## A NOTE ON EULERIAN POLYNOMIALS OF HIGHER ORDER

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ABSTRACT. In this paper we derive some identities on Eulerian polynomials of higher order from non-linear ordinary differential equations. We show that the generating functions of Eulerian polynomials are solutions of our non-linear ordinary differential equations.

### 1. Introduction

It is well known that the generating function F(t,x) of Euler polynomials  $E_n(x)$  is given by

(1.1) 
$$F(t,x) = \frac{2}{e^t + 1}e^{xt} = \sum_{n=0}^{\infty} E_n(x)\frac{t^n}{n!}.$$

In the special case, x = 0,  $E_n(0) = E_n$  is the *n*-th Euler number. From (1.1), we note that

(1.2) 
$$E_0 = 1$$
,  $(E+1)^n + E_n = 0$ , if  $n > 0$ ,

with the usual convention of replacing  $E^n$  by  $E_n$ . The generating function  $F_u(t,x)$  of Eulerian polynomials  $H_n(x|u)$  are defined by

(1.3) 
$$F_u(t,x) = \frac{1-u}{e^t - u} e^{xt} = \sum_{r=0}^{\infty} H_n(x|u) \frac{t^n}{n!},$$

where  $u \in \mathbb{C}$  with  $u \neq 1$  (see [1,2]). In the special case, x = 0,  $H_n(0|u) = H_n(u)$  is called the *n*-th Eulerian number (see [2]). Sometimes that is called the *n*-th Frobenius-Euler number (see [3-7]).

From (1.1) and (1.3), we note that  $H_n(x|-1) = E_n(x)$ .

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By (1.3), we get

(1.4) 
$$\frac{1-u}{e^t-u}e^{xt} = \left(\sum_{l=0}^{\infty} H_l(u)\frac{t^l}{l!}\right)\left(\sum_{k=0}^{\infty} \frac{x^k t^k}{k!}\right)$$
$$= \sum_{n=0}^{\infty} \left(\sum_{l=0}^{n} \binom{n}{l} x^{n-l} H_l(u)\right) \frac{t^n}{n!}.$$

From (1.3) and (1.4), we get

(1.5) 
$$H_n(x|u) = \sum_{l=0}^{n} \binom{n}{l} x^{n-l} H_l(u) = (H(u) + x)^n$$

with the usual convention of replacing  $H^n(u)$  by  $H_n(u)$ . By (1.5), we obtain

(1.6) 
$$1 - u = \frac{1 - u}{e^t - u} e^t - \frac{1 - u}{e^t - u} u$$
$$= \sum_{n=0}^{\infty} (H(u) + 1)^n \frac{t^n}{n!} - \sum_{n=0}^{\infty} u H_n(u) \frac{t^n}{n!}.$$

Thus, we get the recurrence relation for  $H_n(u)$  as follows:

(1.7) 
$$H_0(u) = 1, \quad H_n(1|u) - uH_n(u) = (1-u)\delta_{0,n},$$

where  $\delta_{n,k}$  is Kronecker symbol (see [1-7]).

For  $N \in \mathbb{N}$ , the *n*-th Eulerian polynomials  $H_n^{(N)}(x|u)$  of order N are defined by generating function as follows:

(1.8) 
$$F_u^N(t,x) = \underbrace{\left(\frac{1-u}{e^t - u}\right) \times \left(\frac{1-u}{e^t - u}\right) \times \dots \times \left(\frac{1-u}{e^t - u}\right)}_{N-\text{times}} e^{xt}$$
$$= \sum_{n=0}^{\infty} H_n^{(N)}(x|u) \frac{t^n}{n!}.$$

In the special case, x = 0,  $H_n^{(N)}(0|u) = H_n^{(N)}(u)$  are called the *n*-th Eulerian numbers of order N (see [1-7]).

In [6], T. Kim introduced important ideas to obtain some new identities between the sums of products of Frobenius-Euler polynomials and Frobenius-Euler polynomials of higher order. The main idea is to construct non-linear ordinary differential equations with respect to t which are closely related to the generating functions of Frobenius-Euler polynomials.

In this paper, we consider non-linear ordinary differential equations with respect to u not t. The purpose of this paper is to give some new identities on the Eulerian polynomials of higher order by using the non-linear ordinary differential equations with respect to u.

#### 2. Constuction of non-linear differential equations

We define that

(2.1) 
$$F = F(u) = \frac{1-u}{e^t - u} \quad \text{and}$$
$$F^N(t, x) = \underbrace{F \times \dots \times F}_{N-\text{times}} e^{xt} \quad \text{for } N \in \mathbb{N}.$$

We note that  $F(t, x) = F_u(t, x) = Fe^{xt}$ . By (2.1), we get

(2.2) 
$$F^{(1)} = \frac{dF}{du} = -\frac{1}{1-u} \frac{1-u}{e^t - u} + \frac{1}{1-u} \left(\frac{1-u}{e^t - u}\right)^2 = -\frac{1}{1-u} (F - F^2).$$

By (2.2), we obtain

(2.3) 
$$F^{(1)}(t,x) = F^{(1)}e^{xt} = -\frac{1}{1-u}\left(F(t,x) - F^2(t,x)\right),$$
$$(1-u)F^{(1)} + F = F^2.$$

Theorem 2.1. For  $u \in \mathbb{C}$  with  $u \neq 1$ ,  $N \in \mathbb{N}$ ,  $F(u) = \frac{1-u}{e^t-u}$  is a solution of

(2.4) 
$$F^{N}(u) = \sum_{k=0}^{N-1} \frac{1}{k!} (1-u)^{k} F^{(k)}(u),$$

where 
$$F^{(k)}(u) = \frac{d^k F(u)}{du^k}$$
 and  $F^N(u) = \underbrace{F(u) \times \cdots \times F(u)}_{N-\text{times}}$ .

*Proof.* (Mathematical Induction)

(i) If N=1, then it is obvious.

(ii) Assume that (2.4) is true for some N > 1. Let us consider the derivative of (2.4).

(2.5) 
$$NF^{N-1}F^{(1)} = \sum_{k=0}^{N-1} \frac{1}{k!} \left( -k(1-u)^{k-1}F^{(k)} + (1-u)^k F^{(k+1)} \right) = \frac{1}{(N-1)!} (1-u)^{N-1} F^{(N)}.$$

Thus, from (2.3) and (2.5), we have

(2.6) 
$$\frac{1}{N!}(1-u)^N F^{(N)} = F^{N-1}(1-u)F^{(1)} = F^{N-1}(-F+F^2)$$

By (2.5) and (2.6), we get

$$F^{N+1} = F^N + \frac{1}{N!} (1 - u)^N F^{(N)} = \sum_{k=0}^N \frac{1}{k!} (1 - u)^k F^{(k)}.$$

Corollary 2.2. For  $u \in \mathbb{C}$  with  $u \neq 1$ ,  $N \in \mathbb{N}$ ,

$$F(t,x) = \frac{1-u}{e^t - u}e^{xt}$$
 is a solution of

(2.7) 
$$F^{N}(t,x) = \sum_{k=0}^{N-1} \frac{1}{k!} (1-u)^{k} F^{(k)}(t,x).$$

*Proof.* It is proved from the facts 
$$F^N(t,x) = F^N(u)e^{xt}$$
 and  $F^{(k)}(t,x) = \frac{d^k F(u)}{du^k}e^{xt}$ .

# 3. Identities on the Eulerian numbers and polynomials of higher order

THEOREM 3.1. For  $N \in \mathbb{N}$ ,  $n \in \mathbb{Z}_+ = \mathbb{N} \cup \{0\}$ , we have

$$H_n^{(N)}(u) = \sum_{k=0}^{N-1} \frac{1}{k!} (1-u)^k \frac{d^k H_n(u)}{du^k}.$$

*Proof.* By (1.8) and (2.1), we get

(3.1) 
$$F^N = \underbrace{\frac{1-u}{e^t - u} \times \dots \times \frac{1-u}{e^t - u}}_{N-\text{times}} = \sum_{n=0}^{\infty} H_n^{(N)}(u) \frac{t^n}{n!}.$$

From (1.3) and (2.1), we get

(3.2) 
$$F^{(k)} = \frac{d^k F(u)}{du^k} = \sum_{n=0}^{\infty} \frac{d^k H_n(u)}{du^k} \frac{t^n}{n!}.$$

By (2.7) and comparing with coefficients of (3.1) and (3.2), we obtain the result of this theorem.

COROLLARY 3.2. For  $N \in \mathbb{N}$ ,  $n \in \mathbb{Z}_+$ , we have

$$\sum_{l_1+\dots+l_N=n} \binom{n}{l_1,\dots,l_N} H_{l_1}(u) H_{l_2}(u) \dots H_{l_N}(u)$$

$$= \sum_{k=0}^{N-1} \frac{1}{k!} (1-u)^k \frac{d^k H_n(u)}{du^k}.$$

*Proof.* From (3.1), we obtain

$$\sum_{n=0}^{\infty} H_{n}^{(N)}(u) \frac{t^{n}}{n!} = \underbrace{\frac{1-u}{e^{t}-u} \times \cdots \times \frac{1-u}{e^{t}-u}}_{N-\text{times}}$$

$$= \left(\sum_{l_{1}=0}^{\infty} H_{l_{1}}(u) \frac{t^{l_{1}}}{l_{1}!}\right) \times \cdots \times \left(\sum_{l_{N}=0}^{\infty} H_{l_{N}}(u) \frac{t^{l_{N}}}{l_{N}!}\right)$$

$$= \sum_{n=0}^{\infty} \left(\sum_{l_{1}+\dots+l_{N}=n} \frac{n! H_{l_{1}}(u) H_{l_{2}}(u) \cdots H_{l_{N}}(u)}{l_{1}! \cdots l_{N}!}\right) \frac{t^{n}}{n!}$$

$$= \sum_{n=0}^{\infty} \left(\sum_{l_{1}+\dots+l_{N}=n} \binom{n}{l_{1},\dots,l_{N}} H_{l_{1}}(u) H_{l_{2}}(u) \cdots H_{l_{N}}(u)\right) \frac{t^{n}}{n!}.$$

Therefore, by Theorem 3.1 and (3.3), it is proved.

COROLLARY 3.3. For  $N \in \mathbb{N}$ ,  $n \in \mathbb{Z}_+$ , we have

$$H_n^{(N)}(x|u) = \sum_{k=0}^{N-1} \frac{1}{k!} (1-u)^k \sum_{l=0}^n \binom{n}{l} x^{n-l} \frac{d^k H_n(u)}{du^k}.$$

*Proof.* From (1.4) and (3.2), we get

(3.4) 
$$F^{(k)}(t,x) = F^{(k)}e^{xt}$$

$$= \left(\sum_{n=0}^{\infty} \frac{d^k H_n(u)}{du^k} \frac{t^n}{n!}\right) \left(\sum_{n=0}^{\infty} \frac{x^n t^n}{n!}\right)$$

$$= \sum_{n=0}^{\infty} \left(\sum_{l=0}^{n} \binom{n}{l} x^{n-l} \frac{d^k H_l(u)}{du^k}\right) \frac{t^n}{n!}.$$

Therefore, by (1.8), (2.7) and (3.4), it is proved.

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