

A PROOF OF STIRLING'S FORMULA

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The object of present note is to give a very short proof of Stirling's formula which uses only a formula for the generalized zeta function. There are several proofs for this formula. For example, Dr. E. J. Routh gave an elementary proof using Wallis' theorem in lectures at Cambridge ([5, pp.66-68]). We can find another proof which used the Maclaurin summation formula ([5, pp.116-120]). In [1], they used the Central Limit Theorem or the inversion theorem for characteristic functions. In [2], P. Diaconis and D. Freeman provided another proof similarly as in [1]. J. M. Patin [7] used the Lebesgue dominated convergence theorem.

For our purpose we introduce a known formula ([6, pp.22-25]):

$$(1) \quad \zeta'(0, a) = \log \Gamma(a) - \frac{1}{2} \log(2\pi),$$

where $\zeta(s, a)$ is the generalized (or Hurwitz) zeta function and $\zeta'(s, a) = \frac{\partial}{\partial s} \zeta(s, a)$.

We may use the Bohr-Mollerup theorem ([3], p.179; [4], p.868) to obtain the formula (1). The theorem is as follows:

The Euler gamma function $\Gamma(a)$ is the only function defined for $a > 0$ which is positive, is 1 at $a = 1$, satisfies the functional equation $a\Gamma(a) = \Gamma(a + 1)$, and is logarithmically convex.

THEOREM. *Let $\zeta(s, a) = \sum_{k=0}^{\infty} (k + a)^{-s}$ be the Hurwitz ζ -function, where $a > 0$ and $\text{Re}(s) > 1$, then we have*

$$\Gamma(a) = \frac{e^{\zeta'(0, a)}}{R},$$

where R is a constant.

Proof. It is well known ([6], p.22) that $\zeta(s, a)$ is analytically continued for all $s \neq 1, (a > 0)$. We observe that

$$\begin{aligned} \zeta(s, a + 1) &= \zeta(s, a) - a^{-s}, \\ \zeta'(s, a + 1) &= \zeta'(s, a) + a^{-s} \log a, \\ \zeta'(0, a + 1) &= \zeta'(0, a) + \log a. \end{aligned}$$

Letting $H(a) = e^{\zeta'(0, a)}$, we have $H(a + 1) = aH(a), a > 0$, and

$$(2) \quad \frac{d^2}{da^2} \log H(a) = \frac{d^2}{da^2} \frac{d}{ds} \zeta(s, a)|_{s=0} = \sum_{k=0}^{\infty} \frac{1}{(k + a)^2} > 0, \quad a > 0,$$

which implies that $H(a)$ is logarithmically convex.

And by the analytic continuation of $\zeta(s, a)$ one sees that $H(a)$ is in C^∞ on R^+ . So by the Bohr-Mollerup theorem we obtain

$$H(a) = \Gamma(a)R,$$

where R is a constant which is equal to $e^{\zeta'(0)} = (2\pi)^{-1/2}$ from (1) since $\zeta(s, 1) = \zeta(s)$, where $\zeta(s)$ is the Riemann zeta function.

It should be **noted** in passing that the equation (2) holds for $\text{Re}(s) > 1, a > 0$ and so formally we cannot substitute $s = 0$ for the second equality of (2), but since the right-hand side series converges absolutely for $\text{Re}(s) > -1$ after differentiating, we can obtain the last equality of the equation (2) by analytic continuation.

Recall the Hermite's formula for $\zeta(s, a)$ ([6], p.23):

$$(3) \quad \zeta(s, a) = \frac{1}{2}a^{-s} + \frac{a^{1-s}}{s-1} + 2 \int_0^\infty (a^2 + t^2)^{-\frac{1}{2}s} \left\{ \sin \left(s \arctan \frac{t}{a} \right) \right\} \frac{dt}{e^{2\pi t} - 1},$$

where $s \neq 1, \text{Re}(a) > 0$. Differentiating both sides of the equation (3) with respect to s , and letting $s = 0$ in the resulting equation, we obtain

$$(4) \quad \zeta'(0, a) + a + \frac{1}{2} \log a - a \log a = 2 \int_0^\infty \arctan \frac{t}{a} \frac{dt}{e^{2\pi t} - 1}.$$

Taking the limit as $a \rightarrow \infty$ in (4), we have

$$(5) \quad \lim_{a \rightarrow \infty} \left[\zeta'(0, a) + a + \frac{1}{2} \log a - a \log a \right] = 0.$$

Taking the exponential on both sides of (5) and considering the equation (1), we can finally obtain the Stirling's formula:

$$(6) \quad \lim_{a \rightarrow \infty} \frac{\Gamma(a)e^a\sqrt{a}}{a^a} = \sqrt{2\pi}.$$

Replacing a by a positive integer n in (6) with $\Gamma(n) = (n-1)!$, we have the familiar Stirling's formula:

$$\lim_{n \rightarrow \infty} \frac{e^n n!}{n^{n+\frac{1}{2}}} = \sqrt{2\pi}.$$

References

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