# 2. Aitken-Steffensen Acceleration and a New Addition Formula for Fibonacci Numbers ${ }^{\dagger}$ 

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Interesting addition formulae for Fibonacci numbers and for $\cot (x)$ are discovered by the third author through various numerical observations. It is verified rigorously for the first time by the first author by mathematical induction and then is proved more directly by the use of detailed properties of Cauchy matrix by the second author [3]. We will discuss these formulae in details elsewhere ([1] and [2]).

1. Addition formula. Consider the three parameter family of functions:

$$
\begin{equation*}
p(x)=p(\alpha, \beta, \gamma ; x)=\left(\alpha \gamma^{x}+\beta\right) /\left(\gamma^{x}-1\right), \tag{1.1}
\end{equation*}
$$

with $\alpha+\beta \neq 0, \gamma \neq 0$. For $\alpha=(\sqrt{5}-1) / 2$,

$$
\begin{equation*}
p(n)=p\left(\alpha, \alpha^{-1},-\alpha^{-2} ; n\right)=F_{n-1} / F_{n}, \quad n=1,2,3, \cdots \tag{1.2}
\end{equation*}
$$

is the ratio of the consecutive Fibonacci numbers $F_{n-1}$ and $F_{n}$ :
(1.3) $\quad F_{0}=0, \quad F_{1}=1, \quad F_{n+1}=F_{n}+F_{n-1}, \quad n=1,2,3, \cdots$.

The other important examples are

$$
\begin{equation*}
\operatorname{coth}(x)=p\left(1,1, e^{2} ; x\right) \tag{1.4}
\end{equation*}
$$

and

$$
\cot (x)=p(\sqrt{-1}, \sqrt{-1}, \exp (2 \sqrt{-1}) ; x)
$$

We state the main theorem :
Theorem 1.1. For $m=2,3,4, \cdots$ and for any set $\left(x_{1}, \cdots, x_{m}, y_{1}, \cdots, y_{m}\right)$ of arbitrary complex numbers the function $p(x)$ given by (1.1) satisfies :

$$
\begin{gather*}
p\left(x_{1}+\cdots+x_{m}+y_{1}+\cdots+y_{m}\right)=1 /{ }^{t} 1_{m}\left(p\left(x_{i}+y_{j}\right)\right)^{-1} 1_{m}  \tag{1.5}\\
=-\operatorname{det}\left(p\left(x_{i}+y_{j}\right)\right) / \operatorname{det}\left|\begin{array}{ll}
p\left(x_{i}+y_{j}\right) & 1_{m} \\
1_{m} & 0
\end{array}\right|
\end{gather*}
$$

provided that $\gamma^{x_{i}+y_{j}} \neq 1$ for $1 \leq i, j \leq m$. Here $\left(p\left(x_{i}+y_{j}\right)\right)$ denotes an $m \times m$ matrix with the indicated ( $i, j$ ) components, $1_{m}$ is the column m-vector with all components $1,{ }^{t} 1_{m}$ is its transposition.

When applying this formula to the sequences (1.2) we consider the case when $x_{i}$ and $y_{j}$ are natural numbers.

By (1.4) we obtain

$$
\begin{equation*}
\cot \left(x_{1}+\cdots+x_{m}+y_{1}+\cdots+y_{m}\right)=1 /{ }^{t} 1_{m}\left(\cot \left(x_{i}+y_{j}\right)\right)^{-1} 1_{m} . \tag{1.6}
\end{equation*}
$$

In particular, putting $x_{i}=x-i y$ and $y_{j}=j y$, we have

[^0]\[

$$
\begin{equation*}
\cot (m x)=1 /{ }^{t} 1_{m}(\cot (x+(j-i) y))^{-1} 1_{m} . \tag{1.7}
\end{equation*}
$$

\]

2. Aitken-Steffensen acceleration. It is well known [4] that any linearly convergent sequence $p_{n}$ may be transformed into a better convergent one $\left(A_{2} p\right)_{n}$ by the Aitken-Steffensen transformation

$$
\begin{align*}
\left(A_{2} p\right)_{n} & =\left(p_{n+1} p_{n-1}-p_{n}^{2}\right) /\left(p_{n+1}-2 p_{n}+p_{n-1}\right)  \tag{2.1}\\
& =-\left|\begin{array}{ll}
p_{n} & p_{n+1} \\
p_{n-1} & p_{n}
\end{array}\right| /\left[\left.\begin{array}{lll}
p_{n} & p_{n+1} & 1 \\
p_{n-1} & p_{n} & 1 \\
1 & 1 & 0
\end{array} \right\rvert\,\right. \\
& =1 /(1,1)\left[\begin{array}{ll}
p_{n} & p_{n+1} \\
p_{n-1} & p_{n}
\end{array}\right]^{-1}\left[\begin{array}{l}
1 \\
1
\end{array}\right] .
\end{align*}
$$

The following extended "Aitken-Steffensen transformations", known as the " $\varepsilon$-algorithm" ([4]),

$$
\begin{equation*}
\left(A_{m} p\right)_{n}=1 / /^{t} 1_{m}\left(p_{n+j-i}\right)^{-1} 1_{m}, \quad m=2,3,4, \cdots \tag{2.2}
\end{equation*}
$$

are also frequently used to accelerate the convergence of sequences. Considering (1.5) in the case $x_{i}=n-i$, and $y_{j}=j$, we have :

Corollary to Theorem 1.1. For $m=2,3,4, \cdots$ the sequence $p_{n}=p(n)$ given by (1.1) satisfies

$$
\begin{equation*}
\left(A_{m} p\right)_{n}=p_{m n} \tag{2.3}
\end{equation*}
$$

The present work begins by the discovery of this fact concerning $p_{n}$ $=p(n)$ of (1.2) through numerical observation for $m=2$. Observe the sequence (1.2) ; we obtain in fact:

| (2.4) | $n$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| :--- | :--- | :--- | :--- | ---: | ---: | ---: | ---: | ---: |
|  | $p_{n}$ | 0 | 1 | $1 / 2$ | $2 / 3$ | $3 / 5$ | $5 / 8$ | $8 / 13$ |

Note that $p_{n}$ converges to $(\sqrt{5}-1) / 2$ as $n$ tends to infinity. The above numerical data show that $p_{n}$ is transformed into the new sequence $\left(A_{2} p\right)_{n}$ $=p_{2 n}$ which converges to the same limit doubly fast. It is natural to conjecture that $\left(A_{3} p\right)_{n}=p_{3 n},\left(A_{4} p\right)_{n}=p_{4 n}, \cdots$ and so on. These relations can be easily confirmed numerically and it is easy to verify $\left(A_{2} p\right)_{n}=p_{2 n}$ and $\left(A_{3} p\right)_{n}=p_{3 n}$ directly. But to establish it in general case we need some results of pure mathematics about matrices and determinants. The first rigorous verification of Theorem 1.1 is done by mathematical induction with respect to $m$, by the use of Laplace expansion theorem for determinants.
3. Cauchy matrix. For a set $\left(a_{1}, \cdots, a_{m}, b_{1}, \cdots, b_{m}\right)$ of mutually distinct arbitrary complex numbers we consider the $m \times m$ Cauchy matrix and its modification

$$
\begin{gather*}
C=C(a, b)=\left(\frac{1}{a_{i}-b_{j}}\right),  \tag{3.1}\\
A=A(\alpha, \beta, a, b)=\left(\frac{\alpha a_{i}+\beta b_{j}}{a_{i}-b_{j}}\right) . \tag{3.2}
\end{gather*}
$$

$\alpha, \beta$ being complex constants such that $\alpha+\beta \neq 0$. It is well known (Cauchy's lemma [5]) that:

$$
\begin{equation*}
\operatorname{det} C(a, b)=\prod_{i<j}\left(a_{i}-a_{j}\right)\left(b_{j}-b_{i}\right) / \prod_{i, j}\left(a_{i}-b_{j}\right) \tag{3.3}
\end{equation*}
$$

Using this we can show that
(3.4) $\quad \operatorname{det} A(\alpha, \beta, a, b)=(\alpha+\beta)^{m-1}\left(\alpha \sigma_{m}(\alpha)+\beta \sigma_{m}(b)\right) \operatorname{det} C(a, b)$
where $\sigma_{m}(\alpha)=a_{1} \cdots a_{m}$ and $\sigma_{m}(b)=b_{1} \cdots b_{m}$. Investigating these matrices in details we can show :

Theorem 3.1. For the $m \times m$ matrices $A$ and $C$ we have
(3.5) $\quad 1 /{ }^{t} 1_{m} A^{-1} 1_{m}=\left(\alpha \sigma_{m}(a)+\beta \sigma_{m}(b)\right) /\left(\sigma_{m}(a)-\sigma_{m}(b)\right)$
and
(3.6)

$$
1 /{ }^{t} 1_{m} C(a, b)^{-1} 1_{m}=1 /\left(a_{1}+\cdots+a_{m}-b_{1}-\cdots-b_{m}\right)
$$

In the case $a_{i}=\gamma^{x_{i}}$ and $b_{j}=\gamma^{-y_{j}}$, we have (1.5) from (3.5).

## References

[1] M. Arai, K. Okamoto, and Y. Kametaka: Aitken acceleration and Fibonacci numbers (to appear).
[2] --: A new addition formula for $\cot (x)$. Aitken-Steffensen acceleration and Cauchy matrix (to appear).
[3] K. Okamoto: Isomonodromic deformation and Painlevé equations, and the Garnier system (preprint).
[4] C. Brezinski: Accélération de la convergence en analyse numérique. Lect. Notes in Math., vol. 584, Springer-Verlag (1977).
[5] H. Weyl: Classical Groups. Princeton Univ. Press (1973).


[^0]:    ${ }^{\dagger)}$ Dedicated to Professor Sigeru Mizohata on his sixtieth birth day.
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