

Polylogarithms Of Order Three

Gary Schurman, MBE, CFA

May, 2019

In this white paper we will examine the polylogarithm in the following form...

$$Li_{-s}(z) = \sum_{k=1}^{\infty} k^s z^k \dots \text{where... } s \in \{0, 1, 2, 3, 4, \dots\} \dots \text{and... } |z| < 1 \quad (1)$$

When the parameter s (order) in Equation (1) above is equal to three then the equation for a polylogarithm of order three is...

$$Li_{-3}(z) = \sum_{k=1}^{\infty} k^3 z^k \dots \text{where... } |z| < 1 \quad (2)$$

Our Hypothetical Problem

Given that the parameter $z = 0.80$ and the parameter $s = 1$ then answer the following questions...

1. What is the value of the polylogarithm over the interval $k = 1$ to infinity?
2. What is the value of the polylogarithm over the interval $k = 1$ to 4?

Building the Equations

Using Equation (2) above and Appendix Equation (13) below the equation for the value of a polylogarithm of order three over the interval $k = 1$ to $k = \infty$ is...

$$Li_{-3}(z) = \sum_{k=1}^{\infty} k^3 z^k = z \frac{\delta Li_{-2}(z)}{\delta z} = z \frac{z^2 + 4z + 1}{(1-z)^4} = \frac{z(1 + 4z + z^2)}{(1-z)^4} \quad (3)$$

The equation for the value of a polylogarithm of order three over the interval $k = 1$ to $k = n$ is...

$$\sum_{k=1}^n k^3 z^k = \sum_{k=1}^{\infty} k^3 z^k - \sum_{k=n+1}^{\infty} k^3 z^k \quad (4)$$

Note that we can rewrite the third term in Equation (4) above as...

$$\begin{aligned} \sum_{k=n+1}^{\infty} k^3 z^k &= z^n \sum_{k=1}^{\infty} (k+n)^3 z^k \\ &= z^n \sum_{k=1}^{\infty} (k^3 + 3nk^2 + 3n^2k + n^3) z^k \\ &= z^n \sum_{k=1}^{\infty} k^3 z^k + 3nz^n \sum_{k=1}^{\infty} k^2 z^k + 3n^2z^n \sum_{k=1}^{\infty} k z^k + n^3z^n \sum_{k=1}^{\infty} z^k \end{aligned} \quad (5)$$

Using Equation (3) above and Appendix Equations (11), (12) and (13) below we can rewrite Equation (5) above as...

$$\begin{aligned} \sum_{k=n+1}^{\infty} k^3 z^k &= z^n \frac{z(1 + 4z + z^2)}{(1-z)^4} + 3nz^n \frac{z(1+z)}{(1-z)^3} + 3n^2z^n \frac{z}{(1-z)^2} + n^3z^n \frac{z}{1-z} \\ &= \frac{z^{n+1}(1 + 4z + z^2)}{(1-z)^4} + \frac{3nz^{n+1}(1+z)}{(1-z)^3} + \frac{3n^2z^{n+1}}{(1-z)^2} + \frac{n^3z^{n+1}}{1-z} \end{aligned} \quad (6)$$

Using Equations (3) and (6) above we can rewrite Equation (4) above as...

$$\begin{aligned}\sum_{k=1}^n k^3 z^k &= \frac{z(1+4z+z^2)}{(1-z)^4} - \frac{z^{n+1}(1+4z+z^2)}{(1-z)^4} - \frac{3nz^{n+1}(1+z)}{(1-z)^3} - \frac{3n^2z^{n+1}}{(1-z)^2} + \frac{n^3z^{n+1}}{1-z} \\ &= \frac{(z-z^{n+1})(1+4z+z^2)}{(1-z)^4} - \frac{3nz^{n+1}(1+z)}{(1-z)^3} - \frac{3n^2z^{n+1}}{(1-z)^2} - \frac{n^3z^{n+1}}{1-z}\end{aligned}\quad (7)$$

The Answers To Our Hypothetical Problem

1. What is the value of the polylogarithm over the interval $k = 1$ to infinity?

Using Equation (3) above the answer to the question is...

$$\sum_{k=1}^{\infty} k^3 0.80^k = \frac{0.80 \times (1 + 4 \times 0.80 + 0.80^2)}{(1 - 0.80)^4} = 2,420 \quad (8)$$

2. What is the value of the polylogarithm over the interval $k = 1$ to 4?

Using Equation (7) above the answer to the question is...

$$\begin{aligned}\sum_{k=1}^4 k^3 z^k &= \frac{(0.80 - 0.80^5)(1 + 4 \times 0.80 + 0.80^2)}{(1 - 0.80)^4} - \frac{3 \times 4 \times 0.80^5(1 + 0.80)}{(1 - 0.80)^3} - \frac{3 \times 4^2 \times 0.80^5}{(1 - 0.80)^2} - \frac{4^3 \times 0.80^5}{1 - 0.80} \\ &= 45.96\end{aligned}\quad (9)$$

References

- [1] Gary Schurman, *Polylogarithm Of Order Zero*, May, 2019
- [2] Gary Schurman, *Polylogarithm Of Order One*, May, 2019
- [3] Gary Schurman, *Polylogarithm Of Order Two*, May, 2019

Appendix

A. The equation for the base polylogarithm is...

$$Li_1 z = \sum_{k=1}^{\infty} k^{-1} z^k = -\ln(1-z) \quad \dots \text{where} \dots \quad \frac{\delta Li_1(z)}{\delta z} = \frac{1}{1-z} \quad (10)$$

B. The equation for a polylogarithm of order zero is... [1]

$$Li_0 z = \sum_{k=1}^{\infty} k^0 z^k = \frac{z}{1-z} \quad \dots \text{where} \dots \quad \frac{\delta Li_0(z)}{\delta z} = \frac{1}{(1-z)^2} \quad (11)$$

C. The equation for a polylogarithm of order one is... [2]

$$Li_{-1} z = \sum_{k=1}^{\infty} k^1 z^k = \frac{z}{(1-z)^2} \quad \dots \text{where} \dots \quad \frac{\delta Li_{-1}(z)}{\delta z} = \frac{1+z}{(1-z)^3} \quad (12)$$

D. The equation for a polylogarithm of order two is... [3]

$$Li_{-2} z = \sum_{k=1}^{\infty} k^2 z^k = \frac{z(1+z)}{(1-z)^3} \quad \dots \text{where} \dots \quad \frac{\delta Li_{-2}(z)}{\delta z} = \frac{z^2 + 4z + 1}{(1-z)^4} \quad (13)$$