

Proof. Suppose $e = \frac{a}{b}$ where a, b are relatively prime positive integers. We must have $b \geq 2$ since $e \notin \mathbb{Z}$. Multiplying $e = \sum_{n=0}^{\infty} \frac{1}{n!}$ by $b!$, we obtain

$$\underbrace{(b-1)!a}_{\text{integer}} = b!e = \underbrace{b! + b! + \frac{b!}{2!} + \frac{b!}{3!} + \cdots + b + 1}_{\text{integer}} + \underbrace{\frac{1}{b+1} + \frac{1}{(b+1)(b+2)} + \frac{1}{(b+1)(b+2)(b+3)} + \cdots}_{\text{fractional terms}}.$$

This forces the fractional terms on the right to sum to an integer; however,

$$\begin{aligned} 0 &< \frac{1}{b+1} + \frac{1}{(b+1)(b+2)} + \frac{1}{(b+1)(b+2)(b+3)} + \cdots \\ &< \frac{1}{b+1} + \frac{1}{(b+1)^2} + \frac{1}{(b+1)^3} + \cdots \quad (\text{a geometric series}) \\ &= \frac{1}{b} \\ &< 1, \end{aligned}$$

contradicting our deduction that this sum is an integer. □

We will make frequent use of *Leibniz' Formula* for the k -th derivative of a product:

$$\frac{d^k}{dx^k} u(x)v(x) = \sum_{j=0}^k \binom{k}{j} u^{(j)}(x)v^{(k-j)}(x).$$

This is easily proved by induction, using the usual product rule for differentiation.

Lemma. Let $\frac{a}{b} \in \mathbb{Q}$ be a reduced fraction, and $n \geq 0$. Define $f(x) = \frac{1}{n!} x^n (a - bx)^n$. Then for every $k \geq 0$, the k -th derivative $f^{(k)}$ satisfies $f^{(k)}(0) = (-1)^k f^{(k)}\left(\frac{a}{b}\right) \in \mathbb{Z}$.

Proof. Observe that

$$f\left(\frac{a}{b} - x\right) = \frac{1}{n!} \left(\frac{a}{b} - x\right)^n (a - a + bx)^n = \frac{1}{n!} (a - bx)^n x^n = f(x).$$

Taking the k -th derivative yields

$$(*) \quad f^{(k)}\left(\frac{a}{b}\right) = (-1)^k f^{(k)}(0).$$

Now write $f(x) = u(x)v(x)$ where $u(x) = \frac{1}{n!} x^n$ and $v(x) = (a - bx)^n$. Since

$$u^{(j)}(0) = \begin{cases} 1, & \text{if } j = n; \\ 0, & \text{otherwise,} \end{cases}$$

by Leibniz' Formula we obtain

$$f^{(k)}(0) = \sum_{j=0}^k \binom{k}{j} u^{(j)}(0)v^{(k-j)}(0) = \binom{k}{n} v^{(k-n)}(0).$$

Since $\deg v(x) = n$, we have $f^{(k)}(0) = 0$ unless $k \leq n \leq 2n$, in which case

$$f^{(k)}(0) = \binom{k}{n} v^{(k-n)}(0) = \binom{k}{n} n(n-1)(n-2) \cdots (n - (k-n) + 1)(-b)^{k-n} \in \mathbb{Z}.$$

The result follows by (*). □

Theorem. The number π is irrational.

Proof. Suppose $\pi = \frac{a}{b}$ with $a, b \in \mathbb{Z}$ relatively prime. For fixed $n \geq 1$, define

$$F(x) = f(x) - f''(x) + f^{(4)}(x) - f^{(6)}(x) + \cdots + (-1)^n f^{(2n)}(x)$$

where $f(x) = \frac{1}{n!} x^n (a - bx)^n$ as above. Since

$$\frac{d}{dx} [F'(x) \sin x - F(x) \cos x] = [F''(x) + F(x)] \sin x = f(x) \sin x,$$

we have

$$\int_0^\pi f(x) \sin x \, dx = [F'(x) \sin x - F(x) \cos x]_0^\pi = F(0) - F(\pi) = F(0) - F\left(\frac{a}{b}\right) \in \mathbb{Z}.$$

On the interval $[0, \pi]$, the function $f(x) = \frac{1}{n!} (ax - bx^2)^n$ is maximized at the midpoint $\frac{a}{2b} = \frac{\pi}{2}$, so

$$0 < \int_0^\pi f(x) \sin x \, dx < \frac{\pi}{n!} \left(\frac{\pi^2}{4}\right)^n \rightarrow 0 \text{ as } n \rightarrow \infty.$$

For some $n \geq 1$, it follows that $0 < \int_0^\pi f(x) \sin x \, dx < 1$, contradicting the fact that the integral is an integer. □

Theorem (Hermite, 1873). The number e is transcendental over \mathbb{Q} .

Proof. Suppose there exist $a_0, a_1, \dots, a_m \in \mathbb{Z}$ such that

$$a_0 + a_1e + a_2e^2 + \dots + a_me^m = 0.$$

We may assume $a_0a_m \neq 0$, and we seek a contradiction. Consider the polynomial

$$f(x) = \frac{1}{(p-1)!}x^{p-1}(x-1)^p(x-2)^p \dots (x-m)^p \in \mathbb{Q}[x]$$

of degree $mp + p - 1$ where p is a prime number larger than $\max\{m, |a_0|\}$ (but fixed for the moment). Note that for $0 < x < m$, we have

$$|f(x)| \leq \frac{m^{p-1}(m^p)^m}{(p-1)!} = \frac{m^{mp+p-1}}{(p-1)!}.$$

Following a trick due to Hurwitz, we define

$$F(x) = f(x) + f'(x) + f''(x) + \dots + f^{(mp+p-1)}(x).$$

Since $f^{(mp+p)}(x) = 0$, we have

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

so

$$a_j e^j \int_0^j e^{-x} f(x) dx = -a_j e^j [e^{-x} F(x)]_0^j = a_j e^j F(0) - a_j F(j).$$

Summing over j gives

$$(\dagger) \quad \sum_{j=0}^m a_j e^j \int_0^j e^{-x} f(x) dx = - \sum_{j=0}^m a_j F(j) = - \sum_{j=0}^m \sum_{i=0}^{mp+p-1} a_j f^{(i)}(j).$$

Evidently, $f^{(i)}(j)$ is an integer divisible by p , unless $j = 0$ and $i = p - 1$:

- For $j \in \{1, 2, \dots, m\}$, we factor $f(x) = u(x)v(x)$ where $u(x) = \frac{1}{(p-1)!}(x-j)^p$ and $v(x) \in \mathbb{Z}[x]$. Since

$$u^{(i)}(j) = \begin{cases} 0, & \text{for } i \neq p; \\ p, & \text{for } i = p, \end{cases}$$

Leibniz' Formula gives $f^{(i)}(j) \in p\mathbb{Z}$ for all i in this case.

- For $j = 0$, use the factorization $f(x) = u(x)v(x)$ where $u(x) = \frac{1}{(p-1)!}x^{p-1}$ and $v(x) \in \mathbb{Z}[x]$. In this case

$$u^{(i)}(0) = \begin{cases} 0, & \text{for } i \neq p-1; \\ 1, & \text{for } i = p-1 \end{cases}$$

and Leibniz' Formula gives

$$f^{(i)}(0) = \binom{i}{p-1}v^{(i-p+1)}(0) \in \mathbb{Z}.$$

Moreover, the binomial coefficient $\binom{i}{p-1}$ is divisible by p unless $i = p-1$, in which case we obtain

$$f^{(p-1)}(0) = v(0) = (-1)^p(-2)^p \cdots (-m)^p = \pm m!^p.$$

This integer is *not* divisible by p since we have chosen the prime $p > m$.

Now the right side of (†) is an integer congruent (mod p) to $-a_0 f^{(p-1)}(0) = \mp a_0 m!^p$, which is not divisible by p (by choice of the prime p). In particular,

$$(\ddagger) \quad \sum_{j=0}^m a_j e^j \int_0^j e^{-x} f(x) dx = N_p, \text{ a nonzero integer.}$$

A contradiction follows by observing that the left side of (‡) tends to 0 for p sufficiently large:

$$\left| \int_0^j e^{-x} f(x) dx \right| \leq \int_0^\infty e^{-x} |f(x)| dx < \frac{m^{mp+p-1}}{(p-1)!} \rightarrow 0 \text{ as } p \rightarrow \infty. \quad \square$$

Before showing the transcendence of π , we recall the *elementary symmetric polynomials*

$$\begin{aligned} s_0(x_1, x_2, \dots, x_n) &= 1; \\ s_1(x_1, x_2, \dots, x_n) &= x_1 + x_2 + \cdots + x_n; \\ s_2(x_1, x_2, \dots, x_n) &= \sum_{1 \leq i < j \leq n} x_i x_j = x_1 x_2 + x_1 x_3 + \cdots + x_{n-1} x_n; \\ &\vdots \\ s_k(x_1, x_2, \dots, x_n) &= \sum_{1 \leq i_1 < i_2 < \cdots < i_k \leq n} x_{i_1} x_{i_2} \cdots x_{i_k}; \\ &\vdots \\ s_n(x_1, x_2, \dots, x_n) &= x_1 x_2 \cdots x_n. \end{aligned}$$

Note that $s_k(x_1, x_2, \dots, x_n)$ is a polynomial in x_1, x_2, \dots, x_n with $\binom{n}{k}$ terms, and that

$$(t + x_1)(t + x_2) \cdots (t + x_n) = \sum_{k=0}^n s_{n-k}(x_1, x_2, \dots, x_n) t^k;$$

thus the coefficients in any monic polynomial are, up to \pm signs, the elementary symmetric polynomials in the roots.

A polynomial $f(x_1, x_2, \dots, x_n)$ is called *symmetric* if it is unchanged under arbitrary permutations of its n arguments; i.e. if

$$f(x_{\sigma(1)}, x_{\sigma(2)}, \dots, x_{\sigma(n)}) = f(x_1, x_2, \dots, x_n)$$

for each $\sigma \in S_n$; here S_n is the group of all $n!$ permutations of $\{1, 2, 3, \dots, n\}$ (i.e. bijections from the set $\{1, 2, \dots, n\}$ to itself). Clearly each $s_k(x_1, x_2, \dots, x_n)$ is symmetric in this sense, thereby justifying the name ‘elementary symmetric polynomials’. More generally, every polynomial $P(s_1, s_2, \dots, s_n)$ in the elementary symmetric polynomials $s_k = s_k(x_1, x_2, \dots, x_n)$, with coefficients in \mathbb{Q} (or in \mathbb{Z}) is symmetric in x_1, \dots, x_n . We will require the converse of this statement: the *Fundamental Theorem of Invariant Theory*² (at least for the case of S_n permuting coordinates). This states that *every* symmetric polynomial $f(x_1, x_2, \dots, x_n) \in \mathbb{Q}[x_1, x_2, \dots, x_n]$ (or in $\mathbb{Z}[x_1, x_2, \dots, x_n]$) has the form

$$f(x_1, x_2, \dots, x_n) = P(s_1, s_2, \dots, s_n)$$

for some polynomial $P(t_1, \dots, t_n) \in \mathbb{Q}[t_1, \dots, t_n]$ (or in $\mathbb{Z}[t_1, \dots, t_n]$, respectively). The proof is by straightforward induction on the degree, yet we omit it; and in lieu of a proof, we give a simple example for $n = 3$: The polynomial $x^3 + y^3 + z^3$ is symmetric in x, y, z , so it should be possible to write this as a polynomial in

$$s_1 = x+y+z, \quad s_2 = xy+xz+yz, \quad \text{and } s_3 = xyz$$

with integer coefficients. The desired expression is given by

$$s_1^3 - 3s_1s_2 + 3s_3 = (x+y+z)^3 - 3(x+y+z)(xy+xz+yz) + 3xyz = x^3+y^3+z^3.$$

² See e.g. P. Olver, *Classical Invariant Theory*, Cambridge Univ. Press, 1999, p.75.

Theorem (Lindemann, 1882). The number π is transcendental over \mathbb{Q} .

Proof. Suppose π is algebraic. Since $i = \sqrt{-1}$ is algebraic (of degree 2), it follows that πi is also algebraic; let $g_1(x) \in \mathbb{Q}[x]$ be its minimal polynomial, say of degree n . Over \mathbb{C} we can factor

$$g_1(x) = (x - \alpha_1)(x - \alpha_2) \cdots (x - \alpha_n)$$

where $\alpha_1 = \pi i$. By the preceding remarks,

$$g_1(x) = x^n - s_1 x^{n-1} + s_2 x^{n-2} + \cdots + (-1)^{n-1} s_{n-1} x + (-1)^n s_n$$

where s_1, s_2, \dots, s_n are the elementary symmetric polynomials in $\alpha_1, \alpha_2, \dots, \alpha_n$. Since $g_1(x) \in \mathbb{Q}[x]$, we have

$$s_1, s_2, \dots, s_n \in \mathbb{Q}.$$

Denote $[n] := \{1, 2, \dots, n\}$. For each subset $J = \{j_1, j_2, \dots, j_m\} \subseteq [n]$ of size $|J| = m$, define

$$\alpha_J = \sum_{j \in J} \alpha_j = \alpha_{j_1} + \alpha_{j_2} + \cdots + \alpha_{j_m}.$$

For each $m \in [n]$, define

$$g_m(x) = \prod_{\substack{J \subseteq [n] \\ |J|=m}} (x - \alpha_J) = \prod_{1 \leq j_1 < j_2 < \cdots < j_m \leq n} (x - \alpha_{j_1} - \alpha_{j_2} - \cdots - \alpha_{j_m}),$$

a polynomial of degree $\binom{n}{m}$. Note that for $m = 1$ we obtain the polynomial previously called $g_1(x)$, so our notation is consistent. Also the special case $m = n$ yields

$$g_n(x) = x - \alpha_1 - \alpha_2 - \cdots - \alpha_n = x - s_1.$$

Technically the case $m = 0$ should give $g_0(x) = 1$, but we really only need $g_1(x), \dots, g_n(x)$.

If we now expand

$$g_m(x) = a_0 + a_1 x + a_2 x^2 + \cdots + a_{\binom{n}{m}} x^{\binom{n}{m}},$$

then each coefficient $a_\ell = a_{\ell, m}(\alpha_1, \alpha_2, \dots, \alpha_n)$ is symmetric in $\alpha_1, \alpha_2, \dots, \alpha_n$, since any permutation of the α_j 's will also permute the $\binom{n}{m}$ subsets $J \subseteq [n]$ of size m , leaving the polynomial $g_m(x)$ unchanged. By the Fundamental Theorem of Invariant Theory, there exists a polynomial $P_{\ell, m}$ in n variables, with rational coefficients, such that

$$a_\ell = a_{\ell, m}(\alpha_1, \alpha_2, \dots, \alpha_n) = P_{\ell, m}(s_1, s_2, \dots, s_n).$$

However, $s_1, s_2, \dots, s_n \in \mathbb{Q}$ as noted above; so $a_\ell \in \mathbb{Q}$ and we deduce that

$$g_m(x) \in \mathbb{Q}[x].$$

It may happen that $g_m(x)$ is divisible by x^ν ; this will happen if there are ν subsets $J \subseteq [n]$ of size $|J| = m$ satisfying $\alpha_J \in \{0, \pm 2\pi i, \pm 4\pi i, \dots\}$. We factor out these trivial factors, yielding

$$g_m(x) = x^\nu \tilde{g}_m(x) \quad \text{where } \tilde{g}_m(x) \in \mathbb{Q}[x], \tilde{g}_m(0) \neq 0.$$

Since $g_1(x)$ is irreducible, however, we have $\tilde{g}_1(x) = g_1(x)$. Next, define

$$g(x) = c \tilde{g}_1(x) \tilde{g}_2(x) \cdots \tilde{g}_n(x) \in \mathbb{Z}[x]$$

where c is the smallest positive integer for which this product has integer coefficients (i.e. c is the least common denominator of all coefficients in $\prod_m \tilde{g}_m(x) \in \mathbb{Q}[x]$). Because we have eliminated all factors x^ν , we have $g(0) \neq 0$. Note that

$$g(x) = c \prod_{\substack{J \subseteq [n] \\ \alpha_J \notin 2\pi i\mathbb{Z}}} (t - \alpha_J) = c(t - \beta_1)(t - \beta_2) \cdots (t - \beta_r)$$

where we have indexed the values of $\alpha_J \notin 2\pi i\mathbb{Z}$ as β_1, \dots, β_r . Later we will also require the expansion

$$g(x) = cx^r + c_{r-1}x^{r-1} + \cdots + c_1x + c_0, \quad c_i \in \mathbb{Z}, c_0 \neq 0.$$

By Euler's Formula, $e^{\pi i} + 1 = 0$ so

$$(1) \quad (e^{\alpha_1} + 1)(e^{\alpha_2} + 1) \cdots (e^{\alpha_n} + 1) = 0.$$

Now expand (1) into 2^n terms by the distributive law. These terms are indexed by the 2^n subsets $J \subseteq [n]$, and a typical term has the form $\prod_{j \in J} e^{\alpha_j} = e^{\alpha_J}$. At least one such term (the constant term corresponding to $J = \emptyset$) is 1; let us say that there are exactly $k \geq 1$ terms equal to 1 in this sum (i.e. k subsets of $J \subseteq [n]$ for which $\alpha_j \in 2\pi i\mathbb{Z}$). The remaining terms $e^{\alpha_J} \neq 1$ are simply $e^{\beta_1}, e^{\beta_2}, \dots, e^{\beta_r}$ with β_j as above; here $r = \deg g(x) = 2^n - k$. Now the expansion of (1) reads as

$$(2) \quad e^{\beta_1} + e^{\beta_2} + \cdots + e^{\beta_r} + k = 0, \quad k \geq 1.$$

Define

$$f(x) = \frac{c^s x^{p-1} g(x)^p}{(p-1)!} \in \mathbb{Q}[x]$$

where $s = rp - 1$ and p is a large prime number; and set

$$F(x) = f(x) + f'(x) + f''(x) + \cdots + f^{(s+p)}(x).$$

Since $\deg f(x) = rp + p - 1 = s + p$, we have $f^{(s+p+1)}(x) = 0$. Again using Hurwitz' trick,

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

so

$$-\int_0^x e^{-y} f(y) dy = -F(0) + e^{-x} F(x).$$

Substituting $y = tx$ yields

$$-x \int_0^1 e^{(1-t)x} f(tx) dt = -e^x F(0) + F(x).$$

Evaluate at $x = \beta_1, \beta_2, \dots, \beta_r$ and sum to get

$$\begin{aligned} (3) \quad & -\sum_{j=1}^r \beta_j \int_0^1 e^{(1-t)\beta_j} f(t\beta_j) dt = -(e^{\beta_1} + \cdots + e^{\beta_r})F(0) + \sum_{j=1}^r F(\beta_j) \\ & = kF(0) + \sum_{j=1}^r \sum_{m=0}^{s+p} f^{(m)}(\beta_j). \end{aligned}$$

Our strategy, as before, is to show that for any sufficiently large prime p , the right hand side of (3) is a nonzero integer; but the left side $\rightarrow 0$ as $p \rightarrow \infty$. To this end, we first claim that

$$(4) \quad \sum_{j=1}^r \sum_{m=0}^{s+p} f^{(m)}(\beta_j) \text{ is an integer divisible by } p.$$

To see this, write $f(x) = pc^s h(x)$ where $h(x) = \frac{1}{p!} x^{p-1} g(x)^p$. If $m < p$, then the polynomial $h^{(m)}(x)$ is divisible by $g(x)^{p-m}$ and so $h^{(m)}(\beta_j) = 0$. Also since $h(x) = \frac{1}{p!} \sum_j a_j x^j$ where $a_j \in \mathbb{Z}$, we have $h^{(p)}(x) = \sum_j \binom{p+j}{j} a_{p+j} x^j \in \mathbb{Z}[x]$. Thus $h^{(m)}(x) \in \mathbb{Z}[x]$ for all $m \geq p$. Since $\sum_{j=1}^r h^{(m)}(\beta_j)$ is a symmetric polynomial of degree at most $rp - 1 = s + p$ (assuming $m \geq p$) in β_1, \dots, β_r with integer coefficients, $\sum_{j=1}^r h^{(m)}(\beta_j)$ is a polynomial in $\frac{c_0}{c}, \frac{c_1}{c}, \dots, \frac{c_{r-1}}{c}$ with integer coefficients. (The values $\frac{c_j}{c}$ are the coefficients in $\frac{1}{c} g(x) = \prod_j (x - \beta_j)$; hence the elementary symmetric polynomials in β_1, \dots, β_r take values $\pm \frac{c_0}{c}, \dots, \pm \frac{c_{r-1}}{c}$. Here we have used the \mathbb{Z} -version of the Fundamental Theorem of Invariant Theory from p.6.) Since $\deg h^{(m)}(x) \leq s$ for $m \geq p$, the factor c^s clears all denominators to yield $\sum_{j=1}^r c^s h^{(m)}(\beta_j) \in \mathbb{Z}$. After multiplying by p and summing over m , we obtain (4).

Turning now to the constant $F(0)$ in (3), let us write $f(x) = u(x)v(x)$ where $u(x) = \frac{1}{(p-1)!}c^s x^{p-1}$ and $v(x) = g(x)^p$. Since

$$u^{(j)}(0) = \begin{cases} c^s, & \text{if } j = p-1; \\ 0, & \text{otherwise,} \end{cases}$$

by Leibniz' Formula we obtain

$$f^{(m)}(0) = \binom{m}{p-1} c^s v^{(j)}(0) = \binom{m}{p-1} \left[\frac{d^j}{dx^j} g(x)^p \right]_{x=0}.$$

This vanishes for $m \leq p-2$; and in general $v^{(j)}(0) \in \mathbb{Z}$ since $g(x) \in \mathbb{Z}[x]$. Also for $m \geq p$, the binomial coefficient $\binom{m}{p-1}$ is divisible by p , so

$$F(0) = \sum_{m=0}^{s+p} f^{(m)}(0) = c^s g(0)^p + pM_p = c^s c_0^p + pM_p$$

for some integer M_p .

Henceforth assume that the prime $p > \max\{k, c, c_0\}$. Since $kc^s c_0^p \neq 0$, it follows that the right side of (3) is an integer not divisible by p ; in particular, the right side of (3) is nonzero.

In order to obtain a final contradiction, it remains only to show that the left side of (3) converges to 0 as the prime $p \rightarrow \infty$. We have

$$|f(t\beta_j)| \leq \frac{|c|^s |\beta_j|^{p-1} m_j^p}{(p-1)!}$$

where

$$m_j = \sup_{0 \leq t \leq 1} |g(t\beta_j)|.$$

Finally, if we let

$$B = \max_{1 \leq j \leq r} \left| \int_0^1 e^{(1-t)\beta_j} dt \right|,$$

then

$$\left| - \sum_{j=1}^r \beta_j \int_0^1 e^{(1-t)\beta_j} f(t\beta_j) dt \right| \leq \sum_{j=1}^r \frac{|\beta_j|^p |c|^s m_j^p B}{(p-1)!} = \frac{B}{|c|} \sum_{j=1}^r \frac{|\beta_j c^r m_j|^p}{(p-1)!} \rightarrow 0 \quad \text{as } p \rightarrow \infty,$$

the desired final contradiction. □