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A new class of identities involving Cauchy numbers, harmonic numbers and zeta values

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Abstract

Improving an old idea of Hermite, we associate to each natural number k a modified zeta function of order k. The evaluation of the values of these functions F_k at positive integers reveals a wide class of identities linking Cauchy numbers, harmonic numbers and zeta values.

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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 (cf. [14])

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

and from late works of Hermite (cf. [11]) 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 numbers¹.

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

$$F(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} f(1 - e^{-t}) dt \quad \text{with } f(z) = \sum_{n=1}^{\infty} \omega_n \frac{z^n}{n^k}$$

for suitable sequences $(\omega_n)_{n\geq 1}$ of rational numbers. The simplest interesting case $\omega_n=1$ corresponds to the Arakawa-Kaneko zeta function and has been studied extensively in [8]. In this article, we investigate the case $\omega_n=\frac{\lambda_n}{n!}$ i.e. we study the function

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

which is a priori defined in the half-plane $\Re(s) \geq 1$ but analytically continues in the whole complex s-plane (Theorem 7). We call this function F_k the modified zeta function of order k. An evaluation by two different ways of the values of F_k at positive integers q leads to a new class of identities linking Cauchy numbers, harmonic numbers and zeta values. In the case k = 0, Hermite's formula for ζ (cf. [7]) is regained, i.e.

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

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

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

evaluated at harmonic numbers $H_n^{(m)} = \sum_{j=1}^n \frac{1}{j^m}$. In the simplest higher case k=1, this extension of Hermite's formula leads to the following new relation (Theorem 10)

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

where $H_n = H_n^{(1)}$, and $\gamma = \lim_{n \to \infty} (H_n - \log n)$ is the Euler-Mascheroni constant.

¹The sequence of numbers $\frac{\lambda_n}{n!}$ appeared for the first time in a letter of James Gregory dated back to 1670 (cf. The correspondence of Isaac Newton, vol. 1, p. 46). For this reason, they are sometimes called Gregory coefficients.

For example, for q=2, since $P_1(H_n)=H_n$ and $\sum_{n=1}^{\infty}\frac{H_n}{n^2}=2\zeta(3)$ (cf. [6], [7]), then the previous relation may be written

$$F_1(2) = \sum_{n=1}^{\infty} \frac{\lambda_n H_n}{n! n^2} = \sum_{n=1}^{\infty} \frac{\log(n+1)}{n^2} + \gamma \zeta(2) - \zeta(3) - 1,$$

and this generalizes the known formula

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

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 reciprocity between $F_k(1)$ and $F_0(k+1)$.

2 Preliminaries

2.1 The non-alternating Cauchy numbers

Definition 1. The non-alternating Cauchy numbers (cf. [7], [12]) are the sequence of (positive) rational numbers $(\lambda_n)_{n\geq 1}$ defined by the exponential generating function

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

Dividing by z and setting $z = 1 - e^{-t}$ 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)

From (1), one may easily deduce the following recursive relation

$$\sum_{j=1}^{n} \frac{\lambda_j}{j!(n-j+1)} - \frac{1}{n+1} = 0 \quad \text{for } n \ge 1.$$

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 evaluated at harmonic numbers

Definition 2. The modified Bell polynomials (cf. [5], [7], [10]) are the polynomials P_m defined for all natural numbers m by $P_0 = 1$ and the generating function

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

The general explicit expression for P_m is

$$P_m(x_1, ..., x_m) = \sum_{k_1 + 2k_2 + 3k_3 + \dots = m} \frac{1}{k_1! k_2! k_3! \dots} \left(\frac{x_1}{1}\right)^{k_1} \left(\frac{x_2}{2}\right)^{k_2} \left(\frac{x_3}{3}\right)^{k_3} \dots$$

One may also compute recursively the polynomials P_m by means of the following relation

$$mP_m(x_1,\ldots,x_m) = \sum_{k=1}^m x_k P_{m-k}(x_1,\ldots,x_{m-k}) \quad (m \ge 1).$$

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

$$\int_0^{+\infty} e^{-t} (1 - e^{-t})^{n-1} \frac{t^m}{m!} dt = \frac{P_m(H_n, \dots, H_n^{(m)})}{n},$$
 (4)

with

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

Proof. One starts from the classical Euler's relation (cf. [14])

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

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

$$\frac{n!}{(1-z)(2-z)\dots(n+1-z)} = \frac{n!}{(n+1)!} \times \prod_{j=0}^{n} (1 - \frac{z}{j+1})^{-1}$$

$$= \frac{1}{(n+1)} \times \exp(-\sum_{j=0}^{n} \log(1 - \frac{z}{j+1}))$$

$$= \frac{1}{(n+1)} \times \exp(\sum_{j=0}^{n} \sum_{k=1}^{\infty} \frac{z^k}{k(j+1)^k})$$

$$= \frac{1}{(n+1)} \exp(\sum_{k=1}^{\infty} H_{n+1}^{(k)} \frac{z^k}{k})$$

$$= \sum_{m=0}^{\infty} \frac{P_m(H_{n+1}^{(1)}, \dots, H_{n+1}^{(m)})}{n+1} z^m \quad \text{(by (3))}.$$

Thus (4) results by identification of the term in z^m .

Example 2. For small values of m, one has

$$P_1(H_n) = H_n, P_2(H_n, H_n^{(2)}) = \frac{(H_n)^2}{2} + \frac{H_n^{(2)}}{2},$$

$$P_3(H_n, H_n^{(2)}, H_n^{(3)}) = \frac{(H_n)^3}{6} + \frac{H_n H_n^{(2)}}{2} + \frac{H_n^{(3)}}{3}.$$

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. [13]) 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. [13]). 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

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

and

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

Definition 5. Let f and g be two functions in E. The convolution product f * g of f and g is the function defined for all t > 0 by

$$(f * g)(t) = \int_0^t f(u)g(t - u) du.$$

Proposition 3 (cf. [13]). 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 $ab = \mathcal{L}(\hat{a} * \hat{b})$.

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)

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

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

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

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

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

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

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

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

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

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 (note that $(1 - e^{-t})^{-\beta} \le (kt)^{-1}$ for small enough t).

Definition 6. 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 7. 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

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

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

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, $D(a) = \mathcal{L}(\hat{a}(\Lambda))$. It remains to prove that $D(a) \in \mathcal{E}$. One has only to check that the function $\hat{a}(\Lambda)$ 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

$$|\widehat{a}(-\log(1-e^{-u}))| \le C_{\varepsilon}(1-e^{-u})^{\varepsilon}$$
 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),

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

and if s = m + 1 whith m a natural number and $n \ge 1$, then by (4),

$$D(\frac{1}{r^{m+1}})(n) = \frac{P_m(H_n, \dots, H_n^{(m)})}{n}.$$
 (11)

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 summed up in the following theorem.

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

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 harmonic product

Our aim is to define the harmonic product of two functions a and b in \mathcal{E} as being the unique function f of \mathcal{E} such that

$$D(a)(x).D(b)(x) = D(f)(x).$$

Thus, we have to establish that such a function exists and is unique. In order to do this, we introduce first a Λ -convolution product of two functions in E.

4.1 The Λ -convolution product

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

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

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

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

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

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

Remark 3. The Λ -convolution product inherits of the algebraic properties of the ordinary convolution product *i.e.* bilinearity, commutativity and associativity.

4.2 The harmonic product

Definition 9. Let a and b two functions in \mathcal{E} . The harmonic product $a \bowtie b$ of a and b is defined by

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

This construction may be summarized in the following diagram

Remark 4. The harmonic product inherits of the properties of the Λ -convolution product: it is bilinear, commutative and associative.

Theorem 4. Let a and b in \mathcal{E} . Then,

$$D(a \bowtie b) = D(a) D(b), \qquad (12)$$

and

$$D(ab) = D(a) \bowtie D(b). \tag{13}$$

Proof. One knows from Theorem 2 that

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

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 (12). Moreover, (12) 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 (13).

Remark 5. 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

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

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

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

then, one has the following explicit formula

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

For small values of n, this enables to compute

$$(a \bowtie b)(1) = a(1)b(1),$$

$$(a \bowtie b)(2) = a(2)b(1) + a(1)b(2) - a(2)b(2),$$

$$(a \bowtie b)(3) = a(3)b(1) + a(1)b(3) + 2a(2)b(2) - 2a(3)b(2) - 2a(2)b(3) + a(3)b(3).$$

Theorem 5. Let

$$\left(\frac{1}{x}\right)^{\bowtie k} = \underbrace{\frac{1}{x} \bowtie \frac{1}{x} \bowtie \cdots \bowtie \frac{1}{x}}_{k} \quad (k = 1, 2, 3, \cdots),$$

where $\frac{1}{x}$ denotes (improperly) the function $x \mapsto \frac{1}{x}$. Then, for all natural numbers $m \ge 0$,

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

In particular, for all integers $n \geq 1$,

$$\left(\frac{1}{x}\right)^{\bowtie(m+1)}(n) = \frac{P_m(H_n, \dots, H_n^{(m)})}{n}.$$
 (14)

Proof. By (13) 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, (14) results from (11).

4.3 The harmonic property

The following theorem explains the main reason why the harmonic product is called "harmonic".

Theorem 6. Let $a \in \mathcal{E}$. Then

$$\frac{1}{x}\bowtie a=\frac{A(x)}{x}\,,$$

where A denotes the function defined for $\Re(x) > 0$ by

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

In particular, for each integer $n \geq 1$,

$$\left(\frac{1}{x}\bowtie a\right)(n) = \frac{A(n)}{n} = \frac{1}{n}\left(\sum_{k=1}^{n}a(k)\right). \tag{15}$$

Proof. By the definition of the harmonic product, one has

$$\frac{1}{x} \bowtie a = \mathcal{L}(1 \circledast \widehat{a}).$$

Now

$$(1 \circledast \widehat{a})(\Lambda(u)) = (1 * \widehat{a}(\Lambda))(u) = \int_0^u \widehat{a}(\Lambda(v))dv = -\int_{+\infty}^{\Lambda(u)} \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt$$

(by the change of variables $t = \Lambda(v)$). Hence,

$$(1 \circledast \widehat{a})(u) = \int_{u}^{+\infty} \widehat{a}(t) \frac{e^{-t}}{1 - e^{-t}} dt.$$

Thus, we have

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

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

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

$$= \frac{A(x)}{x}.$$

Furthermore, for each integer $n \geq 1$, we have

$$A(n) = \int_0^{+\infty} \frac{e^{-nt} - 1}{e^{-t} - 1} e^{-t} \widehat{a}(t) dt = \sum_{k=1}^n a(k).$$

Example 5.

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

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

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

Example 6. For $\Re(s) \geq 1$,

$$\frac{1}{x} \bowtie \frac{1}{x^s} = \frac{H^{(s)}(x)}{x} \,,$$

with

$$H^{(s)}(x) = \frac{1}{\Gamma(s)} \int_0^{+\infty} \frac{1 - e^{-xt}}{1 - e^{-t}} e^{-t} t^{s-1} dt.$$

For each integer $n \geq 1$,

$$\left(\frac{1}{x} \bowtie \frac{1}{x^s}\right)(n) = \frac{H^{(s)}(n)}{n} = \frac{H^{(s)}_n}{n} = \frac{1}{n} \left(\sum_{m=1}^n \frac{1}{m^s}\right).$$

From (15), by induction on k, we deduce the following important corollary.

Corollary 1. For each integer $k \geq 2$,

$$\left(\left(\frac{1}{x} \right)^{\bowtie k} \bowtie a \right) (n) = \frac{1}{n} \left(\sum_{n \ge n_1 \ge \dots \ge n_k \ge 1} \frac{a(n_k)}{n_1 \dots n_{k-1}} \right). \tag{16}$$

Example 7. Applying (16) with $a(x) = \frac{1}{x}$ (and k = m), we get

$$\left(\frac{1}{x}\right)^{\bowtie(m+1)}(n) = \frac{1}{n} \left(\sum_{n \ge n_1 \ge \dots \ge n_m \ge 1} \frac{1}{n_1 \dots n_m}\right). \tag{17}$$

Hence, it follows from (14) and (17) that

$$P_m(H_n, H_n^{(2)}, \dots, H_n^{(m)}) = \sum_{n \ge n_1 \ge \dots \ge n_m \ge 1} \frac{1}{n_1 \dots n_m},$$
(18)

which is a nice reformulation of Dilcher's formula (cf. [2], [9]).

5 The modified zeta function F_k

5.1 Integral representation

Definition 10. For all $s \in \mathbb{C}$ with $\Re(s) \geq 1$ and each natural number k, the modified zeta function of order k is defined by

$$F_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} f_k(1 - e^{-t}) dt \quad \text{with} \quad f_k(z) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{z^n}{n^k}.$$
 (19)

Remark 6. By (2) and Example 3, one has $F_0(s) = \zeta(s) - \frac{1}{s-1}$.

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. [14] section 6.7).

Theorem 7. 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 8. For all s with $\Re(s) > 1$ and each integer $k \ge 1$,

$$F_k(s) = \vartheta(k)\zeta(s) + \sum_{j=1}^k (-1)^j \vartheta(k-j) Z_j(s) + (-1)^k \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} T^k \left(\frac{e^{-t} - 1}{t}\right) dt$$
(20)

with

$$\vartheta(k) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{1}{n^k} \,, \tag{21}$$

$$Z_j(s) = \sum_{n > n_1 > n_2 > \dots > n_j > 0} \frac{1}{n^s n_1 n_2 \dots n_j},$$
(22)

$$Tf(t) = \int_{t}^{+\infty} \frac{e^{-u}}{1 - e^{-u}} f(u) du.$$
 (23)

Proof. Formula (20) results from the integral representation (19) and the two following lemmas.

Lemma 1. For all t > 0,

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

where ϑ is defined by (21) and T is the operator defined by (23).

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

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

and 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 $\vartheta(0) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} = 1$ (by (1) and a tauberian theorem), 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

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

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 (22). 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

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

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

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

5.2 Values of F_k at integers

Theorem 9. For all s in \mathbb{C} with $\Re(s) \geq 1$ and each natural number k, then

$$F_k(s) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n! n^k} D\left(\frac{1}{x^s}\right) (n).$$
 (24)

In particular, for all natural numbers m,

$$F_k(m+1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{P_m(H_n, H_n^{(2)}, \dots, H_n^{(m)})}{n^{k+1}}.$$
 (25)

Proof. The change of variables $t = \Lambda(u)$ in (19) enables to write

$$F_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} f_k(e^{-u}) (\Lambda(u))^{s-1} du.$$

Since $D(\frac{1}{x^s}) = \mathcal{L}\left(\frac{\Lambda^{s-1}}{\Gamma(s)}\right)$, we deduce (24) from this last expression of $F_k(s)$. Moreover,

by (11), one has also
$$D(\frac{1}{x^{m+1}})(n) = \frac{P_m(H_n, \dots, H_n^{(m)})}{n}$$
, which proves (25).

Corollary 2. 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,

$$\vartheta(k+1) = F_k(1). \tag{26}$$

Example 8.

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

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

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

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

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

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

5.3 Identities linking Cauchy numbers, harmonic numbers and zeta values

Theorem 10. For all integers $q \geq 2$,

$$F_{1}(q) = \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n! n^{2}} P_{q-1}(H_{n}, H_{n}^{(2)}, \dots, H_{n}^{(q-1)}) = \sum_{n=1}^{\infty} \frac{\log(n+1)}{n^{q}} + \gamma \zeta(q) + \zeta(q+1) - \sum_{n=1}^{\infty} \frac{H_{n}}{n^{q}} - \sum_{k=1}^{q-1} \frac{1}{k} \sum_{n=1}^{\infty} \frac{1}{(n+1)^{k} n^{q-k}}.$$
(27)

Proof. By (20) and (25), one may write

$$F_{k}(q) = \sum_{n=1}^{\infty} \frac{\lambda_{n}}{n! n^{k+1}} P_{q-1}(H_{n}, H_{n}^{(2)}, \dots, H_{n}^{(q-1)}) =$$

$$\vartheta(k) \zeta(q) + \sum_{j=1}^{k} (-1)^{j} \vartheta(k-j) Z_{j}(q) + (-1)^{k} \frac{1}{\Gamma(q)} \int_{0}^{+\infty} t^{q-1} \frac{e^{-t}}{1 - e^{-t}} T^{k} \left(\frac{e^{-t} - 1}{t}\right) dt.$$
(28)

We apply now (28) with k = 1. This gives

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

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

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

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. [13]), 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

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

Remark 7. 1) We recall Euler's formula (cf. [6])

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

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 sum of 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 9.

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

5.4 Link with the Ramanujan summation

The function F_k has strong connections with Ramanujan summation (cf. [3], [4]). If $a \in \mathcal{E}$, then the series $\sum_{n>1} a(n)$ may be written

$$\sum_{n\geq 1} a(n) = \sum_{n\geq 1} \int_0^{+\infty} e^{-nt} \widehat{a}(t) dt,$$

and a formal permutation of $\sum_{n\geq 1}$ and $\int_0^{+\infty}$ would lead us to write

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

However, this last integral may be divergent at 0. Nevertheless we can renormalize it by removing the singularity at zero. This may be done merely by subtracting the polar part $\frac{1}{t}$ of $\frac{1}{1-e^{-t}}$. From Theorem 1, we know that

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

This justifies the following definition.

Definition 11. 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

$$\sum_{n\geq 1}^{\mathcal{R}} a(n) = \int_{0}^{+\infty} \left(\frac{1}{1 - e^{-t}} - \frac{1}{t}\right) e^{-t} \widehat{a}(t) dt = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} D(a)(n).$$
 (29)

Lemma 3. Let a and b in \mathcal{E} . Then

$$\sum_{n\geq 1}^{\mathcal{R}} (a\bowtie b)(n) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} D(a)(n) D(b)(n).$$
(30)

Proof. This results directly from (12) and (29).

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

$$F_0(s) = \sum_{n\geq 1}^{\mathcal{R}} \frac{1}{n^s} \quad and \quad F_k(s) = \sum_{n\geq 1}^{\mathcal{R}} \left(\left(\frac{1}{x}\right)^{\bowtie k} \bowtie \frac{1}{x^s} \right) (n) \quad for \ k \geq 1.$$
 (31)

Proof. By (24) and (30), taking into account the invariance of $\frac{1}{r}$ 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 (14), one deduces from (31) the following identity.

Corollary 3. For each natural number k,

$$F_k(1) = \vartheta(k+1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!} \frac{1}{n^{k+1}} = \sum_{n>1}^{\mathcal{R}} \frac{P_k(H_n, H_n^{(2)}, \dots, H_n^{(k)})}{n}.$$
 (32)

Example 10.

$$\vartheta(1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n} = \sum_{n\geq 1}^{\mathcal{R}} \frac{1}{n} = \gamma,$$

$$\vartheta(2) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n^2} = \sum_{n\geq 1}^{\mathcal{R}} \frac{H_n}{n},$$

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

Remark 8. Comparing (32) with

$$F_0(k+1) = \sum_{n=1}^{\infty} \frac{\lambda_n}{n!n} P_k(H_n, H_n^{(2)}, \dots, H_n^{(k)}),$$

one may observe a kind of reciprocity between $F_k(1)$ and $F_0(k+1)$. This results from the fact that $D=D^{-1}$.

Remark 9. In the case q = 1, (27) is meaningless since both the series $\sum_{n\geq 1} \frac{\log(n+1)}{n}$ and $\sum_{n\geq 1} \frac{H_n}{n}$ diverge. However, since

$$\log(x+1) - (\psi(x+1) + \gamma) = \int_0^{+\infty} (e^{-xu} - 1)(\frac{1}{1 - e^{-u}} - \frac{1}{u})e^{-u} du,$$

it follows that

$$\left(\frac{\widehat{\log(x+1)}}{x} - \frac{\widehat{\psi(x+1)} + \gamma}{x}\right)(t) = \int_t^{+\infty} \left(\frac{1}{1 - e^{-u}} - \frac{1}{u}\right) e^{-u} du,$$

then, one may easily deduce from (29) the relation

$$\sum_{n\geq 1}^{\mathcal{R}} \frac{\log(n+1)}{n} - \sum_{n\geq 1}^{\mathcal{R}} \frac{H_n}{n} = -\frac{\gamma^2}{2} ,$$

which may be rewritten under the following form (cf. Example 10)

$$\sum_{n>1}^{\mathcal{R}} \frac{\log(n+1)}{n} = \vartheta(2) - \frac{1}{2}\vartheta(1)^2.$$

5.5 Link with the Arakawa-Kaneko zeta function

For $\Re(s) \geq 1$ and $k \geq 1$, one can define in an algebraic fashion the function ξ_k by

$$\xi_k(s) = \sum_{n=1}^{\infty} D\left(\left(\frac{1}{x}\right)^{\bowtie k} \bowtie \frac{1}{x^s}\right) (n) = \sum_{n=1}^{\infty} \frac{1}{n^k} D\left(\frac{1}{x^s}\right) (n). \tag{33}$$

In particular, for all natural numbers m, one has (cf. [8] Corollary 1)

$$\xi_k(m+1) = \sum_{n=1}^{\infty} \frac{1}{n^k} D\left(\frac{1}{x^{m+1}}\right) (n) = \sum_{n=1}^{\infty} \frac{P_m(H_n, H_n^{(2)}, \dots, H_n^{(m)})}{n^{k+1}}.$$

Since $D\left(\frac{1}{x^s}\right) = \mathcal{L}\left(\frac{\Lambda^{s-1}}{\Gamma(s)}\right)$, one may also rewrite (33) as

$$\xi_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} \operatorname{Li}_k(e^{-u}) (\Lambda(u))^{s-1} du,$$

and the change of variables $t = \Lambda(u)$ leads to the integral representation

$$\xi_k(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} \mathrm{Li}_k(1 - e^{-t}) dt,$$

which is the analogue of (19) (with Li_k in place of f_k) and also the original definition of the Arakawa-Kaneko zeta function (cf. [1], [8]).

Thus, taking in account the facts that $\xi_k(1) = \zeta(k+1)$ and $\text{Li}_1(1-e^{-t}) = t$, and following the same process as in the proof of Theorem 8, one obtains the following analogue of (20):

$$\xi_{k+1}(s) = \zeta(k+1)\zeta(s) + \sum_{j=1}^{k-1} (-1)^j \zeta(k+1-j) Z_j(s) + (-1)^k \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} T^k(t) dt.$$
(34)

In particular, in the simplest case k = 1, since

$$T(t) = \int_{t}^{+\infty} \frac{e^{-u}}{1 - e^{-u}} u du = \sum_{m > 0} \int_{t}^{+\infty} e^{-mu} u du = \sum_{m > 0} \frac{e^{-tm}}{m} t + \sum_{m > 0} \frac{e^{-tm}}{m^2} ,$$

(34) gives again the formula

$$\xi_2(s) = \zeta(2)\zeta(s) - s \sum_{n>m>0} \frac{1}{n^{s+1}} \frac{1}{m} - \sum_{n>m>0} \frac{1}{n^s} \frac{1}{m^2}$$

already obtained by Arakawa and Kaneko (cf. [1] Theorem 6 (ii)).

6 Conclusion

Most of the general results given for the modified zeta function F_k , especially Theorem 7, Theorem 8, and Theorem 9, also apply (with minor adaptations) to a wide class of functions including the Arakawa-Kaneko zeta function ξ_k , specifically to the class of functions represented by normalized Mellin transforms of type

$$F_{k,\omega}(s) = \frac{1}{\Gamma(s)} \int_0^{+\infty} t^{s-1} \frac{e^{-t}}{1 - e^{-t}} f_{k,\omega}(1 - e^{-t}) dt$$

with $\omega = (\omega_n)_{n\geq 1}$ and $f_{k,\omega}(z) = \sum_{n=1}^{\infty} \frac{\omega_n}{n^k} z^n$. In particular, under the assumption that $\frac{|\omega_n|}{n^k} = O(\frac{1}{n})$, we have for positive integers m the nice formula

$$F_{k,\omega}(m+1) = \sum_{n=1}^{\infty} \frac{\omega_n}{n^k} D\left(\frac{1}{x^{m+1}}\right) (n) = \sum_{n=1}^{\infty} \omega_n \frac{P_m(H_n, H_n^{(2)}, \dots, H_n^{(m)})}{n^{k+1}},$$

which extends (25). However, this formula is more theoretical than practical because of the fast increase in the size of polynomials P_m : the number of monomials in P_m is equal to the number p(m) of partitions of m as shown by the explicit expression of the mth modified Bell polynomial.

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