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Identities involving Cauchy numbers, harmonic numbers and zeta values

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Abstract

Improving an old idea of Hermite by using the Laplace-Borel transform, we present a new class of identities linking Cauchy numbers, harmonic numbers and zeta values.

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Keywords : Cauchy numbers, Bell polynomials, Harmonic numbers, Laplace-Borel transform, Mellin transform, Zeta values.

1 Introduction

It is well known since the second-half of the 19th century that the Riemann zeta function may be represented by the (normalized) Mellin transform

$$\zeta(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} \, dt \quad \text{for } \Re(s) > 1 \,,$$

and from late works of Hermite (cf. [8]) that one has also

$$\zeta(s) - \frac{1}{s-1} = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} \left(\sum_{n=1}^\infty \frac{\lambda_n}{n!} (1 - e^{-t})^n \right) dt \quad \text{for } \Re(s) \ge 1 \,,$$

where $\lambda_1 = \frac{1}{2}$ and $\lambda_{n+1} = \int_0^1 x(1-x)\cdots(n-x) dx$ are the (non-alternating) Cauchy numbers.

Improving Hermite's idea, one may, more generally, consider Mellin transforms of type

$$F(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} f(1 - e^{-t}) dt$$

with $f(z) = \sum_{n=1}^{\infty} \omega_n \frac{z^n}{n^k}$ for suitable sequences $(\omega_n)_{n\geq 1}$ of rational numbers. The simplest interesting case $\omega_n = 1$ has been studied in [6]. In this article, we investigate the case $\omega_n = \frac{\lambda_n}{n!}$ *i.e.* we study the function

$$F_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} f_k(1 - e^{-t}) dt \text{ with } f_k(z) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{z^n}{n!} (k = 0, 1, 2, \dots),$$

which is a priori defined in the half-plane $\Re(s) \ge 1$ but analytically continues in the whole complex s-plane (Theorem 6). For k = 0, one must keep in mind that $F_0(s)$ is nothing else than $\zeta(s) - \frac{1}{s-1}$.

An evaluation of the values of F_k at positive integers $q \ge 2$ by two different ways (Theorem 4 and Theorem 7) leads to a class of new identities linking Cauchy numbers, harmonic numbers and zeta values (Theorem 8). For k = 0, one recovers *Hermite's* formula (cf. [5]),

$$F_0(q) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n} P_{q-1}(H_n, H_n^{(2)}, \dots, H_n^{(q-1)}) = \zeta(q) - \frac{1}{q-1},$$

where the polynomials P_m are the *modified Bell polynomials* defined by the generating function

$$\exp(\sum_{m=1}^{\infty} x_m \frac{z^m}{m}) = \sum_{m=0}^{\infty} P_m(x_1, \cdots, x_m) z^m,$$

and $H_n^{(m)}$ are the harmonic numbers. For k = 1, one obtains the following relation

$$F_1(q) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n! n^2} P_{q-1}(H_n, H_n^{(2)}, \dots, H_n^{(q-1)}) = \sum_{n=1}^{\infty} \frac{\log(n+1)}{n^q} + \gamma \zeta(q) + \zeta(q+1) - \sum_{n=1}^{\infty} \frac{H_n}{n^q} - \sum_{k=1}^{q-1} \frac{1}{k} \sum_{n=1}^{\infty} \frac{1}{(n+1)^k n^{q-k}},$$

For example, in the simplest case q = 2, one has $P_1(H_n) = H_n$, and $\sum_{n=1}^{\infty} \frac{H_n}{n^2} = 2\zeta(3)$;

hence, the previous relations may be written

$$\sum_{n=1}^{\infty} \frac{\lambda_n H_n}{n!n} = \zeta(2) - 1,$$

$$\sum_{n=1}^{\infty} \frac{\lambda_n H_n}{n!n^2} = \sum_{n=1}^{\infty} \frac{\log(n+1)}{n^2} + \gamma \zeta(2) - \zeta(3) - 1.$$

The function F_k has also an interesting interpretation in terms of Ramanujan summation (cf. [3]) as underscored by Theorem 11. In particular, one shows the identity

$$F_k(1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{1}{n^{k+1}} = \sum_{n\geq 1}^{\mathcal{R}} \frac{P_k(H_n, H_n^{(2)}, \dots, H_n^{(k)})}{n}$$

where, in the right member, $\sum_{n\geq 1}^{\mathcal{R}}$ denotes the sum (in the sense of Ramanujan) of the divergent series. This raises a kind of "duality" between $F_k(1)$ and $F_0(k+1)$.

2 Preliminaries

2.1 The non-alternating Cauchy numbers

Definition 1. The *Cauchy numbers* ([5], [9]) are the rational numbers \mathscr{C}_m defined for all natural numbers m by the exponential generating function :

$$\sum_{m \ge 0} \mathscr{C}_m \frac{z^m}{m!} = \frac{z}{\log(1+z)} \,.$$

Let $\lambda_{n+1} := (-1)^n \mathscr{C}_{n+1}$, then $\lambda_{n+1} > 0$, and changing z in -z, we get the following relation

$$\frac{1}{\log(1-z)} + \frac{1}{z} = \sum_{n \ge 0} \frac{\lambda_{n+1}}{(n+1)!} z^n \,. \tag{1}$$

For $z = 1 - e^{-t}$ and t > 0, this relation may be rewritten

$$\frac{1}{1-e^{-t}} - \frac{1}{t} = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} (1-e^{-t})^{n-1} \,. \tag{2}$$

For each integer $n \ge 1$, we will call λ_n the *n*th *non-alternating* Cauchy number.

Example 1. The first non-alternating Cauchy numbers are

$$\lambda_1 = \frac{1}{2}, \lambda_2 = \frac{1}{6}, \lambda_3 = \frac{1}{4}, \lambda_4 = \frac{19}{30}, \lambda_5 = \frac{9}{4}.$$

2.2 The modified Bell polynomials and the harmonic numbers

Definition 2. The modified Bell polynomials (cf. [5], [7]) are the polynomials P_m defined for all natural numbers m by the generating function

$$\exp\left(\sum_{m\geq 1} x_m \frac{z^m}{m}\right) = \sum_{m\geq 0} P_m(x_1, ..., x_m) z^m.$$
(3)

Proposition 1. For all natural numbers m, and each integer $n \ge 1$,

$$\int_{0}^{+\infty} e^{-t} (1 - e^{-t})^{n-1} \frac{t^m}{m!} dt = \frac{P_m(H_n, \dots, H_n^{(m)})}{n}$$
(4)

with

$$H_n^{(m)} := \sum_{j=1}^n \frac{1}{j^m}$$
 and $H_n := H_n^{(1)}$

Proof. One starts from the classical Euler's relation :

$$B(a,b) = \int_0^1 u^{a-1} (1-u)^{b-1} du = \frac{\Gamma(a)\Gamma(b)}{\Gamma(a+b)}$$

and substitute $u = e^{-t}$, a = 1 - z and b = n + 1, then one obtains

$$\int_0^{+\infty} e^{-t} (1 - e^{-t})^n e^{tz} dt = \frac{n!}{(1 - z)(2 - z)\dots(n + 1 - z)}$$

Moreover, one has

$$\begin{aligned} \frac{n!}{(1-z)(2-z)\dots(n+1-z)} &= \frac{n!}{(n+1)!} \times \prod_{k=0}^{n} (1-\frac{z}{k+1})^{-1} \\ &= \frac{1}{(n+1)} \times \exp(-\sum_{k=0}^{n} \log(1-\frac{z}{k+1})) \\ &= \frac{1}{(n+1)} \times \exp(\sum_{k=0}^{n} \sum_{m=1}^{\infty} \frac{z^m}{m(k+1)^m}) \\ &= \frac{1}{(n+1)} \exp(\sum_{m=1}^{\infty} H_{n+1}^{(m)} \frac{z^m}{m}). \end{aligned}$$

Thus, by identification, (4) follows directly from (3).

Example 2. For small values of m, one has

$$P_0 = 1; P_1(H_n) = H_n; P_2(H_n, H_n^{(2)}) = \frac{(H_n)^2}{2} + \frac{H_n^{(2)}}{2};$$
$$P_3(H_n, H_n^{(2)}, H_n^{(3)}) = \frac{(H_n)^3}{6} + \frac{H_n H_n^{(2)}}{2} + \frac{H_n^{(3)}}{3}.$$

2.3 The Laplace-Borel transformation

We consider the vector space E of complex-valued functions $f \in \mathcal{C}^1([0, +\infty[)$ such that

for all $\varepsilon > 0$, there exists $C_{\varepsilon} > 0$ such that $|f(t)| \leq C_{\varepsilon} e^{\varepsilon t}$ for all $t \in [0, +\infty[$.

In particular, a function $f \in E$ satisfies the two following properties :

- a) for all x with $\Re(x) > 0$, $t \mapsto e^{-xt} f(t)$ is integrable on $]0, +\infty[$,
- b) for all β with $0 < \beta < 1, t \mapsto |f(t)| \frac{1}{t^{\beta}}$ is integrable on]0,1[.

We recall now some basic properties (cf. [10]) of the Laplace transformation in this frame which is appropriate for our purpose.

Definition 3. Let f be a function in E. The Laplace transform $\mathcal{L}(f)$ of f is defined by

$$\mathcal{L}(f)(x) = \int_0^{+\infty} e^{-xt} f(t) dt \quad \text{for } \Re(x) > 0.$$

Proposition 2 (cf. [10]). Let $\mathcal{E} := \mathcal{L}(E)$ be the image of E under \mathcal{L} . If a is a function in \mathcal{E} , then

a) a is an analytic function of x in the half-plane $\Re(x) > 0$.

b) $a(x) \to 0$ when $\Re(x) \to +\infty$.

c) $\mathcal{L}: E \to \mathcal{E}$ is an isomorphism.

Definition 4. Let $a \in \mathcal{E}$. The *Borel transform* of a is the unique function $\hat{a} \in E$ such that $a = \mathcal{L}(\hat{a})$. One has the two reciprocal formulas

$$\widehat{a}(t) = \frac{1}{2i\pi} \int_{c-i\infty}^{c+i\infty} e^{zt} a(z) \, dz \quad \text{for all } c > 0 \text{ and } t > 0 \,,$$

and

$$a(x) = \int_0^{+\infty} e^{-xt} \widehat{a}(t) dt \quad \text{ for } \Re(x) > 0.$$

Proposition 3 (cf. [10]). If $f \in E$ and $g \in E$, then $f * g \in E$ and

$$\mathcal{L}(f * g) = \mathcal{L}(f) \,\mathcal{L}(g) \,. \tag{5}$$

Hence, if $a \in \mathcal{E}$ and $b \in \mathcal{E}$ then $ab \in \mathcal{E}$ since $ab = \mathcal{L}(\widehat{a} * \widehat{b})$.

Theorem 1. Let a be a function in \mathcal{E} . Then the series

$$\sum_{n\geq 1}\frac{\lambda_n}{n!}\int_0^{+\infty}e^{-t}(1-e^{-t})^{n-1}\widehat{a}(t)dt$$

converges and

$$\sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \int_0^{+\infty} e^{-t} (1 - e^{-t})^{n-1} \widehat{a}(t) dt = \int_0^{+\infty} (\frac{1}{1 - e^{-t}} - \frac{1}{t}) e^{-t} \widehat{a}(t) dt.$$
(6)

Proof. By (2)

$$\int_0^{+\infty} (\frac{1}{1 - e^{-t}} - \frac{1}{t}) e^{-t} \widehat{a}(t) dt = \int_0^{+\infty} \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} (1 - e^{-t})^{n-1} e^{-t} \widehat{a}(t) dt$$

In the right member, the order of $\int_0^{+\infty}$ and $\sum_{n=1}^{\infty}$ may be interchanged since

$$\begin{split} \int_{0}^{+\infty} \sum_{n=1}^{\infty} \left| \frac{\lambda_n}{n!} (1 - e^{-t})^{n-1} e^{-t} \widehat{a}(t) \right| dt &= \int_{0}^{+\infty} \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} (1 - e^{-t})^{n-1} e^{-t} \left| \widehat{a}(t) \right| dt \\ &= \int_{0}^{+\infty} (\frac{1}{1 - e^{-t}} - \frac{1}{t}) e^{-t} \left| \widehat{a}(t) \right| dt \end{split}$$

and the convergence of this last integral follows from the assumption that $a \in \mathcal{E}$. \Box

Example 3. Let $a(x) = \frac{1}{x^s}$ with $\Re(s) \ge 1$. Then $a \in \mathcal{E}$ and $\widehat{a}(t) = \frac{t^{s-1}}{\Gamma(s)}$. Hence

$$\sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \int_0^{+\infty} e^{-t} (1-e^{-t})^{n-1} \frac{t^{s-1}}{\Gamma(s)} dt = \int_0^{+\infty} (\frac{1}{1-e^{-t}} - \frac{1}{t}) e^{-t} \frac{t^{s-1}}{\Gamma(s)} dt = \begin{cases} \gamma & \text{if } s = 1\\ \zeta(s) - \frac{1}{s-1} & \text{if } s \neq 1 \end{cases}$$

where γ refers to the Euler constant. In particular, since

$$\int_0^{+\infty} e^{-t} (1 - e^{-t})^{n-1} dt = \frac{1}{n} \quad \text{for each integer } n \ge 1,$$

then

$$\gamma = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{1}{n}$$

3 The operator D

Proposition 4. If $a \in \mathcal{E}$, then the integral

$$\int_0^{+\infty} e^{-t} (1 - e^{-t})^{x-1} \widehat{a}(t) dt$$

converges for all x with $\Re(x) > 0$.

Proof. If $a \in \mathcal{E}$ and $\Re(x) > 0$, we may write for $t \in]0, +\infty[$,

$$\left| e^{-t} (1 - e^{-t})^{x-1} \widehat{a}(t) \right| \le e^{-t} e^{(1 - \Re(x))(-\log(1 - e^{-t}))} \left| \widehat{a}(t) \right|.$$

The convergence when $t \to +\infty$ results from the inequality

$$e^{-t}e^{(1-\Re(x))(-\log(1-e^{-t}))}|\widehat{a}(t)| \le \frac{e^{-t}}{1-e^{-t}}|\widehat{a}(t)| \le 2e^{-t}|\widehat{a}(t)|.$$

The convergence when $t \to 0$ results from the inequality

$$e^{(1-\Re(x))(-\log(1-e^{-t}))} \le \begin{cases} 1 & \text{si } \Re(x) \ge 1\\ \frac{1}{(1-e^{-t})^{(1-\Re(x))}} & \text{si } 0 < \Re(x) < 1 \end{cases}$$

since the function $t \mapsto e^{-t} |\hat{a}(t)| \frac{1}{(1-e^{-t})^{\beta}}$ is integrable at 0 for $0 < \beta < 1$ by definition of E.

Definition 5. Let a be a function in \mathcal{E} . We call D(a) the function defined for all x with $\Re(x) > 0$ by

$$D(a)(x) = \int_0^{+\infty} e^{-t} (1 - e^{-t})^{x-1} \widehat{a}(t) dt \,. \tag{7}$$

Remark 1. a) By Theorem 1, the series $\sum_{n\geq 1} \frac{\lambda_n}{n!} D(a)(n)$ converges and its sum is given by formula (6).

- b) The values of D(a) at positive integers may be computed directly without the recourse to \hat{a} . The development of $(1 - e^{-t})^n$ by the binomial theorem gives

$$D(a)(n+1) = \sum_{k=0}^{n} (-1)^k \binom{n}{k} a(k+1) \text{ for all integer } n \ge 0.$$
(8)

Definition 6. We call Λ the C^1 -diffeomorphism of \mathbb{R}_+ defined by $\Lambda(u) := -\log(1 - e^{-u})$. In particular, it is important to note that Λ is involutive :

$$\Lambda^{-1} = \Lambda$$

Theorem 2. Let a be a function in \mathcal{E} . Then the function $D(a) \in \mathcal{E}$ and, moreover, verifies the relation

$$\widehat{D}(a) = \widehat{a}(\Lambda) \tag{9}$$

where $\widehat{a}(\Lambda)$ denotes $\widehat{a} \circ \Lambda$.

Proof. The change of variables $t = \Lambda(u)$ in (7) gives

$$D(a)(x) = \int_0^{+\infty} e^{-xu} \widehat{a}(\Lambda(u)) \, du \quad \text{for } \Re(x) > 0.$$

Thus, $D(a) = \mathcal{L}(\widehat{a}(\Lambda))$. It remains to prove that $D(a) \in \mathcal{E}$. One has only to check that the function $\widehat{a}(\Lambda)$ is in E. This function being in $\mathcal{C}^1([0, +\infty[)])$, it suffices to show that for all $\varepsilon > 0$, the function $u \mapsto e^{-\varepsilon u} |\hat{a}(-\log(1-e^{-u}))|$ is bounded on $[0, +\infty)$. This results from the existence of $C_{\varepsilon} > 0$ such that

$$\left|\widehat{a}(-\log(1-e^{-u}))\right| \le C_{\varepsilon}(1-e^{-u})^{\varepsilon}$$
 for all $u \in \left]0, +\infty\right[$.

Example 4. Let $a(x) = \frac{1}{x^s}$ with $\Re(s) \ge 1$. Then $\widehat{a}(t) = \frac{t^{s-1}}{\Gamma(s)}$. Thus, by (9),

$$D(\frac{1}{x^s}) = \mathcal{L}\left(\frac{\Lambda^{s-1}}{\Gamma(s)}\right) \,. \tag{10}$$

If m is a natural number and s = m + 1, then by (4) and (7)

$$D(\frac{1}{x^{m+1}})(n) = \mathcal{L}\left(\frac{\Lambda^m}{m!}\right)(n) = \frac{P_m(H_n, \dots, H_n^{(m)})}{n}.$$
 (11)

By (8), one has also

$$D(\frac{1}{x^{m+1}})(n) = \sum_{k=1}^{n} (-1)^{k-1} \binom{n-1}{k-1} \frac{1}{k^{m+1}}.$$

Thus, from (11) and *Dilcher's formula* (cf. [2] Proposition 11), one deduces the nice identity

$$P_m(H_n, H_n^{(2)}, \dots, H_n^{(m)}) = \sum_{k=1}^n (-1)^{k-1} \binom{n}{k} \frac{1}{k^m} = \sum_{\substack{n \ge n_1 \ge \dots \ge n_m \ge 1}} \frac{1}{n_1 \dots n_m} .$$
(12)

Remark 2. Theorem 2 may be summarized in the following diagram

$$\begin{array}{ccc} \mathcal{E} & \stackrel{D}{\longrightarrow} & \mathcal{E} \\ & \downarrow \mathcal{L}^{-1} & \uparrow \mathcal{L} \\ & E & \stackrel{\Lambda^*}{\longrightarrow} & E \end{array}$$

where $\Lambda^*(\hat{a}) := \hat{a}(\Lambda)$. The algebraic properties of D are sum up in the following theorem.

Theorem 3. The operator D is an automorphism of \mathcal{E} which verifies $D = D^{-1}$ and lets invariant the function $x \mapsto \frac{1}{r}$.

Proof. We can write $D = \mathcal{L}\Lambda^*\mathcal{L}^{-1}$ and Λ^* is an automorphism of E which verifies $\Lambda^* = (\Lambda^*)^{-1}$ since $\Lambda = \Lambda^{-1}$. Furthermore

$$D(\frac{1}{x}) = \mathcal{L}(1) = \frac{1}{x}.$$

4 The function F_k

4.1 Series representation

Theorem 4. For all s in \mathbb{C} with $\Re(s) \geq 1$ and each natural number k, let

$$F_k(s) := \sum_{n=1}^{\infty} \frac{\lambda_n}{n! n^k} D\left(\frac{1}{x^s}\right) (n).$$
(13)

Then, for all natural numbers m,

$$F_k(m+1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n! n^{k+1}} P_m(H_n, H_n^{(2)}, \dots, H_n^{(m)}).$$
(14)

Proof. By (11), one has $D(\frac{1}{x^{m+1}})(n) = \frac{P_m(H_n, \dots, H_n^{(m)})}{n}$.

Remark 3. Since $F_0(s) = \zeta(s) - \frac{1}{s-1}$, then, in the case k = 0, (14) is nothing else than *Hermite's formula* for ζ (cf. [5]).

Corollary 1. Let $\vartheta(s)$ be the Dirichlet series defined for $\Re(s) > 0$ by

$$\vartheta(s) := \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{1}{n^s}.$$

Then for each natural number $k \geq 1$,

$$\vartheta(k) = F_{k-1}(1) \,. \tag{15}$$

Remark 4. By (1) and a tauberian theorem, one has $\vartheta(0) := \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} = 1$. Example 5.

$$\begin{split} F_0(1) &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n} = \gamma = \vartheta(1) \,, \\ F_0(2) &= \sum_{n=1}^{\infty} \frac{\lambda_n H_n}{n!n} = \zeta(2) - 1 \,, \\ F_0(3) &= \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_n H_n^2}{n!n} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_n H_n^{(2)}}{n!n} = \zeta(3) - \frac{1}{2} \,, \\ F_1(1) &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n^2} = \vartheta(2) \,, \\ F_1(2) &= \sum_{n=1}^{\infty} \frac{\lambda_n H_n}{n!n^2} \,, \\ F_1(3) &= \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_n H_n^2}{n!n^2} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_n H_n^{(2)}}{n!n^2} \,. \end{split}$$

4.2 Integral representation

Theorem 5. For all $s \in \mathbb{C}$ with $\Re(s) \ge 1$ and each natural number k,

$$F_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} f_k(1 - e^{-t}) dt \quad with \quad f_k(z) := \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{z^n}{n^k} .$$
(16)

Proof. Since $D(\frac{1}{x^s}) = \mathcal{L}\left(\frac{\Lambda^{s-1}}{\Gamma(s)}\right)$, we deduce from (13) that $F_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} f_k(e^{-u}) (\Lambda(u))^{s-1} du$

and the representation (16) results from the change of variables $t = \Lambda(u)$.

The fact that F_k may be represented by a Mellin transform enables to analytically continue this function outside its half-plane of definition by a standard analytic method (cf. [12] section 6.7).

Theorem 6. The function F_k analytically continues in the whole complex plane as an entire function.

Proof. The function $z \mapsto \frac{1}{\log(1-z)} + \frac{1}{z}$ being analytic in the disc D(0,1) with a singularity at 1, we deduce from (1) that the radius of convergence of the series $\sum_{n=1}^{\infty} \frac{\lambda_n z^n}{n!}$ is equal to 1. Thus 1 is also the radius of convergence of the serie $\sum_{n=1}^{\infty} \frac{\lambda_n z^n}{n!n^k}$ which defines an analytic function f_k in the disc D(0,1). Hence, the function

$$g_k: t \mapsto f_k(1 - e^{-t})$$

is analytic for all $t \in \mathbb{C}$ such that $1 - e^{-t} \in D(0, 1)$. Since $1 - e^0 = 0$, it follows that g_k is analytic in a neighbourhood of 0. Since $g_k(0) = 0$, the function $t \mapsto g_k(t) \frac{e^{-t}}{1 - e^{-t}}$ is itself analytic in a neighbourhood of 0. It follows that its Mellin transform analytically continues in the complex plane with simple poles at negative integers which are all cancelled by the poles of Γ .

Theorem 7. For all s with $\Re(s) > 1$ and each integer $k \ge 1$,

$$F_k(s) = \vartheta(k)\zeta(s) + \sum_{j=1}^k (-1)^j \vartheta(k-j)Z_j(s) + (-1)^k \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} T^k \left(\frac{e^{-t} - 1}{t}\right) dt$$
(17)

with

$$Z_j(s) := \sum_{n > n_1 > n_2 > \dots > n_j > 0} \frac{1}{n^s n_1 n_2 \dots n_j}$$
(18)

and T is the operator defined by

$$Tf(t) := \int_{t}^{+\infty} \frac{e^{-u}}{1 - e^{-u}} f(u) du.$$
(19)

Proof. The theorem results from the integral representation (16) and the two following lemmas.

Lemma 1. Let T be the operator defined by (19). Then for all t > 0,

$$f_k(1-e^{-t}) = \sum_{j=0}^k (-1)^j \vartheta(k-j) \frac{\Lambda^j(t)}{j!} + (-1)^k T^k(\frac{e^{-t}-1}{t}).$$

Proof. Let $g_k(t) := f_k(1 - e^{-t})$. The function g_k verifies the recursive relation

$$g'_{k}(t) = e^{-t}f'_{k}(1 - e^{-t}) = \frac{e^{-t}}{1 - e^{-t}}f_{k-1}(1 - e^{-t}) = \frac{e^{-t}}{1 - e^{-t}}g_{k-1}(t)$$

Thus

$$g_k(t) = \int_0^t \frac{e^{-u}}{1 - e^{-u}} g_{k-1}(u) du = g_k(+\infty) - \int_t^{+\infty} \frac{e^{-u}}{1 - e^{-u}} g_{k-1}(u) du$$

with

$$g_k(+\infty) = f_k(1) = \vartheta(k).$$

Thus, one has

$$g_k(t) = \vartheta(k) - \int_t^{+\infty} \frac{e^{-u}}{1 - e^{-u}} g_{k-1}(u) du = \vartheta(k) - T(g_{k-1}) du$$

A repeated iteration k times of this relation gives

$$g_k(t) = \sum_{j=0}^{k-1} \vartheta(k-j)(-1)^j T^j(1) + (-1)^k T^k(g_0).$$

Now, by (2),

$$g_0(t) = \sum_{n=1}^{\infty} \frac{\lambda_n (1 - e^{-t})^n}{n!} = \frac{e^{-t} - 1}{t} + 1,$$

and thus

$$T^{k}(g_{0}) = T^{k}(\frac{e^{-t}-1}{t}) + T^{k}(1).$$

Hence

$$g_k(t) = \sum_{j=0}^{k-1} \vartheta(k-j)(-1)^j T^j(1) + (-1)^k T^k(1) + (-1)^k T^k(\frac{e^{-t}-1}{t}).$$

Since $\vartheta(0) = 1$, one deduces that

$$g_k(t) = \sum_{j=0}^k \vartheta(k-j)(-1)^j T^j(1) + (-1)^k T^k(\frac{e^{-t}-1}{t})$$

and, now, it remains to prove that

$$\frac{\Lambda^{j}\left(t\right)}{j!} = T^{j}(1)$$

which follows from the recursive relation

$$\frac{\Lambda^{j}(t)}{j!} = -\int_{+\infty}^{t} \frac{e^{-u}}{1 - e^{-u}} \frac{\Lambda^{j-1}(u)}{(j-1)!} du = T\left(\frac{\Lambda^{j-1}}{(j-1)!}\right) \,.$$

Lemma 2. Let $Z_j(s)$ defined by (18). Then, for all $s \in \mathbb{C}$ with $\Re(s) > 1$,

$$Z_j(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} \frac{\Lambda^j(t)}{j!} dt \,.$$

Proof. From the recursive relation

$$\partial \frac{\Lambda^{j}(t)}{j!} = \frac{\Lambda^{j-1}(t)}{(j-1)!} \partial \Lambda(t) = -\frac{e^{-t}}{1-e^{-t}} \frac{\Lambda^{j-1}(t)}{(j-1)!} = -\sum_{m>0} e^{-mt} \frac{\Lambda^{j-1}(t)}{(j-1)!} \,,$$

and $\Lambda(t) = \sum_{n>0} \frac{e^{-nt}}{n}$, one may check by induction on j that

$$\frac{\Lambda^{j}(t)}{j!} = \sum_{n_{1} > n_{2} > \dots > n_{j} > 0} \frac{e^{-n_{1}t}}{n_{1}} \frac{1}{n_{2}} \cdots \frac{1}{n_{j}}.$$

Furthermore, one has

$$\frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} e^{-Nt} \frac{e^{-t}}{1 - e^{-t}} dt = \sum_{n > N} \frac{1}{n^s} \quad (\text{for } \Re(s) > 1) \,.$$

Hence

$$\frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} \frac{\Lambda^j(t)}{j!} dt = \sum_{n > n_1 > n_2 > \dots > n_j > 0} \frac{1}{n^s} \frac{1}{n_1} \frac{1}{n_2} \cdots \frac{1}{n_j} = Z_j(s) \,.$$

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4.3 Identities linking Cauchy numbers, harmonic numbers and zeta values

From Theorem 4 and Theorem 7 gathered together, we immediately deduce the following theorem.

Theorem 8. For all integers $q \geq 2$,

$$F_0(q) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n} P_{q-1}(H_n, H_n^{(2)}, \dots, H_n^{(q-1)}) = \zeta(q) - \frac{1}{q-1},$$
(20)

and for $k \geq 1$,

$$F_{k}(q) = \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n! n^{k+1}} P_{q-1}(H_{n}, H_{n}^{(2)}, \dots, H_{n}^{(q-1)}) = \vartheta(k)\zeta(q) + \sum_{j=1}^{k} (-1)^{j} \vartheta(k-j) Z_{j}(q) + (-1)^{k} \frac{1}{\Gamma(q)} \int_{0}^{+\infty} t^{q-1} \frac{e^{-t}}{1-e^{-t}} T^{k}\left(\frac{e^{-t}-1}{t}\right) dt \,.$$
(21)

In particular,

$$F_1(q) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n! n^2} P_{q-1}(H_n, H_n^{(2)}, \dots, H_n^{(q-1)}) = \sum_{n=1}^{\infty} \frac{\log(n+1)}{n^q} + \gamma \zeta(q) + \zeta(q+1) - \sum_{n=1}^{\infty} \frac{H_n}{n^q} - \sum_{k=1}^{q-1} \frac{1}{k} \sum_{n=1}^{\infty} \frac{1}{(n+1)^k n^{q-k}}.$$
 (22)

Proof. Formula (21) results from (17) and (14). We apply now (21) with k = 1. This gives

$$F_1(q) = \gamma \zeta(q) - \sum_{n \ge 1} \frac{H_{n-1}}{n^q} + \frac{1}{\Gamma(q)} \int_0^{+\infty} t^{q-1} \frac{e^{-t}}{1 - e^{-t}} \mathbf{E}_1(t) dt$$

with $\mathbf{E}_1(t) := -\mathbf{Ei}(-t) = \int_t^{+\infty} \frac{e^{-u}}{u} du$. Thus,

$$F_1(q) = \gamma \zeta(q) - \sum_{n \ge 1} \frac{H_n}{n^q} + \zeta(q+1) + I(q)$$

where

$$I(q) = \frac{1}{\Gamma(q)} \int_0^{+\infty} t^{q-1} \frac{e^{-t}}{1 - e^{-t}} \mathbf{E}_1(t) dt = \frac{1}{\Gamma(q)} \sum_{n=1}^{\infty} \int_0^{+\infty} e^{-nt} t^{q-1} \mathbf{E}_1(t) dt.$$

Since

$$E_1(t) = -\gamma - \log t + \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \frac{t^n}{n!},$$

and $-\gamma - \log t = \frac{\widehat{\log x}}{x}$ (cf. [10]), then $\mathbf{E}_1 = \frac{\widehat{\log(x+1)}}{x}$. Thus $\int_0^{+\infty} e^{-nt} t^{q-1} \mathbf{E}_1(t) dt = (-1)^{q-1} \left(\frac{\log(x+1)}{x}\right)^{(q-1)} (n) \,.$

Hence, by a calculation of the (q-1)th derivative, we get

$$I(q) = \frac{(-1)^{q-1}}{(q-1)!} \sum_{n=1}^{\infty} \left(\frac{\log(x+1)}{x}\right)^{(q-1)}(n) = \sum_{n=1}^{\infty} \frac{\log(n+1)}{n^q} - \sum_{k=1}^{q-1} \frac{1}{k} \sum_{n=1}^{\infty} \frac{1}{(n+1)^k n^{q-k}} .$$

Remark 5. 1) We recall Euler's formula (cf. [1], [11])

$$\sum_{n=1}^{\infty} \frac{H_n}{n^2} = 2\zeta(3), \text{ and } \sum_{n=1}^{\infty} \frac{H_n}{n^q} = \frac{1}{2}(q+2)\zeta(q+1) - \frac{1}{2}\sum_{k=1}^{q-2}\zeta(k+1)\zeta(q-k) \text{ for } q > 2.$$

2) From $\sum_{n=1}^{\infty} \frac{1}{(n+1)n} = 1$ and the decomposition

$$\frac{1}{(n+1)^k n^{q-k}} = \frac{1}{(n+1)^{k-1} n^{q-k}} - \frac{1}{(n+1)^k n^{q-k-1}} \quad (0 < k < q) \,,$$

the series $\sum_{n=1}^{\infty} \frac{1}{(n+1)^k n^{q-k}}$ may be expressed as a linear combination of zeta values and integers.

Example 6.

$$\begin{split} &\sum_{n=1}^{\infty} \frac{\log\left(n+1\right)}{n^2} + \gamma\zeta(2) - \zeta(3) - 1 = \sum_{n=1}^{\infty} \frac{\lambda_n H_n}{n! n^2} \,, \\ &\sum_{n=1}^{\infty} \frac{\log\left(n+1\right)}{n^3} + \gamma\zeta(3) - \frac{1}{10}\zeta(2)^2 - \frac{1}{2}\zeta(2) = \frac{1}{2}\sum_{n=1}^{\infty} \frac{\lambda_n H_n^2}{n! n^2} + \frac{1}{2}\sum_{n=1}^{\infty} \frac{\lambda_n H_n^{(2)}}{n! n^2} \,, \\ &\sum_{n=1}^{\infty} \frac{\log\left(n+1\right)}{n^4} + \gamma\zeta(4) - 2\zeta(5) + \zeta(2)\zeta(3) - \frac{2}{3}\zeta(3) + \frac{1}{3}\zeta(2) - \frac{1}{2} = \\ &\frac{1}{6}\sum_{n=1}^{\infty} \frac{\lambda_n H_n^3}{n! n^2} + \frac{1}{2}\sum_{n=1}^{\infty} \frac{\lambda_n H_n H_n^{(2)}}{n! n^2} + \frac{1}{3}\sum_{n=1}^{\infty} \frac{\lambda_n H_n^{(3)}}{n! n^2} \,. \end{split}$$

4.4 Link with the Ramanujan summation

The function F_k has strong connections with Ramanujan summation (cf. [3], [4]).

Definition 7. Let a be a function in $\mathcal{E} = \mathcal{L}(E)$. The Ramanujan sum of the series $\sum_{n\geq 1} a(n)$ is defined by

$$\sum_{n\geq 1}^{\mathcal{R}} a(n) := \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} D(a)(n) \,. \tag{23}$$

Proposition 5. If a and b are in \mathcal{E} , then $\widehat{a}(\Lambda) * \widehat{b}(\Lambda) \in E$.

Proof. From the definition of the convolution product, one may write

$$\left(\widehat{a}(\Lambda) * (\widehat{b}(\Lambda))\right)(t) = \int_0^t \widehat{a}(\Lambda(u))\widehat{b}(\Lambda(t-u))du$$

Now, for all $\varepsilon > 0$, there exists $C_{\varepsilon} > 0$ and $D_{\varepsilon} > 0$ such that

$$\left| \widehat{a}(-\log(1-e^{-u})) \right| \le C_{\varepsilon}(1-e^{-u})^{\varepsilon} \text{ and} \\ \left| \widehat{b}(-\log(1-e^{-(t-u)})) \right| \le D_{\varepsilon}(1-e^{-(t-u)})^{\varepsilon} \text{ for all } u \in \left] 0, +\infty \right[.$$

It follows that

$$\left| (\widehat{a}(\Lambda) * \widehat{b}(\Lambda))(t) \right| \le C_{\varepsilon} D_{\varepsilon} \int_0^t (1 - e^{-u})^{\varepsilon} (1 - e^{-(t-u)})^{\varepsilon} du.$$

One has also

$$\begin{split} \int_0^t (1-e^{-u})^{\varepsilon} (1-e^{-(t-u)})^{\varepsilon} du &= \left(1-e^{-t}\right)^{1+2\varepsilon} \int_0^1 u^{\varepsilon} \left(1-u\right)^{\varepsilon} \frac{1}{(1-(1-e^{-t})u)^{\varepsilon+1}} \, du \\ &\leq \left(1-e^{-t}\right)^{1+2\varepsilon} \int_0^1 \frac{1}{(1-(1-e^{-t})u)^{\varepsilon+1}} \, du \leq \left(1-e^{-t}\right)^{1+2\varepsilon} \frac{e^{t\varepsilon}-1}{(1-e^{-t})\varepsilon} \\ &\leq \left(1-e^{-t}\right)^{2\varepsilon} \frac{e^{t\varepsilon}-1}{\varepsilon} \leq \frac{e^{t\varepsilon}}{\varepsilon}. \end{split}$$

Hence, $\left| (\hat{a}(\Lambda) * \hat{b}(\Lambda))(t) \right| \leq C_{\varepsilon} D_{\varepsilon} \frac{e^{t\varepsilon}}{\varepsilon}$, which proves that this function belongs to E as required.

Definition 8. Let a and b two functions in \mathcal{E} . The Λ -convolution product $\hat{a} \circledast \hat{b}$ of \hat{a} and \hat{b} is defined by

$$\widehat{a} \circledast \widehat{b} = \Lambda^{\star}(\Lambda^{\star}(\widehat{a}) \ast \Lambda^{\star}(\widehat{b}))$$

(or equivalently since $\Lambda^{\star} = (\Lambda^{\star})^{-1}$)

$$(\widehat{a} \circledast \widehat{b})(\Lambda) = \widehat{a}(\Lambda) \ast \widehat{b}(\Lambda),$$

and the *harmonic product* $a \bowtie b$ of a and b by

$$a \bowtie b = \mathcal{L}(\widehat{a} \circledast \widehat{b}).$$

Remark 6. The Λ -convolution product and the harmonic product inherit of the algebraic properties of the ordinary convolution product *i.e.* bilinearity, commutativity and associativity. This construction may be summarized in the following diagram

Theorem 9. Let a and b in \mathcal{E} . Then,

$$D(a \bowtie b) = D(a) D(b) \tag{24}$$

and

$$D(ab) = D(a) \bowtie D(b).$$
⁽²⁵⁾

Proof. One recalls (cf. Theorem 3) that

$$D = \mathcal{L}\Lambda^*\mathcal{L}^{-1}$$

Hence

$$D(a \bowtie b) = \mathcal{L}\Lambda^*\mathcal{L}^{-1}(a \bowtie b) = \mathcal{L}\Lambda^*(\widehat{a} \circledast \widehat{b}) = \mathcal{L}(\Lambda^*(\widehat{a}) * \Lambda^*(\widehat{b}))$$

and it follows from (5) and (9) that

$$\mathcal{L}(\Lambda^{\star}(\widehat{a}) * \Lambda^{\star}(\widehat{b})) = \mathcal{L}(\Lambda^{\star}(\widehat{a}))\mathcal{L}(\Lambda^{\star}(\widehat{b})) = D(a) D(b)$$

which proves (24). Moreover, (24) enables to write

$$D(D(a) \bowtie D(b)) = D^2(a) D^2(b) = ab$$
 (since $D = D^{-1}$),

and so

$$D(a b) = D^2(D(a) \bowtie D(b)) = D(a) \bowtie D(b)$$

which proves (25).

Corollary 2. Let a and b in \mathcal{E} . Then

$$\sum_{n\geq 1}^{\mathcal{R}} (a \bowtie b)(n) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} D(a)(n) D(b)(n), \qquad (26)$$
$$\sum_{n\geq 1}^{\mathcal{R}} (ab)(n) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \left(D(a) \bowtie D(b) \right)(n).$$

Remark 7. The values of $(a \bowtie b)(n)$ may be computed without the recourse to \hat{a} and \hat{b} . By elementary transformations, it can be shown that

$$(a \bowtie b)(n+1) = \int_0^{+\infty} \int_0^{+\infty} (e^{-t-s})(e^{-t} + e^{-s} - e^{-t}e^{-s})^n \widehat{a}(t)\widehat{b}(s)dtds.$$

Hence, if the numbers $C_n^{k,l}$ are defined by

$$(X+Y-XY)^n = \sum_{\substack{0 \leq k \leq n \\ 0 \leq l \leq n}} C_n^{k,l} X^k Y^l \,,$$

then, one has the following explicit formula

$$(a \bowtie b)(n+1) = \sum_{\substack{0 \le k \le n \\ 0 \le l \le n}} C_n^{k,l} \, a(k+1) b(l+1) \, .$$

The name "harmonic product" is justified by the following harmonic property :

$$\left(\frac{1}{x} \bowtie a\right) (n) = \frac{1}{n} \left(\sum_{k=1}^{n} a(k)\right).$$

This harmonic property results from the equalities

$$\begin{split} \frac{1}{x} &\bowtie a = \int_{0}^{+\infty} e^{-xu} \left(\int_{u}^{+\infty} \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt \right) \, du \\ &= \int_{0}^{+\infty} \left(\int_{0}^{t} e^{-xu} du \right) \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt \\ &= \frac{1}{x} \int_{0}^{+\infty} (1 - e^{-xt}) \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt \\ &= \frac{A(x)}{x} \quad \text{with } A(x) = \int_{0}^{+\infty} \frac{e^{-xt} - 1}{e^{-t} - 1} e^{-t} \widehat{a}(t) dt \, . \end{split}$$

Theorem 10. Let

$$\left(\frac{1}{x}\right)^{\bowtie k} := \underbrace{\frac{1}{x} \bowtie \frac{1}{x} \bowtie \cdots \bowtie \frac{1}{x}}_{k} \quad (k = 1, 2, \cdots)$$

where $\frac{1}{x}$ denotes (improperly) the function $x \mapsto \frac{1}{x}$. Then, for all natural numbers m,

$$\left(\frac{1}{x}\right)^{\bowtie(m+1)} = D\left(\frac{1}{x^{m+1}}\right) = \mathcal{L}\left(\frac{\Lambda^m}{m!}\right).$$
(27)

Proof. By (25) we have

$$D(\frac{1}{x^{m+1}}) = D(\underbrace{\frac{1}{x}\dots\frac{1}{x}}_{m+1}) = \left(D(\frac{1}{x})\right)^{\bowtie(m+1)} = \left(\frac{1}{x}\right)^{\bowtie(m+1)} \text{ since } D(\frac{1}{x}) = \frac{1}{x}.$$

Thus, (27) results from (10).

Example 7.

$$\frac{1}{x} \bowtie \frac{1}{x} = D(\frac{1}{x^2}) = \mathcal{L}(\Lambda) = \frac{H(x)}{x} \quad \text{with } H(x) := \psi(x+1) + \gamma,$$

 ψ denoting the logarithmic derivative of $\Gamma.$ In particular, for each integer $n\geq 1$

$$\left(\frac{1}{x} \bowtie \frac{1}{x}\right)(n) = \frac{H(n)}{n} = \frac{H_n}{n}.$$

Theorem 11. for all $s \in \mathbb{C}$ with $\Re(s) \ge 1$, one has

$$F_0(s) = \sum_{n\geq 1}^{\mathcal{R}} \frac{1}{n^s} \quad and \quad F_k(s) = \sum_{n\geq 1}^{\mathcal{R}} \left(\left(\frac{1}{x}\right)^{\bowtie k} \bowtie \frac{1}{x^s} \right) (n) \quad for \ k \geq 1.$$
(28)

Proof. By (13), (23), (26) and the invariance of $\frac{1}{x}$ by D, one may write

$$\sum_{n\geq 1}^{\mathcal{R}} \left(\left(\frac{1}{x}\right)^{\bowtie k} \bowtie \frac{1}{x^{s}} \right) (n) = \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n!} D\left(\left(\frac{1}{x}\right)^{\bowtie k} \right) (n) D\left(\frac{1}{x^{s}}\right) (n)$$
$$= \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n!} \left(\frac{1}{x}\right)^{k} (n) D\left(\frac{1}{x^{s}}\right) (n)$$
$$= \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n! n^{k}} D\left(\frac{1}{x^{s}}\right) (n) = F_{k}(s).$$

In particular, by (11) and (27), one deduces from (28) the following identity : Corollary 3. For each natural number k,

$$F_k(1) = \vartheta(k+1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{1}{n^{k+1}} = \sum_{n\geq 1}^{\mathcal{R}} \frac{P_k(H_n, H_n^{(2)}, \dots, H_n^{(k)})}{n} \,.$$
(29)

Example 8.

$$\begin{split} \vartheta(1) &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n} = \sum_{n\geq 1}^{\mathcal{R}} \frac{1}{n} = \gamma \,, \\ \vartheta(2) &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n^2} = \sum_{n\geq 1}^{\mathcal{R}} \frac{H_n}{n} \,, \\ \vartheta(3) &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n^3} = \frac{1}{2} \sum_{n\geq 1}^{\mathcal{R}} \frac{H_n^2}{n} + \frac{1}{2} \sum_{n\geq 1}^{\mathcal{R}} \frac{H_n^{(2)}}{n} \,. \end{split}$$

Remark 8. Comparing (20) (applied with q = k + 1) with (29) above, one may observe a kind of duality between $F_k(1)$ and $F_0(k+1)$. This results from the fact that $D = D^{-1}$.

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