SOME IDENTITIES OF FUBINI POLYNOMIALS ARISING FROM DIFFERENTIAL EQUATIONS

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ABSTRACT. Recently, Kim-Kim have studied degenerate Fubini polynomials, which are related to Stirling numbers of the second kind (see [6]). In this paper, we find the differential equation arising from the generating function of Fubini polynomials and we derive some new interesting identities and properties from this differential equation.

1. Introduction

As is well known that the Fubini polynomials are defined by the generating function to be

$$\frac{1}{1 - y(e^t - 1)} = \sum_{n=0}^{\infty} F_n(y) \frac{t^n}{n!}.$$
 (1.1)

Let y = 1, Then we get

$$\frac{1}{2 - e^t} = \sum_{n=0}^{\infty} F_n(1) \frac{t^n}{n!}.$$
 (1.2)

When y = 1, $F_n = F_n(1)$ are called the Fubini numbers.

The Fubini numbers are $F_0 = 1$, $F_1 = 1$, $F_2 = 3$, $F_3 = 13$, $F_4 = 75$,...

Also, as is well known that the ordered bell numbers are defined by the generating function to be

$$\frac{1}{2 - e^t} = \sum_{n=0}^{\infty} b_n \frac{t^n}{n!}.$$
 (1.3)

From (1.2) and (1.3), we get

$$F_n(1) = b_n, \quad (n = 0, 1, 2, \cdots).$$
 (1.4)

From the left side of (1.1), we note that

$$\frac{1}{1 - y(e^{t} - 1)} = \sum_{l=0}^{\infty} y^{l} (e^{t} - 1)^{l}$$

$$= \sum_{l=0}^{\infty} \frac{y^{l}}{l!} l! (e^{t} - 1)^{l}$$

$$= \sum_{l=0}^{\infty} \frac{y^{l}}{l!} \sum_{n=0}^{\infty} S_{2}(n, l) \frac{t^{n}}{n!}$$

$$= \sum_{n=0}^{\infty} \left(\sum_{l=0}^{n} y^{l} l! S_{2}(n, l) \right) \frac{t^{n}}{n!}.$$
(1.5)

Therefore, by (1.1) and (1.5), we get

$$F_n(y) = \sum_{l=0}^n y^l l! S_2(n, l). \tag{1.6}$$

Now, we define the higher-order Fubini polynomials which are given by the generating function to be

$$\left(\frac{1}{1 - y(e^t - 1)}\right)^k = \sum_{n=0}^{\infty} F_n^{(k)}(y) \frac{t^n}{n!}, \quad (k \in \mathbb{N}).$$
 (1.7)

Recently, several authors have studied Fubini numbers and polynomials (see [3,6,14-16]). In this paper, we study some nonlinear differential equations which are derived from the generating functions of Fubini polynomials. In addition, we give some new identities for the higher-order Fubini polynomials which are related to Fubini polynomials.

2. Some identities of Fubini polynomials arising from differential equation

Let

$$Y(t,y) = \frac{1}{1 - y(e^t - 1)}. (2.1)$$

Then by taking the derivative with respect to t of (2.1), we get

$$Y^{(1)} = \frac{\partial}{\partial t} Y(t, y) = \frac{1}{(1 - y(e^t - 1))^2} y e^t$$

$$= \frac{1}{(1 - y(e^t - 1))^2} ((y(e^t - 1) - 1 + 1 + y))$$

$$= -Y + (1 + y)Y^2.$$
(2.2)

From (2.2), we have

$$Y^{(2)} = -Y^{(1)} + 2(1+y)YY^{(1)}$$

$$= Y^{(1)} (-1 + 2(1+y)Y)$$

$$= (-Y + (1+y)Y^{2}) (-1 + 2(1+y)Y)$$

$$= Y - 3(1+y)Y^{2} + 2(1+y)^{2}Y^{3}.$$
(2.3)

From (2.3), we note that

$$Y^{(3)} = Y^{(1)} - 6(1+y)YY^{(1)} + 6(1+y)^{2}Y^{2}Y^{(1)}$$

$$= Y^{(1)} (1 - 6(1+y)Y + 6(1+y)^{2}Y^{2})$$

$$= (-Y + (1+y)Y^{2}) (1 - 6(1+y)Y + 6(1+y)^{2}Y^{2})$$

$$= -Y + 7(1+y)Y^{2} - 12(1+y)^{2}Y^{3} + 6(1+y)^{3}Y^{4}.$$
(2.4)

Continuing this process, we get

$$Y^{(N)} = \sum_{k=0}^{N} (-1)^{N-k} a_k(N) (1+y)^k Y^{k+1}.$$
 (2.5)

Let us take the derivative on the both sides of (2.5) with respect to t, Then we have

$$Y^{(N+1)} = \sum_{k=0}^{N} (-1)^{N-k} (k+1) a_k(N) (1+y)^k Y^k Y^{(1)}.$$
 (2.6)

By (2.2) and (2.6), we get

$$Y^{(N+1)} = \sum_{k=0}^{N} (-1)^{N-k} (k+1) a_k(N) (1+y)^k Y^k \left(-Y + (1+y)Y^2 \right)$$

=
$$\sum_{k=0}^{N} (-1)^{N-k+1} (k+1) a_k(N) (1+y)^k Y^{k+1} + \sum_{k=0}^{N} (-1)^{N-k}$$

$$\times (k+1) a_k(N) (1+y)^{k+1} Y^{k+2}$$

$$= \sum_{k=0}^{N} (-1)^{N-k+1} (k+1) a_k(N) (1+y)^k Y^{k+1} + \sum_{k=1}^{N+1} (-1)^{N-k+1} k$$

$$\times a_{k-1}(N) (1+y)^k Y^{k+1}$$

$$= (-1)^{N+1} a_0(N) Y + (N+1) a_N(N) (1+y)^{N+1} Y^{N+2}$$

$$+ \sum_{k=1}^{N} (-1)^{N-k+1} (k+1) a_k(N) (1+y)^k Y^{k+1} + \sum_{k=1}^{N} (-1)^{N-k+1} k \quad (2.7)$$

$$\times a_{k-1}(N) (1+y)^k Y^{k+1}$$

$$= (-1)^{N+1} a_0(N) Y + (N+1) a_N(N) (1+y)^N Y^{N+1}$$

$$+ \sum_{k=1}^{N} (-1)^{N-k+1} ((k+1) a_k(N) + k a_k(N)) (1+y)^k Y^{k+1}.$$

By replacing N by N+1 in (2.5), we get

$$Y^{(N+1)} = \sum_{k=0}^{N+1} (-1)^{N-k+1} a_k (N+1) (1+y)^k Y^{k+1}$$

$$= (-1)^{N+1} a_0 (N+1) Y + a_{N+1} (N+1) (1+y)^{N+1} Y^{N+2}$$

$$+ \sum_{k=1}^{N} (-1)^{N-k+1} a_k (N+1) (1+y)^k Y^{k+1}.$$
(2.8)

Comparing the coefficients on the both sides of (2.7) and (2.8), we have

$$a_0(N+1) = a_0(N), \quad a_{N+1}(N+1) = (N+1)a_N(N),$$
 (2.9)

and

$$a_k(N+1) = (k+1)a_k(N) + ka_{k-1}(N), (2.10)$$

where $1 \le k \le N$.

From (2.2) and (2.5), we get

$$Y^{(1)} = \sum_{k=0}^{1} (-1)^{1-k} a_k(1) (1+y)^k Y^{k+1}$$

$$= -a_0(1)Y + a_1(1)(1+y)Y^2$$

$$= -Y + (1+y)Y^2.$$
(2.11)

By (2.11), we get

$$a_0(1) = 1, \quad a_1(1) = 1.$$
 (2.12)

Thus, by (2.9) and (2.12), we have

$$a_0(N+1) = a_0(N) = a_0(N-1) = \dots = a_0(1) = 1,$$
 (2.13)

and

$$a_{N+1}(N+1) = (N+1)a_N(N) = (N+1)Na_{N-1}(N-1) = \cdots$$

= $(N+1)N\cdots 2a_1(1) = (N+1)N\cdots 2\cdot 1 = (N+1)!.$ (2.14)

From (2.10), we have

$$a_{k}(N+1) = (k+1)a_{k}(N) + ka_{k-1}(N)$$

$$= (k+1)((k+1)a_{k}(N-1) + ka_{k-1}(N-1)) + ka_{k-1}(N)$$

$$= (k+1)^{2}a_{k}(N-1) + (k+1)ka_{k-1}(N-1) + ka_{k-1}(N)$$

$$= (k+1)^{2}((k+1)a_{k}(N-2) + ka_{k-1}(N-2))$$

$$+ (k+1)ka_{k-1}(N-1) + ka_{k-1}(N)$$

$$= (k+1)^{3}a_{k}(N-2) + (k+1)^{2}ka_{k-1}(N-2)$$

$$+ (k+1)ka_{k-1}(N-1) + ka_{k-1}(N)$$

$$= \cdots$$

$$= (k+1)^{N-k+1}a_{k}(k) + (k+1)^{N-k}ka_{k-1}(k) + \cdots$$

$$+ ka_{k-1}(N).$$
(2.15)

By (2.14) and (2.15), we get

$$a_{k}(N+1) = (k+1)^{N-k+1}a_{k}(k) + (k+1)^{N-k}ka_{k-1}(k) + \cdots + ka_{k-1}(N)$$

$$= (k+1)^{N-k+1}ka_{k-1}(k-1) + (k+1)^{N-k}ka_{k-1}(k) + \cdots + ka_{k-1}(N)$$

$$= \sum_{i_{1}=0}^{N-k+1} (k+1)^{N-k+1-i_{1}}ka_{k-1}(k-1+i_{1})$$

$$= \sum_{i_{1}=0}^{N-k+1} (k+1)^{N-k+1-i_{1}}k \sum_{i_{2}=0}^{i_{1}} k^{i_{1}-i_{2}}(k-1)$$

$$\times a_{k-2}(k-2+i_2)
= \sum_{i_1=0}^{N-k+1} \sum_{i_2=0}^{i_1} (k+1)^{N-k+1-i_1} k^{i_1-i_2+1} (k-1)
\times a_{k-2}(k-2+i_2)
= \sum_{i_1=0}^{N-k+1} \sum_{i_2=0}^{i_1} (k+1)^{N-k+1-i_1} k^{i_1-i_2+1} (k-1)
\times \sum_{i_3=0}^{i_2} (k-1)^{i_2-i_3} (k-2) a_{k-3} (k-3+i_3)
= \sum_{i_1=0}^{N-k+1} \sum_{i_2=0}^{i_1} \sum_{i_3=0}^{i_2} (k+1)^{N-k+1-i_1} k^{i_1-i_2+1} (k-1)^{i_2-i_3+1}
\times (k-2) a_{k-3} (k-3+i_3)
= \cdots
= \sum_{i_1=0}^{N-k+1} \sum_{i_2=0}^{i_1} \sum_{i_3=0}^{i_2} \cdots \sum_{i_k=0}^{i_{k-1}} (k+1)^{N-k+1-i_1} k^{i_1-i_2+1}
\times (k-1)^{i_2-i_3+1} \cdots 2^{i_{k-1}-i_k+1} 1 \cdot a_0(i_k).$$
(2.16)

By (2.13) and (2.16), we get

$$a_k(N+1) = \sum_{i_1=0}^{N-k+1} \sum_{i_2=0}^{i_1} \cdots \sum_{i_k=0}^{i_{k-1}} (k+1)^{N-k+1-i_1} k^{i_1-i_2+1}$$

$$\times \cdots \times 2^{i_{k-1}-i_k+1}.$$
(2.17)

Theorem 2.1. Let $N \in \mathbb{N} \cup \{0\}$.

Then the following differential equations

$$Y^{(N)} = \sum_{k=0}^{N} (-1)^{N-k} a_k(N) (1+y)^k Y^{k+1},$$

have a solution for $Y(t,y) = \frac{1}{1-y(e^t-1)}$, where

$$a_0(N) = 1, \quad a_N(N) = N!,$$

 $a_k(N) = \sum_{i_1=0}^{N-k} \sum_{i_2=0}^{i_1} \cdots \sum_{i_k=0}^{i_{k-1}} (k+1)^{N-k-i_1} k^{i_1-i_2+1} \times \cdots \times 2^{i_{k-1}-i_k+1}$

for $1 \le k \le N - 1$.

By (1.1), we have

$$Y^{(N)} = \left(\frac{\partial}{\partial t}\right)^{N} Y(t, y)$$

$$= \left(\frac{\partial}{\partial t}\right)^{N} \left(\sum_{n=0}^{\infty} F_{n}(y) \frac{t^{n}}{n!}\right)$$

$$= \sum_{n=0}^{\infty} F_{n+N}(y) \frac{t^{n}}{n!}.$$
(2.18)

Thus by (1.7), (2.5) and (2.18), we get

$$\sum_{n=0}^{\infty} F_{n+N}(y) \frac{t^n}{n!} = \sum_{k=0}^{N} (-1)^{N-k} a_k(N) (1+y)^k \sum_{n=0}^{\infty} F_n^{(k+1)}(y) \frac{t^n}{n!}$$

$$= \sum_{n=0}^{\infty} \left(\sum_{k=0}^{N} (-1)^{N-k} a_k(N) (1+y)^k F_n^{(k+1)}(y) \right) \frac{t^n}{n!}.$$
(2.19)

Theorem 2.2. For $n, N \in \mathbb{N} \cup \{0\}$, we have

$$F_{n+N}(y) = \sum_{k=0}^{N} (-1)^{N-k} a_k(N) (1+y)^k F_n^{(k+1)}(y).$$

Now, we consider the inversion formula of Theorem1 From (2.2), we get

$$(1+y)Y^2 = Y + Y^{(1)}. (2.20)$$

take the derivative on the both sides of (2.20), we get

$$2(1+y)YY^{1} = Y^{(1)} + Y^{(2)}. (2.21)$$

By (2.2) and (2.21), we get

$$2(1+y)Y(-Y+(1+y)Y^{2}) = Y^{(1)} + Y^{(2)}.$$
 (2.22)

From (2.22), we get

$$2(1+y)^{2}Y^{3} = 2(1+y)Y^{2} + Y^{(1)} + Y^{(2)}$$
$$= 2Y + 3Y^{(1)} + Y^{(2)}.$$
 (2.23)

From (2.23), we have

$$3!(1+y)^{3}Y^{2}Y^{(1)} = 2Y^{(1)} + 3Y^{(2)} + Y^{(3)}. (2.24)$$

From (2.2) and (2.24), we get

$$3!(1+y)^{3}Y^{4} = 3!(1+y)^{2}Y^{3} + 2Y^{(1)} + 3Y^{(2)} + Y^{(3)}.$$
 (2.25)

From (2.23) and (2.25), we get

$$3!(1+y)^{3}Y^{4} = 3(2Y+3Y^{(1)}+Y^{(2)}) + 2Y^{(1)} + 3Y^{(2)} + Y^{(3)}$$
$$= 6Y+11Y^{(1)}+6Y^{(2)}+Y^{(3)}.$$
 (2.26)

Continuing this process, we get

$$N!(1+y)^{N}Y^{N+1} = \sum_{k=0}^{N} b_{k}(N)Y^{(k)}.$$
 (2.27)

Let us take the derivative on the both sides of (2.27) with respect to t, Then we have

$$(N+1)!(1+y)^N Y^N Y^{(1)} = \sum_{k=0}^{N} b_k(N) Y^{(k+1)}.$$
 (2.28)

Then by (2.2) and (2.28), we have

$$(N+1)!(1+y)^{N+1}Y^{N+2} = (N+1)!(1+y)^{N}Y^{N+1} + \sum_{k=0}^{N} b_k(N)Y^{(k+1)}. (2.29)$$

From (2.27) and (2.29), we get

$$(N+1)!(1+y)^{N+1}Y^{N+2} = \sum_{k=0}^{N} (N+1)b_k(N)Y^{(k)} + \sum_{k=0}^{N} b_k(N)Y^{(k+1)}$$

$$= \sum_{k=0}^{N} (N+1)b_k(N)Y^{(k)} + \sum_{k=1}^{N+1} b_{k-1}(N)Y^{(k)}$$

$$= (N+1)b_0(N)Y + b_N(N)Y^{(N+1)}$$

$$+ \sum_{k=1}^{N} ((N+1)b_k(N) + b_{k-1}(N))Y^{(k)}.$$
(2.30)

By replacing N by N+1 in (2.27), we get

$$(N+1)!(1+y)^{N+1}Y^{N+2} = \sum_{k=0}^{N+1} b_k(N+1)Y^{(k)}$$

$$= b_0(N+1)Y + b_{N+1}(N+1)Y^{(N+1)}$$

$$+ \sum_{k=1}^{N} b_k(N+1)Y^{(k)}.$$
(2.31)

Comparing the coefficients on the both sides of (2.30) and (2.31), we get

$$b_0(N+1) = (N+1)b_0(N), b_{N+1}(N+1) = b_N(N).$$
 (2.32)

and

$$b_k(N+1) = (N+1)b_k(N) + b_{k-1}(N), (2.33)$$

for 1 < k < N.

From (2.2) and (2.27), we get

$$(1+y)Y^{2} = \sum_{k=0}^{1} b_{k}(1)Y^{(k)}$$

$$= b_{0}(1)Y + b_{1}(1)Y^{(1)}$$

$$= Y + Y^{(1)}.$$
(2.34)

From (2.34), we get

$$b_0(1) = 1, b_1(1) = 1.$$
 (2.35)

By (2.32) and (2.34), we get

$$b_0(N+1) = (N+1)b_0(N) = (N+1)Nb_0(N-1) = \cdots$$

= $(N+1)N\cdots 2b_0(1) = (N+1)N\cdots 2\cdot 1 = (N+1)!$. (2.36)

and

$$b_{N+1}(N+1) = b_N(N) = b_{N-1}(N-1) = \dots = b_1(1) = 1.$$
 (2.37)

By (2.33), we have

$$b_{k}(N+1) = (N+1)b_{k}(N) + b_{k-1}(N)$$

$$= (N+1)(Nb_{k}(N-1) + b_{k-1}(N-1)) + b_{k-1}(N)$$

$$= (N+1)_{2}b_{k}(N-1) + (N+1)_{1}b_{k-1}(N-1) + b_{k-1}(N)$$

$$= \cdots$$

$$= (N+1)_{N-k+1}b_{k}(k) + (N+1)_{N-k}b_{k-1}(k)$$

$$+ \cdots + b_{k-1}(N)$$

$$(2.38)$$

From
$$(2.32)$$
 and (2.38) , we get

$$b_{k}(N+1) = (N+1)_{N-k+1}b_{k}(k) + (N+1)_{N-k}b_{k-1}(k) + \cdots + b_{k-1}(N)$$

$$= (N+1)_{N-k+1}b_{k-1}(k-1) + (N+1)_{N-k}b_{k-1}(k) + \cdots + b_{k-1}(N)$$

$$= \sum_{i_{1}=0}^{N-k+1} (N+1)_{N-k+1-i_{1}}b_{k-1}(k-1+i_{1})$$

$$= \sum_{i_{1}=0}^{N-k+1} (N+1)_{N-k+1-i_{1}} \sum_{i_{2}=0}^{i_{1}} (k-1+i_{1})_{i_{1}-i_{2}}b_{k-2}(k-2+i_{2})$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{1}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}}b_{k-2}(k-2+i_{2})$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{1}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}} \sum_{i_{3}=0}^{i_{2}} (k-2+i_{2})_{i_{2}-i_{3}}$$

$$\times b_{k-3}(k-3+i_{3})$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{1}} \sum_{i_{3}=0}^{i_{2}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}}(k-2+i_{2})_{i_{2}-i_{3}}$$

$$\times b_{k-3}(k-3+i_{3})$$

$$= \cdots$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{1}} \sum_{i_{2}=0}^{i_{2}} \cdots \sum_{i_{k}=0}^{i_{k-1}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}}$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{2}} \sum_{i_{2}=0}^{i_{2}} \cdots \sum_{i_{k}=0}^{i_{k-1}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}}$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{1}} \sum_{i_{2}=0}^{i_{2}} \cdots \sum_{i_{k}=0}^{i_{k-1}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}}$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{2}} \sum_{i_{2}=0}^{i_{2}} \cdots \sum_{i_{k}=0}^{i_{k-1}} (N+1)_{N-k+1-i_{1}}(k-1+i_{1})_{i_{1}-i_{2}}$$

$$= \sum_{i_{1}=0}^{N-k+1} \sum_{i_{2}=0}^{i_{2}} \sum_{i_{2}=0}^{i_{2}} \sum_{i_{2}=0}^{i_{2}} \cdots \sum_{i_{k}=0}^{i_{k}} \sum_{i_{1}=0}^{i_{1}} \sum_{i_{2}=0}^{i_{2}} \sum_$$

By (2.36) and (2.39), we get

$$b_k(N+1) = \sum_{i_1=0}^{N-k+1} \sum_{i_2=0}^{i_1} \sum_{i_3=0}^{i_2} \cdots \sum_{i_k=0}^{i_{k-1}} (N+1)_{N-k+1-i_1} (k-1+i_1)_{i_1-i_2}$$

$$\times (k-2+i_2)_{i_2-i_3} \cdots (1+i_{k-1})_{i_{k-1}-i_k} i_k!.$$
(2.40)

Theorem 2.3. For $N \in \mathbb{N} \cup \{0\}$, Then the following differential equations

$$N!(1+y)^{N}Y^{N+1} = \sum_{k=0}^{N} b_k(N)Y^{(k)}.$$

have a solution $Y(t,y) = \frac{1}{1-y(e^t-1)}$, where

$$b_0(N) = N!, \quad b_N(N) = 1.$$

and

$$b_k(N) = \sum_{i_1=0}^{N-k} \sum_{i_2=0}^{i_1} \sum_{i_3=0}^{i_2} \cdots \sum_{i_k=0}^{i_{k-1}} (N)_{N-k-i_1} (k-1+i_1)_{i_1-i_2} \times (k-2+i_2)_{i_2-i_2} \cdots (1+i_{k-1})_{i_{k-1}-i_k} i_k!.$$

By (1.7), (2.18) and (2.27), we get

$$N!(1+y)^{N} \sum_{n=0}^{\infty} F_{n}^{(N+1)}(y) \frac{t^{n}}{n!} = \sum_{k=0}^{N} a_{k}(N) \sum_{n=0}^{\infty} F_{n+k}(y) \frac{t^{n}}{n!}$$

$$= \sum_{n=0}^{\infty} \left(\sum_{k=0}^{N} b_{k}(N) F_{n+k}(y) \right) \frac{t^{n}}{n!}.$$
(2.41)

Thus, by (2.41), we get

Theorem 2.4. Let $n, N \in \mathbb{N} \cup \{0\}$, we get

$$F_n^{(N+1)}(y) = \sum_{k=0}^{N} b_k(N) F_{n+k}(y).$$

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