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Probabilistic Type 2 Poly-Bernoulli Polynomials

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Abstract. The main purpose of this article is to introduce the probabilistic type 2 poly-Bernoulli polynomials under the condition that Y is a random variable. This means that we will consider the probabilistic extension of the type 2 poly-Bernoulli polynomials and study to obtain some new results. Furthermore, we also define the probabilistic unipoly-Bernoulli polynomials and numbers attached to p, and investigate their interesting basic properties. Based on these new definition, we derive some meaningful formulae of probabilistic type 2 poly-Bernoulli polynomials and probabilistic unipoly-Bernoulli polynomials and probabilistic unipoly-Bernoulli polynomials and probabilistic unipoly-Bernoulli polynomials and numbers attached to p.

2020 Mathematics Subject Classifications: 11B68

Key Words and Phrases: Bernoulli polynomials, Stirling numbers, Probabilistic type 2 poly-Bernoulli polynomials, Probabilistic unipoly-Bernoulli polynomials.

1. Introduction

The Bernoulli polynomials are defined by

$$\frac{t}{e^t - 1}e^{xt} = \sum_{n=0}^{\infty} B_n(x)\frac{t^n}{n!}, \quad (\text{see}[1, 2, 7, 15, 27, 30], [12, 19, 20, 28]). \tag{1}$$

For $k \in \mathbb{Z}$, the polylogarithm function is defined by

$$Li_k(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^k}, (|x| < 1), \quad (\text{see}[4, 5, 24], [23]).$$
(2)

For $k \in \mathbb{Z}$, Kim defined the polyexponential function $e_k(x)$, which is given by

$$e_k(x) = \sum_{n=1}^{\infty} \frac{x^n}{(n-1)!n^k}, \quad (\text{see}[6]).$$
 (3)

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When k = 1, we note that

$$e_1(x) = \sum_{n=1}^{\infty} \frac{x^n}{n!} = e^x - 1.$$
 (4)

As we all know, the poly-Bernoulli polynomials are defined by Kaneko. It is given by

$$\frac{Li_k(1-e^{-t})}{1-e^{-t}}e^{xt} = \sum_{n=0}^{\infty} PB_n^{(k)}(x)\frac{t^n}{n!}, \quad (\text{see}[5]).$$
(5)

When x = 0, we note that $PB_n^{(k)} = PB_n^{(k)}(0)$ are called the poly-Bernoulli numbers.

In 2019, Kim considered the definition of type 2 poly-Bernoulli polynomials. It is given by

$$\frac{e_k(\log(1+t))}{e^t - 1}e^{xt} = \sum_{n=0}^{\infty} \beta_n^{(k)}(x)\frac{t^n}{n!}, \quad (\text{see}[6, \ 22]).$$
(6)

When x = 0, we note that $\beta_n^{(k)} = \beta_n^{(k)}(0)$ are called the type 2 poly-Bernoulli numbers. Kim also studied the unipoly function attached to p. Its definition as follows.

$$u_k(x|p) = \sum_{n=1}^{\infty} \frac{p(n)}{n^k} x^n, (k \in \mathbb{Z}), \quad (\text{see}[6]).$$
(7)

Later, he defined the unipoly-Bernoulli polynomials attached to p by

$$\frac{1}{1 - e^{-t}} u_k (1 - e^{-t} | p) e^{xt} = \sum_{n=0}^{\infty} B_{n,p}^{(k)}(x) \frac{t^n}{n!}, \quad (\text{see}[6]).$$
(8)

Recently, Kim studied the probabilistic poly-Bernoulli polynomials associated with Y. Assume that Y is a random variable such that the moment generating function of Y given by

$$E[e^{Yt}] = \sum_{n=0}^{\infty} E[Y^n] \frac{t^n}{n!}, (|t| < r), \quad ([6, \ 14, \ 16]).$$
(9)

exist for some $r \ge 0$. Then the definition of the probabilistic poly-Bernoulli polynomials are given by

$$\frac{Li_k(1-e^{-t})}{1-E[e^{-Yt}]}(E[e^{-Yt}])^x = \sum_{n=0}^{\infty} B_n^{(k,Y)}(x)\frac{t^n}{n!}, \quad (\text{see}[3, 8, 9, 18, 31, 32]).$$
(10)

When k = 1, it is obvious that $B_n^{(1,Y)} = (-1)^n B_n^Y(x)$. This type of polynomials is a new extension. Inspired by this, the aim of our paper is to explore the probabilistic type 2 poly-Bernoulli polynomials and obtain some new results. Meanwhile, the probabilistic unipoly-Bernoulli polynomials are also another research.

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The Stirling number of the first kind are defined by

$$(x)_n = \sum_{k=0}^n S_1(n,k) x^k, \quad (\text{see}[10, 28, 29]).$$
 (11)

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Where $(x)_0 = 1, (x)_n = x(x-1)\cdots(x-n+1), (n \ge 1)$.

From (11), we can easily know

$$\frac{1}{k!}(\log(1+t))^k = \sum_{n=k}^{\infty} S_1(n,k) \frac{t^n}{n!}, \quad (\text{see}[10, \ 11, \ 29]).$$
(12)

The Stirling number of the second kind are defined by

$$x^{n} = \sum_{k=0}^{n} S_{2}(n,k)(x)_{k}, \quad (\text{see}[17, \ 21, \ 26]).$$
(13)

From (13), we also derive the generating function as follows.

$$\frac{1}{k!}(e^t - 1)^k = \sum_{n=k}^{\infty} S_2(n,k) \frac{t^n}{n!}, \quad (\text{see}[21, \ 26]).$$
(14)

In 2024, Kim defined the probabilistic Stirling number of the second kind associated with Y are given by

$$\frac{1}{k!}(E[e^{Yt}]-1)^k = \sum_{n=k}^{\infty} \left\{ {n \atop k} \right\}_Y \frac{t^n}{n!}, \quad (\text{see}[3, 9, 18], [14]).$$
(15)

The Bell polynomials are defined by

$$e^{x(e^t-1)} = \sum_{n=0}^{\infty} Bel_n(x) \frac{t^n}{n!}, \quad (\text{see}[13, \ 16, \ 22, \ 23, \ 25]). \tag{16}$$

2. probabilistic type 2 poly-Bernoulli polynomials

Let $(Y_j)_{j\geq 1}$ be a sequence of mutually independent copies of the random variable Y, and let

$$S_0 = 0, S_k = Y_1 + Y_2 + \dots + Y_k, (k \in \mathbb{N}).$$
(17)

In this section we consider probabilistic type 2 poly-Bernoulli polynomials.

$$\frac{e_k(log(1+t))}{E[e^{Yt}]-1}(E[e^{Yt}])^x = \sum_{n=0}^{\infty} \beta_n^{(k,Y)}(x) \frac{t^n}{n!}.$$
(18)

When x = 0, $\beta_n^{(k,Y)}(0) = \beta_n^{(k,Y)}$ are called probabilistic type 2 poly-Bernoulli numbers. From (18), we get

$$\sum_{n=0}^{\infty} \beta_n^{(k,Y)}(x) \frac{t^n}{n!} = \frac{e_k (\log(1+t))}{E[e^{Yt}] - 1} (E[e^{Yt}])^x$$

$$= \sum_{j=0}^{\infty} \beta_j^{(k,Y)} \frac{t^j}{j!} \sum_{k=0}^{\infty} \binom{x}{k} k! \sum_{m=k}^{\infty} \begin{Bmatrix} m \\ k \end{Bmatrix}_Y \frac{t^m}{m!}$$

$$= \sum_{n=0}^{\infty} \sum_{m=0}^n \sum_{k=0}^m \binom{n}{m} \beta_{n-m}^{(k,Y)}(x)_k \begin{Bmatrix} m \\ k \end{Bmatrix}_Y \frac{t^n}{n!}.$$
(19)

Therefore, by comparing the coefficients on both sides of (19), we have the following theorem.

Theorem 1. For $n, k \ge 0$, we have

$$\beta_n^{(k,Y)} = \sum_{m=0}^n \sum_{k=0}^m \binom{n}{m} \beta_{n-m}^{(k,Y)}(x)_k \begin{Bmatrix} m \\ k \end{Bmatrix}_Y.$$

From (18), we have

$$\sum_{n=0}^{\infty} \beta_n^{(k,Y)}(x) \frac{t^n}{n!} = \frac{e_k (\log(1+t))}{t} \frac{t}{E[e^{Yt}] - 1} (E[e^{Yt}])^x$$
(20)
$$= \sum_{l=0}^{\infty} B_l^Y(x) \frac{t^l}{l!} \sum_{i=1}^{\infty} \frac{(\log(1+t))^i}{(i-1)!i^k}$$
$$= \sum_{l=0}^{\infty} B_l^Y(x) \frac{t^l}{l!} \frac{1}{t} \sum_{i=1}^{\infty} \frac{1}{i^{k-1}} \sum_{j=i}^{\infty} S_1(j,i) \frac{t^j}{j!}$$
$$= \sum_{l=0}^{\infty} B_l^Y(x) \frac{t^l}{l!} \sum_{j=0}^{\infty} \sum_{i=1}^{j+1} \frac{1}{i^{k-1}} \frac{S_1(j+1,i)}{j+1} \frac{t^j}{j!}$$
$$= \sum_{n=0}^{\infty} \left(\sum_{j=0}^{n} \sum_{i=1}^{j+1} \binom{n}{j} \frac{S_1(j+1,i)}{i^{k-1}(j+1)} B_{n-j}^Y(x) \right) \frac{t^n}{n!}.$$

Thus, by comparing the coefficients on both sides of (20), we have the following theorem. **Theorem 2.** For $n, j \ge 0$, we have

$$\beta_n^{(k,Y)}(x) = \sum_{j=0}^n \sum_{i=1}^{j+1} \binom{n}{j} \frac{S_1(j+1,i)}{i^{k-1}(j+1)} B_{n-j}^Y(x).$$

Now, we observe that

$$\sum_{m=0}^{n} \left(E[e^{Yt}] \right)^m = \frac{E[e^{Yt}]^{n+1} - 1}{E[e^{Yt}] - 1}.$$
(21)

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From (21), we have

$$\sum_{m=0}^{n} E[e^{Yt}] = \frac{1}{e_1(log(1+t))} \frac{e_1(log(1+t))}{E[e^{Yt}] - 1} (E[e^{Yt}]^{n+1} - 1)$$
(22)
$$= \frac{1}{t} \frac{t}{E[E^{Yt}] - 1} \left(E[e^{Yt}]^{n+1} - 1 \right)$$
$$= \frac{1}{t} \left(\sum_{l=0}^{\infty} \beta_l^{(1,Y)} - \sum_{l=0}^{\infty} \beta_l^{(1,Y)} \frac{t^l}{l!} \right)$$
$$= \sum_{l=0}^{\infty} \frac{\beta_{l+1}^{(1,Y)}(n+1) - \beta_{l+1}^{(1,Y)}}{l+1} \frac{t^l}{l!}.$$

On the other hand,

$$\sum_{m=0}^{n} \left(E[e^{Yt}] \right)^m = \sum_{m=0}^{n} E[e^{(Y_1 + Y_2 + \dots + Y_m)t}]$$

$$= \sum_{m=0}^{n} \sum_{l=0}^{\infty} E[S_m^l] \frac{t^l}{l!}$$

$$= \sum_{l=0}^{\infty} \sum_{m=0}^{n} E[S_m^l] \frac{t^l}{l!}.$$
(23)

Hence, comparing the coefficients on both sides of (22) and (23), we have the following theorem.

Theorem 3. For $n \ge 0$, we have

$$\sum_{m=0}^{n} E[S_m] = \frac{\beta_{l+1}^{(1,Y)}(n+1) - \beta_{l+1}^{(1,Y)}}{l+1}.$$

From (3), we have

$$e_m(log(1+t)) = \sum_{k=1}^{\infty} \frac{(log(1+t))^k}{(k-1)!k^m}$$

$$= \sum_{k=0}^{\infty} \frac{(log(1+t))^{k+1}}{k!(k+1)^m}$$
(24)

$$=\sum_{k=0}^{\infty} \frac{1}{(k+1)^{m-1}} \sum_{n=k+1}^{\infty} S_1(n,k+1) \frac{t^n}{n!}$$
$$=\sum_{n=k+1}^{\infty} \sum_{k=0}^{n-1} \frac{S_1(n,k+1)}{(k+1)^{m-1}} \frac{t^n}{n!}.$$

On the other hand,

$$e_m(log(1+t)) = \sum_{l=0}^{\infty} \beta_l^{(m,Y)} \frac{t^l}{l!} \left(E[e^{Yt} - 1] \right)$$

$$= \sum_{l=0}^{\infty} \beta_l^{(m,Y)} \frac{t^l}{l!} \left(\sum_{j=0}^{\infty} E[Y^j] \frac{t^j}{j!} - 1 \right)$$

$$= \sum_{n=0}^{\infty} \left(\sum_{l=0}^n \binom{n}{l} \beta_l^{(m,Y)} E[Y^{n-l}] - \beta_n^{(m,Y)} \right) \frac{t^n}{n!}.$$
(25)

Therefore, by comparing the coefficients on both sides of (24) and (25), we have the following theorem.

Theorem 4. For $n, k \ge 0$, we have

$$\sum_{k=0}^{n-1} \frac{S_1(n,k+1)}{(k+1)^{m-1}} = \begin{cases} \sum_{l=0}^n \left(\binom{n}{l} \beta_l^{(m,Y)} E[Y^{n-l}] - \beta_n^{(m,Y)} \right), & \text{if } n \ge k+1, \\ 0, & \text{if } n < k+1. \end{cases}$$

Let Y be the Poisson random variable with parameter $\alpha > 0$, then we have

$$\frac{e_k(log(1+t))}{E[e^{Yt}] - 1} \left(E[e^{Yt}] \right)^x = \frac{e_k(log(1+t))}{e^{\alpha(e^t - 1)} - 1} e^{\alpha x(e^t - 1)} \\ = \frac{\alpha(e^t - 1)}{\alpha(e^t - 1)} \frac{e_k(log(1+t))}{e^{\alpha(e^t - 1) - 1}} e^{\alpha x(e^t - 1)} \\ = \frac{1}{\alpha} \sum_{j=0}^{\infty} \beta_j^{(k)} \frac{t^j}{j!} \frac{\alpha(e^t - 1)}{e^{\alpha(e^t - 1)} - 1} e^{\alpha x(e^x - 1)} \\ = \frac{1}{\alpha} \sum_{j=0}^{\infty} \beta_j^{(k)} \frac{t^j}{j!} \sum_{l=0}^{\infty} \alpha^l B_l(x) \frac{(e^x - 1)^l}{l!} \\ = \sum_{j=0}^{\infty} \beta_j^{(k)} \frac{t^j}{j!} \sum_{m=0}^{\infty} \sum_{l=0}^m \alpha^{l-1} B_l(x) S_2(m,l) \frac{t^m}{m!} \\ = \sum_{n=0}^{\infty} \sum_{m=0}^n \sum_{l=0}^m {n \choose m} \beta_{n-m}^{(k)} \alpha^{l-1} B_l(x) S_2(m,l) \frac{t^n}{m}.$$

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From (18) and (26), we have the following theorem.

Theorem 5. Let Y be the Poisson random variable with parameter α , we have

$$\beta_n^{(k,Y)}(x) = \sum_{m=0}^n \sum_{l=0}^m \binom{n}{m} \beta_{n-m}^{(k)} \alpha^{l-1} B_l(x) S_2(m,l).$$

From (18), we have

$$\sum_{n=0}^{\infty} B_n^{(k,Y)}(\alpha+1) = \frac{e_k(log(1+t))}{E[e^{Yt}] - 1} \left(E[e^{Yt}] \right)^{\alpha} E[e^{Yt}]$$

$$= \sum_{l=0}^{\infty} B_l^{(k,Y)}(\alpha) \frac{t^l}{l!} \sum_{m=0}^{\infty} E[Y^m] \frac{t^m}{m!}$$

$$= \sum_{n=0}^{\infty} \sum_{l=0}^n \binom{n}{l} B_l^{(k,Y)}(\alpha) E[Y^{n-l}] \frac{t^n}{n!}.$$
(27)

From (18), we also have

$$\sum_{n=0}^{\infty} B_n^{(k,Y)}(\alpha) \frac{t^n}{n!} = \sum_{n=0}^{\infty} B_n^Y \frac{t^n}{n!} E[e^{(Y_1 + Y_2 + \dots + Y_\alpha)t}]$$

$$= \sum_{l=0}^{\infty} B_l^{(k,Y)} \frac{t^n}{n!} \sum_{m=0}^{\infty} E[S_\alpha^m] \frac{t^m}{m!}$$

$$= \sum_{n=0}^{\infty} \sum_{l=0}^n \binom{n}{l} B_l^{(k,Y)} E[S_\alpha^m] \frac{t^n}{n!}.$$
(28)

Therefore, by (27) and (28), we have the following theorem.

Theorem 6. For any $\alpha \in \mathbb{Z}$ and $n, \alpha \geq 0$, we have

$$B_n^{(k,Y)}(\alpha+1) - B_n^{(k,Y)}(\alpha) = \sum_{l=0}^n \binom{n}{l} \left(B_l^{(k,Y)}(\alpha) E[Y^{n-l}] - B_l^{(k,Y)} E[S_\alpha^m] \right).$$

3. The probabilistic unipoly-Bernoulli polynomials

In this section, we give the definition of the probabilistic unipoly-Bernoulli polynomials attached to p as follows.

$$\frac{1}{1 - E[e^{-Yt}]} u_k (1 - e^{-t}|p) (E[e^{-Yt}])^x = \sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(x) \frac{t^n}{n!}.$$
(29)

If x = 0, $B_{n,p}^{(k,Y)} = B_{n,p}^{(k,Y)}(0)$ are called the probabilistic unipoly-Bernoulli numbers. Particularly, if p(n) = 1, then $B_{n,1}^{(k,Y)} = B_n^{(k,Y)}(x)$. From (29)

$$\frac{1}{1-E[e^{-Yt}]}u_k(1-e^{-t}|p) = \frac{1}{1-E[e^{-Yt}]}\sum_{m=1}^{\infty}\frac{P(m)(1-e^{-t})^m}{m^k}$$
(30)
$$= \frac{t}{1-E[e^{-Yt}]}\frac{1}{t}\sum_{m=1}^{\infty}\frac{p(m)}{m^k}\frac{(1-e^{-t})^m}{m!}m!$$
$$= \sum_{j=0}^{\infty}B_j^Y(-1)^j\frac{t^j}{j!}\frac{1}{t}\sum_{m=1}^{\infty}\frac{p(m)m!}{m^k}\sum_{l=m}^{\infty}S_2(l,m)(-1)^{l-m}\frac{t^l}{l!}$$
$$= \sum_{j=0}^{\infty}B_j^Y(-1)^j\frac{t^j}{j!}\sum_{l=0}^{\infty}\sum_{m=1}^{l+1}\frac{p(m)m!}{m^k}\frac{S_2(l+1,m)(-1)^{l+1-m}}{l+1}\frac{t^l}{l!}$$
$$= \sum_{n=0}^{\infty}\sum_{l=0}^{n}\sum_{m=1}^{l+1}\binom{n}{l}\frac{p(m)(m-1)!}{m^{k-1}}(-1)^{n-m+1}\frac{S_2(l+1,m)}{l+1}B_{n-l}^Y\frac{t^n}{n!}$$

Therefore, by compring the coefficients on both sides of (29) and (30), we have the following theorem.

Theorem 7. For $n, k \ge 0$, we have

$$B_{n,p}^{(k,Y)} = \sum_{l=0}^{n} \sum_{m=1}^{l+1} \binom{n}{l} \frac{p(m)(m-1)!}{m^{k-1}} (-1)^{n-m+1} \frac{S_2(l+1,m)}{l+1} B_{n-l}^Y.$$

Let Y be the Poisson random variable with parameter $\alpha > 0$. Then we have

$$u_{k}(1 - e^{-t}|p)e^{x\alpha(e^{t}-1)} = \sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(x)\frac{t^{n}}{n!}(1 - e^{\alpha(e^{-t}-1)})$$
(31)
$$= \sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(x)\frac{t^{n}}{n!} - \sum_{m=0}^{\infty} B_{m}^{(k,Y)}(x)\frac{t^{m}}{m!}\sum_{l=0}^{\infty} \frac{\alpha^{l}(e^{-t}-1)^{l}}{l!}$$
$$= \sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(x)\frac{t^{n}}{n!} - \sum_{m=0}^{\infty} B_{m}^{(k,Y)}(x)\frac{t^{m}}{m!}\sum_{l=0}^{\infty} \alpha^{l}\sum_{i=l}^{\infty} S_{2}(i,l)(-1)^{i}\frac{t^{i}}{i!}$$
$$= \sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(x)\frac{t^{n}}{n!} - \sum_{n=0}^{\infty}\sum_{i=0}^{n}\sum_{l=0}^{n} \binom{n}{i}(-1)^{i}\alpha^{l}S_{2}(i,l)B_{n-i}^{(k,Y)}(x)\frac{t^{n}}{n!}$$
$$= \sum_{n=0}^{\infty} \left(B_{n,p}^{(k,Y)}(x) - \sum_{i=0}^{n}\sum_{l=0}^{n}\binom{n}{i}(-1)^{i}\alpha^{l}S_{2}(i,l)B_{n-i}^{(k,Y)}(x) \right)\frac{t^{n}}{n!}.$$

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S. H. Lee, L. Chen, W. Kim / Eur. J. Pure Appl. Math, **17** (3) (2024), 2336-2348 On the other hand

$$u_{k}(1-e^{-t}|p)e^{x\alpha(e^{t}-1)} = \sum_{m=1}^{\infty} \frac{p(m)}{m^{k}}(1-e^{-t})^{m} \sum_{i=0}^{\infty} Bel_{i}(x) \frac{\alpha^{i}(e^{-t}-1)^{i}}{i!}$$
(32)
$$= \sum_{j=1}^{\infty} \sum_{i=0}^{j} \frac{p(j-i)}{(j-i)^{k}} Bel_{i}(x) \frac{\alpha^{i}}{i!}(-1)^{j-i} \frac{(e^{-t}-1)^{j}}{j!} j!$$
$$= \sum_{j=1}^{\infty} \sum_{i=0}^{j} \frac{p(j-i)}{(j-i)^{k}} Bel_{i}(x) \frac{\alpha^{i}j!}{i!}(-1)^{j-i} \sum_{n=j}^{\infty} S_{2}(n,j)(-1)^{n} \frac{t^{n}}{n!}$$
$$= \sum_{n=1}^{\infty} \sum_{j=1}^{n} \sum_{i=0}^{j} \frac{p(j-i)}{(j-i)^{k}} Bel_{i}(x) \frac{\alpha^{i}j!}{i!}(-1)^{j-i+n} S_{2}(n,j) \frac{t^{n}}{n!}.$$

Therefore, by comparing the coefficients on both sides of (31) and (32), we have the following theorem.

Theorem 8. Let Y be the Poisson random variable with parameter $\alpha(> 0)$. Then we have

$$B_{n,p}^{(k,Y)}(x) = \sum_{j=1}^{n} \sum_{i=0}^{j} \frac{p(j-i)}{(j-i)^k} Bel_i(x) \frac{\alpha^i j!}{i!} (-1)^{j-i+n} S_2(n,j) + \sum_{i=0}^{n} \sum_{l=0}^{i} \binom{n}{i} (-1)^i \alpha^l S_2(i,l) B_{n-i}^{(k,Y)}(x)$$

From (29), we have

$$\sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(\alpha) \frac{t^n}{n!} = \sum_{n=0}^{\infty} B_{l,p}^{(k,Y)} \frac{t^l}{l!} \left(E[e^{-Yt}] \right)^{\alpha}$$

$$= \sum_{l=0}^{\infty} B_{l,p}^{(k,Y)} \frac{t^l}{l!} \sum_{m=0}^{\infty} (-1)^m E[Y_1 + Y_2 + \dots + Y_{\alpha}] \frac{t^m}{m!}$$

$$= \sum_{n=0}^{\infty} \sum_{m=0}^{n} (-1)^m \binom{n}{m} B_{n-m,p}^{(k,Y)} E[S_{\alpha}^m] \frac{t^n}{n!}.$$
(33)

Therefore, by compring the coefficients on bosides (33), we have the following theorem. **Theorem 9.** For $\alpha, n \ge 0$ and $\alpha \in \mathbb{Z}$, we have

$$B_{n,p}^{(k,Y)}(\alpha) = \sum_{m=0}^{n} (-1)^m \binom{n}{m} B_{n-m,p}^{(k,Y)} E[S_{\alpha}^m].$$

Let Y be the Bernoulli random variable with probability of success A. Then we have

$$\sum_{n=0}^{\infty} B_{n,p}^{(k,Y)}(x) \frac{t^n}{n!} = \frac{1}{A(e^{-t}-1)} u_k (1-e^{-t}|p) \left(A(e^{-t}-1)+1)\right)^x \tag{34}$$

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$$\begin{split} &= \frac{1}{A(e^{-t}-1)} \sum_{l=1}^{\infty} \frac{p(l)}{l^k} (1-e^{-t})^l \sum_{m=0}^{\infty} \binom{x}{m} A^m (e^{-t}-1)^m \\ &= \frac{1}{A(e^{-t}-1)} \sum_{i=1}^{\infty} \sum_{l=1}^i \frac{p(l)}{l^k} \binom{x}{i-l} A^{i-l} (e^{-t}-1)^i \\ &= \sum_{i=1}^{\infty} \sum_{l=1}^i (-1)^l \frac{p(l)}{l^k} \binom{x}{i-l} A^{i-l-1} (e^{-t}-1)^{i-1} \\ &= \sum_{i=0}^{\infty} \sum_{l=1}^{i+1} (-1)^l \frac{p(l)}{l^k} \binom{x}{i-l+1} A^{i-l} (e^{-t}-1)^i \\ &= \sum_{i=0}^{\infty} \sum_{l=1}^{i+1} (-1)^l \frac{p(l)}{l^k} i! \binom{x}{i-l+1} A^{i-l} \sum_{n=i}^{\infty} (-1)^n S_2(n,i) \frac{t^n}{n!} \\ &= \sum_{n=0}^{\infty} \sum_{i=0}^n \sum_{l=1}^{i+1} (-1)^{l+n} \frac{p(l)}{l^k} (i)_{l-1}(x)_{i-l} A^{i-l} S_2(n,i) \frac{t^n}{n!}. \end{split}$$

Therefore, by compring the coefficients on both sides of (34), we have the following theorem.

Theorem 10. Let Y be the Bernoulli random variable with probability of success A, then we have

$$B_{n,p}^{(k,Y)}(x) = \sum_{i=0}^{n} \sum_{l=1}^{i+1} (-1)^{l+n} \frac{p(l)}{l^k} (i)_{l-1}(x)_{i-l} A^{i-l} S_2(n,i).$$

4. Conclusion

In this paper, we present a probabilistic version of the type 2 poly-Bernoulli polynomials associated with a random variable Y satisfying suitable moment conditions. We call it probabilistic type 2 poly-Bernoulli polynomials. We study some properties of such polynomials and obtain relevant results. More specifically, we derived an exact expression for $\beta_n^{k,Y}(x)$, and establish a relation between the type 2 poly-Bernoulli numbers and the Stirling number of the first kind, and obtain a explicit formula of $\beta_n^{(k,Y)}(x)$, In the case where Y is the Poisson variable with parameter α . Similarly, we define the unipoly-Bernoulli polynomials attached to p. Then we show the explicit expression of $B_{n,p}^{k,Y}(x)$ and other results by skilful calculations. As a next step in our research, we will study this probability type of polynomials more deeply so that give better and generalizable results.

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