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A PROOF OF A RECURSION FOR BESSEL MOMENTS

JONATHAN M. BORWEIN AND BRUNO SALVY

ABSTRACT. We provide a proof of a conjecture in [2] on the existence and form of linear recursions for moments of powers of the Bessel function K_0 .

1. INTRODUCTION

The aim of this note is two-fold. First, we shall give a prove a conjecture of [3, 2] concerning the existence of a recurrence in $k \ge 0$ satisfied by the integrals

$$C_{n,k} := \frac{1}{n!} \int_0^\infty \dots \int_0^\infty \frac{dx_1 dx_2 \cdots dx_n}{(\cosh x_1 + \dots + \cosh x_n)^{k+1}},$$

for n = 1, 2, ... These integrals naturally arose during the analysis of parts of the Ising theory of solid-state physics [3]. In [2] only the first four cases of Theorem 1 below were proven and the proofs relied on the ability to express the corresponding integrals in (3) as *Meijer G-functions*, something which fails for n > 4.

A second aim is to advertise the power of current symbolic computational tools and related algorithmic developments to settle such questions. For this reason we give quite detailed exposition of the methods entailed.

Our main result (Theorem 1) is better phrased in terms of

(1)
$$c_{n,k} := \frac{n! \Gamma(k+1)}{2^n} C_{n,k}.$$

Theorem 1 (Linear Recursion). For any fixed $n \in \mathbb{N}$, the sequence $c_{n,k}$ enjoys a linear recurrence with polynomial coefficients of the form

(2)
$$(k+1)^{n+1}c_{n,k} + \sum_{\substack{2 \le j < n \\ j \text{ even}}} P_{n,j}(k)c_{n,k+j} = 0$$

with deg $P_{n,j} \leq n+1-j$.

Substituting (1) and simplifying by $n!\Gamma(k+1)/2^n$ yields

$$(k+1)^{n+1}C_{n,k} + \sum_{\substack{2 \le j < n \\ j \text{ even}}} P_{n,j}(k)(k+j)(k+j-1)\cdots(k+1)C_{n,k+j} = 0,$$

which is [2, Conjecture 1], with extra information added on the origin of the linear factors for the recurrence in $C_{n,k}$.

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. The starting point of our proof is the integral representation [2, Eq. (8)]

(3)
$$c_{n,k} = \int_0^{+\infty} t^k K_0(t)^n \, dt,$$

where K_0 is the *modified Bessel function* on which much information is to be found in [1, Ch. 9]. The key properties of K_0 that we will use are as follows. First

$$K_0(t) = \int_0^\infty e^{-t\cosh(x)} \, dx$$

which explains how the integrals in (3) arise. Moreover, we have

- a linear differential equation: $(\theta^2 t^2)K_0(t) = 0$ with $\theta := td/dt$;
- the behaviour at the origin: $K_0(t) \sim -\ln t, t \to 0;$
- and behaviour at infinity: $K_0(t) \sim \sqrt{\pi/2t}e^{-t}, t \to +\infty$.

These last two properties show that the integral (3) converges for any complex k subject to $\Re k > -1$ where it defines an analytic function of k. The recurrence of Theorem 1 then gives the integral a meromorphic continuation to the whole complex plane with poles at the negative integers.

2. EXISTENCE OF A RECURRENCE

The theory of D-finite series leads to a direct proof of the existence of a recurrence such as (2) in a very general setting, together with an algorithm.

Recall that a power series is called D-finite when it satisfies a linear differential equation with polynomial coefficients. A good introduction to the basic properties of these series is given in [9]. What makes these series appealing from the algorithmic point of view is that they live in finite-dimensional vector spaces and thus many of their properties can be explicitly computed by linear algebra in finite dimensions. In this setting, the following proposition is easily obtained. It is a generalization of our main Theorem 1, except for the absence of degree bounds.

Proposition 1. Assume that f(t) obeys a homogeneous linear differential equation

$$a_r(t)f^{(r)}(t) + \dots + a_0(t)f(t) = 0$$

with polynomial coefficients $a_i(t)$ in $\mathbb{C}[t]$. For a fixed $n \in \mathbb{N} \setminus \{0\}$, let Γ be a path in \mathbb{C} such that for any $k \in \mathbb{N}$ the integrals

$$I_k := \int_{\Gamma} t^k f(t)^n \, dt$$

converge and the limits of the integrand at both endpoints coincide. Then the sequence $\{I_k\}$ obeys a linear recurrence with coefficients that are polynomial in n and k and which can be computed given the coefficients a_i 's.

We give the proof in two steps. The first one is classical and can be found for instance in [9, Thm.6.4.9].

Lemma 1. D-finite series form an algebra over the rational functions.

This means that any polynomial in D-finite series with rational function coefficients defines a series that is itself D-finite. In particular K_0^n satisfies a linear differential equation.

Proof. The proof is effective. The difficult part is the product. The derivatives of two D-finite functions f and g live in finite-dimensional vector spaces generated by $f, \ldots, f^{(r-1)}$ and $g, \ldots, g^{(s-1)}$. Therefore by repeated differentiation the derivatives of a product h := fg can be rewritten as linear combinations of the terms $f^{(i)}g^{(j)}$, $0 \le i < r$, $0 \le j < s$ which generate a vector space of dimension at most rs. It follows that the rs + 1 successive $h^{(k)}$, $k = 0, \ldots, rs$ are linearly dependent. A linear dependency between them can be found as the kernel of the linear map $(\lambda_0, \ldots, \lambda_{rs}) \mapsto \lambda_0 h + \cdots + \lambda_{rs} h^{(rs)}$. Any such linear dependency is a linear differential operator annihilating fg.

The corresponding algorithm is implemented, among other places, in the *Maple* package gfun [8].

Example 1. Here is how the function gfun[poltodiffeq] is invoked to compute a differential equation for K_0^4 :

- > eqK0:=t*diff(t*diff(y(t),t),t)-t^2*y(t); $eqK0 := t(t\frac{d^2}{dt^2}y(t) + \frac{d}{dt}y(t)) - t^2y(t)$
- > gfun[poltodiffeq](y(t)^4,[eqK0],[y(t)],y(t))=0; $t^4 \frac{d^5}{dt^5}y(t) + 10t^3 \frac{d^4}{dt^4}y(t) - (20t^4 - 25t^2)\frac{d^3}{dt^3}y(t)$ $- (120t^3 - 15t)\frac{d^2}{dt^2}y(t) + (64t^4 - 152t^2 + 1)\frac{d}{dt}y(t) + (128t^3 - 32t)y(t) = 0$

Example 2. Here are the corresponding steps of the calculation for the smaller example K_0^2 :

$$\begin{split} h &= K_0^2, \quad h' = 2K_0K_0', \quad h'' = 2K_0'^2 - 2t^{-1}K_0K_0' + 2K_0^2, \\ h^{(3)} &= -6t^{-1}K_0'^2 + 4(2+t^{-2})K_0K_0' - 2t^{-1}K_0^2, \end{split}$$

where whenever possible we have replaced K_0'' by $K_0 - t^{-1}K_0'$. Then we find the vector $(-4t, 1 - 4t^2, 3t, t^2)$ in the kernel of

$$\begin{pmatrix} 1 & 0 & 2 & -2t^{-1} \\ 0 & 2 & -2t^{-1} & 4(2+t^{-2}) \\ 0 & 0 & 2 & -6t^{-1} \end{pmatrix}.$$

This vector then produces a differential equation satisfied by K_0^2 :

$$t^{2}y^{(3)} + 3ty'' + (1 - 4t^{2})y' - 4ty = 0.$$

Proof. (continued) The second step of the proof of Proposition 1 starts by expanding the differential equation for $h := f^n$ as

$$\sum_{i,j} d_{i,j} t^i h^{(j)} = 0,$$

for scalars $d_{i,j}$. This is then multiplied by t^k and integrated along Γ . Use of the convergence hypotheses then allows us to deduce that

(4)
$$\sum_{i,j} d_{i,j} \int_{\Gamma} t^{k+i} h^{(j)} dt = 0.$$

Now, integration by parts gives

$$\int_{\Gamma} t^{k+i} h^{(j)} dt = \underbrace{t^{k+i} h^{(j-1)}}_{0} \Big|_{\Gamma} - (k+i) \int_{\Gamma} t^{k+i-1} h^{(j-1)} dt,$$
$$= (-k-i)(-k-i+1) \cdots (-k-i+j-1) I_{k+i-j}$$

the last equality following by induction. Adding the contributions of all the terms in (4) finally yields the desired recurrence over I_k .

Example 3. For $h := K_0^2$, the computation gives

$$\int_0^{+\infty} t^{k+2} h^{(3)} + 3t^{k+1} h'' + (t^k - 4t^{k+2})h' - 4t^{k+1}h \, dt = 0,$$

whence

$$(-k-2)(-k-1)(-k)c_{2,k-1} + 3(-k-1)(-k)c_{2,k-1} + (-k)c_{2,k-1} - 4(-k-2)c_{2,k+1} - 4c_{2,k+1} = 0.$$

Once simplified, this reduces to

(5)
$$4(k+1)c_{2,k+1} = k^3 c_{2,k-1}.$$

Mellin transform. As the proof indicates, Proposition 1 is not restricted to integer values of k. In particular, the method gives a difference equation for the *Mellin* transform

$$h^\star(s):=\int_0^{+\infty}t^{s-1}h(t)\,dt$$

provided the appropriate convergence properties are satisfied. This difference equation then gives a meromorphic continuation in the whole complex plane. The most basic example is $\Gamma(s)$: starting from the elementary differential equation y' + y = 0 for $h(t) = \exp(-t)$ leads to the classical functional equation $\Gamma(s+1) = s\Gamma(s)$. **Coefficients.** The path Γ can also be a closed contour. For instance, if h is analytic

Coefficients. The path 1 can also be a closed contour. For instance, if h is analytic at the origin, then the kth coefficient of its Taylor series at the origin is given by the Cauchy integral

$$\frac{1}{2\pi i} \oint \frac{h(t)}{t^{k+1}} \, dt,$$

where the contour encloses the origin and no other singularity of h. The algebraic manipulations are the same as in the previous case, followed by replacing k by -k-1 and the sequence c_k by the sequence u_{-k-1} .

For instance, if we apply this transform to the functional equation for Γ , we get first $c_{-s} = -sc_{-s-1}$ and then $u_{s-1} = -su_s$, which is the expected recurrence for the sequence of coefficients $u_s = (-1)^s/s!$ of $\exp(-t)$.

Similarly, starting from (5) we obtain the mirror recurrence

$$4k\tilde{c}_{k-1} = (k+1)^3\tilde{c}_{k+1}.$$

Observe that this is obeyed by the coefficients of $\ln^2(t)$ in the series expansion

$$\begin{aligned} K_0^2(t) &= \ln^2(t) \left(1 + \frac{1}{2}t^2 + \frac{3}{32}t^4 + \frac{5}{576}t^6 + \dots \right) \\ &+ \ln(t) \left(2\gamma - 2\ln 2 + (\gamma - \ln 2 - \frac{1}{2})t^2 + \dots \right) + \left((\ln 2 - \gamma)^2 + \dots \right), \quad t \to 0^+ \end{aligned}$$

The Frobenius computation of expansions of solutions of linear differential equations at regular singular points (see, e.g., [7]) explains why this is so.

Further generalizations. The sequence $\{t^k\}$ in the integral of the proposition can be replaced by more general sequences of functions that satisfy both a linear recurrence in k and a linear differential equation in t. Provided that proper analytic conditions are satisfied at the endpoints of the path, the same result will hold. This makes it possible to compute, for instance, recurrences for the Fourier coefficients with respect to various bases such as orthogonal polynomials, Bessel functions,....

The algorithm that applies in this case is called *creative telescoping* as discovered by Zeilberger [11] and further automated in [6, 5]. Again, the computation boils down to linear algebra in a suitably constructed finite-dimensional vector space.

In summary, all these algorithms succeed in making effective and efficient the familiar method of differentiation under the integral sign and integration by parts.

3. Proof of the Main Result

If A is a linear differential operator, the operator of minimal-order annihilating the nth power of every solution of A is called its nth symmetric power. Because of its role in algorithms for differential Galois theory [10] there has been interest in efficient algorithms computing symmetric powers. In the case of second order operators, such an algorithm has been found in [4]. We state it in terms of the derivation $\theta := td/dt$ in order to get better control over the coefficients of the resulting recurrence—but the statement and proof hold for any derivation.

Lemma 2 (Linear Differential Equation, [4]). Let $A = \theta^2 + a(t)\theta + b(t)$ be a linear differential operator with rational function coefficients a(t) and b(t). Let $L_0 = 1$, $L_1 = \theta$ and for k = 1, 2, ..., n define the operator L_{k+1} by

(6)
$$L_{k+1} := (\theta + ka)L_k + bk(n-k+1)L_{k-1}.$$

Then, for k = 0, ..., n + 1, and for an arbitrary solution y of Ay = 0,

$$L_k y^n = n(n-1)\cdots(n-k+1)y^{n-k}(\theta y)^k$$

and in particular $L_{n+1}y^n = 0$.

[This recursion can be viewed as an efficient computation of the kernel which was described in the previous section, taking advantage of the special structure of the current matrix.]

Proof. The proof is a direct verification by induction. For k = 0 and k = 1 the identity reduces respectively to $y^n = y^n$ and $\theta y^n = ny^{n-1}\theta(y)$ which are obviously true for any function y. Assuming the identity to hold up to $k \ge 1$, the heart of the induction is the rule for differentiation of a product $\theta(uv) = \theta(u)v + u\theta(v)$:

$$\begin{aligned} \theta(y^{n-k}(\theta y)^k) &= \theta(y^{n-k})(\theta y)^k + y^{n-k}\theta((\theta y)^k) \\ &= (n-k)y^{n-k-1}(\theta y)^{k+1} + ky^{n-k}(\theta y)^{k-1}(\theta^2 y) \\ &= (n-k)y^{n-k-1}(\theta y)^{k+1} + ky^{n-k}(\theta y)^{k-1}(a\theta y + by). \end{aligned}$$

Reorganizing terms concludes the induction.

Example 4. In the case of K_0 , we have a = 0 and $b = -t^2$. For n = 4, starting with $L_0 = 1$ and $L_1 = \theta$, the recurrence of Lemma 2 gives

$$L_{2} = \theta^{2} - 4t^{2},$$

$$L_{3} = \theta^{3} - 10t^{2}\theta - 8t^{2},$$

$$L_{4} = \theta^{4} - 16t^{2}\theta^{2} - 28t^{2}\theta + 8t^{2}(3t^{2} - 2),$$

$$L_{5} = \theta^{5} - 20t^{2}\theta^{3} - 60t^{2}\theta^{2} + 8t^{2}(8t^{2} - 9)\theta + 32t^{2}(4t^{2} - 1).$$

The operator L_5 annihilates K_0^4 . It is a rewriting in terms of θ of the equation of Example 1.

Some of the patterns that emerge on this example can be proved in the general case.

Lemma 3 (Closed Form). With the same notation as in Lemma 2, when $A = \theta^2 - t^2$, L_k may be written as

$$L_k = \theta^k + \sum_{j=0}^{k-2} a_j^{(k)}(t)\theta^j$$

where each $a_j^{(k)}$ is a polynomial in t^2 , divisible by t^2 and $\deg a_j^{(k)} \le k - j$.

Proof. Again, the proof is by induction. For k = 0 and k = 1 we recover the definition of L_0 and L_1 . For larger k, the recurrence (6) simplifies to

$$L_{k+1} := \theta L_k - k(n-k+1)t^2 L_{k-1}.$$

If the property holds up to $k \ge 1$, then this shows that the degree of L_{k+1} in θ is k+1, with leading coefficient 1 and also that the coefficient of θ^k in L_{k+1} is 0. Extracting the coefficient of θ^j then gives

$$a_j^{(k+1)} = \begin{cases} a_{j-1}^{(k)} + \theta(a_j^{(k)}) - k(n-k+1)t^2 a_j^{(k-1)}, & 0 \le j \le k-2, \\ -k(n-k+1)t^2, & j = k-1. \end{cases}$$

These last two identities give the desired degree bound and divisibility property for the coefficients $a_j^{(k+1)}$, $0 \le j \le k-1$.

We may now complete the proof of the main result.

Proof. (of Theorem 1.) Lemma 3 shows that the coefficients of L_{n+1} can be rewritten as

(7)
$$L_{n+1} = \theta^{n+1} + \sum_{\substack{2 \le j < n \\ j \text{ even}}} t^j Q_j(\theta),$$

where the polynomials Q_j satisfy deg $Q_j \leq n+1-j$.

Thanks to the properties of K_0 recalled in the Introduction, an integration by parts yields

(8)
$$\int_0^{+\infty} t^{k+j} \theta^m(K_0^n(t)) \, dt = (-1-k-j)^m c_{n,k+j},$$

for each *m*. Now, we multiply $L_{n+1}K_0^n$ from (7) by t^k and integrate from 0 to infinity:

$$\int_0^\infty \left\{ t^k \theta^{n+1} K_0^n(t) + \sum_{\substack{2 \le j < n \\ j \text{ even}}} t^{k+j} Q_j(\theta) K_0^n(t) \right\} dt = 0.$$

Integrating term by term and using (8) finally gives the recurrence

$$(-k-1)^{n+1}c_{n,k} + \sum_{\substack{2 \le j < n \\ j \text{ even}}} Q_j(-1-k-j)c_{n,k+j} = 0,$$

which is the desired one, up to renaming and sign changes.

4. Algorithm

In summary, we have a relatively straightforward algorithm to compute the linear recurrences for the $c_{n,k}$ or $C_{n,k}$ for given n. First, the operators L_k can be computed as *commutative* polynomials \tilde{L}_k as follows:

(9)
$$\tilde{L}_{k+1} := t \frac{\partial L_k}{\partial t} + \theta \tilde{L}_k - k(n-k+1)t^2 \tilde{L}_{k-1}, \qquad 1 \le k \le n,$$

with initial values $\tilde{L}_0 := 1$ and $\tilde{L}_1 := \theta$. These polynomials \tilde{L}_k coincide with the operators L_k when the powers of θ are written on the *right* of the monomials in t and θ .

Ny collecting coefficients of t in \tilde{L}_{n+1} , we recover (7). Substituting -1 - k - j for θ in the coefficient of t^j then produces the desired recurrence for $c_{n,k}$, while replacing $c_{n,k+j}$ by $(k+1)\cdots(k+j)C_{n,k+j}$ for all j produces one for $C_{n,k}$.

Example 5. We illustrate the process for n = 4. The last operator in Example 4 may be rewritten as

$$L_5 = \theta^5 - 4t^2(5\theta^3 + 15\theta^2 + 18\theta + 8) + 64t^4(\theta + 2)$$

and annihilates $K_0^4(t)$. Substituting -1 - k - j for θ in the coefficient of t^j for j = 0, 2, 4 gives

$$-(k+1)^{5}c_{4,k} + 4(k+2)(5k^{2}+20k+23)c_{4,k+2} - 64(k+3)c_{4,k+4} = 0.$$

Since $c_{4,k} = \frac{3}{2}\Gamma(k+1)C_{4,k}$, this is equivalent to

$$-\frac{3}{2}(k+1)^4C_{4,k} + 6(k+2)^2(5k^2+20k+23)C_{4,k+2} - 96(k+4)(k+3)^2(k+2)C_{4,k+4} = 0$$

which was proven by different methods in [2].

Here is the corresponding *Maple* code: compute_Q:=proc(n,theta,t)

end:

8

```
rec_c:=proc(c::name,n::posint,k::name)
local Q,theta,t,j;
    Q:=compute_Q(n,theta,t);
    add(factor(subs(theta=-1-k-j,coeff(Q,t,j)))*c(n,k+j),j=0..n+1)=0
end:
```

end:

On a reasonably recent personal computer, all recurrences for n up to 100 can be obtained in less than 5 minutes (further time could be saved by not factoring the coefficients). For example, the recursions for $c_{4,k}$ and $C_{4,k}$ may be determined thus:

> rec_c(c, 4, k);

$$-(k+1)^5 c_{4,k} + 4(k+2)(5k^2 + 20k + 23)c_{4,k+2} - (64k + 192)c_{4,k+4} = 0$$
> rec_C(C, 4, k);

$$-(k+1)^4 C_{4,k} + 4(k+2)^2(5k^2 + 20k + 23)C_{4,k+2}$$

$$- 64(k+4)(k+3)^2(k+2)C_{4,k+4} = 0$$

The first six cases for $C_{n,k}$ are

$$\begin{aligned} (10) &= (k+1)C_{1,k} - (k+2)C_{1,k+2} \\ (11) &= (k+1)^2C_{2,k} - 4(k+2)^2C_{2,k+2} \\ 0 &= (k+1)^3C_{3,k} - 2(k+2)\left(5(k+2)^2 + 1\right)C_{3,k+2} \\ (12) &+ 9(k+2)(k+3)(k+4)C_{3,k+4} \\ 0 &= (k+1)^4C_{4,k} - 4(k+2)^2(5(k+2)^2 + 3)C_{4,k+2} \\ (13) &+ 64(k+2)(k+3)^2(k+4)C_{4,k+4} \\ 0 &= (k+1)^5C_{5,k} - (k+2)\left(35k^4 + 280k^3 + 882k^2 + 1288k + 731\right)C_{5,k+2} \\ &+ (k+2)(k+3)(k+4)\left(259k^2 + 1554k + 2435\right)C_{5,k+4} \\ (14) &- 225(k+2)(k+3)(k+4)(k+5)(k+6)C_{5,k+6} \\ 0 &= (k+1)^6C_{6,k} - 8(k+2)^2\left(7k^4 + 56k^3 + 182k^2 + 280k + 171\right)C_{6,k+2} \\ &+ 16(k+2)(k+3)^2(k+4)\left(49k^2 + 294k + 500\right)C_{6,k+4} \\ (15) &- 2304(k+2)(k+3)(k+4)^2(k+5)(k+6)C_{6,k+6}. \end{aligned}$$

as given in [2], but in which only the first four were proven. Many more recursions were determined empirically using Integer Relation Methods—this relied on being able to compute the integrals in (3) to very high precision—and led to the now-proven conjecture.

Implicit in this algorithm is an explicit recursion for the polynomial coefficients of each recursion. In the case of (12) and (13) these recursions lead to new continued fractions for $L_{-3}(2)$ and $\zeta(3)$ respectively [3, 2]. These rely additionally on the

facts that $C_{3,1} = L_{-3}(2), C_{3,3} = 2L_{-3}(2)/9 - 4/27$ and $C_{4,1} = 7\zeta(3)/12, C_{4,3} = 7\zeta(3)/288 - 1/48$, [2].

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