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The $n$-th prime asymptotically

par Juan Arias de Reyna et Jérémý Touliesse

Abstract. A new derivation of the classic asymptotic expansion of the $n$-th prime is presented. A fast algorithm for the computation of its terms is also given, which will be an improvement of that by Salvy (1994).

Realistic bounds for the error with $\text{li}^{-1}(n)$, after having retained the first $m$ terms, for $1 \leq m \leq 11$, are given. Finally, assuming the Riemann Hypothesis, we give estimations of the best possible $r_3$ such that, for $n \geq r_3$, we have $p_n > s_3(n)$ where $s_3(n)$ is the sum of the first four terms of the asymptotic expansion.

1. Introduction.

1.1. Historical note. Chebyshev failed to fully prove the Prime Number Theorem (PNT), but he obtained some notable approximations. For example, he proved that for every natural number $n$: if the limit

$$\lim_{x \to \infty} \frac{\log^n x}{x} (\pi(x) - \text{li}(x))$$

exists, then this limit must be equal to 0.

The question was decided by de la Vallée Poussin (1899) when he gave his bound on the error in the PNT: The above limits exist and equal 0.
In 1894, Pervushin ([13],[14]), a priest in Perm, published several formulae obtained empirically about prime numbers\(^1\). One of these formulae gives the following approximation to the \(n\)-th prime

\[
\frac{p_n}{n} = \log n + \log \log n - 1 + \frac{5}{12 \log n} + \frac{1}{24 \log^2 n}.
\]

Cesàro then published a note [1, 1894] where he asserts that the true formula is

\[
\frac{p_n}{n} = \log n + \log \log n - 1 + \frac{\log \log n - 2}{\log n} - \frac{2}{2 \log^2 n} + o(\log^{-2} n).
\]

Despite no mention by Cesàro in [1], the editors of his collected works added a note to [1] pointing out that certain formulae quoted by Cesàro, since they followed from the results of Chebyshev, were only established under the assumption of the existence of the implied limits. It therefore remains unsurprising that Hilbert, in the Jahrbuch\(^2\) stated that Cesàro did not prove his formula.

Landau [6, 1907] several years later was better informed: a formula, like that of Cesàro, would imply the PNT, which had yet to be proved at Cesàro’s time. However, using the results of Chebyshev, Cesàro may claim that if there is some formula for \(p_n\) correct to the order \(n(\log n)^{-2}\), then it must coincide with his formula.

Cipolla [3, 1902] obtained an infinite asymptotic expansion for \(p_n\) and gave a recursive formula to compute its terms. He published after the results of de la Vallée Poussin but it seems that he was unaware of these results, so that gave his proof under the same hypotheses as Cesàro. So uninformed was he that he attempted to prove some false formulae of Pervushin already corrected by Torelli [21]

\[
p_{n+1} - p_n = \log n + \log \log n + \frac{\log \log n - 1}{\log n} + O\left(\frac{\log \log n}{\log n}\right)^2
\]

with an impeccable proof that if such a formula exists, then it must be this formula. (Such a formula would refute the twin prime conjecture, and today the above formula is known to be false.)

In his Handbuch Landau [7, § 57] obtained by means of the procedure of Cesàro, some approximative formulae for \(p_n\), and explained that the

\(^1\)Ivan Mikheevich Pervushin (1827-1900) (Иван Михеевич Пержухин). No small achievement if we note that he had only a table of primes up to 3,000,000.

\(^2\)Jahrbuch Über die Fortschritte der Mathematik (1868–1942), a forerunner for the Zentralblatt für Mathematik, at present digitalized at http://www.emis.de/MATH/JFM/JFM.html.
method could give further terms. He also mentioned some recursive formulae without giving any clue for their derivation.

We may say that Pervushin was the first to deal with a formula for $p_n$, albeit that he gave only the first few terms. Cesàro then proved that in the case such a formula exists, it must be one from which he would be able to derive several terms. Cipolla found a method to write all the terms of the expansion if there is one. Landau saw that the results of de la Vallée Poussin imply that the expansion certainly exists.

The algorithm given by Cipolla is not very convenient for the computation of the terms of the expansion. He iteratively computes the derivative of some polynomials appearing in the expansion but computes the constant terms as determinants of increasing order. Robin [16, 1988] considers the problem of computing these and other similar expansions, leaving the problem of computing the constant terms of the polynomials as an open problem. Later Salvy [19, 1994] gives a satisfactory algorithm. This algorithm needs $O(n^{7/2}\sqrt{\log n})$ coefficient operations to compute all the polynomials up to the $n$-th polynomial.

The asymptotic expansion of $p_n$ also plays a role in the study of $g(n)$, which is the maximum order of any element in the symmetric group $S_n$. In fact, $\log g(n)$ has the same asymptotic expansion as $\sqrt{\text{li}^{-1}(x)}$ [10].

There are many results giving true bounds on $p_n$, for example we mention $p_n \geq n \log n$ [17, 1939], and $p_n \geq n(\log n + \log \log n - 1)$ [4, 1999] both for $n \geq 2$ (with partial results given in [18], [15], [11], [4]). In [5] it is also proved that

$$p_n \leq n\left(\log n + \log \log n - 1 + \frac{\log \log n - 2}{\log n}\right), \quad n \geq 688,383.$$

1.2. Organization of the paper. In this paper we present a new derivation of the asymptotic expansion for $p_n$ and obtain explicit bounds for the error.

First, it must be said that the asymptotic expansion has, in a certain sense, nothing to do with prime numbers: it is an asymptotic expansion of $\text{ali}(x) := \frac{1}{\text{li}^{-1} x}$ which is the inverse of the usual logarithmic integral function.

In Section 3 a proof of the existence of the expansion is given, following the path of Cesàro, since it cannot be found elsewhere, although it is frequently claimed it can be done. This Section is not needed in the rest of the paper.

In Section 4, a new formal derivation of the expansion is given. We obtain a new algorithm to compute the polynomials (Theorem 4.7). This is simpler than that given by Salvy [19]. Our algorithm allows all the polynomials up
to the $n$-th one to be computed in $\mathcal{O}(n^2)$ coefficient operations (Theorem 4.9). It must be said that these polynomials have $\mathcal{O}(n^2)$ coefficients.

In Section 5, independently of Section 3, we prove that the formal expansion given in Section 4 is in fact the asymptotic expansion of $\text{ali}(x)$ and gives realistic bounds on the error (Theorem 5.2 and 5.3).

In Section 6, the results are applied to $p_n$ the $n$-th prime. Using the results of de la Vallée Poussin it can be shown that the asymptotic expansion of $\text{ali}(n)$ is also an asymptotic expansion for $p_n$.

By assuming the Riemann Hypothesis, we found (Theorem 6.1) that

$$|p_n - \text{ali}(n)| \leq \frac{1}{\pi} \sqrt{n} (\log n)^{3/2}, \quad n \geq 11.$$  

This bound of $p_n$ is better than all the bounds cited above.

We end the paper by motivating why the above bounds have not been extended to further terms of the asymptotic expansion (Theorem 6.2).

Notations: With a certain hesitation we have introduced the notation $\text{ali}(x)$ to denote the inverse function of $\text{li}(x)$.

In Section 5, where explicit bounds are sought, it has been useful to denote by $\theta$ a real or complex number of absolute value $|\theta| \leq 1$, which will not always be the same, and depends on all parameters or variables in the corresponding equation.

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2. The inverse function of the logarithmic integral.

Usually $\text{li}(x)$ is defined for real $x$ as the principal value of the integral

$$\text{li}(x) = \text{P. V.} \int_0^x \frac{dt}{\log t}. $$

It may be extended to an analytic function over the region $\Omega = \mathbb{C} \setminus (-\infty, 1]$, which is the complex plane with a cut along the real axis $x \leq 1$. The main branch of the logarithm is defined in $\Omega$ and does not vanish there. Therefore, $\text{li}(z)$ may be defined in $\Omega$ by

$$\text{li}(z) = \text{li}(2) + \int_2^z \frac{dt}{\log t}, \quad z \in \Omega$$

where we integrate, for example, along the segment from 2 to $z$.

For real $x > 1$, the function $\text{li}(x)$ is increasing and maps the interval $(1, +\infty)$ onto $(-\infty, +\infty)$, so that we may define the inverse function $\text{ali}: \mathbb{R} \to (1, +\infty)$ by

$$\text{li}(\text{ali}(x)) = x.$$
The function $\text{li}(x)$ is analytic on $\Omega$, so that $\text{ali}(x)$ is real analytic. It is clear that we have the following rules of differentiation

\begin{equation}
\frac{d}{dx} \text{li}(x) = \frac{1}{\log x}, \quad \frac{d}{dx} \text{ali}(x) = \log \text{ali}(x).
\end{equation}

It is well known that the function $\text{li}(x)$ has an asymptotic expansion:

**Theorem 2.1.** For each integer $N \geq 0$

\begin{equation}
\text{li}(x) = \frac{x}{\log x} \left(1 + \sum_{k=1}^{N} \frac{k!}{\log^k x} + \mathcal{O}\left(\frac{1}{\log^{N+1} x}\right)\right), \quad (x \to +\infty).
\end{equation}

This may be proved by repeated integration by parts (see [12, p. 190–192]).

3. **Asymptotic expansion of $\text{ali}(x)$.**

In this section, we prove the following

**Theorem 3.1.** For each integer $N \geq 0$

\begin{equation}
\text{ali}(e^x) = \frac{x}{x e^x} = 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} + \mathcal{O}\left(\frac{\log^{N+1} x}{x^{N+1}}\right), \quad (x \to +\infty)
\end{equation}

where the $P_{n-1}(z)$ are polynomials of degree $\leq n$.

In the case of $N = 0$ the sum must be understood as equal to 0.

The theorem says that, for each $N$, there exists an $x_N > 1$ and a constant $C_N$ such that

\[ \left| \text{ali}(e^x) - 1 - \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} \right| \leq C_N \frac{\log^{N+1} x}{x^{N+1}}, \quad (x > x_N). \]

In the course of the proof we will make repeated use of the following

**Lemma 3.1.** Let $f(x)$ be a function defined on a neighbourhood of $x = 0$ such that

\begin{equation}
f(x) = a_1 x + \cdots + a_N x^N + \mathcal{O}(x^{N+1}), \quad (x \to 0)
\end{equation}

where the $a_k$ are given constants. Assume that $g(x)$ satisfies

\begin{equation}
g(x) = \sum_{n=1}^{N} \frac{p_n(\log x)}{x^n} + \mathcal{O}\left(\frac{\log^{N+1} x}{x^{N+1}}\right), \quad (x \to +\infty)
\end{equation}

where the $p_n(z)$ are polynomials of degree $\leq n$. Then there exist polynomials $q_k(z)$ of degree $\leq k$ such that

\begin{equation}
f(g(x)) = \sum_{k=1}^{N} \frac{q_k(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+1} x}{x^{N+1}}\right), \quad (x \to +\infty).
\end{equation}
Proof. It is clear that, for each \(1 \leq n \leq N\) we have \(p_n(\log x)x^{-n} = O((\log x/x)^n)\). Therefore, \(g(x) = O(\log x/x)\) (this is true even when \(N = 0\) and there is no \(p_n\)). It follows that \(\lim_{x \to +\infty} g(x) = 0\) and by substitution in (3.2), we obtain

\[
(3.5) \quad f(g(x)) = \sum_{n=1}^{N} a_n g(x)^n + O\left(\frac{\log^{N+1} x}{x^{N+1}}\right).
\]

By expanding the powers \(g(x)^n\) by (3.3) it is easy to obtain an expression of the form

\[
(3.6) \quad g(x)^n = \sum_{k=1}^{N} p_{n,k}(\log x) x^k + O\left(\frac{\log^{N+1} x}{x^{N+1}}\right), \quad (x \to +\infty)
\]

where each \(p_{n,k}(z)\) is a polynomial of degree \(\leq k\). By substituting these values in equation (3.5) and collecting terms with the same power of \(x\), (3.4) is obtained. \(\square\)

We will prove Theorem 3.1 by induction. The following theorem yields the first step of this induction.

**Theorem 3.2.**

\[
(3.7) \quad \frac{\text{ali}(x)}{x \log x} = 1 + O\left(\frac{\log \log x}{\log x}\right), \quad (x \to +\infty).
\]

Proof. From (2.4) with \(N = 0\) we have \(\frac{\text{li}(y) \log y}{y} = 1 + O(\log^{-1} y)\) for \(y \to \infty\). Since \(\lim_{x \to +\infty} \text{ali}(x) = +\infty\) we may substitute \(y = \text{ali}(x)\) and obtain

\[
(3.8) \quad \frac{x \log \text{ali}(x)}{\text{ali}(x)} = 1 + O\left(\frac{1}{\log \text{ali}(x)}\right).
\]

By taking logarithms

\[
\log x - \log \text{ali}(x) + \log \log \text{ali}(x) = O\left(\frac{1}{\log \text{ali}(x)}\right)
\]

we obtain

\[
(3.9) \quad \frac{\log x}{\log \text{ali}(x)} = 1 + O\left(\frac{\log \log \text{ali}(x)}{\log \text{ali}(x)}\right)
\]

and it follows that

\[
(3.10) \quad \lim_{x \to +\infty} \frac{\log x}{\log \text{ali}(x)} = 1.
\]

By taking log in (3.9)

\[
\log \log x - \log \log \text{ali}(x) = O\left(\frac{\log \log \text{ali}(x)}{\log \text{ali}(x)}\right)
\]
we obtain
\[ \frac{\log \log x}{\log \log \alpha_1(x)} = 1 + \mathcal{O}\left( \frac{1}{\log \alpha_1(x)} \right) \]
so that
\[ (3.11) \quad \lim_{x \to +\infty} \frac{\log \log x}{\log \log \alpha_1(x)} = 1. \]

In view of (3.10) and (3.11), we may write (3.8) and (3.9) in the form
\[ (3.12) \quad \frac{x \log \alpha_1(x)}{\alpha_1(x)} = 1 + \mathcal{O}\left( \frac{1}{\log \alpha_1(x)} \right), \quad \frac{\log x}{\log \alpha_1(x)} = 1 + \mathcal{O}\left( \frac{\log \log x}{\log x} \right) \]
and by multiplying these two, we obtain
\[ \frac{x \log x}{\alpha_1(x)} = 1 + \mathcal{O}\left( \frac{\log \log x}{\log x} \right) \]
from which (3.7) can easily be deduced. \(\square\)

**Proof of Theorem 3.1.** We proceed by induction. For \(N = 0\), our theorem is simply Theorem 3.2 with \(e^x\) instead of \(x\).

Hence we assume (3.1) and try to prove the case \(N + 1\).

Our objective will be obtained by starting from the expansion of \(\log \alpha_1(x)\).

By (2.4)
\[ \log \alpha_1(x) = \frac{y}{\log y} \left( 1 + \sum_{k=1}^{N+1} \frac{k!}{\log^k y} + \mathcal{O}\left( \frac{1}{\log^{N+2} y} \right) \right). \]

By substituting \(y = \alpha_1(e^x)\) and applying (3.10) we obtain
\[ (3.13) \quad \frac{e^x \log \alpha_1(e^x)}{\alpha_1(e^x)} = 1 + \sum_{k=1}^{N+1} \frac{k!}{(\log \alpha_1(e^x))^k} + \mathcal{O}\left( \frac{1}{x^{N+2}} \right). \]

From our induction hypothesis, the expansion of the functions \(\log \alpha_1(x)\) and \((\log \alpha_1(x))^{-k}\) is now sought.

By taking the log of (3.1) we obtain
\[ \log \alpha_1(e^x) = x + \log x + \log \left\{ 1 + \sum_{n=1}^{N+1} \frac{P_n \log x}{x^n} + \mathcal{O}\left( \frac{\log x}{x^{N+1}} \right) \right\}. \]

Lemma 3.1 may be applied with
\[ \log(1 + X) = X - \frac{X^2}{2} + \frac{X^3}{3} - \cdots (-1)^{N+1} \frac{X^N}{N} + \mathcal{O}(X^{N+1}) \]
to obtain
\[ \log \alpha_1(e^x) = x + \log x + \sum_{n=1}^{N} \frac{Q_n \log x}{x^n} + \mathcal{O}\left( \frac{\log x}{x^{N+1}} \right). \]
The reason why we have written $Q_{n+1}$ instead of $Q_n(x)$ is revealed below. The above may be written as

$$
\log \text{ali}(e^x) = x \left\{ 1 + \frac{\log x}{x} + \sum_{n=1}^{N} \frac{Q_{n+1}(\log x)}{x^{n+1}} + \mathcal{O}\left(\frac{\log^{N+1} x}{x^{N+2}}\right) \right\}
$$

or

$$(3.14) \quad \log \text{ali}(e^x) = x \left\{ 1 + \sum_{n=1}^{N+1} \frac{Q_n(\log x)}{x^n} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right) \right\}$$

where the $Q_n(z)$ are polynomials of degree $\leq n$. Observe that knowing the expansion of $\text{ali}(e^x)$ up to $(\log x/x)^N$ has enabled us to obtain $\log \text{ali}(e^x)$ up to $(\log x/x)^{N+2}$; this will be of great importance in what follows.

From (3.14), for all natural numbers $n$,

$$
\frac{1}{(\log \text{ali}(e^x))^n} = \frac{1}{x^n} \left\{ 1 + \sum_{k=1}^{N+1} \frac{V_{n,k}(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right) \right\}^{-n}.
$$

By applying Lemma 3.1 with

$$
(1 + x)^{-n} = \sum_{r=1}^{N+1} \binom{-n}{r} x^r + \mathcal{O}(x^{-N-2})
$$

we obtain

$$(3.15) \quad \frac{1}{(\log \text{ali}(e^x))^n} = \frac{1}{x^n} \left\{ 1 + \sum_{k=1}^{N+1} \frac{U_k(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right) \right\}$$

where the $V_{n,k}(z)$ are polynomials of degree $\leq k$.

By substituting these values of $(\log \text{ali}(e^x))^{-n}$ in (3.13), we obtain

$$
e^x \frac{\log \text{ali}(e^x)}{\text{ali}(e^x)} = 1 + \sum_{k=1}^{N+1} \frac{U_k(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right).$$

Hence again from (3.15) with $n = 1$

$$
\frac{e^x}{\text{ali}(e^x)} = \frac{1}{x} \left\{ 1 + \sum_{k=1}^{N+1} \frac{V_{1,k}(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right) \right\} \times \left\{ 1 + \sum_{k=1}^{N+1} \frac{U_k(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right) \right\}
$$

from which we derive that there exist polynomials $W_k(z)$ of degree $\leq k$ such that

$$
\frac{xe^x}{\text{ali}(e^x)} = 1 + \sum_{k=1}^{N+1} \frac{W_k(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right).
$$
Another application of Lemma 3.1 yields
\[
\frac{\text{ali}(e^x)}{xe^x} = 1 + \sum_{k=1}^{N+1} \frac{T_k(\log x)}{x^k} + \mathcal{O}\left(\frac{\log^{N+2} x}{x^{N+2}}\right)
\]
with polynomials $T_k(z)$ of degree $\leq k$. Therefore, we have an asymptotic expansion of type (3.1) with $N + 1$ instead of $N$. The usual argument of uniqueness of the asymptotic expansion applies here so that $T_k(z) = P_k(z)$ for $1 \leq k \leq N$.

\[\square\]

4. Formal Asymptotic expansion.

First we give some motivation. We have seen that the asymptotic expansion of $\text{ali}(e^x)$ is
\[
\text{ali}(e^x) = xe^xV(x, \log x), \quad \text{where} \quad V(x, y) := 1 + \sum_{n=1}^{\infty} \frac{P_{n-1}(y)}{x^n}
\]
and differentiation yields
\[
e^x \log \text{ali}(e^x) = (e^x + xe^x)V + xe^xV_x + e^xV_y.
\]
Here $\log \text{ali}(e^x) = \log(xe^xV(x, \log x)) = y + x + \log V$, so that
\[
y + x + \log V = V + xV + xV_x + V_y
\]
which we write as
\[
V = 1 + \frac{y}{x} - \frac{1}{x}V - V_x - \frac{1}{x}V_y + \frac{1}{x} \log V.
\]
This ends our motivation for considering this equation.

Consider now the ring $A$ of the formal power series of the type
\[
\sum_{n=0}^{\infty} \frac{q_n(y)}{x^n}
\]
where the $q_n(y)$ are polynomials with complex coefficients of degree less than or equal to $n$. In particular $q_0(y)$ is a constant.

It is clear that $A$, with the obvious operations, is a ring. The elements with $q_0 = 0$ form a maximal ideal $I$. An element $1 + u$ with $q_0 = 1$ is invertible, with inverse $1 - u + u^2 - \cdots$. It follows that if $a \notin I$, then $a$ is also invertible. Hence $I$ is the unique maximal ideal and $A$ is a local ring. If $a \in A$ is a non-vanishing element, then there exists a least natural number $n$ with $q_n(y) \neq 0$. We define $\deg(a) = n$ in this case, with $\deg(0) = \infty$.

As is usual in local rings, (see [8]) we may define a topology induced by the norm $\|a\| = 2^{-\deg(a)}$, which, with the associated metric, induces a complete metric space. Indeed $A$ is isomorphic to $\mathbb{C}[[X, Y]]$, by means of the application that sends $X \mapsto x^{-1}$, $Y \mapsto yx^{-1}$.
Given \( a \in A \) with \( a = \sum_{n=0}^{\infty} \frac{q_n(y)}{x^n} \), we define two derivatives
\[
a_x = -\sum_{n=1}^{\infty} \frac{nq_n(y)}{x^{n+1}} \quad \text{and} \quad a_y = \sum_{n=1}^{\infty} \frac{q_n(y)}{x^n}.
\]

Finally the set \( U \subset A \) of elements with \( q_0 = 1 \) form a multiplicative subgroup of \( A^* \) (the group of invertible elements of \( A \)). For \( 1 + u \in U \), we define
\[
\log(1 + u) = \sum_{k=1}^{\infty} (-1)^{k+1} \frac{u^k}{k}
\]
which is a series that is easily shown to converge since \( u^k \in I^k \).

We are now ready to prove the following

**Theorem 4.1.** The equation (4.1) has one and only one solution in the ring \( A \).

**Proof.** For \( V \in U \), we define \( T(V) \) as
\[
T(V) := 1 + \frac{y}{x} - \frac{1}{x}V_x - \frac{1}{x}V_y + \frac{1}{x} \log V.
\]
It is clear that \( T(V) \in U \). We may apply Banach’s fixed-point theorem. Indeed, we have \( \deg(T(V) - T(W)) \leq 1 + \deg(V - W) \), so that \( \|T(V) - T(W)\| \leq \frac{1}{2}\|V - W\| \).

By Banach’s theorem there is a unique solution to \( V = T(V) \). We may obtain this solution as the limit of the sequence \( T^n(1) \). In fact, since \( \deg(T(V) - T(W)) \leq 1 + \deg(V - W) \), in each iteration we obtain one further term of the expansion. In this way, it is easy to prove that the solution is
\[
V = 1 + \frac{y - 1}{x} + \frac{y - 2}{x^2} + \cdots
\]
However, we are going to find more direct methods to compute the terms of the expansion. \( \square \)

**Definition.** Let \( V \) be the unique solution to equation (4.1). Since it is in \( A \), it has the form
\[
(4.2) \quad V(x, y) = 1 + \sum_{n=1}^{\infty} \frac{P_{n-1}(y)}{x^n}
\]
where for \( n \geq 0 \), \( P_{n-1}(y) \) is a polynomial of degree \( \leq n \).

In the following sections, we prove that \( V \) yields the asymptotic expansion of \( \text{ali}(e^x) \). For this proof the following property is crucial.

**Theorem 4.2.** For \( N \geq 1 \), let
\[
(4.3) \quad W(x, y) = W_N(x, y) := 1 + \sum_{k=1}^{N} \frac{P_{n-1}(y)}{x^n}.
\]
Then
\begin{equation}
W - 1 - \frac{y}{x} + \frac{1}{x} W + W_x + \frac{1}{x} W_y - \frac{1}{x} \log W = -\frac{P_N(y)}{x^{N+1}} + \frac{u(y)}{x^{N+2}} + \frac{v(y)}{x^{N+3}} + \cdots
\end{equation}

**Proof.** By the definition of the $P_n$ we know that $\text{deg}(V - W) \geq N + 1$. Therefore, $\text{deg}(V - T(W)) \geq N + 2$. That is
\begin{equation}
V - T(W) = \frac{u_0(y)}{x^{N+2}} + \frac{v_0(y)}{x^{N+3}} + \cdots
\end{equation}
where $u_0, v_0$ are polynomials. We also have
\begin{equation}
V = W + \sum_{n=N+1}^{\infty} \frac{P_{n-1}(y)}{x^n}
\end{equation}
so that
\begin{equation}
W - T(W) = \frac{u_0(y)}{x^{N+2}} + \frac{v_0(y)}{x^{N+3}} + \cdots - \sum_{n=N+1}^{\infty} \frac{P_{n-1}}{x^n}.
\end{equation}
That is,
\begin{equation}
W - T(W) = -\frac{P_N(y)}{x^{N+1}} + \frac{u(y)}{x^{N+2}} + \frac{v(y)}{x^{N+3}} + \cdots
\end{equation}
for certain polynomials $u, v, \ldots$ \hfill \square

In the sequel $V$ will denote the unique solution to (4.1). The element $\log V$ belongs to $A$, so that there are polynomials $Q_n(y)$ of degree less than or equal to $n$ such that

\begin{equation}
\log V = \sum_{n=1}^{\infty} \frac{Q_n(y)}{x^n}.
\end{equation}

From equation (4.1), we may obtain $\log V$ in terms of $V$ and its derivatives. It is easy to obtain from this expression the following relation

\begin{equation}
Q_n(y) = P_n(y) - (n - 1)P_{n-1}(y) + P'_{n-1}(y), \quad (n \geq 1).
\end{equation}

**Theorem 4.3.** The polynomials $P_n(y)$ that appear in the unique solution (4.2) to equation (4.1) may be computed by the following recurrence relations:

\begin{equation}
P_0 = y - 1, \quad \text{and for } n \geq 1
\end{equation}

\begin{equation}
P_n = nP_{n-1} - P'_{n-1} + \frac{1}{n} \sum_{k=1}^{n-1} k((k-1)P_{k-1} - P_k - P'_k)P_{n-k-1}.
\end{equation}

**Proof.** By differentiating (4.5) with respect to $x$, we obtain
\begin{equation}
\left(\sum_{n=1}^{\infty} \frac{nQ_n(y)}{x^{n+1}}\right) \left(1 + \sum_{n=1}^{\infty} \frac{P_{n-1}(y)}{x^n}\right) = \sum_{n=1}^{\infty} \frac{nP_{n-1}(y)}{x^{n+1}}.
\end{equation}
By equating the coefficients of $x^{-n-1}$, we obtain

\[(4.8) \quad nP_{n-1} = nQ_n + \sum_{k=1}^{n-1} kQ_k P_{n-k-1}, \quad (n \geq 2).\]

Now we substitute the values of the $Q_n$ given in (4.6)

\[nP_{n-1} = nP_n - n(n-1)P_{n-1} + nP'_{n-1} + \sum_{k=1}^{n-1} kQ_k P_{n-k-1}\]

so that

\[nP_n = n^2P_{n-1} - nP'_{n-1} - \sum_{k=1}^{n-1} k\{P_k - (k-1)P_{k-1} + P'_{k-1}\} P_{n-k-1}.\]

\[\square\]

From this expression it is very easy to compute the first terms of the expansions

\[V = 1 + \frac{y - 1}{x} + \frac{y - 2}{x^2} - \frac{y^2 - 6y + 11}{2x^3} + \frac{2y^3 - 21y^2 + 84y - 131}{6x^4} - \frac{3y^4 - 46y^3 + 294y^2 - 954y + 1333}{12x^5} + \cdots,\]

\[\log V = \frac{y - 1}{x} - \frac{y^2 - 4y + 5}{2x^2} + \frac{2y^3 - 15y^2 + 42y - 47}{6x^3} - \frac{3y^4 - 34y^3 + 156y^2 - 366y + 379}{12x^4} + \cdots\]

**Theorem 4.4.** We have

(a) For $n \geq 1$, the degree of $P_n$ is less than or equal to $n$.

(b) $n! P_n(y)$ has integer coefficients.

**Proof.** The equation (4.1) may be written

\[V - 1 - \frac{y}{x} = \frac{1}{x} (\log V - V - xV_x - V_y).\]

Since $xV_x \in A$, it is clear that

\[xV - x - y = -1 + \sum_{n=1}^{\infty} \frac{P_n(y)}{x^n} \in A.\]

This implies that the degree of $P_n$ is less than or equal to $n$. 
We prove (b) by induction. The first few $P_n$ satisfy this property. We define $p_k := k! P_k$ so that the recurrence relation (4.7) may be written as

$$p_n = n^2 p_{n-1} - np_{n-1}' + (n - 1) \sum_{k=1}^{n-1} \left( \frac{n-2}{k-1} \right) \{ k(k-1)p_{k-1} - p_k - kp_k' \} p_{n-k-1}. $$

Hence, by induction, all $p_n$ have integer coefficients. \qed

The most significant contribution by Cipolla is his proof of a recurrence for the coefficients $a_{n,k}$ of $P_n$ (see (4.11)), which is better than the recurrence given in (4.7). We intend to give a slightly different proof. The result of Cipolla is equivalent to the following surprising fact: The solution $V$ of equation (4.1) formally satisfies the following linear partial differential equation:

$$(4.9) \quad V = (x - 1)V_y - xV_x. $$

This equation can easily be deduced from the following Theorem.

**Theorem 4.5.** For $n \geq 1$, we have

$$\begin{align*}
(n-1)P_{n-1}(y) &= P'_{n-1}(y) - P'_n(y), \quad (n \geq 1) \\
(n-1)Q_{n-1}(y) &= Q'_{n-1}(y) - Q'_n(y), \quad (n \geq 2).
\end{align*}$$

**Proof.** We will proceed by induction. For $n \leq 3$ it can be verified that these equalities are satisfied.

We now assume that (4.10) is satisfied for $n \leq N$, and we will show that these equations are true for $n = N + 1$.

By differentiating (4.5) with respect to $y$ we get

$$\left( \sum_{n=1}^{\infty} \frac{Q'_n(y)}{x^n} \right) \left( 1 + \sum_{n=1}^{\infty} \frac{P_{n-1}(y)}{x^n} \right) = \sum_{n=1}^{\infty} \frac{P'_{n-1}(y)}{x^n},$$

so that by equating the coefficients of $x^{-N-1}$ and of $x^{-N}$ we obtain

$$Q'_{N+1} = P'_N - \sum_{k=0}^{N-1} P_k Q'_{N-k}, \quad Q'_N = P'_{N-1} - \sum_{k=0}^{N-2} P_k Q'_{N-k-1}. $$

Subtracting these equations we get

$$Q'_{N+1} - Q'_N = P'_N - P'_{N-1} - \sum_{k=0}^{N-2} P_k (Q'_{N-k} - Q'_{N-k-1}) - P_{N-1}.$$
and by the induction hypothesis this is equal to

\[-(N - 1)P_{N-1} + \sum_{k=0}^{N-2} P_k \cdot (N - k - 1)Q_{N-k-1} - P_{N-1} =
\]

\[= -NP_{N-1} + \sum_{k=1}^{N-1} kQ_kP_{N-k-1}.\]

By (4.8) this is equal to \(NP_{N-1} - NQ_N\) so that we obtain

\[Q'_{N+1} - Q'_N = -NQ_N.\]

This is the second equation of (4.10) for \(n = N + 1\). In order to achieve the result for the first equation, observe that from (4.6) we get

\[NQ_N = NP_N - N(N - 1)P_{N-1} + NP'_{N-1}
\]

\[-Q'_N = -P'_N + (N - 1)P'_{N-1} - P''_{N-1}
\]

\[Q'_{N+1} = P'_{N+1} - NP'_N + P''_N.\]

By adding these equations we obtain

\[0 = NP_N - P'_N + P'_{N+1} + N\{P'_{N-1} - P'_N - (N - 1)P_{N-1}\} - \{P''_{N-1} - P''_N - (N - 1)P'_{N-1}\} = NP_N - P'_N + P'_{N+1}
\]

which is the first equation of (4.10) for \(n = N + 1\).

We define the coefficients \(a_{n,k}\) implicitly by

\[(4.11) \quad P_n(y) = \frac{(-1)^{n+1}}{n!} \left( a_{n,0}y^n - a_{n,1}y^{n-1} + \cdots + (-1)^n a_{n,n} \right) =
\]

\[= \frac{(-1)^{n+1}}{n!} \sum_{k=0}^{n} (-1)^k a_{n,k} y^{n-k}, \quad (n \geq 1).\]

Analogously, \(Q_n\) is of a degree less than or equal to \(n\), and we define the coefficients \(b_{n,k}\) implicitly by

\[(4.12) \quad Q_n(y) = \frac{(-1)^{n+1}}{n!} \sum_{k=0}^{n} (-1)^k b_{n,k} y^{n-k}, \quad (n \geq 1).\]

**Remark 4.1.** \(P_0(y)\) has degree 1, which is not given by (4.11). However, we can extend the definition of \(a(n,k)\) in such a way that, for \(n \geq 1\) we have \(a(n,k) = 0\) for \(k < 0\) or \(k > n\). Then a formula such as (4.11) also holds for \(n = 0\) if we add up the values from \(k = -1\) to \(k = n\) and define \(a(0,0) = 1, a(0,-1) = 1\) and \(a(0,k) = 0\) for other values of \(k\).

\[(30 \text{ bis}) \quad P_n(y) = \frac{(-1)^{n+1}}{n!} \sum_{k=-1}^{n} (-1)^k a_{n,k} y^{n-k}, \quad (n \geq 0).\]

Note that \(Q_0(y)\) remains undefined.
Theorem 4.6. For $1 \leq n$ and $0 \leq k < n$, we have (when defined)

\begin{equation}
(4.13) \quad a_{n,k} = na_{n-1,k-1} + \frac{n(n-1)}{n-k}a_{n-1,k}, \quad b_{n,k} = nb_{n-1,k-1} + \frac{n(n-1)}{n-k}b_{n-1,k}.
\end{equation}

For $1 \leq n$ and $0 \leq k \leq n$, we have

\begin{equation}
(4.14) \quad a_{n,k} = b_{n,k} + (n-k+1)a_{n,k-1}.
\end{equation}

For $n \geq 1$, we have

\begin{equation}
(4.15) \quad b_{n,n} = na_{n-1,n-1} + \sum_{k=1}^{n-1} \binom{n-1}{k} b_{k,k}a_{n-k-1,n-k-1}.
\end{equation}

Proof. (4.13) is obtained by equating the coefficients of $y^{n-k-1}$ in the first equation in (4.10). In this way, we obtain

\begin{align*}
(n-1)^k \frac{(-1)^{n+k}}{(n-1)!} a_{n-1,k} &= (n-k) \frac{(-1)^{n+k+1}}{(n-1)!} a_{n-1,k-1} - (n-k) \frac{(-1)^{n+k+1}}{n!} a_{n,k}.
\end{align*}

If $n \neq k$, then the equation for $a_{n,k}$ in (4.13) is obtained. The other equation in $b_{n,k}$ is obtained analogously from the second equation in (4.10).

To prove (4.14), observe that by (4.6), $Q_n = P_n - (n-1)P_{n-1} + P_{n-1}'$, and from (4.10) it follows that

\begin{equation}
(4.16) \quad Q_n = P_n + P_n', \quad (n \geq 1).
\end{equation}

Now by equating the coefficient of $y^{n-k}$ in both members of this equality we obtain (4.14).

Finally (4.15) follows from (4.8). Recall that $-\frac{a_{n,n}}{n!}$ and $-\frac{b_{n,n}}{n!}$ are respectively the values of $P_n(0)$, and $Q_n(0)$. Hence, by setting $y = 0$ in (4.8), we obtain (4.15) through multiplication by $(n-1)!$ and the reordering of the terms. \qed

The main problem now is that equations (4.13) do not allow us to compute the coefficients $a_{n,n}$. Cipolla gives an algorithm to simultaneously compute the coefficients $a_{n,k}$ and $b_{n,k}$ based on Theorem 4.6. In the procedure of Cipolla, these key coefficients $a_{n,n}$ are recursively computed using all the previous coefficients. We prefer a method that computes $A_n := a_{n,n}$ and $B_n := a_{n,n-1}$ separately and then compute the remaining coefficients by using (4.13).
Theorem 4.7. In order to compute the numbers $a_{n,k}$, we may first compute the sequences $A_n := a_{n,n}$ and $B_n := a_{n,n-1}$ by the recursions

$$A_0 = 1, \quad A_1 = 2, \quad B_0 = 1, \quad B_1 = 1,$$

(4.17)

$$B_n = nB_{n-1} + n(n-1)A_{n-1} \quad (4.18)$$

(4.19)

$$A_n = n^2A_{n-1} + nB_{n-1} - \sum_{k=1}^{n-1} \binom{n-2}{k-1} \left( k(k-1)A_{k-1} - A_k + kB_{k-1} \right) A_{n-k-1}. \quad (4.19)$$

After this one we may obtain $a(n,k) := a_{n,k}$. Setting

$$a(0,0) = 1, \quad a(0,-1) = 1, \quad a(1,0) = 1, \quad a(1,1) = 2$$

and all other $a(0,k)$ and $a(1,k) = 0$. Then, for $n \geq 2$, put

$$a(n,n) = A_n,$$

(4.20)

$$a(n,k) = na(n-1,k-1) + \frac{n(n-1)}{n-k} a(n-1,k), \quad (0 \leq k < n)$$

where $a(n,k) = 0$ for $k < 0$ or $k > n$.

Finally, we may obtain the $b(n,k) := b_{n,k}$ from

$$b(n,k) = a(n,k) - (n-k+1)a(n,k-1). \quad (4.21)$$

Proof. The constant term of $P_n$ is $-\frac{A_n}{n!}$ and the coefficient of $y$ in $P_n$ is $\frac{B_n}{n!}$, so that equation (4.18) follows from the first equation in (4.10) taking it with $y = 0$.

In the same way, (4.19) follows from (4.7), and (4.20) is the first equation in (4.13).

Equation (4.21) for the $b(n,k)$ follows easily from (4.16). \qed

The array of coefficients $a(n,k)$ for $0 \leq n, k \leq 7$, reads

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<td>0</td>
</tr>
<tr>
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<td>0</td>
</tr>
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<td>0</td>
</tr>
<tr>
<td>120</td>
<td>490</td>
<td>4380</td>
<td>22020</td>
<td>62860</td>
<td>81534</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
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<td>3084</td>
<td>35790</td>
<td>246480</td>
<td>1075020</td>
<td>2823180</td>
<td>3478014</td>
<td>0</td>
</tr>
</tbody>
</table>

and the $b(n,k)$ for $1 \leq n \leq 7$ and $0 \leq k \leq 7$ are
Theorem 4.8.  
(a) The coefficients $b(n,k)$ are integers.
(b) $a(n,k) \geq 0$ and $b(n,k) \geq 0$.
(c) $a(n, k-1) \leq a(n,k)$ for $1 \leq k \leq n$.
(d) For $n \geq 1$, $a(n,0) = (n-1)!$.

Proof. (a) We have proved in Theorem 4.4 that the numbers $a(n,k)$ are integers, so that from (4.21), the coefficients $b(n,k)$ are also integers.

(b) We proceed by induction on $n$. Assuming that we have proved that $a(m,k)$ and $b(m,k)$ are positive for $m < n$, it follows from (4.13) that $a(n,k)$ and $b(n,k)$ are positive for $0 \leq k < n$. Then (4.15) implies that $b(n,n) \geq 0$, and (4.14) with $k = n$ proves that $a(n,n) \geq 0$.

(c) This is a simple consequence of (4.14).

(d) The equation follows from (4.20) by induction. □

Theorem 4.9. By means of the rule in Theorem 4.7, one may compute all coefficients $a_{n,k}$ of the polynomials $P_n(y)$ for $1 \leq n \leq N$ in $O(N^2)$ coefficient operations.

Proof. We count the operations needed, following the indications in Theorem 4.7, to compute every $a_{n,k}$ for $0 \leq n \leq N$ and $0 \leq k \leq n$.

First we must compute the numbers $\binom{n}{j}$ for $0 \leq m \leq N - 2$. Using the scheme of the usual triangle, we need to carry out $\sum_{k=1}^{N-3} k$ additions, which involves $(N-2)(N-3)/2$ operations.

The numbers $B_n$ must now be computed for $2 \leq n \leq N$ by means of the formula

$$B_n = n \cdot (B_{n-1} + (n-1) \cdot A_{n-1}).$$

Each $B_n$ requires 4 operations, therefore a total of $4(N-1)$ operations are needed. We compute the $A_n$ for $2 \leq n \leq N$ using the formula

$$A_n = n \cdot n \cdot A_{n-1} + n \cdot B_{n-1} - (n-1)\star \sum_{k=1}^{n-1} \binom{n-2}{k-1} \star \{k \cdot (k-1) \cdot A_{k-1} - A_k + k \cdot B_{k-1}\} \star A_{n-k-1}.$$

Hence $A_n$ requires $7 + \sum_{k=1}^{n-1} 18 = 8n - 1$ operations. All $A_n$ together take $\sum_{n=2}^{N} (8n-1) = 4N^2 + 3N - 7$ operations. These numbers are the $a_{n,n}$. The $a_{0,k}$ and $a_{1,k}$ require no operations. Finally we compute for $0 \leq k < n$

$$a_{n,k} = n \star \{a_{n-1,k-1} + (n-1) \star a_{n-1,k}/(n-k)\}.$$
Therefore, $a_{n,k}$ takes 6 operations. For each $n$, every $a_{n,k}$ for $1 \leq k < n$ takes $6(n - 1)$ operations. And each $a_{n,k}$ for $2 \leq n \leq N$ takes $\sum_{n=2}^{N} 6(n - 1) = 3N(N - 1)$.

The total cost in number of operations is therefore

$$\frac{(N - 2)(N - 3)}{2} + 4(N - 1) + 4N^2 + 3N - 7 + 3N(N - 1) = \frac{1}{2}(15N^2 + 3N - 16).$$

\[\square\]

5. Bounds for the asymptotic expansion.

5.1. The sequence $(a_n)$. First we define a sequence of numbers as the coefficients of a formal expansion in $A$.

**Lemma 5.1.** There exists a sequence of integers $(a_n)$ such that

$$\log \left( 1 - \sum_{n=1}^{\infty} \frac{n!}{x^n} \right)^{-1} = \sum_{n=1}^{\infty} \frac{a_n}{n} \frac{1}{x^n}. \quad (5.1)$$

The coefficients may be computed by the recursion

$$a_1 = 1, \quad a_n = n! \cdot n + \sum_{k=1}^{n-1} k! a_{n-k}. \quad (5.2)$$

**Proof.** It is clear that $u = 1 - \sum n! x^{-n} \in U \subset A$, so that $u^{-1} \in U$ and $\log u^{-1}$ are well defined. To obtain the recursion we differentiate (5.1) to obtain

$$- \sum_{n=1}^{\infty} \frac{n \cdot n!}{x^{n+1}} = - \left( \sum_{n=1}^{\infty} \frac{a_n}{x^{n+1}} \right) \left( 1 - \sum_{n=1}^{\infty} \frac{n!}{x^n} \right).$$

Equation (5.2) is obtained by equating the coefficients of $x^{-n-1}$. The recurrence (5.2) proves that $a_n$ is a natural number for each $n \geq 1$. \[\square\]

The first terms of the sequence $(a_n)_{n=1}^{\infty}$ are

$$1, 5, 25, 137, 841, 5825, 45529, 399713, 3911785, 42302225, \ldots$$

**Lemma 5.2.** For each natural number $n$ we have

$$a_n \leq 2n \cdot n!. \quad (5.3)$$

**Proof.** We may verify this property for $a_1, a_2, a_3$ and $a_4$ directly. For $n \geq 4$ we proceed by induction. Assume the inequality for $a_k$ with $k < n$, so that
by (5.2)
\[
1 \leq \frac{a_n}{n! \cdot n} \leq 1 + \sum_{k=1}^{n-1} \frac{a_{n-k}}{(n-k)! \cdot (n-k)} \cdot \frac{n-k}{n} \binom{n}{k}^{-1} 
\leq 1 + 2 \left( \frac{1}{n^2} + \frac{n}{k} \right) + \frac{1}{n^2} \leq 1 + 2 \left( \frac{1}{n^2} + \frac{n}{n-1} \right).
\]

For \( n \geq 4 \), it is easy to see that this is \( \leq 2 \).

\[\Box\]

**Lemma 5.3.** For each natural number \( N \) there is a positive constant \( c_N \) such that

\[
x \left( 1 - \sum_{n=1}^{N} \frac{n!}{x^n} \right) \geq 1, \quad x \geq c_N.
\]

**Proof.** It is clear that the left-hand side of (5.4) is increasing and tends to \( +\infty \) when \( x \to +\infty \), from which the existence of \( c_N \) is clear.

The value of \( c_N \) may be determined as the solution of the equation

\[
x \left( 1 - \sum_{n=1}^{N} \frac{n!}{x^n} \right) = 1, \quad x > 1.
\]

In this way we found the following values.

| \( c_1 \) | 2 | \( c_6 \) | 4.15213 | \( c_{11} \) | 5.61664 | \( c_{20} \) | 8.70335 |
| \( c_2 \) | 2.73205 | \( c_7 \) | 4.43119 | \( c_{12} \) | 5.93649 | \( c_{30} \) | 12.34925 |
| \( c_3 \) | 3.20701 | \( c_8 \) | 4.71412 | \( c_{13} \) | 6.26449 | \( c_{40} \) | 16.03475 |
| \( c_4 \) | 3.56383 | \( c_9 \) | 5.00517 | \( c_{14} \) | 6.59947 | \( c_{50} \) | 19.72833 |
| \( c_5 \) | 3.86841 | \( c_{10} \) | 5.30597 | \( c_{15} \) | 6.94035 | \( c_{60} \) | 23.42351 |

**Remark 5.1.** Notice that for \( x \geq c_N \) the sum in (5.4) is positive and less than 1.

**Proposition 5.1.** For each natural number \( N \) there exists \( d_N > 0 \) such that, for \( x \in \mathbb{C} \) with \( |x| \geq d_N \), there exists \( \theta \) with \( |\theta| \leq 1 \) such that

\[
\log \left( 1 - \sum_{n=1}^{N} \frac{n!}{x^n} \right)^{-1} = \sum_{n=1}^{N} \frac{a_n}{n} \frac{1}{x^n} + \theta \frac{a_{N+1}}{N+1} \frac{1}{x^{N+1}}, \quad |x| > d_N.
\]

**Proof.** By comparing the expansions (5.1) and

\[
\log \left( 1 - \sum_{n=1}^{N} \frac{n!}{x^n} \right)^{-1} = \sum_{n=1}^{N} \frac{a_n}{n} \frac{1}{x^n} + \sum_{n=N+1}^{\infty} \frac{b_n}{n} \frac{1}{x^n}
\]

it is clear that \( \frac{b_{N+1}}{N+1} + (N+1)! = \frac{a_{N+1}}{N+1} \), so that \( b_{N+1} < a_{N+1} \).
The above expansion is convergent for all sufficiently large $|x|$, so that
\[
\sum_{n=N+1}^{\infty} b_n \frac{1}{n x^n} = \frac{b_{N+1}}{N+1} \frac{1}{x^{N+1}} g_N(x)
\]
where $\lim_{x \to \infty} g_N(x) = 1$. Hence there exist sufficiently large $d_N$ such that
\[
|b_{N+1} g_N(x)| < a_{N+1}, \quad |x| > d_N.
\]
This ends the proof of the existence of $d_N$.

We have
\[
\left( \log \left( 1 - \sum_{n=1}^{N} \frac{n!}{x^n} \right) \right)^{-1} - \sum_{n=1}^{N} \frac{a_n}{n x^n} \left( N + 1 \right) x^{N+1} a_{N+1}^{-1} = \frac{(N + 1)}{a_{N+1}} \sum_{n=N+1}^{\infty} \frac{b_n}{n x^n-N-1}.
\]
Since all $a_n$ and $b_n$ are positive, this is a decreasing function for $x \to +\infty$, and the lowest value of $d_N$ will be the unique solution of
\[
\left( \log \left( 1 - \sum_{n=1}^{N} \frac{n!}{x^n} \right) \right)^{-1} - \sum_{n=1}^{N} \frac{a_n}{n x^n} \left( N + 1 \right) x^{N+1} a_{N+1}^{-1} = 1.
\]

We obtain the following table of values
\begin{center}
\begin{tabular}{|c|c|c|c|c|c|c|}
\hline
$d_1$ & 1.03922 & $d_6$ & 4.54145 & $d_{11}$ & 5.73661 & $d_{20}$ & 8.73298 \\
\hline
$d_2$ & 2.38568 & $d_7$ & 4.75734 & $d_{12}$ & 6.03061 & $d_{30}$ & 12.37349 \\
\hline
$d_3$ & 3.33232 & $d_8$ & 4.97336 & $d_{13}$ & 6.33969 & $d_{40}$ & 16.05983 \\
\hline
$d_4$ & 3.92171 & $d_9$ & 5.20626 & $d_{14}$ & 6.66091 & $d_{50}$ & 19.75448 \\
\hline
$d_5$ & 4.28707 & $d_{10}$ & 5.46090 & $d_{15}$ & 6.99175 & $d_{60}$ & 23.45053 \\
\hline
\end{tabular}
\end{center}

**Remark 5.2.** The numbers $d_N$ in Lemma 5.1 are very similar to the numbers $c_N$ of Lemma 5.3. This is no more than an experimental observation, but since the $c_N$ numbers are easy to compute and $d_N$ are somewhat elusive, it has been useful to start from $c_N$ as an approximation to $d_N$ in order to compute $d_N$.

### 5.2. Some inequalities.

**Lemma 5.4.** For $u \geq 2$ we have $\log \ali(u) \leq 2 \log u$. For $u \geq e^2$ we have $\ali(u) \leq 2u \log u$.

**Proof.** The first inequality is equivalent to $\ali(u) \leq u^2$. Since $\li(x)$ is strictly increasing, the inequality is equivalent to $u \leq \li(u^2)$.

For $u > 2$ we have $\li(u) > \li(2) = 1.04516 \ldots$ so that
\[
\li(u^2) = \li(u) + \int_u^{u^2} \frac{dt}{\log t} > 1 + \frac{u^2 - u}{\log u^2}.
\]
Hence, our inequality follows from $u^2 - u > u - 1$, that is from $u > 2 \log u$. However, this last inequality is certainly true for $u > 2$.

The second inequality is equivalent to $u \leq \text{li}(2u \log u)$ and has a similar easy proof. □

**Lemma 5.5.** For all integers $n \geq 1$ we have

\[
(5.8) \quad \int_{e^{f_n}}^{u} \frac{(\log \log t)^n}{t^{\log n + 1}} \, dt \leq 4u \frac{(\log \log u)^n}{\log n + 1} \, u, \quad (u \geq e^{f_n})
\]

where $f_n = 4(n + 1)/3$.

**Proof.** Notice that $f_n > 1$. For $t \geq e$ the function $\log \log t$ is positive and increasing so that

\[
\int_{e^{f_n}}^{u} \frac{(\log \log t)^n}{t^{\log n + 1}} \, dt \leq (\log \log u)^n \int_{e^{f_n}}^{u} \frac{dt}{t^{\log n + 1}}.
\]

It remains to be shown that

\[
\int_{e^{f_n}}^{u} \frac{dt}{t^{\log n + 1}} \leq \frac{4u}{\log n + 1} \, u, \quad (u \geq e^{f_n}).
\]

Replacing $u$ by $e^x$ this is equivalent to

\[
\int_{f_n}^{x} \frac{e^t}{t^{n+1}} \, dt \leq \frac{4e^x}{x^{n+1}}, \quad (x \geq f_n).
\]

For the function

\[
G(x) := \frac{4e^x}{x^{n+1}} - \int_{f_n}^{x} \frac{e^t}{t^{n+1}} \, dt
\]

we have

\[
G'(x) = \frac{e^x}{x^{n+1}} \left(4 - \frac{4(n+1)}{x} - 1\right)
\]

so that for $x > 4(n+1)/3$ we obtain $G'(x) > 0$. Since $G(f_n) > 0$ we have $G(x) > 0$ for all $x > f_n$. □

**Theorem 5.1.** The polynomials $P_n(y)$ defined in (4.2) satisfy the inequalities

\[
(5.9) \quad |P_n(y)| \leq 3 \cdot n! \cdot y^n, \quad y \geq 2, \quad n \geq 1
\]

and $|P_0(y)| \leq y$ for $y \geq 2$.

**Proof.** Since $P_0(y) = y - 1$, the second assertion is trivial.

Given $r > 0$, for each polynomial $P(x) = \sum_{n=0}^{N} a_n x^n$ we define

\[
\|P\| = \sum_{n=0}^{N} |a_n| r^n.
\]

It is easy to show that

\[
\|P + Q\| \leq \|P\| + \|Q\|, \quad \|PQ\| \leq \|P\| \cdot \|Q\|.
\]
and that for the derivative of a polynomial of degree $\leq N$

$$\|P'\| = \sum_{n=0}^{N} n|a_n|r^{n-1} \leq \frac{N}{r} \sum_{n=0}^{N} |a_n|r^n = \frac{N}{r} \|P\|.$$  

For $y \geq r$ we have the inequality

$$|P(y)| = \left| \sum_{n=0}^{N} a_n y^n \right| \leq \sum_{n=0}^{N} |a_n|y^n \leq \sum_{n=0}^{N} |a_n|r^n(y/r)^n \leq (y/r)^N \|P\|.$$  

Hence, our Theorem follows if it can be shown that for $n \geq 1$ we have

$$\|P_n\| \leq 3 \cdot 2^n n! \text{ (for } r = 2).$$

Define $S_n := \|P_n\|$. By (4.11) we have $S_n = -P_n(-2)$, and it can be shown that $S_n \leq 3 \cdot 2^n n!$ for $0 \leq n \leq 15$.

For $n > 15$ it follows from (4.7) and the aforementioned properties of $\|P\|$ that

$$S_n \leq nS_{n-1} + \frac{n}{2} S_{n-1} + \frac{1}{n} \sum_{k=1}^{n-1} k \left( (k-1)S_{k-1} + S_k + \frac{k}{2} S_{k-1} \right) S_{n-k-1}.$$  

It follows that $S_n \leq T_n$ where $T_n := S_n \leq 3 \cdot 3^n n!$ for $0 \leq n \leq 15$, and that for $n > 15$

$$T_n := \frac{3n}{2} T_{n-1} + \frac{1}{n} \sum_{k=1}^{n-1} \left( kT_k + \frac{k(3k-2)}{2} T_{k-1} \right) T_{n-k-1}.$$  

Now we proceed by induction. For $n > 15$ and assuming that we have proved $T_k \leq 3 \cdot 2^k k!$ for $k < n$, we obtain

$$T_n \leq \frac{9n}{2} 2^{n-1}(n-1)! +$$

$$+ \frac{9}{n} \sum_{k=1}^{n-1} \left( k2^k k! + \frac{k(3k-2)}{2} 2^{k-1} (k-1)! \right) 2^{n-k-1}(n-k-1)!.$$  

Hence

$$\frac{T_n}{3 \cdot 2^n n!} \leq \frac{3}{4} + \frac{3}{n} \sum_{k=1}^{n-1} \left( \frac{k \cdot k!(n-k-1)!}{2 \cdot n!} + \frac{(3k-2)k!(n-k-1)!}{8 \cdot n!} \right) \leq$$

$$\leq \frac{3}{4} + \frac{3}{8n^2} \sum_{k=1}^{n-1} \frac{7k-2}{(n-1)} \leq \frac{3}{4} + \frac{3(7n-9)}{8n^2} + \frac{3}{8n^2} \sum_{k=1}^{n-2} \frac{7k-2}{(n-1)}.$$
Therefore, by using the symmetry of the combinatorial numbers, we obtain

\[
\frac{T_n}{3 \cdot 2^n n!} \leq \frac{3}{4} + \frac{3(7n - 9)}{8n^2} + \frac{3}{16n^2} \sum_{k=1}^{n-2} \frac{7n - 11}{(n-1-k)} \leq \\
\leq \frac{3}{4} + \frac{3(7n - 9)}{8n^2} + \frac{3}{16n^2} \cdot \frac{(n-2)(7n - 11)}{n-1} \leq \\
\leq \frac{3}{4} + \frac{3(7n - 9)}{8n^2} + \frac{3}{16n^2} \cdot (7n - 11) = 1 - \frac{n(4n - 63) + 87}{16n^2} < 1
\]
for \( n > 15 \).

\[\square\]

**Corollary 5.1.** We have

(5.10) \(|P_{n-1}(y)| \leq n! y^n, \quad n \geq 1, \quad y \geq 2.\)

**Proof.** This follows easily from the above Theorem. \[\square\]

### 5.3. Main inequalities

To simplify our formulae we introduce some notation. First we set \( r_n := 3 \cdot n! \) so that, for \( n \geq 1 \), we have

\[|P_n(y)| \leq r_n y^n \quad \text{when} \quad y > 2.\]

Let \( c_n \) and \( d_n \) be the constants introduced in Lemma 5.3 and Proposition 5.1. Let \( \alpha_n \) be equal to \( \max(e, c_n, d_n) \) and let \( \beta_n \geq e \) be the solution of the equation

(5.11) \[\frac{x}{\log x} = \alpha_n.\]

(The function \( \frac{t}{\log t} \) is increasing for \( t \geq e \).)

Finally, define \( x_n := \max(\beta_n, f_n, e^2) \), where \( f_n \) is defined in Lemma 5.5.

**Proposition 5.2.** Let \( x \) be a real number such that \( x \geq x_n \), and set \( y := \log x \). Then

\[y \geq 2, \quad x \geq c_n y, \quad x \geq d_n y, \quad x \geq f_n.\]

**Proof.** Since \( x \geq x_n = \max(\beta_n, f_n, e^2) \) we have \( x \geq e^2 \), so that \( y = \log x \geq 2 \).

We also have \( x \geq \beta_n \geq e \). Since \( \frac{t}{\log t} \) is an increasing function for \( t \geq e \) we obtain

\[
\frac{x}{\log x} \geq \frac{\beta_n}{\log \beta_n} = \alpha_n = \max(e, c_n, d_n).
\]

Therefore, \( \frac{x}{y} \geq c_n \) and \( \frac{x}{y} \geq d_n \) as required. \[\square\]

We insert a table of the constants \( x_n \).

| \( x_1 \) | 7.38906 | \( x_6 \) | 10.81135 | \( x_{11} \) | 16.00000 | \( x_{20} \) | 29.57923 |
| \( x_2 \) | 7.38906 | \( x_7 \) | 11.70187 | \( x_{12} \) | 17.33333 | \( x_{30} \) | 47.86566 |
| \( x_3 \) | 7.38906 | \( x_8 \) | 12.60164 | \( x_{13} \) | 18.66667 | \( x_{40} \) | 67.69154 |
| \( x_4 \) | 8.29874 | \( x_9 \) | 13.58167 | \( x_{14} \) | 20.00000 | \( x_{50} \) | 88.57644 |
| \( x_5 \) | 9.77283 | \( x_{10} \) | 14.66667 | \( x_{15} \) | 21.42740 | \( x_{60} \) | 110.29065 |
For each natural number $N$ we set
\begin{equation}
W_N = 1 + \sum_{n=1}^{N} \frac{P_{n-1}(y)}{x^n}
\end{equation}
and frequently we write $W := W_N$ when $N$ is fixed.

**Proposition 5.3.** For $N \geq 1$ let $W = W_N$ (as in (5.12)). Then for $x \geq x_N$ and $y = \log x$ there exists $\theta$ with $|\theta| \leq 1$ such that
\begin{equation}
W + xW + xW_x + W_y - x - y - \log W = \theta \cdot r_{N+1} \frac{y^N}{x^N}.
\end{equation}

**Proof.** Denote by $T = T(x, y)$ the value of $W + xW + xW_x + W_y - x - y - \log W$. Then we have
\begin{equation}
T = (1 + x) \sum_{n=0}^{N} \frac{P_{n-1}(y)}{x^n} - \sum_{n=1}^{N} \frac{nP_{n-1}(y)}{x^n} + \sum_{n=1}^{N} \frac{P'_n(y)}{x^n} - x - y + \log \left(1 + \sum_{n=1}^{N} \frac{P_{n-1}(y)}{x^n}\right)^{-1}.
\end{equation}

From (4.5) we have the expansion
\begin{equation}
\log \left(1 + \sum_{n=1}^{\infty} \frac{P_{n-1}(y)}{x^n}\right)^{-1} = - \sum_{n=1}^{\infty} \frac{Q_n(y)}{x^n}.
\end{equation}

From Proposition 5.2 we know that $y = \log x > 2$ and $x \geq y d_N$. From (5.10), for $y > 2$, we have $|P_{n-1}(y)| \leq n! \gamma^n$ so that we have the majorant
\begin{equation}
\log \left(1 + \sum_{n=1}^{N} \frac{P_{n-1}(y)}{x^n}\right)^{-1} \ll \log \left(1 - \sum_{n=1}^{N} \frac{n!}{(x/y)^n}\right)^{-1}
\end{equation}
(by considering this expression as a power series in $x^{-1}$, and $y$ as a parameter). From (5.14) and (5.15), we obtain
\begin{equation}
\log \left(1 + \sum_{n=1}^{N} \frac{P_n(y)}{x^n}\right)^{-1} = - \sum_{n=1}^{N} \frac{Q_n(y)}{x^n} + S_N(x, y)
\end{equation}
where $S_N(x, y)$ is a power series majorized by the Taylor expansion of
\begin{equation}
\log \left(1 - \sum_{n=1}^{N} \frac{n!}{(x/y)^n}\right)^{-1} - \sum_{n=1}^{N} \frac{a_n}{n} \frac{1}{(x/y)^n}
\end{equation}
(compare equation (5.7)).

By applying Proposition 5.1 we deduce that, for $x > y d_N$, there exists $\theta$ with $|\theta| \leq 1$ and
\begin{equation}
S_N(x, y) = \theta \frac{a_{N+1} x y^{N+1}}{N + 1 x^{N+1}}.
\end{equation}
If we substitute (5.16) in the expression for \( T \), then by Theorem 4.2, all the terms in \( x^{-n} \) with \( n < N \) cancel out, and the terms in \( x^{-N} \) add up to \(-P_N(y)x^{-N}\). It follows that

\[
T = -\frac{P_N(y)}{x^N} + S_N(x, y).
\]

Therefore, since \( y > 2 \), we have

\[
|T| \leq r_N \frac{y^N}{x^N} + \frac{a_{N+1}}{N+1} \frac{y^{N+1}}{x^{N+1}} + 1
\]

so that from (5.3),

\[
|T| \leq r_N \frac{y^N}{x^N} \left( 3 \cdot N! + 2 \cdot (N + 1)! \frac{\log x}{x} \right) \leq 3 \cdot (N + 1)! \frac{y^N}{x^N} = r_{N+1} \frac{y^N}{x^N}
\]

where \( N \geq 1 \) and \( \frac{3}{2} + \frac{2 \log x}{x} \leq 3 \) for \( x \geq e^2 \) are applied. \( \square \)

**Proposition 5.4.** For each natural number \( N \) let \( u_N = e^{x_N} \). Then there exists \( v_N > u_N \) such that

\[
\text{li}(f_N(u)) - u = \theta \cdot 13(N + 1)! \frac{u(\log u)^N}{\log^{N+1} u}, \quad (u > v_N)
\]

where \( |\theta| \leq 1 \) and

\[
f_N(e^x) := xe^x W_N(x, \log x) = xe^x \left( 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} \right).
\]

**Proof.** To simplify the notation, the abbreviation \( W(x, y) = W_N(x, y) \) is used. Differentiating (5.20) we obtain

\[
\frac{d}{dx} (\text{li}(f_N(e^x)) - e^x) = \frac{1}{\log(f_N(e^x))} \left\{ e^x W + xe^x W + xe^x \left( W_x + \frac{1}{x} W_y \right) \right\} - e^x.
\]

Assume that \( x \geq x_N \), so that \( x \geq d_N \log x \) and \( x \geq e^2 \). We may apply (5.13) to obtain

\[
\frac{d}{dx} (\text{li}(f_N(e^x)) - e^x) = \frac{e^x}{\log(f_N(e^x))} \left\{ W + xW + xW_x + W_y \right\} - e^x = \frac{e^x}{\log(f_N(e^x))} \left\{ x + \log x + \log W + \theta r_{N+1} \frac{\log^N x}{x^N} \right\} - e^x.
\]

This may be simplified to

\[
\frac{d}{dx} (\text{li}(f_N(e^x)) - e^x) = \frac{e^x}{\log(f_N(e^x))} \cdot \theta r_{N+1} \frac{\log^N x}{x^N}.
\]
Since $x > x_N$ we have $x \geq y_N$, so that by Lemma 5.3
\[ |x \left(1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n}\right)| \geq x \left(1 - \sum_{n=1}^{N} \frac{n!}{(x/y)^n}\right) \geq 1 \]
that is $xW_N(x, \log x) \geq 1$, so that $\log(f_N(e^x)) \geq x$. Hence, for $x \geq x_N$ (with another $\theta$), we have
\[ \frac{d}{dx} (\log f_N(e^x)) = \theta \frac{r_{N+1} \log x}{x^{N+1}} e^x. \]
Defining $H_N(u) := \log f_N(u) - u$ the above equation is equivalent to
\[ H_N'(e^x) = \theta \frac{r_{N+1} \log x}{x^{N+1}} e^x, \quad (x \geq x_N) \]
and, since $u_N := e^{x_N}$,
\[ H_N'(u) = \theta \frac{r_{N+1} \log u}{\log^{N+1} u}, \quad (u \geq u_N). \]

Lemma 5.5 can be applied since $x_N \geq f_N$, so that $u \geq u_N \geq e^{f_N}$. Hence, integrating over the interval $(u_N, u)$ we get
\[ H_N(u) = H_N(u_N) + \theta \frac{4r_{N+1} \log u}{\log^{N+1} u}, \quad (u \geq u_N). \]
The function $(N+1)! \frac{u}{\log^{N+1} u} \cdot (\log u)^N$ is increasing (as product of two positive increasing functions) for $u > e^{f_N}$, so that there exists $u_N > u_N$ for which this function is greater than $H_N(u_N)$, so that
\[ H_N(u) = \theta \frac{13 \cdot (N+1)! \log u}{\log^{N+1} u}, \quad (u \geq u_N). \]

\[ \square \]

**Remark 5.3.** For the values of $n$ appearing in our tables, the equality $u_n = v_n$ holds, since, in these cases,
\[ H_n(u_n) \leq \frac{(n + 1)! \log u}{\log^{n+1} u}. \]

**Lemma 5.6.** For any natural number $N$, and $u > e^{x_N}$ we have $\log f_N(u) < 2 \log u$.

**Proof.** First observe that the hypothesis $u > e^{x_N}$ implies (with $u = e^x$) that $x > x_N$, so that $\log x > 2$ and $x > c_N \log x$. (Proposition 5.2).

The inequality $\log f_N(u) < 2 \log u$ is equivalent to $f_N(u) < u^2$, and together with $u = e^x$ it is equivalent to
\[ xe^x \left(1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n}\right) < e^{2x}. \]
From Corollary 5.1, since \( x \geq e^2 \) and \( x \geq c_N y \), and by Remark 5.1,

\[
x \left( 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} \right) \leq x \left( 1 + \sum_{n=1}^{N} \frac{n!}{(x/y)^n} \right) < x \left( 1 - \sum_{n=1}^{N} \frac{n!}{(x/y)^n} \right)^{-1}.
\]

Hence our inequality follows from

\[
x < \frac{ye^x}{x} \cdot \frac{x}{y} \left( 1 - \sum_{n=1}^{N} \frac{n!}{(x/y)^n} \right), \quad y = \log x.
\]

Since we assume that \( x \geq yc_N \), the second factor is greater than 1, so that

\[
\frac{ye^x}{x} \cdot \frac{x}{y} \left( 1 - \sum_{n=1}^{N} \frac{n!}{(x/y)^n} \right) > \frac{ye^x}{x}.
\]

Finally, it is easy to prove that \( e^x \log x > x^2 \) for \( x > e^2 \). \( \Box \)

The actual error appears to be much smaller than that given in Theorem 5.2. However, as usual with asymptotic expansions, having a true bound allows realistic bounds to be given of the remainder for specific values of \( N \).

The true error after \( N \) terms of an asymptotic expansion, while the terms are decreasing in magnitude, is often of the size of the first omitted term.
In our case, the magnitude of the term \( P_N(\log x)x^{-N-1} \) depends on the polynomial \( P_N(\log x) \).

Numerically, it appears that for \( n \geq 3 \):

\[
|P_n(y)| \leq \left( \frac{n}{e \log n} \right)^n y^n, \quad (y > 2 \log n)
\]

although we have not been able to prove this.

From Theorem 5.2, more realistic bounds can be obtained for the first values of \( N \). This is done in the following Theorem.

**Theorem 5.3.** For \( 2 \leq N \leq 11 \), we have

\[
\text{ali}(e^x) = 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} + \theta \cdot 20 \cdot \left( \frac{N}{e \log N} \right)^N \frac{\log^N x}{x^{N+1}}, \quad (x > z_N)
\]

where

\[
\begin{align*}
z_2 &= 1.50, \quad z_3 = 2.34, \quad z_4 = 3.32, \quad z_5 = 4.33, \quad z_6 = 5.36, \\
z_7 &= 6.39, \quad z_8 = 7.43, \quad z_9 = 8.46, \quad z_{10} = 9.50, \quad z_{11} = 10.53.
\end{align*}
\]

**Proof.** By taking \( N = 10 \) in Theorem 5.2, we have, for \( u = e^x > e^{x_{10}} \), (recall also Remark 5.3)

\[
\text{ali}(e^x) = 1 + \sum_{n=1}^{10} \frac{P_{n-1}(\log x)}{x^n} + \theta R \frac{\log^{10} x}{x^{11}}, \quad (x > x_{10})
\]

with \( R = 26 \cdot 11! = 1037836800 \).

We compute the maximum \( M_n \) of \( |P_{n-1}(\log x)\log^{n-1} x| \) for \( x > x_{10} \), so that for any \( 2 \leq N \leq 10 \), we have

\[
\text{ali}(e^x) = 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} + \log^N x \left( \sum_{n=N+1}^{10} \frac{P_{n-1}(\log x) \log^{n-N-1} x}{\log^{n-1} x} + \theta R \frac{\log^{10-N} x}{x^{10-N}} \right)
\]

so that

\[
\text{ali}(e^x) = 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} + \log^N x \left( \sum_{n=N+1}^{10} \frac{M_n \log^{n-N-1} x}{x^{n-N-1}} + R \frac{\log^{10-N} x}{x^{10-N}} \right).
\]

\[\text{M_2} = 1, \quad M_3 = 1/2, \quad M_4 = 1/3, \quad M_5 = 0.250636, \quad M_6 = 0.526887, \quad M_7 = 1.300565, \quad M_8 = 3.719653, \quad M_9 = 12.070813, \quad M_{10} = 43.788782.\] This last maximum would be much smaller if the maximum were taken from a point slightly greater than \( x_{10} \).
We determine a value \( z'_N > x_{10} \) such that, for \( x = z'_N \),

\[
\left( \sum_{n=N+1}^{10} \frac{M_n \log^{n-N-1} x}{x^{n-N-1}} + R \frac{\log^{10-N} x}{x^{10-N}} \right) < 20 \left( \frac{N}{e \log N} \right)^N.
\]

Since this is a decreasing function of \( x \), we obtain for \( x > z'_N \)

\[
\frac{\text{ali}(e^x)}{xe^x} = 1 + \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} + \theta \cdot 20 \left( \frac{N}{e \log N} \right)^N \log^N x \frac{x}{x^{N+1}}.
\]

We consider the function

\[
\left( \frac{\text{ali}(e^x)}{xe^x} - 1 - \sum_{n=1}^{N} \frac{P_{n-1}(\log x)}{x^n} \right) \frac{x^{N+1}}{\log^N x}
\]

on the interval \((1.3, z'_N)\), to determine the least value of \( z_N \) for which (5.24) is true.

In this way we find: \( z'_2 = 32 \) and then \( z_2 = 1.5 \); \( z'_3 = 49.5 \) and then \( z_3 = 2.3395 \); \( z'_4 = 82 \) and then \( z_4 = 3.3114 \); \( z'_5 = 155 \) and then \( z_5 = 4.3237 \).

If we take \( N = 20 \) in Theorem 5.2, we obtain \( z'_6 = 113 \), \( z'_7 = 143 \), \( z'_8 = 187 \), \( z'_9 = 251 \), \( z'_{10} = 353 \), \( z'_{11} = 528 \) from which \( z_6 = 5.3514 \), \( z_7 = 6.3851 \), \( z_8 = 7.4208 \), \( z_9 = 8.4566 \), \( z_{10} = 9.4914 \) and \( z_{11} = 10.5251 \) are obtained.

**Remark 5.4.** We have proved (5.23) only for \( 2 \leq N \leq 11 \), although something similar appears to be true for the general case. If (5.23) were true for all \( n \), then for a large \( u = e^x \) we could take \( N \approx x \) terms in the expansion and in this way the error would be \( \approx \frac{20}{xe^x} \), so that \( \text{ali}(u) \) could be computed with an error less than \( \approx 20 \).

In fact, for several values of \( u \), the terms of the expansion have been computed up to the point where these terms start to increase. Always the computation is terminated when \( N \approx x \) and the error appears to be bounded. (For example, with \( u = 10^{100} \), we compute 230 terms of the expansion, which coincides with \( \log 10^{100} \approx 230.259 \). The approximate value obtained for \( \text{ali}(u) \) has an absolute error equal to 40.94738, which can be compared with the fact that \( \text{ali}(10^{100}) \) has 103 digits.)

### 6. Applications to \( p_n \).

#### 6.1. Asymptotic expansion of \( p_n \).**

Inequalities for the \( n \)-th prime number can be found in [17], [15], [11], [4]. In fact, from \( \pi(x) = \text{li}(x) + \mathcal{O}(r(x)) \) we may obtain \( p_n = \text{ali}(n) + \mathcal{O}(r(n \log n) \log n) \), if \( r(x)/x \) is sufficiently small. For example, in [11], it is noticed that from a result of Massias [9], it follows that

\[
p_n = \text{ali}(n) + \mathcal{O}(ne^{-c\sqrt{\log n}})
\]
so that the asymptotic expansion of \( \text{ali}(n) \) is also an asymptotic expansion for \( p_n \), that is,

\[
(6.2) \quad p_n = n \log n \left( 1 + \sum_{k=1}^{N} \frac{P_{k-1} \log \log n}{\log^k n} \right) + \mathcal{O} \left( \frac{\log \log n}{\log n} \right)^N.
\]

By assuming the Riemann hypothesis, Schoenfeld [20] has proved

\[
(6.3) \quad |\pi(x) - \text{li}(x)| < \frac{1}{8\pi} \sqrt{x} \log x, \quad (x > 2657).
\]

This result will be used to obtain (under RH) some precise bounds for \( p_n \).

**Lemma 6.1.** We have \( \sqrt{x} (\log x)^{\frac{5}{2}} < \text{ali}(x) \) for \( x > 94 \).

**Proof.** The inequality is equivalent to

\[ \text{li}(\sqrt{x} (\log x)^{\frac{5}{2}}) < x. \]

Differentiating the function \( f(x) := x - \text{li}(\sqrt{x} (\log x)^{\frac{5}{2}}) \) we get

\[ f'(x) = 1 - \frac{1}{\log(\sqrt{x} (\log x)^{\frac{5}{2}})} \left( \frac{\log^{5/2} x}{2\sqrt{x}} + \frac{5 \log^{3/2} x}{2\sqrt{x}} \right). \]

Hence this derivative is positive if and only if

\[ \log^{3/2} x \left( \frac{\log x}{2} + \frac{5}{2} \right) < \sqrt{x} \left( \frac{\log x}{2} + \frac{5}{2} \log \log x \right). \]

For \( x > 94 \) we have \( (\log x)^{\frac{3}{2}} < \sqrt{x} \), so that \( f'(x) > 0 \) for \( x > 94 \).

Finally, one may verify that \( f(94) > 0 \). Hence \( f(x) > 0 \) for \( x > 94 \). \(\square\)

**Theorem 6.1.** The Riemann hypothesis is equivalent to the assertion

\[
(6.4) \quad |p_n - \text{ali}(n)| < \frac{1}{\pi} \sqrt{n} \log^{\frac{5}{2}} n \quad \text{for all } n \geq 11.
\]

**Proof.** First we assume the Riemann Hypothesis and prove (6.4). Let \( r(x) := \frac{1}{8\pi} \sqrt{x} \log x \), \( f(x) := \text{li}(x) - r(x) \), and \( g(x) := \text{li}(x) + r(x) \). For \( x > 1 \) we have \( f(x) < \text{li}(x) < g(x) \), where the three functions are strictly increasing. From (6.3) for \( x > 2657 \), we also have \( f(x) < \pi(x) < g(x) \).

The inverse functions satisfy \( g^{-1}(y) < \text{ali}(y) < f^{-1}(y) \), and if \( y = n > \pi(2657) = 384 \) is a natural number, then \( g^{-1}(n) < p_n < f^{-1}(n) \). It follows that the distance from \( \text{ali}(n) \) to \( p_n \) is bounded by

\[ |p_n - \text{ali}(n)| \leq \max(f^{-1}(n) - \text{ali}(n), \text{ali}(n) - g^{-1}(n)). \]

Hence, we have to bound \( f^{-1}(y) - \text{ali}(y) \) and \( \text{ali}(y) - g^{-1}(y) \).

We consider \( y \) as a parameter and set \( \alpha = \text{ali}(y) \), so that \( \text{li}(\alpha) = \text{li}(\text{ali}(y)) = y. \)
Consider the function \( u(\xi) := f(\xi) - \text{li}(\alpha) = f(\xi) - y \), which is strictly increasing and satisfies

\[
u(\xi) = \text{li}(\xi) - r(\xi) - \text{li}(\alpha) = \int_{\alpha}^{\xi} \frac{dt}{\log t} - r(\xi).
\]

Therefore, \( u(\alpha) = -r(\alpha) < 0 \) and

\[
u(f^{-1}(y)) = f(f^{-1}(y)) - \text{li}(\alpha) = y - \text{li}(\text{ali}(y)) = 0.
\]

If a point \( b \) is found where \( u(b) > 0 \), then \( \alpha < f^{-1}(y) < b \), so that \( b - \alpha > f^{-1}(y) - \alpha \) and one of the required bounds is obtained.

Therefore, we try \( b = \alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}} \) with \( c < 1 \). We have

\[
u(\alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}}) = \int_{\alpha}^{\alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}}} \frac{dt}{\log t} - r(\alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}}) >
\]

\[
> \frac{c\sqrt[5]{(\log y)^{\frac{5}{2}}}}{\log(\alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}})} - r(\alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}}).
\]

From Lemma 6.1 for \( y > 94 \), we have \( \sqrt[5]{(\log y)^{\frac{5}{2}}} < \text{ali}(y) = \alpha \), so that

\[
u(\alpha + c\sqrt[5]{(\log y)^{\frac{5}{2}}}) > \frac{c\sqrt[5]{(\log y)^{\frac{5}{2}}}}{\log(2\alpha)} - r(2\alpha)
\]

\[
= \frac{c\sqrt[5]{(\log y)^{\frac{5}{2}}}}{\log(2\alpha)} - \frac{\sqrt{2\alpha} \log^2(2\alpha)}{8\pi}.
\]

We want to show that this expression is positive. For \( y > 94 \), we have \( \alpha = \text{ali}(y) < 2y \log y \) (by Lemma 5.4), so that \( \alpha < 2y \log y < 4y \log y < y^2 \) (for \( y > 94 \)), which yields (with \( c = 1/\pi \))

\[
\frac{c\sqrt[5]{(\log y)^{\frac{5}{2}}}}{\log(2\alpha)} - \frac{\sqrt{2\alpha} \log^2(2\alpha)}{8\pi} >
\]

\[
> c\sqrt[5]{(\log y)^{\frac{5}{2}} - \frac{1}{8\pi} \sqrt{2\alpha} \log^2(2\alpha)} >
\]

\[
> c\sqrt[5]{(\log y)^{\frac{5}{2}} - \frac{1}{8\pi} 4y \log y \log^2(4y \log y)} >
\]

\[
> c\sqrt[5]{(\log y)^{\frac{5}{2}} - \frac{1}{8\pi} 4y \log y \log^2(y^2)} = 0.
\]

Hence, we have proved that \( f^{-1}(y) - \alpha < \frac{1}{\pi} \sqrt[5]{(\log y)^{\frac{5}{2}}} \) for \( y > 94 \).

To bound \( \alpha - g^{-1}(y) \), we consider the function \( v(\xi) := g(\xi) - \text{li}(\alpha) = g(\xi) - y \). Then

\[
u(\xi) = r(\xi) - \int_{\xi}^{\alpha} \frac{dt}{\log t}
\]

and \( v(\alpha) = r(\alpha) > 0 \), \( v(g^{-1}(y)) = g(g^{-1}(y)) - y = 0 \). If a value \( b \) is found such that \( v(b) < 0 \), it will follow that \( \alpha - g^{-1}(y) < \alpha - b \).
Choose \( b = \alpha - c\sqrt{y}(\log y)^{5/2} \) with \( c = \frac{1}{\pi} \). We claim that \( v(b) < 0 \). We have
\[
v(b) = r(b) - \int_b^\alpha \frac{dt}{\log t} < r(b) - \frac{\alpha - b}{\log \alpha}
\]
and our claim will follow from \( r(b) \log \alpha - c\sqrt{y}(\log y)^{5/2} < 0 \). Finally, since \( b < \alpha = \text{ali}(y) < 2y \log y \), and by Lemma 5.4,
\[
r(b) \log \alpha < \frac{1}{8\pi} \sqrt{\text{ali}(y)(\log \text{ali}(y))}^2 < \frac{1}{8\pi} \sqrt{2y \log y(2 \log y)^2}
\]
which proves our claim.

Hence, (assuming RH), we have proved that \( |p_n - \text{ali}(n)| < \frac{1}{\pi} \sqrt{n(\log n)^{5/2}} \) for \( n > 384 > 94 \). By verifying all \( 1 \leq n \leq 385 \), we find that the inequality holds except for \( n < 11 \).

The reverse implication is simple. From \( |p_n - \text{ali}(n)| = \mathcal{O}(n^{1/2+\varepsilon}) \) for any \( \varepsilon > 0 \), we may derive that \( \pi(x) = \text{li}(x) + \mathcal{O}(x^{1/2+\varepsilon}) \). It is well known that this is equivalent to the Riemann Hypothesis. □

**Remark 6.1.** The inequality (6.4) is only proved by assuming the Riemann Hypothesis, but is stronger than those contained in [17], [15], [11], [4]. Inequality (6.4) gives approximately half of the digits of \( p_n \). If our conjecture that (5.23) is true for all \( N \) is also assumed, then the asymptotic expansion gives about half of the digits of \( p_n \).

### 6.2. Inequalities for the \( n \)-th prime

Let
\[
s_N(n) = n \log n \left( 1 + \sum_{k=1}^N \frac{P_{k-1}(\log \log n)}{\log^k n} \right)
\]
where \( s_0 = n \log n \).

Cipolla noted that for \( k \geq 1 \), \( P_k(y) = (-1)^{k+1} \frac{y^k}{k} + \cdots \), and \( P_0(y) = y - 1 \). Hence, except for the first term, eventually the sign of the \( k \)-th term \( P_{k-1}(\log \log n) \log^{-k} n \) becomes \( (-1)^k \). The asymptotic expansion implies that there exist \( r_N \) such that
\[
p_n > s_0(n), \quad n > r_0, \quad p_n > s_1(n), \quad n > r_1,
\]
\[
p_n < s_2(n), \quad n > r_2, \quad p_n > s_2(n), \quad n > r_2.
\]
In fact, \( r_0 = 2 \) is the main result in [17], \( r_1 = 2 \) is proved in [4] and \( r_2 = 688383 \) is proved in [5]. The value of \( r_N \) for \( N \geq 3 \) has not been determined. See Theorem 6.2 for an estimation of \( r_3 \) by assuming RH.

The above reasoning may give the impression that the terms of the asymptotic expansion of \( \text{ali}(u) \) are alternating in sign, starting from the second term. However this is not true. For example, computing the first 230 terms for \( \text{ali}(10^{100}) \), we found only three positive terms \( P_0/x, P_1/x^2 \), and \( P_3/x^4 \). In fact, the sign of the \( k \)-th term is that of \( P_{k-1}(\log \log n) \). Thus we are interested in the sign of these polynomials.
The polynomials $P_N(y)$, for $1 \leq N \leq 23$ of odd index, have one and only one real root, which is positive. Starting from $P_1(y)$ which vanishes at $y = 2$, these roots are


The polynomials $P_2, P_4$ and $P_6$ have no real roots, and all $P_8, \ldots, P_{22}$ have two positive real roots. These pairs of roots are:

$$(6.4306, 8.2185), (7.16158, 9.88528), \quad (7.90293, 11.4752),$$  

$$(8.63359, 13.0241), (9.3507, 14.5452), \quad (10.055, 16.0458),$$  

$$(10.7478, 17.5307), \quad (11.4307, 19.003).$$  

For example, $P_9(\log \log n)$ is positive only for $n > \exp(e^{9.07\ldots})$, which is a very big number.

The even terms at first sight appear negative. However $P_{10}(\log \log n)$, for example, is negative except in the interval $\exp(e^{7.16\ldots}) < n < \exp(e^{9.88\ldots})$.

In a certain sense, the inequalities (6.5) are the wrong inequalities. These inequalities would hold only for very large values of $r_N$, especially when we want a lower bound of $p_n > s_{2N+1}$ (except for the three known cases). We estimate $r_3$.

**Theorem 6.2.** Let $r_3$ be the smallest number such that

$$p_n > s_3 := n \log n + n(\log \log n - 1) + n \frac{\log \log n - 2}{\log n} - n \frac{(\log \log n)^2 - 6 \log \log n + 11}{2 \log^2 n}, \quad n \geq r_3.$$  

Then, if the Riemann Hypothesis is assumed,

$$39 \times 10^{29} < r_3 \leq 39.58 \times 10^{29}.$$  

**Proof.** By Theorem 6.1, there exists $\theta_1$ with $|\theta_1| \leq 1$ such that

$$p_n = \text{ali}(n) + \theta_1 \frac{\sqrt{n}}{\pi} (\log n)^{\frac{3}{2}}, \quad n \geq 11.$$  

By Theorem 5.3, with $5 \leq N \leq 10$ and setting $n = e^x$, $x = \log n$, and $y = \log \log n$, we have for $n > e^{\varepsilon N}$

$$\text{ali}(n) = xe^x \left( 1 + \frac{y - 1}{x} + \frac{y - 2}{x^2} - \frac{y^2 - 6y + 11}{2x^3} + P_3(y) \frac{1}{x^4} + \sum_{k=5}^{N} \frac{P_{k-1}(y)}{x^k} + \theta_2 c_N \frac{y^N}{x^{N+1}} \right).$$
The inequality of the Theorem is obtained if
\[ xe^{x} \left( \frac{P_{3}(y)}{x^{4}} + \sum_{k=5}^{N} \frac{P_{k-1}(y)}{x^{k}} - c_{N} y^{N} \frac{y^{N}}{x^{N+1}} \right) = \frac{e^{x}/2}{\pi} \frac{5}{x^{2}} > 0. \]

This is equivalent to
\[ P_{3}(y) + \sum_{k=5}^{N} P_{k-1}(y)e^{-(k-4)y} > c_{N} y^{N} e^{-(N-3)y} + \frac{1}{\pi} e^{y/2} y e^{-e^{y}/2}. \]

Since \( P_{3}(y) \to +\infty \) and all the other terms tend to 0 as \( y \to +\infty \), it is clear that the inequality is true for \( y > y_{0} \). With \( N = 10 \), we find \( y_{0} = 4.254946453 \ldots \). The inequality \( p_{n} < s_{n} \) is true for \( n \geq 3.95702241488456 \times 10^{30} \). This proves that \( r_{3} \leq 39.58 \times 10^{29} \).

In order to show that \( r_{3} > 39 \times 10^{29} \), we directly show that, for \( n = 39 \times 10^{29} \), the opposite inequality \( p_{n} < s_{3} \) is obtained.

We compute
\[ s_{3} = 2.87527 18639 02974 79681 42399 35057 89294 02005 87915 \times 10^{32}. \]

Now we can compute \( \text{ali}(n) \), for which we already have obtained a good approximation through the asymptotic expansion, and then apply the Newton method
\[ \text{ali}(n) = 2.87527 18639 02495 21516 14800 14732 45414 39731 \times 10^{32}. \]

Therefore, from Theorem 6.1, we obtain \( p_{n} < \text{ali}(n) + \frac{1}{\pi} \sqrt{n} \log^{5} n \), so that
\[ p_{n} < 2.87527 18639 02756 97808 39055 05640 30082 86370 11482 \times 10^{32} \]
and we can conclude that \( p_{n} < s_{3} \). □

References

The $n$-th prime asymptotically


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