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This is the Published version of the following publication

Chen, Chao-Ping and Qi, Feng (2003) A New Proof of the Best Bounds in Wallis' Inequality. RGMIA research report collection, 6 (2).

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A NEW PROOF OF THE BEST BOUNDS IN WALLIS' INEQUALITY

CHAO-PING CHEN AND FENG QI

ABSTRACT. By using some properties of gamma function and psi function and the convolution theorem, a new proof of the following double inequality is given: For all natural number n , we have

$$\frac{1}{\sqrt{\pi(n + \frac{4}{\pi} - 1)}} \leq \frac{(2n-1)!!}{(2n)!!} < \frac{1}{\sqrt{\pi(n + \frac{1}{4})}},$$

and the constants $\frac{4}{\pi} - 1$ and $\frac{1}{4}$ are the best possible.

1. INTRODUCTION

Define $(2m)!! = \prod_{i=1}^m (2i)$ and $(2m-1)!! = \prod_{i=1}^m (2i-1)$ for any given positive integer m . Then we have

$$\frac{1}{\sqrt{\pi(n + \frac{1}{2})}} < \frac{(2n-1)!!}{(2n)!!} < \frac{1}{\sqrt{\pi(n + \frac{1}{4})}}. \quad (1)$$

The inequality (1) is called Wallis' inequality in [7, p. 103] and can be improved to the following

Theorem 1. *For all natural number n , we have*

$$\frac{1}{\sqrt{\pi(n + \frac{4}{\pi} - 1)}} \leq \frac{(2n-1)!!}{(2n)!!} < \frac{1}{\sqrt{\pi(n + \frac{1}{4})}}. \quad (2)$$

The constants $\frac{4}{\pi} - 1$ and $\frac{1}{4}$ are the best possible.

In [2, pp. 358–359] and [9], it was twice proved that the function $\left[\frac{\Gamma(x+1)}{\Gamma(x+\frac{1}{2})}\right]^2 - x$ is decreasing for $x > 0$. This implies that the constants $\frac{4}{\pi} - 1$ and $\frac{1}{4}$ in the lower and upper bounds of inequality (2) are the best possible.

Recently, inequality (2) in Theorem 1 was obtained using different approaches by the authors in [3, 4, 5].

In this short note, we will give a new proof of Theorem 1 by using some properties of gamma and psi functions and the convolution theorem.

2000 *Mathematics Subject Classification.* Primary 05A10, 26D20; Secondary 33B15.

Key words and phrases. Wallis' inequality, best bound, gamma function, psi function, convolution theorem, monotonicity.

The authors were supported in part by NNSF (#10001016) of CHINA, SF for the Prominent Youth of Henan Province (#0112000200), SF of Henan Innovation Talents at Universities, Doctor Fund of Jiaozuo Institute of Technology, CHINA.

This paper was typeset using $\mathcal{A}\mathcal{M}\mathcal{S}\text{-}\mathcal{L}\mathcal{A}\mathcal{T}\mathcal{E}\mathcal{X}$.

2. LEMMAS

The following lemmas regarding to gamma function $\Gamma(x)$ and psi function $\psi = \frac{\Gamma'}{\Gamma}$ are necessary.

Lemma 1 ([6]). *For $x > 0$, we have*

$$x^{b-a} \frac{\Gamma(x+a)}{\Gamma(x+b)} = 1 + \frac{(a-b)(a+b-1)}{2x} + O(x^{-2}). \quad (3)$$

Lemma 2 ([1, 8]). *For $x > 0$, we have*

$$\psi(x) = -\gamma + \int_0^\infty \frac{e^{-t} - e^{-xt}}{1 - e^{-t}} dt, \quad (4)$$

$$\psi(x) = \ln x - \frac{1}{2x} - \sum_{r=1}^n \frac{(-1)^{r-1} B_r}{2r} x^{-2r} + O(x^{-2n-2}), \quad (5)$$

where $\gamma = 0.57721566490153286060651 \dots$ is the Euler's constant. In particular,

$$\psi(x) = \ln x - \frac{1}{2x} + O(x^{-2}). \quad (6)$$

Lemma 3. *Let $f_1(t)$ and $f_2(t)$ be piecewise continuous for $t \geq 0$ on any given finite interval and there exist two constants $M > 0$ and $c \geq 0$ such that $|f(t)| \leq Me^{ct}$, then we have*

$$\int_0^\infty \left[\int_0^s f_1(u) f_2(t-u) du \right] e^{-st} dt = \int_0^\infty f_1(u) e^{-su} du \int_0^\infty f_2(v) e^{-sv} dv. \quad (7)$$

Remark 1. Lemma 3 is a convolution theorem of Laplace transform, which can be found in standard textbooks, for example, [1, 10].

3. A NEW PROOF OF THEOREM 1

Since

$$\Gamma(n+1) = n!, \quad \Gamma\left(n + \frac{1}{2}\right) = \frac{(2n-1)!!}{2^n} \sqrt{\pi}, \quad 2^n n! = (2n)!!, \quad (8)$$

the double inequality (2) can be rewritten as

$$\frac{1}{4} < \left[\frac{\Gamma(n+1)}{\Gamma\left(n + \frac{1}{2}\right)} \right]^2 - n \leq \frac{4}{\pi} - 1. \quad (9)$$

Let

$$f(x) = \left[\frac{\Gamma(x+1)}{\Gamma\left(x + \frac{1}{2}\right)} \right]^2 - x, \quad x > 0. \quad (10)$$

Direct computation gives

$$f'(x) = 2 \left[\frac{\Gamma(x+1)}{\Gamma\left(x + \frac{1}{2}\right)} \right]^2 \left[\psi(x+1) - \psi\left(x + \frac{1}{2}\right) \right] - 1 \quad (11)$$

and

$$\begin{aligned} & \frac{\psi(x+1) - \psi\left(x + \frac{1}{2}\right)}{1 + f'(x)} f''(x) \\ &= \psi'(x+1) - \psi'\left(x + \frac{1}{2}\right) + 2 \left[\psi(x+1) - \psi\left(x + \frac{1}{2}\right) \right]^2 \\ &\triangleq g(x). \end{aligned} \quad (12)$$

Differentiating (4) yields

$$\psi'(x) = \int_0^\infty \frac{te^{-xt}}{1-e^{-t}} dt. \quad (13)$$

From (4) and (13), it follows that

$$g(x) = - \int_0^\infty te^{-xt}h(t) dt + 2 \left(\int_0^\infty e^{-xt}h(t) dt \right)^2, \quad (14)$$

where

$$h(x) = (e^{t/2} + 1)^{-1}. \quad (15)$$

By using the convolution theorem, Lemma 3, we have

$$\begin{aligned} g(x) &= - \int_0^\infty te^{-xt}h(t) dt + 2 \int_0^\infty \left[\int_0^t h(s)h(t-s) ds \right] dt \\ &= \int_0^\infty e^{-xt}I(t) dt, \end{aligned} \quad (16)$$

where

$$I(t) = \int_0^\infty [2h(s)h(t-s) - h(t)] ds. \quad (17)$$

We claim that for $0 < s < t$ the following inequality holds:

$$2h(s)h(t-s) - h(t) > 0, \quad (18)$$

which is equivalent to

$$(1 + e^{s/2})(1 + e^{(t-s)/2}) < 2(1 + e^{t/2}). \quad (19)$$

Let

$$J(t) = \ln(1 + e^{s/2}) + \ln(1 + e^{(t-s)/2}) - \ln[2(1 + e^{t/2})], \quad 0 < s < t.$$

Calculating straightforwardly yields

$$J'(t) = \frac{e^{t/2}[1 - e^{s/2}]}{2e^{s/2}(1 + e^{t/2})(1 + e^{(t-s)/2})} < 0.$$

Therefore we have $J(t) < J(s) = 0$, which means that inequality (18) is valid.

Combining (16), (17) and (18) leads to $g(x) > 0$. From (13), it follows that $\psi'(x) > 0$, and $\psi(x)$ is increasing in $(0, \infty)$. Since $1 + f'(x) \geq 0$ by (11), $f''(x)$ and $g(x)$ have the same sign by (12), thus $f''(x) > 0$ and $f'(x)$ is increasing in $(0, \infty)$.

From (3), we have

$$\lim_{x \rightarrow \infty} x^{-\frac{1}{2}} \frac{\Gamma(x+1)}{\Gamma(x+\frac{1}{2})} = 1, \quad (20)$$

From (6), it follows that

$$\lim_{x \rightarrow \infty} x \left[\psi(x+1) - \psi\left(x + \frac{1}{2}\right) \right] = \frac{1}{2}. \quad (21)$$

Combination of (11), (20) and (21) yields

$$f'(x) < \lim_{x \rightarrow \infty} f'(x) = 0,$$

which implies that $f(x)$ is decreasing in $(0, \infty)$. Hence

$$\lim_{n \rightarrow \infty} \left\{ \left[\frac{\Gamma(n+1)}{\Gamma(n+\frac{1}{2})} \right]^2 - n \right\} < \left[\frac{\Gamma(n+1)}{\Gamma(n+\frac{1}{2})} \right]^2 - n \leq \left[\frac{\Gamma(1+1)}{\Gamma(1+\frac{1}{2})} \right]^2 - 1 = \frac{4}{\pi} - 1. \quad (22)$$

We can rewrite $f(x)$ as

$$f(x) = x \left[x^{-1/2} \frac{\Gamma(x+1)}{\Gamma(x+\frac{1}{2})} - 1 \right] \left[x^{-1/2} \frac{\Gamma(x+1)}{\Gamma(x+\frac{1}{2})} + 1 \right]. \quad (23)$$

Using (3) yields

$$\lim_{n \rightarrow \infty} \left\{ \left[\frac{\Gamma(n+1)}{\Gamma(n+\frac{1}{2})} \right]^2 - n \right\} = \lim_{x \rightarrow \infty} f(x) = \frac{1}{4}. \quad (24)$$

The double inequality (2) follows from (22) and (24), and the constants $\frac{4}{\pi} - 1$ and $\frac{1}{4}$ are the best possible. The proof is complete.

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