

SHARP, DOUBLE INEQUALITIES BOUNDING THE FUNCTION $(1+x)^{1/x}$ AND A REFINEMENT OF CARLEMAN'S INEQUALITY

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Abstract. In the expansion

$$(1+x)^{1/x} = e \cdot \sum_{j=0}^{\infty} (-1)^j B_j \cdot \left(\frac{x}{x+2}\right)^j, \quad \text{for } -1 < x \neq 0,$$

the sequence B_n is monotonically decreasing, bounded as $\frac{7}{10} < \lim_{n \rightarrow \infty} B_n < B_n < \frac{8}{10}$, for $n \geq 4$, and is given recursively as

$$B_0 = 1 \quad \text{and} \quad B_{2m} = B_{2m+1} = \frac{1}{m} \sum_{j=1}^m \frac{4j+1}{4j+2} B_{2m-2j}, \quad \text{for } m \geq 1.$$

For any integers $m, n \geq 1$, the double inequality

$$e \cdot \sum_{j=0}^{2m-1} (-1)^j \frac{B_j}{(2n+1)^j} < \left(1 + \frac{1}{n}\right)^n < e \cdot \sum_{j=0}^{2m} (-1)^j \frac{B_j}{(2n+1)^j}$$

holds, together with improved Carleman's inequality

$$\sum_{n=1}^{\infty} \left(\prod_{i=1}^n x_i\right)^{1/n} < e \cdot \sum_{n=1}^{\infty} \left(1 - \sum_{j=1}^{2m} (-1)^{j+1} \frac{B_j}{(2n+1)^j}\right) x_n,$$

true for every sequence $x_n \geq 0$ such that $0 < \sum_{n=1}^{\infty} x_n < \infty$.

1. Introduction

In 1922 the Swedish mathematician Carleman [1] presented the inequality

$$x_1 + (x_1 x_2)^{1/2} + (x_1 x_2 x_3)^{1/3} + \cdots + (x_1 x_2 x_3 \cdots x_n)^{1/n} + \cdots < e(x_1 + x_2 + x_3 + \cdots), \quad (1)$$

valid for $x_n \geq 0$ with $0 < x_1 + x_2 + x_3 + \cdots < \infty$. It is now called Carleman's inequality.

First important generalization of (1) was done in 1925 by the English mathematician Hardy [8]. Later, in 1926 the Hungarian mathematician Pólya [12], in his proof of (1), derived the crucial improvement

$$\sum_{n=1}^{\infty} \left(\prod_{i=1}^n x_i\right)^{1/n} \leq \sum_{n=1}^{\infty} \left(1 + \frac{1}{n}\right)^n x_n, \quad (2)$$

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true for $x_n \geq 0$ such that $0 < \sum_{n=1}^{\infty} x_n < \infty$. Until recently, many authors provided various generalizations/improvements of (1), see e.g. [7].

Over the last twenty years, many articles have addressed strengthening (1) by using (2). This was done mostly on the basis of several estimates of the sequence $(1 + 1/n)^n$, which continued with the search for an accurate estimate of $(1 + x)^{1/x}$, for $0 < x \leq 1$, or equivalently, an estimate of $(1 + \frac{1}{x})^x$, for $x \geq 1$. For example, in 1999, Yang [16], using the left estimate of his inequality $e/(2x + 2) < e - (1 + 1/x)^x < e/(2x + 1)$, valid for $x > 0$, improved (1) by the estimate $\sum_{n=1}^{\infty} (\prod_{i=1}^n x_i)^{1/n} < e \cdot \sum_{n=1}^{\infty} (1 - 1/(2n))x_n$, true for $x_n \geq 0$ such that $0 < \sum_{n=1}^{\infty} x_n < \infty$. In fact, most authors sought as accurate estimates of the function $(1 + x)^{1/x}$ as possible, see e.g. [2, 3, 4, 5, 9, 10, 11, 13, 14, 16, 17].

In 2002 H.-W. Chen [2, Theorem 1] provided the expansion

$$\left(1 + \frac{1}{x}\right)^x = e \cdot \left(1 - \sum_{j=1}^{\infty} \frac{b_j^{**}}{(1+x)^j}\right) \quad (x > 0), \tag{3}$$

where $b_n^{**} > 0$, for $n \in \mathbb{N}$, $b_1^{**} = 1/2$, and $b_n^{**} = \frac{1}{n} \left(\frac{1}{n+1} - \sum_{j=1}^{n-1} \frac{b_j^{**}}{n+1-j}\right)$, for $n \geq 2$.

Just recently [6], the authors presented their study of the function $x \mapsto (1 + x)^{1/x}$, for $x > 0$. They found the expansion

$$(1 + x)^{1/x} = e \sum_{j=0}^{\infty} (-1)^j b_j x^j \quad (-1 < x \leq 1), \tag{4}$$

where the sequence b_n is monotonically decreasing, converging to 0, and is defined recursively as

$$b_0 = 1 \quad \text{and} \quad b_n = \frac{1}{n} \sum_{j=1}^n \frac{j}{j+1} b_{n-j}, \quad \text{for } n \geq 1. \tag{5}$$

Unfortunately, the convergence in (4) is extremely poor in the left immediate neighborhood of the point $x = 1$ as it is seen in Figure 1, where the graph of the function $x \mapsto (1 + x)^{1/x}$, together with the graphs of its approximations $\sigma_n(x) := e \sum_{j=0}^n (-1)^j b_j x^j$ and $\sigma_{n+1}(x)$, for $n \in \{2, 10\}$, are plotted. This deficiency motivates our contribution.

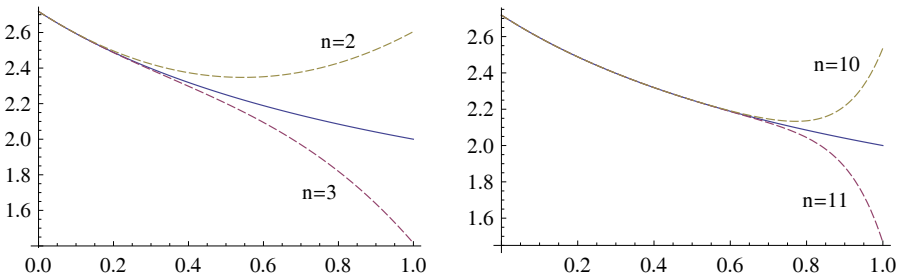


Figure 1: Illustration of the double inequality $\sigma_{n+1}(x) < (1 + x)^{1/x} < \sigma_n(x)$, for $\sigma_n(x) := e \sum_{j=0}^n (-1)^j b_j x^j$, $x \in (0, 1]$ and $n \in \{2, 10\}$.

2. Discussion

We have

$$(1+x)^{1/x} = \exp\left(\frac{1}{x} \ln(1+x)\right), \quad \text{for } x > -1,$$

where, according to Maclaurin's expansion,

$$\ln(1+t) = \sum_{j=0}^{\infty} (-1)^j \frac{t^j}{j+1}, \quad \text{for } t \in (-1, 1] \setminus \{0\},$$

we have the expansion

$$\ln\left(\frac{1+t}{1-t}\right) = \ln(1+t) - \ln(1-t) = 2 \sum_{j=1}^{\infty} \frac{t^{2j-1}}{2j-1}, \quad \text{for } |t| < 1. \quad (6)$$

Using in (6) the substitution

$$\frac{1+t}{1-t} = 1+x, \quad \text{i.e. } t = \frac{x}{2+x}, \quad \text{i.e. } x = \frac{2t}{1-t} =: x(t), \quad (7)$$

for $x \in (-1, \infty) \setminus \{0\}$, or equivalently, for $t \in (-1, 1) \setminus \{0\}$, we obtain

$$\begin{aligned} \frac{1}{x} \ln(1+x) &= \frac{1-t}{2t} \ln\left(\frac{1+t}{1-t}\right) = \frac{1-t}{t} \sum_{j=1}^{\infty} \frac{t^{2j-1}}{2j-1} \\ &= (1-t) \sum_{i=0}^{\infty} \frac{t^{2i}}{2i+1}. \end{aligned} \quad (8)$$

Hence, for $x \in (-1, \infty) \setminus \{0\}$, i.e. for $|t| < 1$,

$$\begin{aligned} (1+x)^{1/x} &= \left(\frac{1+t}{1-t}\right)^{\frac{1-t}{2t}} = \exp\left(\sum_{i=0}^{\infty} \frac{t^{2i}}{2i+1} - \sum_{i=0}^{\infty} \frac{t^{2i+1}}{2i+1}\right) \\ &= \exp\left(\sum_{j=0}^{\infty} a_j t^j\right), \end{aligned} \quad (9)$$

where, for $j \geq 0$,

$$a_j = (-1)^j c_j \quad \text{and} \quad c_j = \begin{cases} \frac{1}{j+1}, & j \text{ even} \\ \frac{1}{j}, & j \text{ odd.} \end{cases} \quad (10)$$

We shall use the following lemma, demonstrated quite elementarily.

LEMMA 1. *If an analytic function $s(t)$ has the expansion $s(t) = \sum_{j=0}^{\infty} a_j t^j$, for $|t| < r$ with some $r \in \mathbb{R}^+$, then the function $f(t) := \exp(s(t))$ has the expansion¹*

$$f(t) = \sum_{j=0}^{\infty} a_j^* t^j = e^{a_0} \sum_{j=0}^{\infty} b_j^* t^j \quad (|t| < r), \quad (11)$$

where $a_j^* = e^{a_0} b_j^*$, for $j \geq 0$, with

$$a_0^* = e^{a_0} \quad \text{and} \quad a_n^* = \frac{1}{n} \sum_{k=0}^{n-1} (n-k) a_{n-k} a_k^* \quad (n \geq 1), \quad (12)$$

$$b_0^* = 1 \quad \text{and} \quad b_n^* = \frac{1}{n} \sum_{k=0}^{n-1} (n-k) a_{n-k} b_k^* = \frac{1}{n} \sum_{j=1}^n j \cdot a_j b_{n-j}^* \quad (n \geq 1). \quad (13)$$

Proof. Let all the suppositions of Lemma 1 be satisfied. Then, due to the analyticity, the function $f(t) = \exp(s(t))$ has the Taylor series expansion, consequently the n th coefficient a_n^* is given as

$$a_n^* = \frac{f^{(n)}(0)}{n!}, \quad \text{for } n \geq 0. \quad (14)$$

Thus

$$a_0^* = f(0) = e^{s(0)} = e^{a_0}. \quad (15)$$

Since $f'(t) = e^{s(t)} s'(t) = f(t) s'(t)$, we have, using (14) and the Leibniz theorem on the n th derivative of a product,

$$\begin{aligned} (f(t))^{(n+1)} &= (f'(t))^{(n)} \\ &= \left(f(t) s'(t) \right)^{(n)} \\ &= \sum_{k=0}^n \binom{n}{k} f^{(k)}(t) s^{(1+n-k)}(t) \quad (n \geq 0). \end{aligned}$$

Consequently, considering (14), we obtain, for $n \geq 0$,

$$\begin{aligned} a_{n+1}^* &= \frac{1}{(n+1)!} \sum_{k=0}^n \frac{n!}{k! \cdot (n-k)!} \cdot \cancel{(k!)} a_k^* \cdot (1+n-k)! a_{1+n-k} \\ &= \frac{1}{n+1} \sum_{k=0}^n (n+1-k) a_k^* a_{n+1-k}, \end{aligned}$$

that is, for $n \geq 1$,

$$a_n^* = \frac{1}{n} \sum_{k=0}^{n-1} (n-k) a_{n-k} a_k^*.$$

¹See the interesting discussions on an expansion of the function $(1+1/x)^x$ given in [3] and [13], the latter as a revisit using the Faà di Bruno formula.

This way we approved (12) and consequently also (13), due to the obvious identity $a_j^* = e^{a_0} b_j^*$ ($j \geq 0$). \square

Thanks to (9)–(10) and Lemma 1 we have the expansion

$$\left(\frac{1+t}{1-t}\right)^{\frac{1-t}{2t}} = e \cdot \sum_{j=0}^{\infty} b_j^* t^j \quad (t \in (-1, 1) \setminus \{0\}), \tag{16}$$

where, according to (9), (10) and (13), the coefficients b_j^* are given as

$$b_0^* = 1 \quad \text{and} \quad b_n^* = \frac{1}{n} \sum_{j=1}^n j \cdot (-1)^j c_j b_{n-j}^*. \quad (n \geq 1). \tag{17}$$

Consequently, for the sequence

$$B_n := (-1)^n b_n^* \quad (n \geq 0), \tag{18}$$

we have (see (10)),

$$B_0 = 1, \quad 0 < B_n = \frac{1}{n} \sum_{j=1}^n j c_j B_{n-j} \leq 1, \quad \text{and} \quad b_n^* = (-1)^n B_n, \quad \text{for } n \geq 1. \tag{19}$$

Indeed, referring to (17) and (18), we obtain

$$(-1)^n B_n = b_n^* = \frac{1}{n} \sum_{j=1}^n j (-1)^j c_j (-1)^{n-j} B_{n-j}, \quad \text{for } n \geq 1.$$

In addition, considering (10), i.e. the obvious inequalities $0 < j c_j \leq 1$, and using the induction, we approve the estimate $0 < B_n \leq 1$.

Due to (19) we have

$$\begin{aligned} B_0 = B_1 &= 1, \\ B_2 = B_3 &= \frac{5}{6} \approx 0.83, \\ B_4 = B_5 &= \frac{287}{360} \approx 0.80, \\ B_6 = B_7 &= \frac{7085}{9072} \approx 0.78. \end{aligned} \tag{20}$$

3. Monotonicity of the sequence $n \mapsto B_n$

3.1. Direct discrete approach

We would like to confirm the detected monotonicity of the sequence $n \mapsto B_n$ perceived in (20). Thanks to (10) and (19), we obtain, for $n \geq 1$,

$$\begin{aligned}
 B_{n+1} - B_n &= \frac{1}{n+1} \left(1 \cdot 1 \cdot B_n + \sum_{j=2}^{n+1} j c_j B_{n+1-j} \right) - B_n \\
 &= \frac{1}{n+1} \left(-n B_n + \sum_{j=2}^{n+1} j c_j B_{n+1-j} \right) \\
 &= \frac{1}{n+1} \left(- \sum_{j=1}^n j c_j B_{n-j} + \sum_{j=2}^{n+1} j c_j B_{n-(j-1)} \right) \\
 &= - \frac{1}{n+1} \sum_{i=1}^n \underbrace{\left(i c_i - (i+1) c_{i+1} \right)}_{=: (-1)^{i+1} \beta_i} B_{n-i}. \tag{21}
 \end{aligned}$$

According to (10), we have, for $i \geq 0$,

$$\beta_i := (-1)^{i+1} \left(i c_i - (i+1) c_{i+1} \right) = \begin{cases} \frac{1}{i+1}, & i \text{ even} \\ \frac{1}{i+2}, & i \text{ odd}. \end{cases} \tag{22}$$

The sequence β_i is decreasing, satisfying the following relations

$$1 = \beta_0 > \beta_{2j-1} = \beta_{2j} > \beta_{2j+1} = \beta_{2j+2} > 0 \quad (j \geq 1). \tag{23}$$

Now, using (21) and (23), we obtain, for any integer $m \geq 1$,

$$\begin{aligned}
 B_{2m+1} - B_{2m} &= - \frac{1}{2m+1} \sum_{i=1}^{2m} (-1)^{i+1} \beta_i B_{2m-i} \\
 &= - \frac{1}{2m+1} \sum_{j=1}^m \beta_{2j-1} \left(\underline{B_{2(m-j)+1}} - B_{2(m-j)} \right). \tag{24}
 \end{aligned}$$

Thus, if for some integer $m \geq 1$ we have $B_{2k+1} = B_{2k}$ for $k \in \{0, 1, \dots, m-1\}$, then also $B_{2m+1} = B_{2m}$. Hence, since $B_0 = 1 = B_1$, we conclude

$$B_{2k+1} = B_{2k} \quad (k \geq 0). \tag{25}$$

Consequently, using (25) and (21)–(23), we find, for $m \geq 1$,

$$\begin{aligned}
 B_{2m+2} - B_{2m} &= B_{2m+2} - B_{2m+1} \\
 &= -\frac{1}{2m+2} \left(\beta_1 B_{2m} + \sum_{i=2}^{2m+1} (-1)^{i+1} \beta_i B_{2m+1-i} \right) \\
 &= -\frac{1}{2m+2} \left(\frac{B_{2m}}{3} + \sum_{j=1}^m (\beta_{2j+1} - \beta_{2j}) B_{2m-2j} \right) \\
 &= -\frac{1}{6(m+1)} \left(B_{2m} - 6 \sum_{j=1}^m \frac{B_{2m-2j}}{(2j+1)(2j+3)} \right). \tag{26}
 \end{aligned}$$

We can not demonstrate that the expression between the last round parenthesis in (26) is positive, for all positive integers m , although Mathematica [15] find $B_{2m+2} - B_{2m} > 0$, for $m \leq 500$. Therefore, we try differently. Thanks to (19), (25) and (10), we have

$$\begin{aligned}
 B_{2m} &= \frac{1}{2m} \sum_{i=1}^{2m} i \alpha_i B_{2m-i} \\
 &= \frac{1}{2m} \left(\sum_{j=1}^m (2j-1) \alpha_{2j-1} \underbrace{B_{2m-2j+1}}_{=B_{2m-2j}} + \sum_{j=1}^m (2j) \alpha_{2j} B_{2m-2j} \right) \\
 &= \frac{1}{2m} \sum_{j=1}^m \left((2j-1) \alpha_{2j-1} + (2j) \alpha_{2j} \right) B_{2m-2j} \\
 &= \frac{1}{m} \sum_{j=1}^m \left(1 - \frac{1}{4j+2} \right) B_{2m-2j}, \quad \text{for } m \geq 1. \tag{27}
 \end{aligned}$$

Consequently, using (26), we obtain

$$B_{2m+2} - B_{2m} = -\frac{1}{6(m+1)} \sum_{j=1}^m \frac{1}{2j+1} \left(\frac{4j+1}{2m} - \frac{6}{2j+3} \right) B_{2m-2j}. \tag{28}$$

Unfortunately, we fail to prove that the sum in (28) is positive, for all integers $m \geq 1$. So, we shall use a complex analysis approach, used in [6].

OPEN PROBLEM 1. *Demonstrate directly /elementarily the monotonicity of the sequence $m \mapsto B_{2m}$.*

3.2. Complex analysis approach to the monotonicity of B_{2m}

The logarithmic function² $L(z) := \int_{C:1}^z \frac{d\zeta}{\zeta}$ (C is any piecewise smooth curve connecting 1 and z) is analytic on the simply connected domain $\mathbb{C}^- := \mathbb{C} \setminus (-\infty, 0]$ and satisfies the equalities $L(z) = \ln(z)$, for $z \in \mathbb{R}^+$ and $z = \exp(L(z))$, for $z \in \mathbb{C}^-$. For $z \in \mathbb{C}^-$, we have

$$L(z) = \ln(|z|) + i\text{Arg}(z), \tag{29}$$

where $\text{Arg}(z) \in (-\pi, \pi]$ is the principal value of the argument of z .

For $\alpha \in \mathbb{C}$ and $z \in \mathbb{C}^-$, the α -power of z we define as $z^\alpha := \exp(\alpha L(z))$. For $z \in \mathbb{R}^+$ and $\alpha \in \mathbb{R}$, this definition of a power coincides with the standard one. Consequently, considering the expansion³ (16) and the identity $\frac{1+z}{1-z} = \frac{1-|z|^2+2i\Im(z)}{|1-z|^2}$, the composite function

$$f(z) := \left(\frac{1+z}{1-z}\right)^{\frac{1-z}{2z}} = \exp\left(\frac{1-z}{2z} L\left(\frac{1+z}{1-z}\right)\right) \tag{30}$$

is analytic on the domain $\mathbb{C} \setminus (-\infty, -1] \setminus \{1\}$.

We will show that the singularity of $f(z)$ at $z = 1$ is removable. Indeed, according to (29)–(30), for $r \in (0, 1/e)$ and $t \in (-\pi, \pi]$, we estimate

$$\begin{aligned} |f(1 + re^{it})| &\leq \exp\left(\frac{r}{2(1-r)}\left(\ln\frac{2+r}{r} + \pi\right)\right) \\ &< \exp\left(3 \cdot \frac{r}{3}\left(\ln\frac{3}{r} + \pi\right)\right) < \exp\left(3\left(\frac{1}{e} + \pi\right)\right) < 4\pi. \end{aligned}$$

Since $f(z)$ is bounded on the open punctured disk $D'(1, \frac{1}{e}) := \{z \in \mathbb{C} : 0 < |z - 1| < \frac{1}{e}\}$, the Laurent expansion of $f(z)$ on $D'(1, 1/e)$ reduces to the Taylor expansion guaranteeing the existence of the finite $\lambda := \lim_{z \rightarrow 1} f(z)$. Therefore, using the additional definition $f(1) := \lambda$, the extension $f(z)$ becomes analytic also on the disk $|z - 1| < 1/e$.

For the function $f(z)$, being analytic on the simply-connected domain $\mathcal{D} := \mathbb{C} \setminus (-\infty, -1]$, we use the Cauchy’s integral formula for derivatives,

$$f^{(n)}(0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{z^{n+1}} dz \quad (n \in \mathbb{N}), \tag{31}$$

where $C \subset \mathcal{D}$ is any piecewise smooth, simple closed curve enclosing the point $z = 0$. In addition, referring to (18), (16) and (30), we have also

$$e(-1)^n B_n = e b_n = \frac{f^{(n)}(0)}{n!}. \tag{32}$$

Hence, we obtain

$$B_n = \frac{(-1)^n}{2\pi i e} \oint_C \frac{f(z)}{z^{n+1}} dz \quad (n \in \mathbb{N}),$$

²called the principal branch of the logarithm

³ $z = 0$ is a removable singular point of $f(z)$

consequently

$$B_{2m} - B_{2m+2} = \frac{1}{2\pi i} \oint_C \frac{(z^2 - 1)f(z)}{z^{2m+3}} dz \quad (m \in \mathbb{N}), \tag{33}$$

Here, in contrast to the function $f(z)$, the function $g(z) := (z^2 - 1)f(z) = (z - 1)(1 + z)f(z)$ is bounded on the notched disk $D := \{-1 + re^{it} : 0 < r \leq \frac{1}{2}, -\pi < t < \pi\}$. Indeed, using (30), for $(-1 + re^{it}) \in D$, we have

$$\begin{aligned} |g(-1 + re^{it})| &\leq (2+r)r \cdot \exp\left(\frac{r}{2(1-r)}\left(\left|\ln \frac{r}{2-r}\right| + \pi\right)\right) \\ &< 3r \cdot \exp\left(r\left(\ln \frac{2}{r} + \pi\right)\right) = 3(2e^\pi)^r \cdot r^{1-r} < 6e^\pi. \end{aligned} \tag{34}$$

Now let, for (small) $\varepsilon \in (0, \frac{1}{4}]$ and (large) $R > 2$, the curve $C = C(\varepsilon, R)$ be the oriented sum of consistently oriented curves, $C(\varepsilon, R) = C_1(\varepsilon, R) + C_2(\varepsilon, R) + C_3(\varepsilon) + C_2^*(\varepsilon, R)$, where, as is indicated in Figure 2, $C_1(\varepsilon, R)$ is the circular arc with center at $z = 0$ and radius R , $C_2(\varepsilon, R)$ and $C_2^*(\varepsilon, R)$ are horizontal segments, and $C_3(\varepsilon) = \{z \in \mathbb{C} : |z + 1| = \varepsilon, \Re(z) \geq 1\}$, the semicircle.

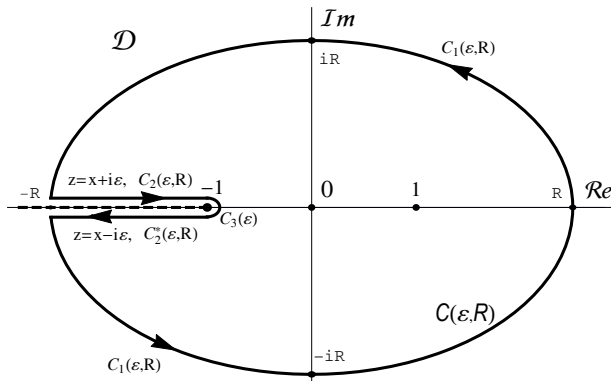


Figure 2: The piecewise smooth, simple closed curve $C(\varepsilon, R) = C_1(\varepsilon, R) + C_2(\varepsilon, R) + C_3(\varepsilon) + C_2^*(\varepsilon, R)$ in a simply connected domain $\mathcal{D} := \mathbb{C} \setminus (-\infty, -1]$, enclosing the point $z = 0$.

We have

$$\oint_{C(\varepsilon, R)} \frac{(z^2 - 1)f(z)}{z^{2m+3}} dz = \int_{C_1(\varepsilon, R)} + \int_{C_2(\varepsilon, R)} + \int_{C_3(\varepsilon)} + \int_{C_2^*(\varepsilon, R)} \frac{(z^2 - 1)f(z)}{z^{2m+3}} dz \tag{35}$$

and

$$\frac{1+z}{1-z} = \frac{1 - |z|^2 + 2i \cdot \Im(z)}{|1-z|^2}, \quad \lim_{\substack{\Re(z) < 0 \\ \Im(z) \uparrow 0}} \text{Arg} \left(\frac{1+z}{1-z} \right) = \pi, \quad \lim_{\substack{\Re(z) < 0 \\ \Im(z) \downarrow 0}} \text{Arg} \left(\frac{1+z}{1-z} \right) = -\pi, \tag{36}$$

where, using (30) and (36), we obtain

$$\begin{aligned}
 & \lim_{\varepsilon \downarrow 0} \left(\int_{C_2(\varepsilon, R)} \frac{(z^2 - 1)f(z)}{z^{2m+3}} dz + \int_{C_2^*(\varepsilon, R)} \frac{(z^2 - 1)f(z)}{z^{2m+3}} dz \right) \\
 &= \int_{-R}^{-1} \frac{(x^2 - 1) \exp\left(\frac{1-x}{2x} (\ln|\frac{1+x}{1-x}| + i\pi)\right) dx}{x^{2m+3}} \\
 & \quad + \int_{-1}^{-R} \frac{\exp\left((x^2 - 1)\frac{1-x}{2x} (\ln|\frac{1+x}{1-x}| - i\pi)\right) dx}{x^{2m+3}} \\
 &= 2i \int_{-R}^{-1} (x^2 - 1) \left| \frac{1+x}{1-x} \right|^{\frac{1-x}{2x}} \frac{\sin\left(\frac{1-x}{2x}\pi\right)}{x^{2m+3}} dx \\
 &= 2i \int_1^R (t^2 - 1) \left| \frac{1+t}{1-t} \right|^{\frac{1+t}{2t}} \frac{\cos\left(\frac{\pi}{2t}\right)}{t^{2m+3}} dt. \tag{37}
 \end{aligned}$$

Thanks to (29)–(30), for $R \geq 3$ and $t \in [-\pi, \pi]$, we estimate

$$\left| f(Re^{it}) \right| \leq \exp\left(\frac{1+R}{2R} \ln\left(\frac{1+R}{R-1}\right) + \pi\right) < \exp(1 \cdot \ln(2) + \pi) = 2e^\pi.$$

Therefore, for integer $m \geq 1$, $\varepsilon \in (0, 1/4)$ and $R > 3$, we have

$$\left| \int_{C_1(\varepsilon, R)} \frac{(z^2 - 1)f(z) dz}{z^{2m+3}} \right| < \int_{C_1(\varepsilon, R)} \frac{2R^2 \cdot 2e^\pi |dz|}{R^{2m+3}} < \frac{4e^\pi}{R^{2m+1}} \cdot 2\pi R = \frac{8\pi e^\pi}{R^{2m}}.$$

Thus,

$$\lim_{R \uparrow \infty, \varepsilon \downarrow 0} \int_{C_1(\varepsilon, R)} \frac{(z^2 - 1)f(z) dz}{z^{2m+3}} = 0. \tag{38}$$

Similarly, according to (34), we have

$$\lim_{\varepsilon \downarrow 0} \int_{C_3(\varepsilon)} \frac{(z^2 - 1)f(z) dz}{z^{2m+3}} = 0. \tag{39}$$

Now, considering (35), (37), (38) and (39), we get the equality

$$\lim_{R \uparrow \infty, \varepsilon \downarrow 0} \oint_{C(\varepsilon, R)} \frac{(z^2 - 1)f(z)}{z^{2m+3}} dz = 2i \int_1^\infty (t^2 - 1) \left| \frac{1+t}{1-t} \right|^{\frac{1+t}{2t}} \frac{\cos\left(\frac{\pi}{2t}\right)}{t^{2m+3}} dt.$$

Hence, using (33) we find, for integer $m \geq 1$,

$$\begin{aligned}
 B_{2m} - B_{2m+2} &= \frac{1}{e\pi} \int_1^\infty (t^2 - 1) \left(\frac{t+1}{t-1}\right)^{\frac{t+1}{2t}} \frac{\cos\left(\frac{\pi}{2t}\right)}{t^{2m+3}} dt \\
 &= \frac{1}{e\pi} \int_0^1 \underbrace{(1 - \tau^2) \left(\frac{1+\tau}{1-\tau}\right)^{\frac{1+\tau}{2}} \tau^{2m-1} \cos\left(\frac{\pi}{2}\tau\right)}_{\geq 0} d\tau > 0. \tag{40}
 \end{aligned}$$

3.3. Rough bounding the sequence $n \mapsto B_n$

The integral $I(m)$ in (40),

$$\begin{aligned} I(m) &:= \int_0^1 (1-\tau^2) \left(\frac{1+\tau}{1-\tau}\right)^{\frac{1+\tau}{2}} \tau^{2m-1} \cos\left(\frac{\pi}{2}\tau\right) d\tau \\ &= \int_0^1 (1-\tau)^{\frac{1-\tau}{2}} (1+\tau)^{\frac{3+\tau}{2}} \tau^{2m-1} \cos\left(\frac{\pi}{2}\tau\right) d\tau, \end{aligned} \tag{41}$$

we roughly estimate⁴ from below, using (41), as follows

$$\begin{aligned} I(m) &> \int_0^1 e^{-1/(2e)} \left(1 + \frac{3}{2}\tau\right) \cdot \tau^{2m-1} \cdot \left(\frac{\pi}{2} - \frac{\pi}{2}\tau - \frac{1}{6}\left(\frac{\pi}{2} - \frac{\pi}{2}\tau\right)^3\right) d\tau \\ &= \frac{\pi \exp(-1/(2e))}{192} \cdot \frac{240m^3 + 936m^2 + 3(352 - 5\pi^2)m + 12(24 - \pi^2)}{m(m+1)(m+2)(2m+1)(2m+3)} \\ &> \frac{\pi \exp(-1/(2e))}{192} \cdot \frac{240m^3 + 936m^2 + 606m + 168}{m(m+1)(m+2)(2m+1)(2m+3)} \\ &> \frac{\pi \exp(-1/(2e))}{192} \cdot \frac{42 \cdot (m+2)(2m+1)(2m+3)}{m(m+1)(m+2)(2m+1)(2m+3)} \\ &= \frac{21\pi \exp(-1/(2e))}{96m(m+1)} > \frac{0.181\pi}{m(m+1)} \quad (m \geq 1). \end{aligned}$$

Thus, using (40), we obtain⁵

$$\begin{aligned} B_{2m+2n} &< B_{2m} - \frac{21 \exp(-1/(2e))}{96e} \sum_{j=0}^{n-1} \frac{1}{(m+j)(m+j+1)} \\ &= B_{2m} - \frac{21 \exp(-1/(2e))}{96e} \left(\frac{1}{m} - \frac{1}{m+n}\right) \\ &< B_{2m} - 0.066 \left(\frac{1}{m} - \frac{1}{m+n}\right) \quad (m, n \geq 1). \end{aligned} \tag{42}$$

Similarly, using (41), we estimate from above

$$\begin{aligned} I(m) &< \int_0^1 1 \cdot (1+\tau)^2 \cdot \tau^{2m-1} \left(\frac{\pi}{2} - \frac{\pi}{2}\tau - \frac{1}{6}\left(\frac{\pi}{2} - \frac{\pi}{2}\tau\right)^3 + \frac{1}{120}\left(\frac{\pi}{2} - \frac{\pi}{2}\tau\right)^5\right) d\tau \\ &= \frac{\pi}{3840} \cdot \frac{A(m)+B(m)+C(m)}{m(m+1)(m+2)(m+3)(2m+1)(2m+3)(2m+5)(2m+7)} \\ &< \frac{\pi}{3840} \cdot \frac{1920 \cdot (m+2)(m+3)(2m+1)(2m+3)(2m+5)(2m+7)}{m(m+1)(m+2)(m+3)(2m+1)(2m+3)(2m+5)(2m+7)} \\ &= \frac{\pi}{2m(m+1)} = \frac{0.500\pi}{m(m+1)}, \end{aligned}$$

⁴using the inequalities $e^{-1/(2e)} \leq x^{x/2} \leq 1$ and $(1+x)^{3/2} \geq 1 + \frac{3}{2}x$, both true for $0 \leq x \leq 1$, and $\frac{\pi}{2} - x - \frac{1}{6}\left(\frac{\pi}{2} - x\right)^3 \leq \cos(x) \leq \frac{\pi}{2} - x - \frac{1}{6}\left(\frac{\pi}{2} - x\right)^3 + \frac{1}{120}\left(\frac{\pi}{2} - x\right)^5$, valid for $0 < x \leq \frac{\pi}{2}$

⁵using the induction and the expansion $\frac{1}{(m+1)(m+2)} = \frac{1}{m+1} - \frac{1}{m+2}$

where

$$\begin{aligned}
 A(m) &:= 30720m^6 + 384000m^5 + 1920(986 - \pi^2)m^4 + 1920(2416 - 9\pi^2)m^3 \\
 B(m) &:= 120(48360 - 448\pi^2 + \pi^4)m^2 + 60(55632 - 1100\pi^2 + 7\pi^4)m \\
 C(m) &:= 315(1920 - 80\pi^2 + \pi^4).
 \end{aligned}$$

Consequently, considering (40), we get⁶

$$\begin{aligned}
 B_{2m+2n} &> B_{2m} - \frac{1}{2e} \sum_{j=0}^{n-1} \frac{1}{(m+j)(m+j+1)} \\
 &= B_{2m} - \frac{1}{2e} \left(\frac{1}{m} - \frac{1}{m+n} \right) \\
 &> B_{2m} - 0.184 \left(\frac{1}{m} - \frac{1}{m+n} \right) \quad (m, n \geq 1).
 \end{aligned} \tag{43}$$

Letting $n \rightarrow \infty$ in (42)–(43), we obtain, for any integer $m \geq 1$, the double inequality

$$B_{2m} - \frac{23}{125m} < \lim_{n \rightarrow \infty} B_n < B_{2m} - \frac{8}{125m}. \tag{44}$$

For example, using $m = 2$, we estimate

$$\frac{7}{10} < \lim_{n \rightarrow \infty} B_n < \frac{8}{10}.$$

Figure 3 shows, for $m \in \{10, 30\}$ the graphs of the functions $n \mapsto B_{2m+2n}$ together with the graphs of the lower and upper bounds, $n \mapsto B_{2m} - \frac{23}{125} \left(\frac{1}{m} - \frac{1}{m+n} \right)$ and $n \mapsto B_{2m} - \frac{8}{125} \left(\frac{1}{m} - \frac{1}{m+n} \right)$, respectively.

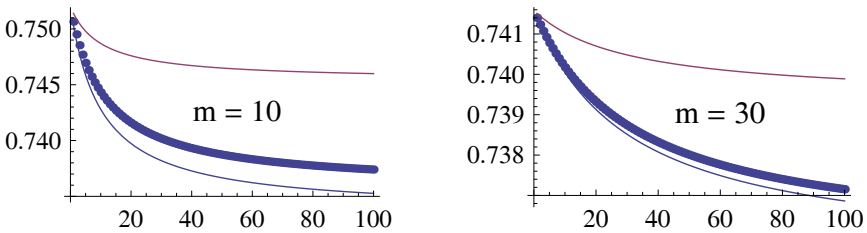


Figure 3: The graphs of the functions $n \mapsto B_{2m+2n}$ and the graphs of the lower and upper bounds, $n \mapsto B_{2m} - \frac{23}{125} \left(\frac{1}{m} - \frac{1}{m+n} \right)$ and $n \mapsto B_{2m} - \frac{8}{125} \left(\frac{1}{m} - \frac{1}{m+n} \right)$.

⁶by induction

4. Series expansion of $(1+x)^{1/x}$

We summarize the results of our previous discussions, the items (7), (9), (16), (18), (25), (27), (40), (42) and (43), as the following theorem.

THEOREM. For $-1 < x \neq 0$, the expansion

$$(1+x)^{1/x} = e \cdot \sum_{j=0}^{\infty} (-1)^j B_j \cdot \left(\frac{x}{x+2}\right)^j, \tag{45}$$

holds, having the series absolutely convergent, where the sequence B_n is monotonically decreasing (B_{2m} strictly monotonically decreasing) and given recursively as

$$B_0 = 1 \quad \text{and} \quad B_{2m} = B_{2m+1} = \frac{1}{m} \sum_{j=1}^m \frac{4j+1}{4j+2} B_{2m-2j} = \frac{1}{m} \sum_{i=0}^{m-1} \frac{4(m-i)+1}{4(m-i)+2} B_{2i}, \tag{46}$$

for $m \geq 1$.

The sequence $n \mapsto B_{2m+2n}$ satisfies, for all $m, n \geq 1$, the double inequality

$$B_{2m} - \frac{23}{125} \left(\frac{1}{m} - \frac{1}{m+n}\right) < B_{2m+2n} < B_{2m} - \frac{8}{125} \left(\frac{1}{m} - \frac{1}{m+n}\right), \tag{47}$$

resulting from the identity

$$B_{2m} - B_{2m+2} = \frac{1}{e\pi} \int_0^1 (1-\tau^2) \left(\frac{1+\tau}{1-\tau}\right)^{\frac{1+\tau}{2}} \tau^{2m-1} \cos\left(\frac{\pi}{2}\tau\right) d\tau \quad (m \geq 1). \tag{48}$$

COROLLARY 1. We have $\frac{7}{10} < \lim_{n \rightarrow \infty} B_n < B_n < \frac{8}{10}$, for $n \geq 4$.

COROLLARY 2. For any integer $m \geq 1$ and every real $x > 0$ we have the following relations

$$(1+x)^{1/x} = \frac{2e}{x+2} \sum_{i=0}^{\infty} B_{2i} \cdot \left(\frac{x}{x+2}\right)^{2i}, \tag{49}$$

$$S_{2m-1}(x) < (1+x)^{1/x} < S_{2m}(x), \tag{50}$$

where

$$S_n(x) := e \cdot \sum_{j=0}^n (-1)^j B_j \cdot \left(\frac{x}{x+2}\right)^j, \quad \text{for } n \geq 1.$$

Figure 4 shows the graph of the function $x \mapsto (1+x)^{1/x}$, together with the graphs of its approximations $S_n(x) := e \sum_{j=0}^n (-1)^j b_j x^j$ and $S_{n+1}(x)$, for $n \in \{2, 4\}$.

Setting $x = \frac{1}{n}$ in (49), we obtain the next corollary.

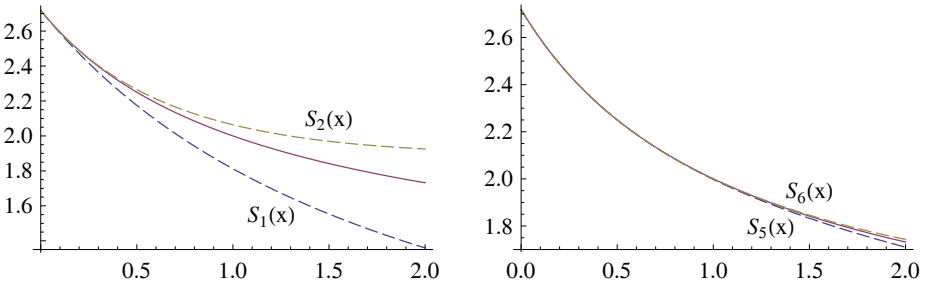


Figure 4: Illustration of the double inequality (49), for $m \in \{1, 3\}$.

COROLLARY 3. For any integers $m, n \geq 1$ there holds the following double inequality

$$\begin{aligned}
 e \cdot \sum_{j=0}^{2m-1} (-1)^j \frac{B_j}{(2n+1)^j} &< \left(1 + \frac{1}{n}\right)^n \\
 &< e \cdot \sum_{j=0}^{2m} (-1)^j \frac{B_j}{(2n+1)^j}.
 \end{aligned}
 \tag{51}$$

Considering Pólya’s improvement (2), we get from (51) the following corollary.

COROLLARY 4. (Carleman’s inequality improvement) For any integer $m \geq 1$ and for every sequence $x_n \geq 0$ such that $0 < \sum_{n=1}^{\infty} x_n < \infty$, we have the following improvement of Carleman’s inequality

$$\begin{aligned}
 \sum_{n=1}^{\infty} \left(\prod_{i=1}^n x_i\right)^{1/n} &< e \cdot \left(1 - \sum_{j=1}^{2m} (-1)^{j+1} \frac{B_j}{(2n+1)^j}\right) x_n \\
 &= e \cdot \sum_{n=1}^{\infty} (1 - \Delta(m, n)) x_n,
 \end{aligned}
 \tag{52}$$

where

$$0 < \Delta(m, n) := \sum_{i=1}^m \frac{1}{(2n+1)^{2i-1}} \left(B_{2i-1} - \frac{B_{2i}}{2n+1}\right) < 1 \quad (m, n \geq 1).$$

OPEN PROBLEM 2. Demonstrate that the estimate (52) improves the inequality [6, (3.4)], i.e. $\Delta(m, n) > \delta(m, n) := \sum_{j=1}^{2m} (-1)^{j+1} \frac{b_j}{n^j}$, for $m, n \geq 1$.

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