Two Theorems on Inverses of Finite Segments of the Generalized Hilbert Matrix

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- 1. Introduction. A quick check on the inverse S_n of finite segments of the generalized Hilbert matrix $H_n = (h_{ij}), h_{ij} = 1/(p+i+j-1), i, j=1, 2, \cdots, n, p \neq -1, -2, \cdots, -(2n-1),$ may be made by summation of the n^2 elements of the inverse. The summation requires complete accuracy.
- 2. Inversion of the Matrix. The inverse of this matrix has been derived by Savage and Lukacs [1] for p = 0 and by Collar [2] for nonnegative integer values of p. By using the method employed by Savage and Lukacs which is based on a formula in [4], the element in the *i*th row and *j*th column of S_n is

(1)
$$S_n^{ij} = \frac{(-1)^{i+j}}{p+i+j-1} \left[\frac{\prod\limits_{k=0}^{n-1} (p+i+k)(p+j+k)}{(i-1)!(n-i)!(j-1)!(n-j)!} \right]$$

where $p \neq -1, -2, \dots, -(2n - 1)$.

3. Summation Identity. Let binomial coefficients of the form $C_s^r = 0$ for s < 0 and s > r. Then

(2)
$$\sum_{i=0}^{n} (-1)^{i} C_{j}^{n} C_{j+i}^{j+n} = (-1)^{n} C_{n+i}^{n}$$

follows from formula (27) in [5].*

4. Theorem I. Let S_n^{ij} be defined by (1), then

(3)
$$\sum_{i,j=1}^{n} S_{n}^{ij} = n(p+n)$$

where $p \neq -1, -2, \dots, -(2n-1)$.

When n = 1 or 2 equation (3) is easily verified. By assuming (3) for n it remains to be shown that

$$\sum_{i,j=1}^{n+1} S_{n+1}^{ij} = (n+1)(p+n+1)$$

$$= n(p+n) + p + 2n + 1, \qquad \text{or}$$

$$\sum_{i,j=1}^{n+1} S_{n+1}^{ij} - \sum_{i,j=1}^{n} S_{n}^{ij} = p + 2n + 1$$

where $p \neq -1, -2, \dots, -[2(n+1)-1]$. By substitution of (1) for S_{n+1}^{ij} and S_n^{ij} in (4) we have

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$$\sum_{i,j=1}^{n} \frac{(-1)^{i+j}}{p+i+j-1} \frac{\prod_{k=0}^{n-1} (p+i+k)(p+j+k)}{(i-1)!(n-i)!(j-1)!(n-j)!} \cdot \left[\frac{(p+n+i)(p+n+j)}{(n+1-i)(n+1-j)} - 1 \right] + 2(-1)^{n+1} \frac{\prod_{k=1}^{n+1} (p+n+k)}{n!} \sum_{i=1}^{n} (-1)^{i} \frac{\prod_{k=0}^{n-1} (p+i+k)}{(i-1)!(n+1-i)!} + (p+2n+1) \left[\frac{\prod_{k=1}^{n} (p+n+k)}{n!} \right]^{2} = (p+2n+1) \cdot \left[\sum_{i=1}^{n} (-1)^{i} \frac{\prod_{k=0}^{n-1} (p+i+k)}{(i-1)!(n+1-i)!} + (-1)^{n+1} \frac{\prod_{k=1}^{n} (p+n+k)}{n!} \right]^{2}.$$

Let i - 1 = j and this becomes

(5)
$$(p+2n+1) \left[\sum_{j=0}^{n} (-1)^{j} \frac{\prod_{k=1}^{n} (p+j+k)}{j!(n-j)!} \right]^{2}.$$

Take the sum from (5) as the coefficient of x^{p+j} and consider

$$f(x) = \sum_{j=0}^{n} (-1)^{j} \frac{\prod_{k=1}^{n} (p+j+k)}{j!(n-j)!} x^{p+j} = \sum_{j=0}^{n} (-1)^{j} \frac{D^{(n)} x^{p+j+n}}{j!(n-j)!},$$

where D = d/dx. Differentiating x^{p+j+n} as $x^p \cdot x^{j+n}$ we have

$$\begin{split} f(x) &= \sum_{j=0}^{n} \left(-1\right)^{j} \frac{1}{j!(n-j)!} \sum_{i=0}^{n} C_{i}^{n} \{D^{(i)}x^{p}\} \{D^{(n-i)}x^{j+n}\} \\ &= \sum_{i=0}^{n} C_{i}^{n} \{D^{(i)}x^{p}\} \sum_{j=0}^{n} \left(-1\right)^{j} \frac{1}{j!(n-j)!} \{D^{(n-i)}x^{j+n}\} \\ &= x^{p} \sum_{j=0}^{n} \left(-1\right)^{j} \frac{(j+n)!}{j!j!(n-j)!} x^{j} \\ &+ \sum_{i=1}^{n} C_{i}^{n} \prod_{k=0}^{i-1} (p-k)x^{p-i} \sum_{j=0}^{n} \left(-1\right)^{j} \frac{(j+n)!}{j!(n-j)!(j+i)!} x^{j+i}. \end{split}$$

Let x = 1. Then

$$f(1) = \sum_{i=0}^{n} (-1)^{j} C_{i}^{n} C_{i}^{j+n} + \sum_{i=1}^{n} \frac{\prod_{k=0}^{i-1} (p-k)}{i!} \sum_{i=0}^{n} (-1)^{j} C_{i}^{n} C_{i+i}^{j+n},$$

and considering (2) we have $f(1) = (-1)^n$. Thus (5) becomes p + 2n + 1.

5. Theorem II. Let S_n^{ij} be defined by (1), then

(6)
$$\sum_{i=1}^{n} S_{n}^{ij} = \sum_{i=1}^{n} S_{n}^{ji} = (-1)^{n+j} \frac{\prod_{k=0}^{n-1} (p+j+k)}{(j-1)!(n-j)!}$$

where $j = 1, 2, \dots, n$ and $p \neq -1, -2, \dots, -(2n - 1)$.

The proof is similar to the one given for Theorem I.

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2. A. R. Collar, "On the Reciprocation of Certain Matrices," Royal Soc. Edinburgh, Proc., v. 59, 1939, p. 195-206.

3. A. R. Collar, "On the Reciprocal of a Segment of a Generalized Hilbert Matrix," Cambridge Phil. Soc., Proc., v. 47, 1951, p. 11-17.

4. G. Pólya & G. Szegő, Aufgaben und Lehrsätze aus der Analysis, v. 2, Springer-Verlag, Berlin 1954 p. 98

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