Proof of a Conjecture Involving Chebyshev Polynomials

Wolfdieter L a n g 1

Abstract

In the formula section under OEIS $\underline{A057059}$ L. Edson Jeffery stated a conjecture on a sum of Chebyshev S polynomials evaluated at certain arguments. We give the proof of this conjecture based on two main known identities.

In OEIS [9] <u>A057059</u> L. Edson Jeffery stated the following conjecture (here written in terms of Chebyshev S-polynomials (<u>A049310</u>) for even and odd k separately)

$$IdA(n,K): \qquad \sum_{j=0}^{n-1} S_{2K-1}\left(2\cos\left(\pi\frac{2j+1}{2n+1}\right)\right) = K, \text{ for } K = 1,2,...,n, n \in \mathbb{N}, \qquad (1)$$

$$IdB(n,K): \qquad \sum_{j=0}^{n-1} S_{2K}\left(2\cos\left(\pi\frac{2j+1}{2n+1}\right)\right) = n - K, \text{ for } K = 1, 2, ..., n, n \in \mathbb{N}.$$
(2)

In the context of the number triangle Tri(n,k) <u>A057059</u> these identities are only needed for $K = \frac{k}{2} \in \left\{1, 2, ..., \left\lfloor \frac{n}{2} \right\rfloor\right\}$ and $K = \frac{k-1}{2} \in \left\{1, 2, ..., \left\lfloor \frac{n-1}{2} \right\rfloor\right\}$, respectively. But we will prove these two identities IdA and IdB for the given extended range of K.

Due to the identity $\cos(\pi - x) = -\cos(x)$ one can rewrite the two conjectures as

$$IdA'(n,K): \qquad \sum_{l=1}^{n} (-1)^{l+1} S_{2K-1}\left(2\cos\left(\pi \frac{l}{2n+1}\right)\right) = K, \text{ for } K = 1, 2, ..., n, n \in \mathbb{N}, (3)$$

$$IdB'(n,K): \qquad \sum_{l=1}^{n} S_{2K}\left(2\cos\left(\pi \frac{l}{2n+1}\right)\right) = n - K, \text{ for } K = 1, 2, ..., n, n \in \mathbb{N}.$$
(4)

In IdA' the signs appear due to the odd polynomials S_{2K-1} , and in IdB' the signs do not appear because S_{2K} is an even function. Now the arguments of the S-polynomials have become the known positive zeros $xS_l^{(2n)}$, l = 1, ..., n, of the polynomials $S_{2n}(x)$. (See. e.g., the Jul 12 2011 comment in <u>A049310</u>.) This makes these identities interesting. If Chebyshev T-polynomials (also known as Chebyshev polynomials of the first kind, see <u>A053120</u>) are also used the identities become

$$IdA''(n,K): \qquad \sum_{l=1}^{n} (-1)^{l+1} S_{2K-1}\left(2T_l\left(\frac{\rho(2n+1)}{2}\right)\right) = K, \text{ for } K = 1, 2, ..., n, n \in \mathbb{N}, (5)$$

$$IdB''(n,K): \qquad \sum_{l=1}^{n} S_{2K}\left(2T_l\left(\frac{\rho(2n+1)}{2}\right)\right) = n - K, \text{ for } K = 1, 2, ..., n, n \in \mathbb{N}, \qquad (6)$$

¹ wolfdieter.lang@partner.kit.edu, http://www.itp.kit.edu/~wl Also on the occasion of ending the 100th semester.

where we used for the largest positive zero of S_{2n} the notation $\rho(2n+1) := xS_1^{(2n)} = 2\cos\left(\pi \frac{1}{2n+1}\right)$, which is the length ratio of the largest diagonal and the side in the regular (2n+1)-gon, (see, e.g., [6]). Note that $2T_l\left(\frac{x}{2}\right)$ are the monic Chebyshev T polynomials, called R(l, x) in <u>A127672</u>, and $\hat{t}_l(x)$ in [6]. For the proof we shall use the version IdA' and IdB', and the explicit version of the S polynomials will be employed

$$S_k(x) = \sum_{q=0}^{\left\lfloor \frac{k}{2} \right\rfloor} (-1)^q \binom{k-q}{q} x^{k-2q}, \text{ for } k \in \mathbb{N}_0.$$

$$\tag{7}$$

This is known, and it can be proved with the help of *Morse* code polynomials using dots and bars. See, e.g. [4], p. 302. Note that the trigonometric *Binet-de Moivre* version of the S polynomials will not help here immediately to prove the identities.

Proof of IdA':

$$S_{2K-1}\left(xS_{l}^{(2n)}\right) = \sum_{q=0}^{K-1} (-1)^{q} \binom{2K-q-1}{q} 2^{2(K-q)-1} \left(\frac{xS_{l}^{(2n)}}{2}\right)^{2(K-q)-1} .$$
 (8)

Now the known formula for odd powers of cos in terms of a sum over cos functions with multiple odd arguments comes into play.

$$IdA1(Q,\theta): \qquad (\cos(\theta))^{2Q-1} = \frac{1}{2^{2(Q-1)}} \sum_{k=0}^{Q-1} \binom{2Q-1}{k} \cos\left(\left(2(Q-1-k)+1\right)\theta\right), \text{ for } Q \in \mathbb{N}.$$
(9)

See [3], p. 53, eq. 1.320 7., and the number triangle $\underline{A122366}$ for the binomials.

Using this for Q = K - q and $\theta = \pi \frac{l}{2n+1}$ in eq. (8) and interchanging the q and k summations with the l sum in IdA'(n, K) leads to the l-sum

$$\Sigma_A(K,q,k,n) := \sum_{l=1}^n (-1)^{l+1} 2 \cos\left(\frac{\pi}{2n+1} \left(2(K-q-1-k)+1\right)l\right) .$$
(10)

Now the second important identity enters the stage, found, e.g., in Jolley [5], p. 80, Nr. (429).

$$IdA2(n,\theta): \qquad \sum_{l=1}^{n} (-1)^{l+1} 2 \cos(\theta \, l) = 1 + (-1)^{n+1} \frac{\cos\left((2\,n+1)\frac{\theta}{2}\right)}{\cos\left(\frac{\theta}{2}\right)}, \text{ for } n \in \mathbb{N}.$$
(11)

The short proof of this identity can be given in term of the exponential function, but requires a careful setup like that used in *Courant* [2], pp. 383-4. A proof without using the exponential function can also be given by adapting the *Gauß* trick for summing integers, as done in Maor [7], pp. 112-114. Here is the proof based on exponential functions.

Proof of eq. (11):

We want to prove

$$-\frac{1}{2} + \sum_{l=1}^{n} (-1)^{l+1} \cos(\theta \, l) = (-1)^{n+1} \frac{\cos\left((2\,n+1)\frac{\theta}{2}\right)}{2\,\cos\left(\frac{\theta}{2}\right)}, \text{ for } n \in \mathbb{N}.$$
(12)

The *l.h.s.* is, with $-1 = exp(\pm i\pi)$, and $x := \pi + \theta$

$$-\frac{1}{2}\sum_{l=-n}^{n}exp(ix\,l) = -\frac{1}{2}\exp(-ix\,n)\sum_{l=0}^{2n}exp(ix\,l) = -\frac{1}{2}\exp(-ix\,n)\frac{exp(ix\,(2\,n+1))-1}{exp(ix)-1}$$
(13)

$$= -\frac{1}{2} (-1)^n \exp(-i\theta n) \frac{-exp(i\theta (2n+1)) - 1}{-exp(i\theta) - 1}$$
(14)

$$= \frac{1}{2} (-1)^{n+1} \exp(-i\theta n) \frac{\exp(i\theta (2n+1)) + 1}{\exp(i\theta) + 1} \frac{\exp\left(-i\frac{\theta}{2}\right)}{\exp\left(-i\frac{\theta}{2}\right)}$$
(15)

$$= (-1)^{n+1} \frac{\exp(i\left(n + \frac{1}{2}\right)\theta) + \exp(-i\left(n + \frac{1}{2}\right)\theta)}{2\left(\exp(i\frac{\theta}{2}) + \exp(-i\frac{\theta}{2})\right)},$$
(16)

which is the assertion if converted back to cos functions.

The crucial point is now that with $\theta = \frac{\pi}{2n+1} \left(2\left(K-q-1-k\right) + 1 \right)$ the sum $\Sigma(K,q,k,n)$ from eq.(11) becomes identically 1 because the cos in the numerator of eq. (12) is then $\cos\left(\frac{\pi}{2} \left(\text{odd number}\right)\right)$, with the odd number $\left(2\left(K-q-1-k\right) + 1\right)$, which vanishes whereas the cos in the denominator does not vanish because $2\left(K-q-k\right) - 1 \in \{1, ..., 2n-1\}$ due to $K-q-k \in \{1, ..., n\}$.

IdA' has therefore been reduced to

$$\sum_{l=1}^{n} (-1)^{l+1} S_{2K-1}(x S_l^{(2n)}) = \sum_{q=0}^{K-1} (-1)^q \binom{2K-q-1}{q} \sum_{k=0}^{K-q-1} \binom{2(K-q-1)+1}{k} \cdot 1.$$
(17)

Because

$$\sum_{k=0}^{N} \binom{2N+1}{k} = 2^{2N}, \text{ for } N \in \mathbb{N},$$
(18)

which is trivial, one is left with the q-sum with N = K - q - 1 and L = K - 1

$$\sum_{q=0}^{L} (-1)^q \binom{(2L+1)-q}{q} 2^{(2L+1)-2q)} \frac{1}{2} = \frac{1}{2} S_{2L+1}(2) = \frac{1}{2} ((2L+1)+1) = L+1 = K.$$
(19)

which proves IdA' from eq. (3). Here the explicit form of the Chebyshev S polynomial from eq. (7) has been used, together with the well known fact that $S_m(2) = m+1$ (proved with the help of the S recurrence relation).

Proof of IdB':

The proof runs along the same line as above but at the end some more interesting binomial sums show up.

$$S_{2K}\left(xS_{l}^{(2n)}\right) = \sum_{q=0}^{K} (-1)^{q} \binom{2K-q}{q} 2^{2(K-q)} \left(\frac{xS_{l}^{(2n)}}{2}\right)^{2(K-q)} .$$
(20)

Now the known formula for even powers of cos in terms of a sum over cos functions with multiple arguments is

$$IdB1(Q,\theta): \qquad (\cos(\theta))^{2Q} = \frac{1}{2^{2Q}} \left(\sum_{k=0}^{Q-1} \binom{2Q}{k} \cos\left(2\left(Q-k\right)\theta\right) + \binom{2Q}{Q} \right), \text{ for } Q \in \mathbb{N}. \tag{21}$$

See [3], p. 53, eq. 1.320 6.

In eq. (20) this is used with Q = K - q and $\theta = \pi \frac{l}{2n+1}$. The q and k summations are interchanged with the *l*-summation in the first k-dependent term of IdB'(n, K) leading to the following *l*-sum.

$$\Sigma_B(K,q,k,n) := \sum_{l=1}^n 2 \cos\left(\frac{\pi}{2n+1} 2 (K-q-k) l\right) .$$
 (22)

The important identity found, e.g., in Jolley [5], p. 78, Nr. (418) rewritten, is used here.

$$IdB2(n,\theta): \qquad \sum_{l=1}^{n} 2\cos(\theta \, l) = -1 + \frac{\sin\left((2\,n+1)\frac{\theta}{2}\right)}{\sin\left(\frac{\theta}{2}\right)}, \text{ for } n \in \mathbb{N}.$$
(23)

The proof, based on exponential functions, is given in Courant [2], p. 383-4.

The crucial point is the vanishing of the sin numerator after insertion of $\theta = \frac{\pi}{2n+1} (2(K-q-k))$, because $\sin(\pi m) = 0$ for any integer m. The denominator does not vanish because $K - q - k \in \{1, ..., n\}$. Therefore, $\Sigma_B(K, q, k, n) = -1$. We are led to compute

$$\sum_{l=1}^{n} S_{2K}(xS_l^{(2n)}) = \sum_{q=0}^{K} (-1)^q \binom{2K-q}{q} \left[\sum_{k=0}^{K-q-1} \binom{2(K-q)}{k} \cdot (-1) + n \binom{2(K-q)}{K-q} \right].$$
(24)

In the second term the *l*-sum produced the factor n in front of the binomial. In the first term the trivial binomial sum (regarding the row sum of the even numbered rows of *Pascal's* triangle <u>A007318</u>) employing the symmetry around the central binomial coefficient <u>A000984</u>) is

$$\sum_{k=0}^{N-1} \binom{2N}{k} = 2^{2N-1} - \binom{2N-1}{N}, \text{ for } N \in \mathbb{N}.$$
(25)

See also <u>A000346</u>(n-1). Note that this identity is not valid for N = 0 where the *l.h.s.* vanishes due to the undefined sum but the *r.h.s.* becomes $\frac{1}{2}$. Therefore one has to split off the term q = K in the *q*-sum. The formula is now

$$\sum_{q=0}^{K-1} (-1)^q \binom{2K-q}{q} \left[-2^{2(K-q)-1} + \binom{2(K-q)-1}{K-q} + n\binom{2(K-q)}{K-q} \right] + (-1)^K n.$$
(26)

There are now three binomial sums, but only two of them are independent. For the first identity the summation index q is taken up to K, subtracting again this q = K term, in order to use eq. (7) for k = 2K.

$$-\frac{1}{2}\sum_{q=0}^{K-1}(-1)^q \binom{2K-q}{q} 2^{2(K-q)} = -\frac{1}{2}S_{2K}(2) + \frac{1}{2}(-1)^K = -\frac{1}{2}(2K+1) + \frac{1}{2}(-1)^K, \quad (27)$$

where $S_m(2) = m + 1$ has been used again.

Because the first binomial in the solid brackets of eq. (26) can be obtained from the second one, viz $2\binom{2(K-q)-1}{K-q} = \binom{2K-q}{K-q}$, we prove for the sum involving the latter one the following identity.

$$\sum_{q=0}^{K-1} (-1)^q \binom{2K-q}{q} \binom{2(K-q)}{K-q} = 1 - (-1)^K, \text{ for } K \in \mathbb{N}.$$
(28)

If one uses $\binom{2K-q}{q}\binom{2(K-q)}{K-q} = \binom{K}{q}\binom{2K-q}{K}$ this becomes

$$\sum_{q=0}^{K} (-1)^q \binom{K}{q} \binom{2K-q}{K} = 1, \quad \text{for } K \in \mathbb{N}.$$
(29)

The product of the two binomials is triangle $Tri(K, q) = \underline{A104684}(K, q)$. The identity means that the alternating row sums of <u>A104684</u> are identically 1, and this is stated there with the reference to a problem posed by *Michel Bataille* [1]. The proof is done for the row reversed signed triangle (with q replaced by K-q), observing the convolution property.

$$\sum_{q=0}^{K} (-1)^{K-q} \binom{K}{K-q} \binom{K+q}{K} = 1, \quad \text{for } K \in \mathbb{N}.$$
(30)

Take $a^{(K)}(k) = (-1)^k {K \choose k}$ with ordinary generating function (*o.g.f.*) $A(x) = (1 + (-x))^K$ and $b_k^{(K)} = {K+k \choose K}$ with *o.g.f.* $B^{(K)}(x) = \frac{1}{(1-x)^{K-1}}$. Then $C^K(x) = A^{(K)}(x)B^{(K)}(x) = \frac{1}{(1-x)} = \sum_{k=0}^{\infty} x^k$. This ends the proof adapted from [1].

Summing up all four terms of eq. (26) leads finally to

$$S_{2K}\left(xS_{l}^{(2n)}\right) = \left(-\frac{1}{2}\left(2K+1\right) + \frac{1}{2}\left(-1\right)^{K}\right) + \frac{1}{2}\left(1 - (-1)^{K}\right) + \left(1 - (-1)^{K}\right)n + (-1)^{K}n = n - K.$$
(31)

This ends the proof of IdB'(n, K) from eq. 4.

We close this note with a graphical representation of some instances of these identities. For IdA'(n, K) we look in Figure 1 at n = 2 and consider only the positive zeros of $S_4(x)$ (in dashed black) which are $xS_1^{(4)} = \phi$ and $xS_2^{(4)} = \phi - 1$ with the golden section ϕ satisfying $\phi^2 - \phi - 1 = 0$ and $\phi > 0$. Then K = 1, 2 for $S_1(x) = x$ (in red) and $S_3(x) = x^3 - 2x$ (in blue). The vertical bars have to be added (+ mark) or subtracted (- mark). This means that if a bar in the negative y region has a - mark the length of that bar has to be added. Thus the two blue (K = 2) bar lengths add up to 2. The two red (K = 1) bar lengths have to be subtracted to yield the length 1.

Similarly for the identity IdB'(n, K) we consider in Figure 2 the instance n = 3, *i.e.*, the three positive zeros of $S_6(x) = x^6 - 5x^4 + 6x^2 - 1$ which are $xS_l^{(6)} = 2\cos\left(\frac{\pi l}{7}\right)$, for l = 1, 2, 3. Only K = 1, *i.e.*, $S_2(x) = x^2 - 1$, and K = 2, *i.e.*, $S_4(x)$, is interesting because for K = 3 the identity is trivially true because S_6 vanishes of course for each of its positive zeros. The three bars (red) for $S_2(x)$ add up to 2 = 3 - 1, one bar has to be subtracted. The three bars (blue) for $S_4(x)$ add up to 1 = 3 - 2.

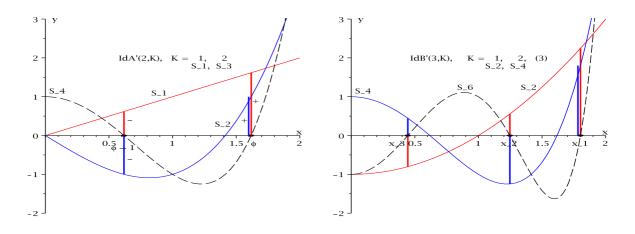


Figure 1 Figure 2 See the text for details. Plots with Maple [8].

References

 Michel Bataille, Problem Quickie Q, 944 and Answer A.944, Maths. Magazine, 77, No. 4, p. 321 and p. 327.

http://www.jstor.org/stable/3219295?seq=2#page_scan_tab_contents and http://www.jstor.org/stable/3219295?seq=8#page_scan_tab_contents.

- [2] R. Courant, Vorlesungen über Differential- und Integralrechnung Erster Band, dritte Auflage, Springer, 1961, p. 383-4.
- [3] I. S. Gradstein and I. M. Ryshik, Tables of series, products, and integrals, Volume 1, Verlag Harri Deutsch, 1981.
- [4] Ronald L. Graham, Donald E. Knuth and Oren Patashnik, Concrete Math., 2nd ed., Addison-Wesley, 1994, p. 302.
- [5] L. B. W. Jolley, Summation of Series, second revised ed., 1961, Dover.
- [6] Wolfdieter Lang, The field $\mathbb{Q}(2\cos(\pi/n))$, its Galois group and length ratios in the regular n-gon http://arxiv.org/abs/1210.1018.
- [7] Eli Maor, Trigonometric Delights, Princeton University Press, 1998, pp. 112-114.
- [8] Maple http://www.maplesoft.com/.
- [9] The On-Line Encyclopedia of Integer SequencesTM, published electronically at http://oeis.org. 2010.

Keywords: Chebyshev polynomials, zeros, sum identities.

AMS MSC number: 12E10, 11B83.

OEIS A-numbers: <u>A000346</u>, <u>A000984</u>, <u>A007318</u>, <u>A049310</u>, <u>A053120</u>, <u>A057059</u>, <u>A104684</u>, <u>A122366</u>, <u>A127672</u>.