



# The Compositions of Differential Operations and the Gateaux Directional Derivative

Branko J. Malešević<sup>1</sup> and Ivana V. Jovović<sup>2</sup>

University of Belgrade  
Faculty of Electrical Engineering  
Bulevar kralja Aleksandra 73  
Belgrade  
Serbia

[malesh@EUnet.yu](mailto:malesh@EUnet.yu)

[ivana121@EUnet.yu](mailto:ivana121@EUnet.yu)

## Abstract

This paper deals with the number of meaningful compositions of higher order of differential operations and the Gateaux directional derivative.

## 1 The compositions of differential operations of the space $\mathbb{R}^3$

In the real three-dimensional space  $\mathbb{R}^3$  we consider the following sets:

$$A_0 = \{f: \mathbb{R}^3 \longrightarrow \mathbb{R} \mid f \in C^\infty(\mathbb{R}^3)\} \quad \text{and} \quad A_1 = \{\vec{f}: \mathbb{R}^3 \longrightarrow \mathbb{R}^3 \mid \vec{f} \in \vec{C}^\infty(\mathbb{R}^3)\}. \quad (1)$$

It is customary in vector analysis to consider  $m = 3$  basic differential operations on  $A_0$  and  $A_1$  [1], namely:

$$\begin{aligned} \text{grad } f &= \nabla_1 f = \left( \frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \frac{\partial f}{\partial x_3} \right) : A_0 \longrightarrow A_1, \\ \text{curl } \vec{f} &= \nabla_2 \vec{f} = \left( \frac{\partial f_3}{\partial x_2} - \frac{\partial f_2}{\partial x_3}, \frac{\partial f_1}{\partial x_3} - \frac{\partial f_3}{\partial x_1}, \frac{\partial f_2}{\partial x_1} - \frac{\partial f_1}{\partial x_2} \right) : A_1 \longrightarrow A_1, \\ \text{div } \vec{f} &= \nabla_3 \vec{f} = \frac{\partial f_1}{\partial x_1} + \frac{\partial f_2}{\partial x_2} + \frac{\partial f_3}{\partial x_3} : A_1 \longrightarrow A_0. \end{aligned} \quad (2)$$

<sup>1</sup>Supported in part by the project MNTRS, Grant No. ON144020.

<sup>2</sup>Ph. D. student, Faculty of Mathematics, University of Belgrade, Serbia.

Let us present the number of meaningful compositions of higher order over the set  $\mathcal{A}_3 = \{\nabla_1, \nabla_2, \nabla_3\}$ . It is familiar fact that there are  $m = 5$  compositions of the second order [2, p. 161]:

$$\begin{aligned}
\Delta f &= \operatorname{div} \operatorname{grad} f = \nabla_3 \circ \nabla_1 f, \\
\operatorname{curl} \operatorname{curl} \vec{f} &= \nabla_2 \circ \nabla_2 \vec{f}, \\
\operatorname{grad} \operatorname{div} \vec{f} &= \nabla_1 \circ \nabla_3 \vec{f}, \\
\operatorname{curl} \operatorname{grad} f &= \nabla_2 \circ \nabla_1 f = \vec{0}, \\
\operatorname{div} \operatorname{curl} \vec{f} &= \nabla_3 \circ \nabla_2 \vec{f} = 0.
\end{aligned} \tag{3}$$

Malešević [3] proved that there are  $m = 8$  compositions of the third order:

$$\begin{aligned}
\operatorname{grad} \operatorname{div} \operatorname{grad} f &= \nabla_1 \circ \nabla_3 \circ \nabla_1 f, \\
\operatorname{curl} \operatorname{curl} \operatorname{curl} \vec{f} &= \nabla_2 \circ \nabla_2 \circ \nabla_2 \vec{f}, \\
\operatorname{div} \operatorname{grad} \operatorname{div} \vec{f} &= \nabla_3 \circ \nabla_1 \circ \nabla_3 \vec{f}, \\
\operatorname{curl} \operatorname{curl} \operatorname{grad} f &= \nabla_2 \circ \nabla_2 \circ \nabla_1 f = \vec{0}, \\
\operatorname{div} \operatorname{curl} \operatorname{grad} f &= \nabla_3 \circ \nabla_2 \circ \nabla_1 f = 0, \\
\operatorname{div} \operatorname{curl} \operatorname{curl} \vec{f} &= \nabla_3 \circ \nabla_2 \circ \nabla_2 \vec{f} = 0, \\
\operatorname{grad} \operatorname{div} \operatorname{curl} \vec{f} &= \nabla_1 \circ \nabla_3 \circ \nabla_2 \vec{f} = \vec{0}, \\
\operatorname{curl} \operatorname{grad} \operatorname{div} \vec{f} &= \nabla_2 \circ \nabla_1 \circ \nabla_3 \vec{f} = \vec{0}.
\end{aligned} \tag{4}$$

If  $\mathbf{f}(k)$  is the number of compositions of the  $k^{\text{th}}$  order, then Malešević [4] proved

$$\mathbf{f}(k) = F_{k+3}, \tag{5}$$

where  $F_k$  is  $k^{\text{th}}$  Fibonacci number.

## 2 The compositions of the differential operations and Gateaux directional derivative of the space $\mathbb{R}^3$

Let  $f \in A_0$  be a scalar function and  $\vec{e} = (e_1, e_2, e_3) \in \mathbb{R}^3$  be a unit vector. The *Gateaux directional derivative* in direction  $\vec{e}$  is defined by [5, p. 71]:

$$\operatorname{dir}_{\vec{e}} f = \nabla_0 f = \nabla_1 f \cdot \vec{e} = \frac{\partial f}{\partial x_1} e_1 + \frac{\partial f}{\partial x_2} e_2 + \frac{\partial f}{\partial x_3} e_3 : A_0 \longrightarrow A_0. \tag{6}$$

Let us determine the number of meaningful compositions of higher order over the set  $\mathcal{B}_3 = \{\nabla_0, \nabla_1, \nabla_2, \nabla_3\}$ . There exist  $m = 8$  compositions of the second order:

$$\begin{aligned}
\text{dir}_{\vec{e}} \text{dir}_{\vec{e}} f &= \nabla_0 \circ \nabla_0 f = \nabla_1 (\nabla_1 f \cdot \vec{e}) \cdot \vec{e}, \\
\text{grad dir}_{\vec{e}} f &= \nabla_1 \circ \nabla_0 f = \nabla_1 (\nabla_1 f \cdot \vec{e}), \\
\Delta f &= \text{div grad } f = \nabla_3 \circ \nabla_1 f, \\
\text{curl curl } \vec{f} &= \nabla_2 \circ \nabla_2 \vec{f}, \\
\text{dir}_{\vec{e}} \text{div } \vec{f} &= \nabla_0 \circ \nabla_3 \vec{f} = (\nabla_1 \circ \nabla_3 \vec{f}) \cdot \vec{e}, \\
\text{grad div } \vec{f} &= \nabla_1 \circ \nabla_3 \vec{f}, \\
\text{curl grad } f &= \nabla_2 \circ \nabla_1 f = \vec{0}, \\
\text{div curl } \vec{f} &= \nabla_3 \circ \nabla_2 \vec{f} = 0;
\end{aligned} \tag{7}$$

and there exist  $m = 16$  compositions of the third order:

$$\begin{aligned}
\text{dir}_{\vec{e}} \text{dir}_{\vec{e}} \text{dir}_{\vec{e}} f &= \nabla_0 \circ \nabla_0 \circ \nabla_0 f, \\
\text{grad dir}_{\vec{e}} \text{dir}_{\vec{e}} f &= \nabla_1 \circ \nabla_0 \circ \nabla_0 f, \\
\text{div grad dir}_{\vec{e}} f &= \nabla_3 \circ \nabla_1 \circ \nabla_0 f, \\
\text{dir}_{\vec{e}} \text{div grad } f &= \nabla_0 \circ \nabla_3 \circ \nabla_1 f, \\
\text{grad div grad } f &= \nabla_1 \circ \nabla_3 \circ \nabla_1 f, \\
\text{curl curl curl } \vec{f} &= \nabla_2 \circ \nabla_2 \circ \nabla_2 \vec{f}, \\
\text{dir}_{\vec{e}} \text{dir}_{\vec{e}} \text{div } \vec{f} &= \nabla_0 \circ \nabla_0 \circ \nabla_3 \vec{f}, \\
\text{grad dir}_{\vec{e}} \text{div } \vec{f} &= \nabla_1 \circ \nabla_0 \circ \nabla_3 \vec{f}, \\
\text{div grad div } \vec{f} &= \nabla_3 \circ \nabla_1 \circ \nabla_3 \vec{f}, \\
\text{curl grad dir}_{\vec{e}} f &= \nabla_2 \circ \nabla_1 \circ \nabla_0 \vec{f} = \vec{0}, \\
\text{curl curl grad } f &= \nabla_2 \circ \nabla_2 \circ \nabla_1 f = \vec{0}, \\
\text{div curl grad } f &= \nabla_3 \circ \nabla_2 \circ \nabla_1 f = 0, \\
\text{div curl curl } \vec{f} &= \nabla_3 \circ \nabla_2 \circ \nabla_2 \vec{f} = 0, \\
\text{dir}_{\vec{e}} \text{div curl } \vec{f} &= \nabla_0 \circ \nabla_3 \circ \nabla_2 \vec{f} = 0, \\
\text{grad div curl } \vec{f} &= \nabla_1 \circ \nabla_3 \circ \nabla_2 \vec{f} = \vec{0}, \\
\text{curl grad div } \vec{f} &= \nabla_2 \circ \nabla_1 \circ \nabla_3 \vec{f} = \vec{0}.
\end{aligned} \tag{8}$$

Further on we shall use the method from the paper [4]. Let us define a binary relation  $\sigma$  "to be in composition":  $\nabla_i \sigma \nabla_j$  iff the composition  $\nabla_j \circ \nabla_i$  is meaningful. Then Cayley table of the relation  $\sigma$  is determined by

$\sigma$	$\nabla_0$	$\nabla_1$	$\nabla_2$	$\nabla_3$	(9)
$\nabla_0$	$\top$	$\top$	$\perp$	$\perp$	
$\nabla_1$	$\perp$	$\perp$	$\top$	$\top$	
$\nabla_2$	$\perp$	$\perp$	$\top$	$\top$	
$\nabla_3$	$\top$	$\top$	$\perp$	$\perp$	

Let us denote by  $\nabla_{-1}$  nowhere-defined function, where domain and range are empty sets [3] and let  $\nabla_{-1} \sigma \nabla_i$  hold for  $i=0, 1, 2, 3$ . If  $G$  is graph which is determined by the relation  $\sigma$ , then graph of paths of  $G$  is the tree with the root  $\nabla_{-1}$  (Fig. 1).

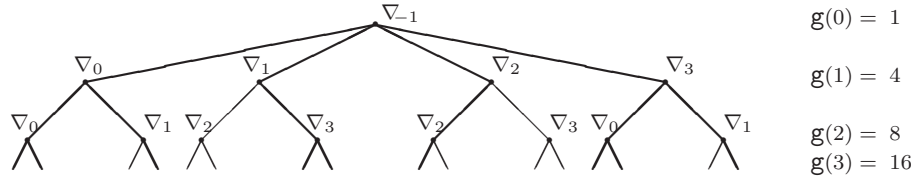


Fig. 1

Let  $\mathbf{g}(k)$  be the number of meaningful compositions of the  $k^{\text{th}}$  order of the functions from  $\mathcal{B}_3$  and let  $\mathbf{g}_i(k)$  be the number of meaningful compositions of the  $k^{\text{th}}$  order beginning from the left by  $\nabla_i$ . Then  $\mathbf{g}(k) = \mathbf{g}_0(k) + \mathbf{g}_1(k) + \mathbf{g}_2(k) + \mathbf{g}_3(k)$ . Based on the partial self similarity of the tree (Fig. 1) we obtain equalities

$$\begin{aligned}
 \mathbf{g}_0(k) &= \mathbf{g}_0(k-1) + \mathbf{g}_1(k-1), \\
 \mathbf{g}_1(k) &= \mathbf{g}_2(k-1) + \mathbf{g}_3(k-1), \\
 \mathbf{g}_2(k) &= \mathbf{g}_2(k-1) + \mathbf{g}_3(k-1), \\
 \mathbf{g}_3(k) &= \mathbf{g}_0(k-1) + \mathbf{g}_1(k-1).
 \end{aligned}
 \tag{10}$$

Hence, the recurrence for  $\mathbf{g}(k)$  is

$$\mathbf{g}(k) = 2 \mathbf{g}(k-1)
 \tag{11}$$

and because  $\mathbf{g}(1) = 4$  we have

$$\mathbf{g}(k) = 2^{k+1}.
 \tag{12}$$

### 3 The compositions of differential operations of the space $\mathbb{R}^n$

Let us present the number of meaningful compositions of differential operations in the vector analysis of the space  $\mathbb{R}^n$ , where differential operations  $\nabla_r$  ( $r = 1, \dots, n$ ) are defined on

corresponding non-empty sets  $A_s$  ( $s = 1, \dots, m$  and  $m = \lfloor n/2 \rfloor$ ,  $n \geq 3$ ) according to the papers [4], [6]:

$$\begin{array}{ll}
\mathcal{A}_n (n=2m): \nabla_1 : A_0 \rightarrow A_1 & \mathcal{A}_n (n=2m+1): \nabla_1 : A_0 \rightarrow A_1 \\
\nabla_2 : A_1 \rightarrow A_2 & \nabla_2 : A_1 \rightarrow A_2 \\
\vdots & \vdots \\
\nabla_i : A_{i-1} \rightarrow A_i & \nabla_i : A_{i-1} \rightarrow A_i \\
\vdots & \vdots \\
\nabla_m : A_{m-1} \rightarrow A_m & \nabla_m : A_{m-1} \rightarrow A_m \\
\nabla_{m+1} : A_m \rightarrow A_{m-1} & \nabla_{m+1} : A_m \rightarrow A_m \\
\vdots & \nabla_{m+2} : A_m \rightarrow A_{m-1} \\
\vdots & \vdots \\
\nabla_{n-j} : A_{j+1} \rightarrow A_j & \nabla_{n-j} : A_{j+1} \rightarrow A_j \\
\vdots & \vdots \\
\nabla_{n-1} : A_2 \rightarrow A_1 & \nabla_{n-1} : A_2 \rightarrow A_1 \\
\nabla_n : A_1 \rightarrow A_0, & \nabla_n : A_1 \rightarrow A_0.
\end{array} \tag{13}$$

Let us define *higher order differential operations* as meaningful compositions of higher order of differential operations from the set  $\mathcal{A}_n = \{\nabla_1, \dots, \nabla_n\}$ . The number of higher order differential operations is given according to the paper [4]. Furthermore, let us define a binary relation  $\rho$  “to be in composition”:  $\nabla_i \rho \nabla_j$  iff the composition  $\nabla_j \circ \nabla_i$  is meaningful. Then Cayley table of the relation  $\rho$  is determined by

$$\nabla_i \rho \nabla_j = \begin{cases} \top & , (j = i + 1) \vee (i + j = n + 1); \\ \perp & , \text{ otherwise.} \end{cases} \tag{14}$$

Let  $\mathbf{A} = [a_{ij}] \in \{0, 1\}^{n \times n}$  be the adjacency matrix associated with the graph which is determined by the relation  $\rho$ . Malešević [6] proved the following statements.

**Theorem 3.1.** *Let  $P_n(\lambda) = |\mathbf{A} - \lambda \mathbf{I}| = \alpha_0 \lambda^n + \alpha_1 \lambda^{n-1} + \dots + \alpha_n$  be the characteristic polynomial of the matrix  $\mathbf{A}$  and  $v_n = [1 \dots 1]_{1 \times n}$ . If  $\mathbf{f}(k)$  is the number of the  $k^{\text{th}}$  order differential operations, then the following formulas hold:*

$$\mathbf{f}(k) = v_n \cdot \mathbf{A}^{k-1} \cdot v_n^T \tag{15}$$

and

$$\alpha_0 \mathbf{f}(k) + \alpha_1 \mathbf{f}(k-1) + \dots + \alpha_n \mathbf{f}(k-n) = 0 \quad (k > n). \tag{16}$$

**Lemma 3.2.** Let  $P_n(\lambda)$  be the characteristic polynomial of the matrix  $\mathbf{A}$ . Then the following recurrence holds:

$$P_n(\lambda) = \lambda^2(P_{n-2}(\lambda) - P_{n-4}(\lambda)). \quad (17)$$

**Lemma 3.3.** Let  $P_n(\lambda)$  be the characteristic polynomial of the matrix  $\mathbf{A}$ . Then it has the following explicit form:

$$P_n(\lambda) = \begin{cases} \sum_{k=1}^{\lfloor \frac{n+2}{4} \rfloor + 1} (-1)^{k-1} \binom{\frac{n}{2} - k + 2}{k-1} \lambda^{n-2k+2} & , n=2m; \\ \sum_{k=1}^{\lfloor \frac{n+2}{4} \rfloor + 2} (-1)^{k-1} \left( \binom{\frac{n+3}{2} - k}{k-1} + \binom{\frac{n+3}{2} - k}{k-2} \right) \lambda^{n-2k+2} & , n=2m+1. \end{cases} \quad (18)$$

From previous statements one can obtain the recurrences in the table, [4]:

Dimension	Recurrence for the number of the $k^{\text{th}}$ order differential operations
$n = 3$	$\mathbf{f}(k) = \mathbf{f}(k-1) + \mathbf{f}(k-2)$
$n = 4$	$\mathbf{f}(k) = 2\mathbf{f}(k-2)$
$n = 5$	$\mathbf{f}(k) = \mathbf{f}(k-1) + 2\mathbf{f}(k-2) - \mathbf{f}(k-3)$
$n = 6$	$\mathbf{f}(k) = 3\mathbf{f}(k-2) - \mathbf{f}(k-4)$
$n = 7$	$\mathbf{f}(k) = \mathbf{f}(k-1) + 3\mathbf{f}(k-2) - 2\mathbf{f}(k-3) - \mathbf{f}(k-4)$
$n = 8$	$\mathbf{f}(k) = 4\mathbf{f}(k-2) - 3\mathbf{f}(k-4)$
$n = 9$	$\mathbf{f}(k) = \mathbf{f}(k-1) + 4\mathbf{f}(k-2) - 3\mathbf{f}(k-3) - 3\mathbf{f}(k-4) + \mathbf{f}(k-5)$
$n = 10$	$\mathbf{f}(k) = 5\mathbf{f}(k-2) - 6\mathbf{f}(k-4) + \mathbf{f}(k-6)$

The values of the function  $\mathbf{f}(k)$ , for small values of the argument  $k$ , are given in the database of integer sequences [8] as the following sequences [A020701](#) ( $n = 3$ ), [A090989](#) ( $n = 4$ ), [A090990](#) ( $n = 5$ ), [A090991](#) ( $n = 6$ ), [A090992](#) ( $n = 7$ ), [A090993](#) ( $n = 8$ ), [A090994](#) ( $n = 9$ ), [A090995](#) ( $n = 10$ ).

## 4 The compositions of differential operations and Gateaux directional derivative of the space $\mathbb{R}^n$

Let  $f \in A_0$  be a scalar function and  $\vec{e} = (e_1, \dots, e_n) \in \mathbb{R}^n$  be a unit vector. The *Gateaux directional derivative* in direction  $\vec{e}$  is defined by [5, p. 71]:

$$\text{dir}_{\vec{e}} f = \nabla_0 f = \sum_{k=1}^n \frac{\partial f}{\partial x_k} e_k : A_0 \longrightarrow A_0. \quad (19)$$

Let us extend the set of differential operations  $\mathcal{A}_n = \{\nabla_1, \dots, \nabla_n\}$  with Gateaux directional derivative to the set  $\mathcal{B}_n = \mathcal{A}_n \cup \{\nabla_0\} = \{\nabla_0, \nabla_1, \dots, \nabla_n\}$ :

$$\begin{array}{ll}
\mathcal{B}_n \ (n=2m): & \nabla_0 : A_0 \rightarrow A_0 \\
& \nabla_1 : A_0 \rightarrow A_1 \\
& \nabla_2 : A_1 \rightarrow A_2 \\
& \vdots \\
& \nabla_i : A_{i-1} \rightarrow A_i \\
& \vdots \\
& \nabla_m : A_{m-1} \rightarrow A_m \\
& \nabla_{m+1} : A_m \rightarrow A_{m-1} \\
& \vdots \\
& \nabla_{n-j} : A_{j+1} \rightarrow A_j \\
& \vdots \\
& \nabla_{n-1} : A_2 \rightarrow A_1 \\
& \nabla_n : A_1 \rightarrow A_0, \\
\mathcal{B}_n \ (n=2m+1): & \nabla_0 : A_0 \rightarrow A_0 \\
& \nabla_1 : A_0 \rightarrow A_1 \\
& \nabla_2 : A_1 \rightarrow A_2 \\
& \vdots \\
& \nabla_i : A_{i-1} \rightarrow A_i \\
& \vdots \\
& \nabla_m : A_{m-1} \rightarrow A_m \\
& \nabla_{m+1} : A_m \rightarrow A_m \\
& \nabla_{m+2} : A_m \rightarrow A_{m-1} \\
& \vdots \\
& \nabla_{n-j} : A_{j+1} \rightarrow A_j \\
& \vdots \\
& \nabla_{n-1} : A_2 \rightarrow A_1 \\
& \nabla_n : A_1 \rightarrow A_0.
\end{array} \tag{20}$$

Let us define *higher order differential operations with Gateaux derivative* as the meaningful compositions of higher order of the functions from the set  $\mathcal{B}_n = \{\nabla_0, \nabla_1, \dots, \nabla_n\}$ . Our aim is to determine the number of higher order differential operations with Gateaux derivative. Let us define a binary relation  $\sigma$  “to be in composition”:

$$\nabla_i \sigma \nabla_j = \begin{cases} \top, & (i=0 \wedge j=0) \vee (i=n \wedge j=0) \vee (j=i+1) \vee (i+j=n+1); \\ \perp, & \text{otherwise.} \end{cases} \tag{21}$$

and let  $\mathbf{B} = [b_{ij}] \in \{0, 1\}^{(n+1) \times n}$  be the adjacency matrix associated with the graph which is determined by relation  $\sigma$ . So, analogously to the paper [6], the following statements hold.

**Theorem 4.1.** *Let  $Q_n(\lambda) = |\mathbf{B} - \lambda \mathbf{I}| = \beta_0 \lambda^{n+1} + \beta_1 \lambda^n + \dots + \beta_{n+1}$  be the characteristic polynomial of the matrix  $\mathbf{B}$  and  $v_{n+1} = [1 \dots 1]_{1 \times (n+1)}$ . If  $\mathbf{g}(k)$  is the number of the  $k^{\text{th}}$  order differential operations with Gateaux derivative, then the following formulas hold:*

$$\mathbf{g}(k) = v_{n+1} \cdot \mathbf{B}^{k-1} \cdot v_{n+1}^T \tag{22}$$

and

$$\beta_0 \mathbf{g}(k) + \beta_1 \mathbf{g}(k-1) + \dots + \beta_{n+1} \mathbf{g}(k-(n+1)) = 0 \quad (k > n+1). \tag{23}$$

**Lemma 4.2.** *Let  $Q_n(\lambda)$  and  $P_n(\lambda)$  be the characteristic polynomials of the matrices  $\mathbf{B}$  and  $\mathbf{A}$  respectively. Then the following equality holds:*

$$Q_n(\lambda) = \lambda^2 P_{n-2}(\lambda) - \lambda P_n(\lambda). \tag{24}$$

*Proof.* Let us calculate the characteristic polynomial

$$Q_n(\lambda) = |\mathbf{B} - \lambda\mathbf{I}| = \begin{vmatrix} 1-\lambda & 1 & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ 0 & -\lambda & 1 & 0 & \dots & 0 & 0 & 0 & 1 \\ 0 & 0 & -\lambda & 1 & \dots & 0 & 0 & 1 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 1 & \dots & 0 & -\lambda & 1 & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 & 0 & -\lambda & 1 \\ 1 & 1 & 0 & 0 & \dots & 0 & 0 & 0 & -\lambda \end{vmatrix}. \quad (25)$$

Expanding the determinant  $Q_n(\lambda)$  by the first column we have

$$Q_n(\lambda) = (1 - \lambda)P_n(\lambda) + (-1)^{n+2}D_n(\lambda), \quad (26)$$

where

$$D_n(\lambda) = \begin{vmatrix} 1 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ -\lambda & 1 & 0 & 0 & \dots & 0 & 0 & 0 & 1 \\ 0 & -\lambda & 1 & 0 & \dots & 0 & 0 & 1 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 1 & \dots & -\lambda & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & \dots & 0 & -\lambda & 1 & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 & 0 & -\lambda & 1 \end{vmatrix}. \quad (27)$$

Let us expand the determinant  $D_n(\lambda)$  by the first row and then in the next step, multiply the first row by  $-1$  and add it to the last row. We obtain the determinant of order  $n - 1$  :

$$D_n(\lambda) = \begin{vmatrix} 1 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & 1 \\ -\lambda & 1 & 0 & 0 & \dots & 0 & 0 & 1 & 0 \\ 0 & -\lambda & 1 & 0 & \dots & 0 & 1 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 1 & 0 & \dots & -\lambda & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 & -\lambda & 1 & 0 \\ 0 & 0 & 0 & 0 & \dots & 0 & 0 & -\lambda & 0 \end{vmatrix}. \quad (28)$$

Expanding the previous determinant by the last column we have

$$D_n(\lambda) = (-1)^n \begin{vmatrix} -\lambda & 1 & 0 & 0 & \dots & 0 & 0 & 0 & 1 \\ 0 & -\lambda & 1 & 0 & \dots & 0 & 0 & 1 & 0 \\ 0 & 0 & -\lambda & 1 & \dots & 0 & 1 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 1 & 0 & \dots & 0 & -\lambda & 1 & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 & 0 & -\lambda & 1 \\ 0 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & -\lambda \end{vmatrix}. \quad (29)$$



If we expand the previous determinant by the last row and if we expand the obtained determinant by the first column, we have the determinant of order  $n - 4$  :

$$D_n(\lambda) = (-1)^n \lambda^2 \begin{vmatrix} -\lambda & 1 & 0 & 0 & \dots & 0 & 0 & 0 & 1 \\ 0 & -\lambda & 1 & 0 & \dots & 0 & 0 & 1 & 0 \\ 0 & 0 & -\lambda & 1 & \dots & 0 & 1 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 1 & 0 & \dots & 0 & -\lambda & 1 & 0 \\ 0 & 1 & 0 & 0 & \dots & 0 & 0 & -\lambda & 1 \\ 1 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & -\lambda \end{vmatrix}. \quad (30)$$

In other words

$$D_n(\lambda) = (-1)^n \lambda^2 P_{n-4}(\lambda). \quad (31)$$

From equalities (31) and (26) there follows:

$$Q_n(\lambda) = (1 - \lambda)P_n(\lambda) + \lambda^2 P_{n-4}(\lambda). \quad (32)$$

On the basis of Lemma 3.2. the following equality holds:

$$Q_n(\lambda) = \lambda^2 P_{n-2}(\lambda) - \lambda P_n(\lambda). \quad (33)$$

□

**Lemma 4.3.** *Let  $Q_n(\lambda)$  be the characteristic polynomial of the matrix  $\mathbf{B}$ . Then the following recurrence holds:*

$$Q_n(\lambda) = \lambda^2(Q_{n-2}(\lambda) - Q_{n-4}(\lambda)). \quad (34)$$

*Proof.* On the basis of Lemma 3.2. and Lemma 4.2. the Lemma follows. □

**Lemma 4.4.** *Let  $Q_n(\lambda)$  be the characteristic polynomial of the matrix  $\mathbf{B}$ . Then it has the following explicit form:*

$$Q_n(\lambda) = \begin{cases} (\lambda - 2) \sum_{k=1}^{\lfloor \frac{n}{4} \rfloor + 1} (-1)^{k-1} \binom{\frac{n+1}{2} - k}{k-1} \lambda^{n-2k+2} & , n=2m+1; \\ \sum_{k=1}^{\lfloor \frac{n+3}{4} \rfloor + 2} (-1)^{k-1} \left( \binom{\frac{n}{2} - k + 2}{k-1} + \binom{\frac{n}{2} - k + 2}{k-2} \lambda \right) \lambda^{n-2k+3} & , n=2m. \end{cases} \quad (35)$$

*Proof.* On the basis of Lemma 3.3 and Lemma 4.2. the Lemma follows. □

The recurrences for dimensions  $n = 3, 4, \dots, 10$  are obtained by means of Malešević-Jovović [7] and they are given in the table below.

Dimension	Recurrence for the num. of the $k^{\text{th}}$ order diff. operations with Gateaux derivative
$n = 3$	$\mathbf{g}(k) = 2\mathbf{g}(k - 1)$
$n = 4$	$\mathbf{g}(k) = \mathbf{g}(k - 1) + 2\mathbf{g}(k - 2) - \mathbf{g}(k - 3)$
$n = 5$	$\mathbf{g}(k) = 2\mathbf{g}(k - 1) + \mathbf{g}(k - 2) - 2\mathbf{g}(k - 3)$
$n = 6$	$\mathbf{g}(k) = \mathbf{g}(k - 1) + 3\mathbf{g}(k - 2) - 2\mathbf{g}(k - 3) - \mathbf{g}(k - 4)$
$n = 7$	$\mathbf{g}(k) = 2\mathbf{g}(k - 1) + 2\mathbf{g}(k - 2) - 4\mathbf{g}(k - 3)$
$n = 8$	$\mathbf{g}(k) = \mathbf{g}(k - 1) + 4\mathbf{g}(k - 2) - 3\mathbf{g}(k - 3) - 3\mathbf{g}(k - 4) + \mathbf{g}(k - 5)$
$n = 9$	$\mathbf{g}(k) = 2\mathbf{g}(k - 1) + 3\mathbf{g}(k - 2) - 6\mathbf{g}(k - 3) - \mathbf{g}(k - 4) + 2\mathbf{g}(k - 5)$
$n = 10$	$\mathbf{g}(k) = \mathbf{g}(k - 1) + 5\mathbf{g}(k - 2) - 4\mathbf{g}(k - 3) - 6\mathbf{g}(k - 4) + 3\mathbf{g}(k - 5) + \mathbf{g}(k - 6)$

The values of the function  $\mathbf{g}(k)$ , for small values of the argument  $k$ , are given in the database of integer sequences [8] as the following sequences [A000079](#) ( $n = 3$ ), [A090990](#) ( $n = 4$ ), [A007283](#) ( $n = 5$ ), [A090992](#) ( $n = 6$ ), [A000079](#) ( $n = 7$ ), [A090994](#) ( $n = 8$ ), [A020714](#) ( $n = 9$ ), [A129638](#) ( $n = 10$ ).

## References

- [1] Ivanov, A. B., Vector analysis, in M. Hazewinkel, ed., *Encyclopaedia of Mathematics*, Springer, 2002. Text available at <http://eom.springer.de/V/v096360.htm>.
- [2] G. A. Korn and T. M. Korn, *Mathematical Handbook for Scientists and Engineers: Definitions, Theorems, and Formulas for Reference and Review*, Courier Dover Publications, 2000.
- [3] B. J. Malešević, A note on higher-order differential operations, *Univ. Beograd, Publ. Elektrotehn. Fak., Ser. Mat.* **7** (1996), 105–109. Text available at <http://pefmath2.etf.bg.ac.yu/files/116/846.pdf>.
- [4] B. J. Malešević, Some combinatorial aspects of differential operation composition on the space  $\mathbb{R}^n$ , *Univ. Beograd, Publ. Elektrotehn. Fak., Ser. Mat.* **9** (1998), 29–33. Text available at <http://pefmath2.etf.bg.ac.yu/files/118/869.pdf>.
- [5] S. Basov, *Multidimensional Screening*, Springer 2005.
- [6] B. J. Malešević, Some combinatorial aspects of the composition of a set of function, *Novi Sad J. Math.*, **36** (1), 2006, 3–9. Text available at [http://www.im.ns.ac.yu/NSJOM/Papers/36\\_1/NSJOM\\_36\\_1\\_003\\_009.pdf](http://www.im.ns.ac.yu/NSJOM/Papers/36_1/NSJOM_36_1_003_009.pdf).
- [7] B. J. Malešević and I. V. Jovović, *A procedure for finding the  $k^{\text{th}}$  power of a matrix*. <http://www.maplesoft.com/Applications>.
- [8] N. J. A. Sloane, *The On-Line Encyclopedia of Integer Sequences*. <http://www.research.att.com/~njas/sequences/>.

---

2000 *Mathematics Subject Classification*: 05C30, 26B12, 58C20.

*Keywords*: compositions of the differential operations, enumeration of graphs and maps, Gateaux directional derivative.

---

(Concerned with sequences [A000079](#), [A007283](#), [A020701](#), [A020714](#), [A090989](#), [A090990](#), [A090991](#), [A090992](#), [A090993](#), [A090994](#), [A090995](#), and [A129638](#).)

---

Received June 5 2007; revised version received July 30 2007. Published in *Journal of Integer Sequences*, August 3 2007.

---

Return to [Journal of Integer Sequences home page](#).