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Something about Lindeman's Theorem

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Abstract. The paper deals with the transcendency and algebraic independence of a special infinite series. The proofs use Lindemann's theorem and a certain combinatorial identity.

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1 Introduction

There is a lot of papers concerning the transcendency and algebraic independence of exponentials. In 1873 Hermite [4] proved the transcendency of the number e and in 1882 Lindemann [5] proved the transcendency of the number π . Up to this day we know about hundred different proofs concerning the transcendency of these two numbers. One of them we can find in [3]. In 1882 Lindemann [5] proved

Theorem A. *Let n be a natural number and $\alpha_1, \dots, \alpha_n$ ($\alpha_i = \alpha_j \Leftrightarrow i = j$), $\delta_1, \dots, \delta_n$ ($\delta_i \neq 0$ for every $i = 1, \dots, n$) be algebraic numbers. Then*

$$\sum_{i=1}^n \delta_i e^{\alpha_i} \neq 0.$$

A lot of results concerning this theory we can find in the books [2] and [6]. This paper deals with the special applications of the Lindemann's theorem and proves criteria for the transcendency and algebraic independence of certain infinite series.

2 Main Theorems

Theorem 1. *Let n be a natural number, $P_s(y) = \sum_{m=0}^N a_{s,m} y^m$ ($s = 1, 2, \dots, r$) be polynomials with integer coefficients and $\alpha_1, \dots, \alpha_r$ be linear independent algebraic numbers such that α_s ($s = 1, 2, \dots, r$) isn't the root of the polynomial*

$$\sum_{j=0}^N x^j \sum_{m=j}^N a_{s,m} \sum_{i=0}^j (-1)^{j-i} \frac{i^m}{i!(j-i)!} \quad (1)$$

for every $s = 1, \dots, r$. Then the numbers

$$X_s = \sum_{n=1}^{\infty} \frac{P_s(n) \alpha_s^n}{n!} \quad (2)$$

are algebraically independent.

Examples. The numbers $\sum_{n=1}^{\infty} \frac{n^3}{n!} 2^{n/5}$, $\sum_{n=1}^{\infty} \frac{n^6}{n!} 3^{n/8}$ and $\sum_{n=1}^{\infty} \frac{n^2}{n!} 5^{n/3}$ are algebraically independent.

Theorem 2. Let α be a non-zero algebraic number and $P(x) = \sum_{m=0}^N a_m x^m$ be a polynomial with integer coefficients. Then the number

$$X = \sum_{n=1}^{\infty} \frac{P(n)\alpha^n}{n!}$$

is rational iff α is the root of the polynomial

$$\sum_{j=0}^N x^j \sum_{m=j}^N a_m \sum_{i=0}^j (-1)^{j-i} \frac{i^m}{i!(j-i)!}.$$

Otherwise X is the transcendental number.

Theorem 2 is an immediately consequence of Theorem 1 for $r = 1$.

Examples. The numbers $\sum_{n=1}^{\infty} \frac{n^7}{n!} 7^{n/9}$, $\sum_{n=1}^{\infty} \frac{n^2}{n!} 6^{n/5}$ and $\sum_{n=1}^{\infty} \frac{n^3}{n!} 5^{n/4}$ are transcendental.

Theorem 3. Let $P(y)$ be a non-zero polynomial with algebraic coefficients, $\deg P = N < q$, q be a positive integer and α be a non-zero algebraic number. Then the number

$$X = \sum_{n=1}^{\infty} \frac{P(qn)\alpha^{qn}}{(qn)!}$$

is transcendental.

Examples. The numbers $\sum_{n=1}^{\infty} \frac{n^4}{(5n)!} 2^n$, $\sum_{n=1}^{\infty} \frac{n^3}{(6n)!} 3^n$ and $\sum_{n=1}^{\infty} \frac{n^5}{(7n)!} 4^{7n/8}$ are transcendental.

To prove these theorems we need following three lemmas.

Lemma 1. Let n be a natural number. Then

$$x^m = \sum_{k=0}^m S_{m,k} \prod_{j=0}^{k-1} (x-j),$$

where $S_{m,k}$ is the so-called Stirling number and

$$S_{m,k} = \frac{1}{k!} \sum_{i=0}^m (-1)^{k-i} \binom{k}{i} i^m.$$

Proof of this lemma we can find in [1] (page 110-121 of the russian edition).

Lemma 2. *Let r be a positive integer and $\alpha_1, \dots, \alpha_r$ be linear independent algebraic numbers. Then the numbers $e^{\alpha_1}, \dots, e^{\alpha_r}$ are algebraically independent.*

Proof of this lemma we can find in [2] page 27.

Lemma 3. *Let n and k be two natural numbers and M_n be the set of all complex roots of the equation $x^n = 1$. Then*

$$\sum_{x \in M_n} x^k = \begin{cases} n & \text{if } k \text{ is divided by } n \\ 0 & \text{otherwise} \end{cases}$$

PROOF OF LEMMA 3: The roots of the equation $x^n = 1$ we can write in the form $1, e^{2i\pi/n}, e^{4i\pi/n}, \dots, e^{2(n-1)i\pi/n}$. If k is divided by n , then we have

$$\sum_{x \in M_n} x^k = \sum_{j=0}^{n-1} (e^{2ji\pi/n})^k = \sum_{j=0}^{n-1} 1 = n.$$

If k is not divided by n , then the roots create the geometric sequence and

$$\sum_{x \in M_n} x^k = \sum_{j=0}^{n-1} (e^{2ij\pi/n})^k = \sum_{j=0}^{n-1} e^{2ijk\pi/n} = \frac{e^{2ink\pi/n} - 1}{e^{2ik\pi/n} - 1} = 0.$$

□

PROOF OF THEOREM 1: Using Lemma 1 we can write

$$\begin{aligned} P_s(n) &= \sum_{m=0}^N a_{s,m} n^m = \sum_{m=0}^N a_{s,m} \sum_{k=0}^m S_{m,k} \prod_{j=0}^{k-1} (n-j) = \\ &= \sum_{k=0}^N \prod_{j=0}^{k-1} (n-j) \sum_{m=k}^N a_{s,m} S_{m,k}, \end{aligned}$$

where $\prod_{x \in \emptyset} F(x) = 1$. This, Lemma 1, (1) and (2) follows

$$\begin{aligned} X_s &= \sum_{n=1}^{\infty} \frac{P_s(n) \alpha_s^n}{n!} = \sum_{n=1}^{\infty} \frac{1}{n!} \sum_{k=0}^N \prod_{j=0}^{k-1} (n-j) \sum_{m=k}^N a_{s,m} S_{m,k} \alpha_s^n = \\ &= \sum_{k=0}^N \sum_{m=k}^N a_{s,m} S_{m,k} \sum_{n=1}^{\infty} \frac{\prod_{j=0}^{k-1} (n-j) \alpha_s^n}{n!} = \\ &= \beta_s + \sum_{k=0}^N \sum_{m=k}^N a_{s,m} S_{m,k} \sum_{n=0}^{\infty} \frac{\alpha_s^{n+k}}{n!} = \\ &= \beta_s + \sum_{k=0}^N \sum_{m=k}^N a_{s,m} S_{m,k} \alpha_s^k e^{\alpha_s} = \\ &= \beta_s + e^{\alpha_s} \sum_{k=0}^N \alpha_s^k \sum_{m=k}^N a_{s,m} \frac{1}{k!} \sum_{i=0}^m (-1)^{k-i} \binom{k}{i} i^m, \end{aligned}$$

where β_s is a suitable algebraic number. If α_s is the root of the polynomial (1), then $X_s = \beta_s$ is an algebraic number and the numbers X_s ($s = 1, \dots, r$) are algebraically dependent. If not, then we can write

$$X_s = \beta_s + \gamma_s e^{\alpha_s},$$

where γ_s is a suitable nonzero algebraic number too. This and lemma 2 implies that the numbers X_s ($s = 1, \dots, r$) are algebraically independent. \square

PROOF OF THEOREM 3: Similarly like in the proof of Theorem 1 we have

$$\begin{aligned} P(n) &= \sum_{m=0}^N a_m n^m = \sum_{m=0}^N a_m \sum_{k=0}^m S_{m,k} \prod_{j=0}^{k-1} (n-j) = \\ &= \sum_{k=0}^N \prod_{j=0}^{k-1} (n-j) \sum_{m=k}^N a_m S_{m,k}, \end{aligned}$$

where a_m ($m = 0, \dots, N$) are algebraic numbers, $a_N \neq 0$. This, lemma 1 and lemma 3 implies

$$\begin{aligned} X &= \sum_{q/n} \frac{P(n)\alpha^n}{n!} = \sum_{q/n} \frac{1}{n!} \sum_{k=0}^N \prod_{j=0}^{k-1} (n-j) \sum_{m=k}^N a_m S_{m,k} \alpha^n = \\ &= \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} \sum_{q/n} \frac{1}{n!} \prod_{j=0}^{k-1} (n-j) \alpha^n = \\ &= \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} \alpha^k \sum_{q/n} \frac{\alpha^{n-k}}{(n-k)!} = \\ &= \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} \alpha^k \sum_{n=1}^{\infty} \frac{\alpha^{nq-k}}{(nq-k)!} = \\ &= \frac{1}{q} \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} \alpha^k \sum_{j=0}^{q-1} e^{2ijk\pi/q} e^{\alpha e^{2ij\pi/q}} = \\ &= \sum_{j=0}^{q-1} \frac{1}{q} \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} \alpha^k e^{2ijk\pi/q} e^{\alpha e^{2ij\pi/q}}. \end{aligned}$$

Let us denote

$$\delta_j = \frac{1}{q} \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} \alpha^k e^{2ijk\pi/q}$$

for every $j = 0, \dots, q-1$. Then we have

$$X = \sum_{j=0}^{q-1} \delta_j e^{\alpha e^{2ij\pi/q}}. \quad (3)$$

Now we prove that there is $j \in \{0, \dots, q-1\}$ such that $\delta_j \neq 0$. Because of $S_{N,N} \neq 0$, the polynomial

$$\delta(x) = \frac{1}{q} \sum_{k=0}^N \sum_{m=k}^N a_m S_{m,k} x^k$$

has degree N . The number of elements of the set $\{\alpha e^{2ij\pi/q}, j = 0, \dots, q-1\}$ is equal $q > N$. Thus there is $J \in \{0, \dots, q-1\}$ such that $\delta_J = \delta(\alpha e^{2iJ\pi/q}) \neq 0$. Finally this, (3) and Lindemann's Theorem implies, that the number X is transcendental. \square

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