

## Solution of Difference Equations by Use of the $\tau$ -Method

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In the field of differential equations, the  $\tau$ -method introduced by C. Lanczos has generated considerable interest because of its novel philosophy. That is, rather than attempting to solve an exact equation approximately, it solves an approximate equation exactly. The  $\tau$ -method when applied to differential equations has many striking properties. In this paper, the concept is applied to difference equations. For a model we use the equation satisfied by the reciprocal of the gamma function,  $1/\Gamma(z+1)$ . As a consequence of the analysis, we show how to generate the Taylor series coefficients in the expansion of this function about  $z=0$ . In particular, a novel technique is provided to compute Euler's constant.

### I. INTRODUCTION

The  $\tau$ -method, due to C. Lanczos, was originally devised to obtain polynomial approximations to the solutions of ordinary linear homogeneous differential equations; see Refs. [1, 2], or the volume by Luke [3], which contains a survey of recent developments and many examples.

The  $\tau$ -method has generated much interest because of its novel philosophy: rather than attempting to solve an exact equation approximately, it solves an

approximate equation exactly. Let the original differential equation be

$$L[h(z)] = 0, \quad h^{(j)}(0) = c_j, \quad 0 \leq j \leq r-1, \quad (1)$$

where  $r$  is the order of  $L$  and where the origin is a regular point of the equation. In its most naive formulation the  $\tau$ -method takes as an approximate equation

$$L[h_n(z)] = \tau p_n(z/\sigma), \quad (2)$$

where  $p_n$  is a given polynomial of degree  $n$ ,  $\sigma \neq 0$  a given range parameter and  $\tau$  a constant to be determined. If the  $\tau$ -method in this formulation works,  $h_n(z)$  will be a polynomial of degree  $n$ , a solution of the approximate equation which also satisfies the initial conditions for the initial problem. Depending on the problem, it may be necessary to add other  $\tau$ -terms, e.g.,

$$\sum_{j=0}^r \tau_j p_{n+j}(z/\sigma) \quad (3)$$

the number of these being dictated by the requirement that the linear equations for the determination of the coefficients of  $h_n(z)$  be consistent.

One very useful property of the method is that the error  $h_n(z) - h(z)$ , satisfies the non-homogeneous equation (2). In many important cases the error can be analyzed by applying the method of variation of parameters to this equation.

Generally, the polynomials  $p_n$  are chosen to be interpolatory in the range  $[0, 1]$  and  $\sigma$  is chosen so that  $[0, \sigma]$  is the largest interval over which the approximation is required. Often  $p_n$  is taken to be the Jacobi polynomial  $P_n^{(\alpha, \beta)}$  shifted to  $[0, 1]$ .

All in all, the application of the  $\tau$ -method to differential equations is rather straightforward. The existence and uniqueness of polynomial solutions is easily assured, even polynomial solutions having prescribed initial data. Often convergence as  $n \rightarrow \infty$  can be shown.

Instead of solving (2), we could seek a polynomial solution of this same equation with  $\tau p_n(z/\sigma)$  replaced by a single power of  $z$ , say  $z^n$ . This idea goes back to Lanczos [1], and was subsequently studied by Ortiz [4]. The solution is called a canonical polynomial. Then the solution to (2) with appropriate linear initial conditions is a particular combination of the canonical polynomials. The scheme can be advantageous since the canonical polynomials used to obtain the solution of (2) are available to obtain the solution of (2) with  $n$  replaced by  $n+1$ .

Since several important higher transcendental functions satisfy difference rather than differential equations, we sought to extend the application of the  $\tau$ -method to these kinds of equations. We encountered problems immediately.

For instance, there is no theory guaranteeing polynomial solutions of the related approximate equation. In fact, in the example treated in this paper, the functions satisfying the approximate equation are meromorphic, with simple poles, some in the range where the approximation is to hold. Fortunately (and we are not certain whether this is simply a characteristic of our example) it is possible to choose the  $\tau_j$  so the residues of the solution are zero, and further, to restrict the growth of the solution. The effect of this construction is to yield a polynomial solution.

The body of our paper consists of a single example, the equation for the reciprocal of the gamma function  $1/\Gamma(z + 1)$  and numerics. Many of the peculiarities of this example, we feel, will apply to other difference equations and point the way for future investigations.

## II. THE $\tau$ -METHOD

Consider the difference equation

$$(z + 1)h(z + 1) - h(z) = 0 \tag{4}$$

which is satisfied by

$$h(z) = \frac{C(z)}{\Gamma(z + 1)}, \tag{5}$$

where  $\Gamma(z)$  is the gamma function and  $C(z)$  is an arbitrary periodic function with period 1. We take  $C(z) = 1$ . The reciprocal of the gamma function is entire so we have the series representation

$$h(z) = \frac{1}{\Gamma(z + 1)} = \sum_{k=0}^{\infty} h_k z^k, \quad h_0 = 1, |z| < \infty. \tag{6}$$

The coefficients  $h_k, k = 1(1) 29$  to  $20d$  are available in the volumes by Luke [3, 5].

In the spirit of the  $\tau$ -method, we shall study the difference equation

$$(z + 1)h_n(z + 1) - h_n(z) = \tau_1 A_n R_n^{(\alpha, \beta)}(z/\sigma) + \tau_2 A_{n+1} R_{n+1}^{(\alpha, \beta)}(z/\sigma), \quad 0 < z/\sigma \leq 1, \tag{7}$$

$$A_n R_n^{(\alpha, \beta)}(x) = A_n P_n^{(\alpha, \beta)}(2x - 1) = \sum_{k=0}^n \frac{(-)^k \binom{n}{k} (n + \lambda)_k x^k}{(\beta + 1)_k},$$

$$A_n = \frac{(-)^n n!}{(\beta + 1)_n}, \quad \lambda = \alpha + \beta + 1. \tag{8}$$

We look for a solution of (7) in the form

$$h_n(z) = \sum_{k=0}^n h_{n,k} z^k, \quad h_{n,0} = 1. \quad (9)$$

Note from (4) and (7) that  $\varepsilon_n(z) = h_n(z) - h(z)$  also satisfies (7).

Because of the additive property of particular solutions of (7), if we can determine a solution of

$$(z + 1)g(z + 1) - g(z) = z^k, \quad k = 0, 1, 2, \dots, \quad (10)$$

then a particular solution of (4) readily follows. This approach is analogous to the canonical polynomial scheme of Lanczos for differential equations. Let

$$g(z) = \varphi(z)/\Gamma(z + 1). \quad (11)$$

Then

$$\varphi(z + 1) - \varphi(z) = z^k \Gamma(z + 1). \quad (12)$$

One might hope to solve this equation by applying the Nörlund sum operator, but the Nörlund sum of the function on the right-hand side does not converge. To get around this, replace  $z$  by  $-z$  and take  $\theta(z + 1) = \varphi(-z)$ . Then

$$\theta(z + 1) - \theta(z) = -\Gamma(1 - z)(-z)^k. \quad (13)$$

The Nörlund sum of the function on the right now converges. We have for a particular solution

$$\theta(z) = \sum_{j=0}^{\infty} \Gamma(1 - z - j)(-z - j)^k, \quad z \neq 0, \pm 1, \pm 2, \dots \quad (14)$$

Thus a particular solution of (10) is

$$P_k(z) = \sum_{j=0}^{\infty} \frac{(-)^{j+1}(z - 1 - j)^k}{(-z)_{j+1}}, \quad z \neq 0, 1, 2, \dots \quad (15)$$

It is easy to see from (15) that  $P_0(z)$  is a meromorphic function whose only singularities are simple poles at  $z = 0, 1, 2, \dots$ . Also  $P_1(z) = 1$ . If  $k > 1$ ,  $P_k(z)$  has the same singular behavior as  $P_0(z)$  and except for the singular part,  $P_k(z)$  as we shall show, is a polynomial in  $z$  of degree  $(k - 1)$ . Thus we can write

$$\begin{aligned}
 P_k(z) &= \sum_{m=0}^{\infty} \frac{d_{k,m}}{z-m} + Q_k(z), \\
 Q_k(z) &= \sum_{m=0}^{k-1} q_{k,m} z^m, \quad q_{k,0} \equiv q_k, \\
 Q_0(z) &= 0, d_{1,m} = 0 \quad \text{for all } m.
 \end{aligned}
 \tag{16}$$

Then

$$\begin{aligned}
 d_{k,m} &= \text{Residue } P_k(z) = \lim_{z \rightarrow m} (z-m) P_k(z) \\
 &= \lim_{z \rightarrow m} \sum_{j=0}^{\infty} \frac{(-)^j (z-1-j)^k}{(-z)(1-z) \cdots (m+1+z)(m+1-z)(m+2-z) \cdots (j-z)} \\
 &= S_k/m! \\
 S_k &= (-)^k \sum_{j=0}^{\infty} \frac{(-)^j (j+1)^k}{j!}, \quad S_0 = e^{-1}, S_1 = 0.
 \end{aligned}
 \tag{17}$$

Define

$$u_k = \lim_{z \rightarrow 0} \left\{ \frac{d}{dz} [z P_k(z)] \right\} = q_k - S_k \sum_{m=1}^{\infty} \frac{1}{m(m!)}, \quad q_k \equiv q_{k,0}. \tag{18}$$

Taking the limit directly in (15) gives

$$u_k = (-)^k \sum_{j=0}^{\infty} \frac{(-)^j (j+1)^k}{j!} \left[ -\frac{k}{j+1} + \psi(j+1) - \psi(1) \right], \tag{19}$$

where  $\psi(z)$  is the logarithmic derivative of the gamma function.

Comparing (18) and (19) and using some results in Luke [3, Vol. 1, p. 222, Eqs. (15) and (18)], we find that  $q_0 = 0$  and to 15d,

$$u_0 = -e^{-1} [Ei(1) - \gamma] = -0.4848829106995688. \tag{20}$$

Here  $\gamma$  is the Euler–Mascheroni constant. The numerical result in (20) is readily deduced from known tables. Since  $q_0 = 0$ , from (18),

$$u_k = q_k + S_k e u_0. \tag{21}$$

It will be necessary to compute  $S_k$  and  $q_k$  for  $1 \leq k \leq n+1$ . Obviously use of either (17) or (19) is not a satisfactory way of doing this especially for  $k$  large because of round off error.

We now develop some properties of  $P_k(z)$  which will be useful and will also lead to more reasonable representations for  $Q_k(z)$ ,  $S_k$  and  $q_k$  including

recurrence formulas. The results can be summarized by the following theorem.

**THEOREM 1.** *The functions  $P_k(z)$  satisfy the recurrence formula*

$$P_{k+1}(z) = (z - 1)^k + (-)^k \sum_{r=0}^{k-1} (-)^r \binom{k}{r} P_r(z),$$

$$P_1(z) = 1, k = 1, 2, \dots \tag{22}$$

*Further*

$$S_{k+1} = (-)^k \sum_{r=0}^{k-1} (-)^r \binom{k}{r} S_r, \quad k \geq 1, \tag{23}$$

$$q_{k+1} = (-)^k + (-)^k \sum_{r=1}^{k-1} (-)^r \binom{k}{r} q_r,$$

$$q_0 = 0, q_1 = 1, k = 2, 3, \dots \tag{24}$$

*Note.* The formulae (22)–(24) are valid for  $k = 0, 0$  and  $1$ , respectively, provided the empty sum  $\sum_{r=1}^{-1}$  is treated as zero. Also if we let  $S_k = e^{-1}s_k$ , then the  $s_k$ 's are integers, and for example,

$$s_0 = 1, \quad s_1 = 0, \quad s_2 = -1,$$

$$s_3 = 1, \quad s_4 = 2, \quad s_5 = -s_6 = -9. \tag{25}$$

*Proof.* Replace  $k$  by  $r$  in (15), multiply by  $t^r \binom{k}{r}$  and sum from  $r = 0$  to  $r = k$ . Then

$$\sum_{r=0}^k t^r \binom{k}{r} P_r(z) = \sum_{r=0}^k t^r \binom{k}{r} \sum_{j=0}^{\infty} \frac{(-)^{j+1} (z + 1 - j)^r}{(-z)_{j+1}}.$$

But

$$\sum_{r=0}^k t^r \binom{k}{r} (z - 1 - j)^r = [1 + t(z - 1 - j)]^k,$$

and so

$$\sum_{r=0}^k t^r \binom{k}{r} P_r(z) = t^k \sum_{j=0}^{\infty} \frac{(-)^{j+1} (z - 1 - j + 1/t)^k}{(-z)_{j+1}}. \tag{26}$$

Also from (15),

$$\begin{aligned}
 P_k(z) + P_{k+1}(z) &= \sum_{j=0}^{\infty} \frac{(-)^{j+1}}{(-z)_{j+1}} \{(z-1-j)^k + (z-1-j)^{k+1}\} \\
 &= \sum_{j=0}^{\infty} \frac{(-)^j(z-1-j)^k}{(-z)_j} \\
 &= (z-1)^k + \sum_{j=0}^{\infty} \frac{(-)^{j+1}(z-2-j)^k}{(-z)_{j+1}}. \tag{27}
 \end{aligned}$$

Combining this with (25) for  $t = -1$  gives the statement (22). Equation (23) follows from (17) and (24) emerges when the limit process in (18) is applied to (22) and account is taken of (21) and (23). ■

We now have the machinery to establish (16) and some related results.

**THEOREM 2.** (a)  $P_0(z)$  is a meromorphic function whose only singularities are simple poles at  $z = 0$  and the positive integers

(b)  $P_1(z) = 1$ .

(c)  $P_k(z)$  has the same singular behavior as  $P_0(z)$ ,  $k > 1$ .

(d) Except for the singular part,  $P_k(z)$  is a polynomial in  $z$  of degree  $k - 1$ , call it  $Q_k(z)$  (see (16)),

$$P_k(z) = S_k P_0(z) / S_0 + Q_k(z). \tag{28}$$

(e)  $Q_k(z)$  satisfies the recursion formula

$$\begin{aligned}
 Q_{k+1}(z) &= (z-1)^k + (-)^k \sum_{r=0}^{k-1} (-)^r \binom{k}{r} Q_r(z), \\
 Q_0(z) &= 0, Q_1(z) = 1, k = 1, 2, \dots \tag{29}
 \end{aligned}$$

*Proof.* Parts (a) and (b) are easily verified from (15). Items (c) and (d) follow by induction using (22). Equations (28) and (29) also follow by induction using (22) and (23). ■

It is interesting that the recursion formula naturally gives  $Q_k(z)$  as a polynomial in  $(z - 1)$  of degree  $k - 1$ . We have

$$\begin{aligned}
 Q_2(z) &= (z-1), & Q_3(z) &= (z-1)^2 - 2 = z^2 - 2z - 1, \\
 Q_4(z) &= (z-1)^3 - 3(z-1) + 3 = z^3 - 3z^2 + 5, \\
 Q_5(z) &= (z-1)^4 - 4(z-1)^2 + 6(z-1) + 4 \\
 &= z^4 - 4z^3 + 2z^2 + 10z - 5, \tag{30}
 \end{aligned}$$

$$\begin{aligned}
 Q_6(z) &= (z - 1)^5 - 5(z - 1)^3 + 10(z - 1)^2 + 5(z - 1) - 30 \\
 &= z^5 - 5z^4 + 5z^3 + 15z^2 - 25z - 21.
 \end{aligned}$$

The “canonical” polynomials  $Q_k(z)$  also satisfy the  $z$  difference equation

$$(z + 1) Q_k(z + 1) - Q_k(z) = z^k - S_k/S_0. \tag{31}$$

The following theorem gives an estimate for  $P_k(z)$ .

**THEOREM 3.** *Let  $N_\rho(a)$  denote the open ball in  $C$  with center  $a$ , radius  $\rho$  and for a fixed  $\delta$ ,  $0 < \delta < \frac{1}{2}$ , let  $D_\delta = C - \bigcup_{k=0}^\infty N_\delta(k)$ . Then*

$$P_k(z)/z^{k-1} = 1 + O(z^{-1}), \quad z \rightarrow \infty \text{ in } D_\delta. \tag{32}$$

*Proof.* By virtue of (22), we need only show this for  $P_0(z)$ .  $P_0(z)$  may be expressed in terms of the confluent hypergeometric function.

$$\begin{aligned}
 zP_0(z) &= 1 + (z - 1)^{-1} K(z), \\
 K(z) &= {}_1F_1(1; 2 - z; -1) = e^{-1} {}_1F_1(1 - z; 2 - z; 1) \\
 &= e^{-1} \sum_{j=0}^\infty \left( \frac{1 - z}{1 - z + j} \right) \frac{1}{j!},
 \end{aligned} \tag{33}$$

the latter following from Kummer’s transformation formula. Now  $(1 - z)/(1 - z + j) = 1 - j/(1 - z + j)$  and so

$$K(z) = e^{-1} \left\{ e - \sum_{j=0}^\infty [(j + 2 - z) j!]^{-1} \right\}.$$

Since  $|j + 2 - z| \geq \delta$  in  $D_\delta$ , we have

$$|K(z)| \leq (1 + \delta^{-1}) \quad \text{in } D_\delta, \tag{34}$$

and using this in the first line of (33) gives the required result. ■

We now return to the original difference equation (7). Using (10) and (15), we have

$$\begin{aligned}
 h_n(z) &= \tau_1 \sum_{k=0}^n w_{n,k} P_k(z) + \tau_2 \sum_{k=0}^{n+1} w_{n+1,k} P_k(z), \\
 w_{n,k} &= \frac{(-1)^k}{\sigma^k} \binom{n}{k} \frac{(n + \lambda)_k}{(\beta + 1)_k}, \quad \lambda = \alpha + \beta + 1,
 \end{aligned} \tag{35}$$

which is meromorphic with simple poles at  $z = 0, 1, 2, \dots$  and is  $O(z^n)$  in  $D_\delta$ . We want to impose two conditions on  $h_n(z)$ : first, that it is a polynomial of



degree not greater than  $n$  and second,  $h_n(0) = 1$ . Put (28) in (35) and note (16). Then these conditions translate to give equations

$$\begin{aligned} \tau_1 \sum_{k=0}^n w_{n,k} S_k + \tau_2 \sum_{k=0}^{n+1} w_{n+1,k} S_k &= 0, \\ \tau_1 \sum_{k=0}^n w_{n,k} Q_k + \tau_2 \sum_{k=0}^{n+1} w_{n+1,k} Q_k &= 1. \end{aligned} \quad (36)$$

We can then write

$$h_n(z) = \tau_1 \sum_{k=0}^n w_{n,k} Q_k(z) + \tau_2 \sum_{k=0}^{n+1} w_{n+1,k} Q_k(z). \quad (37)$$

We summarize the facts concerning the derivation of (36) and (37) as an existence and uniqueness

**THEOREM 4.** *Let  $\alpha > -1$ ,  $\beta > -1$ ,  $n \geq 0$  and  $\sigma$  be given. Let the determinant of the system (36) be non-zero. Then there exist unique constants  $\tau_1$  and  $\tau_2$ , and a unique polynomial  $h_n(z)$  of degree not exceeding  $n$  with  $h_n(0) = 1$  satisfying (7). If  $\tau_2 \neq 0$ , the degree of  $h_n(z)$  is exactly  $n$ .*

The coefficients  $h_{n,k}$  in  $h_n(z)$  (see (9)) can be obtained from (37) with the aid of (29) and (30). This procedure can be avoided by use of a recursion formula for  $h_{n,k}$ . Put (9) in (7) and equate like powers of  $z$ . Then

$$\begin{aligned} \sum_{r=k-1}^n \binom{r+1}{k} h_{n,r} - h_{n,k} &= \tau_1 w_{n,k} + \tau_2 w_{n+1,k}, \\ k &= n, n-1, \dots, 1, h_{n,n} = \tau_2 w_{n+1,n+1}. \end{aligned} \quad (38)$$

The latter is fascinating for it suggests another way of computing  $h_{n,k}$  which avoids use of the  $S_k$ 's and the  $q_k$ 's. The procedure which is much akin to the J. C. P. Miller algorithm for solutions of linear recurrence equations is as follows. Compute  $f_{n,k}$  and  $g_{n,k}$  by recursion using

$$\begin{aligned} f_{n,k-1} &= w_{n,k} - k f_{n,k} - \sum_{r=k+1}^n \binom{r+1}{k} f_{n,r}, \\ g_{n,k-1} &= w_{n+1,k} - k g_{n,k} - \sum_{r=k+1}^n \binom{r+1}{k} g_{n,r}, \quad k = n-1, n-2, \dots, 1, \\ f_{n,n} &= 0, \quad f_{n,n-1} = w_{n,n}, \\ g_{n,n} &= w_{n+1,n+1}, \quad g_{n,n-1} = w_{n+1,n} - n w_{n+1,n+1}. \end{aligned} \quad (39)$$

Then

$$h_{n,k} = \tau_1 f_{n,k} + \tau_2 g_{n,k} \quad (40)$$

and the coefficients are completely determined once we know  $\tau_1$  and  $\tau_2$ . Since  $h_n(0) = 1$ ,

$$\tau_1 f_{n,0} + \tau_2 g_{n,0} = 1. \quad (41)$$

To obtain a second relation involving  $\tau_1$  and  $\tau_2$ , combine (7) and (9) with  $z = 0$  and use (40). Then

$$\tau_1 \left( 1 - \sum_{k=1}^n f_{n,k} \right) + \tau_2 \left( 1 - \sum_{k=1}^n g_{n,k} \right) = 0. \quad (42)$$

### III. NUMERICS FOR THE $\tau$ -METHOD

In this section we present some numerics to illustrate computation of the approximations for  $[\Gamma(z+1)]^{-1}$  based on the scheme (39)–(42). In all the exhibited calculations,  $\alpha = \beta = -\frac{1}{2}$  or  $\alpha = \beta = 0$ , and  $\sigma = 1$ . The following table relates the machine notation with that of this paper.

#### Notation

$q_{n,k}$ , where	Q(N, K) where
$q = w, f, g$ or $h$	Q = W, F, G, or H
$\tau_1, \tau_2$	TAU1, TAU2
$z$	Z
$h_n(z)$	HN(Z)

Computations were done for  $n = 2(1) 15$ . The printouts for  $n = 5$  and 10 with  $\alpha = \beta = -\frac{1}{2}$  are given in Table I.

Coefficients in the Taylor series expansion of  $1/\Gamma(z+1)$  about  $z = 0$  will be found in either of the volumes by Luke [3, 5]. Clearly the series converges for all  $z$ . Let  $0 \leq z \leq 1$ . If  $1/\Gamma(z+1) = \sum_{k=0}^{\infty} h_k z^k$  is approximated by the sum of the first  $(n+1)$  terms, then the magnitude of the error is bounded by  $E_n = \sum_{k=n+1}^{\infty} |h_k|$ . Values for  $E_n$  for  $n = 2(1) 15$  are given in Table II. For the same  $n$ , we also give the magnitude of the maximum errors obtained by the  $\tau$ -method for  $0 \leq z \leq 1$  based on the errors for  $z = 0, 1/4, 1/3, 1/2, 2/3, 3/4, 1$  (see Table I, for example). These data are notated as  $F_n$  and are presented in Table II for  $\alpha = \beta = -\frac{1}{2}$  and  $\alpha = \beta = 0$ . We have not been able

The  $\tau$ -Method Solutions for  $n = 5$  and 10

SOLUTION OF A DIFFERENCE EQUATION

N= 5 SIGMA=1. ALPH=-0.50 BETA=-0.50

K	W(N,K)	W(N+1,K)	F(N,K)	G(N,K)	H(N,K)
0	-----	-----	0.9630000000000000 04	0.2494400000000000 05	0.1000000000000000 01
1	-0.5000000000000000 02	-0.7200000000000000 02	-0.2480000000000000 04	-0.1046320000000000 06	0.5835240580092590 00
2	0.4000000000000000 03	0.8400000000000000 03	-0.5984000000000000 04	-0.5808000000000000 04	-0.7037083181197330 00
3	-0.1120000000000000 04	-0.3584000000000000 04	0.3328000000000000 04	0.4172800000000000 05	0.6205332727824390-01
4	0.1280000000000000 04	0.6912000000000000 04	-0.5120000000000000 03	-0.1638400000000000 05	0.7578741412337570-01
5	-0.5120000000000000 03	-0.6144000000000000 04	0.0	0.2048000000000000 04	-0.1753902036624180-01
6	-----	0.2048000000000000 04	-----	-----	-----

TAU1= 0.126024900012145D-03 TAU2=-0.856397478820399D-05

Z	HN(Z)	1/GAMMA(1+Z)	ERROR
0.0	0.1000000000000000 01	0.1000000000000000 01	0.0
0.2500000000000000 00	0.1103147744495390 01	0.1103262651320840 01	0.1149006825444239D-03
0.3333333333333333 00	0.1119479947642080 01	0.1119646521722190 01	0.3665740801090940-03
0.5000000000000000 00	0.1127780234380750 01	0.1128379167095510 01	0.5969327147592040-03
0.6666666666666667 00	0.1107303645394310 01	0.1107732167432470 01	0.4285220381612390-03
0.7500000000000000 00	0.1087803381763100 01	0.1088065252131020 01	0.2618703679140300-03
0.1000000000000000 01	0.1000117460925220 01	0.1000000000000000 01	-0.117460925223689D-03

SOLUTION OF A DIFFERENCE EQUATION

N=10 SIGMA=1. ALPH=-0.50 BETA=-0.50

K	W(N,K)	W(N+1,K)	F(N,K)	G(N,K)	H(N,K)
0	-----	-----	0.3368911984000000 10	0.1038642503980000 12	0.1000000000000000 01
1	-0.2000000000000000 03	-0.2420000000000000 03	0.4369778120000000 10	0.2852898192000000 10	0.5772133365690680 00
2	0.6600000000000000 04	0.9680000000000000 04	-0.2440992000000000 10	-0.6267488841600000 11	-0.6558814125953110 00
3	-0.8448000000000000 05	-0.1510080000000000 06	-0.9341519360000000 09	0.1430469196800000 11	-0.4197472519239680-01
4	0.5491200000000000 06	0.1208064000000000 07	0.8426782720000000 09	0.1065511987200000 11	0.1664746635285420 00
5	-0.2050048000000000 07	-0.5637632000000000 07	-0.8774656000000000 08	-0.5616877568000000 10	-0.4194071578305880-01
6	0.4659203000000000 07	0.1640038400000000 08	-0.9011200000000000 08	0.2284252728000000 09	-0.1033493536758650-01
7	-0.6553600000000000 07	-0.3063808000000000 08	0.4069785600000000 08	0.5568593920000000 09	0.8270741109782130-02
8	0.5570560000000000 07	0.3676569600000000 08	-0.7340032000000000 07	-0.2046033920000000 09	-0.2060340519433200-02
9	-0.2621440000000000 07	-0.2739404000000000 08	0.5242880000000000 06	0.3250585600000000 08	0.2448368430612220-03
10	0.5242880000000000 06	0.1153433600000000 08	0.0	-0.2097152000000000 07	-0.1144845867858650-04
11	-----	-0.2097152000000000 07	-----	-----	-----

TAU1= 0.128528086744500D-09 TAU2= 0.545905050210404D-11

Z	HN(Z)	1/GAMMA(1+Z)	ERROR
0.0	0.1000000000000000 01	0.1000000000000000 01	0.0
0.2500000000000000 00	0.1103262175811230 01	0.1103262651320840 01	0.4755096028041810-06
0.3333333333333333 00	0.1119846063937520 01	0.1119846521722190 01	0.4578146659063694D-06
0.5000000000000000 00	0.1128379044200440 01	0.1128379167095510 01	0.1228950723408670-06
0.6666666666666667 00	0.1107732439002700 01	0.1107732167432470 01	-0.2715702289712850-06
0.7500000000000000 00	0.1088065602518850 01	0.1088065252131020 01	-0.3503878365229700-06
0.1000000000000000 01	0.100000000133990 01	0.1000000000000000 01	-0.1339863775484670-09

TABLE II  
Comparison of Errors in the Taylor Series with the  $\tau$ -Method

$n$	Taylor Series $E_n$	$\tau$ -Method $F_n, \alpha = \beta = -\frac{1}{2}$	$\tau$ -Method $F_n, \alpha = \beta = 0$	$\tau$ -Method $E_n^*$
2	0.259	0.109	0.123	0.951(-2)
3	0.218	0.489(-2)	0.513(-2)	0.344(-2)
4	0.605(-1)	0.281(-2)	0.369(-2)	0.997(-3)
5	0.183(-1)	0.599(-3)	0.401(-3)	0.227(-3)
6	0.875(-2)	0.562(-4)	0.513(-4)	0.723(-4)
7	0.153(-2)	0.405(-4)	0.397(-4)	0.504(-4)
8	0.366(-3)	0.117(-4)	0.115(-4)	0.580(-5)
9	0.151(-3)	0.182(-5)	0.178(-5)	0.264(-5)
10	0.227(-4)	0.350(-6)	0.465(-6)	0.889(-6)
11	0.271(-5)	0.433(-6)	0.426(-6)	0.357(-6)
12	0.146(-5)	0.106(-6)	0.105(-6)	0.555(-7)
13	0.218(-6)	0.145(-7)	0.170(-7)	0.635(-7)
14	0.124(-7)	0.148(-7)	0.146(-7)	0.146(-7)
15	0.630(-8)	0.447(-8)	0.443(-8)	0.144(-8)

to prove that for fixed  $z$  and  $0 < z/\sigma \leq 1$ , the sequence  $h_n(z) \rightarrow [\Gamma(z+1)]^{-1}$  as  $n \rightarrow \infty$ . However, the computations offer heuristic evidence that this is so. Also for the  $n$  values recorded,  $F_n < E_n$  and so overall in the range  $0 \leq z \leq 1$ , the  $\tau$ -method gives a better approximation. Notice that the differences in  $F_n$  for  $\alpha = \beta = -\frac{1}{2}$  and  $\alpha = \beta = 0$  are very slight.

As will be shown in the next section, if  $\sigma \rightarrow 0$ , we get an equation like (7), where the right-hand side is replaced by  $u_1 z^n + u_2 z^{n+1}$ . Further with  $n \rightarrow \infty$ , this leads to a scheme to obtain the Taylor series coefficients in the expansion of  $1/\Gamma(z+1)$  about  $z=0$ . Suppose that  $E_n^*$  is the magnitude of the maximum error in this polynomial approximation to  $1/\Gamma(z+1)$  for  $0 \leq z \leq 1$  based on the errors for the same  $z$  values used above. These data are also recorded in Table II. For all the 14  $n$ -values recorded,  $E_n^*$  is less than  $F_n$  ( $\alpha = \beta = -\frac{1}{2}$ ) ten times. Further  $E_n^* < E_n$  for all  $n$  except  $n=14$ .

#### IV. A MILLER ALGORITHM FOR THE COMPUTATION OF THE DERIVATIVES OF $[\Gamma(z+1)]^{-1}$ AT $z=0$

When  $\sigma \rightarrow 0$ , the algorithm described by (36) and (37) yields a method of computing the reduced derivatives

$$h_k = \frac{1}{k!} \frac{d^k}{dz^k} [\Gamma(z+1)]_{z=0}^{-1} \quad (43)$$

by taking a limit as  $n \rightarrow \infty$ . From (36)

$$\begin{aligned}\tau_1 &= -\frac{S_{n+1}}{w_{n,n}v_n} + \dots = O(\sigma^n), & \sigma \rightarrow 0, \\ \tau_2 &= \frac{S_n}{w_{n+1,n+1}v_n} + \dots = O(\sigma^{n+1}), & \sigma \rightarrow 0, \\ v_n &= q_{n+1}S_n - q_nS_{n+1}.\end{aligned}\tag{44}$$

So as  $\sigma \rightarrow 0$ , (7) becomes

$$(z+1)h_n(z+1) - h_n(z) = \tau_1 z^n + \tau_2 z^{n+1}.\tag{45}$$

Hence from our previous work,

$$\begin{aligned}h_n(z) &= \tau_1 Q_n(z) + \tau_2 Q_{n+1}(z), \\ \tau_1 &= -S_{n+1}/v_n, & \tau_2 &= S_n/v_n,\end{aligned}\tag{47}$$

where  $v_n$  is given in (44). We conjecture that

$$h_k = \lim_{n \rightarrow \infty} h_{n,k}, \quad h_{n,k} = (\tau_1 q_{n,k} + \tau_2 q_{n+1,k}),\tag{48}$$

where  $h_k$  and  $q_{n,k}$  are defined in (6) and (16), respectively.

Recall that in place of the developments surrounding (35) and (37), we could determine the desired approximation by use of the schema given by Eqs. (39)–(42). The same idea can be used to evaluate  $h_{n,k}$ . We have

$$\begin{aligned}f_{n,k-1} &= -kf_{n,k} - \sum_{r=k+1}^n \binom{r+1}{k} f_{n,r}, \\ g_{n,k-1} &= -kg_{n,k} - \sum_{r=k+1}^n \binom{r+1}{k} g_{n,r}, & k &= n-1, n-2, \dots, 1, \\ f_{n,n} &= 0, & f_{n,n-1} &= 1, \\ g_{n,n} &= 1, & g_{n,n-1} &= -n.\end{aligned}\tag{49}$$

Then for  $\mu_1$  and  $\mu_2$  satisfying,

$$\begin{aligned}\mu_1 f_{n,0} + \mu_2 g_{n,0} &= 1, \\ \mu_1 \sum_{k=1}^n f_{n,k} + \mu_2 \sum_{k=1}^n g_{n,k} &= 0,\end{aligned}\tag{50}$$

we have

$$h_k \sim h_{n,k} = \mu_1 f_{n,k} + \mu_2 g_{n,k}, \quad n \rightarrow \infty.\tag{51}$$

TABLE III

Approximations for the Coefficients in the Taylor Series for  $1/\Gamma(z + 1)$

SOLUTION OF A DIFFERENCE EQUATION				
N=10				
K	F(N,K)	G(N,K)	H(N,K)	
0	0.5513000000000000 04	-0.1320900000000000 05	0.1000000000000000 01	
1	0.6000000000000000 02	0.1777000000000000 05	0.577220490530R12D 00	
2	-0.3318000000000000 04	0.6241000000000000 04	-0.655874509463605D 00	
3	0.7890000000000000 03	-0.7747000000000000 04	-0.420373417402381D-01	
4	0.5550000000000000 03	0.7530000000000000 03	0.166517021593514D 00	
5	-0.3000000000000000 03	0.1108000000000000 04	-0.421121582342600D-01	
6	0.1500000000000000 02	-0.4250000000000000 03	-0.957916512476801D-02	
7	0.2700000000000000 02	0.5000000000000000 01	0.710077993475868D-02	
8	-0.9000000000000000 01	0.3500000000000000 02	-0.120772297066351D-02	
9	0.1000000000000000 01	-0.1000000000000000 02	-0.590091711911745D-04	
10	0.0	0.1000000000000000 01	0.316146456615287D-04	
MU1= 0.257137285424113D-03		MU2= 0.316146456615287D-04		
Z	HN(Z)	1/GAMMA(1+Z)	ERROR	
0.0	0.1000000000000000 01	0.1000000000000000 01	0.346944695195310D-15	
0.2500000000000000 00	0.110325354039812D 01	0.110326265132084D 01	-0.889077282018036D-06	
0.333333333333333D 00	0.111984733086412D 01	0.111984652172219D 01	-0.809141936564117D-06	
0.5000000000000000 00	0.112837925742845D 01	0.112837916709551D 01	-0.903329366863659D-07	
0.666666666666667D 00	0.110773149952169D 01	0.110773216743247D 01	0.667910780682845D-06	
0.7500000000000000 00	0.108806446166615D 01	0.108806525213102D 01	0.790444865395242D-06	
0.1000000000000000 01	0.1000000000000000 01	0.1000000000000000 01	0.513478148889135D-15	
SOLUTION OF A DIFFERENCE EQUATION				
N=15				
K	F(N,K)	G(N,K)	H(N,K)	
0	0.4151100000000000 05	0.7056128500000000 08	0.1000000000000000 01	
1	-0.1421025800000000 08	0.5310150000000000 08	0.577215657084541D 00	
2	0.1330691000000000 07	-0.4745990500000000 08	-0.655878074400793D 00	
3	0.4651651000000000 07	-0.7008499000000000 07	-0.420025775227498D-01	
4	-0.1648406000000000 07	0.1318998800000000 08	0.166538634932832D 00	
5	-0.3104590000000000 06	-0.2709207000000000 07	-0.421978743975538D-01	
6	0.3094050000000000 06	-0.9482250300000000 06	-0.962202091004130D-02	
7	-0.5584600000000000 05	0.5581940000000000 06	0.721911868204537D-02	
8	-0.1140300000000000 05	-0.7234300000000000 05	-0.116512162674102D-02	
9	0.7119000000000000 04	-0.2139300000000000 05	-0.215378372983392D-03	
10	-0.1120000000000000 04	0.1001200000000000 05	0.128028755455139D-03	
11	-0.1050000000000000 03	-0.1325000000000000 04	-0.200611772788724D-04	
12	0.7700000000000000 02	-0.1550000000000000 03	-0.124751667624987D-05	
13	-0.1400000000000000 03	0.9000000000000000 02	0.110246551660549D-05	
14	0.1000000000000000 01	-0.1500000000000000 02	-0.200160402557879D-06	
15	0.0	0.1000000000000000 01	0.141648343267068D-07	
MU1= 0.123121123427231D-07		MU2= 0.141648343267068D-07		
Z	HN(Z)	1/GAMMA(1+Z)	ERROR	
0.0	0.1000000000000000 01	0.1000000000000000 01	0.277555756156289D-16	
0.2500000000000000 00	0.110326265003943D 01	0.110326265132084D 01	0.128141031119355D-08	
0.333333333333333D 00	0.111984652065435D 01	0.111984652172219D 01	0.106783182296510D-08	
0.5000000000000000 00	0.112837916728166D 01	0.112837916709551D 01	-0.186146431602197D-09	
0.666666666666667D 00	0.110773216876300D 01	0.110773216743247D 01	-0.133053079650460D-08	
0.7500000000000000 00	0.108806525357446D 01	0.108806525213102D 01	-0.144343803576419D-08	
0.1000000000000000 01	0.999999999999999D 00	0.1000000000000000 01	0.105471187339390D-14	

V. NUMERICAL EVALUATION OF THE COEFFICIENTS IN THE TAYLOR SERIES EXPANSION OF  $[\Gamma(z + 1)]^{-1}$  ABOUT  $z = 0$

In this section we illustrate computation of the coefficients  $h_{n,k}$  according to the prescription (49)–(51). The relation between the notation in the latter equations and the machine printouts is as follows.

This paper	Machine
$f_{n,k}, g_{n,k}$	F(N, K), G(N, K)
$h_{n,k}$	H(N, K)
$z$	Z
$\sum_{k=0}^n h_{n,k} z^k$	HN(Z)

Machine calculations were done for  $n = 2(1) 40$ . The data for  $n = 10$  and 15 are recorded in Table III, and we deduce that the coefficients  $h_{n,k}$  are correct to at least 3 and 6 decimal places, respectively. For  $n = 20$  and 30, the values of  $h_{n,k}$  are correct to at least 8 and 13 decimal places, respectively. The quantity  $h_1$  is  $\gamma$ , the Euler or Euler–Mascheroni constant. Let  $\gamma_n = h_{n,1}$  be the approximation to  $\gamma$ . The values obtained for  $\gamma_n$ ,  $n = 5(5) 35$  are given in Table IV. The value given there for  $n = \infty$  is  $\gamma$  to 15 decimal places. Note that the difference of  $\gamma_n$  for  $n = 30$  and 35 from the true  $\gamma$  is no doubt due to round off. Thus on a heuristic basis, we have an alternative scheme to obtain the Taylor series coefficients and in particular Euler's constant.

TABLE IV  
Approximations for Euler's Constant

$n$	$\gamma_n$
5	0.57692 30769 23077
10	0.57722 04905 30812
15	0.57721 56570 84541
20	0.57721 56649 92483
25	0.57721 56649 00408
30	0.57721 56649 01537
35	0.57721 56649 01535
$\infty$	0.57721 56649 01533

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