

Telephone Numbers and the Umbral Calculus

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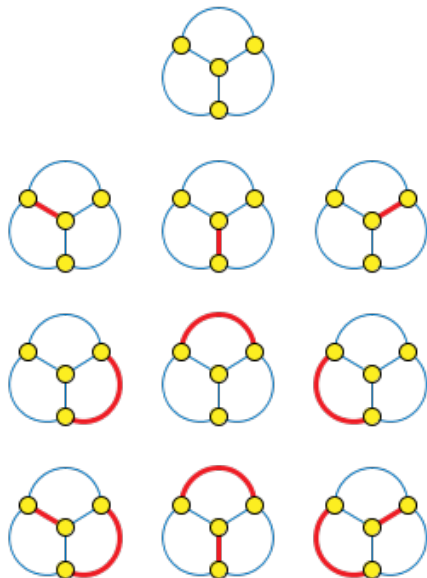
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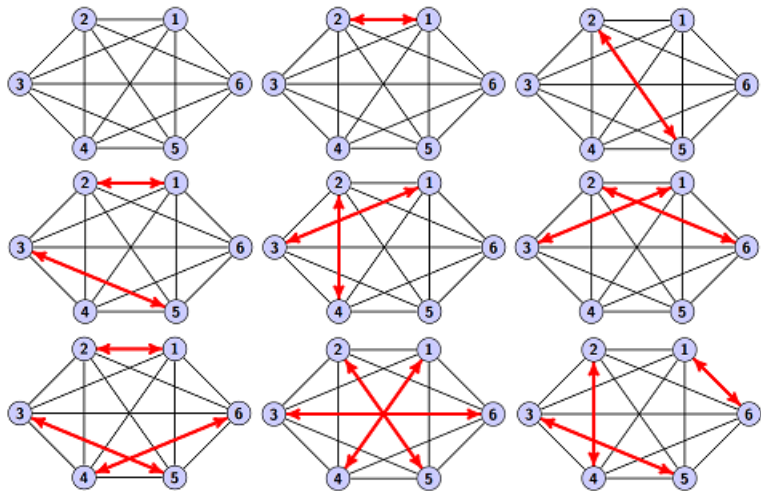
t_4 Possible Conversations

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t_6 Possible Conversations

t_6 Possible Conversations



There are 76 ways to have these conversations.

Calculation of t_0 to t_{10}

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# of users	Ways of Calling
0	1
1	1
2	2
3	4
4	10
5	26
6	76
7	232
8	764
9	2620
10	9496

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- If user 1 is making a call, we may choose who he is calling $n-1$ different ways. In each $n-1$ case, there are $n-2$ users remaining. Hence, the $(n-1)t_{n-2}$ term.



Theorem

$$t_n = \sum_{k=0}^{\lfloor \frac{n}{2} \rfloor} \frac{n!}{2^k k! (n-2k)!}$$

Exponential Generating Functions

An exponential generating function, or EGF of a_n , a sequence, can be defined as the following power series:

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Theorem

The EGF of t_n is

$$T(x) = \sum_{k=0}^{\infty} \frac{t_n}{n!} x^n = e^{x + \frac{x^2}{2}}.$$

Proof.

Now, recall that $t_{n+1} = t_n + nt_{n-1}$. In terms of the summation:

$$\sum_{n=1}^{\infty} \frac{t_{n+1}}{n!} x^n = \sum_{n=1}^{\infty} \frac{t_n}{n!} x^n + \sum_{n=1}^{\infty} \frac{n t_{n-1}}{n!} x^n$$

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- $\sum_{n=1}^{\infty} \frac{t_n}{n!} x^n = T(x) - 1.$
- $\sum_{n=1}^{\infty} \frac{n t_{n-1}}{n!} x^n = xT'(x).$

Proof (Cont.)

Solving for $T(x)$:

$$T'(x) - 1 = T(x) - 1 + xT'(x).$$

Proof (Cont.)

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Now,

$$T'(x) = (1 + x)T(x),$$

where $T(0) = 1$

$$\implies T(x) = e^{x + \frac{x^2}{2}}$$



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Applications of Hermite Polynomials:

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- Physics.

Definition

$$H_n(u) = n! \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{k! (n-2k)!} (2u)^{n-2k}$$

n	$H_n(u)$
0	1
1	$2u$
2	$2(-1 + 2u^2)$
3	$6(-2u + \frac{4u^3}{3})$
4	$24(\frac{1}{2} - 2u^2 + \frac{2u^4}{3})$
5	$120(u - \frac{4u^3}{3} + \frac{4u^5}{15})$
6	$720(-\frac{1}{6} + u^2 - \frac{2u^4}{3} + \frac{4u^6}{45})$
7	$5040(-\frac{u}{3} + \frac{2u^3}{3} - \frac{4u^5}{15} + \frac{8u^7}{315})$
8	$40320(\frac{1}{24} - \frac{u^2}{3} + \frac{u^4}{3} - \frac{4u^6}{45} + \frac{2u^8}{315})$
9	$362880(\frac{u}{12} - \frac{2u^3}{9} + \frac{2u^5}{15} - \frac{8u^7}{315} + \frac{4u^9}{2835})$
10	$3628800(-\frac{1}{120} + \frac{u^2}{12} - \frac{u^4}{9} + \frac{2u^6}{45} - \frac{2u^8}{315} + \frac{4u^{10}}{14175})$

Observe

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$$\left(\frac{i}{\sqrt{2}}\right)^3 H_3\left(\frac{-i}{\sqrt{2}}\right) = 4 = t_3$$

Theorem

$$\left(\frac{i}{\sqrt{2}}\right)^n H_n\left(\frac{-i}{\sqrt{2}}\right) = t_n$$

Proof.

$$\left(\frac{i}{\sqrt{2}}\right)^n H_n\left(\frac{-i}{\sqrt{2}}\right) = \frac{i^n}{(\sqrt{2})^n} n! \sum_{k=0}^{\lfloor n/2 \rfloor} \frac{(-1)^k}{k!(n-2k)!} \left(2\left(\frac{-i}{\sqrt{2}}\right)\right)^{n-2k}$$

Proof.

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□

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Consider the vector space V with the basis $\{1, A, A^2, \dots\}$.

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- A is the umbra of a_n .
- Many formulas are easier to derive if we change a_n to A^n for some variable A . After some algebraic manipulation, we change A^n back to a_n .

- 1 We have $b_n = \sum_{k=0}^n \binom{n}{k} a_k$, and want to solve for a_n in terms of b_k .
- 2 Recall: $L(A^n) = a_n$ and $L(B^n) = b_n$

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$$\begin{aligned} L(p(B)) &= L\left[\sum_{k=0}^d c_k B^k\right] = \sum_{k=0}^d c_k L(B^k) = \sum_{k=0}^d c_k L[(1 + A)^k] \\ &= L(p(1 + A)) \end{aligned}$$

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- Then we have,

$$\sum_{n=0}^{\infty} \frac{H_n(u)}{n!} x^n = L(e^{(M+2u)x}) = e^{2ux} L(e^{Mx}) = e^{2ux} e^{-x^2} = e^{2ux - x^2}$$

- Let's take a look at the EGFs t_n and $H_n(u)$, they are

$$F(u, x') = \sum_{n=0}^{\infty} \frac{H_n(u)}{n!} (x')^n = e^{2ux' - (x')^2}$$

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- Proof.

$$F\left(\frac{-i}{\sqrt{2}}, \frac{ix}{\sqrt{2}}\right) = e^{2\left(\frac{-i}{\sqrt{2}}\right)\left(\frac{ix}{\sqrt{2}}\right) - \left(\frac{ix}{\sqrt{2}}\right)^2} = e^{x + \frac{1}{2}x^2} = T(x)$$



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$$\sum_{n=0}^{\infty} \frac{H_n\left(\frac{-i}{\sqrt{2}}\right)}{n!} \left(\frac{ix}{\sqrt{2}}\right)^n = \sum_{n=0}^{\infty} \frac{t_n}{n!} x^n.$$

Hence, for all n

$$\frac{H_n\left(\frac{-i}{\sqrt{2}}\right)}{n!} \left(\frac{ix}{\sqrt{2}}\right)^n = \frac{t_n}{n!} x^n.$$

Therefore,

$$\left(\frac{i}{\sqrt{2}}\right)^n H_n\left(\frac{-i}{\sqrt{2}}\right) = t_n.$$

Theorem

$$\sum_{n=0}^{\infty} H_{3n}(u) \frac{x^n}{n!} = \frac{e^{8v^3x+144v^4x^2}}{(1+48ux)^{1/4}} \sum_{n=0}^{\infty} \frac{(-1)^n (6n)!}{(3n)! (1+48ux)^{3n/2}} \frac{x^{2n}}{(2n)!},$$

where $v = (\sqrt{1+48ux} - 1)/(24x)$.

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Lemma (1)

$$\sum_{n=0}^{\infty} H_{3n}(u) \frac{x^n}{n!} = \frac{e^{8u^3x - (\beta+z)^2 + \phi}}{(1+48ux)^{1/4}} L\left(e^{M^3\alpha/(1-48\alpha\beta)^{3/4}}\right),$$

where $\alpha = \frac{x}{(1+24xu)^{3/2}}$, $\beta = \frac{12xu^2}{\sqrt{1+24xu}}$, z is a solution of

$12\alpha z^2 + (24\alpha\beta - 1)z + 12\alpha\beta^2 = 0$, and

$\phi = 2\beta z - 8\alpha\beta^3 - 24\alpha\beta^2 z + 2z^2 - 24\alpha\beta z^2 - 8\alpha z^3$.

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$$\sum_{n=0}^{\infty} H_{3n}(u) \frac{x^n}{n!} = \frac{e^{8u^3x - (\beta+z)^2 + \phi}}{(1 + 48ux)^{1/4}} L\left(e^{M^3\alpha/(1-48\alpha\beta)^{3/4}}\right).$$

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For any positive integer ω ,

$$\sum_{n=0}^{\infty} H_{\omega n}(u) \frac{x^n}{n!} = L(e^{(M+2u)^\omega x}).$$

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If $f(M)$ is a power series and γ is a function not dependent on M , then

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For α and β functions not dependent on M ,

$$L(e^{\alpha M^3 + \beta M}) = \frac{e^{-(\beta+z)^2 + \phi}}{\sqrt{1 - 24\alpha(\beta + z)}} L\left(e^{\frac{M^3\alpha}{(1-24\alpha(\beta+z))^3/2}}\right),$$

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Theorem

$$\sum_{n=0}^{\infty} H_{3n}(u) \frac{x^n}{n!} = \frac{e^{8v^3x+144v^4x^2}}{(1+48ux)^{1/4}} \sum_{n=0}^{\infty} \frac{(-1)^n (6n)!}{(3n)! (1+48ux)^{3n/2}} \frac{x^{2n}}{(2n)!},$$

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Using the series expansion of e^x ,

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Using the series expansion of e^x , we have

$$\begin{aligned} L\left(e^{(M^3\alpha)/(1-48\alpha\beta)^{3/4}}\right) &= L\left(\sum_{n=0}^{\infty} \frac{1}{n!} \cdot \left(\frac{M^3\alpha}{(1-48\alpha\beta)^{3/4}}\right)^n\right) \\ &= L\left(\sum_{n=0}^{\infty} M^{3n} \frac{\alpha^n}{n! (1-48\alpha\beta)^{3n/4}}\right). \end{aligned}$$

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Since L is linear over umbrae,

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Since $L(M^{2n+1}) = 0$ and $L(M^{2n}) = \frac{(-1)^n (2n)!}{n!}$,

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Substituting for β , z , and ϕ using Mathematica,

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Substituting for β , z , and ϕ using Mathematica, we have

$$\begin{aligned} 8xu^3 - (\beta + z)^2 + \phi &= \frac{1 + 72xu + 864x^2u^2 - (1 + 48xu)^{\frac{3}{2}}}{864x^2} \\ &= 8v^3x + 144v^4x^2 \end{aligned}$$

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Recall that

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Corollary

$$\sum_{n=0}^{\infty} t_{3n} \frac{x^n}{n!} = \frac{e^{-4w^3x\sqrt{2}-72w^4x^2}}{(1+24x)^{1/4}} \sum_{n=0}^{\infty} \frac{(6n)!}{(3n)!(1+24x)^{3n/2}} \frac{x^{2n}}{(2n)!2^n},$$

where

$$w = \frac{\sqrt{2}(\sqrt{1+24x}-1)}{24x}.$$



I.M. Gessel.

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Class Lecture, *The Umbral Calculus*.
Louisiana State University, Baton Rouge, LA.
Summer 2013.

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