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Identities for the Multiple Polylogarithm Using the Shuffle Operation

Ji Hoon Ryoo

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IDENTITIES FOR THE MULTIPLE POLYLOGARITHM USING THE SHUFFLE OPERATION

By
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B.S. Kyungpook National University, 1999

A THESIS
Submitted in Partial Fulfillment of the Requirements for the Degree of Master of Arts (in Mathematics)

The Graduate School
The University of Maine
May, 2001

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IDENTITIES FOR THE MULTIPLE POLYLOGARITHM USING THE SHUFFLE OPERATION

By Ji Hoon Ryoo
Thesis Advisor: Dr. David M. Bradley

An Abstract of the Thesis Presented in Partial Fulfillment of the Requirements for the Degree of Master of Arts (in Mathematics)
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At the beginning of my research, I understood the shuffle operation and iterated integrals to make a new proof-method (called a combinatorial method). As a first work, I proved an combinatorial identity 2 using a combinatorial method. While proving it, I got four identities and showed that one of them is equal to an analytic identity 1 which is found at the paper [2] written by David M. Bradley and Doug Bowman. Furthermore, I derived an formula involving nested harmonic sums. Using Maple (a mathematical software), I found a new combinatorial identity 3 and derived two formulas: One is related to multiple polylogarithms and the other is related to rational functions. Since letters in the identities represent differential 1-forms which converge, I can find new formulas if I get a proper setting.
My research was developed by considering a combinatorial identity 4 given by David M. Bradley, thesis advisor. Though it looked very complicated, the implication for the identity was very interesting to me. Using a combinatorial proof-method, I proved it. Even though I just derived one formula involving nested harmonic sums in this thesis, the identity has potentiality because, if I find a new setting for differential 1-forms, I can derive a new formula involving multiple polylogarithms.

It was not very easy to prove the combinatorial identity 4 even though I used the combinatorial proof-method as I did at the proofs of the combinatorial identity 2 and 3. The reason is that the result of the identity 4 is more complicated than those of the identities 3 and 4. So, Lemma 5 is needed to complete the proof of the identity 4, which step is not needed in the proofs of the identities 3 and 4. When formulating the identity 4, I had a trouble in defining the notations because of their complexity. When I formulated the identity 4, it was a beautiful formula.

As we can see in the paper [3], there are various conjectures related to multiple zeta values whose incompletion is a sign that both the mathematics and physics communities do not yet completely understand the field. At this situation, this combinatorial proof-method can play a crucial role in developing other fields such as knot theory and quantum field theory as well as combinatorics.
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Chapter 1

INTRODUCTION

1.1 The Riemann zeta function.

The Riemann zeta function is the function of the complex variable $s$, defined in the half-plane $\text{Re}(s) > 1$ by the absolutely convergent series

$$\zeta(s) := \sum_{n=1}^{\infty} \frac{1}{n^s},$$

and in the whole complex plane $\mathbb{C}$ by analytic continuation. As shown by Riemann, $\zeta(s)$ extends to $\mathbb{C}$ as a meromorphic function with only a simple pole at $s = 1$, with residue 1, and satisfies the functional equation

$$\pi^{-\frac{1}{2}} \Gamma\left(\frac{s}{2}\right) \zeta(s) = \pi^{-\frac{1}{2}} \Gamma\left(\frac{1-s}{2}\right) \zeta(1-s).$$

1.2 Multiple zeta functions.

We generalize the Riemann zeta function to the multiple zeta functions in the following way:

The multiple zeta functions are defined by

$$\zeta(s_1, \ldots, s_k) := \sum_{n_1 > n_2 > \cdots > n_k > 0} \prod_{j=1}^{k} \frac{1}{n_j},$$

where $s_j \in \mathbb{C}, \text{Re}(s_1) > 1$ and $\sum_{j=1}^{k} \text{Re}(s_j) > k.$
Jiangiang Zhao's paper[1] shows that the multiple zeta function can be analytically continued to a meromorphic function on all of $\mathbb{C}$. But there still exist two open problems:

1. Determine the complete set of trivial (resp. nontrivial) zeros of the multiple zeta function.

2. Determine the functional equation (if any) of the multiple zeta functions which generalize the classical functional equation of the Riemann zeta function.

1.3 Nested harmonic sums.

Let $\omega_1, \cdots, \omega_n$ be complex-valued differential 1-forms defined on a real interval $[a,b]$. We have $\omega_i = f_i(s)ds$ where $f_1, \cdots, f_n$ are complex functions. Define the iterated integral $\int_a^b \omega_1 \cdots \omega_n$ inductively by

$$\int_a^b \omega_1 = \int_a^b f_1(s)ds$$

and

$$\int_a^b \omega_1 \cdots \omega_n = \int_a^b f_1(s)(\int_a^s \omega_2 \cdots \omega_n ds) \text{ if } n > 1.$$

Nested harmonic sums of arbitrary depth $k$ (or $k$-fold Euler sums) and their $(s_1 + s_2 + \cdots + s_k)$-dimensional iterated integral representations are defined by

$$\zeta(s_1, \cdots, s_k; a_1, \cdots, a_k) = \sum_{n_1 > n_2 > \cdots > n_k > 0} \prod_{j=1}^k \frac{a_j^{n_j}}{n_j!}$$

where $a_j = \pm 1$ and $s_1 a_1 \neq 1$

$$= \int_0^1 \Omega^{s_1-1} \omega_1 \cdots \Omega^{s_k-1} \omega_k$$

where $\Omega = \frac{dx}{x}$, $\omega_j = \frac{\tau_j dx_j}{1 - \tau_j x_j}$, $\tau_j = \prod_{i=1}^j a_i$

and $s_j$ are positive integers.
Example 1.3.1.

\[ \zeta(2,1;-1,1) = \sum_{n_1 > n_2 > 0} \frac{(-1)^{n_1}}{n_1^{2}n_2} = \int_0^1 \frac{dx_1}{x_1} \int_0^{x_1} -\frac{dx_2}{1 + x_2} \int_0^{x_2} -\frac{dx_3}{1 + x_3}. \]

1.4 The multiple polylogarithm.

We define the multiple polylogarithm by

\[ \zeta(s_1, \ldots, s_k; a_1, \ldots, a_k) = \sum_{n_1 > n_2 > \cdots > n_k > 0} \prod_{j=1}^{k} \frac{n_{a_j}^{n_j}}{n_j^{n_j}}, \]

where \( s_j \) and \( a_j \) \( \in \mathbb{C} \).

The multiple polylogarithm is the extension of the nested harmonic sums and the multiple zeta functions because they extend the variables \( s_j \) and \( a_j \) of nested harmonic sums to any complex numbers and let us control the increasing and decreasing speed of the multiple zeta functions by the each \( a_j \) as \( n_j \) is increasing. For example, the decreasing speed of values \( \zeta(2; \frac{1}{2}) \) is faster than that of \( \zeta(2;1) \) as \( n \) is increasing.

1.5 The shuffle operation.

Let \( A \) denote a finite set of letters; let \( A^* \) denote the set of all words on \( A \). Define \( \cup \) (Shuffle operation) by \( u \cup v = \sum x_{\sigma(1)}x_{\sigma(2)} \cdots x_{\sigma(n+m)} \), for \( u = x_1 \cdots x_n \in A^* \) and \( v = x_{n+1} \cdots x_{n+m} \in A^* \), where the sum is over all \( \binom{n+m}{n} \) permutations \( \sigma \) of the set \( \{1, 2, \ldots, n+m\} \) which satisfy \( \sigma^{-1}(j) < \sigma^{-1}(k) \) for all \( 1 \leq j < k \leq n \) and \( n+1 \leq j < k \leq n+m \).
Example 1.5.1.

\[ abb \uplus ab = 6a^2b^3 + 3abab^2 + ab^2ab. \]

The shuffle operation \( \uplus \) can be extended linearly to the non-commutative polynomial ring \( \mathbb{Q} < A > \) in the natural way. This makes \( \mathbb{Q} < A > \) into a commutative associative \( \mathbb{Q} \)-algebra with multiplication \( \uplus \).

Example 1.5.2.

\[ ab \uplus (3ba - 2ab) = 6ab^2a - abab + 3baba + 6ba^2b - 8a^2b^2. \]

Iterated integrals satisfy the following property: Let \( \omega_1, \ldots, \omega_{n+m} \) be complex-valued differential 1-forms defined on a real interval \([a, b]\), then

\[ \int_a^b \omega_1 \cdots \int_a^b \omega_{n+1} \cdots \omega_{n+m} = \sum_{\sigma} \int_a^b \omega_{\sigma_1} \cdots \omega_{\sigma_{n+m}}, \]

where \( \sigma \) runs over all \((n, m)\)-shuffles of the symmetric group \( S_{n+m} \), which shows that the product of nested harmonic sums can be decomposed using the shuffle operation.

Example 1.5.3.

\[ \zeta(2, 1; 1, 1) \zeta(2; 1) = \int_0^1 \Omega \omega \int_0^1 \Omega \omega \text{ where } \omega = \frac{dx}{1-x} \]

\[ = 6 \int_0^1 \Omega^2 \omega^3 + 3 \int_0^1 \Omega \omega \omega^2 + \int_0^1 \Omega \omega^2 \omega \]

\[ = 6 \zeta(3, 1, 1; 1, 1, 1) + 3 \zeta(2, 2, 1; 1, 1, 1) + \zeta(2, 1, 2; 1, 1, 1) \]
1.6 The multi-set.

We define a multi-set by a collection whose repeated elements are allowed. So the multi-set \( \{a, b, c, c\} \) is the same as the multi-set \( \{a, b, 2c\} \) but distinct from the multi-set \( \{a, b, c\} \). Contrast this with the set \( \{a, b, c, c\} \) which is the same as the set \( \{a, b, c\} \).

The number of repetitions of each member is called the \textit{multiplicity} of that member. For the multi-set \( \{a, b, c, c\} \), the multiplicity of \( a \) and \( b \) is 1, and the multiplicity of \( c \) is 2.

Let \( A \) and \( B \) be multi-sets, we define \( A = B \) to mean that every element of \( A \) is an element of \( B \), their multiplicities are equal and vice versa. We also define \( A \subset B \) to mean that every element of \( A \) is an element of \( B \) and the multiplicity of each element of \( A \) is less than or equal to that of \( B \). If \( A \subset B \) and \( A \neq B \), we say that \( A \) is a strict multi-subset(or subset) of \( B \).

\textit{Example} 1.6.1. Let \( S \) be the multi-set of all words as the result of \( ab^2 \sqcup ab \). Then

\[ S = \{a^2b^3, a^2b^3, a^2b^3, a^2b^3, a^2b^3, abab^2, abab^2, abab^2, ab^2ab\} = \{6a^2b^3, 3abab^2, ab^2ab\}. \]

Furthermore, \( \{a^2b^3, abab^2, ab^2ab\} \) is a strict multi-subset of \( S \).
Chapter 2

IDENTITIES FOR MULTIPLE POLYLOGARITHMS

2.1 Analytic identity 1 and its formula for nested harmonic sums.

Proposition 1.

\[ \sum_{n \geq 0} (-1)^{n} z^{4n} \int_{0}^{z} (4a^{2}b^{2})^{n} = \sum_{k \geq 0} (-1)^{k} z^{2k} \int_{0}^{z} (ab)^{k} \sum_{m \geq 0} z^{2m} \int_{0}^{z} (ab)^{m} \]

where \( a \) and \( b \) are any differential forms whose integrals converge.

Proof. Let \( a = f(x)dx \) and \( b = g(x)dx \); let \( D_{a} = \frac{1}{f(x)} \frac{d}{dx} \) and \( D_{b} = \frac{1}{g(x)} \frac{d}{dx} \);
let \( F(z, z) := \sum_{n \geq 0} (-1)^{n} z^{4n} \int_{0}^{z} (4a^{2}b^{2})^{n} \), then

\[ D_{a}F(x, z) = \frac{1}{f(x)} \frac{d}{dx} \sum_{n \geq 0} (-1)^{n} z^{4n} \int_{0}^{z} 4^{n} a^{2}b^{2}(a^{2}b^{2})^{n-1} \]
\[ = \sum_{n \geq 0} (-1)^{n} 4^{n} z^{4n} \int_{0}^{z} a^{2}b^{2}(a^{2}b^{2})^{n-1} \]
\[ = \sum_{n \geq 0} (-1)^{n} 4^{n} z^{4n} \int_{0}^{z} b^{2}(a^{2}b^{2})^{n-1} \]

Taking \( D_{a}^{2}F \), \( D_{b}D_{a}^{2}F \), and \( D_{a}^{2}D_{a}^{2}F \) in this order on both sides, we obtain

\[ D_{a}^{2}D_{a}^{2}F(x, z) = \sum_{n \geq 0} (-1)^{n+1} z^{4n+4} \int_{0}^{z} (a^{2}b^{2})^{n} \]
\[ = -4z^{4}F(x, z). \]

So, \( F(x, z) \) is a solution of 4th order differential equation \( D_{a}^{2}D_{a}^{2} + 4z^{4} = 0. \)
Let \( G(x, z) := \sum_{k \geq 0} (-1)^k z^{2k} \int_0^z (ab)^k \sum_{m \geq 0} z^{2m} \int_0^z (ab)^m \), then

\[
D_a G(x, z) = \sum_{k \geq 1} (-1)^k z^{2k} \int_0^z b(ab)^{k-1} \sum_{m \geq 0} z^{2m} \int_0^z (ab)^m + \sum_{k \geq 0} (-1)^k z^{2k} \int_0^z (ab)^k \sum_{m \geq 1} z^{2m} \int_0^z (ab)^{m-1} \]

\[
= \sum_{k \geq 0} (-1)^{k+1} z^{2k+2} \int_0^z b(ab)^k \sum_{m \geq 0} z^{2m} \int_0^z (ab)^m + \sum_{k \geq 0} (-1)^k z^{2k} \int_0^z (ab)^k \sum_{m \geq 0} z^{2m+2} \int_0^z b(ab)^m
\]

Taking \( D_b^2 G, D_b D_a^2 G, \) and \( D_b^2 D_a^2 G \) in this order on both sides, we obtain

\[
D_b^2 D_a^2 G(x, z) = -4z^4 G(x, z)
\]

So, \( G(x, z) \) is also a solution of \( D_b^2 D_a^2 + 4z^4 = 0 \).

We can get four initial conditions, putting \( z = 0 \) at the each step taking \( D_a, D_a^2, D_b D_a, \) and \( D_b^2 D_a^2 \) on both sides: \( F(0, z) = G(0, z), D_a F(0, z) = D_a G(0, z), D_b^2 F(0, z) = D_b^2 G(0, z) \) and \( D_b D_a F(0, z) = D_b D_a G(0, z) \), Then \( F(x, z) = G(x, z) \).

In Proposition 1, if we take \( a = \frac{dx}{x} \) and \( b = \frac{dx}{1-x} \), then we can get the following formula involving nested harmonic sums:

**Formula 2**

\[
\sum_{n \geq 0} (-1)^n \zeta(\{3, 1\}^n; \{1, 1\}^n) = \sum_{k \geq 0} (-1)^k z^{2k} \zeta(\{2\}^k; \{1\}^k) \sum_{m \geq 0} z^{2m} \zeta(\{2\}^m; \{1\}^m),
\]

where the notation \( \{X\}^n \) indicates \( n \) successive instances of the integer sequence \( X \).

**Proof.** Let \( a = \frac{dx}{x} \) and \( b = \frac{dx}{1-x} \). Apply \( a \) and \( b \) to Proposition 1, then we have the followings:
Hence we have the following formula:

\[ L.H.S = \sum_{n \geq 0} (-1)^n z^{4n} \int_0^1 (4a^2b^2)^n \]
\[ = \sum_{n \geq 0} (-1)^n z^{4n} 4^n \zeta(\{3,1\}^n; \{1,1\}^n) \]

and

\[ R.H.S = \sum_{k \geq 0} (-1)^k z^{2k} \int_0^1 (ab)^k \sum_{m \geq 0} z^{2m} \int_0^1 (ab)^m \]
\[ = \sum_{k \geq 0} (-1)^k z^{2k} \zeta(\{2\}^k; \{1\}^k) \sum_{m \geq 0} z^{2m} \zeta(\{2\}^m; \{1\}^m) \].

Hence we have the following formula:

\[ L.H.S = \sum_{n \geq 0} (-1)^n z^{4n} \zeta(\{3,1\}^n; \{1,1\}^n) \]
\[ = \sum_{k \geq 0} (-1)^k z^{2k} \zeta(\{2\}^k; \{1\}^k) \sum_{m \geq 0} z^{2m} \zeta(\{2\}^m; \{1\}^m) \]
\[ = R.H.S. \]

2.2 Combinatorial identity 2 for nested harmonic sums.

**Theorem 3.**

\[ \{1 + \left( \frac{t}{1-t} \right) a + \left( \frac{t}{1-i} \right)^2 ab + \left( \frac{t}{1-i} \right)^3 aba + \left( \frac{t}{1-i} \right)^4 abab + \cdots \}
\[ \cup \{1 + \left( \frac{t}{1+i} \right) a + \left( \frac{t}{1+i} \right)^2 ab + \left( \frac{t}{1+i} \right)^3 aba + \left( \frac{t}{1+i} \right)^4 abab + \cdots \}
\[ = 1 + ta + t^2 a^2 + t^3 a^2 b + t^4 a^2 b^2 + t^5 a^2 b^2 a + t^6 a^2 b^2 a^2 + \cdots \]

where \( t \in \mathbb{C} \).

**Proof.** In the following lemmas we show that the coefficients of \( t^{4n} \), \( t^{4n+1} \), \( t^{4n+2} \) and \( t^{4n+3} \) for \( n \in \mathbb{N} \) in the two series given in Theorem 3 coincide. This will establish the proof of Theorem 3. Afterwards, we can obtain four identities
involving multiple polylogarithms as formulas to the four lemmas if we find a proper setting of $a$ and $b$.

2.2.1 The coefficient of $t^{4n}$.

Let us find the coefficient of $t^{4n}$ in the left hand side in Theorem 3 and show the equality between the coefficients on both sides:

Lemma 1. The coefficient of $t^{4n}$ in Theorem 3 is:

$$\frac{1}{4^n} \sum_{|r|\leq n} (-1)^r [(ab)^{n-r} \cup (ab)^{n+r}] = (a^2b^2)^n.$$

Proof. Let us investigate first several terms on the left hand side to find the pattern:

$$\frac{t}{1+i})^4 abab + \frac{t}{1-i}(\frac{t}{1+i})^3 (a \cup ab) + \frac{t}{1-i}^2(\frac{t}{1+i})^2 (ab \cup ab)$$

$$+ \frac{t}{1-i}^3(\frac{t}{1+i})(aba \cup a) + \frac{t}{1-i}^4 abab + \cdots.$$

The shuffle operation is commutative and we have the following computations: $\frac{1}{1-i})^4 = (\frac{1}{1+i})^4 = -\frac{1}{4}, (\frac{1}{1-i})^3(\frac{1}{1+i})^1 = \frac{1}{4}, (\frac{1}{1-i})^2(\frac{1}{1+i})^2 = \frac{1}{4}$, and $\frac{1}{1-i})^1(\frac{1}{1+i})^3 = -\frac{1}{4}$. Therefore we obtain the coefficient of $t^{4n}$ on the left hand side as

$$\frac{1}{4^n} \sum_{|r|\leq n} (-1)^r [(ab)^{n-r} \cup (ab)^{n+r}].$$

Putting $k = n-r$, we can rewrite the statement of the lemma as the following:

$$\sum_{k=0}^{2n} (-1)^{n-k}[(ab)^k \cup (ab)^{2n-k}] = 4^n(a^2b^2)^n.$$

We will prove this statement.
Let $S_k$ be the multi-set of all words as the result of $(ab)^k \cup (ab)^{2n-k}$, for $0 \leq k \leq n$. Then we get the following inclusion by Lemma 6 [Inclusion of multi-set 1]: $S_k$ for $0 \leq k \leq 2n$ and $k \neq n$. Since the shuffle operation is commutative, then $S_{2n-k} = S_k$. Hence every word on the left hand side is contained in $S_n$.

On the other hand, we know that $(a^2b^2)^n$ is not contained in $S_k$ for $0 \leq k \leq 2n$ and $k \neq n$. Consider the formation of $(a^2b^2)^n$ in detail. If we let $(ab)^n$ be $(a_1b_1 \cdots a_nb_n)$ in $(ab)^n \cup (ab)^n$, then every $a_i$ and $b_i$ can take 2 positions. This gives us the coefficient of $(a^2b^2)^n$ as $2^{2n} = 4^n$.

So, it is sufficient to show that there does not exist any other word except $(a^2b^2)^n$ on the left hand side. Since

$$
\sum_{r=0}^{2n} (-1)^{n-r}|S_r| = \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n}{2r} = 4^n
$$

by Lemma 9 [Binomial coefficient 1], then we can conclude that the only remaining word on the left hand side is $(a^2b^2)^n$ and its coefficient is $4^n$.

2.2.2 The coefficient of $t^{4n+1}$.

Let us find the coefficient of $t^{4n+1}$ in the left hand side in Theorem 3 and show the equality between the coefficients on both side:

**Lemma 2.** The coefficient of $t^{4n+1}$ in Theorem 3 is

$$
\frac{1}{4^n} \sum_{|r| \leq n} (-1)^{|r|}[(ab)^{n-r} \cup (ab)^{n+r}a] = (a^2b^2)^n a.
$$

**Proof.** Let us investigate first several terms on the left hand side to find
the pattern:

\[
\frac{t}{1+i}^5 ababa + \frac{t}{1-i}(\frac{t}{1+i})^4 (a \cup abab) + \frac{t}{1+i}^2 (\frac{t}{1-i})^3 (ab \cup aba) \\
+ \frac{t}{1-i}^3 (\frac{t}{1+i})^2 (aba \cup ab) + \frac{t}{1-i}^4 (\frac{t}{1+i}) (abab \cup a) + \frac{t}{1-i}^5 ababa \\
+ \ldots .
\]

The shuffle operation is commutative and we have the following computations: \((\frac{1}{1-i})^5 = \frac{-1+i}{8}, (\frac{1}{1-i})^4 (\frac{1}{1+i})^1 = \frac{-1+i}{8}, (\frac{1}{1-i})^3 (\frac{1}{1+i})^2 = \frac{1+i}{8}, (\frac{1}{1-i})^2 (\frac{1}{1+i})^3 = \frac{1-i}{8}, (\frac{1}{1-i})^1 (\frac{1}{1+i})^4 = \frac{-1-i}{8}, \) and \((\frac{1}{1+i})^5 = \frac{-1+i}{8}. \) Therefore we obtain the coefficient of \(t^{4n+1}\) as

\[
\frac{1}{4^n} \sum_{|r| \leq n} (-1)^r [(ab)^{n-r} \cup (ab)^{n+r} a].
\]

Putting \(k = n-r,\) we can rewrite the statement of the lemma as the following:

\[
\sum_{k=0}^{2n} (-1)^{n-k} [(ab)^k \cup (ab)^{2n-k} a] = 4^n (a^2b^2)^n a.
\]

We will prove this statement.

Let \(S_k\) be the multi-set of all words as the result of \((ab)^k \cup (ab)^{2n-k} a,\) for \(0 \leq k \leq 2n.\) Then we get the following inclusion by Lemma 7 [Inclusion of multi-set 2]: \(S_0 \subset S_1 \subset \cdots \subset S_n\) and \(S_{2n} \subset \cdots \subset S_n.\) And so, every word on the left hand side is contained in \(S_n.\)

On the other hand, we know that \((a^2b^2)^n a\) is not contained in \(S_k\) for \(0 \leq k \leq 2n\) and \(k \neq n.\) Consider the formation of \((a^2b^2)^n a\) in detail. If we let \((ab)^n a\) be \((a_1 \cdot a_{n+1})\) in \((ab)^n \cup (ab)^n a,\) then \(a_i\) and \(b_i,\) for \(1 \leq i \leq n,\) can take 2 positions. This gives us that the coefficient of \((a^2b^2)^n a\) is \(2^{2n} = 4^n.\)
So, it is sufficient to show that there does not exist any other word except 

\((a^2b^2)^n a\). Since

\[
\sum_{r=0}^{2n} (-1)^{n-r} |S_r| = \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n + 1}{2r + 1} = 4^n
\]

by Lemma 10 [Binomial coefficient 2], then the only remaining word on the left hand side is \((a^2b^2)^n a\) and its coefficient is \(4^n\).

2.2.3 The coefficient of \(t^{4n+2}\).

Let us find the coefficient of \(t^{4n+2}\) in the left hand side in Theorem 3 and show the equality between the coefficients on both side:

Lemma 3. The coefficient of \(t^{4n+2}\) in Theorem 3 is

\[
\frac{1}{2} \cdot 4^n \sum_{|r| \leq n} (-1)^r [(ab)^{n-r} a \cup (ab)^{n+r} a] = (a^2b^2)^n a^2.
\]

Proof. Let us investigate first several terms on the left hand side to find the pattern:

\[
\left(\frac{t}{1+i}\right)^6 ababab + \left(\frac{t}{1-i}\right)^5 (a \cup ababa) + \left(\frac{t}{1-i}\right)^2 (\frac{t}{1+i})^4 (ab \cup abab) \\
+ \left(\frac{t}{1-i}\right)^3 (\frac{t}{1+i})^3 (a \cup abab) + \left(\frac{t}{1-i}\right)^4 (\frac{t}{1+i})^2 (abab \cup ab) \\
+ \left(\frac{t}{1-i}\right)^5 (\frac{t}{1+i}) (ababa \cup a) + (\frac{t}{1-i})^6 + \cdots.
\]

The shuffle operation is commutative and we have the following computations:

\[
\left(\frac{1}{1-i}\right)^6 = \frac{3}{8}, \quad \left(\frac{1}{1-i}\right)^5 \left(\frac{1}{1+i}\right)^1 = \frac{3}{8}, \quad \left(\frac{1}{1-i}\right)^4 \left(\frac{1}{1+i}\right)^2 = \frac{5}{8}, \quad \left(\frac{1}{1-i}\right)^3 \left(\frac{1}{1+i}\right)^3 = \frac{1}{8}, \\
\left(\frac{1}{1-i}\right)^2 \left(\frac{1}{1+i}\right)^4 = \frac{1}{8}, \quad \left(\frac{1}{1-i}\right)^1 \left(\frac{1}{1+i}\right)^5 = \frac{1}{8}, \quad \text{and} \quad \left(\frac{1}{1-i}\right)^6 = \frac{5}{8}.
\]

Therefore we obtain the coefficient of \(t^{4n+2}\) as

\[
\frac{1}{2} \cdot 4^n \sum_{|r| \leq n} (-1)^r [(ab)^{n-r} a \cup (ab)^{n+r} a].
\]
Putting \( k = n - r \), we can rewrite the statement of the lemma as the following:

\[
\sum_{k=0}^{2n} (-1)^{n-k}((ab)^ka \cup (ab)^{2n-k}a) = 2 \cdot 4^n(a^2b^2)^na^2.
\]

We will prove this statement.

Let \( S_k \) be the multi-set of all words as the result of \((ab)^ka \cup (ab)^{2n-k}a\), for \(0 \leq k \leq n\). Then we get the following inclusion by Lemma 7 [Inclusion of multi-set 2]: \( S_0 \subset S_1 \subset \cdots \subset S_n \). Since the shuffle operation is commutative, then \( S_{2n-k} = S_k \). And so, every word on left hand side is contained in \( S_n \).

On the other hand, we know that \((a^2b^2)^na^2\) is not contained in \( S_k \) for \(0 \leq k \leq 2n\) and \( k \neq n \). Consider the formation of \((a^2b^2)^na^2\) in detail. If we let \((ab)^na = (a_1b_1 \cdots a_nb_n)a_{n+1}\) in \((ab)^na \cup (ab)^na\), then every \( a_i \) and \( b_i \) can take 2 positions. This gives us that the coefficient of \((a^2b^2)^na^2\) is \(2^{2n+1} = 2 \cdot 4^n\).

So, it is sufficient to show that there does not exist any other word except \((a^2b^2)^na^2\) on the left hand side. Since

\[
\sum_{r=0}^{2n} (-1)^{n-r}|S_r| = \sum_{r=0}^{2n} (-1)^{n-r} \begin{pmatrix} 4n + 2 \\ 2r + 1 \end{pmatrix} = 2 \cdot 4^n
\]

by Lemma 11 [Binomial coefficient 3], then the only remaining word on left hand side is \((a^2b^2)^na^2\) and its coefficient is \(2 \cdot 4^n\).

2.2.4 The coefficient of \( t^{4n+3} \).

Let us find the coefficient of \( t^{4n+3} \) in the left hand side in Theorem 3 and show the equality between the coefficients on both side:
Lemma 4. The coefficient of $t^{4n+3}$ in Theorem 3 is

$$\frac{1}{2 \cdot 4^n} \sum_{r=-n}^{n+1} (-1)^r [(ab)^n - r ab \sqcup (ab)^{n+r} a] = (a^2 b^2)^n a^2 b.$$

**Proof.** Let us investigate first several terms on the left hand side to find a pattern:

$$\begin{align*}
(\frac{t}{1+i})^7 & \text{aababa} + (\frac{t}{1-i})^7 \text{a}\text{ab}abab + (\frac{t}{1-i})^6 \text{a} \text{ab}abab + (\frac{t}{1+i})^5 (ab \sqcup abab) \\
+ (\frac{t}{1+i})^5 (\frac{t}{1+i})^4 (aba \sqcup abab) + (\frac{t}{1-i})^4 (\frac{t}{1+i})^3 (abab \sqcup ab) + (\frac{t}{1-i})^3 (\frac{t}{1-i})^2 (ababa \sqcup ab) + (\frac{t}{1+i})^6 (\frac{t}{1+i})^5 (ababab \sqcup a) \\
+ (\frac{t}{1-i})^7 \text{aababa} + \ldots.
\end{align*}$$

The shuffle operation is commutative and we have the following computations:

$$\begin{align*}
(\frac{t}{1-i})^7 &= \frac{1}{16}, (\frac{t}{1-i})^6 (\frac{t}{1-i})^1 = -\frac{1}{16}, (\frac{t}{1-i})^5 (\frac{1}{1+i})^2 = \frac{1}{16}, (\frac{1}{1-i})^4 (\frac{1}{1+i})^3 = \frac{1}{16}, (\frac{1}{1-i})^3 (\frac{1}{1+i})^4 = \frac{1}{16}, (\frac{1}{1-i})^2 (\frac{1}{1+i})^5 = -\frac{1}{16}, (\frac{1}{1-i})^1 (\frac{1}{1+i})^6 = \frac{1}{16}, (\frac{1}{1+i})^7 = \frac{1}{16}.
\end{align*}$$

Therefore we obtain the coefficient of $t^{4n+3}$ on the left hand side as

$$\frac{1}{2 \cdot 4^n} \sum_{r=-n}^{n+1} (-1)^r [(ab)^n - r ab \sqcup (ab)^{n+r} a].$$

Putting $k = n - r$, we can rewrite the statement of lemma as the following:

$$\sum_{k=0}^{2n+1} (-1)^{n-k} [(ab)^{2n-k} ab \sqcup (ab)^ka] = 2 \cdot 4^n (a^2 b^2)^n a^2 b.$$

We will prove this statement:

Let $S_k$ be the multi-set of all words as the result of $(ab)^{2n-k} ab \sqcup (ab)^ka$, for $0 \leq k \leq 2n$. Then we get the following inclusion by Lemma 7 [Inclusion of multi-set 2]: $S_0 \subset S_1 \subset \ldots \subset S_n$ and $S_{2n+1} \subset \ldots \subset S_n$. And so, every word on the left hand side is contained in $S_n$.

On the other hand, we know that $(a^2 b^2)^n a^2 b$ is not contained in $S_k$ for $0 \leq k \leq 2n+1$ and $k \neq n$. Consider the formation of $(a^2 b^2)^n a^2 b$ in detail. If we
let \((ab)^{n+1}\) be \((a_1 b_1 \cdots a_n b_n) a_{n+1} b_{n+1}\) in \((ab)^{n} a \cup (ab)^{n+1}\), then every \(a_i\) and \(b_i\) except \(b_{n+1}\) can take 2 positions. This gives us that the coefficient of \((a^2 b^2)^n a^2 b\) is \(2^{2n+1} = 2 \cdot 4^n\).

So, it is sufficient to show that there does not exist any other word except \((a^2 b^2)^n a^2 b\) on the left hand side. Since

\[
\sum_{r=0}^{2n+1} (-1)^{n-r} |S_k| = \sum_{r=0}^{2n+1} (-1)^{n-r} \left( \frac{4n + 3}{2r + 1} \right) = 2 \cdot 4^n
\]

by Lemma 12 [Binomial coefficient 4], then the only remaining word on the left hand side is \((a^2 b^2)^n a^2 b\) and its coefficient is \(2 \cdot 4^n\).

### 2.2.5 Connection between Proposition 1 and Lemma 1.

Even though Proposition 1 and Theorem 3 are proved in different ways, that is, Proposition 1 is proved using an analytical method such as solving a differential equation with initial conditions, while Theorem 3 is proven, using combinatorial methods such as using the shuffle operation, there is a connection between Proposition 1 and Theorem 3:

In fact, Proposition 1 plays the same role as Lemma 1. Let us derive Proposition 1 from Lemma 1:

Lemma 1 says

\[
\sum_{r=0}^{2n} (-1)^{n-r} [(ab)^r \cup (ab)^{2n-r}] = 4^n (a^2 b^2)^n.
\]

If we let \(a\) and \(b\) be any differential forms whose integrals converge, then

\[
\sum_{r=0}^{2n} (-1)^r z^{4n} \int_0^z (ab)^r \int_0^z (ab)^{2n-r} = (-1)^n z^{4n} \int_0^z (4a^2 b^2)^n,
\]
obtained by multiplying with $z^{4n}$ and taking integrals of both sides over the interval $[0,z]$.

Taking a summation of both sides gives us the following:

$$\sum_{n \geq 0} (-1)^n z^{4n} \int_0^z (4a^2b^2)^n = \sum_{n \geq 0} \sum_{r=0}^{2n} (-1)^r z^{4n} \int_0^z (ab)^r \int_0^z (ab)^{2n-r}$$

$$= \sum_{k \geq 0} (-1)^k z^{2k} \int_0^z (ab)^k \sum_{m \geq 0} z^{2m} \int_0^z (ab)^m.$$

Hence Formula 2 can be also derived from Lemma 1.

### 2.3 Combinatorial identity 3 for multiple polylogarithms.

**Theorem 4.**

$$\sum_{|r| \leq n} (-1)^r \{(ab)^{n-r} \cup (ba)^{n+r}\} = 2 \cdot 4^{n-1} \{(ab)^n + (baab)^n\}.$$

**Proof.** Let $k = n-r$, then we can rewrite the left hand side as the following:

$$\sum_{k=0}^{2n} (-1)^{n-k} \{(ab)^k \cup (ba)^{2n-k}\}$$

We will show that this is equal to the right hand side. Let $S_k$ be the multi-set of all words as the result of $(ab)^k \cup (ba)^{2n-k}$, for $0 \leq k \leq n$. Then we get the following inclusion by Lemma 8 [Inclusion of multi-set 3]: $S_0 \subset S_1 \subset \cdots \subset S_n$.

Since the shuffle operation is commutative, then $S_{2n-k} = S_k$. And so, every word on the left hand side is contained in $S_n$.

Let us look at the words on the right hand side. From the formation, we know that $(abab)^n$ and $(baab)^n$ are not contained in $S_k$ for $0 \leq k \leq 2n$ and $k \neq n$.

Consider the formation of $(abab)^n$ in detail. Let $(ba)^n$ be $(b_1a_1b_2a_2 \cdots b_na_n)$ in $(ab)^n \cup (ba)^n$. Then every $a_j$ and $b_j$ except $a_n$ can take 2 positions and $a_n$ must be
fixed at the end. Similarly, when forming \((baab)^n\) in \((ab)^n \cup (b_1a_1b_2a_2 \cdots b_na_n)\), every \(a_j\) and \(b_j\) except \(b_1\) can take 2 positions and \(b_1\) must be fixed in the first position. From these choices, we get that the coefficients of \((abba)^n\) and \((baab)^n\) are \(2^{n-1} = 2 \cdot 4^{n-1}\).

So, it is sufficient to show that there does not exist any other word except \((abba)^n\) and \((baab)^n\). Since

\[
\sum_{r=0}^{2n} (-1)^{n-r} |S_r| = \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n}{2r} = 4^n,
\]

by Lemma 9 [Binomial coefficient 1], the only remaining terms on the left hand side are \((abba)^n\) and \((baab)^n\) and the coefficients are \(2 \cdot 4^{n-1}\).

2.3.1 Formula(1) from identity 3.

Even though Theorem 4 was proven using a combinatorial method, unfortunately, \(a\) and \(b\) cannot be any differential forms. For instance, if the iterated integral starts with \(a = \frac{dx}{x}\) and \(b = \frac{dx}{1-x}\), then the integral is divergent because the series starting with \(b = \int_0^1 \frac{dx}{1-x} = \sum_{n=0}^{\infty} x^n\) and ending with \(a = \int_0^x \frac{dx}{x}\) are divergent.

But it does not mean that there do not exist any analytic formulas. Let us try to find analytic formulas putting \(a\) and \(b\) as differential forms whose integrals converge:

Let \(a = \frac{\gamma dx}{1-\alpha} \) and \(b = \frac{\delta dx}{1-\beta} \) where \(\alpha, \beta, \gamma, \delta \in \mathbb{C}, |\alpha| > 1, \) and \(|\beta| > 1,\) then we obtain the following formula:
Formula 5.

\[
\sum_{|r| \leq n} (-1)^r \zeta(1, 1, \{1, 1\}^{n-r-1}; \frac{1}{\alpha}, \beta, \{\frac{\alpha}{\beta} \}^{n-r-1})
\cdot \zeta(1, 1, \{1, 1\}^{n+r-1}; \frac{1}{\beta}, \alpha, \{\frac{\beta}{\alpha} \}^{n+r-1})
\]

\[
= 2 \cdot 4^{n-1} \zeta(1, 1, 1, 1, \{1, 1, 1, 1\}^{n-1}; \frac{1}{\alpha}, \beta, 1, \{\frac{\alpha}{\beta}, 1, \frac{\beta}{\alpha} \}^{n-1})
\]

\[
+ \zeta(1, 1, 1, 1, \{1, 1, 1, 1\}^{n-1}; \frac{1}{\beta}, \alpha, 1, \{\frac{\beta}{\alpha}, 1, \frac{\alpha}{\beta} \}^{n-1})
\]

where \(|\alpha| > 1\) and \(|\beta| > 1\).

Proof. Let \(a = \frac{\gamma dx}{1 - \frac{x}{\delta}}\) and \(b = \frac{\delta dx}{1 - \frac{x}{\beta}}\) where \(\alpha, \beta, \gamma, \delta \in \mathbb{C}, |\alpha| > 1,\) and \(|\beta| > 1\);
let us find the following integrals: \(\int_0^1 (abba)^n, \int_0^1 (baab)^n, \int_0^1 (ab)^n\), and \(\int_0^1 (ba)^n\).
If we apply these results to Theorem 4, then we can get a formula.

To start, let us take an integral of \(abba\) over the interval \([0,1]\). Then we obtain the following using geometric series:

\[
\int_0^1 abba = \sum_{k=1}^{\infty} \frac{\gamma dx}{1 - \frac{x}{\delta}} \cdot \sum_{k=1}^{\infty} \frac{\delta dx}{1 - \frac{x}{\beta}} = (\alpha \beta \gamma \delta)^2 \alpha^{-k_1-1} \beta^{-k_2-1} \gamma^{-k_3-1} \delta^{-k_4-1}
\]

If we put \(n_1 = k_1, n_3 = k_2, n_2 = k_1 + k_2 + k_3,\) and \(n_1 = k_1 + k_2 + k_3 + k_4,\)
then

\[
\int_0^1 abba = (\alpha \beta \gamma \delta)^2 \sum_{n_1 > n_2 > n_3 > n_4 > 0} \frac{\alpha^{-n_1-n_2-n_3-n_4} \beta^{-n_2-n_4} \gamma^{-n_3-n_4} \delta^{-n_4}}{n_1 n_2 n_3 n_4}
\]

\[
= (\alpha \beta \gamma \delta)^2 \zeta(1, 1, 1, 1; \frac{\alpha}{\beta}, 1, \frac{\beta}{\alpha}).
\]

Next, let us take the integral of \((abba)^2\) over the interval \([0,1]\), to find a pattern. We obtain the following using geometric series:

\[
\int_0^1 (abba)^2 = (\alpha \beta \gamma \delta)^4 \sum_{k_1, \ldots, k_4 \geq 1} \frac{\alpha^{-(k_1+k_2+k_3+k_4)} \beta^{-(k_2+k_3+k_4+k_5)}}{k_1(k_1+k_2) \ldots (k_1+k_2+k_3+\cdots+k_4)}
\]
If we put \( n_8 = k_1, n_7 = k_1 + k_2, n_6 = k_1 + k_2 + k_3, \ldots, n_1 = k_1 + k_2 + k_3 + \ldots + k_8 \), then we get the following:

\[
\int_0^1 (abba)^2 = (\alpha \beta \gamma \delta)^4 \sum_{n_1,n_2 \ldots,n_8 \geq 0} \frac{\alpha^{-(n_1-n_3+n_4-n_0-n_3)} \beta^{-(n_2-n_3+n_4-n_0)}}{n_1 n_2 \ldots n_8} = (\alpha \beta \gamma \delta)^4 \zeta(1,1,1,1,1,1,1,1; \frac{1}{\alpha}, \frac{\alpha}{\beta}, 1, \frac{\alpha}{\beta}, 1, \frac{\beta}{\alpha}).
\]

For the general case \( \int_0^1 (abba)^n \) over the interval \([0,1]\). Then we get the following using geometric series:

\[
\int_0^1 (abba)^n = (\alpha \beta \gamma \delta)^{2n} \sum_{k_1 \ldots, n_1 \geq 0} \frac{\alpha^{-(\sum_{m=1}^{n-1} (k_1 \ldots + k_m))} \beta^{-(\sum_{m=1}^{n-1} (k_1 \ldots + k_m - 1))}}{\prod_{m=1}^{n-1} k_m}.
\]

If we put \( n_4n = k_1, n_4n-1 = k_1 + k_2, \ldots, n_1 = \sum_{m=1}^{4n} k_m \) as we did for the case \((abba)^2\), then we can change the previous sums into the following sums. After that, we can convert the sums into multiple zeta values using the definition of multiple zeta values:

\[
\int_0^1 (abba)^n = (\alpha \beta \gamma \delta)^{2n} \sum_{n_1,n_2 \ldots,n_4n \geq 0} \frac{\alpha^{-(n_1+\sum_{m=1}^{n} (n_4m-2+n_4m))} \beta^{-(\sum_{m=1}^{n} (n_4m-2-n_4m))}}{\prod_{m=1}^{4n} n_m} = (\alpha \beta \gamma \delta)^{2n} \zeta(1,1,1,1,1,1,1,1; \frac{1}{\alpha}, \frac{\alpha}{\beta}, 1, \frac{\beta}{\alpha}, 1, \frac{\beta}{\alpha}, 1, \frac{\beta}{\alpha})^{n-1}).
\]

Symmetrically, we can get the following for the general case \((baab)^n\):

\[
\int_0^1 (baab)^n = (\alpha \beta \gamma \delta)^{2n} \zeta(1,1,1,1,1,1,1,1; \frac{1}{\beta}, \frac{\alpha}{\beta}, 1, \frac{\alpha}{\beta}, 1, \frac{\beta}{\alpha})^{n-1}).
\]

Let us investigate the left hand side in the same way. To begin, to find the pattern, let us look at some simple cases.

If we take an integral of \((ab)\) over the interval \([0,1]\), then we can get the following using geometric series:
If we put \( n_2 = k_1 \) and \( n_1 = k_1 + k_2 \), then we can obtain another sum different from the previous sums. By the definition of multiple zeta values, we get the following:

\[
\int_0^1 (ab) = (\alpha \beta \gamma \delta) \sum_{n_1 > n_2 > 0} \frac{\alpha^{n_1+n_2} \beta^{-n_2}}{n_1 n_2} = (\alpha \beta \gamma \delta) \zeta(1, 1; \frac{1}{\alpha}, \frac{1}{\beta}).
\]

Let us take the integral of \((ab)^2\) over the interval \([0,1]\) to find the pattern, then we get the following using geometric series:

\[
\int_0^1 (ab)^2 = (\alpha \beta \gamma \delta)^2 \sum_{k_4, k_3, k_2, k_1 \geq 0} \frac{\alpha^{-(k_4+k_3)} \beta^{-(k_1+k_2)}}{k_1(k_1+k_2)(k_1+k_2+k_3)(k_1+k_2+k_3+k_4)}.
\]

If we put \( n_4 = k_1, n_3 = k_1 + k_2, n_2 = k_1 + k_2 + k_3, \) and \( n_1 = k_1 + k_2 + k_3 + k_4 \), then we can get the following in the same way as for the case \((ab)\)

\[
\int_0^1 (ab)^2 = (\alpha \beta \gamma \delta)^2 \frac{\sum \alpha^{-(n_1+n_2+n_3+n_4)} \beta^{-(n_2+n_3+n_4)}}{n_1 n_2 n_3 n_4} = (\alpha \beta \gamma \delta)^2 \zeta(1, 1, 1; \frac{1}{\alpha}, \frac{1}{\beta}, \frac{1}{\alpha}, \frac{1}{\beta}).
\]

Let us take an integral of the general case \((ab)^n\) over the interval \([0,1]\). Then we get the following using geometric series:

\[
\int_0^1 (ab)^n = (\alpha \beta \gamma \delta)^n \sum_{k_2, \ldots, k_1 > 0} \frac{\alpha^{-\left(\sum_{m=1}^n k_{2m}\right)} \beta^{-\left(\sum_{m=1}^n k_{2m-1}\right)}}{\prod_{m=1}^{2n} \sum_{l=1}^{m} k_l}
\]

If we put \( n_{2n} = k_1, n_{2n-1} = k_1 + k_2, \ldots, \) and \( n_1 = \sum_{m=1}^{2n} k_m \), then we get
the following by the definition of multiple zeta values:

\[\int_0^1 (ab)^n = (\alpha \beta \gamma \delta)^n \sum_{n_1 > n_2 > \cdots > n_{2n} > 0} \frac{\alpha^{-\sum_{m=1}^{2n} (-1)^m \sum_{m=1}^{2n} (-1)^m n_m}}{\prod_{m=1}^{2n} n_m} \]

\[= (\alpha \beta \gamma \delta)^n \zeta(1,1,\{1,1\}^{n-1};\frac{\beta}{\alpha},\{\frac{\alpha}{\beta}\}^{n-1}).\]

Symmetrically, we get the following for the case \((ba)^n\):

\[\int_0^1 (ba)^n = (\alpha \beta \gamma \delta)^n \zeta(1,1,\{1,1\}^{n-1};\frac{\alpha}{\beta},\{\frac{\beta}{\alpha}\}^{n-1}).\]

If we apply these results to Theorem 4 and cancel the \((\alpha \beta \gamma \delta)^{2n}\) on both sides, we get the following formula:

\[L.H.S = \sum_{|r| \leq n} (-1)^r \left\{ \int_0^1 (ab)^{n-r} \right\} \left[ \int_0^1 (ba)^n \right\}
\]

\[= \sum_{|r| \leq n} (-1)^r \left[ \zeta(1,1,\{1,1\}^{n-r-1};\frac{\alpha}{\beta},\frac{\beta}{\alpha},\{\frac{\beta}{\alpha}\}^{n-r-1}) \right.
\]

\[\zeta(1,1,\{1,1\}^{n+r-1};\frac{\beta}{\alpha},\frac{\alpha}{\beta},\{\frac{\alpha}{\beta}\}^{n+r-1}) \right]
\]

\[= 2 \cdot 4^{n-1} \left[ \zeta(1,1,1,\{1,1,1,1\}^{n-1};\frac{\beta}{\alpha},\frac{\alpha}{\beta},\{1,\frac{\beta}{\alpha},\frac{\alpha}{\beta}\}^{n-1}) \right.
\]

\[+ \zeta(1,1,1,\{1,1,1,1\}^{n-1};\frac{\beta}{\alpha},\frac{\beta}{\alpha},\{1,\frac{\beta}{\alpha},\frac{\alpha}{\beta}\}^{n-1}) \right]
\]

\[= 2 \cdot 4^{n-1} \left\{ \int_0^1 (abba) + \int_0^1 (baab) \right\} = R.H.S.
\]

2.3.2 Formula(2) from identity 3.

If we put \(a = x^{\alpha-1}dx\) and \(b = x^{\beta-1}dx\) where \(\alpha \beta \neq 0, \alpha + \beta \neq 0, ma + (m + 1)\beta \neq 0, (m + 1)\alpha + m\beta \neq 0,\) and \(m \in \mathbb{Z},\) then we obtain another formula. Moreover, this formula is related to rational functions, which means that our identities can derive other formulas, that are not related to multiple zeta functions:
Formula 6.

\[
\sum_{|r| \leq n} (-1)^r \left[ \prod_{j=1}^{n-r} \frac{1}{j(\beta-j)} \cdot \prod_{j=1}^{n+r} \frac{1}{j(\alpha+j-1)\beta} \right] \\
= 2 \cdot 4^{n-1} \prod_{j=1}^{n-r} \frac{1}{j(\beta-j)} \cdot \frac{1}{(\alpha+j-1)\beta} \\
+ \frac{1}{((\beta-1)\alpha+j\beta) \cdot ((\alpha+j)\beta) \cdot ((\beta-j)\beta)}
\]

where \(\alpha \cdot \beta \neq 0, \alpha + \beta \neq 0, m\alpha + (m+1)\beta \neq 0, (m+1)\alpha + m\beta \neq 0, \) and \(m \in \mathbb{Z} \).

**Proof.** Let \(a = x^{\alpha-1} dx \) and \(b = x^{\beta-1} dx \) where \(\alpha \cdot \beta \neq 0, \alpha + \beta \neq 0, m\alpha + (m+1)\beta \neq 0, (m+1)\alpha + m\beta \neq 0, \) and \(m \in \mathbb{Z} \); let us find the following integrals: \(\int_0^1 (ab)^n, \int_0^1 (baab)^n, \int_0^1 (ab)^n, \) and \(\int_0^1 (ba)^n \). If we apply these results to Theorem 4, then we get a formula.

To start, let us take the integral of \((ab)^n\) over the interval \([0,1]\). Then we get the following:

\[
\int_0^1 (ab)^n = \int_0^1 x_1^{\alpha-1} dx_1 \int_0^{x_1} x_2^{\beta-1} dx_2 \\
\ldots \int_0^{x_{2n-2}} x_2^{\alpha-1} dx_2 x_{2n-1} \int_0^{x_{2n-1}} x_2^{\beta-1} dx_2 \\
= \int_0^1 x_1^{\alpha-1} dx_1 \int_0^{x_1} x_2^{\beta-1} dx_2 \\
\ldots \int_0^{x_{2n-2}} x_2^{\alpha-1} \frac{x_2^{\beta-1}}{\beta} dx_2 x_{2n-1} \\
= \prod_{j=1}^{n} \frac{1}{(j-1)\alpha+j\beta \cdot j\alpha+j\beta} \\
= \frac{1}{(\alpha+\beta)^n} \prod_{j=1}^{n} \frac{1}{j(\alpha+j-1)\beta}.
\]

Symmetrically, we can get the following result for the case \((ba)^n\):

\[
\int_0^1 (ba)^n = \frac{1}{(\alpha+\beta)^n} \prod_{j=1}^{n} \frac{1}{j(\alpha+j-1)\beta}.
\]
Let us look at the right hand side: If we take the integral of \((abba)\) over the interval \([0,1]\), then we can easily obtain a pattern.

\[
\int_0^1 (abba) = \int_0^1 x_1^{\alpha-1}dx_1 \int_0^{x_1^{\beta-1}} \frac{x_2^{\alpha+\beta}}{\alpha(\alpha + \beta)}dx_2
\]

\[
= \frac{1}{\alpha(\alpha + \beta)(\alpha + 2\beta)(2\alpha + 2\beta)}
\]

If we take the integral of \((abba)^n\) over the interval \([0,1]\), then we obtain the following result:

\[
\int_0^1 (abba)^n = \frac{1}{(\alpha + \beta)^{2n}} \prod_{j=1}^{n} \frac{1}{j(j+1)(j\alpha + (j-1)\beta)(j\alpha + (j+1)\beta)}.
\]

Symmetrically, we get the following result taking the integral of \((baab)^n\) over the interval \([0,1]\):

\[
\int_0^1 (baab)^n = \frac{1}{(\alpha + \beta)^{2n}} \prod_{j=1}^{n} \frac{1}{j(j+1)(j-1\alpha + j\beta)(j\alpha + (j+1)\beta)}.
\]

If we apply these results to The Theorem 4 and cancel \(\frac{1}{(\alpha + \beta)^{2n}}\), then we get the following:

\[
L.H.S. = \sum_{|r| \leq n} (-1)^r \left\{ \int_0^1 (ab)^{n-r} \int_0^1 (ba)^{n+r} \right\}
\]

\[
= \sum_{|r| \leq n} (-1)^r \left[ \prod_{j=1}^{n-r} \frac{1}{j(j-1\alpha + j\beta)} \cdot \prod_{j=1}^{n+r} \frac{1}{j(j\alpha + (j-1)\beta)} \right]
\]

\[
= 2 \cdot 4^{n-1} \prod_{j=1}^{n-r} \frac{1}{j(j+1)} \cdot \frac{1}{(j-1\alpha + j\beta)(j\alpha + (j-1)\beta)(j\alpha + (j+1)\beta)}
\]

\[
+ \frac{1}{(j-1\alpha + j\beta)(j\alpha + (j+1)\alpha + j\beta)}
\]

\[
= 2 \cdot 4^{n-1} \{ \int_0^1 (abba)^n + \int_0^1 (baab)^n \} = R.H.S.
\]
Remark. If we put $a = e^{-\alpha t}dt$ and $b = e^{-\beta t}dt$, where $|\alpha| > 0$ and $|\beta| > 0$, and take the integrals of both sides over the interval $[0, \infty)$, then we also can get the same result as Formula 6. If we put $x = e^t$ in the setting of Formula 6, we can derive Formula 6 from this setting.

2.4 Combinatorial identity 4 for multiple polylogarithms.

Let a base be $\underbrace{aaabb\ldots aaaaabb}_{\text{n units}} = (a^4b^2)^n$. Then the base is in the multi-set $S_n$ coming from $(a^2b)^n \cup (a^2b)^n$.

We define \( \begin{pmatrix} 2n - 1 \\ 2n - j \end{pmatrix} \) by $(2n - j)$ transpositions between 'b's with their closest 'a' on the base

\[
(a^4b^2)^n = \underbrace{aaabb\ldots aaaaabb}_{\text{n units}}.
\]

Then the number of words in \( \begin{pmatrix} 2n - 1 \\ 2n - j \end{pmatrix} \) is \( \binom{2n - 1}{2n - j} \).

Let us look at examples of \( \begin{pmatrix} 2n - 1 \\ 2n - j \end{pmatrix} \).

Example 2.4.1. In case $n = 3$, \( \begin{pmatrix} 5 \\ 1 \end{pmatrix} \) denotes one transposition between 'b' and its closest 'a' on the base $(a^4b^2)^3 = aaaaabbbaabaabaaab$, that is,

\[
\begin{pmatrix} 5 \\ 1 \end{pmatrix} = (a^3bab)a^4b^2a^4b^2 + a^4baba^3b^2a^4b^2 + a^4b^2a^3bab^4b^2 + a^4b^2a^4b^2a^3bab).
\]

Example 2.4.2. In the case $n = 3$, \( \begin{pmatrix} 5 \\ 2 \end{pmatrix} \) denotes two transpositions between
'b's and their closest 'a' on the base \((a^4b^2)^3\), respectively. Then the number of terms is \(\binom{5}{2} = 10\).

**Theorem 7**.

\[
\sum_{|r| \leq n} (-1)^r [(a^2b)^{n-r} \cup (a^2b)^{n+r}] = 3^n \sum_{j=1}^{2n} 2^j \left\{ \begin{array}{c} 2n - 1 \\ 2n - j \end{array} \right\}.
\]

**Proof.** To begin with, we can rewrite the left hand side as follows, by putting \(k = n - r\):

\[
\sum_{k=0}^{2n} (-1)^{n-k} (a^2b)^k \cup (a^2b)^{2n-k}.
\]

We will show that it is equal to the right hand side.

Let \(S_k\) be the multi-set of all words coming from \((a^2b)^k \cup (a^2b)^{2n-k}\), for \(0 \leq k \leq n\). Then we can get the following inclusion by Lemma 6 [Inclusion of multi-set 1]: \(S_0 \subset S_1 \subset \cdots \subset S_n\). Since the shuffle operation is commutative, then \(S_{2n-k} = S_k\). Hence every word on the left hand side is contained in \(S_n\).

On the other hand, since the number of elements of \(S_k\) is \(\binom{6n}{3k}\), then, by Lemma 13 [Binomial coefficient 5], we get the following:

\[
\sum_{k=0}^{2n} (-1)^{n-k} |S_k| = \sum_{k=0}^{2n} (-1)^{n-k} \binom{6n}{3k} = 3^n \sum_{j=0}^{2n} 2^j \binom{2n-1}{2n-j},
\]

where \(|S_k|\) is the number of elements of \(S_k\).
Therefore, to complete the proof of Theorem 7, we have to show that every word on the right hand side is contained in $S_n$ and the coefficient of every word in $\begin{cases} 2n - 1 \\ 2n - j \end{cases}$ is $3^n \cdot 2^j$. The first statement is obvious from the formations of the words.

To show the second statement, we will use the following strategy: First, we investigate several beginning terms. This investigation reveals a pattern of the coefficients of terms on the right hand side. Secondly, from the pattern, we will formulate a lemma of the formation that states the general rule. Finally, we will prove the lemma.

Let us investigate first several terms to find a pattern of the coefficients of terms on the right hand side:

For

$$3^{n-2n} \begin{cases} 2n - 1 \\ 0 \end{cases} = 3^n 2^n (a^4 b^2)^n,$$

each $aab$ and $AAB$ must be used to make $a^4 b^2$ of the $(a^4 b^2)^n$ in $S_n$ if we put one $(aab)^n$ as $(AAB)^n$. And so, two 'A's can choose 3 positions with repeats and one 'B' can choose 2 positions in each unit $a^4 b^2$. Hence, the coefficient (actually the number of choices) is $\binom{4}{2} \binom{2}{1} = 3 \cdot 2^2$.

This process must be repeated $n$-times to make $(a^4 b^2)^n$. Therefore, the coefficient is $3^n 2^n$, since $(a^4 b^2)^n$ is contained in $S_n$, but not $S_k$ for $0 \leq k < n$. 

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For

\[ 3^n 2^{2n-1} \left\{ \begin{array}{c} 2n - 1 \\ 1 \end{array} \right\}, \]

since we have one transposition between 'b' and its closest 'a', the forms are of the following two types wherever the location of 'b' is:

\[ \cdots a^3 b a b a^4 b^2 \cdots \]  

\[ (1) \]

\[ \cdots a^4 b a b a^3 b^2 \cdots . \]  

\[ (2) \]

It does not matter where the location of 'b' is because the type is unique if we consider the broken \( a^4 b^2 \) or \((a^4 b^2)^2\), partially. Since the coefficient of words in \( \begin{array}{c} 2n - 1 \\ 1 \end{array} \) is \( 3^n 2^{2n-1} \), we need that the coefficient of (1) and (2) is \( 3^2 2^2 \), because \( 3^{n-2} 2^{2(n-2)} \) comes from \((a^4 b^2)^n\).

For

\[ 3^n 2^{2n-2} \left\{ \begin{array}{c} 2n - 1 \\ 2 \end{array} \right\}, \]

since we have two transpositions between 'b' and its closest 'a', the forms are of the following types:

\[ \cdots a^3 b a^2 b a^3 b^2 \cdots \]  

\[ (3) \]

\[ \cdots a^4 b a b a^2 b a b \cdots . \]  

\[ (4) \]

or the combination of two separated \((1)s,(2)s\), or (1) and (2) on \( a^4 b^2\)s.

Wherever the locations of 'b's are, the types are unique if we consider the broken \( a^4 b^2\)s partially. Since the coefficient of terms in \( \begin{array}{c} 2n - 1 \\ 2 \end{array} \) is \( 3^n 2^{2n-2} \),
we need that the coefficient of (3) and (4) is $3^22^2$, because $3^{n-2}2^{2(n-2)}$ comes from $(a^4b^2)^{n-2}$.

For

$$3^{n-3}2n-3 \left\{ \begin{array}{c} 2n - 1 \\ 3 \end{array} \right\},$$

since we have three transpositions between 'b' and its closest 'a', then the forms are of the following types:

$$\cdots a^3b^2a^2b^2baba^4b^2 \cdots,$$  \hspace{1cm} (5)

$$\cdots a^4baba^2b^2baba^3b^2 \cdots$$  \hspace{1cm} (6)

or the combination of (1) through (4).

Wherever the locations of the 'b's are, the types are unique if we consider the broken $a^4b^2$s partially. Since the coefficient of terms in

$$\left\{ \begin{array}{c} 2n - 1 \\ 3 \end{array} \right\}$$

is $3^{n-2}2^{n-3}$, we need that the coefficient of (5) and (6) is $3^32^3$, because $3^{n-3}2^{2(n-3)}$ comes from $(a^4b^2)^{n-3}$.

To make sure a pattern, let us look at the next case: For

$$3^{n-3}2n-3 \left\{ \begin{array}{c} 2n - 1 \\ 4 \end{array} \right\},$$

since we have four transpositions between 'b' and its closest 'a', then the forms are of the following types:

$$\cdots a^3b^2ba^2b^2ba^3b^2 \cdots,$$  \hspace{1cm} (7)

$$\cdots a^4baba^2b^2babab \cdots,$$  \hspace{1cm} (8)
or the combination of (1) through (6).

In this case, since the coefficients of terms in \( \binom{2n-1}{4} \) are \( 3^n2^{2n-4} \), we need that the coefficient of (7) and (8) is \( 3^32^2 \), because \( 3^{n-3}2^{(n-3)} \) comes from \( (a^4b^3)^{n-3} \). Wherever the locations of the 'b's are, the types are unique if we consider the broken \( a^4b^2 \)'s, partially.

From these examples, we can get a pattern described in the following lemma and complete the proof by proving the lemma.

2.4.1 Lemma for the coefficients.

**Lemma 5**

1. If \( m = 2k + 1, 0 \leq k \leq n - 1 \), then the coefficients of \( a^3b(a^2b)^{2k}aba^4b^2 \) and \( a^4bab(a^2b)^{2k}a^3b^2 \) are \( 3^{k+2}2^3 \).

2. If \( m = 2s, 1 \leq s \leq n \), then the coefficients of \( a^3b(a^2b)^{2s-1}a^3b^2 \) and \( a^4bab(a^2b)^{2s-1}ab \) are \( 3^{s+1}2^2 \).

**Proof.** Case 1-1: The coefficient of \( a^3b(a^2b)^{2k}aba^4b^2 \) is \( 3^{k+12} \).

Since \( 3 \cdot 2^2 \) comes from \( a^4b^2 \), it's sufficient to show that the coefficient of \( a^3b(a^2b)^{2k}ab \) is \( 3^{k+12} \).

Here is the strategy for proving Case 1-1: First, it will be shown that it’s true for several initial subcases. Secondly, we will find the pattern of coefficients and explain our notation from this investigation. Finally, the pattern will be proved.
If $k = 0$, then $a^3 bab$ comes from either $(aa \cup A)bAB$ or $(AA \cup a)Bab$ and the coefficient is $3 \cdot 2$. We will call this type of pair the symmetric case.

If $k = 1$, $a^3 b(a^2 b)^2 ab$ comes from the following:

For $(aab)^2 \cup (AAB)^2$, the coefficient of $a^3 b(a^2 b)^2 ab$ is $3^2 2^2$ from the following table:

<table>
<thead>
<tr>
<th>Part A</th>
<th>Part B</th>
<th>Part C</th>
<th>CFC</th>
</tr>
</thead>
<tbody>
<tr>
<td>$(aa \cup A)b$</td>
<td>$(a \cup A)b$</td>
<td>$(a \cup A)bAB$</td>
<td>$3^2 2^2$</td>
</tr>
<tr>
<td>down</td>
<td>down</td>
<td>down</td>
<td>$x2$</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>3</td>
<td>$3^2 2^2$</td>
</tr>
</tbody>
</table>

Table 2.1. $a^3 b(a^2 b)^2 ab$ (1)

There exists a symmetric case using $(AA \cup a)$ instead of $(aa \cup A)$ in Part A. So, the sub-total coefficient is $3^2 2^2$ ($CFC$ is denoted the Coefficient For each Cases).

For $(aab)^3 \cup (AAB)^3$ and $(aab) \cup (AAB)^3$ (we will also call this a symmetric case.), the coefficient of $a^3 b(a^2 b)^2 ab$ is $3^2 2$ from the following table:

<table>
<thead>
<tr>
<th>Part A</th>
<th>Part B</th>
<th>Part C</th>
<th>CFC</th>
</tr>
</thead>
<tbody>
<tr>
<td>$(aa \cup A)b$</td>
<td>$aab$</td>
<td>$(a \cup A)Bab$</td>
<td>$3^2 2$</td>
</tr>
<tr>
<td>down</td>
<td>down</td>
<td>down</td>
<td>$x2$</td>
</tr>
<tr>
<td>3</td>
<td>1</td>
<td>3</td>
<td>$3^2 2$</td>
</tr>
</tbody>
</table>

Table 2.2. $a^3 b(a^2 b)^2 ab$ (2)

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There exists a symmetric case at \((aab) \sqcup (AAB)^3\). So, the sub-total coefficient is \(3^22\). Therefore, the total coefficient of \(a^3b(a^2b)^4ab\) is \(3^22^2 - 3^22 = 3^22\).

To make sure the pattern is correct, let us investigate the subcase \(k = 2\).

Then the coefficient of \(a^3b(a^2b)^4ab\) comes from the following table:

<table>
<thead>
<tr>
<th>Part A</th>
<th>Part B</th>
<th>Part C</th>
<th>CFC</th>
</tr>
</thead>
<tbody>
<tr>
<td>((aa \sqcup A)b)</td>
<td>((a \sqcup A)B(a \sqcup A)b(a \sqcup A)B)</td>
<td>{(a \sqcup A)bAB \text{ or } AABab}</td>
<td>(3^22^3)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>(aab(a \sqcup A)B(a \sqcup A)b)</td>
<td>{(a \sqcup A)Bab \text{ or } aabAB}</td>
<td>(-3^22^2)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>((a \sqcup A)BAAB(a \sqcup A)b)</td>
<td>{(a \sqcup A)Bab \text{ or } aabAB}</td>
<td>(+3^22^2)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>((a \sqcup A)B(a \sqcup A)baab)</td>
<td>{(a \sqcup A)Bab \text{ or } aabAB}</td>
<td>(-3^22^2)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>(aabbaab(a \sqcup A)B)</td>
<td>{(a \sqcup A)bAB \text{ or } AABab}</td>
<td>(-3^22)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>(aab(a \sqcup A)BAAB)</td>
<td>{(a \sqcup A)bAB \text{ or } AABab}</td>
<td>(+3^22)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>((a \sqcup A)BAABAB)</td>
<td>{(a \sqcup A)bAB \text{ or } AABab}</td>
<td>(-3^22)</td>
</tr>
<tr>
<td>((aa \sqcup A)b)</td>
<td>(aabaabaab)</td>
<td>{(a \sqcup A)Bab \text{ or } aabAB}</td>
<td>(3^2)</td>
</tr>
</tbody>
</table>

Table 2.3. \(a^3b(a^2b)^4ab\)

By symmetries, the total coefficient is \(3^22\).
Let \( CUI \) be the case that the number of unbroken \( aab(\text{or}AAB) \) in Part B is \( 2 \cdot l \); let \( CLI \) be the case that the number of unbroken \( aab(\text{or}AAB) \) in Part B is \( 2 \cdot l + 1 \). Then, in the formations of each case, the Number of Remaining Terms (denoted as NRT) and the coefficient for each case are in the following table.

<table>
<thead>
<tr>
<th>All cases</th>
<th>NRT</th>
<th>CFC</th>
</tr>
</thead>
<tbody>
<tr>
<td>CU0</td>
<td>( k - 1 )</td>
<td>( +3^{22}2^{k-1} )</td>
</tr>
<tr>
<td></td>
<td>0</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[0]</td>
<td>[0]</td>
</tr>
<tr>
<td>CL0</td>
<td>( k - 1 )</td>
<td>( -3^{22}2^{k-2} )</td>
</tr>
<tr>
<td></td>
<td>0</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[0]</td>
<td>[0]</td>
</tr>
<tr>
<td>CU1</td>
<td>( k - 1 )</td>
<td>( -3^{22}2^{k-3} )</td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[1]</td>
<td>[1]</td>
</tr>
<tr>
<td>CL1</td>
<td>( k - 1 )</td>
<td>( +3^{22}2^{k-4} )</td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[1]</td>
<td>[1]</td>
</tr>
<tr>
<td>( \vdots )</td>
<td>( \vdots )</td>
<td>( \vdots )</td>
</tr>
<tr>
<td>CU((k-2))</td>
<td>( k - 1 )</td>
<td>( 3^{22}2^{3(-1)^{k-2}} )</td>
</tr>
<tr>
<td></td>
<td>( k - 2 )</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[k-2]</td>
<td>[k-2]</td>
</tr>
<tr>
<td>CL((k-2))</td>
<td>( k - 1 )</td>
<td>( 3^{22}2^{3(-1)^{k-1}} )</td>
</tr>
<tr>
<td></td>
<td>( k - 2 )</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[k-2]</td>
<td>[k-2]</td>
</tr>
<tr>
<td>CU((k-1))</td>
<td>( k - 1 )</td>
<td>( 3^{22}2^{1(-1)^{k-1}} )</td>
</tr>
<tr>
<td></td>
<td>( k - 1 )</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[k-1]</td>
<td>[k-1]</td>
</tr>
<tr>
<td>CL((k-1))</td>
<td>( k - 1 )</td>
<td>( 3^{2}(-1)^{k} )</td>
</tr>
<tr>
<td></td>
<td>( k - 1 )</td>
<td>( k - 1 )</td>
</tr>
<tr>
<td></td>
<td>[k-1]</td>
<td>[k-1]</td>
</tr>
</tbody>
</table>

Table 2.4. NRT and CFC of Case 1-1
Let us prove the following statement to prove the pattern: The NRT in the table $CUI$ for $k$ is $\binom{k-1}{l}$, and the NRT in the table $CLl$ for $k$ is $\binom{k-1}{l}$.

Let us think about the Part B; let us denote one of $aab$, $AAB$, $(a \cup A)b$, and $(a \cup A)B$ as a unit. $CUI$ for $k$ starts with the following form in Part B:

$$\underbrace{aabab\cdots aab(a \cup A)B(a \cup A)b\cdots (a \cup A)B}_{2k-1 \text{ units}}$$

In the $2l$ units of $aab$, $(aab)^m$, for $m$ even, can shift with an even number of $(a \cup A)b$ (or $B$), which means that if $m$ is odd or $m$ is even and odd shifting, then the terms are cancelled. For example,

$$w_1 = \underbrace{(aab)\cdots aab(a \cup A)B AAB(a \cup A)b\cdots (a \cup A)B}_{2k-1 \text{ units}}$$

is cancelled with $w_2 =

$$\underbrace{aab\cdots aab(a \cup A)B(a \cup A)b aab(a \cup A)B \cdots (a \cup A)B}_{2k-1 \text{ units}}$$

for $w_1$ is in $S_{k+l-2}$ and $w_2$ is in $S_{k+l-1}$.

$$w_3 = \underbrace{(aab)\cdots aab(a \cup A)B(a \cup A)b \cdots (a \cup A)BAAB}_{2k-1 \text{ units}}$$

is cancelled with $w_4 =

$$\underbrace{aab\cdots aab(a \cup A)BAABAAB(a \cup A)b \cdots (a \cup A)B}_{2k-1 \text{ units}}$$

for $w_3$ is in $S_{k+l-2}$ and $w_4$ is in $S_{k+l-3}$. 

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Therefore to remain in the formation of a word, \((aab)^m\) can take the \(k - l\) locations with repeats. Hence the number of remaining terms is \(\binom{k - 1}{l}\).

On the other hand, \(CLl\) for \(k\) starts with the following form in Part B:

\[
\begin{aligned}
&\underbrace{2l+1 \text{ units}}_{\text{aa}baab \cdots aab(a \cup A)B(a \cup A)b \cdots (a \cup A)b}.
\end{aligned}
\]

In the \(2l + 1\) units of \(aab\), \((aab)^m\), for \(m\) even, can shift with even number of \((a \cup A)b\) (or \(B\)), which means that if \(m\) is odd or \(m\) is even and odd shifting, then the terms are cancelled.

For example,

\[
\begin{aligned}
&\underbrace{2l \text{ units}}_{w_1 = \text{aa}baab \cdots aab(a \cup A)BAAB(a \cup A)b \cdots (a \cup A)b}.
\end{aligned}
\]

is cancelled with \(w_2 = \underbrace{2k-1 \text{ units}}_{\text{aa}baab \cdots aab(a \cup A)B(a \cup A)b \cdots (a \cup A)b}.
\]

for \(w_1\) is in \(S_{k+l-2}\) and \(w_2\) is in \(S_{k+l-1}\)

\[
\begin{aligned}
&\underbrace{2l-1 \text{ units}}_{aab \cdots aab(a \cup A)B(a \cup A)b \cdots AABAB(a \cup A)b}.
\end{aligned}
\]

is cancelled with \(w_4 = \underbrace{2k-1 \text{ units}}_{aab \cdots aab(a \cup A)B(a \cup A)b \cdots AAB(a \cup A)baab}.
\]

for \(w_3\) is in \(S_{k+l-3}\) and \(w_2\) is in \(S_{k+l-2}\)
Hence \((aab)^m\), for \(m\) even, can shift with even number of \((a \cup A)b\) or \(B\) and can take the \(k - l\) locations with repeats. Hence the number of remaining terms is \(\binom{k - 1}{l}\).

Since the sum of CFC from the table is \(2 \cdot 3^{k+1}\), from the following computation,

\[
2 \cdot 3^2[2^{2k-1} \left( \begin{array}{c} k-1 \\ 0 \end{array} \right) - 2^{2k-2} \left( \begin{array}{c} k-1 \\ 0 \end{array} \right) - 2^{2k-3} \left( \begin{array}{c} k-1 \\ 1 \end{array} \right)]
+ 2^{2k-4} \left( \begin{array}{c} k-1 \\ 1 \end{array} \right) + \ldots + \left( -1 \right)^{k-1}2^{0} \left( \begin{array}{c} k-1 \\ k-1 \end{array} \right)
= 2 \cdot 3^2[2^{2k-2} \left( \begin{array}{c} k-1 \\ 0 \end{array} \right) - 2^{2k-4} \left( \begin{array}{c} k-1 \\ 1 \end{array} \right) + \ldots + \left( -1 \right)^{k}2^{0} \left( \begin{array}{c} k-1 \\ k-1 \end{array} \right)]
= 2 \cdot 3^2[4^{k-1} \left( \begin{array}{c} k-1 \\ k-1 \end{array} \right) - 4^{k-2} \left( \begin{array}{c} k-1 \\ k-2 \end{array} \right) + \ldots + \left( -1 \right)^{k-1}4^{0} \left( \begin{array}{c} k-1 \\ 0 \end{array} \right)]
= 2 \cdot 3^2 \sum_{l=0}^{k-1} \binom{k-1}{k-1 - l} \left( -1 \right)^l
= 2 \cdot 3^2 3^{k-1} = 2 \cdot 3^{k+1},
\]

we can complete the proof of Case 1-1: The coefficient of \(a^3b(a^3b)^{2k}aba^4b^2\) is \(3^{k+2}2^3\).

**Case 1-2:** The coefficient of \(a^4bab(a^2b)^{2k}a^3b^2\) is \(3^{k+2}2^3\).

Our strategy is equal to that of the proof of Case 1-1. Let us investigate subcases for Case 1-2.
If $k = 0$, then the coefficient of $a^4baba^3b^2$ comes from the following:

\[
\begin{array}{|c|c|c|}
\hline
\text{Part A} & \text{Part B} & \text{CFC} \\
\hline
(aa \cup AA)baB & (a \cup AA)(b \cup B) & \text{by a symmetric case} \\
\hline
6 & 6 & 3^22^3 \\
\hline
\end{array}
\]

Table 2.5. $a^4baba^3b^2$

If $k = 1$, then the coefficient of $a^4bab(a^2b)^2a^3b^2$ comes from the following:

\[
\begin{array}{|c|c|c|c|}
\hline
\text{Part A} & \text{Part B} & \text{Part C} & \text{CFC} \\
\hline
(aa \cup AA)baB & (a \cup A)b & \{ (a \cup A)B(a \cup AA)(b \cup B) \} & 3^22^3 \\
 & & \text{or } aab(A \cup aa)(b \cup B) & \\
\hline
(aa \cup AA)baB & AAB & \{ (a \cup A)b(aa \cup A)(b \cup B) \} & 3^22^2 \\
 & & \text{or } AAB(AA \cup a)(b \cup B) & \\
\hline
\end{array}
\]

Table 2.6. $a^4bab(a^2b)^2a^3b^2$

Therefore the sub-total of the coefficient is $3^32^2$. By symmetry, the coefficient of $a^4bab(a^2b)^2a^3b^2$ is $3^32^3$.
If $k = 2$, then the coefficient of $a^4bab(a^2b)^4a^3b^2$ comes from the following:

<table>
<thead>
<tr>
<th>Part A</th>
<th>Part B</th>
<th>Part C</th>
<th>CFC</th>
</tr>
</thead>
<tbody>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$(a \sqcup A)(a \sqcup A)(a \sqcup A)B$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(b \sqcup B) \ or \ AAB(AA \sqcup a)(b \sqcup B) \end{cases}$</td>
<td>$3^22^5$</td>
</tr>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$aab(a \sqcup A)(a \sqcup A)b$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(B \sqcup b) \ or \ aab(aa \sqcup A)(B \sqcup b) \end{cases}$</td>
<td>$+3^22^4$</td>
</tr>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$(a \sqcup A)(aaa \sqcup A)B$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(B \sqcup b) \ or \ aab(aa \sqcup A)(B \sqcup b) \end{cases}$</td>
<td>$-3^22^4$</td>
</tr>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$aabaab(a \sqcup A)B$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(B \sqcup b) \ or \ AAB(AA \sqcup a)(B \sqcup b) \end{cases}$</td>
<td>$+3^22^3$</td>
</tr>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$aab(a \sqcup A)BAAB$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(B \sqcup b) \ or \ AAB(AA \sqcup a)(B \sqcup b) \end{cases}$</td>
<td>$+3^22^3$</td>
</tr>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$(a \sqcup A)(aaa \sqcup A)BAAB$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(B \sqcup b) \ or \ AAB(AA \sqcup a)(B \sqcup b) \end{cases}$</td>
<td>$-3^22^3$</td>
</tr>
<tr>
<td>$(aa \sqcup AA)BAb$</td>
<td>$aabaabaab$</td>
<td>$\begin{cases} (a \sqcup A)b(aa \sqcup A)(B \sqcup b) \ or \ aab(aa \sqcup A)(B \sqcup b) \end{cases}$</td>
<td>$-3^22^2$</td>
</tr>
</tbody>
</table>

Table 2.7. $a^4bab(a^2b)^4a^3b^2$

Therefore the sub-total of the coefficient is $3^42^2$. By symmetry, the coefficient is $3^42^3$. 

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Let us compare Case 1-1 and Case 1-2: The differences between Case 1-1 and Case 1-1 occur in Part A and Part C, which changes CFC. Here are the changes:

<table>
<thead>
<tr>
<th>Part</th>
<th>Case 1-1</th>
<th>Change</th>
<th>Case 1-2</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>$(aa \cup A)b$</td>
<td>$\rightarrow$</td>
<td>$(aa \cup AA)BAb$</td>
</tr>
<tr>
<td>CFC</td>
<td>3</td>
<td>$\rightarrow$</td>
<td>$3 \cdot 2$</td>
</tr>
<tr>
<td>C</td>
<td>$(a \cup A)bAB$</td>
<td>$\rightarrow$</td>
<td>$(a \cup A)b(aa \cup A)(B \cup b)$</td>
</tr>
<tr>
<td></td>
<td>or $AABab$</td>
<td></td>
<td>or $AAB(AA \cup a)(B \cup b)$</td>
</tr>
<tr>
<td>Or</td>
<td>$(a \cup A)Bab$</td>
<td>$\rightarrow$</td>
<td>$(a \cup A)B(AA \cup a)(B \cup b)$</td>
</tr>
<tr>
<td></td>
<td>or $aabAB$</td>
<td></td>
<td>or $aab(aa \cup A)(B \cup b)$</td>
</tr>
<tr>
<td>CFC</td>
<td>3</td>
<td>$\rightarrow$</td>
<td>$3 \cdot 2$</td>
</tr>
</tbody>
</table>

Table 2.8. Changes Case 1-1 to Case 1-2
These changes make us get the following table from the table of Case 1-1:

<table>
<thead>
<tr>
<th>All cases</th>
<th>NRT</th>
<th>CFC</th>
</tr>
</thead>
<tbody>
<tr>
<td>CU0</td>
<td>$k - 1$</td>
<td>$3^{3}2^{2}2^{2k-1}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>CL0</td>
<td>$k - 1$</td>
<td>$3^{3}2^{2}2^{2k-2}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>CU1</td>
<td>$k - 1$</td>
<td>$3^{3}2^{2}2^{2k-3}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>CL1</td>
<td>$k - 1$</td>
<td>$3^{3}2^{2}2^{2k-4}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>1</td>
</tr>
<tr>
<td>:</td>
<td>:</td>
<td>:</td>
</tr>
<tr>
<td>CU(k-2)</td>
<td>$k - 1$</td>
<td>$3^{2}2^{3}(-1)^{k-2}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>$k - 2$</td>
<td>$k - 2$</td>
</tr>
<tr>
<td>CL(k-2)</td>
<td>$k - 1$</td>
<td>$3^{2}2^{2}2^{2}(-1)^{k-2}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>$k - 2$</td>
<td>$k - 2$</td>
</tr>
<tr>
<td>CU(k-1)</td>
<td>$k - 1$</td>
<td>$3^{2}2^{1}(-1)^{k-1}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>$k - 1$</td>
<td>$k - 1$</td>
</tr>
<tr>
<td>CL(k-1)</td>
<td>$k - 1$</td>
<td>$3^{2}2^{1}(-1)^{k-1}$ $k - 1$</td>
</tr>
<tr>
<td></td>
<td>$k - 1$</td>
<td>$k - 1$</td>
</tr>
</tbody>
</table>

Table 2.9. NRT and CFC of Case 1-2

In addition, the sum of $CFC$ is

$$
2^{3}3^{2}2^{2k-1} \begin{pmatrix}
    k - 1 \\
    0
\end{pmatrix} + 2^{2k-2} \begin{pmatrix}
    k - 1 \\
    0
\end{pmatrix} - 2^{2k-3} \begin{pmatrix}
    k - 1 \\
    1
\end{pmatrix} - 2^{2k-4} \begin{pmatrix}
    k - 1 \\
    1
\end{pmatrix} \\
+ \cdots + (-1)^{k-1} \begin{pmatrix}
    k - 1 \\
    k - 1
\end{pmatrix} + (-1)^{k-1} \begin{pmatrix}
    k - 1 \\
    k - 1
\end{pmatrix}
$$

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Hence the proof of Case 1-2 is completed.

Case 2-1: The coefficients of $a^3b(a^2b)^{2s-1}a^3b^2$ is $3^{s+1}2^2$.

If we compare Case 2-1 and Case 1-1, then we can see that the difference occurs in Part C. Here is the change:

\[
\begin{align*}
2^{3}\cdot 3^3 \{ 4^k \} & - 2^{2k-2} \left( \begin{array}{c} k-1 \\ 0 \end{array} \right) - 2^{2k-4} \left( \begin{array}{c} k-1 \\ 1 \end{array} \right) + \cdots + (-1)^{k-2} \cdot 2^0 \left( \begin{array}{c} k-1 \\ k-1 \end{array} \right) \\
2^{3}\cdot 3^3 \{ 4^k \} \left( \begin{array}{c} k-1 \\ k-1 \end{array} \right) & - 4^{k-2} \left( \begin{array}{c} k-1 \\ 1 \end{array} \right) + \cdots + (-1)^{k-4} \cdot 2^0 \left( \begin{array}{c} k-1 \\ 0 \end{array} \right) \\
2^{3}\cdot 3^3 \sum_{l=0}^{k-1} \left( \begin{array}{c} k-1 \\ k-1-l \end{array} \right) & 4^{k-1-l}(-1)^l \\
2^{3}\cdot 3^3 3^{k-1} & = 2^{3}3^{k+2}.
\end{align*}
\]

Table 2.10. Changes Case 1-1 to Case 2-1

<table>
<thead>
<tr>
<th>Part C</th>
<th>Case 1-1</th>
<th>Change</th>
<th>Case 2-1</th>
</tr>
</thead>
<tbody>
<tr>
<td>( (a \cup A)bAB ) \text{ or } AABab</td>
<td>( a^4b^2 )</td>
<td>( \rightarrow )</td>
<td>( (a \cup A)b(a \cup A)B(aa \cup A)(B \cup b), ) ( (a \cup A)baab(aa \cup A)(B \cup b), ) ( AAB(A \cup a)b(aa \cup A)(B \cup b), ) ( or \ AABAAB(AA \cup a)(B \cup b) )</td>
</tr>
<tr>
<td>Or ( (a \cup A)Bab ) \text{ or } aabAB</td>
<td>( a^4b^2 )</td>
<td>( \rightarrow )</td>
<td>( (a \cup A)B(a \cup A)b(A \cup aa)(B \cup b), ) ( (a \cup A)BAB(A \cup AA)(B \cup b), ) ( aab(a \cup A)B(AA \cup a)(B \cup b), ) ( or \ aabaab(A \cup aa)(b \cup B) )</td>
</tr>
<tr>
<td>CFC</td>
<td>( 3^22^2 )</td>
<td>( \rightarrow )</td>
<td>( 3^22 )</td>
</tr>
</tbody>
</table>
If we put \( s \) as \( k + 1 \), we can obtain the coefficient of \( a^3b(a^2b)^{2s-1}a^3b^2 \) as \( 3^{s+1}2^2 \) except for the subcase \( s = 1 \) from Case 1-1.

\[ a^3ba^2ba^3b^2 \] comes for \( s = 1 \) from the following:

\[ (a\cup A)b(a\cup A)(a\cup AA)(b\cup B) \text{ or } (a\cup A)aab(a\cup A)(b\cup B). \]

Then, by symmetry, the coefficient is \( 3^22^2 \). Thus, we have completed the proof of Case 2-1.

**Case 2-2: The coefficient of \( a^4bab(a^2b)^{2s-1}ab \) is \( 3^{s+1}2^2 \).**

If we compare Case 2-2 and Case 1-2, then we can see that the difference occurs in Part C. Here is the change:

<table>
<thead>
<tr>
<th>Case 1-2</th>
<th>Change</th>
<th>Case 2-2</th>
</tr>
</thead>
<tbody>
<tr>
<td>Part C</td>
<td>( \left{ (a \cup A)B(a \cup AA)(B \cup b) \right} ) or ( aab(A \cup aa)(B \cup b) )</td>
<td>( (a \cup A)B(a \cup A)bAB), ( (a \cup A)BAABab, ) ( aab(A \cup a)Bab, ) or ( aabaabAB )</td>
</tr>
<tr>
<td>Or</td>
<td>( \left{ (a \cup A)b(A \cup aa)(B \cup b) \right} ) or ( AAB(a \cup AA)(B \cup b) )</td>
<td>( (a \cup A)b(a \cup A)Bab, ) ( (a \cup A)baabAB, ) ( AAB(a \cup A)bAB, ) or ( AABAABab )</td>
</tr>
<tr>
<td><strong>CFC</strong></td>
<td>3 \cdot 2</td>
<td>3</td>
</tr>
</tbody>
</table>

Table 2.11. Changes Case 1-2 to Case 2-2

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If we put \( s \) as \( k + 1 \), then we can obtain the coefficient of \( a^4bab(a^2b)^{2s-1}ab \) as \( 3^{s+1}2^2 \) except for the subcase \( s = 1 \) from the Case 1-2.

\( a^4bab \) comes for \( s = 1 \) from the following:

\[(aa \cup AA)bab(a \cup A)bAB \text{ or } (aa \cup AA)baBAABab.\]

Then, by symmetry, the coefficient of the subcase \( s = 1 \) is \( 3^22^2 \). Hence we have completed the proof of Case 2-2.

By the Lemma, we have shown that the only remaining terms on the left hand side are those on the right hand side and the coefficients of every term \( \left\{ \begin{array}{l}
2n - 1 \\
2n - j
\end{array} \right\} \) are \( 3n2^j \). Hence we complete the proof of Theorem.

2.4.2 Formula from identity 4.

In Theorem 7, if we let \( a = \frac{dx}{x} \) and \( b = \frac{dx}{1-x} \), then we can get the following results relating nested harmonic sums:

Let us look at the left hand side.

\[
\sum_{r=0}^{2n} (-1)^{n-r} [(a^2b)^r \cup (a^2b)^{2n-r}] \\
= \left( -1 \right)^n \sum_{r=0}^{2n} (-1)^r \int_0^1 \underbrace{a^2b \cdots a^2b}_{r \text{ units}} \int_0^1 \underbrace{a^2b \cdots a^2b}_{2n-r \text{ units}} \\
= \left( -1 \right)^n \sum_{r=0}^{2n} \zeta((3)^r; \{1\}^r) \cdot \zeta((3)^{2n-r}; \{1\}^{2n-r})
\]

by taking integrals over the interval [0,1] and using the definition of nested harmonic sums.
Similarly, we can obtain the right hand side in a the form involving nested harmonic sums if we take an integral over the interval $[0,1]$.

Before giving the formula of the right hand side, we define

$$\begin{bmatrix} 2n - 1 \\ 2n - j \end{bmatrix}$$

by

$$\int_0^1 (a^4 b^2)^n = \int_0^1 \frac{1 \text{ unit}}{a^4 b^2 \cdots a^4 b^2}.$$ 

Then the number of words on

$$\begin{bmatrix} 2n - 1 \\ 2n - j \end{bmatrix}$$

is

$$\begin{pmatrix} 2n - 1 \\ 2n - j \end{pmatrix}.$$ 

Let us look at the examples used in the explanation of

$$\begin{bmatrix} 2n - 1 \\ 2n - j \end{bmatrix}.$$

**Example 2.4.2.1.** In case $n = 3$, $\begin{bmatrix} 5 \\ 1 \end{bmatrix}$ denotes one transposition between $\omega$ and its closest $\Omega$ on the base $(a^4 b^2)^3$, that is,

$$\begin{bmatrix} 5 \\ 1 \end{bmatrix} = \int_0^1 a^3 b a^4 b^2 a^4 b^2 + \int_0^1 a^4 b a^3 b^2 a^4 b^2$$

$$+ \int_0^1 a^4 b^2 a^3 b a^4 b^2 + \int_0^1 a^4 b^2 a^4 b a^3 b^2$$

$$+ \int_0^1 a^4 b^2 a^4 b^2 a^3 b a$$

$$= \zeta(4, 2, 5, 1, 5, 1; 1, 1, 1, 1, 1, 1) + \zeta(5, 2, 4, 1, 5, 1; 1, 1, 1, 1, 1, 1)$$

$$+ \zeta(5, 1, 4, 2, 5, 1; 1, 1, 1, 1, 1, 1) + \zeta(5, 1, 5, 2, 4, 1; 1, 1, 1, 1, 1, 1)$$

$$+ \zeta(5, 1, 5, 1, 4, 2; 1, 1, 1, 1, 1, 1).$$

**Example 2.4.2.2.** Let us look at the case $\begin{bmatrix} 5 \\ 2 \end{bmatrix}$, the number of multiple zeta
values is \( \binom{5}{2} = 10 \) and \( \binom{5}{2} \) denotes two transpositions between \( b_s \) and their
closet \( a \) on the base \((a^4b^2)^3\), respectively. That is,

\[
\begin{bmatrix}
5 \\
2
\end{bmatrix} = \int_0^1 a^3baba^3b^2a^4b^2 + \int_0^1 a^3baba^3b^2a^2bab \\
+ \int_0^1 a^3baba^4baba^3b + \int_0^1 a^3baba^2b^2a^3bab \\
+ \int_0^1 a^4baba^3b^2a^3bab + \int_0^1 a^4baba^3b^2a^3bab \\
+ \int_0^1 a^4baba^3b^2a^3bab + \int_0^1 a^4baba^3b^2a^3bab \\
+ \int_0^1 a^4baba^3b^2a^3bab + \int_0^1 a^4baba^3b^2a^3bab
\]

\[
= \zeta(4, 3, 4, 1, 5, 1; 1, 1, 1, 1, 1, 1) + \zeta(4, 2, 4, 2, 5, 1; 1, 1, 1, 1, 1, 1) \\
+ \zeta(4, 2, 5, 2, 4, 1; 1, 1, 1, 1, 1, 1) + \zeta(4, 2, 5, 1, 4, 2; 1, 1, 1, 1, 1, 1) \\
+ \zeta(5, 2, 3, 2, 5, 1; 1, 1, 1, 1, 1, 1) + \zeta(5, 2, 4, 2, 4, 1; 1, 1, 1, 1, 1, 1) \\
+ \zeta(5, 2, 4, 1, 4, 2; 1, 1, 1, 1, 1, 1) + \zeta(5, 1, 4, 3, 4, 1; 1, 1, 1, 1, 1, 1) \\
+ \zeta(5, 1, 4, 2, 4, 2; 1, 1, 1, 1, 1, 1) + \zeta(5, 1, 5, 2, 3, 2; 1, 1, 1, 1, 1, 1).
\]

Hence we get the following formula from Theorem 7:

**Formula 8**

\[
\sum_{r=0}^{2n} (-1)^r \zeta(\{3\}^{n-r}; \{1\}^{n-r}) \zeta(\{3\}^{n+r}; \{1\}^{n+r}) = 3^n \sum_{j=1}^{2n} 2^j \left[ \begin{array}{c} 2n - 1 \\ 2n - j \end{array} \right].
\]
REFERENCES


Appendices

Appendix A. Inclusion of multi-sets.

In the following lemmas, we can see the inclusions of multi-sets as the result of the shuffle operation $\cup$.

A.1 Inclusion of multi-set 1.

Lemma 6. Let $S_k$ be the multi-set of all words as the result of $(a_1 \cdots a_r)^k \cup (a_1 \cdots a_r)^{2n-k}$. Then $S_{k-1} \subset S_k$ for $1 \leq k \leq n$.

Proof. To make the formation of a word in $S_k$ clear, let us put $(a_1 \cdots a_r)^{2n-k}$ as $(A_1 \cdots A_r)^{2n-k}$, then

$$S_k := \{(a_1 \cdots a_r)^k \cup (A_1 \cdots A_r)^{2n-k}\}$$

$$= \{a_1a_2\cdots a_r \cup A_1A_2\cdots A_{(2n-k)r}\}$$

where $a_{j+r} = a_j = A_{j+r} = A_j$ for all $j \geq 1$.

Let $w \in S_{k-1}$. Consider the location of $a_1$ in the formation of $w$. If $a_1$ is located after $A_r$, then $A_1 \cdots A_r$ can be changed for $a_{r(k-1)+1} \cdots a_{rk}$, which means $w \in S_k$. In addition, the number of choices that $a_1, \cdots, a_{r(k-1)}$ can choose positions at $A_{r+1}, \cdots, A_{r(2n-k+1)}$ is exactly same the number of choices that $a_1, \cdots, a_{r(k-1)}$ can choose positions at $A_1, \cdots, A_{r(2n-k)}$, which means the multiplicity of $w \in S_{k-1}$ is equal to that of $w \in S_k$.

Suppose $a_1$ is located before $A_r$. Consider the location of $a_2$. If $a_2$ is located after $A_{r+1}$, then

$$(A_1 \cdots A_{r-1} \cup a_1)A_rA_{r+1}$$
can be changed for
\[(a_r(k-1)+1 \cdots a_{rk-1} \cup A_1)a_{rk}a_1,\]
which means \(w \in S_k\). In addition, the number of choices that \(a_2, \cdots, a_r(k-1)\) can choose positions at \(A_{r+2}, \cdots, A_{r(2n-k+1)}\) is exactly the same as the number of choices that \(a_2, \cdots, a_r(k-1)\) can choose positions at \(A_2, \cdots, A_{r(2n-k)}\), which means the multiplicity of \(w \in S_{k-1}\) is equal to that of \(w \in S_k\).

Assume \(a_t\) is located before \(A_{r+1-1}\). If \(a_{t+1}\) is located after \(A_{r+1}\), then
\[(a_1 \cdots a_t \cup A_1 \cdots A_{r+1-2})A_{r+1-1}A_{r+1}\]
can be changed for
\[(A_1 \cdots A_t \cup a_1 \cdots a_{r+1-1})a_{r+1-1}a_{r+1},\]
which means \(w \in S_k\). In addition, the number of choices that \(a_{t+1}, \cdots, a_{r(k-1)}\) can choose positions at \(A_{r+1}, \cdots, A_{r(2n-k+1)}\) is equal to that of choices that \(a_{t+1}, \cdots, a_{r(k-1)}\) can choose positions at \(A_t, \cdots, A_{r(2n-k)}\), which means the multiplicity of \(w \in S_{k-1}\) is equal to that of \(w \in S_k\).

Assume \(a_{r(k-1)-1}\) is located before \(A_{r(k-1)}-1\). If \(a_{r(k-1)}\) is located after \(A_{r(k-1)}\), then
\[(a_1 \cdots a_{r(k-1)-1} \cup A_1 \cdots A_{r(k-3)})A_{r(k-2)}A_{r(k-1)}\]
can be changed for
\[(A_1 \cdots A_{r(k-1)-1} \cup a_1 \cdots a_{r(k-3)})a_{r(k-2)}a_{r(k-1)},\]
which means \(w \in S_k\). In addition, the number of choices that \(a_{r(k-1)}\) can choose positions at \(A_{r(k-1)}, \cdots, A_{r(2n-k+1)}\) is equal to that of choices that \(a_{r(k-1)}\) can choose positions at \(A_{r(k-1)-1}, \cdots, A_{r(2n-k)}\), which means the multiplicity of
$w \in S_{k-1}$ is equal to that of $w \in S_k$.

If $a_{r(k-1)}$ is located before $A_{r(k-1)}$, then there exists unbroken tail

$$A_{(2n-k)r+1} \cdots A_{(2n-k+1)r},$$

since $k \leq n$. Since

$$u := A_{(2n-k)r+1} \cdots A_{(2n-k+1)r}$$

can be changed for

$$a_{(2n-k)r+1} \cdots a_{(2n-k+1)r},$$

then $w \in S_k$. In addition, the number of occurrences of $w \in S_{k-1}$ is exactly equal to the number of occurrences of $w \in S_k$, which means the multiplicity of $w \in S_{k-1}$ is equal to that of $w \in S_k$. If we can switch $u$ at other locations after $A_{r(k-1)}$, the multiplicity of $w \in S_{k-1}$ is less than that of $w \in S_k$.

Hence every word in $S_{k-1}$ is in $S_k$ and its multiplicity is less than or equal to the multiplicity in $S_k$, which shows that $S_{k-1} \subset S_k$.

A.2 Inclusion of multi-set 2.

Lemma 7. Let $S_k$ be the set of all words as the result of $(a_1 \cdots a_r)^k a_1 \cdots a_l \cup (a_1 \cdots a_r)^{2n-k} a_1 \cdots a_m$ where $0 \leq l, m \leq r$, $1 \leq m$. Then $S_{k-1} \subset S_k$ for $1 \leq k \leq n$.

Proof. To make the formation of a word in $S_k$ clear, let us put $(a_1 \cdots a_r)^{2n-k} a_1 \cdots a_m$ as $(A_1 \cdots A_r)^{2n-k} A_1 \cdots A_m$, then

$$S_k := \{(a_1 \cdots a_r)^k a_1 \cdots a_l \cup (A_1 \cdots A_r)^{2n-k} A_1 \cdots A_m\}$$

$$= \{a_1 a_2 \cdots a_{r+k} \cup A_1 A_2 \cdots A_{(2n-k)(r+m)}\}$$
where \( a_{j+r} = a_j = A_{j+r} = A_j \) for all \( j \geq 1 \).

Let \( w \in S_{k-1} \). Consider the location of \( a_1 \) in the formation of \( w \). If \( a_1 \) is located after \( A_r \), then \( A_1 \cdots A_r \) can be changed for \( a_{r(k-1)+1} \cdots a_{rk} \), which means \( w \in S_k \). In addition, the number of choices that \( a_1, \cdots, a_{r(k-1)+l} \) can choose positions at \( A_{r+1}, \cdots, A_{r(2n-k+1)+m} \) is exactly same the number of choices that \( a_1, \cdots, a_{r(k-1)+l} \) can choose positions at \( A_1, \cdots, A_{r(2n-k)+m} \), which means the multiplicity of \( w \in S_{k-1} \) is equal to that of \( w \in S_k \).

Suppose \( a_1 \) is located before \( A_r \). Consider the location of \( a_2 \). If \( a_2 \) is located after \( A_{r+1} \), then

\[
(A_1 \cdots A_{r-1} \cup a_1) A_r A_{r+1}
\]
can be changed for

\[
(a_{r(k-1)+1} \cdots a_{rk-1} \cup A_1) a_{rk} a_1,
\]
which means \( w \in S_k \). In addition, the number of choices that \( a_2, \cdots, a_{r(k-1)+l} \) can choose positions at \( A_{r+2}, \cdots, A_{r(2n-k+1)+m} \) is exactly same the number of choices that \( a_2, \cdots, a_{r(k-1)+l} \) can choose positions at \( A_2, \cdots, A_{r(2n-k)+m} \), which means the multiplicity of \( w \in S_{k-1} \) is equal to that of \( w \in S_k \).

Assume \( a_1 \) is located before \( A_{r+1-1} \). If \( a_{l+1} \) is located after \( A_{r+l} \), then

\[
(a_1 \cdots a_l \cup A_1 \cdots A_{r+l-2}) A_{r+l-1} A_{r+l}
\]
can be changed for

\[
(A_1 \cdots A_l \cup a_1 \cdots a_{r+l-1}) a_{r+l-1} a_{r+l},
\]
which means \( w \in S_k \). In addition, the number of choices that \( a_{l+1}, \cdots, a_{r(k-1)+l} \) can choose positions at \( A_{r+l}, \cdots, A_{r(2n-k+1)+m} \) is equal to that of choices that
\(a_{t+1}, \ldots, a_{r(k-1)+1}\) can choose positions at \(A_t, \ldots, A_{r(2n-k)+m}\), which means the multiplicity of \(w \in S_{k-1}\) is equal to that of \(w \in S_k\).

Assume \(a_{r(k-1)+1}\) is located before \(A_{rk-2+l}\). If \(a_{r(k-1)+1}\) is located after \(A_{rk-1+l}\), then

\[
(a_1 \cdots a_{r(k-1)+1} \cup A_1 \cdots A_{r(k-3)+1})A_{rk-2+l}A_{rk-1+l}
\]

can be changed for

\[
(A_1 \cdots A_{r(k-1)+1} \cup a_1 \cdots a_{r(k-3)+1})a_{rk-2+l}a_{rk-1+l},
\]

which means \(w \in S_k\). In addition, the number of choices that \(a_{r(k-1)+1}\) can choose positions at \(A_{rk-1+l}, \ldots, A_{r(2n-k+1)+l}\) is equal to that of choices that \(a_{r(k-1)+1}\) can choose positions at \(A_{r(k-1)-1+l}, \ldots, A_{r(2n-k)+l}\), which means the multiplicity of \(w \in S_{k-1}\) is equal to that of \(w \in S_k\).

If \(a_{r(k-1)+1}\) is located before \(A_{rk-1+l}\), then there exists unbroken tail

\[
A_{(2n-k)r+1+l} \cdots A_{(2n-k+1)r+l+1} \cdots A_{(2n-k+1)r+m},
\]

since \(k \leq n\). Since

\[
u := A_{(2n-k)r+1+l} \cdots A_{(2n-k+1)r+l}
\]

can be changed for

\[
a_{(2n-k)r+1+l} \cdots a_{(2n-k+1)r+l},
\]

then \(w \in S_k\). In addition, the number of occurrences of \(w \in S_{k-1}\) is exactly equal to the number of occurrences of \(w \in S_k\), which means the multiplicity of \(w \in S_{k-1}\) is equal to that of \(w \in S_k\). If we can switch \(u\) at other locations after \(A_{rk-1+l}\), the multiplicity of \(w \in S_{k-1}\) is less than that of \(w \in S_k\).
Hence every words in $S_{k-1}$ is in $S_k$ and its multiplicity is less than or equal to the multiplicity in $S_k$, which shows that $S_{k-1} \subset S_k$.

### A.3 Inclusion of multi-set 3.

**Lemma 8.** Let $S_k$ be the multi-set of all words as the result of $(a_1 a_2)^k \cup (a_2 a_1)^{2n-k}$. Then $S_{k-1} \subset S_k$, for $1 \leq k \leq n$.

**Proof.** To make the formation of a word in $S_k$ clear, let's put $(a_2 a_1)^{2n-k}$ as $(A_2 A_1)^{2n-k}$, then

$$S_k : = \{(a_1 a_2)^k \cup (a_2 a_1)^{2n-k}\}$$

$$= \{(a_1 a_2 \cdots a_{2k}) \cup (A_0 A_1 \cdots A_{2(2n-k)-1})\}$$

where $a_{j+2} = a_j = A_j = A_{j+2}$ for all $j \geq 1$.

Let $w \in S_{k-1}$. Consider the location of $a_1$ in the formation of $w$. If $a_1$ is located after $A_2$, then $A_0 A_1 A_2$ can be changed for $A_0 a_{2k-1} a_{2k}$, which means $w \in S_k$. In addition, the number of choices that $a_1, \cdots, a_{2(k-1)}$ can choose positions at $A_3, \cdots, A_{2k-1}$ is exactly same the number of choices that $a_1, \cdots, a_{2(k-1)}$ can choose positions at $A_1, \cdots, A_{2k-3}$, which means the multiplicity of $w \in S_{k-1}$ is equal to that of $w \in S_k$.

Suppose $a_1$ is located before $A_2$. Consider the location of $a_2$. If $a_2$ is located after $A_3$, then

$$(A_0 A_1 \cup a_1) A_2 A_3$$

can be changed for

$$(A_0 A_1 \cup a_{2k}) a_{2k+1} a_1,$$
which means \( w \in S_k \). In addition, the number of choices that \( a_2, \ldots, a_{2(k-1)} \) can choose positions at \( A_4, \ldots, A_{2(2n-k+1)} \) is exactly the same as the number of choices that \( a_2, \ldots, a_{(k-1)} \) can choose positions at \( A_2, \ldots, A_{2(2n-k)} \), which means the multiplicity of \( w \in S_{k-1} \) is equal to that of \( w \in S_k \).

Assume \( a_1 \) is located before \( A_{l+1} \). If \( a_{l+1} \) is located after \( A_{l+2} \), then

\[
(a_1 \cdots a_l \cup A_0 \cdots A_l) A_{l+1} A_{l+2}
\]

can be changed for

\[
(a_1 \cdots a_l \cup A_0 \cdots A_l) a_{2k-1} a_{2k},
\]

if \( l \) is even

\[
(a_1 \cdots a_l \cup A_0 \cdots A_l) a_{2k} a_{2k+1},
\]

if \( l \) is odd, which means \( w \in S_k \). In addition, the number of choices that \( a_{l+1}, \ldots, a_{2(k-1)} \) can choose positions at \( A_{l+2}, \ldots, A_{2(2n-k+1)} \) is equal to that of choices that \( a_{l+1}, \ldots, a_{2(k-1)} \) can choose positions at \( A_{l}, \ldots, A_{2(2n-k)} \), which means the multiplicity of \( w \in S_{k-1} \) is equal to that of \( w \in S_k \).

Assume \( a_{2(k-1)-1} \) is located before \( A_{2k-2} \). If \( a_{2(k-1)} \) is located after \( A_{2k-1} \), then

\[
(a_1 \cdots a_{2(k-1)-1} \cup A_0 \cdots A_{2k-3}) A_{2k-2} A_{2k-1}
\]

can be changed for

\[
(a_1 \cdots a_{2(k-1)-1} \cup A_0 \cdots A_{2k-3}) a_{2k} a_{2k+1},
\]

which means \( w \in S_k \). In addition, the number of choices that \( a_{2(k-1)} \) can choose positions at \( A_{2k-1}, \ldots, A_{2(2n-k+1)} \) is equal to that of choices that \( a_{2(k-1)} \) can choose positions at \( A_{2(k-1)-1}, \ldots, A_{2(2n-k)} \), which means the multiplicity of \( w \in S_{k-1} \) is equal to that of \( w \in S_k \).
If $a_{2i+1}$ is located before $A_{2k-1}$, then there exists unbroken tail

$$A_{2(2n-k)-1}A_{2(2n-k)}A_{2(2n-k)+1},$$

since $k \leq n$. Since

$$u := A_{2(2n-k)-1}A_{2(2n-k)}$$

can be changed for

$$a_{2(2n-k)-1}A_{2(2n-k)},$$

then $w \in S_k$. In addition, the number of occurrences of $w \in S_{k-1}$ is exactly equal to the number of occurrences of $w \in S_k$, which means the multiplicity of $w \in S_{k-1}$ is equal to that of $w \in S_k$. If we can switch $u$ at other locations after $A_{2k-1}$, the multiplicity of $w \in S_{k-1}$ is less than that of $w \in S_k$.

Hence every word $w \in S_{k-1}$ is in $S_k$ and its multiplicity is less than or equal to the multiplicity in $S_k$, which shows that $S_{k-1} \subset S_k$. 

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Appendix B. Binomial coefficients.

B.1 Binomial coefficient 1.

Lemma 9. \( \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n}{2r} = 4^n. \)

Proof. Since

\[ (1 + i)^{4n} + (1 - i)^{4n} = \sum_{k=0}^{4n} \binom{4n}{k} i^k + \sum_{k=0}^{4n} \binom{4n}{k} (-i)^k \]
\[ = \sum_{r=0}^{2n} \binom{4n}{2r} (-1)^r + \sum_{r=0}^{2n} \binom{2n}{r} (-1)^r \]
\[ = 2 \sum_{r=0}^{2n} \binom{4n}{2r} (-1)^r, \]

then

\[ \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n}{2r} = \frac{(-1)^n}{2} (1 + i)^{4n} + (1 - i)^{4n} \]
\[ = \frac{(-1)^n}{2} \{ (-4)^n + (-4)^n \} \]
\[ = 4^n. \]

B.2 Binomial coefficient 2.

Lemma 10. \( \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n+1}{2r+1} = 4^n. \)
Proof. Since

\[(1 + i)^{4n+1} - (1 - i)^{4n+1} = \sum_{k=0}^{4n+1} \binom{4n+1}{k} i^k - \sum_{k=0}^{4n+1} \binom{4n+1}{k} (-i)^k\]

\[= \sum_{r=0}^{2n} \binom{4n+1}{2r+1} i^{2r+1} + \sum_{r=0}^{2n} \binom{4n+1}{2r+1} (-1)^r,\]

then

\[\sum_{r=0}^{2n} (-1)^{n-r} \binom{4n+1}{2r+1} = \frac{(-1)^n}{2i} \{(1 + i)^{4n+1} - (1 - i)^{4n+1}\}\]

\[= \frac{(-1)^n}{2i} \{(-4)^n(1 + i) - (-4)^n(1 - i)\}\]

\[= 4^n.\]

B.3 Binomial coefficient 3.

Lemma 11. \[\sum_{r=0}^{2n} (-1)^{n-r} \binom{4n+2}{2r+1} = 2 \cdot 4^n.\]

Proof. Since

\[(1 + i)^{4n+2} - (1 - i)^{4n+2} = \sum_{k=0}^{4n+2} \binom{4n+2}{k} i^k - \sum_{k=0}^{4n+2} \binom{4n+2}{k} (-i)^k\]

\[= \sum_{r=0}^{2n} \binom{4n+2}{2r+1} i^{2r+1} + \sum_{r=0}^{2n} \binom{4n+2}{2r+1} (-1)^r,\]

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then
\[ \sum_{r=0}^{2n} (-1)^{n-r} \binom{4n+2}{2r+1} = \frac{(-1)^n}{2i} \{(1+i)^{4n+2} - (1-i)^{4n+2}\} \]
\[ = \frac{(-1)^n}{2i} \{(-4)^n2i + (-4)^n2i\} \]
\[ = 2 \cdot 4^n. \]

B.4 Binomial coefficient 4.

**Lemma 12.** \( \sum_{r=0}^{2n+1} (-1)^{n-r} \binom{4n+3}{2r+1} = 2 \cdot 4^n. \)

**Proof.** Since

\( (1+i)^{4n+3} - (1-i)^{4n+3} = \sum_{k=0}^{4n+3} \binom{4n+3}{k} i^{k} - \sum_{k=0}^{4n+3} \binom{4n+3}{k} (-i)^{k} \)
\[ = \sum_{r=0}^{2n+1} \binom{4n+3}{2r+1} i^{2r+1} + \sum_{r=0}^{2n+1} \binom{4n+3}{2r+1} (-1)^{2r+1} \]
\[ = 2i \sum_{r=0}^{2n+1} \binom{4n+3}{2r+1} (-1)^{r}, \]
then
\[ \sum_{r=0}^{2n+1} (-1)^{n-r} \binom{4n+3}{2r+1} = \frac{(-1)^n}{2i} \{(1+i)^{4n+3} - (1-i)^{4n+3}\} \]
\[ = \frac{(-1)^n}{2i} \{(-4)^n(1+i)2i + (-4)^n(1-i)2i\} \]
\[ = 2 \cdot 4^n. \]
Lemma 13.

\[
\sum_{k=0}^{2n} (-1)^{n-k} \binom{6n}{3r} = 3^n \sum_{j=1}^{2n} 2^j \binom{2n - 1}{2n - j} = 2 \cdot 3^{3n-1}.
\]

Proof. By the binomial theorem, we get the following:

\[
(-1)^n 3^{3n} = (1 - \omega)^6 = \sum_{j=0}^{6n} (-1)^j \binom{6n}{j} \omega^j
\]

\[
(-1)^n 3^{3n} = (1 - \overline{\omega})^6 = \sum_{j=0}^{6n} (-1)^j \binom{6n}{j} \overline{\omega}^j
\]

\[
0 = (1 - 1)^6 = \sum_{j=0}^{6n} (-1)^j \binom{6n}{j}
\]

where \( \omega = \cos \left( \frac{2\pi}{3} \right) + i \sin \left( \frac{2\pi}{3} \right) \).

From these equations, we can obtain the following:

\[
2(-1)^n 3^{3n} = 3 \sum_{j=0}^{2n} (-1)^j \binom{6n}{3j}
\]

Hence

\[
(RHS) = 3^n \sum_{j=1}^{2n} 2^j \binom{2n - 1}{2n - j}
\]

\[
= 3^n \sum_{j=1}^{2n} 2^j \binom{2n - 1}{j - 1}
\]

\[
= 3^n \sum_{j=0}^{2n-1} 2^{j+1} \binom{2n - 1}{j}
\]
\[ \begin{align*}
&= 3^n 2 \sum_{j=0}^{2n-1} 2^j \binom{2n-1}{j} \\
&= 2 \cdot 3^{3n-1} \\
&= (-1)^n \sum_{j=0}^{2n} (-1)^j \binom{6n}{3j} = (LHS).
\end{align*}\]
BIOGRAPHY OF THE AUTHOR


After receiving his degree, Ji Hoon will continue in Ph.D program at The University of Minnesota, Twin Cities. Ji Hoon is a candidate for the Master of Arts degree in Mathematics from The University of Maine in May, 2001.