ADVANCED PROBLEMS AND SOLUTIONS

EDITED BY FLORIAN LUCA

Please send all communications concerning ADVANCED PROBLEMS AND SOLUTIONS to FLORIAN LUCA, SCHOOL OF MATHEMATICS, UNIVERSITY OF THE WITWA-TERSRAND, WITS 2050, JOHANNESBURG, SOUTH AFRICA or by e-mail at the address florian.luca@wits.ac.za as files of the type tex, dvi, ps, doc, html, pdf, etc. This department especially welcomes problems believed to be new or extending old results. Proposers should submit solutions or other information that will assist the editor. To facilitate their consideration, all solutions sent by regular mail should be submitted on separate signed sheets within two months after publication of the problems.

PROBLEMS PROPOSED IN THIS ISSUE

<u>H-760</u> Proposed by D. M. Bătineţu-Giurgiu, Bucharest and Neculai Stanciu, Buzău, Romania.

Prove that if $m \ge 1, k \ge 1, n \ge 0$ are integers then

$$m^{m} \sum_{p=0}^{2n+1} \left(1 + \sum_{k=0}^{p} \binom{2n+1}{p} \binom{p}{k} F_{k} \right)^{m+1} \ge 5^{n} (m+1)^{m+1} L_{2n+1}.$$

H-761 Proposed by Ovidiu Furdui, Campia Turzii, Romania.

(Dedicated to the memory of Paul S. Bruckman)

Prove that

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$$\sum_{n=1}^{\infty} \frac{1}{n} \left(\frac{1}{n+1} - \frac{1}{n+2} + \frac{1}{n+3} - \cdots \right)^2 = \frac{\pi^2 \ln 2}{6} - \frac{\ln^3 2}{3} - \frac{3}{4} \zeta(3),$$

where ζ denotes the Riemann zeta function.

<u>H-762</u> Proposed by George Hisert, Berkeley, California.

Prove that for any positive integers r and n and positive integer p,

(i)
$$\sum_{\substack{k=0\\\lfloor (p-1)/2 \rfloor}}^{\lfloor (p-1)/2 \rfloor} (-1)^k \binom{p}{k} F_{2(p-2k)r} (F_{n+4r}^{p-k} F_n^k - (-1)^p F_{n+4r}^k F_n^{p-k}) = F_{4r}^p F_{p(n+2r)};$$

(ii)
$$\sum_{\substack{k=0\\k = 0}}^{\lfloor (p-1)/2 \rfloor} (-1)^k \binom{p}{k} F_{2(p-2k)r} (L_{n+4r}^{p-k} L_n^k - (-1)^p L_{n+4r}^k L_n^{p-k}) = F_{4r}^p L_{p(n+2r)}.$$

<u>H-763</u> Proposed by D. M. Bătineţu-Giurgiu, Bucharest and Neculai Stanciu, Buzău, Romania.

Prove that:

(i)
$$\sum_{k=1}^{n} \frac{F_k^4}{k^2} \ge \frac{6F_n^2 F_{n+1}^2}{n(n+2)(2n+1)};$$

(ii)
$$\sum_{k=1}^{n} \frac{F_k^6}{k^2} \ge \frac{4F_n^3 F_{n+1}^3}{n^2(n+1)^2};$$

(iii)
$$\sum_{k=1}^{n} \frac{F_{k}^{6}}{k^{4}} \geq \frac{36F_{n}^{3}F_{n+1}^{3}}{n^{2}(n+1)^{2}(2n+1)^{2}}$$

(iv)
$$\sum_{k=1}^{n} \frac{F_{k}^{8}}{k^{3}} \geq \frac{4F_{n}^{4}F_{n+1}^{4}}{n^{2}(n+1)^{2}};$$

(v)
$$\sum_{k=1}^{n} \frac{F_{k}^{4}}{k^{3}} \geq \frac{4F_{n}^{2}F_{n+1}^{2}}{n^{2}(n+1)^{2}};$$

(vi)
$$\sum_{k=1}^{n} \frac{F_k^6}{k^6} \ge \frac{16F_n^3 F_{n+1}^3}{n^4(n+1)^4}.$$

H-764 Proposed by H. Ohtsuka, Saitama, Japan.

Let
$$\binom{n}{k}_{F}$$
 denote the Fibonomial coefficient. For $n \ge 1$, prove that
(i) $\sum_{k=0}^{n} F_{2(n-k)} \binom{2n}{k}_{F} = \frac{F_{n}F_{n+1}}{F_{2n-1}} \binom{2n}{n}_{F}$;
(ii) $\sum_{k=0}^{n} F_{2(n-k)} \binom{2n}{k}_{F}^{2} = \frac{F_{n}}{L_{n}} \binom{2n}{n}_{F}^{2}$.

SOLUTIONS

Asymptotic Approximation of a Function Defined by a Sum

H-731 Proposed by Anastasios Kotronis, Athens, Greece. (Vol. 51, No. 1, February 2013) Show that

$$f(x) := \sum_{n=1}^{\infty} \frac{n \cosh(nx)}{\sinh(n\pi)} = \frac{1}{(\pi - x)^2} + \frac{3\pi - 12}{12\pi} + O\left((\pi - x)\right) \quad \text{as} \quad x \to \pi^-.$$

Solution by the proposer.

At first we prove a trivial lemma.

Lemma 1. Let $a_n = a_1 + (n-1)a$ and $b_n = b_1 b^{n-1}$ with $a, a_1, b_1 \in \mathbb{R}$, $b \neq 1$ be an arithmetic and a geometric progression, respectively. If $c_n := a_n b_n$, then

$$\sum_{k=1}^{n} c_k = \frac{a_1 b_1 (1-b^n)}{1-b} + \frac{a b_1 b}{(1-b)^2} (1-nb^{n-1} + (n-1)b^n).$$

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Proof. We have

$$\sum_{k=1}^{n} c_n = \sum_{k=1}^{n} (a_1 + (k-1)a)b_1 b^{k-1}$$

= $a_1 b_1 \sum_{k=1}^{n} b^{k-1} + ab_1 b \sum_{k=1}^{n-1} k b^{k-1}$
= $\frac{a_1 b_1 (1-b^n)}{1-b} + ab_1 b \frac{d\left(\sum_{k=1}^{n-1} b^k\right)}{db}$
= $\frac{a_1 b_1 (1-b^n)}{1-b} + ab_1 b \frac{d\left(\frac{b-b^n}{1-b}\right)}{db}$
= $\frac{a_1 b_1 (1-b^n)}{1-b} + \frac{ab_1 b}{(1-b)^2} (1-nb^{n-1} + (n-1)b^n).$

For $x \to \pi^-$, we have

$$\begin{split} f(x) &= \sum_{n=1}^{+\infty} n e^{-n(\pi-x)} \frac{1+e^{-2nx}}{1-e^{-2n\pi}} \\ &= \sum_{n=1}^{+\infty} \left(n e^{-n(\pi-x)} \left(1+e^{-2nx}\right) \sum_{k=0}^{+\infty} e^{-2nk\pi} \right) \\ &= \sum_{n=1}^{+\infty} \left(\left(n e^{-n(\pi-x)} + n e^{-n(\pi+x)} \right) \sum_{k=0}^{+\infty} e^{-2nk\pi} \right) \\ &= \sum_{n=1}^{+\infty} \left(\sum_{k=0}^{+\infty} n e^{-n((2k+1)\pi-x)} + \sum_{k=0}^{+\infty} n e^{-n((2k+1)\pi+x)} \right) \\ &= \sum_{k=0}^{+\infty} \sum_{n=1}^{+\infty} n e^{-n((2k+1)\pi-x)} + \sum_{k=0}^{+\infty} \sum_{n=1}^{+\infty} n e^{-n((2k+1)\pi+x)} \\ &= \frac{1}{4} \left(\sum_{k=0}^{+\infty} \operatorname{csch}^2 \left(\frac{(2k+1)\pi-x}{2} \right) + \sum_{k=0}^{+\infty} \operatorname{csch}^2 \left(\frac{(2k+1)\pi+x}{2} \right) \right) \\ &= \frac{1}{4} \left(\operatorname{csch}^2 \left(\frac{\pi-x}{2} \right) + \sum_{k=1}^{+\infty} \operatorname{csch}^2 \left(\frac{(2k+1)\pi-x}{2} \right) + \sum_{k=1}^{+\infty} \operatorname{csch}^2 \left(\frac{(2k-1)\pi+x}{2} \right) \right). (1) \end{split}$$

In the above arguments, we used Lemma 1 with $a = a_1 = 1$ and $b = b_1 = e^{-((2k+1)\pi \pm x)}$. Now, as $x \to \pi^-$, we have

$$\operatorname{csch}^{2}\left(\frac{\pi-x}{2}\right) = \frac{4}{\left(e^{\frac{\pi-x}{2}} - e^{-\frac{\pi-x}{2}}\right)^{2}}$$
$$= \frac{4}{\left(\pi - x + \frac{(\pi-x)^{3}}{24} + \mathcal{O}\left((\pi-x)^{5}\right)\right)^{2}}$$
$$= \frac{4}{(\pi-x)^{2}} \left(1 + \frac{(\pi-x)^{2}}{24} + \mathcal{O}\left((\pi-x)^{4}\right)\right)^{-2}$$
$$= \frac{4}{(\pi-x)^{2}} - \frac{1}{3} + \mathcal{O}\left((\pi-x)^{2}\right), \tag{2}$$

and for $k \ge 1, x \to \pi^-$

$$\operatorname{csch}^{2}\left(\frac{(2k+1)\pi - x}{2}\right) = \left(\frac{2}{\left(e^{k\pi} - e^{-k\pi}\right)\left(1 + \mathcal{O}(\pi - x)\right)}\right)^{2}$$
$$= \operatorname{csch}^{2}(k\pi) + \mathcal{O}\left((\pi - x)\operatorname{csch}^{2}(k\pi)\right), \tag{3}$$

and similarly

$$\operatorname{csch}^{2}\left(\frac{(2k-1)\pi+x}{2}\right) = \operatorname{csch}^{2}(k\pi) + \mathcal{O}\left((\pi-x)\operatorname{csch}^{2}(k\pi)\right).$$
(4)

Now with the aid of (4), (3), (2), (1), we get

$$f(x) = \frac{1}{(\pi - x)^2} - \frac{1}{12} + \frac{1}{2} \sum_{k=1}^{+\infty} \operatorname{csch}^2(k\pi) + \mathcal{O}(\pi - x)$$
$$= \frac{1}{(\pi - x)^2} - \frac{1}{4\pi} + \mathcal{O}(\pi - x) \qquad (x \to \pi^-).$$

For the result

$$\sum_{k=1}^{+\infty} \operatorname{csch}^2(k\pi) = \frac{\pi - 3}{6\pi},$$

which was used above, we refer the reader to [1] for a solution via complex analysis methods.

References

 R. E. Shafer, Problem 5063, with solutions by A. E. Livingston and J. Raleigh, Amer. Math. Monthly, 70 (1963), 1110–1111.

Errata: Note that the second term in the expansion is $-\frac{1}{4\pi}$ instead of $\frac{3\pi - 12}{12\pi}$. This is due to a miscalculation in the original submission.

Also solved by Paul S. Bruckman.

Some Properties of Catalan Numbers

<u>H-732</u> Proposed by N. Gauthier, Kingston, ON (Vol. 51, No. 1, February 2013)

In the following, C_k is the kth Catalan number with the convention that $C_k = 0$ if k < 0.

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(1) For nonnegative integers m, n let

$$c_m(n) = \sum_{k \ge 0} (-1)^k \binom{n-k}{k} C_{n-m-k}.$$

Find a closed form for $c_m(n)$.

(2) For nonnegative integers m, n let

$$G_m(n) = \sum_{k \ge 0} (-1)^k \binom{n-k}{k} \binom{2(n-m-k)}{n-m-k},$$

- (a) Show that $G_m(n) = 0$ for $0 \le n \le m 1$.
- (b) Find a closed form for $G_m(n)$ if $n \ge 2m$.
- (c) Show that $G_m(n+m)$ is a polynomial of degree n in m and express the polynomial coefficients as a ratio of two determinants.

Solution by Harris Kwong, SUNY Fredonia, Fredonia, NY.

(1) Recall that the generating function for the Catalan numbers is

$$C(x) = \sum_{n \ge 0} C_n x^n = \frac{1 - \sqrt{1 - 4x}}{2x},$$

so that

$$A(x) = \sum_{n \ge 0} C_{n-m} x^n = x^m \sum_{n \ge m} C_{n-m} x^{n-m} = x^m C(x).$$

Next, we derive the generating function for $c_m(n)$:

$$c_m(x) = \sum_{n \ge 0} c_m(n) x^n = \sum_{n \ge 0} \left[\sum_{k \ge 0} (-1)^k \binom{n-k}{k} C_{n-m-k} \right] x^n.$$

Set $n = k + \ell$ so that we can write

$$c_m(x) = \sum_{\ell \ge 0} C_{\ell-m} x^\ell \sum_{k=0}^{\ell} \binom{\ell}{k} (-x)^k = \sum_{\ell \ge 0} C_{\ell-m} [x(1-x)]^\ell = A(x-x^2).$$

Since

$$C(x - x^{2}) = \frac{1 - \sqrt{1 - 4(x - x^{2})}}{2x(1 - x)} = \frac{1 - (1 - 2x)}{2x(1 - x)} = \frac{1}{1 - x}$$

we find $c_m(x) = x^m(1-x)^{m-1}$. Therefore, by comparing coefficients of x^n , we determine that

$$c_n(m) = (-1)^{n-m} \binom{m-1}{n-m}.$$

(2) By now, it is obvious that the same argument would lead to

$$G_m(x) = \sum_{n \ge 0} G_m(n) x^n = (x - x^2)^m B(x - x^2),$$

where

$$B(x) = \sum_{n \ge 0} {\binom{2n}{n}} x^n = \frac{1}{\sqrt{1-4x}}.$$

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Since $B(x - x^2) = \frac{1}{1-2x}$, we obtain $G_m(x) = \frac{x^m(1-x)^m}{1-2x}$, which immediately proves (a). After expansion, and using convolution, we find

$$G_m(x) = x^m \left[\sum_{i=0}^m (-1)^i \binom{m}{i} x^i \right] \left[\sum_{\ell \ge 0} 2^\ell x^\ell \right] = \sum_{k \ge 0} \left[\sum_{i=0}^{\min(m,k)} (-1)^i \binom{m}{i} 2^{k-i} \right] x^{m+k}.$$

Therefore,

$$G_m(n) = \sum_{i=0}^{\min(m,n-m)} (-1)^i \binom{m}{i} 2^{n-m-i}.$$

In particular, for $n \ge 2m$,

$$G_m(n) = 2^{n-m} \sum_{i=0}^m (-1) \binom{m}{i} 2^{m-i} = 2^{n-m} \cdot (2-1)^m = 2^{n-m},$$

which settles (b). To prove (c), we note that for $0 \le n < m$,

$$G_m(n+m) = \sum_{i=0}^n (-1)^i \binom{m}{i} 2^{n-i},$$

which is clearly a polynomial of degree n in m. Let $G_m(n+m) = \sum_{i=0}^n a_i m^i$. By setting $m = 0, 1, 2, \ldots, n-1$ in the two expressions for $G_m(n+m)$, we obtain a linear system of n+1 equations and n+1 unknowns. For example, the linear system for n=3 is

According to Cramer's Rule, we can express each a_i as a ratio of two determinants. The proof is now complete.

Also solved by Paul S. Bruckman and the proposer.

On a Complex Sequence

H-733 Proposed by H. Ohtsuka, Saitama, Japan.

(Vol. 51, No. 1, February 2013)

Define the sequence $\{H_n\}_{n\geq -1}$ given by $H_{-1} = \mathbf{i}$, $H_0 = 0$, $H_{n+2} = H_{n+1} - \mathbf{i}H_n$ for $n \geq -1$, where $\mathbf{i} = \sqrt{-1}$. Find an explicit formula for $\sum_{k=1}^n H_k^4$.

Solution by Harris Kwong, SUNY Fredonia, Fredonia, NY.

Since $H_k = 0$, we could start the summation with k = 0. From Binet's formula

$$H_k = \frac{\alpha^k - \beta^k}{\alpha - \beta},$$

where $\alpha = \frac{1+\sqrt{1-4\mathbf{i}}}{2}$, and $\beta = \frac{1-\sqrt{1-4\mathbf{i}}}{2}$, we find $(\alpha - \beta)^4 H_k^4 = 4\alpha^{4k} - 4\alpha^{3k}\beta^k + 6\alpha^{2k}\beta^{2k} - 4\alpha^k\beta^{3k} + \beta^{4k}$.

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Since $\alpha\beta = \mathbf{i}$, we find $\beta^2(1 - \alpha^4) = \beta^2 + \alpha^2$. Thus,

$$\sum_{k=0}^{n} \alpha^{4k} = \frac{1 - \alpha^{4n+4}}{1 - \alpha^4} = \frac{\beta^2 (1 - \alpha^{4n+4})}{\alpha^2 + \beta^2} = \frac{\beta^2 + \alpha^{4n+2}}{\alpha^2 + \beta^2}.$$

A similar result holds for the summation of β^{4k} . We deduce that

$$\sum_{k=0}^{n} (\alpha^{4k} + \beta^{4k}) = 1 + \frac{a^{4n+2} + \beta^{4n+2}}{\alpha^2 + \beta^2}.$$

In a similar manner, we find $\beta(1 - \alpha^3 \beta) = \beta + \alpha = 1$. Hence,

$$\sum_{k=0}^{n} \alpha^{3k} \beta^k = \frac{1 - \alpha^{3n+3} \beta^{n+1}}{1 - \alpha^3 \beta} = \beta (1 - \alpha^{3n+3} \beta^{n+1}) = \beta + \mathbf{i}^n \alpha^{2n+1},$$

which leads to

$$\sum_{k=0}^{n} (\alpha^{3k} \beta^k + \alpha^k \beta^{3k}) = 1 + \mathbf{i}^n (\alpha^{2n+1} + \beta^{2n+1}).$$

Finally, we have

$$\sum_{k=0}^{n} \alpha^{2k} \beta^{2k} = \frac{1 - (\alpha\beta)^{2n+2}}{1 - (\alpha\beta)^2} = \frac{1 + (-1)^n}{2}$$

Combining these results, along with $\alpha - \beta = \sqrt{1 - 4i}$, and $\alpha^2 + \beta^2 = 1 - 2i$, we determine that

$$\sum_{k=0}^{n} H_k^4 = \frac{1}{(1-4\mathbf{i})^2} \left[\frac{\alpha^{4n+2} + \beta^{4n+2}}{1-2\mathbf{i}} - 4\mathbf{i}^n (\alpha^{2n+1} + \beta^{2n+1}) + 3(-2)^n \right].$$

We can simplify the formula by introducing the associated Lucas-type sequence K_n defined by $K_{-1} = -\mathbf{i}$, $K_0 = 2$, and $K_{n+2} = K_{n+1} - \mathbf{i}K_n$ for $n \ge -1$. Then $K_n = \alpha^n + \beta^n$, so that

$$\sum_{k=0}^{n} H_{k}^{4} = \frac{1}{(1-4\mathbf{i})^{2}} \left[\frac{1}{1-2\mathbf{i}} K_{4n+2} - 4\mathbf{i}^{n} K_{2n+1} + 3(-2)^{n} \right].$$

We can also express the formula in terms of H_n , with the help of the formulas

$$K_{4n+2} = (\alpha^{2n+1} - \beta^{2n+1})^2 + 2(\alpha\beta)^{2n+1} = (1 - 4\mathbf{i})H_{2n+1}^2 + 2(-1)^n\mathbf{i},$$

$$K_{2n+1} = K_{2n+2} + \mathbf{i}K_{2n} = (1 - 4\mathbf{i})(H_{n+1}^2 + \mathbf{i}H_n^2) + 4\mathbf{i}^{n+1}.$$

However, the result is somewhat more complicated, hence is omitted here.

Also solved by Paul S. Bruckman, G. C. Greubel, Zbigniew Jakubczyk, and the proposer.