

Bell matrices, Carleman matrices

- As I have received many e - mails on the subject - actually too many to be answerable individually - and its relationship to tetration, I have decided to produce a summing up. Hope it will be useful !

This is a *Mathematica* (6.0.1.0) file, a "notebook". The programmed part - all contained in the cyan cell below - can in principle be executed. But, mainly, a text is provided, intended to be simply read by everybody.

For general results on matrices, I have used mainly F.R. Gantmacher: "The Theory of Matrices", Chelsea, New York, 1990 (2 vols);

more specific results can be found in R. Aldrovandi: "Special Matrices of Mathematical Physics", World Scientific, Singapore, 2001;

very specific, only concerned with Bell matrices, R. Aldrovandi and L. P. Freitas: "Continuous iteration of dynamical maps", J. Math. Phys. 39, 5324 (1998).

Of course, the subject is nowadays concentrated in the prize site "http://www.tetration.org/Dynamics/".

Notice: the name "Carleman matrices" used below is frequently used for its transpose in the literature.

- We suppose known the lore of Bell matrices $\mathbb{B} = (\mathbb{B}_{Nm}[g])$, with entries $\mathbb{B}_{Nm}[g]$ given by the multinomial theorem

$$\frac{(g[x])^m}{m!} = \frac{\left(\sum_{j=1}^{\infty} \frac{g_j}{j!} x^j\right)^m}{m!} = \sum_{N=m}^{\infty} \frac{x^N}{N!} \mathbb{B}_{Nm}[g]; \text{ for each value } N,$$

\mathbb{B} will be an $N \times N$ matrix which "linearizes" the series if truncated to order N ;

examples for $N = 3$, $\mathbb{B} = \begin{pmatrix} g[1] & 0 & 0 \\ g[2] & g[1]^2 & 0 \\ g[3] & 3g[1]g[2] & g[1]^3 \end{pmatrix}$; for $N = 4$,

$$\mathbb{B} = \begin{pmatrix} g[1] & 0 & 0 & 0 \\ g[2] & g[1]^2 & 0 & 0 \\ g[3] & 3g[1]g[2] & g[1]^3 & 0 \\ g[4] & \frac{1}{2}(6g[2]^2 + 8g[1]g[3]) & 6g[1]^2g[2] & g[1]^4 \end{pmatrix}; \text{ notation here: } g_j = g[j];$$

- In *Mathematica*, they can be obtained with the steps

```
g[N_, t_] := Sum[g[i] (t^i) / (i!), {i, 1, N}]
B[N_, n_, m_] := Limit[D[(Sum[g[i] (t^i) / (i!), {i, 1, N}])^m, {t, n}], t -> 0] / (m!)
BELL[N_] := Table[B[N, n, m], {n, N}, {m, N}]
```

- Example:

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MatrixForm[BELL[5]]
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$$\begin{pmatrix} g[1] & 0 & 0 & 0 & 0 \\ g[2] & g[1]^2 & 0 & 0 & 0 \\ g[3] & 3g[1]g[2] & g[1]^3 & 0 & 0 \\ g[4] & \frac{1}{2}(6g[2]^2 + 8g[1]g[3]) & 6g[1]^2g[2] & g[1]^4 & 0 \\ g[5] & 5(2g[2]g[3] + g[1]g[4]) & 5g[1](3g[2]^2 + 2g[1]g[3]) & 10g[1]^3g[2] & g[1]^5 \end{pmatrix}$$

- Notice: these matrices are good for series of type $g[x] = \sum_{j=1}^{\infty} \frac{g_j}{j!} x^j$, without independent term: $g[0] = 0$. The series coefficients can be "read" along the first column. It's an lower triangular matrix ($B_{Nm} = 0$ for $m > N$), exhibiting its eigenvalues in the main diagonal. If we are concerned with iteration, these Bell matrices are of interest because they "linearize" function composition: given another series $f(x) = \sum_{j=1}^{\infty} \frac{f_j}{j!} x^j$, the Bell matrix of composition $g \circ f$ is the (right) product of the corresponding Bell matrices: at each order, $B[g \circ f] = B[f] B[g]$. Notice the inverse order!

A matrix B can be enlarged to a matrix \tilde{B} with a "zeroth" row and a "zeroth" column, all extra entries being zero except the "0-0" one, which is = 1. For example, for $N = 3$, $\tilde{B} =$

$$\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & g[1] & 0 & 0 \\ 0 & g[2] & g[1]^2 & 0 \\ 0 & g[3] & 3g[1]g[2] & g[1]^3 \end{pmatrix}. \text{ In } \text{Mathematica}, \text{ they can be obtained with}$$

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BELLARGE[N_] := Table[B[N, n, m], {n, 0, N}, {m, 0, N}]
MatrixForm[BELLARGE[3]]
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- Example:

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MatrixForm[BELLARGE[4]]
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$$\begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & g[1] & 0 & 0 & 0 \\ 0 & g[2] & g[1]^2 & 0 & 0 \\ 0 & g[3] & 3g[1]g[2] & g[1]^3 & 0 \\ 0 & g[4] & \frac{1}{2}(6g[2]^2 + 8g[1]g[3]) & 6g[1]^2g[2] & g[1]^4 \end{pmatrix}$$

- We shall call "Carleman matrices" C the extensions of Bell matrices for series of type $G[x] = g_0 + g[x] = g_0 + \sum_{j=1}^{\infty} \frac{g_j}{j!} x^j$, with an independent term ($G[0] = g_0$). They are defined by the multinomial theorem

$$\frac{1}{r!} (G[x])^r = \sum_{N=0}^{\infty} \frac{x^N}{N!} C_{Nr}[G] = \sum_{N=0}^{\infty} \frac{x^N}{N!} \sum_{m \geq 0} \frac{g_0^{r-m}}{(r-m)!} B_{Nm}[g].$$

- Notice that the triangular condition ($B_{Nm} = 0$ for $m > N$) ensures $m \leq N$, .
and the factor $\frac{1}{(r-m)!}$ ensures $m \leq r$

Carleman matrices can be obtained through the *Mathematica* steps

```
Carl[N_, n_, m_] := Sum[g[0]^(m-r), {r, 0, n}] B[N, n, r]
CARLEMAN[N_] := Table[Carl[N, n, m], {n, 0, N}, {m, 0, N}]
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- Examples: for $N = 2$ and 3 ,

```
MatrixForm[CARLEMAN[2]]
MatrixForm[CARLEMAN[3]]
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$$\begin{aligned} \text{For } N=2: \\ \left(\begin{array}{ccc} 1 & g[0] & \frac{g[0]^2}{2} \\ 0 & g[1] & g[0]g[1] \\ 0 & g[2] & g[1]^2 + g[0]g[2] \end{array} \right) \\ \text{For } N=3: \\ \left(\begin{array}{cccc} 1 & g[0] & \frac{g[0]^2}{2} & \frac{g[0]^3}{6} \\ 0 & g[1] & g[0]g[1] & \frac{1}{2}g[0]^2g[1] \\ 0 & g[2] & g[1]^2 + g[0]g[2] & g[0]g[1]^2 + \frac{1}{2}g[0]^2g[2] \\ 0 & g[3] & 3g[1]g[2] + g[0]g[3] & g[1]^3 + 3g[0]g[1]g[2] + \frac{1}{2}g[0]^2g[3] \end{array} \right) \end{aligned}$$

- It is helpful to the mind to label the first row and column as "zeroth". Thus, $C_{02}[G] = \frac{g[0]^2}{2}$. Using *Mathematica*, you would need a systematic shift to retain such a convention. Series $G(x)$ can be "read" from column number "1" in this notation, the second column in example above. Unlike Bell matrices, the C eigenvalues are non-trivial:

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Eigenvalues[CARLEMAN[2]]
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$$\begin{aligned} \{1, \frac{1}{2} \left(g[1] + g[1]^2 + g[0]g[2] - \sqrt{-4g[1]^3 + (-g[1] - g[1]^2 - g[0]g[2])^2} \right), \\ \frac{1}{2} \left(g[1] + g[1]^2 + g[0]g[2] + \sqrt{-4g[1]^3 + (-g[1] - g[1]^2 - g[0]g[2])^2} \right) \} \end{aligned}$$

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Eigenvalues[CARLEMAN[3]]
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$$\begin{aligned} \{1, \text{Root}\left[-2g[1]^6 + g[1] \left(2g[1]^2 + 2g[1]^3 + 2g[1]^4 + 6g[0]g[1]g[2] + 2g[0]g[1]^2g[2] + 3g[0]^2g[2]^2 - g[0]^2g[1]g[3]\right) \#1 + \right. \\ \left. (-2g[1] - 2g[1]^2 - 2g[1]^3 - 2g[0]g[2] - 6g[0]g[1]g[2] - g[0]^2g[3]) \#1^2 + 2\#1^3 \&, 1\right], \\ \text{Root}\left[-2g[1]^6 + g[1] \left(2g[1]^2 + 2g[1]^3 + 2g[1]^4 + 6g[0]g[1]g[2] + 2g[0]g[1]^2g[2] + 3g[0]^2g[2]^2 - g[0]^2g[1]g[3]\right) \#1 + \right. \\ \left. (-2g[1] - 2g[1]^2 - 2g[1]^3 - 2g[0]g[2] - 6g[0]g[1]g[2] - g[0]^2g[3]) \#1^2 + 2\#1^3 \&, 2\right], \\ \text{Root}\left[-2g[1]^6 + g[1] \left(2g[1]^2 + 2g[1]^3 + 2g[1]^4 + 6g[0]g[1]g[2] + 2g[0]g[1]^2g[2] + 3g[0]^2g[2]^2 - g[0]^2g[1]g[3]\right) \#1 + \right. \\ \left. (-2g[1] - 2g[1]^2 - 2g[1]^3 - 2g[0]g[2] - 6g[0]g[1]g[2] - g[0]^2g[3]) \#1^2 + 2\#1^3 \&, 3\right] \} \end{aligned}$$

- Notice that a pattern emerges: for $N = 2$ and 3 ,

$$\begin{aligned}
 \mathbb{C}[\mathbf{G}] &= \begin{pmatrix} 1 & g[0] & \frac{g[0]^2}{2} \\ 0 & g[1] & g[0]g[1] \\ 0 & g[2] & g[1]^2 + g[0]g[2] \end{pmatrix} = \\
 &\begin{pmatrix} 1 & 0 & 0 \\ 0 & g[1] & 0 \\ 0 & g[2] & g[1]^2 \end{pmatrix} + g[0] \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & g[1] \\ 0 & 0 & g[2] \end{pmatrix} + \frac{g[0]^2}{2} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}; \\
 \mathbb{C}[\mathbf{G}] &= \begin{pmatrix} 1 & g_0 & \frac{1}{2}g_0^2 & \frac{1}{3!}g_0^3 \\ 0 & g_1 & g_1g_0 & \frac{1}{2}g_1g_0^2 \\ 0 & g_2 & g_2g_0 + g_1^2 & \frac{1}{2}g_2g_0^2 + g_1^2g_0 \\ 0 & g_3 & g_3g_0 + 3g_1g_2 & \frac{1}{2}g_3g_0^2 + 3g_1g_2g_0 + g_1^3 \end{pmatrix} = \\
 &\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & g_1 & 0 & 0 \\ 0 & g_2 & g_1^2 & 0 \\ 0 & g_3 & 3g_1g_2 & g_1^3 \end{pmatrix} + \begin{pmatrix} 0 & g_0 & \frac{1}{2}g_0^2 & \frac{1}{3!}g_0^3 \\ 0 & 0 & g_1g_0 & \frac{1}{2}g_1g_0^2 \\ 0 & 0 & g_2g_0 & \frac{1}{2}g_2g_0^2 + g_1^2g_0 \\ 0 & 0 & g_3g_0 & \frac{1}{2}g_3g_0^2 + 3g_1g_2g_0 \end{pmatrix} = \\
 &\begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & \mathbb{B} & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & g_0 & \frac{1}{2}g_0^2 & \frac{1}{3!}g_0^3 \\ 0 & 0 & g_1g_0 & \frac{1}{2}g_1g_0^2 \\ 0 & 0 & g_2g_0 & \frac{1}{2}g_2g_0^2 + g_1^2g_0 \\ 0 & 0 & g_3g_0 & \frac{1}{2}g_3g_0^2 + 3g_1g_2g_0 \end{pmatrix};
 \end{aligned}$$

Terms with $g_0 \neq 0$ are isolated in the second matrix. Isolating progressive powers of g_0 , we have

$$\begin{aligned}
 g_0 \begin{pmatrix} 0 & 1 & \frac{1}{2}g_0 & \frac{1}{3!}g_0^2 \\ 0 & 0 & g_1 & \frac{1}{2}g_1g_0^2 \\ 0 & 0 & g_2 & \frac{1}{2}g_2g_0 + g_1^2 \\ 0 & 0 & g_3 & \frac{1}{2}g_3g_0 + 3g_1g_2 \end{pmatrix} &= g_0 \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & g_1 & 0 \\ 0 & 0 & g_2 & g_1^2 \\ 0 & 0 & g_3 & 3g_1g_2 \end{pmatrix} + \\
 \frac{g_0^2}{2} \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & g_1 \\ 0 & 0 & 0 & g_2 \\ 0 & 0 & 0 & g_3 \end{pmatrix} + \frac{g_0^3}{3!} \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix} &= \\
 g_0 \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & \mathbb{B}_{11} & 0 \\ 0 & 0 & \mathbb{B}_{21} & \mathbb{B}_{22} \\ 0 & 0 & \mathbb{B}_{31} & \mathbb{B}_{32} \end{pmatrix} + \frac{g_0^2}{2} \begin{pmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & \mathbb{B}_{11} \\ 0 & 0 & 0 & \mathbb{B}_{21} \\ 0 & 0 & 0 & \mathbb{B}_{31} \end{pmatrix} + \frac{g_0^3}{3!} \begin{pmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}.
 \end{aligned}$$

- This suggests the introduction of a matrix M with entries $M_{rm}[g_0] = \frac{g_0^{m-r}}{(m-r)!}$. It's an upper diagonal matrix with all entries = 1 in the diagonal. Can be obtained as

$$\text{EME}[N_, n_, m_] := \frac{g_0^{m-n}}{(m-n)!}$$

```
MATEME[N_] := Table[EME[N, n, m], {n, 0, N}, {m, 0, N}]
MatrixForm[MATEME[2]]
MatrixForm[MATEME[3]]
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$$\begin{pmatrix} 1 & g_0 & \frac{g_0^2}{2} \\ 0 & 1 & g_0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & g_0 & \frac{g_0^2}{2} & \frac{g_0^3}{6} \\ 0 & 1 & g_0 & \frac{g_0^2}{2} \\ 0 & 0 & 1 & g_0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

- Then, as it can be show directly, $C = B M$. For example,

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MatrixForm[BELLARGE[2].MATEME[2]]
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$$\begin{pmatrix} 1 & g_0 & \frac{g_0^2}{2} \\ 0 & g[1] & g[1] g_0 \\ 0 & g[2] & g[1]^2 + g[2] g_0 \end{pmatrix}$$

- It is possible to define alternatively

```
CARLEMAN[N_] := BELLARGE[N].MATEME[N]
MatrixForm[CARLEMAN[3]]
```

$$\begin{pmatrix} 1 & g_0 & \frac{g_0^2}{2} & \frac{g_0^3}{6} \\ 0 & g[1] & g[1] g_0 & \frac{1}{2} g[1] g_0^2 \\ 0 & g[2] & g[1]^2 + g[2] g_0 & g[1]^2 g_0 + \frac{1}{2} g[2] g_0^2 \\ 0 & g[3] & 3 g[1] g[2] + g[3] g_0 & g[1]^3 + 3 g[1] g[2] g_0 + \frac{1}{2} g[3] g_0^2 \end{pmatrix}$$

- But the main interest of this result lies in the fact that, as $\det M = 1$, then $\det C = \det \tilde{B} = \det B$. It follows that C is invertible whenever B is invertible, that is, when $g_1 \neq 0$.

- Now, for composition: if we consider the composition of two series, $G[x] = g_0 + g[x]$ and $F[x] = f_0 + f[x]$, we verify that $C[G \circ F] = C[F] C[G]$. This means that $C[G \circ G] = C^2[G]$. If we use notation $G^{<n>}$ for the n-th iterate of G , $C[G^{<n>}] = C^n[G]$, the n-th power of G . Function iterates are translated into powers of matrices, as with Bell matrices. The definition of continuous iterate follows suite: $G^{<t>}$ can be obtained (from the column numbered "1") from $C^t[G]$, provided this arbitrary power of C can be obtained.

- Checking whether really $C[F \circ G] = C[G]C[F]$:

$$\begin{aligned} F[G(x)] &= f_0 + f_1 g_0 + \frac{1}{2} f_2 g_0^2 + \frac{1}{6} f_3 g_0^3 + x (f_1 g_1 + f_2 g_0 g_1 + \frac{1}{2} f_3 g_0^2 g_1) + \\ &\quad \frac{1}{8} x^4 f_2 g_2^2 + x^2 \left(\frac{1}{2} f_2 g_1^2 + \frac{1}{2} f_3 g_0 g_1^2 + \frac{f_1 g_2}{2} + \frac{1}{2} f_2 g_0 g_2 + \frac{1}{4} f_3 g_0^2 g_2 \right) + \\ &\quad x^3 \left(\frac{1}{6} f_3 g_1^3 + \frac{1}{2} f_2 g_1 g_2 + \frac{1}{2} f_3 g_0 g_1 g_2 + \frac{f_1 g_3}{6} + \frac{1}{6} f_2 g_0 g_3 + \frac{1}{12} f_3 g_0^2 g_3 \right) + \dots \end{aligned}$$

Each coefficient in this composition can be obtained as an entry:

$$\begin{aligned} \text{Simplify} \left[\begin{array}{ccc} 1 & g_0 & \frac{g_0^2}{2} \\ 0 & g[1] & g[1] g_0 \\ 0 & g[2] & g[1]^2 + g[2] g_0 \\ 0 & g[3] & 3 g[1] g[2] + g[3] g_0 \end{array} \begin{array}{c} \frac{g_0^3}{6} \\ \frac{1}{2} g[1] g_0^2 \\ g[1]^2 g_0 + \frac{1}{2} g[2] g_0^2 \\ g[1]^3 + 3 g[1] g[2] g_0 + \frac{1}{2} g[3] g_0^2 \end{array} \right]. \\ \left[\begin{array}{ccc} 1 & f_0 & \frac{f_0^2}{2} \\ 0 & f[1] & f[1] f_0 \\ 0 & f[2] & f[1]^2 + f[2] f_0 \\ 0 & f[3] & 3 f[1] f[2] + f[3] f_0 \end{array} \begin{array}{c} \frac{f_0^3}{6} \\ \frac{1}{2} f[1] f_0^2 \\ f[1]^2 f_0 + \frac{1}{2} f[2] f_0^2 \\ f[1]^3 + 3 f[1] f[2] f_0 + \frac{1}{2} f[3] f_0^2 \end{array} \right] [[1, 2]] \\ f_0 + f[1] g_0 + \frac{1}{2} f[2] g_0^2 + \frac{1}{6} f[3] g_0^3 \\ \text{Simplify} \left[\begin{array}{ccc} 1 & g_0 & \frac{g_0^2}{2} \\ 0 & g[1] & g[1] g_0 \\ 0 & g[2] & g[1]^2 + g[2] g_0 \\ 0 & g[3] & 3 g[1] g[2] + g[3] g_0 \end{array} \begin{array}{c} \frac{g_0^3}{6} \\ \frac{1}{2} g[1] g_0^2 \\ g[1]^2 g_0 + \frac{1}{2} g[2] g_0^2 \\ g[1]^3 + 3 g[1] g[2] g_0 + \frac{1}{2} g[3] g_0^2 \end{array} \right]. \\ \left[\begin{array}{ccc} 1 & f_0 & \frac{f_0^2}{2} \\ 0 & f[1] & f[1] f_0 \\ 0 & f[2] & f[1]^2 + f[2] f_0 \\ 0 & f[3] & 3 f[1] f[2] + f[3] f_0 \end{array} \begin{array}{c} \frac{f_0^3}{6} \\ \frac{1}{2} f[1] f_0^2 \\ f[1]^2 f_0 + \frac{1}{2} f[2] f_0^2 \\ f[1]^3 + 3 f[1] f[2] f_0 + \frac{1}{2} f[3] f_0^2 \end{array} \right] [[2, 2]] \\ f[1] g[1] + f[2] g[1] g_0 + \frac{1}{2} f[3] g[1] g_0^2 \end{aligned}$$

- The question is now how to obtain an arbitrary t-th power of C . Let us then address the problem of matrix functions. In the generic case, C is non-degenerate, so that the simplest approach to the subject will be enough. Given a matrix $(N+1) \times (N+1)$ C , it is necessary to

find (i) its $(N+1)$ eigenvalues λ_k and (ii) its $(N+1)$ corresponding "component projectors" \mathbb{Z}_k , which are matrices satisfying

$$\mathbb{C} \mathbb{Z}_k = \lambda_k \mathbb{Z}_k, \quad \mathbb{Z}_k^2 = \mathbb{Z}_k.$$

Then, a function $F(\mathbb{C})$, given by the power series $\sum_{j=0}^{\infty} \frac{F_j}{j!} \mathbb{C}^j$, can be shown to be the same as

$$F(\mathbb{C}) = \sum_{k=0}^N F(\lambda_k) \mathbb{Z}_k.$$

To get the \mathbb{Z}_k 's, it is necessary to know beforehand $(N+1)$ "seed" functions of \mathbb{C} . The simplest are the powers \mathbb{C}^n , although any set of functions could be used. Take $\mathbb{C}^n = \sum_{k=1}^{N+1} \lambda_k^n \mathbb{Z}_k$. Inversion of these last expressions give the \mathbb{Z}_k 's as polynomials in \mathbb{C} ,

$$\mathbb{Z}_i[\mathbb{C}] == \frac{(\mathbb{C} - \lambda_1 \mathbb{I})(\mathbb{C} - \lambda_2 \mathbb{I}) \dots (\mathbb{C} - \lambda_{i-1} \mathbb{I})(\mathbb{C} - \lambda_{i+1} \mathbb{I}) \dots (\mathbb{C} - \lambda_{N-1} \mathbb{I})(\mathbb{C} - \lambda_{N+1} \mathbb{I})}{(\lambda_i - \lambda_1)(\lambda_i - \lambda_2) \dots (\lambda_i - \lambda_{i-1})(\lambda_i - \lambda_{i+1}) \dots (\lambda_i - \lambda_{N-1})(\lambda_i - \lambda_{N+1})}.$$

In *Mathematica* [because it reads \mathbb{C}^n not as the n-th power of \mathbb{C} , but as that matrix whose entries are $(\mathbb{C}^n)_{ij}$], it is better to use a more complicated expression involving the characteristic polynomial of \mathbb{C} . For an arbitrary matrix M , the steps are

```
L = Eigenvalues[M] // Simplify
Pol[z_, k_] := Cancel[(Product[z - L[[i]], {i, 1, Length[M]}]) / (z - L[[k]])] // Simplify
R[k_] := Sum[Coefficient[Pol[z, k], z, i] MatrixPower[M, i], {i, 0, Length[M]-1}] // Simplify
z[k_] := Cancel[R[k] / (Tr[R[k]])] // Simplify
```

- Thus for $M = \mathbb{C}$ and $N = 2$, for example, \mathbb{Z}_1 is obtained as follows :

```
M = CARLEMAN[2];
L = Eigenvalues[M] // Simplify;
Pol[z_, k_] := Cancel[(Product[z - L[[i]], {i, 1, Length[M]}]) / (z - L[[k]])] // Simplify
R[k_] := Sum[Coefficient[Pol[z, k], z, i] MatrixPower[M, i], {i, 0, Length[M]-1}] // Simplify
z[k_] := Cancel[R[k] / (Tr[R[k]])] // Simplify // MatrixForm
z[1]
```

$$\begin{pmatrix} 1 & -\frac{g_0 (-2+2 g[1]^2+g[2] g_0)}{2 ((-1+g[1])^2 (1+g[1])-g[2] g_0)} & \frac{(1+g[1]) g_0^2}{2 ((-1+g[1])^2 (1+g[1])-g[2] g_0)} \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

- Once the projectors are obtained, we go back to $F(\mathbb{C}[G]) = \sum_{k=0}^N F(\lambda_k) \mathbb{Z}_k$, a matrix whose second column (numbered "1" in our convention) gives the Taylor coefficients of $F(G(x))$. Thus,

$$[F(G(x))] = \sum_{j=0}^{\infty} \frac{x^j}{j!} \sum_{k=0}^N F(\lambda_k) [\mathbb{Z}_k]_{j1}.$$

For the arbitrary iteration of G ,

$$G^{<t>}(\mathbf{x}) = \sum_{j=0}^{\infty} \frac{x^j}{j!} \sum_{k=0}^N \lambda_k^t [\mathbb{Z}_k]_{j1}.$$

Adapted to **Mathematica** index managing, and to order N,

$$G^{(t)}(x) = \sum_{j=0}^{\text{Length}[M]-1} \frac{x^j}{j!} \sum_{k=1}^{\text{Length}[M]} L[[k]]^t z[k] [[j+1, 2]]$$

- Thus, the complete program to obtain the t-th iterate of G(x) is (we give it already with two tests for N = 2)

```

g[N_, t_] := Sum[g[i] (t^i) / (i!), {i, 1, N}]
B[N_, n_, m_] := Limit[D[(Sum[g[i] (t^i) / (i!), {i, 1, N}])^m, {t, n}], t → 0] / (m!)
BELL[N_] := Table[B[N, n, m], {n, N}, {m, N}]
BELLARGE[N_] := Table[B[N, n, m], {n, 0, N}, {m, 0, N}]
Carl[N_, n_, m_] := Sum[g[0]^m-r/(m-r)! B[N, n, r]
CARLEMAN[N_] := Table[Carl[N, n, m], {n, 0, N}, {m, 0, N}]
MatrixForm[CARLEMAN[1]];
MatrixForm[CARLEMAN[2]];
MatrixForm[CARLEMAN[3]];

M = CARLEMAN[2];
MatrixForm[%];
L = Eigenvalues[M] // Simplify
Pol[z_, k_] := Cancel[(Product[z - L[[i]], {i, 1, Length[M]}]) / (z - L[[k]])] // Simplify
R[k_] := Sum[Coefficient[Pol[z, k], z, i] MatrixPower[M, i], {i, 0, Length[M]-1}] // Simplify
z[k_] := Cancel[R[k] / (Tr[R[k]]]) // Simplify

Tetr[t_, x_] := Sum[x^j/j! Sum[L[[k]]^t z[k] [[j+1, 2]], {k, 1, Length[M]}], {j, 0, Length[M]-1}]
Tetr[1, x] // Simplify
Tetr[2, x] // Simplify

```

$$\begin{pmatrix} 1 & g[0] & \frac{g[0]^2}{2} \\ 0 & g[1] & g[0] g[1] \\ 0 & g[2] & g[1]^2 + g[0] g[2] \end{pmatrix}'$$

$$\left\{ 1, \frac{1}{2} \left(g[1] + g[1]^2 + g[0] g[2] - \sqrt{-4 g[1]^3 + (g[1] + g[1]^2 + g[0] g[2])^2} \right), \right.$$

$$\left. \frac{1}{2} \left(g[1] + g[1]^2 + g[0] g[2] + \sqrt{-4 g[1]^3 + (g[1] + g[1]^2 + g[0] g[2])^2} \right) \right\}$$

$$g[0] + x g[1] + \frac{1}{2} x^2 g[2]$$

$$\frac{1}{2} (g[0]^2 g[2] + x g[1] (2 g[1] + x (1 + g[1]) g[2]) + g[0] (2 + x^2 g[2]^2 + 2 g[1] (1 + x g[2])))$$

- We give here the solution for $G(x) = e^x$ and $N = 2$:

```

g[N_, t_] := Sum[g[i] (t^i) / (i!), {i, 1, N}]
B[N_, n_, m_] := Limit[D[(Sum[g[i] (t^i) / (i!), {i, 1, N}])^m, {t, n}], t -> 0] / (m!)
BELL[N_] := Table[B[N, n, m], {n, N}, {m, N}]
BELLARGE[N_] := Table[B[N, n, m], {n, 0, N}, {m, 0, N}]
Carl[N_, n_, m_] := sum_{r=0}^n g[0]^{m-r} B[N, n, r]
CARLEMAN[N_] := Table[Carl[N, n, m], {n, 0, N}, {m, 0, N}]
MatrixForm[CARLEMAN[1]];
MatrixForm[CARLEMAN[2]];
MatrixForm[CARLEMAN[3]];

M = CARLEMAN[2] /. {g[0] -> 1, g[1] -> 1, g[2] -> 1, g[3] -> 1};
MatrixForm[%]
L = Eigenvalues[M] // Simplify
Pol[z_, k_] := Cancel[(prod_{i=1}^{Length[M]} (z - L[[i]])) / (z - L[[k]])] // Simplify
R[k_] := sum_{i=0}^{Length[M]-1} Coefficient[Pol[z, k], z, i] MatrixPower[M, i] // Simplify
Z[k_] := Cancel[R[k] / (Tr[R[k]]]) // Simplify

Tetr[t_, x_] := sum_{j=0}^{Length[M]-1} x^j / j! sum_{k=1}^{Length[M]} L[[k]]^t Z[k][[j+1, 2]]
Tetr[1, x] // Simplify
Tetr[2, x] // Simplify

begin{pmatrix} 1 & 1 & 1/2 \\ 0 & 1 & 1 \\ 0 & 1 & 2 end{pmatrix}

{1/2 (3 + sqrt(5)), 1, 1/2 (3 - sqrt(5))}

1 + x + x^2 / 2

1/2 (5 + 4 x + 3 x^2)

```

- For arbitrary t ,

```

Tetr[t, x] // Simplify

1/5 2^{-2-t} (5 (2^{1+t} - (3 - sqrt(5))^t (1 + sqrt(5)) + (-1 + sqrt(5)) (3 + sqrt(5))^t) -
2 (3 - sqrt(5))^t x (-5 - sqrt(5) + sqrt(5) x) + 2 (3 + sqrt(5))^t x (5 - sqrt(5) + sqrt(5) x))

```

- This gives, to the order $N = 2$ of approximation, function $G(x) = e^x$ iterated t times. If we want, by all means, e^e iterated t times, the numerical value is

```
N[Tetr[t, e], 3] // Simplify
```

```
0.5 - 0.5 e^{-0.96 t} + 2.7 e^{0.96 t}
```

- If we want e^e iterated e times,

```
N[Tetr[e, e], 3] // Simplify
```

37.6

- Of course, the order N necessary to have a good precision depends heavily on the values of t and x (as is the case for the pure exponential function). Clearly the precision of this results is very very bad ... For the next values of N, it oscillates a lot, and does not even seems to converge !

- For N = 3, profiting to exhibit eigenvalues and projectors:

```

g[N_, t_] := Sum[g[i] (t^i) / (i!), {i, 1, N}]
B[N_, n_, m_] := Limit[D[(Sum[g[i] (t^i) / (i!), {i, 1, N}])^m, {t, n}], t → 0] / (m!)
BELL[N_] := Table[B[N, n, m], {n, N}, {m, N}]
BELLARGE[N_] := Table[B[N, n, m], {n, 0, N}, {m, 0, N}]
Carl[N_, n_, m_] := Sum[g[0]^(m-r) B[N, n, r] / (m-r)!, {r, 0, n}]
CARLEMAN[N_] := Table[Carl[N, n, m], {n, 0, N}, {m, 0, N}]
MatrixForm[CARLEMAN[1]];
MatrixForm[CARLEMAN[2]];
MatrixForm[CARLEMAN[3]];

M = CARLEMAN[3] /. {g[0] → 1, g[1] → 1, g[2] → 1, g[3] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 6] // Simplify
Pol[z_, k_] := Cancel[(Product[z - L[[i]], {i, 1, Length[M]}] / (z - L[[k]])) // Simplify
R[k_] := Sum[Coefficient[Pol[z, k], z, i] MatrixPower[M, i], {i, 0, Length[M]-1}] // Simplify
z[k_] := Cancel[R[k] / (Tr[R[k]])] // Simplify
MatrixForm[Simplify[N[z[1], 3]]]
MatrixForm[Simplify[N[z[2], 3]]]
MatrixForm[Simplify[N[z[3], 3]]]
MatrixForm[Simplify[N[z[4], 3]]]
N[Tetr[e, e], 3] // Simplify


$$\begin{pmatrix} 1 & 1 & \frac{1}{2} & \frac{1}{6} \\ 0 & 1 & 1 & \frac{1}{2} \\ 0 & 1 & 2 & \frac{3}{2} \\ 0 & 1 & 4 & \frac{9}{2} \end{pmatrix}$$

{6.24452, 1.11139, 1.00000, 0.144090}


$$\begin{pmatrix} 0. \times 10^{-8} & 0.0268 & 0.0714 & 0.0691 \\ 0 & 0.0449 & 0.120 & 0.116 \\ 0 & 0.104 & 0.276 & 0.267 \\ 0 & 0.263 & 0.702 & 0.679 \end{pmatrix}$$


$$\begin{pmatrix} 0. \times 10^{-5} & 6.17 & 2.87 & -2.18 \\ 0 & 0.602 & 0.280 & -0.213 \\ 0 & 0.380 & 0.177 & -0.134 \\ 0 & -0.627 & -0.291 & 0.221 \end{pmatrix}$$


$$\begin{pmatrix} 1.00 & -6.00 & -3.17 & 2.17 \\ 0 & 0. \times 10^{-5} & 0. \times 10^{-4} & 0. \times 10^{-5} \\ 0 & 0. \times 10^{-5} & 0. \times 10^{-4} & 0. \times 10^{-4} \\ 0 & 0. \times 10^{-4} & 0. \times 10^{-4} & 0. \times 10^{-4} \end{pmatrix}$$


```

$$\begin{pmatrix} 0 \times 10^{-5} & -0.201 & 0.227 & -0.0551 \\ 0 & 0.353 & -0.399 & 0.0969 \\ 0 & -0.484 & 0.547 & -0.133 \\ 0 & 0.363 & -0.411 & 0.0997 \end{pmatrix}$$

209.

- From now on: seems to have difficult convergence. Let us exhibit the results fro N = up to 10. For N = 4:

```
M = CARLEMAN[4] /. {g[0] → 1, g[1] → 1, g[2] → 1, g[3] → 1, g[4] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 6] // Simplify
```

```
N[Tetr[e, e], 3] // Simplify
```

$$\begin{pmatrix} 1 & 1 & \frac{1}{2} & \frac{1}{6} & \frac{1}{24} \\ 0 & 1 & 1 & \frac{1}{2} & \frac{1}{6} \\ 0 & 1 & 2 & \frac{3}{2} & \frac{2}{3} \\ 0 & 1 & 4 & \frac{9}{2} & \frac{8}{3} \\ 0 & 1 & 8 & \frac{27}{2} & \frac{32}{3} \end{pmatrix}$$

```
{15.2003, 2.38724, 1.00000, 0.526838, 0.0523089}
```

981.

- N = 5:

```
M = CARLEMAN[5] /. {g[0] → 1, g[1] → 1, g[2] → 1, g[3] → 1, g[4] → 1, g[5] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 8] // Simplify
N[Tetr[e, e], 3] // Simplify
```

$$\begin{pmatrix} 1 & 1 & \frac{1}{2} & \frac{1}{6} & \frac{1}{24} & \frac{1}{120} \\ 0 & 1 & 1 & \frac{1}{2} & \frac{1}{6} & \frac{1}{24} \\ 0 & 1 & 2 & \frac{3}{2} & \frac{2}{3} & \frac{5}{24} \\ 0 & 1 & 4 & \frac{9}{2} & \frac{8}{3} & \frac{25}{24} \\ 0 & 1 & 8 & \frac{27}{2} & \frac{32}{3} & \frac{125}{24} \\ 0 & 1 & 16 & \frac{81}{2} & \frac{128}{3} & \frac{625}{24} \end{pmatrix}$$

```
{37.736997, 5.0202687, 1.1933230, 1.00000000, 0.23925720, 0.018487691}
```

4.08×10^3

■ N = 6:

```

M = CARLEMAN[6] /. {g[0] → 1, g[1] → 1, g[2] → 1, g[3] → 1, g[4] → 1, g[5] → 1, g[6] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 12] // Simplify

N[Tetr[e, e], 3] // Simplify


$$\begin{pmatrix} 1 & 1 & \frac{1}{2} & \frac{1}{6} & \frac{1}{24} & \frac{1}{120} & \frac{1}{720} \\ 0 & 1 & 1 & \frac{1}{2} & \frac{1}{6} & \frac{1}{24} & \frac{1}{120} \\ 0 & 1 & 2 & \frac{3}{2} & \frac{2}{3} & \frac{5}{24} & \frac{1}{20} \\ 0 & 1 & 4 & \frac{9}{2} & \frac{8}{3} & \frac{25}{24} & \frac{3}{10} \\ 0 & 1 & 8 & \frac{27}{2} & \frac{32}{3} & \frac{125}{24} & \frac{9}{5} \\ 0 & 1 & 16 & \frac{81}{2} & \frac{128}{3} & \frac{625}{24} & \frac{54}{5} \\ 0 & 1 & 32 & \frac{243}{2} & \frac{512}{3} & \frac{3125}{24} & \frac{324}{5} \end{pmatrix}$$


{95.0154500254, 10.9061640192, 2.35431682929,
 1.00000000000, 0.623528699098, 0.102457710251, 0.00641605007793}

```

■ N = 7:

- **N = 8:**

```

M = CARLEMAN[8] /. {g[0] → 1, g[1] → 1, g[2] → 1,
                     g[3] → 1, g[4] → 1, g[5] → 1, g[6] → 1, g[7] → 1, g[8] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 20] // Simplify

```

```
N[Tetr[e, e], 3] // Simplify
```

1	1	$\frac{1}{2}$	$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{120}$	$\frac{1}{720}$	$\frac{1}{5040}$	$\frac{1}{40320}$
0	1	1	$\frac{1}{2}$	$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{120}$	$\frac{1}{720}$	$\frac{1}{5040}$
0	1	2	$\frac{3}{2}$	$\frac{5}{3}$	$\frac{1}{20}$	$\frac{7}{720}$	$\frac{1}{630}$	
0	1	4	$\frac{9}{2}$	$\frac{25}{3}$	$\frac{3}{10}$	$\frac{49}{720}$	$\frac{4}{315}$	
0	1	8	$\frac{27}{2}$	$\frac{125}{3}$	$\frac{9}{5}$	$\frac{343}{720}$	$\frac{32}{315}$	
0	1	16	$\frac{81}{2}$	$\frac{625}{3}$	$\frac{54}{5}$	$\frac{2401}{720}$	$\frac{256}{315}$	
0	1	32	$\frac{243}{2}$	$\frac{3125}{3}$	$\frac{324}{5}$	$\frac{16807}{720}$	$\frac{2048}{315}$	
0	1	64	$\frac{729}{2}$	$\frac{15625}{3}$	$\frac{1944}{5}$	$\frac{117649}{720}$	$\frac{16384}{315}$	
0	1	128	$\frac{2187}{2}$	$\frac{78125}{3}$	$\frac{11664}{5}$	$\frac{823543}{720}$	$\frac{131072}{315}$	

```
{619.79825141573563623, 55.996939866767674624, 9.4678021659188880307,
2.3812416217435864650, 1.000000000000000000000000, 0.70201105026314061543,
0.14779844368376080673, 0.016519324094288319396, 0.00074563560254871500977}
```

$$1.84 \times 10^5$$

■ N = 9 ■

```

M = CARLEMAN[9] /. {g[0] → 1, g[1] → 1, g[2] → 1,
                     g[3] → 1, g[4] → 1, g[5] → 1, g[6] → 1, g[7] → 1, g[8] → 1, g[9] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 30] // Simplify

```

```
N[Tetr[e, e], 3] // Simplify
```

1	1	$\frac{1}{2}$	$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{120}$	$\frac{1}{720}$	$\frac{1}{5040}$	$\frac{1}{40320}$	$\frac{1}{362880}$
0	1	1	$\frac{1}{2}$	$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{120}$	$\frac{1}{720}$	$\frac{1}{5040}$	$\frac{1}{40320}$
0	1	2	$\frac{3}{2}$	$\frac{2}{3}$	$\frac{5}{24}$	$\frac{1}{20}$	$\frac{7}{720}$	$\frac{1}{630}$	$\frac{1}{4480}$
0	1	4	$\frac{9}{2}$	$\frac{8}{3}$	$\frac{25}{24}$	$\frac{3}{10}$	$\frac{49}{720}$	$\frac{4}{315}$	$\frac{9}{4480}$
0	1	8	$\frac{27}{2}$	$\frac{32}{3}$	$\frac{125}{24}$	$\frac{9}{5}$	$\frac{343}{720}$	$\frac{32}{315}$	$\frac{81}{4480}$
0	1	16	$\frac{81}{2}$	$\frac{128}{3}$	$\frac{625}{24}$	$\frac{54}{5}$	$\frac{2401}{720}$	$\frac{256}{315}$	$\frac{729}{4480}$
0	1	32	$\frac{243}{2}$	$\frac{512}{3}$	$\frac{3125}{24}$	$\frac{324}{5}$	$\frac{16807}{720}$	$\frac{2048}{315}$	$\frac{6561}{4480}$
0	1	64	$\frac{729}{2}$	$\frac{2048}{3}$	$\frac{15625}{24}$	$\frac{1944}{5}$	$\frac{117649}{720}$	$\frac{16384}{315}$	$\frac{59049}{4480}$
0	1	128	$\frac{2187}{2}$	$\frac{8192}{3}$	$\frac{78125}{24}$	$\frac{11664}{5}$	$\frac{823543}{720}$	$\frac{131072}{315}$	$\frac{531441}{4480}$
0	1	256	$\frac{6561}{2}$	$\frac{32768}{3}$	$\frac{390625}{24}$	$\frac{69984}{5}$	$\frac{5764801}{720}$	$\frac{1048576}{315}$	$\frac{4782969}{4480}$

5.94×10^5

N = 10:

```
M = CARLEMAN[10] /. {g[0] → 1, g[1] → 1, g[2] → 1, g[3] → 1,
                      g[4] → 1, g[5] → 1, g[6] → 1, g[7] → 1, g[8] → 1, g[9] → 1, g[10] → 1};
MatrixForm[%]
L = N[Eigenvalues[M], 40] // Simplify
```

```
N[Tetr[e, e], 3] // Simplify
```

1	1	$\frac{1}{2}$	$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{120}$	$\frac{1}{720}$	$\frac{1}{5040}$	$\frac{1}{40320}$	$\frac{1}{362880}$	$\frac{1}{3628800}$
0	1	1	$\frac{1}{2}$	$\frac{1}{6}$	$\frac{1}{24}$	$\frac{1}{120}$	$\frac{1}{720}$	$\frac{1}{5040}$	$\frac{1}{40320}$	$\frac{1}{362880}$
0	1	2	$\frac{3}{2}$	$\frac{2}{3}$	$\frac{5}{24}$	$\frac{1}{20}$	$\frac{7}{720}$	$\frac{1}{630}$	$\frac{1}{4480}$	$\frac{1}{36288}$
0	1	4	$\frac{9}{2}$	$\frac{8}{3}$	$\frac{25}{24}$	$\frac{3}{10}$	$\frac{49}{720}$	$\frac{4}{315}$	$\frac{9}{4480}$	$\frac{5}{18144}$
0	1	8	$\frac{27}{2}$	$\frac{32}{3}$	$\frac{125}{24}$	$\frac{9}{5}$	$\frac{343}{720}$	$\frac{32}{315}$	$\frac{81}{4480}$	$\frac{25}{9072}$
0	1	16	$\frac{81}{2}$	$\frac{128}{3}$	$\frac{625}{24}$	$\frac{54}{5}$	$\frac{2401}{720}$	$\frac{256}{315}$	$\frac{729}{4480}$	$\frac{125}{4536}$
0	1	32	$\frac{243}{2}$	$\frac{512}{3}$	$\frac{3125}{24}$	$\frac{324}{5}$	$\frac{16807}{720}$	$\frac{2048}{315}$	$\frac{6561}{4480}$	$\frac{625}{2268}$
0	1	64	$\frac{729}{2}$	$\frac{2048}{3}$	$\frac{15625}{24}$	$\frac{1944}{5}$	$\frac{117649}{720}$	$\frac{16384}{315}$	$\frac{59049}{4480}$	$\frac{3125}{1134}$
0	1	128	$\frac{2187}{2}$	$\frac{8192}{3}$	$\frac{78125}{24}$	$\frac{11664}{5}$	$\frac{823543}{720}$	$\frac{131072}{315}$	$\frac{531441}{4480}$	$\frac{15625}{567}$
0	1	256	$\frac{6561}{2}$	$\frac{32768}{3}$	$\frac{390625}{24}$	$\frac{69984}{5}$	$\frac{5764801}{720}$	$\frac{1048576}{315}$	$\frac{4782969}{4480}$	$\frac{156250}{567}$
0	1	512	$\frac{19683}{2}$	$\frac{131072}{3}$	$\frac{1953125}{24}$	$\frac{419904}{5}$	$\frac{40353607}{720}$	$\frac{8388608}{315}$	$\frac{43046721}{4480}$	$\frac{1562500}{567}$

```
{4146.591231327360966561979176269791776015,
309.9205215451875924786347241519135986797, 43.11141724571481530173219031483280598011,
8.818444911696943786914081643652376950933, 2.435993579436611481789569397243926712159,
1.00000000000000000000000000000000000000000000, 0.7720226317249734178554310158722702229112,
0.1895020548648592927154109727841261548587, 0.02863711929132182501082477596315682467884,
0.00238639645188099320170066166229189611044,
0.00008403924005249685119474274975090671363460}
```

1.85×10^6

- Still increasing ... A lot of machine-time seems necessary !