



## Convolution Sums Related to Fibonacci Numbers and Lucas Numbers

Aeran Kim<sup>1\*</sup>

<sup>1</sup> A Private Mathematics Academy, 1599-6-bungi, Keumam-2-dong, Deokjin-gu, Jeonju-si, Jeollabuk-do, 561-806, South Korea.

### Author's contribution

The sole author designed, analyzed and interpreted and prepared the manuscript.

### Article Information

DOI: 10.9734/ARJOM/2016/27580

Editor(s):

- (1) Nikolaos Dimitriou Bagis, Department of Informatics and Mathematics, Aristotelian University of Thessaloniki, Greece.

Received: 8<sup>th</sup> June 2016

Accepted: 4<sup>th</sup> July 2016

Published: 13<sup>th</sup> July 2016

### Original Research Article

## Abstract

For all natural number  $n$  we deduce binomial convolution sums formulae composed with Fibonacci numbers and Lucas numbers. Moreover we obtain those of similar convolution sums without a binomial symbol.

*Keywords:* Fibonacci and lucas numbers; convolution sums.

**2010 Mathematics Subject Classification:** 11B39.

## 1 Introduction

Let  $\mathbb{N}$  be the set of positive integers. We may define the Fibonacci numbers,  $F_n$ , by

$$F_0 = 0, \quad F_1 = 1, \quad \text{and,} \quad F_{n+2} = F_{n+1} + F_n. \quad (1.1)$$

Associated with the numbers of Fibonacci are the numbers of Lucas,  $L_n$ , which we may define by

$$L_0 = 2, \quad L_1 = 1, \quad \text{and,} \quad L_{n+2} = L_{n+1} + L_n. \quad (1.2)$$

Fibonacci numbers and Lucas numbers can also be extended to negative index  $n$  satisfying

$$F_{-n} = (-1)^{n+1} F_n \quad \text{and} \quad L_{-n} = (-1)^n L_n.$$

\*Corresponding author: E-mail: ae\_ran\_kim@hotmail.com;

Let us observe that we may set the Fibonacci and Lucas numbers [1] by

$$F_n = \frac{a^n - b^n}{a - b}, \quad L_n = a^n + b^n, \quad (1.3)$$

where

$$a = \frac{1}{2}(1 + \sqrt{5}), \quad b = \frac{1}{2}(1 - \sqrt{5}). \quad (1.4)$$

The very general functions studied by Lucas and generalized by Bell [2], [3], are essentially the  $F_n$  and  $L_n$  defined by (1.3) with  $a, b$  being the roots of the quadratic equation  $x^2 = Px - Q$  so that  $a+b = P$  and  $ab = Q$ . In view of this formulation it is easy to show that we also have the generating function

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} F_n = \frac{e^{ax} - e^{bx}}{a - b} \quad (1.5)$$

and

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} L_n = e^{ax} + e^{bx}. \quad (1.6)$$

The above expansions enables us to deduce very easily some binomial convolution sums formulae with Fibonacci numbers and Lucas numbers. On the contrary, it is convenient for us to use (1.3) for getting other kind of convolution sums. Now Eq. (1.4) implies that

$$a + b = \frac{1}{2}(1 + \sqrt{5}) + \frac{1}{2}(1 - \sqrt{5}) = 1, \quad (1.7)$$

$$a - b = \frac{1}{2}(1 + \sqrt{5}) - \frac{1}{2}(1 - \sqrt{5}) = \sqrt{5}, \quad (1.8)$$

$$ab = \frac{1}{2}(1 + \sqrt{5}) \cdot \frac{1}{2}(1 - \sqrt{5}) = -1, \quad (1.9)$$

$$a^2 = 1 + a, \quad \text{and} \quad b^2 = 1 + b. \quad (1.10)$$

The binomial sums for Fibonacci numbers and Lucas numbers are studied by many mathematicians, for example, we can find [4], [5], and [6].

In this paper we obtain the following type of convolution sums:

$$\sum_{m=0}^n \binom{n}{m} m L_m L_{n-m}, \quad \sum_{m=0}^n \binom{n}{m} m L_m F_{n-m},$$

and

**Theorem 1.1.** Let  $n \in \mathbb{N}$ . Then

(a)

$$\sum_{m=0}^n \binom{n}{m} m^2 L_m L_{n-m} = 2^{n-2} n(n+1) L_n + n(3n-2),$$

(b)

$$\sum_{m=0}^n \binom{n}{m} m^2 L_m F_{n-m} = 2^{n-2} n(n+1) F_n - n^2,$$

(c)

$$\sum_{m=0}^n \binom{n}{m} m^2 F_m L_{n-m} = 2^{n-2} n(n+1) F_n + n^2,$$

(d)

$$\sum_{m=0}^n \binom{n}{m} m^2 F_m F_{n-m} = \frac{2^{n-2} n(n+1)}{5} L_n - \frac{n(3n-2)}{5}.$$

Moreover, we are interested in

$$\sum_{m=0}^n m F_m L_{n-m}, \quad \sum_{m=0}^n m F_m F_{n-m},$$

etc., and

**Theorem 1.2.** Let  $n \in \mathbb{N}$ . Then

(a)

$$\begin{aligned} \sum_{m=0}^n m^2 L_m L_{n-m} &= \frac{n(n+1)(2n+1)}{6} L_n + \frac{n(5n+4)}{5} F_{n+1} \\ &\quad - \frac{2(n+1)}{5} F_n, \end{aligned}$$

(b)

$$\sum_{m=0}^n m^2 L_m F_{n-m} = -\frac{n^2}{5} F_{n+1} + \frac{n(n+1)(10n-7)}{30} F_n,$$

(c)

$$\sum_{m=0}^n m^2 F_m L_{n-m} = \frac{n^2}{5} F_{n+1} + \frac{n(n+1)(10n+17)}{30} F_n,$$

(d)

$$\begin{aligned} \sum_{m=0}^n m^2 F_m F_{n-m} &= \frac{n(n+1)(2n+1)}{30} L_n - \frac{n(5n+4)}{25} F_{n+1} \\ &\quad + \frac{2(n+1)}{25} F_n. \end{aligned}$$

## 2 Binomial Convolution Sums

**Lemma 2.1.** Let  $n \in \mathbb{N}$ . Then

(a)

$$\frac{ae^{2ax} - be^{2bx}}{a-b} = \sum_{n=0}^{\infty} 2^n F_{n+1} \frac{x^n}{n!},$$

(b)

$$ae^{2ax} + be^{2bx} = \sum_{n=0}^{\infty} 2^n L_{n+1} \frac{x^n}{n!}.$$

*Proof.* Since the proofs are similar so we prove only part (a). From (1.5) we note that

$$\begin{aligned}
 \frac{ae^{2ax} - be^{2bx}}{a - b} &= \frac{1}{2} \cdot \frac{2ae^{2ax} - 2be^{2bx}}{a - b} \\
 &= \frac{1}{2} \cdot \frac{d}{dx} \left( \frac{e^{2ax} - e^{2bx}}{a - b} \right) \\
 &= \frac{1}{2} \cdot \frac{1}{a - b} \cdot \frac{d}{dx} \left( \sum_{k=0}^{\infty} \frac{x^k}{k!} (2^k a^k - 2^k b^k) \right) \\
 &= \frac{1}{2} \cdot \sum_{k=1}^{\infty} k \frac{x^{k-1}}{k!} \cdot 2^k \cdot \frac{a^k - b^k}{a - b} \\
 &= \frac{1}{2} \cdot \sum_{k=1}^{\infty} \frac{x^{k-1}}{k!} \cdot 2^k k F_k \\
 &= \frac{1}{2} \sum_{n=0}^{\infty} \frac{x^n}{(n+1)!} \cdot 2^{n+1} (n+1) F_{n+1} \\
 &= \frac{1}{2} \sum_{n=0}^{\infty} \frac{x^n}{n!} \cdot 2^{n+1} F_{n+1} \\
 &= \sum_{n=0}^{\infty} 2^n F_{n+1} \frac{x^n}{n!}.
 \end{aligned}$$

□

The following proposition is also already obtained in the literature [4] and [7].

**Proposition 2.1.** (See [8]) Let  $n \in \mathbb{N}$ . Then

(a)

$$\sum_{m=0}^n \binom{n}{m} L_m L_{n-m} = 2^n L_n + 2,$$

(b)

$$\sum_{m=0}^n \binom{n}{m} L_m F_{n-m} = 2^n F_n,$$

(c)

$$\sum_{m=0}^n \binom{n}{m} F_m F_{n-m} = \frac{2^n}{5} L_n - \frac{2}{5}.$$

**Theorem 2.2.** Let  $n \in \mathbb{N}$ . Then

(a)

$$\sum_{m=0}^n \binom{n}{m} m L_m L_{n-m} = 2^{n-1} n L_n + n,$$

(b)

$$\sum_{m=0}^n \binom{n}{m} m L_m F_{n-m} = 2^{n-1} n F_n - n,$$

(c)

$$\sum_{m=0}^n \binom{n}{m} m F_m L_{n-m} = 2^{n-1} n F_n + n,$$

(d)

$$\sum_{m=0}^n \binom{n}{m} m F_m F_{n-m} = \frac{2^{n-1} n L_n}{5} - \frac{n}{5}.$$

*Proof.* (a) Now we observe that

$$\sum_{m=0}^n \binom{n}{m} m L_m L_{n-m} = \sum_{m=0}^n \binom{n}{m} (n-m) L_{n-m} L_m$$

and so by Proposition 2.1 (a) we have

$$\begin{aligned} \sum_{m=0}^n \binom{n}{m} m L_m L_{n-m} &= \frac{n}{2} \sum_{m=0}^n \binom{n}{m} L_m L_{n-m} \\ &= \frac{n}{2} (2^n L_n + 2) \\ &= 2^{n-1} n L_n + n. \end{aligned}$$

(b) By (1.5), (1.6), and (1.7) we obtain

$$\begin{aligned} &\sum_{N=0}^{\infty} \left( \sum_{m=0}^{N+1} \binom{N+1}{m} m L_m F_{N+1-m} \right) \cdot \frac{1}{N+1} \cdot \frac{x^N}{N!} \\ &= \sum_{n=1}^{\infty} \left( \sum_{m=1}^n \binom{n}{m} m L_m F_{n-m} \right) \cdot \frac{x^{n-1}}{n!} \\ &= \left( \sum_{k=0}^{\infty} \frac{x^k}{k!} F_k \right) \left( \sum_{m=1}^{\infty} \frac{x^{m-1}}{m!} m L_m \right) \\ &= \frac{e^{ax} - e^{bx}}{a - b} \cdot \frac{d}{dx} (e^{ax} + e^{bx}) \\ &= \frac{e^{ax} - e^{bx}}{a - b} \cdot (ae^{ax} + be^{bx}) \\ &= \frac{ae^{2ax} + be^{(a+b)x} - ae^{(b+a)x} - be^{2bx}}{a - b} \\ &= \frac{ae^{2ax} - be^{2bx}}{a - b} - e^x \end{aligned}$$

then applying Lemma 2.1 (a) to the above identity we have

$$\begin{aligned} &\sum_{N=0}^{\infty} \left( \sum_{m=0}^{N+1} \binom{N+1}{m} m L_m F_{N+1-m} \right) \cdot \frac{1}{N+1} \cdot \frac{x^N}{N!} \\ &= \sum_{N=0}^{\infty} 2^N F_{N+1} \frac{x^N}{N!} - \sum_{N=0}^{\infty} \frac{x^N}{N!} \\ &= \sum_{N=0}^{\infty} \frac{x^N}{N!} (2^N F_{N+1} - 1) \end{aligned}$$

and

$$\sum_{m=0}^{N+1} \binom{N+1}{m} m L_m F_{N+1-m} \cdot \frac{1}{N+1} = 2^N F_{N+1} - 1.$$

By letting  $n = N + 1$  we conclude that

$$\sum_{m=0}^n \binom{n}{m} m L_m F_{n-m} = n (2^{n-1} F_n - 1).$$

(c) From Proposition 2.1 (b) and Theorem 2.2 (b) we expand as follows :

$$\begin{aligned} \sum_{m=0}^n \binom{n}{m} m F_m L_{n-m} &= \sum_{m=0}^n \binom{n}{m} (n-m) F_{n-m} L_m \\ &= n \sum_{m=0}^n \binom{n}{m} L_m F_{n-m} - \sum_{m=0}^n \binom{n}{m} m L_m F_{n-m} \\ &= n \cdot 2^n F_n - (2^{n-1} n F_n - n) \\ &= 2^{n-1} n F_n + n. \end{aligned}$$

(d) It is similar to part (a) except for using Proposition 2.1 (c). □

**Proof of Theorem 1.1.** (a) In a similar manner, by (1.6), (1.7), and (1.10) we can easily know that

$$\begin{aligned} &\sum_{N=0}^{\infty} \left( \sum_{m=0}^{N+2} \binom{N+2}{m} m(m-1) L_m L_{N+2-m} \right) \cdot \frac{1}{(N+2)(N+1)} \cdot \frac{x^N}{N!} \\ &= \sum_{n=2}^{\infty} \left( \sum_{m=2}^n \binom{n}{m} m(m-1) L_m L_{n-m} \right) \cdot \frac{x^{n-2}}{n!} \\ &= \left( \sum_{k=0}^{\infty} \frac{x^k}{k!} L_k \right) \left( \sum_{m=2}^{\infty} \frac{x^{m-2}}{m!} m(m-1) L_m \right) \\ &= \left( e^{ax} + e^{bx} \right) \cdot \frac{d^2}{dx^2} \left( e^{ax} + e^{bx} \right) \\ &= \left( e^{ax} + e^{bx} \right) \left( a^2 e^{ax} + b^2 e^{bx} \right) \\ &= a^2 e^{2ax} + b^2 e^{(a+b)x} + a^2 e^{(b+a)x} + b^2 e^{2bx} \\ &= (1+a)e^{2ax} + (1+b)e^{bx} + (1+a)e^{ax} + (1+b)e^{2bx} \\ &= \left( e^{2ax} + e^{2bx} \right) + \left( ae^{2ax} + be^{2bx} \right) + 3e^x, \end{aligned}$$

which requires Lemma 2.1 (b) thus we have

$$\begin{aligned} &\sum_{N=0}^{\infty} \left( \sum_{m=0}^{N+2} \binom{N+2}{m} m(m-1) L_m L_{N+2-m} \right) \cdot \frac{1}{(N+2)(N+1)} \cdot \frac{x^N}{N!} \\ &= \sum_{N=0}^{\infty} \frac{x^N}{N!} \left( 2^N L_N + 2^N L_{N+1} + 3 \right) \end{aligned}$$

Here replacing  $N + 2$  with  $n$  we obtain

$$\sum_{m=0}^n \binom{n}{m} m(m-1)L_m L_{n-m} = n(n-1) (2^{n-2}L_{n-2} + 2^{n-2}L_{n-1} + 3).$$

Appealing to Theorem 2.2 (a) and

$$L_n = L_{n-1} + L_{n-2},$$

we show that

$$\begin{aligned} & \sum_{m=0}^n \binom{n}{m} m^2 L_m L_{n-m} \\ &= n(n-1) (2^{n-2}L_{n-2} + 2^{n-2}L_{n-1} + 3) + \sum_{m=0}^n \binom{n}{m} mL_m L_{n-m} \\ &= n(n-1) (2^{n-2}L_{n-2} + 2^{n-2}L_{n-1} + 3) + 2^{n-1}nL_n + n \\ &= 2^{n-2}n(n-1)L_{n-2} + 2^{n-2}n(n-1)L_{n-1} + 3n(n-1) \\ &\quad + 2^{n-1}nL_n + n \\ &= 2^{n-2}n(n-1)(L_n - L_{n-1}) + 2^{n-2}n(n-1)L_{n-1} + n(3n-2) \\ &\quad + 2^{n-1}nL_n \\ &= 2^{n-2}n(n+1)L_n + n(3n-2). \end{aligned}$$

(b) From (1.5), (1.6), (1.7), and (1.10) we note that

$$\begin{aligned} & \sum_{N=0}^{\infty} \left( \sum_{m=0}^{N+2} \binom{N+2}{m} m(m-1)L_m F_{N+2-m} \right) \cdot \frac{1}{(N+2)(N+1)} \cdot \frac{x^N}{N!} \\ &= \sum_{n=2}^{\infty} \left( \sum_{m=2}^n \binom{n}{m} m(m-1)L_m F_{n-m} \right) \cdot \frac{x^{n-2}}{n!} \\ &= \left( \sum_{k=0}^{\infty} \frac{x^k}{k!} F_k \right) \left( \sum_{m=2}^{\infty} \frac{x^{m-2}}{m!} m(m-1)L_m \right) \\ &= \frac{e^{ax} - e^{bx}}{a-b} \cdot \frac{d^2}{dx^2} (e^{ax} + e^{bx}) \\ &= \frac{e^{ax} - e^{bx}}{a-b} \cdot (a^2 e^{ax} + b^2 e^{bx}) \\ &= \frac{a^2 e^{2ax} + b^2 e^{(a+b)x} - a^2 e^{(b+a)x} - b^2 e^{2bx}}{a-b} \\ &= \frac{(1+a)e^{2ax} - (1+b)e^{2bx}}{a-b} - \frac{a^2 - b^2}{a-b} e^x \\ &= \frac{e^{2ax} - e^{2bx}}{a-b} + \frac{ae^{2ax} - be^{2bx}}{a-b} - e^x \end{aligned}$$

then using Lemma 2.1 (a) we deduce that

$$\begin{aligned}
 & \sum_{N=0}^{\infty} \left( \sum_{m=0}^{N+2} \binom{N+2}{m} m(m-1) L_m F_{N+2-m} \right) \cdot \frac{1}{(N+2)(N+1)} \cdot \frac{x^N}{N!} \\
 &= \sum_{N=0}^{\infty} 2^N F_N \frac{x^N}{N!} + \sum_{N=0}^{\infty} 2^N F_{N+1} \frac{x^N}{N!} - \sum_{N=0}^{\infty} \frac{x^N}{N!} \\
 &= \sum_{N=0}^{\infty} \frac{x^N}{N!} (2^N F_N + 2^N F_{N+1} - 1)
 \end{aligned}$$

and

$$\begin{aligned}
 & \sum_{m=0}^{N+2} \binom{N+2}{m} m(m-1) L_m F_{N+2-m} \cdot \frac{1}{(N+2)(N+1)} \\
 &= 2^N F_N + 2^N F_{N+1} - 1.
 \end{aligned}$$

Therefore replacing  $N+2$  with  $n$  we get

$$\sum_{m=0}^n \binom{n}{m} m(m-1) L_m F_{n-m} = n(n-1) (2^{n-2} F_{n-2} + 2^{n-2} F_{n-1} - 1)$$

and so applying Theorem 2.2 (b) we have

$$\begin{aligned}
 & \sum_{m=0}^n \binom{n}{m} m^2 L_m F_{n-m} \\
 &= n(n-1) (2^{n-2} F_{n-2} + 2^{n-2} F_{n-1} - 1) + \sum_{m=0}^n \binom{n}{m} m L_m F_{n-m} \\
 &= n(n-1) (2^{n-2} F_{n-2} + 2^{n-2} F_{n-1} - 1) + n (2^{n-1} F_n - 1) \\
 &= 2^{n-2} n(n-1) F_{n-2} + 2^{n-2} n(n-1) F_{n-1} + 2^{n-1} n F_n - n^2 \\
 &= 2^{n-2} n(n-1) (F_n - F_{n-1}) + 2^{n-2} n(n-1) F_{n-1} \\
 &\quad + 2^{n-1} n F_n - n^2 \\
 &= 2^{n-2} n(n+1) F_n - n^2.
 \end{aligned}$$

For the last line in the above identity we refer to

$$F_n = F_{n-1} + F_{n-2}.$$

(c) By Proposition 2.1 (b), Theorem 2.2 (b), and Theorem 1.1 (b) we consider:

$$\begin{aligned}
 & \sum_{m=0}^n \binom{n}{m} m^2 F_m L_{n-m} \\
 &= \sum_{m=0}^n \binom{n}{m} (n-m)^2 F_{n-m} L_m
 \end{aligned}$$

$$\begin{aligned}
&= \sum_{m=0}^n \binom{n}{m} (n^2 - 2mn + m^2) L_m F_{n-m} \\
&= n^2 \sum_{m=0}^n \binom{n}{m} L_m F_{n-m} - 2n \sum_{m=0}^n \binom{n}{m} m L_m F_{n-m} \\
&\quad + \sum_{m=0}^n \binom{n}{m} m^2 L_m F_{n-m} \\
&= n^2 \cdot 2^n F_n - 2n (2^{n-1} n F_n - n) + 2^{n-2} n(n+1) F_n - n^2 \\
&= 2^{n-2} n(n+1) F_n + n^2.
\end{aligned}$$

(d) It is similar to part (a) except for using Theorem 2.2 (d). □

### 3 Convolution sums with Fibonacci Numbers and Lucas Numbers

**Proposition 3.1.** (See [8]) Let  $n \in \mathbb{N}$ . Then

(a)

$$\sum_{m=0}^n L_m L_{n-m} = (n+1)L_n + 2F_{n+1},$$

(b)

$$\sum_{m=0}^n L_m F_{n-m} = (n+1)F_n,$$

(c)

$$\sum_{m=0}^n F_m F_{n-m} = \frac{1}{5}(n+1)L_n - \frac{2}{5}F_{n+1}.$$

**Theorem 3.1.** Let  $n \in \mathbb{N}$ . Then

(a)

$$\sum_{m=0}^n m L_m L_{n-m} = \frac{n(n+1)}{2} L_n + n F_{n+1},$$

(b)

$$\sum_{m=0}^n m L_m F_{n-m} = -\frac{1}{5}n F_{n+1} + \frac{(5n-4)(n+1)}{10} F_n,$$

(c)

$$\sum_{m=0}^n m F_m L_{n-m} = \frac{1}{5}n F_{n+1} + \frac{(5n+4)(n+1)}{10} F_n,$$

(d)

$$\sum_{m=0}^n m F_m F_{n-m} = \frac{n(n+1)}{10} L_n - \frac{n}{5} F_{n+1}.$$

*Proof.* (a) Now we easily note that

$$\sum_{m=0}^n m L_m L_{n-m} = \sum_{m=0}^n (n-m) L_{n-m} L_m$$

and so by Proposition 3.1 (a) we have

$$\begin{aligned} \sum_{m=0}^n m L_m L_{n-m} &= \frac{n}{2} \sum_{m=0}^n L_m L_{n-m} \\ &= \frac{n}{2} ((n+1)L_n + 2F_{n+1}) \\ &= \frac{n(n+1)}{2} L_n + nF_{n+1}. \end{aligned}$$

(b) By (1.3) we deduce the following convolution sum:

$$\begin{aligned} &\sum_{m=0}^n m L_m F_{n-m} \\ &= \sum_{m=0}^n m (a^m + b^m) \cdot \frac{a^{n-m} - b^{n-m}}{a - b} \\ &= \sum_{m=0}^n m \cdot \frac{a^n - a^m b^{n-m} + b^m a^{n-m} - b^n}{a - b} \\ &= \frac{a^n - b^n}{a - b} \sum_{m=0}^n m - \frac{b^n}{a - b} \sum_{m=0}^n m \left(\frac{a}{b}\right)^m + \frac{a^n}{a - b} \sum_{m=0}^n m \left(\frac{b}{a}\right)^m. \end{aligned} \tag{3.1}$$

Then by the geometric series we can calculate the second term in the above identity as

$$\begin{aligned} &\frac{b^n}{a - b} \sum_{m=0}^n m \left(\frac{a}{b}\right)^m \\ &= \frac{b^n}{a - b} \left( \frac{a}{b} + 2\left(\frac{a}{b}\right)^2 + 3\left(\frac{a}{b}\right)^3 + \cdots + n\left(\frac{a}{b}\right)^n \right) \\ &= \frac{b^n}{a - b} \left[ \left\{ \frac{a}{b} + \left(\frac{a}{b}\right)^2 + \left(\frac{a}{b}\right)^3 + \cdots + \left(\frac{a}{b}\right)^n \right\} + \left\{ \left(\frac{a}{b}\right)^2 + \left(\frac{a}{b}\right)^3 + \cdots + \left(\frac{a}{b}\right)^n \right\} \right. \\ &\quad \left. + \left\{ \left(\frac{a}{b}\right)^3 + \cdots + \left(\frac{a}{b}\right)^n \right\} + \cdots + \left(\frac{a}{b}\right)^n \right] \\ &= \frac{b^n}{a - b} \left\{ \frac{\frac{a}{b} \left( \left(\frac{a}{b}\right)^n - 1 \right)}{\frac{a}{b} - 1} + \frac{\left(\frac{a}{b}\right)^2 \left( \left(\frac{a}{b}\right)^{n-1} - 1 \right)}{\frac{a}{b} - 1} + \frac{\left(\frac{a}{b}\right)^3 \left( \left(\frac{a}{b}\right)^{n-2} - 1 \right)}{\frac{a}{b} - 1} \right. \\ &\quad \left. + \cdots + \left(\frac{a}{b}\right)^n \right\} \end{aligned}$$

$$\begin{aligned}
 &= \frac{b^n}{a-b} \left( \frac{ab}{b^{n+1}} \cdot \frac{a^n - b^n}{a-b} + \frac{ab \cdot a}{b^{n+1}} \cdot \frac{a^{n-1} - b^{n-1}}{a-b} + \frac{ab \cdot a^2}{b^{n+1}} \cdot \frac{a^{n-2} - b^{n-2}}{a-b} \right. \\
 &\quad \left. + \cdots + \frac{ab \cdot a^{n-1}}{b^{n+1}} \cdot 1 \right) \\
 &= \frac{1}{(a-b)b} \left( -a^0 F_n - a F_{n-1} - a^2 F_{n-2} - \cdots - a^{n-1} F_1 \right) \\
 &= -\frac{1}{(a-b)b} \sum_{i=0}^{n-1} a^i F_{n-i}
 \end{aligned}$$

similarly the third term becomes

$$\frac{a^n}{a-b} \sum_{m=0}^n m \left( \frac{b}{a} \right)^m = -\frac{1}{(a-b)a} \sum_{i=0}^{n-1} b^i F_{n-i}.$$

Therefore applying the above results to Eq. (3.1) we obtain

$$\begin{aligned}
 &\sum_{m=0}^n m L_m F_{n-m} \\
 &= \frac{a^n - b^n}{a-b} \sum_{m=0}^n m + \frac{1}{(a-b)b} \sum_{i=0}^{n-1} a^i F_{n-i} - \frac{1}{(a-b)a} \sum_{i=0}^{n-1} b^i F_{n-i} \\
 &= F_n \cdot \frac{n(n+1)}{2} - \frac{\sum_{i=0}^{n-1} a^i F_{n-i}}{2+b} - \frac{\sum_{i=0}^{n-1} b^i F_{n-i}}{2+a},
 \end{aligned} \tag{3.2}$$

where by (1.9) and (1.10) we use

$$(a-b)b = ab - b^2 = -1 - (1+b) = -2 - b \tag{3.3}$$

and

$$(a-b)a = a^2 - ba = (1+a) - (-1) = 2 + a. \tag{3.4}$$

Now by (1.1), (1.2), and Proposition 3.1 (b) the second and third term of (3.2) are equal to

$$\begin{aligned}
 &- \frac{\sum_{i=0}^{n-1} a^i F_{n-i}}{2+b} - \frac{\sum_{i=0}^{n-1} b^i F_{n-i}}{2+a} \\
 &= - \frac{(2+a) \sum_{i=0}^{n-1} a^i F_{n-i} + (2+b) \sum_{i=0}^{n-1} b^i F_{n-i}}{(2+b)(2+a)} \\
 &= - \frac{2 \sum_{i=0}^{n-1} (a^i + b^i) F_{n-i} + \sum_{i=0}^{n-1} (a^{i+1} + b^{i+1}) F_{n-i}}{4 + 2(a+b) + ab}
 \end{aligned}$$

$$\begin{aligned}
 &= -\frac{2 \sum_{i=0}^{n-1} L_i F_{n-i} + \sum_{i=0}^{n-1} L_{i+1} F_{n-i}}{5} \\
 &= -\frac{2 \left( \sum_{i=0}^n L_i F_{n-i} - L_n F_0 \right)}{5} \\
 &\quad - \frac{\sum_{m=0}^{n+1} L_m F_{n+1-m} - L_0 F_{n+1} - L_{n+1} F_0}{5} \\
 &= -\frac{2(n+1)F_n}{5} - \frac{(n+2)F_{n+1} - 2F_{n+1}}{5} \\
 &= -\frac{2(n+1)F_n}{5} - \frac{nF_{n+1}}{5}.
 \end{aligned}$$

Thus Eq. (3.2) is

$$\begin{aligned}
 \sum_{m=0}^n m L_m F_{n-m} &= \frac{n(n+1)}{2} F_n - \frac{2(n+1)F_n}{5} - \frac{nF_{n+1}}{5} \\
 &= -\frac{1}{5} n F_{n+1} + \frac{(5n-4)(n+1)}{10} F_n.
 \end{aligned}$$

(c) From Proposition 3.1 (b) and Theorem 3.1 (b) we can consider

$$\begin{aligned}
 \sum_{m=0}^n m F_m L_{n-m} &= \sum_{m=0}^n (n-m) F_{n-m} L_m \\
 &= n \sum_{m=0}^n L_m F_{n-m} - \sum_{m=0}^n m L_m F_{n-m} \\
 &= n \cdot (n+1) F_n - \left( -\frac{1}{5} n F_{n+1} + \frac{(5n-4)(n+1)}{10} F_n \right) \\
 &= \frac{1}{5} n F_{n+1} + \frac{(5n+4)(n+1)}{10} F_n.
 \end{aligned}$$

(d) It is similar to part (a) except for using Proposition 3.1 (c).

□

**Proof of Theorem 1.2.** In advance, by (1.9) let us investigate as follows:

$$\begin{aligned}
 &\sum_{m=0}^n m^2 \left(\frac{a}{b}\right)^m \\
 &= \frac{a}{b} + 2^2 \left(\frac{a}{b}\right)^2 + 3^2 \left(\frac{a}{b}\right)^3 + \cdots + n^2 \left(\frac{a}{b}\right)^n \\
 &= \left\{ \frac{a}{b} + \left(\frac{a}{b}\right)^2 + \left(\frac{a}{b}\right)^3 + \cdots + \left(\frac{a}{b}\right)^n \right\} + 3 \left\{ \left(\frac{a}{b}\right)^2 + \left(\frac{a}{b}\right)^3 + \cdots + \left(\frac{a}{b}\right)^n \right\} \\
 &\quad + 5 \left\{ \left(\frac{a}{b}\right)^3 + \cdots + \left(\frac{a}{b}\right)^n \right\} + \cdots + (2n-1) \left(\frac{a}{b}\right)^n \\
 &= \frac{a}{b} \left( \left(\frac{a}{b}\right)^n - 1 \right) + 3 \cdot \frac{\left(\frac{a}{b}\right)^2 \left( \left(\frac{a}{b}\right)^{n-1} - 1 \right)}{\frac{a}{b} - 1} + 5 \cdot \frac{\left(\frac{a}{b}\right)^3 \left( \left(\frac{a}{b}\right)^{n-2} - 1 \right)}{\frac{a}{b} - 1} \\
 &\quad + \cdots + (2n-1) \cdot \left(\frac{a}{b}\right)^n
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{ab}{b^{n+1}} \cdot \frac{a^n - b^n}{a - b} + 3 \cdot \frac{ab \cdot a}{b^{n+1}} \cdot \frac{a^{n-1} - b^{n-1}}{a - b} + 5 \cdot \frac{ab \cdot a^2}{b^{n+1}} \cdot \frac{a^{n-2} - b^{n-2}}{a - b} \\
 &\quad + \cdots + (2n-1) \cdot \frac{ab \cdot a^{n-1}}{b^{n+1}} \cdot 1 \\
 &= -\frac{1}{b^{n+1}} \left( 1 \cdot a^0 F_n + 3a F_{n-1} + 5a^2 F_{n-2} + \cdots + (2n-1)a^{n-1} F_1 \right) \\
 &= -\frac{1}{b^{n+1}} \sum_{i=0}^{n-1} (2i+1)a^i F_{n-i}
 \end{aligned} \tag{3.5}$$

and similarly,

$$\sum_{m=0}^n m^2 \left(\frac{b}{a}\right)^m = -\frac{1}{a^{n+1}} \sum_{i=0}^{n-1} (2i+1)b^i F_{n-i}. \tag{3.6}$$

(a) By (1.3), (3.5), and (3.6) we can observe that

$$\begin{aligned}
 &\sum_{m=0}^n m^2 L_m L_{n-m} \\
 &= \sum_{m=0}^n m^2 (a^m + b^m) (a^{n-m} + b^{n-m}) \\
 &= \sum_{m=0}^n m^2 (a^n + a^m b^{n-m} + b^m a^{n-m} + b^n) \\
 &= (a^n + b^n) \sum_{m=0}^n m^2 + b^n \sum_{m=0}^n m^2 \left(\frac{a}{b}\right)^m + a^n \sum_{m=0}^n m^2 \left(\frac{b}{a}\right)^m \\
 &= L_n \cdot \frac{n(n+1)(2n+1)}{6} + b^n \left\{ -\frac{1}{b^{n+1}} \sum_{i=0}^{n-1} (2i+1)a^i F_{n-i} \right\} \\
 &\quad + a^n \left\{ -\frac{1}{a^{n+1}} \sum_{i=0}^{n-1} (2i+1)b^i F_{n-i} \right\}
 \end{aligned} \tag{3.7}$$

Then by (1.9), the second and third term in the above equation becomes

$$\begin{aligned}
 &b^n \left\{ -\frac{1}{b^{n+1}} \sum_{i=0}^{n-1} (2i+1)a^i F_{n-i} \right\} + a^n \left\{ -\frac{1}{a^{n+1}} \sum_{i=0}^{n-1} (2i+1)b^i F_{n-i} \right\} \\
 &= -\frac{1}{ab} \sum_{i=0}^{n-1} (2i+1)a^{i+1} F_{n-i} - \frac{1}{ab} \sum_{i=0}^{n-1} (2i+1)b^{i+1} F_{n-i} \\
 &= \sum_{i=0}^{n-1} (2i+1) (a^{i+1} + b^{i+1}) F_{n-i} \\
 &= \sum_{i=0}^{n-1} (2i+1) L_{i+1} F_{n-i} \\
 &= \sum_{m=1}^n (2(m-1)+1) L_m F_{n+1-m}
 \end{aligned}$$

$$\begin{aligned}
 &= 2 \sum_{m=1}^n m L_m F_{n+1-m} - \sum_{m=1}^n L_m F_{n+1-m} \\
 &= 2 \left( \sum_{m=0}^{n+1} m L_m F_{n+1-m} - (n+1) L_{n+1} F_0 \right) \\
 &\quad - \left( \sum_{m=0}^{n+1} L_m F_{n+1-m} - L_0 F_{n+1} - L_{n+1} F_0 \right)
 \end{aligned}$$

and so appealing to (1.1), (1.2), Proposition 3.1 (b), and Theorem 3.1 (b) we have

$$\begin{aligned}
 &b^n \left\{ -\frac{1}{b^{n+1}} \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} \right\} + a^n \left\{ -\frac{1}{a^{n+1}} \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i} \right\} \\
 &= \sum_{i=0}^{n-1} (2i+1) L_{i+1} F_{n-i} \\
 &= 2 \left( -\frac{1}{5} (n+1) F_{n+2} + \frac{(5n+1)(n+2)}{10} F_{n+1} \right) \\
 &\quad - ((n+2) F_{n+1} - 2 F_{n+1}) \\
 &= -\frac{2}{5} (n+1) (F_{n+1} + F_n) + \frac{(5n+1)(n+2)}{5} F_{n+1} - n F_{n+1} \\
 &= -\frac{2}{5} (n+1) F_n + \frac{n(5n+4)}{5} F_{n+1}.
 \end{aligned} \tag{3.8}$$

Therefore applying (3.8) to Eq. (3.7) completes the proof.

(b) Eq. (1.3), (3.3), (3.4), (3.5), and (3.6) implies that

$$\begin{aligned}
 &\sum_{m=0}^n m^2 L_m F_{n-m} \\
 &= \sum_{m=0}^n m^2 (a^m + b^m) \cdot \frac{a^{n-m} - b^{n-m}}{a - b} \\
 &= \frac{1}{a - b} \sum_{m=0}^n m^2 (a^n - a^m b^{n-m} + b^m a^{n-m} - b^n) \\
 &= \frac{a^n - b^n}{a - b} \sum_{m=0}^n m^2 - \frac{b^n}{a - b} \sum_{m=0}^n m^2 \left(\frac{a}{b}\right)^m + \frac{a^n}{a - b} \sum_{m=0}^n m^2 \left(\frac{b}{a}\right)^m \\
 &= F_n \cdot \frac{n(n+1)(2n+1)}{6} - \frac{b^n}{a - b} \left\{ -\frac{1}{b^{n+1}} \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} \right\} \\
 &\quad + \frac{a^n}{a - b} \left\{ -\frac{1}{a^{n+1}} \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i} \right\} \\
 &= \frac{n(n+1)(2n+1)}{6} F_n + \frac{1}{ab - b^2} \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} \\
 &\quad - \frac{1}{a^2 - ab} \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{n(n+1)(2n+1)}{6} F_n - \frac{1}{2+b} \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} \\
 &\quad - \frac{1}{2+a} \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i} \\
 &= \frac{n(n+1)(2n+1)}{6} F_n \\
 &\quad - \frac{(2+a) \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} + (2+b) \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i}}{(2+b)(2+a)} \\
 &= \frac{n(n+1)(2n+1)}{6} F_n - \frac{2 \sum_{i=0}^{n-1} (2i+1) (a^i + b^i) F_{n-i}}{5} \\
 &\quad - \frac{\sum_{i=0}^{n-1} (2i+1) (a^{i+1} + b^{i+1}) F_{n-i}}{5}
 \end{aligned}$$

and so

$$\begin{aligned}
 \sum_{m=0}^n m^2 L_m F_{n-m} &= \frac{n(n+1)(2n+1)}{6} F_n - \frac{2 \sum_{i=0}^{n-1} (2i+1) L_i F_{n-i}}{5} \\
 &\quad - \frac{\sum_{i=0}^{n-1} (2i+1) L_{i+1} F_{n-i}}{5}.
 \end{aligned}$$

Then we refer to (3.8) and for the last step we use (1.1), Proposition 3.1 (b), and Theorem 3.1 (b) to apply as follows:

$$\begin{aligned}
 \sum_{i=0}^{n-1} (2i+1) L_i F_{n-i} &= \sum_{i=0}^n (2i+1) L_i F_{n-i} - (2n+1) L_n F_0 \\
 &= \sum_{i=0}^n (2i+1) L_i F_{n-i} \\
 &= 2 \sum_{i=0}^n i L_i F_{n-i} + \sum_{i=0}^n L_i F_{n-i} \\
 &= 2 \left( -\frac{1}{5} n F_{n+1} + \frac{(5n-4)(n+1)}{10} F_n \right) \\
 &\quad + (n+1) F_n \\
 &= -\frac{2}{5} n F_{n+1} + \frac{(5n+1)(n+1)}{5} F_n.
 \end{aligned}$$

(c) Now we can expand the desired convolution sum as

$$\begin{aligned}
 \sum_{m=0}^n m^2 F_m L_{n-m} &= \sum_{m=0}^n (n-m)^2 F_{n-m} L_m \\
 &= n^2 \sum_{m=0}^n L_m F_{n-m} - 2n \sum_{m=0}^n m L_m F_{n-m} \\
 &\quad + \sum_{m=0}^n m^2 L_m F_{n-m}.
 \end{aligned}$$

Finally we use Proposition 3.1 (b), Theorem 3.1 (b), and Theorem 1.2 (b).

(d) From (1.3), (1.8), (1.9), (3.5), and (3.6) we easily know that

$$\begin{aligned}
 &\sum_{m=0}^n m^2 F_m F_{n-m} \\
 &= \sum_{m=0}^n m^2 \frac{a^m - b^m}{a - b} \cdot \frac{a^{n-m} - b^{n-m}}{a - b} \\
 &= \frac{1}{(a - b)^2} \sum_{m=0}^n m^2 (a^n - a^m b^{n-m} - b^m a^{n-m} + b^n) \\
 &= \frac{a^n + b^n}{5} \sum_{m=0}^n m^2 - \frac{b^n}{5} \sum_{m=0}^n m^2 \left(\frac{a}{b}\right)^m - \frac{a^n}{5} \sum_{m=0}^n m^2 \left(\frac{b}{a}\right)^m \\
 &= \frac{L_n}{5} \cdot \frac{n(n+1)(2n+1)}{6} - \frac{b^n}{5} \left\{ -\frac{1}{b^{n+1}} \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} \right\} \\
 &\quad - \frac{a^n}{5} \left\{ -\frac{1}{a^{n+1}} \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i} \right\} \\
 &= \frac{n(n+1)(2n+1)}{30} L_n + \frac{1}{5b} \sum_{i=0}^{n-1} (2i+1) a^i F_{n-i} + \frac{1}{5a} \sum_{i=0}^{n-1} (2i+1) b^i F_{n-i} \\
 &= \frac{n(n+1)(2n+1)}{30} L_n - \frac{1}{5} \sum_{i=0}^{n-1} (2i+1) a^{i+1} F_{n-i} \\
 &\quad - \frac{1}{5} \sum_{i=0}^{n-1} (2i+1) b^{i+1} F_{n-i} \\
 &= \frac{n(n+1)(2n+1)}{30} L_n - \frac{1}{5} \sum_{i=0}^{n-1} (2i+1) (a^{i+1} + b^{i+1}) F_{n-i} \\
 &= \frac{n(n+1)(2n+1)}{30} L_n - \frac{1}{5} \sum_{i=0}^{n-1} (2i+1) L_{i+1} F_{n-i}
 \end{aligned}$$

so we refer to (3.8). □

## 4 Conclusion

Here we newly make the convolution sums as

$$\sum_{m=0}^n m^2 L_m L_{n-m}, \quad \sum_{m=0}^n m^2 L_m F_{n-m}, \quad \sum_{m=0}^n m^2 F_m L_{n-m},$$

and

$$\sum_{m=0}^n m^2 F_m F_{n-m}$$

so that we obtain their formulae.

## Competing Interests

Author has declared that no competing interests exist.

## References

- [1] Gould HW. Generating functions for products of powers of fibonacci numbers. *Fibonacci Quarterly*. 1963;2(1)1-16.
- [2] Bell ET. A revision of the algebra of Lucas functions. *Annals of Math*. 1935;2(36):733-742.
- [3] Bell ET. Arithmetical theorems on Lucas functions and Tchebycheff polynomials. *Amer. J. Math.* 1935;57:781-788.
- [4] Church CA, Marjorie Bicknell. Exponential generating functions for Fibonacci identities. *Fibonacci Quarterly*. 1973;11(3).
- [5] Steven V. Fibonacci and Lucas numbers, and the golden section: Theory and applications. Dover Publications, (originally 1989, Ellis Horwood Limited); 2008.
- [6] Cerin Z. Sums of products of generalized Fibonacci and Lucas numbers. *Demonstratio Mathematica*. 2009;XLII (2).
- [7] Koshy T. Fibonacci and Lucas numbers with applications. Pure and Applied Mathematics, Wiley-Interscience, New York; 2001.
- [8] Kim A. Generalization of convolution sums with Fibonacci numbers and Lucas numbers; 2016. (Accepted).

---

©2016 Kim; This is an Open Access article distributed under the terms of the Creative Commons Attribution License (<http://creativecommons.org/licenses/by/4.0>), which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.