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This thesis brings together under one cover a survey of the history of the real number e along with a study of the present state of its theory and calculation.

A Synthesis of Significant Developments in the History, Calculation, and Properties of the

Number e

by

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A SYNTHESIS OF SIGNIFICANT DEVELOPMENTS IN THE HISTORY, CALCULATION AND PROPERTIES OF THE NUMBER e

INTRODUCTION

Interest in the number represented by the letter e is relatively recent. It first came into notice in the 16th century. This interest grew and developed under such capable minds as Napier, Louiville, Leibniz, Newton, Euler, and Hermite to mention only a few. The history of e is roughly broken into three periods. The first is the 17th century when the mathematicians were using approximation methods to find the value of e. The first half of the 18th century is almost completely dominated by the work of Euler. The third part is in the latter half of the 18th century when the actual nature of e was investigated and the irrationality and transcendence of e was discovered.

This thesis is divided into three chapters. The first deals with the actual historical development of e. The second deals with the development of e from the definition of the logarithm. It includes the proof of the irrationality and transcendence of e. Also included is a report on the normality of e which, although not truely a mathematical concept, sheds a more knowledge—able outlook on e. The third has to do with the

approximations that have been made of e, and takes us to the electronic computer and its amazing ability to give a huge number of places in the decimal expansion.

CHAPTER 1

HISTORY

INTRODUCTION

This chapter is devoted to the historical development of our knowledge of e , (see Appendix I and II). The number e is defined and used in several ways by mathematicians. We here define it terms of the calculus as:

$$e = \lim_{n \to \infty} (1 + 1/n)^n$$

A fifteen place approximation is 2.718281828459045.

John Napier's Logarithms

The ancient Greek mathematicians considered many problems, the solutions of which completely escaped their grasp. One such problem was the quadrature of the hyperbola (see Appendix III). Pi is involved in the formulas of the circumference and area of a circle. In similar manner e is involved in the area between the arm of the hyperbola and a chord perpendicular to the transverse axis. Unknown to the Greeks they were dealing with a number similar to pi, but which would have to wait nineteen centuries to have its mystery revealed.

The discovery of e, as with many discoveries, came

about accidently. John Napier, a Scotish nobleman, had two burning interests in life. One was religion and the other was mathematics. He was very active in both disciplines and is reported to have said, "If I am ever famous, it will be due to my religious publications." History has shown him to be remembered and famous for his accomplishments in mathematics.

To Napier we owe the invention of the decimal point, the logarithms, two trigonometry formuli known as "Napier's Analogies", and a mechanical device for multiplying, dividing and taking square roots known as "Napier's Rods". As C. G. Knott observed, "Perhaps no other mathematician has as clear a title to his invention as Napier has to logarithms."

In 1614, Napier publish Mirifici Logarithmorum

Canonis Descriptio, being interpreted "A Description of the Admirable Table of Logarithms". In the Descriptio appears the first table of Logarithms (Appendix VI). It is explained that these tables are to be used to shorten multiplication and division, operations so fundamental that to shorten them seemed impossible. (Kasner, 1963)

M. J. Cajori in his <u>History of Mathematics</u>, 1919, recounts that Henry Briggs (1556 - 1631) a professor of geometry at Oxford University

"was so struck with admiration of Napier's book that he left his studies in London to

do homage to the Scottish philosopher. Briggs was delayed in his journey, and Napier complained to a common friend, 'Ah, John, Mr. Briggs will not come.' At that moment knocks were heard at the gate, and Briggs was brought into the lord's chamber. Almost one quarter of an hour was spent, each beholding the other without speaking a word. At last Briggs began, 'My lord, I have undertaken this long journey purposely to see your person, and to know by what engine of wit or ingenuity you came first to think of this most excellent help in astronomy, viz, the logarithms; but my lord, being by you found out, I wonder nobody found it out before, when now it is so easy." (p. 151)

At this conference between these two great men, Briggs suggested the possibility of making the logarithm of one, or some power of ten, equal to zero. Napier agreed the idea had great merit and encouraged Briggs to continue his inquiry on that point. Thus, in 1624 when Briggs published his work Arithmetica logarithmic, we find him using the base ten in his logarithms, and making the logarithms of one equal to zero.

Napier defined his logarithms as follows. Consider a line segment AB and an infinite ray DE, as shown in figure 1. Let points C and F start moving simultaneously from A and D, respectively, along these lines with the same initial rate. Suppose C moves with a velocity always numerically equal to the distance CB, that is, a decreasing velocity. At the same time, F moves with a uniform velocity. Then, Napier defined DF to be the logarithm of CB. That is, setting DF = x and

CB = y, x = Nap log y.

Figure 1.

An association of this type between an arithmetic progression and a geometric progession was suggested as early as 1544 by Michael Stifel. But not until Napier did anyone come to a reasonable process of actually putting the association to good use.

Our present day natural logarithms, also called Napierian logarithms, are claimed by many people to be the logarithms that John Napier invented. Such a claim is not substantiated. The table in Appendix VI is a copy of part of the logarithm Napier presented to the public in 1614 in the <u>Descriptio</u>. One observes that the logarithms decrease as the number increases, contrary to what happens with natural logarithms.

The question arises as just what is the connection between Napier's logarithms and the number e that we are discussing. The idea of base, or base number, never suggested itself to Napier. Yet we find the relationship between the natural logarithms and Napierian logarithms only a difference of the bases used. Napier, unknowingly, used

1/e as the base of his logarithms. We wish to show this using the calculus.

Referring to figure 1, let $AB = 10^7$. Using CB = y, then $AC = 10^7 - y$. Then the velocity of C is $-\frac{dy}{dt} = y$, or $\frac{dy}{dt} = -\frac{dy}{dt} = -\frac{dy}{dt}$. Integrating, we have $\log_e y = -\frac{dy}{dt} = -\frac{dy}{dt}$. To evaluate the constant of integration we set t = 0. Thus, at t = 0, $y = 10^7$, and $\log_e 10^7 = -0 + k$ or $k = \log_e 10^7$. Therefore, $\log_e y = -t + \log_e 10^7$. The velocity of F = dx/dt so that $x = 10^7 t$. From this we see that:

Nap log y = x =
$$10^7$$
t = 10^7 ($\log_e 10^7 - \log_e y$)
= $10^7 \log_e (10^7/y)$
= $10^7 \log_{1/e} (y/10^7)$

We see that Napier used 1/e as the base of his logarithms.

Two years after Napier first published his logarithms, there appeared on the market a translation of his book into the English language by Edward Wright. In the second edition published in 1618, there appeared an appendix compiled by William Oughtred (Appendix IV) in which appears the first table of what we recognize as natural logarithms. Thus, four years after logarithms were introduced, logarithms to the base number e were produced. Discovery of e

After Napier's publication of the Descriptio loga-

rithms became popular as a help in solving problems involving lengthy multiplication and division as well as helping with calculations involving the extremely large numbers that come in astronomy. But, knowledge of the number e had not actually emerged to its full stature. In fact, its being a real number had been only hinted at.

The quadrature of a hyperbola was still an unsolved puzzle, and many great men were involved in its solution. In 1647 a Belgian Jesuit, Gregory St. Vincent, published a work in geometry in which, among other things, he considered the quadrature of a hyperbola. A theorem that he proved is:

"If the equation of the hyperbola be referred to its asymptotes as axes and the abscissae be taken in geometrical progression, the hyperbolic trapezia standing on the abscissae are equal." (Mitchell and Strain, 1938. p. 481)

Vincent's pupil, Alfons de Sarasa, made additions to this theorem and was the first to state it in terms of logarithms. In modern terminology, this theorem states that the area between the hyperbola and the corresponding asymptote is divided into equal areas if we use a geometric progression as the points on the asymptote. As an example consider the following: let xy = 4 be the hyperbola, and use as the geometric progression the sequence 1, 2, 4, 8, 16, ... The area 'a' in figure 2 is

$$\int_{1}^{4} \frac{2}{x} dx = 4 \ln 2$$

While the area in 'b' of figure 1 is

$$\int_{2}^{\frac{4}{x}} dx = 4 \left(\ln x \right) \begin{vmatrix} 4 \\ 2 \end{vmatrix}$$

$$= 4 \left(\ln 4 - \ln 2 \right)$$

$$= 4 \left(\ln 2^{2} - \ln 2 \right)$$

$$= 4 \left(2 \ln 2 - \ln 2 \right)$$

$$= 4 \ln 2$$

All areas thus constructed using the geometric series are equal.

St. Vincent had thus reduced the problem of the quadrature of the hyperbola to one of infinite series.

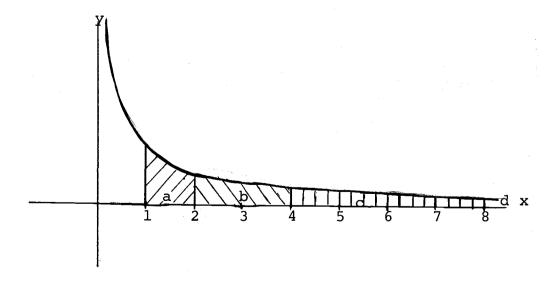


Figure 2.

Eight years later, in 1655, John Wallis published his Arithmetica Infinitorum, in which he explains the method of effecting the quadratures. His method was that of interpolation which gave him the value of π as

$$\pi = 2 \frac{2 \cdot 2 \cdot 4 \cdot 4 \cdot 6 \cdot 6 \cdot 8 \cdot 8 \cdot \cdots}{1 \cdot 3 \cdot 3 \cdot 5 \cdot 5 \cdot 7 \cdot 7 \cdot 9 \cdot \cdots}$$

For a detailed account of the method of interpolation, the reader is referred to W. W. R. Ball (1889). This difficult and elaborate method used by Wallis was used by many mathematicians of the seventeenth century. Yet, this very difficulty led Isaac Newton to the discovery of the binomial theorem, and was the means of interesting Lord Brouncher in obtaining the area bounded by the equalateral hyperbola, xy = 1, one of its asymptotes, and the lines x = 1 and x = 2.

In 1667 James Greogory showed how to compute logarithms by approximating to the hyperbolic asymptotic spaces, that is, the area between the hyperbola and the asymptotes, by means of a series of inscribed and circumscribed polygons. Thus, the quadrature of the hyperbola became equivalent to the computation of lograthims. The logarithms were called hyperbolic logarithms.

The calculus had its beginning in finding areas, volumes and tangents to curves. The means of expressing the hyperbolic logarithm of numbers also came from determining

areas connected with the hyperbola, as explained above.

Isaac Barrow was a mathematician and theologian as well as the gifted teacher of Isaac Newton. Barrow was interested in the quadrature of the hyperbola and seems to have improved on Gregory St. Vincents' work in that field. To Newton was intrusted the care and publication of Barrow's Lectiones Opticae. Newton took the liberty of writing two appendices in the 1704 edition. The second appendix was titled De quadratura curvarum and was written in response to a letter from Leibniz asking for the method used in deriving the binomial theorem. This appendix contains three methods for obtaining the value of a number by use of a series: first, interpolation, the method used to obtain the binomial theorem; second, the binomial theorem; and third, fluxions. In the appendix the series

$$y = z + \frac{z^2}{2} + \frac{z^3}{6} + \frac{z^4}{24} + \dots$$

is derived and Newton explains that the use of this series greatly simplifies the work in the computation of logarithms. We know this series as the exponential series, and observe that Newton was the first to derive it.

A professor of geometry at Oxford University, Dr. Edmund Halley, published an essay in 1695 dealing with the construction of logarithms and antilogarithms without re-

gard to the hyperbola. In the closing paragraph of the essay, Dr. Halley writes,

"Thus, I hope I have cleared up the doctrine of logarithms, and shewn their construction and use independent from the hyperbola, whose affection have hitherto been made use of for this purpose, tho' this be a matter purely Arithmetical, nor properly demonstrable from the Principles of Geometry. Nor have I been obliged to have recourse to the Method of Indivisible or the Arithmetick of Infinites; the whole being no other than an easie Corolary to Mr. Newton's General Theorem for forming Roots and Powers." (p. 67)

For the first time we have logarithms being constructed by using exponents.

In 1772 Roger Cotes suggested that a relation existed between the exponential and the trigonometric functions. He invented the terms modulus and modular ratio. The modulus is the ratio of $1 + \frac{1}{1} + \frac{1}{2} + \frac{1}{2 \cdot 3} + \frac{1}{2 \cdot 3 \cdot 4} + - - -$ to one. The modular ratio was the ratio of one to

$$1 - \frac{1}{1} + \frac{1}{2} - \frac{1}{2 \cdot 3} + \frac{1}{2 \cdot 3 \cdot 4} - - -$$

The modulus we recognize as the ratio of 2.71828.... to 1 and the modular ratio as the ratio of 1 to the number 0.3678979441171.... Probably due to Cotes' early death, he did not fully recognize the relation between the trigonometric and the exponential function. His discovery becomes $i\theta = \log_e$ (cos θ + i sin θ). This relationship was left for Euler to bring forth.

One of the first men to have a clear understanding of the nature of logarithms as exponents was William Jones. He realized that almost any number might be taken as the base of a system of logarithms. Quite possible he was the first to recognize e as belonging to the real numbers. William Jones wrote a tract in 1771 in which he explains that "any number may be expressed by some single power of the same radical number." By radical number Mr. Jones means "base."

In the first half of the eighteenth century, the contribution to the concept of e is almost soley centered upon one man, Leonard Euler. One of the most notable treatises dealing with e was published by Euler (1748) entitled, Introductio In Analysin Infinitorum. In this he derives the exponential series from the binomial series, the same as Halley had done. He further explained that the sum of this series, when z = 1, would be denoted by the letter "c". Later he changed the notation to e. From papers and letters written by Euler, it appears that he used e for this number as early as 1727. The use of the symbol is original with Euler. He recognized the existence of a real number as the sum of a series and also as the base of the system of hyperbolic logarithms.

Euler did a great amount of work with continued fractions and developed many continued fractions that involved

e. The connections between the trigonometric and exponential function which he discovered are

$$\cos x = \frac{1}{2} (e^{ix} + e^{-ix})$$
, $\sin x = \frac{1}{2i} (e^{ix} - e^{-ix})$

Perhaps, as Kasmer and Newman (1963) report, the most beautiful discovery accredited to Euler is the formula $e^{i\pi} + 1 = 0$ which combines in one simple formula the two most popularly known transcentental numbers, the base of the complex number system and the two identities of the arithmetic operations on real numbers.

"Elegant, concise and full of meaning, we can only reproduce it and not stop to inquire into its implications. It appeals equally to the mystic, the scientist, the philosopher, the mathematician. For each it has its own meaning." (Kasner and Newman. 1940. p. 103)

The Nature of e

Leonard Euler may have been the first mathematician to infer that e is irrational. In his work with continued fractions he suggested that to every rational number there corresponds a finite continued fraction and an infinite continued fraction can have only an irrational value.

The first published proof that e is irrational was by J. H. Lambert in 1761. Lambert used Euler's continued fraction for $\frac{e-1}{2}$ and developed a continued fraction

whose value was for $\frac{e^{X}-1}{e^{X}+1}$.

But $\frac{e^x-1}{e^x+1}=\frac{e^{x/2}-e^{-x/2}}{e^{x/2}+e^{-x/2}}=\tanh \frac{x}{2}=\frac{1}{i}\tan \frac{ix}{2}$. By letting $\frac{ix}{2}=z$, the continued fraction for tan z is obtained.

From this continued fraction, Lambert was able to prove that e could not be rational.

In 1815 J. B. Fourier proved e to be irrational (Tropfke, 1902) by using the series $e = \sum_{0}^{\infty} \frac{1}{K!}$. By assuming e was rational he was able to contradict the number property that there is no integer between zero and one.

Attempts to prove e was transcendental were made as soon as the difference between an algebraic number and a transcendental number was clearly defined. In 1844 Lio-ville proved the existence of transcendental numbers. Charles Hermite, a French mathematician, in 1873, proved in two distinct ways that e was transcendental. Since then the proof has been much simplified, but the simplified proofs still depend largely upon a function that Hermite used. That e is a transcendental number is still referred to as Hermite's theorem.

CHAPTER 2

MATHEMATICAL PROPERTIES OF e

INTRODUCTION

In this chapter we propose to develop the exponential function, e^X , by beginning with the definition of the logarithm of x. This closely follows the historical approach. In many calculus texts, to save time and get directly to the differentiation and integration of the exponential function, e^X is defined as a limit or as the sum of an infinite series. We propose to develop both of these formulas and thus find several ways of expressing e. In this approach we define the exponential function as the inverse of the logarithmic function and derive a limit and series expression for e^X . This development follows closely that found in Calculus: An Introductory Approach by Ivan Niven (1961). The development is more detailed than given by Niven.

Development of e^X

Our notation for the logarithm of x will be L(x) throughout this chapter. This is to caution us against using intuitive properties that we may already know about the logarithmic function.

We define L(x) as follows:

$$L(x) = \int_{1}^{x} \frac{1}{t} dt = \int_{1}^{x} t^{-1} dt \quad \text{for any} \quad x > 0$$

We note that $L(1) = \int_{1}^{1} \frac{1}{t} dt = 0$ and L(x) < 0 for

0 < x < 1. These follow from the general definition of an integral.

Theorem 2.1. The derivative of L(x) is 1/x. is L'(x) = 1/x.

Proof: By definition of a derivative

$$L'(x) = limit L(x + \Delta x) - L(x) = \Delta x \rightarrow 0$$

$$\lim_{\Delta x \to 0} \frac{1}{\Delta x} \left[\int_{1}^{x + \Delta x} dt - \int_{1}^{x} dt \right]$$

These integrals may be combined to give

$$L'(x) = \lim_{\Delta x \to 0} \left[\frac{1}{\Delta x} \int_{x}^{x + \Delta x} dt \right]$$

Consider the limit as Δx tends to zero through positive values. The integrand has maximum value $1/(x + \Delta x)$.

Thus

$$\frac{\Delta x}{x + \Delta x} \leq \int_{x}^{x + \Delta x} dt \leq \frac{\Delta x}{x}$$

Dividing by Δx we have

$$\frac{1}{x + \Delta x} \leq \frac{1}{\Delta} x \qquad \int_{x}^{x + \Delta x} dt \leq \frac{1}{x}$$

As Δx tends to zero we see that the center term is caught between 1/x and a fraction tending to 1/x. It follows that $L^{+}(x) = 1/x$.

Now as Δx tends to zero through negative values the minimum value of the integrand is 1/x and the maximum value is $1/(x + \Delta x)$.

Then we have

$$\frac{-\Delta x}{x} \le \int \frac{1}{t} dt \le \frac{-\Delta x}{x + \Delta x}$$

Multiplying by $-1/\Delta x > 0$, and interchanging the upper and lower limits on the integral we have

$$\frac{1}{x} \leq \frac{1}{\Delta x} \int_{x}^{x + \Delta x} dt \leq \frac{1}{x + \Delta x}$$

As Δx tends to zero it follows that L'(x) = 1/x. Therefore, L'(x) = 1/x for all x > 0. Many theorems could be developed, but only those that will be of value in establishing our goal will be considered.

Theorem 2.2. For any positive numbers a and x, L(ax) = L(a) + L(x)

Proof: In this proof we shall use theorems from the calculus that are proved in most calculus texts. Let us regard a as a constant and x as the variable. Let u = ax. Then v = L(u), u = ax

$$dy/du = L^{\epsilon}(u) = 1/u , du/dx = a$$

$$d/dx [L(ax)] = dy/dx = dy/du \cdot du/dx$$

$$= 1/u \cdot a$$

$$= 1/ax \cdot a$$

$$= 1/x$$

Thus L(ax) and L(x) have the same derivative and differ by at most a constant. L(ax) = L(x) + c.

By setting x = 1 we have L(a) = c, where L(1) = 0. Therefore L(ax) = L(x) + L(a)

Lemma 1. L(2) < 1 and L(3) > 1.

$$L(2) = \int_{1}^{2} \frac{1}{t} dt = \int_{1}^{3/2} \frac{1}{t} dt + \int_{3/2}^{1} \frac{1}{t} dt = I_{1} + I_{2}$$

as 1/t < 1 when t > 1 we may replace 1/t by its maximum of one in I_1 and 2/3 in I_2 .

$$I_{1} = \int_{1}^{3/2} dt = t \Big|_{1}^{3/2} = 3/2 - 1 = 1/2$$

$$I_2 = \int_{3/2}^{2/3} dt = \frac{2}{3} t \Big|_{3/2}^{2} = 4/3 - 1 = 1/3$$

$$L(2) = I_1 + I_2 = 1/2 + 1/3 = 5/6 < 1$$

 $L(3) = \int_{1}^{3} \frac{1}{t} dt$ which we shall break down into the following six integrals:

$$\int_{1}^{3} \frac{1}{t} dt = \int_{1}^{5/4} \frac{3}{t} dt + \int_{1}^{3/2} \frac{7}{t} dt + \int_{1}^{2} \frac{1}{t} dt + \int_{1}^{2} \frac{1}{t$$

and let the respective integrals equal

$$I_3 + I_4 + I_5 + I_6 + I_7 + I_8$$

As 1/t < 1 when t > 1 we replace 1/t by the minimum values.

Thus;

$$L(3) = \int_{1}^{5/4} \frac{3}{5} dt + \int_{2}^{3/2} \frac{7}{4} dt + \int_{2}^{1} \frac{1}{2} dt + \int_{2}^{5/2} \frac{3}{5} dt + \int_{3/2}^{1} \frac{1}{3} dt$$

$$= \frac{4}{5} (\frac{1}{4}) + \frac{2}{3} (\frac{1}{4}) + \frac{4}{7} (\frac{1}{4}) + \frac{1}{2} (\frac{1}{4}) + \frac{2}{5} (\frac{1}{2}) + \frac{1}{3} (\frac{1}{2})$$

$$= \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8} + \frac{1}{5} + \frac{1}{6}$$

$$=\frac{841}{840} > 1$$

Therefore: L(3) > 1

From the definition of L(x) we can see that since the integrand 1/t is positive, the value of L(x) increases as x increases and decreases as x decreases. That is, L(x) is a monotonic increasing function. We prove that as x tends to infinity L(x) is unbounded, that is for every positive number M (no matter how large) there exist values of x such that L(x) > M. When y = x we know from Theorem 2.2 that $L(x^2) = 2L(x)$. Again with $y = x^2$ we have $L(x^3) = 3L(x)$, and by induction, $L(x^n) = nL(x)$ for every integer $n \ge 1$. When x = 2 this becomes $L(2^n) = nL(2)$ and hence we have $L(2^n) > M$ when n > M/L(2). Thus L(x) is unbounded.

Since the function y = L(x) is a monotonic increasing differentiable function, with $L'(x) \neq 0$ for all positive values of x, the calculus reveals that the inverse function is also differentiable. (Apostol, 1961. p. 197). We denote the inverse function by x = E(y). Then E'(y) = dx/dy. We know from calculus (Apostol, 1961. p. 197) that $\frac{dy}{dx}$. $\frac{dx}{dy} = 1$, with $\frac{dy}{dx} = L'(x)$ and $\frac{dx}{dy} = E'(y)$ we have $L'(x) \cdot E'(y) = 1$. Since L'(x) = 1/x and E'(y) = 1/L'(x) = 1/(1/x) then E'(y) = x. Also x = E(y). Writing this using usual variable we have E(x) = E'(x).

By using Lemma 1 above, we can obtain a useful condition on E(x). Let L(a) = c, L(x) = y, L(ax) = w then w = c + y. In terms of the inverse function we get a = E(c), x = E(y), ax = E(w) and ax = E(c + y)

(1) Hence $E(c + y) = ax = E(c) \cdot E(y)$

This property shall now be used to analyze the function $\mathbb{E}(x)$. By substitution:

(2)
$$y = 0$$
 $E(0) = 1$
 $y = 1$, $c = 1$, $E(2) = [E(1)]^2$
 $y = 1$, $c = 2$, $E(3) = [E(1)]^3$
 $y = 1$, $c = 3$, $E(4) = [E(1)]^4$

(3) $y = 1, c = n - 1, E(n) = [E(1)]^n$

Now, for any positive rational number p/q, p,q positive integers, form the product with q factors;

$$E(p/q) \cdot E(p/q) \cdot \dots \cdot E(p/q) = [E(p/q)]^{q}$$

By successively applying (1) to the left side we find the total product to equal E(p). From (3) we obtain

- (4) $[E(p/q)]^q = E(p) = [E(1)]^p$, $E(p/q) = [E(1)]^{p/q}$ By replacing c for p/q and y for -p/q in (1) and then using (2) and (4) we obtain
- (5) $E(p/q) \cdot E(-p/q) = 1$ or $E(-p/q) = [E(1)]^{-p/q}$ With E(1) playing such an important role in the above equation, we name E(1) = e. Then the equations (3), (4)

(5) become

 $\label{eq:ender} {\tt E}({\tt n}) \, = \, {\tt e}^{\tt n} \ , \ {\tt E}({\tt p}/{\tt q}) \, = \, {\tt e}^{{\tt p}/{\tt q}} \quad {\tt and} \quad {\tt E}(-{\tt p}/{\tt q}) \, = \, {\tt e}^{-{\tt p}/{\tt q}}$ We conclude that

(6) $E(x) = e^{x}$ for all rational values of x.

Now we show that (6) is true for irrational values of x. Consider one specific irrational number α . Let the sequence of rational numbers

(7) $a_1, a_2, a_3, \ldots, a_n, \ldots$

have α as a limit. Consider the sequence of numbers (8) e^{a_1} , e^{a_2} , e^{a_3} ,..... e^{a_n} ,...

We wish to show that this sequence has a well defined limit. Sequence (8) can be written

(9) $E(a_1)$, $E(a_2)$,.... , $E(a_n)$,....

Since E(x) is differentiable it is continuous and limit $E(a_n)$ exists and is equal to $E(\alpha)$. But (8) is $n \to \infty$ the same sequence as (9) then limit e^{a_n} exists. This

limit we shall call e^{α} . Thus $E(x) = e^{x}$ is true for all real x.

Having established that E(x) is a differentiable continuous function for all real values of x, we turn our attention to finding an infinite series converging to E(x). The normal development is through power series, using the Maclaurin and Taylor series. We choose to continue the development through the limit concepts and

some basic theorems in calculus.

The following theorems are used in the development of the infinite series for e^{X} .

II.1. If y is a differentiable function of u , and u is a differentiable function of x , then

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$$

- II.2. If a and b are positive, then a > b and $\frac{1}{a} < \frac{1}{b}$ are equivalent.
- II.3. If two integrable function F(x) and G(x) satisfy inequality $F(x) \le G(x)$ for all values of x, $a \le x \le b$, then $\int_a^b F(x) \ dx \le \int_a^b G(x) \ dx.$
- II.4. Let c be a constant and let $\{a_n\}$ be a sequence of numbers with no term less than c , and $\{b_n\}$ be a sequence of numbers with no term greater than c.

ie. $a_n \ge c$, $b_n \le c$ for all values of n. If $\lim_{n \to \infty} (a_n - b_n) = 0$ then $\lim_{n \to \infty} a_n = c$ and $\lim_{n \to \infty} b_n = c$.

II.5. For any constant c , $\lim_{n \to \infty} \frac{c^n}{n!} = 0$.

We first find the derivative of e^{-x} . With $y = e^{u}$ and u = -x, $dy/du = e^{u}$, du/dx = -1, and $dy/dx = -e^{-x}$.

Then by integration,
$$\int_0^b e^{-x} dx = -e^{-x} \Big|_0^b = 1 - e^{-b}.$$

When x > 0 we know $e^{x} > 1$, so that by II.2,

$$e^{-x} = \frac{1}{e^x} \le 1$$
. Thus for $x \ge 0$, $e^{-x} \le 1$. Using II.3

with $F(x) = e^{-x}$ and G(x) = 1, and when b > 0

$$\int_{0}^{b} e^{-x} dx \le \int_{0}^{b} 1dx \quad \text{giving us } 1 - e^{-b} \le b \quad \text{or } 1 - b \le e^{-b}$$

This holds for any positive b. With x also positive, we may replace b by x and obtain $1-x \le e^{-x}$. Again applying II.3 with F(x)=1-x and $G(x)=e^{-x}$, b > 0

$$\int_{0}^{b} (1 - x) dx \le \int_{0}^{b} e^{-x} dx \text{ giving } b - \frac{b^{2}}{2} \le -e^{-b} + 1 \text{ or}$$

 $1-b+\frac{b^2}{2} \ge e^{-b}$. As this holds for any b>0, it holds for x>0. Thus $1-x+x^2/2 \ge e^{-x}$. Integrating this inequality we obtain

$$\int_{0}^{b} (1 - x + x^{2}/2) dx \ge \int_{0}^{b} e^{-x} dx \text{ where } b > 0$$

$$b - b^2/2 + b^3/2 \cdot 3 \ge - e^{-b} + 1$$
 or
 $1 - b + b^2/2 - b^3/3! < e^{-b}$ for all $b > 0$.

For x > 0 we have $1 - x + x^2/2 - x^3/3! \le e^{-x}$.

By iteration of this process we obtain the following chain of inequalities:

$$e^{-x} \le 1$$
 $e^{-x} \ge 1 - x$
 $e^{-x} \le 1 - x + x^2/2$ $e^{-x} \ge 1 - x + x^2/2 - x^3/3$
 $e^{-x} \le 1 - x + \frac{x^2}{2} - \frac{x^3}{3!} + \frac{x^4}{4!}$ $e^{-x} \ge 1 - x + \frac{x^2}{2} - \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!}$

etc....

Thus for $x \ge 0$, e^{-x} is always between any two successive partial sums of the series

$$1 - x/1! + x^2/2! - x^3/3! + x^4/4! - x^5/5 + x^6/6 - \dots$$

Take the partial sums S_n as follows:

$$S_0 = 1$$

 $S_1 = 1 - x$
 $S^2 = 1 - x + x^2/2!$

•

$$S_n = 1 - x + x^2/2! - x^3/3! + ... + (-1)^{2n+1}x^n/n!$$

Every member of the sequence S_1 , S_3 , S_5 ... is less than e^{-x} , and every member of the sequence S_0 , S_2 , S_4 ,... is greater than e^{-x} . By fixing x, we also fix e^{-x} . By II.4 if the $\lim_{n\to\infty} (S_{2n-1}-S_{2n})=0$ then both sequences tend to some constant c.

$$\lim_{n \to \infty} (s_{2n-1} - s_{2n}) = \lim_{n \to \infty} \left[\frac{x^{2n-1}}{(2n-1)!} - \frac{x^{2n}}{(2n)!} \right]$$

With x fixed and by II.5 this limit tends to zero as n tends to infinity. We conclude by II.4 that both sequences have the same limit, namely ${\rm e}^{-x}$. As ${\rm S}_{2n-1}$ and ${\rm S}_{2n}$ are complementary subsequences of ${\rm S}_n$, we conclude that

 $1 - x/1! + x^2/2! - x^3/3! + \dots + (-1)^{2n-1} x^n/n! + \dots = e^{-x}$ for all $x \ge 0$. Replacing (-x) by x we obtain $e^x = 1 + x/1! + x^2/2! + x^3/3! + x^4/4! + \dots + x^n/n! + \dots$ for all $x \le 0$.

We need to prove that the above series is true for values of x > 0. Consider the function $f(x) = 1 + xe^C - e^X$ where $c \ge 0$ and fixed. We see that f(0) = 0 and $f'(x) = e^C - e^X$. Since e^X is a monotonic increasing function then f'(x) > 0 when 0 < x < c. Hence f(x) is a monotonic increasing function for $0 \le x \le c$. It follows that with $f(x) \ge 0$, $1 + xe^C - e^X \ge 0$ or $1 + xe^C \ge e^X \ge 1$. Integrating this inequality we obtain:

$$\int_{0}^{b} (1 + xe^{c}) dx \ge \int_{0}^{b} e^{x} dx \ge \int_{0}^{b} 1 dx \qquad 0 \le b \le c$$

$$b + b^{2}/2 \cdot e^{c} \ge e^{b} - 1 \ge b. \quad \text{Replacing } b \quad \text{by } x \quad \text{we get}$$

$$x + x^{2}/2 \cdot e^{c} \ge e^{x} - 1 \ge x$$

Integrating this inaquality

$$\int_{0}^{b} (x + x^{2}/2 \cdot e^{c}) dx \ge \int_{0}^{b} (e^{x} - 1) dx \ge \int_{0}^{b} x dx \quad 0 \le b \le c$$

$$b^{2}/2 + e^{c}b^{3}/2 \cdot 3 \ge e^{b} - 1 - b \ge b^{2}/2$$

Again replacing by x and integrating

$$\int_{0}^{b} (x^{2}/2 + x^{3}/3! \cdot e^{c}) dx \ge \int_{0}^{b} (e^{x} - 1 - x) dx \ge \int_{0}^{b} x^{2}/2 dx$$

 $b^3/3! + b^4/4! \cdot e^c \ge e^b - 1 - b - b^2/2 \ge b^3/3! \quad 0 \le b \le c$ Repetition of this process leads to

$$\frac{b^{n}}{n!} + \frac{b^{n+1}}{(n+1)!} e^{c} \ge e^{b} - 1 - b - b^{2}/2 - ..$$

$$.. - b^{n-1}/(n-1)! \ge b^{n}/n$$

But the limit $b^{n}/n! = 0$ by II.5 and $n \to \infty$

$$\lim_{n \to \infty} \left[\frac{b^n}{n!} + \frac{b^{n+1}}{(n+1)!} \right] = \lim_{n \to \infty} \frac{b^n}{n!} + e^c \lim_{n \to \infty} \frac{b^{n+1}}{(n+1)!}$$

$$= 0 + e^c \cdot 0 = 0$$

Thus, as n tends to infinity,

$$e^{b} - 1 - b - b^{2}/2! - b^{3}/3! - \dots - b^{n-1}/(n-1)! \dots = 0$$

Replacing b by x where $0 \le x \le c$ where c is any positive number we obtain

$$e^{x} - 1 - x - x^{2}/2! - x^{3}/3! - \dots - x^{n-1}/(n-1)! - \dots = 0$$
or

$$e^{x} = 1 + x + x^{2}/2! + x^{3}/3! + ... + x^{n}/n! +$$
for all values of x.

By substituting x = 1 in the above series, we find a convenient series representing e.

$$e = 1 + 1/1! + 1/2! + 1/3! + ... + 1/n! + ...$$

We wish to establish another representation for the number e, only this time in the form of a limit.

Previously it was shown that L(2) < 1 and L(3) > 1.

Using the inverse function of L(x), we have E(1) > 2 and E(1) < 3. Thus E(1) is bounded above by the real number three. We now prove $\liminf_{n \to \infty} (1 + 1/n)^n = e$.

With L'(x) = 1/x then by definition of a derivative $\lim_{\Delta x \to 0} \frac{L(x + \Delta x) - L(x)}{\Delta x} = \frac{1}{x}. \text{ When } x = 1 \text{ , } L(x) = 0$

and we obtain

$$\lim_{\Delta x \to 0} \frac{L(1 + \Delta x) - 0}{\Delta x} = 1 \quad \text{or limit} \quad \frac{1}{\Delta x} L(1 + \Delta x) = 1.$$

Let $\Delta x \to 0$ through the positive sequence 1 , 1/2 , 1/3 ,... so that the above limit becomes a limit of a sequence. With $1/n = \Delta x$, $\Delta x \to 0$ implies $n \to \infty$.

Thus $\lim_{n \to \infty} [n \cdot L(1 + 1/n)] = 1$

By a property of L(x), $n \cdot L(1 + 1/n) = L(1 + 1/n)^n$ thus $\lim_{n \to \infty} [n \cdot L(1 + 1/n)] = \lim_{n \to \infty} [L(1 + 1/n)^n] = 1$

For brevity let $L(1 + 1/n)^n = a_n$. Then the sequence a_1 , a_2 , a_3 ,... has limit 1. Since E(x) is continuous and differentiable, we can conclude that the sequence

 $\{E(a_n)\}=e^{a_1}$, e^{a_2} , e^{a_3} ,.... has limit e^1 or e. But E(x) and L(x) are inverse function. Then

$$E(a_n) = E[L(1 + 1/n)^n] = (1 + 1/n)^n$$

Therefore
$$e = \lim_{n \to \infty} (1 + 1/n)^n$$
.

Irrationality of e

Many authors now include in their analysis books the topic of the irrationality of e. Lambert (Tropfke, 1902) in 1761 first proved the irrationality of e by using two of Euler's continued fractions. The following is essentially the proof given by J. B. Fourier in 1815. The proof that e is irrational is accomplished by assuming e to be rational and arriving at a contradiction. This is the basis of the following proof.

Let us assume that e is rational and therefore may be expressed in the form e = p/q where p,q are positive integers. The infinite series for e is:

$$e = \sum_{n=0}^{\infty} 1/n! = 1 + 1/1! + 1/2! + 1/3! + \dots + 1/n! + \dots$$

If we let
$$S_q = \sum_{n=0}^{q} 1/n! = 1 + 1/1! + 1/2! + ... + 1/q!$$

then
$$e - S_q = \sum_{n=q+1}^{\infty} 1/n! = \frac{1}{(q+1)!} + \frac{1}{(q+2)!} + \dots$$

$$= \frac{1}{(q+1)!} \left[1 + \frac{1}{q+2} + \frac{1}{(q+2)(q+3)} + \ldots \right]$$
thus $e - S_q < \frac{1}{(q+1)!} \left[1 + \frac{1}{q+1} + \frac{1}{(q+1)^2} + \ldots \right]$

The second factor on the right is a geometric infinite series with the ratio being 1/(q+1). We know the geometric series converges with the ratio |r| < 1. With $q \ge 1$ Thus the geometric series $0 < \frac{1}{q+1} < 1$.

converges to
$$\frac{1}{1-\frac{1}{q+1}} = \frac{q+1}{q}$$

Therefore
$$e - S_q < \frac{1}{(q+1)!} \cdot \frac{q+1}{q} = \frac{1}{q!q}$$

that is, $0 < e - S_q < 1/(q!q)$

Multiplying the inequality by the integer q! we have

$$0 < q! (e - S_q) < 1/q$$

But by assumption q!e is an integer and

$$q!S_q = q! [1 + 1/1! + 1/2! + 1/3! + ... + 1/q!]$$

is also an integer.

This means that $q!(e-S_q)$ is an integer. Since $q \ge 1$, $1/q \le 1$, and $0 < q!(e-S_q) < 1/q$ our conclusion is that there is an integer between 0 and 1. Thus we have reached a contradiction by assuming e is rational. Thus, $e \ne p/q$. Therefore e is an irrational number. Transcendence

The number e was first proved transcendental by Charles Hermite in 1873. This proof is relatively

complicated; however once the breakthrough was made, several simpler proofs were found. Subsequent mathematicians who were to offer proofs of a less demanding nature, though still substantial, are Stieltjes, Hilbert, Gordan, Mertens, Klein and Vahlen. Translation of Hermite's original proof is found in Smith's Source Book in Mathematics, 1929, pp. 99 to 106. Proofs other than those mentioned above may be found in the following sources, Klein (1932), Beman (1897), Young (1911), Hobson (1913) and Niven (1957). The following proof of the transcendentality of e is that of Herstein (1965).

This proof is expanded extensively beyond what can be found in the literature. The original source omitted several items which we have entered to make the proof more readable. This proof should be comprehensible to the bright student of elementary calculus.

We prove the transcendence of e by the indirect method. It is assumed, to the contrary, that e is an algebraic number; then e is a root of a polynomial equation with integral coefficients.

Let f(x) be a polynomial of degree r with real coefficients. Let $F(x) = f(x) + f'(x) + f^2(x) + \dots$... + $f^r(x)$ where $f^i(x)$ stands for the ith derivative of f(x) with respect to x.

$$e^{-x}F(x) = e^{-x}f(x) + e^{-x}f(x) + ... + e^{-x}f(x)$$

$$\frac{d}{dx} [e^{-x}f(x)] = -e^{-x}f(x) + e^{-x}f'(x) - e^{-x}f'(x) + e^{-x}f^{2}(x) + \dots + e^{-x}f^{r}(x) - e^{-x}f^{r}(x)$$

Since $f^{r+1}(x) = 0$.

Thus
$$\frac{d}{dx} [e^{-x} f(x)] = -e^{-x} f(x)$$

The mean value theorem of calculus asserts that if g(x) is a continuously differentiable single valued function on the closed interval [a,b] then

$$\frac{g(b) - g(a)}{b - a} = g'[a + \emptyset \cdot (b - a)], 0 < \emptyset < 1$$

The function $e^{-X}F(x)$ is a continuously differentiable single valued function on the closed interval [0,k], where k is any positive integer. Then by the mean value theorem

$$\frac{e^{-k}F(k) - F(0)}{k - 0} = -e^{-(0+\emptyset}k^{k})$$

or

$$e^{-k}F(k) - F(0) = -e^{-\beta k \cdot k} f(k \cdot \beta_k)k$$

where \emptyset_k depends on k and is a real number between 0 and 1.

Multiplying this equation by ek we obtain

$$F(k) - e^{k}F(0) = -e^{(1 - \emptyset_{k})k} f(k \cdot \emptyset_{k})k$$

By substituting successive values of k into the above equation we get

$$F(1) - e^{1}F(0) = -e^{(1 - \emptyset_{1})} f(\emptyset_{1}) = s_{1}$$

$$F(2) - e^{2}F(0) = -2e^{2(1 - \emptyset_{2})} f(2\emptyset_{2}) = s_{2}$$

$$(1) F(3) - e^{3}F(0) = -3e^{3(1 - \emptyset_{3})} f(3\emptyset_{3}) = s_{3}$$

$$\vdots$$

$$F(n) - e^{n}F(0) = -ne^{n(1 - \emptyset_{n})} f(n\emptyset_{n}) = s_{n}$$

To show e is transcendental, we assume it is not a transcendental number. That is, assume e to be an algebraic number that satisfies the relation

(2)
$$c_n e^n + c_{n-1} e^{n-1} + c_{n-2} e^{n-2} + \dots + c_1 e^{n-1} + c_0 = 0$$

where c_0 , c_1 , c_2 , are integers and $c_0 > 0$.

In equations (1) we will multiply the first one by ${\bf c}_1$, the second by ${\bf c}_2$ and in general the nth one by ${\bf c}_n.$

$$c_1^{F(1)} - c_1^{eF(0)} = -c_1^{e(1 - \emptyset_1)} f(\emptyset_1) = c_1^{s_1}$$

$$c_n^{F(n)} - c_n^{e^n}F(0) = -c_n^{ne} \qquad f(n \emptyset_n) \qquad = c_n^{s_n}$$

Adding these together we get

$$c_1F(1) + c_2F(2) + ... + c_nF(n) - F(0)(c_1e + c_2e^2 + ... + c_ne^n)$$

= $c_1s_1 + c_2s_2 + c_3s_3 + ... + c_ns_n$

This simplifies by (2) into

(3)
$$c_0F(0) + c_1F(1) + \dots + c_nF(n) = c_1s_1 + c_2s_2 + \dots + c_ns_n$$

Recall that F(x) was constructed from an arbitrary polynomial f(x). Hermite, the French mathematician who was the first to prove e transcendental, composed a very specific polynomial to test this condition. It was

$$f(x) = \frac{1}{(p-1)!} x^{p-1} (1-x)^p (2-x)^p \dots (n-x)^p$$

where p is any prime number chosen so that p > n and $p > c_0$. By expanding f(x) we get the form

$$f(x) = \frac{(n!)^p}{(p-1)!} x^{p-1} + \frac{a_0 x^p}{(p-1)!} + \frac{a_1 x^{p+1}}{(p-1)!} + \dots$$

where Hermite proved that a_0 , a_1 , are integers.

The reader may demonstrate to himself that when $i \ge p$, $f^i(x)$ is a polynomial, with coefficients which are integers all of which are multiples of p. Thus for any integer j, $f^i(j)$, for $i \ge p$ is an integer and is a multiple of p.

From its very definition f(x) has a root of multiplicity p at x=1, 2,..., n. Thus for j=1, 2, 3,..., n, f(j)=0, f'(j)=0,..., $f^{p-1}(j)=0$.

However, from the discussion above,

 $F(j) = f(j) + f'(j) + \ldots + f^{p-1}(j) + f^{p}(j) + \ldots + f^{r}(j)$ for j = 1, 2, 3,..., n is an integer and is a multiple of p.

Let us turn our attention to F(0). Since f(x) has a root of multiplicity p-1 at x=0, $f(0)=f'(0)=\ldots$ $\ldots = f^{p-2}(0)=0$. For $i\geq p$, $f^i(0)$ is an integer which is a multiple of p. But $f^{p-1}(0)=(n!)^p$ and since p>n and is a prime number p does not divide $(n!)^p$ so that $f^{p-1}(0)$ is an integer not divisible by p. Since $F(0)=f(0)+f'(0)+\ldots+f^{p-2}(0)+f^{p-1}(0)+f^p(0)+\ldots+f^p(0)$ and

 $f(0) + f'(0) + ... + f^{p-2}(0) = 0$ and $f^{p-1}(0)$ is not divisible by p and

 $f^p(0) + \ldots + f^r(0)$ is divisible by p, we conclude that F(0) is an integer not divisible by p. Since $c_0 > 0$, $p > c_0$ and because p does not divide F(0) but p divides F(1), and p divides F(2), and ..., and p divides F(n), we can assert that $c_0F(0) + c_1F(1) + \ldots + c_nF(n)$ is an integer and is not divisible by p.

By (3) we know

$$c_0^{F(0)} + c_1^{F(1)} + \dots + c_n^{F(n)} = c_1^{s_1} + c_2^{s_2} + \dots + c_n^{s_n}$$

But
$$s_i = -ie^{i(1 - \emptyset_i)} f(i\emptyset_i)i$$

$$= \frac{-ie^{i(1-\emptyset_{i})}(i\emptyset_{i})^{p-1}(1-i\emptyset_{i})^{p}...(n-i\emptyset_{i})^{p}}{(p-1)!}$$

with $0 < \emptyset_i < 1$ and i < n we make these substitution and obtain the following inequality.

$$|s_i| \le \frac{e^n n^p (n!)^p}{(p-1)!}$$

holding n fixed, $\lim_{p \to \infty} \frac{e^n n^p (n!)^p}{(p-1)!}$

$$= e^{n} \lim_{p \to \infty} \frac{n^{p} (n!)^{p}}{(p-1)!}$$

$$= e^{n} \cdot 0$$

Thus $|s_i|$ tends to zero as p tends to infinity. Then a prime number can be found that is larger than both c_0 and n and large enough to force

$$|c_1s_1 + c_2s_2 + \dots + c_ns_n| < 1$$

But $c_1s_1 + c_2s_2 + \dots + c_ns_n = c_0F(0) + \dots + c_nF(n)$ and must be an integer. Since it is smaller in value than one, and it is an integer, $c_1s_1 + c_2s_2 + \dots + c_ns_n$ must be zero. Thus, $c_0F(0)+c_1F(1)+\ldots+c_nF(n)=0$. This cannot be true since p does not divide $c_0F(0)+c_1F(1)+\ldots+c_nF(n)$, whereas p does divide zero. This contradiction, coming from our assumption that e is algebraic, proves e must be transcendental.

Normality

One of the reasons that e has been computed to 100,256 decimal places is to examine this decimal expansion for normality. A normal number has been defined by Borel in 1909 (Niven, 1957) as "a real number x which has all possible blocks of j digits appearing with the relative frequency of $1/10^{j}$ (or $1/g^{j}$, where g is the base of the representation of x)." Borel also defined an 'absolute' normal number as one which is normal to every base. He proved that "almost all" real numbers are normal to every base.

An example of a normal number is the positive integers listed in their natural order as a decimal expansion.

0.12345678910111213141516171819202122232425262728293031..

This number has all digits in their proper proportions and all blocks of digits in their proper proportions. (Davis, 1961).

Mathematicians have not been lax in developing the theory of normal numbers. There have been several theorems

established concerning the properties of normal numbers. Schmidt (1960) proved that there exist numbers that are normal to one base but not absolutely normal. These theorems are based on measure theory and describe the properties of a normal number. That is, this number is normal, therefore the following theorems apply. Unfortunately, the theorems give us no way to tell if a given number is normal.

The first study of e for normality was done by John von Newman (1950). Further studies have been done in the hope of establishing the random characteristics of the decimal places of e. If this could be done it would make the transcendental numbers available as a computer source of internally programmed pseudo-random numbers for Monte Carlo methods.

H. Geiringer, in 1954 stated that since e, and other transcendentals as π and Euler's constant, are formed by mathematical laws, they do not form a 'random' sequence or a 'collective' even though we are not yet able to establish any prevailing regularities. She continues by saying that such numbers do exhibit 'local' or 'restricted' randomness.

Many mathematicians have tried to show the random and normal properties of e , John von Neumann (1950), R. K. Pathria (1961), and Fisher and Yates (1938) have great

interest in this field.

To test e for normality many statistical tests have These were done using a 60,000 digit been carried out. decimal expansion of e. The tests include (1) poker, (2) serial, (3) frequency, (4) gap test, (5) chi-square measure for each of the above tests, (6) the chi-square for the accumulated frequency of the counts of single digits computed every 500 digits, (7) the chi-square values for 60 blocks of 1000 digits (8) a goodness-of-fit test using the chi-squares for 120 blocks of 500 digits, (9) a study of these 120 blocks as Bernoulli trials, (10) plots of the deviation of each separate digit from zero to nine from expectation for the accumulated counts of 600 blocks of 100 digits, (11) the values of S_n^{i}/n and S_n^{ij}/n , where ratios represent relative frequencies of single and pairs of digits for normality studies (12) and finally a test of randomness based on a criteria for randomness in a 'collective' proposed by von Mises wherein one chooses a subset by some choice of place selection.

The above tests were reported to the American Mathematical Monthly by R. G. Stoneham. (1965). He summarizes the statistical findings by writing

"In general, all the statistical tests support the hypothesis of pure chance selection in the sequence of digits in e with but a few anomalies and also the relative frequencies of the single and pairs of digits in e are approx-

imately 1/10 and 1/100, respectively, thus empirically supporting normality in the sense of Borel." (p. 484)

Although these statistical tests seem to suggest that e is a normal number, most mathematicians are not ready to dismiss the possibility that if carried out to a billion decimal places, e might begin to favor some one digit, or a sequence of digits might show up more frequently than others. As of yet, there is no mathematical proof that e is normal.

CHAPTER 3

DECIMAL APPROXIMATIONS

George Mallory was asked in 1922 why he attempted Mount Everest. "It was there", he answered (Davis, 1961). The number e is there and has been for some time, and although its computation to 100,000 decimal places is comparable to the conquering of Mount Everest by helicopter, there are enough difficulties present to make it interesting. We may learn something along the journey, if not at the destination.

An American astonomer and mathematician, Simon Newcomb, who lived in the last half of the nineteenth century, said,

"Ten decimal places are sufficient to give the circumference of the earth to the fraction of an inch, and thirty decimals would give the circumference of the whole visible universe to a quantity imperceptible with the most powerful microscope." (Kasner and Newman, 1963, p. 78)

Yet men continue to look for greater and greater decimal expansions in the number e. Perhaps it is the sportsmanlike interest in making a record that attracts them to this labor. Yet, man's insatiable curiosity and drive to know and do everything is reason enough in itself for these approximations.

The demand for lists of random digits has increased

considerably in the last quarter century, particularly in connection with the application of Monte Carlo methods to various problems in mathematical physics and the drawing of random samples in statistics. Test for randomness in the sequence of digits in the decimal approximation for e have been referred to in chapter 2. These tests give every evidence that e is a random sequence of digits.

Perhaps if e had failed the test for randomness, it would have been more significant than the success. There are no known properties of e that would predict such a failure, and hence the failure would give new information about the nature of e. Another reason for obtaining more decimal places is the possibility of new properties of e being revealed.

At one time it was believed that the decimal approximations would reveal the repetitive or terminating property of e. Since Lambert showed that e was irrational, all hope of e being a repetitive or terminating decimal was dispelled.

Use of continued fractions

In a discussion of the history of mathematics, E. T. Bell (1945) gives the following on continued fractions:

"The first systematic discussion of continued fractions was Euler in 1737.

Apart from the sporadic appearance in the arithematic of the Greeks, the Hindus, and the Moslems that can now be interpreted as results of continued

fractions." (p. 476)

Euler not only named the number e and calculated it to 23 decimal places, but he also developed several continued fractions converging to e. These continued fractions play an important part in the history of e as well as in its decimal expansion. The following seven continued fractions are credited to Euler.

$$e = 2 + \frac{1}{1 + \frac{1}{2 + 2}}$$

$$3 + \frac{3}{4 + \frac{4}{5 + 5}}$$

$$e^{\frac{1}{2}} = 1 + \frac{1}{1 + \frac$$

$$\frac{1}{e-1} = \frac{1}{1 + 2}$$

$$\frac{2 + 3}{3 + 4}$$

$$\frac{4 + 5}{5 + 6} \dots$$

In 1875 Glaisher used this continued fraction to find 1/(e-1) = .581976706869...

$$e = 2 + \frac{1}{14 + \frac{1}{18 + 1}}$$

$$e = 2 + \frac{1}{1 + \frac{1}{2 + \frac{1}{1 + \frac{1}{1 + \frac{1}{1 + 1}}}}}$$

$$\frac{14 + \frac{1}{18 + 1}}{1 + \frac{1}{1 + \frac{1}{1 + 1}}}$$

$$\frac{e + 1}{e - 1} = 2 + \frac{1}{6 + \frac{1}{1 + \frac{1}{1 + 1}}}$$

$$\frac{e+1}{e-1} = 2 + \frac{1}{6+\frac{1}{10+\frac{1}{18+1}}}$$

$$\frac{e+1}{10+\frac{1}{18+1}}$$

$$\frac{e^{2} - 1}{2} = 3 + \frac{1}{5 + \frac{1}{7 + \frac{1}{9 + \frac{1}{11 + 1}}}}$$

The mathematically prolific Euler also found the following two equations. From these e^{X} and e^{-X} can readily be expressed in terms of infinite products.

$$\frac{e^{x} + e^{-x}}{2} = (1 + z)(1 + z/9)(1 + z/25)(1 + z/49)...$$

$$\frac{e^{x} - e^{-x}}{2} = (1 + z)(1 + z/4)(1 + z/9)(1 + z/16) \dots$$

J. H. Lambert was an admirer of Euler and had great interest in the above continued fractions. From these fractions Lambert developed and used the following continued fraction for the first proof of the irrationality of e.

e.
$$\frac{e^{\frac{X}{2}} - 1}{e^{\frac{X}{2}} + 1} = \frac{1}{\frac{2}{x} + \frac{1}{\frac{6}{x} + \frac{1}{\frac{10}{x} + \frac{1}{\frac{14}{x} + \dots}}}}$$

Fractions approximating e

After men found that e was a decimal fraction that could not be expressed as a ratio of two integers, the search began for a close approximation using the quotient of two integers.

It is well known (Trigg, 1962) that

$$\frac{2721}{2000} \approx 2.7182817$$

approximates the value of e, being accurate to six decimal places. This is equivalent to

$$e \approx \frac{4}{7} + \frac{16}{11} + \frac{9}{13} = \frac{11}{7} + \frac{5}{11} + \frac{9}{13} = \frac{4}{7} + \frac{5}{11} + \frac{22}{13}$$

In closely examining the above sums, we find in all three cases the denominators are consecutive primes. The third sum has the sum of the numerator equaling the sum of the denominators, ie. 37.

The approximating fraction may also be written as

$$\frac{877 + 907 + 937}{7 \cdot 11 \cdot 13}$$

which the denominator is the product of three consecutive primes, and the numerator is the sum of three primes in arithmetic progression with the common difference being 30. The numerator may be written with primes in at least 23 other ways in which 907 is the mean. The smaller terms of the arithmetic progression's are 3,13,31,61,67,73,151, 157,193,271,283,331,367,433,487,523,601,613,643,661,727, 751, and 823.

Of the fractions with denominators less than 100, the one most closely approximating e by defect is $\frac{106}{39} \approx 2.717949$ being accurate to three decimal places. The fraction most closely approximating e by excess is $\frac{193}{71} \approx 2.718310$ which is accurate to four decimal places.

When Hermite's proof of the transcendental nature of e was published, he also gave the following fraction as approximating e.

 $e = \frac{58291}{21444} = 2.718289, \text{ correct to six decimal}$ places. Hermite also approximated $e^2 = \frac{158452}{21444} \; .$

Electronic computer calculations of e

After Euler computed e to 23 decimal places, other men joined in the task of the decimal computation of e. With curiosity prodding them ahead, the mathematicians reached further and further into that non-terminating expansion. In 1849 F. J. Studnicke had e expanded to 113 decimal places. After many years of work, J. W. Boorman had the decimal expansion to a staggering 346 places. With the Boorman expansion in 1884, the computation of e diminished as it required years of a man's life to come up with more decimal places. Any further expansion was to wait until the development of statistics and the invention of electronic computer.

The advent of the electronic computers brought man an amazing ability to do calculation in a fractional part of the time previously taken. It was inevitable that computers would be brought to the task of the decimal expansion of e. With the formula

$$e = 1 + 1 + 1/2! + 1/3! + 1/4! + \dots$$

as the guide, the computers were able to extend the expansion beyond previously dreamed of limits. In 1949 the ENIAC (Electronic Numerical Integrator and Calculator) at the Army's Ballistic Reasearch Laboratories in Aberdeen, Maryland, was used to compute an approximation of e to 2,036 places. As the electronic computers increased in

reliability and speed, the accuracy of decimal approximations of e further increased. In 1952 an electronic computer at the University of Illinois, under the guiding eye of D. J. Wheeler, carried e to the staggering total of 60,000 decimal places! In the United Kingdom, H. G. Simon used an IBM computer in 1961 to obtain e to 20,000 decimal places with the corresponding digits being the same as Wheeler's expansion.

August 19, 1961 was the date that Daniel Shanks and J. Wrench had reserved to use the IBM 7090 for the great test. To have a decimal expansion of e to 100,000 places was their goal. After just 2.5 hours, the computer had computed and printed the expansion of e to 100,256 decimal places. (Shanks & Wrench, 1961).

In Appendix III is printed e to 2,450 decimal places.

It has been predicted by Shanks and Wrench that to compute e to one million decimal places

"It would take months and then the memory would be too small. One would really want a computer 100 times as fast, 100 times as reliable and 10 times as large." (p. 78)

With the rapid advance of technology, computers are faster, more reliable and larger. We can expect e to one million decimal places to be computed soon.

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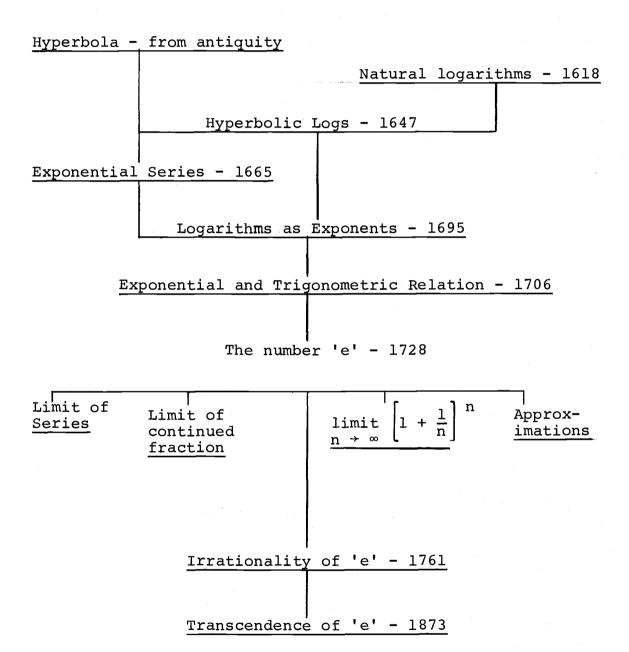
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APPENDICES

APPENDIX I

Conspectus of the historical development of the concept of 'e'.



APPENDIX II

Significant Contributions of men in the history of e

DATE	NAME	CONTRIBUTION
1614	Napier, John	Invented logarithms
1618	Oughtred, William	Table of logarithms to base e
1624	Briggs, Henry	Table of logarithms to base 10
1647	Vincent, Gregory St.	Quadrature of hyperbola.
1655	Wallis, John	Method of quadrature of hyperbola in the invention of interpolation.
1667	Gregory, James	Computed logarithms by means of a series of inscribed and circumscribed polygons.
1666	Newton, Isaac	Expansion of series by the binomial theorem.
1676	Leibnez, G. W.	Developed series of vers x , $\sin x$, $\cos x$, e^{x} , e^{-x} .
1676	Newton, Isaac	Developed exponential series
1694	Leibniz, G. W.	Relationship between calculus and exponential function.
1695	Bernoulli, John	Determined an expansion for x log x in a series.
1695	Halley, Edmund	Logarithms independently of hyperbola.
1722	Cotes, Roger	Relation between the exponential and trigonometric function.
1727	Euler, Leonhard	Symbol of e
1740	Euler, Leonhard	Cos x and Sin x in terms of e^{x} .

1740 Euler, Leonhard

1748 Euler, Leonhard

1749 Jones, William

1761 Lambert, J. H.

1849 Studnicke, F. J.

1873 Hermite, Charles

1875 Glaisher,

1884 Boorman, J. W.

1952 Gruenberger and Marlowe

1953 Page and Pfeil

1953 Wheeler, David

1961 Simon, H. G.

1961 Wrench and Shanks

Computed e to 23 decimal places.

Developed series for e.

Logarithms are exponents.

Proved e irrational.

e to 113 decimal places.

Proved e transcendental.

1/(e - 1) = .581976706869...

e to 345 decimal places.

e to 3000 decimal places.

e to 3333 decimal places.

e to 60,000 decimal places.

e to 20,000 decimal places.

e to 100,256 decimal places.

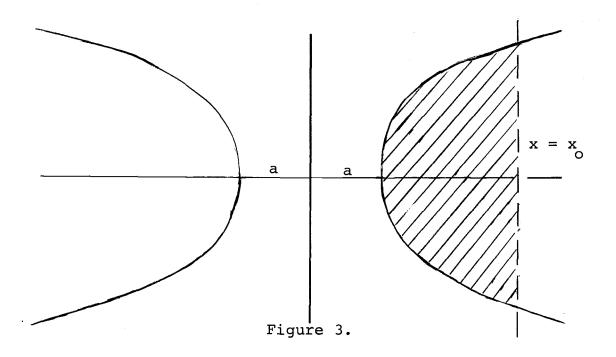
APPENDIX III

Quadrature of a hyperbola

Due to the profound effect that the quadrature of a hyperbola had on the development of the logarithms, it was felt that a brief discussion on the subject should appear in this work.

An equation for an ellipse is $x^2/a^2 + y^2/b^2 = 1$. The area of the ellipse derived by the calculus is πab . With the circle being a special ellipse, the irrational and trandcendental number π was discussed in great depth by the Greeks. Not as popular, but certainly as important was the area between the hyperbola and a chord perpendicular to the transverse axis. An equation for a hyperbola is $x^2/a^2 - y^2/b^2 = 1$. The area between the curve and a chord found by calculus involves the number e in its inverse form, that of a natural logarithm. Following is the quadrature of a hyperbola, using the calculus.

The graph of the hyperbola $x^2/a^2 - y^2/b^2 = 1$ is given below. The area to be found is shaded.



$$A = \frac{b}{a} \int_{a}^{x_{O}} (x^{2} - a^{2})^{\frac{1}{2}} dx$$

$$= \frac{b}{a} \left[\frac{1}{2} x(x^{2} - a^{2})^{\frac{1}{2}} - \frac{1}{2}a^{2} \ln (x + (x^{2} - a^{2})^{\frac{1}{2}}) \right]_{a}^{x_{O}}$$

$$= \frac{b}{a} \left[\frac{1}{2} x_{O}(x_{O}^{2} - a^{2})^{\frac{1}{2}} - \frac{1}{2}a^{2} \ln (x_{O} + (x_{O}^{2} - a^{2})^{\frac{1}{2}}) + \frac{b}{a} \frac{1}{(2}a^{2} \ln a) \right]$$

$$= \frac{x_{O}b}{2a} (x_{O}^{2} - a^{2})^{\frac{1}{2}} - \frac{1}{2}ab \ln (x_{O} + (x_{O}^{2} - a^{2})^{\frac{1}{2}}) + \frac{1}{2}ab \ln a$$

$$= \frac{x_{O}b}{2a} (x_{O}^{2} - a^{2})^{\frac{1}{2}} - \frac{1}{2}ab \ln (x_{O} + (x_{O}^{2} - a^{2})^{\frac{1}{2}}) + \frac{1}{2}ab \ln a$$

$$= \frac{b}{2} \left[x_{O}y_{O} - ab \ln \left(x_{O} + \frac{ay_{O}}{b} \right) + ab \ln a \right]$$

$$= \frac{1}{2} \left[x_{O}y_{O} - ab \ln \left(\frac{x_{O}}{a} + \frac{y_{O}}{b} \right) + ab \ln a \right]$$

$$= \frac{1}{2} \left[x_{O}y_{O} - ab \ln \left(\frac{x_{O}}{a} + \frac{y_{O}}{b} \right) - ab \ln a + ab \ln a \right]$$

$$= \frac{1}{2} \left[x_0 y_0 - ab \ln \left(\frac{x_0}{a} + \frac{y_0}{b} \right) \right]$$

Since we want the area in the complete arc of the hyperbola, that is, the area between the hyperbola and the chord $x = x_0$, we must double the above to obtain, in addition, the lower half of the arc. The area becomes

$$= x_O y_O - ab ln \frac{x_O}{a} + \frac{y_O}{b}$$

The area is in terms of the natural logarithms, inverse of the exponential function.

APPENDIX IV

DECIMAL REPRESENTATION OF e TO 2450 DECIMAL PLACES

2.	71828	18284	59045	23536	02874	71352	66249	77572	47093	69995
	95749	66967	62772	40766	30353	54759	45713	82178	52516	64274
	27466	39193	20030	59921	81741	35966	29043	57 2 90	03342	95260
	59563	07381	32328	62794	34907	63233	82988	07531	95251	01901
	15738	34187	93070	21540	89149	93488	41675	09244	76146	06680
	82264	80016	84774	11853	74234	54424	37107	53907	77449	92069
	55170	27618	38606	26133	13845	83000	75204	49338	26560	29760
	67371	13200	70932	87091	27443	74704	72306	96977	20931	01416
	92836	81902	55151	08657	46377	21112	52 389	78442	50569	53696
	77078	54499	69967	94686	44549	05987	93163	6889 2	30098	79312
	77361	78215	42499	92295	76351	48220	82698	95193	66803	31825
	28869	39849	64651	05820	93923	98294	88793	32036	25094	43117
	30123	81970	68416	1 4 039	70198	37679	32068	32823	76464	80429
	53118	02328	78250	98194	55815	30175	67173	61332	06981	12509
	96181	88159	30416	90351	59888	85193	45807	27386	67385	98422
	87922	84998	92086	80582	57 4 92	79610	48419	84443	63463	24496
	84875	60233	62482	704 19	78623	20900	21609	90235	30436	99418
	49146	31409	34317	38143	64054	62531	52096	18369	08887	07016
	76839	64243	78140	59271	45635	49061	30310	72085	10383	75051
	01157	47704	17189	86106	87396	9655 2	12671	54688	95703	50354
	02123	40784	98193	34321	06817	01210	05627	88023	51930	33224
	74501	58539	04730	41995	77770	93503	66041	69973	29725	08868
	76966	40355	57071	62268	44716	25607	98826	51787	13419	51246
	65201	03 059	21236	67719	43252	78675	39855	89448	96970	96409
	7545 9	18569	56380	23637	01621	12047	74272	28364	89613	42251
	64450	78182	44235	29486	36372	14174	02388	93441	24796	35743
	70263	75529	44483	37998	01612	54922	78509	25778	25620	92622
	64832	62779	33386	56648	16277	25164	01910	59004	91644	99828
	93150	56604	72580	27786	31864	15519	56532	44258	69829	46959
	30801	91529	87211	72556	34754	63964	47910	14590	40905	86298
	49679	12874	06870	50489	58586	71747	98546	67757	57320	56812
	88459	20541	33405	39220	00113	78630	09455	60688	16674	00169
	84205	58040	33637	95376	45203	04024	32256	61352	78369	51177
	88386	38744	39662	53224	98506	54995	88623	42818	99707	73327
	61717	83928	03494	65014	34558	89707	19425	86398	77275	47109
	62953	74152	11151	36835	06275	26023	26484	72870	39207	64310
	05958	41166	12054	52970	30236	47254	92966	69381	15137	32275
	36450	98889	03136	02057	24817	65851	18063	03644	28123	14965
	50704	75102	54465	01172	72115	55194	86685	08003	68532	28183
	15219	60037	35625	27944	95158	28418	82947	87610	85263	98139
	55990	06737	64829	22443	75287	18462	45780	36192	98197	13991
	47564	48826	26039	03381	44182	32625	15097	48279	87779	96437
	30899	70388	86778	22713	83605	77297	88241	25611	90717	66394
	65070	63304	527 95	46618	55096	66618	56647	09711	34447	40160
	70462	62156	80717	48187	78443	71436	98821	85596	70959	10259
	68620	02353	71858	87485	69652	20005	03117	34392	07321	13908
	03293	63447	97273	55955	27734	90717	83793	42 163	70120	50054
	51326	38354	40001	86323	99149	07054	79778	05669	78533	58048
	96690	62951	19432	47309	95876	55236	81285	90413	83241	16072

APPENDIX V

This table appears from the second edition (1618) of Edward Wright's English translation of Napier's <u>Descripto</u>. According to Glasier (1915) it was probably written by William Oughtred. This is the first logarithm table to the base e. In modern notation it is $10^6 \, \mathrm{ln}_{2} \mathrm{N}$.

sin	logarithm	sin	logarithm	sin	logarithm
1	000000	100	4605168	10000	9210337
2	693146	200	5298314	20000	9803483
3	1098612*	300	5703780	30000	10308949
4	1386294	400	5991462	40000	10596631
5	1609437	500	6214605	50000	10819774
6	1791758	600	6396925	60000	11002095
7	1045905	700	6551077	70000	11156246
8	2079441	800	6684609	80000	11289778
9	2197223	900	6802391	90000	11407560
10	2302584	1000	6907753	100000	11512921
20	2995730	2000	7600899	200000	12206067
30	3401196	3000	8006365	300000	12611533
40	3688878	4000	8294047	400000	12899215
50	3911021	5000	8517190	500000	13122358
60	4094342	6000	8699511	600000	13304679
70	4248493	7000	8853662	700000	13458830
80	4382025	8000	8987194	800000	13592362
90	4499807	9000	9104976	900000	13710114

The supplement of the table for tenth and hundreths parts

11 12 13	095311 182321 262364	17 18 19	530628 587786 641953	104 105** 106	39222 48790 58269
14	336473	101	9951	107	67659
15	405465	102	19803	108	76962
16	470004	103	29560	109	86177

- * This logarithm is printed 1096612 in the Appendix.
- ** Printed 126 in the Appendix.

APPENDIX VI

Napier's Original (1614) Logarithms

Gr. 0					rapici s o.	. 18 mar	(101-1) 10	Barrennis					
min	Sinus	Logarithmi	Differentia	Logarithmi	Sinus		min	Sinus	Logarithmi	Differentia	Logarithmi	Sinus	
0	0	infinitum	infinitum	0	10000000	60	30	87 2 65	47413852	47413471	381	9999619	30
1	2909	81425681	81425680	1	10000000	59	31	9 0174	47085961	47085554	407	9999 593	2 9
2	5818	74494213	7 44 9 4 211	2	9999998	58	32	93083	46768483	4 6768 04 9	434	9999566	2 8
3	87 2 7	7 04 39564	70439560	4	9999996	57	33	9599 2	46460773	46460312	461	9999539	27
4	11636	67562746	67562739	7	9999993	56	34	98901	46162254	46161765	4 89	9999511	26
5	145 44	65331315	653313 04	11	9999989	55	35	101809	45872392	45 87187 4	518	9999 482	25
6	17453	63508099	63508083	16	9999986	5 4	36	104718	45590688	45590140	548	9999 452	24
7	20362	61966595	61966573	22	9999980	53	37	107627	45316714	45316135	579	9999 421	23
8	23271	60631284	60631256	28	9999974	52	38	110536	45050041	45049430	611	9999389	22
9	26180	59453453	59453418	35	9999967	51	39	113445	44 79 02 96	44789652	644	9999357	21
10	29088	58399857	58399814	43	9999959	50	40	116353	44 537132	44536455	677	9999323	20
11	31997	57446759	57 44 6707	52	9999950	4 9	41	119262	44290216	442 89505	711	9999 2 89	19
12	34 906	56576646	56576584	62	9999940	48	42	122171	44049255	44048509	74 6	9999 254	18
13	37815	55776222	55776149	73	99999 2 8	47	43	125079	43813959	43813177	78 2	9999218	17
14	40724	55035148	55035064	84	9999917	4 6	44	1 2 7988	43584078	4 3583 2 59	819	9999181	16
15	43632	54345225	54345129	96	9999905	45	45	130896	43359360	43358503	857	9999 143	15
16	46541	53699843	5369973 4	109	999989 2	44	4 6	133805	43139582	43138686	896	9999105	14
17	49450	53093600	53093577	123	9999878	43	4 7	136714	42924534	42923599	935	9999065	13
18	52359	52522019	52521881	138	9999863	42	48	139622	42714014	42 713039	975	9999025	12
19	55268	51981356	51981 202	154	99998 4 7	41	4 9	142531	42507833	42 506817	1016	999898 4	- 11
20	58177	51468431	51468361	170	9999831	40	50	145439	42305826	42304 768	1058	99989 42	10
21	61086	50980537	50980450	187	9999813	39	51	148348	42107812	42106711	1101	9998900	9
22	63995	50515342	50515137	205	9999795	38	52	151257	419 13644	41912499	1145	9998856	8
23	66904	50070827	50070603	224	9999776	37	53	154165	41723175	4 17 21 986	1189	9998811	7
24	69813	4 96 452 39	49644995	244	9999756	36	54	157074	4 1536 2 71	41535037	1234	9998766	6
25	72721	49237030	49236765	265	9999736	35	55	15998 2	41352795	41351515	1280	9998720	5
26	7563 0	48844826	4884453 9	2 87	9999714	3 4	56	162891	41172626	41171299	1327	9998673	. 4
27	78539	48467431	48467122	309	999969 2	33	57	165799	41006643	41005268	1375	9998625	. 3
2 8	81 44 8	48103763	48103431	332	9999668	32	58	168708	40821746	40820322	1424	9998577	2
29	84357	47752859	47752503	356	999 9644	31	59	171616	40650816	40649343	1473	9998527	1
30	87 2 65	47413852	47413471	381	9999619	30	60	174524	40482764	40481241	1523	9998477	0

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