5 The Euler-Maclaurin summation formula

In this chapter we will find a precise relationship between summation and integration. A study of the Bernoulli polynomials and numbers that arise here will allow us to prove such famous formulas as,

$$1^{p} + 2^{p} + 3^{p} + \dots + (n-1)^{p} = \frac{1}{p+1} ((n+B)^{p+1} - B^{p+1}),$$
$$1 + \frac{1}{2^{2}} + \frac{1}{3^{2}} + \frac{1}{4^{2}} + \dots = \frac{\pi^{2}}{6},$$

and see how Stirling's formula,

$$n! \sim \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$$

may be derived.

5.1 Bernoulli numbers and polynomials

Recall first a common characterization for the standard polynomials $\{x^n\}$. Define $\{P_n(x)\}$ by:

(i)*
$$P_0(x) = 1$$
,

(ii)*
$$P'_n(x) = nP_{n-1}(x)$$
, for $n \ge 1$,

or equivalently,
$$P_n(x) = \int nP_{n-1}(x)dx$$
,

(iii)*
$$P_n(0) = 0$$
, for $n \ge 1$.

It is easy to check that $P_n(x) = x^n$ for n = 0, 1, 2, ...

Remark. Condition (iii)* is necessary to uniquely determine the polynomials. It says that each of the polynomials, except for $P_0(x)$, passes through the origin.

Defintiion. The Bernoulli polynomials $\{B_n(x)\}$ are characterized by the conditions

(i)
$$B_0(x) = 1$$
,

(ii)
$$B'_n(x) = nB_{n-1}(x)$$
, for $n \ge 1$,

or equivalently,
$$B_n(x) = \int nB_{n-1}(x)dx$$
,

(iii)
$$\int_{0}^{1} B_{n}(x)dx = 0$$
, for $n \ge 1$.

Note. Condition (iii) now forces the $B_n(x)$, for $n \ge 1$ to have an average value of 0 over the interval [0,1].

Definition. The *nth Bernoulli number* B_n is defined by

$$B_n = B_n(0)$$
, for $n = 0, 1, 2, \dots$

Example 1.

$$B_1(x) = \int 1B_0(x)dx = x + C$$
, by (ii)

and

$$\int_{0}^{1} b_{1}(x)dx = 0, \quad \text{which implies } \frac{1}{2}x^{2} + Cx\Big|_{0}^{1} = 0, \quad \text{so } C = -\frac{1}{2}.$$

Hence

$$B_1(x) = x - \frac{1}{2},$$

$$B_2(x) = \int 2B_1(x)dx = 2\left(\frac{x^2}{2} - \frac{1}{2}x\right) + C,$$

$$= x^2 - x + C.$$

Also,

$$\int_0^1 (x^2 - \frac{1}{2}x + C)dx = \frac{x^3}{3} - \frac{x^2}{2} + Cx\Big|_0^1 = 0,$$

hence,

$$C = \frac{1}{6}$$
 and $B_2(x) = x^2 - x + \frac{1}{6}$.

A more efficient formula can be obtained by studying the Maclaurin series for $B_n(x)$, namely,

$$B_n(x) = \sum_{k=0}^{\infty} B_n^{(k)}(0) \frac{x^k}{k!}.$$

Then kth derivative of $B_n(x)$ is

$$B_n^{(k)}(x) = n(n-1)(n-2)\cdots(n-k+1)B_{n-k}(x)$$

= $n_{(k)}B_{n-k}(x)$, for $k = 0, 1, 2, ...$, by condition (ii).

Hence,

$$B_{n}(x) = \sum_{k=0}^{n} n_{(k)} B_{n-k}(0) \frac{x^{k}}{k!} = \sum_{k=0}^{n} \binom{n}{k} B_{n-k} x^{k}$$
$$= \sum_{k=0}^{n} \binom{n}{k} B_{k} x^{n-k}.$$
 (2)

[We have replaced the index of summation, k, by n-k in the last sum.]

General formula for the Bernoulli polynomials.
$$B_n(x) = \sum_{k=0}^{n} \binom{n}{k} B_k x^{n-k}. \tag{3}$$

Remark. The problem of uniqueness of the Bernoulli polynomials now depends only on whether or not the Bernoulli numbers are uniquely determined. We can establish this by using condition (iii).

For $n \ge 1$ we have

$$\int_0^1 B_n(x) \, dx = 0.$$

And so,

$$\sum_{k=0}^{n} \binom{n}{k} B_k \frac{x^{n-k+1}}{n-k+1} \Big|_0^1$$

$$= \sum_{k=0}^{n} \binom{n}{k} \frac{B_k}{n-k+1} = \frac{1}{n+1} \sum_{k=0}^{n} \binom{n+1}{k} B_k$$

$$= 0, \quad \text{for } n \ge 1.$$
(4)

Condition (i) and equation (4) now define a recurrence relation for the Bernoulli numbers, proving that they are uniquely determined.

Recurrence Formula for the Bernoulli numbers.
$$B_0 = 1,$$

$$\sum_{k=0}^{n} \binom{n+1}{k} B_k = 0, \text{ for } n = 1, 2, 3, \dots$$
 (5)

Displaying the first few equations given by (5), shows how easy it is to determine the Bernoulli numbers.

$$2B_1 + 1 = 0,$$

$$3B_2 + 3B_1 + 1 = 0,$$

$$4B_3 + 6B_2 + 4B_1 + 1 = 0,$$

$$5B_4 + 10B_3 + 10B_2 + 5B_1 + 1 = 0,$$

$$6B_5 + 15B_4 + 20B_3 + 15B_2 + 6B_1 + 1 = 0,$$

$$7B_6 + 21B_5 + 35B_4 + 35B_3 + 21B_2 + 7B_1 + 1 = 0,$$
...

Note. In particular, formula (5) shows that the Bernoulli numbers must all be rational.

Example 2. Some Bernoulli Numbers:

We can also use (??) and (5) to write down any number of Bernoulli polynomials.

Some Bernoulli Polynomials

$$B_0(x) = 1,$$

$$B_1(x) = x - \frac{1}{2},$$

$$B_2(x) = x^2 - x + \frac{1}{6},$$

$$B_3(x) = x^3 - \frac{3}{2}x^2 + \frac{1}{2}x,$$

$$B_4(x) = x^4 - 2x^3 + x^2 - \frac{1}{30},$$

$$B_5(x) = x^5 - \frac{5}{2}x^4 + \frac{5}{3}x^3 - \frac{1}{6}x,$$

$$B_6(x) = x^6 - 3x^5 + \frac{5}{2}x^4 - \frac{1}{2}x^2 + \frac{1}{42},$$

$$\vdots \qquad \vdots$$

Some Propoerties of the Bernoulli Numbers

Some simple deductions from the definitions above will increase our understanding of the Bernoulli polynomials and numbers.

Lemma 5.1. $B_n(1) = B_n(0)$, for $n \neq 1$.

Proof. The case n=0 is easy. If $n \geq 2$ then by condition (ii),

$$0 = \int_0^1 nB_{n-1}(x) dx = \int_0^1 B'_n(x) dx$$
$$= B_n(1) - B_n(0).$$

Hence $B_n(1) - B_n(0) = 0$ for $n \neq 1$.

Lemma 5.2. $\Delta B_n(x) = B_n(x+1) - B_n(x) = nx^{n-1}$.

Proof. To obtain (??) we used the Maclaurin expansion of $B_n(x)$. Let's use the more general Taylor expansion on $B_n(x+1)$.

$$B_{n}(x+1) = \sum_{k\geq 0} B_{n}^{(k)}(1) \frac{x^{k}}{k!}$$

$$= \sum_{k=0}^{n} \binom{n}{k} B_{n-k}(1) x^{k}$$

$$= \sum_{k=0}^{n} \binom{n}{k} B_{k}(1) x^{n-k}$$
(5.1)

From (??) and (5) we now have

$$B_n(x+1) - B_n(x) = \sum_{k=0}^n \binom{n}{k} (B_k(1) - B_k(0)) x^{n-k}$$

$$= \binom{n}{1} (B_1(1) - B_1(0)) x^{n-1} \qquad \text{(By Lemma 1.1)}$$

$$= nx^{n-1}.$$

Example 3.

$$\sum_{k=0}^{n-1} k^p = \frac{1}{p+1} \left(n^{p+1} + \binom{p+1}{1} B_1 n^p + \binom{p+1}{2} B_2 n^{p-1} + \dots + \binom{p+1}{p} B_p n \right).$$

From Chapter 2 §5 we have,

$$\sum_{k=0}^{n-1} k^p = \Delta^{-1} x^p \Big|_0^n = \frac{1}{p+1} B_{p+1}(x) \Big|_0^n$$

$$= \frac{1}{p+1} \Big(B_{p+1}(n) - B_{p+1}(0) \Big)$$

$$= \frac{1}{p+1} \Big(\sum_{k=0}^{p+1} B_k n^{p+1-k} - B_{p+1} \Big)$$

$$= \frac{1}{p+1} \Big(n^{p+1} + \binom{p+1}{1} B_1 n^p + \binom{p+1}{2} B_2 n^{p-1} + \dots + \binom{p+1}{p} B_p n \Big).$$

Note. In symbolic notation (replacing subsscripts by superscripts), we can write this in the easy to remember form,

$$\sum_{k=0}^{n-1} k^p = \frac{1}{p+1} ((n+B)^{p+1} - B^{p+1}).$$

Lemma 5.3. (Exponential generating function for the Bernoulli numbers.)

$$B(t) = \sum_{n>0} B_n \frac{t^n}{n!} = \frac{t}{e^t - 1}.$$

Proof. By (5), we can write

$$\sum_{k=0}^{n+1} {n+1 \choose k} B_k = S_{n+1}, \quad \text{for } n = 1, 2, \dots,$$

or

$$B_n = \sum_{k=0}^n \binom{n}{k} B_k, \quad \text{for } n = 2, 3, \dots$$

Also

$$B_1 + 1 = \binom{n}{0} B_0 + \binom{1}{1} B_1,$$
$$B_0 = \binom{0}{0} B_0.$$

Hence,

$$B(t) = -t + \sum_{n \ge 0} \left(\sum_{k=0}^{n} \binom{n}{k} B_k \right) \frac{t^n}{n!}$$
$$= -t + \sum_{n \ge 0} \sum_{k=0}^{n} \left(\frac{B_k t^k}{k!} \right) \left(\frac{t^{n-k}}{(n-k)!} \right).$$

The last double sum is just the convolution of two generating functions, B(t) and e^t (see Chapter 2 §2). Hence,

$$B(t) = -tB(t)e^t$$

or

$$B(t)(e^t - 1) = t,$$

from which the result follows.

Corollary 5.4. $B_n = 0$ if $n \neq 1$ and n is odd.

Proof. By Lemma 1.3,

$$1 + \sum_{n \ge 0} B_n \frac{t^n}{n!} = \frac{t}{e^t - 1} - B_1 t$$
$$= \frac{t}{2} \left(\frac{e^t + 1}{e^t - 1} \right)$$
$$= \frac{t}{2} \left(\frac{e^{\frac{t}{2}} + e^{-\frac{t}{2}}}{e^{\frac{t}{2}} - e^{-\frac{t}{2}}} \right) = \frac{t}{2} \coth \frac{t}{2}.$$

But $\frac{t}{2}$ coth $\frac{t}{2}$ is an even function, hence all odd coefficients are 0.

5.1.1 Exercises with Answers

1. Determine

(i)
$$\sum_{k=0}^{n} k^2$$

(ii)
$$\sum_{k=0}^{n} k^4$$
 $[n^5/5 + n^4/2 + n^3/3 - n/30]$

2. Suppose condition (iii)* for the standard polynomials is replaced by

(iii)**
$$P_n(a) = 0 \text{ for } n \ge 1.$$

What sequence of polynomials do you get?

$$[\{(x-a)^n\}]$$

- **3.** Find a closed form for the exponential generating function of the sequence, $1, 2B_1, 2^2B_2, 2^3B_3, \ldots$ [tcoth t-t]
- **4.** Show that $B_n(1-x) = (-1)^n B_n(x)$.

5.2 The Euler-Maclaurin Summation Formula

The starting point for this useful formula is the observation

$$\int_0^1 f(t) dt = \int_0^1 f(t) B_0(t) dt.$$
 (8)

[The few constraints on the function f which are needed will become clear as we proceed. Basically the precision of the formula depends on the number of derivatives that f has.]

Now integrate (8) by parts:

$$\int_{0}^{1} f(t) dt = f(t)B_{1}(t)\Big|_{0}^{1} - \int_{0}^{1} f'(t)B_{1}(t) dt$$

$$= f(1)B_{1}(1) - f(0)B_{1}(0) - \int_{0}^{1} f'(t)B_{1}(t) dt$$

$$= \frac{1}{2}(f(0) + f(1)) - \int_{0}^{1} f'(t)B_{1}(t) dt$$
(9)

If we change the limits of integration in (8) from 0 and 1, to k and k+1, then we find

$$\int_{k}^{k+1} f(t) dt = f(k+1)B_1(k+1) - f(k)B_1(k) - \int_{k}^{k+1} f'(t)B_1(t) dt,$$

which is not easily expressible in terms of the Bernoulli number B_1 . To get around this difficulty we use, instead of the Bernoulli polynomials $B_n(x)$, the 1-periodic extensions, $\Psi_n(x)$, defined by

$$\Psi_n(x) = B_n(x), \quad \text{for } 0 \le x < 1,$$
 and $\Psi_n(x+1) = \Psi_n(x), \quad \text{for all } x \in \mathbb{R}.$

We now replace (8) by,

$$\int_{k}^{k+1} f(t) dt = \int_{k}^{k+1} f(t) \Psi_0(t) dt.$$
 (10)

Integrating (10) by parts, now yields

$$\int_{k}^{k+1} f(t) dt = f(t)\Psi_1(t) \Big|_{k+0}^{k+1-0} - \int_{k}^{k+1} f'(t)\Psi_1(t) dt.$$
 (11)

Here the last integral is improper since $\Psi_1(x)$ is discontinuous at all integer values of x, and g(t+0) has the usual meaning $g(t+0) = \lim_{\epsilon \to 0} g(t+\epsilon)$.

Now $\Psi_1(k+0) = \Psi_1(0+0) = B_1(0) = -\frac{1}{2}$ and $\Psi_1(k+1-0) = \Psi_1(1-0) = B_1(1) = \frac{1}{2}$. Hence we have the general formula,

$$\int_{k}^{k+1} f(t) dt = \frac{1}{2} (f(k) + f(k+1)) - \int_{k}^{k+1} f'(t) \Psi_1(t) dt. \quad \text{for } k = 0, 1, 2, 3, \dots$$
 (12)

Now suppose a and b are any integers, with $a \leq b$, then summing the equations in (12) from k = a to k = b - 1 yields

$$\int_{a}^{b} f(t) dt = \sum_{k=a}^{b} f(k) - \frac{1}{2} (f(a) + f(b)) - \int_{a}^{b} f'(t) \Psi_{1}(t) dt.$$
 (13)

Equation (13) can be rewritten to give us the first version of the Euler-Maclaurin Summation Formula,

$$\sum_{k=a}^{b} f(k) = \int_{a}^{b} f(t) dt + \frac{1}{2} (f(a) + f(b)) + \int_{a}^{b} f'(t) \Psi_{1}(t) dt.$$
 (14)

The General Euler-Maclaurin Summation Formula

We can continue integrating by parts in (12) [until we run out of derivatives for f], using the s'tepladder' property of the function $\Psi_m(x)$. In fact the situation is easier for m > 1 since the periodic extensions are all continuous, except for m = 1, due to Lemma 1.1.

Thus,

$$\int_{k}^{k+1} f(t) dt = \frac{1}{2} \left[(f(k) + f(k+1)) - \left(\frac{1}{2} f'(t) \Psi_{2}(t) \Big|_{k}^{k+1} - \frac{1}{2} \int_{k}^{k+1} f'(t) \Psi_{2}(t) dt \right) \right]$$

$$= \frac{1}{2} \left[(f(k) + f(k+1)) - \frac{1}{2} (f'(k+1) \Psi_{2}(1) - f'(k) \Psi_{2}(0)) + \frac{1}{2} \int_{k}^{k+1} f'(t) \Psi_{2}(t) dt \right]$$

$$= \frac{1}{2} \left[(f(k) + f(k+1)) - \frac{1}{2} B_{2}((f'(k+1) - f'(k))) + \frac{1}{2} \int_{k}^{k+1} f'(t) \Psi_{2}(t) dt \right]$$

Repeated integration by parts yields,

$$\int_{k}^{k+1} f(t) dt = \frac{1}{2} \left[\left(f(k) + f(k+1) \right) + \sum_{i=1}^{n} (-1)^{i-1} \frac{B_{i}}{i!} \left(f^{(i-1)}(k+1) - f^{(i-1)}(k) \right) + \frac{(-1)^{m}}{m!} \int_{k}^{k+1} f^{(m)}(t) \Psi_{m}(t) dt.$$
(15)

Summing (15) from k = a to k = b - 1 and rearranging the result gives the general Euler-Maclaurin summation formula.

The General Euler-Maclaurin Summation Formula
$$\sum_{k=a}^{b} f(k) = \int_{a}^{b} f(t) dt + \frac{1}{2} (f(a) + f(b)) + \sum_{i=2}^{m} (-1)^{i} \frac{B_{i}}{i!} (f^{(i-1)}(b) - f^{(i-1)}(a)) + R_{m},$$
where $R_{m} = \frac{(-1)^{m-1}}{m!} \int_{a}^{b} f^{(m)}(t) \Psi_{m}(t) dt$. (16)

Example 4. (Sum of cubes.) Let $f(x) = x^3$, a = 1, b = n. Then

$$f'(x) = 3x^2$$
, $f''(x) = 6x$, $f'''(x) = 6$, $f^{(4)}(x) = f^{(5)}(x) = f^{(6)}(x) = \cdots = 0$.

Hence the Euler-Maclaurin formula gives

$$1^{3} + 2^{3} + 3^{3} + \dots + n^{3} = \int_{0}^{1} x^{3} dx + \frac{1}{2} (0^{3} + n^{3}) + \frac{B_{2}}{2!} (3n^{2} - 3 \cdot 0^{2})$$
$$= \frac{n^{4}}{4} + \frac{n^{3}}{2} + \frac{n^{2}}{4} = \left(\frac{n(n+1)}{2}\right)^{2}.$$

(An identity we have seen before.)

Example 5. (Euler's constant.) Let $f(x) = \frac{1}{x}$, a = 1 and b = n in the first version, formula (14).

$$1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} = \int_{1}^{n} \frac{dt}{t} + \frac{1}{2}(1 + \frac{1}{n}) + \int_{1}^{n} f'(t)\Psi_{1}(t) dt$$
$$= \log n + \frac{1}{2} + \frac{1}{2n} - \int_{1}^{n} \frac{\Psi_{2}(t)}{t^{2}} dt.$$

This gives us a useful formula for Euler's constant γ , allowing us to calculate it to any number of decimal places.

$$\gamma = \lim_{n \to \infty} \left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \log n \right) = \frac{1}{2} - \int_{1}^{\infty} \frac{\Psi_{1}(t)}{t^{2}} dt. \tag{17}$$

Note. The harmonic series $1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n} + \cdots$ grows like $\log n$, both diverging to ∞ , but extremely slowly. For example, 83 terms are required to reach a total of 5 ($\log 83 \approx 4.4$), 12367 terms are need to reach a total of 10 ($\log 12367 \approx 9.4$), and we need 1.5×10^{43} terms to get to a sum of 100 ($\log 1.5 \cdot 10^{43} \approx 99.4$).

Note. The first few decimal places of γ are 0.57721566490153286061, however very little is known about γ . For example, we don't even know if it is irrational let alone transcendental.

Example 6. (Stirling Series.) Let $f(x) = \log x$, a = 1, b = n in formula (16).

$$f'(x) = \frac{1}{x}$$
, $f''(x) = -\frac{1}{x^2}$, $f^{(3)}(x) = \frac{2}{x^3}$, ..., $f^{(k)}(x) = (-1)^{k-1} \frac{(k-1)!}{x^k}$,...

Hence,

$$\sum_{k=1}^{n} \log k = \int_{1}^{n} \log t \, dt + \frac{1}{2} (\log 1 + \log n) + \sum_{k=2}^{m} \frac{b_{k}}{k!} (f^{(k-1)}(n) - f^{(k-1)}(1)) + R_{m},$$
(18)

where,

$$R_m = \frac{(-1)^{m-1}}{m!} \int_1^n f^{(m)}(t) \Psi_m(t) dt = \frac{1}{m!} \int_1^\infty \frac{(m-1)!}{t^m} \Psi_m(t) dt$$
$$= \frac{1}{m} \int_1^n \frac{\Psi_m(t)}{t^m} dt.$$

Now $\int_{1}^{n} \log t \, dt = n \log n - (n-1)$, hence (18) can be written as

$$\log n! = n \log n - (n-1) + \frac{1}{2} \log n + \sum_{k=2}^{m} (-1)^{k-1} \frac{B_k}{k!} \left((-1)^{k-2} \frac{(k-2)!}{n^{k-1}} - (-1)^{k-2} (k-2)! \right) + R_m.$$
(19)

Or, alternatively,

$$\log\left(\frac{n!}{n^{n+\frac{1}{2}}e^{-n}}\right) = 1 - \sum_{k=2}^{m} \frac{B_m}{k(k-1)} \left(\frac{1}{n^{k-1}} - 1\right) + R_m,\tag{20}$$

where
$$R_m = \int_1^n \frac{\Psi_m(t)}{t^m} dt$$
.

Remark. We are close to Stirling's formula here, but a complete development is beyond the scope of this book. It can be shown that as n approaches ∞ , the right-hand side of (??) approaches $\log \sqrt{2\pi}$. This implies that $n!/(\sqrt{2\pi}n^{n+1/2}e^{-n})$ approaches 1 as n approaches ∞ , another way of stating Stirling's formula. For a detailed account see the book by R. Graham, D. Knuth and O. Patashnik, "Concrete Mathematics: A Foundation for Computer Science" Addison-Wesley (1989) (in particular, pages 467-475).

5.3 Problems 4

- 1. Use the Euler-Maclaurin summation formula to find $\sum_{k=0}^{n} k^2$; $\sum_{k=0}^{n} k^4$.
- 2. Show that the non-zero Bernoulli numbers alternate in sign.
- 3. Show that

$$\gamma = \left(1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n} - \log n\right) - \frac{1}{2n} + \frac{1}{12n^2} - R_2,$$

where $\frac{1}{252n^6} \le R_2 \le \frac{1}{120n^4}$.

The next few exercises require some elementary knowledge of Fourier series.

4.

(i) Show that the 1-periodic extension, $\Psi_1(x)$, of the first Bernoulli polynomial $B_1(x)$ has Fourier series

$$-\frac{1}{\pi}(\sin 2\pi x + \frac{1}{2}\sin 4\pi x + \frac{1}{3}\sin 6\pi x + \cdots) = \begin{cases} \Psi_1(x), & \text{if } x \text{ is not an integer} \\ 0, & \text{if } x \text{ is an integer.} \end{cases}$$

(ii) Show that

$$\Psi_n(x) = \begin{cases} (-1)^{\frac{n}{2} + 1} \frac{2}{(2\pi)^n} \sum_{k=1}^{\infty} \frac{\cos 2\pi kx}{k^n}, & \text{if } n \text{ is even and } n > 0, \\ (-1)^{\frac{(n+1)}{2}} \frac{2}{(2\pi)^n} \sum_{k=1}^{\infty} \frac{\sin 2\pi kx}{k^n}, & \text{if } n \text{ is odd and } n > 1. \end{cases}$$

(iii) Show that

(a)
$$\sum_{k=1}^{\infty} \frac{1}{k^2 n} = (-1)^{n-1} \frac{\pi^{2n} 2^{2n-1} B_{2n}}{(2n)!}, \quad \text{for } n = 1, 2, 3, \dots,$$

(b)
$$\sum_{k=1}^{\infty} \frac{1}{(2k-1)^2 n} = (-1)^{n-1} \frac{\pi^{2n} (2^{2n} - 1) B_{2n}}{2(2n)!}, \quad \text{for } n = 1, 2, 3, \dots,$$

(c)
$$\sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{(2k-1)^2 n} = (-1)^{n-1} \frac{\pi^{2n} (2^{2n+1} - 1) B_{2n}}{(2n)!}, \quad \text{for } n = 1, 2, 3, \dots,$$