

See-saw approximations with the gamma function integral

As is well-known, integration by parts and induction on n yield

$$\int_0^{\infty} t^n e^{-t} dt = n!$$

for all natural numbers (i.e., nonnegative integers) n . Applying the same technique to a proper integral of the same type yields

$$\frac{1}{n!} \int_0^x t^n e^{-t} dt + \frac{1}{e^x} \sum_{k=0}^n \frac{x^k}{k!} = 1$$

for all natural numbers n and all real numbers x .

Note that $\sum_{k=0}^n \frac{x^k}{k!}$ is a truncation of the Maclaurin series for e^x ; conceive it as an approximation to e^x . The second term on the left-hand side of this equation expresses the relative accuracy of that approximation. In the same way, the first term expresses the relative accuracy of $\int_0^x t^n e^{-t} dt$ as an approximation to $n!$. The equation asserts that these approximations are in a see-saw relationship: the one approximation is as good as the other is bad. (This interpretation is satisfying only for $x \geq 0$, when both terms lie in $[0, 1]$.)