



FIGURE 7.3. Altitude Chart of  $w(z)$ .

**Inequalities [7.11], [7.17]**

7.1.13

$$\frac{1}{x + \sqrt{x^2 + 2}} < e^{x^2} \int_x^\infty e^{-t^2} dt \leq \frac{1}{x + \sqrt{x^2 + \frac{4}{\pi}}} \quad (x \geq 0)$$

(For other inequalities see [7.2].)

**Continued Fractions**

7.1.14

$$2e^{z^2} \int_z^\infty e^{-t^2} dt = \frac{1}{z + \frac{1/2}{z + \frac{1}{z + \frac{3/2}{z + \frac{2}{z + \dots}}}}} \quad (\Re z > 0)$$

7.1.15

$$\frac{1}{\sqrt{\pi}} \int_{-\infty}^\infty \frac{e^{-t^2}}{z-t} dt = \frac{1}{z} - \frac{1/2}{z^2} + \frac{1}{z^3} - \frac{3/2}{z^4} + \frac{2}{z^5} - \dots$$

$$= \frac{1}{\sqrt{\pi}} \lim_{n \rightarrow \infty} \sum_{k=1}^n \frac{H_k^{(n)}}{z - x_k^{(n)}} \quad (\Im z \neq 0)$$

$x_k^{(n)}$  and  $H_k^{(n)}$  are the zeros and weight factors of the Hermite polynomials. For numerical values see chapter 25.

**Value at Infinity**

7.1.16  $\operatorname{erf} z \rightarrow 1$  ( $z \rightarrow \infty$  in  $|\arg z| < \frac{\pi}{4}$ )

**Maximum and Inflection Points for Dawson's Integral [7.31]**

$$F(x) = e^{-x^2} \int_0^x e^{t^2} dt$$

7.1.17  $F(.92413\ 88730\ \dots) = .54104\ 42246\ \dots$

7.1.18  $F(1.50197\ 52682\ \dots) = .42768\ 66160\ \dots$

**Derivatives**

7.1.19

$$\frac{d^{n+1}}{dz^{n+1}} \operatorname{erf} z = (-1)^n \frac{2}{\sqrt{\pi}} H_n(z) e^{-z^2} \quad (n=0, 1, 2, \dots)$$

7.1.20

$$w^{(n+2)}(z) + 2zw^{(n+1)}(z) + 2(n+1)w^{(n)}(z) = 0$$

$$(n=0, 1, 2, \dots)$$

$$w^{(0)}(z) = w(z), \quad w'(z) = -2zw(z) + \frac{2i}{\sqrt{\pi}}$$

(For the Hermite polynomials  $H_n(z)$  see chapter 22.)

**Relation to Confluent Hypergeometric Function (see chapter 13)**

7.1.21

$$\operatorname{erf} z = \frac{2z}{\sqrt{\pi}} M\left(\frac{1}{2}, \frac{3}{2}, -z^2\right) = \frac{2z}{\sqrt{\pi}} e^{-z^2} M\left(1, \frac{3}{2}, z^2\right)$$

**The Normal Distribution Function With Mean  $m$  and Standard Deviation  $\sigma$  (see chapter 26)**

$$7.1.22 \quad \frac{1}{\sigma\sqrt{2\pi}} \int_{-\infty}^x e^{-\frac{(t-m)^2}{2\sigma^2}} dt = \frac{1}{2} \left( 1 + \operatorname{erf} \left( \frac{x-m}{\sigma\sqrt{2}} \right) \right)$$

**Asymptotic Expansion**

7.1.23

$$\sqrt{\pi} z e^{z^2} \operatorname{erfc} z \sim 1 + \sum_{m=1}^{\infty} (-1)^m \frac{1 \cdot 3 \cdot \dots \cdot (2m-1)}{(2z^2)^m}$$

$$\left( z \rightarrow \infty, |\arg z| < \frac{3\pi}{4} \right)$$