An Approximation connected with e^{-x}

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§1. Introduction.

One of the many interesting problems discussed by Ramanujan¹ is concerned with the effect of truncating at its maximum term n^n/n ! the exponential series for e^n , where n is a positive integer. When n is large, the sum of the first n terms is, roughly speaking, half the sum of the whole series. More precisely, Ramanujan's conjecture was that, if

$$1 + \frac{n}{1!} + \frac{n^2}{2!} + \ldots + \frac{n^{n-1}}{(n-1)!} + \frac{n^n}{n!} \theta_n = \frac{1}{2} e^n,$$

then θ_n lies between $\frac{1}{2}$ and $\frac{1}{3}$, and that, when n is large, θ_n may be represented asymptotically by the formula

$$\theta_n \sim \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \dots$$

The first rigorous proofs of these results and of the fact that θ_n decreases steadily as *n* increases, were published independently by Szegö² and Watson.³

Dr A. C. Aitken recently informed me that he possessed strong numerical evidence for the existence of similar results in connexion with e^{-n} . He had defined the number ϕ_n by the equation

$$1 - \frac{n}{1!} + \frac{n^2}{2!} - \ldots + (-1)^n \frac{n^n}{n!} \phi_n = e^{-n},$$

¹ Collected Papers of Srinivasa Ramanujan (1927), xxvi.

² Journal London Math. Soc., 3 (1928), 225-232.

³ Proc. London Math. Soc., (2), 29 (1928), 293-308.

n ϕ_n 1.0... 0 1 ·63212055.... $\mathbf{2}$ ·56766764.... 8 ·51609845.... 9 .51425871.... 10 ·51280208.... 11 ·51161414.... ·51062785.... 12 100 ·50125310....

and had calculated the values of ϕ_n given in the table below.

The present note is concerned with proving three theorems which Dr Aitken had conjectured on this numerical evidence.

§ 2. Theorem 1. If ϕ_n be defined by

$$1 - \frac{n}{1!} + \frac{n^2}{2!} - \ldots + (-1)^n \frac{n^n}{n!} \phi_n = e^{-n},$$

then $\phi_n \rightarrow \frac{1}{2}$ as $n \rightarrow \infty$.

Let us consider the sum of the exponential series for e^{-n} , truncated at its maximum term; it is

$$1 - \frac{n}{1!} + \frac{n^2}{2!} - \dots + (-1)^n \frac{n^n}{n!}$$

= $(-1)^n \frac{n^n}{n!} \sum_{r=0}^n (-1)^r \frac{n!}{(n-r)!} n^{-r}$
= $(-1)^n \frac{n^n}{n!} \int_0^\infty e^{-u} \left(1 - \frac{u}{n}\right)^n du$
= $(-1)^n \frac{n^n}{n!} I$, say.

We split up the integral I into two parts, viz.

$$I = \int_0^n e^{-u} \left(1 - \frac{u}{n}\right)^n du + \int_n^\infty e^{-u} \left(1 - \frac{u}{n}\right)^n du$$
$$= I_1 + I_2,$$

and consider the behaviour of I_1 and I_2 for large values of the integer n.

Now, since

$$\left(1-\frac{u}{n}\right)^n \to e^{-u}$$

as $n \rightarrow \infty$, we have, by a formal limiting process,

$$\lim_{n \to 0} I_1 = \int_0^\infty e^{-2u} \, du = \frac{1}{2}.$$

That this process is valid follows from the use of Tannery's Theorem for integrals.¹ On the other hand, if we make the substitution u = n + v in I_2 , we obtain \cdot

$$I_2 = (-1)^n \frac{e^{-n}}{n^n} \int_0^\infty e^{-v} v^n \, dv = (-1)^n \frac{e^{-n}}{n^n} \, n! \, .$$

We have thus shewn that

$$1 - \frac{n}{1!} + \frac{n^2}{2!} - \ldots + (-1)^n \frac{n^n}{n!} = (-1)^n \frac{n^n}{n!} I_1 + e^{-n},$$

which is the result stated in Theorem 1.

§3. Theorem 2. ϕ_n decreases steadily from 1 to $\frac{1}{2}$ as the integer n increases from 0 to ∞ .

It follows from §2 that

$$\phi_n = 1 - \int_0^n e^{-u} \left(1 - \frac{u}{n}\right)^n du$$
$$= 1 - n \int_0^1 [e^{-v} (1 - v)]^n dv.$$

Now, as v increases from 0 to 1, $e^{-t} = e^{-v} (1 - v)$ decreases from 1 to 0, so that t increases from 0 to ∞ . Thus² we have

$$\phi_n = 1 - n \int_0^\infty e^{-nt} \frac{dv}{dt} dt.$$

A second formula for ϕ_n may be obtained by integration by parts, which gives

$$\phi_n = 1 + \left[e^{-nt} \frac{dv}{dt} \right]_0^\infty - \int_0^\infty e^{-nt} \frac{d^2v}{dt^2} dt.$$

But since

$$t=v-\log\left(1-v\right),$$

¹ Bromwich, Infinite Series (1926), 485.

² Cf. Watson, loc. cit.

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we have

hence

$$\frac{dv}{dt} = \frac{1-v}{2-v}, \quad \frac{d^2v}{dt^2} = -\frac{(1-v)}{(2-v)^3};$$

$$\phi_n = \frac{1}{2} + \int_0^\infty e^{-nt} G(t) dt$$

where $G(t) = (1 - v)/(2 - v)^3$ is positive. From this formula the monotonic character of ϕ_n at once follows. To complete the theorem, we note that ϕ_0 is obviously 1, and that we have already shewn that $\phi_n \rightarrow \frac{1}{2}$.

§4. Theorem 3. ϕ_n possesses the asymptotic expansion

$$\phi_n \sim \frac{1}{2} + \frac{1}{8n} + \frac{1}{32n^2} - \frac{1}{128n^3} - \frac{13}{256n^4} + \dots$$

We obtain the asymptotic expansion of

$$\phi_n = 1 - n \int_0^\infty e^{-nt} \frac{dv}{dt} dt$$

by applying to the integral

$$J = \int_0^\infty e^{-nt} \, \frac{dv}{dt} \, dt$$

the following lemma, due to Watson.¹

Lemma. Let F(t) be analytic when $|t| \leq a + \delta$, where $a > 0, \delta > 0$, save possibly for a branch point at the origin; and let

$$F(t) = \sum_{m=1}^{\infty} a_m t^{(m/r)-1}$$

when $|t| \leq a$, r being positive; also let $|F(t)| < Ke^{bt}$, where K and b are positive numbers independent of t, when t is positive and $t \geq a$. Then the asymptotic expansion

$$\int_0^\infty e^{-\nu t} F(t) dt \sim \sum_{m=1}^\infty a_m \Gamma(m/r) \nu^{-m/r}$$

holds when $|\nu|$ is sufficiently large and $|\arg \nu| \leq \frac{1}{2}\pi - \Delta$, where Δ is an arbitrary positive number.

The function v(t) which occurs in the integrand of J was defined to be the solution of the equation in w,

$$t = w - \log\left(1 - w\right),$$

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¹ Proc. London Math. Soc. (2), 17 (1918), 133. It also occurs in his treatise on Bessel Functions (1922), 236.

which vanishes at t = 0. By reversion of series, it can be found, with little difficulty, that

$$v = \frac{t}{2} - \frac{t^2}{16} - \frac{t^3}{192} + \frac{t^4}{3072} + \frac{13t^5}{30720} + \dots$$

is the formal power series expansion of v.

To determine the radius of convergence of this power series, we make use of the theory of functions of a complex variable. When t is complex, v is one branch of the many-valued function w defined by the equation

$$t = w - \log\left(1 - w\right).$$

The singular points of w are the points where dw/dt is infinite or zero. But since

$$\frac{dw}{dt}=\frac{1-w}{2-w},$$

the singularities are the points where w takes the values 1 and 2, and so are the point at infinity and the points $t = 2 \pm (2p + 1) \pi i$, where $p = 0, 1, 2, \ldots$

It follows, then, that v(t) is regular when $|t| < |2 + \pi i|$, and that the power series converges there. But this implies that dv/dt is also regular there, and possesses the power series expansion

$$\frac{dv}{dt} = \frac{1}{2} = \frac{t}{8} - \frac{t^2}{64} + \frac{t^3}{768} + \frac{13t^4}{6144} + \dots$$

Lastly, we observe that, when $t \ge 0$,

$$0 \leq rac{dv}{dt} = rac{1-v}{2-v} \leq rac{1}{2}$$
 ,

so that all the conditions of Watson's lemma are satisfied.

Applying the lemma, we have

$$J \sim \frac{1}{2n} - \frac{1}{8n^2} - \frac{1}{32n^3} + \frac{1}{128n^4} + \frac{13}{256n^5} + \dots,$$

and hence, since $\phi_n = 1 - nJ$,

$$\phi_n \sim \frac{1}{2} + \frac{1}{8n} + \frac{1}{32n^2} - \frac{1}{128n^3} - \frac{13}{256n^4} + \dots$$

It is, perhaps, of interest to point out that Dr Aitken conjectured correctly the first two coefficients in this asymptotic expansion and suggested that the third was either 1/32 or 7/225. §5. Dr Aitken also observes that "Ramanujan's result, enunciated in §1, has an application to the theory of rare frequency. It implies that, as the mean m of Poisson's function $y = e^{-m} m^x/\Gamma(x+1)$ increases, the median (which is the abscissa of the ordinate which bisects the area under the curve) tends, quite rapidly, to $m - \frac{1}{6}$; so that, since the mode (the abscissa of maximum ordinate) can readily be proved to tend to $m - \frac{1}{2}$, we have here an instance of the property, observed empirically in many skew curves of frequency, that the distances of the mode, median and mean are approximately in the ratio 2:1."