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$$z = 1 + \frac{a_{2n-1}}{\bar{z}}, \quad \bar{z} = 1 + \frac{a_{2n}}{z}, \quad n \geq 1.$$

This gives

$$a_{2n-1} = (z - 1)\bar{z},$$
$$a_{2n} = (\bar{z} - 1)z = \bar{a}_{2n-1},$$

and it is easily seen that all a_n lie on the boundary of the parabola. The theorem is now completely proved.

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2. W. T. Scott and H. S. Wall, *A convergence theorem for continued fractions*, Transactions of this Society, vol. 47 (1940), pp. 155-172.
3. ———, *Value regions for continued fractions*, this Bulletin, vol. 47 (1941), pp. 580-585.

THE RICE INSTITUTE

A TABLE OF COEFFICIENTS FOR NUMERICAL DIFFERENTIATION

ARNOLD N. LOWAN, HERBERT E. SALZER AND ABRAHAM HILLMAN¹

The following table lists the coefficients $A_{m,s}$ for $m=1, 2, \dots, 20$ and $s=m, \dots, 20$ in Markoff's formula for the m th derivative in terms of advancing differences, namely

$$\omega^m f^{(m)}(x) = \sum_{s=m}^{n-1} (-1)^{m+s} A_{m,s} \Delta^s f(x) + (-1)^{m+n} \omega^n A_{m,n} f^{(n)}(\xi).$$

In this formula ω is the tabular interval and

$$A_{m,s} = (-1)^{m+s} m B_{s-m}^{(s)} / s(s-m)!$$

and $B_{s-m}^{(s)}$ is the $(s-m)$ th Bernoulli number of the s th order.

Presented to the Society, April 4, 1942 under the title *Coefficients of differences in the expansion of derivatives in terms of advancing differences*; received by the editors March 7, 1942.

¹ The results reported here were obtained in the course of the work done by the Mathematical Tables Project, Work Projects Administration, New York City.

If a function has been tabulated to suit for some suitable interval of the argument, the accompanying table may be used to compute derivatives which in turn may be employed to locate the function in the complex plane within a prescribed accuracy. The function is analytic.

The coefficients were computed from

$$sA_{m,s} = (s-1)A_{m,s-1}$$

and checked by independent calculation

$$x(x+1)(x+2) \cdots (x+s-1)$$

From the identity

$$(x+x^2/2+x^3/3+\cdots)^m \equiv A_{m,m} x^m$$

it was discovered that a prime p is not a factor of the denominator of an $A_{m,s}$ for which $s < m$ and p is not a prime factor in accordance with this method. The accuracy of the work.

The Markoff formula is used at the beginning of the table where advancing differences are the only ones used. For a discussion see L. M. Milne-Thomson, *Calculus of Finite Differences*, chap. 7, pp. 157-159. According to the simplicity of the remainder term is an advantage of the difference formulae.

Comparison of the Markoff coefficient with the coefficients shows the latter to be much more convenient for obtaining the derivatives of a function away from the ends of a table. However, in applied mathematics such as Bessel functions, use of the Markoff formula for a fixed degree might yield a smaller remainder term.

The first few coefficients of the various tables are given in H. T. Davis, *Table of the Higher Math*, pp. 73-77; Whittaker and Robinson, *Calculus of Finite Differences*, and in an article by W. S. Bickley, *Numerical Limits of a Difference Table*, Philosophical Magazine, pp. 12-14. (This article lists coefficients to those of the 12th difference.)

$$1 + \frac{a_{2n-1}}{\bar{z}}, \quad \bar{z} = 1 + \frac{a_{2n}}{z}, \quad n \geq 1.$$

$$a_{2n-1} = (z - 1)\bar{z},$$

$$a_{2n} = (\bar{z} - 1)z = \bar{a}_{2n-1},$$

at all a_n lie on the boundary of the parabola. completely proved.

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S. Wall, *A convergence theorem for continued fractions*, vol. 47 (1940), pp. 155-172.

for continued fractions, this Bulletin, vol. 47 (1941), pp.

COEFFICIENTS FOR NUMERICAL DIFFERENTIATION

ROBERT E. SALZER AND ABRAHAM HILLMAN¹

ts the coefficients $A_{m,s}$ for $m=1, 2, \dots, 20$ Markoff's formula for the m th derivative in ences, namely

$$^{m+s}A_{m,s}\Delta^s f(x) + (-1)^{m+n}\omega^n A_{m,n}f^{(n)}(\xi).$$

tabular interval and

$$-1)^{m+s}mB_{s-m}^{(s)}/s(s-m)!$$

Bernoulli number of the s th order.

il 4, 1942 under the title *Coefficients of differences in ms of advancing differences*; received by the editors

re obtained in the course of the work done by the rk Projects Administration, New York City.

If a function has been tabulated to sufficiently great accuracy and for some suitable interval of the argument along the real axis, the accompanying table may be used to generate the values of the derivatives which in turn may be employed to generate the values of the function in the complex plane within a region where the function is analytic.

The coefficients were computed from the recurrence formula

$$sA_{m,s} = (s-1)A_{m,s-1} + mA_{m-1,s-1}$$

and checked by independent calculations using the identity

$$x(x+1)(x+2)\dots(x+s-1) \equiv s! \sum_{j=1}^s A_{j,s} x^j / j!$$

From the identity

$$(x+x^2/2+x^3/3+\dots)^m \equiv A_{m,m}x^m + A_{m,m+1}x^{m+1} + \dots$$

it was discovered that a prime p is not effectively present in the denominator of an $A_{m,s}$ for which $s < m+p-1$. The cancellation of prime factors in accordance with this rule was a further check on the accuracy of the work.

The Markoff formula is used at the beginning and end of a table where advancing differences are the only types available. For a full discussion see L. M. Milne-Thomson, *The Calculus of Finite Differences*, chap. 7, pp. 157-159. According to Milne-Thomson the relative simplicity of the remainder term is another advantage over central difference formulae.

Comparison of the Markoff coefficients with central difference coefficients shows the latter to be much smaller and obviously more convenient for obtaining the derivatives of a polynomial sufficiently far away from the ends of a table. However for many important functions in applied mathematics such as Bessel, error, and gamma functions use of the Markoff formula for a polynomial approximation of some fixed degree might yield a smaller total error due to the particular form of its remainder term.

The first few coefficients of the various formulae may be found in H. T. Davis, *Table of the Higher Mathematical Functions*, vol. 1, pp. 73-77; Whittaker and Robinson, *Calculus of Observations*, pp. 62-65, and in an article by W. S. Bickley *Numerical differentiation near the limits of a difference table*, *Philosophical Magazine*, (7), vol. 33 (1942), pp. 12-14. (This article lists coefficients of the first 12 derivatives up to those of the 12th difference.)

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COEFFICIENTS $A_{m,s}$ IN MARKOFF'S EXPANSION

| $s \backslash m$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 |
|------------------|---|---------------|---------------|-----------------|----------------|-------------------|-------------------|---------------------|-----------------------|------------------------|------------------------|-------------------------|---------------------------|---------------------------|
| 1 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{5}$ | $\frac{1}{6}$ | $\frac{1}{7}$ | $\frac{1}{8}$ | $\frac{1}{9}$ | $\frac{1}{10}$ | $\frac{1}{11}$ | $\frac{1}{12}$ | $\frac{1}{13}$ | $\frac{1}{14}$ |
| 2 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{11}{12}$ | $\frac{5}{6}$ | $\frac{137}{180}$ | $\frac{7}{10}$ | $\frac{363}{560}$ | $\frac{761}{1260}$ | $\frac{7129}{12600}$ | $\frac{671}{1260}$ | $\frac{83711}{166320}$ | $\frac{6617}{13860}$ | $\frac{1145993}{2522520}$ |
| 3 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{3}{4}$ | $\frac{7}{5}$ | $\frac{15}{8}$ | $\frac{29}{15}$ | $\frac{469}{240}$ | $\frac{29531}{15120}$ | $\frac{1303}{672}$ | $\frac{16103}{8400}$ | $\frac{190553}{100800}$ | $\frac{128977}{69300}$ | $\frac{9061}{4950}$ |
| 4 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{2}$ | $\frac{17}{6}$ | $\frac{7}{2}$ | $\frac{967}{240}$ | $\frac{89}{20}$ | $\frac{4523}{945}$ | $\frac{7645}{1512}$ | $\frac{341747}{64800}$ | $\frac{412009}{75600}$ | $\frac{9301169}{1663200}$ | |
| 5 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{5}{2}$ | $\frac{25}{6}$ | $\frac{35}{6}$ | $\frac{1069}{144}$ | $\frac{285}{32}$ | $\frac{31063}{3024}$ | $\frac{139381}{12096}$ | $\frac{1148963}{90720}$ | $\frac{355277}{25920}$ | |
| 6 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{3}$ | $\frac{23}{4}$ | $\frac{9}{9}$ | $\frac{3013}{240}$ | $\frac{781}{48}$ | $\frac{242537}{12096}$ | $\frac{48035}{2016}$ | $\frac{1666393}{60480}$ | | |
| 7 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{5}$ | $\frac{7}{2}$ | $\frac{91}{12}$ | $\frac{105}{8}$ | $\frac{4781}{240}$ | $\frac{13321}{480}$ | $\frac{314617}{8640}$ | $\frac{790153}{17280}$ | | |
| 8 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{6}$ | $\frac{29}{3}$ | $\frac{55}{3}$ | $\frac{10831}{360}$ | $\frac{897}{20}$ | $\frac{944311}{15120}$ | | | | |
| 9 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{8}$ | $\frac{9}{4}$ | $\frac{99}{4}$ | $\frac{1747}{40}$ | $\frac{5551}{80}$ | | | | | |
| 10 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{10}$ | $\frac{175}{2}$ | $\frac{65}{2}$ | $\frac{491}{8}$ | | | | | | |
| 11 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{11}$ | $\frac{209}{12}$ | $\frac{1001}{24}$ | | | | | | | |
| 12 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{12}$ | $\frac{41}{2}$ | | | | | | | | |
| 13 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{13}$ | $\frac{13}{2}$ | | | | | | | | |
| 14 | 1 | $\frac{1}{2}$ | $\frac{1}{3}$ | $\frac{1}{4}$ | $\frac{1}{14}$ | 1 | | | | | | | | |

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$$\omega^m D^m f(x) \sim \sum_{s=m}^{s=n} (-1)^{m+s} A_{m,s} \Delta^s f(x)$$

| 15 | 16 | 17 | 18 |
|----------------|----------------|----------------|----------------|
| $\frac{1}{15}$ | $\frac{1}{16}$ | $\frac{1}{17}$ | $\frac{1}{18}$ |
| 1171733 | 1195757 | 143327 | 4214 |
| 2702700 | 2882880 | 360360 | 11027 |
| 30946717 | 39646461 | 58433327 | 34439 |
| 17199000 | 22422400 | 33633600 | 20180 |
| 406841 | 35118025721 | 4446371981 | 808473 |
| 71280 | 6054048000 | 756756000 | 136216 |
| 21939781 | 2065639 | 2195261857 | 371446 |
| 1496880 | 133056 | 134534400 | 217945 |
| 22463 | 277382447 | 38101097 | 1356664 |
| 720 | 7983360 | 997920 | 326918 |
| 899683 | 2271089 | 86853967 | 1319 |
| 16200 | 34560 | 1140480 | 152 |
| 35717 | 54576553 | 8174673 | 3340 |
| 432 | 518400 | 64800 | 2138 |
| 515261 | 23915 | 76492463 | 2187 |
| 5040 | 168 | 403200 | 890 |
| 2485 | 324509 | 59279 | 7924 |
| 24 | 2016 | 252 | 241 |
| 30217 | 1199 | 494351 | 151 |
| 360 | 8 | 2016 | 40 |
| 105 | 26921 | 6341 | 549 |
| 2 | 240 | 30 | 15 |
| 143 | 65 | 35269 | 46 |
| 6 | 240 | 240 | 1 |
| 7 | 329 | 238 | 13 |
| | 12 | 3 | 7 |

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COEFFICIENTS $A_{m,s}$ IN MARKOFF'S EXPANSION

| 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 |
|---------------|---------------|---------------|----------------|----------------|----------------|----------------|----------------|
| $\frac{1}{7}$ | $\frac{1}{8}$ | $\frac{1}{9}$ | $\frac{1}{10}$ | $\frac{1}{11}$ | $\frac{1}{12}$ | $\frac{1}{13}$ | $\frac{1}{14}$ |
| 7 | 363 | 761 | 7129 | 671 | 83711 | 6617 | 1145993 |
| 10 | 560 | 1260 | 12600 | 1260 | 166320 | 13860 | 2522520 |
| 9 | 469 | 29531 | 1303 | 16103 | 190553 | 128977 | 9061 |
| 5 | 240 | 15120 | 672 | 8400 | 100800 | 69300 | 4950 |
| 7 | 967 | 89 | 4523 | 7645 | 341747 | 412009 | 9301169 |
| 2 | 240 | 20 | 945 | 1512 | 64800 | 75600 | 1663200 |
| 5 | 35 | 1069 | 285 | 31063 | 139381 | 1148963 | 355277 |
| | 6 | 144 | 32 | 3024 | 12096 | 90720 | 25920 |
| | 23 | 9 | 3013 | 781 | 242537 | 48035 | 1666393 |
| | 4 | | 240 | 48 | 12096 | 2016 | 60480 |
| | 7 | 91 | 105 | 4781 | 13321 | 314617 | 790153 |
| | 2 | 12 | 8 | 240 | 480 | 8640 | 17280 |
| | 1 | 4 | 29 | 55 | 10831 | 897 | 944311 |
| | | | 3 | 3 | 360 | 20 | 15120 |
| | | 1 | 9 | 12 | 99 | 1747 | 5551 |
| | | | 2 | 4 | 40 | 30 | 80 |
| | | | 1 | 5 | 175 | 65 | 491 |
| | | | | | 12 | 2 | 8 |
| | | | | 1 | 11 | 209 | 1001 |
| | | | | | 2 | 12 | 24 |
| | | | | | 1 | 6 | 41 |
| | | | | | | | 2 |
| | | | | | | 1 | 13 |
| | | | | | | | 2 |
| | | | | | | | 1 |

$$\omega^m D^m f(x) \sim \sum_{s=0}^{s=m} (-1)^{m+s} A_{m,s} \Delta^s f(x)$$

| 15 | 16 | 17 | 18 | 19 | 20 | $\frac{s}{m}$ |
|----------------|----------------|----------------|----------------|----------------|----------------|---------------|
| $\frac{1}{15}$ | $\frac{1}{16}$ | $\frac{1}{17}$ | $\frac{1}{18}$ | $\frac{1}{19}$ | $\frac{1}{20}$ | 1 |
| 1171733 | 1195757 | 143327 | 42142223 | 751279 | 275295799 | 2 |
| 2702700 | 2882880 | 360360 | 110270160 | 2042040 | 775975200 | 3 |
| 30946717 | 39646461 | 58433327 | 344499373 | 784809203 | 169704792667 | 4 |
| 17199000 | 22422400 | 33633600 | 201801600 | 467812800 | 102918816000 | 5 |
| 406841 | 35118025721 | 4446371981 | 80847323107 | 2263547729 | 32262100943 | 6 |
| 71280 | 6054048000 | 756756000 | 13621608000 | 378378000 | 5360355000 | 7 |
| 21939781 | 2065639 | 2195261857 | 371446039969 | 27566944753 | 31938836201 | 8 |
| 1496880 | 133056 | 134534400 | 21794572800 | 1556755200 | 1743565824 | 9 |
| 22463 | 277382447 | 38101097 | 1356664151597 | 162356544377 | 694142313941 | 10 |
| 720 | 7983360 | 997920 | 32691859200 | 3632428800 | 14529715200 | 11 |
| 899683 | 2271089 | 86853967 | 13195009 | 227663026369 | 2022480780283 | 12 |
| 16200 | 34560 | 1140480 | 152064 | 2335132800 | 18681062400 | 13 |
| 35717 | 54576553 | 8424673 | 334947281 | 9764119 | 5013017410969 | 14 |
| 432 | 518400 | 64800 | 2138400 | 52800 | 23351328000 | 15 |
| 515261 | 23915 | 76492463 | 21878439 | 4065163957 | 3975375493 | 16 |
| 5040 | 168 | 403200 | 89600 | 13305600 | 10644480 | 17 |
| 2485 | 324509 | 59279 | 79243781 | 11795941 | 6063698587 | 18 |
| 24 | 2016 | 252 | 241920 | 26880 | 10644480 | 19 |
| 30217 | 1199 | 494351 | 1513391 | 18843187 | 367394203 | 20 |
| 360 | 8 | 2016 | 4032 | 34560 | 483840 | 21 |
| 105 | 26921 | 6341 | 5490071 | 976163 | 354467473 | 22 |
| 2 | 240 | 30 | 15120 | 1680 | 403200 | 23 |
| 143 | 65 | 35269 | 46631 | 3965533 | 10596053 | 24 |
| 6 | | 240 | 160 | 7560 | 12096 | 25 |
| 7 | 329 | 238 | 136241 | 31521 | 6406481 | 26 |
| | 12 | 3 | 720 | 80 | 8640 | 27 |

COEFFICIENTS $A_{m,s}$ IN MARKOFF'S EXPANSION
 $\omega_m D^m f(x) \sim \sum_{s=m}^{\infty} (-1)^{m+s} A_{m,s} \Delta^s f(x)$

| $m \backslash s$ | 15 | 16 | 17 | 18 | 19 | 20 |
|------------------|----|----------------|-----------------|-----------------|--------------------|--------------------|
| 15 | 1 | $\frac{15}{2}$ | $\frac{125}{4}$ | $\frac{765}{8}$ | $\frac{11519}{48}$ | $\frac{50255}{96}$ |
| 16 | | 1 | 8 | $\frac{106}{3}$ | 114 | $\frac{18017}{60}$ |
| 17 | | | 1 | $\frac{17}{2}$ | $\frac{119}{3}$ | $\frac{1615}{12}$ |
| 18 | | | | 1 | 9 | $\frac{117}{4}$ |
| 19 | | | | | 1 | $\frac{19}{2}$ |
| 20 | | | | | | 1 |

NEW YORK CITY

ON MAJORANTS OF SUBORDINATE ANALYTIC FUNCTIONS

FRANZISKA

This paper represents a different approach to problems connected with majorants of subordinate analytic functions. The same method has been used previously in the study of the Phragmén-Lindelöf type problems. The approach is to prove first Lemma 4. The results are easily deducible. Corollary 6 is a special case of N. Levinson.² His theorem has majorant results.

LEMMA 1. If (i) $0 < f(x) \leq 1$ and (ii)

$$(1) \int_a^b \log \left| \int_{\xi}^x f(y) dy \right| dx > 0$$

is a continuous function of ξ in (a, b) .

We first suppose that $f(x)$ is non-negative. We get

$$\int_0^x f(y) dy > \int_{x/2}^x f(y) dy$$

Hence

$$(2) \int_0^1 \log \left(\int_0^x f(y) dy \right) dx > \int_{1/2}^1 \log \left(\int_{x/2}^x f(y) dy \right) dx$$

If $f(x)$ is replaced by $f(a + (b-a)x)$

Presented to the Society, November 1938, and published in *Annals of Mathematics*, vol. 42, no. 2, p. 208, 1939.

¹ Cf. the end of this paper and *Journal of the American Mathematical Society*, vol. 14 (1939), p. 208.

² *Gap and Density Theorems*, *American Journal of Mathematics*, vol. 26, 1940, p. 127, Theorem 1.