



## Convolutions of the bi-periodic Fibonacci numbers

Takao Komatsu<sup>1</sup> , José L. Ramírez<sup>\*2</sup>

<sup>1</sup>Department of Mathematics, School of Science, Zhejiang Sci-Tech University, Hangzhou, 310018, China

<sup>2</sup>Departamento de Matemáticas, Universidad Nacional de Colombia, Bogotá, Colombia

### Abstract

Let  $q_n$  be the bi-periodic Fibonacci numbers, defined by  $q_n = c(n)q_{n-1} + q_{n-2}$  ( $n \geq 2$ ) with  $q_0 = 0$  and  $q_1 = 1$ , where  $c(n) = a$  if  $n$  is even,  $c(n) = b$  if  $n$  is odd, where  $a$  and  $b$  are nonzero real numbers. When  $c(n) = a = b = 1$ ,  $q_n = F_n$  are Fibonacci numbers. In this paper, the convolution identities of order 2, 3 and 4 for the bi-periodic Fibonacci numbers  $q_n$  are given with binomial (or multinomial) coefficients, by using the symmetric formulas.

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### 1. Introduction

Convolution identities for various types of numbers (or polynomials) have been studied, with or without binomial (or multinomial) coefficients, including Bernoulli, Euler, Genocchi, Cauchy, Stirling and balancing numbers (cf. [1–3, 6, 9, 10, 15, 16, 19]). A typical formula is due to Euler, given by

$$\sum_{k=0}^n \binom{n}{k} \mathcal{B}_k \mathcal{B}_{n-k} = -n\mathcal{B}_{n-1} - (n-1)\mathcal{B}_n \quad (n \geq 0),$$

where  $\mathcal{B}_n$  are Bernoulli numbers, defined by

$$\frac{x}{e^x - 1} = \sum_{n=0}^{\infty} \mathcal{B}_n \frac{x^n}{n!} \quad (|x| < 2\pi).$$

On the other hand, many kinds of generalizations of Fibonacci numbers have been presented in the literature. A typical one is a generalized Fibonacci sequence  $\{W_n\}_{n=0}^{\infty}$ , defined by  $W_n = pW_{n-1} + qW_{n-2}$  ( $n \geq 2$ ) with  $W_0 = a$  and  $W_1 = b$ . In [5] some new identities involving differences of products of generalized Fibonacci numbers are shown. One of different types is the bi-periodic Fibonacci sequence [7]. For any two nonzero real numbers  $a$  and  $b$ , the bi-periodic Fibonacci sequence, say  $\{q_n\}_{n=0}^{\infty}$ , is determined by:

$$q_0 = 0, \quad q_1 = 1, \quad q_n = \begin{cases} aq_{n-1} + q_{n-2}, & \text{if } n \equiv 0 \pmod{2}; \\ bq_{n-1} + q_{n-2}, & \text{if } n \equiv 1 \pmod{2}; \end{cases} \quad n \geq 2. \quad (1.1)$$

\*Corresponding Author.

Email addresses: komatsu@whu.edu.cn (T. Komatsu), jlramirezr@unal.edu.co (J.L. Ramírez)

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When  $a = b = 1$ ,  $q_n = F_n$  are Fibonacci numbers. The explicit expression of the bi-periodic Fibonacci numbers can be expressed explicitly as

$$\begin{aligned} q_{2n} &= a \sum_{k=0}^{n-1} \binom{2n-k-1}{k} (ab)^{n-k-1}, \\ q_{2n+1} &= \sum_{k=0}^n \binom{2n-k}{k} (ab)^{n-k}. \end{aligned}$$

Moreover, the ordinary generating function of the bi-periodic Fibonacci numbers is given by

$$F(x) := \sum_{n=0}^{\infty} q_n x^n = \frac{x(1+ax-x^2)}{1-(ab+2)x^2+x^4}.$$

For more properties about this sequence see for example [4, 7, 8, 18, 20].

Recently, in [13], the convolution identities of two Fibonacci numbers  $F_n$  are explicitly given:

$$\sum_{k=0}^n F_k F_{n-k} = \sum_{m=0}^{n-1} m F_m \cos \frac{(n-m-1)\pi}{2}$$

as special cases of higher-order identities. In [14], this result is generalized by using a more general form:

$$\frac{F_r + (-1)^r F_{k-r}x}{1 - L_k x + (-1)^k x^2} = \sum_{n=0}^{\infty} F_{kn+r} x^n,$$

with  $k > r \geq 0$ , where  $L_n$  are Lucas numbers. In [11, 12, 17], convolution identities for Fibonacci numbers are generalized as Tribonacci numbers and Tetranacci numbers. In particular, in [12, 17], symmetric formulas are used to yield the results.

In this paper, motivated by the previous results, the convolution identities for the bi-periodic Fibonacci numbers  $q_n$  are given with binomial (or multinomial) coefficients. In [15] the so-called exponential generating functions of generalized Fibonacci-type numbers  $u_n$  and Lucas-type numbers  $v_n$  are considered:

$$\frac{e^{\alpha x} - e^{\beta x}}{\sqrt{a^2 + 4b}} = \sum_{n=0}^{\infty} u_n \frac{x^n}{n!} \quad \text{and} \quad e^{\alpha x} + e^{\beta x} = \sum_{n=0}^{\infty} v_n \frac{x^n}{n!}.$$

Here,  $u_n = au_{n-1} + bu_{n-2}$  ( $n \geq 2$ ) with  $u_0 = 0$  and  $u_1 = 1$ , and  $v_n = av_{n-1} + bv_{n-2}$  ( $n \geq 2$ ) with  $v_0 = 2$  and  $v_1 = a$ .  $\alpha$  and  $\beta$  are the roots of the quadratic equation  $x^2 - ax - b = 0$ , given by

$$\alpha = \frac{a + \sqrt{a^2 + 4b}}{2} \quad \text{and} \quad \beta = \frac{a - \sqrt{a^2 + 4b}}{2}.$$

Then the higher-order convolution identities with multinomial coefficients

$$\sum_{\substack{k_1 + \dots + k_r = n \\ k_1, \dots, k_r \geq 0}} \binom{n}{k_1, \dots, k_r} u_{k_1} \cdots u_{k_r} \quad \text{and} \quad \sum_{\substack{k_1 + \dots + k_r = n \\ k_1, \dots, k_r \geq 0}} \binom{n}{k_1, \dots, k_r} v_{k_1} \cdots v_{k_r}$$

are given in the linear combinations of  $u_n$  and  $v_n$ . We consider this kind of convolution identities for bi-periodic Fibonacci numbers.

This paper is organized as follows. In Section 2, convolution identities for two bi-periodic Fibonacci numbers with binomial coefficients are shown. In Section 3, convolution identities for three and four bi-periodic Fibonacci numbers with multinomial coefficients are shown. The main tools are symmetric formulas which are often used in [12, 17].

## 2. Convolution identities with binomial coefficients

Consider the exponential generating function

$$f(x) := \sum_{n=0}^{\infty} q_n \frac{x^n}{n!}.$$

We introduce two supplementary functions

$$f_1(x) = \sum_{n=0}^{\infty} q_{2n} \frac{x^{2n}}{(2n)!} \quad \text{and} \quad f_2(x) = \sum_{n=0}^{\infty} q_{2n+1} \frac{x^{2n+1}}{(2n+1)!}$$

so that  $f(x) = f_1(x) + f_2(x)$ . By using the recurrence relations (1.1), we have the system of the differential equations:

$$f_1''(x) - af_2'(x) - f_1(x) = 0, \quad (2.1)$$

$$f_2''(x) - bf_1'(x) - f_2(x) = 0. \quad (2.2)$$

Therefore, we get two 4-th order differential equations:

$$f_1^{(4)}(x) - (ab+2)f_1''(x) + f_1(x) = 0, \quad (2.3)$$

$$f_2^{(4)}(x) - (ab+2)f_2''(x) + f_2(x) = 0. \quad (2.4)$$

Since the roots of  $x^4 - (ab+2)x^2 + 1 = 0$  are given by

$$\pm\alpha = \pm\sqrt{\frac{ab+2+\sqrt{ab(ab+4)}}{2}} \quad \text{and} \quad \pm\beta = \pm\sqrt{\frac{ab+2-\sqrt{ab(ab+4)}}{2}},$$

the generating function  $f_1(x)$  can be expressed as

$$f_1(x) = c_1 e^{\alpha x} + c_2 e^{-\alpha x} + c_3 e^{\beta x} + c_4 e^{-\beta x},$$

where

$$\begin{aligned} c_1 + c_2 + c_3 + c_4 &= q_0 = 0, \\ c_1\alpha - c_2\alpha + c_3\beta - c_4\beta &= 0, \\ c_1\alpha^2 + c_2\alpha^2 + c_3\beta^2 + c_4\beta^2 &= q_2 = a, \\ c_1\alpha^3 - c_2\alpha^3 + c_3\beta^3 - c_4\beta^3 &= 0. \end{aligned}$$

Solving this system, we get

$$c_1 = c_2 = \frac{a}{2\sqrt{ab(ab+4)}} \quad \text{and} \quad c_3 = c_4 = -\frac{a}{2\sqrt{ab(ab+4)}}.$$

Note that  $\alpha\beta = 1$ ,  $\alpha^2 + \beta^2 = ab + 2$  and  $\alpha^2 - \beta^2 = \sqrt{ab(ab+4)}$ .

Similarly, the generating function  $f_2(x)$  can be expressed as

$$f_2(x) = d_1 e^{\alpha x} + d_2 e^{-\alpha x} + d_3 e^{\beta x} + d_4 e^{-\beta x},$$

where

$$\begin{aligned} d_1 + d_2 + d_3 + d_4 &= 0, \\ d_1\alpha - d_2\alpha + d_3\beta - d_4\beta &= q_1 = 1, \\ d_1\alpha^2 + d_2\alpha^2 + d_3\beta^2 + d_4\beta^2 &= 0, \\ d_1\alpha^3 - d_2\alpha^3 + d_3\beta^3 - d_4\beta^3 &= q_3 = ab + 1. \end{aligned}$$

Solving this system, we get

$$d_1 = -d_2 = \frac{ab + 4 + \sqrt{ab(ab+4)}}{2\sqrt{2}(ab+4)\sqrt{ab+2+\sqrt{ab(ab+4)}}},$$

$$d_3 = -d_4 = \frac{ab + 4 - \sqrt{ab(ab+4)}}{2\sqrt{2}(ab+4)\sqrt{ab+2-\sqrt{ab(ab+4)}}}.$$

Therefore, we obtain that

$$f(x) = r_1 e^{\alpha x} + r_2 e^{-\alpha x} + r_3 e^{\beta x} + r_4 e^{-\beta x},$$

where

$$r_1 = c_1 + d_1 = \frac{a}{2\sqrt{ab(ab+4)}} + \frac{ab + 4 + \sqrt{ab(ab+4)}}{2\sqrt{2}(ab+4)\sqrt{ab+2+\sqrt{ab(ab+4)}}},$$

$$r_2 = c_2 + d_2 = \frac{a}{2\sqrt{ab(ab+4)}} - \frac{ab + 4 + \sqrt{ab(ab+4)}}{2\sqrt{2}(ab+4)\sqrt{ab+2+\sqrt{ab(ab+4)}}},$$

$$r_3 = c_3 + d_3 = -\frac{a}{2\sqrt{ab(ab+4)}} + \frac{ab + 4 - \sqrt{ab(ab+4)}}{2\sqrt{2}(ab+4)\sqrt{ab+2-\sqrt{ab(ab+4)}}},$$

$$r_4 = c_4 + d_4 = -\frac{a}{2\sqrt{ab(ab+4)}} - \frac{ab + 4 - \sqrt{ab(ab+4)}}{2\sqrt{2}(ab+4)\sqrt{ab+2-\sqrt{ab(ab+4)}}}.$$

Now, we shall consider the sum of the product of two bi-periodic Fibonacci numbers. We need three Lemmas to get the main result.

**Lemma 2.1.**

$$r_1^2 e^{2\alpha x} + r_2^2 e^{-2\alpha x} + r_3^2 e^{2\beta x} + r_4^2 e^{-2\beta x} = \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!},$$

where  $Q_n$  are numbers, satisfying for  $n \geq 1$

$$Q_{2n} = (a+b)Q_{2n-1} + 4Q_{2n-2},$$

$$Q_{2n+1} = \frac{4ab}{a+b}Q_{2n} + 4Q_{2n-1},$$

with  $Q_0 = a+b$  and  $Q_1 = 2ab$ .

**Remark 2.2.** We have explicit expressions: for  $n \geq 0$

$$Q_{2n} = 2^{2n-1}(a+b) \sum_{k=0}^n \frac{2n}{2n-k} \binom{2n-k}{k} (ab)^{n-k},$$

$$Q_{2n+1} = 2^{2n+1}ab \sum_{k=0}^n \frac{2n+1}{2n-k+1} \binom{2n-k+1}{k} (ab)^{n-k}.$$

**Proof of Lemma 2.1.** Assume that the exponential generating function

$$r_1^2 e^{2\alpha x} + r_2^2 e^{-2\alpha x} + r_3^2 e^{2\beta x} + r_4^2 e^{-2\beta x}$$

determines the sequence  $\{\hat{Q}_n\}_{n=0}^{\infty}$ . By  $\alpha\beta = 1$  and  $\alpha^2 + \beta^2 = ab + 2$ , we have the characteristic equation

$$(x+2\alpha)(x-2\alpha)(x+2\beta)(x-2\beta)$$

$$= x^4 - 4(\alpha^2 + \beta^2)x^2 + 16\alpha^2\beta^2$$

$$= x^4 - 4(ab+2)x^2 + 16.$$

Thus,  $\widehat{Q}_n$  satisfies the recurrence relation

$$\widehat{Q}_n = 4(ab + 2)\widehat{Q}_{n-2} - 16\widehat{Q}_{n-4} \quad (n \geq 4). \quad (2.5)$$

Now, we get that

$$\begin{aligned}\widehat{Q}_0 &= r_1^2 + r_2^2 + r_3^2 + r_4^2 = \frac{a+b}{b(ab+4)}, \\ \widehat{Q}_1 &= 2r_1^2\alpha - 2r_2^2\alpha + 2r_3^2\beta - 2r_4^2\beta = \frac{2a}{ab+4}, \\ \widehat{Q}_2 &= 4r_1^2\alpha^2 + 4r_2^2\alpha^2 + 4r_3^2\beta^2 + 4r_4^2\beta^2 = \frac{2(a+b)(ab+2)}{b(ab+4)}, \\ \widehat{Q}_3 &= 8r_1^2\alpha^3 - 8r_2^2\alpha^3 + 8r_3^2\beta^3 - 8r_4^2\beta^3 = \frac{8a(ab+3)}{ab+4}.\end{aligned}$$

Using the recurrence relation (2.5), by induction, we have the recurrence relations: for  $n \geq 1$

$$\begin{aligned}\widehat{Q}_{2n} &= (a+b)\widehat{Q}_{2n-1} + 4\widehat{Q}_{2n-2}, \\ \widehat{Q}_{2n+1} &= \frac{4ab}{a+b}\widehat{Q}_{2n} + 4\widehat{Q}_{2n-1}.\end{aligned}$$

Putting  $Q_n = b(ab+4)\widehat{Q}_n$ , we get the desired result.  $\square$

### Lemma 2.3.

$$r_1r_3e^{(\alpha+\beta)x} + r_2r_4e^{-(\alpha+\beta)x} + r_1r_4e^{(\alpha-\beta)x} + r_2r_3e^{-(\alpha-\beta)x} = -\frac{1}{b(ab+4)} \sum_{n=0}^{\infty} QQ_n \frac{x^n}{n!},$$

where for  $n \geq 0$

$$\begin{aligned}QQ_{2n} &= \frac{a-b}{2}((ab+4)^n - (ab)^n) + a^{n+1}b^n, \\ QQ_{2n+1} &= (ab)^{n+1}.\end{aligned}$$

**Proof.** Assume that the exponential generating function

$$r_1r_3e^{(\alpha+\beta)x} + r_2r_4e^{-(\alpha+\beta)x} + r_1r_4e^{(\alpha-\beta)x} + r_2r_3e^{-(\alpha-\beta)x}$$

determines the sequence  $\{\widehat{QQ}_n\}_{n=0}^{\infty}$ . By  $\alpha^2 + \beta^2 = ab + 2$  and  $\alpha^2 - \beta^2 = \sqrt{ab(ab+4)}$ , we have the characteristic equation

$$\begin{aligned}&(x + (\alpha + \beta))(x - (\alpha + \beta))(x + (\alpha - \beta))(x - (\alpha - \beta)) \\ &= x^4 - 2(\alpha^2 + \beta^2)x^2 + (\alpha^2 - \beta^2)^2 \\ &= x^4 - 2(ab + 2)x^2 + (ab)(ab + 4).\end{aligned}$$

Thus,  $\widehat{QQ}_n$  satisfies the recurrence relation

$$\widehat{QQ}_n = 2(ab + 2)\widehat{QQ}_{n-2} - (ab)(ab + 4)\widehat{QQ}_{n-4} \quad (n \geq 4). \quad (2.6)$$

Now, we get that

$$\begin{aligned}\widehat{QQ}_0 &= r_1r_3 + r_2r_4 + r_1r_4 + r_2r_3 = -\frac{a}{b(ab+4)}, \\ \widehat{QQ}_1 &= r_1r_3(\alpha+\beta) - r_2r_4(\alpha+\beta) + r_1r_4(\alpha-\beta) - r_2r_3(\alpha-\beta) = -\frac{a}{ab+4}, \\ \widehat{QQ}_2 &= r_1r_3(\alpha+\beta)^2 + r_2r_4(\alpha+\beta)^2 + r_1r_4(\alpha-\beta)^2 + r_2r_3(\alpha-\beta)^2 = -\frac{2(a-b)+a^2b}{b(ab+4)}, \\ \widehat{QQ}_3 &= r_1r_3(\alpha+\beta)^3 - r_2r_4(\alpha+\beta)^3 + r_1r_4(\alpha-\beta)^3 - r_2r_3(\alpha-\beta)^3 = -\frac{a^2b}{ab+4}.\end{aligned}$$

Using the recurrence relation (2.6), by induction, we have for  $n \geq 0$

$$\begin{aligned}\widehat{QQ}_{2n} &= \frac{(b-a)(ab+4)^n - (a+b)(ab)^n}{2b(ab+4)}, \\ \widehat{QQ}_{2n+1} &= -\frac{a^{n+1}b^n}{ab+4}.\end{aligned}$$

Putting  $QQ_n = -b(ab+4)\widehat{QQ}_n$ , we get the desired result.  $\square$

**Lemma 2.4.**

$$r_1r_2 + r_3r_4 = \frac{a-b}{2b(ab+4)}.$$

**Proof.** Since

$$r_1r_2 = r_3r_4 = \frac{a}{4b(ab+4)} - \frac{1}{4(ab+4)} = \frac{a-b}{4b(ab+4)},$$

we get the result.  $\square$

**Theorem 2.5.** For  $n \geq 1$ , we have

$$\sum_{k=0}^n \binom{n}{k} q_k q_{n-k} = \frac{Q_n - 2QQ_n}{b(ab+4)}. \quad (2.7)$$

**Proof.** Since  $(\hat{a} + \hat{b} + \hat{c} + \hat{d})^2 = (\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2) + 2(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d})$ , by Lemmas 2.1, 2.3 and 2.4 we have

$$\begin{aligned}&(r_1e^{\alpha x} + r_2e^{-\alpha x} + r_3e^{\beta x} + r_4e^{-\beta x})^2 \\ &= (r_1^2e^{2\alpha x} + r_2^2e^{-2\alpha x} + r_3^2e^{2\beta x} + r_4^2e^{-2\beta x}) \\ &\quad + 2(r_1r_3e^{(\alpha+\beta)x} + r_2r_4e^{-(\alpha+\beta)x} + r_1r_4e^{(\alpha-\beta)x} + r_2r_3e^{-(\alpha-\beta)x}) \\ &\quad + 2(r_1r_2 + r_3r_4) \\ &= \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} - \frac{2}{b(ab+4)} \sum_{n=0}^{\infty} QQ_n \frac{x^n}{n!} + \frac{a-b}{b(ab+4)} \\ &= \frac{1}{b(ab+4)} \left( \sum_{n=0}^{\infty} (Q_n - 2QQ_n) \frac{x^n}{n!} + (a-b) \right).\end{aligned}$$

Since

$$f(x)^2 = \sum_{n=0}^{\infty} \sum_{k=0}^n \binom{n}{k} q_k q_{n-k} \frac{x^n}{n!},$$

by comparing the coefficients on both sides, we get the desired result.  $\square$

**Examples.** For  $n = 1, 2, 3, 4$  in Theorem 2.5, both sides of (2.7) equal to 0, 2,  $6a$ ,  $6a^2 + 8ab + 8$ , respectively.

### 3. Higher-order identities

Next, we shall consider the convolution identities for three bi-periodic Fibonacci numbers

$$\sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} q_{k_1} q_{k_2} q_{k_3}.$$

We use the following symmetric formula.

**Lemma 3.1** ([17]). *The following equality holds:*

$$\begin{aligned} & (\hat{a} + \hat{b} + \hat{c} + \hat{d})^3 \\ &= A(\hat{a}^3 + \hat{b}^3 + \hat{c}^3 + \hat{d}^3) + B(\hat{a}\hat{b}\hat{c} + \hat{a}\hat{b}\hat{d} + \hat{a}\hat{c}\hat{d} + \hat{b}\hat{c}\hat{d}) \\ &\quad + C(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)(\hat{a} + \hat{b} + \hat{c} + \hat{d}) \\ &\quad + D(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d})(\hat{a} + \hat{b} + \hat{c} + \hat{d}), \end{aligned}$$

where  $A = D - 2$ ,  $B = -3D + 6$  and  $C = -D + 3$ .

**Lemma 3.2.**

$$r_1^3 e^{3\alpha x} + r_2^3 e^{-3\alpha x} + r_3^3 e^{3\beta x} + r_4^3 e^{-3\beta x} = \frac{1}{4b(ab+4)} \sum_{n=0}^{\infty} P_n \frac{x^n}{n!},$$

where the numbers  $P_n$  satisfy for  $n \geq 1$

$$\begin{aligned} P_{2n} &= \frac{3a(a+3b)}{3a+b} P_{2n-1} + 9P_{2n-2}, \\ P_{2n+1} &= \frac{3b(3a+b)}{a+3b} P_{2n} + 9P_{2n-1} \end{aligned}$$

with  $P_0 = 0$  and  $P_1 = 3(3a+b)$ .

**Remark 3.3.** We have explicit expressions: for  $n \geq 0$

$$\begin{aligned} P_{2n} &= 3^{2n} a(a+3b) \sum_{k=0}^{n-1} \binom{2n-k-1}{k} (ab)^{n-k-1} = 3^{2n}(a+3b)q_{2n}, \\ P_{2n+1} &= 3^{2n+1}(3a+b) \sum_{k=0}^n \binom{2n-k}{k} (ab)^{n-k} = 3^{2n+1}(3a+b)q_{2n+1}. \end{aligned}$$

**Proof of Lemma 3.2.** Assume that the exponential generating function

$$r_1^3 e^{3\alpha x} + r_2^3 e^{-3\alpha x} + r_3^3 e^{3\beta x} + r_4^3 e^{-3\beta x}$$

determines the sequence  $\{\hat{P}_n\}_{n=0}^{\infty}$ . By  $\alpha\beta = 1$  and  $\alpha^2 + \beta^2 = ab + 2$ , we have the characteristic equation

$$\begin{aligned} & (x+3\alpha)(x-3\alpha)(x+3\beta)(x-3\beta) \\ &= x^4 - 9(\alpha^2 + \beta^2)x^2 + 81\alpha^2\beta^2 \\ &= x^4 - 9(ab+2)x^2 + 81. \end{aligned}$$

Thus,  $\hat{P}_n$  satisfies the recurrence relation

$$\hat{P}_n = 9(ab+2)\hat{P}_{n-2} - 81\hat{P}_{n-4} \quad (n \geq 4). \tag{3.1}$$

Now, we get that

$$\begin{aligned}\widehat{P}_0 &= r_1^3 + r_2^3 + r_3^3 + r_4^3 = 0, \\ \widehat{P}_1 &= 3r_1^3\alpha - 3r_2^3\alpha + 3r_3^3\beta - 3r_4^3\beta = \frac{3(3a+b)}{4b(ab+4)}, \\ \widehat{P}_2 &= 9r_1^3\alpha^2 + 9r_2^3\alpha^2 + 9r_3^3\beta^2 + 9r_4^3\beta^2 = \frac{9a(a+3b)}{4b(ab+4)}, \\ \widehat{P}_3 &= 27r_1^3\alpha^3 - 27r_2^3\alpha^3 + 27r_3^3\beta^3 - 27r_4^3\beta^3 = \frac{27(3a+b)(ab+1)}{4b(ab+4)}.\end{aligned}$$

Using the recurrence relation (3.1), by induction, we have the recurrence relations: for  $n \geq 1$

$$\begin{aligned}\widehat{P}_{2n} &= \frac{3a(a+3b)}{3a+b} \widehat{P}_{2n-1} + 9\widehat{P}_{2n-2}, \\ \widehat{P}_{2n+1} &= \frac{3b(3a+b)}{a+3b} \widehat{P}_{2n} + 9\widehat{P}_{2n-1}.\end{aligned}$$

Putting  $P_n = 4b(ab+4)\widehat{P}_n$ , we get the desired result.  $\square$

**Lemma 3.4.**

$$r_1r_3r_4e^{\alpha x} + r_2r_3r_4e^{-\alpha x} + r_1r_2r_3e^{\beta x} + r_1r_2r_4e^{-\beta x} = \frac{a-b}{4b(ab+4)} \sum_{n=0}^{\infty} q_n \frac{x^n}{n!},$$

**Proof.** Since

$$r_1r_2 = r_3r_4 = \frac{a-b}{4b(ab+4)},$$

we get the result.  $\square$

**Theorem 3.5.** For  $n \geq 1$ , we have

$$\begin{aligned}&\sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} q_{k_1} q_{k_2} q_{k_3} \\ &= \frac{1}{4b(ab+4)} \left( A \cdot P_n + B(a-b)q_n + 4C \sum_{k=0}^n \binom{n}{k} Q_k q_{n-k} \right. \\ &\quad \left. - 4D \sum_{k=0}^n \binom{n}{k} QQ_k q_{n-k} + 2(a-b)Dq_n \right),\end{aligned}\tag{3.2}$$

where the numbers  $A$ ,  $B$ ,  $C$  and  $D$  satisfy the condition in Lemma 3.1.

**Remark 3.6.** It is clear that this value is 0 when  $n = 0, 1, 2$ . Assume that  $n \geq 3$ . When  $D = 2$ , by  $A = B = 0$  and  $C = 1$ , we have a simpler form:

$$\begin{aligned}&\sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} q_{k_1} q_{k_2} q_{k_3} \\ &= \frac{1}{b(ab+4)} \left( \sum_{k=0}^n \binom{n}{k} (Q_k - 2QQ_k) q_{n-k} + (a-b)q_n \right) \\ &= \frac{1}{b(ab+4)} \sum_{k=2}^{n-1} \binom{n}{k} (Q_k - 2QQ_k) q_{n-k}.\end{aligned}$$

Notice that  $Q_0 - 2QQ_0 = -(a-b)$ ,  $Q_1 - 2QQ_1 = 0$  and  $q_0 = 0$ .

**Proof of Theorem 3.5.** By Lemma 3.1 together with Lemmas 2.1, 2.3, 2.4, 3.2, 3.4, we have

$$\begin{aligned}
& (r_1 e^{\alpha x} + r_2 e^{-\alpha x} + r_3 e^{\beta x} + r_4 e^{-\beta x})^3 \\
&= A(r_1^3 e^{3\alpha x} + r_2^3 e^{-3\alpha x} + r_3^3 e^{3\beta x} + r_4^3 e^{-3\beta x}) \\
&\quad + B(r_1 r_2 r_3 e^{\beta x} + r_1 r_2 r_4 e^{-\beta x} + r_1 r_3 r_4 e^{\alpha x} + r_2 r_3 r_4 e^{-\alpha x}) \\
&\quad + C(r_1^2 e^{2\alpha x} + r_2^2 e^{-2\alpha x} + r_3^2 e^{2\beta x} + r_4^2 e^{-2\beta x})(r_1 e^{\alpha x} + r_2 e^{-\alpha x} + r_3 e^{\beta x} + r_4 e^{-\beta x}) \\
&\quad + D(r_1 r_2 + r_1 r_3 e^{(\alpha+\beta)x} + r_1 r_4 e^{(\alpha-\beta)x} + r_2 r_3 e^{-(\alpha-\beta)x} + r_2 r_4 e^{-(\alpha+\beta)x} + r_3 r_4) \\
&\quad \times (r_1 e^{\alpha x} + r_2 e^{-\alpha x} + r_3 e^{\beta x} + r_4 e^{-\beta x}) \\
&= A \frac{1}{4b(ab+4)} \sum_{n=0}^{\infty} P_n \frac{x^n}{n!} + B \frac{a-b}{4b(ab+4)} \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \\
&\quad + C \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} \right) \left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right) \\
&\quad + D \left( -\frac{1}{b(ab+4)} \sum_{n=0}^{\infty} QQ_n \frac{x^n}{n!} + \frac{a-b}{2b(ab+4)} \right) \left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right) \\
&= \frac{1}{4b(ab+4)} \sum_{n=0}^{\infty} \left( A \cdot P_n + B(a-b)q_n + 4C \sum_{k=0}^n \binom{n}{k} Q_k q_{n-k} \right. \\
&\quad \left. - 4D \sum_{k=0}^n \binom{n}{k} QQ_k q_{n-k} + 2(a-b)Dq_n \right) \frac{x^n}{n!}.
\end{aligned}$$

On the other hand,

$$\left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right)^3 = \sum_{n=0}^{\infty} \sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} q_{k_1} q_{k_2} q_{k_3} \frac{x^n}{n!}.$$

Comparing the coefficients on both sides, we get the desired result.  $\square$

Next, we shall consider the convolution identities for four bi-periodic Fibonacci numbers

$$\sum_{\substack{k_1+k_2+k_3+k_4=n \\ k_1, k_2, k_3, k_4 \geq 0}} \binom{n}{k_1, k_2, k_3, k_4} q_{k_1} q_{k_2} q_{k_3} q_{k_4}.$$

We need the following symmetric formula.

**Lemma 3.7** ([17]). *The following equality holds:*

$$\begin{aligned}
& (\hat{a} + \hat{b} + \hat{c} + \hat{d})^4 \\
&= A(\hat{a}^4 + \hat{b}^4 + \hat{c}^4 + \hat{d}^4) + B\hat{a}\hat{b}\hat{c}\hat{d} + C(\hat{a}^3 + \hat{b}^3 + \hat{c}^3 + \hat{d}^3)(\hat{a} + \hat{b} + \hat{c} + \hat{d}) \\
&\quad + D(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)^2 + E(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d}) \\
&\quad + F(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d})^2 + G(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)(\hat{a} + \hat{b} + \hat{c} + \hat{d})^2 \\
&\quad + H(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d})(\hat{a} + \hat{b} + \hat{c} + \hat{d})^2 \\
&\quad + I(\hat{a}\hat{b}\hat{c}(\hat{a} + \hat{b} + \hat{c}) + \hat{a}\hat{b}\hat{d}(\hat{a} + \hat{b} + \hat{d}) + \hat{b}\hat{c}\hat{d}(\hat{b} + \hat{c} + \hat{d}) + \hat{a}\hat{c}\hat{d}(\hat{a} + \hat{c} + \hat{d})) \\
&\quad + J(\hat{a}\hat{b}\hat{c} + \hat{a}\hat{b}\hat{d} + \hat{b}\hat{c}\hat{d} + \hat{a}\hat{c}\hat{d})(\hat{a} + \hat{b} + \hat{c} + \hat{d}),
\end{aligned}$$

where  $A = -D + E + G + H - 3$ ,  $B = 12D + 12G - 4J - 12$ ,  $C = -E - 2G - H + 4$ ,  $F = -2D - 2G - 2H + 6$  and  $I = 4D - E + 2G - H - J$ .

**Lemma 3.8.**

$$r_1^4 e^{4\alpha x} + r_2^4 e^{-4\alpha x} + r_3^4 e^{4\beta x} + r_4^4 e^{-4\beta x} = \frac{1}{4b^2(ab+4)^2} \sum_{n=0}^{\infty} R_n \frac{x^n}{n!},$$

where the numbers  $R_n$  satisfy for  $n \geq 1$

$$\begin{aligned} R_{2n} &= \frac{a^2 + 6ab + b^2}{a+b} R_{2n-1} + 2^4 R_{2n-2}, \\ R_{2n+1} &= \frac{2^4 ab(a+b)}{a^2 + 6ab + b^2} R_{2n} + 2^4 R_{2n-1} \end{aligned}$$

with  $R_0 = a^2 + 6ab + b^2$  and  $R_1 = 8ab(a+b)$ .

**Remark 3.9.** We have explicit expressions: for  $n \geq 0$

$$\begin{aligned} R_{2n} &= 2^{4n-1}(a^2 + 6ab + b^2) \sum_{k=0}^n \frac{2n}{2n-k} \binom{2n-k}{k} (ab)^{n-k}, \\ P_{2n+1} &= 2^{4n+3}ab(a+b) \sum_{k=0}^n \frac{2n+1}{2n-k+1} \binom{2n-k+1}{k} (ab)^{n-k}. \end{aligned}$$

**Theorem 3.10.** For  $n \geq 1$

$$\begin{aligned} &\sum_{\substack{k_1+k_2+k_3+k_4=n \\ k_1, k_2, k_3, k_4 \geq 0}} \binom{n}{k_1, k_2, k_3, k_4} q_{k_1} q_{k_2} q_{k_3} q_{k_4} \\ &= \frac{A}{4b^2(ab+4)^2} R_n + \frac{C}{4b(ab+4)} \sum_{k=0}^n \binom{n}{k} P_k q_{n-k} + \frac{D}{b^2(ab+4)^2} \sum_{k=0}^n \binom{n}{k} Q_k Q_{n-k} \\ &\quad + E \left( \frac{1}{b^2(ab+4)^2} \sum_{k=0}^n \binom{n}{k} Q_k Q_{n-k} + \frac{a-b}{2b^2(ab+4)^2} Q_n \right) \\ &\quad + F \left( \frac{1}{b^2(ab+4)^2} \sum_{k=0}^n \binom{n}{k} QQ_k QQ_{n-k} + \frac{a-b}{b^2(ab+4)^2} QQ_n \right) \\ &\quad + \frac{G}{b(ab+4)} \sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} Q_{k_1} q_{k_2} q_{k_3} \\ &\quad + H \left( \frac{1}{b(ab+4)} \sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} QQ_{k_1} q_{k_2} q_{k_3} + \frac{a-b}{2b(ab+4)} \binom{n}{k} Q_k Q_{n-k} \right) \\ &\quad + I \frac{a-b}{4b^2(ab+4)^2} (Q_n - QQ_n) + J \left( \frac{1}{b(ab+4)} \sum_{k=0}^n QQ_k q_{n-k} + \frac{a-b}{2b(ab+4)} q_n \right), \end{aligned}$$

where the numbers  $A, C, D, E, F, G, H, I$  and  $J$  are given in Lemma 3.7.

**Remark 3.11.** The above form becomes much simpler for some specific values of the numbers  $A$  to  $J$ . For example, when  $A = C = G = H = I = 0$ , by  $B = J = 0$ ,  $D = 1$  and  $E = F = 4$ , we have

$$\begin{aligned} &\sum_{\substack{k_1+k_2+k_3+k_4=n \\ k_1, k_2, k_3, k_4 \geq 0}} \binom{n}{k_1, k_2, k_3, k_4} q_{k_1} q_{k_2} q_{k_3} q_{k_4} \\ &= \frac{1}{b^2(ab+4)^2} \left( 2(a-b)(Q_n + 2QQ_n) + \sum_{k=0}^n \binom{n}{k} (5Q_k Q_{n-k} + 4QQ_k QQ_{n-k}) \right). \end{aligned}$$

**Proof of Theorem 3.10.** We apply Lemma 3.7 as  $\hat{a} = r_1 e^{\alpha x}$ ,  $\hat{b} = r_2 e^{-\alpha x}$ ,  $\hat{c} = r_3 e^{\beta x}$  and  $\hat{d} = r_4 e^{-\beta x}$ . By Lemma 3.8, we have

$$A(\hat{a}^4 + \hat{b}^4 + \hat{c}^4 + \hat{d}^4) = A \frac{1}{4b^2(ab+4)^2} \sum_{n=0}^{\infty} R_n \frac{x^n}{n!}.$$

By  $r_1 r_2 = r_3 r_4 = B(a-b)/4b(ab+4)$ ,

$$B\hat{a}\hat{b}\hat{c}\hat{d} = \frac{(a-b)^2}{16b^2(ab+4)^2}.$$

By Lemma 3.2,

$$\begin{aligned} & C(\hat{a}^3 + \hat{b}^3 + \hat{c}^3 + \hat{d}^3)(\hat{a} + \hat{b} + \hat{c} + \hat{d}) \\ &= C \left( \frac{1}{4b(ab+4)} \sum_{n=0}^{\infty} P_n \frac{x^n}{n!} \right) \left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right) \\ &= C \frac{1}{4b(ab+4)} \sum_{n=0}^{\infty} \sum_{k=0}^n \binom{n}{k} P_k q_{n-k} \frac{x^n}{n!}. \end{aligned}$$

By Lemma 2.1

$$\begin{aligned} & D(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)^2 \\ &= D \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} \right)^2 \\ &= D \frac{1}{b^2(ab+4)^2} \sum_{n=0}^{\infty} \sum_{k=0}^n \binom{n}{k} Q_k Q_{n-k} \frac{x^n}{n!}. \end{aligned}$$

By Lemma 2.3 and Lemma 2.4,

$$\begin{aligned} & E(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d}) \\ &= E \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} \right) \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q Q_n \frac{x^n}{n!} + \frac{a-b}{2b(ab+4)} \right) \\ &= E \left( \frac{1}{b^2(ab+4)^2} \sum_{n=0}^{\infty} \sum_{k=0}^n \binom{n}{k} Q_k Q_{n-k} \frac{x^n}{n!} + \frac{a-b}{2b^2(ab+4)^2} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} \right). \end{aligned}$$

By Lemma 2.3 and Lemma 2.4,

$$\begin{aligned} & F(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d})^2 \\ &= F \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q Q_n \frac{x^n}{n!} + \frac{a-b}{2b(ab+4)} \right)^2 \\ &= F \left( \frac{1}{b^2(ab+4)^2} \sum_{n=0}^{\infty} \sum_{k=0}^n \binom{n}{k} Q Q_k Q Q_{n-k} \frac{x^n}{n!} + \frac{a-b}{b^2(ab+4)^2} \sum_{n=0}^{\infty} Q Q_n \frac{x^n}{n!} + \frac{(a-b)^2}{4b^2(ab+4)^2} \right). \end{aligned}$$

By Lemma 2.1,

$$\begin{aligned} & G(\hat{a}^2 + \hat{b}^2 + \hat{c}^2 + \hat{d}^2)(\hat{a} + \hat{b} + \hat{c} + \hat{d})^2 \\ &= G \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} \right) \left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right)^2 \\ &= G \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} \sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} Q_{k_1} q_{k_2} q_{k_3} \frac{x^n}{n!}. \end{aligned}$$

By Lemma 2.3 and Lemma 2.4,

$$\begin{aligned}
& H(\hat{a}\hat{b} + \hat{a}\hat{c} + \hat{a}\hat{d} + \hat{b}\hat{c} + \hat{b}\hat{d} + \hat{c}\hat{d})(\hat{a} + \hat{b} + \hat{c} + \hat{d})^2 \\
&= H \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} QQ_n \frac{x^n}{n!} + \frac{a-b}{2b(ab+4)} \right) \left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right)^2 \\
&= H \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} \sum_{\substack{k_1+k_2+k_3=n \\ k_1, k_2, k_3 \geq 0}} \binom{n}{k_1, k_2, k_3} QQ_{k_1} q_{k_2} q_{k_3} \frac{x^n}{n!} \right. \\
&\quad \left. + \frac{a-b}{2b(ab+4)} \sum_{n=0}^{\infty} \sum_{k=0}^n \binom{n}{k} Q_k Q_{n-k} \frac{x^n}{n!} \right).
\end{aligned}$$

By Lemma 2.1 and Lemma 2.3 with  $r_1 r_2 = r_3 r_4 = (a-b)/4b(ab+4)$ ,

$$\begin{aligned}
& I(\hat{a}\hat{b}\hat{c}(\hat{a} + \hat{b} + \hat{c}) + \hat{a}\hat{b}\hat{d}(\hat{a} + \hat{b} + \hat{d}) + \hat{b}\hat{c}\hat{d}(\hat{b} + \hat{c} + \hat{d}) + \hat{a}\hat{c}\hat{d}(\hat{a} + \hat{c} + \hat{d})) \\
&= I \frac{a-b}{4b(ab+4)} (r_1 r_3 e^{(\alpha+\beta)x} + r_2 r_4 e^{-(\alpha+\beta)x} + r_1 r_4 e^{(\alpha-\beta)x} + r_2 r_3 e^{-(\alpha-\beta)x}) \\
&\quad + I(r_1^2 e^{2\alpha x} + r_2^2 e^{-2\alpha x} + r_3^2 e^{2\beta x} + r_4^2 e^{-2\beta x}) \\
&= -I \frac{a-b}{4b(ab+4)} \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} QQ_n \frac{x^n}{n!} + I \frac{a-b}{4b(ab+4)} \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} Q_n \frac{x^n}{n!} \\
&= I \frac{a-b}{4b^2(ab+4)^2} \sum_{n=0}^{\infty} (Q_n - QQ_n) \frac{x^n}{n!}.
\end{aligned}$$

By Lemma 2.3 and Lemma 2.4,

$$\begin{aligned}
& J(\hat{a}\hat{b}\hat{c} + \hat{a}\hat{b}\hat{d} + \hat{b}\hat{c}\hat{d} + \hat{a}\hat{c}\hat{d})(\hat{a} + \hat{b} + \hat{c} + \hat{d}) \\
&= J \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} QQ_n \frac{x^n}{n!} + \frac{a-b}{2b(ab+4)} \right) \left( \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right) \\
&= J \left( \frac{1}{b(ab+4)} \sum_{n=0}^{\infty} \sum_{k=0}^n QQ_k q_{n-k} \frac{x^n}{n!} + \frac{a-b}{2b(ab+4)} \sum_{n=0}^{\infty} q_n \frac{x^n}{n!} \right).
\end{aligned}$$

We combine all the relations to get the main result.  $\square$

#### 4. Final remarks

One can continue to get the convolution identities of five and more bi-periodic Fibonacci numbers. The situation becomes more complicated. Even in the case of five bi-periodic Fibonacci numbers, we need the symmetric formula for  $(\hat{a} + \hat{b} + \hat{c} + \hat{d})^5$  (see [12, 17]).

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