

Symbolische Summation
in
Differenzen Körpern

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1 A Bonus Problem in “Concrete Mathematics”

Chapter 6. Special Numbers, Bonus problem 69:

Find a closed form for

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

where $H_n := \sum_{k=1}^n \frac{1}{k}$.

Knuth’s answer to the problem is

$$\frac{1}{3}n \left(n + \frac{1}{2} \right) (n + 1) (2H_{2n} - H_n) - \frac{1}{36}n (10n^2 + 9n - 1)$$

with the remark

“It would be nice to automate the derivation of formulas such as this.”

```
In[1]:= << Sigma'
```

```
Sigma -A summation package by Carsten Schneider
```

```
In[2]:= Problem69 = SigmaSum[k^2
SigmaHNumber[n + k], {k, 1, n}]
```

```
Out[2]= \sum_{k=1}^n (k^2 H_{k+n})
```

```
In[3]:= Sigma[Problem69]//Simplify
```

```
Out[3]= -\frac{1}{36} n (1 + n) (-1 + 10 n + 6 (1 + 2 n) H_n - 12 (1 + 2 n) H_{2n})
```

- First implementation of Karr’s algorithm in a major computer algebra system

2 Multisums

An Identity from Physics (Essam, Guttmann) - Case 5 -

We eliminate the sum quantifiers in

$$\begin{aligned} \text{In[4]} := \text{mySum} = & \sum_{k_1=0}^n \left(\sum_{k_2=0}^{k_1} \left(\sum_{k_3=0}^{k_2} \left(\sum_{k_4=0}^{k_3} \left(\sum_{k_5=0}^{k_4} \left((k_1 - k_2) (k_1 - k_3) (k_2 - k_3) \right. \right. \right. \right. \right. \right. \\ & (k_1 - k_4) (k_2 - k_4) (k_3 - k_4) (k_1 - k_5) (k_2 - k_5) \\ & (k_3 - k_5) (k_4 - k_5) \binom{n}{k_1} \binom{n}{k_2} \binom{n}{k_3} \binom{n}{k_4} \\ & \left. \left. \left. \left. \left. \left. \binom{n}{k_5} \right) \right) \right) \right) \right) \right) \end{aligned}$$

by using the two sums

$$\text{In[5]} := \text{tower} = \left\{ \sum_{k=0}^a \left(\left(\binom{n}{k} \right)^2 \right), \sum_{k=0}^a \left(\binom{n}{k} \right) \right\};$$

We get:

$$\begin{aligned} \text{In[6]} := \text{result} = & \text{Sigma}[\text{mySum}, \text{Tower} \rightarrow \text{tower}] \\ \text{Out[6]} = & \frac{3 (-3 + n) (-2 + n)^2 (-1 + n)^3 n^5 \left(\sum_{l_1=0}^n \left(\binom{n}{l_1} \right) \right) \left(\sum_{l_1=0}^n \left(\left(\binom{n}{l_1} \right)^2 \right) \right)^2}{256 (-5 + 2 n) (3 - 8 n + 4 n^2)^2} \end{aligned}$$

By the substitution

$$\text{In[7]:= subst} = \left\{ \sum_{l_1=0}^n \binom{n}{l_1} \rightarrow (2)^n, \right. \\ \left. \sum_{l_1=0}^n \left(\binom{n}{l_1} \right)^2 \rightarrow \binom{2n}{n} \right\};$$

we obtain the final result:

`In[8]:= result/.subst`

$$\text{Out[8]=} \frac{3 (-3 + n) (-2 + n)^2 (-1 + n)^3 n^5 \left(\binom{2n}{n} \right)^2 (2)^n}{256 (-5 + 2n) (3 - 8n + 4n^2)^2}$$

3 Karr's Method and an Example

Goal: Find a closed form for

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

A Difference Field for the Problem

Let t_1, t_2 be indeterminates where

$$\begin{aligned} t_1 &\longleftrightarrow k \\ t_2 &\longleftrightarrow k! \end{aligned}$$

Consider the **field automorphism** $\sigma : \mathbb{Q}(t_1, t_2) \rightarrow \mathbb{Q}(t_1, t_2)$ canonically defined by

$$\begin{aligned} \sigma(c) &= c \quad \forall c \in \mathbb{Q} \\ \sigma(t_1) &= t_1 + 1 & S k &= k + 1 \\ \sigma(t_2) &= (t_1 + 1)t_2 & S k! &= (k + 1)! \end{aligned}$$

$(\mathbb{Q}(t_1, t_2), \sigma)$ is our difference field.

The Telescoping Problem

Find $g \in \mathbb{Q}(t_1, t_2) :$ $\sigma(g) - g = t_1 t_2$

\downarrow by Karr

$g = t_2.$

The Closed Form

$$\begin{aligned} &\text{span style="border: 1px solid black; padding: 2px;"> $(k + 1)! - k! = k k!$ \\ &\quad \downarrow \\ &\sum_{k=0}^n k k! = (n + 1)! - 1. \end{aligned}$$

4 Sum Extensions for Indefinite Summation

$$\text{In[9]:= mySum} = \sum_{\iota_1=1}^N \left(\frac{\sum_{\iota_2=1}^{\iota_1} \left(\frac{\sum_{\iota_3=1}^{\iota_2} \left(\frac{1}{K + \iota_3} \right)}{K + \iota_2} \right)}{K + \iota_1} \right);$$

In[10]:= Sigma[mySum]

$$\text{Out[10]=} \sum_{\iota_1=1}^N \left(\frac{\sum_{\iota_2=1}^{\iota_1} \left(\frac{\sum_{\iota_3=1}^{\iota_2} \left(\frac{1}{K + \iota_3} \right)}{K + \iota_2} \right)}{K + \iota_1} \right);$$

In[11]:= Sigma[mySum, SimplifyByExt \rightarrow Depth]

$$\begin{aligned} \text{Out[11]=} & \frac{1}{6K^2} \left(6 \sum_{\iota_1=1}^N \left(\frac{1}{K + \iota_1} \right) + 6K \left(\sum_{\iota_1=1}^N \left(\frac{1}{K + \iota_1} \right) \right)^2 + K^2 \left(\sum_{\iota_1=1}^N \left(\frac{1}{K + \iota_1} \right) \right)^3 + \right. \\ & \left. \left(-3 - 3K \sum_{\iota_1=1}^N \left(\frac{1}{K + \iota_1} \right) \right) \left[\sum_{\iota_1=1}^N \left(\frac{K + 2\iota_1}{(K + \iota_1)^2} \right) - K \sum_{\iota_1=1}^N \left(\frac{K + 3\iota_1}{(K + \iota_1)^3} \right) \right] \right) \end{aligned}$$

Partial fraction decomposition:

$$\boxed{\frac{K + 2i}{(K + i)^2}} = -\frac{K}{(K + i)^2} + \frac{2}{K + i}, \quad \boxed{\frac{K + 3i}{(K + i)^2}} = -\frac{2K}{(K + i)^3} + \frac{3}{(K + i)^2}$$

In[12]:= Sigma[mySum,

Tower \rightarrow { { $\mathbf{H}_{K+N}, \mathbf{N}$ }, { $\mathbf{H}_{K+N}^{(2)}, \mathbf{N}$ }, { $\mathbf{H}_{K+N}^{(3)}, \mathbf{N}$ }}]]

$$\begin{aligned} \text{Out[12]=} & \frac{1}{6} \left(-H_K^3 - 3H_K H_{K+N}^2 + H_{K+N}^3 + 3H_K H_K^{(2)} - \right. \\ & \left. 3H_K H_{K+N}^{(2)} + H_{K+N} (3H_K^2 - 3H_K^{(2)} + 3H_{K+N}^{(2)}) - 2H_K^{(3)} + 2H_{K+N}^{(3)} \right) \end{aligned}$$

New Insights in Indefinite Summation

$$\sum_{\iota_1=1}^N \left(\frac{\sum_{\iota_2=1}^{\iota_1} \left(\frac{\sum_{\iota_3=1}^{\iota_2} \left(\frac{1}{K + \iota_3} \right)}{K + \iota_2} \right)}{K + \iota_1} \right)$$

The underlying difference field
 $(\mathbb{Q}(t_1)(t_2)(t_3)(t_4), \sigma)$:

$$\sigma(t_1) = t_1 + 1$$

$$\sigma(t_2) = t_2 + \frac{1}{K + t_1 + 1}$$

$$\sigma(t_3) = t_3 + \sigma\left(\frac{t_2}{K + t_1}\right)$$

$$\sigma(t_4) = t_4 + \sigma\left(\frac{t_3}{K + t_1}\right)$$

$$\begin{aligned} & \frac{1}{6} \left(-H_K^3 - 3H_K H_{K+N}^2 + H_{K+N}^3 + 3H_K H_K^{(2)} - 3H_K H_{K+N}^{(2)} \right. \\ & \left. + H_{K+N} \left(3H_K^2 - 3H_K^{(2)} + 3H_{K+N}^{(2)} \right) - 2H_K^{(3)} + 2H_{K+N}^{(3)} \right) \end{aligned}$$

The underlying difference field $(\mathbb{Q}(t_1)(t_2)(t'_3)(t'_4), \sigma)$:

$$\sigma(t_1) = t_1 + 1$$

$$\sigma(t_2) = t_2 + \frac{1}{K + t_1 + 1}$$

$$\sigma(t'_3) = t'_3 + \frac{1}{(K + t_1 + 1)^2}$$

$$\sigma(t'_4) = t'_4 + \frac{1}{(K + t_1 + 1)^3}$$

$$\boxed{(\mathbb{Q}(t_1)(t_2)(t_3)(t_4), \sigma) \simeq (\mathbb{Q}(t_1)(t_2)(t'_3)(t'_4), \sigma)}$$

5 Definite Summation

GOAL: Find a closed form for

$$\sum_{k=1}^n \left(\frac{\mathbf{H}_k (\mathbf{3} + k + n)! (-1)^k (-1)^{-1+n}}{(1+k)! (2+k)! (-k+n)!} \right) - \frac{(n)!}{(\mathbf{3} + n)!} \sum_{k=1}^n \left(\frac{(\mathbf{3} + k + n)! (-1)^k (1 - (2 + n) (-1)^n)}{k (1+k)!^2 (-k+n)!} \right)$$

(The number of rhombus tilings of a symmetric hexagon, Fulmek & Krattenthaler)

$$\text{In[13]:= mySum1} = \sum_{k=1}^n \left(\frac{H_k (3+k+n)! (-1)^k (-1)^{-1+n}}{(1+k)! (2+k)! (-k+n)!} \right);$$

Finding a recurrence

$$\text{In[14]:= rec1} = \text{GenerateRecurrence[mySum1][[1]]}$$

$$\begin{aligned} \text{Out[14]= } & n (1+n) (2+n) (3+n) (4+n) (-1+n)! \\ & \left(- (9+2n) (8+6n+n^2) \text{SUM}[n] + \right. \\ & \quad (9+2n) (13+8n+n^2) \text{SUM}[1+n] + \\ & \quad (30+42n+17n^2+2n^3) \text{SUM}[2+n] - \\ & \quad \left. (3+n) (25+15n+2n^2) \text{SUM}[3+n] \right) == \\ & 2 (-1)^n (9+2n) (35+24n+4n^2) (4+n)! \end{aligned}$$

Solving the recurrence

$$\text{In[15]:= recSol1} = \text{SolveRecurrence[rec1, SUM}[n],$$

$$\text{Tower} \rightarrow \{H_n\}]$$

$$\begin{aligned} \text{Out[15]= } & \left\{ \{0, 1\}, \left\{ 0, \frac{3 - n^2 + 4 H_n + 6 n H_n + 2 n^2 H_n}{(1+n)(2+n)} \right\}, \right. \\ & \left\{ 0, \frac{1}{4} (2+n) (-1)^n \right\}, \\ & \left. \left\{ 1, \frac{(16 - 13 n^2 - 5 n^3 + 32 H_n + 64 n H_n + 40 n^2 H_n + 8 n^3 H_n) (-1)^n}{4 (1+n) (2+n)} \right\} \right\} \end{aligned}$$

Finding the linear combination

$$\text{In[16]:= solution1} = \text{FindLinearCombination[recSol1, mySum1, 3]}$$

$$\begin{aligned} \text{Out[16]= } & -1 - \frac{3 - n^2 + 4 H_n + 6 n H_n + 2 n^2 H_n}{(1+n)(2+n)} + \frac{1}{4} (2+n) (-1)^n + \\ & \frac{(16 - 13 n^2 - 5 n^3 + 32 H_n + 64 n H_n + 40 n^2 H_n + 8 n^3 H_n) (-1)^n}{4 (1+n) (2+n)} \end{aligned}$$

$$\text{In[17]:= mySum2} = \sum_{k=1}^n \left(\frac{(3+k+n)! \cdot (-1)^k \cdot (1-(2+n)(-1)^n)}{k(1+k)! \cdot (-k+n)!} \right);$$

Finding a recurrence

`In[18]:= rec2 = GenerateRecurrence[mySum2, RecOrder -> 2][[1]]`

$$\begin{aligned} \text{Out[18]=} & -n(1+n)(3+n)(1+3(-1)^n+(-1)^n n) \\ & (-1+4(-1)^n+(-1)^n n)(28+15n+2n^2)(-1+n)! \text{SUM}[n]+ \\ & 6n(1+n)(3+n)^2(-1+2(-1)^n+(-1)^n n) \\ & (-1+4(-1)^n+(-1)^n n)(-1+n)! \text{SUM}[1+n]+ \\ & n(1+n)(3+n)(-1+2(-1)^n+(-1)^n n) \\ & (1+3(-1)^n+(-1)^n n)(10+9n+2n^2)(-1+n)! \text{SUM}[2+n] = \\ & 2(-1+2(-1)^n+(-1)^n n)(1+3(-1)^n+(-1)^n n) \\ & (-1+4(-1)^n+(-1)^n n)(35+24n+4n^2)(4+n)! \end{aligned}$$

Solving the recurrence

$$\boxed{((-1)^k)^2 = 1}$$

`In[19]:= recSol2 =`

`SolveRecurrence[rec2, SUM[n], Tower -> {Hn},`

`WithMinusPower -> True]`

$$\begin{aligned} \text{Out[19]=} & \{ \{0, 2+n-(-1)^n\}, \{0, 16-6n^2-n^3+ \\ & (-1)^n+28n(-1)^n+23n^2(-1)^n+8n^3(-1)^n+n^4(-1)^n\}, \\ & \{1, -\frac{1}{28}(260-150n^2-39n^3+336H_n+ \\ & 616nH_n+336n^2H_n+56n^3H_n-325(-1)^n+365n^2(-1)^n+ \\ & 228n^3(-1)^n+39n^4(-1)^n-672H_n(-1)^n-1568nH_n(-1)^n- \\ & 1288n^2H_n(-1)^n-448n^3H_n(-1)^n-56n^4H_n(-1)^n)\} \} \end{aligned}$$

Finding the linear combination

`In[20]:= solution2 = FindLinearCombination[recSol2, mySum2, 2]`

$$\begin{aligned} \text{Out[20]=} & (3+n) \left(-1+3n+2n^2 - (-1+6n+7n^2+2n^3)(-1)^n + \right. \\ & \left. 2(2+3n+n^2)H_n(-1+(2+n)(-1)^n) \right) \end{aligned}$$

In[21]:= **solution1 - solution2/((n + 1)(n + 2)(n + 3))//Simplify**

Out[21]= $-2 + (2 + n) (-1)^n$.

6 Difference Equations and Symbolic Summation

Let (\mathbb{F}, σ) be a difference field and

$$\mathbb{K} = \{k \in \mathbb{F} \mid \sigma(k) = k\}$$

be the constant field.

Telescoping

- GIVEN $f \in \mathbb{F}$
- FIND $g \in \mathbb{F}$:

$$\boxed{\sigma(g) - g = f}$$

↓ ↑

Extended Telescoping

- GIVEN $f_0, \dots, f_d \in \mathbb{F}, a_0, a_1 \in \mathbb{F}$
- FIND ALL $c_0, \dots, c_d \in \mathbb{K}, h \in \mathbb{F}$:

$$\boxed{a_1 \sigma(h) - a_0 h = c_0 f_0 + \dots + c_d f_d}$$

Remark: Z's "Creative Telescoping"

- GIVEN $f_i = \text{summand}(n + i, k) \in \mathbb{F}$
- FIND ALL $c_0, \dots, c_d \in \mathbb{K}, g \in \mathbb{F}$:

$$\boxed{\sigma(g) - g = c_0 f_0 + \dots + c_d f_d}$$

m -th Order Linear Difference Equations

- GIVEN $f, a_0, \dots, a_m \in \mathbb{F}$
- FIND ALL $g \in \mathbb{F}$:

$$\boxed{a_m \sigma^m(g) + \dots + a_0 g = f}$$

↓

↑

The General Problem

- GIVEN $a_0, \dots, a_m \in \mathbb{F}, f_0, \dots, f_d \in \mathbb{F}$.
- FIND ALL $g \in \mathbb{F}, c_0, \dots, c_d \in \mathbb{K}$:

$$\boxed{a_m \sigma^m(g) + \dots + a_0 g = c_0 f_0 + \dots + c_d f_d}$$

My Results

- Streamlining of Karr's ideas result in a simpler algorithm
- Generalization of Karr's algorithm:

first order \longrightarrow m -th order

- New connections:

indefinite- $\Sigma \longleftrightarrow$ definite- Σ

7 Sum Extensions for Recurrences

An Alternating Sum (P. Kirschenhofer)

$$\text{In[22]:= mySum} = \sum_{k=0}^N \left(\frac{\binom{N}{k} (-1)^k}{(k+1)^4} \right);$$

Finding a recurrence

`In[23]:= rec = GenerateRecurrence[mySum]`

`Out[23]=` $\left\{ (1+N)(2+N)(3+N)(4+N)\text{SUM}[N] - \right.$
 $3(2+N)(3+N)^2(4+N)\text{SUM}[1+N] +$
 $(3+N)(4+N)(37+21N+3N^2)\text{SUM}[2+N]$
 $\left. - (4+N)^4\text{SUM}[3+N] == -1 \right\}$

Solving the recurrence (A First Attempt)

`In[24]:= recSol = SolveRecurrence[rec[[1]], SUM[N]]`

`Out[24]=` $\left\{ \left\{ 0, \frac{1}{1+N} \right\} \right\}$

Solving the recurrence (Step I)

In[25]:= `recSol = SolveRecurrence[rec[[1]], SUM[N],
NestedSumExt \rightarrow ∞]`

$$\text{Out[25]} = \left\{ \left\{ 0, \frac{1}{1+N} \right\}, \left\{ 0, \frac{\sum_{\ell_1=1}^N \left(\frac{1}{1+\ell_1} \right)}{1+N} \right\}, \left\{ 0, \frac{\sum_{\ell_1=1}^N \left(\frac{\sum_{\ell_2=1}^{\ell_1} \left(\frac{1}{1+\ell_2} \right)}{1+\ell_1} \right)}{1+N} \right\}, \right. \\ \left. \left\{ 1, \frac{\sum_{\ell_1=1}^N \left(\frac{\sum_{\ell_2=1}^{\ell_1} \left(\frac{\sum_{\ell_3=1}^{\ell_2} \left(\frac{1}{1+\ell_3} \right)}{1+\ell_2} \right)}{1+\ell_1} \right)}{1+N} \right) \right\} \right\}$$

- Inspired by Abramov/Petkovšek and Hendrik/Singer
- My theoretical result:

We can find all sum extensions over a given **$\Pi\Sigma$ -field** which give more solutions of a homogeneous or **in-homogeneous** recurrence!

- Speed up in computation.
- Further simplification by my **indefinite summation algorithm**

We know:

$$\sum_{i=1}^N \frac{\sum_{j=1}^i \frac{\sum_{k=1}^j \frac{1}{K+k}}{K+j}}{K+i} = 3 H_K H_{K+N}^{(2)} + H_{K+N} (3 H_K^2 - 3 H_K^{(2)} + 3 H_{K+N}^{(2)}) - 2 H_K^{(3)} + 2 H_{K+N}^{(3)}$$

Solving the recurrence (Step II)

In[26]:= `recSol =`

`SolveRecurrence[rec[[1]], SUM[N], Tower → {HN, HN(2), HN(3)}`

$$\begin{aligned} \text{Out[26]} = & \left\{ \left\{ 0, \frac{1}{(1+N)^3} (2 + 2 H_N + 2 N H_N + H_N^2 + 2 N H_N^2 + N^2 H_N^2 + H_N^{(2)} + 2 N H_N^{(2)} + N^2 H_N^{(2)}) \right\}, \right. \\ & \left\{ 0, \frac{1}{(1+N)^3} (-4 N - 2 N^2 + 2 H_N + \right. \\ & \quad \left. 2 N H_N + H_N^2 + 2 N H_N^2 + N^2 H_N^2 + H_N^{(2)} + 2 N H_N^{(2)} + N^2 H_N^{(2)}) \right\}, \\ & \left\{ 0, \frac{1}{(1+N)^3} (-N + N^2 - H_N - 4 N H_N - \right. \\ & \quad \left. 3 N^2 H_N + H_N^2 + 2 N H_N^2 + N^2 H_N^2 + H_N^{(2)} + 2 N H_N^{(2)} + N^2 H_N^{(2)}) \right\}, \\ & \left. \left\{ 1, \frac{1}{6(1+N)^4} (-6 N - 6 N H_N - 6 N^2 H_N - 3 N H_N^2 - 6 N^2 H_N^2 - 3 N^3 H_N^2 + H_N^3 + \right. \right. \\ & \quad \left. 3 N H_N^3 + 3 N^2 H_N^3 + N^3 H_N^3 - 3 N H_N^{(2)} - 6 N^2 H_N^{(2)} - 3 N^3 H_N^{(2)} + \right. \\ & \quad \left. 3 H_N H_N^{(2)} + 9 N H_N H_N^{(2)} + 9 N^2 H_N H_N^{(2)} + 3 N^3 H_N H_N^{(2)} + 2 H_N^{(3)} + \right. \\ & \quad \left. 6 N H_N^{(3)} + 6 N^2 H_N^{(3)} + 2 N^3 H_N^{(3)}) \right\} \right\} \end{aligned}$$

Finding the linear combination

In[27]:= `FindLinearCombination[recSol, defSum, 3]//Simplify`

$$\begin{aligned} \text{Out[27]} = & \frac{1}{6(1+N)^4} (3(1+N)^2 H_N^2 + \\ & (1+N)^3 H_N^3 + 3(1+N)^2 H_N^{(2)} + 3(1+N) H_N (2 + (1+N)^2 H_N^{(2)}) + \\ & 2(3 + H_N^{(3)} + 3 N H_N^{(3)} + 3 N^2 H_N^{(3)} + N^3 H_N^{(3)})) \end{aligned}$$

Back to Krattenthaler: A manual sum extension

In[28]:= `recSol1 = SolveRecurrence[rec1, SUM[n], Tower → {Hn}]`

$$\text{Out[28]} = \left\{ \{0, 1\}, \left\{ 0, \frac{3 - n^2 + 4 H_n + 6 n H_n + 2 n^2 H_n}{(1+n)(2+n)} \right\}, \right. \\ \left. \left\{ 0, \frac{1}{4} (2+n) (-1)^n \right\}, \right. \\ \left. \left\{ 1, \frac{(16 - 13 n^2 - 5 n^3 + 32 H_n + 64 n H_n + 40 n^2 H_n + 8 n^3 H_n) (-1)^n}{4 (1+n)(2+n)} \right\} \right\}$$

Solving the recurrence automatically

In[29]:= `SolveRecurrence[rec1, SUM[n], NestedSumExt → ∞]`

$$\text{Out[29]} = \left\{ \{0, 1\}, \{0, (2+n) (-1)^n\}, \right. \\ \left. \left\{ 0, -\frac{2-n+6 \sum_{\ell_1=1}^n \left(\frac{1+\ell_1}{\ell_1 (2+\ell_1)} \right) + 6 n \sum_{\ell_1=1}^n \left(\frac{1+\ell_1}{\ell_1 (2+\ell_1)} \right)}{6 (1+n)} \right\}, \right. \\ \left. \left\{ 1, \frac{1}{(1+n)(2+n)} \right. \right. \\ \left. \left. \left((-1)^n \left(3 + 3 n + n^2 + 8 \sum_{\ell_1=1}^n \left(\frac{1+\ell_1}{\ell_1 (2+\ell_1)} \right) + 16 n \sum_{\ell_1=1}^n \left(\frac{1+\ell_1}{\ell_1 (2+\ell_1)} \right) + \right. \right. \right. \right. \\ \left. \left. \left. 10 n^2 \sum_{\ell_1=1}^n \left(\frac{1+\ell_1}{\ell_1 (2+\ell_1)} \right) + 2 n^3 \sum_{\ell_1=1}^n \left(\frac{1+\ell_1}{\ell_1 (2+\ell_1)} \right) \right) \right) \right\} \right\}$$

Solving the recurrence without simplification

In[30]:= `SolveRecurrence[rec1, SUM[n], NestedSumExt → ∞,`

`AlgebraicRelationInSumSolutions → True]`

$$\text{Out[30]} = \left\{ \{0, 1\}, \{0, (2+n) (-1)^n\}, \right. \\ \left. \left\{ 0, -\sum_{\ell_1=1}^n \left((3 + 2 \ell_1) (-1)^{\ell_1} \cdot \sum_{\ell_2=1}^{\ell_1} \left(\frac{(-1)^{\ell_2}}{\ell_2 (2+\ell_2)} \right) \right) \right\}, \right. \\ \left. \left\{ 1, 2 \sum_{\ell_1=1}^n \left((3 + 2 \ell_1) (-1)^{\ell_1} \cdot \sum_{\ell_2=1}^{\ell_1} \left(\frac{1+\ell_2}{\ell_2 (2+\ell_2)} \right) \right) \right\} \right\}$$

8 Finding a Recurrence and Sum Extensions

$$\text{In[31]:= mySum} = \sum_{k=0}^n \left(H_k \binom{n}{k} \right);$$

“Creative telescoping”

$$\text{In[32]:= GenerateRecurrence[mySum]}$$

$$\text{Out[32]= } \{4 (1 + n) \text{SUM}[n] - 2 (3 + 2 n) \text{SUM}[1 + n] + (2 + n) \text{SUM}[2 + n] == 1\}$$

Indefinite summation

$$\text{In[33]:= Sigma[mySum, Tower} \rightarrow \left\{ \sum_{k=0}^a \left(H_k \binom{n+1}{k} \right), \sum_{k=0}^a \left(H_k \binom{2+n}{k} \right) \right\}]$$

$$\text{Out[33]= } \frac{1}{4 (1 + n)} \left(-n - n (1 + n) H_n + 2 (3 + 2 n) \sum_{\ell_1=0}^n \left(H_{\ell_1} \binom{1+n}{\ell_1} \right) + \right. \\ \left. (-2 - n) \sum_{\ell_1=0}^n \left(\frac{(2+n) H_{\ell_1} \binom{1+n}{\ell_1}}{2+n-\ell_1} \right) \right)$$

$$\begin{aligned}\text{SUM}[n] &= \sum_{k=0}^n H_k \binom{n}{k} \\ \text{SUM}[n+1] &= \sum_{k=0}^{n+1} H_k \binom{n+1}{k} = \sum_{k=0}^n H_k \binom{n+1}{k} + H_{n+1} \\ \text{SUM}[n+2] &= \sum_{k=0}^{n+2} H_k \binom{n+2}{k} \\ &= \sum_{k=0}^n H_k \binom{n+2}{k} + (n+2) H_{n+1} + H_{n+2}\end{aligned}$$

Indefinite summation with sum extensions

In[34]:= `Sigma[mySum, Tower → {` $\sum_{k=0}^a \left(H_k \binom{n+1}{k} \right), \sum_{k=0}^a \left(H_k \binom{2+n}{k} \right) \}$ `],`

`SimplifyByExt → DepthNumber]`

$$\text{Out[34]} = \frac{1}{4(1+n)} \left(1 - n + 2(1+n) H_n + 2(1+n) \sum_{\ell_1=0}^n \left(H_{\ell_1} \binom{1+n}{\ell_1} \right) + \right. \\ \left. (-2-n) \sum_{\ell_1=0}^n \left(\frac{\binom{1+n}{\ell_1}}{2+n-\ell_1} \right) \right)$$

“Creative telescoping” with sum extensions

In[35]:= `GenerateRecurrence[mySum, SimplifyByExt → DepthNumber]`

$$\text{Out[35]} = \left\{ -2 \text{SUM}[n] + \text{SUM}[1+n] == \sum_{\ell_1=0}^n \left(\frac{\binom{n}{\ell_1}}{1+n-\ell_1} \right) \right\}$$

9 How One Can Play with Sums

Problem: Find a closed form for

$$\ln[36] := \text{mySum} = \sum_{k=0}^{2n} \left(k H_k \left(\binom{2n}{k} \right)^3 (-1)^k \right);$$

Creative telescoping

In[37]:= rec = GenerateRecurrence[mySum, RecOrder → 4]

1841.48 Second

```
Out[37]= {81 (1 + n) (10 + 117 n + 441 n2 + 648 n3 + 324 n4)2 (579023679111696 +
6203096595284292 n + 30574972749055508 n2 +
92475481987210701 n3 + 192864735750636284 n4 +
295166120513347017 n5 + 344113220933469194 n6 +
312890401572444600 n7 + 225181229898272112 n8 +
129339961859979540 n9 + 59474372437202472 n10 +
21854565707771808 n11 + 6372893337871680 n12 +
1455288215784768 n13 + 254598040577664 n14 +
32934777209856 n15 + 2967155877888 n16 +
166161051648 n17 + 4353564672 n18) SUM[n] +
108 ( - 8911086594732000 +
595686855250231800 n + 16380227867435099780 n2 +
185672492904312930710 n3 + 1271723758536088957353 n4 +
6026151073985872712073 n5 + 21197749937538020891079 n6 +
57793321639546981142298 n7 + 125693551925945528389705 n8 +
222521457681141044963341 n9 +
325368258856450491542511 n10 +
397108616509050749048718 n11 +
407622807225028518763356 n12 +
353729663174629500044400 n13 +
260330393614389288503220 n14 +
162709980603775713128520 n15 +
86335405854765454150272 n16 + 38809363531072919958144 n17 +
14720133478715210657664 n18 + 468164282866585843072 n19 +
1237296059054356451328 n20 + 268300933294762027008 n21 +
46890597952821408768 n22 + 6437495043769780224 n23 +
668002856934260736 n24 + 49220844925353984 n25 +
2293562354761728 n26 + 50779978334208 n27) SUM[1 + n] +
18 (2 + n) (3 + 2 n) ( - 8228295571986000 - 29467353203684820 n +
1381518393267116428 n2 + 19978139922191293573 n3 +
139144387971971638219 n4 + 625542630805627460455 n5 +
2017285686440215860490 n6 + 4933055970124372861135 n7 +
9465689765373655917267 n8 + 14579998008141370748253 n9 +
18312629998410321364656 n10 + 18961209332586432771048 n11 +
1630413955770332127212 n12 + 11695416700671314908740 n13 +
7013537868185350191792 n14 + 3515617464514069708512 n15 +
1469465760759532649280 n16 + 509652781805658910464 n17 +
145518011266651170048 n18 + 33806212169624059392 n19 +
6282436535103246336 n20 + 910948598145469440 n21 +
99231835717287936 n22 + 7633845045411840 n23 +
369565397876736 n24 + 8463329722368 n25)
SUM[2 + n] + 12 (2 + n) (3 + n)
(3 + 2 n) (5 + 2 n) ( - 64001714143920 - 503422860673228 n +
4002975025720952 n2 + 79747990756043705 n3 +
565678480977551301 n4 + 2447100392628223047 n5 +
7404218627394040182 n6 + 16709317348234374364 n7 +
29191436701822318447 n8 + 40425384732611573230 n9 +
45074461215631426464 n10 + 40878463232569911732 n11 +
30338483534960452020 n12 + 18477110572629289128 n13 +
9232514580951306000 n14 + 3772738135947714336 n15 +
1252587607610477760 n16 + 334329670014178176 n17 +
70597472266909440 n18 + 11513259270314496 n19 +
1397288190984192 n20 + 118711550287872 n21 +
6295254515712 n22 + 156728328192 n23) SUM[3 + n] +
(2 + n) (3 + n)2 (4 + n)2 (3 + 2 n) (5 + 2 n)
(7 + 2 n)3 ( - 945554940 - 7607976456 n + 35254888575 n2 +
756814949687 n3 + 4816720182041 n4 + 17947420546069 n5 +
45372683784936 n6 + 83005099177032 n7 + 113701841575020 n8 +
11878806388788 n9 + 95405698339488 n10 +
58876332512544 n11 + 2766938543104 n12 +
9716847158592 n13 + 2466213765120 n14 + 426750114816 n15 +
44986834944 n16 + 2176782336 n17) SUM[4 + n] ==
0}
```


Creative telescoping with sum extensions

In[38]:= rec = GenerateRecurrence[mySum, SimplifyByExt → DepthNumber]

71.52 Second

$$\begin{aligned}
 \text{Out[38]} = & \left\{ -36 (1+n) (2+n) (1+2n) (3+2n) (1+3n) (2+3n) \right. \\
 & (1+6n) (5+6n) (1+6n+6n^2) (13+18n+6n^2) \text{SUM}[n] - \\
 & 24 (1+n) (2+n) (1+2n) (3+2n) (1+6n+6n^2) (90+814n+ \\
 & \quad 2543n^2+3864n^3+3126n^4+1296n^5+216n^6) \text{SUM}[1+n] - \\
 & 4 (1+n)^2 (2+n)^2 (1+2n) (3+2n)^3 (1+6n+6n^2)^2 \text{SUM}[2+n] = \\
 & 2 \left((-19512 - 448728n - 4422462n^2 - 24996138n^3 - \right. \\
 & \quad 91349700n^4 - 227427644n^5 - 376226464n^6 - \\
 & \quad 308925516n^7 + 319086320n^8 + 1617697256n^9 + \\
 & \quad 3088351728n^{10} + 3851758512n^{11} + 3453843392n^{12} + \\
 & \quad 2288224320n^{13} + 1119909888n^{14} + 396032256n^{15} + \\
 & \quad 96095232n^{16} + 14349312n^{17} + 995328n^{18}) (-1)^{2n} + \\
 & \quad (-14802 - 376587n - 3834063n^2 - 21159534n^3 - 71496792n^4 - \\
 & \quad 157297032n^5 - 232167060n^6 - 231571656n^7 - \\
 & \quad 153801504n^8 - 65046240n^9 - 15816384n^{10} - 1679616n^{11}) \\
 & \quad \left. \sum_{\iota_1=1}^{2n} \left(\frac{(-1+\iota_1) \iota_1^3 \left(\binom{2n}{\iota_1} \right)^3 (-1)^{\iota_1}}{(1+2n-\iota_1)^3} \right)^{\iota_1} \right) + \\
 & \quad (-26016 - 715824n - 8970272n^2 - 68124912n^3 - 352009200n^4 - \\
 & \quad 1316397856n^5 - 3697583664n^6 - 7984118976n^7 - \\
 & \quad 13441452832n^8 - 17772262080n^9 - 18480846528n^{10} - \\
 & \quad 15046225664n^{11} - 9482866944n^{12} - 4533055488n^{13} - \\
 & \quad 1588110336n^{14} - 384380928n^{15} - 57397248n^{16} - 3981312n^{17}) \\
 & \quad \left. \sum_{\iota_1=1}^{2n} \left(\frac{(-1+\iota_1) \iota_1^3 \left(\binom{2n}{\iota_1} \right)^3 (-1)^{\iota_1}}{(1+2n-\iota_1)^3 (2+2n-\iota_1)^3 (3+2n-\iota_1)^3} \right)^{\iota_1} \right) \left. \right\}
 \end{aligned}$$

Simplification of the recurrence

$$\text{In[39]:= mySumA} = \sum_{\ell_1=1}^{2n} \left(\frac{(-1 + \ell_1) \ell_1^3 \left(\binom{2n}{\ell_1} \right)^3 (-1)^{\ell_1}}{(1 + 2n - \ell_1)^3} \right);$$

$$\vdots$$

$$\text{In[40]:= resultA} = 2n - n \left(\frac{(3n)! \cdot (-1)^n}{((n!)^3} \right)_n;$$

$$\text{In[41]:= mySumB} = \sum_{\ell_1=1}^{2n} \left(\frac{(-1 + \ell_1) \ell_1^3 \left(\binom{2n}{\ell_1} \right)^3 (-1)^{\ell_1}}{(1 + 2n - \ell_1)^3 (2 + 2n - \ell_1)^3 (3 + 2n - \ell_1)^3} \right);$$

$$\vdots$$

$$\text{In[42]:= resultB} = \frac{-3 - 15n - 12n^2 + 17n^3 + 38n^4 + 28n^5 + 8n^6}{4(1+n)^2(1+2n)^3} +$$

$$\frac{3(1+3n)(2+3n) \left(\frac{(3n)! \cdot (-1)^n}{((n!)^3} \right)_n}{8(1+n)^4(1+2n)^3};$$

$$\text{In[43]:= rec} = \text{rec} /. \{ \text{mySumA} \rightarrow \text{resultA}, \text{mySumB} \rightarrow \text{resultB}, (-1)^{2n} \rightarrow 1 \}$$

$$\text{Out[43]=} \left\{ 4(1+n)(2+n)(1+2n)(3+2n) \right.$$

$$(1+6n+6n^2) (-9(1+3n)(2+3n)(1+6n)(5+6n)$$

$$(13+18n+6n^2) \text{SUM}[n] - 6(90+814n+2543n^2+$$

$$3864n^3+3126n^4+1296n^5+216n^6) \text{SUM}[1+n] -$$

$$(1+n)(2+n)(3+2n)^2(1+6n+6n^2) \text{SUM}[2+n] \} =$$

$$-\frac{1}{1+n} \left(6(6504+144754n+1384851n^2+7537254n^3+26070977n^4+$$

$$60620448n^5+97542252n^6+109802520n^7+86051628n^8+$$

$$45881424n^9+15822864n^{10}+3172608n^{11}+279936n^{12}) \right.$$

$$\left. \left(\frac{(3n)! \cdot (-1)^n}{((n!)^3} \right)_n \right\}$$

Solving the recurrence without simplification

In[44]:= SolveRecurrence[rec[[1]], SUM[n], NestedSumExt $\rightarrow \infty$,

$$\text{Tower} \rightarrow \left\{ \left(\frac{((n)!)^3 (6n)! (-1)^n}{((2n)!)^3 (3n)!} \right)_n \right\},$$

AlgebraicRelationInSumSolutions \rightarrow True]

$$\text{Out[44]} = \left\{ \left\{ 0, \left(\frac{(n)!^3 (6n)! (-1)^n}{(2n)!^3 (3n)!} \right)_n \right\}, \right.$$

$$\left. \left\{ 0, n \left(\frac{(3n)! (-1)^n}{(n)!^3} \right)_n \right\}, \left\{ 1, \frac{1}{6} \left(\frac{(n)!^3 (6n)! (-1)^n}{(2n)!^3 (3n)!} \right)_n \right. \right.$$

$$\left. \sum_{\iota_1=1}^n \left(\left(\iota_1 (1 - 6 \iota_1 + 6 \iota_1^2) \left(\frac{(3 \iota_1)! (-1)^{\iota_1}}{(\iota_1)!^3} \right)_{\iota_1} \right. \right. \right.$$

$$\left. \sum_{\iota_2=2}^{\iota_1} \left((9360 - 64710 \iota_2 + 63189 \iota_2^2 + 413410 \iota_2^3 - \right. \right.$$

$$1436799 \iota_2^4 + 2117172 \iota_2^5 - 1737846 \iota_2^6 +$$

$$826740 \iota_2^7 - 213840 \iota_2^8 + 23328 \iota_2^9) /$$

$$((-1 + \iota_2) \iota_2 (-3 + 2 \iota_2) (-5 + 3 \iota_2)$$

$$\left. \left. (-4 + 3 \iota_2) (13 - 18 \iota_2 + 6 \iota_2^2) (1 - 6 \iota_2 + 6 \iota_2^2) \right) \right) /$$

$$\left((-1 + 2 \iota_1)^2 (-2 + 3 \iota_1) (-1 + 3 \iota_1) \right.$$

$$\left. \left. \left(\frac{(\iota_1)!^3 (6 \iota_1)! (-1)^{\iota_1}}{(2 \iota_1)!^3 (3 \iota_1)!} \right)_{\iota_1} \right) \right) \left. \right\} \left. \right\}$$

Solving the recurrence with simplification

In[45]:= recSol =

SolveRecurrence[rec[[1]], SUM[n], NestedSumExt → ∞,

Tower → {((n!)^3 (6 n)! (-1)^n / ((2 n!)^3 (3 n)!)_n}]

Out[45]= {{0, ((n!)^3 (6 n)! (-1)^n / ((2 n!)^3 (3 n)!)_n},

{0, n ((3 n)! (-1)^n / (n!)^3)_n}, {1, -n ((3 n)! (-1)^n / (n!)^3)_n,

$$\left(60 - 887 n + 4948 n^2 - 13599 n^3 + 19512 n^4 - 13932 n^5 + \right.$$

$$\left. 3888 n^6 + (2 - 25 n + 117 n^2 - 258 n^3 + 270 n^4 - 108 n^5) \right.$$

$$\sum_{\iota_1=2}^n ((9360 - 64710 \iota_1 + 63189 \iota_1^2 +$$

$$413410 \iota_1^3 - 1436799 \iota_1^4 + 2117172 \iota_1^5 -$$

$$1737846 \iota_1^6 + 826740 \iota_1^7 - 213840 \iota_1^8 + 23328 \iota_1^9) /$$

$$((-1 + \iota_1) \iota_1 (-3 + 2 \iota_1) (-5 + 3 \iota_1) (-4 + 3 \iota_1)$$

$$(13 - 18 \iota_1 + 6 \iota_1^2) (1 - 6 \iota_1 + 6 \iota_1^2))) /$$

$$\left. (12 (-1 + 2 n) (-2 + 3 n) (-1 + 3 n) (1 - 6 n + 6 n^2)) \right\}}$$

Solving the recurrence with simple sums

In[46]:= SolveRecurrence[rec, SUM[n], NestedSumExt → ∞,

Tower → tower, SimpleSumRepresentation → True]

Out[46]= {{0, ((n!)^3 (6 n)! (-1)^n / ((2 n!)^3 (3 n)!)_n}, {0, n ((3 n)! (-1)^n / (n!)^3)_n}, {1, 1 / (6 (-1 + 2 n) (-2 + 3 n) (-1 + 3 n))

$$\left(\left(\frac{(3 n)! (-1)^n}{(n!)^3} \right)_n \left(-12 + 91 n - 245 n^2 + 261 n^3 - \right.$$

$$90 n^4 + (-10 n + 65 n^2 - 135 n^3 + 90 n^4) \sum_{\iota_1=2}^n \left(\frac{1}{-1 + \iota_1} \right) +$$

$$(-12 n + 78 n^2 - 162 n^3 + 108 n^4) \sum_{\iota_1=2}^n \left(\frac{1}{-3 + 2 \iota_1} \right) +$$

$$(6 n - 39 n^2 + 81 n^3 - 54 n^4) \sum_{\iota_1=2}^n \left(\frac{1}{-5 + 3 \iota_1} \right) +$$

$$\left. (6 n - 39 n^2 + 81 n^3 - 54 n^4) \sum_{\iota_1=2}^n \left(\frac{1}{-4 + 3 \iota_1} \right) \right\}}$$

Solving the recurrence with standard objects

$$\text{In[47]:= tower} = \left\{ \left(\frac{(3n)! \cdot (-1)^n}{((n)!)^3} \right)_n, \left(\frac{((n)!)^3 (6n)! \cdot (-1)^n}{((2n)!)^3 (3n)!} \right)_n, \mathbf{H}_n, \mathbf{H}_{2n}, \mathbf{H}_{3n} \right\};$$

$$\text{In[48]:= recSol} = \text{SolveRecurrence}[\text{rec}, \text{SUM}[n], \\ \text{NestedSumExt} \rightarrow \infty, \text{Tower} \rightarrow \text{tower}]$$

$$\text{Out[48]=} \left\{ \left\{ 0, \left(\frac{(n)!^3 (6n)! \cdot (-1)^n}{(2n)!^3 (3n)!} \right)_n \right\}, \left\{ 0, n \left(\frac{(3n)! \cdot (-1)^n}{(n)!^3} \right)_n \right\}, \right. \\ \left. \left\{ 1, \frac{1}{6} (1 + 3n H_n + 6n H_{2n} - 3n H_{3n}) \left(\frac{(3n)! \cdot (-1)^n}{(n)!^3} \right)_n \right\} \right\}$$

The closed form

In[49]:= **FindLinearCombination**[recSol, mySum, 2]

$$\text{Out[49]} = \frac{1}{6} \left((1 + 3 n H_n + 6 n H_{2 n} - 3 n H_{3 n}) \left(\frac{(3 n)! \cdot (-1)^n}{((n)!)^3} \right)_n - \left(\frac{((n)!)^3 (6 n)! \cdot (-1)^n}{((2 n)!)^3 (3 n)!} \right)_n \right)$$