

AN IRRESISTIBLE INTEGRAL

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Boros and Moll's classic book *Irresistible Integrals* contains a peculiar but beautiful formula of which we will outline a proof below. The result reads

$$\int_1^\infty \frac{\{x\} - \frac{1}{2}}{x} dx = -1 + \ln(\sqrt{2\pi}) \approx -0.08106\dots$$

Here $\{x\}$ denotes the fractional part of x .

To prove the result, one needs Stirling's asymptotic formula for $n!$:

$$n! \sim \sqrt{2\pi n} n^{n+\frac{1}{2}} e^{-n}$$

Stirling's formula is an asymptotic result which means that as $n \rightarrow \infty$, the relative error converges to zero. More precisely, we have

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

We will come back to this formula in due time. To begin to prove the main result, write:

$$\ln\{n!\} = \ln\left(\prod_{k=1}^n k\right) = \sum_{k=2}^{\infty} \ln(k)$$

Since

$$\ln(k) = \int_1^k \frac{dx}{x}$$

we have

$$\ln\{n!\} = \sum_{k=2}^n \int_1^k \frac{dx}{x}$$

Furthermore, if we subdivide the region of integration, we have

$$\int_1^k \frac{dx}{x} = \sum_{j=1}^{k-1} \int_j^{j+1} \frac{dx}{x}$$

So finally, we obtain

$$\ln\{n!\} = \sum_{k=2}^n \left\{ \sum_{j=1}^{k-1} \int_j^{j+1} \frac{dx}{x} \right\}$$

We can now exchange the order of summation. To see why this is the case, let us write the first few values of k for the first sum:

$$k = 2 \Rightarrow \int_1^2$$
$$k = 3 \Rightarrow \int_1^2 + \int_2^3$$

$$k = 4 \Rightarrow \int_1^2 + \int_2^3 + \int_3^4$$

and in general,

$$k = n \Rightarrow \int_1^2 + \int_2^3 + \int_3^4 + \cdots + \int_{n-1}^n$$

Then in the second sum we sum all of these horizontally. This is equivalent to just performing the sum first vertically. In the end, we obtain:

$$\begin{aligned} \ln\{n!\} &= (n-1) \int_1^2 \frac{dx}{x} + (n-2) \int_2^3 \frac{dx}{x} + (n-3) \int_3^4 \frac{dx}{x} + \cdots + \int_{n-1}^n \frac{dx}{x} \\ &= \int_1^2 \frac{(n-1)}{x} dx + \int_2^3 \frac{(n-2)}{x} dx + \int_3^4 \frac{(n-3)}{x} dx + \cdots + \int_{n-1}^n \frac{1}{x} dx \end{aligned}$$

With $1 \leq j \leq n-1$, each term in the last sum is of the form

$$\int_j^{j+1} \frac{(n-j)}{x} dx = \int_j^{j+1} \frac{n - \lfloor x \rfloor}{x} dx$$

because for the integration interval $j \leq x < j+1$, we have $\lfloor x \rfloor = j$. Thus

$$\ln\{n!\} = \int_1^n \frac{n - \lfloor x \rfloor}{x} dx$$

Since $\lfloor x \rfloor = x - \{x\}$, we have $n - \lfloor x \rfloor = n - x + \{x\}$. Plugging this in above yields

$$\begin{aligned} \ln\{n!\} &= \int_1^n \frac{n - x + \{x\}}{x} dx = \int_1^n \frac{n}{x} dx - \int_1^n dx + \int_1^n \frac{\{x\}}{x} dx \\ &= n \ln(n) - (n-1) + \int_1^n \frac{\{x\}}{x} dx \\ &= n \ln(n) - n + 1 + \frac{1}{2} \ln(n) + \int_1^n \frac{\{x\} - \frac{1}{2}}{x} dx \\ &= \left(n + \frac{1}{2}\right) \ln(n) - n + 1 + \int_1^n \frac{\{x\} - \frac{1}{2}}{x} dx \\ &= \ln\left(n^{n+\frac{1}{2}}\right) + \ln(e^{-n}) + \ln\left(e^{1+\int_1^n \frac{\{x\} - \frac{1}{2}}{x} dx}\right) \end{aligned}$$

Therefore

$$\begin{aligned} n! &= n^{n+\frac{1}{2}} \cdot e^{-n} \cdot e^{1+\int_1^n \frac{\{x\} - \frac{1}{2}}{x} dx} \\ \Rightarrow e^{1+\int_1^n \frac{\{x\} - \frac{1}{2}}{x} dx} &= \frac{n!}{n^{n+\frac{1}{2}} \cdot e^{-n}} \end{aligned}$$

Now if we take the limit as $n \rightarrow \infty$, we can apply Stirling's formula and we obtain

$$e^{1+\int_1^n \frac{\{x\} - \frac{1}{2}}{x} dx} = \sqrt{2\pi}$$

so that the result follows.