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# Symbolic Summation for Combinatorial and Related Problems

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## Some of the available summation tools:

- Abramov, S.A.: On the summation of rational functions. *Zh. vychisl. mat. Fiz.* **11**, 1071–1074 (1971)
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- Abramov, S.A.: Rational solutions of linear differential and difference equations with polynomial coefficients. *U.S.S.R. Comput. Math. Phys.* **29**(6), 7–12 (1989)
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- Chen, S., Kauers, M.: Order-Degree Curves for Hypergeometric Creative Telescoping. In: J. van der Hoeven, M. van Hoeij (eds.) *Proceedings of ISSAC 2012*, pp. 122–129 (2012)
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- M. Kauers and P. Paule. *The concrete tetrahedron*. Texts and Monographs in Symbolic Computation. SpringerWienNewYork, Vienna, 2011. Symbolic sums, recurrence equations, generating functions, asymptotic estimates.



## Some of the available summation tools:

⋮

- Koornwinder, T.H.: On Zeilberger's algorithm and its  $q$ -analogue. *J. Comp. Appl. Math.* **48**, 91–111 (1993)
- Koutschan, C.: Creative telescoping for holonomic functions. In: C. Schneider, J. Blümlein (eds.) *Computer Algebra in Quantum Field Theory: Integration, Summation and Special Functions*, Texts and Monographs in Symbolic Computation, pp. 171–194. Springer (2013). ArXiv:1307.4554 [cs.SC]
- Paule, P.: Greatest factorial factorization and symbolic summation. *J. Symbolic Comput.* **20**(3), 235–268 (1995)
- Paule, P.: Contiguous relations and creative telescoping. unpublished manuscript p. 33 pages (2001)
- Paule, P., Riese, A.: A Mathematica  $q$ -analogue of Zeilberger's algorithm based on an algebraically motivated approach to  $q$ -hypergeometric telescoping. In: M. Ismail, M. Rahman (eds.) *Special Functions,  $q$ -Series and Related Topics*, vol. 14, pp. 179–210. AMS (1997)
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- Petkovšek, M.: Hypergeometric solutions of linear recurrences with polynomial coefficients. *J. Symbolic Comput.* **14**(2-3), 243–264 (1992)
- Petkovšek, M., Wilf, H.S., Zeilberger, D.:  *$A = B$* . A. K. Peters, Wellesley, MA (1996)
- Petkovšek, M., Zakrajšek, H.: Solving linear recurrence equations with polynomial coefficients. In: C. Schneider, J. Blümlein (eds.) *Computer Algebra in Quantum Field Theory: Integration, Summation and Special Functions*, Texts and Monographs in Symbolic Computation, pp. 259–284. Springer (2013)
- Pirastu, R., Strehl, V.: Rational summation and Gosper-Petkovšek representation. *J. Symbolic Comput.* **20**(5-6), 617–635 (1995)
- Wegschaider, K., May 1997. Computer generated proofs of binomial multi-sum identities. Master's thesis, RISC, Johannes Kepler University.
- Wilf, H. S., Zeilberger, D., 1992. An algorithmic proof theory for hypergeometric (ordinary and " $q$ ") multisum/integral identities. *Invent. Math.* **108** (3), 575–633.
- Zeilberger, D., 1990. A holonomic systems approach to special functions identities. *J. Comput. Appl. Math.* **32**, 321–368.
- Zeilberger, D.: The method of creative telescoping. *J. Symbolic Comput.* **11**, 195–204 (1991)

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- Paule, P.: Greatest factorial factorization and symbolic summation. *J. Symbolic Comput.* **20**(3), 235–268 (1995)
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- Paule, P., Riese, A.: A Mathematica  $q$ -analogue of Zeilberger's algorithm based on an algebraically motivated approach to  $q$ -hypergeometric telescoping. In: M. Ismail, M. Rahman (eds.) *Special Functions,  $q$ -Series and Related Topics*, vol. 14, pp. 179–210. AMS (1997)
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Here I will restrict to the setting of difference rings/fields.

## You've Got Mail (7/2004)

From: Doron Zeilberger  
To: Robin Pemantle, Herbert Wilf  
CC: Carsten Schneider

Robin and Herb,

I am willing to bet that Carsten Schneider's SIGMA package for handling sums with harmonic numbers (among others) can do it in a jiffy. I am Cc-ing this to Carsten.

Carsten: please do it, and Cc- the answer to me.

-Doron

## The problem

From: Robin Pemantle [University of Pennsylvania]

To: herb wilf; doron zeilberger

Herb, Doron,

I have a sum that, when I evaluate numerically, looks suspiciously like it comes out to exactly 1.

Is there a way I can automatically decide this?

The sum may be written in many ways, but one is:

$$\sum_{n,k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}; \quad H_k := \sum_{i=1}^k \frac{1}{i}$$

[Arose in the analysis of the simplex algorithm on the Klee-Minty cube  
(J. Balogh, R. Pemantle)]

$$S = \sum_{n=1}^{\infty} \frac{H_{n+1} - 1}{n(n+1)} \boxed{\sum_{k=1}^{\infty} \frac{H_k}{k(k+n)}}$$

where  $H_k = \sum_{i=1}^k \frac{1}{i}$ .

GIVEN

$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}_{=: f(n, k)}} .$$



# Telescoping

GIVEN

$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}} .$$
$$=: f(n, k)$$

FIND  $g(n, k)$ :

$$\boxed{g(n, k+1) - g(n, k)} = \boxed{f(n, k)}$$

for all  $n, k \geq 1$ .

## Telescoping


GIVEN

$$A'(n) := \sum_{k=1}^a \underbrace{\frac{H_k}{k(k+n)}}_{=: f(n, k)}.$$

FIND  $g(n, k)$ :

$$\boxed{g(n, k+1) - g(n, k)} = \boxed{f(n, k)}$$

for all  $n, k \geq 1$ .

$$\boxed{g(n, a+1) - g(n, 1)} = \boxed{\sum_{k=1}^a f(n, k)}$$


## Telescoping

GIVEN

$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}} .$$

$$=: f(n, k)$$

FIND  $g(n, k)$ :

$$\boxed{g(n, k+1) - g(n, k)} = \boxed{f(n, k)}$$

for all  $n, k \geq 1$ .no solution 

# Zeilberger's creative telescoping paradigm

GIVEN

$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}}.$$

$$=: f(n, k)$$

FIND  $g(n, k)$  and  $c_0(n), c_1(n)$ :

$$\boxed{g(n, k+1) - g(n, k)} = \boxed{c_0(n)f(n, k) + c_1(n)f(n+1, k)}$$

for all  $n, k \geq 1$ .

**no solution** 

# Zeilberger's creative telescoping paradigm

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$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}}.$$

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FIND  $g(n, k)$  and  $c_0(n), c_1(n), c_2(n)$ :

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for all  $n, k \geq 1$ .

**solution** 

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FIND  $g(n, k)$  and  $c_0(n), c_1(n), c_2(n)$ :

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for all  $n, k \geq 1$ .

$$\boxed{\text{Sigma computes:}} \quad c_0(n) = n^2, \quad c_1(n) = -(n+1)(2n+1), \quad c_2(n) = (n+1)(n+2)$$

and

$$g(n, k) := -\frac{kH_k + n + k}{(n+k)(n+k+1)},$$

$$g(n, k+1) := -\frac{(1+n)H_k + n + k + 2}{(n+k+1)(n+k+2)}.$$

## Zeilberger's creative telescoping paradigm

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FIND  $g(n, k)$  and  $c_0(n), c_1(n), c_2(n)$ :

$$\boxed{g(n, k+1) - g(n, k)} = \boxed{c_0(n)f(n, k) + c_1(n)f(n+1, k) + c_2(n)f(n+2, k)}$$

for all  $n, k \geq 1$ .Summing this equation over  $k$  from 1 to  $a$  gives:

$$\boxed{g(n, a+1) - g(n, 1)} = \boxed{\sum_{k=1}^a [c_0(n)f(n, k) + c_1(n)f(n+1, k) + c_2(n)f(n+2, k)]}$$

## Zeilberger's creative telescoping paradigm

GIVEN

$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}}.$$

$$=: f(n, k)$$

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## Zeilberger's creative telescoping paradigm

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$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}}.$$

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for all  $n, k \geq 1$ .Summing this equation over  $k$  from 1 to  $a$  gives:

$$\boxed{g(n, a+1) - g(n, 1)} = \boxed{c_0(n) \sum_{k=1}^a f(n, k) + c_1(n) \sum_{k=1}^a f(n+1, k) + c_2(n) \sum_{k=1}^a f(n+2, k)}$$

# Zeilberger's creative telescoping paradigm

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$$A'(n) := \sum_{k=1}^a \frac{H_k}{\underbrace{k(k+n)}} .$$

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for all  $n, k \geq 1$ .

Summing this equation over  $k$  from 1 to  $a$  gives:

$$\boxed{g(n, a+1) - g(n, 1)} = \boxed{c_0(n)A'(n) + c_1(n)A'(n+1) + c_2(n)A'(n+2)}$$

## Zeilberger's creative telescoping paradigm

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$$A'(n) := \sum_{k=1}^a \underbrace{\frac{H_k}{k(k+n)}}_{=: f(n, k)}.$$

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for all  $n, k \geq 1$ .Summing this equation over  $k$  from 1 to  $a$  gives:

$$\begin{aligned} \boxed{g(n, a+1) - g(n, 1)} &= \boxed{c_0(n)A'(n) + c_1(n)A'(n+1) + c_2(n)A'(n+2)} \\ \parallel & \qquad \qquad \qquad \parallel \\ \frac{a}{(n+1)(a+n+1)} & n^2 A'(n) - (n+1)(2n+1)A'(n+1) + (n+1)(n+2)A'(n+2) \\ - \frac{(a+1)H_a}{(a+n+1)(a+n+2)} & \end{aligned}$$

## Summation principles (in difference field/ring setting)

$$n^2 \mathbf{A}(n) - (n+1)(2n+1) \mathbf{A}(n+1) + (n+1)(n+2) \mathbf{A}(n+2) = \frac{1}{n+1}$$

Recurrence finder

$$\mathbf{A}(n) = \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)}$$

## Summation principles (in difference field/ring setting)

$$n^2 \mathbf{A}(n) - (n+1)(2n+1) \mathbf{A}(n+1) + (n+1)(n+2) \mathbf{A}(n+2) = \frac{1}{n+1}$$

Recurrence solver

$$\mathbf{A}(n) = \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)}$$

where

$$H_n^{(2)} = \sum_{i=1}^n \frac{1}{i^2}$$

$$\left\{ c_1 \frac{nH_n - 1}{n^2} + c_2 \frac{1}{n} + \frac{nH_n^2 - 2H_n + nH_n^{(2)}}{2n^2} \mid c_1, c_2 \in \mathbb{R} \right\}$$

## Summation principles (in difference field/ring setting)

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$$\mathbf{A}(n) = \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)} \in$$

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# Summation principles (in difference field/ring setting)

$$n^2 \mathbf{A}(n) - (n+1)(2n+1) \mathbf{A}(n+1) + (n+1)(n+2) \mathbf{A}(n+2) = \frac{1}{n+1}$$

## Summation package Sigma

(based on difference field algorithms/theory  
see, e.g., Karr 1981, Bronstein 2000, Schneider 2001 -)

$$\mathbf{A}(n) = \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)} =$$

$$0 \frac{nH_n - 1}{n^2} + \zeta_2 \frac{1}{n} + \frac{nH_n^2 - 2H_n + nH_n^{(2)}}{2n^2}$$

where

$$H_n^{(2)} = \sum_{i=1}^n \frac{1}{i^2} \quad \zeta_z = \sum_{i=1}^{\infty} \frac{1}{i^z} (= \zeta(z))$$

```
In[1]:= << Sigma.m
```

Sigma - A summation package by Carsten Schneider © RISC-Linz

```
In[2]:= mySum =
```

$$\sum_{k=1}^a \frac{H_k}{k(k+n)}$$



In[1]:= &lt;&lt; Sigma.m

Sigma - A summation package by Carsten Schneider © RISC-Linz

In[2]:= mySum = 
$$\sum_{k=1}^a \frac{H_k}{k(k+n)}$$

In[3]:= rec = GenerateRecurrence[mySum, n][[1]]

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

$$\frac{(-a-1)H_a}{(a+n+1)(a+n+2)} + \frac{a}{(n+1)(a+n+1)}$$

In[1]:= &lt;&lt; Sigma.m

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$$\frac{(-a-1)H_a}{(a+n+1)(a+n+2)} + \frac{a}{(n+1)(a+n+1)}$$

In[4]:= rec = LimitRec[rec, SUM[n], {n}, a]

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

In[1]:= << **Sigma.m**

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In[2]:= **mySum** = 
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In[3]:= **rec** = **GenerateRecurrence**[**mySum**, **n**][[1]]

Out[3]= 
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In[4]:= **rec** = **LimitRec**[**rec**, **SUM**[**n**], {**n**}, **a**]

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

In[5]:= **recSol** = **SolveRecurrence**[**rec**, **SUM**[**n**], **IndefiniteSummation** → **True**]

Out[5]= 
$$\left\{ \left\{ 0, \frac{1}{n} \right\}, \left\{ 0, \frac{\sum_{i=1}^n \frac{1}{i}}{n} - \frac{1}{n^2} \right\}, \left\{ 1, \frac{\left( \sum_{i=1}^n \frac{1}{i} \right)^2}{2n} - \frac{\sum_{i=1}^n \frac{1}{i}}{n^2} + \frac{\sum_{i=1}^n \frac{1}{i^2}}{2n} \right\} \right\}$$

In[1]:= &lt;&lt; Sigma.m

Sigma - A summation package by Carsten Schneider © RISC-Linz

In[2]:= mySum = 
$$\sum_{k=1}^a \frac{H_k}{k(k+n)}$$

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Out[3]= 
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In[4]:= rec = LimitRec[rec, SUM[n], {n}, a]

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

In[5]:= recSol = SolveRecurrence[rec, SUM[n], IndefiniteSummation → True]

Out[5]= 
$$\left\{ \left\{ 0, \frac{1}{n} \right\}, \left\{ 0, \frac{\sum_{i=1}^n \frac{1}{i}}{n} - \frac{1}{n^2} \right\}, \left\{ 1, \frac{\left(\sum_{i=1}^n \frac{1}{i}\right)^2}{2n} - \frac{\sum_{i=1}^n \frac{1}{i}}{n^2} + \frac{\sum_{i=1}^n \frac{1}{i^2}}{2n} \right\} \right\}$$

In[6]:= FindLinearCombination[recSol, {1, {ζ<sub>2</sub>, 1/2 + ζ<sub>2</sub>/2}}, n, 2]

Out[6]= 
$$-\frac{\sum_{i=1}^n \frac{1}{i}}{n^2} + \frac{\left(\sum_{i=1}^n \frac{1}{i}\right)^2}{2n} + \frac{\sum_{i=1}^n \frac{1}{i^2}}{2n} + \frac{\zeta_2}{n}$$

$$\begin{aligned}
 S &= \sum_{n=1}^{\infty} \frac{H_{n+1} - 1}{n(n+1)} \underbrace{\sum_{k=1}^{\infty} \frac{H_k}{k(k+n)}} \\
 &= \frac{\zeta_2}{n} + \frac{nH_n^2 - 2H_n + nH_n^{(2)}}{2n^2}
 \end{aligned}$$

$$\begin{aligned}
 S &= \sum_{n=1}^{\infty} \frac{H_{n+1} - 1}{n(n+1)} \underbrace{\left[ \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)} \right]} \\
 &= \frac{\zeta_2}{n} + \frac{nH_n^2 - 2H_n + nH_n^{(2)}}{2n^2} \\
 &= -4\zeta_2 + (\zeta_2 - 1) \sum_{i=1}^{\infty} \frac{H_i}{i^2} - \sum_{i=1}^{\infty} \frac{H_i^2}{i^3} \\
 &\quad + \frac{1}{2} \sum_{i=1}^{\infty} \frac{H_i^3}{i^2} + \frac{1}{2} \sum_{i=1}^{\infty} \frac{H_i H_i^{(2)}}{i^2}
 \end{aligned}$$

$$\begin{aligned}
 S &= \sum_{n=1}^{\infty} \frac{H_{n+1} - 1}{n(n+1)} \underbrace{\left[ \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)} \right]} \\
 &= \frac{\zeta_2}{n} + \frac{nH_n^2 - 2H_n + nH_n^{(2)}}{2n^2} \\
 &= -4\zeta_2 + (\zeta_2 - 1) \sum_{i=1}^{\infty} \frac{H_i}{i^2} - \sum_{i=1}^{\infty} \frac{H_i^2}{i^3} \\
 &\quad + \frac{1}{2} \sum_{i=1}^{\infty} \frac{H_i^3}{i^2} + \frac{1}{2} \sum_{i=1}^{\infty} \frac{H_i H_i^{(2)}}{i^2} \\
 &\Rightarrow -4\zeta_2 - 2\zeta_3 + 4\zeta_2\zeta_3 + 2\zeta_5 = 0.999222\dots
 \end{aligned}$$

J.M. Borwein and R. Girgensohn. Evaluation of triple Euler sums. *Electron. J. Combin.*, 3:1–27, 1996.

P. Flajolet and B. Salvy. Euler sums and contour integral representations. *Experim. Math.*, 7(1):15–35, 1998.

$$\begin{aligned}
 S &= \sum_{n=1}^{\infty} \frac{H_{n+1} - 1}{n(n+1)} \underbrace{\left[ \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)} \right]} \\
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 &\quad + \frac{1}{2} \sum_{i=1}^{\infty} \frac{H_i^3}{i^2} + \frac{1}{2} \sum_{i=1}^{\infty} \frac{H_i H_i^{(2)}}{i^2} \\
 &\Rightarrow -4\zeta_2 - 2\zeta_3 + 4\zeta_2\zeta_3 + 2\zeta_5 = 0.999222\dots
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J.M. Borwein and R. Girgensohn. Evaluation of triple Euler sums. *Electron. J. Combin.*, 3:1–27, 1996.

P. Flajolet and B. Salvy. Euler sums and contour integral representations. *Experim. Math.*, 7(1):15–35, 1998.

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Toolbox 1: Indefinite summation

Toolbox 2: Definite summation

Toolbox 3: Special function algorithms

# Toolbox 1: Indefinite summation

# Telescoping

GIVEN  $f(k) = H_k$ .

FIND  $g(k)$ :

$$f(k) = g(k + 1) - g(k)$$

for all  $1 \leq k \leq n$  and  $n \geq 0$ .

## Telescoping

GIVEN  $f(k) = H_k$ .

FIND  $g(k)$ :

$$f(k) = g(k+1) - g(k)$$

for all  $1 \leq k \leq n$  and  $n \geq 0$ .

We compute

$$g(k) = (H_k - 1)k.$$

# Telescoping

GIVEN  $f(k) = H_k$ .

FIND  $g(k)$ :

$$f(k) = g(k+1) - g(k)$$

for all  $1 \leq k \leq n$  and  $n \geq 0$ .

Summing this equation over  $k$  from 1 to  $n$  gives

$$\sum_{k=1}^n H_k = g(n+1) - g(1)$$

$$= (H_{n+1} - 1)(n+1).$$

## Telescoping in the given difference field

FIND a closed form for

$$\sum_{k=1}^n H_k.$$

### A difference field for the **summand**

Consider the rational function field

$$\mathbb{F}$$

with the automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

## Telescoping in the given difference field

FIND a closed form for

$$\sum_{k=1}^n H_k.$$

### A difference field for the **summand**

Consider the rational function field

$$\mathbb{F} := \mathbb{Q}$$

with the automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

$$\sigma(c) = c \quad \forall c \in \mathbb{Q},$$

## Telescoping in the given difference field

FIND a closed form for

$$\sum_{k=1}^n H_k.$$

### A difference field for the **summand**

Consider the rational function field

$$\mathbb{F} := \mathbb{Q}(k)$$

with the automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

$$\sigma(c) = c \quad \forall c \in \mathbb{Q},$$

$$\sigma(k) = k + 1,$$

$$\mathcal{S}k = k + 1,$$



## Telescoping in the given difference field

FIND a closed form for

$$\sum_{k=1}^n H_k.$$

### A difference field for the summand

Consider the rational function field

$$\mathbb{F} := \mathbb{Q}(k)(h)$$

with the automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

$$\sigma(c) = c \quad \forall c \in \mathbb{Q},$$

$$\sigma(k) = k + 1,$$

$$\sigma(h) = h + \frac{1}{k+1},$$

$$S k = k + 1,$$

$$S H_k = H_k + \frac{1}{k+1}.$$

# Telescoping in the given difference field

FIND  $g \in \mathbb{F}$ :

$$\sigma(g) - g = h.$$

## Telescoping in the given difference field

FIND  $g \in \mathbb{F}$ :

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We compute

$$g = (h - 1)k \in \mathbb{F}.$$

## Telescoping in the given difference field

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This gives

$$g(k + 1) - g(k) = H_k$$

with

$$g(k) = (H_k - 1)k.$$

## Telescoping in the given difference field

FIND  $g \in \mathbb{F}$ :

$$\sigma(g) - g = h.$$

We compute

$$g = (h - 1)k \in \mathbb{F}.$$

This gives

$$g(k + 1) - g(k) = H_k$$

with

$$g(k) = (H_k - 1)k.$$

Hence,

$$(H_{n+1} - 1)(n + 1) = \sum_{k=1}^n H_k.$$

# Toolbox 1: Indefinite summation – the basic tactic

(a simplified version of Karr's algorithm, 1981)

**CONSTRUCT** a difference field  $(\mathbb{F}, \sigma)$ :

- ▶ a rational function field (containing  $\mathbb{Q}$ )

$$\mathbb{F} := \mathbb{K}$$

- ▶ with an automorphism

$$\sigma(c) = c \quad \forall c \in \mathbb{K}$$

**CONSTRUCT** a difference field  $(\mathbb{F}, \sigma)$ :

- ▶ a rational function field (containing  $\mathbb{Q}$ )

$$\mathbb{F} := \mathbb{K}(t_1)$$

- ▶ with an automorphism

$$\sigma(c) = c \quad \forall c \in \mathbb{K}$$

$$\sigma(t_1) = a_1 t_1 + f_1, \quad a_1 \in \mathbb{K}^*, \quad f_1 \in \mathbb{K}$$



**CONSTRUCT** a difference field  $(\mathbb{F}, \sigma)$ :

- ▶ a rational function field (containing  $\mathbb{Q}$ )

$$\mathbb{F} := \mathbb{K}(t_1)(t_2)$$

- ▶ with an automorphism

$$\sigma(c) = c \quad \forall c \in \mathbb{K}$$

$$\sigma(t_1) = a_1 t_1 + f_1, \quad a_1 \in \mathbb{K}^*, \quad f_1 \in \mathbb{K}$$

$$\sigma(t_2) = a_2 t_2 + f_2, \quad a_2 \in \mathbb{K}(t_1)^*, \quad f_2 \in \mathbb{K}(t_1)$$

**CONSTRUCT** a difference field  $(\mathbb{F}, \sigma)$ :

- ▶ a rational function field (containing  $\mathbb{Q}$ )

$$\mathbb{F} := \mathbb{K}(t_1)(t_2) \dots (t_e)$$

- ▶ with an automorphism

$$\sigma(c) = c \quad \forall c \in \mathbb{K}$$

$$\sigma(t_1) = a_1 t_1 + f_1, \quad a_1 \in \mathbb{K}^*, \quad f_1 \in \mathbb{K}$$

$$\sigma(t_2) = a_2 t_2 + f_2, \quad a_2 \in \mathbb{K}(t_1)^*, \quad f_2 \in \mathbb{K}(t_1)$$

$$\vdots$$

$$\sigma(t_e) = a_e t_e + f_e, \quad a_e \in \mathbb{K}(t_1, \dots, t_{e-1})^*, \quad f_e \in \mathbb{K}(t_1, \dots, t_{e-1})$$

**CONSTRUCT** a difference field  $(\mathbb{F}, \sigma)$ :

- ▶ a rational function field (containing  $\mathbb{Q}$ )

$$\mathbb{F} := \mathbb{K}(t_1)(t_2) \dots (t_e)$$

- ▶ with an automorphism

$$\sigma(c) = c \quad \forall c \in \mathbb{K}$$

$$\sigma(t_1) = a_1 t_1 + f_1, \quad a_1 \in \mathbb{K}^*, \quad f_1 \in \mathbb{K}$$

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such that

$$\text{const}_{\sigma} \mathbb{F} = \{c \in \mathbb{K}(t_1)(t_2) \dots (t_e) \mid \sigma(c) = c\} = \mathbb{K}.$$

**CONSTRUCT** a  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$ :

- ▶ a rational function field (containing  $\mathbb{Q}$ )

$$\mathbb{F} := \mathbb{K}(t_1)(t_2) \dots (t_e)$$

- ▶ with an automorphism

$$\sigma(c) = c \quad \forall c \in \mathbb{K}$$

$$\sigma(t_1) = a_1 t_1 + f_1, \quad a_1 \in \mathbb{K}^*, \quad f_1 \in \mathbb{K}$$

$$\sigma(t_2) = a_2 t_2 + f_2, \quad a_2 \in \mathbb{K}(t_1)^*, \quad f_2 \in \mathbb{K}(t_1)$$

$$\vdots$$

$$\sigma(t_e) = a_e t_e + f_e, \quad a_e \in \mathbb{K}(t_1, \dots, t_{e-1})^*, \quad f_e \in \mathbb{K}(t_1, \dots, t_{e-1})$$

such that

$$\text{const}_\sigma \mathbb{F} = \{c \in \mathbb{K}(t_1)(t_2) \dots (t_e) \mid \sigma(c) = c\} = \mathbb{K}.$$

**GIVEN**  $f \in \mathbb{F}$ ;

**FIND**, in case of existence, a  $g \in \mathbb{F}$  such that

$$\sigma(g) - g = f.$$

## Telescoping in the given difference field

FIND a closed form for

$$\sum_{k=1}^n H_k.$$

**A  $\Pi\Sigma^*$ -field for the summand**

$$\text{const}_\sigma \mathbb{F} = \mathbb{Q}$$

Consider the rational function field

$$\mathbb{F} := \mathbb{Q}(k)(h)$$

with the automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

$$\sigma(c) = c \quad \forall c \in \mathbb{Q},$$

$$\sigma(k) = k + 1,$$

$$\sigma(h) = h + \frac{1}{k+1},$$

$$\mathcal{S}k = k + 1,$$

$$\mathcal{S}H_k = H_k + \frac{1}{k+1}.$$

FIND  $g \in \mathbb{Q}(k)(h)$ :

$$\sigma(g) - g = h.$$

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$$\sigma(g) - g = h.$$

**Denominator bound:** COMPUTE a polynomial  $d \in \mathbb{Q}(k)[h]^*$ :

$$\forall g \in \mathbb{Q}(k)(h) : \quad \sigma(g) - g = h \quad \Rightarrow \quad gd \in \mathbb{Q}(k)[h].$$

FIND  $g' \in \mathbb{Q}(k)[h]$  with

$$\sigma\left(\frac{g'}{d}\right) - \frac{g'}{d} = h.$$

FIND  $g \in \mathbb{Q}(k)(h)$ :

$$\sigma(g) - g = h.$$

**Denominator bound:** COMPUTE a polynomial  $d \in \mathbb{Q}(k)[h]^*$ :

$$d = 1$$

$$\forall g \in \mathbb{Q}(k)(h) : \quad \sigma(g) - g = h \quad \Rightarrow \quad g d \in \mathbb{Q}(k)[h].$$

FIND  $g' \in \mathbb{Q}(k)[h]$  with

$$\sigma\left(\frac{g'}{d}\right) - \frac{g'}{d} = h.$$



FIND  $g \in \mathbb{Q}(k)(h)$ :

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**Denominator bound:** COMPUTE a polynomial  $d \in \mathbb{Q}(k)[h]^*$ :

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FIND  $g' \in \mathbb{Q}(k)[h]$  with

$$\sigma\left(\frac{g'}{d}\right) - \frac{g'}{d} = h.$$

**Degree bound:** COMPUTE  $b \geq 0$ :

$$\forall g \in \mathbb{Q}(k)[h] \quad \sigma(g) - g = h \quad \Rightarrow \quad \deg(g) \leq b.$$

FIND  $g \in \mathbb{Q}(k)(h)$ :

$$\sigma(g) - g = h.$$

**Denominator bound:** COMPUTE a polynomial  $d \in \mathbb{Q}(k)[h]^*$ :

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$$\forall g \in \mathbb{Q}(k)(h) : \quad \sigma(g) - g = h \quad \Rightarrow \quad gd \in \mathbb{Q}(k)[h].$$

FIND  $g' \in \mathbb{Q}(k)[h]$  with

$$\sigma\left(\frac{g'}{d}\right) - \frac{g'}{d} = h.$$

**Degree bound:** COMPUTE  $b \geq 0$ :

$$b = 2$$

$$\forall g \in \mathbb{Q}(k)[h] \quad \sigma(g) - g = h \quad \Rightarrow \quad \deg(g) \leq b.$$

FIND  $g \in \mathbb{Q}(k)(h)$ :

$$\sigma(g) - g = h.$$

**Denominator bound:** COMPUTE a polynomial  $d \in \mathbb{Q}(k)[h]^*$ :

$$d = 1$$

$$\forall g \in \mathbb{Q}(k)(h) : \sigma(g) - g = h \Rightarrow gd \in \mathbb{Q}(k)[h].$$

FIND  $g' \in \mathbb{Q}(k)[h]$  with

$$\sigma\left(\frac{g'}{d}\right) - \frac{g'}{d} = h.$$

**Degree bound:** COMPUTE  $b \geq 0$ :

$$b = 2$$

$$\forall g \in \mathbb{Q}(k)[h] \quad \sigma(g) - g = h \Rightarrow \deg(g) \leq b.$$

**Polynomial Solution:** FIND

$$g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h].$$

ANSATZ  $g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$

$$\sigma(g) - g = h$$

ANSATZ  $g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$

$$\begin{aligned} & [\sigma(g_2) \left(h + \frac{1}{k+1}\right)^2 + \sigma(g_1 h + g_0)] \\ & \quad - [g_2 h^2 + g_1 h + g_0] = h \end{aligned}$$



$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\begin{aligned} & [\sigma(g_2)(h + \frac{1}{k+1})^2 + \sigma(g_1 h + g_0)] \\ & - [g_2 h^2 + g_1 h + g_0] = h \end{aligned}$$

coeff. comp. 

$$\sigma(g_2) - g_2 = 0$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\left[ \sigma(g_2) \left( h + \frac{1}{k+1} \right)^2 + \sigma(g_1 h + g_0) \right] - [g_2 h^2 + g_1 h + g_0] = h$$

coeff. comp. 

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

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$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\begin{aligned} & [\sigma(c)(h + \frac{1}{k+1})^2 + \sigma(g_1 h + g_0)] \\ & - [c h^2 + g_1 h + g_0] = h \end{aligned}$$



$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\begin{aligned} & [\sigma(g_2)(h + \frac{1}{k+1})^2 + \sigma(g_1 h + g_0)] \\ & - [g_2 h^2 + g_1 h + g_0] = h \end{aligned}$$

coeff. comp.

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\begin{aligned} & [c(h + \frac{1}{k+1})^2 + \sigma(g_1 h + g_0)] \\ & - [c h^2 + g_1 h + g_0] = h \end{aligned}$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\left[ \sigma(g_2) \left( h + \frac{1}{k+1} \right)^2 + \sigma(g_1 h + g_0) \right] - [g_2 h^2 + g_1 h + g_0] = h$$

coeff. comp. 

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\sigma(g_1 h + g_0) - (g_1 h + g_0) = h - c \left[ \frac{2h(k+1)+1}{(k+1)^2} \right]$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$[\sigma(g_2)(h + \frac{1}{k+1})^2 + \sigma(g_1 h + g_0)] - [g_2 h^2 + g_1 h + g_0] = h$$

coeff. comp.

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\sigma(g_1 h + g_0) - (g_1 h + g_0) = h - c \left[ \frac{2h(k+1)+1}{(k+1)^2} \right]$$

coeff. comp.

$$\sigma(g_1) - g_1 = 1 - c \frac{2}{k+1}$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\left[ \sigma(g_2) \left( h + \frac{1}{k+1} \right)^2 + \sigma(g_1 h + g_0) \right] - [g_2 h^2 + g_1 h + g_0] = h$$

coeff. comp.

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\sigma(g_1 h + g_0) - (g_1 h + g_0) = h - c \left[ \frac{2h(k+1)+1}{(k+1)^2} \right]$$

coeff. comp.

$$\sigma(g_1) - g_1 = 1 - c \frac{2}{k+1}$$

$$c = 0, \quad g_1 = k + d \\ d \in \mathbb{Q}$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\left[ \sigma(g_2) \left( h + \frac{1}{k+1} \right)^2 + \sigma(g_1 h + g_0) \right] - [g_2 h^2 + g_1 h + g_0] = h$$

coeff. comp.

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\sigma(g_1 h + g_0) - (g_1 h + g_0) = h - c \left[ \frac{2h(k+1)+1}{(k+1)^2} \right]$$

coeff. comp.

$$\sigma(g_1) - g_1 = 1 - c \frac{2}{k+1}$$

$$\sigma(g_0) - g_0 = -1 - d \frac{1}{k+1}$$

$$c = 0, \quad g_1 = k + d \\ d \in \mathbb{Q}$$

$$\text{ANSATZ } g = g_2 h^2 + g_1 h + g_0 \in \mathbb{Q}(k)[h]$$

$$\left[ \sigma(g_2) \left( h + \frac{1}{k+1} \right)^2 + \sigma(g_1 h + g_0) \right] - [g_2 h^2 + g_1 h + g_0] = h$$

coeff. comp.

$$g = hk - k$$

$$\sigma(g_2) - g_2 = 0$$

$$g_2 = c \in \mathbb{Q}$$

$$\sigma(g_1 h + g_0) - (g_1 h + g_0) = h - c \left[ \frac{2h(k+1)+1}{(k+1)^2} \right]$$

coeff. comp.

$$\sigma(g_1) - g_1 = 1 - c \frac{2}{k+1}$$

$$g_0 = -k$$

$$d = 0$$

$$\sigma(g_0) - g_0 = -1 - d \frac{1}{k+1}$$

$$c = 0, \quad g_1 = k + d$$

# Toolbox 1: Improved indefinite summation

## – symbolic simplification

For algorithmic details see:

- ▶ CS. Symbolic summation with single-nested sum extensions. In J. Gutierrez, editor, *Proc. ISSAC'04*, pages 282–289. ACM Press, 2004.
- ▶ CS. Product representations in  $\Pi\Sigma$ -fields. *Ann. Comb.*, 9(1):75–99, 2005.
- ▶ CS. Simplifying Sums in  $\Pi\Sigma$ -Extensions. *J. Algebra Appl.*, 6(3):415–441, 2007.
- ▶ CS. A refined difference field theory for symbolic summation. *J. Symbolic Comput.*, 43(9):611–644, 2008. [arXiv:0808.2543v1].
- ▶ S.A. Abramov, M. Petkovšek. Polynomial ring automorphisms, rational  $(w, \sigma)$ -canonical forms, and the assignment problem. *J. Symbolic Comput.*, 45(6): 684–708, 2010.
- ▶ CS, A Symbolic Summation Approach to Find Optimal Nested Sum Representations. In: A. Carey, D. Ellwood, S. Paycha, S. Rosenberg (eds.) *Motives, Quantum Field Theory, and Pseudodifferential Operators*, Clay Mathematics Proceedings, vol. 12, pp. 285–308. Amer. Math. Soc (2010). ArXiv:0808.2543
- ▶ CS, Parameterized Telescoping Proves Algebraic Independence of Sums. *Ann. Comb.* 14(4), 533–552 (2010). [arXiv:0808.2596]
- ▶ CS. Structural Theorems for Symbolic Summation. *Appl. Algebra Engrg. Comm. Comput.*, 21(1):1–32, 2010.
- ▶ CS. Fast Algorithms for Refined Parameterized Telescoping in Difference Fields. To appear in *Computer Algebra and Polynomials*, Lecture Notes in Computer Science (LNCS), Springer, 2014. arXiv:1307.7887 [cs.SC].

For special cases see:

- ▶ S.A. Abramov. On the summation of rational functions. *Zh. vychisl. mat. Fiz.*, 11: 1071-1074, 1971.
- ▶ P. Paule. Greatest factorial factorization and symbolic summation, *J. Symbolic Comput.*, 20(3): 235-268, 1995.

## A difference field approach (M. Karr, 1981)

GIVEN a  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

FIND  $g \in \mathbb{F}$ :

$$\sigma(g) - g = f.$$



## A symbolic summation approach

1. FIND an appropriate  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

2. FIND  $g \in \mathbb{F}$ :

$$\sigma(g) - g = f.$$

## A symbolic summation approach

1. FIND an appropriate  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

2. FIND an appropriate extension  $\mathbb{E} > \mathbb{F}$  with  $g \in \mathbb{E}$ :

$$\sigma(g) - g = f.$$

## A symbolic summation approach

1. FIND an **appropriate**  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

2. FIND an **appropriate** extension  $\mathbb{E} > \mathbb{F}$  with  $g \in \mathbb{E}$ :

$$\sigma(g) - g = f.$$

**appropriate** = degrees in denominators minimal

Example:

$$\sum_{k=1}^a \left( \frac{-2+k}{10(1+k^2)} + \frac{(1-4k-2k^2)H_k}{10(1+k^2)(2+2k+k^2)} + \frac{(1-4k-2k^2)H_k^{(3)}}{5(1+k^2)(2+2k+k^2)} \right)$$

$$= ?$$

## A symbolic summation approach

1. FIND an appropriate  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

2. FIND an appropriate extension  $\mathbb{E} > \mathbb{F}$  with  $g \in \mathbb{E}$ :

$$\sigma(g) - g = f.$$

appropriate = degrees in denominators minimal

Example:

$$\begin{aligned} \sum_{k=1}^a \left( \frac{-2+k}{10(1+k^2)} + \frac{(1-4k-2k^2)H_k}{10(1+k^2)(2+2k+k^2)} + \frac{(1-4k-2k^2)H_k^{(3)}}{5(1+k^2)(2+2k+k^2)} \right) \\ = \frac{a^2+4a+5}{10(a^2+2a+2)} H_a - \frac{(a-1)(a+1)}{5(a^2+2a+2)} H_a^{(3)} - \frac{2}{5} \sum_{k=1}^a \frac{1}{k^2} \end{aligned}$$

## A symbolic summation approach

1. FIND an appropriate  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

2. FIND an appropriate extension  $\mathbb{E} > \mathbb{F}$  with  $g \in \mathbb{E}$ :

$$\sigma(g) - g = f.$$

appropriate = sum representations with optimal nesting depth

Example:

$$\sum_{k=1}^n \frac{\sum_{j=1}^k \frac{\sum_{i=1}^j \frac{1}{i}}{j}}{k} = ?$$

## A symbolic summation approach

1. FIND an appropriate  $\Pi\Sigma$ -field  $(\mathbb{F}, \sigma)$  with  $f \in \mathbb{F}$ .

2. FIND an appropriate extension  $\mathbb{E} > \mathbb{F}$  with  $g \in \mathbb{E}$ :

$$\sigma(g) - g = f.$$

appropriate = sum representations with optimal nesting depth

Example:

$$\sum_{k=1}^n \frac{\sum_{j=1}^k \frac{1}{j}}{k} = \frac{1}{6} \left( \sum_{i=1}^n \frac{1}{i} \right)^3 + \frac{1}{2} \left( \sum_{i=1}^n \frac{1}{i^2} \right) \left( \sum_{i=1}^n \frac{1}{i} \right) + \frac{1}{3} \sum_{i=1}^n \frac{1}{i^3}$$

depth 3

depth 1

## A symbolic summation approach

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appropriate = sum representations with minimal number of objects

Example:

$$\sum_{k=0}^a (-1)^k H_k^2 \binom{n}{k} = ?$$

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appropriate = sum representations with minimal number of objects

Example:

$$\begin{aligned} \sum_{k=0}^a (-1)^k H_k^2 \binom{n}{k} &= -\frac{1}{n} \sum_{i_1=1}^a \frac{(-1)^{i_1}}{i_1} \binom{n}{i_1} \\ &\quad - (a-n)(n^2 H_a^2 + 2n H_a + 2) \frac{(-1)^a \binom{n}{a}}{n^3} - \frac{2}{n^2} \end{aligned}$$



## Simplification of nested product-sum expressions

$A(k)$ : nested product-sum expression (sums/products not in the denominator)

↓ `SigmaReduce[A,k]`

$B(k)$ : nested product-sum expression (sums/products not in the denominator)

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- ▶ such that all the sums in  $B(k)$  are **simplified** as above
- ▶ and such that the arising sums in  $B(k)$  are **algebraically independent** (i.e., they do not satisfy any polynomial relation)

# Toolbox 2: Definite summation

# Summation principles (in difference field/ring setting)

$$n^2 \mathbf{A}(n) - (n+1)(2n+1) \mathbf{A}(n+1) + (n+1)(n+2) \mathbf{A}(n+2) = \frac{1}{n+1}$$

## Summation package Sigma

(based on difference field algorithms/theory  
see, e.g., Karr 1981, Bronstein 2000, Schneider 2001 -)

$$\mathbf{A}(n) = \sum_{k=1}^{\infty} \frac{H_k}{k(k+n)}$$

where

$$H_n^{(2)} = \sum_{i=1}^n \frac{1}{i^2} \quad \zeta_z = \sum_{i=1}^{\infty} \frac{1}{i^z} (= \zeta(z))$$

$$0 \frac{nH_n - 1}{n^2} + \zeta_2 \frac{1}{n} + \frac{nH_n^2 - 2H_n + nH_n^{(2)}}{2n^2}$$

## 1. Creative telescoping (for the special case of hypergeometric terms see Zeilberger's algorithm (1991))

GIVEN a definite sum

$$A(n) = \sum_{k=1}^n f(n, k);$$

$f(n, k)$ : indefinite nested product-sum in  $k$ ;  
 $n$ : extra parameter

FIND a recurrence for  $A(n)$

## Back to creative telescoping

Given

$$f(n, k) = \frac{H_k}{k(k+n)};$$

Find  $g(n, k)$  and  $c_0(n), c_1(n), c_2(n)$  :

$$g(n, k+1) - g(n, k) = c_0(n) f(n, k) + c_1(n) f(n+1, k) + c_2(n) f(n+2, k)$$

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A difference field for the **summand**:

Construct a rational function field

$$\mathbb{F}$$

and a field automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

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$$\sigma(\mathbf{c}) = \mathbf{c} \quad \forall \mathbf{c} \in \mathbb{Q}(\mathbf{n}),$$

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Given

$$f(n, k) = \frac{H_k}{k(k+n)};$$

Find  $g(n, k)$  and  $c_0(n), c_1(n), c_2(n)$  :

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Construct a rational function field

$$\mathbb{F} := \mathbb{Q}(n)(\mathbf{k})$$

and a field automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

$$\sigma(c) = c \quad \forall c \in \mathbb{Q}(n),$$

$$\sigma(\mathbf{k}) = \mathbf{k} + 1,$$

$$S k = k + 1,$$

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Given

$$f(n, k) = \frac{H_k}{k(k+n)};$$

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A difference field for the **summand**:

Construct a rational function field

 $(\mathbb{F}, \sigma)$  is a  $\Pi\Sigma$ -field

$$\mathbb{F} := \mathbb{Q}(n)(k)(\mathbf{h})$$

Karr 1981

and a field automorphism  $\sigma : \mathbb{F} \rightarrow \mathbb{F}$  defined by

$$\sigma(c) = c \quad \forall c \in \mathbb{Q}(n),$$

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$$S k = k + 1,$$

$$S H_k = H_k + \frac{1}{k+1},$$

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FIND  $g \in \mathbb{F}$  and  $c_0, c_1, c_2 \in \mathbb{Q}(n)$ :

$$\boxed{\sigma(g) - g} = \boxed{c_0 \frac{h}{k(k+n)} + c_1 \frac{h}{k(k+n+1)} + c_2 \frac{h}{k(k+n+2)}}$$

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↓

$$c_0 = n^2, \quad c_1 = -(n+1)(2n+1), \quad c_2 = (n+1)(n+2)$$

$$g = -\frac{kh + n + k}{(n+k)(n+k+1)}$$



## Zeilberger's creative telescoping paradigm

GIVEN

$$A'(n) := \sum_{k=1}^a \underbrace{\frac{H_k}{k(k+n)}}_{=: f(n, k)}.$$

FIND  $g(n, k)$  and  $c_0(n), c_1(n), c_2(n)$ :

$$\boxed{g(n, k+1) - g(n, k)} = \boxed{c_0(n)f(n, k) + c_1(n)f(n+1, k) + c_2(n)f(n+2, k)}$$

for all  $n, k \geq 1$ .

$$\boxed{\text{Sigma computes:}} \quad c_0(n) = n^2, \quad c_1(n) = -(n+1)(2n+1), \quad c_2(n) = (n+1)(n+2)$$

and

$$g(n, k) := -\frac{kH_k + n + k}{(n+k)(n+k+1)},$$

$$g(n, k+1) := -\frac{(1+n)H_k + n + k + 2}{(n+k+1)(n+k+2)}.$$

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for all  $n, k \geq 1$ .Summing this equation over  $k$  from 1 to  $a$  gives:

$$\boxed{g(n, a+1) - g(n, 1)} = \boxed{\sum_{k=1}^a [c_0(n)f(n, k) + c_1(n)f(n+1, k) + c_2(n)f(n+2, k)]}$$

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$$\boxed{g(n, a+1) - g(n, 1)} = \boxed{c_0(n)A'(n) + c_1(n)A'(n+1) + c_2(n)A'(n+2)}$$

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$$\begin{aligned} \boxed{g(n, a+1) - g(n, 1)} &= \boxed{c_0(n)A'(n) + c_1(n)A'(n+1) + c_2(n)A'(n+2)} \\ \parallel & \qquad \qquad \qquad \parallel \\ \frac{a}{(n+1)(a+n+1)} & n^2 A'(n) - (n+1)(2n+1)A'(n+1) + (n+1)(n+2)A'(n+2) \\ - \frac{(a+1)H_a}{(a+n+1)(a+n+2)} & \end{aligned}$$

## 1. Creative telescoping (for the special case of hypergeometric terms see Zeilberger's algorithm (1991))

GIVEN a definite sum

$$A(n) = \sum_{k=1}^n f(n, k);$$

$f(n, k)$ : indefinite nested product-sum in  $k$ ;  
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## 2. Recurrence solving

GIVEN a recurrence

$a_0(n), \dots, a_d(n), h(n)$ :  
 indefinite nested product-sum expressions in  $n$ .

$$a_0(n)A(n) + \dots + a_d(n)A(n+d) = h(n);$$

FIND all solutions expressible by indefinite nested products/sums in  $n$ .  
 (d'Alembertian solutions)

(Abramov/Bronstein/Petkovšek/CS, in preparation)



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**Note:** the sum solutions are highly nested  
 (possibly with denominators of high degrees)

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## 3. Simplify the solutions (using difference field theory) s.t.

- ▶ the sums are algebraically independent;
- ▶ the sums are flattened;
- ▶ the sums can be given in terms of special functions.

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FIND all solutions expressible by indefinite nested products/sums in  $n$ .  
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## 4. Find a "closed form"

$A(n)$  = combined solutions in terms of indefinite nested sums in  $n$ .

```
In[1]:= << Sigma.m
```

Sigma - A summation package by Carsten Schneider © RISC-Linz

```
In[2]:= mySum =
```

$$\sum_{k=1}^a \frac{H_k}{k(k+n)}$$

In[1]:= &lt;&lt; Sigma.m

Sigma - A summation package by Carsten Schneider © RISC-Linz

In[2]:= mySum = 
$$\sum_{k=1}^a \frac{H_k}{k(k+n)}$$

In[3]:= rec = GenerateRecurrence[mySum, n][[1]]

Out[3]= 
$$n^2 \text{SUM}[n] - (n+1)(2n+1) \text{SUM}[n+1] + (n+1)(n+2) \text{SUM}[n+2] ==$$
$$\frac{(-a-1)H_a}{(a+n+1)(a+n+2)} + \frac{a}{(n+1)(a+n+1)}$$

In[4]:= rec = LimitRec[rec, SUM[n], {n}, a]

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

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In[5]:= recSol = SolveRecurrence[rec, SUM[n], IndefiniteSummation → False]

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Sigma - A summation package by Carsten Schneider © RISC-Linz

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In[5]:= recSol = SolveRecurrence[rec, SUM[n], IndefiniteSummation → False]

Out[5]= 
$$\left\{ \left\{ 0, \frac{1}{n} \right\}, \left\{ 0, -\frac{1}{n^2} + \frac{\sum_{i=1}^n \frac{1}{i}}{n} \right\}, \left\{ 1, -\frac{1}{n^2} + \frac{\sum_{k=1}^n \frac{\sum_{i=1}^k \frac{1}{i}}{k}}{n} \right\} \right\}$$

In[1]:= &lt;&lt; Sigma.m

Sigma - A summation package by Carsten Schneider © RISC-Linz

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In[5]:= recSol = SolveRecurrence[rec, SUM[n], IndefiniteSummation → True]

Out[5]= 
$$\left\{ \left\{ 0, \frac{1}{n} \right\}, \left\{ 0, \frac{\sum_{i=1}^n \frac{1}{i}}{n} - \frac{1}{n^2} \right\}, \left\{ 1, \frac{\left( \sum_{i=1}^n \frac{1}{i} \right)^2}{2n} - \frac{\sum_{i=1}^n \frac{1}{i}}{n^2} + \frac{\sum_{i=1}^n \frac{1}{i^2}}{2n} \right\} \right\}$$



In[1]:= &lt;&lt; Sigma.m

Sigma - A summation package by Carsten Schneider © RISC-Linz

In[2]:= mySum = 
$$\sum_{k=1}^a \frac{H_k}{k(k+n)}$$

In[3]:= rec = GenerateRecurrence[mySum, n][[1]]

Out[3]= 
$$n^2 \text{SUM}[n] - (n+1)(2n+1) \text{SUM}[n+1] + (n+1)(n+2) \text{SUM}[n+2] ==$$
$$\frac{(-a-1)H_a}{(a+n+1)(a+n+2)} + \frac{a}{(n+1)(a+n+1)}$$

In[4]:= rec = LimitRec[rec, SUM[n], {n}, a]

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

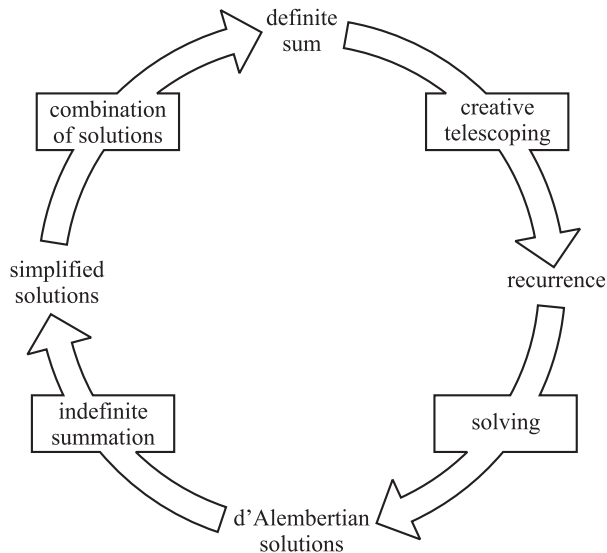
In[5]:= recSol = SolveRecurrence[rec, SUM[n], IndefiniteSummation → True]

Out[5]= 
$$\left\{ \left\{ 0, \frac{1}{n} \right\}, \left\{ 0, \frac{\sum_{i=1}^n \frac{1}{i}}{n} - \frac{1}{n^2} \right\}, \left\{ 1, \frac{\left(\sum_{i=1}^n \frac{1}{i}\right)^2}{2n} - \frac{\sum_{i=1}^n \frac{1}{i}}{n^2} + \frac{\sum_{i=1}^n \frac{1}{i^2}}{2n} \right\} \right\}$$

In[6]:= FindLinearCombination[recSol, {1, {ζ<sub>2</sub>, 1/2 + ζ<sub>2</sub>/2}}, n, 2]

Out[6]= 
$$-\frac{\sum_{i=1}^n \frac{1}{i}}{n^2} + \frac{\left(\sum_{i=1}^n \frac{1}{i}\right)^2}{2n} + \frac{\sum_{i=1}^n \frac{1}{i^2}}{2n} + \frac{\zeta_2}{n}$$

# Sigma's summation spiral



# Toolbox 3: Special function algorithms

# Computer algebra and special functions:

**Harmonic sums** (Borwein, Hoffman, Broadhurst, Vermaseren, Remiddi, Blümlein, . . . )

$$\sum_{i=1}^n \frac{1}{i^2} \sum_{j=1}^i \frac{1}{j}$$

# Computer algebra and special functions:

**Harmonic sums** (Borwein, Hoffman, Broadhurst, Vermaseren, Remm, Blümlein, ...)

$$\boxed{\sum_{i=1}^n \frac{1}{i^2} \sum_{j=1}^i \frac{1}{j}}$$

**Integral representation:**

$$= \int_0^1 \frac{x^n - 1}{1 - x} \left( \int_0^x \frac{\int_0^y \frac{1}{1-z} dz}{y} dy - \zeta_2 \right) dx, \quad \zeta_z := \sum_{i=1}^{\infty} 1/i^z$$

# Computer algebra and special functions:

**Harmonic sums** (Borwein, Hoffman, Broadhurst, Vermaseren, Remmiddy, Blümlein, . . .)

$$\boxed{\sum_{i=1}^n \frac{1}{i^2} \sum_{j=1}^i \frac{1}{j}}$$

**Integral representation:**

$$= \int_0^1 \frac{x^n - 1}{1 - x} \left( \int_0^x \frac{\int_0^y \frac{1}{1-z} dz}{y} dy - \zeta_2 \right) dx, \quad \zeta_z := \sum_{i=1}^{\infty} 1/i^z$$

**Asymptotic expansion:**

$$= \left( \frac{1}{30n^5} - \frac{1}{6n^3} + \frac{1}{2n^2} - \frac{1}{n} \right) \ln(n) \\ - \frac{1}{100n^5} - \frac{1}{6n^4} + \frac{13}{36n^3} - \frac{1}{4n^2} - \frac{1}{n} + 2\zeta_3 + O\left(\frac{\ln(n)}{n^6}\right).$$

**limit computations**

**numerical evaluation**

► Generalized algorithms for generalized harmonic sums

$$\begin{aligned}
 \sum_{k=1}^N \frac{2^k \sum_{i=1}^k \frac{2^{-i} \sum_{j=1}^i \frac{H_j}{j}}{i}}{k} &= -\frac{21\zeta_2^2}{20} \frac{1}{N} + \frac{1}{8N^2} + \frac{295}{216N^3} - \frac{1115}{96N^4} + O(N^{-5}) \\
 &+ \left( \frac{1}{2N} - \frac{3}{4N^2} + \frac{19}{12N^3} - \frac{5}{N^4} + O(N^{-5}) \right) \zeta_2 \\
 &+ 2^N \left( \frac{3}{2N} + \frac{3}{2N^2} + \frac{9}{2N^3} + \frac{39}{2N^4} + O(N^{-5}) \right) \zeta_3 \\
 &+ \left( \frac{1}{N} + \frac{3}{4N^2} - \frac{157}{36N^3} + \frac{19}{N^4} + O(N^{-5}) \right) (\log(N) + \gamma) \\
 &+ \left( \frac{1}{2N} - \frac{3}{4N^2} + \frac{19}{12N^3} - \frac{5}{N^4} + O(N^{-5}) \right) (\log(N) + \gamma)^2
 \end{aligned}$$

[Ablinger, Blümlein, CS, J. Math. Phys. 54, 2013, arXiv:1302.0378 [math-ph]]

► Generalized algorithms for cyclotomic harmonic sums

$$\begin{aligned}
 \sum_{k=1}^N \frac{\sum_{j=1}^k \frac{1}{1+2i}}{j^2} &= \left(-3 + \frac{35\zeta_3}{16}\right)\zeta_2 - \frac{31\zeta_5}{8} \\
 &+ \frac{1}{N} - \frac{33}{32N^2} + \frac{17}{16N^3} - \frac{4795}{4608N^4} + O(N^{-5}) \\
 &+ \log(2)\left(6\zeta_2 - \frac{1}{N} + \frac{9}{8N^2} - \frac{7}{6N^3} + \frac{209}{192N^4} + O(N^{-5})\right) \\
 &+ \left(-\frac{7}{4} - \frac{7}{16N} + \frac{7}{16N^2} - \frac{77}{192N^3} + \frac{21}{64N^4} + O(N^{-5})\right)\zeta_3 \\
 &+ \left(\frac{1}{16N^2} - \frac{1}{8N^3} + \frac{65}{384N^4} + O(N^{-5})\right)(\log(N) + \gamma)
 \end{aligned}$$

[Ablinger, Blümlein, CS, J. Math. Phys. 52, 2011, arXiv:1302.0378 [math-ph]]



► Generalized algorithms for nested binomial sums

$$\sum_{j=1}^N \frac{4^j H_{j-1}}{\binom{2j}{j} j^2} = 7\zeta_3 + \sqrt{\pi}\sqrt{N} \left\{ \left[ -\frac{2}{N} + \frac{5}{12N^2} - \frac{21}{320N^3} - \frac{223}{10752N^4} + \frac{671}{49152N^5} \right. \right. \\ \left. \left. + \frac{11635}{1441792N^6} - \frac{1196757}{136314880N^7} - \frac{376193}{50331648N^8} + \frac{201980317}{18253611008N^9} \right. \right. \\ \left. \left. + O(N^{-10}) \right] \ln(\bar{N}) - \frac{4}{N} + \frac{5}{18N^2} - \frac{263}{2400N^3} + \frac{579}{12544N^4} + \frac{10123}{1105920N^5} \right. \\ \left. - \frac{1705445}{71368704N^6} - \frac{27135463}{11164188672N^7} + \frac{197432563}{7927234560N^8} + \frac{405757489}{775778467840N^9} \right. \\ \left. + O(N^{-10}) \right\}$$

Ablinger, Blümlein, CS, ACAT 2013, arXiv:1310.5645 [math-ph]

Ablinger, Blümlein, Raab, CS, J. Math. Phys. 55, 2014. arXiv:1407.1822 [hep-th]

## Discovery of algebraic relations

multiple Zeta-values

$$\sum_{i=1}^{\infty} \frac{1}{i^3} \sum_{j=1}^i \frac{(-1)^j}{j^2} \sum_{k=1}^j \frac{1}{k}$$

(Comprehensive literature: M.E. Hoffman, D. Zagier,  
P. Cartier, M. Petitot/H.N. Minh/C. Costermans,  
D.J. Broadhurst, D. Kreimer, M. Waldschmidt,  
D.M. Bradley, J. Vermaseren, J. Bümlein, etc.)

**combining known relations of the  
sum and integral representations**

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combining known relations of the  
sum and integral representations

cyclotomic Zeta-values

$$\sum_{i=1}^{\infty} \frac{1}{i^3} \sum_{j=1}^i \frac{(-1)^j}{(2j+1)^2} \sum_{k=1}^j \frac{1}{k}$$

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generalized multiple Zeta-values

$$\sum_{i=1}^{\infty} \frac{1}{i^3} \sum_{j=1}^i \frac{1}{2^j j^2} \sum_{k=1}^j \frac{1}{k}$$

The full machinery:

Toolbox 1 + Toolbox 2 + Toolbox 3

## The problem

From: Robin Pemantle [University of Pennsylvania]

To: herb wilf; doron zeilberger

Herb, Doron,

I have a sum that, when I evaluate numerically, looks suspiciously like it comes out to exactly 1.

Is there a way I can automatically decide this?

The sum may be written in many ways, but one is:

$$\sum_{n,k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}; \quad H_k := \sum_{i=1}^k \frac{1}{i}$$

[Arose in the analysis of the simplex algorithm on the Klee-Minty cube  
(J. Balogh, R. Pemantle)]

# The full machinery:

In[1]:= << **Sigma.m**

Sigma by Carsten Schneider © RISC-Linz

In[2]:= << **EvaluateMultiSums.m**

EvaluateMultiSums by Carsten Schneider © RISC-Linz

In[4]:= **EvaluateMultiSum** $\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}\right]$

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In[2]:= << **EvaluateMultiSums.m**

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In[4]:= **EvaluateMultiSum** $\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}\right]$

$$\begin{aligned} \text{Out[4]} = & 3 \sum_{i=1}^{\infty} \frac{\sum_{j=1}^i \frac{\sum_{k=1}^j \frac{1}{k}}{j}}{i^2} - 2 \sum_{j=1}^{\infty} \frac{\sum_{k=1}^j \frac{1}{k}}{j^3} + \frac{1}{3} \left( 3 \sum_{j=1}^{\infty} \frac{\sum_{k=1}^j \frac{1}{k^2}}{j^2} - 3 \sum_{k=1}^{\infty} \frac{\sum_{l=1}^k \frac{1}{l}}{k^4} \right) - \\ & 2 \sum_{k=1}^{\infty} \frac{\sum_{l=1}^k \frac{1}{l^3}}{k^2} + \left( \sum_{l=1}^{\infty} \frac{1}{l^2} \right) \left( - \sum_{k=1}^{\infty} \frac{\sum_{l=1}^k \frac{1}{l}}{k^2} + \sum_{l=1}^{\infty} \frac{1}{l^3} - 1 \right) + z_2 \left( \sum_{k=1}^{\infty} \frac{\sum_{l=1}^k \frac{1}{l}}{k^2} - 1 \right) + \sum_{l=1}^{\infty} \frac{1}{l^5} \end{aligned}$$



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In[3]:= << **HarmonicSums.m**

HarmonicSums by Jakob Ablinger © RISC-Linz

In[4]:= **EvaluateMultiSum** $\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}\right]$

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In[4]:= **EvaluateMultiSum** $\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}\right]$

Out[4]=  $-4\zeta_2 - 2\zeta_3 + 4\zeta_2\zeta_3 + 2\zeta_5$

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Sigma by Carsten Schneider © RISC-Linz

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HarmonicSums by Jakob Ablinger © RISC-Linz

$$\text{In[4]:= EvaluateMultiSum}\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{kn(n+1)(k+n)}\right]$$

$$\text{Out[4]= } -4\zeta_2 - 2\zeta_3 + 4\zeta_2\zeta_3 + 2\zeta_5$$

$$\text{In[5]:= EvaluateMultiSum}\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k^2(H_{n+1} - 1)^2}{k(k+n)n}\right]$$

# The full machinery:

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In[2]:= << **EvaluateMultiSums.m**

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HarmonicSums by Jakob Ablinger © RISC-Linz

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$$\text{Out[4]= } -4\zeta_2 - 2\zeta_3 + 4\zeta_2\zeta_3 + 2\zeta_5$$

$$\text{In[5]:= EvaluateMultiSum}\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k^2(H_{n+1} - 1)}{k(k+n)n}\right]$$

$$\text{Out[5]= } -10\zeta_3 + \zeta_2^2\left(\frac{58\zeta_3}{5} - \frac{29}{5}\right) - 10\zeta_5 + \zeta_2(-\zeta_3 + 13\zeta_5 - 4) + \frac{457\zeta_7}{8}$$

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$$\text{In[5]:= EvaluateMultiSum}\left[\sum_{k=1}^{\infty} \sum_{j=1}^{\infty} \frac{H_k(H_{n+1} - 1)}{k(k+n)}\right]$$

$$\text{Out[5]= } 2\zeta_3 + \zeta_2^2\left(\frac{17\zeta_3}{10} + \frac{17}{10}\right) + \zeta_2(2\zeta_3 - 3\zeta_5 - 4) - \frac{9\zeta_5}{2} + \frac{3\zeta_7}{16}$$

# The full machinery:

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HarmonicSums by Jakob Ablinger © RISC-Linz

$$\text{In[4]:= EvaluateMultiSum}\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \frac{H_k(H_{n+1}-1)}{kn(n+1)(k+n)}\right]$$

$$\text{Out[4]= } -4\zeta_2 - 2\zeta_3 + 4\zeta_2\zeta_3 + 2\zeta_5$$

$$\text{In[5]:= EvaluateMultiSum}\left[\sum_{n=1}^{\infty} \sum_{k=1}^{\infty} \sum_{l=1}^{\infty} \frac{H_k H_n H_{n+l+k}}{k(k+n)(k+n+l+1)^2}\right]$$

# The full machinery:

In[1]:= << **Sigma.m**

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Out[5]=  $3\zeta_3^2 - \frac{15\zeta_5}{2} + \zeta_2(9\zeta_5 - 6\zeta_3) + \frac{149\zeta_7}{16} + \frac{114}{35}\zeta_2^3$



# Example 1: Unfair permutations

joint work with H. Prodinger, S. Wagner

- ▶ We are given  $n$  players.

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- ▶ Player  $i$ : chooses randomly a number (all different)

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- ▶ Player  $i$ : chooses randomly a number (all different)
- ▶ The player with the highest number gets  $n$  dices

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The player with the second highest number gets  $n - 1$  dices.

- ▶ We are given  $n$  players.
- ▶ Player  $i$ : chooses randomly a number (all different)
- ▶ The player with the highest number gets  $n$  dices  
The player with the second highest number gets  $n - 1$  dices.

⋮

The player with the lowest number (looser) gets 1 dice.

- ▶ We are given  $n$  players.
- ▶ Player  $i$ : chooses randomly a number (all different)
- ▶ The player with the highest number gets  $n$  dices  
The player with the second highest number gets  $n - 1$  dices.

⋮

The player with the lowest number (loser) gets 1 dice.

- ▶ We get a random permutation

$$\begin{array}{l} \text{player} \\ \text{dices} \end{array} \quad \begin{pmatrix} 1 & 2 & 3 & \dots & n \\ a_1 & a_2 & a_3 & \dots & a_n \end{pmatrix} \in S_n$$

- ▶ We are given  $n$  players.
- ▶ Player  $i$ : chooses randomly  $i$  numbers and takes the largest (best) one
- ▶ The player with the highest number gets  $n$  dices  
The player with the second highest number gets  $n - 1$  dices.

⋮

The player with the lowest number (looser) gets 1 dice.

- ▶ We get an unfair permutation

$$\begin{array}{l} \text{player} \\ \text{dices} \end{array} \quad \begin{pmatrix} 1 & 2 & 3 & \dots & n \\ a_1 & a_2 & a_3 & \dots & a_n \end{pmatrix} \in S_n$$



- ▶ We are given  $n$  players.
- ▶ Player  $i$ : chooses randomly  $i$  numbers and takes the largest (best) one
- ▶ The player with the highest number gets  $n$  dices  
The player with the second highest number gets  $n - 1$  dices.

⋮

The player with the lowest number (loser) gets 1 dice.

- ▶ We get an unfair permutation

$$\begin{array}{l} \text{player} \\ \text{dices} \end{array} \quad \begin{pmatrix} 1 & 2 & 3 & \dots & n \\ a_1 & a_2 & a_3 & \dots & a_n \end{pmatrix} \in S_n$$

anti-inversion:

$$i < j \text{ and } a_i < a_j$$



$$i < j \text{ and } j \text{ beats } i$$

- ▶ We are given  $n$  players.
- ▶ Player  $i$ : chooses randomly  $i$  numbers and takes the largest (best) one
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The player with the second highest number gets  $n - 1$  dices.

⋮

The player with the lowest number (looser) gets 1 dice.

- ▶ We get an unfair permutation

$$\begin{array}{l} \text{player} \\ \text{dices} \end{array} \quad \left( \begin{array}{cccccc} 1 & 2 & 3 & \dots & n \\ a_1 & a_2 & a_3 & \dots & a_n \end{array} \right) \in S_n$$

anti-inversion:

$$i < j \text{ and } a_i < a_j$$



$$i < j \text{ and } j \text{ beats } i$$

probability:

$$\frac{j}{i+j}$$

- ▶ We are given  $n$  players.
- ▶ Player  $i$ : chooses randomly  $i$  numbers and takes the largest (best) one
- ▶ The player with the highest number gets  $n$  dices  
The player with the second highest number gets  $n - 1$  dices.

⋮

The player with the lowest number (loser) gets 1 dice.

- ▶ We get an unfair permutation

$$\begin{array}{l} \text{player} \\ \text{dices} \end{array} \quad \left( \begin{array}{cccccc} 1 & 2 & 3 & \dots & n \\ a_1 & a_2 & a_3 & \dots & a_n \end{array} \right) \in S_n$$

anti-inversion:

$$i < j \text{ and } a_i < a_j$$



$$i < j \text{ and } j \text{ beats } i$$

probability:

$$\frac{j}{i+j}$$

expected number  
of anti-inversions:

$$\boxed{\sum_{1 \leq i < j \leq n} \frac{j}{i+j}}$$

**Theorem (Prodinger, Wagner).**

$A_n$  = no. of anti-inversions of a random unfair permutation of length  $n$ .

Then the mean of  $A_n$  is

$$\sum_{1 \leq i < j \leq n} \frac{j}{i+j}$$

**Theorem (Prodinger, Wagner).**

$A_n$  = no. of anti-inversions of a random unfair permutation of length  $n$ .

Then the mean of  $A_n$  is

$$\sum_{1 \leq i < j \leq n} \frac{j}{i+j} = \frac{1}{16} (-8n^2 - 8n - 1)H_n + \frac{1}{8}(2n+1)^2 H_{2n} - \frac{5n}{8}$$

**Theorem (Prodinger, Wagner).**

$A_n$  = no. of anti-inversions of a random unfair permutation of length  $n$ .

Then the mean of  $A_n$  is

$$\begin{aligned} \sum_{1 \leq i < j \leq n} \frac{j}{i+j} &= \frac{1}{16} (-8n^2 - 8n - 1)H_n + \frac{1}{8}(2n+1)^2 H_{2n} - \frac{5n}{8} \\ &= 0.3465735903n^2 - 0.4034264097n + O(\log n) \end{aligned}$$

$$\text{fair case} = 0.25n^2 - 0.25n$$

**Theorem (Prodinger, Wagner).**

$A_n$  = no. of anti-inversions of a random unfair permutation of length  $n$ .

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The variance of  $A_n$  is

$$\begin{aligned} & 2 \sum_{1 \leq i < j < k \leq n} \frac{kj}{(i+j)(i+j+k)} + 2 \sum_{1 \leq i < j < k \leq n} \frac{k}{i+j+k} \\ & + 2 \sum_{1 \leq i < j < k \leq n} \frac{kj}{(i+j)(i+j+k)} + 2 \sum_{1 \leq i < j < k \leq n} \frac{kj}{(i+k)(i+j+k)} \\ & - 2 \sum_{1 \leq i < j < k \leq n} \frac{j}{i+j} \cdot \frac{k}{j+k} - 2 \sum_{1 \leq i < j < k \leq n} \frac{k}{i+k} \cdot \frac{k}{j+k} \\ & - 2 \sum_{1 \leq i < j < k \leq n} \frac{j}{i+j} \cdot \frac{k}{i+k} - \sum_{1 \leq i < j \leq n} \frac{j^2}{(i+j)^2} + \sum_{1 \leq i < j \leq n} \frac{j}{i+j} \end{aligned}$$

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$$\sum_{k=3}^n \sum_{j=2}^{k-1} \sum_{i=1}^{j-1} \frac{jk}{(i+j)(j+k)}$$

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||

summation spiral

$$\frac{1}{j+k} jk \sum_{r=1}^j \frac{1}{-1+2r} - \frac{jkH_j}{2(j+k)} - \frac{k}{2(j+k)}$$

$$\sum_{k=3}^n \sum_{j=2}^{k-1} \left[ \frac{1}{j+k} j^k \sum_{r=1}^j \frac{1}{-1+2r} - \frac{jkH_j}{2(j+k)} - \frac{k}{2(j+k)} \right]$$

$$\sum_{k=3}^n \sum_{j=2}^{k-1} \left[ \frac{1}{j+k} j^k \sum_{r=1}^j \frac{1}{-1+2r} - \frac{jkH_j}{2(j+k)} - \frac{k}{2(j+k)} \right]$$

$$\sum_{k=3}^n \sum_{j=2}^{k-1} \left[ \frac{1}{j+k} j k \sum_{r=1}^j \frac{1}{-1+2r} - \frac{jkH_j}{2(j+k)} - \frac{k}{2(j+k)} \right]$$

||

summation spiral

$$-k^2 \sum_{s=1}^k \frac{\sum_{r=1}^s \frac{1}{-1+2r}}{s} + ((k-1)k + k^2 H_k) \sum_{r=1}^k \frac{1}{-1+2r}$$

$$- \frac{1}{4} k^2 H_k^2 - \frac{1}{4} k^2 H_k^{(2)} - \frac{1}{4} k(2k-3)H_k + \frac{1}{4}$$

$$\sum_{k=3}^n \left[ -k^2 \sum_{s=1}^k \frac{\sum_{r=1}^s \frac{1}{-1+2r}}{s} + ((k-1)k + k^2 H_k) \sum_{r=1}^k \frac{1}{-1+2r} - \frac{1}{4} k^2 H_k^2 - \frac{1}{4} k^2 H_k^{(2)} - \frac{1}{4} k(2k-3)H_k + \frac{1}{4} \right]$$

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||

summation spiral

$$\begin{aligned} n(n+1)(2n+1) & \left[ -\frac{1}{6} \sum_{s=1}^n \frac{\sum_{r=1}^s \frac{1}{-1+2r}}{s} - \frac{1}{12} \right] H_n - \frac{1}{24} H_n^2 \\ & + \left( \frac{1}{6} \sum_{r=1}^n \frac{1}{-1+2r} - \frac{1}{24} H_n^{(2)} + \frac{1}{6} \sum_{r=1}^n \frac{1}{-1+2r} \right) \\ & - \frac{1}{8} (2n+1)^2 \sum_{r=1}^n \frac{1}{-1+2r} + \frac{1}{12} (n+1)(4n+1)H_n + \frac{7n}{24} \end{aligned}$$



$$\sum_{k=3}^n \sum_{j=2}^{k-1} \sum_{i=1}^{j-1} \frac{jk}{(i+j)(j+k)}$$

$$\parallel$$

$$\begin{aligned} & n(n+1)(2n+1) \left[ -\frac{1}{6} \sum_{s=1}^n \frac{\sum_{r=1}^s \frac{1}{-1+2r}}{s} - \frac{1}{12} \right] H_n - \frac{1}{24} H_n^2 \\ & + \left[ \frac{1}{6} \sum_{r=1}^n \frac{1}{-1+2r} - \frac{1}{24} H_n^{(2)} + \frac{1}{6} \sum_{r=1}^n \frac{1}{-1+2r} \right] \\ & - \frac{1}{8} (2n+1)^2 \sum_{r=1}^n \frac{1}{-1+2r} + \frac{1}{12} (n+1)(4n+1) H_n + \frac{7n}{24} \end{aligned}$$

**Theorem (Prodinger, Wagner).**

$A_n$  = no. of anti-inversions of a random unfair permutation of length  $n$ .

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**Theorem (Prodinger, Wagner, CS).**

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The variance of  $A_n$  is

$$\begin{aligned} & \frac{n(29 + 126n + 72n^2)}{216} + \frac{35 + 108n + 81n^2 - 27n^3}{162} H_n \\ & + \frac{-3 - 16n - 10n^2 + 8n^3}{12} H_{2n} + \frac{-16 + 27n - 54n^3}{108} H_{3n} \\ & + \frac{n(1 + 3n + 2n^2)}{6} \left( 3H_{2n}^{(2)} - 2H_n^{(2)} + 4 \sum_{1 \leq i \leq 2n} \frac{(-1)^i H_i}{i} \right) \\ & + \frac{8}{27} \sum_{i=1}^n \frac{1}{3i-2} + \frac{(-1)^n n}{4} \left( \sum_{i=1}^n \frac{(-1)^i}{i} - \sum_{i=1}^{3n} \frac{(-1)^i}{i} \right), \end{aligned}$$

## Example 2: Super-congruences

(S. Ahlgren, E. Mortenson, R. Osburn, Sigma)

## Sigma's contribution to harmonic number congruences

- ▶ S. Ahlgren (2001):

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j}^2 \binom{j + \frac{p-1}{2}}{j} (H_{j + \frac{p-1}{2}} - H_{\frac{p-1}{2}}) \equiv 0 \pmod{p}$$

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- ▶ E. Mortenson (2003):

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j}^2 \binom{j + \frac{p-1}{2}}{j} (1 + 3jH_{j+\frac{p-1}{2}} - 3jH_j) \equiv 0 \pmod{p}$$

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + 2jH_{j+\frac{p-1}{2}} - 2jH_j) \equiv 0 \pmod{p}$$

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$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j}^2 \binom{j + \frac{p-1}{2}}{j} (1 + 3jH_{j+\frac{p-1}{2}} - 3jH_j) \equiv 0 \pmod{p}$$

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + 2jH_{j+\frac{p-1}{2}} - 2jH_j) \equiv 0 \pmod{p}$$

- ▶ R. Osburn:

$$p^2 E_2(p) + p E_1(p) + p^0 E_0(p) \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}$$

For a prime  $p > 2$ ,

$$p^2 E_2(p)$$

$$+pE_1(p)$$

$$+p^0 E_0(p) \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}$$



For a prime  $p > 2$ ,

$$p^2 E_2(p)$$

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For a prime  $p > 2$ ,

$$p^2 E_2(p)$$

$$\begin{aligned}
 &+ p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + j( + H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
 &+ p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
 \end{aligned}$$

For a prime  $p > 2$ ,

$$\begin{aligned}
 & p^2 \left[ \sum_{j=1}^{\frac{p-3}{2}} \left( \frac{(-1)^j}{\binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j}} \right) \right. \\
 & \quad + \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + 4j(H_{j+\frac{p-1}{2}} - H_j) \\
 & \quad \quad \left. + j^2(2(H_{j+\frac{p-1}{2}} - H_j)^2 + H_j^{(2)} - H_{j+\frac{p-1}{2}}^{(2)})) \right] \\
 & + p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + j(+H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
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 & \left. + j^2(2(H_{j+\frac{p-1}{2}} - H_j)^2 + H_j^{(2)} - H_{j+\frac{p-1}{2}}^{(2)})) \right] \\
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 & + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
 \end{aligned}$$

$$\begin{aligned}
& \sum_{j=1}^{\frac{p-3}{2}} \left( \frac{(-1)^j}{\binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j}} \right) \\
& + \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + 4j(H_{j+\frac{p-1}{2}} - H_j) \\
& \quad + j^2(2(H_{j+\frac{p-1}{2}} - H_j)^2 + H_j^{(2)} - H_{j+\frac{p-1}{2}}^{(2)}))
\end{aligned}$$

$$\begin{aligned}
& \sum_{j=1}^{n-1} \left( \frac{(-1)^j}{\binom{n}{j} \binom{j+n}{j}} \right) \\
& + \sum_{j=0}^n (-1)^j \binom{n}{j} \binom{j+n}{j} (1 + 4j(H_{j+n} - H_j) \\
& \quad + j^2(2(H_{j+n} - H_j)^2 + H_j^{(2)} - H_{j+n}^{(2)}))
\end{aligned}$$

$$\begin{aligned}
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& \quad + j^2(2(H_{j+n} - H_j)^2 + H_j^{(2)} - H_{j+n}^{(2)}))
\end{aligned}$$

||

summation spiral

$$(-1)^n ((n+1)(2n+1) - \binom{2n}{n})$$

$$\begin{aligned}
& \sum_{j=1}^{\frac{p-3}{2}} \left( \frac{(-1)^j}{\binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j}} \right) \\
& + \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + 4j(H_{j+\frac{p-1}{2}} - H_j) \\
& \quad + j^2(2(H_{j+\frac{p-1}{2}} - H_j)^2 + H_j^{(2)} - H_{j+\frac{p-1}{2}}^{(2)}))
\end{aligned}$$

$$\parallel$$

$$(-1)^{\frac{p-1}{2}} \left( \left( \frac{p-1}{2} + 1 \right) p - \binom{p-1}{\frac{p-1}{2}} \right)$$



For a prime  $p > 2$ ,

$$\begin{aligned}
 & p^2 \left[ \sum_{j=1}^{\frac{p-3}{2}} \left( \frac{(-1)^j}{\binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j}} \right) \right. \\
 & + \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + 4j(H_{j+\frac{p-1}{2}} - H_j) \\
 & \left. + j^2(2(H_{j+\frac{p-1}{2}} - H_j)^2 + H_j^{(2)} - H_{j+\frac{p-1}{2}}^{(2)})) \right] \\
 & + p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + j(+H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
 & + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
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 & \quad \left. \right] \\
 & + p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + j (H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
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 \end{aligned}$$

For a prime  $p > 2$ ,

$$\begin{aligned}
 & p^2 \left[ \right. \\
 & \quad - (-1)^{\frac{p-1}{2}} \binom{p-1}{\frac{p-1}{2}} \\
 & \quad \left. \right] \\
 & + p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + j(+H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
 & + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
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 & + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
 \end{aligned}$$

$$\sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} \left( 1 + j \left( -2H_j + H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} \right) \right)$$

$$\sum_{j=0}^n (-1)^j \binom{n}{j} \binom{j+n}{j} (1 + j(-2H_j + H_{j+n} + H_{-j+n}))$$

$$\sum_{j=0}^n (-1)^j \binom{n}{j} \binom{j+n}{j} (1 + j(-2H_j + H_{j+n} + H_{-j+n}))$$

||

summation spiral

$$-\frac{3}{2}(-1)^n n(n+1) \sum_{j=1}^n \frac{\binom{2j}{j}}{j} + (-1)^n (2n+1) \binom{2n}{n}$$

$$\sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} \left(1 + j \left(-2H_j + H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}}\right)\right)$$

||

$$-\frac{3}{2} (-1)^{\frac{p-1}{2}} \left(\frac{p^2}{4} - \frac{1}{4}\right) \sum_{j=1}^{\frac{p-1}{2}} \frac{\binom{2j}{j}}{j} + (-1)^{\frac{p-1}{2}} p \binom{p-1}{\frac{p-1}{2}}$$



For a prime  $p > 2$ ,

$$\begin{aligned}
 & p^2 \left[ \right. \\
 & \quad - (-1)^{\frac{p-1}{2}} \binom{p-1}{\frac{p-1}{2}} \\
 & \quad \left. \right] \\
 & + p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + j(+H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
 & + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
 \end{aligned}$$

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$$\begin{aligned}
 & p^2 \left[ \right. \\
 & \quad \left. - (-1)^{\frac{p-1}{2}} \binom{p-1}{\frac{p-1}{2}} \right. \\
 & \quad \left. \left. + p \left[ -\frac{3}{2} (-1)^{\frac{p-1}{2}} \left( \frac{p^2}{4} - \frac{1}{4} \right) \sum_{j=1}^{\frac{p-1}{2}} \frac{\binom{2j}{j}}{j} + (-1)^{\frac{p-1}{2}} p \binom{p-1}{\frac{p-1}{2}} \right] \right. \right. \\
 & \quad \left. \left. + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3} \right. \right. \\
 & \quad \left. \left. \right. \right]
 \end{aligned}$$

For a prime  $p > 2$ ,

$$p^2 \left[ \begin{array}{c} 0 \end{array} \right]$$

$$+p \left[ -\frac{3}{2} (-1)^{\frac{p-1}{2}} \left( \frac{p^2}{4} - \frac{1}{4} \right) \sum_{j=1}^{\frac{p-1}{2}} \frac{\binom{2j}{j}}{j} \right]$$

$$+p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}$$

For a prime  $p > 2$ ,

$$p^2 \left[ \begin{array}{c} \\ \\ \\ 0 \\ \\ \end{array} \right]$$

$$+p \left[ \frac{3}{8} (-1)^{\frac{p-1}{2}} \sum_{j=1}^{\frac{p-1}{2}} \frac{\binom{2j}{j}}{j} \right]$$

$$+p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}$$

For a prime  $p > 2$ ,

$$\begin{aligned}
 & p^2 \left[ \sum_{j=1}^{\frac{p-3}{2}} \left( \frac{(-1)^j}{\binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j}} \right) \right. \\
 & \quad + \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + 4j(H_{j+\frac{p-1}{2}} - H_j) \\
 & \quad \quad \left. + j^2(2(H_{j+\frac{p-1}{2}} - H_j)^2 + H_j^{(2)} - H_{j+\frac{p-1}{2}}^{(2)})) \right] \\
 & + p \left[ \sum_{j=0}^{\frac{p-1}{2}} (-1)^j \binom{\frac{p-1}{2}}{j} \binom{j+\frac{p-1}{2}}{j} (1 + j(+H_{j+\frac{p-1}{2}} + H_{-j+\frac{p-1}{2}} - 2H_j)) \right] \\
 & + p^0 \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}
 \end{aligned}$$

## Sigma's contribution to harmonic number congruences

- ▶ S. Ahlgren (2001):

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j}^2 \binom{j + \frac{p-1}{2}}{j} (H_{j+\frac{p-1}{2}} - H_{\frac{p-1}{2}}) \equiv 0 \pmod{p}$$

- ▶ E. Mortenson (2003):

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j}^2 \binom{j + \frac{p-1}{2}}{j} (1 + 3jH_{j+\frac{p-1}{2}} - 3jH_j) \equiv 0 \pmod{p}$$

$$\sum_{j=0}^{\frac{p-1}{2}} \binom{\frac{p-1}{2}}{j} \binom{j + \frac{p-1}{2}}{j} (1 + 2jH_{j+\frac{p-1}{2}} - 2jH_j) \equiv 0 \pmod{p}$$

- ▶ R. Osburn/CS (2008):

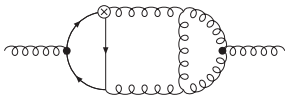
$$p \frac{3}{8} (-1)^{\frac{p-1}{2}} \sum_{j=1}^{\frac{p-1}{2}} \frac{\binom{2j}{j}}{j} + \sum_{j=0}^{\frac{p-1}{2}} \binom{2j}{j}^2 16^{-j} \equiv (-1)^{\frac{p-1}{2}} \pmod{p^3}$$

## Example 3: Feynman integrals

joint work with J. Ablinger, A. Behring, J. Blümlein, A. Hasselhuhn,  
A. de Freitas, C. Raab, M. Round, F. Wissbrock (RISC–DESY)

# Evaluation of Feynman diagrams

(long term project with J. Blümlein, Deutsches Elektronen-Synchrotron)

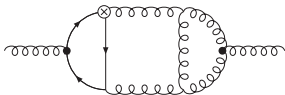


Behavior of particles



# Evaluation of Feynman diagrams

(long term project with J. Blümlein, Deutsches Elektronen-Synchrotron)



Behavior of particles

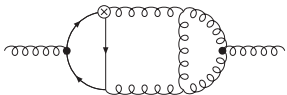


$$\int \Phi(n, \epsilon, x) dx$$

Feynman integrals

# Evaluation of Feynman diagrams

(long term project with J. Blümlein, Deutsches Elektronen-Synchrotron)



Behavior of particles



$$\int \Phi(n, \epsilon, x) dx$$

Feynman integrals

DESY

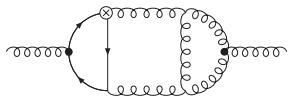


$$\sum f(n, \epsilon, k)$$

multi sums

# Evaluation of Feynman diagrams

(long term project with J. Blümlein, Deutsches Elektronen-Synchrotron)



Behavior of particles



$$\int \Phi(n, \epsilon, x) dx$$

Feynman integrals

**DESY**



simple sum expressions

**symbolic summation**

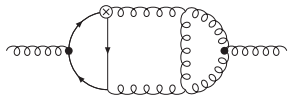


$$\sum f(n, \epsilon, k)$$

multi sums

# Evaluation of Feynman diagrams

(long term project with J. Blümlein, Deutsches Elektronen-Synchrotron)



Behavior of particles



$$\int \Phi(n, \epsilon, x) dx$$

Feynman integrals

Evaluations required for the  
LHC experiment at CERN

processable by physicists

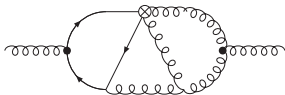
**DESY**

simple sum expressions

**symbolic summation**

$$\sum f(n, \epsilon, k)$$

multi sums



$$= F_{-3}(n)\varepsilon^{-3} + F_{-2}(n)\varepsilon^{-2} + F_{-1}(n)\varepsilon^{-1} + \boxed{F_0(n)} + \dots$$



$$= F_{-3}(n)\varepsilon^{-3} + F_{-2}(n)\varepsilon^{-2} + F_{-1}(n)\varepsilon^{-1} + \boxed{F_0(n)} + \dots$$

Simplify

||

$$\sum_{j=0}^{n-3} \sum_{k=0}^j \sum_{l=0}^k \sum_{q=0}^{-j+n-3-l+n-q-3} \sum_{s=1}^{-l+n-q-3-l+n-q-s-3} \sum_{r=0}^{-l+n-q-s-3} (-1)^{-j+k-l+n-q-3} \times$$

$$\times \frac{\binom{j+1}{k+1} \binom{k}{l} \binom{n-1}{j+2} \binom{-j+n-3}{q} \binom{-l+n-q-3}{s} \binom{-l+n-q-s-3}{r} r! (-l+n-q-r-s-3)! (s-1)!}{(-l+n-q-2)! (-j+n-1) (n-q-r-s-2) (q+s+1)}$$

$$\left[ 4H_{-j+n-1} - 4H_{-j+n-2} - 2H_k \right.$$

$$\left. - (H_{-l+n-q-2} + H_{-l+n-q-r-s-3} - 2H_{r+s}) \right.$$

$$\left. + 2H_{s-1} - 2H_{r+s} \right] + \mathbf{3 \text{ further 6-fold sums}}$$

$$\boxed{F_0(N)} =$$

$$\begin{aligned} & \frac{7}{12}H_N^4 + \frac{(17N+5)H_N^3}{3N(N+1)} + \left( \frac{35N^2-2N-5}{2N^2(N+1)^2} + \frac{13H_N^{(2)}}{2} + \frac{5(-1)^N}{2N^2} \right) H_N^2 \\ & + \left( -\frac{4(13N+5)}{N^2(N+1)^2} + \left( \frac{4(-1)^N(2N+1)}{N(N+1)} - \frac{13}{N} \right) H_N^{(2)} + \left( \frac{29}{3} - (-1)^N \right) H_N^{(3)} \right. \\ & + \left( 2 + 2(-1)^N \right) S_{2,1}(N) - 28S_{-2,1}(N) + \frac{20(-1)^N}{N^2(N+1)} H_N + \left( \frac{3}{4} + (-1)^N \right) H_N^{(2)2} \\ & - 2(-1)^N S_{-2}(N)^2 + S_{-3}(N) \left( \frac{2(3N-5)}{N(N+1)} + (26 + 4(-1)^N) H_N + \frac{4(-1)^N}{N+1} \right) \\ & + \left( \frac{(-1)^N(5-3N)}{2N^2(N+1)} - \frac{5}{2N^2} \right) H_N^{(2)} + S_{-2}(N) \left( 10H_N^2 + \left( \frac{8(-1)^N(2N+1)}{N(N+1)} \right. \right. \\ & \left. \left. + \frac{4(3N-1)}{N(N+1)} \right) H_N + \frac{8(-1)^N(3N+1)}{N(N+1)^2} + (-22 + 6(-1)^N) H_N^{(2)} - \frac{16}{N(N+1)} \right) \\ & + \left( \frac{(-1)^N(9N+5)}{N(N+1)} - \frac{29}{3N} \right) H_N^{(3)} + \left( \frac{19}{2} - 2(-1)^N \right) H_N^{(4)} + (-6 + 5(-1)^N) S_{-4}(N) \\ & + \left( -\frac{2(-1)^N(9N+5)}{N(N+1)} - \frac{2}{N} \right) S_{2,1}(N) + (20 + 2(-1)^N) S_{2,-2}(N) + (-17 + 13(-1)^N) S_{3,1}(N) \\ & - \frac{8(-1)^N(2N+1) + 4(9N+1)}{N(N+1)} S_{-2,1}(N) - (24 + 4(-1)^N) S_{-3,1}(N) + (3 - 5(-1)^N) S_{2,1,1}(N) \\ & + 32S_{-2,1,1}(N) + \left( \frac{3}{2}H_N^2 - \frac{3H_N}{N} + \frac{3}{2}(-1)^N S_{-2}(N) \right) \zeta(2) \end{aligned}$$

$$F_0(N) =$$

$$\begin{aligned}
 & \frac{7}{12} H_N^4 + \frac{(17N+5)H_N^3}{3N(N+1)} + \left( \frac{35N^2-2N-5}{2N^2(N+1)^2} + \frac{13H_N^{(2)}}{2} + \frac{5(-1)^N}{2N^2} \right) H_N^2 \\
 & + \left( \frac{4}{N} - \frac{4}{N} \right) H_N = \sum_{i=1}^N \frac{1}{i} \left( \frac{(-1)^N(2N+1)}{N(N+1)} - \frac{13}{N} \right) H_N^{(2)} + \left( \frac{29}{3} - (-1)^N \right) H_N^{(3)} \\
 & + \left( 2 + \frac{1}{N} - 28S_{-2,1}(N) + \frac{20(-1)^N}{N^2(N+1)} \right) H_N + \left( \frac{3}{4} + (-1)^N \right) H_N^{(2)2} \\
 & - 2(-1)^N S_{-2}(N)^2 + S_{-3}(N) \left( \frac{2(3N-5)}{N(N+1)} + (26 + 4(-1)^N) H_N + \frac{4(-1)^N}{N+1} \right) \\
 & + \left( \frac{(-1)^N(5-3N)}{2N^2(N+1)} - \frac{5}{2N^2} \right) H_N^{(2)} + S_{-2}(N) \left( 10H_N^2 + \left( \frac{8(-1)^N(2N+1)}{N(N+1)} \right. \right. \\
 & \left. \left. + \frac{4(3N-1)}{N(N+1)} \right) H_N + \frac{8(-1)^N(3N+1)}{N(N+1)^2} + (-22 + 6(-1)^N) H_N^{(2)} - \frac{16}{N(N+1)} \right) \\
 & + \left( \frac{(-1)^N(9N+5)}{N(N+1)} - \frac{29}{3N} \right) H_N^{(3)} + \left( \frac{19}{2} - 2(-1)^N \right) H_N^{(4)} + (-6 + 5(-1)^N) S_{-4}(N) \\
 & + \left( -\frac{2(-1)^N(9N+5)}{N(N+1)} - \frac{2}{N} \right) S_{2,1}(N) + (20 + 2(-1)^N) S_{2,-2}(N) + (-17 + 13(-1)^N) S_{3,1}(N) \\
 & - \frac{8(-1)^N(2N+1) + 4(9N+1)}{N(N+1)} S_{-2,1}(N) - (24 + 4(-1)^N) S_{-3,1}(N) + (3 - 5(-1)^N) S_{2,1,1}(N) \\
 & + 32S_{-2,1,1}(N) + \left( \frac{3}{2} H_N^2 - \frac{3H_N}{N} + \frac{3}{2} (-1)^N S_{-2}(N) \right) \zeta(2)
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 & + \left( \frac{4}{N} - \frac{4}{N} \right) H_N = \sum_{i=1}^N \frac{1}{i} \left( \frac{(-1)^N(2N+1)}{N(N+1)} - \frac{13}{N} \right) H_N^{(2)} + \left( \frac{29}{3} - (-1)^N \right) H_N^{(3)} \\
 & + \left( 2 + \frac{4}{N} - \frac{4}{N} \right) H_N = \sum_{i=1}^N \frac{1}{i^2} \left( \frac{20(-1)^N}{N^2(N+1)} - 28S_{-2,1}(N) + \frac{3}{N(N+1)} \right) H_N^{(2)^2} \\
 & - 2(-1)^N S_{-2}(N)^2 + S_{-3}(N) \left( \frac{2(3N-5)}{N(N+1)} + (26+4(-1)^N) \right) H_N^{(2)} \\
 & + \left( \frac{(-1)^N(5-3N)}{2N^2(N+1)} - \frac{5}{2N^2} \right) H_N^{(2)} + S_{-2}(N) \left( 10H_N^2 + \frac{5(-1)^N(2N+1)}{N(N+1)} \right) \\
 & + \frac{4(3N-1)}{N(N+1)} H_N + \frac{8(-1)^N(3N+1)}{N(N+1)^2} + \left( -22 + 6(-1)^N \right) H_N^{(2)} - \frac{16}{N(N+1)} \\
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 & + \left( -\frac{2(-1)^N(9N+5)}{N(N+1)} - \frac{2}{N} \right) S_{2,1}(N) + (20+2(-1)^N) S_{2,-2}(N) + (-17+13(-1)^N) S_{3,1}(N) \\
 & - \frac{8(-1)^N(2N+1)+4(9N+1)}{N(N+1)} S_{-2,1}(N) - (24+4(-1)^N) S_{-3,1}(N) + (3-5(-1)^N) S_{2,1,1}(N) \\
 & + 32S_{-2,1,1}(N) + \left( \frac{3}{2} H_N^2 - \frac{3H_N}{N} + \frac{3}{2} (-1)^N S_{-2}(N) \right) \zeta(2)
 \end{aligned}$$

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 & + \left( \frac{4}{N} H_N = \sum_{i=1}^N \frac{1}{i} \right) \left( \frac{(-1)^N(2N+1)}{N(N+1)} - \frac{13}{N} \right) H_N^{(2)} + \left( \frac{29}{3} - (-1)^N \right) H_N^{(3)} \\
 & + \left( 2 + \frac{1}{N} \right) \left( -28S_{-2,1}(N) + \frac{20(-1)^N}{N^2(N+1)} \right) H_N^{(2)2} \\
 & - 2(-1)^N S_{-2}(N)^2 + S_{-3}(N) \left( \frac{2(3N-5)}{N(N+1)} + (26+4(-1)^N) H_N^{(2)} = \sum_{i=1}^N \frac{1}{i^2} \right) \\
 & + \left( \frac{(-1)^N(5-3N)}{2N^2(N+1)} - \frac{5}{2N^2} \right) H_N^{(2)} + S_{-2}(N) \left( 10H_N^2 + \frac{5(-1)^N(2N+1)}{N(N+1)} \right) \\
 & + \frac{4(3N-1)}{N(N+1)} \left( \sum_{k=1}^j \frac{1}{k} \right) H_N^{(2)} - \frac{16}{N(N+1)} \\
 & + \left( \frac{(-1)^N}{N} \right) \left( (-1)^i \sum_{j=1}^i \frac{k=1}{j} \right) + (-6+5(-1)^N) S_{-4}(N) \\
 & + \left( -\frac{2(-1)^N}{N} \right) S_{-2,1,1}(N) = \sum_{i=1}^N \frac{(-1)^i \sum_{j=1}^i \frac{k=1}{j}}{i^2} S_{2,-2}(N) + (-17+13(-1)^N) S_{3,1}(N) \\
 & - \frac{8(-1)^N}{N(N+1)} S_{-2,1}(N) - (24+4(-1)^N) S_{-3,1}(N) + (3-5(-1)^N) S_{2,1,1}(N) \\
 & + 32S_{-2,1,1}(N) + \left( \frac{3}{2} H_N^2 - \frac{3H_N}{N} + \frac{3}{2} (-1)^N S_{-2}(N) \right) \zeta(2)
 \end{aligned}$$

Summarizing:

If you have

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give the presented machinery a try!