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ON TAYLOR COEFFICIENTS OF ANALYTIC FUNCTION RELATED WITH EULER NUMBER

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Abstract. We consider a classical construction of second remarkable limit. We pose a question on asymptotically sharp description of the character of such approximation of the number . In view of this we need the information on behavior of the coefficients in the power expansion for the function $f(x) = e^{-1}(1+x)^{1/x}$ converging in the interval $-1 < x < 1$. We obtain a recurrent rule regulating the forming of the mentioned coefficients. We show that the coefficients form a sign-alternating sequence of rational numbers $(-1)^n a_n$, where $n \in \mathbb{N} \cup \{0\}$ and $a_0 = 1$, the absolute values of which strictly decay. On the base of the Faa di Bruno formula for the derivatives of a composed function we propose a combinatorial way of calculating the numbers a_n as $n \in \mathbb{N}$. The original function $f(x)$ is the restriction of the function $f(z)$ on the real ray $x > -1$ having the same Taylor coefficients and being analytic in the complex plane $\mathbb C$ with the cut along $(-\infty, -1]$. By the methods of the complex analysis we obtain an integral representation for a_n for each value of the parameter $n \in \mathbb{N}$. We prove that $a_n \to 1/e$ as $n \to \infty$ and find the convergence rate of the difference $a_n - 1/e$ to zero. We also discuss the issue on choosing the contour in the integral Cauchy formula for calculating the Taylor coefficients $(-1)^n a_n$ of the function $f(z)$. We find the exact values of arising in calculations special improper integrals. The results of the made study allows us to give a series of general two-sided estimates for the deviation $e - (1+x)^{1/x}$ consistent with the asymptotics of $f(x)$ as $x \to 0$. We discuss the possibilities of applying the obtained statements.

Keywords: Euler number, analytic function, Taylor coefficients, Faà di Bruno formula, integral representation, asymptotic behavior.

Mathematics Subject Classification: 30B10

1. INTRODUCTION

In the standard course of the mathematical analysis a base relation

$$
\lim_{x \to 0} (1+x)^{\frac{1}{x}} = e \tag{1.1}
$$

is proved, which forms a usual face of the theory of limits. The convergence rate of such approximation is discussed much less; we mention famous problem books [\[1,](#page--1-1) Part I, Ch. 4, Sect. 2, Probls. 170, 171], [\[2,](#page--1-2) Probls. 2.16, 2.17] and a recent paper [\[3\]](#page--1-3). Due to clear reasons the issue on the convergence rate of the number e by means (1.1) is of a natural interest. At the same time, we failed trying to find in the literature a complete description of the approximation picture including, for instance, asymptotic formulae for the deviation $e - (1 + x)^{1/x}$ as $x \to 0$ supported by qualitative two-sided estimates. A small study made by the authors showed that the situation is rather curious. In this note we discuss some problems arising here.

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Formula [\(1.1\)](#page-0-0) remains true while passing to the complex values of the variable. Indeed, using the standard notation for the principal branch of the logarithm

$$
\ln \zeta = \ln |\zeta| + i \arg \zeta, \qquad \zeta \in \mathbb{C} \setminus (-\infty, -0], \quad \arg \zeta \in (-\pi, \pi),
$$

we obtain that the function

$$
f(z) \equiv \exp\left\{\frac{\ln(1+z)}{z} - 1\right\},\tag{1.2}
$$

for real $z = x > -1$ obviously coincides with the function $e^{-1}(1+x)^{1/x}$ and the limiting relation holds:

$$
\lim_{z \to 0} f(z) = 1.
$$
\n(1.3)

Formula [\(1.2\)](#page-1-0) with the convention $f(0) = 1$ defines an analytic in the domain $D \equiv \mathbb{C} \setminus (-\infty, -1]$ function being a superposition of an entire function

$$
\exp w = \sum_{n=0}^{\infty} \frac{w^n}{n!}, \qquad w \in \mathbb{C},
$$

and an analytic in the domain D function

$$
g(z) \equiv \frac{\ln(1+z)}{z} - 1.
$$

The latter can be expanded in the unit circle:

$$
g(z) = \sum_{n=1}^{\infty} \frac{(-1)^n}{n+1} z^n, \qquad |z| < 1. \tag{1.4}
$$

Function [\(1.2\)](#page-1-0) is also analytic in the unit circle and this is why

$$
f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} z^n = \sum_{n=0}^{\infty} (-1)^n a_n z^n, \qquad |z| < 1. \tag{1.5}
$$

In view of (1.3) for real values of the variable we have:

$$
f(x) = e^{-1} (1+x)^{\frac{1}{x}} = 1 + \sum_{n=1}^{\infty} (-1)^n a_n x^n, \qquad -1 < x < 1,
$$
 (1.6)

where $a_n \in \mathbb{R}$ for all $n \in \mathbb{N}$. As we shall see below, all numbers a_n are positive. This explains the form of writing the coefficients in [\(1.5\)](#page-1-2), [\(1.6\)](#page-1-3) stressing their sign alternation.

We note that the power series in [\(1.4\)](#page-1-4) converges everywhere on the unit circumference except for the point $z = -1$. This property is not inherited by power series [\(1.5\)](#page-1-2): it turns out, see Section 2, that its convergence domain is the open circle $|z| < 1$.

The study of Taylor coefficient of functions [\(1.2\)](#page-1-0) is the main content of this work. In the next section we propose a way of calculating the coefficients in [\(1.5\)](#page-1-2) and by means of this method we prove the decreasing of the sequence a_n . Then in Section 3 we prove an explicit combinatorial representation of the numbers a_n arising from the Faà di Bruno formula for the derivatives of a composed function. The fourth section is devoted to justifying a non-obvious property $a_n \to 1/e$ as $n \to \infty$. In order to do this, we employ the Cauchy formula for calculating the Taylor coefficients of an analytic function with a specially chose integration contour. We propose other options of choosing the contour leading to various integral representations of the numbers a_n for all $n \in \mathbb{N}$. Possible applications of the obtained results are discussed in concluding Section 5.

2. Recurrent formula for coefficients

We begin with deducing a useful recurrent relation for the numbers a_n .

Proposition 2.1. The coefficients of power series [\(1.5\)](#page-1-2) form a sign alternating sequence of rational numbers and

$$
a_0 = 1, \qquad a_{n+1} = \frac{1}{n+1} \sum_{k=0}^n \frac{k+1}{k+2} a_{n-k}, \qquad n \in \mathbb{N}_0 \equiv \mathbb{N} \cup \{0\}. \tag{2.1}
$$

Proof. According to [\(1.2\)](#page-1-0) we have:

$$
f'(z) = f(z) \left(\frac{\ln(1+z)}{z} - 1\right)', \qquad z \in D = \mathbb{C} \setminus (-\infty, -1]. \tag{2.2}
$$

Since by (1.4) , (1.5) in the circle $|z| < 1$ the representations hold

$$
f'(z) = \sum_{n=0}^{\infty} (-1)^{n+1} a_{n+1} z^n,
$$

$$
\left(\frac{\ln(1+z)}{z} - 1\right)' = \sum_{n=0}^{\infty} (-1)^{n+1} \frac{n+1}{n+2} z^n,
$$

relation [\(2.2\)](#page-2-0) gives the identity

$$
\sum_{n=0}^{\infty} (-1)^{n+1} a_{n+1} z^n = \left(\sum_{n=0}^{\infty} (-1)^n a_n z^n \right) \left(\sum_{n=0}^{\infty} (-1)^{n+1} \frac{n+1}{n+2} z^n \right), \qquad |z| < 1.
$$

The product of the written power series is also a power series of form

$$
\sum_{n=0}^{\infty} \left(\sum_{k=0}^{n} (-1)^{k+1} \frac{k+1}{k+2} (-1)^{n-k} a_{n-k} \right) z^n = \sum_{n=0}^{\infty} (-1)^{n+1} \left(\sum_{k=0}^{n} \frac{k+1}{k+2} a_{n-k} \right) z^n, \qquad |z| < 1.
$$

Thus, in the unit circle we have:

$$
\sum_{n=0}^{\infty} (-1)^{n+1} a_{n+1} z^n = \sum_{n=0}^{\infty} (-1)^{n+1} \left(\sum_{k=0}^{n} \frac{k+1}{k+2} a_{n-k} \right) z^n,
$$

and in view of [\(1.3\)](#page-1-1) this yields recurrent rule [\(2.1\)](#page-2-1) for finding the coefficients of expansion [\(1.5\)](#page-1-2). This rule shows that all numbers a_n are rational. The proof is complete. \Box

Calculations by formula [\(2.1\)](#page-2-1) give several first coefficients

$$
a_1 = \frac{1}{2} a_0 = \frac{1}{2}, \qquad a_2 = \frac{1}{2} \left(\frac{1}{2} a_1 + \frac{2}{3} a_0 \right) = \frac{1}{2} \left(\frac{1}{4} + \frac{2}{3} \right) = \frac{11}{24},
$$

\n
$$
a_3 = \frac{1}{3} \left(\frac{1}{2} a_2 + \frac{2}{3} a_1 + \frac{3}{4} a_0 \right) = \frac{1}{3} \left(\frac{11}{48} + \frac{1}{3} + \frac{3}{4} \right) = \frac{7}{16},
$$

\n
$$
a_4 = \frac{1}{4} \left(\frac{1}{2} a_3 + \frac{2}{3} a_2 + \frac{3}{4} a_1 + \frac{4}{5} a_0 \right) = \frac{1}{4} \left(\frac{7}{32} + \frac{11}{36} + \frac{3}{8} + \frac{4}{5} \right) = \frac{2447}{5760},
$$

\n
$$
a_5 = \frac{1}{5} \left(\frac{1}{2} a_4 + \frac{2}{3} a_3 + \frac{3}{4} a_2 + \frac{4}{5} a_1 + \frac{5}{6} a_0 \right) = \frac{1}{5} \left(\frac{2447}{11520} + \frac{7}{24} + \frac{11}{32} + \frac{2}{5} + \frac{5}{6} \right) = \frac{959}{2304}.
$$

Hence,

$$
f(z) \equiv \exp\left\{\frac{\ln(1+z)}{z} - 1\right\} = 1 - \frac{1}{2}z + \frac{11}{24}z^2 - \frac{7}{16}z^3 + \frac{2447}{5760}z^4 - \frac{959}{2304}z^5 + \dots, \qquad |z| < 1.
$$

At the example of first coefficients we see that $a_0 > a_1 > a_2 > a_3 > a_4 > a_5$ since

$$
a_0 = 1,
$$
 $a_1 = \frac{1}{2} = 0, 5,$ $a_2 = \frac{11}{24} = 0, 458(3),$ $a_3 = \frac{7}{16} = 0, 4375,$
 $a_4 = \frac{2447}{5760} = 0, 4248263(8),$ $a_5 = \frac{959}{2304} = 0, 41623263(8).$

As the index increases, whether the observed trend to a slow decreasing of arising numbers is kept? The answer is given in the following statement.

Proposition 2.2. The numbers a_n given by recurrent rule [\(2.1\)](#page-2-1) form a decreasing sequence, that is,

$$
d_n \equiv a_n - a_{n+1} > 0, \qquad n \in \mathbb{N}_0. \tag{2.3}
$$

Proof. For accumulating the facts, we first calculated several first terms in the sequence defined in [\(2.3\)](#page-3-0). We get:

$$
d_0 = a_0 - a_1 = 1 - \frac{1}{2} = \frac{1}{2}, \quad d_1 = a_1 - a_2 = \frac{1}{2} - \frac{11}{24} = \frac{1}{24}, \quad d_2 = a_2 - a_3 = \frac{11}{24} - \frac{7}{16} = \frac{1}{48},
$$

$$
d_3 = a_3 - a_4 = \frac{7}{16} - \frac{2447}{5760} = \frac{73}{5760}, \qquad d_4 = a_4 - a_5 = \frac{2447}{5760} - \frac{959}{2304} = \frac{11}{1280}.
$$

First numbers [\(2.3\)](#page-3-0), the first differences of numbers [\(2.1\)](#page-2-1), are positive and decrease:

$$
d_0 > d_1 > d_2 > d_3 > d_4.
$$

Indeed,

$$
d_0 = \frac{1}{2} = 0, 5, \qquad d_1 = \frac{1}{24} = 0,041(6), \qquad d_2 = \frac{1}{48} = 0,0208(3),
$$

$$
d_3 = \frac{73}{5760} = 0,0126736(1), \qquad d_4 = \frac{11}{1280} = 0,00859375.
$$

Let us find a recurrent law of forming the numbers d_n . By [\(2.1\)](#page-2-1) for $n \in \mathbb{N}_0$ we find:

$$
d_{n+1} = a_{n+1} - a_{n+2} = \frac{1}{n+1} \sum_{k=0}^{n} \frac{k+1}{k+2} a_{n-k} - \frac{1}{n+2} \sum_{k=0}^{n+1} \frac{k+1}{k+2} a_{n+1-k}
$$

\n
$$
= \frac{1}{n+1} \sum_{k=0}^{n} \frac{k+1}{k+2} a_{n-k} - \frac{1}{n+2} \sum_{k=0}^{n} \frac{k+1}{k+2} a_{n+1-k} - \frac{1}{n+3}
$$

\n
$$
= \frac{1}{n+1} \sum_{k=0}^{n} \frac{k+1}{k+2} (a_{n-k} - a_{n+1-k}) + \frac{1}{(n+1)(n+2)} \sum_{k=0}^{n} \frac{k+1}{k+2} a_{n+1-k} - \frac{1}{n+3}
$$

\n
$$
= \frac{1}{n+1} \sum_{k=0}^{n} \frac{k+1}{k+2} d_{n-k} + \frac{1}{n+1} \left(\frac{1}{n+2} \sum_{k=0}^{n+1} \frac{k+1}{k+2} a_{n+1-k} - \frac{1}{n+3} \right) - \frac{1}{n+3}
$$

\n
$$
= \frac{1}{n+1} \sum_{k=0}^{n} \frac{k+1}{k+2} d_{n-k} + \frac{1}{n+1} a_{n+2} - \frac{n+2}{(n+1)(n+3)}
$$

\n
$$
= \frac{1}{n+1} \left(\sum_{k=0}^{n} d_{n-k} - \sum_{k=0}^{n} \frac{1}{k+2} d_{n-k} \right) + \frac{1}{n+1} a_{n+2} - \frac{n+2}{(n+1)(n+3)}.
$$

We take into consideration an obvious identity

$$
\sum_{k=0}^{n} d_{n-k} = a_0 - a_{n+1} = 1 - a_{n+1}
$$

and continue the calculations:

$$
d_{n+1} = \frac{1}{n+1} \left(1 - a_{n+1} - \sum_{k=0}^{n} \frac{1}{k+2} d_{n-k} \right) + \frac{1}{n+1} a_{n+2} - \frac{n+2}{(n+1)(n+3)}
$$

=
$$
\frac{1}{n+1} - \frac{n+2}{(n+1)(n+3)} - \frac{1}{n+1} (a_{n+1} - a_{n+2}) - \frac{1}{n+1} \sum_{k=0}^{n} \frac{1}{k+2} d_{n-k}
$$

=
$$
\frac{1}{(n+1)(n+3)} - \frac{1}{n+1} d_{n+1} - \frac{1}{n+1} \sum_{k=0}^{n} \frac{1}{k+2} d_{n-k}.
$$

As a result we have:

$$
\frac{n+2}{n+1}d_{n+1} = \frac{1}{(n+1)(n+3)} - \frac{1}{n+1}\sum_{k=0}^{n} \frac{1}{k+2}d_{n-k}, \qquad n \in \mathbb{N}_0.
$$

Thus, for the scalar sequence defined in [\(2.3\)](#page-3-0) we obtain the recurrent rule:

$$
d_0 = \frac{1}{2}, \qquad d_{n+1} = \frac{1}{n+2} \left(\frac{1}{n+3} - \sum_{k=0}^n \frac{1}{n+2-k} d_k \right), \qquad n \in \mathbb{N}_0.
$$
 (2.4)

For instance, in accordance with [\(2.4\)](#page-4-0),

$$
d_1 = \frac{1}{2} \left(\frac{1}{3} - \frac{1}{2} d_0 \right) = \frac{1}{2} \left(\frac{1}{3} - \frac{1}{4} \right) = \frac{1}{24},
$$

$$
d_2 = \frac{1}{3} \left(\frac{1}{4} - \frac{1}{3} d_0 - \frac{1}{2} d_1 \right) = \frac{1}{3} \left(\frac{1}{4} - \frac{1}{6} - \frac{1}{48} \right) = \frac{1}{48},
$$

and this is supported by the above straightforward calculations.

We rewrite recurrent formula (2.4) in an equivalent form:

$$
d_0 = \frac{1}{2}, \quad d_1 = \frac{1}{24}, \quad d_{n+1} = \frac{n+1}{2(n+2)^2(n+3)} - \frac{1}{n+2} \sum_{k=1}^n \frac{1}{n+2-k} d_k, \quad n \in \mathbb{N}.
$$
 (2.5)

Writing [\(2.5\)](#page-4-1) is better than [\(2.4\)](#page-4-0) adapted to proving property [\(2.3\)](#page-3-0).

As $n = 1$, formula (2.5) gives

$$
d_2 = \frac{1}{36} - \frac{1}{6} d_1 = \frac{1}{36} - \frac{1}{144} = \frac{1}{48},
$$

and this coincides with the value calculated above twice in different ways. Let us prove the positivity of differences [\(2.3\)](#page-3-0) by the induction in the index $n \in \mathbb{N}_0$. As $n = 0$ and $n = 1$ we respectively have $d_0 = 1/2 > 0$ and $d_1 = 1/24 > 0$. Assume that

$$
d_k > 0, \qquad k = 2, \ldots, n,\tag{2.6}
$$

for some $n \in \mathbb{N}$, $n \geq 2$. Then, as [\(2.5\)](#page-4-1) shows, the estimate holds:

$$
d_k < \frac{1}{2(k+1)(k+2)}, \qquad k = 1, \dots, n. \tag{2.7}
$$

Indeed, [\(2.7\)](#page-4-2) for $k = 1$ becomes a true scalar inequality $1/24 < 1/12$, while for other indices $k = 2, \ldots, n$ by (2.5) in view of (2.6) we have

$$
d_k = \frac{k}{2(k+1)^2(k+2)} - \frac{1}{k+1} \sum_{m=1}^{k-1} \frac{1}{k+1-m} d_m < \frac{k}{2(k+1)^2(k+2)} < \frac{1}{2(k+1)(k+2)}.
$$

We need to show that $d_{n+1} > 0$. Applying [\(2.7\)](#page-4-2) in [\(2.5\)](#page-4-1), we obtain

$$
d_{n+1} > \frac{n+1}{2(n+2)^2(n+3)} - \frac{1}{2(n+2)} \sum_{k=1}^n \frac{1}{(n+2-k)(k+1)(k+2)}.\tag{2.8}
$$

We use a standard notation for harmonic numbers:

$$
H_m \equiv \sum_{k=1}^m \frac{1}{k}, \qquad m \in \mathbb{N}.
$$

The expansion into primitive fraction

$$
\frac{1}{(n+2-k)(k+1)(k+2)} = \frac{1}{(n+3)(n+4)} \frac{1}{n+2-k} + \frac{1}{n+3} \frac{1}{k+1} - \frac{1}{n+4} \frac{1}{k+2}
$$

shows that

$$
\sum_{k=1}^{n} \frac{1}{(n+2-k)(k+1)(k+2)} = \frac{2H_{n+1}}{(n+3)(n+4)} + \frac{n^2 - n - 8}{2(n+2)(n+3)(n+4)}.
$$

Substituting this relation into [\(2.8\)](#page-5-0), we write the estimate

$$
d_{n+1} > \frac{n+1}{2(n+2)^2(n+3)} - \frac{H_{n+1}}{(n+2)(n+3)(n+4)} - \frac{n^2 - n - 8}{4(n+2)^2(n+3)(n+4)},
$$

and it is equivalent to

$$
4(n+2)^2(n+3)(n+4)d_{n+1} > n^2 + 11n + 16 - 4(n+2)H_{n+1}.
$$

The positivity of the right hand in the latter inequality for $n \geq 2$ is implied by the upper bound for the harmonic numbers:

$$
H_m < \frac{m^2 + 9m + 6}{4(m+1)}, \qquad m \geqslant 3.
$$

The checking of such rather rough estimate is elementary; for instance, by the induction in m .

Finally, we have found out that assumption [\(2.6\)](#page-4-3) implies $d_{n+1} > 0$. Hence, [\(2.3\)](#page-3-0) holds. This shows the decreasing of the sequence a_n as $n \in \mathbb{N}_0$. The proof is complete. \Box

Proposition [2.2](#page-3-1) indicates the existence of the limit of sequence [\(2.1\)](#page-2-1):

$$
\lim_{n \to \infty} a_n \equiv a \geqslant 0.
$$

A bit unexpected is the fact that this limit is non-zero. Patient calculations lead us to a two-sided estimate

$$
0.3433 < a < 0.3985. \tag{2.9}
$$

Indeed, due to the decreasing of the sequence a_n , on the base of the facts we have we can immediately write $a < a_n < a_5 < 0.4163$, where $n > 5$. Let us try to low the upper bound and overcome the level 0.4. Owing to the monotonicity property proved in Proposition [2.2,](#page-3-1) we shall specify the upper bound continuing calculating the values a_n by formula [\(2.1\)](#page-2-1) for indices $n \geq 6$. Reaching index $n = 9$, we find that

$$
a_9 = \frac{123377159}{309657600} < 0.3985,
$$

which implies the right inequality in (2.9) . On the other hand, for all $n \in \mathbb{N}$ recurrent rela-tion [\(2.5\)](#page-4-1) in view of the initial condition $d_1 = 1/24$ gives

$$
d_{n+1} \leqslant \frac{n+1}{2(n+2)^2(n+3)} - \frac{1}{24(n+1)(n+2)} = \frac{11n^2 + 19n + 6}{24(n+1)(n+2)^2(n+3)}.
$$

Hence,

$$
d_m \leqslant \frac{11m^2 - 3m - 2}{24m(m+1)^2(m+2)}, \qquad m \geqslant 2.
$$

But then for the indices $n \geqslant 2$ we obtain

$$
a_{n+1} = 1 - \sum_{m=0}^{n} d_m = 1 - \left(\frac{1}{2} + \frac{1}{24} + \sum_{m=2}^{n} d_m\right) > \frac{11}{24} - \sum_{m=2}^{\infty} \frac{11m^2 - 3m - 2}{24m(m+1)^2(m+2)} = \frac{4\pi^2 - 23}{48}.
$$

The sum of the series is calculated by means of a famous result by Euler

$$
\sum_{m=1}^{\infty} \frac{1}{m^2} = \frac{\pi^2}{6}
$$

applied after the transformation

$$
\frac{11m^2 - 3m - 2}{24m(m+1)^2(m+2)} = \left(\frac{1}{m+1} - \frac{1}{m+2}\right) - \frac{1}{24}\left(\frac{1}{m} - \frac{1}{m+1}\right) - \frac{1}{2}\frac{1}{(m+1)^2}.
$$

The found estimate

$$
a_n > \frac{4\pi^2 - 23}{48} > 0.3433, \quad n \ge 3,
$$

which is true for all $n \in \mathbb{N}_0$, demonstrates the validity of the left inequality in [\(2.9\)](#page-5-1).

As we shall show below, the exact value of the limit a is the number $1/e = 0.3678...$ being of course in mentioned range [\(2.9\)](#page-5-1). In our opinion, it is rather troublesome to derive an exact statement from recurrent formula [\(2.1\)](#page-2-1). At least, the tools of the complex analysis turn out to be more effective in solving this problem. At the same time, approximate result [\(2.9\)](#page-5-1) is very useful for understanding the situation in general. For instance, it implies the divergence of the power series in [\(1.5\)](#page-1-2) on the circumference $|z| = 1$ despite f is a composition of two functions analytic respectively in the entire plane C and in the domain $\mathbb{C} \setminus (-\infty, -1]$, the power expansions of which converge at the points $z \neq -1$ of the mentioned circumference.

In Section 4 we return back to the issue on calculating the quantity $a = \lim_{n \to \infty} a_n$, and now we discuss an alternative way of defining the sequence a_n of a combinatorial nature.

3. Faa di Bruno formula `

The genesis of function (1.2) suggests an idea to apply one general result known as the Fa \hat{a} di Bruno formula for finding the coefficients in expansion [\(1.5\)](#page-1-2), see, for instance, [\[4,](#page--1-4) Ch. 2, Sect. 8]. We mean here the rule of calculating the derivatives of a composed function. We employ the following version of its writing

$$
\frac{1}{n!} \frac{d^n}{dz^n} h(g(z)) = \sum \frac{1}{m_1! m_2! \dots m_n!} h^{(m_1 + \dots + m_n)}(g(z)) \prod_{j=1}^n \left(\frac{g^{(j)}(z)}{j!} \right)^{m_j}, \quad n \in \mathbb{N}, \quad (3.1)
$$

where the summation is made over all sets (m_1, m_2, \ldots, m_n) of the numbers \mathbb{N}_0 restricted for a given order of the derivative n by the condition

$$
m_1 + 2m_2 + \dots + nm_n = n. \tag{3.2}
$$

Many interesting facts on the Faà di Bruno formula can be found in a retrospective collection of Russian publications [\[5\]](#page--1-5)–[\[7\]](#page--1-6) and a detailed survey [\[8\]](#page--1-7).

In our case

$$
h(w) = \exp w, \qquad g(z) = \frac{\ln(1+z)}{z} - 1, \qquad f(z) = h(g(z)), \qquad h^{(m_1 + \dots + m_n)}(g(z)) = f(z).
$$

By (1.3) , (1.4) we have

$$
f(0) = 1,
$$

$$
\frac{g^{(j)}(0)}{j!} = \frac{(-1)^j}{j+1}, \quad j \in \mathbb{N}.
$$

Taking into consideration these simple arguing, we substitute the point $z = 0$ into [\(3.1\)](#page-6-0) and we obtain the formula

$$
(-1)^n a_n = \frac{f^{(n)}(0)}{n!} = \sum \frac{1}{m_1! m_2! \dots m_n!} \prod_{j=1}^n \left(\frac{(-1)^j}{j+1}\right)^{m_j}, \quad n \in \mathbb{N},
$$

for the coefficients of Taylor expansion (1.5) . We note that relation (3.2) allows us to write

$$
\prod_{j=1}^{n} \left(\frac{(-1)^j}{j+1}\right)^{m_j} = (-1)^n \prod_{j=1}^{n} \frac{1}{(j+1)^{m_j}}
$$

for arbitrary $n \in \mathbb{N}$. Therefore, the following result is true.

Proposition 3.1. For the coefficients in Taylor expansion [\(1.5\)](#page-1-2) the representation

$$
a_n = \sum_{m_1! m_2! \dots m_n!} \frac{1}{2^{m_1} 3^{m_2} \dots (n+1)^{m_n}}, \qquad n \in \mathbb{N},
$$
 (3.3)

holds with the summation by rule [\(3.2\)](#page-6-1).

Let us test formula [\(3.3\)](#page-7-0) by choosing the index $n = 4$. In this case, according to our above calculations based on recurrent formula [\(2.1\)](#page-2-1), we show obtain for a_4 the value 2447/5760. Indeed, the equation

$$
m_1 + 2m_2 + 3m_3 + 4m_4 = 4
$$

has exactly five solutions (m_1, m_2, m_3, m_4) with components in the set \mathbb{N}_0 , namely,

$$
(0, 0, 0, 1), \qquad (1, 0, 1, 0), \qquad (0, 2, 0, 0), \qquad (2, 1, 0, 0), \qquad (4, 0, 0, 0).
$$

Therefore, the sum

$$
\sum_{m_1! m_2! m_3! m_4! 2^{m_1} 3^{m_2} 4^{m_3} 5^{m_4}}
$$

consists of five terms each being calculated by its set of integer components:

$$
(0, 0, 0, 1) \implies \frac{1}{0! \, 0! \, 0! \, 1! \, 2^0 \, 3^0 \, 4^0 \, 5^1} = \frac{1}{5},
$$

\n
$$
(1, 0, 1, 0) \implies \frac{1}{1! \, 0! \, 1! \, 0! \, 2^1 \, 3^0 \, 4^1 \, 5^0} = \frac{1}{2 \cdot 4} = \frac{1}{8},
$$

\n
$$
(0, 2, 0, 0) \implies \frac{1}{0! \, 2! \, 0! \, 0! \, 2^0 \, 3^2 \, 4^0 \, 5^0} = \frac{1}{2 \cdot 9} = \frac{1}{18},
$$

\n
$$
(2, 1, 0, 0) \implies \frac{1}{2! \, 1! \, 0! \, 0! \, 2^2 \, 3^1 \, 4^0 \, 5^0} = \frac{1}{2 \cdot 4 \cdot 3} = \frac{1}{24},
$$

\n
$$
(4, 0, 0, 0) \implies \frac{1}{4! \, 0! \, 0! \, 0! \, 2^4 \, 3^0 \, 4^0 \, 5^0} = \frac{1}{24 \cdot 16} = \frac{1}{384}
$$

\n
$$
ave:
$$

As a result we h

$$
a_4 = \frac{1}{5} + \frac{1}{8} + \frac{1}{18} + \frac{1}{24} + \frac{1}{384} = \frac{2447}{5760}
$$

.

and this is the desired fact.

As we see, a practical application of "explicit" formula (3.3) is complicated by a non-trivial summation over integer non-negative solutions of Diophantine equation (3.2) with n unknowns and the natural parameter n . As the parameter grows, the number of such solutions grows as well making representation [\(3.3\)](#page-7-0) obscure. Of course, Proposition [3.1](#page-7-1) has a peculiar combinatorial aesthetic, but it is not clear how extract from [\(3.3\)](#page-7-0) an information about asymptotic behavior of the numbers a_n . This is why we aimed on seeking a "working" formula for a_n devoid of these disadvantages. In order to do this, we employ the technique of contour integration, which is often useful in such problems [\[9,](#page--1-8) Ch. I, Sect. 1.3].

4. Integral representation of coefficients

A key result of the section and the entire work is the following statement.

Proposition 4.1. For the numbers a_n involved in expansion [\(1.5\)](#page-1-2) the integral representation

$$
a_n = \frac{1}{e} \left(1 + \frac{1}{\pi} \int_{0}^{1} \frac{\sin(\pi \tau)}{\tau^{1-\tau} (1-\tau)^{\tau}} \tau^n d\tau \right), \qquad n \in \mathbb{N},
$$
 (4.1)

holds.

Proof. We choose the numbers r, R so that $0 < r < 1 < 1 + r < R$. In the plane C we make a cut along the ray $(-\infty, -1]$ and construct a contour $\Gamma_{r,R}$ consisting of four parts written in the order of passing them:

- − circumference (counterclockwise) $γ_R : z = Re^{iθ}, θ ∈ [−π, π];$
- segment $l_{r,R}$ from the point $z_1 = -R$ till the point $z_2 = -(1 + r)$ along the upper side of the cut;
- − circumference (clockwise) γ_r^- , where γ_r : $z = -1 + re^{i\theta}$, $\theta \in [-\pi, \pi]$;
- − segment $l_{r,R}^-$ from the point $z_2 = -(1+r)$ till the point $z_1 = -R$, along the lower side of the cut.

Each Taylor coefficient in expansion [\(1.5\)](#page-1-2) is expressed via the contour integral by the Cauchy formula

$$
(-1)^n a_n = \frac{f^{(n)}(0)}{n!} = \frac{1}{2\pi i} \int\limits_{\Gamma_{r,R}} \frac{f(z)}{z^{n+1}} dz, \qquad n \in \mathbb{N}.
$$
 (4.2)

We fix $n \in \mathbb{N}$ and calculate the integral in [\(4.2\)](#page-8-0) as the sum

$$
\frac{1}{2\pi i} \int\limits_{\Gamma_{r,R}} \frac{f(z)}{z^{n+1}} dz = I_{1,n}(R) + I_{2,n}(r, R) + I_{3,n}(r) + I_{4,n}(r, R), \tag{4.3}
$$

where

$$
I_{1,n}(R) \equiv \frac{1}{2\pi i} \int_{\gamma_R} \frac{f(z)}{z^{n+1}} dz, \qquad I_{2,n}(r, R) \equiv \frac{1}{2\pi i} \int_{l_{r,R}} \frac{f(z)}{z^{n+1}} dz,
$$

$$
I_{3,n}(r) \equiv \frac{1}{2\pi i} \int_{\gamma_r} \frac{f(z)}{z^{n+1}} dz, \qquad I_{4,n}(r, R) \equiv \frac{1}{2\pi i} \int_{l_{r,R}^-} \frac{f(z)}{z^{n+1}} dz.
$$

We write the integral over the circumference γ_R as

$$
I_{1,n}(R) = \frac{1}{2\pi i} \int_{\gamma_R} \frac{f(z)}{z^{n+1}} dz = \frac{1}{2\pi R^n} \int_{-\pi}^{\pi} e^{-in\theta} f(Re^{i\theta}) d\theta.
$$

Since function [\(1.2\)](#page-1-0) satisfies the estimate

$$
\left| f\left(Re^{i\theta}\right) \right| = \left| \exp\left\{ \frac{\ln(1+Re^{i\theta})}{Re^{i\theta}} - 1 \right\} \right| \leqslant \exp\left\{ \frac{\left| \ln(1+Re^{i\theta}) \right|}{R} - 1 \right\} \leqslant \exp\left\{ \frac{\ln(1+R) + \pi}{R} - 1 \right\}
$$

holds for all $\theta \in [-\pi, \pi]$, then

$$
\frac{1}{2\pi R^n} \left| \int\limits_{-\pi}^{\pi} e^{-in\theta} f\left(Re^{i\theta}\right) d\theta \right| \leq \frac{1}{2\pi R^n} \int\limits_{-\pi}^{\pi} \left| f\left(Re^{i\theta}\right) \right| d\theta \leq \frac{1}{eR^n} e^{\pi/R} \left(1+R\right)^{1/R}.
$$

This is why for a given $n \in \mathbb{N}$ we have:

$$
I_{1,n}(R) = \frac{1}{2\pi i} \int\limits_{\gamma_R} \frac{f(z)}{z^{n+1}} dz \to 0, \qquad R \to +\infty.
$$
 (4.4)

Passing to the second integral in sum [\(4.3\)](#page-8-1), we observe that at the points $z = x$ in the segment $l_{r,R}$ the function $g(z)$ is defined by the rule

$$
g(z) \equiv \frac{\ln(1+z)}{z} - 1 = \frac{1}{x} \left(\ln(-1-x) + \pi i \right) - 1.
$$

This is why

$$
I_{2,n}(r, R) = \frac{1}{2\pi i} \int_{l_{r,R}} \frac{f(z)}{z^{n+1}} dz = \frac{1}{2\pi e i} \int_{-R}^{-(1+r)} \frac{1}{x^{n+1}} (-1-x)^{1/x} e^{\pi i/x} dx
$$

=
$$
\frac{(-1)^{n+1}}{2\pi e i} \int_{1/R}^{1/(1+r)} \tau^{n+1} \left(\frac{1}{\tau} - 1\right)^{-\tau} e^{-\pi \tau i} \frac{d\tau}{\tau^2} = \frac{(-1)^{n+1}}{2\pi e i} \int_{1/R}^{1/(1+r)} \frac{\tau^{\tau+n-1}}{(1-\tau)^{\tau}} e^{-\pi \tau i} d\tau.
$$

Therefore, for a fixed $n \in \mathbb{N}$ the relation holds

$$
I_{2,n}(r, R) = \frac{1}{2\pi i} \int\limits_{l_{r,R}} \frac{f(z)}{z^{n+1}} dz \to \frac{(-1)^{n+1}}{2\pi e i} \int\limits_{0}^{1} \frac{\tau^{\tau+n-1}}{(1-\tau)^{\tau}} e^{-\pi\tau i} d\tau, \qquad r \to 0+, \qquad R \to +\infty.
$$
\n(4.5)

We write the integral over the circumference γ_r^- as

$$
I_{3,n}(r) = \frac{1}{2\pi i} \int\limits_{\gamma_r^-} \frac{f(z)}{z^{n+1}} dz = -\frac{1}{2\pi} \int\limits_{-\pi}^{\pi} \frac{f(-1 + re^{i\theta}) re^{i\theta}}{(-1 + re^{i\theta})^{n+1}} d\theta.
$$

Since

$$
f(-1 + re^{i\theta}) re^{i\theta} = \frac{re^{i\theta}}{e} \exp \frac{\ln(re^{i\theta})}{-1 + re^{i\theta}}
$$

= $\frac{1}{e} \exp \left\{ \frac{\ln r + i\theta}{-1 + re^{i\theta}} + \ln r + i\theta \right\} = \frac{1}{e} \exp \frac{re^{i\theta}(\ln r + i\theta)}{-1 + re^{i\theta}}$

for all $\theta \in [-\pi, \pi]$, then as $r \to 0^+$ the integrand

$$
\frac{f(-1+re^{i\theta})\,re^{i\theta}}{\left(-1+re^{i\theta}\right)^{n+1}}
$$

tends to $(-1)^{n+1} (1/e)$ uniformly in $\theta \in [-\pi, \pi]$. Applying the known result on an integral depending on a parameter, see, for instance, [\[10,](#page--1-9) Ch. I, Sect. 6], for each $n \in \mathbb{N}$ we obtain that

$$
I_{3,n}(r) = \frac{1}{2\pi i} \int\limits_{\gamma_r^-} \frac{f(z)}{z^{n+1}} dz \to \frac{(-1)^n}{e}, \qquad r \to 0+. \tag{4.6}
$$

Finally, we take into consideration that at the points $z = x$ of the segment $l_{r,R}^-$ the function $q(z)$ is defined as

$$
g(z) \equiv \frac{\ln(1+z)}{z} - 1 = \frac{1}{x} \left(\ln(-1-x) - \pi i \right) - 1.
$$

Hence,

$$
I_{4,n}(r, R) = \frac{1}{2\pi i} \int_{\substack{l_{r,R}^{-1} \\ l_{r,R}}} \frac{f(z)}{z^{n+1}} dz = -\frac{1}{2\pi e i} \int_{-R}^{-(1+r)} \frac{1}{x^{n+1}} (-1-x)^{1/x} e^{-\pi i/x} dx
$$

$$
= \frac{(-1)^n}{2\pi e i} \int_{\frac{1}{R}}^{\frac{1}{1+r}} \tau^{n+1} \left(\frac{1}{\tau} - 1\right)^{-\tau} e^{\pi \tau i} \frac{d\tau}{\tau^2} = \frac{(-1)^n}{2\pi e i} \int_{\frac{1}{R}}^{\frac{1}{1+r}} \frac{\tau^{n+1}}{(1-\tau)^{\tau}} e^{\pi \tau i} d\tau.
$$

Therefore, for a fixed $n \in \mathbb{N}$ we have

$$
I_{4,n}(r, R) = \frac{1}{2\pi i} \int\limits_{l_{r,R}^-} \frac{f(z)}{z^{n+1}} dz \to \frac{(-1)^n}{2\pi e i} \int\limits_0^1 \frac{\tau^{\tau+n-1}}{(1-\tau)^{\tau}} e^{\pi\tau i} d\tau, \quad r \to 0+, \quad R \to +\infty.
$$
 (4.7)

Applying limiting relations [\(4.4\)](#page-9-0)–[\(4.7\)](#page-10-0) in [\(4.3\)](#page-8-1), we obtain that for an arbitrary index $n \in \mathbb{N}$ the integral

$$
\frac{1}{2\pi i} \int\limits_{\Gamma_{r,R}} \frac{f(z)}{z^{n+1}} dz
$$

tends to the quantity

$$
\frac{(-1)^{n+1}}{2\pi e i} \int\limits_{0}^{1} \frac{\tau^{\tau+n-1}}{(1-\tau)^{\tau}} e^{-\pi\tau i} d\tau + \frac{(-1)^{n}}{e} + \frac{(-1)^{n}}{2\pi e i} \int\limits_{0}^{1} \frac{\tau^{\tau+n-1}}{(1-\tau)^{\tau}} e^{\pi\tau i} d\tau,
$$

which is obviously equal to

$$
\frac{(-1)^n}{e} \left(1 + \frac{1}{\pi} \int\limits_0^1 \frac{\sin(\pi \tau)}{\tau^{1-\tau} (1-\tau)^{\tau}} \tau^n d\tau \right),
$$

if $r \to 0^+$ and $R \to +\infty$. Passing to limit in [\(4.2\)](#page-8-0), we confirm the validity of formula [\(4.1\)](#page-8-2). The proof is complete. \Box

Taking exact values for the first four numbers a_n starting with a_1 , see Section 2, we obtain by [\(4.1\)](#page-8-2) a series of delicate identities

$$
\int_{0}^{1} \frac{\tau^{\tau}}{(1-\tau)^{\tau}} \sin(\pi\tau) d\tau = \frac{\pi(e-2)}{2}, \qquad \int_{0}^{1} \frac{\tau^{1+\tau}}{(1-\tau)^{\tau}} \sin(\pi\tau) d\tau = \frac{\pi(11e-24)}{24},
$$
\n
$$
\int_{0}^{1} \frac{\tau^{2+\tau}}{(1-\tau)^{\tau}} \sin(\pi\tau) d\tau = \frac{\pi(7e-16)}{16}, \qquad \int_{0}^{1} \frac{\tau^{3+\tau}}{(1-\tau)^{\tau}} \sin(\pi\tau) d\tau = \frac{\pi(2447e-5760)}{5760},
$$

which can be continued if it is needed. But the main destination of Proposition [4.1](#page-8-3) is another: now it is easy to obtain a general impression on the asymptotic behavior of the Taylor coefficients of function [\(1.2\)](#page-1-0).

Proposition 4.2. A two-sided estimate

$$
\frac{1}{e} \left(1 + \frac{2}{\pi(n+1)} \right) < a_n < \frac{1}{e} \left(1 + \frac{1}{n+1} \right), \qquad n \in \mathbb{N}, \tag{4.8}
$$

holds and it implies the order relation

$$
a_n - \frac{1}{e} \asymp \frac{1}{n}, \qquad n \to \infty.
$$
\n
$$
(4.9)
$$

Proof. We write integral representation [\(4.1\)](#page-8-2) in a compact form

$$
a_n = \frac{1}{e} \left(1 + \int_0^1 \varphi(\tau) \, \tau^n \, d\tau \right), \qquad n \in \mathbb{N}, \tag{4.10}
$$

where

$$
\varphi(\tau) \equiv \frac{\sin(\pi \tau)}{\pi} \frac{1}{\tau^{1-\tau}(1-\tau)^{\tau}}, \qquad \tau \in (0, 1). \tag{4.11}
$$

Function [\(4.11\)](#page-11-0) under the natural convention

$$
\varphi(0) \equiv \lim_{\tau \to 0+} \varphi(\tau) = 1, \quad \varphi(1) \equiv \lim_{\tau \to 1-0} \varphi(\tau) = 1
$$

is continuous on $[0, 1]$ and possesses the properties:

- 1) $\varphi(\tau) = \varphi(1 \tau), \tau \in [0, 1],$
- 2) $\varphi(\tau)$ decreases on [0, 1/2] and increases on [1/2, 1],
- 3) $\min_{0 \leq \tau \leq 1} \varphi(\tau) = \varphi(1/2) = 2/\pi, \quad \max_{0 \leq \tau \leq 1} \varphi(\tau) = \varphi(0) = \varphi(1) = 1.$

The first property is obvious, the third property is implied by the second one. This is why it is sufficient to confirm the decreasing of the function $\varphi(\tau)$ as $0 \leq \tau \leq 1/2$. This can be done by the standard tools of the analysis on the base of the relations

$$
\eta(\tau) \equiv \ln \varphi(\tau) = \ln \sin(\pi \tau) - \ln \pi - (1 - \tau) \ln \tau - \tau \ln(1 - \tau), \quad \tau \in (0, 1/2], \quad \eta(0) = 0,
$$

$$
\eta'(\tau) = \pi \cot(\pi \tau) + \ln \tau - \frac{1 - \tau}{\tau} - \ln(1 - \tau) + \frac{\tau}{1 - \tau}, \qquad \tau \in (0, 1/2], \quad \eta'(0+) = -\infty,
$$

$$
\eta''(\tau) = -\frac{\pi^2}{\sin^2(\pi \tau)} + \frac{1}{\tau} + \frac{1}{\tau^2} + \frac{1}{1 - \tau} + \frac{1}{(1 - \tau)^2}, \qquad \tau \in (0, 1/2], \quad \eta''(0+) = +\infty.
$$

More precisely, by means of the estimate

$$
\sin s > s - \frac{s^3}{6}, \qquad s > 0,
$$

we prove the inequality $\eta''(\tau) > 0$ valid for all $\tau \in (0, 1/2]$ and implying the increasing of η' on the segment $(0, 1/2]$ from $\eta'(0+) = -\infty$ till $\eta'(1/2) = 0$, and hence, the decreasing of η on [0, 1/2] from $\eta(0) = 0$ till $\eta(1/2) = -\ln(\pi/2)$.

As a results for each $n \in \mathbb{N}$ we have a two-sided estimate

$$
\frac{2}{\pi(n+1)} = \frac{2}{\pi} \int_{0}^{1} \tau^{n} d\tau < \int_{0}^{1} \varphi(\tau) \tau^{n} d\tau < \int_{0}^{1} \tau^{n} d\tau = \frac{1}{n+1}.
$$

Applying it in [\(4.10\)](#page-11-1), we obtain [\(4.8\)](#page-11-2), [\(4.9\)](#page-11-3). The proof is complete.

 \Box

We demonstrate a quality of general estimate (4.8) by numerical calculations. We successively substitute the values $n = 1, 2, 3, 4$ into [\(4.8\)](#page-11-2) and we write:

$$
0.4849\ldots = \frac{1}{e} \left(1 + \frac{1}{\pi} \right) < a_1 = \frac{1}{2} < \frac{3}{2e} = 0.5518\ldots,
$$
\n
$$
0.4459\ldots = \frac{1}{e} \left(1 + \frac{2}{3\pi} \right) < a_2 = \frac{11}{24} = 0.458(3) < \frac{4}{3e} = 0.4905\ldots,
$$
\n
$$
0.4264\ldots = \frac{1}{e} \left(1 + \frac{1}{2\pi} \right) < a_3 = \frac{7}{16} = 0.4375 < \frac{5}{4e} = 0.4598\ldots,
$$
\n
$$
0.4147\ldots = \frac{1}{e} \left(1 + \frac{2}{5\pi} \right) < a_4 = \frac{2447}{5760} = 0.4248263(8) < \frac{6}{5e} = 0.4414\ldots,
$$

with a nice approximation, especially from below.

We also note that [\(4.10\)](#page-11-1), [\(4.11\)](#page-11-0) easily implies a recurrent relation

$$
a_{n+1} = a_n - \int_{0}^{1} \psi(\tau) \,\tau^n \,d\tau, \qquad n \in \mathbb{N}, \tag{4.12}
$$

where a positive function ψ is defined by the formula

$$
\psi(\tau) \equiv \frac{1-\tau}{e} \varphi(\tau) = \frac{\sin(\pi \tau)}{\pi e} \left(\frac{1-\tau}{\tau}\right)^{1-\tau}, \qquad \tau \in (0, 1). \tag{4.13}
$$

Thus, we have found another way of justifying Proposition [2.2.](#page-3-1)

We also note that the choice of the contour in the proof of Proposition [4.1](#page-8-3) seems to be optimal in certain sense but initially there is a large experimental margin. Omitting the details, for comparison we provide a result arising in the case when for an appropriate combination of the parameters r, R the contour $\Gamma_{r,R}$ in the domain D consists of four parts:

– arc of the circumference (counterclockwise)

$$
\widetilde{\gamma}_R: z = Re^{i\theta}, \quad \theta \in \left[-\pi + \arccos(1/R), \pi - \arccos(1/R) \right];
$$

– vertical segment from the point $-1+i$ $R^2 - 1$ till the point $-1 + ir;$

- semi-circumference (clockwise) $\widetilde{\gamma}_r^{\text{-}}$, where $\widetilde{\gamma}_r$: $z = -1 + re^{i\theta}$, $\theta \in [-\pi/2, \pi/2]$;
vertical segment from the point z_1 is till the point z_1 is $\sqrt{P^2-1}$
- vertical segment from the point $-1 ir$ till the point $-1 i\sqrt{R^2 1}$.

Such approach seems promising but this is just an illusion: the formula

$$
(-1)^{n} a_{n} = \frac{1}{2\pi i} \int_{\tilde{\Gamma}_{r,R}} \frac{f(z)}{z^{n+1}} dz, \qquad n \in \mathbb{N},
$$
\n(4.14)

after appropriate transformation of the contour integral followed by the passing to the limit as $r \to 0^+, R \to +\infty$ is reduced to

$$
a_n = \frac{1}{e} \left(\frac{1}{2} + \frac{1}{\pi} \int_{0}^{+\infty} \text{Re} \left\{ \frac{1}{(1 - ix)^{n+1}} \exp \frac{\ln(ix)}{ix - 1} \right\} dx \right), \qquad n \in \mathbb{N}, \tag{4.15}
$$

with a converging improper integral. The integrand in [\(4.15\)](#page-12-0) is given by the expression

$$
\frac{1}{(1+x^2)^{\frac{n+1}{2}}} \exp\left(\frac{\frac{\pi}{2}x - \ln x}{1+x^2}\right) \cos\left(\frac{\frac{\pi}{2} + x \ln x}{1+x^2} - (n+1)\arctan x\right).
$$

It is unlikely possible to derive from here Proposition [4.2](#page-10-1) by a simple analysis. The comparison of [\(4.15\)](#page-12-0) with [\(4.1\)](#page-8-2) is very instructive. But as a kind of compensation, we obtain an opportunity possibility of an exact calculation for a countable set of exotic improper integrals like

$$
\int_{0}^{+\infty} \frac{1}{1+x^2} \exp\left(\frac{\frac{\pi}{2}x - \ln x}{1+x^2}\right) \cos\left(\frac{\frac{\pi}{2} + x \ln x}{1+x^2} - 2 \arctan x\right) dx = \frac{\pi(e-1)}{2},
$$

$$
\int_{0}^{+\infty} \frac{1}{(1+x^2)^{3/2}} \exp\left(\frac{\frac{\pi}{2}x - \ln x}{1+x^2}\right) \cos\left(\frac{\frac{\pi}{2} + x \ln x}{1+x^2} - 3 \arctan x\right) dx = \frac{\pi(11e-12)}{24}.
$$

Completing the section, for small r and large R we propose to replace the contour $\Gamma_{r,R}$ in Cauchy integral formula [\(4.14\)](#page-12-1) by a modified contour of the form:

– arc of circumference (counterclockwise)

$$
\gamma_{r,R}
$$
: $z = Re^{i\theta}$, $\theta \in \left[-\pi + \arccos((1+r)/R), \pi - \arccos((1+r)/R) \right]$;

− vertical segment from the point $-(1+r) + i\sqrt{R^2 - (1+r)^2}$ till the point $-(1+r)$;

- $-$ arc of circumference (clockwise) $γ_r⁻$, where $γ_r$: $z = -1 + re^{iθ}$, $θ ∈ [-π, π]$;
- − vertical segment from the point $-(1+r)$ till the point $-(1+r) i\sqrt{R^2 (1+r)^2}$.

It would be interesting to reproduce then mutatis mutandis the scheme of the proof of Proposition [4.1](#page-8-3) and to compare arising in this way an integral representation for the numbers a_n with formula [\(4.15\)](#page-12-0).

5. Concluding remarks

The obtained results can be applied in the initial problem on asymptotic behavior of the deviation $e - (1+x)^{1/x}$ as $x \to 0$. Indeed, on the base of the power expansion

$$
(1+x)^{\frac{1}{x}} = e - \frac{e}{2}x + \frac{11e}{24}x^2 - \frac{7e}{16}x^3 + \dots = e \sum_{n=0}^{\infty} (-1)^n a_n x^n, \qquad -1 < x < 1,
$$

equivalent to [\(1.6\)](#page-1-3) and a known property of Leibnitz type series (taking into consideration Proposition [2.2\)](#page-3-1) we have a series of two-sided estimates

$$
e\sum_{n=1}^{2N}(-1)^{n-1}a_n x^n < e - (1+x)^{\frac{1}{x}} < e\sum_{n=1}^{2N+1}(-1)^{n-1}a_n x^n,
$$
\n(5.1)

acting for all $x \in (0, 1)$ for each $N \in \mathbb{N}$. For instance, choosing $x = 1/m$ and the first value $N = 1$, by [\(5.1\)](#page-13-0) we obtain that

$$
e\left(\frac{1}{2m} - \frac{11}{24m^2}\right) < e - \left(1 + \frac{1}{m}\right)^m < e\left(\frac{1}{2m} - \frac{11}{24m^2} + \frac{7}{16m^3}\right)
$$

for all $m \in \mathbb{N}$, $m \geq 2$. We independently confirm that as $m = 1$ the written inequality holds. Therefore,

$$
\frac{12m-11}{24m^2}e < e - \left(1 + \frac{1}{m}\right)^m < \frac{24m^2 - 22m + 21}{48m^3}e, \qquad m \in \mathbb{N}.\tag{5.2}
$$

Letting $x = 1/m$ in [\(5.1\)](#page-13-0) and increasing the value of the parameter N, we can form arbitrarily large reserves of two-sided inequalities successively specifying [\(5.2\)](#page-13-1).

We compare [\(5.2\)](#page-13-1) with the known two-sided estimate

$$
\frac{e}{2m+2} < e - \left(1 + \frac{1}{m}\right)^m < \frac{e}{2m+1}, \qquad m \in \mathbb{N},\tag{5.3}
$$

taken from [\[1,](#page--1-1) Part I, Ch. 4, Sect. 2, Probl. 170]. By obvious inequalities

$$
\frac{12m-11}{24m^2} > \frac{1}{2m+2}, \qquad m \ge 12,
$$

$$
\frac{24m^2 - 22m + 21}{48m^3} < \frac{1}{2m+1}, \qquad m \ge 2,
$$

new estimate [\(5.2\)](#page-13-1) is better than classical estimate [\(5.3\)](#page-13-2) as $m \ge 12$ and the upper bound in [\(5.2\)](#page-13-1) is better than the upper bound in [\(5.3\)](#page-13-2) for all natural values of the variable starting from $m = 2$. Moreover, [\(5.2\)](#page-13-1) supports the asymptotic formula

$$
e - \left(1 + \frac{1}{m}\right)^m = \frac{e}{2m} - \frac{11e}{24m^2} + O\left(\frac{1}{m^3}\right), \qquad m \to \infty,
$$

while [\(5.3\)](#page-13-2) gives a weaker result

$$
e - \left(1 + \frac{1}{m}\right)^n = \frac{e}{2m} + O\left(\frac{1}{m^2}\right), \qquad m \to \infty.
$$

In a recent note [\[3\]](#page--1-3), there was provided an inequality

$$
e - \left(1 + \frac{1}{m}\right)^m \left(1 + \frac{1}{2m+1}\right) < \frac{1}{2(2m+1)^2}
$$
\nrewrite it is

valid for all $m \in \mathbb{N}$. We rewrite it as

$$
e - \left(1 + \frac{1}{m}\right)^m < \frac{2e(2m+1) + 1}{4(2m+1)(m+1)}, \qquad m \in \mathbb{N}.\tag{5.4}
$$

It is easy to check that estimate [\(5.4\)](#page-14-0) is stronger than the upper bound in [\(5.3\)](#page-13-2) for each $m \in \mathbb{N}$ but is weaker than the upper bound in (5.2) as $m \geq 11$. We do not continue discussing of similar examples demonstrating the effectiveness of result [\(5.1\)](#page-13-0).

Of course, a general asymptotic expansion

$$
e - (1+x)^{\frac{1}{x}} = e \sum_{n=1}^{p} (-1)^{n-1} a_n x^n + O(x^{p+1}), \qquad x \to 0+, \quad p \in \mathbb{N},
$$

holds and for calculating its coefficients we can use both recurrent rule [\(2.1\)](#page-2-1) and representations [\(3.3\)](#page-7-0), [\(4.1\)](#page-8-2). It would be useful to specify order relation [\(4.9\)](#page-11-3) by providing exact law of tending to zero for the quantity

$$
\alpha_n \equiv a_n - 1/e = \frac{1}{\pi e} \int\limits_0^1 \frac{\sin(\pi \tau)}{\tau^{1-\tau} (1-\tau)^\tau} \tau^n d\tau, \qquad n \to \infty.
$$

A problem on asymptotic behavior of first differences [\(2.3\)](#page-3-0) is of certain interest and according to [\(4.12\)](#page-12-2), they can be written as the moments

$$
d_n = \int\limits_0^1 \psi(\tau) \,\tau^n \,d\tau, \qquad n \in \mathbb{N},
$$

of a positive on $(0, 1)$ function (4.13) .

There are reasons to believe that bounding property [\(5.1\)](#page-13-0) can be extended from the interval $x \in (0, 1)$ to the ray $x > 0$. A simplest arguing for such conjecture is the fact that the two-sided inequality

$$
e - \frac{e}{2}x < (1+x)^{\frac{1}{x}} < e
$$

holds for all $x > 0$. The issue is also important because of unexpected approximation effects discussed in [\[11\]](#page--1-10), [\[12\]](#page--1-11).

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