

Weak Asymptotics for the Generating Polynomials of the Stirling Numbers of the Second Kind

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For the horizontal generating functions $P_n(z) = \sum_{k=1}^n S(n, k) z^k$ of the Stirling numbers of the second kind, a weak asymptotic is established, as $n \rightarrow \infty$. The distribution function F_n of the zeros of $Q_n(z) = P_n(nz)$ is investigated and by using the Stieltjes transformation, the limit of F_n in the sense of weak convergence is deduced. © 2001 Academic Press

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1. INTRODUCTION AND SUMMARY

In this paper we deduce the asymptotic distribution function of the zeros for the horizontal generating function of the Stirling numbers of the second kind $S(n, k)$, which are defined by the following double generating function (see [2, p. 50]):

$$\exp\{z(e^u - 1)\} =: 1 + \sum_{1 \leq k \leq n < \infty} S(n, k) \frac{u^n}{n!} z^k, \quad z, u \in \mathbb{C}. \quad (1.1)$$

The horizontal generating functions $P_n(z)$ are the coefficients of the following power series:

$$\exp\{z(e^u - 1)\} =: 1 + \sum_{n=1}^{\infty} \frac{P_n(z)}{n!} u^n, \quad z, u \in \mathbb{C}.$$

Concerning the zeros of P_n there is one result: The zeros are simple, real, and not greater than 0 (see [2, p. 271]). In [5] two asymptotic expansions for $Q_n(z) := P_n(nz)$ are deduced by means of the saddle point method. With $\Phi: \mathbb{C} \setminus \{-e, 0\} \rightarrow \mathcal{A} \cup \Gamma_+$, which maps $\mathbb{C} \setminus [-e, 0]$ conformally on

$\mathcal{A} := \{w \in \mathbb{C} \setminus \{0\} : w > -1 \text{ or } w = a + ib, a > -b \cot b, b \in (-\pi, \pi) \setminus \{0\}\}$, and $(-e, 0)$ one-one on $\Gamma_+ := \{w \in \partial\mathcal{A} : \Im(w) > 0\}$, the following results are obtained:

(i) With $\phi \in (0, \pi)$ there is the oscillating asymptotics

$$Q_n(x(\phi)) = k_n(\phi) \left(\sin \left(n \left(\pi - \phi + \frac{\sin^2 \phi}{\phi} \right) + \eta(\phi) \right) + \mathcal{O} \left(\frac{1}{n} \right) \right)$$

with $k_n(\phi) > 0$, $\eta(\phi)$ bounded by $\frac{\pi}{2}$ and π , $x(\phi) \in (-e, 0)$, $x(\phi) w(\phi) e^{w(\phi)} = 1$,

$$x(\phi) = -\frac{\sin \phi}{\phi} e^{\phi \cot \phi} \quad \text{and} \quad \Phi(x(\phi)) = w(\phi) := \frac{\phi}{\sin \phi} e^{i(\pi - \phi)}. \quad (1.2)$$

(ii) With $z \in \mathbb{C} \setminus [-e, 0]$, $w = \Phi(z)$ and $zwe^w = 1$, it holds that

$$Q_n(z) = \frac{n!}{\sqrt{2\pi n}} \frac{1}{w^n} \exp \left\{ \frac{n}{w} (1 - e^{-w}) \right\} (1+w)^{-1/2} \left(1 + \mathcal{O} \left(\frac{1}{n} \right) \right),$$

where the \mathcal{O} -term holds uniformly on every compact subset of $\mathbb{C} \setminus [-e, 0]$. Examining these results, we can presume that nearly all zeros of Q_n are in $[-e, 0]$, because for sufficiently large n the asymptotic in (ii) is not equal to 0. Therefore, we discuss the position of the zeros by investigating the distribution function of the zeros for $Q_n(z)$:

$$F_n(\xi) := \frac{1}{n} N_n(\xi), \quad N_n(\xi) := |\{x \leq \xi : Q_n(x) = 0\}|, \quad n \in \mathbb{N}.$$

By using the Stieltjes transformation, we get a weak asymptotic; i.e., we prove the weak convergence of the sequence F_n to a distribution function F of the following type,

$$F(x) = \begin{cases} 0, & x \leq -e \\ 1 + \frac{1}{\pi} \left(\Im \left(\frac{1}{w} \right) - \text{ph}(w) \right), & x \in (-e, 0) \\ 1, & x \geq 0, \end{cases}$$

with $\text{ph}(w) \in (0, \pi)$, $w \in \partial\mathcal{A}$, $xwe^w = 1$. With the above parametrization (1.2), it holds further that

$$F \left(-\frac{\sin \phi}{\phi} e^{\phi \cot \phi} \right) = \frac{1}{\pi} \left(\phi - \frac{\sin^2 \phi}{\phi} \right), \quad \phi \in (0, \pi).$$

2. WEAK ASYMPTOTICS

To investigate the position of the zeros of Q_n , which are all simple, real, and not greater than 0 (see [2, p. 271]), we define

$$Q_n(z) = n^n \prod_{\nu=1}^n (z - x_{n,\nu})$$

$$\text{with } -\infty < x_{n,1} < \dots < x_{n,n} = 0, \quad n \in \mathbb{N},$$

$$N_n(\xi) := |\{ \nu \in \{1, \dots, n\} : x_{n,\nu} \leq \xi \}|, \quad n \in \mathbb{N}, \quad \text{and}$$

$$F_n(\xi) := \frac{1}{n} N_n(\xi), \quad n \in \mathbb{N}.$$

For computing the limit probability distribution F in the sense of weak convergence, we observe the logarithmic derivative

$$\begin{aligned} h_{F_n}(z) &:= \frac{1}{n} \frac{Q'_n(z)}{Q_n(z)} = \frac{1}{n} \sum_{\nu=1}^n \frac{1}{z - x_{n,\nu}} \\ &= \int_{-\infty}^0 \frac{1}{z-t} dF_n(t), \quad z \in \mathbb{C} \setminus (-\infty, 0], \end{aligned} \quad (2)$$

which represents the Stieltjes transform of F_n . The following theorem supplies the limit of this sequence.

THEOREM 2.1. *With the above mentioned notations, h_{F_n} and F_n hold:*

- (i) $h_{F_n}(z)$ converges to $h(z) := e^{\Phi(z)} - 1$ (compactly) on $\mathbb{C} \setminus [-e, 0]$.
- (ii) The sequence of distributions F_n converges weakly to a distribution F ; i.e., if F is continuous at $\xi \in \mathbb{R}$, then $\lim_{n \rightarrow \infty} F_n(\xi) = F(\xi)$ and:

$$\int_{-\infty}^0 \frac{1}{z-t} dF(t) = \int_{-e}^0 \frac{1}{z-t} dF(t) = h(z), \quad z \in \mathbb{C} \setminus [-e, 0].$$

Proof. (i) Let $K \subset \mathbb{C} \setminus [-e, 0]$ be compact, $z \in K$, and

$$G_n(z) := \frac{n!}{\sqrt{2\pi n}} \frac{1}{\Phi(z)^n} \exp \left\{ n \left(\frac{1}{\Phi(z)} - z \right) \right\} (1 + \Phi(z))^{-1/2}.$$

Because Q_n/G_n converges uniformly to 1 on K (see [5, Theorem 3.3]), it follows from (2.1) that

$$\begin{aligned} \lim_{n \rightarrow \infty} h_{F_n}(z) &= \lim_{n \rightarrow \infty} \frac{1}{n} \frac{G'_n(z)}{G_n(z)} \\ &= \lim_{n \rightarrow \infty} \frac{1}{n} \left(-n \frac{\Phi'(z)}{\Phi(z)} - n \left(\frac{\Phi'(z)}{\Phi(z)^2} + 1 \right) \right. \\ &\quad \left. - \frac{1}{2} (1 + \Phi(z))^{-1} \Phi'(z) \right) \\ &= -\frac{\Phi'(z)}{\Phi(z)} - \frac{\Phi'(z)}{\Phi(z)^2} - 1. \end{aligned}$$

The uniform convergence follows from the compact convergence in [5, Theorem 3.3] and because Φ and Φ' are bounded on K . Let Ψ be the inverse function of Φ , $\Psi(w) = (we^w)^{-1}$, $w \in \mathcal{A}$ (see [5, Lemma 2.3]): then we obtain that $\Phi'(z) = (\Psi'(\Phi(z)))^{-1}$, $\Psi'(w) = e^{-w}(-w^{-2} - w^{-1})$, and further that

$$\begin{aligned} \lim_{n \rightarrow \infty} h_{F_n}(z) &= \frac{e^{\phi(z)}}{-\Phi(z)^{-2} - \Phi(z)^{-1}} \left(-\frac{1}{\Phi(z)} - \frac{1}{\Phi(z)^2} \right) - 1 \\ &= \frac{e^{\phi(z)}}{1 + \Phi(z)} (\Phi(z) + 1) - 1 = e^{\phi(z)} - 1 = h(z). \quad \blacksquare \end{aligned}$$

(ii) By using the theorem of Grommer and Hamburger (see [10, p. 175]) and Lemma 1 in [6, p. 383], the proof is completed if $\Re(iy)h(iy) \rightarrow 1$ for $0 < y \rightarrow \infty$. This follows from [5], Lemma 2.3:

$$\lim_{z \rightarrow \infty} zh(z) = \lim_{w \rightarrow 0} \Psi(w) h(\Psi(w)) = \lim_{w \rightarrow 0} \frac{1}{w} e^{-w} (e^w - 1) = 1.$$

Since h is analytic on $\mathbb{C} \setminus [-e, 0]$, the lower boundary in the integral representation $-\infty$ can be replaced by $-e$. \blacksquare

Now we focus on determining the distribution F . To use some well-known results concerning the inversion of Stieltjes transforms, we make the following assumption:

$$F \in C_1(-e, 0), F'(t) = f(t), t \in (-e, 0). \quad (2.2)$$

Thereby, we can apply an inversion formula for the Stieltjes transform

$$h(z) = e^{\phi(z)} - 1 = \int_{-e}^0 \frac{f(t)}{z-t} dt, \quad z \in \mathbb{C} \setminus [-e, 0]. \quad (2.3)$$

THEOREM 2.2 *The function f with the Stieltjes transform h and the distribution F hold:¹*

$$(i) \quad f(t) = \frac{1}{\pi} \Im(\exp(\Phi(t))), \quad t \in (-e, 0),$$

$$(ii) \quad F(x) = \begin{cases} 0, & x \leq -e \\ 1 + \frac{1}{\pi} \left(\Im \left(\frac{1}{\Phi(x)} \right) - \text{ph}(\Phi(x)) \right), & x \in (-e, 0), \text{ph}(\Phi(x)) \in (0, \pi) \\ 1, & x \geq 0, \end{cases}$$

$$(iii) \quad F(x(\phi)) = \frac{1}{\pi} \left(\phi - \frac{\sin^2 \phi}{\phi} \right),$$

$$x(\phi) = -\frac{\sin \phi}{\phi} e^{\phi \cot \phi}, \quad \phi \in (0, \pi).$$

Proof. (i) Let t be in $(-e, 0)$; then by using Theorem 14.1 in [11, p. 126]:

$$f(t) = \lim_{y \rightarrow 0_+} \frac{h(t - iy) - h(t + iy)}{2\pi i}. \quad (2.4)$$

To compute $h(t - i0)$ let $z \notin \mathbb{R}$, $\Re(z) \in (-e, 0)$, $zwe^w = 1$, $w = x + iy$, $y \neq 0$, and $w \in \mathcal{A}$; then we have:

$$\begin{aligned} \Im(z) &= \Im \left(\frac{1}{x + iy} e^{-x - iy} \right) = \Im \left(\frac{x - iy}{x^2 + y^2} e^{-x} e^{-iy} \right) \\ &= \frac{e^{-x}}{x^2 + y^2} (-x \sin y - y \cos y) \\ &= \frac{e^{-x}}{x^2 + y^2} \sin y (-x - y \cot y). \end{aligned}$$

So by the definition of \mathcal{A} we can conclude that $\Im(z)$ is less than or greater than 0 if and only if y is greater than or less than 0, respectively. Thus (2.4) becomes:

$$f(t) = \frac{1}{2\pi i} (\exp(\Phi(t)) - \exp(\overline{\Phi(t)})) = \frac{1}{\pi} \Im(\exp(\Phi(t))).$$

¹ The result in (iii) is not surprising; compare with the sin-term in (1.2).

Because f has been determined by the help of (2.2) we still have to verify that f complies with (2.3). That can be easily considered by the substitutions $t = \Psi(w)$, $w \in \Gamma_+$, and $t = \Psi(w)$, $w \in \Gamma_-$, and the use of the residue theorem.

(ii) By Theorem 2.1 and (2.2) there is a c in $[0, 1)$ satisfying:

$$F(x) = \begin{cases} 0, & x < -e \\ c, & x = -e \\ c + \int_{-e}^x f(t) dt, & x \in (-e, 0) \\ 1, & x \geq 0. \end{cases} \quad (2.5)$$

With x in $(-e, 0)$ and $t = \Psi(w) = (we^w)^{-1}$, it follows that

$$\begin{aligned} \int_{-e}^x \frac{1}{\pi} \Im(\exp(\Phi(t))) dt &= \frac{1}{\pi} \Im \left(\int_{-1, w \in \Gamma_+}^{\Phi(x)} e^w e^{-w} \left(-\frac{1}{w^2} - \frac{1}{w} \right) dw \right) \\ &= \frac{1}{\pi} \Im \left(\frac{1}{\Phi(x)} + 1 - \ln(\Phi(x)) + \ln(-1) \right) \\ &= 1 + \frac{1}{\pi} \left(\Im \left(\frac{1}{\Phi(x)} \right) - \text{ph}(\Phi(x)) \right), \end{aligned}$$

which has the limit 0 for $x \rightarrow -e_+$ and 1 for $x \rightarrow 0_-$. Hence, c must be equal to 0 and the proof is completed.

(iii) Let Φ be in $(0, \pi)$; then due to (ii) and (1.2) we may write:

$$\begin{aligned} F(x(\phi)) &= 1 + \frac{1}{\pi} \left(\Im \left(\frac{1}{\Phi(x(\phi))} \right) - \text{ph}(\Phi(x(\phi))) \right) \\ &= 1 + \frac{1}{\pi} \left(\Im \left(\frac{\sin \phi}{\phi} e^{-i(\pi-\phi)} \right) - \text{ph} \left(\frac{\phi}{\sin \phi} e^{i(\pi-\phi)} \right) \right) \\ &= 1 - \frac{1}{\pi} \frac{\sin^2 \phi}{\phi} - 1 + \frac{\phi}{\pi} = \frac{1}{\pi} \left(\phi - \frac{\sin^2 \phi}{\phi} \right). \quad \blacksquare \end{aligned}$$

Besides the access to the density f with the help of the Stieltjes transform, there is also the possibility of using an inversion formula for the Mellin transform $g(s)$ of $f_*(t) := f(-t)$:

$$g(s) := \int_0^e f_*(t) t^{s-1} dt = \int_{-e}^0 f(t) (-t)^{s-1} dt, \quad \Re(s) > 1. \quad (2.6)$$

Indeed, that does not lead to the above mentioned form of f , but we can obtain some interesting results by using this method.

THEOREM 2.3. *Let x be in $(-e, 0)$, $\Re(s) > 1$ and $\ln(s-1) = \ln|s-1| + i\text{ph}(s-1)$, $\text{ph}(s-1) \in (-\pi, \pi)$, then:*

- (i)
$$g(s) = \frac{(s-1)^{(s-1)}}{\Gamma(s+1)},$$
- (ii)
$$f(x) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} \frac{(s-1)^{s-1}}{\Gamma(s+1)} (-x)^{-s} ds, \quad c > 1,$$
- (iii)
$$f(x) = \frac{1}{-x\pi^2} \int_0^\infty \frac{(-x)^r}{r^r} \sin^2(\pi r) \frac{\Gamma(r)}{1-r} dr.$$

Proof. (i) To compute $g(s)$ we observe that for $|z| > e$:

$$\begin{aligned} e^{\Phi(z)} - 1 &= \int_{-e}^0 \frac{f(t)}{z-t} dt = \frac{1}{z} \int_{-e}^0 f(t) \sum_{k=0}^{\infty} \left(\frac{t}{z}\right)^k dt \\ &= \sum_{k=0}^{\infty} \frac{(-1)^k}{z^{k+1}} \int_0^e f_*(t) t^k dt. \end{aligned}$$

On the other hand we can develop $e^{\Phi(z)} - 1$ into a Bürmann Lagrange series (see [8, pp. 124–125]):

$$e^{\Phi(z)} - 1 = \sum_{k=1}^{\infty} \frac{1}{z^k} \frac{1}{k!} \left[\frac{d^{k-1} e^x (e^{-x})^k}{dx^{k-1}} \right]_{x=0} = \sum_{k=0}^{\infty} \frac{(-1)^k k^k}{(k+1)!} \frac{1}{z^{k+1}}.$$

By the identity theorem for Laurent series, an identity theorem for analytic functions (Theorem 5.81 in [9, p. 186]), and by analytic continuation the claimed form of $g(s)$ is proved.

(ii) By using an inversion formula for $g(s)$ (see [4, p. 409]) it follows that

$$f(x) = f_*(-x) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} \frac{(s-1)^{s-1}}{\Gamma(s+1)} (-x)^{-s} ds, \quad c > 1. \quad (2.7)$$

(iii) To prove (iii) we look at a modified path of integration (Fig. 1) with $\tilde{c} = c-1$, $d > 0$, $R := |\tilde{c} - id|$, $\alpha_- := \text{ph}(\tilde{c} - id) \in (-\frac{\pi}{2}, 0)$, $\alpha_+ = \text{ph}(\tilde{c} + id) = -\alpha_-$, and:

$$\begin{aligned} \gamma_1 &:= \{s \in \mathbb{C} : s = \tilde{c} + iy, y \in [-d, d]\}, \\ \gamma_2 &:= \{s \in \mathbb{C} : s = Re^{-i\psi}, \psi \in [\alpha_+, \pi]\}, \\ \gamma_3 &:= \{s \in \mathbb{C} : s = re^{-i\pi}, r \in [-R, -1/R]\}, \\ \gamma_4 &:= \{s \in \mathbb{C} : s = R^{-1}e^{i\psi}, \psi \in [-\pi, \pi]\}, \\ \gamma_5 &:= \{s \in \mathbb{C} : s = re^{i\pi}, r \in [1/R, R]\}, \\ \gamma_6 &:= \{s \in \mathbb{C} : s = Re^{i(\pi-\psi)}, \psi \in [0, \pi - \alpha_+]\}. \end{aligned}$$

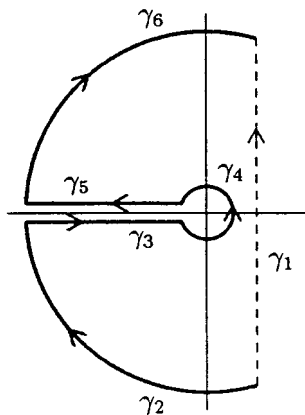


FIG. 1. The path of integration for Theorem 2.3(iii).

By Cauchy's theorem and analytic continuation of g it follows that

$$\begin{aligned} & \int_{c-i\infty}^{c+i\infty} g(s)(-x)^{-s} ds \\ &= \lim_{d \rightarrow \infty} \int_{\gamma_2 + \gamma_3 + \gamma_4 + \gamma_5 + \gamma_6} g(s+1)(-x)^{-s-1} ds. \end{aligned} \quad (2.8)$$

For investigating \int_{γ_2} let $s = Re^{-i\psi}$, $R > 1$, $\psi \in [\alpha_+, \pi]$; then by the functional equation of the Gamma function (see [1, p. 48]) and Stirling's formula (see [7, p. 294]) it holds that

$$\begin{aligned} & g(s+1)(-x)^{-s-1} \\ &= \frac{s^s}{\Gamma(s+2)} (-x)^{-s-1} \\ &= \frac{s^s}{s+1} \frac{\sin(-\pi s)}{\pi} \Gamma(-s) (-x)^{-s-1} \\ &= \frac{s^s}{s+1} \frac{\sin(-\pi s)}{\pi} e^s (-s)^{-s} \sqrt{\frac{2\pi}{-s}} (-x)^{-s-1} \left(1 + \mathcal{O}\left(\frac{1}{-s}\right)\right) \\ &= \frac{e^s \sqrt{2}}{(-x)^{s+1} (s+1) \sqrt{R\pi}} \frac{e^{-i\pi s} - e^{i\pi s}}{2i} \\ & \quad \times e^{-(1/2)i(-\psi + \pi)} e^{s \ln(R) - is\psi} e^{-s \ln(R) - is(-\psi + \pi)} \left(1 + \mathcal{O}\left(\frac{1}{-s}\right)\right) \\ &= \left(\frac{e}{-x}\right)^s \frac{-1}{-x(s+1) \sqrt{2\pi s}} (e^{-2i\pi s} - 1) \left(1 + \mathcal{O}\left(\frac{1}{-s}\right)\right), \quad d \rightarrow \infty. \end{aligned}$$

Since $\Im(s) \leq 0$ and $\Re(s) \leq \tilde{c}$, \int_{γ_2} is satisfying:

$$\left| \int_{\gamma_2} g(s+1)(-x)^{-s-1} ds \right| \leq \left(\frac{e}{-x} \right)^{\tilde{c}} \frac{1}{|x| (R-1) \sqrt{2\pi R}} 2\pi R \left(1 + \mathcal{O}\left(\frac{1}{R}\right) \right) \rightarrow 0, \quad d \rightarrow \infty. \quad (2.9)$$

By analogous argumentation it follows that

$$\left| \int_{\gamma_6} g(s+1)(-x)^{-s-1} ds \right| \rightarrow 0, \quad d \rightarrow \infty. \quad (2.10)$$

To estimate \int_{γ_4} let $s = R^{-1}e^{i\psi}$, $\psi \in [-\pi, \pi]$. Since $(\Gamma(s+2))^{-1} \rightarrow 1$ and $|s^s| \rightarrow 1$ as $d \rightarrow \infty$, it follows that

$$\left| \int_{\gamma_4} g(s+1)(-x)^{-s-1} ds \right| \leq \max_{s \in \gamma_4} \left| \frac{s^s (-x)^{-s-1}}{\Gamma(s+2)} \right| \frac{2\pi}{R} \rightarrow 0, \quad (2.11)$$

as $d \rightarrow \infty$. Altogether, we conclude from (2.7), (2.8), (2.9), (2.10), and (2.11) with the substitutions $s = re^{-i\pi}$ and $s = re^{i\pi}$:

$$\begin{aligned} f(x) &= \frac{1}{2\pi i} \left(\int_{\infty}^0 g(re^{-i\pi} + 1)(-x)^{-re^{-i\pi}-1} e^{-i\pi} dr \right. \\ &\quad \left. + \int_0^{\infty} g(re^{i\pi} + 1)(-x)^{-re^{i\pi}-1} e^{i\pi} dr \right) \\ &= \frac{1}{-2\pi i x} \int_0^{\infty} \frac{(-x)^r}{\Gamma(2-r)} ((re^{-i\pi})^{re^{-i\pi}} - (re^{i\pi})^{re^{i\pi}}) dr \\ &= \frac{1}{-2\pi i x} \int_0^{\infty} \frac{(-x)^r}{\Gamma(2-r)} (e^{-r \ln r + i r \pi} - e^{-r \ln r - i r \pi}) dr \\ &= \frac{1}{-\pi x} \int_0^{\infty} \frac{(-x)^r}{(1-r) \Gamma(1-r)} \frac{\sin(r\pi)}{r^r} dr \\ &= \frac{1}{\pi(-x)} \int_0^{\infty} \frac{(-x)^r}{1-r} \frac{\Gamma(r) \sin(r\pi)}{\pi} \frac{\sin(r\pi)}{r^r} dr \\ &= \frac{1}{\pi^2(-x)} \int_0^{\infty} \frac{(-x)^r}{r^r} \sin^2(r\pi) \frac{\Gamma(r)}{1-r} dr. \quad \blacksquare \end{aligned}$$

Finally, we investigate the rise of f and its asymptotic behavior in the points $-e$ and 0 .

THEOREM 2.4. *Let x be in $(-e, 0)$; then:*

- (i) $f(x) \sim (\sqrt{2}/(e^{3/2}\pi))(e+x)^{1/2}$, as $x \rightarrow -e_+$,
- (ii) $f(x) \sim \ln^{-2}(-x)(-x)^{-1}$, as $x \rightarrow 0_-$,
- (iii) f is increasing strictly on $(-e, 0)$.

Proof. (i) By Theorem 2.3(ii) and with $u := 1 - \ln(-x)$ we get:

$$f(x) = \frac{1}{2\pi i} \int_{c-i\infty}^{c+i\infty} \frac{(s-1)^{s-1}}{\Gamma(s+1)} e^{-s} e^{su} ds.$$

Moreover, with Stirling's formula (see [7, p. 294]), as $s \rightarrow \infty$, it follows that

$$\begin{aligned} \frac{(s-1)^{s-1}}{\Gamma(s+1)} e^{-s} &= \frac{(s-1)^{s-1}}{s(s-1)\Gamma(s-1)} e^{-s} \\ &\sim \frac{(s-1)^{s-1} e^{-s}}{s(s-1)(s-1)^{s-1} e^{-(s-1)}} \sqrt{\frac{s-1}{2\pi}} \sim \frac{s^{-3/2}}{e\sqrt{2\pi}}. \end{aligned}$$

Thus the conditions of an Abel theorem for inversions of Laplace transforms (Theorem 3 in [4, p. 503]) are fulfilled and as $u \rightarrow 0_+$ and $x \rightarrow -e_+$ respectively f holds:

$$\begin{aligned} f(x) &\sim \frac{1}{e\sqrt{2\pi}} \frac{u^{1/2}}{\Gamma(\frac{3}{2})} = \frac{\sqrt{2}}{e\pi} (1 - \ln(-x))^{1/2} \\ &= \frac{\sqrt{2}}{e\pi} \left(-\ln \left(1 - \frac{x+e}{e} \right) \right)^{1/2} \\ &\sim \frac{\sqrt{2}}{e\pi} \left(\frac{x+e}{e} \right)^{1/2} = \frac{\sqrt{2}}{e^{3/2}\pi} (x+e)^{1/2}. \end{aligned}$$

(ii) Using Theorem 2.3(iii), we have $f(x) = \tilde{f}(-\ln(-x))/-x$, with

$$\tilde{f}(-\ln(-x)) := \int_0^\infty e^{-(-\ln(-x))r} \frac{\sin^2(\pi r)}{\pi^2 r^r} \frac{\Gamma(r)}{1-r} dr.$$

Since

$$\frac{\sin^2(\pi r)}{\pi^2 r^r} \frac{\Gamma(r)}{1-r} = \frac{\sin(\pi r)}{\pi r^r} \frac{1}{\Gamma(2-r)} \sim r, \quad \text{as } r \rightarrow 0_+,$$

we can apply an Abel theorem for Laplace integrals (Theorem 33.3 in [3, p. 241]) and obtain the asymptotic behavior of \tilde{f} as $-\ln(-x) \rightarrow \infty$,

$$\tilde{f}(-\ln(-x)) \sim \frac{\Gamma(1+1)}{(-\ln(-x))^2}, \quad \text{as } -\ln(-x) \rightarrow \infty,$$

and that means $f(x) \sim \ln^{-2}(-x)(-x)^{-1}$, as $x \rightarrow 0_-$.

(iii) Using Theorem 2.3 (iii) and a theorem on the derivative of Laplace integrals (Theorem 6.1 in [3, p. 37]), it follows that

$$f'(x) = \frac{1}{(-x)^2 \pi^2} \int_0^\infty \frac{(-x)^r}{r^r} \sin^2(\pi r) \Gamma(r) dr,$$

which is greater than 0 for all x in $(-e, 0)$, and thus the proof is completed. ■

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