Polylogarithms Of Order One

Gary Schurman, MBE, CFA

May, 2019

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

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

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

$$Li_{-1}(z) = \sum_{k=1}^{\infty} k z^k$$
 ...where... $|z| < 1$ (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 (11) below the equation for the value of a polylogarithm of order one over the interval k = 1 to $k = \infty$ is..

$$Li_{-1}(z) = \sum_{k=1}^{\infty} k z^k = z \frac{\delta Li_0(z)}{\delta z} = z \frac{1}{(1-z)^2} = \frac{z}{(1-z)^2}$$
(3)

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

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

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

$$\sum_{k=n+1}^{\infty} k z^k = z^n \sum_{k=1}^{\infty} (k+n) z^k = z^n \sum_{k=1}^{\infty} k z^k + n z^n \sum_{k=1}^{\infty} z^k$$
 (5)

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

$$\sum_{k=n+1}^{\infty} k z^k = z^n \frac{z}{(1-z)^2} + n z^n \frac{z}{1-z} = \frac{z^{n+1}}{(1-z)^2} + n \frac{z^{n+1}}{1-z}$$
 (6)

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

$$\sum_{k=1}^{n} k z^{k} = \frac{z}{(1-z)^{2}} - \frac{z^{n+1}}{(1-z)^{2}} - n \frac{z^{n+1}}{1-z} = \frac{z-z^{n+1}}{(1-z)^{2}} - \frac{n z^{n+1}}{1-z}$$
 (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...

$$\sum_{k=1}^{\infty} k \, 0.80^k = \frac{0.80}{(1 - 0.80)^2} = 20.00 \tag{8}$$

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...

$$\sum_{k=1}^{4} k \, 0.80^k = \frac{0.80 - 0.80^5}{(1 - 0.80)^2} - \frac{4 \times 0.80^5}{1 - 0.80} = 5.25 \tag{9}$$

References

[1] Gary Schurman, Polylogarithm Of Order Zero, May, 2019

Appendix

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

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

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

$$Li_0z = \sum_{k=1}^{\infty} k^0 z^k = \frac{z}{1-z}$$
 ...where... $\frac{\delta Li_0(z)}{\delta z} = \frac{1}{(1-z)^2}$ (11)