

A METHOD OF CONSTRUCTING INEQUALITIES ABOUT e^x

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Dedicated to the loving memory of my mother

We prove some inequalities for exponential function $x \mapsto e^x$ and a combinatorial inequality, and present a method of constructing inequalities.

1. INTRODUCTION

From the TAYLOR's expansion

$$(1) \quad e^x = \sum_{k=0}^{\infty} x^k/k! \quad (x \in \mathbf{R})$$

it follows that, if n is an odd number,

$$(2) \quad e^x \geq 1 + \sum_{k=1}^n x^k/k! \quad (x \in \mathbf{R}).$$

When n is an even number, (2) also holds for $x \geq 0$, however, (2) is reversed for $x \leq 0$. From this one could verify that the equation $\sum_{k=0}^{2n} x^k/k! = 0$ has no real root [1, 4, 5, 6].

Introducing the notation $S_n(x) = \sum_{k=0}^n x^k/k!$ ($n \geq 0$), we have

$$(3) \quad e^x - S_n(x) \leq \frac{x e^x}{n} \quad (x \geq 0).$$

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Let b be a given positive number. Then

$$(4) \quad \frac{x^{n+1}}{(n+1)!} \leq e^x - S_n(x) \leq \frac{x^{n+1}e^b}{(n+1)!} \quad (x \in [0, b]).$$

For $x \in [0, n+1]$, the right side of (4) could be improved to [4, pp.358, 5 and 6, pp. 269]

$$(5) \quad e^x - S_n(x) \leq \frac{x^{n+1}}{(n-x+1)n!}.$$

Other inequalities about exponential function e^x may be found in [1, 2, 4, 5, 6].

In this article we prove some new inequalities for the exponential function and a combinatorial inequality. These results generalize and improve related inequalities in references by constructing the ancillary function, for example

$$(6) \quad e^x \leq S_n(x) + \alpha_n x^{n+1} \quad (x \in [0, b]),$$

where $\alpha_n = (\alpha_{n-1} - 1/n!)/b$, $\alpha_{-1} = e^b$, $n \geq 0$, which can not be replaced by smaller constants. So the inequality (6) is sharp.

Inequality (5) could be obtained by integrating (6) on both sides over $[0, b]$, hence (6) is better than (5) in this sense.

It is also noted that the method of the article could yield more general results and be applied to other questions, cf. [3, 7–9].

2. LEMMAS

Lemma 1.

$$(7) \quad e^x - S_n(x) \geq \frac{n+2 - (n+1)x}{(n+2)!} x^{n+1} e^x \quad (x \in [0, +\infty)).$$

Proof. Suppose $h(x) = (n+1)x^{n+2}e^x - (n+2)x^{n+1}e^x + (n+2)!(e^x - S_n(x))$, $x \geq 0$. From (1) we obtain

$$\begin{aligned} h(x) &= (n+1) \sum_{k=0}^{\infty} \frac{x^{n+k+2}}{k!} - (n+2) \sum_{k=0}^{\infty} \frac{x^{n+k+1}}{k!} + (n+2)! \sum_{k=n+1}^{\infty} \frac{x^k}{k!} \\ &= (n+1) \sum_{k=0}^{\infty} \frac{x^{n+k+2}}{k!} - (n+2) \sum_{k=0}^{\infty} \frac{x^{n+k+2}}{(k+1)!} + (n+2)! \sum_{k=0}^{\infty} \frac{x^{n+k+2}}{(n+k+2)!} \\ &= \sum_{k=1}^{\infty} \left(\frac{k(n+1) - 1}{(k+1)!} + \frac{(n+2)!}{(n+k+2)!} \right) x^{n+k+2} \geq 0 \quad (x \in [0, +\infty)). \quad \text{QED.} \end{aligned}$$

Lemma 2. $e^x - S_n(x) \leq \frac{n+1+e^x}{(n+2)!} x^{n+1} \leq \frac{e^x}{(n+1)!} x^{n+1} \quad (x \geq 0)$.

Proof. Set $\varphi(x) = (n+2)!(e^x - S_n(x)) - (n+1)x^{n+1} - x^{n+1}e^x$, then

$$\begin{aligned}\varphi^{(k)}(x) &= (n+2)!(e^x - S_{n-k}(x)) - \frac{(n+1)(n+1)!}{(n-k+1)!}x^{n-k+1} \\ &\quad - \sum_{i=0}^k \frac{(n+1)!}{(n-i+1)!}C_k^i x^{n-i+1}e^x, \\ \varphi^{(n+2)}(x) &= \left((n+2)! - \sum_{i=0}^{n+1} \frac{(n+1)!}{(n-i+1)!}C_{n+2}^i x^{n-i+1} \right) e^x \quad (x \geq 0),\end{aligned}$$

where $1 \leq k \leq n+1$, $\varphi^{(k)}(0) = 0$. Since $\varphi^{(n+2)}(x)$ is a decreasing function and $\varphi^{(n+2)}(0) = 0$, thus $\varphi^{(n+2)}(x) \leq 0$, $\varphi^{(k)}(x) \leq 0$, and $\varphi(x) \leq 0$, $x \geq 0$. QED.

Lemma 3. For $x \in [0, +\infty)$, $0 \leq k \leq n$, we have

$$(9) \quad (e^x - S_{n-k}(x))x^k + \frac{k}{(n-k+2)!}x^{n+1} \geq \frac{(n+2)!}{(n-k+2)!}(e^x - S_n(x)).$$

Proof. Define a function $G : [0, +\infty) \rightarrow (-\infty, +\infty)$, by

$$G(x) = x^k e^x - x^k S_{n-k}(x) + \frac{k}{(n-k+2)!}x^{n+1} - \frac{(n+2)!}{(n-k+2)!}(e^x - S_n(x)).$$

For $0 \leq j \leq k$, $1 \leq m \leq n-k$, computing directly yields

$$\begin{aligned}G^{(j)}(x) &= \left(\sum_{i=0}^j \frac{k!}{(k-i)!}C_j^i x^{k-i} \right) e^x - \sum_{i=0}^{n-k} \frac{(i+k)!}{i!(i+k-j)!}x^{i+k-j} \\ &\quad + \frac{k(n+1)!}{(n-k+2)!(n-j+1)!}x^{n-j+1} - \frac{(n+2)!}{(n-k+2)!}(e^x - S_{n-j}(x)), \\ G^{(k+m)}(x) &= \sum_{i=0}^k \frac{k!}{(k-i)!}C_{k+m}^i x^{k-i}e^x - \sum_{i=m}^{n-k} \frac{(i+k)!}{i!(i-m)!}x^{i-m} \\ &\quad + \frac{k(n+1)!}{(n-k+2)!(n-k-m+1)!}x^{n-k-m+1} \\ &\quad - \frac{(n+2)!}{(n-k+2)!}(e^x - S_{n-k-m}(x)), \\ G^{(n+1)}(x) &= \sum_{i=0}^k \frac{k!}{(k-i)!}C_{n+1}^i x^{k-i}e^x + \frac{k(n+1)!}{(n-k+2)!} - \frac{(n+2)!}{(n-k+2)!}e^x, \\ G^{(n+2)}(x) &= \left(\sum_{i=0}^k \frac{k!}{(k-i)!}C_{n+1}^i x^{k-i} + \sum_{i=0}^{k-1} \frac{k!}{(k-i-1)!}C_{n+1}^i x^{k-i-1} \right. \\ &\quad \left. - \frac{(n+2)!}{(n-k+2)!} \right) e^x.\end{aligned}$$

Since $G^{(n+2)}(0) = 0$, $G^{(n+2)}(x)$ increases, hence $G^{(n+2)}(x) \geq 0$, $G^{(n+1)}(x)$ is increasing, $G^{(n+1)}(0) = 0$, $G^{(k+m)}(0) = 0$, $G^{(j)}(0) = 0$, and that $G(x) \geq 0$. QED

Lemma 4. *Let p, k and n be all positive integers such that $1 \leq p \leq k \leq n$. Then*

$$(10) \quad C_{n+1}^{k-1} \cdot C_{n+1}^p \geq (n+1)C_{n+1}^{k-p}.$$

Proof. We will use mathematical induction to prove the combinatorial inequality (10).

For $n \leq 2$, the inequality (10) apparently holds.

Suppose (10) is valid for $n = m$.

Let $n = m + 1$. For $1 \leq p \leq k \leq m$, calculating easily results in

$$\begin{aligned} C_{m+2}^{k-1} \cdot C_{m+2}^p &= \frac{(m+2)^2}{(m-p+2)(m-k+3)} C_{m+1}^{k-1} \cdot C_{m+1}^p \\ &\geq \frac{(m+2)^2(m+1)}{(m-p+2)(m-k+3)} C_{m+1}^{k-p} \\ &= \frac{(m+2)(m+1)(m-k+p+2)}{(m-k+3)(m-p+2)} C_{m+2}^{k-p} \geq (m+2)C_{m+2}^{k-p}. \end{aligned}$$

For $1 \leq p \leq m, k = m + 1$, one sees that

$$\begin{aligned} C_{m+2}^m \cdot C_{m+2}^p &\geq \frac{(m+2)^2(m+1)}{2(m-p+2)} C_{m+1}^p = \frac{(p+1)(m+1)(m+2)}{2(m-p+2)} C_{m+2}^{p+1} \\ &\geq (m+2)C_{m+2}^{p+1} = (m+2)C_{m+2}^{m-p+1}. \end{aligned}$$

For $p = k = m + 1$ we get

$$C_{m+2}^m \cdot C_{m+2}^{m+1} = (m+2)C_{m+2}^2 \geq (m+2)^2 > m+2 = (m+2)C_{m+2}^0.$$

Hence, for $n = m + 1$, inequality (10) is sound.

QED

Lemma 5. *For $n \geq k \geq 1$ and for $x \in [0, +\infty)$, we have*

$$(11) \quad (e^x - S_{n-k}(x))x^k \leq \frac{kx^{n+1}e^x}{(n+1)(n-k+2)!} - \frac{n! - (n-k+2)(n+1)!}{(n-k+2)!} (e^x - S_n(x)).$$

Proof. Define a function $R : [0, +\infty) \rightarrow (-\infty, +\infty)$, such that

$$\begin{aligned} R(x) &= x^k e^x - x^k S_{n-k}(x) \\ &\quad + \frac{n! - (n-k+2)(n+1)!}{(n-k+2)!} (e^x - S_n(x)) - \frac{kx^{n+1}e^x}{(n+1)(n-k+2)!}. \end{aligned}$$

Calculating straightforwardly gives

$$R^{(j)}(x) = \sum_{i=0}^j \frac{k!}{(k-i)!} C_j^i x^{k-i} e^x - \sum_{i=0}^{n-k} \frac{(i+k)!}{i!(i+k-j)!} x^{i+k-j}$$

$$\begin{aligned}
& + \frac{n! - (n-k+2)(n+1)!}{(n-k+2)!} (e^x - S_{n-j}(x)) \\
& - \frac{ke^x}{(n+1)(n-k+2)!} \sum_{i=0}^j \frac{(n+1)!}{(n-i+1)!} C_j^i x^{n-i+1}, \\
R^{(k+m)}(x) & = \sum_{i=0}^k \frac{k!}{(k-i)!} C_{k+m}^i x^{k-i} e^x - \sum_{i=m}^{n-k} \frac{(i+k)!}{i!(i-m)!} x^{i-m} \\
& + \frac{n! - (n-k+2)(n+1)!}{(n-k+2)!} (e^x - S_{n-k-m}(x)) \\
& - \frac{ke^x}{(n+1)(n-k+2)!} \sum_{i=0}^{k+m} \frac{(n+1)!}{(n-i+1)!} C_{k+m}^i x^{n-i+1}, \\
R^{(n+1)}(x) & = \frac{n! - (n-k+2)(n+1)!}{(n-k+2)!} e^x + \left(\sum_{i=0}^k \frac{k!}{(k-i)!} C_{n+1}^i x^{k-i} \right. \\
& \left. - \frac{k}{(n+1)(n-k+2)!} \sum_{i=0}^{n+1} \frac{(n+1)!}{(n-i+1)!} C_{n+1}^i x^{n-i+1} \right) e^x,
\end{aligned}$$

where $1 \leq j \leq k$, $1 \leq m \leq n-k$, and $R^{(j)}(0) = 0$, $R^{(k+m)}(0) = 0$, $R^{(n+1)}(0) \leq 0$.

Let

$$\phi(x) = \sum_{i=0}^k \frac{k!}{(k-i)!} C_{n+1}^i x^{k-i} - \frac{k}{(n+1)(n-k+2)!} \sum_{i=0}^{n+1} \frac{(n+1)!}{(n-i+1)!} C_{n+1}^i x^{n-i+1},$$

then, for $1 \leq p \leq k$, using (10), by direct computation, one has

$$\begin{aligned}
\phi^{(p)}(x) & = \sum_{i=0}^{k-p} \frac{k!}{(k-i-p)!} C_{n+1}^i x^{k-i-p} \\
& - \frac{k}{(n+1)(n-k+2)!} \sum_{i=0}^{n-p+1} \frac{(n+1)!}{(n-i-p+1)!} C_{n+1}^i x^{n-i-p+1}, \\
\phi^{(p)}(0) & = \left(1 - \frac{C_{n+1}^{k-1} \cdot C_{n+1}^p}{(n+1)C_{n+1}^{k-p}} \right) k! C_{n+1}^{k-p} \leq 0.
\end{aligned}$$

Since $\phi^{(k)}(x)$ decreases, then $\phi^{(p)}(x) \leq 0$, thus $\phi(x)$ decreases, too. From $R^{(n+1)}(0) \leq 0$ we deduce that $R^{(n+1)}(x) \leq 0$, $R^{(n)}(x)$ is decreasing, hence $R^{(k+m)}(x) \leq 0$, $R^{(j)}(x) \leq 0$, $R(x)$ is decreasing, $R(x) \leq 0$ owing to $R(0) = 0$. QED

3. MAIN RESULT

Theorem 1. *Let b be a positive real number. For $x \in [0, b]$ we have*

$$(12) \quad e^x \leq S_n(x) + \alpha_n x^{n+1},$$

$$(13) \quad e^x \geq S_n(x) + \alpha_n x^{n+1} + \frac{(n+1)! \alpha_n - e^b}{b(n+1)(n+1)!} (b-x)x^{n+1}$$

where $S_n(x) = \sum_{k=0}^n x^k/k!$, $\alpha_{-1} = e^b$, $\alpha_n = (\alpha_{n-1} - \frac{1}{n!})/b$, $n \geq 0$, and the coefficients α_n and $\frac{(n+1)! \alpha_n - e^b}{(n+1)!(n+1)b}$ are sharp in the sense that they could not be replaced by smaller and larger constants in (12) and (13), respectively.

Proof. Let $F(x) = e^x - S_n(x) - \alpha_n x^{n+1} + \gamma(b-x)x^{n+1}$, $x \in [0, b]$, where $\gamma \geq 0$ is an undetermined coefficient. By a straightforward computation, it follows that

$$\begin{aligned} \alpha_n &= [e^b - S_n(b)]/b^{n+1}, \quad F(0) = F(b) = 0, \\ F^{(k)}(x) &= e^x - S_{n-k}(x) - \frac{(n+1)!}{(n-k+1)!} \alpha_n x^{n-k+1} + \gamma \left(\frac{(n+1)!}{(n-k+1)!} b \right. \\ &\quad \left. - \frac{(n+2)!}{(n-k+2)!} x \right) x^{n-k+2}, \quad F^{(k)}(0) = 0, \quad 0 \leq k \leq n, \\ F^{(k)}(b) &= e^b - S_{n-k}(b) - \frac{(n+1)!}{(n-k+1)!} \alpha_n b^{n-k+1} - \frac{k(n+1)!}{(n-k+2)!} \gamma b^{n-k+2}, \\ F^{(n+1)}(x) &= e^x + \gamma((n+1)!b - (n+2)!x) - (n+1)! \alpha_n, \\ F^{(n+1)}(0) &= 1 - (n+1)! \alpha_n + b\gamma(n+1)!, \\ F^{(n+1)}(b) &= e^b - (n+1)! \alpha_n - b\gamma(n+1)(n+1)!, \\ F^{(n+2)}(x) &= e^x - \gamma(n+2)!, \quad F^{(n+2)}(0) = 1 - \gamma(n+2)!, \\ F^{(n+2)}(b) &= e^b - \gamma(n+2)! \end{aligned}$$

Clearly, $F^{(n+2)}(x)$ is monotonically increasing.

3.1. If $\frac{1}{(n+2)!} < \gamma < \frac{e^b}{(n+2)!}$, then $F^{(n+2)}(0) < 0$, $F^{(n+2)}(b) > 0$, therefore $F^{(n+2)}(x)$ has an only one zero, which is a minimum of $F^{(n+1)}(x)$ on $(0, b)$.

3.1.1 If $\gamma \leq \frac{(n+1)! \alpha_n - 1}{(n+1)!b}$ and $\gamma < \frac{e^b - (n+1)! \alpha_n}{(n+1)(n+1)!b}$, then $F^{(n+1)}(0) \leq 0$, $F^{(n+1)}(b) > 0$, thus $F^{(n+1)}(x)$ has a unique zero on $(0, b)$, therefore $F^{(n)}(x)$ has a unique minimum on $(0, b)$. If $\frac{1}{(n+2)!} < \gamma \leq ((n+1)! \alpha_n - 1)/(n+1)!b$, from (7) and (8), $F^{(n)}(x)$ has a unique minimum on $(0, b)$. From (9) it follows that $F^{(k)}(b) > 0$, $F^{(k)}(x)$ has only one minimum. Hence $F(x) \leq 0$, $x \in [0, b]$. The proof of (12) is completed.

3.1.2 If $e^b/(n+2)! > \gamma \geq (e^b - (n+1)! \alpha_n)/(n+1)(n+1)!b$, then $F^{(n+1)}(0) > 0$, $F^{(n+1)}(b) \leq 0$, wherefore $F^{(n+1)}(x)$ has an only zero on $(0, b)$, $F^{(n)}(x)$ has a unique maximum on $(0, b)$. From (11) we have $F^{(k)}(b) < 0$ and $F^{(k)}(x)$ has only one maximum on $(0, b)$. Hence $F(x) \geq 0$, $x \in [0, b]$. The proof of (13) is completed.

3.2. If $\gamma \leq 1/(n+2)!$, then $F^{(n+2)}(x) \geq 0$, $F^{(n+1)}(x)$ increases. Also $F^{(n+1)}(0) < 0$, $F^{(n+1)}(b) > 0$. Going through the same process as (3.1.1) again, then (12) is sound.

3.3. If $\gamma \geq e^b/(n+2)!$, it is seen easily that $F^{(n+2)}(x) \leq 0$, $F^{(n+1)}(x)$ decreases. Then $F^{(n+1)}(0) > 0$, $F^{(n+1)}(b) < 0$. Also going through the same process as (3.1.2) again, (13) is valid.

Indeed, the coefficients α_n and $((n+1)!\alpha_n - e^b)/((n+1)!b(n+1))$ of inequalities (12) and (13) cannot be replaced by smaller and larger constants, respectively. In this sense the inequalities (12) and (13) are sharp. QED

REMARK 1. A similar argument yields

Theorem 2. For a given constant $b > 0$, we have

$$(14) \quad e^x \geq 1 + \alpha_0 x + (b-x) \sum_{k=1}^n \beta_k x^k \quad (x \in [0, b])$$

$$(15) \quad e^x \leq 1 + \alpha_0 x + (b-x) \sum_{k=1}^n \beta_k x^k + \frac{e^b + (n+1)\beta_n}{(n+1)!(n+1)b} (b-x)x^{n+1},$$

where $\beta_1 = \alpha_1, \beta_{k+1} = (\beta_k + 1/(k+1)!)/b$.

4. AN APPLICATION OF THE INEQUALITY (12)

Integrating on both sides of (12) over $[0, b]$ establishes

$$(16) \quad \int_0^b e^x dx \leq \int_0^b S_n(x) dx + \int_0^b \alpha_n x^{n+1} dx, \\ e^b \leq S_{n+1}(b) + b^{n+2}\alpha_n/(n+2).$$

Using $\alpha_n = (e^b - S_n(b))/b^{n+1}$ and rearranging (16) results in

$$e^b - S_{n+1}(b) \leq b^{n+2}/(n-b+2)(n+1)!, \quad b < n+2$$

that is

$$e^x - S_{n+1}(x) \leq x^{n+2}/(n-x+2)(n+1)! \quad (x \in [0, n+2]).$$

Hence we get inequality (5) by integrating (12). In this sense the inequality (12) is better than (5).

REMARK 2. Analogously, the inequality (13) produces

$$e^x - S_n(x) \geq \frac{(n+1)(n+2)(n+3) - xe^x}{(n+1)(n+3) - (n+2)x} \cdot \frac{x^{n+1}}{(n+2)!}, \quad x \in \left[0, \frac{(n+1)(n+3)}{n+2}\right).$$

REMARK 3. Recurring β_k directly reduces to

$$(17) \quad \beta_k = (e^b + S_k(b) - 2(1+b))/b^{k+1}, \quad b > 0.$$

Then, in the same way as remark 2, inequalities (14) and (15) imply

$$(18) \quad \frac{e^x - 1}{x} \geq \frac{1}{2}(1 + e^x) + \sum_{k=1}^n \frac{e^x + S_k(x) - 2(1+x)}{(k+1)(k+2)}$$

and

$$(19) \quad \frac{e^x - 1}{x} \leq \frac{1}{2}(1 + e^x) + \sum_{k=1}^n \frac{e^x + S_k(x) - 2(1+x)}{(k+1)(k+2)} \\ + \frac{x^{n+1}e^x + (n+1)(e^x + S_n(x) - 2(1+x))}{(n+3)!(n+1)(n+2)}$$

for all $x \in (0, +\infty)$.

REMARK 4. In fact, inequality (6) is also a simple consequence of the monotonicity for $(e^x - S_n(x))/x^{n+1}$, $x \in (0, +\infty)$. This provides another proof of inequality (5).

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