Some Inequalities of the Bell Polynomials

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Abstract. In the paper, the author (1) presents an explicit formula and its inversion formula for higher order derivatives of generating functions of the Bell polynomials, with the help of the Faà di Bruno formula, properties of the Bell polynomials of the second kind, and the inversion theorem for the Stirling numbers of the first and second kinds; (2) recovers an explicit formula and its inversion formula for the Bell polynomials in terms of the Stirling numbers of the first and second kinds, with the aid of the above explicit formula and its inversion formula for higher order derivatives of generating functions of the Bell polynomials; (3) constructs some determinantal and product inequalities and deduces the logarithmic convexity of the Bell polynomials, with the assistance of the complete monotonicity of generating functions of the Bell polynomials. These inequalities are main results of the paper.

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1. Introduction

In combinatorics, the Bell numbers, usually denoted by $B_k$ for $k \in \{0\} \cup \mathbb{N}$, where $\mathbb{N}$ denotes the set of all positive integers, count the number of ways a set with $k$ elements can be partitioned into disjoint and nonempty subsets. These numbers...
have been studied by mathematicians since the 19th century, and their roots go back to medieval Japan, but they are named after Eric Temple Bell, who wrote about them in the 1930s. The Bell numbers \( B_k \) for \( k \geq 0 \) can be generated by
\[
e^{e^t - 1} = \sum_{k=0}^{\infty} \frac{B_k}{k!} t^k = 1 + t + \frac{5}{6} t^2 + \frac{5}{8} t^3 + \frac{13}{30} t^4 + \frac{203}{720} t^5 + \frac{877}{5040} t^6 + \ldots
\]
and the first ten Bell numbers \( B_k \) for \( 0 \leq k \leq 9 \) are
\[
B_0 = 1, \quad B_1 = 1, \quad B_2 = 2, \quad B_3 = 5, \quad B_4 = 15, \quad B_5 = 52, \quad B_6 = 203, \quad B_7 = 877, \quad B_8 = 4140, \quad B_9 = 21147.
\]

In [1, Section 3], Asai, Kubo, and Kuo mentioned applications of the Bell numbers \( B_n \) and its generalizations to white noise distribution theory. For more information on the Bell numbers \( B_k \), please refer to [1, 2, 3, 4, 5, 15, 16, 20] and plenty of references therein.

As well-known generalizations of the Bell numbers \( B_k(x) \) for \( k \geq 0 \) can be generated by
\[
e^{x(e^t - 1)} = \sum_{k=0}^{\infty} \frac{B_k(x)}{k!} t^k = 1 + xt + \frac{1}{2} x(x + 1)t^2 + \frac{1}{6} x(x^2 + 3x + 1)t^3 + \frac{1}{24} x(x^3 + 6x^2 + 7x + 1)t^4 + \frac{1}{120} x(x^4 + 10x^3 + 25x^2 + 15x + 1)t^5 + \ldots
\]
and the first seven Bell polynomials \( B_k(x) \) for \( 0 \leq k \leq 6 \) are
\[
1, \quad x, \quad x(x + 1), \quad x(x^2 + 3x + 1), \quad x(x^3 + 6x^2 + 7x + 1), \quad x(x^4 + 10x^3 + 25x^2 + 15x + 1), \quad x(x^5 + 15x^4 + 65x^3 + 90x^2 + 31x + 1).
\]

In [18] it was pointed out that there have been studies on interesting applications of the Bell polynomials \( B_k(x) \) in soliton theory, including links with bilinear and trilinear forms of nonlinear differential equations which possess soliton solutions. See, for example, [8, 9, 10]. Therefore, applications of the Bell polynomials \( B_k(x) \) to integrable nonlinear equations are greatly expected and any amendment on multilinear forms of soliton equations, even on exact solutions, would be beneficial to interested audiences in the research community. For more information about the Bell polynomials \( B_k(x) \), please refer to [6, 7, 18, 19] and closely related references therein.

In this paper, continuing the article [16], we present an explicit formula and its inversion formula for higher order derivatives with respect to \( t \) of generating functions \( e^{xe^t} \) for the Bell polynomials \( B_k(x) \) with the help of the Faà di Bruno formula, properties of the Bell polynomials of the second kind \( B_{n,k}(x_1, x_2, \ldots, x_{n-k+1}) \), and the inversion theorem for the Stirling numbers \( s(n,k) \) and \( S(n,k) \), recover an explicit formula and its inversion formula for the Bell polynomials \( B_k(x) \) in terms of the Stirling numbers \( s(n,k) \) and \( S(n,k) \), construct some determinant and product inequalities for the Bell polynomials \( B_k(x) \), and deduce the logarithmic convexity of the Bell polynomials \( B_k(x) \).

2. Higher order derivatives for generating functions

In this section, by the Faà di Bruno formula, properties of the Bell polynomials of the second kind \( B_{n,k} \), and the inversion theorem for the Stirling numbers \( s(n,k) \)
and $S(n, k)$, we present an explicit formula and its inversion formula for higher order derivatives with respect to $t$ of the generating function $e^{xe^{\pm t}}$.

**Theorem 2.1.** For $n \geq 0$, the $n$th derivative of the generating function $e^{xe^{\pm t}}$ with respect to $t$ can be computed by

$$
\frac{\partial^n e^{xe^{\pm t}}}{\partial t^n} = (\pm 1)^n e^{xe^{\pm t}} \sum_{k=0}^{n} S(n, k) (xe^{\pm t})^k
$$

(2.1)

and the generating function $e^{xe^{\pm t}}$ satisfies a family of nonlinear ordinary differential equations

$$
\sum_{k=0}^{n} (\pm 1)^k s(n, k) f^{(k)}(t) = f(t) [\ln f(t)]^n,
$$

(2.2)

where $x \in \mathbb{C}$, $S(n, k)$ for $n \geq k \geq 0$, which can be generated by

$$
\frac{(e^x - 1)^k}{k!} = \sum_{n=k}^{\infty} S(n, k) \frac{x^n}{n!},
$$

represent the Stirling numbers of the second kind, and $s(n, k)$ for $n \geq k \geq 0$, which can be generated by

$$
\frac{[\ln(1 + x)]^k}{k!} = \sum_{n=k}^{\infty} s(n, k) \frac{x^n}{n!}, \quad |x| < 1,
$$

stand for the Stirling numbers of the first kind.

**Proof.** In combinatorics, the Bell polynomials of the second kind $B_{n,k}$ are defined by

$$
B_{n,k}(x_1, x_2, \ldots, x_{n-k+1}) = \sum_{\ell_1, \ldots, \ell_n \in \{0\} \cup \mathbb{N}} \frac{n!}{\prod_{i=1}^{n-k+1} \ell_i!} \prod_{i=1}^{n-k+1} (\frac{x_i}{\ell_i})^{\ell_i}
$$

for $n \geq k \geq 0$, see [3] p. 134, Theorem A1, and satisfy identities

$$
B_{n,k}(abx_1, ab^2x_2, \ldots, ab^{n-k+1}x_{n-k+1}) = a^k b^n B_{n,k}(x_1, x_2, \ldots, x_{n-k+1})
$$

(2.3)

and

$$
B_{n,k}(1, 1, \ldots, 1) = S(n, k),
$$

(2.4)

see [3] p. 135, where $a$ and $b$ are any complex numbers. The Faà di Bruno formula for computing higher order derivatives of composite functions can be described in terms of the Bell polynomials of the second kind $B_{n,k}$ by

$$
\frac{d^n}{dt^n} f \circ g(x) = \sum_{k=0}^{n} f^{(k)}(g(x)) B_{n,k}(g'(x), g''(x), \ldots, g^{(n-k+1)}(x)),
$$

(2.5)

see [3] p. 139, Theorem C. Applying $f(u) = e^{\exp u}$ and $u = g(t) = e^t$ to (2.5) and making use of identities (2.3) and (2.4) yield

$$
\frac{\partial^n e^{xe^{t}e^{kt}}}{\partial t^n} = \sum_{k=0}^{n} \frac{\partial^k e^{xe^{t}e^{kt}}}{\partial u^k} B_{n,k}(e^t, e^t, \ldots, e^t)
$$

$$
= \sum_{k=0}^{n} x^k e^{xe^{t}e^{kt}} B_{n,k}(1, 1, \ldots, 1) = e^{xe^{t}e^{kt}} \sum_{k=0}^{n} x^k e^{kt} S(n, k).
$$
The explicit formula (2.1) for the plus sign case is thus proved. In [21, p. 171, Theorem 12.1], it is stated that, if \( b_\alpha \) and \( a_k \) are a collection of constants independent of \( n \), then

\[
a_n = \sum_{\alpha=0}^{n} S(n, \alpha) b_\alpha \quad \text{if and only if} \quad b_n = \sum_{k=0}^{n} s(n, k) a_k.
\]  

(2.6)

Combining this inversion theorem for the Stirling numbers with (2.1) arrives at equations

\[
\sum_{k=0}^{n} s(n, k) \frac{\partial^k e^{xe^t}}{\partial t^k} = e^{xe^t} (xe^t)^n
\]

which is equivalent to that the generating function \( e^{xe^t} \) satisfies the family of nonlinear ordinary differential equations in (2.2) for the plus sign case.

The equation (2.12) in the second proof of [16, Theorem 2.2] reads that

\[
B_{n,n}(\alpha) = \alpha^n \quad \text{and} \quad B_{n+k+1,k}(\alpha,0,\ldots,0) = 0,
\]  

(2.7)

where \( \alpha \in \mathbb{C} \) and \( k,n \in \{0\} \cup \mathbb{N} \). Applying \( f(u) = e^{xe^u} \) and \( u = g(t) = -t \) in (2.5), taking \( \alpha = -1 \) in (2.7), and utilizing (2.1) lead to

\[
\frac{\partial^n e^{xe^{-t}}}{\partial t^n} = \sum_{k=0}^{n} \frac{\partial^k e^{xe^u}}{\partial u^k} B_{n,k}(-1,0,\ldots,0) = \frac{\partial^n e^{xe^u}}{\partial u^n} B_{n,n}(-1)
\]

\[
=(-1)^n e^{xe^{-t}} \sum_{k=0}^{n} S(n,k) (xe^{-t})^k = (-1)^n e^{xe^{-t}} \sum_{k=0}^{n} S(n,k) (xe^{-t})^k.
\]

The formula (2.1) for the minus sign case follows immediately.

Employing the inversion theorem for Stirling numbers, demonstrated in (2.6), to consider the formula (2.1) for the minus sign case give

\[
\sum_{k=0}^{n} s(n, k) (-1)^k \frac{\partial^k e^{xe^{-t}}}{\partial t^k} = e^{xe^{-t}} (xe^{-t})^n
\]

which implies that the generating function \( e^{xe^{-t}} \) satisfies the family of nonlinear ordinary differential equations in (2.2) for the minus sign case. The proof of Theorem (2.1) is thus complete. \( \square \)

3. An Explicit Formula and Its Inversion Formula

In this section, with the aid of Theorem 2.1 we recover an explicit formula and its inversion formula for the Bell polynomials \( B_n(x) \) in terms of the Stirling numbers \( s(n,k) \) and \( S(n,k) \).

Theorem 3.1. For \( n \geq 0 \), the Bell polynomials \( B_n(x) \) can be computed by

\[
B_n(x) = \sum_{k=0}^{n} S(n,k) x^k
\]

(3.1)

and satisfy

\[
\sum_{k=0}^{n} s(n,k) B_k(x) = x^n.
\]

(3.2)
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In light of the theory of series, it is easy to see that

$$B_n(x) = (\pm 1)^n \lim_{t \to 0} \frac{\partial^n e^{x(\pm t)}}{\partial t^n} = (\pm 1)^n e^{-x} \lim_{t \to 0} \frac{\partial^n e^{x\pm t}}{\partial t^n}.$$ Combining this with (2.1) gives

$$B_n(x) = (\pm 1)^n e^{-x} \lim_{t \to 0} (\pm 1)^n e^{x\pm t} \sum_{k=0}^{n} S(n,k)(xe^{\pm t})^k = \sum_{k=0}^{n} S(n,k)x^k.$$ The formula (3.1) follows.

Theorem 4.1. Let $m \geq 1$ be a positive integer and let $|a_{ij}|_m$ denote a determinant of order $m$ with elements $a_{ij}$.

1. If $a_i$ for $1 \leq i \leq m$ are non-negative integers, then

$$|B_{a_i+a_j}(x)|_m \geq 0, \quad x > 0 \tag{4.1}$$

and

$$|(-1)^{a_i+a_j}B_{a_i+a_j}(x)|_m \geq 0, \quad x > 0. \tag{4.2}$$

2. If $a = (a_1, a_2, \ldots, a_n)$ and $b = (b_1, b_2, \ldots, b_n)$ are non-increasing $n$-tuples of non-negative integers such that $\sum_{i=1}^{k} a_i \geq \sum_{i=1}^{k} b_i$ for $1 \leq k \leq n-1$ and $\sum_{i=1}^{n} a_i = \sum_{i=1}^{n} b_i$, then

$$\prod_{i=1}^{n} B_{a_i}(x) \geq \prod_{i=1}^{n} B_{b_i}(x), \quad x > 0. \tag{4.3}$$

Proof. Recall from [13, 25] that a function $f$ is said to be absolutely monotonic on an interval $I$ if it has derivatives of all orders and $f^{(k-1)}(t) \geq 0$ for $t \in I$ and $k \in \mathbb{N}$. Recall from [13, Chapter XIII], [22, Chapter 1], and [25, Chapter IV] that an infinitely differentiable function $f$ is said to be completely monotonic on an interval $I$ if it satisfies $(-1)^k f^{(k)}(t) \geq 0$ on $I$ for all $k \geq 0$. Theorem 2b in [25, p. 145] reads that, if $f_1(x)$ is absolutely monotonic and $f_2(x)$ is completely monotonic on their defined intervals, then their composite function $f_1(f_2(x))$ is completely monotonic on its defined interval. Consequently, the function $e^{xe^{-t}}$ for $x > 0$ is completely monotonic with respect to $t \in (0, \infty)$.

In [12] and [13, p. 367], it was obtained that if $f$ is completely monotonic on $[0, \infty)$, then

$$|f^{(a_i+a_j)}(t)|_m \geq 0. \tag{4.4}$$
Applying \( f(t) \) to the function \( e^{xe^{-t}} \) in (4.4) and (4.5) and taking the limit \( t \to 0^+ \) give
\[
\lim_{t \to 0^+} \left| (e^{xe^{-t}})^{(a_i+a_j)} \right|_m = \left| (-1)^{a_i+a_j} e^x B_{a_i+a_j}(x) \right|_m \geq 0
\]
and
\[
\lim_{t \to 0^+} \left| (-1)^{a_i+a_j} (e^{xe^{-t}})^{(a_i+a_j)} \right|_m = \left| (-1)^{a_i+a_j} (-1)^{a_i+a_j} e^x B_{a_i+a_j}(x) \right|_m \geq 0.
\]
The determinant inequalities (4.1) and (4.2) follow.

In [13, p. 369] and [14, p. 429, Remark], it was stated that if \( f \) is a completely monotonic function such that \( f \) is convex. Applying this result to the function \( B \) for
\[
\ell \geq 1, \ n = 2, \ a_1 = \ell + 2, \ a_2 = \ell, \ b_1 = b_2 = \ell + 1
\]
in the inequality (4.3) leads to the sequence \( B_k(x)B_{\ell+2}(x) \geq B_{\ell+1}(x) \) which means that the sequence \( \{B_k(x)\}_{k \in \mathbb{N}} \) is logarithmically convex. The proof of Corollary 4.1 is complete.

**Corollary 4.1.** The sequence \( \{B_n(x)\}_{n \geq 0} \) for \( x > 0 \) is logarithmically convex.

**Proof.** In [13 p. 367, Theorem 2], it was stated that if \( f(t) \) is a completely monotonic function such that \( f^{(k)}(t) \neq 0 \) for \( k \geq 0 \), then the sequence
\[
\ln \left( \left[ (-1)^{k-1} f^{(k-1)}(t) \right] \right), \ k \geq 1
\]
is convex. Applying this result to the function \( e^{xe^{-t}} \) for \( x > 0 \) figures out that the sequence
\[
\ln \left( (-1)^{k-1} (e^{xe^{-t}})^{(k-1)} \right) \to x + \ln B_{k-1}(x), \ t \to 0^+
\]
for \( k \geq 1 \) is convex. Hence, the sequence \( \{B_n(x)\}_{n \geq 0} \) is logarithmically convex. Alternatively, letting
\[
\ell \geq 1, \ n = 2, \ a_1 = \ell + 2, \ a_2 = \ell, \ b_1 = b_2 = \ell + 1
\]
in the inequality (4.3) leads to the sequence \( B_k(x)B_{\ell+2}(x) \geq B_{\ell+1}(x) \) which means that the sequence \( \{B_k(x)\}_{k \in \mathbb{N}} \) is logarithmically convex. The proof of Corollary 4.1 is complete.

**Corollary 4.2.** If \( \ell \geq 0 \) and \( n \geq k \geq 0 \), then
\[
[B_{n+\ell}(x)]^k B_{\ell}(x)]^{n-k} \geq [B_{k+\ell}(x)]^n, \ x > 0.
\]

**Proof.** This follows from taking
\[
a = (n+\ell, \ldots, n+\ell, \ell, \ldots, \ell) \quad \text{and} \quad b = (k+\ell, k+\ell, \ldots, k+\ell)
\]
in the inequality (4.3). The proof of Corollary 4.2 is complete.
Theorem 4.2. If $\ell \geq 0$, $n \geq k \geq m$, $2k \geq n$, and $2m \geq n$, then
\[ B_{k+\ell}(x)B_{n-k+\ell}(x) \geq B_{m+\ell}(x)B_{n-m+\ell}(x), \quad x > 0. \] (4.8)

Proof. In [23, p. 397, Theorem D], it was recovered that if $f(t)$ is completely monotonic on $(0, \infty)$ and if $n \geq k \geq m$, $k \geq n - k$, and $m \geq n - m$, then
\[ (-1)^n f(k)(t)f(n-k)(t) \geq (-1)^n f(m)(t)f(n-m)(t). \]

Replacing $f(t)$ by the function $(-1)^f(e^{xe^{-t}})^{(t)}$ in the above inequality leads to
\[ (-1)^n (e^{xe^{-t}})^{(k+\ell)}(e^{xe^{-t}})^{(n-k+\ell)} \geq (-1)^n (e^{xe^{-t}})^{(m+\ell)}(e^{xe^{-t}})^{(n-m+\ell)}. \]

Further taking $t \to 0^+$ finds the inequality (4.8). The proof of Theorem 4.2 is complete.

Theorem 4.3. For $x, \ell \geq 0$ and $m, n \in \mathbb{N}$, let
\[ G_{\ell,m,n} = B_{\ell+2m+n}(x)|B_{\ell}(x)|^2 - B_{\ell+m+n}(x)B_{\ell+m}(x)B_{\ell}(x) \]
\[ - B_{\ell+n}(x)B_{\ell+2m}(x)B_{\ell}(x) + B_{\ell+n}(x)|B_{\ell+m}(x)|^2, \]
\[ H_{\ell,m,n} = B_{\ell+2m+n}(x)|B_{\ell}(x)|^2 - 2B_{\ell+m+n}(x)B_{\ell+m}(x)B_{\ell}(x) \]
\[ + B_{\ell+n}(x)|B_{\ell+m}(x)|^2, \]
\[ I_{\ell,m,n} = B_{\ell+2m+n}(x)|B_{\ell}(x)|^2 - 2B_{\ell+n}(x)B_{\ell+2m}(x)B_{\ell}(x) \]
\[ + B_{\ell+n}(x)|B_{\ell+m}(x)|^2. \]

Then
\[ G_{\ell,m,n} \geq 0, \quad H_{\ell,m,n} \geq 0, \quad I_{\ell,m,n} \geq 0 \quad \text{when } m \leq n, \]
\[ I_{\ell,m,n} \geq G_{\ell,m,n} \geq 0 \quad \text{when } m \geq n. \] (4.9)

Proof. In [24] Theorem 1 and Remark 2, it was obtained that if $f$ is completely monotonic on $(0, \infty)$ and
\[ G_{m,n} = (-1)^n \{ f^{(n+2m)} f^2 - f^{(n+m)} f f - f^{(n)} f^{(2m)} f + f^{(n)} f^{(m)} [f^{(m)}]^2 \}, \]
\[ H_{m,n} = (-1)^n \{ f^{(n+2m)} f^2 - 2 f^{(n+m)} f f + f^{(n)} [f^{(m)}]^2 \}, \]
\[ I_{m,n} = (-1)^n \{ f^{(n+2m)} f^2 - 2 f^{(n)} f^{(2m)} f + f^{(n)} [f^{(m)}]^2 \} \]
for $n, m \in \mathbb{N}$, then
\[ G_{m,n} \geq 0, \quad H_{m,n} \geq 0, \]
\[ I_{m,n} \geq G_{m,n} \geq 0 \quad \text{when } m \leq n, \]
\[ I_{m,n} \geq G_{m,n} \geq 0 \quad \text{when } m \geq n. \] (4.10)

Replacing $f(t)$ by $(-1)^f(e^{xe^{-t}})^{(t)}$ in $G_{m,n}$, $H_{m,n}$, and $I_{m,n}$ and simplifying produce
\[ G_{m,n} = (-1)^{\ell+n} \{ (e^{xe^{-t}})^{(\ell+2m+n)} [e^{xe^{-t}}]^{(t)}\}^2 \]
\[ - (e^{xe^{-t}})^{(\ell+m+n)} (e^{xe^{-t}})^{(t+\ell)} (e^{xe^{-t}})^{(t)} \]
\[ - (e^{xe^{-t}})^{(\ell+n)} (e^{xe^{-t}})^{(t+2m)} (e^{xe^{-t}})^{(t)} + (e^{xe^{-t}})^{(\ell+n)} [e^{xe^{-t}}]^{(t+\ell)} [e^{xe^{-t}}]^{(t)}]^2 \}, \]
\[ H_{m,n} = (-1)^{\ell+n} \{ (e^{xe^{-t}})^{(\ell+2m+n)} [e^{xe^{-t}}]^{(t)}\}^2 \]
Further taking $t \to 0^+$ reveals
\[
\lim_{t \to 0^+} G_{m,n} = e^3 \mathcal{G}_{\ell,m,n}, \quad \lim_{t \to 0^+} H_{m,n} = e^3 \mathcal{H}_{\ell,m,n}, \quad \text{and} \quad \lim_{t \to 0^+} I_{m,n} = e^3 \mathcal{I}_{\ell,m,n}.
\]
Substituting these quantities into (4.10) and simplifying bring about inequalities in (4.9). The proof of Theorem 4.3 is complete.

Theorem 4.4. For $x, k \geq 0$ and $n \in \mathbb{N}$, we have
\[
\left[ \prod_{\ell=0}^{n} B_{k+2\ell+1}(x) \right]^{1/(n+1)} \geq \left[ \prod_{\ell=0}^{n-1} B_{k+2\ell+1}(x) \right]^{1/n}. \tag{4.11}
\]

Proof. If $f$ is a completely monotonic function on $(0, \infty)$, then, by the convexity of the sequence (4.7) and Nanson’s inequality listed in [11, p. 205, 3.2.27],
\[
\left[ \prod_{\ell=0}^{n} (-1)^{k+2\ell+1} f(k+2\ell+1)(t) \right]^{1/(n+1)} \geq \left[ \prod_{\ell=1}^{n} (-1)^{k+2\ell} f(k+2\ell)(t) \right]^{1/n}
\]
for $k \geq 0$. Replacing $f(t)$ by $e^{xe^{-t}}$ in the above inequality results in
\[
\left[ \prod_{\ell=0}^{n} (-1)^{k+2\ell+1} (e^{xe^{-t}})^{k+2\ell+1} \right]^{1/(n+1)} \geq \left[ \prod_{\ell=1}^{n} (-1)^{k+2\ell} (e^{xe^{-t}})^{k+2\ell} \right]^{1/n}
\]
for $k \geq 0$. Letting $t \to 0^+$ in the above inequality leads to (4.11). The proof of Theorem 4.4 is complete.

Remark 4.1. This paper is a revised version of the preprint [17].

References


SOME INEQUALITIES OF THE BELL POLYNOMIALS


