

21 Super Calculus of the product of many functions

21.1 Super Integrals of the product of many functions

(1) Generalized binomial theorem and Super integral of the product of 2 functions

According to the generalized binomial theorem in 3.2 , the following expression holds for the real numbers x_1, x_2 such that $|x_1| > |x_2|$ and a positive number p .

$$(x_1+x_2)^{-p} = \sum_{r=0}^{\infty} \binom{-p}{r} x_1^{-p-r} x_2^r$$

On the other hand, according to Formula 17.1.2 in 17.1 , the following expression holds for the functions f_1, f_2 of x and a positive number p .

$$\int_a^x \sim \int_a^x (f_1 f_2)^{\langle p \rangle} dx^2 = \sum_{r=0}^{m-1} \binom{-p}{r} f_1^{\langle p+r \rangle} f_2^{(r)} + R_m^p$$

$$R_m^p = \frac{(-1)^m}{B(p, m)} \sum_{k=0}^{\infty} \frac{1}{m+k} \binom{p-1}{k} \int_a^x \sim \int_a^x f_1^{\langle m+k \rangle} f_2^{(m+k)} dx^p$$

Reversing the sign of the index of the differentiation operator (p) in the Leibniz Rule about the Super Differentiation in 19.1 ,

$$(f_1 f_2)^{(-p)} = \sum_{r=0}^{m-1} \binom{-p}{r} f_1^{(-p-r)} f_2^{(r)} + R_m^{-p}$$

$$R_m^{-p} = \frac{(-1)^m}{B(p, m)} \sum_{k=0}^{\infty} \frac{1}{m+k} \binom{p-1}{k} \{f_1^{\langle m+k \rangle} f_2^{(m+k)}\}^{(-p)}$$

And, replacing ($-p$) with the intagration operator $\langle p \rangle$, we obtain the above formula.

(2) Generalized multinomial theorem and Super Integral of the product of many functions

According to the generalized multinomial theorem in 3.4 , the following expression holds for real numbers $x_1, x_2, \dots, x_\lambda$ such that $|x_1| > |x_2 + x_3 + \dots + x_\lambda|$ and a positive number p .

$$(x_1+x_2+\dots+x_\lambda)^{-p} = \sum_{r_1=0}^{\infty} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{-p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} x_1^{-p-r_1} x_2^{r_1-r_2} \dots x_\lambda^{r_{\lambda-1}}$$

Therefore, the following expression must hold for functions $f_1, f_2, \dots, f_\lambda$ of x and a positive number p .

$$\int_a^x \sim \int_a^x f_1 f_2 \dots f_\lambda dx^p = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{-p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} f_1^{\langle p+r_1 \rangle} f_2^{(r_1-r_2)} \dots f_\lambda^{(r_{\lambda-1})} + R_m^p$$

21.1.1 Super Integral of the product of many functions

Theorem 21.1.1

Let p, r are positive numbers, m be a natural number, $f_k^{(r)}$ be the r th order derivative function of $f_k(x)$ ($k=1, 2, \dots, \lambda$), $f_k^{\langle r \rangle}$ be arbitrary r th order primitive function of $f_k(x)$ and $B(p, m)$ be the beta function. At this time, if there is a number a such that

$f_1^{\langle r \rangle}(a) = 0$ $r \in [0, m+p]$ or $f_k^{(s)}(a) = 0$ $s \in [0, m+p-1]$ for at least one $k > 1$, the following expression holds

$$\int_a^x \sim \int_a^x f_1 f_2 \cdots f_\lambda dx^p = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \cdots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{-p}{r_1} \binom{r_1}{r_2} \cdots \binom{r_{\lambda-2}}{r_{\lambda-1}} f_1^{\langle p+r_1 \rangle} f_2^{\langle r_1-r_2 \rangle} \cdots f_\lambda^{\langle r_{\lambda-1} \rangle} + R_m^p$$

$$R_m^p = \frac{(-1)^m}{B(p, m)} \sum_{k_1=0}^{\infty} \sum_{k_2=0}^{m+k_1} \sum_{k_3=0}^{k_2} \cdots \sum_{k_{\lambda-1}=0}^{k_{\lambda-2}} \frac{1}{m+k_1} \binom{p-1}{k_1} \binom{m+k_1}{k_2} \binom{k_2}{k_3} \cdots \binom{k_{\lambda-2}}{k_{\lambda-1}}$$

$$\times \int_a^x \sim \int_a^x f_1^{\langle m+k_1 \rangle} f_2^{\langle m+k_1-k_2 \rangle} f_3^{\langle k_2-k_3 \rangle} \cdots f_\lambda^{\langle k_{\lambda-1} \rangle} dx^p$$

Proof

Analytically continuing the index of the integration operator in Formula 20.2.1 in **20.2** to $[0, p]$ from $[1, n]$ we obtain the desired expression.

Example computation of the product of three functions

Example1 Super Integral of $x^\alpha e^x \sin x$

Since the zero of the higher integral of $x^\alpha e^x \sin x$ is $x = -\infty$, the zero of the super integral is also the same. Then let $f_1 = x^\alpha$, $f_2 = e^x$, $f_3 = \sin x$

$$(x^\alpha)^{\langle p+r \rangle} = \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+p+r)} x^{\alpha+p+r}, \quad (x^\alpha)^{\langle m+r \rangle} = \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r}$$

$$(e^x)^{\langle r-s \rangle} = (e^x)^{\langle m+r-s \rangle} = e^x, \quad (\sin x)^{\langle s \rangle} = \sin\left(x + \frac{s\pi}{2}\right)$$

Substituting these for Theorem 21.1.1, we obtain

$$\int_{-\infty}^x \sim \int_{-\infty}^x x^\alpha e^x \sin x dx^p = \sum_{r=0}^{m-1} \sum_{s=0}^r \binom{-p}{r} \binom{r}{s} \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+p+r)} x^{\alpha+p+r} e^x \sin\left(x + \frac{s\pi}{2}\right) + R_m^p \quad (1.1)$$

$$R_m^p = \frac{(-1)^m}{B(p, m)} \sum_{r=0}^{\infty} \sum_{s=0}^{m+r} \frac{1}{m+r} \binom{p-1}{r} \binom{m+r}{s}$$

$$\times \int_{-\infty}^x \sim \int_{-\infty}^x \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r} e^x \sin\left(x + \frac{s\pi}{2}\right) dx^p \quad (1.1r)$$

As seen in Theorem 20.2.1 in **20.2**, this R_m^p is not converged on 0 at the time of $m \rightarrow \infty$. That is, this polynomial is an asymptotic expansion. When $\alpha=3$, $p=5/2$, the values of the both sides on arbitrary point $x=20$ are as follows.

$$a = 3; \quad p = 5/2; \quad m = 100;$$

$$fl[x_] := \frac{1}{\text{Gamma}[p]} \int_{-\infty}^x (x-t)^{p-1} t^a e^t \sin[t] dt$$

$$fr[x_] := \sum_{r=0}^{m-1} \sum_{s=0}^r \text{Binomial}[-p, r] \text{Binomial}[r, s] \frac{\text{Gamma}[1+a]}{\text{Gamma}[1+a+p+r]} x^{a+p+r} e^x \sin\left[x + \frac{s\pi}{2}\right]$$

$$\mathbf{N}[\mathbf{f1}[20]] \\ -7.89712 \times 10^{11} + 0. \mathbf{i}$$

$$\mathbf{N}[\mathbf{fr}[20]] \\ -7.89712 \times 10^{11}$$

Example2 Super Integral of $x^\alpha e^x \log x$

Since the zero of the higher integral of $x^\alpha e^x \log x$ is $x = -\infty$, the zero of the super integral is also the same. Then let $f_1 = x^\alpha$, $f_2 = e^x$, $f_3 = \log x$

$$\begin{aligned} (x^\alpha)^{\langle p+r \rangle} &= \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+p+r)} x^{\alpha+p+r}, & (x^\alpha)^{\langle m+r \rangle} &= \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r} \\ (e^x)^{\langle r-s \rangle} &= e^x, & (e^x)^{\langle m+r-s \rangle} &= e^x \\ (\log x)^{\langle 0 \rangle} &= \log x \quad (s=0), & (\log x)^{\langle s \rangle} &= (-1)^{s-1} (s-1)! x^{-s} \quad (s \neq 0) \end{aligned}$$

Separating the terms containing $f_3^{(0)}$ from Theorem 21.1.1 and substituting these for it,

$$\begin{aligned} \int_{-\infty}^x \int_{-\infty}^x x^\alpha e^x \log x dx^p &= e^x \log x \sum_{r=0}^{m-1} \binom{-p}{r} \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+p+r)} x^{\alpha+p+r} \\ &\quad - \sum_{r=1}^{m-1} \sum_{s=1}^r (-1)^s \binom{-p}{r} \binom{r}{s} \frac{\Gamma(1+\alpha) \Gamma(s)}{\Gamma(1+\alpha+p+r)} x^{\alpha+p+r-s} e^x + R_m^p \end{aligned} \quad (1.2)$$

$$\begin{aligned} R_m^p &= \frac{(-1)^m}{B(p,m)} \sum_{r=0}^{\infty} \frac{1}{m+r} \binom{p-1}{r} \binom{m+r}{0} \int_{-\infty}^x \int_{-\infty}^x \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r} e^x \log x dx^p \\ &\quad + \frac{(-1)^m}{B(p,m)} \sum_{r=0}^{\infty} \sum_{s=1}^{m+r} \frac{(-1)^{s-1}}{m+r} \binom{p-1}{r} \binom{m+r}{s} \int_{-\infty}^x \int_{-\infty}^x \frac{\Gamma(1+\alpha) \Gamma(s)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r-s} e^x dx^p \end{aligned} \quad (1.2r)$$

When $\alpha = 3/2$, $p = 2.7$, the values of the both sides on arbitrary point $x = 17$ are as follows. This also seems to be asymptotic expansion.

$$\mathbf{a} = 3/2; \quad \mathbf{p} = 2.7; \quad \mathbf{m} = 55;$$

$$\mathbf{f1}[\mathbf{x}_-] := \frac{1}{\mathbf{Gamma}[\mathbf{p}]} \int_{-\infty}^{\mathbf{x}} (\mathbf{x} - \mathbf{t})^{\mathbf{p}-1} \mathbf{t}^{\mathbf{a}} \mathbf{e}^{\mathbf{t}} \mathbf{Log}[\mathbf{t}] \mathbf{d}\mathbf{t}$$

$$\begin{aligned} \mathbf{fr}[\mathbf{x}_-] &:= \mathbf{e}^{\mathbf{x}} \mathbf{Log}[\mathbf{x}] \sum_{r=0}^{m-1} \mathbf{Binomial}[-\mathbf{p}, \mathbf{r}] \frac{\mathbf{Gamma}[1+\mathbf{a}]}{\mathbf{Gamma}[1+\mathbf{a}+\mathbf{p}+\mathbf{r}]} \mathbf{x}^{\mathbf{a}+\mathbf{p}+\mathbf{r}} - \\ &\quad \sum_{r=1}^{m-1} \sum_{s=1}^r (-1)^s \mathbf{Binomial}[-\mathbf{p}, \mathbf{r}] \mathbf{Binomial}[\mathbf{r}, \mathbf{s}] \frac{\mathbf{Gamma}[1+\mathbf{a}] \mathbf{Gamma}[\mathbf{s}]}{\mathbf{Gamma}[1+\mathbf{a}+\mathbf{p}+\mathbf{r}]} \mathbf{x}^{\mathbf{a}+\mathbf{p}+\mathbf{r}-\mathbf{s}} \mathbf{e}^{\mathbf{x}} \end{aligned}$$

$$\mathbf{N}[\mathbf{f1}[17]] \\ 3.50988 \times 10^9 - 103.255 \mathbf{i}$$

$$\mathbf{N}[\mathbf{fr}[17]] \\ 3.50988 \times 10^9$$

21.1.2 Super Integral of the power of a function

Especially, if $f_1 = f_2 = \dots = f_\lambda$ in Theorem 21.1.1, the following theorem holds immediately.

Theorem 21.1.2

Let p, r are positive numbers, m be a natural number, $f^{(r)}$ be the r th order derivative function of $f(x)$, $f^{\langle r \rangle}$ be arbitrary r th order primitive function of $f(x)$ and $B(p, m)$ be the beta function. At this time, if there is a number a such that

$$f^{\langle r \rangle}(a) = 0 \quad r \in [0, m+p] \quad \text{or} \quad f^{(s)}(a) = 0 \quad s \in [0, m+p-1]$$

the following expression holds for $\lambda = 2, 3, 4, \dots$.

$$\int_a^x \int_a^x f^\lambda dx^p = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{-p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} f^{\langle p+r_1 \rangle} f^{\langle r_1-r_2 \rangle} \dots f^{\langle r_{\lambda-1} \rangle} + R_m^p$$

$$R_m^p = \frac{(-1)^m}{B(p, m)} \sum_{k_1=0}^{\infty} \sum_{k_2=0}^{m+k_1} \sum_{k_3=0}^{k_2} \dots \sum_{k_{\lambda-1}=0}^{k_{\lambda-2}} \frac{1}{m+k_1} \binom{p-1}{k_1} \binom{m+k_1}{k_2} \binom{k_2}{k_3} \dots \binom{k_{\lambda-2}}{k_{\lambda-1}}$$

$$\times \int_a^x \int_a^x f^{\langle m+k_1 \rangle} f^{\langle m+k_1-k_2 \rangle} f^{\langle k_1-k_2 \rangle} \dots f^{\langle k_{\lambda-1} \rangle} dx^p$$

Example Super Integral of $\log^3 x$

Since the zero of the higher integral of $\log^3 x$ is $x = 0$, the zero of the super integral is also the same. Then let $f = \log x$

$$(\log x)^{\langle p+r \rangle} = \frac{\log x - \psi(1+p+r) - \gamma}{\Gamma(1+p+r)} x^{p+r}, \quad (\log x)^{\langle m+r \rangle} = \frac{\log x - \psi(1+m+r) - \gamma}{\Gamma(1+m+r)} x^{m+r}$$

$$(\log x)^{\langle r-s \rangle} = \log x \quad (r=s), \quad (\log x)^{\langle r-s \rangle} = (-1)^{r-s-1} (r-s-1)! x^{-r+s} \quad (r \neq s)$$

$$(\log x)^{\langle 0 \rangle} = \log x \quad (s=0), \quad (\log x)^{\langle s \rangle} = (-1)^{s-1} (s-1)! x^{-s} \quad (r \neq 0)$$

Separating the terms containing $f^{(0)}$ from Theorem 21.1.2 and substituting these for it,

$$\int_0^x \int_0^x (\log x)^3 dx^p = \frac{\log x - \psi(1+p) - \gamma}{\Gamma(1+p)} x^p (\log x)^2$$

$$- 2x^p \log x \sum_{r=1}^{m-1} (-1)^r \binom{-p}{r} \frac{\log x - \psi(1+p+r) - \gamma}{\Gamma(1+p+r)} \Gamma(r)$$

$$+ x^p \sum_{r=2}^{m-1} \sum_{s=1}^{r-1} (-1)^r \binom{-p}{r} \binom{r}{s} \frac{\log x - \psi(1+p+r) - \gamma}{\Gamma(1+p+r)} \Gamma(r-s) \Gamma(s)$$

$$+ R_m^p \tag{2.1}$$

$$R_m^p = -\frac{1}{B(p, m)} \sum_{r=0}^{\infty} \sum_{s=0}^{m+r} \frac{(-1)^{r-s}}{m+r} \binom{p-1}{r} \binom{m+r}{s}$$

$$\times \int_0^x \int_0^x \frac{\log x - \psi(1+m+r) - \gamma}{\Gamma(1+m+r)} \Gamma(m+r-s) x^s dx^p \tag{2.1r}$$

And $\lim_{m \rightarrow \infty} R_m^p = 0$ holds although the proof is difficult. Then

$$\int_0^x \int_0^x (\log x)^3 dx^p = \frac{\log x - \psi(1+p) - \gamma}{\Gamma(1+p)} x^p (\log x)^2$$

$$- 2x^p \log x \sum_{r=1}^{\infty} (-1)^r \binom{-p}{r} \frac{\log x - \psi(1+p+r) - \gamma}{\Gamma(1+p+r)} \Gamma(r)$$

$$+ x^p \sum_{r=2}^{\infty} \sum_{s=1}^{r-1} (-1)^r \binom{-p}{r} \binom{r}{s} \frac{\log x - \psi(1+p+r) - \gamma}{\Gamma(1+p+r)} \Gamma(r-s) \Gamma(s) \tag{2.1}$$

However, the convergence speed is very slow.

When $p = 3/2$, $m = 400$, the values of the both sides on arbitrary point $x = 0.2$ are as follows. Even if calculated so far, both sides are corresponding only to 1 digit below the decimal point. Although (2.1) is not suitable for the calculation, it is meaningful that the integral can be expressed by the double series.

$$p = 3/2; \quad m = 400;$$

$$f1[x_] := \frac{1}{\text{Gamma}[p]} \int_0^x (x-t)^{p-1} \text{Log}[t]^3 dt$$

$$fr[x_] := \frac{\text{Log}[x] - \text{PolyGamma}[1+p] - \text{EulerGamma}}{\text{Gamma}[1+p]} x^p \text{Log}[x]^2 -$$

$$2 x^p \text{Log}[x] \sum_{r=1}^{m-1} (-1)^r \text{Binomial}[-p, r] \frac{\text{Log}[x] - \text{PolyGamma}[1+p+r] - \text{EulerGamma}}{\text{Gamma}[1+p+r]} \text{Gamma}[r] +$$

$$x^p \sum_{r=2}^{m-1} \sum_{s=1}^{r-1} (-1)^r \text{Binomial}[-p, r] \text{Binomial}[r, s] \frac{\text{Log}[x] - \text{PolyGamma}[1+p+r] - \text{EulerGamma}}{\text{Gamma}[1+p+r]} \times \text{Gamma}[r-s] \text{Gamma}[s]$$

N[f1[0.2]]

-2.44308

N[fr[0.2]]

-2.40009

21.1.3 Super Integrals of $\cos^m x$, $\sin^m x$

Formula 21.1.3

Let m be a natural number, p be a positive number and $a(s)$ $s \in [0, p]$ be the zero of the lineal super primitive function of $\cos^{2m+1}x$ or $\sin^{2m+1}x$. Then the following expressions hold.

$$\int_{a(p)}^x \sim \int_{a(0)}^x \cos^{2m+1}x dx^p = \frac{1}{2^{2m}} \sum_{r=0}^m \frac{{}_{2m+1}C_r}{(2m-2r+1)^p} \cos \left\{ (2m-2r+1)x - \frac{p\pi}{2} \right\} \quad (3.c)$$

$$\int_{a(p)}^x \sim \int_{a(0)}^x \sin^{2m+1}x dx^p = \frac{1}{2^{2m}} \sum_{r=0}^m \frac{(-1)^{m-r} {}_{2m+1}C_r}{(2m-2r+1)^p} \sin \left\{ (2m-2r+1)x - \frac{p\pi}{2} \right\} \quad (3.s)$$

Proof

Analytically continuing the index of the integration operator in Formula 20.2.3c (1) and Formula 20.2.3s (1) in 20.2 to $[0, p]$ from $[1, n]$, we obtain the desired expressions.

Note

For example, in the case of $\cos^{2m+1}x$, $a(s)$ is a solution of the following transcendental equation.

$$\sum_{r=0}^m \frac{{}_{2m+1}C_r}{(2m-2r+1)^s} \cos \left\{ (2m-2r+1)x - \frac{s\pi}{2} \right\} = 0 \quad s \in [0, p]$$

Although it is difficult to calculate this solution, the necessity does not exist in this formula.

Example The 1.5th order integral of $\cos^3 x$

- `m:=1: a1:=PI*0/2: a2:=PI*1/2:`

1st order integral

- `f1 := x-> int(cos(t)^(2*m+1), t=a1..x)`

$$x \rightarrow \int_{a1}^x \cos(t)^{2 \cdot m+1} dt$$

1.5th order Integral

- `p:=3/2:`
- `fh := x-> 1/2^(2*m) * sum(binomial(2*m+1, r) / (2*m-2*r+1)^p * cos((2*m-2*r+1)*x-p*PI/2), r=0..m)`

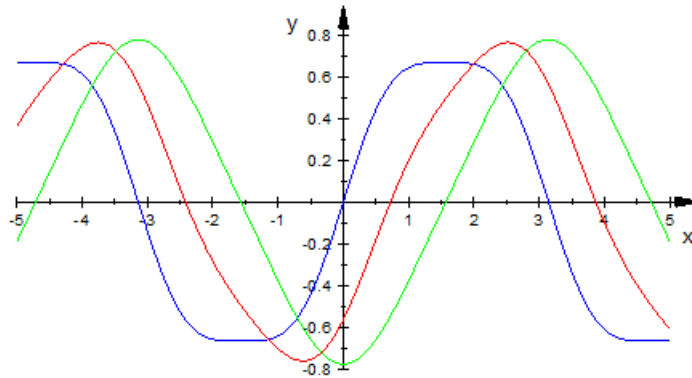
$$x \rightarrow \frac{1}{2^{2 \cdot m}} \cdot \left(\sum_{r=0}^m \frac{\binom{2 \cdot m + 1}{r}}{(2 \cdot m - 2 \cdot r + 1)^p} \cdot \cos \left((2 \cdot m - 2 \cdot r + 1) \cdot x - \frac{\pi \cdot p}{2} \right) \right)$$

2nd order Integral

- `f2 := x-> int(int(cos(t)^(2*m+1), t=a1..u), u=a2..x)`

$$x \rightarrow \int_{a_2}^x \int_{a_1}^u \cos(t)^{2 \cdot m + 1} dt du$$

Blue: 1st order, Red: 1.5th order, Green: 2nd order



21.2 Super Derivatives of the product of many functions

(1) Generalized binomial theorem and Leibniz Rule about Super Differentiation

According to the generalized binomial theorem in 3.2 , the following expression holds for the real numbers x_1, x_2 such that $|x_1| > |x_2|$ and a positive number p .

$$(x_1 + x_2)^p = \sum_{r=0}^{\infty} \binom{p}{r} x_1^{p-r} x_2^r$$

On the other hand, according to Formula 19.1.1 in 19.1 , the following expression holds for the functions f_1, f_2 of x and a positive number p .

$$(f_1 f_2)^{(p)} = \sum_{r=0}^{m-1} \binom{p}{r} f_1^{(p-r)} f_2^{(r)} + R_m^p$$

$$R_m^p = \frac{(-1)^m}{B(-p, m)} \sum_{k=0}^{\infty} \frac{1}{m+k} \binom{-p-1}{k} (f_1^{\langle m+k \rangle} f_2^{\langle m+k \rangle})^{(p)}$$

(2) Generalized multinomial theorem and Super Derivative of the product of many functions

According to the generalized multinomial theorem in 3.4 , the following expression holds for real numbers $x_1, x_2, \dots, x_\lambda$ such that $|x_1| > |x_2 + x_3 + \dots + x_\lambda|$ and a positive number p .

$$(x_1 + x_2 + \dots + x_\lambda)^p = \sum_{r_1=0}^{\infty} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} x_1^{p-r_1} x_2^{r_1-r_2} \dots x_\lambda^{r_{\lambda-1}}$$

Therefore, the following expression must hold for functions $f_1, f_2, \dots, f_\lambda$ of x and a positive number p .

$$(f_1 f_2 \dots f_\lambda)^{(p)} = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} f_1^{(p-r_1)} f_2^{(r_1-r_2)} \dots f_\lambda^{(r_{\lambda-1})} + R_m^p$$

21.2.1 Super Derivative of the product of many functions

Theorem 21.2.1

Let p, r are positive numbers, m be a natural number, $f_k^{(r)}$ be the r th order derivative function of $f_k(x)$ ($k=1, 2, \dots, \lambda$), $f_k^{\langle r \rangle}$ be arbitrary r th order primitive function of $f_k(x)$ and $B(p, m)$ be the beta function.

At this time, if there is a number a such that

$$f_1^{\langle r \rangle}(a) = 0 \quad r \in [0, m-p] \quad \text{or} \quad f_k^{(s)}(a) = 0 \quad s \in [0, m-p-1] \quad \text{for at least one } k > 1,$$

the following expression holds

$$(f_1 f_2 \dots f_\lambda)^{(p)} = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} f_1^{(p-r_1)} f_2^{(r_1-r_2)} \dots f_\lambda^{(r_{\lambda-1})} + R_m^p$$

$$R_m^p = \frac{(-1)^m}{B(-p, m)} \sum_{k_1=0}^{\infty} \sum_{k_2=0}^{m+k_1} \sum_{k_3=0}^{k_2} \dots \sum_{k_{\lambda-1}=0}^{k_{\lambda-2}} \frac{1}{m+k_1} \binom{-p-1}{k_1} \binom{m+k_1}{k_2} \binom{k_2}{k_3} \dots \binom{k_{\lambda-2}}{k_{\lambda-1}}$$

$$\times \left\{ f_1^{\langle m+k_1 \rangle} f_2^{\langle m+k_1-k_2 \rangle} f_3^{\langle k_2-k_3 \rangle} \dots f_\lambda^{\langle k_{\lambda-1} \rangle} \right\}^{(p)}$$

Proof

Reversing the sign of the index of the integration operator $\langle p \rangle$ in Formula 21.1.1 ,

$$\int_a^x \sim \int_a^x f_1 f_2 \cdots f_\lambda dx^{-p} = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \cdots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{p}{r_1} \binom{r_1}{r_2} \cdots \binom{r_{\lambda-2}}{r_{\lambda-1}} f_1^{\langle -p+r_1 \rangle} f_2^{\langle r_1-r_2 \rangle} \cdots f_\lambda^{\langle r_{\lambda-1} \rangle} + R_m^{-p}$$

$$R_m^{-p} = \frac{(-1)^m}{B(-p, m)} \sum_{k_1=0}^{\infty} \sum_{k_2=0}^{m+k_1} \sum_{k_3=0}^{k_2} \cdots \sum_{k_{\lambda-1}=0}^{k_{\lambda-2}} \frac{1}{m+k_1} \binom{-p-1}{k_1} \binom{m+k_1}{k_2} \binom{k_2}{k_3} \cdots \binom{k_{\lambda-2}}{k_{\lambda-1}}$$

$$\times \int_a^x \sim \int_a^x f_1^{\langle m+k_1 \rangle} f_2^{\langle m+k_1-k_2 \rangle} f_3^{\langle k_2-k_3 \rangle} \cdots f_\lambda^{\langle k_{\lambda-1} \rangle} dx^{-p}$$

Then, replacing the integration operator $\langle -p \rangle$ with the differentiation operator $\langle p \rangle$, we obtain the desired expression.

Example computation of the product of three functions

Example1 Super Derivative of $x^\alpha e^x \sin x$

Let $f_1 = x^\alpha$, $f_2 = e^x$, $f_3 = \sin x$, then

$$(x^\alpha)^{\langle p-r \rangle} = \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha-p+r)} x^{\alpha-p+r}, \quad (x^\alpha)^{\langle m+r \rangle} = \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r}$$

$$(e^x)^{\langle r-s \rangle} = (e^x)^{\langle m+r-s \rangle} = e^x, \quad (\sin x)^{\langle s \rangle} = \sin\left(x + \frac{s\pi}{2}\right)$$

Substituting these for Theorem 21.2.1, we obtain

$$(x^\alpha e^x \sin x)^{\langle p \rangle} = \sum_{r=0}^{m-1} \sum_{s=0}^r \binom{p}{r} \binom{r}{s} \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha-p+r)} x^{\alpha-p+r} e^x \sin\left(x + \frac{s\pi}{2}\right) + R_m^p \quad (1.1)$$

$$R_m^p = \frac{(-1)^m}{B(-p, m)} \sum_{r=0}^{\infty} \sum_{s=0}^{m+r} \frac{1}{m+r} \binom{-p-1}{r} \binom{m+r}{s}$$

$$\times \left\{ \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r} e^x \sin\left(x + \frac{s\pi}{2}\right) \right\}^{(p)} \quad (1.1r)$$

When $\alpha=3/2$, $p=1/2$, the values of the both sides on arbitrary point $x=1.4$ are as follows.

$a = 3/2$; $p = 1/2$; $m = 10$;

$$\text{fl}[\underline{x}_-] := \frac{1}{\text{Gamma}[1-p]} \int_{-\infty}^x (x-t)^{1-p-1} \partial_t (t^a e^t \text{Sin}[t]) dt$$

$$\text{fr}[\underline{x}_-] := \sum_{r=0}^{m-1} \sum_{s=0}^r \text{Binomial}[p, r] \text{Binomial}[r, s] \frac{\text{Gamma}[1+a]}{\text{Gamma}[1+a-p+r]} x^{\alpha-p+r} e^x \text{Sin}\left[x + \frac{s\pi}{2}\right]$$

$\text{N}[\text{fl}[1.4]]$ $\text{N}[\text{fr}[1.4]]$
 10.327 - 0.0369064 i 10.327

Example2 Super Derivative of $x^\alpha e^x \log x$

Let $f_1 = x^\alpha$, $f_2 = e^x$, $f_3 = \log x$, then

$$(x^\alpha)^{\langle p-r \rangle} = \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha-p+r)} x^{\alpha-p+r}, \quad (x^\alpha)^{\langle m+r \rangle} = \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r}$$

$$(e^x)^{\langle r-s \rangle} = e^x, \quad (e^x)^{\langle m+r-s \rangle} = e^x$$

$$(\log x)^{(0)} = \log x \quad (s=0) \quad , \quad (\log x)^{(s)} = (-1)^{s-1} (s-1)! x^{-s} \quad (s \neq 0)$$

Separating the terms containing $f_3^{(0)}$ from Theorem 21.2.1 and substituting these for it,

$$(x^\alpha e^x \log x)^{(p)} = e^x \log x \sum_{r=0}^{m-1} \binom{p}{r} \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha-p+r)} x^{\alpha-p+r} - e^x \sum_{r=1}^{m-1} \sum_{s=1}^r (-1)^s \binom{p}{r} \binom{r}{s} \frac{\Gamma(1+\alpha) \Gamma(s)}{\Gamma(1+\alpha-p+r)} x^{\alpha-p+r-s} + R_m^p \quad (1.2)$$

$$R_m^p = \frac{(-1)^m}{B(-p, m)} \sum_{r=0}^{\infty} \frac{1}{m+r} \binom{-p-1}{r} \left\{ \frac{\Gamma(1+\alpha)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r} e^x \log x \right\}^{(p)} - \frac{(-1)^m}{B(-p, m)} \sum_{r=0}^{\infty} \sum_{s=1}^{m+r} \frac{(-1)^s}{m+r} \binom{-p-1}{r} \binom{m+r}{s} \left\{ \frac{\Gamma(1+\alpha) \Gamma(s)}{\Gamma(1+\alpha+m+r)} x^{\alpha+m+r-s} e^x \right\}^{(p)} \quad (1.2r)$$

Polynomials in (1.2) seem to be asymptotic expansion. when $\alpha = 3/2$, $p = 1/2$, the values of the both sides on arbitrary point $x = 16$ are as follows.

$$a = 3/2; \quad p = 1/2; \quad m = 50;$$

$$f1[x_] := \frac{1}{\text{Gamma}[1-p]} \int_{-\infty}^x (x-t)^{1-p-1} \partial_t (t^a e^t \text{Log}[t]) dt$$

$$fr[x_] := e^x \text{Log}[x] \sum_{r=0}^{m-1} \text{Binomial}[p, r] \frac{\text{Gamma}[1+a]}{\text{Gamma}[1+a-p+r]} x^{a-p+r} - e^x \sum_{r=1}^{m-1} \sum_{s=1}^r (-1)^s \text{Binomial}[p, r] \text{Binomial}[r, s] \frac{\text{Gamma}[1+a] \text{Gamma}[s]}{\text{Gamma}[1+a-p+r]} x^{a-p+r-s}$$

$$N[f1[16]]$$

$$1.66734 \times 10^9 - 0.0658101 i$$

$$N[fr[16]]$$

$$1.66734 \times 10^9$$

21.2.2 Super Derivative of the power of a function

Especially, if $f_1 = f_2 = \dots = f_\lambda$ in Theorem 21.2.1, the following theorem holds immediately.

Theorem 21.2.2

Let p, r are positive numbers, m be a natural number, $f^{(r)}$ be the r th order derivative function of $f(x)$, $f^{<r>}$ be arbitrary r th order primitive function of $f(x)$ and $B(p, m)$ be the beta function. At this time, if there is a number a such that

$$f^{<r>}(a) = 0 \quad r \in [0, m-p] \quad \text{or} \quad f^{(s)}(a) = 0 \quad s \in [0, m-p-1]$$

the following expression holds for $\lambda = 2, 3, 4, \dots$.

$$(f^\lambda)^{(p)} = \sum_{r_1=0}^{m-1} \sum_{r_2=0}^{r_1} \dots \sum_{r_{\lambda-1}=0}^{r_{\lambda-2}} \binom{p}{r_1} \binom{r_1}{r_2} \dots \binom{r_{\lambda-2}}{r_{\lambda-1}} f^{<p+r_1>} f^{(r_1-r_2)} \dots f^{(r_{\lambda-1})} + R_m^p$$

$$R_m^p = \frac{(-1)^m}{B(-p, m)} \sum_{k_1=0}^{\infty} \sum_{k_2=0}^{m+k_1} \sum_{k_3=0}^{k_2} \dots \sum_{k_{\lambda-1}=0}^{k_{\lambda-2}} \frac{1}{m+k_1} \binom{-p-1}{k_1} \binom{m+k_1}{k_2} \binom{k_2}{k_3} \dots \binom{k_{\lambda-2}}{k_{\lambda-1}} \times \left\{ f^{<m+k_1>} f^{(m+k_1-k_2)} f^{(k_2-k_3)} \dots f^{(k_{\lambda-1})} \right\}^{(p)}$$

Example Super Derivative of $\log^3 x$

Let $f = \log x$, then

$$\begin{aligned}
(\log x)^{(p-r)} &= \frac{\log x - \psi(1-p+r) - \gamma}{\Gamma(1-p+r)} x^{-p+r}, \quad (\log x)^{\langle m+r \rangle} = \frac{\log x - \psi(1+m+r) - \gamma}{\Gamma(1+m+r)} x^{m+r} \\
(\log x)^{(r-s)} &= \log x \quad (r=s), \quad (\log x)^{(r-s)} = (-1)^{r-s-1} (r-s-1)! x^{-r+s} \quad (r \neq s) \\
(\log x)^{(0)} &= \log x \quad (s=0), \quad (\log x)^{(s)} = (-1)^{s-1} (s-1)! x^{-s} \quad (r \neq 0)
\end{aligned}$$

Separating the terms containing $f_3^{(0)}$ from Theorem 21.2.2 and substituting these for it, we obtain

$$\begin{aligned}
\{(\log x)^3\}^{(p)} &= \frac{\log x - \psi(1-p) - \gamma}{\Gamma(1-p)} x^{-p} (\log x)^2 \\
&\quad - 2x^{-p} \log x \sum_{r=1}^{m-1} (-1)^r \binom{p}{r} \frac{\log x - \psi(1-p+r) - \gamma}{\Gamma(1-p+r)} \Gamma(r) \\
&\quad + x^{-p} \sum_{r=2}^{m-1} \sum_{s=1}^{r-1} (-1)^r \binom{p}{r} \binom{r}{s} \frac{\log x - \psi(1-p+r) - \gamma}{\Gamma(1-p+r)} \Gamma(r-s) \Gamma(s) \\
&\quad + R_m^p \tag{2.1}
\end{aligned}$$

$$\begin{aligned}
R_m^p &= -\frac{1}{B(-p, m)} \sum_{r=0}^{\infty} \frac{(-1)^r 2}{(m+r)^2} \binom{-p-1}{r} \{ \log x - \psi(1+m+r) - \gamma \} (\log x)^{(p)} \\
&\quad + \frac{1}{B(-p, m)} \sum_{r=0}^{\infty} \sum_{s=1}^{m+r-1} \frac{(-1)^r}{m+r} \binom{-p-1}{r} \binom{m+r}{s} \\
&\quad \quad \times \left\{ \frac{\log x - \psi(1+m+r) - \gamma}{\Gamma(1+m+r)} \Gamma(m+r-s) \Gamma(s) \right\}^{(p)} \tag{2.1}
\end{aligned}$$

And $\lim_{m \rightarrow \infty} R_m^p = 0$ holds although the proof is difficult. Then

$$\begin{aligned}
\{(\log x)^3\}^{(p)} &= \frac{\log x - \psi(1-p) - \gamma}{\Gamma(1-p)} x^{-p} (\log x)^2 \\
&\quad - 2x^{-p} \log x \sum_{r=1}^{\infty} (-1)^r \binom{p}{r} \frac{\log x - \psi(1-p+r) - \gamma}{\Gamma(1-p+r)} \Gamma(r) \\
&\quad + x^{-p} \sum_{r=2}^{\infty} \sum_{s=1}^{r-1} (-1)^r \binom{p}{r} \binom{r}{s} \frac{\log x - \psi(1-p+r) - \gamma}{\Gamma(1-p+r)} \Gamma(r-s) \Gamma(s) \tag{2.1}
\end{aligned}$$

However, the convergence speed is very slow.

When $p=1/2$, $m=120$, the values of the both sides on arbitrary point $x=4$ are as follows. Even if calculated so far, both sides are corresponding only to 1 digit below the decimal point.

$$p = 1/2;$$

Riemann-Liouville differintegral

$$f[x] := \frac{1}{\Gamma[1-p]} \int_0^x (x-t)^{1-p-1} \text{Log}[t]^3 dt \quad f1 = \text{Limit} \left[\frac{f[4+h] - f[4]}{h}, h \rightarrow 0 \right];$$

Series

$$m = 120;$$

$$fr[x] := \frac{\text{Log}[x] - \text{PolyGamma}[1-p] - \text{EulerGamma}}{\Gamma[1-p]} x^{-p} \text{Log}[x]^2 -$$

$$2 x^{-p} \text{Log}[x] \sum_{r=1}^{m-1} (-1)^r \text{Binomial}[p, r] \frac{\text{Log}[x] - \text{PolyGamma}[1-p+r] - \text{EulerGamma}}{\Gamma[1-p+r]} \Gamma[r] +$$

$$x^{-p} \sum_{r=2}^{m-1} \sum_{s=1}^{r-1} (-1)^r \text{Binomial}[p, r] \text{Binomial}[r, s] \frac{\text{Log}[x] - \text{PolyGamma}[1-p+r] - \text{EulerGamma}}{\Gamma[1-p+r]} \Gamma[r-s] \Gamma[s]$$

N[f1] N[fr[4]]
 2.36224 2.30139

21.2.3 Super Derivatives of $\cos^m x, \sin^m x$

Formula 21.2.3

When m is a natural number, p is a positive number and \downarrow is the floor function,

$$(\cos^m x)^{(p)} = \frac{1}{2^{m-1}} \sum_{r=0}^{m/2\downarrow} {}^m C_r (m-2r)^p \cos \left\{ (m-2r)x + \frac{p\pi}{2} \right\} \quad (3.c)$$

$$(\sin^m x)^{(p)} = \frac{1}{2^{m-1}} \sum_{r=0}^{m/2\downarrow} {}^m C_r (m-2r)^p \cos \left\{ (m-2r) \left(x - \frac{\pi}{2} \right) + \frac{p\pi}{2} \right\} \quad (3.s)$$

Proof

Analytically continuing the index of the differentiation operator in Formula 20.1.3 in **20.1** to $[0, p]$ from $[1, n]$, we obtain the desired expressions.

Example The 2.5th order derivative of $\cos^4 x$

• $m:=4$:

2nd order derivative

• $f2 := x \rightarrow \frac{\partial^2}{\partial x^2} \cos(x)^m$

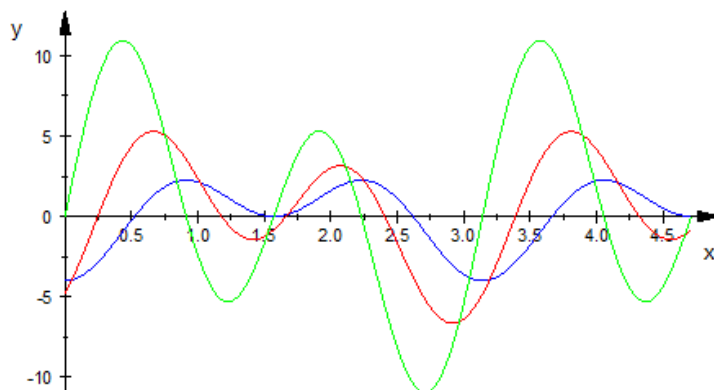
2.5th order derivative

• $p:=2.5$:
 • $f_h := x \rightarrow \frac{1}{2^{m-1}} \cdot \left(\sum_{r=0}^{\lfloor \frac{m}{2} \rfloor} \binom{m}{r} \cdot (m-2 \cdot r)^p \cdot \cos \left((m-2 \cdot r) \cdot x + \frac{\pi \cdot p}{2} \right) \right)$

3rd order derivative

• $f3 := x \rightarrow \frac{\partial^3}{\partial x^3} \cos(x)^m$

Blue: 2nd order **Red: 2.5th order** **Green: 3rd order**



Collateral Super Derivatives of $\cos^m x, \sin^m x$

Unlike the higher derivative, in the super derivative, the lineal super derivative and the collateral one exist. Although this was described in 12.1.4, I describe it once now.

For example, if we differentiate $\cos^3 x$ with respect to x p times according to Theorem 21.2.2, it is as follows.

$$(\cos^3 x)^{(p)} = \sum_{r=0}^{m-1} \sum_{s=0}^r \binom{p}{r} \binom{r}{s} \cos \left\{ x + \frac{(p-r)\pi}{2} \right\} \cos \left\{ x + \frac{(r-s)\pi}{2} \right\} \cos \left(x + \frac{s\pi}{2} \right) + R_m^p \quad (4.c)$$

$$R_m^p = \frac{(-1)^m}{B(-p, m)} \sum_{r=0}^{\infty} \sum_{s=0}^{m+r} \frac{1}{m+r} \binom{-p-1}{r} \binom{m+r}{s} \times \left\{ \cos \left\{ x - \frac{(m+r)\pi}{2} \right\} \cos \left\{ x + \frac{(m+r-s)\pi}{2} \right\} \cos \left(x + \frac{s\pi}{2} \right) \right\}^{(p)} \quad (4.c')$$

Then, this is a collateral super derivative. If it is why, this theorem was drawn out as a reverse-operation of the super integral of the product of many functions as seen during the proof of Theorem 21.2.1. And the base was the super integral with a fixed lower limit.

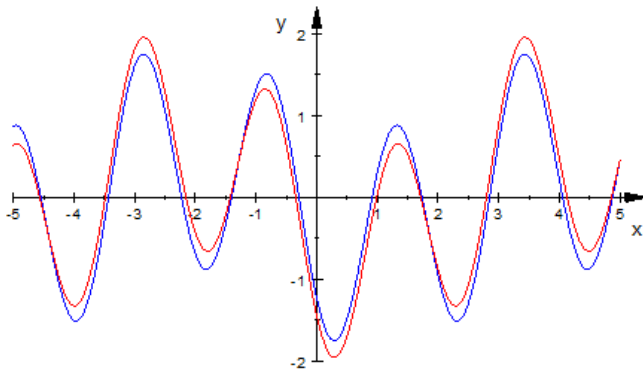
However, the lineal super integral of $\cos^3 x$ is one with a variable lower limit. Therefore, (4.c') and (4.c) derived based on the fixed lower limit cannot be the lineal super derivative. Although this holds as an equation, the polynomial of (4.c') is not well behaved.

By reference, let us compare (4.c') with the following lineal super derivative (4.c) derived from Formula 21.2.3.

$$(\cos^3 x)^{(p)} = \frac{3}{4} \cos \left(x + \frac{p\pi}{2} \right) + \frac{3^p}{4} \cos \left(3x + \frac{p\pi}{2} \right) \quad (4.c)$$

Although (4.c') fits (4.c) most at the time of $m=3$, a big difference is still seen by both.

Blue: Collateral, Red: Lineal



However, since $1/B(-p, m) = 0$ at $p = m-1$, $m=1, 2, 3, \dots$, $R_m^p = 0$. Therefore

$$(\cos^3 x)^{(m-1)} = \sum_{r=0}^{m-1} \sum_{s=0}^r \binom{m-1}{r} \binom{r}{s} \cos \left\{ x + \frac{(m-1-r)\pi}{2} \right\} \cos \left\{ x + \frac{(r-s)\pi}{2} \right\} \cos \left(x + \frac{s\pi}{2} \right)$$

Furthermore, replacing $m-1$ with n ,

$$(\cos^3 x)^{(n)} = \sum_{r=0}^n \sum_{s=0}^r \binom{n}{r} \binom{r}{s} \cos \left\{ x + \frac{(n-r)\pi}{2} \right\} \cos \left\{ x + \frac{(r-s)\pi}{2} \right\} \cos \left(x + \frac{s\pi}{2} \right)$$

And this results in the following lineal super derivative. (The proof is long, then omitted.)

$$(\cos^3 x)^{(n)} = \frac{3}{4} \cos \left(x + \frac{n\pi}{2} \right) + \frac{3^n}{4} \cos \left(3x + \frac{n\pi}{2} \right)$$

2010.12.25

K. Kono