

# CLASSES OF PERIODIC SEQUENCES<sup>1</sup>

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## 1. Introduction

In certain psychological experiments connected with the learning of periodic sequences of symbols,<sup>2</sup> it is reasonable to identify two sequences if we can get one from the other by beginning at a different point, by permuting the symbols, or by a combination of these operations. For example, if there are two symbols, say 0 and 1, and if the period is 3, the following sequences are equivalent:

$$(011), (101), (110), (100), (010), (001).$$

Also, (000) and (111) are equivalent. Thus, the eight possible sequences fall into two equivalence classes. It is of interest to determine how many classes there are for a given period  $n$ . Since a sequence of period  $n$  also has period  $kn$ , where  $k$  is any integer, there will be duplications as we run through all periods. For example, the class  $\{(000), (111)\}$  will already have been counted for  $n = 1$  and  $n = 2$ . We should therefore determine, for each  $n$ , the number of classes of sequences which have period  $n$  but no smaller period; that is, the number  $F(n)$  of classes<sup>3</sup> with *primitive period*  $n$ . In our example,  $F(1) = 1$ ,  $F(2) = 1$ ,  $F(3) = 1$ ,  $F(4) = 2$ , and so forth. If  $F^*(n)$  denotes the total number of classes with period  $n$ , whether primitive or not, then

$$(1) \quad F^*(n) = \sum_{d|n} F(d),$$

where the summation is over all (positive) divisors  $d$  of  $n$ . This follows from the fact that every class of period  $n$  has a primitive period  $d$  which divides  $n$ .

## 2. Formulation

Let  $A$  denote the set of all periodic sequences

$$a = (\dots, a_{-1}, a_0, a_1, \dots),$$

where the  $a_j$  may take any of the  $q$  values  $1, 2, \dots, q$ . Let  $Q$  denote the symmetric group on these  $q$  symbols, its elements being denoted generically by  $\pi$ , the identity element by  $e$ . Let  $T$  be the infinite cyclic group generated by the element  $\tau$ . We can make  $Q$  and  $T$  act on  $A$  by the following rules:

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<sup>2</sup> E. H. GALANTER AND M. KOCHEN, *The acquisition and utilization of information in problem solving and thinking*, Lab Memo, University of Pennsylvania, 1957, and E. H. GALANTER AND W. A. S. SMITH, *Some experiments on thought*, Lab Memo, University of Pennsylvania, 1957.

<sup>3</sup> It is easily verified that equivalent sequences have the same periods, so it makes sense to speak of a class with period  $n$ .

$$(2) \quad \pi(a) = (\dots, \pi(a_1), \pi(a_0), \pi(a_1), \dots),$$

$$(3) \quad \tau(a) = (\dots, b_{-1}, b_0, b_1, \dots),$$

where  $b_j = a_{j+1}$ . It is not difficult to see that  $\pi$  and  $\tau^n$  commute:  $\pi\tau^n(a) = \tau^n\pi(a)$  for all  $a \in A$ . Furthermore,  $Q$  and  $T$  have only the identity element in common, that is,  $\pi(a) = \tau^n(a)$  for all  $a \in A$  implies  $\pi = \tau^n = e$ . Therefore the group  $G$  of permutations of  $A$  generated by  $Q$  and  $T$  is their direct product, and every element of  $G$  has a unique representation in the form  $\pi\tau^n$ .

For each  $a \in A$ , there is a largest subgroup  $H_a$  of  $G$  under which  $a$  is invariant. That is,

$$(4) \quad \eta \in H_a \leftrightarrow \eta(a) = a.$$

If  $H = H_a$  for some  $a \in A$ , we shall say that  $a$  *pertains to*  $H$ , and we shall call  $H$  a *special* subgroup of  $G$ . For each subgroup  $H$  of  $G$ , we define  $A_H$  as the set of all  $a \in A$  which pertain to  $H$ , and we write  $f(H)$  for the number of elements in  $A_H$ . Clearly,  $f(H) > 0$  if and only if  $H$  is special. Also, if  $H$  is special, it contains  $\tau^n$  for some  $n > 0$ , so every  $a$  which pertains to (or is merely invariant under)  $H$  must have period  $n$ . Since there are at most  $q^n$  such elements,  $f(H)$  is finite. Also,  $H$  is of finite index  $j(H)$  in  $G$ .

Let  $k(H')$  denote the number of elements in  $A$  which are invariant under the special subgroup  $H'$ . Every such element belongs to a unique  $A_H$  for some  $H \supset H'$ . Conversely, if  $a \in A_H$  for some  $H \supset H'$ , then  $a$  is invariant under  $H'$ . Hence

$$(5) \quad k(H') = \sum_{H \supset H'} f(H).$$

This is the first of two fundamental equations that will lead to a solution of our problem, the evaluation of  $F(n)$ .

To derive the second equation, we digress for a moment to count the number of elements in a class  $C = C_a$  containing a given element  $a \in A_H$ .  $C$ , which is the orbit of  $a$  under  $G$ , consists of the set of all  $\gamma(a)$  for  $\gamma \in G$ . Let  $\beta_1, \beta_2, \dots, \beta_j$  be a system of left coset representatives for  $H$  in  $G$ , so that

$$G = \beta_1 H \cup \beta_2 H \cup \dots \cup \beta_j H,$$

where  $j = j(H)$ . If  $\gamma \in G$ ,  $\gamma = \beta_i h$  for some  $i$  and for some  $h \in H$ , so  $\gamma(a) = \beta_i h(a) = \beta_i(a)$ . These  $j$  elements are all distinct, for if  $\beta_i(a) = \beta_{i'}(a)$ , we have  $\beta_i^{-1}\beta_{i'}\beta_i(a) = a$ ,  $\beta_i^{-1}\beta_{i'} \in H$ ,  $\beta_i \in \beta_{i'}H$ , and finally  $i = i'$ . Hence  $C = \{\beta_1(a), \dots, \beta_j(a)\}$ , and  $|C|$ , the number of elements in  $C$ , is equal to  $j(H_a)$ .

Now, to determine  $F(n)$ , we can count each element  $a$  of primitive period  $n$  with frequency  $1/|C_a|$ . Hence

$$(6) \quad F(n) = \sum_a^{(n)} \frac{1}{|C_a|} = \sum_a^{(n)} \frac{1}{j(H_a)} = \sum_H^{(n)} \frac{1}{j(H)} \sum_{a \in A_H} 1,$$

$$F(n) = \sum_H^{(n)} \frac{f(H)}{j(H)},$$

where the subscripts ( $n$ ) indicate that we sum over those elements or subgroups with primitive period  $n$ . Thus, sufficient information about  $f(H)$  and  $j(H)$  will yield a solution to our problem. Once we have analyzed the structure of the special subgroups,  $j(H)$  will be easy to compute, as will  $k(H')$  in equation (5). A further analysis of the conditions under which  $H \supset H'$  will enable us to combine (5) and (6) and to solve for  $F(n)$ . The method sketched above is fairly general and may be applied to many combinatorial problems.

### 3. The special subgroups

Let  $H = H_a$  be a special subgroup of  $G$ , and let  $Q_a = Q \cap H_a$ . Define  $\rho$  as the set of all  $i \in \{1, 2, \dots, q\}$  such that  $\pi(i) = i$  for all  $\pi \in Q_a$ ,  $\rho_1$  as the set of all  $i$  which appear in  $a$ . Clearly  $\rho_1 \subset \rho$ . If  $\theta \in Q$  leaves  $\rho$  pointwise fixed, it does so to  $\rho_1$ , and therefore  $\theta(a) = a$ ,  $\theta \in Q_a$ . Hence

$$Q_a = Q(\rho) \equiv \{\theta \in Q \mid \theta(i) = i \text{ for all } i \in \rho\}.$$

If the cardinality of  $\rho_1$ , say  $r(\rho_1)$ , is  $q$  or  $q - 1$ , then  $Q_a = \{e\}$  and  $\rho = \{1, \dots, q\}$ . If  $r(\rho_1) \leq q - 2$ , then  $\rho = \rho_1$ . For suppose that  $i \in \rho - \rho_1$ . There exists an  $i' \notin \rho_1, i' \neq i$ . Let  $\theta$  be the transposition  $(ii')$ . Then  $\theta(a) = a$ , so  $\theta \in Q_a = Q(\rho)$ , and  $i' = \theta(i) = i$ . This contradiction shows that  $\rho \subset \rho_1$ , and since  $\rho_1 \subset \rho$ , our assertion is proved. The possible values of  $r(\rho)$  are  $1, 2, \dots, q - 2, q$ , and the correspondence between  $\rho$  and  $Q(\rho)$  is one-to-one. Obviously  $Q(\rho)$  is isomorphic to the symmetric group on  $q - r(\rho)$  letters.

Now we shall prove that  $Q_a$  is a direct factor in  $H$ . If  $\beta \in H$ , then  $\beta = \lambda\tau^m$  uniquely, where  $\lambda \in Q$ . The set of all  $\lambda$  which arise in this way is a group  $L \supset Q_a = Q(\rho)$ . If  $\lambda \in L, \theta \in Q(\rho)$ , then  $\theta' = \lambda^{-1}\theta\lambda \in Q$ . But  $\lambda^{-1}\theta\lambda = (\beta\tau^{-m})^{-1}\theta(\beta\tau^{-m}) = \beta^{-1}\theta\beta \in H$ . Hence  $\theta' \in Q \cap H = Q(\rho)$ , and  $Q(\rho)$  is normal in  $L$ . Next we show that every  $\lambda \in L$  leaves  $\rho$  setwise invariant. For if not, there exist an  $i \in \rho$  and  $i' \notin \rho$  such that  $\lambda(i') = i$  for some  $\lambda \in L$ . For each  $\theta' \in Q(\rho)$ , there is a  $\theta \in Q(\rho)$  for which  $\theta' = \lambda^{-1}\theta\lambda$ , and

$$\theta'(i') = \lambda^{-1}\theta\lambda(i') = \lambda^{-1}\theta(i) = \lambda^{-1}(i) = i'.$$

Thus, every element of  $Q(\rho)$  leaves  $i'$  fixed, contradicting the fact that  $i' \notin \rho$ , and our assertion is proved. Now the set of all elements in  $Q$  which leave  $\rho$  invariant as a set is precisely  $Q(\rho) \times Q(\rho^*)$ , where  $\rho^*$  is the complement of  $\rho$  if  $r(\rho) \neq 1$ , and  $\rho^* = \{1, \dots, q\}$  if  $r(\rho) = 1$ . Therefore  $L \subset Q(\rho) \times Q(\rho^*)$ , and every  $\lambda \in L$  is representable uniquely as  $\lambda = \theta\pi, \theta \in Q(\rho), \pi \in Q(\rho^*)$ . It follows that every  $\beta \in H$  is representable uniquely as  $\beta = \theta\pi\tau^m, \theta \in Q(\rho), \pi \in Q(\rho^*)$ . Let  $E$  be the subgroup of  $H$  consisting of all  $\beta$  for which  $\theta = e$ , that is,  $\beta = \pi\tau^m$  with  $\pi \in Q(\rho^*)$ . Then  $Q(\rho)$  commutes with  $E$ , the two together generate  $H$ , and  $Q(\rho) \cap E = \{e\}$ . (If  $\theta = \pi\tau^m$ , with  $\theta \in Q(\rho), \pi\tau^m \in E$ , then  $\theta = \theta \cdot e = e \cdot \pi\tau^m$ , so  $\theta = e$  by the uniqueness of the representation.) This proves that  $H = Q(\rho) \times E$ , as was asserted.

We shall now show that  $E$  is cyclic. Let  $M$  be the set of integers  $m$  for

which there is a  $\pi \in Q(\rho^*)$  with  $\pi\tau^m \in E$ . It is easy to see that  $M$  is a subgroup of the integers, therefore cyclic, with generator  $\delta \geq 0$ . Since  $\tau^n \in E$  for some minimal positive  $n$ ,  $\delta > 0$  and  $\delta \mid n$ . Let  $\pi \in Q(\rho^*)$  be associated with  $\delta(\pi\tau^\delta \in E)$ , and let  $\pi'\tau^m$  be an arbitrary element of  $E$ ,  $\pi' \in Q(\rho^*)$  and  $m \in M$ . Then  $m = k\delta$ , and  $(\pi'\tau^m)(\pi\tau^\delta)^{-k} = \pi'\pi^{-k}$  belongs to  $E$  and to  $Q$ , hence to  $H \cap Q = Q(\rho)$ . But  $Q(\rho) \cap E = \{e\}$ , so  $\pi' = \pi^k$  and  $\pi'\tau^m = (\pi\tau^\delta)^k$ . This proves that  $E$  is cyclic, with generator  $\pi\tau^\delta$ . We remark that if the order of  $\pi$  is  $d = d(\pi)$ , then  $n = d\delta$ . For  $(\pi\tau^\delta)^d = \tau^{\delta d} \in H \cap T$ , which is the cyclic group generated by  $\tau^n$ . Hence  $n \mid \delta d$ . On the other hand,

$$\tau^{-n}(\pi\tau^\delta)^{n/\delta} = \pi^{n/\delta} \in E \cap Q = \{e\}.$$

Therefore  $n/\delta$  is a multiple of  $d$ , so  $\delta d \mid n$ . Since  $\delta d$  and  $n$  are positive integers which divide each other, they are equal.

To summarize, every special subgroup  $H$  is of the form  $Q(\rho) \times H_\pi^\delta$ , where  $H_\pi^\delta$  is the cyclic subgroup generated by  $\pi\tau^\delta$ ,  $\pi \in Q(\rho^*)$ , and  $\delta d(\pi) = n$  is the least positive integer for which  $\tau^n \in H$ . Furthermore,  $\rho, \pi, \delta$  are uniquely determined by  $H$ . We may characterize  $n$  as the primitive period of any  $a \in A_H$ .

#### 4. Development of the fundamental equations

From the results of the last section, we may write equation (6) in the form

$$(7) \quad F(n) = \sum_{\substack{\rho, \pi, \delta \\ \delta d(\pi) = n}} \frac{f(Q(\rho) \times H_\pi^\delta)}{j(Q(\rho) \times H_\pi^\delta)}.$$

To compute the index  $j = (G:H)$ , we observe that

$$H_e^n \subset H_e^1 \subset Q \times H_e^1 = G, \quad H_\pi^n \subset H_\pi^\delta \subset Q(\rho) \times H_\pi^\delta \subset G.$$

Hence

$$(G:H_e^n) = (G:H_e^1) (H_e^1:H_e^n) = q!n.$$

Also

$$(G:H_\pi^n) = (G:H) (H:H_\pi^\delta) (H_\pi^\delta:H_\pi^n) = (G:H) (q-r)!d(\pi),$$

since  $d(\pi)$  is the least positive integer  $t$  for which  $(\pi\tau^\delta)^t = \tau^n$ . (Here  $r = r(\rho)$ , of course.) Combining these results, we get

$$(8) \quad \begin{aligned} j(H) &= (G:H) = \frac{q!n}{(q-r)!d(\pi)}, \\ q!nF(n) &= \sum_{\substack{\rho, \pi, \delta \\ \delta d(\pi) = n}} (q-r)!d(\pi)f_{\rho, \pi}(\delta), \end{aligned}$$

where we have defined

$$(9) \quad f_{\rho, \pi}(\delta) = f(Q(\rho) \times H_\pi^\delta).$$

Let us now introduce the formal Dirichlet series

$$(10) \quad \mathfrak{F}(s) = \mathfrak{F}_q(s) = \sum_{n=1}^{\infty} \frac{nF(n)}{n^s},$$

$$(11) \quad Z_{\rho, \pi}(s) = \sum_{\delta=1}^{\infty} \frac{f_{\rho, \pi}(\delta)}{\delta^s}.$$

No use will be made of convergence for these series, and we could equally well permit the summations to run over some fixed, but arbitrary, range  $1, \dots, N$ . The results obtained would be valid for  $n \leq N$ . Since  $N$  is arbitrary, they would hold for all  $n$ . However, it is more convenient to work with the full formal series in order to avoid clumsy circumlocutions.

We multiply (8) by  $n^{-s}$  and sum for all  $n \geq 1$ , to get

$$(12) \quad \begin{aligned} q! \mathfrak{F}(s) &= \sum_{n=1}^{\infty} \sum_{\substack{\rho, \pi, \delta \\ \delta d(\pi) = n}} (q-r)! d(\pi) \frac{f_{\rho, \pi}(\delta)}{n^s} = \sum_{\rho, \pi} (q-r)! d(\pi) \sum_{\delta=1}^{\infty} \frac{f_{\rho, \pi}(\delta)}{d(\pi)^s \cdot \delta^s}, \\ q! \mathfrak{F}(s) &= \sum_{\rho} (q-r)! \sum_{\pi \in Q(\rho^*)} d(\pi)^{1-s} Z_{\rho, \pi}(s). \end{aligned}$$

Now if  $r(\rho) = r(\rho')$ , there is a permutation of the symbols which carries  $\rho$  into  $\rho'$  and  $\pi \in Q(\rho^*)$  into  $\pi' \in Q(\rho'^*)$ . Since such a permutation does not change the number of elements pertaining to  $Q(\rho) \times H_{\pi}^{\delta}$ , we have  $Z_{\rho', \pi'}(s) = Z_{\rho, \pi}(s)$ . The inner sum therefore depends only on  $r$ . The number of  $\rho$  for which  $r(\rho) = r$  is clearly  $\binom{q}{r} = q! / (q-r)! r!$ . Hence, for each  $r = 1, 2, \dots, q-2, q$  we may select a normalized  $\rho = \{1, 2, \dots, r\}$ .  $Q(\rho^*)$  is then the symmetric group on  $\{1, 2, \dots, r\}$ , which we shall denote by  $S_r$ . Also,  $Z_{\rho, \pi}$  will be written as  $Z_{r, \pi}$  if  $\rho$  is normalized. Performing the indicated reductions, we obtain

$$(13) \quad \mathfrak{F}(s) = \sum_r \frac{1}{r!} \sum_{\pi \in S_r} d(\pi)^{1-s} Z_{r, \pi}(s).$$

If we adopt the convention that  $Z_{q-1, \pi}(s) = 0$ , we may regard the summation as running from  $r = 1$  to  $r = q$ .

Now we turn to equation (5) and evaluate  $k(H)$  directly. If  $a$  is to be invariant under  $H = Q(\rho) \times H_{\pi}^{\delta}$ , then  $a_i$  ( $i = 1, 2, \dots, \delta$ ) can be chosen arbitrarily from  $\rho$ , and all others are determined by

$$a_{i+m\delta} = (\tau^{m\delta}(a))_i = (\pi^{-m}(a))_i = \pi^{-m}(a_i),$$

for all  $i$  and  $m$ . Hence

$$k(H) = r^{\delta},$$

and equation (5) becomes

$$(14) \quad r'^{\delta'} = \sum_{H \supset H'} f(H).$$

The relation  $H \supset H'$  must now be analyzed. If it holds, then  $Q(\rho) = H \cap Q \supset H' \cap Q = Q(\rho')$ , so  $\rho \subset \rho'$ . Next,  $\pi' \tau^{\delta'} \in Q(\rho) \times H_{\pi}^{\delta}$ , so

$$\pi' \tau^{\delta'} = \theta(\pi \tau^{\delta})^m,$$

which implies that  $\delta' = \delta m$  and  $\pi' = \theta \pi^m$ . These necessary conditions are easily seen to be sufficient, so  $H \supset H'$  is equivalent to

- (i)  $\rho \subset \rho'$ ,
- (15) (ii)  $\pi' \pi^{-m} \in Q(\rho)$  for some  $m \geq 1$ ,
- (iii)  $\delta' = \delta m$ .

If  $\pi'$  and  $\pi$  are related by (ii), we write  $\pi \rightarrow \pi'(\rho)$ . Given  $\rho, \delta', \pi$ , and  $\pi'$ , with  $\pi \rightarrow \pi'(\rho)$ , there is a minimum  $m$  for which (ii) holds, say  $\mu$ , and every  $m \equiv \mu \pmod{d(\pi)}$  for which  $m \mid \delta'$  is also acceptable. Thus (14) may be written

$$(16) \quad r'^{\delta'} = \sum_{\rho \subset \rho'} \sum_{\pi \rightarrow \pi'(\rho)} \sum_{\substack{m \mid \delta' \\ m \equiv \mu \pmod{d(\pi)}}} f_{\rho, \pi}(\delta'/m).$$

We introduce the formal Dirichlet series

$$(17) \quad K_r(s) = \sum_{\delta=1}^{\infty} \frac{r^{\delta}}{\delta^s} \quad (r \neq q - 1).$$

Then, multiplying (16) by  $\delta'^{-s}$  and summing over all  $\delta' \geq 1$ , we get

$$\begin{aligned} K_{r'}(s) &= \sum_{\rho \subset \rho'} \sum_{\pi \rightarrow \pi'(\rho)} \sum_{\delta'=1}^{\infty} \sum_{\substack{m \mid \delta' \\ m \equiv \mu \pmod{d(\pi)}}} f_{\rho, \pi}(\delta'/m) \delta'^{-s} \\ &= \sum_{\rho \subset \rho'} \sum_{\pi \rightarrow \pi'(\rho)} \sum_{m \equiv \mu \pmod{d(\pi)}} m^{-s} \sum_{\delta=1}^{\infty} f_{\rho, \pi}(\delta) \delta^{-s} \\ &= \sum_{\rho \subset \rho'} \sum_{\pi \rightarrow \pi'(\rho)} Z_{\rho, \pi}(s) \sum_{m \equiv \mu \pmod{d(\pi)}} m^{-s}. \end{aligned}$$

Define

$$(18) \quad H_{\mu, d}(s) = \sum_{m \equiv \mu \pmod{d}} m^{-s}.$$

Then we have

$$(19) \quad K_{r'}(s) = \sum_{\rho \subset \rho'} \sum_{\pi \rightarrow \pi'(\rho)} H_{\mu, d(\pi)}(s) Z_{\rho, \pi}(s).$$

This holds for all  $\rho'$  with  $r(\rho') = r'$ , all  $\pi' \in Q(\rho'^*)$ , and it is understood that  $\pi \in Q(\rho^*)$ .

We may normalize  $\rho' = \{1, \dots, r'\}$ , so that  $\pi' \in S_{r'}$ . If  $\rho, \bar{\rho} \subset \rho'$ ,  $r(\rho) = r(\bar{\rho})$ , there is a permutation which carries  $\rho$  into  $\bar{\rho}$ ,  $\rho'$  into itself, and  $\pi'$  into  $\bar{\pi}'$ . For each  $\pi \in Q(\rho^*)$ , the image  $\bar{\pi} \in Q(\bar{\rho}^*)$ , and if  $\pi \rightarrow \pi'(\rho)$ , then  $\bar{\pi} \rightarrow \bar{\pi}'(\bar{\rho})$ . Furthermore  $\mu(\pi, \pi', \rho) = \mu(\bar{\pi}, \bar{\pi}', \bar{\rho})$ ,  $d(\bar{\pi}) = d(\pi)$ ,  $H_{\bar{\mu}, d(\bar{\pi})}(s) = H_{\mu, d(\pi)}(s)$ ,  $Z_{\bar{\rho}, \bar{\pi}}(s) = Z_{\rho, \pi}(s)$ . Thus the inner sum in (19) depends only on  $r(\rho)$ . For each  $r \leq r'$ , there are  $\binom{r'}{r}$  sets  $\rho \subset \rho'$  for which  $r(\rho) = r$ . Hence

$$(20) \quad K_{r'}(s) = \sum_{r \leq r'} \binom{r'}{r} \sum_{\pi \rightarrow \pi'(r)} H_{\mu, d(\pi)}(s) Z_{r, \pi}(s).$$

It is understood that  $\pi \in S_r$ ,  $\pi' \in S_{r'}$ , and that  $r' = 1, 2, \dots, q - 2, q$ . If we want (20) to hold for  $q - 1$ , we may complete the definition (17) by putting  $K_{q-1}(s) = 0$ .

### 5. Solution of the equations

A straightforward solution of (20) for  $Z_{r,\pi}$ , followed by substitution in (13), solves our problem in a sense, but we can make further progress towards a more explicit result. We observe that we do not need to determine the individual  $Z_{r,\pi}$  but only the particular combination appearing in (13). This turns out to be possible.

Let us multiply (20) by an unspecified function  $Y(r', \pi')$  and sum over all  $r'$  and  $\pi'$ . The right side will yield a linear combination of the  $Z_{r,\pi}$ , with coefficients depending on  $Y$ . If we equate these coefficients with those appearing in (13) we obtain  $\mathfrak{F}$  as our sum. Our problem is then transformed to finding  $Y$ . It is unimportant whether  $Y$  is unique, although this is probably true. We can make any a priori assumptions about  $Y$  that we please, the end justifying the means. For example, we shall assume that  $Y$  depends only on  $r'$  and  $d(\pi')$ .

Carrying out the above-mentioned summation, we obtain

$$\begin{aligned} \sum_{r',\pi'} Y(r', \pi') K_{r'} &= \sum_{r',\pi'} \sum_{r \leq r'} \sum_{\pi \rightarrow \pi'(r)} \binom{r'}{r} H_{\mu,d(\pi)} Z_{r,\pi} Y(r', \pi') \\ &= \sum_{r,\pi} Z_{r,\pi} \sum_{r' \geq r} \sum_{\substack{\pi' \in S_{r'} \\ \pi \rightarrow \pi'(r)}} \binom{r'}{r} H_{\mu,d(\pi)} Y(r', \pi'). \end{aligned}$$

Referring to (13), we shall require that

$$(21) \quad \frac{1}{r!} d(\pi)^{1-s} = \sum_{r' \geq r} \binom{r'}{r} \sum_{\substack{\pi' \in S_{r'} \\ \pi \rightarrow \pi'(r)}} H_{\mu,d(\pi)} Y(r', \pi').$$

If (21) is satisfied, then

$$(22) \quad \mathfrak{F}(s) = \sum_{r',\pi'} Y(r', \pi) K_{r'}.$$

Now, for fixed  $r, r'$ , and  $\pi \in S_r$ , the relations  $\pi \rightarrow \pi'(r), \pi' \in S_{r'}$  are equivalent to  $\pi' = \pi^\mu \theta$ , where  $\theta \in Q(r) = Q(\{1, 2, \dots, r\})$ . But  $\theta = \pi' \pi^{-\mu}$  belongs to  $S_{r'}$ , since  $S_r \subset S_{r'}$ . Hence  $\theta$  belongs to the symmetric group  $\tilde{S}$  on  $\{r + 1, \dots, r'\}$ . Conversely, if  $\theta \in \tilde{S}$ , then for every  $m, \pi^m \theta$  belongs to the group generated by  $S_r$  and  $\tilde{S}$ , which is contained in  $S_{r'}$ . The minimum positive  $m$  (which we have denoted by  $\mu$ ) will be one of the integers  $1, \dots, d(\pi)$ . Hence (21) may be written

$$(23) \quad \frac{1}{r!} d(\pi)^{1-s} = \sum_{r' \geq r} \binom{r'}{r} \sum_{\theta \in \tilde{S}} \sum_{\mu=1}^{d(\pi)} H_{\mu,d(\pi)} Y(r', \pi^\mu \theta).$$

Now  $\pi^\mu$  and  $\theta$  operate on the disjoint sets of symbols  $\{1, \dots, r\}$  and  $\{r + 1, \dots, r'\}$ , so they commute, and  $d(\pi^\mu \theta)$  is equal to the least common multiple of  $d(\pi^\mu)$  and  $d(\theta)$ , denoted by  $[d(\pi^\mu), d(\theta)]$ . Also,  $d(\pi^\mu) = d(\pi^v) = d(\pi)/v$ , where  $v$  is the greatest common divisor  $(\mu, d(\pi))$ . Recalling our assumption on  $Y$ , the inner sum is expressible as

$$(24) \quad \sum_{v|d(\pi)} \sum_{\substack{\mu=1 \\ (\mu, d(\pi))=v}}^{d(\pi)} H_{\mu, d(\pi)} Y(r', \pi^v \theta) = \sum_{v|d(\pi)} Y(r', \pi^v \theta) \sum_{\substack{\mu=1 \\ (\mu, d(\pi))=v}}^{d(\pi)} H_{\mu, d(\pi)}.$$

Write  $\mu = kv$ ,  $k = 1, 2, \dots, d(\pi)/v$ ,  $k$  prime to  $d(\pi)/v$ . Then

$$\sum_{\substack{\mu=1 \\ (\mu, d)=v}}^d H_{\mu, d} = \sum_{\substack{k=1 \\ (k, d/v)=1}}^{d/v} H_{kv, (d/v) \cdot v}.$$

Now

$$H_{kv, lv}(s) = \sum_{m \equiv kv \pmod{lv}} m^{-s} = \sum_{n \equiv k \pmod{l}} n^{-s} v^{-s} = v^{-s} H_{k, l}(s).$$

Our inner sum (24) becomes

$$(25) \quad \sum_{v|d(\pi)} Y(r', \pi^v \theta) v^{-s} \sum_{\substack{k=1 \\ (k, d(\pi)/v)=1}}^{d(\pi)/v} H_{k, d(\pi)/v} = \sum_{v|d(\pi)} Y(r', \pi^v \theta) v^{-s} M\left(\frac{d(\pi)}{v}\right),$$

where

$$M(\delta) = \sum_{\substack{k=1 \\ (k, \delta)=1}}^{\delta} H_{k, \delta} = \sum_{\substack{k=1 \\ (k, \delta)=1}}^{\infty} k^{-s}.$$

But it is easy to see, by expanding each factor in a geometric series, that

$$\prod_{p \nmid \delta} \frac{1}{1 - p^{-s}} = \sum_{\substack{k=1 \\ (k, \delta)=1}}^{\infty} k^{-s},$$

the product being over all primes  $p$  which do not divide  $\delta$ . Hence

$$(26) \quad M(\delta) = \prod_{p \nmid \delta} \frac{1}{1 - p^{-s}} = \prod_{p|\delta} (1 - p^{-s}) \cdot \prod_p \frac{1}{1 - p^{-s}} = \zeta(s) \prod_{p|\delta} (1 - p^{-s}).$$

Returning to (25), we replace  $v$  by its complementary divisor  $\delta = d(\pi)/v$  to get

$$\sum_{\delta|d(\pi)} Y(r', \pi^{d(\pi)/\delta} \theta) \left(\frac{d(\pi)}{\delta}\right)^{-s} M(\delta) = d(\pi)^{-s} \sum_{\delta|d(\pi)} Y(r', \pi^{d(\pi)/\delta} \theta) \delta^s M(\delta).$$

Putting this back in (23), simplifying, and changing the order of summation, we get

$$\frac{1}{r!} d(\pi) = \sum_{\delta|d(\pi)} \delta^s M(\delta) \sum_{r' \geq r} \binom{r'}{r} \sum_{\theta \in \mathfrak{S}} Y(r', \pi^{d(\pi)/\delta} \theta).$$

Observe that the order of  $\pi^{d(\pi)/\delta} \theta$  is  $[\delta, d(\theta)]$ , so the sum

$$(27) \quad V(r, \delta) = \sum_{r' \geq r} \binom{r'}{r} \sum_{\theta \in \mathfrak{S}} Y(r', \pi^{d(\pi)/\delta} \theta)$$

depends only on  $r$  and  $\delta$ . The equation

$$\frac{1}{r!} d(\pi) = \sum_{\delta|d(\pi)} \delta^s M(\delta) V(r, \delta)$$

has an obvious solution

$$\delta^s M(\delta) V(r, \delta) = (1/r!) \varphi(\delta),$$

where  $\varphi$  denotes the Euler function

$$\varphi(\delta) = \delta \prod_{p|\delta} (1 - p^{-1}),$$

since it is well known that

$$d = \sum_{\delta|d} \varphi(\delta).$$

Thus we have reduced our problem to

$$V(r, \delta) = \varphi(\delta) \delta^{-s} / r! M(\delta),$$

where  $V$  is given by (27). This is equivalent to

$$(28) \quad g(\delta) = \sum_{\substack{r'=r \\ r' \neq q-1}}^q \frac{r'!}{(r' - r)!} \sum_{\theta \in S} Y(r', \pi^{d(\pi)/\delta} \theta),$$

where we have defined

$$(29) \quad g(\delta) = \varphi(\delta) \delta^{-s} / M(\delta).$$

Observe that the condition  $r' \neq q - 1$  in (28) can be removed by requiring that  $Y(q - 1, \pi') = 0$ .

A few trial computations suggest that  $Y$ , which has depended implicitly on  $q$ , does so only as a function of  $q - r'$ . Therefore we make the following change of notation:

$$(30) \quad Y(r', \pi') = \frac{y(q - r', d(\pi'))}{r'! (q - r')!}.$$

It will be seen later that the extra factors lead to a convenient symmetry. (28) becomes

$$(31) \quad g(\delta) = \sum_{r'=r}^q \frac{1}{(r' - r)! (q - r')!} \sum_{\theta \in S} y(q - r', [\delta, d(\theta)]).$$

Now we introduce  $j = q - r'$ ,  $m = r' - r$ ,  $b = q - r$ , so that  $j$  and  $m$  are nonnegative integers whose sum is  $b$ . Hence

$$(32) \quad g(\delta) = \sum_{j+m=b} \frac{1}{j! m!} \sum_{\theta \in S} y(j, [\delta, d(\theta)]).$$

Recall that  $\bar{S}$  is the symmetric group on the  $r' - r = m$  symbols  $\{r + 1, \dots, r'\}$ . The particular set is unimportant now, since only the order of  $\theta$  is involved, so we may write

$$(33) \quad g(\delta) = \sum_{j+m=b} \frac{1}{j! m!} \sum_{\theta \in S_m} y(j, [\delta, d(\theta)]).$$

Again, a few trials indicate that we should try a solution in the form

$$(34) \quad y(j, k) = \sum_{\pi \in S_j} A_j(\pi)g([k, d(\pi)]).$$

Putting this into (33) and observing that  $[[\delta, d(\theta)], d(\pi)] = [\delta, d(\theta), d(\pi)]$ , we get

$$(35) \quad g(\delta) = \sum_{i+m=b} \frac{1}{j! m!} \sum_{\theta \in S_m} \sum_{\pi \in S_j} A_j(\pi)g([\delta, d(\theta), d(\pi)]).$$

This should be satisfied identically in  $g$ , so we collect the coefficient of  $g(k\delta)$  on the right, and require that it be equal to 1 if  $k = 1$  and to 0 if  $k > 1$ . This coefficient is

$$(36) \quad C_\delta(k) = \sum_{i+m=b} \frac{1}{j! m!} \sum_{\theta, \pi} A_j(\pi),$$

where the inner sum is over all  $\theta \in S_m, \pi \in S_j$  for which  $[\delta, d(\theta), d(\pi)] = k\delta$ . If  $k = 1$ , this means that  $d(\theta) \mid \delta$  and  $d(\pi) \mid \delta$ , that is,  $\theta^\delta = e$  and  $\pi^\delta = e$ . Thus we require that

$$(37) \quad 1 = \sum_{i+m=b} \frac{1}{j! m!} \sum_{\substack{\pi \in S_j \\ \pi^\delta = e}} A_j(\pi) \sum_{\substack{\theta \in S_m \\ \theta^\delta = e}} 1.$$

Although (37) is needed only for certain values of  $b$  and  $\delta$ , we shall insist on it for all  $b \geq 0$  and  $\delta \geq 1$ . It will then follow that  $C_\delta(k) = 0$  for  $k > 1$ , as required. For if we sum  $C_\delta(k)$  over all  $k \mid a$ , the inner sum in (36) is then over all  $\theta, \pi$  for which  $[\delta, d(\theta), d(\pi)]$  divides  $a\delta$ . But this is equivalent to  $[a\delta, d(\theta), d(\pi)] = a\delta$ , so

$$\sum_{k \mid a} C_\delta(k) = C_{a\delta}(1) = 1,$$

by assumption. The result then follows from the Möbius inversion formula. To solve (37), we define

$$(38) \quad \begin{aligned} B_j(\delta) &= \frac{1}{j!} \sum_{\substack{\pi \in S_j \\ d(\pi) \mid \delta}} A_j(\pi), & L_m(\delta) &= \frac{1}{m!} \sum_{\substack{\theta \in S_m \\ d(\theta) \mid \delta}} 1, \\ \beta(\delta) &= \beta(\delta, x) = \sum_{j \geq 0} B_j(\delta)x^j, & \lambda(\delta) &= \lambda(\delta, x) = \sum_{m \geq 0} L_m(\delta)x^m. \end{aligned}$$

Then (37) is equivalent to

$$\begin{aligned} \beta(\delta)\lambda(\delta) &= \sum_{j \geq 0} B_j(\delta)x^j \sum_{m \geq 0} L_m(\delta)x^m \\ &= \sum_{b \geq 0} x^b \sum_{i+m=b} B_i(\delta)L_m(\delta) = \sum_{b \geq 0} x^b = \frac{1}{1-x}. \end{aligned}$$

That is,

$$(39) \quad \beta(\delta) = \frac{1}{(1-x)\lambda(\delta)}.$$

It is known<sup>4</sup> that

$$(40) \quad \lambda(\delta) = \exp \sum_{d|\delta} \frac{x^d}{d}.$$

Hence

$$(41) \quad \begin{aligned} \beta(\delta) &= \exp(-\log(1-x)) \cdot \exp\left(-\sum_{d|\delta} \frac{x^d}{d}\right) \\ &= \exp\left(\sum_{d=1}^{\infty} \frac{x^d}{d} - \sum_{d|\delta} \frac{x^d}{d}\right) = \exp \sum_{d \nmid \delta} \frac{x^d}{d}. \end{aligned}$$

Either (41) or the equivalent

$$(42) \quad \beta(\delta) = \frac{1}{1-x} \exp\left(-\sum_{d|\delta} \frac{x^d}{d}\right)$$

may be used, whichever is more convenient. We may therefore regard  $B_j(\delta)$  as known.

To determine  $A_j(\pi)$ , we introduce the function

$$(43) \quad X_j(k) = \frac{1}{j!} \sum_{\substack{\pi \in S_j \\ d(\pi)=k}} A_j(\pi).$$

Clearly

$$\sum_{k|\delta} X_j(k) = B_j(\delta).$$

By the Möbius inversion formula,

$$(44) \quad X_j(k) = \sum_{\delta|k} \mu\left(\frac{k}{\delta}\right) B_j(\delta).$$

With  $X_j$  determined by (44), we can satisfy (43) in many ways, for example by making  $A_j(\pi)$  depend only on  $d(\pi)$ . This does not affect the value of  $y(j, k)$ . For, by (34),

$$\begin{aligned} y(j, k) &= \sum_{d \geq 1} \sum_{\substack{\pi \in S_j \\ d(\pi)=d}} A_j(\pi) g([k, d(\pi)]) \\ &= \sum_{d \geq 1} g([k, d]) \sum_{\substack{\pi \in S_j \\ d(\pi)=d}} A_j(\pi) = j! \sum_{d \geq 1} X_j(d) g([k, d]), \end{aligned}$$

the last step following from (43).

Now, from (44), we have

$$(45) \quad \frac{y(j, k)}{j!} = \sum_{d \geq 1} \sum_{\delta|d} \mu\left(\frac{d}{\delta}\right) B_j(\delta) g([k, d]) = \sum_{\delta \geq 1} B_j(\delta) \sum_{c \geq 1} \mu(c) g([k, c\delta]).$$

We may write the inner sum in the form

$$\sum_{a \geq 1} g(a[k, \delta]) \sum_{[k, c\delta]=a[k, \delta]} \mu(c).$$

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<sup>4</sup> S. CHOWLA, I. N. HERSTEIN, AND W. R. SCOTT, *The solutions of  $x^d = 1$  in symmetric groups*, Norske Vid. Selsk. Forh., Trondheim, vol. 25 (1952), pp. 29-31.

For fixed  $k$  and  $\delta$ , define

$$V(a) = \sum_{[k, c\delta] = a[k, \delta]} \mu(c).$$

Then for arbitrary  $d$ ,

$$(46) \quad \sum_{a|d} V(a) = \sum_{[k, c\delta] | d[k, \delta]} \mu(c) = \sum_{c\delta | d[k, \delta]} \mu(c) = \sum_{c | (d[k, \delta] / \delta)} \mu(c).$$

But  $\sum_{c|t} \mu(c) = 1$  if  $t = 1$ ,  $= 0$  if  $t > 1$ . Thus the sum in (46) is 0 unless  $d[k, \delta] = \delta$ , that is, unless  $d = 1$  and  $k | \delta$ , in which case it is equal to 1. Defining  $\chi_k(\delta) = 1$  if  $k | \delta$ ,  $= 0$  if  $k \nmid \delta$ , we have

$$\sum_{a|d} V(a) = \sum_{a|d} \chi_k(\delta) \mu(a).$$

By the Möbius inversion formula the summands must be equal, so

$$V(a) = \chi_k(\delta) \mu(a).$$

Therefore the inner sum in (45) is

$$\sum_{a \geq 1} g(a[k, \delta]) \chi_k(\delta) \mu(a) = \sum_{a \geq 1} \mu(a) g(a\delta) \chi_k(\delta),$$

and (45) becomes, on putting  $\delta = vk$ ,

$$(47) \quad \frac{y(j, k)}{j!} = \sum_{v \geq 1} B_j(vk) \sum_{a \geq 1} \mu(a) g(avk).$$

We can now reduce the inner sum in (47). Writing  $\delta = vk$ , define  $h(a) = g(a\delta)/g(\delta)$ . It is easily verified that  $h(a)$  is a multiplicative<sup>5</sup> function of  $a$ , and so is  $\mu(a)$ . Hence

$$\sum_{a \geq 1} \mu(a) h(a) = \prod_p (1 + \mu(p)h(p) + \mu(p^2)h(p^2) + \dots) = \prod_p (1 - h(p)).$$

Now if  $p | \delta$ ,

$$h(p) = \frac{g(p\delta)}{g(\delta)} = \frac{\varphi(p\delta)(p\delta)^{-s}}{\prod_{p' | p\delta} (1 - p'^{-s})} \cdot \frac{\prod_{p' | \delta} (1 - p'^{-s})}{\varphi(\delta)\delta^{-s}} = p^{1-s}.$$

If  $p \nmid \delta$ ,

$$h(p) = \frac{(p - 1)p^{-s}}{1 - p^{-s}}.$$

Therefore

$$\begin{aligned} \prod_p (1 - h(p)) &= \prod_{p|\delta} (1 - p^{1-s}) \prod_{p \nmid \delta} \frac{(1 - p^{1-s})}{(1 - p^{-s})} \\ &= \prod_p (1 - p^{1-s}) \cdot \frac{\prod_{p|\delta} (1 - p^{-s})}{\prod_p (1 - p^{-s})} = \frac{\zeta(s)}{\zeta(s-1)} \prod_{p|\delta} (1 - p^{-s}). \end{aligned}$$

<sup>5</sup> That is,  $(a, b) = 1$  implies that  $h(ab) = h(a)h(b)$ .

Hence

$$\begin{aligned} \sum_{a \geq 1} \mu(a)g(a\delta) &= g(\delta) \sum_{a \geq 1} \mu(a)h(a) \\ &= \frac{\varphi(\delta)\delta^{-s}}{\zeta(s) \prod_{p|\delta} (1 - p^{-s})} \cdot \frac{\zeta(s) \prod_{p|\delta} (1 - p^{-s})}{\zeta(s - 1)} = \frac{\varphi(\delta)\delta^{-s}}{\zeta(s - 1)}. \end{aligned}$$

Putting this back in (47), we get

$$(48) \quad \frac{y(j, k)}{j!} = \sum_{v \geq 1} \frac{1}{\zeta(s - 1)} B_j(vk)(vk)^{-s} \varphi(vk).$$

We return now to the evaluation of  $\mathfrak{F}(s)$ . From (22),

$$\mathfrak{F}(s) = \sum_{r=1}^q K_r \sum_{\pi \in S_r} Y(r, \pi) = \sum_{r=1}^q T(r)K_r,$$

say. By (30),

$$T(r) = \sum_{\pi \in S_r} \frac{y(j, d(\pi))}{r! j!},$$

where we put  $j = q - r$  for brevity. Continuing,

$$T(r) = \sum_k \sum_{\substack{\pi \in S_r \\ d(\pi)=k}} \frac{y(j, d(\pi))}{r! j!} = \sum_k \frac{y(j, k)}{j!} \cdot \frac{1}{r!} \sum_{\substack{\pi \in S_r \\ d(\pi)=k}} 1 = \sum_k \frac{y(j, k)}{j!} D_r(k),$$

say. Recalling the definition of  $L_r(k)$  in (38), we see that

$$L_r(k) = \sum_{d|k} D_r(d).$$

By the Möbius inversion formula,

$$D_r(k) = \sum_{d|k} \mu\left(\frac{k}{d}\right) L_r(d).$$

Hence

$$(49) \quad T(r) = \sum_k \sum_{d|k} \mu\left(\frac{k}{d}\right) L_r(d) \frac{y(j, k)}{j!}.$$

Now equation (48) may be written

$$\zeta(s - 1) \frac{y(j, k)}{j!} = \sum_{a \geq 1} \chi_k(a) B_j(a) \varphi(a) a^{-s}.$$

Using this in (49), we have

$$\begin{aligned} \zeta(s - 1)T(r) &= \sum_{k \geq 1} \sum_{d|k} \sum_{a \geq 1} \chi_k(a) B_j(a) a^{-s} \varphi(a) \mu\left(\frac{k}{d}\right) L_r(d) \\ &= \sum_{a \geq 1} B_j(a) \varphi(a) a^{-s} \sum_{d \geq 1} L_r(d) \sum_{\substack{d|k \\ k \geq 1}} \chi_k(a) \mu\left(\frac{k}{d}\right). \end{aligned}$$

In the inner sum, we write  $k = md$ , to obtain

$$\sum_{m \geq 1} \chi_{md}(a)\mu(m) = \sum_{m|(a/d)} \mu(m) = \begin{cases} 1 & \text{if } d = a, \\ 0 & \text{if } d \neq a. \end{cases}$$

Hence

$$(50) \quad \zeta(s - 1)T(r) = \sum_{a \geq 1} B_j(a)L_r(a)\varphi(a)a^{-s}.$$

Therefore

$$(51) \quad \begin{aligned} \zeta(s - 1)\mathfrak{F}(s) &= \sum_{r=1}^q (\zeta(s - 1)T(r))K_r(s) \\ &= \sum_{r=1}^q \sum_{a \geq 1} B_j(a)L_r(a)\varphi(a)a^{-s}K_r(s). \end{aligned}$$

Now

$$\zeta(s - 1) = \sum_{m \geq 1} \frac{1}{m^{s-1}}, \quad \mathfrak{F}(s) = \sum_{d \geq 1} \frac{F(d)}{d^{s-1}},$$

so

$$\zeta(s - 1)\mathfrak{F}(s) = \sum_{n \geq 1} \frac{1}{n^{s-1}} \sum_{d|n} F(d) = \sum_{n \geq 1} \frac{nF^*(n)}{n^s}.$$

Using Dirichlet multiplication on the right of (51), we get

$$\sum_{n \geq 1} \frac{1}{n^s} \sum_{r=1}^q \sum_{a|n} B_j(a)L_r(a)\varphi(a)r^{n/a},$$

and equating coefficients of  $n^{-s}$ ,

$$(52) \quad nF^*(n) = \sum_{r=1}^q \sum_{a|n} B_j(a)L_r(a)\varphi(a)r^{n/a}.$$

We recall that  $F^*(n)$  is the total number of classes with period  $n$ , not necessarily primitive, and that  $F(n)$  may be recovered from it by Möbius inversion.

Equation (52) is not quite satisfactory, since it apparently requires a knowledge of the coefficients  $B_j(a)$  and  $L_r(a)$  for all values of  $a$ . It turns out, however, that these coefficients are periodic in  $a$ . In fact, let  $\sigma$  be the least common multiple of the integers  $1, 2, \dots, q$ , and suppose that  $a \equiv b \pmod{\sigma}$ . From (38) we see that the values of  $B_j(a)$  and  $L_r(a)$  depend only on the set of  $\pi$  in  $S_j$  and  $S_r$  for which  $d(\pi)$  divides  $a$ . But  $j \leq q$  and  $r \leq q$ , so  $d(\pi)$  always divides  $\sigma$ , and  $d(\pi) | a$  is equivalent to  $d(\pi) | b$ . Therefore the sets for  $a$  and  $b$  are identical, and  $B_j(a) = B_j(b)$ ,  $L_r(a) = L_r(b)$ . By the same token, if every divisor of  $a$  and  $\sigma$  is also a divisor of  $b$  and  $\sigma$ , and conversely, then the coefficients have the same values. That is, if  $(a, \sigma) = (b, \sigma)$ , then  $B_j(a) = B_j(b)$ ,  $L_r(a) = L_r(b)$ . We may therefore write

$$(53) \quad nF_q^*(n) = \sum_{r=1}^q \sum_{d|n} r^{n/d} \varphi(d) h_r^*(d),$$

where

$$(54) \quad h_r^*(d) = L_r((d, \sigma))B_{q-r}((d, \sigma)).$$

Once we have computed  $F^*(n)$ , we have immediately

$$(55) \quad F_q(n) = \sum_{m|n} \mu\left(\frac{n}{m}\right) F_q^*(m).$$

Another expression for  $F_q(n)$  may be derived as follows. We have already proved that

$$T(r) = \sum_k \frac{y(j, k)}{j!} D_r(k)$$

and

$$\frac{y(j, k)}{j!} = \sum_d X_j(d)g([k, d]).$$

Combining these, we get

$$(56) \quad T(r) = \sum_b W_r(b)g(b),$$

where

$$(57) \quad W_r(b) = \sum_{[k,d]=b} X_j(d)D_r(k).$$

Recalling the definitions of  $X_j$  and  $D_r$ , we see that to each pair  $d, k$  contributing to the sum (57), there corresponds a pair  $\theta \in S_j$  and  $\pi \in S_r$ , with  $d(\theta) = d$  and  $d(\pi) = k$ . Since  $j = q - r$ , it follows that  $[d, k]$  divides  $\sigma$  (we may regard  $\theta$  as acting on  $\{r + 1, \dots, q\}$ , so that  $\theta\pi \in S_q$  and  $[d, k] = d(\theta\pi) | \sigma$ ). Hence  $W_r(b) = 0$  unless  $b | \sigma$ , and the sum in (56) extends over such  $b$ . We can evaluate  $W_r(b)$  in terms of  $L_r$  and  $B_j$ . In fact, we have

$$\sum_{b|c} W_r(b) = \sum_{[k,d]|c} X_j(d)D_r(k) = \sum_{k|c} D_r(k) \sum_{d|c} X_j(d) = L_r(c)B_j(c).$$

By the Möbius inversion formula,

$$(58) \quad W_r(b) = \sum_{c|b} \mu\left(\frac{b}{c}\right) L_r(c)B_{q-r}(c).$$

Now define

$$(59) \quad \begin{aligned} \mu_b(m) &= \mu(m) && \text{if } (m, b) = 1, \\ &= 0 && \text{if } (m, b) > 1. \end{aligned}$$

We shall also adopt the convention that  $\mu_b(y) = 0$  if  $y$  is not an integer. Then

$$g(b) = \frac{\varphi(b)b^{-s}}{\prod_{p|b} (1 - p^{-s})} = \varphi(b)b^{-s} \sum_{m \geq 1} \mu_b(m)m^{-s} = \varphi(b) \sum_{m \geq 1} \mu_b\left(\frac{m}{b}\right) m^{-s}.$$

Putting this back in (56), multiplying by  $K_r$ , and picking out the coefficient of  $n^{-s}$ , we find

$$[T(r)K_r]_n = \sum_{b|n} W_r(b)\varphi(b) \sum_{d|n} \mu_b \left(\frac{d}{b}\right) r^{n/d}.$$

Summation over  $r$  yields

$$(60) \quad nF_q(n) = \sum_{r=1}^q \sum_{d|n} r^{n/d} h_r(d),$$

where

$$(61) \quad h_r(d) = \sum_{b|n} W_r(b)\varphi(b)\mu_b \left(\frac{d}{b}\right),$$

and  $W_r(b)$  is given by (58).

Equations (53) and (60) constitute the solution to our problem. In any numerical case they may be checked against each other by means of (55) or (1).

### 6. Some special results

Suppose that  $(n, \sigma) = 1$ . Then, in (53), the only admissible value of  $a$  is 1, so

$$nF_q^*(n) = \sum_{r=1}^q L_r(1)B_{q-r}(1) \sum_{d|n} \varphi(d)r^{n/d}.$$

But

$$L_r(1) = \frac{1}{r!}, \quad B_{q-r}(1) = \sum_{t=0}^{q-r} \frac{(-1)^t}{t!}.$$

Therefore

$$nF_q^*(n) = \sum_{d|n} \varphi \left(\frac{n}{d}\right) \sum_{r=0}^q \sum_{t=0}^{q-r} \frac{(-1)^t}{r! t!} r^d = \sum_{d|n} \varphi \left(\frac{n}{d}\right) \sum_{s=1}^q \frac{1}{s!} \sum_{r+t=s} (-1)^t \binom{s}{r} E^r 0^d,$$

$$(62) \quad nF_q^*(n) = \sum_{d|n} \varphi \left(\frac{n}{d}\right) \sum_{s=1}^q \frac{\Delta^s 0^d}{s!} \quad ((n, \sigma) = 1).$$

Similarly, if  $(n, \sigma) = 1$ , (60) becomes

$$nF_q(n) = \sum_{r=1}^q L_r(1)B_{q-r}(1) \sum_{d|n} \mu(d)r^{n/d},$$

which reduces in exactly the same way to

$$(63) \quad nF_q(n) = \sum_{d|n} \mu \left(\frac{n}{d}\right) \sum_{s=1}^q \frac{\Delta^s 0^d}{s!} \quad ((n, \sigma) = 1).$$

It may be worthwhile to work out the general case for  $q = 2$  and  $q = 3$ . For this purpose we list the values of  $L_r(a)$  and  $B_j(a)$  for  $r, j = 0, 1, 2, 3$  and  $a = 1, 2, 3, 4, 5, 6$ .

For  $q = 2, \sigma = 2$ , and (53) yields

$$(64) \quad 2nF_2^*(n) = \sum_{\substack{d|n \\ d \text{ odd}}} \varphi(d)2^{n/d} + 2 \sum_{\substack{d|n \\ d \text{ even}}} \varphi(d)2^{n/d}.$$

TABLE 1  
 $L_r(a)$

| $a$ | $r$ |   |               |               |
|-----|-----|---|---------------|---------------|
|     | 0   | 1 | 2             | 3             |
| 1   | 1   | 1 | $\frac{1}{2}$ | $\frac{1}{6}$ |
| 2   | 1   | 1 | 1             | $\frac{2}{3}$ |
| 3   | 1   | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ |
| 4   | 1   | 1 | 1             | $\frac{2}{3}$ |
| 5   | 1   | 1 | $\frac{1}{2}$ | $\frac{1}{6}$ |
| 6   | 1   | 1 | 1             | 1             |

TABLE 2  
 $B_j(a)$

| $a$ | $j$ |   |               |               |
|-----|-----|---|---------------|---------------|
|     | 0   | 1 | 2             | 3             |
| 1   | 1   | 0 | $\frac{1}{2}$ | $\frac{1}{3}$ |
| 2   | 1   | 0 | 0             | $\frac{1}{3}$ |
| 3   | 1   | 0 | $\frac{1}{2}$ | 0             |
| 4   | 1   | 0 | 0             | $\frac{1}{3}$ |
| 5   | 1   | 0 | $\frac{1}{2}$ | $\frac{1}{3}$ |
| 6   | 1   | 0 | 0             | 0             |

Similarly, by computing  $W_2(1) = \frac{1}{2}$ ,  $W_2(2) = \frac{1}{2}$  from (58), we find that

$$\begin{aligned} h_2(d) &= \frac{1}{2}(\mu(d) + \mu_2(d/2)) \\ &= \frac{1}{2}\mu(d) \quad (d \text{ odd}), \\ &= 0 \quad (d \text{ even}). \end{aligned}$$

Therefore

$$(65) \quad 2nF_2(n) = \sum_{\substack{d|n \\ d \text{ odd}}} \mu(d)2^{n/d}.$$

For  $q = 3$ ,  $\sigma = 6$ , we compute  $h_1^*(d)$  and  $h_3^*(d)$  (in general,  $h_{q-1}^*(d) = h_{q-1}(d) = 0$ ). We find that  $h_1^*(d) = \frac{1}{2}$  if  $d$  is odd,  $= 0$  if  $d$  is even, and that

$$(66) \quad \begin{aligned} h_3^*(d) &= \frac{1}{6} && d \equiv 1, 5 \pmod{6}, \\ &= \frac{2}{3} && d \equiv 2, 4 \pmod{6}, \\ &= \frac{1}{2} && d \equiv 3 \pmod{6}, \\ &= 1 && d \equiv 0 \pmod{6}. \end{aligned}$$

Now if  $\bar{n}$  is the largest odd divisor of  $n$ , we have

$$\sum_{\substack{d|n \\ d \text{ odd}}} \varphi(d) = \sum_{d|\bar{n}} \varphi(d) = \bar{n}.$$

Hence

$$(67) \quad nI_3^*(n) = (1/2)\bar{n} + \sum_{d|\bar{n}} \varphi(d)h_3^*(d)3^{n/d}.$$

By referring to our tables and (58), we find that  $W_1(1) = \frac{1}{2}$ ,  $W_1(2) = -\frac{1}{2}$ ,  $W_1(3) = W_1(6) = 0$ , so

$$\begin{aligned} h_1(d) &= \frac{1}{2}\mu(d) && (d \text{ odd}), \\ &= \mu(d) && (d \text{ even}). \end{aligned}$$

A little computation shows that

$$(68) \quad \begin{aligned} h(n) &= \sum_{d|n} h_1(d) = \frac{1}{2} && (n = 1), \\ &= -\frac{1}{2} && (n = 2^\alpha, \alpha > 0), \\ &= 0, && \text{otherwise.} \end{aligned}$$

Again, we find that  $W_3(1) = \frac{1}{6}$ ,  $W_3(2) = \frac{1}{2}$ ,  $W_3(3) = \frac{1}{3}$ ,  $W_3(6) = 0$ , so

$$h_3(d) = \frac{1}{6}\mu(d) + \frac{1}{2}\mu_2\left(\frac{d}{2}\right) + \frac{2}{3}\mu_3\left(\frac{d}{3}\right) = \frac{1}{6}h'(d)\mu(d),$$

where

$$(69) \quad \begin{aligned} h'(d) &= 1 & d &\equiv 1, 5 \pmod{6}, \\ &= -2 & d &\equiv 2, 4 \pmod{6}, \\ &= -3 & d &\equiv 3 \pmod{6}, \\ &= -6 & d &\equiv 0 \pmod{6}. \end{aligned}$$

Combining these results, we have

$$(70) \quad nF_3(n) = h(n) + \frac{1}{6} \sum_{d|n} \mu(d)h'(d)3^{n/d}.$$

Following is a table of  $F_2(n)$ ,  $F_2^*(n)$ ,  $F_3(n)$ , and  $F_3^*(n)$ , for  $n = 1, \dots, 10$ , computed from (65), (64), (70), and (67), respectively. The numerical work was checked by (1).

TABLE 3

| $n$        | 1 | 2 | 3 | 4 | 5 | 6  | 7  | 8   | 9   | 10   |
|------------|---|---|---|---|---|----|----|-----|-----|------|
| $F_2(n)$   | 1 | 1 | 1 | 2 | 3 | 5  | 9  | 16  | 28  | 51   |
| $F_2^*(n)$ | 1 | 2 | 2 | 4 | 4 | 8  | 10 | 20  | 30  | 56   |
| $F_3(n)$   | 1 | 1 | 2 | 4 | 8 | 22 | 52 | 140 | 366 | 992  |
| $F_3^*(n)$ | 1 | 2 | 3 | 6 | 9 | 26 | 53 | 146 | 369 | 1002 |

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