CONVERGENCE OF INFINITE EXPONENTIALS

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In this paper we give two tests of convergence for an
infinite exponential \( a^{a_3^2} \). We also show that these tests
are essentially the best possible.

1. Introduction and Statement of Results. Given a se-
quence of positive real numbers \( a_n, n = 1, 2, 3, \ldots \), we associate with
it a sequence of partial exponentials \( E_n, n = 1, 2, 3, \ldots \), defined by

\[
E_n = a_1^{a_2^{\cdots a_n}}.
\]

We will call \( \{a_n\} \) a sequence of exponents and the sequence \( \{E_n\} \)
an infinite exponential. As in the study of sums and products one
would like to develop tests of convergence of an infinite exponential.
Euler [E] was the first to give such a test. He showed that in the
special case \( a_1 = a_2 = a_3 = \cdots = a \), \( E_n \) is convergent if and
only if \( e^{-e} \leq a \leq e^{1/e} \). This result has been rediscovered by many
authors. An extensive bibliography of papers containing this and
related results may be found in the survey paper by Knoebel [K].

In the general case of non-constant exponents the best known
results are due to Barrow [B]. He showed (although some of his
arguments are rather sketchy) that \( \{E_n\} \) is convergent for \( e^{-e} \leq
a_n \leq e^{1/e}, n \geq n_0 \). He also considered the cases \( a_n \geq e^{1/e} \)
and \( a_n \leq e^{-e} \). In the first case, writing \( a_n = e^{1/e} + \epsilon_n \), with \( \epsilon_n \geq 0 \), he
showed that \( \{E_n\} \) is convergent if

\[
\lim_{n \to \infty} \epsilon_n n^2 < \frac{e^{1/e}}{2e}, \tag{1.2}
\]

and is divergent if

\[
\lim_{n \to \infty} \epsilon_n n^2 > \frac{e^{1/e}}{2e}. \tag{1.3}
\]
In the second case, writing \( a_n = e^{-e} - \epsilon_n \), with \( \epsilon_n \geq 0 \), he obtained the conditions \( \lim_{n \to \infty} \epsilon_n = 0 \) and \( \lim_{n \to \infty} n^q \epsilon_n = 0 \) for some \( q > 1 \), as necessary and sufficient for the convergence of \( \{E_n\} \) respectively.

Ramanujan made the following entry (without a proof) on page 30 of his third notebook (see [R], page 390, also posed as an unsolved problem at the 1991 West Coast Number Theory Conference, see Problem 91:06 in [G]): \( E_n \) is convergent when

\[
1 + \log \log a_n \leq \frac{1}{2} \left( \frac{1}{n^2} + \frac{1}{(n \log n)^2} + \frac{1}{(n \log n \log \log n)^2} + \cdots \right),
\]

and is divergent when the left hand side is greater than the right hand side with any 1 replaced by \( 1 + \epsilon \). This statement requires some clarification. What Ramanujan probably had in mind was a test of convergence of an infinite exponential of a sequence of exponents \( a_n \geq 1 \). A sufficient condition for the convergence was furnished by the inequality \( 1 + \log \log a_n \leq f(n) \), \( n \geq n_0 \) for an appropriate, possibly any, function \( f(n) \) with an asymptotic expansion given by the right hand side of (1.4) as \( n \to \infty \). An easy calculation shows that Barrow's statements (1.2), even in the much stronger form with < replaced by \( \leq \), and (1.3) are contained in Ramanujan's assertion with the right hand side of (1.4) truncated after the first term.

The main purpose of this paper is to give a proof of Ramanujan's test of convergence of an infinite exponential and to generalize it to the case of complex exponents \( a_n \). In order that the exponentiation be unambiguous we assume that the sequence of complex numbers \( b_n, n = 1, 2, 3, \ldots \) is given and set

\[
a_n = e^{b_n}.
\]

With this definition of the sequence \( \{a_n\} \) (1.1) is well defined. The case of complex exponents has also been considered before. The best known results here are due to Shell [S], in the case of equal exponents, and Thron [T], in the general case. We state here, only the results of Thron, who showed that \( \{E_n\} \) is convergent if \( |b_n| \leq 1/e, n \geq n_0 \). We first give the following test of convergence of an infinite exponential with complex exponents:

**Theorem 1.** Let \( \{a_n\} \) and \( \{E_n\} \) be defined by (1.5) and (1.1)
respectively. Now set
\[
\hat{a}_n = e^{|b_n|} \quad [n \geq 1],
\]
and define \( \hat{E}_n, n = 1, 2, 3, \ldots \), by (1.1) in terms of the sequence \( \{\hat{a}_n\} \). Then if \( \hat{E}_n \) converges, then so must \( E_n \).

The above test of convergence is of independent interest. In particular, Thron’s result follows immediately from Barrow’s results for real exponents \( a_n, 1 \leq a_n \leq e^{1/e} \), and Theorem 1.

To state our results concerning Ramanujan’s test of convergence we introduce the following notation for the iterated logarithm. Setting \( x_1 = e \) and
\[
L_1(x) = L(x) = \log(x), \quad \text{for} \quad x \geq e,
\]
we define recursively \( x_k \) and \( L_k(x) \), for \( k \geq 2 \), by \( x_k = e^{x_{k-1}} \), and
\[
L_k(x) = L_{k-1}(L(x)), \quad \text{for} \quad x \geq x_k.
\]
With this notation we have:

**Theorem 2.** Let \( \{E_n\} \) be defined by (1.5) and (1.1) respectively. Then the infinite exponential converges if there exist positive integers \( k_0 \) and \( n_0 \) such that for all \( n \geq n_0 \) we have
\[
1 + \log |\log a_n| = 1 + \log |b_n| \leq \frac{1}{2} \left\{ \frac{1}{n^2} + \frac{1}{(nL_1(n))^2} + \frac{1}{(nL_1(n)L_2(n))^2} + \cdots \right. \\
\left. + \frac{1}{(nL_1(n)L_2(n) \cdots L_{k_0}(n))^2} \right\}.
\]

To complement this result we prove:

**Theorem 3.** Let \( E_n \) be defined by (1.1) in terms of a sequence of real numbers \( a_n \) satisfying \( a_n > 1 \) and
\[
1 + \log \log a_n \geq \frac{1}{2} \left\{ \frac{1}{n^2} + \frac{1}{(nL_1(n))^2} + \cdots \\
+ \frac{1}{(nL_1(n)L_2(n) \cdots L_{k_0-1}(n))^2} + \frac{1 + \epsilon}{(nL_1(n)L_2(n) \cdots L_{k_0}(n))^2} \right\}
\]
for \( n \geq n_0 \), for some positive integers \( k_0 \) and \( n_0 \), and \( \epsilon > 0 \). Then the infinite exponential diverges.
2. Preliminaries. In this section we prove three lemmas. The first of these reduces the principal case of our problem to an equivalent problem which is easier to handle. We will find it convenient to use the notation

\[ [x_1, x_2, \ldots, x_n] = x_1^{x_2^{x_3^{\ldots}}} \] and \[ [x_1, x_2, x_3, \ldots] \]

to denote partial exponents and an infinite exponential respectively. We also set

\begin{align*}
(2.1) \quad l_0(x) &= \frac{1}{x} \\
& \quad \text{and} \quad l_k(x) = \frac{1}{xL_1(x)L_2(x)\cdots L_k(x)} \quad [k \geq 1].
\end{align*}

**Lemma 1.** Let a sequence of real numbers \( x_n, n = 1, 2, 3, \ldots \), satisfying \( x_n > 1 \) be given. Define a sequence \( X_n, n = 1, 2, 3, \ldots \) by

\begin{align*}
(2.2) \quad x_n = \exp \left( \frac{1 + X_n}{e} \right).
\end{align*}

Then \([x_1, x_2, x_3, \ldots]\) converges if and only if there exists a sequence \( Y_n, n = 1, 2, 3, \ldots \), satisfying \( Y_n \geq -1 \) and such that the inequality

\begin{align*}
(2.3) \quad 1 + Y_n \geq (1 + X_n)e^{Y_{n+1}}
\end{align*}

holds.

**Proof.** Since \( x_n > 1 \) the sequence \([x_1, x_2, x_3, \ldots]\) is monotonically increasing. Hence to show that it is convergent it suffices to show that it is bounded. But this follows immediately from (2.2) and (2.3) since

\[ [x_1, x_2, \ldots, x_n] \leq [x_1, x_2, \ldots, x_n, e^{1+Y_{n+1}}] \leq e^{1+Y_1}. \]

In the opposite direction suppose that the infinite exponential \([x_1, x_2, x_3, \ldots]\) is convergent. Since \( x_n > 1 \) then so must be an infinite exponential \([x_n, x_{n+1}, x_{n+2}, \ldots]\) for any \( n \geq 1 \). Denoting a limit of \([x_n, x_{n+1}, x_{n+2}, \ldots]\) by \( e^{1+Y_n} \), we observe that \( Y_n \geq -1 \) and that the sequence \( \{Y_n\} \) satisfies

\[ e^{1+Y_n} = [x_n, e^{1+Y_{n+1}}] = e^{(1+X_n)Y_{n+1}}. \]

This gives (2.3) with equality and completes the proof of the lemma. \( \square \)
The next two lemmas are the main ingredients in the proofs of Theorems 2 and 3.

**Lemma 2.** Let $T_n^k$, $C_n^k$ and $X_n^k$ be defined by

\begin{align*}
(2.4) & \quad T_n^k = \sum_{j=0}^{k} l_j(n - 1), \\
(2.5) & \quad C_n^k = \frac{1}{2} \sum_{j=0}^{k} l_j^2(n),
\end{align*}

and

\begin{equation}
(2.6) \quad 1 + X_n^k = \left(1 + T_n^k\right) e^{-T_n^k},
\end{equation}

where $l_j(n)$ is given by (2.1), for any integers $k \geq 0$ and $n \geq 2$ for which the right hand sides of (2.4) and (2.5) are defined. Then there exists a sequence of integers \( \{n_k\} \) such that for all $n \geq n_k$ we have

\begin{equation}
(2.7) \quad C_n^k < X_n^k < C_n^{k+1}.
\end{equation}

**Proof.** Let an integer $k \geq 0$ be fixed. We write $T_n$ and $X_n$ to denote $T_n^k$ and $X_n^k$ respectively. By (2.4) and (2.1) we have $T_n = O_k(1/n) < 1$, for $n \geq n_k$ sufficiently large in terms of $k$. For such integers $n$ we can expand the right hand side of (2.6) in a Taylor series to obtain

\begin{align*}
(2.8) & \quad 1 + X_n = (1 + T_n)e^{-T_n+1} \\
& \quad = (1 + T_n) \left(1 - T_{n+1} + \frac{1}{2} (T_{n+1})^2 - \frac{1}{6} (T_{n+1})^3 + O_k \left(\frac{1}{n^4}\right)\right) \\
& \quad = 1 + T_n - T_{n+1} + \frac{1}{2} (T_{n+1})^2 - T_n T_{n+1} + \frac{1}{2} T_n (T_{n+1})^2 \\
& \quad \quad \quad \quad \quad - \frac{1}{6} (T_{n+1})^3 + O_k \left(\frac{1}{n^4}\right).
\end{align*}

Now, by (2.4) and (2.1), expanding $T_n$ about $n + 1$ we get

\begin{equation}
(2.9) \quad T_n = T_{n+1} - T_{n+1}' + \frac{1}{2} T_{n+1}'' - \frac{1}{6} T_{n+1}''',
\end{equation}
for some $\xi$ with $n < \xi < n + 1$, where

\begin{equation}
T_{n+1}' = \sum_{j=0}^{k} l_j'(n) = - \sum_{j=0}^{k} l_j(n) \sum_{i=0}^{j} l_i(n),
\end{equation}

\begin{equation}
T_{n+1}'' = \sum_{j=0}^{k} l_j''(n) = - \left( \left( l_0^2(n) \right)' + \sum_{j=1}^{k} \sum_{i=0}^{j} (l_j(n) l_i(n))' \right)
= \frac{2}{n^3} + O_k \left( \frac{1}{n^3 \log n} \right),
\end{equation}

and

\begin{equation}
T_{n+1}''' = \sum_{j=0}^{k} l_j'''(\xi - 1) = O_k \left( \frac{1}{n^4} \right).
\end{equation}

Substituting (2.9)-(2.12) into (2.8) and simplifying the resulting expression we obtain

$$1 + X_n = 1 - T_{n+1}' - \frac{1}{2} (T_{n+1})^2 + \frac{1}{3 n^3} + O_k \left( \frac{1}{n^3 \log n} \right).$$

Hence by (2.10), (2.4) and (2.5) we have

\begin{equation}
X_n = -T_{n+1}' - \frac{1}{2} (T_{n+1})^2 + \frac{1}{3 n^3} + O_k \left( \frac{1}{n^3 \log n} \right) = \frac{1}{2} \sum_{j=0}^{k} l_j^2(n) + \frac{1}{3 n^3} + O_k \left( \frac{1}{n^3 \log n} \right) = C_n^k + \frac{1}{3 n^3} + O_k \left( \frac{1}{n^3 \log n} \right).
\end{equation}

This, for $n \geq n_k$ sufficiently large in terms of $k$, implies (2.7) and completes the proof of the lemma.

**Lemma 3.** Let $T_n^k$ and $X_n^k$ be defined by (2.4) and (2.6) of Lemma 2. Moreover, let $x_n^k$ be defined by

\begin{equation}
x_n^k = \exp \left\{ \frac{1 + X_n^k}{e} \right\}.
\end{equation}
Then we have

\[(2.15) \lim_{m \to \infty} [x_n^k, x_{n+1}^k, \ldots, x_m^k] = e^{1 + T_n^k}. \]

**Proof.** We begin by observing that it suffices to show that there exists a sequence of integers \(\{n'_k\}\) such that (2.15) holds for all \(n \geq n'_k\). Indeed, assuming this we have, for any \(l \geq n'_k\),

\[
\lim_{m \to \infty} [x_n^k, x_{n+1}^k, \ldots, x_m^k] = [x_n^k, \ldots, x_l^k, \lim_{m \to \infty} [x_{l+1}^k, \ldots, x_m^k]]
\]

\[
= [x_n^k, \ldots, x_l^k, e^{1 + T_{l+1}^k}]
\]

\[
= e^{1 + T_n^k},
\]

by (2.14) and (2.6). To exhibit the existence of such a sequence \(\{n'_k\}\) we first observe that by (2.14), Lemma 1 and Lemma 2, any infinite exponential \([x_n^k, x_{n+1}^k, x_{n+2}^k, \ldots]\), with \(n \geq n_k\), where \(\{n_k\}\) is a sequence defined in the statement of Lemma 2, is convergent. Let us denote the limit of such an infinite exponential by \(e^{1 + S_n^k}\). Then (2.15) will follow if we can show that

\[(2.16) S_n^k = T_n^k, \]

for all \(n \geq n'_k \geq n_k\) sufficiently large in terms of \(k\).

To this end let us define, for integers \(k \geq 0\) and \(n \geq n_k\), \(t_n^k\) by

\[(2.17) t_n^k = T_n^k - S_n^k. \]

We will deduce (2.16) from the following three inequalities:

\[(2.18) S_n^k > S_n^l > 0 \quad [k > l; \ n \geq \max(n_k, n_l)], \]

\[(2.19) t_n^k \geq 0, \]

and

\[(2.20) t_m^k \geq t_n^k \left( \frac{L_k(m - 1)}{L_k(n)} \right)^{t_n^k/2} l_k(m - 1) \quad [m > n \geq n'_k], \]

with \(n'_k \geq n_k\) sufficiently large in terms of \(k\), where in the case \(k = 0\) \(L_0(x) = x\). Indeed, assume (2.16) fails with \(k = 0\) and some
n ≥ n_0. Then by (2.19) t^n_0 > 0, and hence by (2.20) and (2.4) we get
\[ t^n_m ≥ t^n_n \left( \frac{m - 1}{n} \right)^{t^n_0/2} l_0(m - 1) > l_0(m - 1) = T^n_0, \]
for some m > n sufficiently large in terms of t^n_0. But by (2.17) this implies that S^n_m < 0, which contradicts (2.18). Thus (2.16), with k = 0, must hold for all n ≥ n_0. We now proceed by induction on k. Assume that (2.16) fails for some k > 0 and n ≥ n'_k. Arguing as above we obtain the inequality
\[ t^k_m > l_k(m - 1), \]
for some m > n sufficiently large in terms of t^k_n. This, together with (2.17) and (2.4) yield
\[ S^k_m = T^k_m - t^k_m < T^{k-1}_m = S^{k-1}_m, \]
by the inductive hypothesis, provided m ≥ n'_k-1, as we may assume. But since (2.21) contradicts (2.18) we conclude that (2.16) and hence (2.15) hold. Therefore it only remains to prove (2.18)--(2.20).

To this end, assuming as we may that the sequence \{n^k\} is increasing, we have, for k > l and n ≥ n_k ≥ n_l,
\[ X^n_k > X^l_k > 0, \]
and hence
\[ x^n_k > x^l_k > e^{1/e}, \]
by (2.7), (2.5) and (2.14). It was already shown by Euler [E] that the infinite exponential with constant exponents e^{1/e} converges to e. This fact together with (2.22) yields (2.18). To prove (2.19) we observe that for m > n ≥ n_k, we have
\[ [x^n_k, x^n_{k+1}, \ldots, x^n_m] < [x^n_k, \ldots, x^n_m, e^{1+T^n_{m+1}}] = e^{1+T^n_{m+1}}, \]
by (2.14) and (2.6). Hence S^n_k ≤ T^n_k and thus (2.19) holds by the definition (2.16) of t^n_k.

We begin proving (2.20) by observing that by the definition of S^n_k and (2.14) we have
\[ e^{1+S^n_k} = [x^n_k, e^{1+S^n_{k+1}}] = e^{(1+x^n_k)e^{S^n_{k+1}}}. \]
Hence $S^k_n$ satisfies the identity (2.6) with $T^k_n$ replaced by $S^k_n$. Let us fix $k$ and write $S_n$, $T_n$ and $t_n$ for $S^k_n$, $T^k_n$ and $t^k_n$ respectively. From our last observation it follows that

$$(1 + S_n)e^{-S_{n+1}} = (1 + T_n)e^{-T_{n+1}}.$$ 

Substituting $S_m = T_m - t_m$, $m = n, n + 1$, into the last identity leads to

$$(2.23) \quad \frac{t_n}{1 + T_n} = 1 - e^{-t_{n+1}}.$$ 

Now, by (2.19), (2.18), (2.4) and (2.1), we have

$$(2.24) \quad 0 < t_n \leq T_n \ll_k \frac{1}{n}.$$ 

Hence

$$1 - e^{-t_{n+1}} = t_{n+1} \sum_{i=0}^{\infty} \frac{1}{i!}(-t_{n+1})^{i-1} < t_{n+1} \sum_{i=1}^{\infty} \frac{(-t_{n+1})^{i-1}}{2} = \frac{t_{n+1}}{1 + t_{n+1}/2},$$

provided $n \geq n'_k$ sufficiently large in terms of $k$. Using this bound for the right hand side of (2.23) we obtain

$$t_{n+1} > t_n \frac{1 + t_{n+1}/2}{1 + T_n}.$$ 

It now follows that for any integers $m > n \geq n'_k$ we have

$$(2.25) \quad t_m > t_n \prod_{i=n}^{m-1} \frac{1 + t_{i+1}/2}{1 + T_i}.$$ 

We use (2.25) in two steps. Firstly, by (2.25) and (2.24), we have

$$t_m > t_n \prod_{i=n}^{m-1} \frac{1}{1 + T_i} = t_n \exp \left\{ \sum_{i=n}^{m-1} \log \frac{1}{1 + T_i} \right\}$$

$$> t_n \exp \left\{ - \sum_{i=n}^{m-1} T_i \right\},$$
for $m > n \geq n'_k$ sufficiently large in terms of $k$. Now, by (2.4) and (2.1),

$$
\sum_{i=n}^{m-1} T_i = \sum_{i=n}^{m-1} \sum_{j=0}^{k} l_j(i-1) < \sum_{j=0}^{k} \int_{n-2}^{m-1} l_j(x) \, dx < \sum_{j=0}^{k} L_{j+1}(m-1).
$$

Hence

$$
t_m > t_n \exp \left\{ - \sum_{j=0}^{k} L_{j+1}(m-1) \right\}
= t_n \frac{1}{(m-1)L_1(m-1) \ldots L_k(m-1)}
= t_n k(m-1),
$$

for any integers $m > n \geq n'_k$. We now reiterate the above argument this time using (2.26) instead of (2.19) on the right hand side of (2.25). To this end we observe that for $m > n \geq n'_k$ sufficiently large in terms of $k$ we have $t_n l_k(i)/2 < T_i/2 \ll_k 1/i$ and

$$
\sum_{j=n}^{m-1} l_k(i) > \int_{n}^{m-1} l_k(x) \, dx = L_{k+1}(m-1) - L_{k+1}(n).
$$

Thus

$$
t_m > t_n \prod_{i=n}^{m-1} \frac{1 + t_n l_k(i)/2}{1 + T_i} = t_n \exp \left\{ \sum_{i=n}^{m-1} \log \left( \frac{1 + t_n l_k(i)/2}{1 + T_i} \right) \right\}
> t_n \exp \left\{ \sum_{i=n}^{m-1} \left( \frac{1}{2} t_n l_k(i) - T_i \right) \right\}
> t_n \exp \left\{ \frac{1}{2} t_n \left( L_{k+1}(m-1) - L_{k+1}(n) \right) - \sum_{j=0}^{k} L_{j+1}(m-1) \right\}
= t_n \left( \frac{L_k(m-1)}{L_k(n)} \right)^{t_n/2} l_k(m-1).
$$

This gives (2.20) and completes the proof of the lemma. \qed
3. Proofs of Theorems. Proof of Theorem 1. We may assume that for all $n$, $a_n \neq 1$, for otherwise both $[a_1, a_2, a_3, \ldots]$ and $[\hat{a}_1, \hat{a}_2, \hat{a}_3, \ldots]$ converge trivially. Now fix an integer $n$, and for $z \in C$, set

\begin{equation}
(3.1) \quad f(z) = \frac{d}{dz} [a_1, a_2, \ldots, a_n, z],
\end{equation}

and

\begin{equation}
(3.2) \quad g(z) = \frac{d}{dz} [\hat{a}_1, \hat{a}_2, \ldots, \hat{a}_n, z].
\end{equation}

We have, for any $m > n$,

\begin{equation}
(3.3) \quad [a_1, a_2, \ldots, a_m] - [a_1, a_2, \ldots, a_n] = [a_1, \ldots, a_n, [a_{n+1}, \ldots, a_m]] - [a_1, \ldots, a_n, 1] = \int_1^{[a_{n+1}, \ldots, a_m]} f(z) \, dz.
\end{equation}

Setting

\begin{equation}
(3.4) \quad u = [a_{n+1}, \ldots, a_m],
\end{equation}

and

\begin{equation}
(3.5) \quad w = [\hat{a}_{n+1}, \ldots, \hat{a}_m],
\end{equation}

we estimate the right hand side of (3.3) to obtain

\begin{equation}
(3.6) \quad |[a_1, a_2, \ldots, a_m] - [a_1, a_2, \ldots, a_n]| = \left| \int_1^u f(z) \, dz \right| = \left| \int_0^1 f(1 + (u-1)t) \, d(1 + (u-1)t) \right| \leq |u - 1| \int_0^1 |f(1 + (u-1)t)| \, dt.
\end{equation}

Now, by (3.1), (1.5), (3.2) and (1.6), we have

\begin{equation}
\begin{aligned}
f(z) &= b_1[a_1, a_2, \ldots, a_n, z] \frac{d}{dz} [a_2, a_3, \ldots, a_n, z] \\
&= \prod_{k=1}^n b_k[a_k, a_{k+1}, \ldots, a_n, z],
\end{aligned}
\end{equation}
and
\[ g(z) = \prod_{k=1}^{n} |b_k| [\hat{a}_k, \hat{a}_{k+1}, \ldots, \hat{a}_n, z]. \]

Hence, by (1.5), (1.6), (3.4) and (3.5), we obtain the inequality
\[
|f(1 - t + ut)| = \prod_{k=1}^{n} |b_k[a_k, a_{k+1}, \ldots, a_n, (1 - t + ut)]| \\
\leq \prod_{k=1}^{n} |b_k| [\hat{a}_k, \hat{a}_{k+1}, \ldots, \hat{a}_n, (1 - t + |u|t)] \\
\leq g(1 - t + wt),
\] valid for \(0 \leq t \leq 1\). Applying (3.7) to the right hand side of (3.6) we get
\[
(3.8) \quad [a_1, a_2, \ldots, a_m] - [a_1, a_2, \ldots, a_n] \leq |u - 1| \int_0^1 g(1 + (w - 1)t) dt \\
= \frac{|u - 1|}{w - 1} \int_0^1 g(1 + (w - 1)t) d(1 + (w - 1)t) = \frac{|u - 1|}{w - 1} \int_1^w g(z) dz \\
= \frac{|u - 1|}{w - 1} (\hat{a}_1, \hat{a}_2, \ldots, \hat{a}_m] - [\hat{a}_1, \hat{a}_2, \ldots, \hat{a}_n]),
\]
by (3.2) and (3.5). We observe that \(w > 1\) since \(a_n \neq 1\) and hence \(\hat{a}_n > 1\). Moreover,
\[
(3.9) \quad |u - 1| = |e^{b_{n+1}[a_{n+2}, \ldots, a_m]} - 1| = \left| \sum_{k=1}^{\infty} \frac{1}{k!} (b_{n+1}[a_{n+2}, \ldots, a_m])^k \right| \\
\leq \sum_{k=1}^{\infty} \frac{1}{k!} (|b_{n+1}| [\hat{a}_{n+2}, \ldots, \hat{a}_m])^k = w - 1.
\]
The statement of the theorem now follows from (3.8) and (3.9) by the Cauchy criterion for convergence. \(\square\)

**Proof of Theorem 2.** By Theorem 1 it suffices to consider real exponents \(a_n \geq 1\). In this case the sequence \([a_1, a_2, a_3, \ldots]\) is monotonically increasing and it suffices to show that it is bounded. Define a sequence \(\{c_n\} = \{c_n^{k_0+1}\}\) by
\[
c_n = \exp \left\{ \frac{1 + C_n^{k_0+1}}{e} \right\} \quad [n \geq n_{k_0+1}],
\]
where \( C_{k_0+1} \) and \( n_{k_0+1} \) are defined in the statement of Lemma 2. Setting \( C_n = C_{k_0+1} \), we have, by (2.5), (2.1) and (1.7),

\[
1 + \log \log c_n = \log(1 + C_n) = C_n + O \left( C_n^2 \right) > \frac{1}{2} \sum_{j=0}^{k_0} t_j^2(n)
\]

\[
\geq 1 + \log \log a_n,
\]

for \( n \geq n_0 \) sufficiently large in terms of \( k_0 \) as we may assume. Therefore for \( n \geq n_0, a_n \leq c_n \) and hence

\[
[a_{n_0}, a_{n_0+1}, \ldots, a_n] \leq [c_{n_0}, c_{n_0+1}, \ldots, c_n].
\]

Thus it suffices to show that the infinite exponential \([c_{n_0}, c_{n_0+1}, c_{n_0+2}, \ldots]\) converges. By Lemma 1 this in turn is equivalent to the existence of a sequence \( S_n, n = n_0, n_0 + 1, n_0 + 2, \ldots \), satisfying \( S_n \geq -1 \) and

\[
1 + S_n \geq (1 + C_n)e^{S_{n+1}}.
\]

But by Lemma 2

\[
1 + C_n = 1 + C_n^{k_0+1} < 1 + X_n^{k_0+1} = (1 + T_n^{k_0+1}) e^{-T_{n+1}^{k_0+1}}.
\]

Hence (3.10) is satisfied with \( S_n = T_n^{k_0+1}, n \geq n_0 \). This completes the proof of the theorem.

**Proof of Theorem 3.** We argue by contradiction. Suppose to the contrary that the infinite exponential \([a_1, a_2, a_3, \ldots]\) is convergent. Then, since \( a_n > 1 \), so is \([a_n, a_{n+1}, a_{n+2}, \ldots]\) for any \( n \geq 1 \). Let us denote the limit of such an infinite exponential by \( e^{1+S_n} \). Let us also define \( A_n \) by

\[
a_n = \exp \left\{ \frac{1 + A_n}{e} \right\}.
\]

Then

\[
e^{1+S_n} = \left[a_n, e^{1+S_{n+1}}\right] = e^{(1+A_n)e^{S_{n+1}}}.
\]

In the remainder of this proof we will use \( n \) to denote an integer satisfying \( n \geq n_0 \). For such \( n \), it is immediate from (1.8) that
\(A_n > 0\), since \(a_n > e^{1/e}\). Moreover, by (3.11), (1.8), (2.1), (2.5) and (2.7), we have

\[
(3.13) \quad A_n \geq \log(1 + A_n) = 1 + \log \log a_n \geq C_{k_0} n + \frac{e}{2} l^2_{k_0}(n) > C_{n+1} > X_{n}^{k_0},
\]

for \(n \geq n_0\) sufficiently large in terms of \(k_0\) and \(\epsilon\), as we may assume. This gives

\[a_n > x_{n}^{k_0},\]

where \(x_{n}^{k_0}\) is defined by (2.14). Therefore, by the definition of \(S_n\) and Lemma 3, we get

\[
(3.14) \quad S_n > T_n^{k_0}.
\]

We set

\[R_n = S_n - T_n^{k_0}\]

and

\[B_n = A_n - X_n^{k_0}.
\]

Then by (3.14)

\[
(3.15) \quad R_n > 0
\]

and by (3.13), (2.13), (2.5) and (2.1)

\[
B_n \geq C_n + \frac{e}{2} l^2_{k_0}(n) - X_n^{k_0} = \frac{e}{2} l^2_{k_0}(n) + O_{k_0} \left(\frac{1}{n^3}\right) = \epsilon \left(\frac{1}{n^3}\right) + O_{k_0} \left(\frac{1}{n^3}\right) > \frac{e}{2} \left(X_n^{k_0} - X_n^{k_0-1}\right),
\]

for \(n \geq n_0\) sufficiently large in terms of \(k_0\) and \(\epsilon\). Now, by (3.12), (2.6), (3.15) and (3.16), we have

\[
1 + T_n^{k_0} + R_n
= (1 + X_n^{k_0} + B_n) e^{T_n^{k_0} + R_n} = (1 + T_n^{k_0}) e^{R_n} + B_n e^{T_n^{k_0} + R_n}
\]

\[
> (1 + T_n^{k_0}) (1 + R_n) + \frac{e}{2} \left( (1 + X_n^{k_0}) - (1 + X_n^{k_0-1}) \right) e^{T_n^{k_0}}
= (1 + T_n^{k_0}) (1 + R_n) + \frac{e}{2} \left(T_n^{k_0} - T_n^{k_0-1}\right).
\]
This together with (3.15) and (2.4) yield
\[ R_n > R_{n+1} + \frac{\epsilon}{2} l_{k_0}(n - 1). \]

Hence we obtain the bound
\[ R_n > \frac{\epsilon}{2} \sum_{m=n-1}^{\infty} l_{k_0}(m). \]

But the last assertion is absurd in view of the definition (2.1) of \( l_{k_0}(m) \). This contradicts our assumption and thus completes the proof of the theorem. \( \square \)

**REFERENCES**


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