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Mathematics. — “On the evaluation of $\zeta(2n+1)$ ”. By Prof. J. C. KLUYVER.

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By means of a characteristic and very general method MARKOFF ¹⁾ transformed the very slowly convergent series $\sum_1^{\infty} n^{-2}$ and $\sum_1^{\infty} n^{-3}$ into other series, that converge more rapidly, and J. G. VAN DER CORPUT ²⁾ described a special method of transformation applicable to the series $\sum_1^{\infty} n^{-(2h+1)}$ for larger values of h . I propose to deal anew with the transformation of these series and to add a few results to those previously obtained. In order to appreciate the increase of convergence resulting from the transformation, I will consider D'ALFMBERT'S ratio for the transformed expansion, which I will call its index. For the series given by MARKOFF the index is $\frac{1}{2}\pi$, and I will show that a lower index can be attained.

In the first place I base my deductions on the properties of the function

$$\varphi_k(z) = \sum_{n=1}^{n=\infty} \frac{z^n}{n^k},$$

where k denotes a positive integer. In order to uniformise $\varphi_k(z)$, it is convenient to regard the right line $(+1, +\infty)$ as a cut in the complex z -plane, and with this convention we may enunciate the following properties of $\varphi_1(z)$ in substance deduced by ABEL:

$$\left. \begin{aligned} \varphi_1(z) + \varphi_1(1-z) &= -\log z \log(1-z) + \zeta(2), \\ \varphi_1(z) + \varphi_1\left(\frac{1}{z}\right) &= -\frac{1}{2} \log^2 z + \pi i \log z + 2 \zeta(2) \\ \varphi_1(z) - \varphi_1\left(\frac{z-1}{z}\right) &= \frac{1}{2} \log^2 z - \log z \log(1-z) + \zeta(2) \\ \varphi_1(z) + \varphi_1(-z) &= \frac{1}{2} \varphi_1(z^2) \end{aligned} \right\} \dots (1)$$

Obviously in these formulae we have to take real values for $\log z$ and for $\log(1-z)$, when z itself is real and between 0 and 1.

¹⁾ Comptes rendus, t. 109, p. 934.

²⁾ These Proc. XIX, p. 489.

As in general we have

$$\frac{d}{dz} \varphi_{k+1}(u) = \varphi_k(u) \frac{d \log u}{dz},$$

it is possible to extend partially the above relations to the function $\varphi_s(z)$, and indeed it follows that

$$\left. \begin{aligned} \varphi_s(z) - \varphi_s\left(\frac{1}{z}\right) &= -\frac{1}{6} \log^3 z + \frac{1}{2} \pi i \log^2 z + 2\zeta(2) \log z, \\ \varphi_s\left(\frac{z-1}{z}\right) + \varphi_s(1-z) + \varphi_s(z) &= \frac{1}{6} \log^3 z - \frac{1}{2} \log^2 z \log(1-z) + \\ &\quad + \zeta(2) \log z + \zeta(3), \\ \varphi_s(z) + \varphi_s(-z) &= \frac{1}{4} \varphi_s(z^2). \end{aligned} \right\} (2)$$

For $k > 3$ a linear relation between $\varphi_k(z)$, $\varphi_k(1-z)$ and $\varphi_k\left(\frac{z-1}{z}\right)$ no longer exists, there only remains, besides the relation

$$\varphi_k(z) + \varphi_k(-z) = \frac{1}{2^{k-1}} \varphi_k(z^2)$$

an equation of the form

$$\varphi_k(z) + (-1)^k \varphi_k\left(\frac{1}{z}\right) = - (2\pi i)^k g_k\left(\frac{\log z}{2\pi i}\right),$$

where $g_k(u)$ denotes the differential coefficient of BERNOULLI'S polynomial $f_k(u)$.

Another expansion valid for all positive and integer values of k is the following:

$$\begin{aligned} \varphi_k(e^{-y}) &= \frac{(-y)^{k-1}}{(k-1)!} \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{k-1} - \log y \right) + \\ &\quad + \sum_{n=0}^{n=\infty} \frac{(-y)^n}{n!} \zeta(k-n) \dots \dots \dots (3) \end{aligned}$$

Here the right line $(0, -\infty)$ must be considered as a barrier in the complex y -plane and $\log y$ is real for positive values of y . The accent in Σ' denotes that the term with the index $n = k-1$ is to be excluded. As for the numerical values that the ζ -function takes for the value zero and for negative integer values of the argument, we have

$$\zeta(0) = -\frac{1}{2}, \quad \zeta(-2h) = 0, \quad \zeta(1-2h) = (-1)^h \frac{B_h}{2h}.$$

Therefore after a certain stage the coefficients in the expansion at the right hand side of (3) are expressible by BERNOULLI'S numbers and the radius of convergence of the expansion is evidently 2π ,

as we might expect since equation (3) may be established by integrating repeatedly both sides of the equation

$$\sum_{n=1}^{\infty} \frac{e^{-ny}}{n} = -\log y + \frac{1}{2}y + \sum_{n=1}^{\infty} \frac{(-1)^n B_n}{2n!} \cdot \frac{y^{2n}}{2n} \quad (0 < y < 2\pi).$$

By substituting $z = \frac{1}{2}$ in the formulae (1) and (2) we find

$$\begin{aligned} \varphi_1\left(\frac{1}{2}\right) &= -\frac{1}{2} \log^2 2 + \frac{1}{2} \zeta(2), \\ \varphi_2\left(\frac{1}{2}\right) &= \frac{1}{8} \log^3 2 - \frac{1}{2} \zeta(2) \log 2 + \frac{7}{8} \zeta(3), \end{aligned}$$

and then, remembering that

$$\log \log 2 = -\frac{1}{2} \log 2 + \sum_{n=1}^{\infty} \frac{(-1)^n B_n}{2n!} \cdot \frac{(\log 2)^{2n}}{2n},$$

we deduce from (3) by taking $y = \log 2$

$$\begin{aligned} \zeta(2) &= \frac{1}{2} \log^2 2 + 2 \left\{ \frac{\log 2}{1} + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} B_n}{2n!} \cdot \frac{(\log 2)^{2n+1}}{2n+1} \right\}, \\ \zeta(3) &= \frac{2}{3} \log^3 2 + 4 \left\{ \frac{\log^2 2}{2} + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} B_n}{2n!} \cdot \frac{(\log 2)^{2n+2}}{2n+2} \right\}. \end{aligned}$$

The index of these expansions is about $\frac{1}{8^{\frac{1}{2}}}$ and the error involved in neglecting terms beyond the second does not affect the fifth decimal.

It is possible to connect these expansions with the equation

$$\frac{u}{2} \operatorname{Coth} \frac{u}{2} = 1 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} B_n}{2n!} u^{2n}$$

and to deduce in this way definite integrals representing $\zeta(2)$ and $\zeta(3)$. Thus we arrive in the first place at the well-known formula

$$\zeta(2) = 2 \int_0^1 \frac{\log(1+\xi)}{\xi} d\xi,$$

but we get also the less familiar result

$$\zeta(3) = 4 \int_0^1 \frac{\log^2(1+\xi)}{\xi} d\xi = 8 \sum_{n=2}^{\infty} \frac{(-1)^n}{n^2} \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} \dots + \frac{1}{n-1} \right).$$

Further, we may prove EULER's result

$$\zeta(3) = \frac{1}{2} \int_0^1 \frac{\log^2(1-\xi)}{\xi} d\xi = \sum_{n=2}^{\infty} \frac{1}{n^2} \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n-1} \right),$$

and, finally, we may show that

$$\begin{aligned}\zeta(3) &= -\frac{1}{6} \int_0^1 \frac{\log(1-\xi) \log(1+\xi)}{\xi} d\xi = \\ &= \frac{1}{6} \sum_{n=1}^{\infty} \frac{1}{n^2} \left(\frac{1}{1} - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \dots + \frac{1}{2n-1} \right).\end{aligned}$$

Quite other expansions of the quantities $\zeta(2)$ and $\zeta(3)$ are obtained by substituting in (1) and (2)

$$z = \frac{1}{2}(\sqrt{5}-1) = a.$$

As we have

$$1 - a = a^2 \text{ and } \frac{a-1}{a} = -a$$

we readily get from (1)

$$\begin{aligned}\varphi_1(a) &= -\log^2 a + \frac{1}{6} \zeta(2) \\ \varphi_2(a^2) &= -\log^2 a + \frac{1}{6} \zeta(2)\end{aligned}$$

and from (2)

$$\varphi_3(a^2) = -\frac{2}{3} \log^2 a + \frac{1}{6} \zeta(2) \log a + \frac{1}{6} \zeta(3).$$

Now writing $-2 \log a = \alpha$, we have

$$\log a = \sum_{n=1}^{\infty} \frac{(-1)^n B_n}{2n!} \cdot \frac{\alpha^{2n}}{2n},$$

and substituting $y = \frac{\alpha}{2}$ and also $y = \alpha$ in (3), in order to obtain expansions of $\varphi_1(a)$, $\varphi_2(a^2)$ and $\varphi_3(a^2)$, we infer that

$$\begin{aligned}\zeta(2) &= \frac{1}{6} \left\{ \left(\frac{\alpha}{2} \right) + \frac{1}{4} \left(\frac{\alpha}{2} \right)^2 + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} B_n}{2n!} \cdot \frac{\left(\frac{\alpha}{2} \right)^{2n+1}}{2n+1} \right\}, \\ \zeta(2) &= \frac{1}{6} \left\{ \alpha + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} B_n}{2n!} \cdot \frac{\alpha^{2n+1}}{2n+1} \right\}, \\ \zeta(3) &= \frac{1}{6} \left\{ \frac{\alpha^2}{2} + \sum_{n=1}^{\infty} \frac{(-1)^{n-1} B_n}{2n!} \cdot \frac{\alpha^{2n+2}}{2n+2} \right\}.\end{aligned}$$

The index of the first series representing $\zeta(2)$ is about $\frac{1}{1+\sqrt{5}}$, for the other two series it is less than $\frac{1}{4\sqrt{5}}$.

Again it is possible to convert the series into definite integrals. From the power-series in α we find

$$\zeta(2) = \frac{1}{3} \int_0^{\frac{1}{3}} \frac{d\xi}{\xi} \log(\xi + \sqrt{1 + \xi^2}),$$

$$\zeta(3) = 10 \int_0^{\frac{1}{3}} \frac{d\xi}{\xi} \log^2(\xi + \sqrt{1 + \xi^2}).$$

If we wish to expand $\zeta(k)$ for $k > 3$, we must proceed in a different manner. We shall use the general identity

$$\varphi_s(z) + \varphi_s(z\theta) + \varphi_s(z\theta^2) + \dots + \varphi_s(z\theta^{p-1}) = \frac{1}{p^{s-1}} \varphi_s(z^p) \quad (4)$$

where p is an integer and $\theta = e^{\frac{2\pi i}{p}}$
Denoting the series

$$\sum_{n=1}^{\infty} \frac{\cos \frac{n\pi}{3}}{n^s}$$

by U_m , we get by substituting in (4)

$$\begin{aligned} p = 3, z = e^{\frac{\pi i}{3}} \\ p = 2, z = 1 \\ 2U_1 + U_3 = \frac{1}{3^{s-1}} U_3 \\ U_2 + U_3 = \frac{1}{2^{s-1}} U_3 \end{aligned}$$

and hence

$$U_1 = \sum_{n=1}^{\infty} \frac{\cos \frac{n\pi}{3}}{n^s} = \frac{1}{2} \left(1 - \frac{1}{2^{s-1}}\right) \left(1 - \frac{1}{3^{s-1}}\right) \zeta(s).$$

From equation (3) we deduce by taking $k = 2h + 1, y = iv$

$$\begin{aligned} \sum_{n=1}^{\infty} \frac{\cos nv}{n^{2h+1}} = \frac{(-1)^h v^{2h}}{2h!} \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{2h} - \log v\right) + \\ + \sum_{n=0}^{\infty} \frac{(-1)^n v^{2n}}{2n!} \zeta(2h + 1 - 2n) \dots \quad (5) \end{aligned}$$

hence writing

$$1 - \frac{1}{2} \left(1 - \frac{1}{2^{2h}}\right) \left(1 - \frac{1}{3^{2h}}\right) = A_{2h+1},$$

we may conclude to

$$A_{2h+1} \zeta(2h + 1) = \frac{(-1)^{h-1} v^{2h}}{2h!} \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{2h} - \log v\right) +$$

$$+ \sum_{n=1}^{h-1} \frac{(-1)^{n-1} v^{2n}}{2n!} \zeta(2h+1-2n) + (-1)^{h-1} \sum_{n=1}^{\infty} \frac{B_n}{(2n+2h)!} \cdot \frac{v^{2n+2h}}{2n}, \quad (6)$$

where v now stands for $\frac{\pi}{3}$.

By means of this equation $\zeta(2h+1)$ is expressed in terms of $\zeta(3), \zeta(5), \dots, \zeta(2h-1)$ and taking successively $h=1, 2, 3, \dots$, we get $\zeta(3), \zeta(5), \zeta(7), \dots$ expressed by a linear combination of expansions the index of which is $\frac{1}{3^k}$.

A slight transformation of (6) is possible. By using

$$\log v = \sum_{n=1}^{\infty} \frac{B_n}{2n!} \cdot \frac{v^{2n}}{2n},$$

and by effecting some other reductions, it may be shown that (6) can take the form

$$\begin{aligned} A_{2h+1} \zeta(2h+1) &= \left(1 - \frac{A_{2h-1}}{h(2h-1)}\right) \zeta(2h-1) \cdot \frac{v^2}{2} + \\ &+ \sum_{n=2}^{h-1} \frac{(h-n)(2h+2n-1)}{h(2h-1)} \cdot \frac{(-1)^{n-1} v^{2n}}{2n!} \zeta(2h+1-2n) + \\ &+ \frac{(-1)^{h-1} v^{2h}}{2h(2h-1)} \left\{ \frac{4h-1}{2h!} - \sum_{n=1}^{\infty} \frac{B_n}{(2n+2h)!} \cdot (2n+4h-1)v^{2n} \right\}. \end{aligned}$$

$\left(v = \frac{\pi}{3}\right).$

If we put $h=1$ and $h=2$, it will be seen that

$$\begin{aligned} \zeta(3) &= \frac{3}{4} \left\{ \frac{3}{2!} v^2 - \sum_{n=1}^{\infty} \frac{B_n}{(2n+2)!} (2n+3)v^{2n+2} \right\}, \\ \zeta(5) &= \frac{9}{8} \left\{ \frac{137}{4!} v^4 - \sum_{n=1}^{\infty} \frac{B_n}{(2n+4)!} [4(2n+3)^2(2n+4) - (2n+7)] v^{2n+4} \right\}. \end{aligned}$$

I will now proceed to show that for each of the quantities $\zeta(2h+1)$ there exists a linear combination of expansions with an index less than $\frac{1}{3^k}$. For this purpose I use again the identity (4) and writing

$$w = \frac{\pi}{15}, \quad U_m = \sum_{n=1}^{\infty} \frac{\cos mnw}{n^5}$$

¹⁾ Similar results were deduced by Mr. VAN DER CORPUT in the paper quoted. However, in the fundamental expansion of the quantity $I(n, \alpha)$ on p. 1464 by a slight inadvertence the factor 2^{2k} has been omitted in the general term, hence in all the subsequent expansions the general term should be multiplied by 2^{2k} and the index of the series on p. 1470 is $\frac{1}{3^k}$ and not $\frac{1}{4^k}$.

I make in (4) the substitutions

$$\begin{aligned} p = 2 & \quad , \quad z = e^{iw} \quad \text{and} \quad z = e^{3iw}, \\ p = 3 & \quad , \quad z = e^{4iw}, \\ p = 5 & \quad , \quad z = 1. \end{aligned}$$

These substitutions give the four equations

$$\begin{aligned} U_1 + U_{14} &= \frac{1}{2^{s-1}} U_2, \\ U_3 + U_{13} &= \frac{1}{2^{s-1}} U_4, \\ U_4 + U_6 + U_{14} &= \frac{1}{3^{s-1}} U_{12}, \\ U_6 + 2U_8 + 2U_{12} &= \frac{1}{5^{s-1}} U_0. \end{aligned}$$

and eliminating U_6, U_{12}, U_{14} we get

$$\begin{aligned} \left(1 - \frac{1}{5^{s-1}}\right) \left(1 - \frac{1}{6^{s-1}}\right) U_0 + 2 \left(1 + \frac{1}{2^{s-1}}\right) U_1 - \frac{1}{2^{s-2}} \left(1 + \frac{1}{2^{s-1}}\right) U_2 - \\ - 2 \left(1 + \frac{1}{3^{s-1}}\right) U_3 - 2 \left(1 + \frac{1}{2^{s-1}}\right) U_4 = 0. \end{aligned}$$

Now, taking $s = 2h + 1$, we may expand U_1, U_2, U_3, U_4 by applying equation (5) and we will get $U_0 = \zeta(2h + 1)$ expressed in terms of the quantities $\zeta(3), \zeta(5), \dots, \zeta(2h - 1)$ and of four power-series in w , the indices of which are respectively $\frac{1}{900}, \frac{1}{225}, \frac{1}{100}, \frac{1}{225}$. Since the formulae become somewhat complicated, I will consider only the simplest case $h = 1$. Then we have

$$336 \zeta(3) = -900 U_1 + 225 U_2 + 800 U_3 + 900 U_4$$

and hence

$$\begin{aligned} 689 \zeta(3) &= 450w^2(36 - 24 \log w - 33 \log 2 - 8 \log 3) - 900 \sum_{n=1}^{\infty} \frac{B_n}{(2n+2)!} \cdot \frac{w^{2n+2}}{2n} + \\ &+ 225 \sum_{n=1}^{\infty} \frac{B_n}{(2n+2)!} \cdot \frac{(2w)^{2n+2}}{2n} + 800 \sum_{n=1}^{\infty} \frac{B_n}{(2n+2)!} \cdot \frac{(3w)^{2n+2}}{2n} + \\ &+ 900 \sum_{n=1}^{\infty} \frac{B_n}{(2n+2)!} \cdot \frac{(4w)^{2n+2}}{2n}. \end{aligned}$$

I will end with remarking that the calculation of the sum of the series

$$\eta(2h) = \frac{1}{12h} - \frac{1}{32h} + \frac{1}{52h} - \frac{1}{72h} + \dots$$

may be conducted along similar lines. Equation (3) gives, if we take $k = 2h, y = iw$,

$$\sum_{n=1}^{u=\infty} \frac{\sin nu}{n^{2h}} = \frac{(-1)^{h-1} u^{2h-1}}{(2h-1)!} \left(\frac{1}{1} + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{2h-1} - \log u \right) + \sum_{n=0}^{n=\infty} \frac{(-1)^n u^{2n+1}}{(2n+1)!} \zeta(2h-1-2n) \dots \dots \dots (7)$$

and it is possible to express $\eta(2h)$ by means of series of the form $\sum_{n=1}^{n=\infty} \frac{\sin nu}{n^{2h}}$.

Indeed, putting

$$V_m = \sum_{n=1}^{n=\infty} \frac{\sin \frac{mnu}{2}}{n^s} \quad \text{and} \quad v = \frac{\pi}{3}$$

we have by substituting in (4)

$$\begin{aligned} p = 2 \quad , \quad z &= e^{\frac{iv}{2}}, \\ p = 3 \quad , \quad z &= e^{\frac{iv}{3}}, \\ V_1 - V_s &= \frac{1}{2^{s-1}} V_s, \\ V_1 + V_s - V_s &= \frac{1}{3^{s-1}} V_s \end{aligned}$$

whence

$$V_s \left(1 + \frac{1}{3^{s-1}} \right) = 2 V_1 - \frac{1}{2^{s-1}} V_s.$$

Now, taking $s = 2h$, we have $V_s = \eta(2h)$, and expressing V_1 and V_s by means of equation (7), we get an expansion for $\eta(2h)$. In the simplest case $h = 1$, I find in this way

$$\eta(2) = \frac{3}{8} v \left(1 + \log \frac{4}{v} \right) + \frac{3}{8} \sum_{n=1}^{n=\infty} \frac{B_n}{(2n+1)!} \cdot \frac{v^{2n+1}}{2n} \left(\frac{1}{2^{2n-1}} - 1 \right).$$

$$\left(v = \frac{\pi}{3} \right)$$

Again the index of the series is $\frac{1}{3^6}$ and the value of $\eta(2)$ is found to five decimals by taking into account only the first two terms of the expansion.