Monotonicity of the difference between median and mean of gamma distributions and of a related Ramanujan sequence

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For $n \ge 0$, let λ_n be the median of the $\Gamma(n+1,1)$ distribution. We prove that the sequence $\{\alpha_n = \lambda_n - n\}$ decreases from $\log 2$ to $\frac{2}{3}$ as n increases from 0 to ∞ . The difference, $1 - \alpha_n$, between the mean and the median thus increases from $1 - \log 2$ to $\frac{1}{3}$. This result also proves a conjecture by Chen and Rubin about the Poisson distributions: if $Y_\mu \sim \operatorname{Poisson}(\mu)$, and λ_n the largest μ such that $P(Y_\mu \le n) = \frac{1}{2}$, then $\lambda_n - n$ is decreasing in n. The sequence $\{\alpha_n\}$ is related to a sequence $\{\theta_n\}$, introduced by Ramanujan, which is known to be decreasing and of the form $\theta_n = \frac{1}{3} + 4/(135(n+k_n))$, where $\frac{2}{21} < k_n \le \frac{8}{45}$. We also show that the sequence $\{k_n\}$ is decreasing.

Keywords: gamma distribution; mean; median; Poisson distribution; Ramanujan

1. Introduction

Let $Y_{\mu} \sim \text{Poisson}(\mu)$, and λ_n be the largest μ such that $P(Y_{\mu} \leq n) = \frac{1}{2}$. Using the well-known relation between the Poisson and gamma distributions, we obtain

$$\frac{1}{2} = P(Y_{\lambda_n} \leq n) = P(X_{n+1} > \lambda_n),$$

where $X_{n+1} \sim \Gamma(n+1, 1)$, so that λ_n is the median of the $\Gamma(n+1, 1)$ distribution. Chen and Rubin (1986) proved, in our notation, that

$$n + \frac{2}{3} < \lambda_n < n + 1,\tag{1}$$

and conjectured that

$$\alpha_n = \lambda_n - n$$

is decreasing in n. By (1),

$$\frac{2}{3} < \alpha_n < 1.$$

This result was sharpened by Choi (1994) to

$$\frac{2}{3} < \alpha_n \le \log 2$$
.

Choi also gave the asymptotic expansion

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$$\alpha_n = \frac{2}{3} + \frac{8}{405n} - \frac{64}{5103n^2} + \frac{2^7 \cdot 23}{3^9 \cdot 25n^3} + O\left(\frac{1}{n^4}\right),$$

which gives

$$\Delta \alpha_n = \alpha_n - \alpha_{n+1} = \frac{8}{405 n^2} - \frac{1144}{25515 n^3} + O\left(\frac{1}{n^4}\right),$$

so that $\{\alpha_n\}$ is decreasing for sufficiently large n. In the next section, we will show that the sequence $\{\alpha_n\}$ is in fact decreasing for all $n \ge 0$, with $\alpha_0 = \log 2$ and $\alpha_\infty = \frac{2}{3}$. This proves Conjecture 2 of Chen and Rubin (1986).

The analysis of $\{\alpha_n\}$ (or $\{\lambda_n\}$) is closely related to the problem, set by Ramanujan (1911), of showing that

$$\frac{1}{2}e^n = 1 + \frac{n}{1!} + \frac{n^2}{2!} + \dots + \theta_n \frac{n^n}{n!}, \quad \text{where } \theta_n \text{ lies between } \frac{1}{2} \text{ and } \frac{1}{3},$$
 (2)

which, in his edition of Ramanujan's notebooks, Berndt (1989) refers to as 'ultimately famous'.

A solution was outlined by Ramanujan (1912). Complete proofs were given by Szegő (1928), who also proved that the sequence $\{\theta_n\}$ is decreasing, and Watson (1929). In his first letter to Hardy dated 16 January, 1913, Ramanujan (1962) further claimed that

$$\theta_n = \frac{1}{3} + \frac{4}{135(n+k_n)}, \quad \text{where } k_n \text{ lies between } \frac{8}{45} \text{ and } \frac{2}{21}.$$
 (3)

This was proved by Flajolet *et al.* (1995). We will use this result in the next section to prove that the sequence $\{\alpha_n\}$ is decreasing, and in Section 3 we also prove that the sequence $\{k_n\}$ decreases for all $n \ge 0$, from $k_0 = \frac{8}{45}$ to $k_\infty = \frac{2}{21}$.

Remark 1. Ramanujan's claim (3) is given as Exercise 1.2.11.3.13 by Knuth (1968)!

Remark 2. Our interest in the sequence $\{\lambda_n\}$ came from a statistical problem in the analysis of safety at Swedish nuclear power plants, where, in order to estimate the mean μ of a Poisson distribution, we needed to create an upper 50% confidence limit for μ given the observation n. This confidence limit is $\lambda_n = n + \alpha_n$. As $\alpha_n > \frac{2}{3}$, and $\alpha_5 \approx 0.67$ (see Table 1), the estimate n + 0.67 is conservative for n > 5 if we can show that the sequence $\{\alpha_n\}$ is decreasing.

2. Monotonicity of $\{\alpha_n\}$

The values of α_n can easily be computed for small n. For $n \leq 10$ they are given in Table 1.

Theorem 1. The sequence $\{\alpha_n\}_0^\infty$ is decreasing in n for all $n \ge 0$.

n	α_n	$\Delta \alpha_n$
0	0.693 147	0.014 800
1	0.678 347	0.004 287
2	0.674 060	0.002 000
3	0.672 061	0.001 152
4	0.670 909	0.000 748
5	0.670 161	0.000 524
6	0.669637	0.000 388
7	0.669 249	0.000 298
8	0.668 951	0.000237
9	0.668715	0.000 192
10	0.668 522	0.000 159

Table 1. Values of α_n and $\Delta \alpha_n$ for small n

The proof of the theorem consists of a number of steps. The first step is to establish a relation between α_n and Ramanujan's θ_n .

Lemma 2.

$$1 - \theta_n = \int_0^{\alpha_n} e^{-x} \cdot \left(1 + \frac{x}{n}\right)^n dx.$$

Proof. As in Knuth (1968), let

$$I_1 = \int_{0}^{\infty} e^{-t} \cdot t^n \, dt$$

and

$$I_2 = \int_n^{n+\alpha_n} e^{-t} \cdot t^n \, \mathrm{d}t.$$

Then, by (2),

$$\frac{I_1}{n!} = P(X_{n+1} > n) = P(Y_n \le n) = \frac{1}{2} + (1 - \theta_n) \frac{n^n}{n!} e^{-n}$$

and

$$\frac{I_2}{n!} = \frac{1}{2} - P(X_{n+1} < n) = \frac{1}{2} - \left(1 - \frac{I_1}{n!}\right) = (1 - \theta_n) \frac{n^n}{n!} e^{-n}.$$

By substituting t = x + n in I_2 , we obtain

$$I_2 = e^{-n} \int_0^{\alpha_n} e^{-x} (n+x)^n dx = e^{-n} \cdot n^n \int_0^{\alpha_n} e^{-x} \left(1 + \frac{x}{n}\right)^n dx,$$

which proves the lemma.

The second step is to constructively estimate the integral in Lemma 2. Let $\gamma_n = 1 - \theta_n$. The sequence $\{\gamma_n\}$ is then increasing for all $n \ge 0$. By (2), we have an explicit expression for θ_n , and hence for γ_n . Later, we will need γ_n for some small values of n, so the first few are given in Table 2.

Lemma 3. For $n \ge 3$, with $\gamma_n = 1 - \theta_n$,

$$\gamma_n < \alpha_n - \frac{\alpha_n^3}{6n} + \frac{\alpha_n^4}{12n^2} + \frac{\alpha_n^5}{40n^2} - \frac{0.0022}{n^3},$$
$$\gamma_n > \alpha_n - \frac{\alpha_n^3}{6n} + \frac{\alpha_n^4}{12n^2} + \frac{\alpha_n^5}{40n^2} - \frac{0.0114}{n^3}.$$

Proof. For 0 < x < 1,

$$e^{-x} \left(1 + \frac{x}{n} \right)^n \begin{cases} = \exp\left(-x + n \log\left(1 + \frac{x}{n} \right) \right) = \exp\left(-\frac{x^2}{2n} + \frac{x^3}{3n^2} - \frac{x^4}{4n^3} + \dots \right), \\ < \exp\left(-\left(\frac{x^2}{2n} - \frac{x^3}{3n^2} \right) \right), \\ > \exp\left(-\left(\frac{x^2}{2n} - \frac{x^3}{3n^2} + \frac{x^4}{4n^3} \right) \right). \end{cases}$$

Table 2. Values of γ_n for small n

n	$\gamma_n = 1 - \theta_n$	Decimal
0	$\frac{1}{2}$	0.500 000
1	$\frac{4-e}{2}$	0.640 859
2	$\frac{10-e^2}{4}$	0.652736
3	$\frac{26-e^3}{9}$	0.657 163
4	$\frac{206 - 3e^4}{64}$	0.659 462
5	$\frac{2194 - 12e^5}{625}$	0.660 867

Now, for 0 < x < 1,

$$1 - x + \frac{x^2}{2} - \frac{x^3}{6} < e^{-x} < 1 - x + \frac{x^2}{2}$$

so that

$$e^{-x} \left(1 + \frac{x}{n} \right)^n < \exp\left(-\left(\frac{x^2}{2n} - \frac{x^3}{3n^2} \right) \right)$$

$$< 1 - \left(\frac{x^2}{2n} - \frac{x^3}{3n^2} \right) + \frac{1}{2} \left(\frac{x^2}{2n} - \frac{x^3}{3n^2} \right)$$

$$= 1 - \frac{x^2}{2n} + \frac{x^3}{3n^2} + \frac{x^4}{8n^2} - \frac{x^5}{6n^3} + \frac{x^6}{18n^4}.$$
(4)

Integrating (4), using $\alpha_n > \frac{2}{3}$ and $n \ge 3$, gives

$$\gamma_n < \alpha_n - \frac{\alpha_n^3}{6n} + \frac{\alpha_n^4}{12n^2} + \frac{\alpha_n^5}{40n^2} - \frac{\alpha_n^6}{36n^3} + \frac{\alpha_n^7}{126n^4}$$
$$< \alpha_n - \frac{\alpha_n^3}{6n} + \frac{\alpha_n^4}{12n^2} + \frac{\alpha_n^5}{40n^2} - \frac{0.0022}{n^3},$$

which proves the first part of the lemma.

Further,

$$e^{-x} \left(1 + \frac{x}{n} \right)^n > \exp \left(-\left(\frac{x^2}{2n} - \frac{x^3}{3n^2} + \frac{x^4}{4n^3} \right) \right)$$

$$> 1 - \left(\frac{x^2}{2n} - \frac{x^3}{3n^2} + \frac{x^4}{4n^3} \right) + \frac{1}{2} \left(\frac{x^2}{2n} - \frac{x^3}{3n^2} + \frac{x^4}{4n^3} \right)^2 - \frac{1}{6} \left(\frac{x^2}{2n} - \frac{x^3}{3n^2} + \frac{x^4}{4n^3} \right)^3. (5)$$

Integration of (5) and straightforward, but tedious, estimations, using $\alpha_n \le \log 2$ and $n \ge 3$, give

$$\begin{split} \gamma_n &> \alpha_n - \frac{\alpha_n^3}{6n} + \frac{\alpha_n^4}{12n^2} + \frac{\alpha_n^5}{40n^2} \\ &- \frac{\alpha_n^5}{20n^3} - \frac{\alpha_n^6}{36n^3} + \frac{\alpha_n^7}{7} \left(\frac{17}{72n^4} - \frac{1}{48n^3} \right) + \frac{\alpha_n^8}{8} \left(\frac{1}{24n^4} - \frac{1}{12n^5} \right) \\ &+ \frac{\alpha_n^9}{9} \left(\frac{1}{32n^6} - \frac{17}{288n^5} \right) + \frac{31\alpha_n^{10}}{6480n^6} - \frac{17\alpha_n^{11}}{6336n^7} + \frac{\alpha_n^{12}}{1152n^8} - \frac{\alpha_n^{13}}{4992n^9} \\ &= \alpha_n - \frac{\alpha_n^3}{6n} + \frac{\alpha_n^4}{12n^2} + \frac{\alpha_n^5}{40n^2} - \frac{0.0114}{n^3} \,, \end{split}$$

which proves the second part of the lemma.

The third step is to invert Lemma 3, that is, to give upper and lower bounds for α_n expressed in γ_n .

Lemma 4. For $n \ge 3$,

$$\alpha_n < \gamma_n + \frac{\gamma_n^3}{6n} - \frac{\gamma_n^4}{12n^2} + \frac{7\gamma_n^5}{120n^2} + \frac{0.0068}{n^3},$$

$$\alpha_n > \gamma_n + \frac{\gamma_n^3}{6n} - \frac{\gamma_n^4}{12n^2} + \frac{7\gamma_n^5}{120n^2} - \frac{0.0079}{n^3}.$$

Proof. Lemma 3, with $C_1 = 0.0022$ and $C_2 = 0.0114$, gives

$$\alpha_n < \gamma_n + \frac{\alpha_n^3}{6n} - \frac{\alpha_n^4}{12n^2} - \frac{\alpha_n^5}{40n^2} + \frac{C_2}{n^3},$$
 (6)

$$\alpha_n > \gamma_n + \frac{\alpha_n^3}{6n} - \frac{\alpha_n^4}{12n^2} - \frac{\alpha_n^5}{40n^2} + \frac{C_1}{n^3}.$$
 (7)

On the right-hand side of these expressions, we need to replace the powers of α_n by expressions in γ_n . It is sufficient to do so with estimates of order C/n^2 and C/n. From (6) and (7) we immediately obtain

$$\alpha_n < \gamma_n + \frac{\alpha_n^3}{6n} - \frac{1}{n^2} \cdot \left(\frac{\left(\frac{2}{3}\right)^4}{12} + \frac{\left(\frac{2}{3}\right)^5}{40} - \frac{C_2}{3} \right) = \gamma_n + \frac{\alpha_n^3}{6n} - \frac{C_3}{n^2},$$
 (8)

$$\alpha_n > \gamma_n + \frac{\alpha_n^3}{6n} - \frac{1}{n^2} \cdot \left(\frac{(\log 2)^4}{12} + \frac{(\log 2)^5}{40} \right) = \gamma_n + \frac{\alpha_n^3}{6n} - \frac{C_4}{n^2},$$
 (9)

where $C_3 > 0$, and

$$\alpha_n < \gamma_n + \frac{(\log 2)^3}{6n} = \gamma_n + \frac{C_5}{n},$$
 (10)

$$\alpha_n > \gamma_n + \frac{\left(\frac{2}{3}\right)^3}{6n} - \frac{C_4}{3n} = \gamma_n + \frac{C_6}{n}.$$
 (11)

This gives, with repeated use of (8) and recalling that $\alpha_n > \frac{2}{3}$ and $\gamma_n \ge \gamma_3$ for $n \ge 3$,

$$\alpha_{n}^{3} < \alpha_{n}^{2} \left(\gamma_{n} + \frac{\alpha_{n}^{3}}{6n} - \frac{C_{3}}{n^{2}} \right) < \alpha_{n} \gamma_{n} \left(\gamma_{n} + \frac{\alpha_{n}^{3}}{6n} - \frac{C_{3}}{n^{2}} \right) + \frac{\alpha_{n}^{5}}{6n} - \frac{C_{3}\alpha_{n}^{2}}{n^{2}}$$

$$< \gamma_{n}^{3} + \frac{\alpha_{n}^{3} (\gamma_{n}^{2} + \gamma_{n} \alpha_{n} + \alpha_{n}^{2})}{6n} - \frac{C_{3} (\gamma_{3}^{2} + \gamma_{3} \cdot \frac{2}{3} + \left(\frac{2}{3}\right)^{2})}{n^{2}}$$

$$< \gamma_{n}^{3} + \frac{\alpha_{n}^{3} (\gamma_{n}^{2} + \gamma_{n} \alpha_{n} + \alpha_{n}^{2})}{6n} - \frac{C_{7}}{n^{2}},$$

$$(12)$$

and, in the same way, using (9) and recalling that $\alpha_n \le \log 2$ and $\gamma_n < \frac{2}{3}$,

$$\alpha_n^3 > \gamma_n^3 + \frac{\alpha_n^3 (\gamma_n^2 + \gamma_n \alpha_n + \alpha_n^2)}{6n} - \frac{C_4 \left(\left(\frac{2}{3} \right)^2 + \frac{2}{3} \log 2 + (\log 2)^2 \right)}{n^2}$$

$$> \gamma_n^3 + \frac{\alpha_n^3 (\gamma_n^2 + \gamma_n \alpha_n + \alpha_n^2)}{6n} - \frac{C_8}{n^2}.$$
(13)

Using (10) and (11), we obtain estimates of α_n^3 of order C/n,

$$\alpha_n^3 < \alpha_n^2 \left(\gamma_n + \frac{C_5}{n} \right) < \alpha_n \gamma_n \left(\gamma_n + \frac{C_5}{n} \right) + \frac{C_5 \alpha_n^2}{n}$$

$$<\gamma_n^3 + \frac{C_5\left(\left(\frac{2}{3}\right)^2 + \frac{2}{3}\log 2 + (\log 2)^2\right)}{n} = \gamma_n^3 + \frac{C_9}{n},$$
 (14)

$$\alpha_n^3 > \gamma_n^3 + \frac{C_6(\gamma_3^2 + \gamma_3 \cdot \frac{2}{3} + (\frac{2}{3})^2)}{n} = \gamma_n^3 + \frac{C_{10}}{n},$$
 (15)

and, with the same method estimates of α_n^4

$$\alpha_n^4 < \gamma_n^4 + \frac{C_5(\gamma_n^3 + \gamma_n^2 \alpha_n + \gamma_n \alpha_n^2 + \alpha_n^3)}{n}$$

$$<\gamma_n^4 + \frac{C_5\left(\left(\frac{2}{3}\right)^3 + \left(\frac{2}{3}\right)^2 \log 2 + \frac{2}{3}(\log 2)^2 + (\log 2)^3\right)}{n} = \gamma_n^4 + \frac{C_{11}}{n},\tag{16}$$

$$\alpha_n^4 > \gamma_n^4 + \frac{C_6 \left(\gamma_3^3 + \gamma_3^2 \cdot \frac{2}{3} + \gamma_3 \left(\frac{2}{3}\right)^2 + \left(\frac{2}{3}\right)^3\right)}{n} = \gamma_n^4 + \frac{C_{12}}{n},\tag{17}$$

and of α_n^5 ,

$$\alpha_n^5 < \gamma_n^5 + \frac{C_5 \left(\left(\frac{2}{3} \right)^4 + \left(\frac{2}{3} \right)^3 \log 2 + \left(\frac{2}{3} \right)^2 (\log 2)^2 + \frac{2}{3} (\log 2)^3 + (\log 2)^4 \right)}{n} = \gamma_n^5 + \frac{C_{13}}{n}, \quad (18)$$

$$\alpha_n^5 > \gamma_n^5 + \frac{C_6 \left(\gamma_3^4 + \gamma_3^3 \cdot \frac{2}{3} + \gamma_3^2 \left(\frac{2}{3}\right)^2 + \gamma_3 \left(\frac{2}{3}\right)^3 + \left(\frac{2}{3}\right)^4\right)}{n} = \gamma_n^5 + \frac{C_{14}}{n}. \tag{19}$$

Combining (12) with (14), (16) and (18) gives

$$\alpha_n^3 < \gamma_n^3 + \frac{\gamma_n^2}{6n} \left(\gamma_n^3 + \frac{C_9}{n} \right) + \frac{\gamma_n}{6n} \left(\gamma_n^4 + \frac{C_{11}}{n} \right) + \frac{1}{6n} \left(\gamma_n^5 + \frac{C_{13}}{n} \right) - \frac{C_7}{n^2}$$

$$< \gamma_n^3 + \frac{\gamma_n^5}{2n} + \frac{1}{6n^2} \left(C_9 \left(\frac{2}{3} \right)^2 + C_{11} \cdot \frac{2}{3} + C_{13} - 6 \cdot C_7 \right) = \gamma_n^3 + \frac{\gamma_n^5}{2n} + \frac{C_{15}}{n^2}, \tag{20}$$

and, using (13) with (15), (17) and (19),

$$\alpha_{n}^{3} > \gamma_{n}^{3} + \frac{\gamma_{n}^{2}}{6n} \left(\gamma_{n}^{3} + \frac{C_{10}}{n} \right) + \frac{\gamma_{n}}{6n} \left(\gamma_{n}^{4} + \frac{C_{12}}{n} \right) + \frac{1}{6n} \left(\gamma_{n}^{5} + \frac{C_{14}}{n} \right) - \frac{C_{8}}{n^{2}}$$

$$> \gamma_{n}^{3} + \frac{\gamma_{n}^{5}}{2n} + \frac{1}{6n^{2}} \left(C_{10} \cdot \gamma_{3}^{2} + C_{12} \cdot \gamma_{3} + C_{14} - 6 \cdot C_{8} \right) = \gamma_{n}^{3} + \frac{\gamma_{n}^{5}}{2n} + \frac{C_{16}}{n^{2}}. \tag{21}$$

Further, inserting (16)–(21) into (6) and (7), we obtain

$$\alpha_{n} < \gamma_{n} + \frac{\gamma_{n}^{3} + \gamma_{n}^{5}/2n + C_{15}/n^{2}}{6n} - \frac{\gamma_{n}^{4} + C_{12}/n}{12n^{2}} - \frac{\gamma_{n}^{5} + C_{14}/n}{40n^{2}} + \frac{C_{2}}{n^{3}}$$

$$< \gamma_{n} + \frac{\gamma_{n}^{3}}{6n} - \frac{\gamma_{n}^{4}}{12n^{2}} + \frac{7\gamma_{n}^{5}}{120n^{2}} + \frac{1}{n^{3}} \left(\frac{C_{15}}{6} - \frac{C_{12}}{12} - \frac{C_{14}}{40} + C_{2} \right),$$

and

$$\alpha_{n} > \gamma_{n} + \frac{\gamma_{n}^{3} + \gamma_{n}^{5}/2n + C_{16}/n^{2}}{6n} - \frac{\gamma_{n}^{4} + C_{11}/n}{12n^{2}} - \frac{\gamma_{n}^{5} + C_{13}/n}{40n^{2}} + \frac{C_{1}}{n^{3}}$$
$$> \gamma_{n} + \frac{\gamma_{n}^{3}}{6n} - \frac{\gamma_{n}^{4}}{12n^{2}} + \frac{7\gamma_{n}^{5}}{120n^{2}} + \frac{1}{n^{3}} \left(\frac{C_{16}}{6} - \frac{C_{11}}{12} - \frac{C_{13}}{40} + C_{1} \right).$$

Finally, computing

$$\frac{C_{15}}{6} - \frac{C_{12}}{12} - \frac{C_{14}}{40} + C_2 < 0.0068$$

and

$$\frac{C_{16}}{6} - \frac{C_{11}}{12} - \frac{C_{13}}{40} + C_1 > -0.0079$$

finishes the proof of the lemma.

In order to estimate $\Delta \alpha_n = \alpha_n - \alpha_{n+1}$, using Lemma 4, we first need to estimate $\Delta \gamma_n = \gamma_n - \gamma_{n+1}$.

Lemma 5.

$$0 > \Delta \gamma_n = \gamma_n - \gamma_{n+1} > -\frac{1364}{42525} \cdot \frac{1}{n(n+1)}$$

Proof.
$$\gamma_n - \gamma_{n+1} = (1 - \theta_n) - (1 - \theta_{n+1}) = \theta_{n+1} - \theta_n < 0$$
, and, by (3),

$$\theta_{n+1} - \theta_n = \frac{1}{3} + \frac{4}{135(n+1+k_{n+1})} - \frac{1}{3} - \frac{4}{135(n+k_n)}$$

$$= \frac{4}{135} \left(\frac{1}{n+1+k_{n+1}} - \frac{1}{n+k_n} \right)$$

$$> \frac{4}{135} \left(\frac{1}{n+1+\frac{8}{45}} - \frac{1}{n+\frac{2}{21}} \right) = -\frac{4}{135} \cdot \frac{341}{315} \cdot \frac{1}{\left(n+\frac{53}{45}\right)\left(n+\frac{2}{21}\right)}$$

$$> -\frac{1364}{42525} \cdot \frac{1}{n(n+1)}.$$

Proof of Theorem 1. Let $C_1 = 0.0068$ and $C_2 = 0.0079$ denote the constants of Lemma 4 and $C_{\gamma} = \frac{1364}{42.525}$ denote the constant of Lemma 5. Then, by Lemma 4,

$$\alpha_{n} - \alpha_{n+1} > \gamma_{n} + \frac{\gamma_{n}^{3}}{6n} - \frac{\gamma_{n}^{4}}{12n^{2}} + \frac{7\gamma_{n}^{5}}{120n^{2}} - \frac{C_{2}}{n^{3}}$$

$$- \left(\gamma_{n+1} + \frac{\gamma_{n+1}^{3}}{6(n+1)} - \frac{\gamma_{n+1}^{4}}{12(n+1)^{2}} + \frac{7\gamma_{n+1}^{5}}{120(n+1)^{2}} + \frac{C_{1}}{(n+1)^{3}}\right)$$

$$= \gamma_{n} - \gamma_{n+1} + \frac{\gamma_{n}^{3} - \gamma_{n+1}^{3}}{6n} + \frac{\gamma_{n+1}^{3}}{6n(n+1)} + \frac{7}{120} \cdot \frac{\gamma_{n}^{5} - \gamma_{n+1}^{5}}{n^{2}}$$

$$+ \frac{7}{120} \cdot \gamma_{n+1}^{5} \cdot \left(\frac{1}{n^{2}} - \frac{1}{(n+1)^{2}}\right) - \frac{\gamma_{n}^{4} - \gamma_{n+1}^{4}}{12n^{2}}$$

$$- \frac{\gamma_{n+1}^{4}}{12} \cdot \left(\frac{1}{n^{2}} - \frac{1}{(n+1)^{2}}\right) - \frac{C_{2}}{n^{3}} - \frac{C_{1}}{(n+1)^{3}}.$$
(22)

As $\Delta \gamma_n = \gamma_n - \gamma_{n+1} < 0$, we obtain, for $n \ge 3$, using $\gamma_3 \le \gamma_n < \gamma_{n+1} < \frac{2}{3}$,

$$\begin{split} & \gamma_{n}^{3} - \gamma_{n+1}^{3} = \Delta \gamma_{n} \cdot (\gamma_{n}^{2} + \gamma_{n} \gamma_{n+1} + \gamma_{n+1}^{2}) > \Delta \gamma_{n} \cdot 3 \cdot \left(\frac{2}{3}\right)^{2} = \frac{4}{3} \cdot \Delta \gamma_{n}, \\ & \gamma_{n}^{4} - \gamma_{n+1}^{4} = \Delta \gamma_{n} \cdot (\gamma_{n}^{3} + \gamma_{n}^{2} \gamma_{n+1} + \gamma_{n} \gamma_{n+1}^{2} + \gamma_{n+1}^{3}) < \Delta \gamma_{n} \cdot 4 \cdot \gamma_{3}^{3}, \\ & \gamma_{n}^{5} - \gamma_{n+1}^{5} = \Delta \gamma_{n} \cdot (\gamma_{n}^{4} + \gamma_{n}^{3} \gamma_{n+1} + \gamma_{n}^{2} \gamma_{n+1}^{2} + \gamma_{n} \gamma_{n+1}^{3} + \gamma_{n+1}^{4}) > \Delta \gamma_{n} \cdot 5 \cdot \left(\frac{2}{3}\right)^{4} = \frac{80}{81} \Delta \gamma_{n}. \end{split}$$

Further, for $n \ge 3$,

$$\gamma_4 \le \gamma_{n+1} < \frac{2}{3}, \qquad \frac{3}{4} \le \frac{n}{n+1} < 1,$$

$$\frac{2}{n(n+1)^2} < \frac{1}{n^2} - \frac{1}{(n+1)^2} < \frac{2}{n^2(n+1)}.$$

Inserting these estimates into (22), and using Lemma 5 and the fact that $\gamma_3^3/3 > 14/243$, we obtain

$$\begin{split} \alpha_{n} - \alpha_{n+1} &> \Delta \gamma_{n} + \frac{\frac{4}{3} \Delta \gamma_{n}}{6n} + \frac{\gamma_{4}^{3}}{6n(n+1)} + \frac{7}{120} \cdot \frac{\frac{80}{81} \Delta \gamma_{n}}{n^{2}} + \frac{7}{120} \cdot \gamma_{4}^{5} \cdot \frac{2}{n(n+1)^{2}} \\ &- \frac{4\gamma_{3}^{3} \Delta \gamma_{n}}{12n^{2}} - \frac{\left(\frac{2}{3}\right)^{4}}{12} \cdot \frac{2}{n^{2}(n+1)} - \frac{C_{2}}{n^{3}} - \frac{C_{1}}{(n+1)^{3}} \\ &> \frac{1}{n(n+1)} \cdot \left(\frac{\gamma_{4}^{3}}{6} - C_{\gamma}\right) + \frac{1}{n^{2}(n+1)} \cdot \left(-\frac{2}{9} \cdot C_{\gamma} - \frac{8}{243}\right) \\ &+ \frac{1}{n(n+1)^{2}} \cdot \frac{7}{60} \cdot \gamma_{4}^{5} - \frac{C_{2}}{n^{3}} - \frac{C_{1}}{(n+1)^{3}} + \frac{C_{\gamma}}{n^{3}(n+1)} \left(\frac{\gamma_{3}^{3}}{3} - \frac{14}{243}\right) \\ &> \frac{1}{n(n+1)} \cdot \left(\frac{\gamma_{4}^{3}}{6} - C_{\gamma}\right) - \frac{1}{n^{3}} \left(\frac{2}{9} \cdot C_{\gamma} + \frac{8}{243} - \left(\frac{3}{4}\right)^{2} \cdot \frac{7}{60} \cdot \gamma_{4}^{5} + C_{1} + C_{2}\right) \\ &+ \frac{C_{\gamma}}{n^{3}(n+1)} \left(\frac{\gamma_{3}^{3}}{3} - \frac{14}{243}\right) \\ &> \frac{0.0157}{n(n+1)} - \frac{0.0466}{n^{3}} + \frac{0.0369}{n^{3}(n+1)} > 0 \quad \text{if } n > 3.17, \end{split}$$

so that $\{\alpha_n\}$ is decreasing for n > 3. Checking in Table 1 that $\{\alpha_n\}$ is decreasing also for $n \le 3$ finishes the proof.

3. Monotonicity of $\{k_n\}$

Theorem 6. The Ramanujan sequence $\{k_n\}$ of (3) is decreasing for all $n \ge 0$.

To prove this theorem we will use the technique of Flajolet et al. (1995) in their proof of (3), but we need to improve some of their estimates.

First, we need an asymptotic expansion for θ_n . Marsaglia (1986) provides a method which gives an arbitrary number of terms in the expansion, the first being

$$\theta_n = \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \frac{16}{8505n^3} + \frac{8992}{12629925n^4} + O\left(\frac{1}{n^5}\right). \tag{23}$$

Solving for k_n in (3) gives

$$k_n = \frac{4}{135(\theta_n - \frac{1}{3})} - n,\tag{24}$$

which, after inserting (23), gives the expansion

$$k_n = \frac{2}{21} + \frac{32}{441n} - \frac{50752}{4584195n^2} + O\left(\frac{1}{n^3}\right),$$

which shows that $\{k_n\}$ is decreasing for sufficiently large n, as the difference

$$\Delta k_n = k_n - k_{n+1} = \frac{32}{441n^2} + O\left(\frac{1}{n^3}\right) \tag{25}$$

obviously is positive for $n > n_0$, for some sufficiently large n_0 .

In order to specify n_0 , we need constructive bounds in (23) of the type

$$\theta_n < \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \frac{16}{8505n^3} + \frac{8992}{12629925n^4} + \frac{C_1}{n^5},$$

$$\theta_n > \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \frac{16}{8505n^3} + \frac{8992}{12629925n^4} + \frac{C_2}{n^5},$$

which give corresponding bounds for k_n :

$$k_n < \frac{2}{21} + \frac{32}{441n} - \frac{50752}{4584195n^2} + \frac{D_1}{n^3},$$

$$k_n > \frac{2}{21} + \frac{32}{441n} - \frac{50752}{4584195n^2} + \frac{D_2}{n^3}.$$

Then, $\Delta k_n = k_n - k_{n+1} > A_1/n^2 - A_2/n^3 > 0$ if $n > n_0 = A_2/A_1$. Checking that $\Delta k_n > 0$ for $n \le n_0$ can then be done numerically, provided that n_0 is not too large.

Flajolet et al. (1995) give constructive bounds for the quantity

$$D(n) = 2 \cdot \theta_n$$

introduced by Knuth (1968) as an example of asymptotic expansions, namely

$$D_{10}(n) - \Delta_{10}(n) \le D(n) \le D_{10}(n) + \Delta_{10}(n), \tag{26}$$

where

$$D_{10}(n) = \sum_{k=0}^{9} \frac{d_k}{n^k} = \frac{2}{3} + \frac{8}{135n} - \frac{16}{2835n^2} - \frac{32}{8505n^3} + \frac{17984}{12629925n^4} + \frac{13159709}{9699782400n^5} - \frac{977069}{1039262400n^6} - \frac{36669961}{28291032000n^7} + \frac{117191}{56582064n^8} - \frac{479}{561330n^9}, \tag{27}$$

and the remainder $\Delta_{10}(n)$ is estimated by

$$\Delta_{10}(n) < F_1 \cdot n^{3/2} \cdot 2^{-n/2} + \frac{F_2}{n^5},\tag{28}$$

where

$$F_1 = 13.06, \qquad F_2 = 56.59398.$$

Both constants, F_1 and F_2 , depend on the coefficients c_k in the expansion

$$\log\left(\frac{z^2}{2(1 - (1+z)e^{-z})}\right) = \sum_{k=1}^{\infty} c_k \cdot z^k.$$
 (29)

Remark 3. There is a misprint in Flajolet *et al.*'s (1995, p. 109) asymptotic expansion of $D_{10}(n)$, where the numerator of the term

$$\frac{17\,984}{12\,629\,925\,n^4}$$

is given as 1794.

The estimate of $\Delta_{10}(n)$ used in Flajolet et al. (1995) is

$$\Delta_{10}(n) < \frac{10^{-7}}{n^3} + \frac{57}{n^5}, \quad \text{for } n \ge 116,$$
(30)

which is insufficient for our needs, as we need an estimate of order

$$\Delta_{10}(n) < \frac{C}{n^5}$$
 for $n \ge n_0$.

This can, however, be obtained by replacing their estimate of the first term in (28) by

$$13.06 \cdot n^{3/2} \cdot 2^{-n/2} < \frac{K_0}{n^5}, \quad \text{for } n \ge 116,$$

with $K_0 = 13.06 \cdot 116^{13/2} \cdot 2^{-58} < 0.001189$. The numerator 57 in (30) is actually $F_2 = 56.59398$, so that

$$\Delta_{10}(n) < \frac{56.595169}{n^5}. (31)$$

Unfortunately, performing the analysis outlined above only shows that $\{k_n\}$ is decreasing for $n > n_1 > 26324$, so we need to improve the bound in (31). We will do this by a more careful estimation of the remainder term, $\Delta_{10}(n)$ of (28).

Remark 4. With sufficient computing power, it may be possible to check by brute force, for example using Maple with sufficient precision, that the first 26 324 values of k_n are indeed decreasing.

As both terms on the right-hand side of (28) depend on $|c_k|$ from (29), it is natural to try to improve the estimate given in Lemma 4 of Flajolet *et al.* (1995):

$$|c_k| < \frac{10.96714833}{\pi^k}, \quad \text{for all } k \ge 1.$$

This can be achieved by a slight modification of their proof, and by noting that we only need an estimate for k > 10.

Lemma 7. For k > 10, we have

$$|c_k| < \frac{0.4593}{\left(\frac{6}{5}\pi\right)^k}.$$

Proof. Recall that c_k are defined, in (29), as the coefficients in the expansion of $\log f(z)$, where

$$f(z) = \frac{z^2}{2(1 - (1+z)e^{-z})},$$

and thus, by Cauchy's formula, can be written

$$c_k = \frac{1}{2\pi i} \oint_A \frac{\log f(z)}{z^{k+1}} \, \mathrm{d}z,$$

where \mathcal{A} is a contour encircling the origin, and chosen so that $\log f(z)$ is well defined on it. In Flajolet *et al.* (1995), \mathcal{A} is chosen as \mathcal{D} , the boundary of the square $|\mathrm{Re}(z)| \leq \pi$, $|\mathrm{Im}(z)| \leq \pi$, that is with side 2π . We will use the slightly larger square $|\mathrm{Re}(z)| \leq 6\pi/5$, $|\mathrm{Im}(z)| \leq 6\pi/5$, with side $12\pi/5$. Figure 1, and the argument principle, show that there are no poles or zeros of f(z) on \mathcal{A} . We will estimate $\log f(z)$ separately on the four sides of the square. Let, for $-1 \leq \tau \leq 1$,

$$\mathcal{A}_1 : z = \frac{6}{5}\pi(1 + i\tau),$$

$$\mathcal{A}_2 : z = \frac{6}{5}\pi(\tau + i),$$

$$\mathcal{A}_3 : z = \frac{6}{5}\pi(-1 + i\tau),$$

$$\mathcal{A}_4 : z = \frac{6}{5}\pi(\tau - i),$$

and let

$$a_i = \max |\log f(z)|$$
 on \mathcal{A}_i .

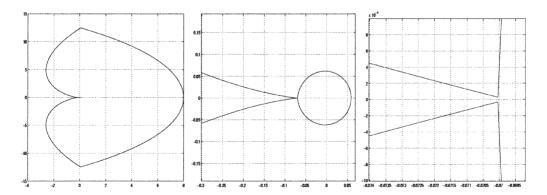


Figure 1. A plot of f(z) on A and zoomed close to the origin

As $|z| \ge \frac{6}{5}\pi$ on \mathcal{A} , we obtain, for k > 10,

$$\oint_{\mathcal{A}_1} \frac{|\log f(z)|}{|z|^{k+1}} dz \leq \frac{a_1}{\left(\frac{6}{5}\pi\right)^{k+1}} \int_{-1}^{1} \frac{d\tau}{|1+i\tau|^{k+1}} = \frac{2a_1}{\left(\frac{6}{5}\pi\right)^{k+1}} \int_{0}^{1} \frac{d\tau}{(1+\tau^2)^{(k+1)/2}}
< \frac{2a_1}{\left(\frac{6}{5}\pi\right)^{k+1}} \int_{0}^{1} \frac{d\tau}{(1+\tau^2)^6} = \frac{2a_1}{\left(\frac{6}{5}\pi\right)^{k+1}} \left(\frac{63\pi}{1024} + \frac{61}{320}\right)
= \frac{a_1}{\left(\frac{6}{5}\pi\right)^{k+1}} \left(\frac{63\pi}{512} + \frac{61}{160}\right),$$

and, in the same way,

$$\oint_{\mathcal{A}_i} \frac{|\log f(z)|}{|z|^{k+1}} \, \mathrm{d}z < \frac{a_i}{\left(\frac{6}{5}\pi\right)^{k+1}} \left(\frac{63\pi}{512} + \frac{61}{160}\right), \quad \text{for } k > 10,$$

so that

$$\oint_{\mathcal{A}} \frac{|\log f(z)|}{|z|^{k+1}} \, \mathrm{d}z < \frac{a_1 + a_2 + a_3 + a_4}{\left(\frac{6}{5}\pi\right)^{k+1}} \left(\frac{63\pi}{512} + \frac{61}{160}\right), \quad \text{for } k > 10.$$
(32)

As confirmed by Figure 2, $|\log f(z)|$ has its maxima in the corners of A. This gives

$$a_{1} = |\log f\left(\frac{6}{5}\pi(1+i)\right)| \le 2.96941147,$$

$$a_{2} = |\log f\left(\frac{6}{5}\pi(-1+i)\right)| \le 4.11528807,$$

$$a_{3} = |\log f\left(\frac{6}{5}\pi(-1+i)\right)| = a_{2},$$

$$a_{4} = |\log f\left(\frac{6}{5}\pi(-1-i)\right)| = a_{2}.$$

From Figure 2, we also see that, by splitting the integral into eight parts, instead of four, we can improve the estimate of (32) to

$$\oint_{\mathcal{A}} \frac{|\log f(z)|}{|z|^{k+1}} \, \mathrm{d}z < \frac{4a_1 + 4a_2}{\left(\frac{6}{2\pi}\right)^{k+1}} \left(\frac{63\pi}{1024} + \frac{61}{320}\right) = \frac{a_1 + a_2}{\left(\frac{6}{2\pi}\right)^{k+1}} \left(\frac{63\pi}{256} + \frac{61}{80}\right), \quad \text{for } k > 10.$$

Thus,

$$|c_k| \le \frac{1}{2\pi} \frac{a_1 + a_2}{\left(\frac{6}{5}\pi\right)^{k+1}} \left(\frac{63\pi}{256} + \frac{61}{80}\right) < \frac{0.4593}{\left(\frac{6}{5}\pi\right)^k}, \quad \text{for } k > 10,$$

which proves the lemma.

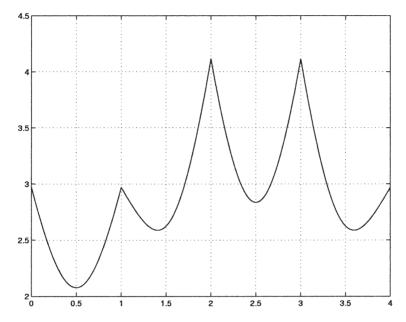


Figure 2. A plot of $|\log f(z)|$ on \mathcal{A} , in the order \mathcal{A}_1 , \mathcal{A}_2 , \mathcal{A}_3 , \mathcal{A}_4

Remark 5. There seems to be a mistake in Figure 1 of Flajolet *et al.* (1995), as it does not have winding number 0, as claimed, and does not resemble our plot of f(z) on \mathcal{D} (see Figure 3).

Using the estimate of Lemma 7 instead of the one given in Lemma 4 of Flajolet *et al.* (1995) gives a much improved estimate of the remainder $\Delta_{10}(n)$.

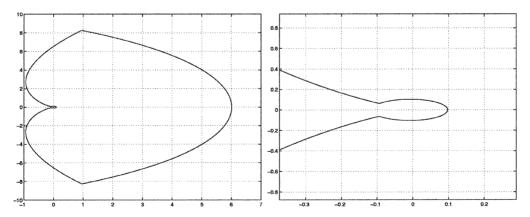


Figure 3. A plot of f(z) on \mathcal{D} from Flajolet et al. (1995) and zoomed at the origin

Lemma 8.

$$\Delta_{10}(n) < 0.0474 n^{3/2} 2^{-n/2} + \frac{0.29596}{n^5}.$$

Proof. The lemma is obtained by a straightforward modification of Lemma 5 of Flajolet *et al.* (1995), and of the estimate of μ_{10} of their Lemma 6, by simply replacing the estimate of $|c_k|$.

It is sufficient to bound $\Delta_{10}(n)$ by C/n^4 , provided that the constant C is sufficiently small; less than the coefficient d_4 of $1/n^4$ in (27).

Lemma 9. For $n \ge 208$.

$$\Delta_{10}(n) \leqslant \frac{C_{\Delta}}{n^4},$$

where $C_{\Delta} = 0.0014229$.

Proof. $n^{11/2} \cdot 2^{-n/2}$ is decreasing for $n \ge 16$, so that, for $n \ge n_0 \ge 16$,

$$\Delta_{10}(n) \le \frac{1}{n^4} \left(0.0474 n_0^{11/2} 2^{-n_0/2} + \frac{0.29596}{n_0} \right).$$

Choosing $n_0 = 208$ gives the lemma.

The next lemma gives the necessary upper and lower bounds for θ_n .

Lemma 10. *For* $n \ge 208$,

$$\theta_n \leq \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \frac{16}{8505n^3} + \frac{C_1}{n^4},$$

$$\theta_n \geq \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \frac{16}{8505n^3} + \frac{C_2}{n^4}$$

$$\geq \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^2} - \frac{C_3}{n^3},$$

with $C_1 = 0.001427$, $C_2 = 0.0000005$ and $C_3 = \frac{16}{8505}$.

Proof. By (26) and Lemma 9,

$$2 \theta_n = D(n) < D_{10}(n) + \Delta_{10}(n) < \sum_{k=0}^9 \frac{d_k}{n^k} + \frac{C_\Delta}{n^4}.$$

Here, $d_6 < 0$, $d_9 < 0$ and $nd_7 + d_8 < 0$, so that

$$D(n) < \sum_{k=0}^{3} \frac{d_k}{n^k} + \frac{1}{n^4} \left(d_4 + C_{\Delta} + \frac{d_5}{n} \right).$$

Choosing $C_1 > (d_4 + C_{\Delta} + d_5/208)/2$ proves the first inequality. Similarly,

$$D(n) > D_{10}(n) - \Delta_{10}(n) > \sum_{k=0}^{9} \frac{d_k}{n^k} - \frac{C_{\Delta}}{n^4}.$$

Here, $n d_8 + d_9 > 0$ and $n^2 d_5 + n d_6 + d_7 > 0$, so that

$$D(n) > \sum_{k=0}^{3} \frac{d_k}{n^k} + \frac{1}{n^4} (d_4 - C_{\Delta}).$$

Choosing $C_2 < (d_4 - C_\Delta)/2$ proves the second inequality, and the third follows immediately as $C_2 > 0$.

Proof of Theorem 6. First, assume that $n \ge 208$. Using (24), we obtain

$$\Delta k_n = k_n - k_{n+1} = \frac{4}{135(\theta_n - \frac{1}{3})} - n - \left(\frac{4}{135(\theta_{n+1} - \frac{1}{3})} - (n+1)\right)$$

$$= 1 + \frac{4}{135(\theta_n - \frac{1}{3})} - \frac{4}{135(\theta_{n+1} - \frac{1}{3})} = 1 + \frac{4}{135} \frac{\theta_{n+1} - \theta_n}{(\theta_n - \frac{1}{3})(\theta_{n+1} - \frac{1}{3})}$$

$$= 1 - \frac{4}{135} \frac{\theta_n - \theta_{n+1}}{(\theta_n - \frac{1}{3})(\theta_{n+1} - \frac{1}{3})}.$$
(33)

Using Lemma 10, we obtain

$$\theta_{n} - \theta_{n+1} < \frac{1}{3} + \frac{4}{135n} - \frac{8}{2835n^{2}} - \frac{16}{8505n^{3}} + \frac{C_{1}}{n^{4}}$$

$$- \left(\frac{1}{3} + \frac{4}{135(n+1)} - \frac{8}{2835(n+1)^{2}} - \frac{16}{8505(n+1)^{3}} + \frac{C_{2}}{(n+1)^{4}}\right)$$

$$= \frac{4}{135n(n+1)} - \frac{8}{2835} \frac{2n+1}{n^{2}(n+1)^{2}} - \frac{16}{8505} \frac{3n^{2} + 3n + 1}{n^{3}(n+1)^{3}} + \frac{C_{1}}{n^{4}} - \frac{C_{2}}{(n+1)^{4}}$$

$$< \frac{4}{135n(n+1)} - \frac{16}{2835} \frac{1}{n^{2}(n+1)} + \frac{8 - 16}{2835} \frac{1}{n^{2}(n+1)^{2}} + \frac{C_{1}}{n^{4}} - \frac{C_{2}}{(n+1)^{4}}$$

$$< \frac{4}{135n(n+1)} - \frac{16}{2835} \frac{1}{n^{2}(n+1)} - \frac{C_{\theta}}{n^{3}(n+1)}, \tag{34}$$

where

$$C_{\theta} = \frac{208}{209} \frac{8}{2835} - \frac{209}{208} C_1 + \left(\frac{208}{209}\right)^3 \cdot C_2 > 0.$$

Further,

$$\left(\theta_{n} - \frac{1}{3}\right) \cdot \left(\theta_{n+1} - \frac{1}{3}\right)$$

$$> \left(\frac{4}{135n} - \frac{8}{2835n^{2}} - \frac{C_{3}}{n^{3}}\right) \cdot \left(\frac{4}{135(n+1)} - \frac{8}{2835(n+1)^{2}} - \frac{C_{3}}{(n+1)^{3}}\right)$$

$$= \left(\frac{4}{135}\right)^{2} \frac{1}{n(n+1)} \left(1 - \frac{2}{21n} - \frac{135C_{3}}{4n^{2}}\right) \cdot \left(1 - \frac{2}{21(n+1)} - \frac{135C_{3}}{4(n+1)^{2}}\right)$$

$$= \left(\frac{4}{135}\right)^{2} \frac{1}{n(n+1)} (1 - g(n)),$$

where, recalling that $C_3 = \frac{16}{8505} > 0$,

$$g(n) = \frac{2}{21n} + \frac{2}{21(n+1)} + \frac{135 C_3}{4n^2} - \frac{4}{441n(n+1)} + \frac{135 C_3}{4(n+1)^2}$$

$$- \frac{45 C_3}{14n^2(n+1)} - \frac{45 C_3}{14n(n+1)^2} - \left(\frac{135}{4}\right)^2 \frac{C_3^2}{n^2(n+1)^2}$$

$$< \frac{4}{21n} - \frac{2}{21n(n+1)} + \frac{4}{63n^2} - \frac{4}{441n(n+1)} + \frac{4}{63(n+1)^2}$$

$$= \frac{4}{21n} + \frac{4}{63} \left(\frac{1}{n} - \frac{1}{n+1}\right)^2 + \frac{8}{63n(n+1)} - \frac{46}{441n(n+1)}$$

$$= \frac{4}{21n} + \frac{4}{63n^2(n+1)^2} + \frac{10}{441n(n+1)} < \frac{4}{21n} + \frac{C_g}{n^2},$$

where

$$C_g = \frac{4}{63 \cdot (209)^2} + \frac{10}{441}.$$

Using the identity

$$\frac{1}{1-x} = 1 + x + \frac{x^2}{1-x},$$

we obtain

$$\frac{1}{1 - g(n)} < 1 + \frac{4}{21n} + \frac{C_g}{n^2} + \frac{(4/21n + C_g/n^2)^2}{1 - 4/21n - C_g/n^2}
< 1 + \frac{4}{21n} + \frac{1}{n^2} \left(C_g + \frac{(4/21 + C_g/n)^2}{1 - 4/21n - C_g/n^2} \right)
< 1 + \frac{4}{21n} + \frac{C_0}{n^2},$$

where

$$C_0 = C_g + \frac{(4/21 + C_g/208)^2}{1 - 4/(21 \cdot 208) - C_g/208^2}.$$

Thus,

$$\frac{1}{\left(\theta_{n} - \frac{1}{3}\right) \cdot \left(\theta_{n+1} - \frac{1}{3}\right)} < \left(\frac{135}{4}\right)^{2} \cdot n(n+1) \cdot \left(1 + \frac{4}{21n} + \frac{C_{0}}{n^{2}}\right),\tag{35}$$

so that, inserting (34) and (35) into (33),

$$\begin{split} \Delta k_n &> 1 - \frac{4}{135} \left(\frac{4}{135} \frac{1}{n(n+1)} - \frac{16}{2835} \frac{1}{n^2(n+1)} - \frac{C_\theta}{n^3(n+1)} \right) \\ & \cdot \left(\frac{135}{4} \right)^2 \cdot n(n+1) \cdot \left(1 + \frac{4}{21n} + \frac{C_0}{n^2} \right) \\ &= 1 - \left(1 - \frac{4}{21n} - \frac{135 \, C_\theta}{4n^2} \right) \cdot \left(1 + \frac{4}{21n} + \frac{C_0}{n^2} \right) \\ &= 1 - \left(1 + \frac{4}{21n} + \frac{C_0}{n^2} - \frac{4}{21n} - \frac{16}{441n^2} - \frac{4 \, C_0}{21n^3} - \frac{135 \, C_\theta}{4n^2} - \frac{45 \, C_\theta}{7n^3} - \frac{135 \, C_\theta \, C_0}{4n^4} \right) \\ &= \frac{1}{n^2} \left(\frac{16}{441} - C_0 + \frac{135 \, C_\theta}{4} \right) + \frac{1}{n^3} \left(\frac{4 \, C_0}{21} + \frac{45 \, C_\theta}{7} \right) + \frac{1}{n^4} \cdot \frac{135 \, C_\theta \, C_0}{4} \\ &> \frac{A_2}{n^2}, \end{split}$$

where

$$A_2 = \frac{16}{441} - C_0 + \frac{135 C_\theta}{4} > 0.0236 > 0,$$

so that $\Delta k_n > 0$ for all $n \ge 208$.

It only remains to verify that $\Delta k_n > 0$ also for n < 208. The first few k_n and Δk_n

Table 3. Values of k_n and Δk_n for small n

n	k_n	Δk_n
0	0.177 778	0.029 680
1	0.148 098	0.021 166
2	0.126 932	0.009370
3	0.117 562	0.005 163
4	0.112 399	0.003 245
5	0.109 155	0.002 221
6	0.106 933	0.001 613
7	0.105 320	0.001 224
8	0.104 096	0.000 960
9	0.103 136	0.000773
10	0.102 363	0.000 635

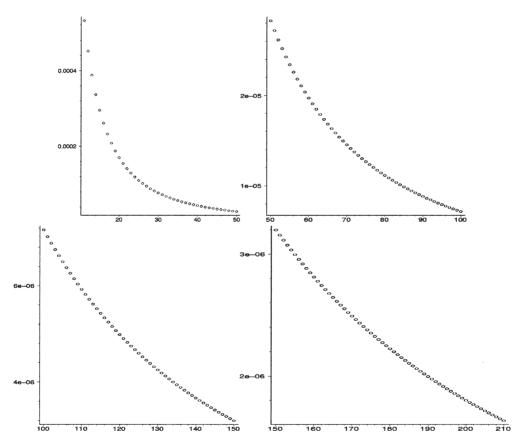


Figure 4. A plot of Δk_n for $10 < n \le 210$

 $(n \le 10)$ are given in Table 3. For $10 < n \le 210$, we see from the plot in Figure 4 that $\Delta k_n > 0$, which finishes the proof.

Remark 6. Computations were performed with Maple and Matlab. k_n and Δk_n were computed by Maple with 100 digits' precision. Figures 1–3 were produced by Matlab, where the zoom option was most useful for Figures 1 and 3, whereas Figure 4 was produced with Maple.

Remark 7. Table 3, Figure 4 and (25) indicate that also the sequence $\{\Delta k_n\}$ is decreasing for all n.

Acknowledgements

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