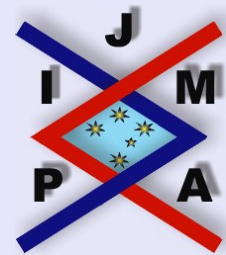


MONOTONICITY PROPERTIES OF THE RELATIVE ERROR OF A PADÉ APPROXIMATION FOR MILLS' RATIO

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[Abstract](#)

[Contents](#)



[Home Page](#)

[Go Back](#)

[Close](#)

[Quit](#)

Abstract

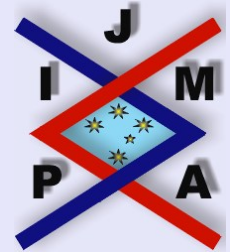
Based on a “monotonicity” analogue of the l’Hospital Rule, monotonicity properties of the relative error are established for a Padé approximation of Mills’ ratio.

2000 Mathematics Subject Classification: Primary: 26A48, 26D10, 26D15, 33B20, 40A15, 41A17, 41A21, 62E17; Secondary: 11Y65, 60E05, 60E15, 62E20, 62F03, 62G10

Key words: Mills’ ratio, Complementary error function, Failure rate, Padé approximation, Continuous fractions, Relative error, L’Hospital’s Rule, Monotonicity

Contents

1	Introduction, Statement of Results, and Discussion	3
2	Auxiliary Results	11
3	Proofs of Main Results	14
	References	



Monotonicity Properties of the Relative Error of a Padé Approximation for Mills’ Ratio

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 2 of 19

1. Introduction, Statement of Results, and Discussion

Let

$$\varphi(t) := \frac{1}{\sqrt{2\pi}} e^{-t^2/2} \quad \text{and} \quad \bar{\Phi}(t) := \int_t^\infty \varphi(u) du = \frac{1}{2} \operatorname{erfc} \left(\frac{t}{\sqrt{2}} \right)$$

denote, as usual, the density and tail function of the standard normal law; erfc denotes the complementary error function. The ratio

$$r(t) := \frac{\bar{\Phi}(t)}{\varphi(t)}$$

is known as Mills' ratio; see, e.g., [6, Sect. 2.26]; its reciprocal, $\frac{\varphi(t)}{\bar{\Phi}(t)}$, is the so-called failure rate for the standard normal law.

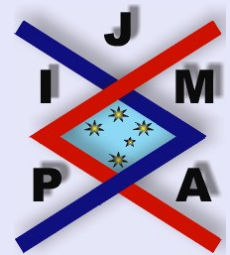
The most well-known results on Mills' ratio include the inequality

$$(1.1) \quad r(t) < \frac{1}{t} \quad \forall t > 0$$

and the asymptotic relation

$$(1.2) \quad r(t) \sim \frac{1}{t} \quad \text{as } t \rightarrow \infty;$$

as usual, $a \sim b$ means $\frac{a}{b} \rightarrow 1$; cf., e.g., inequalities [6, Sect. 2.26, Eq. (1)] due to Gordon [3] and the special case with $p = 2$ of inequalities [6, Section 2.26, Eq. (7)] due to Gautschi [2].



Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 3 of 19

There are many different kinds of inequalities, as well as asymptotic and numerical results, for Mills' ratio in the literature. See e.g. [7, Chapter 3] and references therein; in particular, a wealth of such information is given in Shenton [12].

In this paper, we shall consider monotonicity properties of the relative error

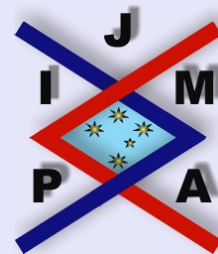
$$(1.3) \quad \delta_k(t) := \frac{r(t) - r_k(t)}{r(t)}$$

for a sequence $(r_k(t))$ of certain rational approximations of Mills' ratio $r(t)$; as far as we know, such properties have not yet been considered. Such monotonicity properties may be used in an obvious manner: if it is known that $|\delta_k(t)|$ is monotonically decreasing in $t > 0$ and $|\delta_k(t_0)| < \delta$ for some $t_0 > 0$ and $\delta > 0$, then $|\delta_k(t)| < \delta$ for all $t \in [t_0, \infty)$ – cf. Remark 1.1 below; also, if it is known that, say, $t^{2k}|\delta_k(t)|$ is monotonically increasing in $t \in (0, \infty)$ from 0 to $k!$, then $|\delta_k(t)| < \frac{k!}{t^{2k}}$ for all $t \in (0, \infty)$ – cf. part (ii) of Theorem 1.5.

Our main results here are based on the following “monotonicity” analogue of the l'Hospital Rule, stated and proved in [8].

Theorem 1.1. *Let f and g be differentiable functions on an interval (a, b) such that $f(a+) = g(a+) = 0$ or $f(b-) = g(b-) = 0$, g' is nonzero and does not change sign, and $\frac{f'}{g'}$ is increasing (decreasing) on (a, b) . Then $\frac{f}{g}$ is increasing (respectively, decreasing) on (a, b) . (Note that the conditions here imply that g is nonzero and does not change sign on (a, b) .)*

Further developments of Theorem 1.1 and other applications were given: in [8], applications to certain information inequalities; in [9], extensions to non-



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 4 of 19

monotonic ratios of functions, with applications to certain probability inequalities arising in bioequivalence studies and to problems of convexity; in [10], applications to probability inequalities for sums of bounded random variables.

To begin the discussion here, let us illustrate possible applications of Theorem 1.1 with the following simple refinement of (1.1) and (1.2):

Proposition 1.2. *The ratio $\frac{r(t)}{1/t}$ is increasing in $t \in (0, \infty)$ from 0 to 1, and so, the relative absolute error $\frac{1/t - r(t)}{r(t)}$ is decreasing in $t \in (0, \infty)$ from ∞ to 0.*

This proposition is immediate from Theorem 1.1 and the usual l'Hospital rule for limits, because for $t > 0$ one has $\frac{r(t)}{1/t} = \frac{\bar{\Phi}(t)}{\varphi(t)/t}$ and

$$\frac{\bar{\Phi}(t)'}{(\varphi(t)/t)'} = \frac{1}{1 + 1/t^2},$$

which is increasing in $t \in (0, \infty)$ from 0 to 1.

It is not hard to obtain the following generalization of (1.1) and (1.2).

Proposition 1.3. *For all $k \in \{0, 1, \dots\}$ and all $t > 0$,*

$$(1.4) \quad r(t) = \frac{1}{t} - \frac{1}{t^3} + \frac{1 \cdot 3}{t^5} - \frac{1 \cdot 3 \cdot 5}{t^7} + \dots + (-1)^k \frac{(2k-1)!!}{t^{2k+1}} + R_k(t),$$

where

$$R_k(t) := (-1)^{k+1} \frac{(2k+1)!!}{\varphi(t)} \int_t^\infty \frac{\varphi(u)}{u^{2k+2}} du, \quad \text{so that}$$



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents

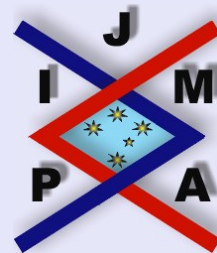


Go Back

Close

Quit

Page 5 of 19



Title Page

Contents



Go Back

Close

Quit

Page 6 of 19

$$(1.5) \quad |R_k(t)| = (-1)^{k+1} R_k(t) < \frac{(2k+1)!!}{t^{2k+2}} r(t) < \frac{(2k+1)!!}{t^{2k+3}}.$$

As usual,

$$(2k-1)!! := 1 \cdot 3 \cdot 5 \cdot \dots \cdot (2k-1) \quad \text{and} \quad (2k)!! := 2 \cdot 4 \cdot 6 \cdot \dots \cdot 2k$$

for all $k \in \{1, 2, \dots\}$. Also, $(-1)!! := 1$ and $0!! := 1$.

Inequality $|R_k(t)| < \frac{(2k+1)!!}{t^{2k+3}}$ for all $t > 0$, which follows from (1.5), is well known; see e.g. [12, page 180].

Identity (1.4) is immediate from the recurrence relation

$$\int_t^\infty \frac{\varphi(u)}{u^m} du = \frac{\varphi(t)}{t^{m+1}} - (m+1) \int_t^\infty \frac{\varphi(u)}{u^{m+2}} du \quad \forall t > 0 \quad \forall m \in \{0, 1, \dots\},$$

which in turn is obtained by integration by parts. Inequalities (1.5) follow from the Chebyshev type inequality $\int_t^\infty \frac{\varphi(u)}{u^{2k+2}} du < \frac{1}{t^{2k+2}} \int_t^\infty \varphi(u) du$ and inequality (1.1), respectively.

Proposition 1.2 can be generalized and strengthened as follows.

Proposition 1.4. For every $k \in \{0, 1, \dots\}$

(i) the relative absolute error $\Delta_k(t) := \frac{|R_k(t)|}{r(t)}$ is decreasing in $t \in (0, \infty)$ from ∞ to 0;

(ii) on the other hand, the ratio $\frac{\Delta_k(t)}{t^{-(2k+2)}} = t^{2k+2} \frac{|R_k(t)|}{r(t)}$ is increasing in $t \in (0, \infty)$ from 0 to $(2k + 1)!!$.

In particular, Proposition 1.2 is a special case (with $k = 0$) of part (i) of Proposition 1.4. On the other hand, part (ii) of Proposition 1.4 may be considered as a refinement of the first inequality in (1.5).

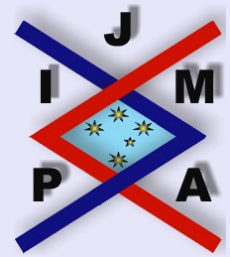
The proof of Proposition 1.4 is given below in Section 3.

As the first inequality in (1.5) shows, relation (1.4) provides an asymptotic estimate of $r(t)$, which has a relative error $O(1/t^{2k+2})$, which is small as $t \rightarrow \infty$. However, because $\int_t^\infty \frac{\varphi(u)}{u^{2k+2}} du > \int_t^{t+1} \frac{\varphi(u)}{u^{2k+2}} du > \frac{\varphi(t+1)}{(t+1)^{2k+2}} \forall t > 0$, the remainder $|R_k(t)|$ rapidly tends to ∞ as $k \rightarrow \infty$, for each fixed $t > 0$. This is a serious disadvantage of the asymptotic expansion given by (1.4). The disadvantage disappears if one uses, instead of (1.4), the corresponding rational Padé approximation, as follows.

For all $k \in \{1, 2, \dots\}$ and $t > 0$, consider the ratio

$$(1.6) \quad r_k(t) := \frac{1}{t + \frac{1}{t + \frac{2}{t + \frac{3}{\ddots t + \frac{k-1}{t}}}}},$$

which is the k th initial segment of the Laplace [5] continuous fraction for Mills' ratio $r(t)$. Let also $r_0(t) := 0$ for all $t > 0$.



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 7 of 19

Take any $p \in \{0, 1, \dots\}$. Then, for $k = 2p$, the expression $tr_k(t)$ is the $[(p-1)/p]$ Padé approximant [1] (or, rather, a Padé-Laurent one) of the (divergent) asymptotic expansion (cf. (1.4))

$$tr(t) \simeq 1 - \frac{1}{t^2} + \frac{1 \cdot 3}{t^4} - \frac{1 \cdot 3 \cdot 5}{t^6} + \dots = 1 - s + 1 \cdot 3 \cdot s^2 - 1 \cdot 3 \cdot 5 \cdot s^3 + \dots$$

in the powers of $s := \frac{1}{t^2}$ as $t \rightarrow \infty$; for $k = 2p + 1$, the expression $tr_k(t)$ is the $[p/p]$ Padé approximant of the above asymptotic expansion in the powers of s . Indeed, it is easy to see that $tr_k(t)$ may be rewritten as the ratio of two polynomials in $s = \frac{1}{t^2}$ of degrees $p - 1$ and p when $k = 2p$ and of degrees p and p when $k = 2p + 1$; moreover, it follows from (1.9) below, (1.3), and (1.2) that

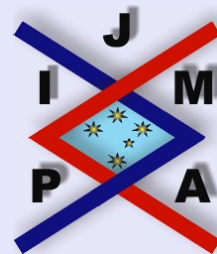
$$(1.7) \quad |tr(t) - tr_k(t)| = O\left(\frac{1}{t^{2k}}\right) = O(s^k)$$

as $t \rightarrow \infty$ or, equivalently, $s \rightarrow 0$. (Alternatively, see Section 4.6 in [1], especially formula (6.9) therein.)

Moreover, this Padé approximation is wrapping in the sense that for all $m \in \{1, 2, \dots\}$ and all $t > 0$

$$(1.8) \quad r_{2m-2}(t) < r_{2m}(t) < r(t) < r_{2m+1}(t) < r_{2m-1}(t);$$

this follows from general properties of continuous fractions; cf., e.g., [12, Eq. (19)].



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 8 of 19

This Padé approximation is convergent: for every $t > 0$,

$$r_k(t) \longrightarrow r(t) \quad \text{as } k \rightarrow \infty;$$

this follows, e.g., from the more general results in [1]; see, in particular, the partial proof of (6.15) therein. On the rate of this convergence, see e.g. [12, page 181].

Other rational approximations and inequalities comparing such approximations with Mills' ratio are known as well; see e.g. [12, page 188, inequalities (i)–(vi)] and [4, Eq. (3.7)]; these results may also be found in [7, Subsections 3.7.6(b) and 3.6.3, respectively]. However, because of the uniqueness of Padé approximants, the important property (1.7) is not shared by any rational approximations of Mills' ratio other than the Padé ones.

In what follows, let the relative error $\delta_k(t)$ be still defined by (1.3), where $r_k(t)$ is specifically defined by (1.6).

The following theorem, which is the main result of this paper, may be compared with Proposition 1.4.

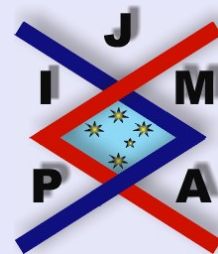
Theorem 1.5.

(i) For all $k \in \{0, 1, \dots\}$ and all $t > 0$,

$$(-1)^k \delta_k(t) > 0.$$

(ii) For all $k \in \{1, 2, \dots\}$, the ratio $\frac{|\delta_k(t)|}{t^{-2k}} = t^{2k} |\delta_k(t)|$ is increasing in $t \in (0, \infty)$ from 0 to $k!$. In particular, for all $t > 0$,

$$(1.9) \quad |\delta_k(t)| < \frac{k!}{t^{2k}}.$$



Monotonicity Properties of the Relative Error of a Padé Approximation for Mills' Ratio

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 9 of 19

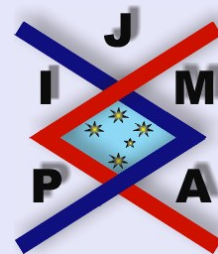
(iii) For all $k \in \{1, 2, \dots\}$, the absolute relative error $|\delta_k(t)|$ is decreasing in $t \in (0, \infty)$ from ∞ to 0 if k is odd, and from 1 to 0 if k is even.

The proof of Theorem 1.5 is given below in Section 3.

Remark 1.1. Part (iii) of Theorem 1.5 is useful in the following way. Suppose that the absolute relative error $|\delta_k(t_0)|$ is no greater than some positive number δ , for some $t_0 > 0$; then $|\delta_k(t)| < \delta$ for all $t > t_0$. For example, it is easy to see (for instance, using (1.8)) that $|\delta_8(4)| < 0.5 \times 10^{-6}$; it follows then from part (iii) of Theorem 1.5 that the absolute relative error $|\delta_8(t)|$ of the approximation

$$r(t) \approx r_8(t) = \frac{t(t^6 + 27t^4 + 185t^2 + 279)}{t^8 + 28t^6 + 210t^4 + 420t^2 + 105}$$

is less than 0.5×10^{-6} for all $t > 4$.



Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 10 of 19

2. Auxiliary Results

For all real t , define polynomial expressions $g_k(t)$ and $f_k(t)$ recursively by the following formulas: for all $k \in \{2, 3, \dots\}$

$$g_k(t) = tg_{k-1}(t) + (k-1)g_{k-2}(t) \quad \text{and} \quad f_k(t) = tf_{k-1}(t) + (k-1)f_{k-2}(t);$$

$$g_0(t) = 1; \quad f_0(t) = 0; \quad g_1(t) = t; \quad f_1(t) = 1.$$

Then for all $t > 0$ and $k \in \{0, 1, \dots\}$

$$(2.1) \quad r_k(t) = \frac{f_k(t)}{g_k(t)};$$

see, e.g., [12, Eq. (17)]. Also, for all $k \in \{1, 2, \dots\}$,

$$(2.2) \quad f_k g_{k-1} - g_k f_{k-1} = (-1)^{k-1} (k-1)!;$$

see, e.g., [12, Eq. (18)]. Further, let

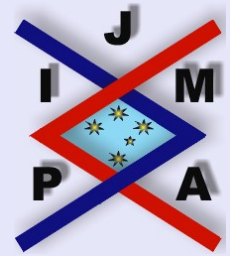
$$(2.3) \quad \gamma_k(t) := \int_t^\infty (t-u)^k \varphi(u) du.$$

Then it is obvious that for all $k \in \{0, 1, \dots\}$

$$(2.4) \quad (-1)^k \gamma_k > 0;$$

also, one can show that

$$(2.5) \quad \gamma_k = g_k \bar{\Phi} - f_k \varphi;$$



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 11 of 19

see, e.g., [12, Eq. (21)]. In addition, it is immediate from (2.3) that for all $k \in \{1, 2, \dots\}$

$$(2.6) \quad \gamma'_k = k\gamma_{k-1}.$$

Here and in what follows, f' denotes the derivative of f .

Remark 2.1.

- *One has*

$$g_2(t) = t^2 + 1, \quad g_3(t) = t^3 + 3t, \quad g_4(t) = t^4 + 6t^2 + 3,$$

$$f_2(t) = t, \quad f_3(t) = t^2 + 2, \quad f_4(t) = t^3 + 5t.$$

- *By induction, for all $k \in \{0, 1, \dots\}$,*

- *all the coefficients of f_k and g_k are nonnegative integers;*
- *$\deg(g_k) = k$ and $\deg(f_k) = k - 1$ (the degree of the zero polynomial is defined to be -1); the leading coefficients of all f_k and g_k equal 1, except for f_0 ;*
- *polynomial g_k is even if k is even and odd if k is odd, while f_k is odd if k is even and even if k is odd;*
- *moreover, if f_k or g_k is even, then all the coefficients of its even powers, up through the leading one, are strictly positive; if f_k or g_k is odd, then all the coefficients of its odd powers, up through the leading one, are strictly positive.*



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 12 of 19

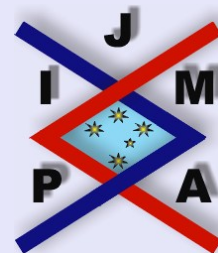
Lemma 2.1. For all $k \in \{1, 2, \dots\}$ and all real t ,

$$g'_k(t) = kg_{k-1}(t) \quad \text{and} \quad f'_k(t) = tf_k(t) + kf_{k-1}(t) - g_k(t).$$

Proof. From the definition of $g_k(t)$, it is easy to see that the identity $g'_k(t) = kg_{k-1}(t)$ is true for $k \in \{1, 2\}$; also, for $k \geq 3$ one has by induction

$$\begin{aligned} g'_k(t) &= (tg_{k-1}(t) + (k-1)g_{k-2}(t))' \\ &= g_{k-1}(t) + tg'_{k-1}(t) + (k-1)g'_{k-2}(t) \\ &= g_{k-1}(t) + t(k-1)g_{k-2}(t) + (k-1)(k-2)g_{k-3}(t) \\ &= g_{k-1}(t) + (k-1)g_{k-1}(t) = kg_{k-1}(t). \end{aligned}$$

The proof of the identity $f'_k(t) = tf_k(t) + kf_{k-1}(t) - g_k(t)$ is similar. □



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 13 of 19

3. Proofs of Main Results

Proof of Proposition 1.4.

(i) One has for $t > 0$

$$(3.1) \quad \frac{(\varphi(t)|R_k(t)|)'}{\overline{\Phi}(t)'} = \frac{(2k+1)!!}{t^{2k+2}},$$

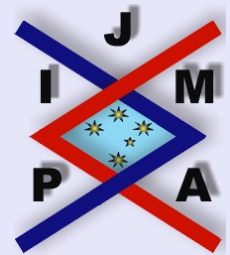
which is decreasing in $t \in (0, \infty)$. Also, obviously $\varphi(t)|R_k(t)| \rightarrow 0$ and $\overline{\Phi}(t) \rightarrow 0$ as $t \rightarrow \infty$. In addition, $\Delta_k(t) \rightarrow \infty$ as $t \downarrow 0$. Hence, by Theorem 1.1, relation (3.1), and the usual l'Hospital Rule for limits, $\Delta_k(t) = \frac{\varphi(t)|R_k(t)|}{\overline{\Phi}(t)}$ is decreasing in $t \in (0, \infty)$ from ∞ to 0. Thus, part

(i) of the proposition is proved.

(ii) One has for $t > 0$

$$(3.2) \quad \frac{1}{(2k+1)!!} \frac{(\varphi(t)|R_k(t)|)'}{(t^{-(2k+2)}\overline{\Phi}(t))'} = \left[1 + (2k+2) \frac{\overline{\Phi}(t)}{t\varphi(t)} \right]^{-1}.$$

Using Theorem 1.1 and the usual l'Hospital Rule for limits, it is easy to see that $\frac{\overline{\Phi}(t)}{\varphi(t)}$ is decreasing in $t \in (0, \infty)$, from $\frac{\overline{\Phi}(0)}{\varphi(0)}$ to 0. Hence, $\frac{\overline{\Phi}(t)}{t\varphi(t)}$ is decreasing in $t \in (0, \infty)$, from ∞ to 0, and so, by (3.2), $\frac{(\varphi(t)|R_k(t)|)'}{(t^{-(2k+2)}\overline{\Phi}(t))'}$ is increasing in $t \in (0, \infty)$ from 0 to $(2k+1)!!$. Therefore, again by Theorem



Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio

Iosif Pinelis

Title Page

Contents

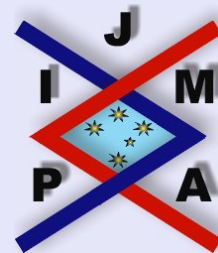


Go Back

Close

Quit

Page 14 of 19



Title Page

Contents



Go Back

Close

Quit

Page 15 of 19

1.1 and the usual l'Hospital Rule, $\frac{\Delta_k(t)}{t^{-(2k+2)}} = \frac{\varphi(t)|R_k(t)|}{t^{-(2k+2)}\overline{\Phi}(t)}$ is increasing in $t \in (0, \infty)$ from 0 to $(2k + 1)!!$.

□

Proof of Theorem 1.5.

(i) In view of (1.3) and (2.5),

$$(3.3) \quad \delta_k = \frac{\gamma_k}{g_k \overline{\Phi}}.$$

This, (2.4), and Remark 2.1 yield part (i) of the theorem.

(ii) It follows from Remark 2.1 that for all $t > 0$,

$$\frac{g_k(t)}{t^k} = 1 + \frac{c_{k-1}}{t} + \dots + \frac{c_0}{t^k},$$

where c_0, \dots, c_{k-1} are nonnegative constants. Hence, $\frac{g_k(t)}{t^k}$ is non-increasing

in $t \in (0, \infty)$ and $\frac{g_k(t)}{t^k} \geq 1$ for all $t > 0$. Therefore, the ratio

$\frac{t^{2k} |\delta_k(t)|}{t^k g_k(t) |\delta_k(t)|} = \frac{t^k}{g_k(t)}$ is non-decreasing in $t \in (0, \infty)$. It is also obvious

that $\frac{t^k}{g_k(t)} \rightarrow 1$ as $t \rightarrow \infty$. Thus, to complete the proof of part (ii) of the

theorem, it remains to show that $t^k g_k(t) |\delta_k(t)|$ is increasing in $t \in (0, \infty)$ from 0 to $k!$. It follows from (3.3) that

$$t^k g_k(t) |\delta_k(t)| = \prod_{j=1}^k \frac{t |\gamma_j(t)|}{|\gamma_{j-1}(t)|}$$

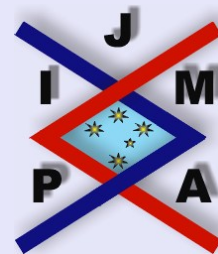
for all $k \in \{1, 2, \dots\}$ and all $t > 0$. Hence, to complete the proof of part (ii), it suffices to show that, for each $j \in \{1, 2, \dots\}$, the ratio $\frac{t |\gamma_j(t)|}{|\gamma_{j-1}(t)|}$ is increasing in $t \in (0, \infty)$ from 0 to j or, equivalently, that the ratio $\frac{|\gamma_{j-1}(t)|/t}{|\gamma_j(t)|}$ is decreasing in $t \in (0, \infty)$ from ∞ to $\frac{1}{j}$. But the latter claim follows by induction in j using the identity

$$(3.4) \quad \frac{(|\gamma_{j-1}(t)|/t)'}{|\gamma_j(t)|'} = \frac{1}{jt^2} + \frac{j-1}{j} \frac{|\gamma_{j-2}(t)|/t}{|\gamma_{j-1}(t)|} \quad \forall j \in \{2, 3, \dots\} \quad \forall t > 0,$$

Theorem 1.1, and the usual l'Hospital Rule for limits; in turn, identity (3.4) follows from (2.4) and (2.6). The basis of the induction is provided here by the identity

$$\frac{(|\gamma_0(t)|/t)'}{|\gamma_1(t)|'} = \frac{1}{t^2} + \frac{\varphi(t)/t}{\Phi(t)} \quad \forall t > 0$$

and Proposition 1.2.



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 16 of 19

(iii) Using part (i) of the theorem and recalling (1.3) and (2.1), one has

$$(3.5) \quad |\delta_k| + (-1)^{k+1} = (-1)^k \delta_k + (-1)^{k+1} = \frac{(-1)^k \frac{f_k \varphi}{g_k}}{-\overline{\Phi}}.$$

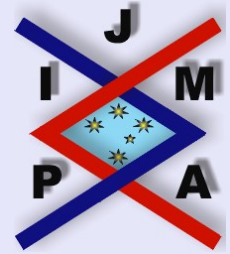
Next, using Lemma 2.1 and identity (2.2), one obtains

$$\frac{\left((-1)^k \frac{f_k \varphi}{g_k} \right)'}{(-\overline{\Phi})'} = \frac{k!}{g_k^2} + (-1)^{k+1}.$$

The latter expression is decreasing to $(-1)^{k+1}$ in $t \in (0, \infty)$, in view of Remark 2.1. Now identity (3.5), Theorem 1.1, and the l'Hospital Rule for limits imply that $|\delta_k(t)|$ is decreasing to 0 in $t \in (0, \infty)$. It remains to notice that, in view of (3.3), one has the following:

- $|\delta_k(0+)| = \infty$ if k is odd, because then $g_k(0) = 0$;
- $|\delta_k(0)| = \frac{\gamma_k(0)}{g_k(0)\overline{\Phi}(0)} = 1$ if k is even; the first equality here follows from (3.3) and (2.4); the second equality follows from (2.5) (because f_k is odd for even k , and so, $f_k(0) = 0$).

□



**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

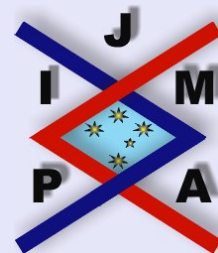
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Quit

Page 17 of 19

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Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio

Iosif Pinelis

Title Page

Contents



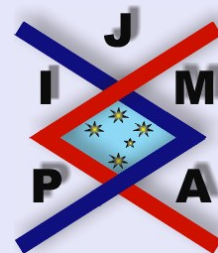
Go Back

Close

Quit

Page 18 of 19

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**Monotonicity Properties of the
Relative Error of a Padé
Approximation for Mills' Ratio**

Iosif Pinelis

Title Page

Contents



Go Back

Close

Quit

Page 19 of 19