

Mathematics. — “*The numbers of STIRLING expressed by definite integrals*”. By Prof. W. KAPTEYN.

(Communicated at the meeting of February 23, 1924).

1. If $x(x+1)\dots(x+n)$ be expanded in a series of ascending powers of x

$$C_{n+1}^0 x^{n+1} + C_{n+1}^1 x^n + \dots + C_{n+1}^n x$$

the coefficients C_{n+1}^r are called STIRLING's numbers of the first kind.

Equating both forms and dividing by x we get

$$n!(1+x)\left(1+\frac{x}{2}\right) \dots \left(1+\frac{x}{n}\right) = C_{n+1}^n + C_{n+1}^{n-1}x + \dots + C_{n+1}^0 x^n.$$

Thus we have

$$C_{n+1}^n = n!$$

$$C_{n+1}^{n-1} = n! \sum \frac{1}{\alpha}$$

$$C_{n+1}^{n-2} = n! \sum \frac{1}{\alpha\beta}$$

.....

where $\sum \frac{1}{\alpha}$, $\sum \frac{1}{\alpha\beta}$, ... represent the sums of all different products of the quantities $\frac{1}{1}, \frac{1}{2}, \dots, \frac{1}{n}$ one by one, two by two, etc.

2. The first sum may immediately be written in the form of a definite integral, for

$$\sum_1^n \frac{1}{\alpha} = 1 + \frac{1}{2} + \dots + \frac{1}{n} = \int_0^1 \frac{1-x^n}{1-x} dx \dots \dots \dots (1)$$

The second sum may be reduced to the first, for

$$S_n = \sum \frac{1}{\alpha\beta} = S_{n-1} + \frac{1}{n} \sum \frac{1}{\alpha}$$

or

$$S_n = S_{n-1} + \frac{1}{n} \int_0^1 \frac{1-y^{n-1}}{1-y} dy.$$

Hence

$$S_{n-1} = S_{n-2} + \int_0^1 \frac{1-y^{n-2}}{1-y} dy$$

$$S_{n-2} = S_{n-3} + \frac{1}{n-2} \int_0^1 \frac{1-y^{n-3}}{1-y} dy$$

.....

$$S_3 = S_2 + \frac{1}{3} \int_0^1 \frac{1-y^2}{1-y} dy$$

$$S_2 = \frac{1}{2} \int_0^1 \frac{1-y}{1-y} dy$$

and therefore

$$S_n = \int_0^1 \frac{dy}{1-y} \left\{ \frac{1-y}{2} + \frac{1-y^2}{3} + \dots + \frac{1-y^{n-1}}{n} \right\}.$$

Now we know that

$$\frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} = \int_0^1 \frac{x(1-x^{n-1})}{1-x} dx = \int_0^1 P dx$$

$$\frac{y}{2} + \frac{y^2}{3} + \dots + \frac{y^{n-1}}{n} = \frac{1}{y} \int_0^y \frac{x(1-x^{n-1})}{1-x} dx = \frac{1}{y} \int_0^y P dx$$

thus we may write

$$S_n = \int_0^1 \frac{dy}{1-y} \int_0^1 P dx - \int_0^1 \frac{dy}{y(1-y)} \int_0^y P dx$$

or

$$S_n = \int_0^1 \frac{dy}{1-y} \int_y^1 P dx - \int_0^1 \frac{dy}{y} \int_0^y P dx.$$

By interchanging the order of the integrations we obtain

$$S_n = \int_0^1 P dx \int_0^x \frac{dy}{1-y} - \int_0^1 P dx \int_x^1 \frac{dy}{y}$$

or finally

$$S_n = \int_0^1 P \lg \frac{x}{1-x} dx \left(P = \frac{x(1-x^{n-1})}{1-x} \right) \dots \dots (2)$$

3. Reducing the third sum to the second we get in the same way

$$S_n = \sum^n \frac{1}{\alpha\beta\gamma} = S_{n-1} + \frac{1}{n} \sum^{n-1} \frac{1}{\alpha\beta}$$

or, introducing the value (2)

$$S_n = S_{n-1} + \frac{1}{n} \int_0^1 \frac{y(1-y^{n-2})}{1-y} \lg \frac{y}{1-y} dy$$

which leads to

$$S_n = \int_0^1 \frac{y}{1-y} \lg \frac{y}{1-y} dy \left[\frac{1}{3} (1-y) + \frac{1}{4} (1-y^2) + \dots \frac{1}{n} (1-y^{n-2}) \right].$$

Here we have

$$\frac{1}{3} + \frac{1}{4} + \dots \frac{1}{n} = \int_0^1 \frac{x^2(1-x^{n-2})}{1-x} dx = \int_0^1 P dx$$

$$\frac{y}{3} + \frac{y^2}{4} + \dots \frac{y^{n-2}}{n} = \frac{1}{y^2} \int_0^y \frac{x^2(1-x^{n-2})}{1-x} dx = \frac{1}{y^2} \int_0^y P dx$$

thus

$$S_n = \int_0^1 \frac{y}{1-y} \lg \frac{y}{1-y} dy \left[\int_0^1 P dx - \frac{1}{y^2} \int_0^y P dx \right]$$

or

$$S_n = \int_0^1 \frac{y}{1-y} \lg \frac{y}{1-y} dy \int_y^1 P dx - \int_0^1 \frac{1+y}{y} \lg \frac{y}{1-y} dy \int_0^y P dx.$$

By interchanging the order of the integrations we obtain

$$S_n = \int_0^1 P dx \left[\int_0^x \frac{y}{1-y} \lg \frac{y}{1-y} dy - \int_x^1 \frac{1+y}{y} \lg \frac{y}{1-y} dy \right]$$

which may be reduced to

$$S_n = \frac{1}{2} \int_0^1 P dx \left[\lg^2 \frac{x}{1-x} - \frac{\pi^2}{3} \right] \left(P = \frac{x^2(1-x^{n-2})}{1-x} \right) \dots \quad (3)$$

4. In the same way the following results will be found

$$\sum \frac{1}{\alpha\beta\gamma\delta} = \frac{1}{3!} \int_0^1 P dx \left[\lg^3 \frac{x}{1-x} - \pi^2 \lg \frac{x}{1-x} \right] \left(P = \frac{x^3(1-x^{n-3})}{1-x} \right) \quad (4)$$

$$\sum \frac{1}{\alpha\beta\gamma\delta\epsilon} = \frac{1}{4!} \int_0^1 P dx \left[\lg^4 \frac{x}{1-x} - 2\pi^2 \lg^2 \frac{x}{1-x} + \frac{\pi^4}{5} \right] \left(P = \frac{x^4(1-x^{n-4})}{1-x} \right) \quad (5)$$

from which we conclude by induction

$$\sum \frac{1}{\alpha\beta\dots\lambda} = \frac{1}{p!} \int_0^1 \frac{x^p(1-x^{n-p})}{1-x} \left[\lg^p - \frac{p \cdot p-1}{3!} \pi^2 \lg^{p-2} + \dots + \frac{p \cdot p-1 \cdot p-2 \cdot p-3}{5!} \pi^4 \lg^{p-4} \dots \right] dx$$

assuming that the number of the different letters $\alpha\beta\dots\gamma$ is $p+1$, and omitting the argument $\frac{x}{1-x}$ of the logarithms.

The resulting equation is therefore, if $n > p$

$$C_{n+1}^{n-p-1} = \frac{n!}{p!} \int_0^1 \frac{x^p(1-x^{n-p})}{1-x} \left[\lg^p - \frac{p \cdot p-1}{3!} \pi^2 \lg^{p-2} + \dots \right] dx \quad (6)$$

where the last term between the parentheses is

$(-1)^{\frac{p}{2}} \frac{\pi^p}{p+1}$ if p is even, and $(-1)^{\frac{p-1}{2}} \pi^{p-1} lg$ if p is odd.

5. In order to prove exactly the preceding result (6) we want some auxiliary theorems, which we now will examine.

Theorem 1.

$$\int_0^1 \left[lg^p - \frac{p \cdot p-1}{3!} \pi^2 lg^{p-2} + \frac{p \cdot p-1 \cdot p-2 \cdot p-3}{5!} \pi^4 lg^{p-4} \dots \right] dx = 0 \quad (7)$$

Let $\frac{x}{1-x} = e^{-y}$, then

$$a_{2m} = \int_0^1 lg^{2m} \frac{x}{1-x} dx = \int_{-\infty}^{\infty} \frac{y^{2m} e^y}{(e^y + 1)^2} dy = (2^{2m} - 2) B_m \pi^{2m}$$

$$a_{2m+1} = 0.$$

Therefore the theorem is proved if p is odd, and also when p is even, for then it reduces to a known relation between Bernoullian numbers.

Theorem 2.

$$\int_0^1 x^n \left[lg^p - \frac{p \cdot p-1}{3!} \pi^2 lg^{p-2} + \dots \right] dx = 0 \quad (n < p) \quad \dots \quad (8)$$

Integrating by parts, we get

$$\int_0^1 \left[(n+1)x^n - (n+2)x^{n+1} \right] \left[lg^{p+1} - \frac{p+1 \cdot p}{3!} \pi^2 lg^{p-1} + \dots \right] dx =$$

$$= \left[(x^{n+1} - x^{n+2}) \left(lg^{p+1} - \frac{p+1 \cdot p}{3!} \pi^2 lg^{p-1} + \dots \right) \right]_0^1$$

$$- (p+1) \int_0^1 x^n \left[lg^p - \frac{p \cdot p-1}{3!} \pi^2 lg^{p-2} + \dots \right] dx$$

or, because $\left[x(1-x) lg^r \frac{x}{1-x} \right]_0^1 = 0$

$$\int_0^1 \left[(n+1)x^n - (n+2)x^{n+1} \right] \left[lg^{\nu+1} - \frac{p+1 \cdot p}{3!} \pi^2 lg^{\nu-1} + \dots \right] dx =$$

$$= - (p+1) \int_0^1 x^n \left[lg^{\nu} - \frac{p \cdot p-1}{3!} \pi^2 lg^{\nu-2} + \dots \right] dx.$$

Assuming in the first place $n=0$, this formula reduces to

$$\int_0^1 x \left[lg^{\nu+1} - \frac{p+1 \cdot p}{3!} \pi^2 lg^{\nu-1} + \dots \right] dx = 0.$$

Putting secondly $n=1$, the same formula gives

$$\int_0^1 x^2 \left[lg^{\nu+1} - \frac{p+1 \cdot p}{3!} \pi^2 lg^{\nu-1} + \dots \right] dx = 0.$$

Pursuing in the same way, and substituting finally $n=p-1$, we obtain

$$\int_0^1 x^p \left[lg^{\nu+1} - \frac{p+1 \cdot p}{3!} \pi^2 lg^{\nu-1} + \dots \right] dx = 0.$$

which proves the theorem.

Theorem 3.

$$\int_0^1 x^n \left[lg^{\nu} - \frac{p \cdot p-1}{3!} \pi^2 lg^{\nu-2} + \dots \right] dx =$$

$$= \frac{p}{n+1} \int_0^1 \frac{1-x^n}{1-x} \left[lg^{\nu-1} - \frac{p-1 \cdot p-2}{3!} \pi^2 lg^{\nu-3} + \dots \right] dx \quad (9).$$

Integrating by parts, we have evidently

$$\int_0^1 \left[nx^{n-1} - (n+1)x^n \right] lg_{\nu} dx = -p \int_0^1 x^{n-1} lg^{\nu-1} dx.$$

Replacing n successively by $n-1, n-2, \dots, 1$ and adding the results, we obtain

$$\int_0^1 x^n lg^{\nu} dx = \frac{p}{n+1} \int_0^1 \frac{1-x^n}{1-x} lg^{\nu-1} dx + \frac{1}{n+1} \int_0^1 lg^{\nu} dx. \quad (10)$$

Therefore also

$$\int_0^1 x^n l g^{\nu-2} dx = \frac{p-2}{n+1} \int_0^1 \frac{1-x^n}{1-x} l g^{\nu-3} dx + \frac{1}{n+1} \int_0^1 l g^{\nu-2} dx$$

$$\int_0^1 x^n l g^{\nu-4} dx = \frac{p-4}{n+1} \int_0^1 \frac{1-x^n}{1-x} l g^{\nu-5} dx + \frac{1}{n+1} \int_0^1 l g^{\nu-4} dx \text{ etc.}$$

Multiplying these equations respectively with

$$1, -\frac{p \cdot p-1}{3!} \pi^2, \frac{p \cdot p-1 \cdot p-2 \cdot p-3}{5!} \pi^4, \text{ etc.}$$

and adding, the theorem is proved.

6. Returning to the equation (6) we may now give an exact proof in the following way.

According to (6) we have

$$C_{n+1}^{n-p-1} - n C_n^{n-p-2} = \frac{n!}{p!} \int_0^1 x^{n-1} \left[l g^{\nu} - \frac{p \cdot p-1}{3!} \pi^2 l g^{\nu-2} + \dots \right] dx$$

where the second member by means of Theorem 3 may be written

$$\frac{n-1!}{p-1!} \int_0^1 \frac{1-x^{n-1}}{1-x} \left[l g^{\nu-1} - \frac{p-1 \cdot p-2}{3!} \pi^2 l g^{\nu-3} + \dots \right] dx$$

or, if we subtract from it, as we know from Theorem 2

$$\frac{n-1!}{p-1!} \int_0^1 \frac{1-x^{n-1}}{1-x} \left[l g^{\nu-1} - \frac{p-1 \cdot p-2}{3!} \pi^2 l g^{\nu-3} + \dots \right] dx = 0$$

$$C_{n+1}^{n-p-1} - n C_n^{n-p-2} =$$

$$= \frac{n-1!}{p-1!} \int_0^1 \frac{x^{n-1} (1-x^{n-1})}{1-x} \left[l g^{\nu-1} - \frac{p-1 \cdot p-2}{3!} \pi^2 l g^{\nu-3} + \dots \right] dx.$$

Here the second member, as follows from (6) is

$$C_n^{n-p-1}.$$

In this way the equation (6) leads to a known relation between the numbers of STIRLING of the first kind, which proves that this equation is valid generally.

If to (6) we add

$$0 = \frac{n!}{p!} \int_0^1 \frac{1-x^n}{1-x} \left[lg^p - \frac{p \cdot p-1}{3!} \pi^2 lg^{p-2} + \dots \right] dx$$

this equation may also be written

$$C_{n+1}^{n-p-1} = \frac{n!}{p!} \int_0^1 \frac{1-x^n}{1-x} \left[lg^p - \frac{p \cdot p-1}{3!} \pi^2 lg^{p-2} + \dots \right] dx \quad (11)$$

7. Before considering the STIRLING numbers of the second kind, we wish to show how the integrals we met with in the preceding part, may be determined directly.

First case $n \leq p$.

Putting successively $n = 1, 2, 3 \dots$ in the equation

$$(n+1) \int_0^1 x^n lg^p dx = p \int_0^1 \frac{1-x^n}{1-x} lg^{p-1} dx + a_p \dots \quad (10)$$

we obtain

$$2! \int_0^1 x lg^p dx = p a_{p-1} + a_p$$

$$3! \int_0^1 x^2 lg^p dx = p \cdot p-1 a_{p-2} + 3 p a_{p-1} + 2 a_p$$

$$4! \int_0^1 x^3 lg^p dx = p \cdot p-1 \cdot p-2 a_{p-3} + 6 p \cdot p-1 a_{p-2} + 11 p a_{p-1} + 6 a_p$$

$$5! \int_0^1 x^4 lg^p dx = p \cdot p-1 \cdot p-2 \cdot p-3 a_{p-4} + 10 p \cdot p-1 \cdot p-2 a_{p-3} + \\ + 35 p \cdot p-1 \cdot a_{p-2} + 50 p \cdot a_{p-1} + 24 a_p$$

.....

The coefficients in the second members of these equations are easily recognised as the STIRLING numbers

$$C_2^0 C_2^1 \\ C_3^0 C_3^1 C_3^2 \\ C_4^0 C_4^1 C_4^2 C_4^3 \\ C_5^0 C_5^1 C_5^2 C_5^3 C_5^4 \\ \dots$$

Therefore we may expect generally

$$\begin{aligned}
 (n+1)! \int_0^1 x^n \lg^{\nu} dx &= C_{n+1}^0 p \cdot p-1 \dots p-n+1 a_{p-n} \\
 &+ C_{n+1}^1 p \cdot p-1 \dots p-n+2 a_{p-n+1} \\
 &+ \dots \dots \dots \dots \dots \dots \dots \\
 &+ C_{n+1}^{n-1} p a_{p-1} \\
 &+ C_{n+1}^n a_p
 \end{aligned}
 \qquad (12)$$

Assuming the validity of this formula, we may prove that it also holds if n is replaced by $n + 1$. For then

$$\begin{aligned}
 \int_0^1 \frac{1-x^{n+1}}{1-x} \lg^{\nu-1} dx &= \int_0^1 (1+x+x^2+\dots+x^n) \lg^{\nu-1} dx = \\
 &= a_{p-1} \left\{ 1 + \frac{C_2^1}{2!} + \frac{C_3^2}{3!} + \dots + \frac{C_{n+1}^n}{n+1!} \right\} \\
 &+ p-1 \cdot a_{p-2} \left\{ \frac{C_2^0}{2!} + \frac{C_3^1}{3!} + \dots + \frac{C_{n+1}^{n-1}}{n+1!} \right\} \\
 &+ p-1 \cdot p-2 \cdot a_{p-3} \left\{ \frac{C_3^0}{3!} + \frac{C_4^1}{4!} + \dots + \frac{C_{n+1}^{n-2}}{n+1!} \right\} \\
 &+ \dots \dots \dots \dots \dots \dots \dots \\
 &+ p-1 \cdot p-2 \dots p-n+1 a_{p-n} \left\{ \frac{C_n^0}{n!} + \frac{C_{n+1}^1}{n+1!} \right\} \\
 &+ p-1 \cdot p-2 \dots p-n \cdot a_{p-n-1} \frac{C_{n+1}^0}{n+1!} \\
 &= \frac{1}{n+1!} \left[C_{n+2}^n a_{p-1} + C_{n+2}^{n-1} p-1 \cdot a_{p-2} + \dots \right. \\
 &\left. + C_{n+2}^1 p-1 \dots p-n+1 a_{p-n} + C_{n+2}^0 p-1 \dots p-n \cdot a_{p-n-1} \right]
 \end{aligned}$$

Substituting this result in

$$(n+2) \int_0^1 x^{n+1} \lg^{\nu} dx = p \int_0^1 \frac{1-x^{n+1}}{1-x} \lg^{\nu+1} dx + a_p \dots \quad (10)$$

we find

$$\begin{aligned}
 (n+2) \int_0^1 x^{n+1} lg^p dx &= C_{n+2}^0 p \cdot p-1 \dots p-n \cdot a_{p-n-1} \\
 &+ C_{n+2}^1 p \cdot p-1 \dots p-n+1 a_{p-n} \\
 &+ \dots \dots \dots \dots \dots \\
 &+ C_{n+2}^n p \cdot a_{p-1} \\
 &+ C_{n+2}^{n+1} a_p.
 \end{aligned}$$

8. *Second case* $n \geq p$.

Putting successively $p = 1, 2, 3 \dots$ in the general formula

$$\int_0^1 x^n lg^p \frac{x}{1-x} dx = \frac{p}{n+1} \int_0^1 \frac{1-x^n}{1-x} lg^{p-1} \frac{x}{1-x} dx + \frac{1}{n+1} a_p \quad (10)$$

we find

$$\int_0^1 x^n lg dx = \frac{1}{n+1} \int_0^1 (1+x+\dots+x^{n-1}) dx + \frac{1}{n+1} a_1$$

or, as $a_1 = 0$

$$\int_0^1 x^n lg dx = \frac{1}{n+1} \left(1 + \frac{1}{2} + \dots + \frac{1}{n} \right) = \frac{1}{n+1!} C_{n+1}^{n-1}.$$

For $p = 2$ we obtain

$$\begin{aligned}
 \int_0^1 x^n lg^2 dx &= \frac{2}{n+1} \int_0^1 (1+x+\dots+x^{n-1}) lg dx + \frac{1}{n+1} a_2 \\
 &= \frac{2}{n+1} \left[\frac{1}{2!} C_2^0 + \frac{1}{3!} C_3^0 + \dots + \frac{1}{n!} C_n^{n-2} \right] + \frac{1}{n+1} a_2 \\
 &= \frac{2}{n+1!} C_{n+1}^{n-2} + \frac{C_{n+1}^n}{n+1!} a_2.
 \end{aligned}$$

If $p = 3$, we have

$$\int_0^1 x^n l g^3 dx = \frac{3}{n+1} \int_0^1 (1+x) l g^3 dx + \frac{3}{n+1} \int_0^1 (x^2 + x^3 + \dots + x^{n-1}) l g^3 dx + \frac{1}{n+1} a_3$$

where according to (12)

$$\int_0^1 (1+x) l g^3 dx = C_1^0 a_p + \frac{1}{2!} (C_2^0 p a_{p-1} + C_2^1 a_p)$$

and

$$\int_0^1 (x^2 + x^3 + \dots + x^{n-1}) l g^3 dx = 2 \left(\frac{C_3^0}{3!} + \frac{C_4^1}{4!} + \dots + \frac{C_n^{n-3}}{n!} \right) + \left(\frac{C_3^2}{3!} + \frac{C_4^3}{4!} + \dots + \frac{C_n^{n-1}}{n!} \right) a_3$$

thus

$$\int_0^1 x^n l g^3 dx = \frac{3!}{n+1!} C_{n+1}^{n-3} + \frac{3}{n+1!} C_{n+1}^{n-1} a_3$$

omitting $a_3 = 0$.

In the same way we find

$$\int_0^1 x^n l g^4 dx = \frac{4!}{n+1!} C_{n+1}^{n-4} + \frac{4!}{2!n+1!} C_{n+1}^{n-2} a_2 + \frac{4!}{4!n+1!} C_{n+1}^n a_4$$

$$\int_0^1 x^n l g^5 dx = \frac{5!}{n+1!} C_{n+1}^{n-5} + \frac{5!}{2!n+1!} C_{n+1}^{n-3} a_2 + \frac{5!}{4!n+1!} C_{n+1}^{n-1} a_4$$

and by induction

$$\frac{n+1!}{p!} \int_0^1 x^n l g^p dx = C_{n+1}^{n-p} + \frac{1}{2!} C_{n+1}^{n-p+2} a_2 + \frac{1}{4!} C_{n+1}^{n-p+4} a_4 + \dots \quad (13)$$

where the last term is $\frac{1}{p!} C_{n+1}^n a_p$ if p is even, and $\frac{1}{p-1!} C_{n+1}^{n-1} a_{p-1}$ when p is odd.

If we substitute this result in (10) remarking that

$$C_{n+1}^r + (n+1) C_{n+1}^{r-1} = C_{n+2}^r$$

we easily find that this equation is satisfied, which proves that (13) is true generally.

9. The numbers of STIRLING of the second kind \mathfrak{S}_{n+1}^ν , which are determined by the expansion

$$\frac{1}{x(x+1)\dots(x+n)} = \frac{\mathfrak{S}_{n+1}^0}{x^{n+1}} - \frac{\mathfrak{S}_{n+1}^1}{x^{n+2}} + \frac{\mathfrak{S}_{n+1}^2}{x^{n+3}} - \dots$$

may also be written in the form of definite integrals.

Starting from the higher difference of a power of the variable x

$$\Delta^n x^\nu = \sum_{s=0}^n (-1)^s \binom{n}{s} (x+n-s)^\nu$$

and integrating both members between the limits 0 and 1, we get

$$\begin{aligned} \int_0^1 \Delta^n x^\nu dx &= \frac{1}{p+1} \sum_{s=0}^n (-1)^s \binom{n}{s} \left[(n+1-s)^{\nu+1} - (n-s)^{\nu+1} \right] \\ &= \frac{1}{p+1} \sum_{s=0}^{n+1} (-1)^s \binom{n+1}{s} (n+1-s)^{\nu+1}. \end{aligned}$$

Comparing this result with the known formula

$$\mathfrak{S}_{n+2}^{\nu-n} = \frac{1}{n+1!} \sum_{s=0}^{n+1} (-1)^s \binom{n+1}{s} (n+1-s)^{\nu+1}$$

we obtain

$$\mathfrak{S}_{n+2}^{\nu-n} = \frac{p+1}{n+1!} \int_0^1 \Delta^n x^\nu dx.$$

Now $\Delta^n x^\nu$ has been expressed in the form of a definite integral by LAPLACE (Oeuvres 7 p. 518) in the following way.

By partial integration

$$\int_{-\infty}^{\infty} \frac{e^{-ixs} ds}{(1-is)^{\nu+1}} = \frac{1}{ip} \left[\left(\frac{e^{-ixs}}{(1-is)^\nu} \right) + ix \int_{-\infty}^{\infty} \frac{e^{-ixs}}{(1-is)^\nu} ds \right]$$

or, because

$$\text{mod. } \left| \frac{e^{-ixs}}{(1-is)^\mu} \right| = \frac{1}{(1+s^2)^{\frac{\mu}{2}}}$$

$$\int_{-\infty}^{\infty} \frac{e^{-ixs} ds}{(1-is)^{\mu+1}} = \frac{x}{p} \int_{-\infty}^{\infty} \frac{e^{-ixs} ds}{(1-is)^\mu}$$

Thus also

$$\int_{-\infty}^{\infty} \frac{e^{ixs} ds}{(1-is)^\mu} = \frac{x}{p-1} \int_{-\infty}^{\infty} \frac{e^{-ixs} ds}{(1-is)^{\mu-1}}$$

.....

$$\int_{-\infty}^{\infty} \frac{e^{-ixs} ds}{(1-is)^2} = x \int_{-\infty}^{\infty} \frac{e^{-ixs}}{1-is} ds$$

and by multiplying all these equations

$$\int_{-\infty}^{\infty} \frac{e^{-ixs} ds}{(1-is)^{\mu+1}} = \frac{x^\mu}{p!} \int_{-\infty}^{\infty} \frac{e^{-ixs}}{1-is} ds$$

Now the last integral has the value

$$\int_{-\infty}^{\infty} \frac{(\cos xs - i \sin xs)(1+is)}{1+s^2} ds = 2 \int_{-\infty}^{\infty} \frac{\cos xs + s \sin xs}{1+s^2} ds = 2\pi e^{-x}$$

therefore

$$\int_{-\infty}^{\infty} \frac{e^{x(1-is)}}{(1-is)^{\mu+1}} ds = 2\pi \frac{x^\mu}{p!}$$

and

$$x^\mu = \frac{p!}{2\pi} \int_{-\infty}^{\infty} \frac{e^{x(1-is)} ds}{(1-is)^{\mu+1}}$$

Hence

$$\Delta^n x^\mu dx = \frac{p!}{2\pi} \int_{-\infty}^{\infty} \frac{\Delta^n e^{x(1-is)}}{(1-is)^{\mu+1}} ds = \frac{p!}{2\pi} \int_{-\infty}^{\infty} \frac{e^{x(1-is)} [e^{1-is} - 1]^n ds}{(1-is)^{\mu+1}}$$

and, integrating between 0 and 1

$$\int_0^1 \Delta^n x^\nu dx = \frac{p!}{2\pi} \int_{-\infty}^{\infty} \frac{(e^{1-is} - 1)^{n+1}}{(1-is)^{\nu+2}} ds$$

thus

$$\mathfrak{G}_{n+2}^{\nu-n} = \frac{p+1!}{2\pi(n+1)!} \int_{-\infty}^{\infty} \frac{(e^{1-is} - 1)^{n+1}}{(1-is)^{\nu+2}} ds$$

or

$$\mathfrak{G}_{n+1}^{\nu} = \frac{p+n!}{2\pi \cdot n!} \int_{-\infty}^{\infty} \frac{(e^{1-is} - 1)^n ds}{(1-is)^{\nu+n+1}}.$$

Finally we remark that the function

$$\mathfrak{G}_{n+1}^{\nu}(a) = \frac{1}{n!} \sum_{s=0}^n (-1)^s \binom{n}{s} (a+n-s)^{\nu+p}$$

may also be expressed by the definite integral

$$\frac{p+n!}{2\pi \cdot n!} \int_{-\infty}^{\infty} \frac{(e^{1-is} - 1)^n e^{(1-is)a}}{(1-is)^{\nu+n+1}} ds.$$
