

# An Application of the Umbral Calculus

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The partial difference equation

$$r(i, j) = r(i, j - 1) + r(i - 1, j) + r(i - 1, j + 1),$$

where  $r(i, j)$  are defined for integer numbers  $i$  and  $j$ ,  $i \geq 0$ , by the conditions  $r(0, j) = 1$  for all  $j$  and  $r(i, -1) = 0$  for  $i \geq 1$  is solved. For  $i \geq 0$  and  $j \geq 0$  a combinatorial meaning of numbers  $r(i, j)$  is given. The solution is obtained by the modern classical umbral calculus. © 1990 Academic Press, Inc.

## 1. INTRODUCTION

**PROBLEM.** Let  $S = \{(i, j) : i, j = 0, 1, 2, \dots\}$ . Define in the set  $S$  the relation  $\rho$  by

$$(i, j) \rho(p, q) \text{ if and only if } (p = i, q = j - 1) \text{ or } (p = i - 1, q = j) \text{ or } (p = i - 1, q = j + 1).$$

The point  $(i, j) \in S$  is said to be *connected* with the origin  $(0, 0) \in S$  if and only if there exist points  $(i_1, j_1), (i_2, j_2), \dots, (i_n, j_n)$  in  $S$ , where  $(i_1, j_1) \rho(0, 0), (i_2, j_2) \rho(i_1, j_1), \dots, (i, j) \rho(i_n, j_n)$ . Our aim is to compute the number  $r(i, j)$  of different connections of the point  $(i, j) \in S$  with the origin  $(0, 0)$ . If we put it in the language of the graph theory, our problem is to determine the number of linearly connected graphs with vertices in the set  $S$  and with edges oriented parallel to the vectors  $(1, 0), (0, 1)$ , and  $(1, -1)$ . Figure 1 shows one of the possible connections of the point  $(3, 2)$  with the origin.

It is clear that  $r(0, j) = 1$  for  $j \geq 1$ . Define  $r(0, 0) = 1$ . By an easy combinatorial argument we get the partial difference equation

$$\begin{aligned} r(i, j) &= r(i, j - 1) + r(i - 1, j) + r(i - 1, j + 1), & i \geq 1, j \geq 0; \\ r(0, j) &= 1, j > 0; & r(i, -1) = 0, i > 0. \end{aligned} \tag{1}$$

A simple computation gives us the numbers  $r(i, j)$  in Table I.

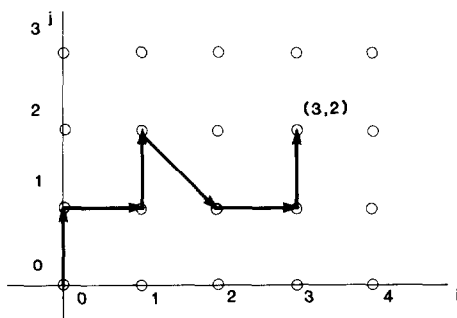


FIGURE 1

In the sequel we shall derive the formula for our numbers  $r(i, j)$ , the generating functions for the rows  $r(\cdot, j)$ , and the columns  $r(i, \cdot)$ .

*The umbral calculus.* We repeat the basic facts following Niven and Roman (see [1, 2]). Let  $F$  denote the algebra of formal power series in the variable  $t$  over the field  $\mathbb{C}$ . An element in  $F$  has the form

$$f(t) = \sum_{k=0}^{\infty} a_k t^k, \quad a_k \in \mathbb{C}. \tag{2}$$

The addition and multiplication are defined formally by

$$\sum_{k=0}^{\infty} a_k t^k + \sum_{k=0}^{\infty} b_k t^k = \sum_{k=0}^{\infty} (a_k + b_k) t^k$$

$$\left( \sum_{k=0}^{\infty} a_k t^k \right) \left( \sum_{k=0}^{\infty} b_k t^k \right) = \sum_{k=0}^{\infty} \left( \sum_{j=0}^k a_j b_{k-j} \right) t^k.$$

TABLE I

The Numbers  $r(i, j)$  for  $i \geq 0, j \geq 0$

7	1	16	160	...	...	...	...	
6	1	14	126	938	...	...	...	
5	1	12	96	652	...	...	...	
4	1	10	70	430	...	...	...	
3	1	8	48	264	1408	...	...	
2	1	6	30	146	714	3534	...	
1	1	4	16	68	304	1412	...	
0	1	2	6	22	90	394	1806	
$j$								
	$i$	0	1	2	3	4	5	6

Two formal power series are equal if and only if  $a_k = b_k$  for all  $k$ . Let  $F_0$  denote the set of all formal power series (2) where  $a_0 \neq 0$  and  $F_1$  the set of all formal power series (2) where  $a_0 = 0$  and  $a_1 \neq 0$ . If  $f(t) \in F_0$  then  $f(t)$  is invertible, and the formal inverse will be denoted by  $f(t)^{-1}$ . The coefficients of the inverse can be computed solving a simple triangular system of equations. If  $f$  belong to the set  $F_1$ , then a compositional inverse  $\hat{f}(t)$  exists, such that  $\hat{f}(f(t)) = t$ .

The formal derivative of the series (2) is defined as

$$D_t f(t) = \sum_{k=1}^{\infty} k a_k t^{k-1}.$$

Let  $P$  denote the algebra of polynomials in the single variable  $x$  over the field  $\mathbb{C}$ . Let  $P^*$  be the vector space of all linear functionals on  $P$ . The action of the functional  $L \in P^*$  on the polynomial  $p(x) \in P$  will be denoted by

$$\langle L | p(x) \rangle.$$

Each formal power series

$$f(t) = \sum_{k=0}^{\infty} \frac{a_k}{k!} t^k \quad (3)$$

defines a linear functional on  $P$  if we set

$$\langle f(t) | x^n \rangle = a_n \quad \text{for } n \geq 0.$$

For any linear functional  $L \in P^*$  we have a formal power series

$$f_L(t) = \sum_{k=0}^{\infty} \frac{\langle L | x^k \rangle}{k!} t^k$$

which has the form (3) and satisfies the relation

$$\langle f_L(t) | x^n \rangle = \langle L | x^n \rangle \quad \text{for } n \geq 0.$$

The map  $L \rightarrow f_L(t)$  is a vector space isomorphism from  $P^*$  to  $F$ .

In the sequel we shall need the formulas

$$\langle t^k | p(x) \rangle = p^{(k)}(0), \quad k \geq 0, p(x) \in P \quad (4)$$

$$\langle f(t) g(t) | x^n \rangle = \sum_{k=0}^n \binom{n}{k} \langle f(t) | x^k \rangle \langle g(t) | x^{n-k} \rangle \quad (5)$$

$$\langle f(t) | xp(x) \rangle = \langle D_t f(t) | p(x) \rangle. \quad (6)$$

Any power series defines a linear operator on  $P$ . If  $f(t)$  has the form (3), then we define

$$f(t) x^n = \sum_{k=0}^n \binom{n}{k} a_k x^{n-k} \quad \text{for } n \geq 0. \quad (7)$$

Especially, for  $f(t) = t^k$  we get

$$t^k x^n = k! \binom{n}{k} x^{n-k},$$

the  $k$ th derivative of the power  $x^n$ . Using the relation (5) we obtain

$$\langle f(t) g(t) | p(x) \rangle = \langle g(t) | f(t) p(x) \rangle. \quad (8)$$

*Sheffer sequences.* For each series  $f(t) \in F_1$  and each series  $g(t) \in F_0$  there exists a unique sequence of polynomials  $s_n(x)$  such that

$$\langle g(t) f(t)^k | s_n(x) \rangle = n! \delta_{n,k},$$

where  $\delta_{n,k}$  denotes the Kronecker delta function and the polynomial  $s_n(x)$  has degree  $n$ . We say that the sequence  $s_n(x)$  is *Sheffer* for the pair  $(g(t), f(t))$ . If  $s_n(x)$  is Sheffer for the pair  $(1, f(t))$  then  $s_n(x)$  is *associated* to  $f(t)$ . The Sheffer sequence  $s_n(x)$  of the pair  $(g(t), f(t))$  admits the generating function

$$g(\tilde{f}(t))^{-1} e^{y\tilde{f}(t)} = \sum_{k=0}^{\infty} \frac{s_k(y)}{k!} t^k, \quad (9)$$

where  $y \in \mathbb{C}$ .

From (8) it follows that the sequence  $s_n(x)$  is Sheffer for  $(g(t), f(t))$  if and only if the sequence  $g(t) s_n(x)$  is associated to  $f(t)$ .

A sequence  $s_n(x)$  is Sheffer for  $(g(t), f(t))$  for some  $g(t) \in F_0$  if and only if the relation

$$f(t) s_n(x) = n s_{n-1}(x) \quad (10)$$

holds for all  $n \geq 0$ .

The sequence  $s_n(x)$  is associated to  $f(t)$  if and only if  $\langle t^0 | s_n(x) \rangle = \delta_{n,0}$  and  $f(t) s_n(x) = n s_{n-1}(x)$ .

For the series  $f(t) = a_1 t + a_2 t^2 + \dots$ ,  $a_1 \neq 0$ , denote

$$\frac{f(t)}{t} = a_1 + a_2 t + \dots$$

It is clear that  $f(t) \in F_1$  and  $f(t)/t \in F_0$ . The inverse of the series  $f(t)/t$  will be denoted by  $t/f(t)$ .

We compute the associated sequence of the series  $f(t) \in F_1$  by the transfer formula

$$s_n(x) = x \left( \frac{t}{f(t)} \right)^n x^{n-1} \quad (11)$$

for  $n \geq 1$ . Note that  $s_0(x) = 1$ .

These are the results of the excellent monograph [2]. We return now to our problem.

## 2. MAIN RESULTS

Since the simple power series  $1 + t$  and  $2 + t$  are formally invertible the formal power series

$$f(t) = t(1 + t)^{-1} (2 + t)^{-1} \quad (12)$$

belongs to the set  $F_1$ . For each series  $g(t) \in F_0$  we have the unique sequence of polynomials  $s_n(x)$  which are Sheffer for  $(g(t), f(t))$ . Denote  $p_n(x)$  as the associated sequence for  $f(t)$ . It is clear that

$$s_n(x) = g(t)^{-1} p_n(x) \quad (13)$$

for all  $n \geq 0$ .

LEMMA 1. *Let  $s_n(x)$  be Sheffer for  $(g(t), f(t))$ , where  $f(t)$  is given by (12) and  $g(t)$  is an arbitrary invertible formal power series. Then the double sequence*

$$q(i, j) = \frac{1}{i!} \langle (1 + t)^j | s_i(x) \rangle, \quad i \geq 0, j \in \mathbb{Z}, \quad (14)$$

*satisfies the partial difference equation*

$$q(i, j) = q(i, j - 1) + q(i - 1, j) + q(i - 1, j + 1) \quad (15)$$

*for  $i \geq 1$  and  $j \in \mathbb{Z}$ .*

*Proof.* For every  $j \in \mathbb{Z}$  and  $i \geq 1$  we have

$$\begin{aligned} q(i, j) - q(i, j-1) - q(i-1, j) - q(i-1, j+1) \\ &= \frac{1}{i!} \langle (1+t)^j | s_i(x) \rangle - \frac{1}{i!} \langle (1+t)^{j-1} | s_i(x) \rangle \\ &\quad - \frac{1}{(i-1)!} \langle (1+t)^j | s_{i-1}(x) \rangle - \frac{1}{(i-1)!} \langle (1+t)^{j+1} | s_{i-1}(x) \rangle \\ &= \frac{1}{i!} \langle (1+t)^{j-1} t | s_i(x) \rangle - \frac{1}{(i-1)!} \langle (1+t)^j (2+t) | s_{i-1}(x) \rangle. \end{aligned}$$

Using the relation (10) we obtain

$$\begin{aligned} q(i, j) - q(i, j-1) - q(i-1, j) - q(i-1, j+1) \\ &= \frac{1}{i!} (\langle (1+t)^{j-1} (t - (1+t)(2+t)f(t)) | s_i(x) \rangle) = 0 \end{aligned}$$

because of (12).

LEMMA 2. *If the invertible series  $g(t)$  in Lemma 1 has the form*

$$g(t) = 1 + a_1 t + a_2 t^2 + \dots$$

*then the sequence  $q(i, j)$  has the property*

$$q(0, j) = 1$$

*for all  $j \in \mathbb{Z}$ .*

*Proof.* By (13) we have

$$\begin{aligned} q(0, j) &= \langle (1+t)^j | s_0(x) \rangle = \langle (1+t)^j | g(t)^{-1} p_0(t) \rangle \\ &= \langle (1+t)^j g(t)^{-1} | 1 \rangle = \langle h(t) | 1 \rangle, \end{aligned}$$

where the formal power series  $h(t)$  has the form

$$h(t) = 1 + b_1 t + b_2 t^2 + \dots$$

By the definition of the power series as a linear functional on the vector space  $P$  we get  $q(0, j) = 1$ .

LEMMA 3. *The unique invertible series  $g(t)$ , such that the double sequence  $q(i, j)$  in Lemma 1 has properties*

- (i)  $q(0, j) = 1$  for all  $j \in \mathbb{Z}$ ,
- (ii)  $q(i, -1) = 0$  for all  $i \in \mathbb{N}$

is the series  $g(t) = (1 + t)^{-1}$ .

*Proof.* According to Lemma 2 we must prove only (ii). Let

$$g(t)^{-1} = 1 + c_1 t + c_2 t^2 + \dots$$

We have

$$\begin{aligned} q(i, -1) &= \frac{1}{i!} \langle (1 + t)^{-1} g(t)^{-1} | p_i(x) \rangle \\ &= \frac{1}{i!} \langle h(t) | p_i(x) \rangle, \end{aligned}$$

where

$$h(t) = 1 + b_1 t + b_2 t^2 + \dots$$

with

$$b_n = \sum_{k=0}^n (-1)^k c_{n-k}, \quad b_0 = c_0 = 1.$$

For  $i = 1, 2, 3, \dots$ , we deduce, using the relation (4), that

$$q(i, -1) = \frac{1}{i!} \sum_{k=0}^i b_k p_i^{(k)}(0).$$

Note that  $p_i(x)$  is a polynomial of degree  $i$ , thus  $p_i^{(j)}(0) \neq 0$ . The relation  $\langle t^0 | p_i(x) \rangle = p_i(0) = \delta_{i,0}$  implies, according to (ii), the system of equations for  $b_k$ :

$$\begin{aligned} b_1 p_1'(0) &= 0 \\ b_1 p_2'(0) + b_2 p_2''(0) &= 0 \\ b_1 p_3'(0) + b_2 p_3''(0) + b_3 p_3'''(0) &= 0 \\ \dots\dots\dots \end{aligned}$$

Step by step we conclude that  $b_1 = b_2 = b_3 = \dots = 0$ . From the other system

$$\begin{aligned} b_1 &= c_1 - 1 \\ b_2 &= c_2 - c_1 + 1 \\ b_3 &= c_3 - c_2 + c_1 - 1 \\ \dots\dots\dots \end{aligned}$$

we get  $c_1 = 1$ ,  $c_2 = c_3 = c_4 = \dots = 0$ . Thus  $g(t)^{-1} = 1 + t$  respectively  $g(t) = (1 + t)^{-1}$ .

Lemmas 1, 2, and 3 imply the following result:

**THEOREM 1.** *The unique solution of the partial difference equation*

$$r(i, j) = r(i, j - 1) + r(i - 1, j) + r(i - 1, j + 1)$$

with conditions

$$r(0, j) = 1 \quad \text{for all } j \quad \text{and} \quad r(i, -1) = 0 \quad \text{for } i \geq 1$$

is given by the formula

$$r(i, j) = \frac{j+1}{i!} \langle (1+t)^{i+j} (2+t)^i | x^{i-1} \rangle \quad (16)$$

for all  $j$  and  $i \geq 1$ .

*Proof.* It is clear that  $r(i, j) = q(i, j)$  in Lemma 1 for  $g(t) = (1+t)^{-1}$ . For  $i \geq 0$  and every  $j \in \mathbb{Z}$  we have

$$r(i, j) = \frac{1}{i!} \langle (1+t)^j | s_i(x) \rangle = \frac{1}{i!} \langle (1+t)^{j+1} | p_i(x) \rangle.$$

By the transfer formula (11) we find an explicit form for the associated sequence  $p_n(x)$  of the series (12):

$$p_n(x) = x(1+t)^n (2+t)^n x^{n-1}, \quad n \geq 1.$$

Using formula (6) we obtain

$$\begin{aligned} r(i, j) &= \frac{1}{i!} \langle (1+t)^{j+1} | x(1+t)^i (2+t)^i x^{i-1} \rangle \\ &= \frac{j+1}{i!} \langle (1+t)^j | (1+t)^i (2+t)^i x^{i-1} \rangle \\ &= \frac{j+1}{i!} \langle (1+t)^{i+j} (2+t)^i | x^{i-1} \rangle \end{aligned}$$

for all  $i \geq 1$  and  $j$ . This concludes the proof.

**THEOREM 2.** *The explicit form for the numbers  $r(i, j)$  for  $i \geq 1$  and  $j \in \mathbb{Z}$  is*

$$r(i, j) = \frac{j+1}{i} \sum_{k=0}^{i-1} \binom{i+j}{k} \binom{i}{k+1} 2^{k+1}.$$



*Proof.* Formula (4) implies  $\langle t^k | x^n \rangle = n! \delta_{k,n}$ . Using formula (5) we get from (16)

$$r(i, j) = \frac{j+1}{i!} \sum_{k=0}^{i-1} \binom{i-1}{k} \langle (1+t)^{i+j} | x^k \rangle \langle (2+t)^i | x^{i-1-k} \rangle.$$

Since

$$\begin{aligned} \langle (1+t)^{i+j} | x^k \rangle &= \binom{i+j}{k} k! \quad \text{and} \quad \langle (2+t)^i | x^{i-1-k} \rangle \\ &= \binom{i}{k+1} 2^{k+1} (i-1-k)! \end{aligned}$$

the desired result follows from a simple computation.

In our case formula (10) gives the recurrence formula for the associated polynomials

$$p'_n(x) = n(p''_{n-1}(x) + 3p'_{n-1}(x) + 2p_{n-1}(x))$$

for  $n \geq 1$  and the initial conditions  $p_n(0) = \delta_{n,0}$ . We find

$$p_0(x) = 1, p_1(x) = 2x, p_2(x) = 4x^2 + 12x, p_3(x) = 8x^3 + 72x^2 + 132x.$$

### 3. GENERATING FUNCTIONS

The generating function for the sequence of polynomials  $p_n(x)$  follows immediately from the expansion (9)

$$e^{yf(t)} = \sum_{n=0}^{\infty} \frac{p_n(y)}{n!} t^n. \quad (17)$$

If we differentiate this relation with respect to  $y$ , we obtain after setting  $y=0$

$$\tilde{f}(t) = \sum_{n=1}^{\infty} \frac{p'_n(0)}{n!} t^n. \quad (18)$$

For  $n > 0$  we have from (14)

$$r(n, 0) = \frac{1}{n!} \langle (1+t) | p_n(x) \rangle = \frac{1}{n!} (p_n(0) + p'_n(0)) = \frac{1}{n!} p'_n(0)$$

and so

$$\tilde{f}(t) = \sum_{n=1}^{\infty} r(n, 0) t^n. \tag{19}$$

Since  $r(0, 0) = 1$  we have the generating function for the row  $r(\cdot, 0)$ :

$$1 + \tilde{f}(t) = \sum_{n=0}^{\infty} r(n, 0) t^n. \tag{20}$$

Recall that for every formal power series (see [1])

$$h(t) = 1 + a_1 t + a_2 t^2 + \dots$$

there is a unique formal power series  $h(t)^{1/2}$  of the form

$$h(t)^{1/2} = 1 + b_1 t + b_2 t^2 + \dots$$

such that  $(h(t)^{1/2})^2 = h(t)$ . From (12) we obtain the candidate for the series  $\tilde{f}(t)$ :

$$\tilde{f}(t) = \frac{1 - 3t - (1 - 6t + t^2)^{1/2}}{2t}. \tag{21}$$

We must show that the numerator in (21) has the correct form. Let

$$(1 - 6t + t^2)^{1/2} = 1 + b_1 t + b_2 t^2 + \dots$$

We get the system of equations for the coefficients  $b_n$ :

$$\begin{aligned} 2b_1 &= -6 \\ 2b_2 + b_1^2 &= 1 \\ 2b_3 + 2b_1 b_2 &= 0 \\ 2b_4 + 2b_1 b_3 + b_2^2 &= 0 \\ &\dots \end{aligned} \tag{22}$$

Successively we compute:

$b_1 = -3, b_2 = -4, b_3 = -12, b_4 = -44, \dots$ . The numerator in (21) is the formal power series

$$4t^2 + 12t^4 + 44t^6 + \dots$$

and the compositional inverse  $\tilde{f}(t)$  of the series  $f(t)$  should be

$$\tilde{f}(t) = 2t + 6t^2 + 22t^3 + \dots$$

A straightforward computation shows that the right side in (21) is really  $\tilde{f}(t)$  in the sense of the formal power series theory. We omit the proof.

The solution of the system (22) is connected with the numbers  $r(i, 0)$ , namely,

$$r(0, 0) = 1, r(1, 0) = -b_2/2, r(2, 0) = -b_3/2, \dots$$

We can find the row  $r(\cdot, 0)$  independently of the other rows and columns.

Denote by  $G_n(t)$  the generating functions of the  $n$ th row in Table I

$$G_n(t) = \sum_{i=0}^{\infty} r(i, n) t^i, \quad n \in \mathbb{Z}. \quad (23)$$

We have the result

$$G_0(t) = 1 + \tilde{f}(t) = \frac{1-t-(1-6t+t^2)^{1/2}}{2t}. \quad (24)$$

**THEOREM 3.** *The generating functions  $G_n(t)$  of the  $n$ th row of the numbers  $r(i, j)$  are given by*

$$G_n(t) = (1 + \tilde{f}(t))^{n+1} = \left( \frac{1-t-(1-6t+t^2)^{1/2}}{2t} \right)^{n+1}. \quad (25)$$

*Proof.* If we differentiate the relation (17)  $k$  times with respect to  $y$ , we get

$$\tilde{f}(t)^k = \sum_{n=0}^{\infty} \frac{p_n^{(k)}(0)}{n!} t^n.$$

By the binomial formula we have

$$\begin{aligned} (1 + \tilde{f}(t))^{m+1} &= \sum_{k=0}^{m+1} \binom{m+1}{k} \tilde{f}(t)^k = \sum_{k=0}^{m+1} \binom{m+1}{k} \sum_{n=0}^{\infty} \frac{p_n^{(k)}(0)}{n!} t^n \\ &= \sum_{n=0}^{\infty} \sum_{k=0}^{m+1} \binom{m+1}{k} \langle t^k | p_n(x) \rangle \frac{t^n}{n!} \\ &= \sum_{n=0}^{\infty} \langle (1+t)^{m+1} | p_n(x) \rangle \frac{t^n}{n!} = \sum_{n=0}^{\infty} r(n, m) t^n. \end{aligned}$$

**COROLLARY.** *For every integer  $p$  the relation*

$$r(n, m) = \sum_{k=0}^n r(k, p-1) r(n-k, m-p) \quad (26)$$

holds. Especially

$$r(n, m) = \sum_{k=0}^n r(k, m-1) r(n-k, 0).$$

In other words, the convolution product of the  $p$ th and  $q$ th rows gives the  $(p+q+1)$ th row in the table of the numbers  $r(i, j)$ .

Similarly, we define the generating functions for the columns. Let

$$H_i(t) = \sum_{j=0}^{\infty} \frac{r(i, j)}{j!} t^j.$$

Note that only the numbers  $r(i, j)$ ,  $i \geq 0, j \geq 0$ , enter in this formal power series.

**THEOREM 4.** For every non-negative number  $i$  the generating function for columns of the numbers  $r(i, j)$  can be written in the form

$$H_i(t) = \frac{1}{i!} e^t s_i(t). \quad (27)$$

*Proof.* The definition of a formal power series as a linear functional on  $P$  implies that

$$\langle H_i(t) | x^n \rangle = r(i, n)$$

for  $i \geq 0$  and  $n \geq 0$ .

Define

$$f_i(t) = \frac{1}{i!} e^t s_i(t).$$

We have

$$\begin{aligned} \langle f_i(t) | x^n \rangle &= \frac{1}{i!} \langle e^t s_i(t) | x^n \rangle = \frac{1}{i!} \langle s_i(t) | e^t x^n \rangle \\ &= \frac{1}{i!} \langle (t+1)^n | s_i(x) \rangle = r(i, n). \end{aligned}$$

It follows that  $\langle H_i(t) | x^n \rangle = \langle f_i(t) | x^n \rangle$  which implies  $H_i(t) = f_i(t)$ . Note that the series

$$e^{yt} = 1 + \frac{yt}{1!} + \frac{y^2 t^2}{2!} + \dots$$

implies  $\langle e^{yt} | p(x) \rangle = p(y)$  and  $e^{yt}p(x) = p(x+y)$  for every  $y \in \mathbb{C}$  and every polynomial  $p(x) \in P$ . It is also easy to see that  $\langle p(t) | q(x) \rangle = \langle q(t) | p(x) \rangle$  for any two polynomials  $p(x)$  and  $q(x)$ . The proof is complete.

We now go a step further. It is possible to construct a generating function for  $H_i(t)$ . For a fixed  $s \in \mathbb{C}$  we define

$$\mathcal{G}(s, t) = \sum_{i=0}^{\infty} H_i(s) t^i.$$

The function  $\mathcal{G}(s, t)$  can be written in the closed form. Recall that

$$(1 + \tilde{f}(t)) e^{s\tilde{f}(t)} = \sum_{i=0}^{\infty} \frac{s_i(s)}{i!} t^i$$

because of the expansion (9). We obtain

$$\begin{aligned} \mathcal{G}(s, t) &= \sum_{i=0}^{\infty} e^s \frac{s_i(s)}{i!} t^i = e^s (1 + \tilde{f}(t)) e^{s\tilde{f}(t)} \\ &= e^s G_0(t) e^{s\tilde{f}(t)}. \end{aligned}$$

Note that the form  $e^{s(1+\tilde{f}(t))}$  is not correct because the series  $1 + \tilde{f}(t)$  has the zeroth coefficient different from 0.

Differentiating with respect to  $s$  we get

$$\begin{aligned} D_s \mathcal{G}(s, t) &= e^s G_0(t)^2 e^{s\tilde{f}(t)}, \\ D_s^2 \mathcal{G}(s, t) &= e^s G_0(t)^3 e^{s\tilde{f}(t)}. \end{aligned}$$

Since  $f(\tilde{f}(t)) = t$  we have an equation for the function  $G_0(t)$ :

$$tG_0(t)(1 + G_0(t)) = G_0(t) - 1.$$

**THEOREM 5.** *The function  $\mathcal{G}(s, t)$  is a formal solution of the equation*

$$(tD_s^2 + (t-1)D_s + 1)\mathcal{G}(s, t) = 0$$

*with the boundary condition*

$$D_s^2 \mathcal{G}(0, t) = \mathcal{G}(0, t)^2 \neq 0.$$

*Proof.* A simple verification.

4. THE GROUP STRUCTURE

Table I contains the numbers  $r(i, j)$  for  $j \geq 0$  only. But we also can write these for  $j < 0$ . One method is by using generating functions  $G_i(t)$ . The other, simplest, way to compute  $r(i, j)$  is with the recurrence relation

$$r(i, j - 1) = r(i, j) - r(i - 1, j) - r(i - 1, j + 1).$$

Table II the central part of the extended table for numbers  $r(i, j)$ . Denote  $r(\cdot, j) = a_{j+1}$ . Define the convolution product  $x * y$  of sequences  $x = (x_0, x_1, x_2, \dots)$  and  $y = (y_0, y_1, y_2, \dots)$ :

$$(x * y)_n = \sum_{k=0}^n x_k y_{n-k}.$$

It is easy to see that  $(x * y) * z = x * (y * z)$  for all sequences  $x, y$ , and  $z$ . For our sequences  $a_k$  we find the following properties:

$$a_i * a_j = a_{i+j}$$

$$a_i * a_0 = a_i, \quad a_i * a_{-i} = a_0.$$

We have

**THEOREM 6.** *The set  $\{\dots, a_{-2}, a_{-1}, a_0, a_1, a_2, \dots\}$  with the convolution product is a infinite cyclic group. The unit in this group is the sequence  $a_0 = (1, 0, 0, \dots)$ . The convolutional inverse of the sequence  $a_i$  is the sequence  $a_{-i}$ . For any sequence  $y$  the equation  $a_i * x = y$  has the unique solution  $x = a_{-i} * y$ . The group generator is the sequence  $a_1$ .*

TABLE II

$r(\cdot, 2)$	1	6	30	146	714	...	$a_3$
$r(\cdot, 1)$	1	4	16	68	304	...	$a_2$
$r(\cdot, 0)$	1	2	6	22	90	...	$a_1$
$r(\cdot, -1)$	1	0	0	0	0	...	$a_0$
$r(\cdot, -2)$	1	-2	-2	-2	-22	...	$a_{-1}$
$r(\cdot, -3)$	1	-4	0	-4	-16	...	$a_{-2}$
$r(\cdot, -4)$	1	-6	6	-2	-6	...	$a_{-3}$

The generating function of numbers in  $a_1$  is given by (24) and (20). From the relation

$$1 - t - (1 - 6t + t^2)^{1/2} = 2 \sum_{n=1}^{\infty} r(n-1, 0) t^n \quad (28)$$

we obtain after formal derivation

$$-1 - (t-3)(1-6t+t^2)^{-1/2} = 2 \sum_{n=0}^{\infty} (n+1) r(n, 0) t^n. \quad (29)$$

Multiply (29) by  $1 - 6t + t^2$ . We get, again using (28), the relation

$$\begin{aligned} 1 + t + (t-3) \sum_{n=1}^{\infty} r(n-1, 0) t^n \\ = (1-6t+t^2) \sum_{n=0}^{\infty} (n+1) r(n, 0) t^n. \end{aligned}$$

The equality principle of formal power series gives a new result:

**THEOREM 7.** *The numbers  $r(n, 0)$  admit a three-term recurrent formula*

$$(n+1) r(n, 0) - 3(2n-1) r(n-1, 0) + (n-2) r(n-2, 0) = 0, \quad n \geq 2 \quad (30)$$

with the initial conditions  $r(0, 0) = 1$  and  $r(1, 0) = 2$ .

We can now get the numbers  $r(n, 0)$  very quickly using (30):  $r(6, 0) = 1806$ ,  $r(7, 0) = 8558$ ,  $r(8, 0) = 41586$ ,  $r(9, 0) = 206098$ ,  $r(10, 0) = 1037718$ ,  $r(11, 0) = 5293446$ ,  $r(12, 0) = 27297738$ .

We also can express the numbers  $r(n, 0)$  by Legendre polynomials  $P_k(x)$ . The formal power series

$$(1 - 2xt + t^2)^{-1/2} = \sum_{k=0}^{\infty} P_k(x) t^k$$

gives us the numbers  $r(n, 0)$  in a closed form. It is easy to see that

$$\begin{aligned} 2 \sum_{n=0}^{\infty} r(n, 0) t^{n+1} = 1 - t - \sum_{n=0}^{\infty} P_n(3) t^{n+2} \\ + 6 \sum_{n=0}^{\infty} P_n(3) t^{n+1} - \sum_{n=1}^{\infty} P_n(3) t^n. \end{aligned}$$

It follows that

$$2r(n, 0) = -P_{n-1}(3) + 6P_n(3) - P_{n+1}(3) \quad \text{for } n \geq 1.$$

**THEOREM 8.** *The numbers  $r(n, 0)$  can be written in the form*

$$r(n, 0) = -\frac{1}{2}(P_{n-1}(3) - 6P_n(3) + P_{n+1}(3))$$

*for every  $n \geq 1$ , where  $P_k(x)$  denote the Legendre polynomials.*

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