

Proof of an Identity of Don Knuth

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Don Knuth, in a letter to Richard Stanley, Cc-d to several people, asked whether anybody has seen the following identity before:

$$\sum_{0 \leq x_1, \dots, x_n \leq 1} \frac{(z - x_1 z^{n+1})(z^2 - x_2 z^{n+1}) \dots (z^n - x_n z^{n+1}) z^{-nx_1 - (n-1)x_2 - \dots - x_n}}{(x_1 + 1)(x_1 x_2 + x_2 + 1) \dots (x_1 \dots x_n + \dots + x_n + 1)} = \frac{(1-z)(1-z^2) \dots (1-z^{n+1})}{(n+1)!(1-z)^{n+1}}.$$

I have not. Here is a proof.

I will prove the more general identity:

$$\begin{aligned} A(n, r) &:= \sum_{0 \leq x_1, \dots, x_n \leq 1} \frac{(z - x_1 z^{n+1})(z^2 - x_2 z^{n+1}) \dots (z^n - x_n z^{n+1}) z^{-nx_1 - (n-1)x_2 - \dots - x_n}}{(rx_1 + 1)(rx_1 x_2 + x_2 + 1) \dots (rx_1 \dots x_n + x_2 \dots x_n + \dots + x_n + 1)} \\ &= \frac{(1-z)(1-z^2) \dots (1-z^n)}{(1-z)^{n+1}} \cdot \sum_{l=1}^{n+1} \frac{z^{n-l+1} (1-z)^l r!}{(r+l-1)!(n-l+1)!}. \end{aligned} \tag{*}$$

The original identity follows by plugging $r = 1$ and using the Binomial Theorem: $(z + (1-z))^{n+1} - z^{n+1} = 1 - z^{n+1}$.

To prove the identity for $A(n, r)$, split the sum according to whether $x_1 = 0$ or $x_1 = 1$ to get the recurrence:

$$A(n, r) = z^n A(n-1, 1) + \frac{(1-z^n)}{r+1} A(n-1, r+1) \quad .$$

Since $A(0, r) = 1$, and the expression on the right of (*) obviously also satisfies this recurrence, we are done. \square

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