with the associated indicial equation

$$f(x) = x^4 - .398x^3 + .220x^2 - .013x - .027 = 0. \tag{13}$$

Its roots have been computed and are known to be less than unity in absolute value. This may be verified by computing

$$\begin{aligned} \pi_0 &= 0.782 > 0 \\ \pi_1 &= 3.338 > 0 \\ \pi_2 &= 5.398 > 0 \\ \pi_3 &= 4.878 > 0 \\ \pi_4 &= 1.604 > 0 \\ T_2 &= 14.204 > 0 \\ T_3 &= 43.177 > 0 \end{aligned} \tag{14}$$

To compute the same results by cross-multiplication the work is arranged as follows:

(15)

π_0	π_2	π_4
.782	5.398	1.604
π_1	π_3	
3.338	4.878	
$\pi_1\pi_2 - \pi_0\pi_3$	$\pi_3\pi_4 - 0$	
14.204	7.824	
$\pi_3(\pi_1\pi_2 - \pi_0\pi_3) - \pi_1\pi_3\pi_4$		
43.177		

It may be remarked that the presence of a negative coefficient anywhere in the table is an immediate indication of instability, and that there is no necessity to continue the computation until a negative sign appears in a leading coefficient. This fact often saves much labor.

VALUES OF MILLS' RATIO OF AREA TO BOUNDING ORDINATE AND OF THE NORMAL PROBABILITY INTEGRAL FOR LARGE VALUES OF THE ARGUMENT

By Robert D. Gordon

Scripps Institution of Oceanography

A pair of simple inequalities is proved which constitute upper and lower bounds for the ratio R_x[1], valid for $x > 0$. The writer has failed to encounter these inequalities in the literature, hence it seems worthwhile to present them for whatever value they may have.

[1] J. P. Mills, "Table of ratio: area to bounding ordinate, for any portion of the normal curve." *Biometrika Vol. 18* (1926) pp. 395–400. Also Pearson's tables, Part II, Table III.

The function R_x is defined by

$$R_x = e^{x^2/2} \int_x^\infty e^{-t^2/2}\, dt. \tag{1}$$

The following relations between $R = R_x$ and its derivatives are easily established by direct differentiations and substitutions:

$$\frac{dR}{dx} = xR - 1, \tag{2}$$

$$\frac{d^2R}{dx^2} = x\frac{dR}{dx} + R = \frac{x^2+1}{x}\frac{dR}{dx} + \frac{1}{x}, \tag{3}$$

$$\frac{d^3R}{dx^3} = \left(1 + \frac{2}{x^2+1}\right)x\frac{d^2R}{dx^2} - \frac{2}{x^2+1}. \tag{4}$$

Also by ordinary rules

$$R_x > 0, \tag{5}$$

$$\lim_{x\to\infty} xR_x = 1. \tag{6}$$

1°. Suppose that at any point $x_1 > 0$, $x_1R > 1$. Then by (2) $dR/dx > 0$, and R_x would continue to increase with increasing x: still more, xR_x would continue to increase, hence we should have $xR_x > 1$ for $x \geqq x_1$, which contradicts (6). Therefore we find $xR_x \leqq 1$ for $x > 0$, and

$$R_x \leqq \frac{1}{x}, \tag{7}$$

which establishes the required upper inequality.

2°. Suppose that at any point $x_2 > 0$, $d^2R/dx^2 < 0$. Then by (4) $d^3R/dx^3 = (d/dx)(d^2R/dx^2) < 0$ at this point. Since these derivatives are continuous this implies that for all $x > x_2$, $d^2R/dx^2 < [d^2R/dx^2]_{x=x_2} < 0$. Then we get the inequalities, for $x > x_2$

$$\frac{dR}{dx} < \left[\frac{dR}{dx}\right]_2 + (x - x_2)\left[\frac{d^2R}{dx^2}\right]_2 < \left[\frac{dR}{dx}\right]_2$$

$$R < R_{x_2} + (x - x_2)\left[\frac{dR}{dx}\right]_2 + \tfrac{1}{2}(x - x_2)^2\left[\frac{d^2R}{dx^2}\right]_2$$

where $[\ ]_2$ indicates evaluation at $x = x_2$. Since $[d^2R/dx^2]_2 < 0$, this implies that for sufficiently large x, $R_x < 0$, which contradicts (5). It follows then that (3) is positive, and substitution of (2) gives

$$R_x \geqq \frac{x}{x^2+1}. \tag{8}$$

We combine (7) and (8) in the double inequality:

$$\frac{x}{x^2+1} \leqq R_x \leqq \frac{1}{x}, \qquad \text{if } x \geqq 0. \tag{9}$$

This gives for the probability integral the corresponding inequality

$$\frac{x}{x^2+1} \cdot \frac{1}{\sqrt{2\pi}} e^{-x^2/2} \leqq \frac{1}{\sqrt{2\pi}} \int_x^\infty e^{-t^2/2}\, dt \leqq \frac{1}{x} \cdot \frac{1}{\sqrt{2\pi}} e^{-x^2/2} \tag{10}$$

It can easily be shown (for $x > 0$) that equalities in (9) and (10) are impossible.