

REMARKS ON SOME COMBINATORIAL DETERMINANTS

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ABSTRACT. In this note we first give a simple, direct proof of a combinatorial determinant involving the usual higher derivatives and then obtain a corresponding result in positive characteristic.

1. Introduction

Let $k[[x]]$ be the ring of formal power series in a variable x over the underlying field k . Over a field k of characteristic 0, the following combinatorial determinant is known in [8]. Indeed, it concerns an evaluation of the Wronskian of powers of a single power series.

Theorem A. For $f \in k[[x]]$, we have

$$\det \left\{ \left(\frac{d^j}{dx^j} f(x)^i \right)_{i,j=0}^n \right\} = 1!2! \cdots n! f'(x)^{n(n+1)/2} \quad (n = 0, 1, 2, \dots).$$

This result follows from a property of the Wronskian:

$$\begin{aligned} & W_x(f_0(y), f_1(y), \dots, f_n(y)) \\ &= (dy/dx)^{n(n+1)/2} W_y(f_0(y), f_1(y), \dots, f_n(y)), \end{aligned}$$

where $W_x(f_0(y), f_1(y), \dots, f_n(y))$ is defined as determinant of $(n+1) \times (n+1)$ matrix whose i -th row is the vector $\left(\frac{d^i}{dx^i} f_0(y), \frac{d^i}{dx^i} f_1(y), \dots, \frac{d^i}{dx^i} f_n(y) \right)$ and f_i ($0 \leq i \leq n$) are at least n times differentiable functions. In what follows we shall deal with formal differentiability of a single function in $k[[x]]$ without mentioning convergence of it.

The purpose of this note is to first give a simple, direct proof of Theorem A and then to establish its analogue in positive characteristic. Besides, we derive an amusing identity among the coefficients of a twisted formal power series in the Frobenius endomorphism τ . For Theorem A leads to a determinantal identity among the coefficients of a formal power series.

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2. Preliminaries

As it stands, the formula for $n \geq p$ in Theorem A is not interesting in the case where the underlying field k is of prime characteristic p . In order to avoid this case we will consider the Hasse-Teichmüller operators $D^{(j)}$, which are defined by

$$D^{(j)}\left(\sum_{i=0}^{\infty} a_i x^i\right) = \sum_{i=0}^{\infty} \binom{i}{j} a_i x^{i-j}$$

on the ring $k[[x]]$ of formal power series with coefficients in a field k of arbitrary characteristic. When the field k has characteristic 0, $D^{(j)}$ are closely related by the usual higher derivatives $\frac{d^j}{dx^j}$:

$$(1) \quad D^{(j)} = \frac{1}{j!} \frac{d^j}{dx^j}.$$

Even when the field k has positive characteristic p , it is easily seen that $D^{(j)}$ is a non-trivial operator for each integer $j \geq p$. Like the ordinary higher derivatives, the Hasse-Teichmüller operators satisfy the product rule [10], quotient rule [2] and chain rule [3, 4]. We refer to [5] for a concise summary on all of these properties.

3. Equivalent statement

It is evident from the relation (1) that Theorem A is equivalent to the following statement.

Theorem B. For $f \in k[[x]]$, we have

$$\det \left\{ \left(D^{(j)} f(x)^i \right)_{i,j=0}^n \right\} = f'(x)^{n(n+1)/2} \quad (n = 0, 1, 2, \dots).$$

To give a proof of Theorem B, we here state a special case of the product rule for $D^{(j)}$ what we call, the power rule (see [10, 1]).

Power rule. For all $f \in k[[x]]$ and $j > 0$,

$$D^{(j)}(f^i) = \sum_{e=1}^j \sum_{\lambda_1 + \lambda_2 + \dots + \lambda_e = j, \lambda_i > 0} \binom{i}{e} f^{i-e} D^{(\lambda_1)} f \cdot D^{(\lambda_2)} f \cdot \dots \cdot D^{(\lambda_e)}(f).$$

Proof of Theorem B. Put a matrix $b = (b_{i,j})$ by

$$b_{i,j} = (-1)^{i+j} \binom{i}{j} f^{i-j} \quad (i, j \geq 0)$$

and a matrix $c = (c_{i,j})$ by $c_{i,j} = D^{(j)} f^i$. Then the theorem will follow from the fact that bc is an upper triangular matrix with diagonal entries $(bc)_{i,i} = (D^{(1)} f)^i = f'^i$. Now we use the power rule to compute $(bc)_{i,j}$ for $0 \leq j \leq i \leq n$ as follows:

$$\begin{aligned}
 & (bc)_{i,j} \\
 &= \sum_{k=0}^i (-1)^{i+k} \binom{i}{k} f^{i-k} D^{(j)} f^k \\
 &= \sum_{k=0}^i (-1)^{i+k} \binom{i}{k} f^{i-k} \sum_{e=1}^j \sum_{\lambda_1+\lambda_2+\dots+\lambda_e=j, \lambda_l>0} \binom{k}{e} f^{k-e} D^{(\lambda_1)} f \cdot D^{(\lambda_2)} f \dots D^{(\lambda_e)}(f) \\
 &= \sum_{k=0}^i \sum_{e=1}^j \sum_{\lambda_1+\lambda_2+\dots+\lambda_e=j, \lambda_l>0} (-1)^{i+k} \binom{i}{k} \binom{k}{e} f^{i-e} D^{(\lambda_1)} f \cdot D^{(\lambda_2)} f \dots D^{(\lambda_e)}(f) \\
 &= \sum_{e=1}^j \sum_{k=0}^i \sum_{\lambda_1+\lambda_2+\dots+\lambda_e=j, \lambda_l>0} (-1)^{i+k} \binom{i}{e} \binom{i-e}{i-k} f^{i-e} D^{(\lambda_1)} f \cdot D^{(\lambda_2)} f \dots D^{(\lambda_e)}(f) \\
 &= \sum_{e=1}^j \sum_{\lambda_1+\lambda_2+\dots+\lambda_e=j, \lambda_l>0} \binom{i}{e} \left(\sum_{k=0}^i (-1)^{i+k} \binom{i-e}{i-k} \right) f^{i-e} D^{(\lambda_1)} f \cdot D^{(\lambda_2)} f \dots D^{(\lambda_e)}(f) \\
 &= \sum_{e=1}^j \sum_{\lambda_1+\lambda_2+\dots+\lambda_e=j, \lambda_l>0} \binom{i}{e} (1-1)^{i-e} f^{i-e} D^{(\lambda_1)} f \cdot D^{(\lambda_2)} f \dots D^{(\lambda_e)}(f).
 \end{aligned}$$

The result follows now from the very last equality that $(bc)_{i,j} = 0$ for $i > j$ and $(bc)_{i,i} = f'^i$. □

As a special case, we immediately have the following corollary, which was first observed in [11]. We denote by $[x^j]f^i$ the coefficient of x^j in f^i . Then it is easy to check that $D^{(j)}f^i|_{x=0} = [x^j]f^i$.

Corollary 1. *Let $f(x) = 1 + a_1x + a_2x^2 + \dots$ be a formal power series and define a matrix c by*

$$c_{i,j} = [x^j]f^i \quad (i, j \geq 0).$$

Then

$$\det((c_{i,j})_{i,j=0}^n) = a_1^{n(n+1)/2} \quad (n = 0, 1, 2, \dots).$$

As an application, we recall the Bernoulli numbers $B_j^{(i)}$ of higher order i , defined by

$$\left(\frac{x}{e^x - 1}\right)^i = \sum_{j=0}^{\infty} \frac{B_j^{(i)}}{j!} x^j.$$

The following corollary is then immediate from $B_1^{(1)} = B_1 = -\frac{1}{2}$.

Corollary 2.

$$\det((B_j^{(i)})_{i,j=0}^n) = (-1/2)^{n(n+1)/2} 1!2! \dots n! \quad (n = 0, 1, 2, \dots).$$

We now introduce another combinatorial determinant involving the operator $(x \frac{d}{dx})^j$, which is less well known but has a number of applications to series in

calculus. The operator has a nice expansion formula in terms of the usual higher derivatives (see [7]).

$$(2) \quad \left(x \frac{d}{dx}\right)^j f(x) = \sum_{e=1}^j S(j, e) x^e \frac{d^e f}{dx^e},$$

where $S(j, e)$ are Stirling numbers of the second kind. Together with the power rule and (1) we are able to use (2) to derive Theorem C analogous to Theorem A, in the same way we did in the proof of Theorem B.

Theorem C.

$$\det \left\{ \left(\left(x \frac{d}{dx}\right)^j f(x)^i \right)_{i,j=0}^n \right\} = 1!2! \cdots n! (xf'(x))^{n(n+1)/2} \quad (n = 0, 1, 2, \dots).$$

Along this work, there is another combinatorial determinant in the case where multiplication is replaced by composition.

Theorem D. Let $f(x) = x + a_1x^2 + a_2x^3 + \cdots$ be a formal power series and define $f^{(0)} = x$ and $f^{(i)} = f(f^{(i-1)})$ for $i > 1$. Define a matrix c by

$$c_{i,j} = [x^{j+1}]f^{(i)} \quad (i, j \geq 0).$$

Then

$$\det((c_{i,j})_{i,j=0}^n) = 1!2! \cdots n! a_1^{n(n+1)/2} \quad (n = 0, 1, 2, \dots).$$

Proof. See [6] □

4. An analogue in positive characteristic

We are now in a position of obtaining the analogue of Theorem D in characteristic $p > 0$. To this end, let K denote a field of prime characteristic p in which a subfield \mathbb{F}_q of order $q = p^m$ is imbedded, and let τ be the Frobenius endomorphism on G_a/K , that is, $\tau(x) = x^q$. Let $K\{\{\tau\}\}$ be the ring of formal power series in τ . Then multiplication in $K\{\{\tau\}\}$ is twisted by the commutation relation

$$\tau\alpha = \alpha^q\tau, \quad \alpha \in K.$$

More precisely, multiplication of two formal power series $f(\tau) = \sum_{i=0}^{\infty} a_i\tau^i$, $g(\tau) = \sum_{k=0}^{\infty} b_k\tau^k$ in $K\{\{\tau\}\}$ is given by

$$f(\tau)g(\tau) = \sum_{i=0}^{\infty} c_i\tau^i \quad \text{with} \quad c_k = \sum_{i+j=k} a_i b_j^q.$$

Let $A_{\mathbb{F}_q}(K)$ denote the set of \mathbb{F}_q -additive formal power series with coefficients in K . Then it is well known in [9] that $A_{\mathbb{F}_q}(K)$ is a ring with standard addition and multiplication being given by composition and that the map $K\{\{\tau\}\} \rightarrow A_{\mathbb{F}_q}(K)$, $f(\tau) \mapsto f(\tau)(x)$ is isomorphic. We state the analogue of Theorem D for $K\{\{\tau\}\}$.

Theorem E. Let $f(\tau) = \tau^0 + a_1\tau + a_2\tau^2 + \dots$ be a twisted formal power series in $K\{\{\tau\}\}$ and define a matrix c by

$$c_{i,j} = [\tau^j]f^i \quad (i, j \geq 0).$$

Then

$$\det((c_{i,j})_{i,j=0}^n) = a_1^{e(n)} \quad (n = 0, 1, 2, \dots),$$

where

$$e(n) = \frac{1}{q-1} \left(\frac{q^{n+1} - 1}{q-1} - (n+1) \right).$$

By the isomorphism above, Theorem E is equivalent to the following statement.

Theorem F. Let $f(\tau)(x) = x + a_1x^q + a_2x^{q^2} + \dots$ be an \mathbb{F}_q -additive formal power series in $A_{\mathbb{F}_q}(K)$ and define

$$f^{(0)}(\tau)(x) = x \quad \text{and} \quad f^{(i)}(\tau)(x) = f(f^{(i-1)}(\tau)(x))$$

for $i > 1$. Define a matrix c by

$$c_{i,j} = [x^{q^j}]f^{(i)}(\tau)(x) \quad (i, j \geq 0).$$

Then

$$\det((c_{i,j})_{i,j=0}^n) = a_1^{e(n)}, \quad (n = 0, 1, 2, \dots)$$

where $e(n)$ is as in Theorem E.

Proof. We show that the matrix

$$b_{i,j} = (-1)^{i+j} \binom{i}{j} \quad (i, j \geq 0)$$

has the property that bc is an upper triangular matrix. Put

$$g_i(x) = \sum_k (-1)^{i+k} \binom{i}{k} f^{(k)}(x).$$

Then $(bc)_{i,j} = [x^{q^j}]g_i(x)$, and the theorem follows from the fact that

$$g_i(x) = \sum_{j=0}^i b_j^{(i)} x^{q^{i+j}} \quad \text{with} \quad b_0^{(i)} = a_1^{1+q+\dots+q^{i-1}},$$

which we prove by induction on i . For the case $i = 0$ it is obviously true. Assume that $g_{i-1}(x) = \sum_{j=0}^{\infty} b_j^{(i-1)} x^{q^{i+j-1}}$. Then we compute

$$\begin{aligned} g_i(x) &= g_{i-1}(f(x)) - g_{i-1}(x) \\ &= \sum_{j=0}^{\infty} \sum_{k=0}^{\infty} b_j^{(i-1)} a_k^{q^{i+j-1}} x^{q^{i+j+k-1}} - \sum_{j=0}^{\infty} b_j^{(i-1)} x^{q^{i+j-1}} \quad \text{where } a_0 = 1 \\ &= \sum_{k=0}^{\infty} \sum_{j=0}^{\infty} b_j^{(i-1)} a_k^{q^{i+j-1}} x^{q^{i+j+k-1}} - \sum_{j=0}^{\infty} b_j^{(i-1)} x^{q^{i+j-1}} \\ &= \sum_{k=1}^{\infty} \sum_{j=0}^{\infty} b_j^{(i-1)} a_k^{q^{i+j-1}} x^{q^{i+j+k-1}}. \end{aligned}$$

Hence $b_0^{(i)} = b_0^{(i-1)} a_1^{q^{i-1}} = a_1^{1+q+\dots+q^{i-1}}$, as desired. \square

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