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▶ To cite this version:

Bernard Candelpergher, Marc-Antoine Coppo. Identities involving Cauchy numbers, harmonic numbers and zeta values. 2010. hal-00495767v2

HAL Id: hal-00495767 https://hal.univ-cotedazur.fr/hal-00495767v2

Preprint submitted on 30 Jun 2010 (v2), last revised 19 Dec 2011 (v9)

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Identities involving Cauchy numbers, harmonic numbers and zeta values

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> > Preprint 2010

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.

Mathematical Subject Classification (2000): 11M06; 11M41; 44A10.

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

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

which is a priori defined in the half-plane $\Re(s) \geq 1$ 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 $q \geq 2$ 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

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

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

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

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 \mathcal{C}_m defined for all natural numbers m by the exponential generating function :

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

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

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

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

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

For each integer $n \geq 1$, we will call λ_n the nth 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

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

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 $f \in C^1(]0, +\infty[)$ 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 $\widehat{a} \in E$ such that $a = \mathcal{L}(\widehat{a})$. One has the two reciprocal formulas

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

and

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

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

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)

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

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

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

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

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 $t \in]0, +\infty[$,

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

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 $t \mapsto e^{-t} |\widehat{a}(t)| \frac{1}{(1-e^{-t})^{\beta}}$ 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

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

$$D(a)(n+1) = \sum_{k=0}^{n} (-1)^k \binom{n}{k} a(k+1) \quad \text{for all integer } n \ge 0.$$
 (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 $C^1(]0, +\infty[)$, it suffices to show that for all $\varepsilon > 0$, the function $u \mapsto e^{-\varepsilon u} |\widehat{a}(-\log(1 - e^{-u}))|$ is bounded on $]0, +\infty[$. This results from the existence of $C_{\varepsilon} > 0$ such that

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

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

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

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

$$\mathcal{E} \xrightarrow{D} \mathcal{E}$$

$$\downarrow \mathcal{L}^{-1} \qquad \uparrow \mathcal{L}$$

$$E \xrightarrow{\Lambda^{\star}} E$$

where $\Lambda^{\star}(\widehat{a}) := \widehat{a}(\Lambda)$. 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 $x \mapsto \frac{1}{x}$.

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

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

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.

$$F_{0}(1) = \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n!n} = \gamma = \vartheta(1),$$

$$F_{0}(2) = \sum_{n=1}^{\infty} \frac{\lambda_{n} H_{n}}{n!n} = \zeta(2) - 1,$$

$$F_{0}(3) = \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_{n} H_{n}^{2}}{n!n} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_{n} H_{n}^{(2)}}{n!n} = \zeta(3) - \frac{1}{2},$$

$$F_{1}(1) = \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n!n^{2}} = \vartheta(2),$$

$$F_{1}(2) = \sum_{n=1}^{\infty} \frac{\lambda_{n} H_{n}}{n!n^{2}},$$

$$F_{1}(3) = \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_{n} H_{n}^{2}}{n!n^{2}} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{\lambda_{n} H_{n}^{(2)}}{n!n^{2}}.$$

4.2 Integral representation

Theorem 5. For all $s \in \mathbb{C}$ with $\Re(s) \geq 1$ 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 $\sum_{n=1}^{\infty}\frac{\lambda_nz^n}{n!}$ is equal to 1. Thus 1 is also the radius of convergence of the series $\sum_{n=1}^{\infty}\frac{\lambda_nz^n}{n!n^k}$ 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

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

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

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

which follows from the recursive relation

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

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

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

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

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

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

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

with
$$E_1(t) := -Ei(-t) = \int_t^{+\infty} \frac{e^{-u}}{u} du$$
. Thus,

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

where

$$I(q) = \frac{1}{\Gamma(q)} \int_0^{+\infty} t^{q-1} \frac{e^{-t}}{1 - e^{-t}} E_1(t) dt = \frac{1}{\Gamma(q)} \sum_{n=1}^{\infty} \int_0^{+\infty} e^{-nt} t^{q-1} E_1(t) dt.$$

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 $E_1 = \frac{\widehat{\log (x+1)}}{x}$. Thus

$$\int_0^{+\infty} e^{-nt} t^{q-1} \mathcal{E}_1(t) dt = (-1)^{q-1} \left(\frac{\log(x+1)}{x} \right)^{(q-1)} (n).$$

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

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

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

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

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.

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

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

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

$$\left|\widehat{a}(-\log(1-e^{-u}))\right| \le C_{\varepsilon}(1-e^{-u})^{\varepsilon} \text{ and}$$

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

It follows that

$$\left| (\widehat{a}(\Lambda) * \widehat{b}(\Lambda))(t) \right| \leq C_{\varepsilon} D_{\varepsilon} \int_{0}^{t} (1 - e^{-u})^{\varepsilon} (1 - e^{-(t-u)})^{\varepsilon} du.$$

One has also

$$\int_{0}^{t} (1 - e^{-u})^{\varepsilon} (1 - e^{-(t-u)})^{\varepsilon} du = (1 - e^{-t})^{1+2\varepsilon} \int_{0}^{1} u^{\varepsilon} (1 - u)^{\varepsilon} \frac{1}{(1 - (1 - e^{-t})u)^{\varepsilon+1}} du$$

$$\leq (1 - e^{-t})^{1+2\varepsilon} \int_{0}^{1} \frac{1}{(1 - (1 - e^{-t})u)^{\varepsilon+1}} du \leq (1 - e^{-t})^{1+2\varepsilon} \frac{e^{t\varepsilon} - 1}{(1 - e^{-t})\varepsilon}$$

$$\leq (1 - e^{-t})^{2\varepsilon} \frac{e^{t\varepsilon} - 1}{\varepsilon} \leq \frac{e^{t\varepsilon}}{\varepsilon}.$$

Hence, $\left|(\widehat{a}(\Lambda) * \widehat{b}(\Lambda))(t)\right| \leq C_{\varepsilon} D_{\varepsilon} \frac{e^{t\varepsilon}}{\varepsilon}$, 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 $\widehat{a} \otimes \widehat{b}$ of \widehat{a} and \widehat{b} is defined by

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

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

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

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

$$(a,b) \longrightarrow (\widehat{a},\widehat{b}) \longrightarrow (\widehat{a}(\Lambda),\widehat{b}(\Lambda))$$

$$\downarrow \qquad \qquad \downarrow \qquad \qquad \downarrow$$

$$a\bowtie b\longleftarrow \widehat{a}\circledast \widehat{b}\longleftarrow \widehat{a}(\Lambda)\ast \widehat{b}(\Lambda)$$

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

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

and

$$D(ab) = D(a) \bowtie D(b). \tag{25}$$

Proof. One recalls (cf. Theorem 3) that

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

Hence

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

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

$$\sum_{n\geq 1}^{\mathcal{R}} (a \bowtie b)(n) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} D(a)(n) D(b)(n),$$

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

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

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

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

$$\frac{1}{x} \bowtie a = \int_0^{+\infty} e^{-xu} \left(\int_u^{+\infty} \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt \right) du$$

$$= \int_0^{+\infty} \left(\int_0^t e^{-xu} du \right) \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt$$

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

$$= \frac{A(x)}{x} \quad \text{with } A(x) = \int_0^{+\infty} \frac{e^{-xt} - 1}{e^{-t} - 1} e^{-t} \widehat{a}(t) dt.$$

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,

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

Proof. By (25) we have

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

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 Γ . 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 $\Re(s) \geq 1$, one has

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

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

$$\begin{split} \sum_{n\geq 1}^{\mathcal{R}} \left(\left(\frac{1}{x}\right)^{\bowtie k} \bowtie \frac{1}{x^s} \right) \, (n) &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} D\left(\left(\frac{1}{x}\right)^{\bowtie k} \right) \, (n) D\left(\frac{1}{x^s}\right) \, (n) \\ &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \left(\frac{1}{x}\right)^k \, (n) D\left(\frac{1}{x^s}\right) \, (n) \\ &= \sum_{n=1}^{\infty} \frac{\lambda_n}{n! n^k} D\left(\frac{1}{x^s}\right) \, (n) = F_k(s) \, . \end{split}$$

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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