

ON THE n TH DERIVATIVE OF $f(x)$ *

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Let y_1, y_2, y_3, \dots be defined recursively as follows: y_1 is the logarithmic derivative of a function $y=f(x)$, and $y_\nu = D_x y_{\nu-1}$, ($\nu=2, 3, 4, \dots$). Then the successive derivatives y', y'', y''', \dots of y with respect to x are polynomials in y and the y_ν . In fact, $y' = y y_1$, $y'' = y(y_2 + y_1^2)$, $y''' = y(y_3 + 3y_1 y_2 + y_1^3)$, and

$$(1) \quad y^{(n)} = y \sum A_{\nu_1 \nu_2 \dots \nu_n}^{(n)} y_1^{\nu_1} y_2^{\nu_2} \dots y_n^{\nu_n}$$

where $A_{\nu_1 \nu_2 \dots \nu_n}^{(n)}$ is a positive integer and the summation is taken for all non-negative integral solutions $\nu_1, \nu_2, \nu_3, \dots, \nu_n$ of the equation

$$(2) \quad \nu_1 + 2\nu_2 + 3\nu_3 + \dots + n\nu_n = n.$$

This statement may readily be proved by mathematical induction. The principal object of the present note is to prove the following theorem:

THEOREM. *The integer $A_{\nu_1 \nu_2 \dots \nu_n}^{(n)}$ in (1) is equal to the number of ways that n different objects can be placed in compartments, one in each of ν_1 compartments, two in each of ν_2 compartments, three in each of ν_3 compartments, \dots , without regard to the order of arrangement of the compartments.*

1. Generalized binomial coefficients. Let k, m, n , ($kn \leq m$), be positive integers, and denote by $C_{m,n}^{(k)}$ the number of ways that kn objects can be selected from m objects and placed in n compartments, k in each compartment, where no account is taken of the order of arrangement of the compartments. Thus $C_{m,n}^{(1)}$ is the binomial coefficient $C_{m,n} = m!/[n!(m-n)!]$. We have

$$n! \cdot C_{m,n}^{(k)} = C_{m, kn} \cdot (C_{kn,k} \cdot C_{k(n-1),k} \cdot \dots \cdot C_{k,k}),$$

or

$$(3) \quad C_{m,n}^{(k)} = m!/[n!(m-kn)!(k!)^n].$$

This has meaning if $m \geq kn$. For special 0 values of the indices we shall consider $C_{m,n}^{(k)}$ to be defined by (3) by taking $0! = 1$. Thus if $k \geq 0, m \geq 0$, we have $C_{m,0}^{(k)} = 1$.

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If (2) holds, it will be seen that

$$(4) \quad C_{k_1, \nu_1}^{(1)} \cdot C_{k_2, \nu_2}^{(2)} \cdot \dots \cdot C_{k_n, \nu_n}^{(n)} = \frac{n!}{\nu_1! \nu_2! \dots \nu_n! (1!)^{\nu_1} (2!)^{\nu_2} \dots (n!)^{\nu_n}},$$

where $k_1 = n, k_2 = n - \nu_1, k_3 = n - \nu_1 - 2\nu_2, \dots$. We are to prove that this is the value of $A_{\nu_1 \nu_2 \dots \nu_n}^{(n)}$ in (1). For the proof we need the following identities which will be seen to hold for all values of m, n, k for which the symbols involved have been defined:

$$(5) \quad C_{m,n}^{(k+1)} = C_{m-1,n}^{(k+1)} + C_{m-1,1}^{(k)} \cdot C_{m-k-1,n-1}^{(k+1)},$$

$$(6) \quad (n+1) \cdot C_{m,n+1}^{(k)} = C_{m,n}^{(k)} \cdot C_{m-kn,1}^{(k)}.$$

Let it be remarked in passing that if $P_{n,k} = C_{n,0}^{(k)} + C_{n,1}^{(k)}x + C_{n,2}^{(k)}x^2 + \dots$, then from (5) it follows that $P_{n,k} = P_{n-1,k} + C_{n-1,k-1}x P_{n-k,k}$. Also $P'_{n,k} = C_{n,k} P_{n-k,k}$.

2. Derivation of the formula for $A_{\nu_1 \nu_2 \dots \nu_n}^{(n)}$. Denote the sum in (1) by S_n , and write S_n as a polynomial in $y_1, S_n = \sum_{\nu=0}^n S_{n,\nu}^{(1)} y_1^\nu$, where $S_{n,\nu}^{(1)}$ is independent of y_1 . We begin by showing that

$$(7) \quad S_{i,j}^{(1)} = C_{i,j}^{(1)} S_{i-j,0}^{(1)}, \quad 0 \leq j \leq i.$$

We use induction on the subscript difference $i - j = k$. From the relation $yS_n = D_x[yS_{n-1}]$ it follows that

$$(8) \quad S_{n,\nu}^{(1)} = S_{n-1,\nu-1}^{(1)} + (1 + \nu)y_2 S_{n-1,\nu+1}^{(1)} + D_x S_{n-1,\nu}^{(1)},$$

$\nu = 0, 1, 2, \dots, n,$

with the agreement that $S_{i,j} = 0$ if $j < 0$ or $j > i$. Assuming that (7) holds for $k < q$ we shall prove that it holds for $k = q$. Accordingly, we choose $n, \nu, (0 \leq \nu < n)$, in (8) so that $n - \nu = q$. Then, by our assumption, (8) may be written in the form

$$(9) \quad S_{n,\nu}^{(1)} = \begin{cases} S_{n-1,\nu-1}^{(1)} + (1 + \nu)y_2 C_{n-1,\nu+1}^{(1)} S_{n-\nu-2,0}^{(1)} + C_{n-1,\nu}^{(1)} D_x S_{n-\nu-1,0}^{(1)}, & \text{if } q > 1; \\ S_{n-1,\nu-1}^{(1)} + C_{n-1,\nu}^{(1)} D_x S_{n-\nu-1,0}^{(1)}, & \text{if } q = 1. \end{cases}$$

Replace n by $n - \nu$, and ν by 0 in (8), and eliminate $D_x S_{n-\nu-1,0}^{(1)}$ in (9). The result, by (6), is

$$(10) \quad S_{n,\nu}^{(1)} = S_{n-1,\nu-1}^{(1)} + C_{n-1,\nu}^{(1)} S_{n-\nu,0}^{(1)}.$$

Hence

$$S_{n,\nu}^{(1)} = \sum_{i=0}^{\nu} [S_{n-i,\nu-i}^{(1)} - S_{n-i-1,\nu-i-1}^{(1)}] = \left[\sum_{i=0}^{\nu} C_{n-i-1,\nu-i}^{(1)} \right] S_{n-\nu,0}^{(1)};$$

or, by (5) with $k=0$, $S_{n,\nu}^{(1)} = C_{n,\nu}^{(1)} S_{n-\nu,0}$, as was to be proved.

We next put

$$S_{m,0}^{(p-1)} = \sum_{\nu=0}^{\lfloor m/p \rfloor} S_{m,\nu}^{(p)} y_{\nu}^p, \quad p = 2, 3, 4, \dots$$

Then the formulas

$$(11) \quad S_{m,\nu}^{(p)} = C_{m,\nu}^{(p)} S_{m-p\nu,0}^{(p)},$$

$$(12) \quad S_{m,\nu}^{(p)} = C_{m-1,1}^{(p-1)} S_{m-p,\nu-1}^{(p)} + (1 + \nu) y_{p+1} S_{m-1,\nu+1}^{(p)} + D_x S_{m-1,\nu}^{(p)}$$

hold for $p=1$. Assuming that they hold for $p < k$, $k > 1$, we may then prove them for $p=k$. To do this, put $\nu=0$ and $p=k-1$ in (12), and equate coefficients of like powers of y_k . The result is the equation (12) with $p=k$. Thus (12) is true when $p=k$, and in particular $S_{k\nu,\nu}^{(k)} = C_{k\nu-1,1}^{(k-1)} S_{k(\nu-1),\nu-1}^{(k)}$. Hence by (5) we find that $S_{k\nu,\nu}^{(k)} = C_{k\nu,\nu}^{(k)} S_{0,0}^{(k)}$; so that (11) holds for $p=k$ provided $m-k\nu=0$. The proof of (11) for $p=k$ may now be carried out along the lines of the proof of (7), with induction, in this case, on the difference $m-k\nu$.

After (11) has been proved it follows at once by (4) that

$$(13) \quad A_{\nu_1 \nu_2 \dots \nu_n}^{(n)} = \frac{n!}{\nu_1! \nu_2! \dots \nu_n! (1!)^{\nu_1} (2!)^{\nu_2} \dots (n!)^{\nu_n}}.$$

3. Application. In conclusion I shall give examples to illustrate the application of the foregoing result.

EXAMPLE 1. Let $a_{n,k}$ denote the number of ways that n different objects can be distributed among k compartments, where no account is taken of the order of arrangement of the compartments, and at least one object is placed in each compartment. Then elementary considerations will show that $a_{n,k} = k a_{n-1,k} + a_{n-1,k-1}$. Put

$$y = e^{te^x} = e^t \sum_{\nu=0}^{\infty} L_{\nu}(t) x^{\nu} / \nu!.$$

Then by (1) we find that $L_n(t) = a_{n,1}t + a_{n,2}t^2 + \dots + a_{n,n}t^n$.

Put $g_k(y) = \sum_{\nu=0}^{\infty} a_{k+\nu,k} y^{\nu}$. It follows that $g_1(y) = 1/(1-y)$, $g_k(y) = g_{k-1}(y)/(1-ky)$, ($k=2, 3, 4, \dots$), or $g_k(y) = 1/[(1-y)(1-2y) \dots (1-ky)]$. Hence $L_n(1)$, the number of ways that n different ob-

jects can be distributed among n or fewer compartments, is the coefficient of y^n in the power series $P(y)$ for the function

$$\frac{y}{(1 - y)} + \frac{y^2}{(1 - y)(1 - 2y)} + \cdots + \frac{y^m}{(1 - y)(1 - 2y) \cdots (1 - my)},$$

where $m \geq n$. The number $L_n(1)$ is also the coefficient of $x^n/n!$ in the power series for the function $e^{(e^x-1)}$.

The $a_{n,k}$ are given explicitly by the formula

$$a_{n,k} = \frac{(-1)^{k+1}}{k!} \sum_{\nu=0}^k C_{k,\nu} (-1)^{\nu+1} \nu^n.$$

EXAMPLE 2. Put $y = (1+x)^{-t}$ in (1) and then set $x=0$. There results this identity:

$$(14) \quad \frac{t(t+1)(t+2) \cdots (t+n-1)}{n!} = \sum \frac{t^{\nu_1+\nu_2+\cdots+\nu_n}}{(1 \cdot 2 \cdots \nu_1)(2 \cdot 4 \cdots 2\nu_2) \cdots (n \cdot 2n \cdots n\nu_n)},$$

where the summation is taken as in (1). On putting $t=1$ in (14) we obtain the following theorem:*

THEOREM. *Form a partition of n by taking at most one integer from each of the progressions $1, 2, 3, \dots; 2, 4, 6, \dots; 3, 6, 9, \dots; \dots$. Multiply together the terms of each progression up to and including the integer chosen. Let the products so formed be a, b, c, \dots . Then $\sum [1/(a \cdot b \cdot c \cdots)] = 1$, where the sum is taken for all such partitions of n .*

EXAMPLE 3. If we differentiate the members of (14) with respect to t and then set $t=1$, we get the formula

$$1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} = \sum \frac{(\nu_1 + \nu_2 + \cdots + \nu_n)}{(1 \cdot 2 \cdots \nu_1)(2 \cdot 4 \cdots 2\nu_2) \cdots (n \cdot 2n \cdots n\nu_n)}.$$

This may likewise be interpreted as a theorem on partitions of n .

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* Jacobi, *Zur combinatorischen Analysis*, Crelle's Journal, vol. 22 (1841), pp. 372-374.