48) translates (with the help of the *Pascal*-triangle identity) into

$$\hat{A}(n, m) = 4 \hat{A}(n-1, m) + \hat{A}(n, m-1) . \quad (63)$$

This leads, after iteration and use of  $\hat{A}(0, m) \equiv 1$  from (12) with  $A(n, n) \equiv 1$  , to

$$\hat{A}(n, m) = 4^n \sum_{k=0}^n \hat{A}(k, m-1)/4^k . \quad (64)$$

Thus, the following proposition holds.

**Proposition 11:** 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  $\{\hat{A}(n, 0)\}_0^\infty = \{1, -1, -2, -5, \dots\}$  , generated by  $2 - c(x)$ , and the  $m$ th convolution of the power sequence  $\{4^k\}_0^\infty$  .

*Proof:* Iteration of (64) with the  $\hat{A}(n, 0)$  input.  $\square$

**Corollary 5:** 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 (13) is for  $m \in \mathbf{N}_0$  given by

$$G_{\hat{A}}(m; x) := \sum_{n=0}^\infty \hat{A}(n, m) x^n = (2 - c(x)) \left( \frac{1}{1 - 4x} \right)^m . \quad (65)$$

*Proof:* *Proposition 11* written for generating functions.  $\square$

Because of the convolution of the (negative) *Catalan* sequence with powers of 4 we shall call this  $\hat{A}(n, m)$  array also  $C4(n, m)$ . A part of it is shown in *TAB.3*. The 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 [8], or as A001700 in the on-line encyclopedia [8]. The sequence of the third column  $\{\hat{A}(n, 2) \equiv C4(n, 2)\}_0^\infty = \{1, 7, 38, 187, \dots\}$  is from (64) and (62) with (12) 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.

**Note 6:** The infinite dimensional lower triangular matrix  $\tilde{\mathbf{A}}$  related to the array  $\hat{A}(n, m) \equiv C4(n, m)$  by  $\tilde{A}(n, m) := \hat{A}(n-m, m+1)$  for  $n \geq m \geq 0$  and  $\tilde{A}(n, m) := 0$  for  $n < m$  is again an example of a *Riordan* matrix [7]. In the notation of [7]  $\tilde{\mathbf{A}} = (c(x)/\sqrt{1-4x}, x/\sqrt{1-4x})$ .

Finally, we derive identities by using, for  $n \in \mathbf{N}_0$ , eq.(14) for the *lhs.* of (3) and the results for  $a_{n-1}(x)$  and  $b_n(x)$  for the *rhs.*

Because there are no negative powers of  $x$  on the *lhs.* of (3), 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 after eq. (28), 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

$$(-1)^{n-1-p} a(n-1, n-1-p) + \sum_{k=0}^p (-1)^{n-k} B(n, n-k) C_{p-k} \equiv 0 . \quad (66)$$

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 (15).

**Proposition 12:** Identity (D1) of (15)

For  $n \in \mathbf{N}$  and  $p \in \{0, 1, \dots, n-1\}$  identity (D1), given by (15), holds.

*Proof:* With (47) (66) becomes

$$\sum_{k=0}^p (-1)^{p-k} C_{p-k} B(n, n-k) = A(n, n-p), \quad (67)$$

which is (D1) of (15) if the summation index  $k$  is changed into  $p-k$ , and symmetry of the binomial coefficients is used.  $\square$ .

**Example 4:** (D1) identity for  $p = n-1 \in \mathbf{N}_0$

$$\sum_{k=0}^{n-1} (-1)^k \binom{n}{k+1} \frac{1}{2k+1} = 4^n / \binom{2n}{n} - 1 = 2A(n, 1) / \binom{2n}{n}. \quad (68)$$

With 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. (35) with (31)). The second family of identities, (D2) of (16), results from comparing powers  $x^k$  with  $k \in \mathbf{N}_0$  on both sides of eq.(3) after expansion of  $(1-4x)^{-n}$  as given above in the text before eq. (66). 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 (14) one finds for  $k \in \mathbf{N}_0$  and  $n \in \mathbf{N}$ ,

$$C(n, k) = \sum_{l=0}^k \frac{\binom{n}{l} 4^l}{l!} \sum_{j=0}^n (-1)^{n-j} B(n, n-j) C_{n-j+k-l} \quad (69)$$

which is, after interchange of the summations and insertion of  $B(n, n-j)$  from (4) the desired identity (D2) if also the summation index  $j$  is changed to  $n-q$ .

Thus we have shown:

**Proposition 13:** Identity (D2) of (16)

For  $k \in \mathbf{N}_0$  and  $n \in \mathbf{N}$  identity (D2) of (16) with  $C(n, k)$  defined by (14) holds.

**Example 5:** Identity (D2) for  $k = 0$ ,  $n \in \mathbf{N}$

$$\sum_{j=0}^n (-1)^j \binom{n+1}{j+1} \equiv 1, \quad (70)$$

which is elementary.

## Acknowledgements

The author likes to thank the referee of this and the accompanying paper [3] for remarks and some references, namely [7], and [1].

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

## References

- [1] M. Barnabei, A. Brini, and G. Nicoletti: “Recursive Matrices and Umbral Calculus”, J. Algebra 75 (1982) 546-573
- [2] R.L. Graham, D.E. Knuth, and O. Patashnik: “ *Concrete Mathematics* ”, Addison-Wesley, Reading MA, 1989
- [3] W. Lang: “ On Polynomials Related to Powers of the Generating Function of Catalan’s Numbers ”, Karlsruhe preprint 1999
- [4] M. Petkovšek, H.S. Wilf, and D. Zeilberger: “ *A=B* ”, A K Peters, Wellesley, MA, 1996
- [5] S. Roman: “ *The Umbral Calculus* ”, Academic Press, New York, 1984
- [6] L.W. Shapiro: “ A Catalan Triangle ”, Discrete Mathematics 14 (1976) 83-90
- [7] Louis W. Shapiro, Seyoum Getu, Wen-Jin Woan and Leon C. Woodson: “ The Riordan Group ”, Discrete Appl. Maths. 34 (1991) 229-239
- [8] N.J.A. Sloane and S. Plouffe: “ *The Encyclopedia of Integer Sequences* ”, Academic Press, San Diego, 1995; see also N.J.A. Sloane’s On-Line Encyclopedia of Integer Sequences, <http://www.research.att.com/~njas/sequences/index.html>
- [9] Wen-Jin Woan, Lou Shapiro, and D.G. Rogers: “ The Catalan Numbers, the Lebesgue Integral, and  $4^{n-2}$  ”, American Mathematical Monthly 101 (1997) 926-931

AMS MSC numbers: 11B83, 11B37, 33C45