

NEW ASYMPTOTIC EXPANSION AND ERROR BOUND FOR STIRLING FORMULA OF RECIPROCAL GAMMA FUNCTION

PEDRO J. PAGOLA

Abstract. Studying the problem about if certain probability measures are determinate by its moments [4, 8, 10] is useful to know the asymptotic behavior of the probability densities for large values of argument. This requires, previously, the knowledge of the asymptotic expansion of reciprocal Gamma function $1/\Gamma(z)$ when $\Re z$ is large and $\Im z$ is fixed [8]. Then, the well known Stirling formula for large $|z|$ of the Gamma function $\Gamma(z)$ or its reciprocal $1/\Gamma(z)$ is not appropriate for this problem. So, the main aim of this paper is to obtain a new asymptotic expansion for reciprocal Gamma function valid for large $\Re z$ and establish a new explicit error bound for the first term of this expansion, that is, the Stirling formula.

Mathematics subject classification (2010): 33B15, 41A60.

Keywords and phrases: Reciprocal gamma function, asymptotic expansions, error bounds.

REFERENCES

- [1] R. A. ASKEY, R. ROY, *NIST Handbook of Mathematical Functions: Chapter 5, Gamma Function*, NIST and Cambridge Univ. Press, New York, 2010.
- [2] M. V. BERRY AND C. J. HOWLS, *Hyperasymptotics for integrals with saddles*, Proc. Roy. Soc. London **434**, (1991), 657–675.
- [3] W. G. C. BOYD, *Gamma function asymptotics by an extension of the method of steepest descents*, Proc. Roy. Soc. London **447**, (1994), 609–630.
- [4] P. HÖRFELT, *The moment problem for some wiener functionals: corrections to previous proofs* (with an appendix by H. L. Pedersen), J. Appl. Prob. **42**, (2005), 851–860.
- [5] A. Q. LIU, G. F. LI, B. N. GUO, F. QI, *Monotonicity and logarithmic concavity of two functions involving exponential function*, Internat. J. Math. Ed. Sci. Tech. **39**, 5 (2008), 686–691
- [6] J. L. LÓPEZ, P. J. PAGOLA AND E. PÉREZ SINUSÍA, *A systematization of the saddle point method. Application to the Airy and Hankel functions*, J. Math. Anal. Appl. **354**, 1 (2009), 347–359.
- [7] G. NEMES, *Error bounds and exponential improvements for the asymptotic expansions of the Gamma function and its reciprocal*, Proc. Roy. Soc. Edinburgh **145**, 3 (2015), 571–596.
- [8] P. J. PAGOLA, *Asymptotic behaviour of the density function of the integral of a geometric Brownian motion*, Submitted.
- [9] N. M. TEMME, *Special Functions: an Introduction to the Classical Functions of Mathematical Physics*, John Wiley and Sons, New York, 1996.
- [10] M. YOR, *On some exponential functionals of Brownian motion*, Adv. Appl. Prob. **24**, (1992), 509–531.