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with log-gamma function

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A type of multiple integral with log-gamma function

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(Communicated by Kenneth S. Berenhaut)

In this paper, we give a general formula for the multiple integral

$$I = \int_0^1 \int_0^1 \dots \int_0^1 f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n.$$

As an application, the integral I with $f(x) = \log \Gamma(x)$ is evaluated for all $n \in \mathbb{N}$. The subsidiary computational challenges are interesting in their own right.

1. Introduction

A general idea, when faced with a multiple integral, is to lower its dimension. A well-known example, (see [Chang and Shi 2003], for instance) is the n -dimensional integral

$$\int_{\substack{x_1+x_2+\dots+x_n \leq 1 \\ x_1, x_2, \dots, x_n \geq 0}} \dots \int f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n, \quad (1-1)$$

which can be simplified to a one-dimensional integral

$$\frac{1}{(n-1)!} \int_0^1 t^{n-1} f(t) dt.$$

However, to the best of our knowledge, a similar integral,

$$I = \int_0^1 \int_0^1 \dots \int_0^1 f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n, \quad (1-2)$$

has no such formula.

The aim of this paper is to find a formula for the above integral I and apply it to the special case when $f(x) = \log \Gamma(x)$. The main results are as follows. A general formula of I is obtained in Theorem 4.1.

MSC2010: 05A19, 54C30.

Keywords: multiple integral, log-gamma function.

The research of Duokui Yan is supported in part by NSFC (No. 11101221).

Theorem 4.1. *The integral I satisfies*

$$\begin{aligned}
 I &= \int_0^1 \int_0^1 \dots \int_0^1 f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n \\
 &= \frac{1}{(n-1)!} \sum_{m=1}^n \int_0^1 G_m(t) f(t+m-1) dt,
 \end{aligned}
 \tag{1-3}$$

where

$$G_m(t) = \sum_{i=1}^m (-1)^{i-1} (t+m-i)^{n-1} \binom{n}{i-1}.$$

When $f(x) = \log \Gamma(x)$, the value of I is given in Theorem 5.1. The main challenge of the proof is to find appropriate combinatorial identities to simplify I .

Theorem 5.1.

$$\begin{aligned}
 I = I(n) &= \int_0^1 \int_0^1 \dots \int_0^1 \log \Gamma(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n \\
 &= \frac{1}{2} \log(2\pi) - \frac{n-1}{2} H_n + \sum_{k=2}^{n-1} \frac{(-1)^{n+k+1} k^n}{n!} \binom{n-1}{k} \log k,
 \end{aligned}$$

where the last sum is missing when $n = 2$ and $H_n = \sum_{k=1}^n 1/k$.

The paper is organized as follows. In Sections 2 and 3, we explain the main ideas by using the cases $n = 2$ and 3. One can see from Figures 1 and 2 how we cut the square and the cube so that the integral I over each subset becomes a simple one-dimensional integral. In Section 4, a formula of I is derived in Theorem 4.1, and in Section 5, we evaluate I when $f(x) = \log \Gamma(x)$.

2. The case $n = 2$

When $n = 2$, the integral I becomes $\int_0^1 \int_0^1 f(x+y) dx dy$, where the integral domain is a unit square. Let $t = x+y$. The unit square can then be divided into two domains, D_1 and D_2 as in Figure 1, where

$$\begin{aligned}
 D_1 &= \{(x, y) : 0 \leq x+y \leq 1, 0 \leq x \leq 1, 0 \leq y \leq 1\}, \\
 D_2 &= \{(x, y) : 1 \leq x+y \leq 2, 0 \leq x \leq 1, 0 \leq y \leq 1\}.
 \end{aligned}$$

The following lemma shows that $\int_0^1 \int_0^1 f(x+y) dx dy$ is the sum of two one-dimensional integrals.

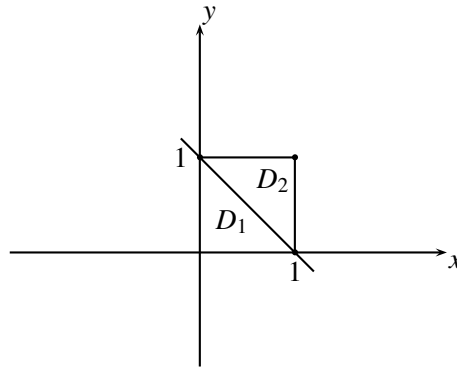


Figure 1. Domains D_1 and D_2 .

Lemma 2.1.

$$\begin{aligned} \int_0^1 \int_0^1 f(x + y) \, dx \, dy &= \iint_{D_1} f(x + y) \, dx \, dy + \iint_{D_2} f(x + y) \, dx \, dy \\ &= \int_0^1 t f(t) \, dt + \int_0^1 (1 - t) f(t + 1) \, dt. \end{aligned} \tag{2-1}$$

Proof. It is clear that

$$\int_0^1 \int_0^1 f(x + y) \, dx \, dy = \iint_{D_1} f(x + y) \, dx \, dy + \iint_{D_2} f(x + y) \, dx \, dy.$$

We first consider $\iint_{D_1} f(x + y) \, dx \, dy$. Note that $t = x + y$, and consider the transformation $(x, y) \mapsto (x, t)$. It is clear that the Jacobian is 1. Then

$$\iint_{D_1} f(x + y) \, dx \, dy = \int_0^1 \int_0^t f(t) \, dx \, dt = \int_0^1 t f(t) \, dt. \tag{2-2}$$

For the integral over domain D_2 , we set $x_1 = 1 - x$ and $y_1 = 1 - y$. Then $(x_1, y_1) \in D_1$ and

$$\begin{aligned} \iint_{D_2} f(x + y) \, dx \, dy &= \iint_{D_1} f(2 - x_1 - y_1) \, dx_1 \, dy_1 \\ &= \int_0^1 t f(2 - t) \, dt. \end{aligned} \tag{2-3}$$

If one sets $u = 1 - t$, it follows that $\int_0^1 t f(2 - t) \, dt = \int_0^1 (1 - u) f(u + 1) \, du$. Then

$$\iint_{D_2} f(x + y) \, dx \, dy = \int_0^1 (1 - u) f(u + 1) \, du. \tag{2-4}$$

Then, identity (2-1) follows by identities (2-2) and (2-4). □

3. The case $n = 3$

When $n = 3$, the integral domain of I is a unit cube. The main idea is to cut the unit cube into several simplexes so that we can apply the integral formula (1-1) over each one.

Let $E = \{(x, y, z) : 0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1\}$ be the unit cube. Set

$$E_1 = \{(x, y, z) : 0 \leq x + y + z \leq 1, 0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1\},$$

$$E_2 = \{(x, y, z) : 1 \leq x + y + z \leq 2, 0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1\},$$

$$E_3 = \{(x, y, z) : 2 \leq x + y + z \leq 3, 0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1\}.$$

Then $E = E_1 \cup E_2 \cup E_3$ and the integral I satisfies

$$\begin{aligned} I &= \int_0^1 \int_0^1 \int_0^1 f(x + y + z) dx dy dz \\ &= \int_{E_1} f(x + y + z) dx dy dz + \int_{E_2} f(x + y + z) dx dy dz \\ &\quad + \int_{E_3} f(x + y + z) dx dy dz. \end{aligned}$$

Using formula (1-1), it follows that $\int_{E_1} f(x + y + z) dx dy dz = \frac{1}{2} \int_0^1 t^2 f(t) dt$. The difficult parts are the integrals over E_2 and E_3 . The following lemma explains how to simplify these two integrals to one-dimensional integrals.

Lemma 3.1.

$$\begin{aligned} &\int_0^1 \int_0^1 \int_0^1 f(x + y + z) dx dy dz = \\ &\frac{1}{2} \int_0^1 t^2 f(t) dt + \frac{1}{2} \int_0^1 (-2t^2 + 2t + 1) f(t+1) dt + \frac{1}{2} \int_0^1 (1-t)^2 f(t+2) dt. \end{aligned} \quad (3-1)$$

Proof. We introduce the transformation $(x, y, z) \mapsto (x, y, t)$. By formula (1-1),

$$\int_{E_1} f(x + y + z) dx dy dz = \frac{1}{2} \int_0^1 t^2 f(t) dt. \quad (3-2)$$

Note that integral (3-2) can be applied to calculate the integral over E_3 . Let $x_1 = 1 - x$, $y_1 = 1 - y$ and $z_1 = 1 - z$. The integral over E_3 becomes

$$\begin{aligned} \int_{E_3} f(x + y + z) dx dy dz &= \int_{E_1} f(3 - x_1 - y_1 - z_1) dx_1 dy_1 dz_1 \\ &= \frac{1}{2} \int_0^1 t^2 f(3 - t) dt. \end{aligned} \quad (3-3)$$

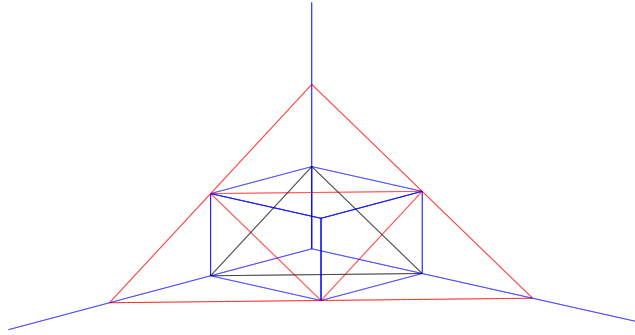


Figure 2. Region E_{20} and its partition: $E_2, E_{21}, E_{22}, E_{23}$.

If one sets $u = 1 - t$, it implies that $\frac{1}{2} \int_0^1 t^2 f(3-t) dt = \frac{1}{2} \int_0^1 (1-u)^2 f(2+u) du$. Hence,

$$\int_{E_3} f(x + y + z) dx dy dz = \frac{1}{2} \int_0^1 (1-t)^2 f(t + 2) dt. \tag{3-4}$$

By equalities (3-2) and (3-4), it is sufficient to show that

$$\int_{E_2} f(x + y + z) dx dy dz = \frac{1}{2} \int_0^1 (-2t^2 + 2t + 1) f(t + 1) dt. \tag{3-5}$$

Consider the domain

$$E_{20} = \{(x, y, z) : 1 \leq x + y + z \leq 2, 0 \leq x \leq 2, 0 \leq y \leq 2, 0 \leq z \leq 2\}.$$

Similar to Figure 1, we can cut E_{20} into 4 different domains, E_2, E_{21}, E_{22} and E_{23} , so that the integral over each domain can be handled easily. A picture of this partition is shown in Figure 2.

$$E_2 = \{(x, y, z) : 1 \leq x + y + z \leq 2, 0 \leq x \leq 1, 0 \leq y \leq 1, 0 \leq z \leq 1\},$$

$$E_{21} = \{(x, y, z) : 1 \leq x + y + z \leq 2, 1 \leq x \leq 2, 0 \leq y \leq 1, 0 \leq z \leq 1\},$$

$$E_{22} = \{(x, y, z) : 1 \leq x + y + z \leq 2, 0 \leq x \leq 1, 1 \leq y \leq 2, 0 \leq z \leq 1\},$$

$$E_{23} = \{(x, y, z) : 1 \leq x + y + z \leq 2, 0 \leq x \leq 1, 0 \leq y \leq 1, 1 \leq z \leq 2\},$$

where $E_{20} = E_2 \cup E_{21} \cup E_{22} \cup E_{23}$.

Again by using formula (1-1), the integral over E_{20} is

$$\int_{E_{20}} f(x + y + z) dx dy dz = \int_1^2 \frac{1}{2} t^2 f(t) dt = \frac{1}{2} \int_0^1 (t+1)^2 f(t+1) dt. \tag{3-6}$$

On the other hand, the integral over E_{20} satisfies

$$\begin{aligned} & \int_{E_{20}} f(x+y+z) dx dy dz \\ &= \int_{E_{21}} f(x+y+z) dx dy dz + \int_{E_{22}} f(x+y+z) dx dy dz \\ & \quad + \int_{E_{23}} f(x+y+z) dx dy dz + \int_{E_2} f(x+y+z) dx dy dz. \end{aligned} \quad (3-7)$$

By the definitions of E_{21} , E_{22} and E_{23} , it is clear that

$$\int_{E_{21}} f(x+y+z) dx dy dz = \int_{E_{22}} f(x+y+z) dx dy dz = \int_{E_{23}} f(x+y+z) dx dy dz.$$

So we only need to consider $\int_{E_{21}} f(x+y+z) dx dy dz$. Let $\tilde{x} = x - 1$; then by equality (3-2),

$$\begin{aligned} \int_{E_{21}} f(x+y+z) dx dy dz &= \int_{E_1} f(\tilde{x} + y + z + 1) d\tilde{x} dy dz \\ &= \frac{1}{2} \int_0^1 t^2 f(t+1) dt. \end{aligned} \quad (3-8)$$

Therefore, (3-6), (3-7) and (3-8) imply that

$$\begin{aligned} & \int_{E_2} f(x+y+z) dx dy dz \\ &= \int_{E_{20}} f(x+y+z) dx dy dz - 3 \int_{E_{21}} f(x+y+z) dx dy dz \\ &= \frac{1}{2} \int_0^1 (t+1)^2 f(t+1) dt - \frac{3}{2} \int_0^1 t^2 f(t+1) dt \\ &= \frac{1}{2} \int_0^1 (-2t^2 + 2t + 1) f(t+1) dt, \end{aligned}$$

which shows equality (3-5). □

4. The general case

In this section, we give a general formula for

$$I = \int_0^1 \int_0^1 \dots \int_0^1 f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n$$

in Theorem 4.1. In order to prove it, we first find a recursive formula for I in Theorem 4.3. The proof of Theorem 4.1 then follows by Theorem 4.4 and Theorem 4.3.

Theorem 4.1. *The integral I satisfies*

$$\begin{aligned}
 I &= \int_0^1 \int_0^1 \dots \int_0^1 f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n \\
 &= \frac{1}{(n-1)!} \sum_{m=1}^n \int_0^1 G_m(t) f(t+m-1) dt,
 \end{aligned}
 \tag{4-1}$$

where

$$G_m(t) = \sum_{i=1}^m (-1)^{i-1} (t+m-i)^{n-1} \binom{n}{i-1}.$$

The idea is to divide the n -dimensional unit box into n different polyhedrons and the integral I over each polyhedron can be simplified to a one-dimensional integral by applying the ideas in the 2D or 3D cases. The n different polyhedrons are defined as follows:

$$\begin{aligned}
 K_1 &= \{(x_1, x_2, \dots, x_n) : 0 \leq x_1 + x_2 + \dots + x_n \leq 1, \\
 &\qquad\qquad\qquad 0 \leq x_1 \leq 1, 0 \leq x_2 \leq 1, \dots, 0 \leq x_n \leq 1\}, \\
 K_2 &= \{(x_1, x_2, \dots, x_n) : 1 \leq x_1 + x_2 + \dots + x_n \leq 2, \\
 &\qquad\qquad\qquad 0 \leq x_1 \leq 1, 0 \leq x_2 \leq 1, \dots, 0 \leq x_n \leq 1\}, \\
 &\vdots \\
 K_n &= \{(x_1, x_2, \dots, x_n) : n-1 \leq x_1 + x_2 + \dots + x_n \leq n, \\
 &\qquad\qquad\qquad 0 \leq x_1 \leq 1, 0 \leq x_2 \leq 1, \dots, 0 \leq x_n \leq 1\}.
 \end{aligned}$$

By formula (1-1), the integral over K_1 satisfies the following proposition.

Proposition 4.2.

$$\int_{K_1} f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n = \frac{1}{(n-1)!} \int_0^1 t^{n-1} f(t) dt.$$

Let

$$I_m = \int_{K_m} f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n, \quad m = 1, 2, \dots, n.$$

It is obvious that $I = \sum_{m=1}^n I_m$. Then the integral I reduces to the calculation of each I_m ($1 \leq m \leq n$). Define

$$J_{s,m} = \int_{K_s} f(x_1 + \dots + x_n + m - s) dx_1 dx_2 \dots dx_n, \tag{4-2}$$

where s is an integer and $1 \leq s \leq m$. Note that $J_{m,m} = I_m$. For any $1 \leq s \leq m-1$, $J_{s,m}$ can be calculated by I_s . The following theorem shows that I_m satisfies a recursive formula.

Theorem 4.3.

$$I_m = \frac{1}{(n-1)!} \int_0^1 (t+m-1)^{n-1} f(t+m-1) dt - a_1 J_{1,m} - a_2 J_{2,m} - \dots - a_{m-1} J_{m-1,m}, \quad (4-3)$$

where

$$a_i = \binom{m+n-i-1}{n-1}, \quad i = 1, 2, \dots, m-1.$$

Proof. We consider the region

$$K_{m0} = \{(x_1, x_2, \dots, x_n) : m-1 \leq x_1 + x_2 + \dots + x_n \leq m, 0 \leq x_1 \leq m, 0 \leq x_2 \leq m, \dots, 0 \leq x_n \leq m\}.$$

By Proposition 4.2,

$$\begin{aligned} \int_{K_{m0}} f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n &= \frac{1}{(n-1)!} \int_{m-1}^m t^{n-1} f(t) dt \\ &= \frac{1}{(n-1)!} \int_0^1 (t+m-1)^{n-1} f(t+m-1) dt. \end{aligned} \quad (4-4)$$

We define the subset $K_{i_1 i_2 \dots i_n} \subset K_{m0}$ as follows:

$$K_{i_1 i_2 \dots i_n} = \{(x_1, x_2, \dots, x_n) : m-1 \leq x_1 + x_2 + \dots + x_n \leq m, i_1 - 1 \leq x_1 \leq i_1, i_2 - 1 \leq x_2 \leq i_2, \dots, i_n - 1 \leq x_n \leq i_n\},$$

where $i_1, i_2, \dots, i_n \in [1, m]$ are positive integers. It is easily seen that the intersection of any two subsets $K_{i_1 i_2 \dots i_n}$ only happens on their boundaries. We then classify all possible $K_{i_1 i_2 \dots i_n}$ so that the integral over each one can be evaluated easily. Note that by definition, $K_{1,1,\dots,1} = K_m$. To find the integral over K_m , we need to subtract the integrals over all the other nonempty subsets $K_{i_1 i_2 \dots i_n}$ ($i_1, i_2, \dots, i_n \in [1, m]$) from $\int_{K_{m0}} f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n$.

The first step is to determine when $K_{i_1 i_2 \dots i_n}$ ($i_1, i_2, \dots, i_n \in [1, m]$) is nonempty. For any set $K_{i_1 i_2 \dots i_n}$, let

$$\tilde{x}_1 = x_1 - (i_1 - 1), \quad \tilde{x}_2 = x_2 - (i_2 - 1), \quad \dots, \quad \tilde{x}_n = x_n - (i_n - 1). \quad (4-5)$$

Then $K_{i_1 i_2 \dots i_n}$ becomes

$$\begin{aligned} \tilde{K}_{i_1 i_2 \dots i_n} = \{(\tilde{x}_1, \tilde{x}_2, \dots, \tilde{x}_n) : m+n-\alpha-1 \leq \tilde{x}_1 + \tilde{x}_2 + \dots + \tilde{x}_n \leq m+n-\alpha, \\ 0 \leq \tilde{x}_1 \leq 1, 0 \leq \tilde{x}_2 \leq 1, \dots, 0 \leq \tilde{x}_n \leq 1\}. \end{aligned}$$

where $\alpha = i_1 + i_2 + \dots + i_n$. Let $s = m + n - \alpha$. It is clear that $K_{i_1 i_2 \dots i_n} \cong \tilde{K}_{i_1 i_2 \dots i_n} = K_s$. Since $m + n - s = \sum_{j=1}^n i_j \geq n$, it follows that $s \leq m$. Note that if $s = m$, by equality (4-2), $J_{m,m} = I_m$. If $s = 0$, $K_{i_1 i_2 \dots i_n} \cong \tilde{K}_{i_1 i_2 \dots i_n} = \{0\}$, and if $s < 0$, $K_{i_1 i_2 \dots i_n} \cong \tilde{K}_{i_1 i_2 \dots i_n} = \emptyset$. So we only need to consider the case $1 \leq s \leq m - 1$. For any given $s \in [1, m - 1]$, it follows that

$$\begin{aligned} \int_{K_{i_1 i_2 \dots i_n}} f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n &= \int_{\tilde{K}_{i_1 i_2 \dots i_n}} f(\tilde{x}_1 + \dots + \tilde{x}_n + i_1 + \dots + i_n - n) d\tilde{x}_1 \dots d\tilde{x}_n \\ &= \int_{K_s} f(x_1 + \dots + x_n + m - s) dx_1 \dots dx_n \\ &= J_{s,m}. \end{aligned} \tag{4-6}$$

It implies that the subsets $K_{i_1 i_2 \dots i_n}$ ($i_1, i_2, \dots, i_n \in [1, m]$, $i_1 + i_2 + \dots + i_n \neq n$) with nonzero measure can be classified into $m - 1$ classes. In each class, every element is identical to some subset K_s after a shifting transformation in (4-5): $(x_1, x_2, \dots, x_n) \mapsto (\tilde{x}_1, \tilde{x}_2, \dots, \tilde{x}_n)$.

Next step is to fix m and s ($1 \leq s \leq m - 1$), and find out how many subsets are identical to K_s . Since $s = m + n - (i_1 + i_2 + \dots + i_n)$, we have

$$m + n - s = i_1 + i_2 + \dots + i_n, \quad \text{where } i_1, i_2, \dots, i_n \text{ are positive integers.} \tag{4-7}$$

The number of positive integer solutions (i_1, i_2, \dots, i_n) for (4-7) is $\binom{m+n-s-1}{n-1}$. It follows that the total number of subsets identical to K_s ($s \in [1, m - 1]$) is

$$a_s = \binom{m+n-s-1}{n-1}. \tag{4-8}$$

Therefore, by equalities (4-4), (4-6) and (4-8), I_m satisfies

$$\begin{aligned} I_m &= \int_{K_m} f(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n \\ &= \frac{1}{(n-1)!} \int_0^1 (t+m-1)^{n-1} f(t+m-1) dt \\ &\quad - a_1 J_{1,m} - a_2 J_{2,m} - \dots - a_{m-1} J_{m-1,m}, \end{aligned} \tag{4-9}$$

where a_s ($s = 1, \dots, m - 1$) is defined by (4-8). □

By using the cases $n = 2$ and 3 , we can show by induction that

$$I_m = \frac{1}{(n-1)!} \int_0^1 G_m(t) f(t+m-1) dt, \tag{4-10}$$

where $G_m(t)$ is a polynomial. It follows that

$$\begin{aligned} J_{s,m} &= \int_{K_s} f(x_1 + \cdots + x_n + m - s) dx_1 \cdots dx_n \\ &= \frac{1}{(n-1)!} \int_0^1 G_s(t) f(t + m - 1) dt, \end{aligned} \quad (4-11)$$

where s is an integer and $1 \leq s \leq m$. The integral I satisfies

$$I = \int_0^1 \int_0^1 \cdots \int_0^1 f(x_1 + x_2 + \cdots + x_n) dx_1 dx_2 \cdots dx_n = \sum_{m=1}^n I_m. \quad (4-12)$$

In order to find a formula for I , we only need to compute the polynomial $G_m(t)$ in equality (4-10) for all $1 \leq m \leq n$. For $m = 1, 2$ and 3 , a direct calculation shows that

$$\begin{aligned} G_1(t) &= t^{n-1}, \\ G_2(t) &= (t+1)^{n-1} - \binom{n}{1} t^{n-1}. \end{aligned} \quad (4-13)$$

By Theorem 4.3 and equality (4-11),

$$\begin{aligned} G_3(t) &= (t+2)^{n-1} - \binom{n+1}{n-1} G_1(t) - \binom{n}{n-1} G_2(t) \\ &= (t+2)^{n-1} - \binom{n}{1} (t+1)^{n-1} + \binom{n}{2} t^{n-1}. \end{aligned}$$

Similarly,

$$G_4(t) = (t+3)^{n-1} - \binom{n}{1} (t+2)^{n-1} + \binom{n}{2} (t+1)^{n-1} - \binom{n}{3} t^{n-1}.$$

It is reasonable to believe that $G_m(t)$ follows a pattern. The following theorem actually proves this fact.

Theorem 4.4.
$$G_m(t) = \sum_{i=1}^m (-1)^{i-1} (t+m-i)^{n-1} \binom{n}{i-1}. \quad (4-14)$$

Proof. The proof is based on the recursive formula (4-3) in Theorem 4.3 and the identity (4-11). By formula (4-3),

$$\begin{aligned} I_m &= \frac{1}{(n-1)!} \int_0^1 (t+m-1)^{n-1} f(t+m-1) dt - \sum_{i=1}^{m-1} a_i J_{i,m} \\ &= \frac{1}{(n-1)!} \int_0^1 G_m(t) f(t+m-1) dt, \end{aligned}$$

where

$$G_m(t) = (t + m - 1)^{n-1} - \sum_{i=1}^{m-1} a_i G_i(t), \quad \text{and} \quad a_i = \binom{m+n-i-1}{n-1}. \quad (4-15)$$

We show this theorem by induction. It is clear that formula (4-14) of $G_m(t)$ holds for $m = 1$. Assume that it holds for any $1 \leq m \leq k$. We need to show that formula (4-14) also holds for $m = k + 1$.

By (4-15) and the induction assumption, the polynomial $G_{k+1}(t)$ satisfies

$$G_{k+1}(t) = (t + k)^{n-1} + \sum_{i=1}^k \binom{k+1+n-i-1}{n-1} \sum_{j=1}^i (-1)^j (t + i - j)^{n-1} \binom{n}{j-1}. \quad (4-16)$$

By formula (4-14), we can consider each $G_m(t)$ ($1 \leq m \leq k$) as a polynomial of $(t + m - j)^{n-1}$ ($j = 1, 2, \dots, m$) with coefficient $(-1)^{j-1} \binom{n}{j-1}$. Then identity (4-16) implies that the coefficient of $(t + p)^{n-1}$ in $G_{k+1}(t)$ is

$$L_p(G_{k+1}(t)) = \sum_{i=p+1}^k \binom{k+1+n-i-1}{n-1} (-1)^{i-p} \binom{n}{i-p-1}, \quad (4-17)$$

where $p \in [0, k - 1]$ is an integer. Similarly, $G_k(t)$ satisfies

$$G_k(t) = (t + k - 1)^{n-1} + \sum_{i=1}^{k-1} \binom{k+n-i-1}{n-1} \sum_{j=1}^i (-1)^j (t + i - j)^{n-1} \binom{n}{j-1},$$

and the coefficient of $(t + p)^{n-1}$ ($p \in [0, k - 2]$) in $G_k(t)$ is

$$\sum_{i=p+1}^{k-1} \binom{k+n-i-1}{n-1} (-1)^{i-p} \binom{n}{i-p-1}. \quad (4-18)$$

Note that $G_k(t) = \sum_{i=1}^k (-1)^{i-1} (t + k - i)^{n-1} \binom{n}{i-1}$. It follows that

$$\sum_{i=p+1}^{k-1} \binom{k+n-i-1}{n-1} (-1)^{i-p} \binom{n}{i-p-1} = (-1)^{k-p-1} \binom{n}{k-p-1}. \quad (4-19)$$

If $p \neq 0$, let $q = p - 1$. By identity (4-19), the coefficient of $(t + p)^{n-1}$ in (4-17) satisfies

$$\begin{aligned}
 L_p(G_{k+1}(t)) &= \sum_{i=p+1}^k \binom{k+1+n-i-1}{n-1} (-1)^{i-p} \binom{n}{i-p-1} \\
 &= \sum_{i=q+2}^k \binom{k+1+n-i-1}{n-1} (-1)^{i-q-1} \binom{n}{i-q-2} \\
 &= \sum_{i=q+1}^{k-1} \binom{k+n-i-1}{n-1} (-1)^{i-q} \binom{n}{i-q-1} \\
 &= (-1)^{k-q-1} \binom{n}{k-q-1} = (-1)^{k-p} \binom{n}{k-p}. \tag{4-20}
 \end{aligned}$$

Identity (4-20) holds for all integers $p \in [1, k - 1]$. It remains to consider the case when $p = 0$.

If $p = 0$, by (4-17), the coefficient of t^{n-1} in $G_{k+1}(t)$ is

$$L_0(G_{k+1}(t)) = \sum_{i=1}^k \binom{k+1+n-i-1}{n-1} (-1)^i \binom{n}{i-1}. \tag{4-21}$$

Next, we show that $L_0(G_{k+1}(t)) = (-1)^k \binom{n}{k}$. Note that by the binomial theorem, the coefficient of the term x^{k+1} in $(1+x)^{-n}(1+x)^n$ is

$$\begin{aligned}
 &\sum_{i=0}^k (-1)^i \binom{n+i-1}{i} \binom{n}{k-i} \\
 &= \sum_{i=0}^k (-1)^i \binom{n+i-1}{n-1} \binom{n}{k-i} \\
 &= \sum_{j=1}^{k+1} \binom{k+1+n-j-1}{n-1} (-1)^{k+1-j} \binom{n}{j-1} \quad (j = k+1-i) \\
 &= (-1)^{k+1} \left(L_0(G_{k+1}(t)) + (-1)^{k+1} \binom{n}{k} \right). \tag{4-22}
 \end{aligned}$$

On the other hand, for a nonnegative integer k , the coefficient of the term x^{k+1} in $(1+x)^{-n}(1+x)^n = 1$ is always 0. Hence, (4-22) implies that

$$L_0(G_{k+1}(t)) = (-1)^k \binom{n}{k}. \tag{4-23}$$

Therefore, by identities (4-20) and (4-23), it follows that

$$\begin{aligned}
 G_{k+1}(t) &= (t+k)^{n-1} + \sum_{p=0}^{k-1} (-1)^{k-p} \binom{n}{k-p} (t+p)^{n-1} \\
 &= \sum_{i=1}^{k+1} (-1)^{i-1} (t+k+1-i)^{n-1} \binom{n}{i-1}.
 \end{aligned}
 \tag{4-24}$$

This concludes the proof. □

5. Application to log-gamma function

In this section, we consider the integral of log-gamma function

$$I = \int_0^1 \int_0^1 \dots \int_0^1 \log \Gamma(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n. \tag{5-1}$$

The integral of log-gamma function has its own importance in many parts of mathematics [Amdeberhan et al. 2011; Choi and Srivastava 2005]. Actually, the case when $n = 2$ is a problem proposed by Ovidiu Furdui [2010] in the Problems and Solutions section of *The College Mathematics Journal*, and one of its solutions is proposed by Geng-zhe Chang [2011]. When it comes to general dimension n , it is quite a challenge to evaluate it.

After the preparation of Theorem 4.1 in Section 4, we can evaluate the integral (5-1). A nice formula is given in Theorem 5.1.

Theorem 5.1.

$$\begin{aligned}
 I = I(n) &= \int_0^1 \int_0^1 \dots \int_0^1 \log \Gamma(x_1 + x_2 + \dots + x_n) dx_1 dx_2 \dots dx_n \\
 &= \frac{1}{2} \log(2\pi) - \frac{n-1}{2} H_n + \sum_{k=2}^{n-1} \frac{(-1)^{n+k+1} k^n}{n!} \binom{n-1}{k} \log k,
 \end{aligned}
 \tag{5-2}$$

where the last sum is missing when $n = 2$ and $H_n = \sum_{k=1}^n 1/k$.

The proof of this theorem is based on Theorem 4.1 and several combinatorial identities in Jihuai Shi's book [2009].

Note that $\Gamma(t+1) = t\Gamma(t)$ and $G_m(t) = \sum_{i=1}^m (-1)^{i-1} (t+m-i)^{n-1} \binom{n}{i-1}$. By Theorem 4.1, the integral I becomes

$$\begin{aligned} I &= \frac{1}{(n-1)!} \sum_{m=1}^n \int_0^1 G_m(t) \log \Gamma(t+m-1) dt \\ &= \frac{1}{(n-1)!} \int_0^1 \sum_{m=1}^n G_m(t) \log \Gamma(t) dt \\ &\quad + \frac{1}{(n-1)!} \int_0^1 \sum_{k=2}^n \sum_{m=k}^n G_m(t) \log(t+k-2) dt. \quad (5-3) \end{aligned}$$

Several combinatorial identities are introduced to simplify (5-3).

Lemma 5.2.

$$\sum_{m=k}^n G_m(t) = (n-1)! - \sum_{m=1}^{k-1} \binom{n-1}{k-m-1} (-1)^{k-m-1} (t+m-1)^{n-1},$$

and when $k=1$, $\sum_{m=1}^n G_m(t) = (n-1)!$.

Proof. Note that $G_m(t) = \sum_{i=1}^m (-1)^{i-1} (t+m-i)^{n-1} \binom{n}{i-1}$. It follows that

$$\begin{aligned} \sum_{m=1}^k G_m(t) &= \sum_{m=1}^k \sum_{i=1}^m (-1)^{i-1} (t+m-i)^{n-1} \binom{n}{i-1} \\ &= \sum_{m=1}^k \sum_{i=0}^{k-m} (-1)^i \binom{n}{i} (t+m-1)^{n-1}. \end{aligned}$$

By the combinatorial identity $\sum_{i=0}^m (-1)^i \binom{n}{i} = (-1)^m \binom{n-1}{m}$ ($m < n$), we have

$$\sum_{m=1}^k \sum_{i=0}^{k-m} (-1)^i \binom{n}{i} (t+m-1)^{n-1} = \sum_{m=1}^k \binom{n-1}{k-m} (-1)^{k-m} (t+m-1)^{n-1}.$$

Hence,

$$\sum_{m=1}^k G_m(t) = \sum_{m=1}^k \binom{n-1}{k-m} (-1)^{k-m} (t+m-1)^{n-1}.$$

In the case when $k = n$, the combinatorial identity $\sum_{k=0}^n (-1)^k \binom{n}{k} (x+n-k)^n = n!$ implies

$$\begin{aligned} \sum_{m=1}^n G_m(t) &= \sum_{m=1}^n \binom{n-1}{n-m} (-1)^{n-m} (t+m-1)^{n-1} \\ &= \sum_{k=0}^{n-1} \binom{n-1}{k} (-1)^k (t+n-1-k)^{n-1} \\ &= (n-1)! . \end{aligned}$$

Therefore,

$$\begin{aligned} \sum_{m=k}^n G_m(t) &= \sum_{m=1}^n G_m(t) - \sum_{m=1}^{k-1} G_m(t) \\ &= (n-1)! - \sum_{m=1}^{k-1} \binom{n-1}{k-m-1} (-1)^{k-m-1} (t+m-1)^{n-1} . \quad \square \end{aligned}$$

Let

$$T_k = \sum_{m=1}^k \binom{n-1}{k-m} (-1)^{k-m} (t+m-1)^{n-1} = \sum_{m=0}^{k-1} \binom{n-1}{m} (-1)^m (t+k-m-1)^{n-1} .$$

Then

$$\sum_{m=k}^n G_m(t) = (n-1)! - T_{k-1} .$$

By applying Lemma 5.2, (5-3) becomes

$$\begin{aligned} I &= \int_0^1 \log \Gamma(t) dt + \int_0^1 \sum_{k=0}^{n-2} \log(t+k) dt - \frac{1}{(n-1)!} \int_0^1 \sum_{k=1}^{n-1} T_k \log(t+k-1) dt \\ &= \frac{1}{2} \log(2\pi) + (n-1) \log(n-1) - n + 1 - \frac{1}{(n-1)!} \int_0^1 \sum_{k=1}^{n-1} T_k \log(t+k-1) dt . \end{aligned} \tag{5-4}$$

Then, the calculation of I reduces to the calculation of

$$\int_0^1 \sum_{k=1}^{n-1} T_k \log(t+k-1) dt .$$

Note that $T_1 = t^{n-1}$ and

$$\begin{aligned} \int_0^1 T_k \log(t+k-1) dt \\ = \sum_{m=0}^{k-1} \binom{n-1}{m} (-1)^m \int_0^1 (t+k-m-1)^{n-1} \log(t+k-1) dt. \end{aligned}$$

When $k > 1$,

$$\begin{aligned} \int_0^1 (t+k-m-1)^{n-1} \log(t+k-1) dt \\ = \frac{(k-m)^n \log k - (k-m-1)^n \log(k-1)}{n} - \int_0^1 \frac{(t+k-m-1)^n}{n(t+k-1)} dt \\ = \frac{(k-m)^n - (-m)^n}{n} \log k - \frac{(k-m-1)^n - (-m)^n}{n} \\ - \frac{1}{n} \sum_{r=1}^n \frac{k^r - (k-1)^r}{r} \binom{n}{r} (-m)^{n-r}. \end{aligned}$$

Let $S_1(1) = 0$,

$S_1(k) =$

$$\sum_{m=0}^{k-1} \binom{n-1}{m} (-1)^m \left(\frac{(k-m)^n - (-m)^n}{n} \log k - \frac{(k-m-1)^n - (-m)^n}{n} \log(k-1) \right),$$

and

$$S_2(k) = \frac{1}{n} \sum_{m=0}^{k-1} \binom{n-1}{m} (-1)^m \sum_{r=1}^n \frac{k^r - (k-1)^r}{r} \binom{n}{r} (-m)^{n-r}.$$

It follows that

$$\int_0^1 \sum_{k=1}^{n-1} T_k \log(t+k-1) dt = \sum_{k=1}^{n-1} S_1(k) - \sum_{k=1}^{n-1} S_2(k). \quad (5-5)$$

The next lemma calculates $\sum_{k=1}^{n-1} S_1(k)$.

Lemma 5.3.

$$\sum_{k=1}^{n-1} S_1(k) = \frac{1}{n} \sum_{k=2}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \log k + \frac{\log(n-1)}{n} (n!(n-1) - (n-1)^n).$$

Proof. Note that $S_1(1) = 0$.

$$\begin{aligned} & \sum_{k=1}^{n-1} S_1(k) \\ &= \sum_{k=1}^{n-1} \sum_{m=0}^{k-1} \binom{n-1}{m} (-1)^m \left(\frac{(k-m)^n - (-m)^n}{n} \log k - \frac{(k-m-1)^n - (-m)^n}{n} \log(k-1) \right) \\ &= \frac{1}{n} \sum_{k=2}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \log k \\ & \quad + \frac{1}{n} \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m ((n-m-1)^n - (-m)^n) \log(n-1). \end{aligned}$$

Using the combinatorial identity $\sum_{k=0}^n \binom{n}{k} (-1)^k (x-k)^{n+1} = (x-n/2)(n+1)!$, we have

$$\sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m (n-1-m)^n = \sum_{m=0}^{n-1} \binom{n-1}{m} (-1)^m (n-1-m)^n = \frac{n-1}{2} n!,$$

and

$$\begin{aligned} & \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m (-m)^n \\ &= \sum_{m=0}^{n-1} \binom{n-1}{m} (-1)^m (-m)^n - (-1)^{n-1} (1-n)^n = (n-1)^n - \frac{n-1}{2} n!. \end{aligned}$$

Hence,

$$\sum_{k=1}^{n-1} S_1(k) = \frac{1}{n} \sum_{k=2}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \log k + \frac{\log(n-1)}{n} (n!(n-1) - (n-1)^n).$$

□

The following lemma calculates $\sum_{k=1}^{n-1} S_2(k)$. Here we only give the result. For reader's convenience, the proof of it is given in the Appendix.

Lemma 5.4.

$$\sum_{k=1}^{n-1} S_2(k) = (n-1)!(n-1) - \frac{n-1}{2} H_n(n-1)!,$$

where $H_n = \sum_{k=1}^n 1/k$.

Using Lemma 5.3 and Lemma 5.4, we can prove Theorem 5.1 below.

Proof of Theorem 5.1. Let $H_n = \sum_{k=1}^n 1/k$. By identity (5-5), Lemma 5.3 and Lemma 5.4, we have that

$$\begin{aligned} & \int_0^1 \sum_{k=1}^{n-1} T_k \log(t+k-1) dt \\ &= \sum_{k=1}^{n-1} S_1(k) - \sum_{k=1}^{n-1} S_2(k) \\ &= \frac{1}{n} \sum_{k=2}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \log k + \frac{\log(n-1)}{n} (n!(n-1) - (n-1)^n) \\ & \quad - (n-1)!(n-1) + \frac{n-1}{2} H_n (n-1)!. \quad (5-6) \end{aligned}$$

By identities (5-4) and (5-6), it follows that

$$\begin{aligned} I &= \frac{1}{2} \log(2\pi) + (n-1) \log(n-1) - n + 1 - \frac{1}{(n-1)!} \int_0^1 \sum_{k=1}^{n-1} T_k \log(t+k-1) dt \\ &= \frac{1}{2} \log(2\pi) - \frac{n-1}{2} H_n + \frac{1}{n!} \sum_{k=2}^{n-1} \binom{n-1}{k} (-1)^{k+n+1} k^n \log k. \quad \square \end{aligned}$$

When $n = 2, 3$ and 4 , the values of the integral I are

$$\begin{aligned} I(2) &= -\frac{3}{4} + \frac{1}{2} \log(2\pi), \\ I(3) &= \frac{1}{2} \log(2\pi) + \frac{4}{3} \log 2 - \frac{11}{6}, \\ I(4) &= \frac{1}{2} \log(2\pi) - 2 \log 2 + \frac{27}{8} \log 3 - \frac{25}{8}. \end{aligned}$$

Appendix.

For reader's convenience, the proof of Lemma 5.4 is given here.

Lemma 5.4.

$$\sum_{k=1}^{n-1} S_2(k) = (n-1)!(n-1) - \frac{n-1}{2} H_n (n-1)!,$$

where $H_n = \sum_{k=1}^n 1/k$.

Proof. Note that

$$\begin{aligned} \sum_{k=1}^{n-1} S_2(k) &= \frac{1}{n} \sum_{k=1}^{n-1} \left(\sum_{m=0}^{k-1} \binom{n-1}{m} (-1)^m \sum_{r=1}^n \frac{k^r - (k-1)^r}{r} \binom{n}{r} (-m)^{n-r} \right) \\ &= -\frac{1}{n} \sum_{k=1}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \sum_{r=1}^n \binom{n}{r} \frac{(-1)^r}{r} \\ &\quad + \frac{1}{n} \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m \sum_{r=1}^n \frac{(-m)^{n-r} (n-1)^r}{r} \binom{n}{r}. \end{aligned}$$

Let

$$R_1 = -\frac{1}{n} \sum_{k=1}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \sum_{r=1}^n \binom{n}{r} \frac{(-1)^r}{r} \tag{A-1}$$

and

$$R_2 = \frac{1}{n} \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m \sum_{r=1}^n \frac{(-m)^{n-r} (n-1)^r}{r} \binom{n}{r}. \tag{A-2}$$

Then

$$\sum_{k=1}^{n-1} S_2(k) = R_1 + R_2. \tag{A-3}$$

By applying the combinatorial identities

$$\sum_{k=0}^n \binom{n}{k} (-1)^k (x-k)^{n+1} = \left(x - \frac{n}{2}\right) (n+1)! \quad \text{and} \quad \sum_{k=1}^n \frac{(-1)^{k+1}}{k} \binom{n}{k} = H_n,$$

the sum R_1 can be simplified to

$$\begin{aligned} R_1 &= \frac{1}{n} \sum_{k=1}^{n-2} \binom{n-1}{k} (-1)^k (-k)^n \sum_{r=1}^n \binom{n}{r} \frac{(-1)^{r+1}}{r} \\ &= \frac{H_n}{n} \left((n-1)^n - \frac{n-1}{2} n! \right). \end{aligned} \tag{A-4}$$

To simplify R_2 , we apply the combinatorial identity

$$\sum_{k=1}^n \frac{(-1)^{k+1}}{k} \binom{n}{k} (1 - (1-x)^k) = \sum_{k=1}^n \frac{x^k}{k},$$

and it follows that

$$\begin{aligned}
 \sum_{r=1}^n \frac{(-m)^{n-r} (n-1)^r}{r} \binom{n}{r} &= -(-m)^n \sum_{r=1}^n \frac{(-1)^{r+1}}{r} \binom{n}{r} \left(1 - \frac{m-n+1}{m}\right)^r \\
 &= (-m)^n \left(\sum_{r=1}^n \frac{1}{r} \left(\frac{m-n+1}{m}\right)^r - \sum_{r=1}^n \frac{(-1)^{r+1}}{r} \binom{n}{r} \right) \\
 &= \sum_{r=1}^n \frac{1}{r} (m-n+1)^r m^{n-r} (-1)^n - (-m)^n H_n.
 \end{aligned}$$

Recalling the formula of R_2 in (A-2), we have

$$nR_2 = \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^{m+n} \sum_{k=1}^n \frac{1}{k} (m-n+1)^k m^{n-k} - H_n \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m (-m)^n. \quad (\text{A-5})$$

By the combinatorial identity $\sum_{k=0}^n \binom{n}{k} (-1)^k (x-k)^{n+1} = (x-n/2)(n+1)!$, we see that

$$\sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m (-m)^n = (n-1)^n - \frac{n-1}{2} n!. \quad (\text{A-6})$$

We then simplify $\sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^{m+n} \sum_{k=1}^n \frac{1}{k} (m-n+1)^k m^{n-k}$. Note that

$$\begin{aligned}
 &\sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^{m+n} \sum_{k=1}^n \frac{1}{k} (m-n+1)^k m^{n-k} \\
 &= \sum_{k=1}^n \frac{(-1)^n}{k} \left(\sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m \sum_{i=0}^k \binom{k}{i} m^{n-k+i} (n-1)^{k-i} (-1)^{k-i} \right). \quad (\text{A-7})
 \end{aligned}$$

Let

$$P(m) = \sum_{i=0}^k \binom{k}{i} m^{n-k+i} (n-1)^{k-i} (-1)^{k-i}.$$

We apply the combinatorial identity $\sum_{k=0}^n (-1)^k \binom{n}{k} \mathbf{P}(k) = 0$ for any polynomial $\mathbf{P}(k)$ with $\deg \mathbf{P}(k) < n$, and it follows that

$$\begin{aligned} \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m \sum_{i=0}^k \binom{k}{i} m^{n-k+i} (n-1)^{k-i} (-1)^{k-i} \\ = \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^m P(m) \\ = \sum_{m=0}^{n-1} \binom{n-1}{m} (-1)^m P(m) - (-1)^{n-1} P(n-1) \\ = \sum_{m=0}^{n-1} \binom{n-1}{m} (-1)^m (-k(n-1)m^{n-1} + m^n). \end{aligned} \tag{A-8}$$

By the combinatorial identity $\sum_{k=0}^n (-1)^k \binom{n}{k} (x+n-k)^n = n!$, we have

$$-k(n-1) \sum_{m=0}^{n-1} \binom{n-1}{m} (-1)^m m^{n-1} = k(n-1)(-1)^n (n-1)!$$

By the combinatorial identity $\sum_{k=0}^n \binom{n}{k} (-1)^k (x-k)^{n+1} = (x-n/2)(n+1)!$, we see that

$$\sum_{m=0}^{n-1} \binom{n-1}{m} (-1)^m m^n = (-1)^{n-1} \frac{n-1}{2} n!$$

Then equality (A-7) becomes

$$\begin{aligned} \sum_{m=0}^{n-2} \binom{n-1}{m} (-1)^{m+n} \sum_{k=1}^n \frac{1}{k} (m-n+1)^k m^{n-k} \\ = \sum_{k=1}^n \frac{(-1)^n}{k} \left(k(n-1)(-1)^n (n-1)! + (-1)^{n-1} \frac{n-1}{2} n! \right) \\ = n!(n-1) - \frac{n-1}{2} n! H_n, \end{aligned} \tag{A-9}$$

where $H_n = \sum_{k=1}^n 1/k$.

Hence, by equalities (A-9) and (A-6), nR_2 in (A-5) can be simplified to

$$nR_2 = n!(n-1) - (n-1)^n H_n. \tag{A-10}$$

That is,

$$R_2 = (n-1)!(n-1) - \frac{H_n}{n} (n-1)^n. \tag{A-11}$$

Therefore, by equalities (A-3), (A-4) and (A-11), it follows that

$$\begin{aligned} \sum_{k=1}^{n-1} S_2(k) &= R_1 + R_2 \\ &= \frac{H_n}{n} \left((n-1)^n - \frac{n-1}{2} n! \right) + (n-1)!(n-1) - \frac{H_n}{n} (n-1)^n \\ &= (n-1)!(n-1) - \frac{n-1}{2} H_n (n-1)!, \end{aligned}$$

where $H_n = \sum_{i=1}^n 1/i$. □

Acknowledgements

Duokui Yan and Geng-zhe Chang want to express their gratitude to the Department of Mathematics at Brigham Young University for its help and support. We sincerely thank Professor Tiancheng Ouyang for his invitation. All of the authors are greatly indebted to the reviewer for his/her helpful suggestions.

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Received: 2014-04-21 Revised: 2014-07-27 Accepted: 2014-07-28

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
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Involve (ISSN 1944-4184 electronic, 1944-4176 printed) at Mathematical Sciences Publishers, 798 Evans Hall #3840, c/o University of California, Berkeley, CA 94720-3840, is published continuously online. Periodical rate postage paid at Berkeley, CA 94704, and additional mailing offices.

Involve peer review and production are managed by EditFLOW[®] from Mathematical Sciences Publishers.

PUBLISHED BY

 **mathematical sciences publishers**
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<http://msp.org/>

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involve

2015

vol. 8

no. 4

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