

ON A DIFFERENCE CONCERNING THE NUMBER e AND SUMMATION IDENTITIES OF PERMUTATIONS

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ABSTRACT. In this article we obtain the generating function of the sequence $P(n, j)$, the number of j -permutations of n objects. We consider two applications. Our method, which employs integration by parts, gives an integral representation for the difference $(e - e_n)n!$, where $e_n = \sum_{j=0}^n \frac{1}{j!}$ denote the truncated expansion of the number e . By using this integral representation we obtain a sharp double sided inequality concerning the difference $(e - e_n)n!$, and also we compute some moments of it. As the second application, we provide a recurrence method to compute power weighted sums concerning $P(n, j)$, and also alternating power weighted sums of $P(n, j)$ in terms of the number of derangements.

1. INTRODUCTION AND SUMMARY OF THE RESULTS

1.1. **A factorial-weighted difference concerning the number e .** In this paper we study the sequence $(\delta_n)_{n \geq 1}$ defined by

$$\delta_n := (e - e_n)n!,$$

where e denote the natural logarithm base and

$$e_n = \sum_{j=0}^n \frac{1}{j!}. \quad (1.1)$$

We observe that

$$0 < \delta_n = n! \sum_{j=1}^{\infty} \frac{1}{(n+j)!} < \sum_{j=1}^{\infty} \frac{1}{(n+1)^j} = \frac{1}{n} \leq 1.$$

Thus, the double sided inequality

$$0 < \delta_n < 1 \quad (1.2)$$

holds for each $n \geq 1$. This inequality is the key of the proof of irrationality of the number e (see Page 65 of [9]). Motivated by obtaining sharper inequalities for this difference, in 2012 Mortici [7] proved that

$$\frac{x_n}{n} < \delta_n < \frac{y_n}{n} \quad (1.3)$$

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for any integer $n \geq 1$, where x_n and y_n are two explicitly determined sequences, both tending to 1, at the rate $1 + O(n^{-2})$. In 2015 the author and Sofo [5] proved that

$$\frac{1}{n + \alpha} \leq \delta_n < \frac{1}{n + \beta}$$

for any integer $n \geq 1$, with the best possible constants $\alpha = \frac{1}{e-2} - 1 \approx 0.39$ and $\beta = 0$. In this paper we prove the following result providing sharp inequalities for the difference under study.

Theorem 1.1. *Given any positive integer r , there exist computable constants c_1, \dots, c_r such that for any integer $n \geq 1$ we have*

$$\sum_{k=1}^r \frac{c_k}{n^k} - \frac{e^2 B_{r+1}}{n^{r+1}} < \delta_n < \sum_{k=1}^r \frac{c_k}{n^k} + \frac{e^2 B_{r+1}}{n^{r+1}}, \quad (1.4)$$

with B_k denoting the k -th Bell number.

Remark. *Dobinski's formula concerning the k -th Bell number asserts that (see Page 178 of [12])*

$$e B_k = \sum_{j=0}^{\infty} \frac{j^k}{j!}. \quad (1.5)$$

The constants c_k match the k -th term of the sequence A014182 on OEIS [11], and satisfy the following alternating form of Dobinski's formula

$$\frac{(-1)^{k-1}}{e} c_k = \sum_{j=0}^{\infty} (-1)^{j-1} \frac{j^k}{j!}.$$

Some initial values of c_k is 1, 0, -1, 1, 2, -9, 9, 50, -267, 413, ...

Since $c_2 = 0$, the above result implies the double sided inequality (1.3). More precisely, since $B_3 = 5$ we obtain.

Corollary 1.2. *The inequality (1.3) holds for any integer $n \geq 1$ with*

$$x_n = 1 - \frac{5e^2}{n^2}, \quad \text{and} \quad y_n = 1 + \frac{5e^2}{n^2}.$$

To prove Theorem 1.1 we consider an integral relation between δ_n and the sum $\sum_{j=0}^n P(n, j)$, where as usual $P(n, j)$ denote the number of j -permutations of n objects, counting the number of ways to choose an ordered selection of j items from a set of n items. More precisely, we obtain generating function of the sequence $P(n, j)$ in the following result.

Theorem 1.3. *Let a be fixed real number, and for any integer $n \geq 0$ let*

$$E_n(a) = \int_{-\infty}^a t^n e^t dt.$$

Then, for any integer $n \geq 0$ and for each real $x \neq 0$ we have

$$S_n(x) := \sum_{j=0}^n P(n, j) x^j = (-1)^n x^n e^{\frac{1}{x}} E_n\left(-\frac{1}{x}\right). \quad (1.6)$$

The relation (1.6) enables us to obtain an integral representation for δ_n . This integral representation is the key to prove (1.4), and also the key to study the moments of δ_n .

Theorem 1.4. *For each integer $k \geq 2$ the following multiple integral representation holds*

$$\sum_{n=0}^{\infty} \delta_n^k = e^k \int_0^1 \cdots \int_0^1 \frac{e^{-(x_1 + \cdots + x_k)}}{1 - x_1 \cdots x_k} d\mathbf{X}, \quad (1.7)$$

where \mathbf{X} represents the k -tuple (x_1, \dots, x_k) . More precisely, for $k = 2$ we have

$$\sum_{n=0}^{\infty} \delta_n^2 = 4e^2 \int_0^{\frac{1}{2}} h(z) dz \cong 4.0275, \quad (1.8)$$

where

$$h(z) = \frac{e^{-2z}}{\sqrt{1-z^2}} \arctan \frac{z}{\sqrt{1-z^2}} + \frac{e^{2z-2}}{\sqrt{2z-z^2}} \arctan \frac{z}{\sqrt{2z-z^2}}.$$

1.2. Summation identities of the number of permutations. Although there is a remarkable number of summation identities concerning $C(n, j)$, the number of j -combinations of n objects (for example see Section 0.15 of [2], Section 2.3.4 of [8], and pages 343–355 of [10] for a list of 334 identities), we find less summation identities concerning $P(n, j)$. The relation (1.6) enables us to obtain a family of summation identities concerning $P(n, j)$.

Theorem 1.5. *Given any positive integer k , there exist computable polynomials $A_k(x)$ and $B_k(x)$ such that for each $n \geq 1$ and for $x \neq 0$ we have*

$$\sum_{j=0}^n j^k P(n, j) x^j = \frac{A_k(x)}{x^k} + \frac{B_k(x)}{x^k} S_n(x), \quad (1.9)$$

where $S_n(x)$ is defined in (1.6) and the polynomials $A_k(x)$ and $B_k(x)$ have the following properties:

- The coefficients of $A_k(x)$ and $B_k(x)$ are at most in terms of n ,
- $\deg A_k(x) = k - 1$ and $\deg B_k(x) = k$,
- $A_1(x) = 1$, $B_1(x) = nx - 1$
- for $k \geq 1$ the polynomials $A_k(x)$ and $B_k(x)$ satisfy the simultaneous recurrence

$$\begin{cases} A_{k+1}(x) = B_k(x) - kxA_k(x) + x^2 \frac{d}{dx} A_k(x), \\ B_{k+1}(x) = (nx - kx - 1) B_k(x) + x^2 \frac{d}{dx} B_k(x). \end{cases} \quad (1.10)$$

By using the simultaneous recurrence (1.10) with initial values $A_1(x) = 1$ and $B_1(x) = nx - 1$ we may compute the polynomials $A_k(x)$ and $B_k(x)$ for each k , some of which as follows

$$\begin{aligned} A_2(x) &= (n-1)x - 1, \\ B_2(x) &= n^2x^2 + (-2n+1)x + 1, \\ A_3(x) &= (n^2 - n + 1)x^2 + (-2n+3)x + 1, \\ B_3(x) &= n^3x^3 + (-3n^2 + 3n - 1)x^2 + (3n-3)x - 1, \\ A_4(x) &= (n^3 - n^2 + n - 1)x^3 + (-3n^2 + 7n - 7)x^2 + (3n-6)x - 1, \\ B_4(x) &= n^4x^4 + (-4n^3 + 6n^2 - 4n + 1)x^3 + (6n^2 - 12n + 7)x^2 + (-4n + 6)x + 1. \end{aligned}$$

For an analogue to the identity $\sum_{j=0}^n C(n, j) = 2^n$ concerning $P(n, j)$, we note that the inequality (1.2) implies

$$S_n(1) = \sum_{j=0}^n P(n, j) = n! e_n = [e n!], \quad (1.11)$$

for each $n \geq 1$, where $[x]$ denotes the largest integer not exceeding x . This relation has combinatorial meaning and some applications concerning complete simple graphs (see [3]). By using the relation (1.9) with $x = 1$ we get

$$\sum_{j=0}^n j^k P(n, j) = A_k(1) + B_k(1) S_n(1).$$

Thus, by considering the relation (1.11), we obtain the following.

Corollary 1.6. *For each integer $n \geq 1$ we have*

$$\sum_{j=0}^n j^k P(n, j) = A_k(1) + B_k(1) [e n!],$$

where for $k = 1, \dots, 8$ the values of $A_k(1)$ and $B_k(1)$, as some polynomials of n , are given in the following tables.

k	$A_k(1)$
1	1
2	$n - 2$
3	$n^2 - 3n + 5$
4	$n^3 - 4n^2 + 11n - 15$
5	$n^4 - 5n^3 + 19n^2 - 44n + 52$
6	$n^5 - 6n^4 + 29n^3 - 93n^2 + 191n - 203$
7	$n^6 - 7n^5 + 41n^4 - 167n^3 + 478n^2 - 898n + 877$
8	$n^7 - 8n^6 + 55n^5 - 271n^4 + 988n^3 - 2601n^2 + 4547n - 4140$

k	$B_k(1)$
1	$n - 1$
2	$n^2 - 2n + 2$
3	$n^3 - 3n^2 + 6n - 5$
4	$n^4 - 4n^3 + 12n^2 - 20n + 15$
5	$n^5 - 5n^4 + 20n^3 - 50n^2 + 75n - 52$
6	$n^6 - 6n^5 + 30n^4 - 100n^3 + 225n^2 - 312n + 203$
7	$n^7 - 7n^6 + 42n^5 - 175n^4 + 525n^3 - 1092n^2 + 1421n - 877$
8	$n^8 - 8n^7 + 56n^6 - 280n^5 + 1050n^4 - 2912n^3 + 5684n^2 - 7016n + 4140$

An analogue to the identity $\sum_{j=0}^n (-1)^j C(n, j) = 0$ concerning $P(n, j)$ is related to the number of derangements (a permutation that leaves no element fixed) on a set of cardinality n , which we denote by D_n . Indeed, for any integer $n \geq 1$ we have

$$D_n = n! \sum_{j=0}^n \frac{(-1)^j}{j!} = (-1)^n n! \sum_{j=0}^n \frac{(-1)^{n-j}}{(n-j)!} = (-1)^n \sum_{j=0}^n (-1)^j P(n, j).$$

Thus,

$$S_n(-1) = \sum_{j=0}^n (-1)^j P(n, j) = (-1)^n D_n. \quad (1.12)$$

Among several known closed form formulas for the number of derangements (see [4]) we recall the following one, which is similar to the value of $S_n(1)$,

$$D_n = \left[\frac{n! + 1}{e} \right]. \quad (1.13)$$

By using the relation (1.9) with $x = -1$ we get

$$\sum_{j=0}^n (-1)^j j^k P(n, j) = A_k(-1) + B_k(-1) S_n(-1).$$

Thus, by considering the relations (1.12) and (1.13), we obtain the following.

Corollary 1.7. *For each integer $n \geq 1$ we have*

$$\sum_{j=0}^n (-1)^j j^k P(n, j) = A_k(-1) + (-1)^n B_k(-1) \left[\frac{n! + 1}{e} \right],$$

where for $k = 1, \dots, 8$ the values of $A_k(-1)$ and $B_k(-1)$, as some polynomials of n , are given in the following tables.

k	$A_k(-1)$
1	1
2	$-n$
3	$n^2 + n - 1$
4	$-n^3 - 2n^2 + 3n - 1$
5	$n^4 + 3n^3 - 5n^2 + 2$
6	$-n^5 - 4n^4 + 7n^3 + 5n^2 - 17n + 9$
7	$n^6 + 5n^5 - 9n^4 - 15n^3 + 52n^2 - 42n + 9$
8	$-n^7 - 6n^6 + 11n^5 + 31n^4 - 114n^3 + 95n^2 + 33n - 50$

k	$B_k(-1)$
1	$-n - 1$
2	$n^2 + 2n$
3	$-n^3 - 3n^2 + 1$
4	$n^4 + 4n^3 - 4n + 1$
5	$-n^5 - 5n^4 + 10n^2 - 5n - 2$
6	$n^6 + 6n^5 - 20n^3 + 15n^2 + 12n - 9$
7	$-n^7 - 7n^6 + 35n^4 - 35n^3 - 42n^2 + 63n - 9$
8	$n^8 + 8n^7 - 56n^5 + 70n^4 + 112n^3 - 252n^2 + 72n + 50$

Finally, we mention that the truth of Theorem 1.5 has a connection with the incomplete gamma function $\Gamma(\alpha, z)$, which is defined by

$$\Gamma(\alpha, z) = \int_z^\infty t^{\alpha-1} e^{-t} dt.$$

Note that

$$E_n(a) = (-1)^n \int_{-a}^\infty t^n e^{-t} dt = (-1)^n \Gamma(n+1, -a).$$

Thus, for any integer $n \geq 0$ and for each real $x \neq 0$ we have

$$S_n(x) = x^n e^{\frac{1}{x}} \int_{\frac{1}{x}}^\infty t^n e^{-t} dt = x^n e^{\frac{1}{x}} \Gamma\left(n+1, \frac{1}{x}\right),$$

and considering the relation (1.9) we obtain the following corollary.

Corollary 1.8. *With assumptions and notations of Theorem 1.5 we have*

$$\sum_{j=0}^n j^k P(n, j) x^j = \frac{A_k(x)}{x^k} + \frac{B_k(x)}{x^k} x^n e^{\frac{1}{x}} \Gamma\left(n+1, \frac{1}{x}\right), \quad (1.14)$$

where $\Gamma(\alpha, z)$ denotes the incomplete gamma function.

2. PROOFS

Proof of Theorem 1.3. Integrating by parts gives

$$\int t^r e^t dt = t^r e^t - r \int t^{r-1} e^t dt.$$

Hence, for any integer $j \geq 1$ we obtain the recurrence

$$E_j(a) = a^j e^a - j E_{j-1}(a).$$

Multiplying both sides by $\frac{(-1)^j}{j!}$ we rewrite this recurrence as follows

$$\frac{(-1)^j}{j!} E_j(a) - \frac{(-1)^{j-1}}{(j-1)!} E_{j-1}(a) = \frac{(-1)^j}{j!} a^j e^a.$$

Summing over $1 \leq j \leq n$ implies

$$\frac{(-1)^n}{n!} E_n(a) - E_0(a) = \sum_{j=1}^n \frac{(-1)^j}{j!} a^j e^a.$$

Since $E_0(a) = e^a$, we obtain

$$\frac{(-1)^n}{n!} E_n(a) = \sum_{j=0}^n \frac{(-1)^j}{j!} a^j e^a.$$

Thus,

$$E_n(a) = (-1)^n n! e^a \sum_{j=0}^n \frac{(-1)^j}{j!} a^j = e^a a^n \sum_{j=0}^n \frac{(-1)^j}{a^j} P(n, j).$$

By letting $a = -\frac{1}{x}$ for $x \neq 0$ we get (1.6). Thus,

$$\sum_{j=0}^n P(n, j) x^j = (-1)^n x^n e^{\frac{1}{x}} \int_{-\infty}^{-\frac{1}{x}} t^n e^t dt.$$

This gives (1.6), hence concluding the proof. \square

Proof of Theorem 1.1. By using the relation (1.6) with $x = 1$, for each integer $n \geq 0$ we obtain

$$\begin{aligned} e_n n! &= \sum_{j=0}^n \frac{n!}{j} = \sum_{j=0}^n P(n, j) = (-1)^n e E_n(-1) \\ &= (-1)^n e \int_{-\infty}^{-1} t^n e^t dt = e \int_1^{\infty} t^n e^{-t} dt. \end{aligned}$$

Note that $n! = \int_0^{\infty} t^n e^{-t} dt$. Thus,

$$\delta_n = e \int_0^1 t^n e^{-t} dt \quad (n \geq 0). \quad (2.1)$$

We have

$$\int_0^1 t^n e^{-t} dt = \int_0^1 t^n \sum_{j=0}^{\infty} \frac{(-t)^j}{j!} dt = \sum_{j=0}^{\infty} \frac{(-1)^j}{j!} \int_0^1 t^{n+j} dt = \sum_{j=0}^{\infty} \frac{(-1)^j}{j!(n+j+1)}.$$

For $n+c \neq 0$ we have

$$\frac{1}{n+c} = \sum_{k=1}^r (-1)^{k-1} \frac{c^{k-1}}{n^k} + \frac{(-1)^r}{n+c} \left(\frac{c}{n}\right)^r.$$

Letting $c = j+1$ implies

$$\begin{aligned} \frac{1}{e} \delta_n &= \sum_{j=0}^{\infty} \sum_{k=1}^r \frac{(-1)^{k-1}}{n^k} \frac{(-1)^j (j+1)^{k-1}}{j!} + (-1)^r \sum_{j=0}^{\infty} \frac{(-1)^j}{j!(n+j+1)} \left(\frac{j+1}{n}\right)^r \\ &= \sum_{k=1}^r \frac{(-1)^{k-1}}{n^k} \sum_{j=0}^{\infty} \frac{(-1)^j (j+1)^{k-1}}{j!} + \frac{(-1)^r}{n^r} \sum_{j=0}^{\infty} \frac{(-1)^j (j+1)^r}{j!(n+j+1)}. \end{aligned}$$

We have

$$\sum_{j=0}^{\infty} \frac{(-1)^j (j+1)^{k-1}}{j!} = \sum_{j=0}^{\infty} (-1)^j \frac{(j+1)^k}{(j+1)!} = \sum_{j=1}^{\infty} (-1)^{j-1} \frac{j^k}{j!} = \frac{(-1)^{k-1}}{e} c_k,$$

with the computable constants c_k described in Remark 1.1. Also, by using Dobinski's formula (1.5) we obtain

$$\begin{aligned} \left| \sum_{j=0}^{\infty} \frac{(-1)^j (j+1)^r}{j!(n+j+1)} \right| &\leq \sum_{j=0}^{\infty} \frac{(j+1)^r}{j!(n+j+1)} \\ &< \frac{1}{n} \sum_{j=0}^{\infty} \frac{(j+1)^r}{j!} = \frac{1}{n} \sum_{j=0}^{\infty} \frac{(j+1)^{r+1}}{(j+1)!} = \frac{e B_{r+1}}{n}. \end{aligned}$$

This completes the proof. \square

Proof of Theorem 1.4. The integral representation (2.1) implies

$$\begin{aligned} \sum_{n=0}^{\infty} \delta_n^k &= \sum_{n=0}^{\infty} \left(e \int_0^1 t^n e^{-t} dt \right)^k = e^k \sum_{n=0}^{\infty} \prod_{j=1}^k \int_0^1 x_j^n e^{-x_j} dx_j \\ &= e^k \sum_{n=0}^{\infty} \int_0^1 \cdots \int_0^1 \prod_{j=1}^k (x_j^n e^{-x_j}) d\mathbf{X} = e^k \int_0^1 \cdots \int_0^1 \sum_{n=0}^{\infty} \prod_{j=1}^k (x_j^n e^{-x_j}) d\mathbf{X}. \end{aligned}$$

Since the function $e^{-(x_1+\cdots+x_k)}$ is bounded on the hypercube region $[0, 1]^k$, uniform convergence of the geometric series justifies interchange of sum and integrals. Hence, we obtain (1.7). More precisely, for $k=2$ we have

$$\frac{1}{e^2} \sum_{n=0}^{\infty} \delta_n^2 = \int_0^1 \int_0^1 \frac{e^{-(x+y)}}{1-xy} dA_{x,y} =: I,$$

say. To compute I we follow an argument due to W.J. LeVeque [6], described in Chapter 9 of [1]. We apply the change of coordinates by letting $u = \frac{y+x}{2}$ and $v = \frac{y-x}{2}$. We get the new domain of integration from old domain by first rotating it by -45° and then shrinking it by a factor of $\sqrt{2}$. This new domain of integration

and the function to be integrated are symmetric with respect to the u -axis. Also, $dA_{x,y} = 2dA_{u,v}$. Therefore,

$$\begin{aligned} I &= 4 \int_0^{\frac{1}{2}} \int_0^u \frac{e^{-2u}}{1-u^2+v^2} dv du + 4 \int_{\frac{1}{2}}^1 \int_0^{1-u} \frac{e^{-2u}}{1-u^2+v^2} dv du \\ &= 4 \int_0^{\frac{1}{2}} \frac{e^{-2u}}{\sqrt{1-u^2}} \arctan \frac{u}{\sqrt{1-u^2}} du + 4 \int_{\frac{1}{2}}^1 \frac{e^{-2u}}{\sqrt{1-u^2}} \arctan \frac{1-u}{\sqrt{1-u^2}} du. \end{aligned}$$

By letting $u = 1 - z$ in the last integral and simplifying we obtain (1.8), hence concluding the proof. \square

Proof of Theorem 1.5. We have $\frac{d}{da} E_n(a) = a^n e^a$ and $\frac{d}{dx} E_n(-\frac{1}{x}) = \frac{(-1)^n}{x^{n+2}} e^{-\frac{1}{x}}$. Hence, the relation (1.6) implies

$$\frac{d}{dx} S_n(x) = \frac{1}{x^2} + \left(\frac{n}{x} - \frac{1}{x^2} \right) S_n(x). \quad (2.2)$$

Note that

$$\sum_{j=0}^n j P(n, j) x^j = x \frac{d}{dx} S_n(x) = \frac{1}{x} + \frac{nx-1}{x} S_n(x).$$

So, we obtain (1.9) for $k = 1$ with $A_1(x) = 1$ and $B_1(x) = nx - 1$. By induction on k , we have

$$\begin{aligned} \sum_{j=0}^n j^{k+1} P(n, j) x^j &= x \frac{d}{dx} \sum_{j=0}^n j^k P(n, j) x^j \\ &= x \frac{d}{dx} \left(\frac{A_k(x)}{x^k} + \frac{B_k(x)}{x^k} S_n(x) \right) \\ &= \frac{1}{x^{k+1}} \left(-kx A_k(x) + x^2 \frac{d}{dx} A_k(x) \right) \\ &\quad + \frac{S_n(x)}{x^{k+1}} \left(-kx B_k(x) + x^2 \frac{d}{dx} B_k(x) \right) \\ &\quad + \frac{1}{x^{k+1}} \left(x^2 B_k(x) \frac{d}{dx} S_n(x) \right). \end{aligned}$$

Thus, by using (2.2) we obtain

$$\sum_{j=0}^n j^{k+1} P(n, j) x^j = \frac{A_{k+1}(x)}{x^k} + \frac{B_{k+1}(x)}{x^k} S_n(x),$$

with $A_{k+1}(x)$ and $B_{k+1}(x)$ given in (1.10). We note that $\deg A_{k+1}(x) = k$ and $\deg B_{k+1}(x) = k + 1$, hence concluding the proof. \square

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