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Double tails of multiple zeta values

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ABSTRACT

In this paper we introduce and study double tails of multiple zeta values. We show, in particular, that they satisfy certain recurrence relations and deduce from this a generalization of Euler's classical formula $\zeta(2) = 3 \sum_{m=1}^{\infty} m^{-2} \binom{2m}{m}^{-1}$ to all multiple zeta values, as well as a new and very efficient algorithm for computing these values.

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1. Introduction

Throughout the paper, \mathbf{N} denotes the set of non-negative integers. A finite sequence $\mathbf{a} = (a_1, \dots, a_r)$ of positive integers is called a *composition*. The integer r is called *the depth* of \mathbf{a} and the integer $k = a_1 + \dots + a_r$ *the weight* of \mathbf{a} . The composition \mathbf{a} is said to be *admissible* if either $r \geq 1$ and $a_1 \geq 2$, or \mathbf{a} is the empty composition denoted \emptyset .

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To each admissible composition $\mathbf{a} = (a_1, \dots, a_r)$, one associates a real number $\zeta(\mathbf{a})$. It is defined by the convergent series

$$\zeta(\mathbf{a}) = \sum_{n_1 > \dots > n_r > 0} n_1^{-a_1} \dots n_r^{-a_r}, \tag{1}$$

when $r \geq 1$, and by $\zeta(\emptyset) = 1$ when $r = 0$. These numbers are called *multiple zeta values* or *Euler–Zagier numbers*.

A *binary word* is by definition a word w constructed on the alphabet $\{0, 1\}$. Its letters are called *bits*. The number of bits of w is called *the weight* of w and denoted by $|w|$. The number of bits of w equal to 1 is called *the depth* of w . To any composition $\mathbf{a} = (a_1, \dots, a_r)$, one associates the binary word

$$\mathbf{w}(\mathbf{a}) = \{0\}_{a_1-1} 1 \dots \{0\}_{a_r-1} 1 \tag{2}$$

where for each integer $u \geq 0$, $\{0\}_u$ denotes the binary word consisting of u bits equal to 0, and where $\mathbf{w}(\mathbf{a})$ is the empty word if \mathbf{a} is the empty composition. The weight of $\mathbf{w}(\mathbf{a})$ is equal to the weight of \mathbf{a} and its depth to the depth of \mathbf{a} .

We shall denote by W the set of binary words. When $\varepsilon, \varepsilon' \in \{0, 1\}$, ${}_\varepsilon W$ and $W_{\varepsilon'}$ denote the sets of binary words starting by ε and ending by ε' respectively, and ${}_\varepsilon W_{\varepsilon'}$ their intersection.

The map \mathbf{w} is a bijection from the set of compositions onto the set of binary words not ending by 0. Non-empty compositions correspond to words in W_1 , and non-empty admissible compositions to words in ${}_0W_1$. Therefore a binary word will be called *admissible* if either it belongs to ${}_0W_1$, or it is empty.

Maxim Kontsevich has discovered that for each admissible composition \mathbf{a} , the multiple zeta value $\zeta(\mathbf{a})$ can be written as an iterated integral. More precisely, if $w = \varepsilon_1 \dots \varepsilon_k$ denotes the associated binary word $\mathbf{w}(\mathbf{a})$, we have

$$\zeta(\mathbf{a}) = \text{It} \int_0^1 (\omega_{\varepsilon_1}, \dots, \omega_{\varepsilon_k}) = \int_{1 > t_1 > \dots > t_k > 0} f_{\varepsilon_1}(t_1) \dots f_{\varepsilon_k}(t_k) dt_1 \dots dt_k \tag{3}$$

where $\omega_i = f_i(t)dt$, with $f_0(t) = \frac{1}{t}$ and $f_1(t) = \frac{1}{1-t}$. We therefore often write this number $\zeta(w)$ instead of $\zeta(\mathbf{a})$.

Let $w = \varepsilon_1 \dots \varepsilon_k$ be a binary word. Its *dual word* is defined to be $\bar{w} = \bar{\varepsilon}_k \dots \bar{\varepsilon}_1$, where $\bar{0} = 1$ and $\bar{1} = 0$. When w is admissible, so is \bar{w} . We can therefore define the *dual composition* of an admissible composition \mathbf{a} to be the admissible composition $\bar{\mathbf{a}}$ such that $\mathbf{w}(\bar{\mathbf{a}})$ is dual to $\mathbf{w}(\mathbf{a})$. When \mathbf{a} has weight k and depth r , $\bar{\mathbf{a}}$ has weight k and depth $k - r$.

By the change of variables $t_i \mapsto 1 - t_{k+1-i}$ in the integral (3), one gets the following *duality relation*: for any admissible composition \mathbf{a} , we have

$$\zeta(\mathbf{a}) = \zeta(\bar{\mathbf{a}}). \tag{4}$$

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