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A Two-Sided Inequality of Gamma Function

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Abstract: This note shows that the inequality

$$\left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x}\right) < \Gamma(x+1) < \left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x-0.5}\right)$$

holds for all $x \geq 1$.

Key words: two-sided inequality; Gamma function; Stirling formula.

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1. Introduction

In [1], the authors proved the following sharp inequality for all the positive integers n :

$$\left(\frac{n}{e}\right)^n \sqrt{2\pi n} \left(1 + \frac{1}{12n}\right) < n! < \left(\frac{n}{e}\right)^n \sqrt{2\pi n} \left(1 + \frac{1}{12n-0.5}\right).$$

Considering the relation

$$\Gamma(n+1) = n!$$

a nature problem is whether the inequality

$$\left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x}\right) < \Gamma(x+1) < \left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x-0.5}\right)$$

holds for all $x \geq 1$. The answer is yes.

In this note, we will prove the following theorem.

Theorem For all real numbers $x \geq 1$, the following inequality holds:

$$\left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x}\right) < \Gamma(x+1) < \left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x-0.5}\right), \quad (1)$$

where Γ denotes the Gamma function.

2. Proof of the Theorem

In order to prove the theorem, we need the following two Lemmas.

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Lemma 1 *The following inequality*

$$\left(x + \frac{1}{2}\right) \log\left(1 + \frac{1}{x}\right) - 1 > \frac{1}{12x(x+1)} - \frac{1}{72} \frac{1}{x^2(x+1)^2} + \frac{4}{45} \frac{1}{(2x+1)^4}$$

holds for $x > 0$.

Proof We first prove that

$$\left(x + \frac{1}{2}\right) \log\left(1 + \frac{1}{x}\right) - 1 = \sum_{k=1}^{\infty} \frac{1}{2k+1} \left(\frac{1}{2x+1}\right)^{2k} \quad (2)$$

for all $x > 0$. In fact,

$$\begin{aligned} \left(x + \frac{1}{2}\right) \log\left(1 + \frac{1}{x}\right) - 1 &= \frac{2x+1}{2} \log \frac{1 + \frac{1}{2x+1}}{1 - \frac{1}{2x+1}} - 1 \\ &= \frac{2x+1}{2} 2 \sum_{k=0}^{\infty} \frac{1}{2k+1} \left(\frac{1}{2x+1}\right)^{2k+1} - 1 = \sum_{k=0}^{\infty} \frac{1}{2k+1} \left(\frac{1}{2x+1}\right)^{2k} - 1 \\ &= \sum_{k=1}^{\infty} \frac{1}{2k+1} \left(\frac{1}{2x+1}\right)^{2k}. \end{aligned}$$

Equality (2) implies

$$\begin{aligned} \left(x + \frac{1}{2}\right) \log\left(1 + \frac{1}{x}\right) - 1 &= \frac{1}{3} \frac{1}{(2x+1)^2} + \frac{1}{5} \left(\frac{1}{(2x+1)^2}\right)^2 + \frac{1}{7} \left(\frac{1}{(2x+1)^2}\right)^3 + \dots \\ &> \frac{1}{3} \frac{1}{(2x+1)^2} + \left(\frac{1}{3(2x+1)^2}\right)^2 + \left(\frac{1}{3(2x+1)^2}\right)^3 + \dots + \frac{1}{5} \frac{1}{(2x+1)^4} - \frac{1}{9} \frac{1}{(2x+1)^4} \\ &= \sum_{k=1}^{\infty} \left(\frac{1}{3(2x+1)^2}\right)^k + \frac{1}{5} \frac{1}{(2x+1)^4} - \frac{1}{9} \frac{1}{(2x+1)^4} \\ &= \frac{1}{12x^2 + 12x + 2} + \frac{4}{45} \frac{1}{(2x+1)^4} \\ &= \frac{1}{12x^2 + 12x} \cdot \frac{1}{1 + \frac{1}{6x^2 + 6x}} + \frac{4}{45} \frac{1}{(2x+1)^4} \\ &> \frac{1}{12x^2 + 12x} \left(1 - \frac{1}{6x^2 + 6x}\right) + \frac{4}{45} \frac{1}{(2x+1)^4} \\ &= \frac{1}{12x(x+1)} - \frac{1}{72} \frac{1}{x^2(x+1)^2} + \frac{4}{45} \frac{1}{(2x+1)^4}. \end{aligned}$$

Lemma 1 is proved.

Lemma 2^[2] *For any $x > 0$, there exists $\theta(x) \in (0, 1)$, such that*

$$\Gamma(x+1) = \sqrt{2\pi x} \left(\frac{x}{e}\right)^x \exp\left(\frac{\theta(x)}{12x}\right),$$

where

$$\theta(x) = 12x \int_0^{+\infty} \frac{[t] - t + \frac{1}{2}}{t+x} dt.$$

Proof of Theorem By Lemma 2, Inequality (1) is equivalent to the following inequality

$$\log\left(1 + \frac{1}{12x}\right) < \int_0^{+\infty} \frac{[t] - t + 1/2}{t + x} dt < \log\left(1 + \frac{1}{12x - 0.5}\right). \tag{3}$$

We first prove the inequality on the right hand side of (3). It is known^[2] that for any $x > 0$,

$$0 < \int_0^{+\infty} \frac{[t] - t + 1/2}{t + x} dt < \frac{1}{12x}.$$

Therefore, for $x \geq 1$, we have

$$\begin{aligned} &\log\left(1 + \frac{1}{12x - 0.5}\right) - \int_0^{+\infty} \frac{[t] - t + 1/2}{t + x} dt > \log\left(1 + \frac{1}{12x - 0.5}\right) - \frac{1}{12x} \\ &> \sum_{j=1}^4 \frac{(-1)^{j-1}}{j} \left(\frac{1}{12x - 0.5}\right)^j - \frac{1}{12x} = \frac{12x^2 - 2x - (0.5)^4}{12x \cdot (12x - 0.5)^4} > 0. \end{aligned}$$

In order to prove the left hand side of (3), we note^[2]

$$\int_0^{+\infty} \frac{[t] - t + 1/2}{t + x} dt = \sum_{k=0}^{\infty} \left\{ \left(k + \frac{1}{2} + x\right) \log\left(1 + \frac{1}{k + x}\right) - 1 \right\}, x > 0.$$

Replacing x by $k + x$ in Lemma 1, we obtain

$$\begin{aligned} &\int_0^{+\infty} \frac{[t] - t + 1/2}{t + x} dt - \log\left(1 + \frac{1}{12x}\right) \\ &> -\log\left(1 + \frac{1}{12x}\right) + \frac{1}{12} \sum_{k=0}^{\infty} \frac{1}{(k + x)(k + x + 1)} - \frac{1}{72} \sum_{k=0}^{\infty} \frac{1}{(k + x)^2(k + x + 1)^2} + \\ &\quad \frac{4}{45} \sum_{k=0}^{\infty} \frac{1}{(2(k + x) + 1)^4} \\ &> -\frac{1}{12x} + \frac{1}{2} \left(\frac{1}{12x}\right)^2 - \frac{1}{3} \left(\frac{1}{12x}\right)^3 + \frac{1}{12x} - \frac{1}{72} \sum_{k=0}^{\infty} \frac{1}{(k + x)^2(k + x + 1)^2} + \frac{4}{45} \frac{1}{(2x + 1)^4} \\ &= \frac{1}{288x^2} - \frac{1}{5184x^3} - \frac{1}{72} \left(\frac{1}{x^2(x + 1)^2} + \frac{1}{(x + 1)^2(x + 2)^2} + \sum_{k=2}^{\infty} \frac{1}{(k + x)^2(k + x + 1)^2}\right) + \\ &\quad \frac{4}{45} \frac{1}{(2x + 1)^4} \\ &> \frac{1}{288x^2} - \frac{1}{5184x^2} - \frac{1}{72} \left(\frac{1}{x^2(x + 1)^2} + \frac{1}{(x + 1)^2(x + 2)^2} + \int_1^{+\infty} \frac{dy}{(y + x)^2(y + x + 1)^2}\right) + \\ &\quad \frac{4}{45} \frac{1}{(2x + 1)^4} \\ &= \frac{17}{5184x^2} + \frac{4}{45} \frac{1}{(2x + 1)^4} - \frac{1}{72} \left(\frac{1}{x^2(x + 1)^2} + \frac{1}{(x + 1)^2(x + 2)^2} + \frac{1}{x + 1} + \frac{1}{x + 2} - \right. \\ &\quad \left. 2 \log\left(1 + \frac{1}{x + 1}\right)\right) \\ &> \frac{17}{5184x^2} + \frac{4}{45} \frac{1}{(2x + 1)^4} - \frac{1}{72} \left(\frac{1}{x^2(x + 1)^2} + \frac{1}{(x + 1)^2(x + 2)^2} + \frac{1}{x + 1} + \frac{1}{x + 2} - \right. \end{aligned}$$

$$\begin{aligned}
& 2\left(\frac{1}{x+1} - \frac{1}{2} \frac{1}{(x+1)^2} + \frac{1}{3} \frac{1}{(x+1)^3} - \frac{1}{4} \frac{1}{(x+1)^4}\right) \\
&= \left(\frac{17}{5184x^2} + \frac{4}{45(1+2x)^4}\right) + \frac{1}{72} \left(\frac{1}{1+x} - \frac{1}{(1+x)^2} + \frac{2}{3(1+x)^3} - \frac{1}{2(1+x)^4}\right) - \\
& \quad \frac{1}{72} \left(\frac{1}{(2+x)} + \frac{1}{x^2(1+x)^2} + \frac{1}{(1+x)^2(2+x)^2}\right) \\
&= \frac{85 + 680x + 4344x^2 + 2720x^3 + 1360x^4}{25920x^2(1+2x)^4} + \frac{1}{72} \left(\frac{1 + 10x + 12x^2 + 6x^3}{6(1+x)^4} - \right. \\
& \quad \left. \frac{4 + 4x + 4x^2 + 5x^3 + 4x^4 + x^5}{x^2(1+x)^2(2+x)^2}\right) \\
&= \frac{85 + 680x + 4344x^2 + 2720x^3 + 1360x^4}{25920x^2(1+2x)^4} + \frac{-24 - 72x - 92x^2 - 58x^3 - 19x^4 - 2x^5}{432x^2(1+x)^4(2+x)^2} \\
&= \frac{-1100 - 11420x - 40179x^2 - 68020x^3 - 52666x^4 + 9696x^5 + 65909x^6}{25920x^2(1+x)^4(2+x)^2(1+2x)^4} + \\
& \quad \frac{70952x^7 + 39384x^8 + 11680x^9 + 1360x^{10}}{25920x^2(1+x)^4(2+x)^2(1+2x)^4}.
\end{aligned}$$

Rewrite the numerator of (3) as follows to see that for $x \geq 1$,

$$\begin{aligned}
& x^3(70952x^4 - 68020) + x^4(65909x^2 - 52666) + x(11680x^8 - 11420) + \\
& (1360x^{10} - 1100) + x^2(9696x^3 + 39384x^6 - 40179) > 0.
\end{aligned}$$

This completes the proof of the Theorem. \square

References:

- [1] HSU L C, LUO Xiao-nan. *On a two-sided inequality involving stirling's formula* [J]. J. Math. Res. Exposition, 1999, 19(3): 491-494.
- [2] CHANG Geng-zhe, SHI Ji-huai. *A Course in Mathematical Analysis Vol.(II)* [M]. Beijing: Higher Education Press, 2003.

有关 Gamma 函数的一个双不等式

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摘要: 本文将文献 [1] 中的双边不等式从自然数推广至实数, 证明了下面不等式成立:

$$\left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x}\right) < \Gamma(x+1) < \left(\frac{x}{e}\right)^x \sqrt{2\pi x} \left(1 + \frac{1}{12x - 0.5}\right),$$

其中 $x \geq 1$.

关键词: 双边不等式; Γ 函数; Stirling 公式.