

Question

Use Stirling's approximation to show that

$$\frac{\Gamma(x+a)}{\Gamma(x+b)} \sim x^{a-b}, \quad x \rightarrow +\infty$$

Answer

Stirling's formula is $\Gamma(x) \sim \sqrt{2\pi}x^{x-\frac{1}{2}}e^{-x}$ $x \rightarrow +\infty$
so substitute directly:

$$\begin{aligned} \frac{\Gamma(x+a)}{\Gamma(x+b)} &\sim \frac{\sqrt{2\pi}(x+a)^{(x+a-\frac{1}{2})}e^{-x-a}}{\sqrt{2\pi}(x+b)^{(x+b-\frac{1}{2})}e^{-x-b}} \quad x \rightarrow +\infty \\ &\sim \left(\frac{x+a}{x+b}\right)^x e^{b-a} \frac{(x+a)^{a-\frac{1}{2}}}{(x+b)^{b-\frac{1}{2}}} \\ &\sim \frac{\left(1+\frac{a}{x}\right)^x e^{b-a} x^{a-b} \left(1+\frac{a}{x}\right)^{a-\frac{1}{2}}}{\left(1+\frac{b}{x}\right)^x \left(1+\frac{b}{x}\right)^{b-\frac{1}{2}}} \end{aligned}$$

Now $\left(1+\frac{a}{x}\right)^x \rightarrow e^a$ as $x \rightarrow +\infty$ (by definition of e^a).

Likewise $\left(1+\frac{b}{x}\right)^x \rightarrow e^b$

$$\frac{\Gamma(x+a)}{\Gamma(x+b)} \sim \frac{e^a}{e^b} \cdot \frac{e^b}{e^a} x^{a-b} \underbrace{\frac{\left(1+\frac{a}{x}\right)^{a-\frac{1}{2}}}{\left(1+\frac{b}{x}\right)^{b-\frac{1}{2}}}}$$

Therefore

$$\begin{aligned} &= \frac{1^{a-\frac{1}{2}}}{1^{b-\frac{1}{2}}} \text{ as } x \rightarrow +\infty \\ &\sim x^{a-b} \text{ as } x \rightarrow +\infty \end{aligned}$$

Hence $\frac{\Gamma(x+a)}{\Gamma(x+b)} \sim x^{a-b}$ as $x \rightarrow +\infty$ as required.