

Let's look at an example
of a sum

$$\sum_{Q(k,j)} a_{k,j}$$

INDEXES
ONE DOUBLE SEQUENCE
 $N^+ = N - \{0\}$
 $f: N^+ \times N^+ \rightarrow R$
 $f(k,j) = a_{k,j}$

for $a_{k,j} = \frac{1}{k-j}$

and

$$Q(k,j) = (j \leq k \leq n) \cap (1 \leq j \leq n) \cap (j < k)$$

$$= P(k,j) \cap (j < k)$$

WE WANT TO EVALUATE (Close f)

$$\sum_{\substack{P(k,j) \\ j < k}} \frac{1}{k-j} = \sum_{\substack{1 \leq k \leq n \\ 1 \leq j \leq n \\ j < k}} \frac{1}{k-j} = S_n$$

$$S_1 = 0, S_2 = 1, S_3 = \frac{1}{2-1} + \frac{1}{3-1} + \frac{1}{3-2} = \frac{5}{2}$$

$$S_m = \sum_{\substack{1 \leq k \leq n \\ 1 \leq j \leq n \\ j < k}} \frac{1}{k-j}$$

$$P(k, j) = \binom{n}{1 \leq k \leq n} \cap \binom{n}{1 \leq j < k}$$

① Simplify the sum boundaries

PROVE \Rightarrow

$$P(k, j) \cap j < k \equiv \binom{n}{1 \leq k \leq n} \cap \binom{n}{1 \leq j < k}$$

Evaluate

$$\begin{aligned} & \binom{n}{1 \leq k \leq n} \cap \binom{n}{1 \leq j \leq n} \cap \binom{n}{j < k} \\ &= \underbrace{\binom{n}{1 \leq k \leq n} \cap \binom{n}{1 \leq j} \cap \binom{n}{j < k}}_{(B \cap A) \Rightarrow B} \cap \binom{n}{j \leq n} \end{aligned}$$

$$\binom{n}{1 \leq k \leq n} \cap \binom{n}{1 \leq j < k}$$

We proved

$$\textcircled{a} \quad P(k, j) \cap (j < k) \Rightarrow \binom{n}{1 \leq k \leq n} \cap \binom{n}{1 \leq j < k}$$

We have to show now (2)

(b) $(1 \leq k \leq n) \wedge (1 \leq j < k) \Rightarrow P(k, j) \wedge (j < k)$

$$(1 \leq k \leq n) \wedge (1 \leq j) \wedge (j < k)$$

$$= (1 \leq k \leq n) \wedge \underbrace{(k \leq n) \wedge (j < k)}_{\text{TRANSITIVITY}} \wedge (1 \leq j)$$

(a) $\Rightarrow (1 \leq k \leq n) \wedge (j \leq n) \wedge (j < k) \wedge (1 \leq j)$

$$= (1 \leq k \leq n) \wedge (1 \leq j \leq n) \wedge (j < k)$$

(a) + (b) gives

(1) $P(k, j) \wedge (j < k) \equiv (1 \leq k \leq n) \wedge (1 \leq j < k)$

By similar method we get

(2) $P(k, j) \wedge (j < k) \equiv (1 \leq j \leq n) \wedge (j \leq k \leq n)$

STEP 1 : USE (1) TO EVALUATE S_n

$$S_n = \sum_{\substack{P(k,j) \\ j < k}} \frac{1}{k-j} \stackrel{+0 \text{ def}}{=} \sum_{k=1}^n \left(\sum_{1 \leq j < k} \frac{1}{k-j} \right)$$

$$= \sum_{k=1}^n \left(\sum_{1 \leq k-j < k} \frac{1}{j} \right)$$

$k-j := j$

SUBSTITUTE

condition $j \neq 0$

Simplify the boundary

$$1 \leq k-j < k \stackrel{j \neq 0}{=} (1 \leq k-j) \wedge (k-j < k) \wedge j \neq 0$$

$$= (1+j \leq k) \wedge (-j < 0) \wedge j \neq 0$$

$$= (j \leq k-1) \wedge (j \geq 0) \wedge j \neq 0$$

$$= (1 \leq j \leq k-1)$$

$$S_n = \sum_{k=1}^n \left(\sum_{j=1}^{k-1} \frac{1}{j} \right) = \sum_{k=1}^n H_{k-1}$$

NOT CLOSED!

H_{k-1} HARMONIC

STEP 2: USE (2) TO EVALUATE S_n 123

$$S_n = \sum_{1 \leq j \leq n} \left(\sum_{j < k \leq n} \frac{1}{k-j} \right) \quad \text{Substitute } k-j := k$$

$$= \sum_{j=1}^n \left(\sum_{j < k-j \leq n} \frac{1}{k} \right) = (j < k-j) \wedge (k-j \leq n) \\ = (0 < k) \wedge (k \leq n-j)$$

$$= \sum_{j=1}^n \left(\sum_{k=1}^{n-j} \frac{1}{k} \right) \rightarrow \text{Harmonic } H_{n-j}$$

$$= \sum_{1 \leq j \leq n} H_{n-j}$$

SUBSTITUTE
 $n-j := j$

$$= \sum_{1 \leq n-j \leq n} H_j$$

$$1 \leq n-j \leq n = (1 \leq n-j) \wedge (n-j \leq n) \\ = (j \leq n-1) \wedge (j \geq 0)$$

$$= \sum_{j=0}^{n-1} H_j$$

STILL HARD TO EVALUATE!
NOT CLOSED FORM

STEP 3

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$$S_n = \sum_{1 \leq j < k \leq n} \frac{1}{k-j}$$

SUBSTITUTE

$$k := k+j$$

$$= \sum_{1 \leq j < k+j \leq n} \frac{1}{k}$$

PROVE

①

$$1 \leq j < k+j \leq n = (1 \leq k \leq n-1) \\ \sim (1 \leq j \leq n-k)$$

EVALUATE

②

$$S_n = \sum_{1 \leq j < k+j \leq n} \frac{1}{k} = \sum_{\substack{1 \leq k \leq n-1 \\ 1 \leq j \leq n-k}} \frac{1}{k}$$

$$S_n = \sum_{\substack{1 \leq k \leq n-1 \\ 1 \leq j \leq n-k}} \frac{1}{k} = \sum_{k=1}^{n-1} \left(\sum_{j=1}^{n-k} \frac{1}{k} \right)$$

constant

$$= \sum_{k=1}^{n-1} \frac{1}{k} \sum_{j=1}^{n-k} 1$$

$$\frac{1}{k}(n-k) = \frac{n}{k} - 1$$

$$= \sum_{k=1}^{n-1} \frac{1}{k} (n-k)$$

$$= \sum_{k=1}^{n-1} \frac{1}{k} n - \sum_{k=1}^{n-1} 1$$

$$= n \left(\sum_{k=1}^{n-1} \frac{1}{k} \right) - (n-1)$$

$$H_{n-1} = H_n - \frac{1}{n}$$

$$= n H_{n-1} - n + 1$$

$$= n \left(H_n - \frac{1}{n} \right) - n + 1$$

$$= n H_n - 1 - n + 1$$

(DUR)

closed formula

$$S_n = n H_n - n$$

EVALUATE

S_n (boxed)

$\stackrel{\text{def}}{=} \sum_{k=1}^n \left(\sum_{1 \leq j \leq n-k} \frac{1}{k} \right)$ (Book)

$= \sum_{k=1}^n \left(\sum_{j=1}^{n-k} \frac{1}{k} \right) = \sum_{k=1}^n \left(\frac{1}{k} \sum_{j=1}^{n-k} 1 \right)$

$= \sum_{k=1}^n \frac{1}{k} \cdot (n-k)$

$= \sum_{k=1}^n \left(\frac{n}{k} - 1 \right) = n \sum_{k=1}^n \frac{1}{k} - \sum_{k=1}^n 1$

$= n H_n - n$ (boxed)

$S_n = n H_n - n$ (boxed)

CLOSED FORMULA

BOOK FORMULA

We proved ALSO (before)

$$S_n = \sum_{k=1}^n H_k$$

We get

REAL.

$$\sum_{k=1}^n H_k = n + H_n - n$$

↑
difficult
sum

GOAL

AND

BOOK SUM = OUR SUM

$$\sum_{\substack{1 \leq k \leq n \\ 1 \leq j \leq n-k}} \frac{1}{k} = \sum_{\substack{1 \leq k \leq n-1 \\ 1 \leq j \leq n-k}} \frac{1}{k}$$

$n \neq n-1$
in book
remarks

GENERAL METHODS

A Review

PROBLEM: FIND CLOSED FORMULA
FOR

$$\square_n = \sum_{k=0}^n k^2$$

Method 0: LOOK IT UP

p. 72 of **CRS STANDARD
METHODS MATHEMATICAL
TABLES**

$$\square_n = \frac{n(n+1)(2n+1)}{6} \quad n \geq 0$$

Other reference: • **HANDBOOK OF
MATH. FUNCTIONS**: Abramowitz, Stegun
• **HANDBOOK OF INTEGER SEQUENCES**, SLOANE

METHOD 1

QUEST THE ANSWER

AND PROVE BY MATH INDUCTION

QUESTION:

$$\square_m = \frac{n(n + \frac{1}{2})(n+1)}{3} = \sum_{k=0}^n k^2$$

Re-write as

$$\square_0 = 0, \quad \square_n = \square_{n-1} + n^2$$

USE INDUCTION ASSUMPTION

 $n := n-1$

$$3\square_n = (n-1)(n-1 + \frac{1}{2})n + 3n^2$$

$$= (n-1)(n - \frac{1}{2})n + 3n^2$$

$$= n^3 - \frac{3}{2}n^2 + \frac{1}{2}n + 3n^2$$

$$= n^3 + \frac{3}{2}n^2 + \frac{1}{2}n$$

$$= n(n^2 + \frac{3}{2}n + \frac{1}{2})$$

$$= n(n + \frac{1}{2})(n+1)$$

METHOD 2 :**PERTURB THE SUM**

$$\square_n = \sum_{k=0}^n k^2$$

$$\square_n + (n+1)^2 = \sum_{k=0}^n (k+1)^2$$

$$= \sum_{k=0}^n (k^2 + 2k + 1)$$

$$= \sum_{k=0}^n k^2 + 2 \sum_{k=0}^n k + \sum_{k=0}^n 1$$

$$= \square_n + 2 \sum_{k=0}^n k + (n+1)$$

NICE CALCULATION BUT **NO RESULT**FOR \square_n ! NEVERTHELESS WE

GET SOMETHING :

$$(n+1)^2 = 2 \sum_{k=0}^n k + (n+1)$$

BONUS !

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

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

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

OBSERVATION:
USE k^3

BACK TO OUR PROBLEM:

$$\square_n = \sum_{k=0}^n k^2$$

USE PERTURBATION

FOR

$$\square_n = \sum_{k=0}^n k^3$$



to get

$$\square_n'$$

as we did

for $\sum_{k=0}^n k$

WE EVALUATE (as before)

$$\square_n + (n+1)^3 = \sum_{k=0}^n (k+1)^3$$

$$= \sum_{k=0}^n (k^3 + 3k^2 + 3k + 1)$$

$$(a+b)^3 = a^3 + 3a^2b + 3ab^2 + b^3$$

$$\square_n + (n+1)^3 = \sum_{k=0}^n k^3 + 3 \sum_{k=0}^n k^2 \quad 131$$

$$+ 3 \sum_{k=0}^n k + \sum_{k=0}^n 1$$

$$= \square_n + 3 \square_n + 3 \cdot \frac{n(n+1)}{2} + (n+1)$$

got it!

$$(n+1)^3 = 3 \square_n + 3 \cdot \frac{n(n+1)}{2} + (n+1)$$

$$3 \square_n = (n+1)^3 - \frac{3n(n+1)}{2} - (n+1)$$

$$\begin{aligned} 3 \square_n &= (n+1) \left((n+1)^2 - \frac{3}{2}(n^2+n) - 1 \right) \\ &= (n+1) \left(n^2 + 2n + 1 - \frac{3}{2}n - 1 \right) \\ &= (n+1) \left(n^2 + \frac{1}{2}n \right) \\ &= (n+1) \left(n + \frac{1}{2} \right) n \end{aligned}$$

end.

METHOD 3 :

$D = \sum_m k^2$

BUILD A REPERTOIRE

GENERALIZE :

①

$R_0 = \alpha$
 $R_m = R_{n-1} + \beta + \delta n$

USED TO

$\sum_{k=0}^m (a + bk)$

TO :

②

$R_0 = \alpha$
 $R_m = R_{n-1} + \beta + \delta n + \delta n^2$

$\alpha = \beta = a$
 $\gamma = b$

TO evaluate

$\sum (a + bk^2)$

GENERAL FORM OF CFORMULA IS

$R_m = A(m)\alpha + B(m)\beta + C(m)\gamma + D(m)\delta$

OBSERVE :

WHEN

$\delta = 0$

we get ①

and

$A(n) = 1$, $B(n) = n$
 $C(n) = \frac{(n^2 + n)}{2}$

ALREADY DONE BEFORE for $\sum (a + bk)$

$\sum k^2$ generalize

$$\sum (a + bk^2) \quad (\times)$$

$$\begin{aligned} R_0 &= a \\ R_n &= R_{n-1} + \beta + \delta n + \gamma n^2 \end{aligned}$$

get for $\beta = a$ $\delta = 0$ $\gamma = b$

$$S_n = \sum_{k=0}^n (a + bk^2)$$

$$\begin{aligned} S_0 &= a \\ S_n &= S_{n-1} + a + bk^2 \end{aligned}$$

GENERAL CF FORMULA BECOMES

13)

$$\textcircled{3} \quad R_n = \alpha + n\beta + \frac{(n^2+n)}{2} \gamma + D(n)\delta$$

WE NEED to evaluate $D(n)$

Let
PUT

$$R_n = n^3, \text{ for all } n$$

$$n^3$$

to evaluate $\alpha, \beta, \gamma, \delta$ (if exists)

OUR RECURRENCE $\textcircled{2}$ becomes

$$\textcircled{2} \quad \begin{aligned} R_0 &= \alpha \\ R_n &= R_{n-1} + \beta + \gamma n + \delta n^2 \end{aligned}$$

becomes $R_0 = 0$ i.e. $\alpha = 0$

$$n^3 = (n-1)^3 + \beta + \gamma n + \delta n^2$$

$$n^3 = \cancel{n^3} - 3n^2 + 3n - 1 + \beta + \gamma n + \delta n^2$$

$$0 = \delta(\delta - 3) + n(\gamma + 3) + (\beta - 1) \quad \text{ALL } n!$$

ONLY WHEN

$$\delta = 3, \quad \gamma = -3, \quad \beta = 1$$

our CF is

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$$R_n = d + m\beta + \frac{n^2+n}{2}\gamma + D(m)\delta$$

For $R_n = n^3$ and $d=0, \beta=1, \gamma=-3, \delta=3$

IT BECOMES

$$n^3 = 0 + n - \frac{3}{2}(n^2+n) + 3D(m)$$

$$3D(m) = n^3 - n + \frac{3}{2}(n^2+n)$$

$$= n^3 + \frac{3}{2}n^2 + \frac{3}{2}n - n$$

$$= n^3 + \frac{3}{2}n^2 + \frac{1}{2}n$$

$$= n\left(n^2 + \frac{3}{2}n + \frac{1}{2}\right) = n\left(n + \frac{1}{2}\right)(n+1)$$

$$D(m) = \frac{n\left(n + \frac{1}{2}\right)(n+1)}{3}$$

CLOSED FORMULA

$$R_n = d + m\beta + \frac{n^2+n}{2}\gamma + \frac{n\left(n + \frac{1}{2}\right)(n+1)}{3}\delta$$

our sum

$$\square_n = \sum_{k=0}^n k^2$$

=

$$\begin{aligned} \square_0 &= 0 \\ \square_n &= \square_{n-1} + n^2 \end{aligned}$$

is a special case of

$$\begin{aligned} R_0 &= \alpha \\ R_n &= R_{n-1} + \beta + \gamma n + \delta n^2 \end{aligned}$$

for

$$\alpha = 0, \beta = 0, \gamma = 0, \delta = 1$$

and closed formula

$$R_n = \alpha + n\beta + \frac{n^2+n}{2}\gamma + \frac{n(n+\frac{1}{2})(n+1)}{3}\delta$$

becomes

$$R_n = \square_n = \frac{n(n+\frac{1}{2})(n+1)}{3}$$

i.e

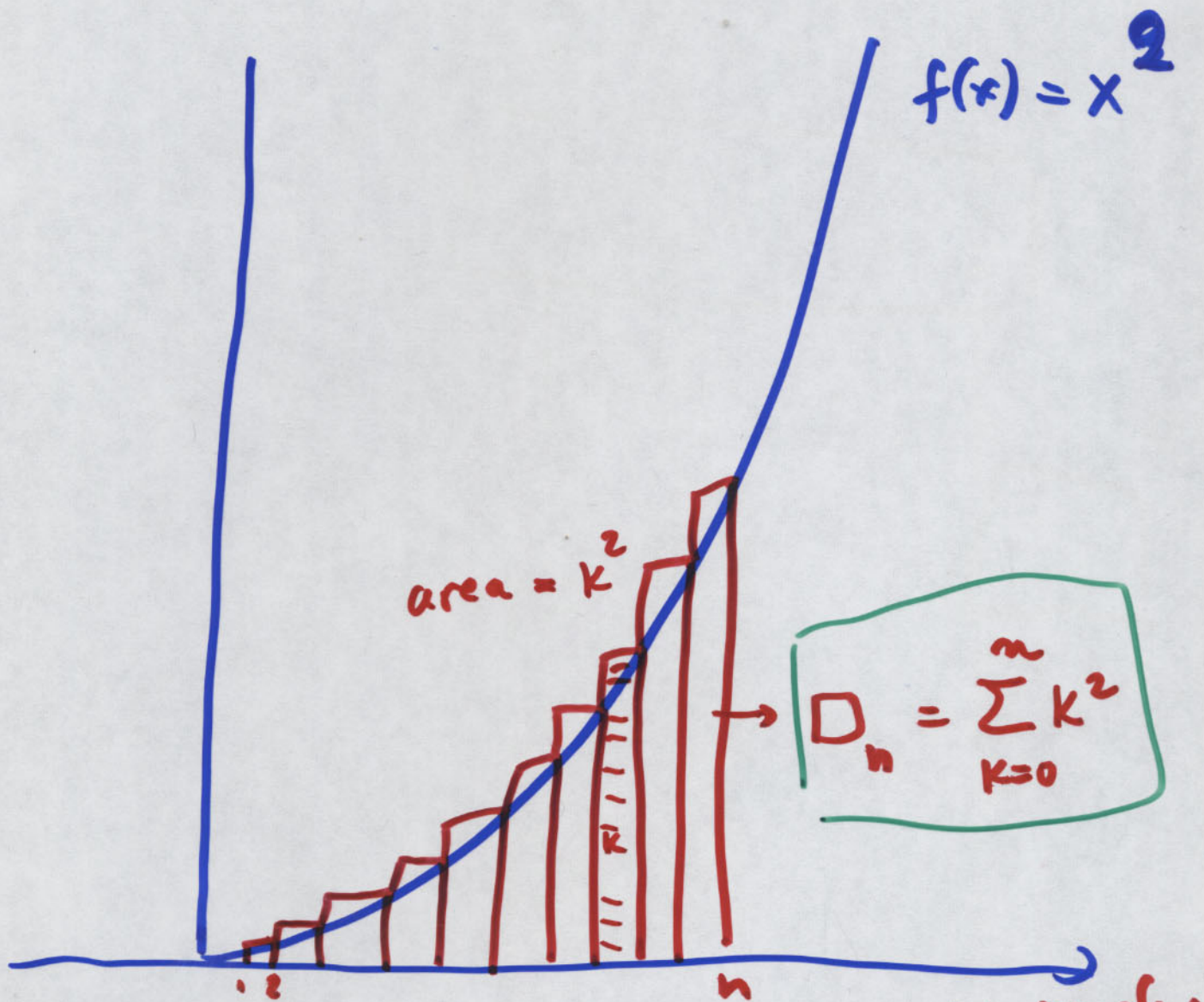
$$\sum_{k=0}^n k^2 = \frac{n(n+\frac{1}{2})(n+1)}{3}$$

end

METHOD 4:

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REPLACE SUMS BY INTEGRALS



$$\int_0^n x^2 dx = \frac{x^3}{3} \Big|_0^n = \frac{n^3}{3}$$

area under the curve error

$$D_n \sim \frac{n^3}{3}$$

$$D_n = \frac{n^3}{3} + E_n$$

ERROR

$$E_m = \square_m - \frac{1}{3}n^3$$

Want recursive formula for E_m

$$E_{n-1} = \square_{n-1} - \frac{1}{3}(n-1)^3$$

$$E_n = \square_{n-1} + n^2 - \frac{1}{3}n^3$$

$$= \square_{n-1} - \frac{1}{3}(n^3 - 3n^2 + 3n - 1) \quad \square_n = \square_{n-1} + n^2$$

$$= \square_{n-1} - \frac{1}{3}n^3 + n^2 - \frac{3}{3}n + \frac{1}{3}$$

$$= \square_{n-1} + n^2 - \frac{1}{3}n^3 + \left(\frac{1}{3} - n\right)$$

KNOW:

$$E_m = \square_{n-1} + n^2 - \frac{1}{3}n^3 \quad \text{REC}$$

$$= \square_{n-1} + n^2 - \frac{1}{3}n^3 + \left(\frac{1}{3} - n\right) - \frac{1}{3} + n$$

ADD and subst.

$$E_m = E_{n-1} + n - \frac{1}{3}$$

$$E_0 = 0$$

$$E_m = \sum_{k=1}^m \left(k - \frac{1}{3}\right)$$

CLOSED FORMULA

EVALUATE

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$$\boxed{E_n} = \sum_{k=1}^n \left(k - \frac{1}{3}\right) = \sum_{k=1}^n k - \frac{1}{3} \sum_{k=1}^n 1$$

$$= \boxed{\frac{n(n+1)}{2} - \frac{1}{3}n}$$

AND

$$\boxed{D_n} = E_n + \frac{n^3}{3}$$

$$= \frac{n(n+1)}{2} - \frac{1}{3}n + \frac{n^3}{3}$$

$$= \frac{3n^2 + 3n - 2n + 2n^3}{6}$$

$$= \boxed{\frac{2n^3 + 3n^2 + n}{6}}$$

CHECK

$$\boxed{D_n} = \frac{n(n + \frac{1}{2})(n+1)}{3} = \frac{n^3 + \frac{1}{2}n^2 + n^2 + n}{3} = \frac{n^3 + \frac{3}{2}n^2 + \frac{1}{2}n}{3}$$

2.6

FINITE AND INFINITE CALCULUS

INFINITE CALCULUS :

Derivative OPERATOR \textcircled{D}

$$Df(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = f'(x)$$

Defined for $\textcircled{\text{SOME}}$ functions

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

called differentiable

\textcircled{D} is called operator because it is a function that transforms some functions into different functions

$$D: \mathbb{R}^{\mathbb{R}} \rightarrow \mathbb{R}^{\mathbb{R}}$$

$\textcircled{\text{PARTIAL}}$

NOT ONTO

FINITE CALCULUS

$f: \mathbb{N} \rightarrow \mathbb{R}$

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Difference operator Δ

$$\Delta f(x) = f(x+1) - f(x)$$

Δ is defined for **all** functions f

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

Δ transforms ANY function f into another function $g(x) = f(x+1) - f(x)$

so

$$\Delta: \mathbb{R}^{\mathbb{R}} \rightarrow \mathbb{R}^{\mathbb{R}}$$

INTO
not
ONTO

Example

$$f(x) = x^m$$

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

$$Df(x) = mx^{m-1}$$

$$D(x^m) = mx^{m-1}$$

$$f(x) = x^3$$

$$D(x^3) = 3x^2$$

WHAT ABOUT Δ ?

$$\Delta(x^3) = (x+1)^3 - x^3 = 3x^2 + 3x + 1, \text{ so}$$

$$\Delta \neq D$$

Q: Is there
a function f for
which $\Delta f = Df$?

YES

But there is a "new power"
of x , which transforms
as nicely under Δ , as
 x^m does under D .

FALLING FACTORIAL POWER :

DEFINITION

$$f = x^{\underline{m}}$$

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

$$f(x) = x^{\underline{m}} = x(x-1)(x-2)\dots(x-m+1)$$

$$m \geq 0$$

$$m \geq 0$$

We also define a

RISING FACTORIAL POWER :

$$f(x) = x^{\overline{m}} = x(x+1)\dots(x+m-1)$$

$$m \geq 0$$

$$m \geq 0$$

Evaluate

$$f(n) = n^{\overline{m}} \cdot f: \mathbb{N} \rightarrow \mathbb{N}$$

$$n^{\underline{m}} = n(n-1)(n-2)\dots(n-n+1) = n!$$

Evaluate

$$1^{\overline{m}} = 1 \cdot 2 \dots (1+n-1) = n!$$

HOW ^{TO} DEFINE case $m=0$

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$$X_{0}^{0} = x(x-1) \dots (x+1)$$

no.

$$X_{0}^{10} = x(x+1) \dots (x-1) \text{ no.}$$



product of no factors = 1

Sum of no factors = 0

Evaluate

We define

CASE $m=0$

$$x^{\underline{0}} = x^{\overline{0}} = 1$$

$$0! = 1$$

PRODUCT OF NO FACTORS

(xER)

$$1^{\overline{0}} = 0! = 1$$

$$0^{\underline{0}} = 0! = 1$$

We proved:

$$n! = n^{\underline{n}} = 1^{\overline{n}}$$

for any
 $n \geq 0$

EVALUATE

$$\Delta(x^{\underline{m}}) = (x+1)^{\underline{m}} - x^{\underline{m}}$$

TO PROVE:

$$\Delta(x^{\underline{m}}) = m x^{\underline{m-1}}$$

slowly next
page

$$D(x^{\underline{m}}) = m x^{\underline{m-1}}$$

Δ "behaves" like D on $x^{\underline{m}}$

$$x^{\underline{m}}$$

Evaluate

$$\boxed{(x+1)^{\underline{m}}} = (x+1) \times (x-1) \dots (x+1-m+1)$$

$$= \boxed{(x+1) \times (x-1) \dots (x-m+2)}$$

Evaluate

$$\boxed{x^{\underline{m}}} = \boxed{x(x-1) \dots (x-m+2)(x-m+1)}$$

Evaluate

$$\boxed{\Delta(x^{\underline{m}})} = \boxed{(x+1)^{\underline{m}} - x^{\underline{m}}}$$

$$= \underbrace{(x+1) \times (x-1) \dots (x-m+2)} - \underbrace{x(x-1) \dots (x-m+2)}_{(x-m+1)}$$

$$= x(x-1) \dots (x-m+2) (x+1 - (x-m+1))$$

$$= \underbrace{x(x-1) \dots (x-m+2)} \cdot \boxed{m}$$

$$= \boxed{m \cdot x^{\underline{m-1}}}$$

end.

Hint
 Problem 7
 about $\boxed{x^{\underline{m}}}$