

# A Formal Proof of Stirling’s Formula

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**Summary.** In this article, we formalized the proof of the Stirling’s formula, which is considered an essential item in the field of statistics, as shown below:

$$\lim_{n \rightarrow \infty} \frac{n!}{n^{n+\frac{1}{2}} e^{-n}} = \sqrt{2\pi}$$

using the Mizar formalism.

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## INTRODUCTION

In this article, using the Mizar formalism [5], we prove Stirling’s formula, considered challenging for automated proof-assistants as 90th item in Freek Wiedijk’s “Top 100 Mathematical Theorems” [13] (for another recently encoded theorem from this collection, see [11]). The proof of Stirling’s formula has been implemented over the past decade within many theorem provers, such as HOL Light [6], Rocq [1], and also Isabelle [3] (Metamath [8] and Lean [9] versions are also available). In our approach, instead of using the gamma function  $\Gamma(z)$  (as in most of the aforementioned formal developments), we demonstrated Wallis product formula by elementary means [12], based on the work of Prof. N. Kurokawa [7] (see also [2]). The proof is divided into two parts.

In the first part, we formalize the following lemma which is essential to compute the integral using the Riemann sum over an equal partition.

**Lemma 1** (Th. 10) Let  $f(x)$  be a  $\mathcal{C}^1$  function on  $[0, 1]$  (i.e.,  $f'(x)$  exists and is continuous). Then the following holds:

$$\lim_{n \rightarrow \infty} \left\{ \sum_{k=1}^n f\left(\frac{k}{n}\right) - n \int_0^1 f(x) dx \right\} = \frac{f(1) - f(0)}{2}.$$

The class of continuously differentiable functions  $\mathcal{C}^1$  on the open half-interval  $] - 1, \infty[$  is formulated as Def. 3.

In the second part, we apply the lemma to  $\log(1 + x)$ , and obtained the result:

$$\sum_{k=1}^n \left\{ \log\left(1 + \frac{k}{n}\right) - n \int_0^1 \log(1 + x) dx \right\} = \log\left(\frac{(2n)!}{n!} \left(\frac{e}{4n}\right)^n\right).$$

From Lemma 1, the left-hand side limit is evaluated as  $\frac{\log 2}{2}$  (Th. 17), and thus:

$$\lim_{n \rightarrow \infty} \frac{(2n)!}{n!} \left(\frac{e}{4n}\right)^n = \sqrt{2} \quad (\text{Th. 23}).$$

Considering the ratio between  $n!$  and  $n^{n+\frac{1}{2}}e^{-n}$ , it may be transformed as follows:

$$\frac{n!}{n^{n+\frac{1}{2}}e^{-n}} = \frac{(2n)!}{n!} \left(\frac{e}{4n}\right)^n \bigg/ \frac{\sqrt{n}(2n)!}{4^n(n!)^2}.$$

The limit left hand side can be calculated, and the denominator on the right-hand side equals the square root of the Wallis product sequence. It is known that this limit equals  $\frac{1}{\sqrt{\pi}}$  (see theorem 51 in [12]), so the final limit is  $\sqrt{2\pi}$  (Th. 24).

### 1. LEMMA ON THE RIEMANN SUM OVER AN EQUAL PARTITION

Now we state the proposition:

- (1) Let us consider a natural number  $n$ , and a natural number  $k$ . Suppose  $k \in \text{Seg}(n + 1)$ . Then  $\text{divset}(\text{EqDiv}([0, 1], n + 1), k) = \left[\frac{k-1}{n+1}, \frac{k}{n+1}\right]$ .

The functor  $D[01]$  yielding a sequence of  $\text{divs}[0, 1]$  is defined by

(Def. 1) for every element  $n$  of  $\mathbb{N}$ ,  $it(n) = \text{EqDiv}([0, 1], n + 1)$ .

Now we state the propositions:

- (2) Let us consider a natural number  $n$ . Then  $\delta_{\text{EqDiv}([0,1],n+1)} = \frac{1}{n+1}$ .

PROOF: Set  $A = [0, 1]$ . Set  $D = \text{EqDiv}([0, 1], n + 1)$ . For every natural number  $i$  such that  $i \in \text{dom } D$  holds  $(\text{upper\_volume}(\chi_{A,A}, D))(i) = \frac{1}{n+1}$  by [4, (15)].  $\text{rng upper\_volume}(\chi_{A,A}, D) = \left\{\frac{1}{n+1}\right\}$  by [14, (104)].  $\square$

- (3)  $\delta_{D[01]}$  is a 0-convergent, non-zero sequence of real numbers. The theorem is a consequence of (2).

Let  $r$  be a real number. Let us note that  $\text{AffineMap}(0, r)$  is constant.

Let  $f$  be a partial function from  $\mathbb{R}$  to  $\mathbb{R}$  and  $A$  be a non empty, closed interval subset of  $\mathbb{R}$ . We say that  $f$  is of class  $\mathcal{C}^1$  on  $A$  if and only if

(Def. 2)  $f$  is differentiable on  $] -1, +\infty[$  and  $f'_{\mid ] -1, +\infty[}$  is continuous and  $A \subseteq ] -1, +\infty[ \subseteq \text{dom } f$ .

Assume  $f$  is of class  $\mathcal{C}^1$  on  $A$ . The functor  $@'(f, A)$  yielding a function from  $A$  into  $\mathbb{R}$  is defined by the term

(Def. 3)  $f'_{\mid ] -1, +\infty[} \upharpoonright A$ .

Assume  $A \subseteq \text{dom } f$ . The functor  $@(f, A)$  yielding a function from  $A$  into  $\mathbb{R}$  is defined by the term

(Def. 4)  $f \upharpoonright A$ .

From now on  $Z$  denotes an open subset of  $\mathbb{R}$ . Now we state the proposition:

(4) Let us consider a natural number  $n$ , a natural number  $k$ , a real number  $x_0$ , and a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Suppose  $k \in \text{Seg}(n + 1)$  and  $x_0 \in [\frac{k-1}{n+1}, \frac{k}{n+1}]$  and  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ . Then  $\int_{[x_0, \frac{k}{n+1}]} f'_{\mid ] -1, +\infty[}(x) dx = f(\sup[x_0, \frac{k}{n+1}]) - f(\inf[x_0, \frac{k}{n+1}])$ .

Let  $n$  be a natural number and  $f$  be a partial function from  $\mathbb{R}$  to  $\mathbb{R}$ . The functor  $\text{UBnd}_{\text{rng.d}}(f, n)$  yielding a finite sequence of elements of  $\mathbb{R}_F$  is defined by

(Def. 5)  $\text{len } it = n + 1$  and for every natural number  $i$  such that  $i \in \text{dom } it$  holds  $it(i) = \sup \text{rng}(f'_{\mid ] -1, +\infty[} \upharpoonright [\frac{i-1}{n+1}, \frac{i}{n+1}])$ .

The functor  $\text{LBnd}_{\text{rng.d}}(f, n)$  yielding a finite sequence of elements of  $\mathbb{R}_F$  is defined by

(Def. 6)  $\text{len } it = n + 1$  and for every natural number  $i$  such that  $i \in \text{dom } it$  holds  $it(i) = \inf \text{rng}(f'_{\mid ] -1, +\infty[} \upharpoonright [\frac{i-1}{n+1}, \frac{i}{n+1}])$ .

The functor  $\Sigma_{\text{UBnd}_{\text{rng.d}}} f$  yielding a sequence of  $\mathbb{R}$  is defined by

(Def. 7) for every natural number  $i$ ,  $it(i) = \sum_{i+1}^{\text{UBnd}_{\text{rng.d}}(f, i)}$ .

The functor  $\Sigma_{\text{LBnd}_{\text{rng.d}}} f$  yielding a sequence of  $\mathbb{R}$  is defined by

(Def. 8) for every natural number  $i$ ,  $it(i) = \sum_{i+1}^{\text{LBnd}_{\text{rng.d}}(f, i)}$ .

Let us consider a natural number  $n$ , a natural number  $k$ , a real number  $x_0$ , and a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Now we state the propositions:

(5) Suppose  $k \in \text{Seg}(n + 1)$  and  $x_0 \in [\frac{k-1}{n+1}, \frac{k}{n+1}]$  and  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ . Then

- (i)  $\int_{x_0}^{\frac{k}{n+1}} (\text{AffineMap}(0, (\text{UBnd}_{\text{rng-d}}(f, n))(k)))(x)dx = (\text{UBnd}_{\text{rng-d}}(f, n))(k) \cdot (\frac{k}{n+1} - x_0)$ , and
- (ii)  $\int_{x_0}^{\frac{k}{n+1}} (\text{AffineMap}(0, (\text{LBnd}_{\text{rng-d}}(f, n))(k)))(x)dx = (\text{LBnd}_{\text{rng-d}}(f, n))(k) \cdot (\frac{k}{n+1} - x_0)$ .

PROOF: For every real number  $t$  such that  $t \in [x_0, \frac{k}{n+1}]$  holds  $(\text{AffineMap}(0, (\text{UBnd}_{\text{rng-d}}(f, n))(k)))(t) = (\text{UBnd}_{\text{rng-d}}(f, n))(k)$ . For every real number  $t$  such that  $t \in [x_0, \frac{k}{n+1}]$  holds  $(\text{AffineMap}(0, (\text{LBnd}_{\text{rng-d}}(f, n))(k)))(t) = (\text{LBnd}_{\text{rng-d}}(f, n))(k)$ .  $\square$

- (6) Suppose  $k \in \text{Seg}(n+1)$  and  $x_0 \in [\frac{k-1}{n+1}, \frac{k}{n+1}]$  and  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ .

$$\text{Then } \int_{x_0}^{\frac{k}{n+1}} f'_{|] -1, +\infty[}(x)dx \leq \int_{x_0}^{\frac{k}{n+1}} (\text{AffineMap}(0, (\text{UBnd}_{\text{rng-d}}(f, n))(k)))(x)dx.$$

- (7) Suppose  $k \in \text{Seg}(n+1)$  and  $x_0 \in [\frac{k-1}{n+1}, \frac{k}{n+1}]$  and  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ .

$$\text{Then } \int_{x_0}^{\frac{k}{n+1}} (\text{AffineMap}(0, (\text{LBnd}_{\text{rng-d}}(f, n))(k)))(x)dx \leq \int_{x_0}^{\frac{k}{n+1}} f'_{|] -1, +\infty[}(x)dx.$$

- (8) Suppose  $k \in \text{Seg}(n+1)$  and  $x_0 \in [\frac{k-1}{n+1}, \frac{k}{n+1}]$  and  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ .  
Then

(i)  $f(\frac{k}{n+1}) - f(x_0) \leq (\text{UBnd}_{\text{rng-d}}(f, n))(k) \cdot (\frac{k}{n+1} - x_0)$ , and

(ii)  $(\text{LBnd}_{\text{rng-d}}(f, n))(k) \cdot (\frac{k}{n+1} - x_0) \leq f(\frac{k}{n+1}) - f(x_0)$ .

The theorem is a consequence of (4), (5), (7), and (6).

Let  $n$  be a natural number and  $f$  be a partial function from  $\mathbb{R}$  to  $\mathbb{R}$ . The functor  $\mathcal{F}(f, n)$  yielding a finite sequence of elements of  $\mathbb{R}_F$  is defined by

(Def. 9)  $\text{dom } it = \text{Seg}(n+1)$  and for every natural number  $i$  such that  $i \in \text{dom } it$

$$\text{holds } it(i) = \int_{\frac{i-1}{n+1}}^{\frac{i}{n+1}} (\text{AffineMap}(0, f(\frac{i}{n+1}))(x)dx.$$

The functor  $\mathcal{G}(f, n)$  yielding a finite sequence of elements of  $\mathbb{R}_F$  is defined by

(Def. 10)  $\text{dom } it = \text{Seg}(n+1)$  and for every natural number  $i$  such that  $i \in \text{dom } it$

$$\text{holds } it(i) = \int_{\frac{i-1}{n+1}}^{\frac{i}{n+1}} (-f)(x)dx.$$

The functor  $\text{step}(f, n)$  yielding a finite sequence of elements of  $\mathbb{R}_F$  is defined by

(Def. 11)  $\text{dom } it = \text{Seg}(n+1)$  and for every natural number  $i$  such that  $i \in \text{dom } it$  holds  $it(i) = f(\frac{i}{n+1})$ .

Now we state the proposition:

(9) Let us consider a natural number  $n$ , and a partial function  $f$  from  $\mathbb{R}$  to

$$\mathbb{R}. \text{ Then } \int_0^0 (-f)(x)dx = 0.$$

Let  $f$  be a partial function from  $\mathbb{R}$  to  $\mathbb{R}$ . The functor  $\text{SumStep } f$  yielding a sequence of real numbers is defined by

(Def. 12) for every natural number  $n$ ,  $it(n) = \sum \text{step}(f, n)$ .

The functor  $n\text{Integral } f$  yielding a sequence of real numbers is defined by

(Def. 13) for every natural number  $n$ ,  $it(n) = (n+1) \cdot \left(\int_0^1 (-f)(x)dx\right)$ .

The functor  $\text{WSeq } f$  yielding a sequence of real numbers is defined by the term

(Def. 14)  $\text{SumStep } f + n\text{Integral } f$ .

Now we state the proposition:

(10) Let us consider a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Suppose  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ . Then  $\lim \text{WSeq } f = \frac{1}{2} \cdot (\text{integral } f'_{\upharpoonright[-1, +\infty[} \upharpoonright [0, 1])$ .

## 2. APPLY THE LEMMA TO $\text{LOG}(1+x)$

Now we state the propositions:

(11) (The function  $\ln$ )  $\cdot ((\text{AffineMap}(1, 1))\upharpoonright[-1, +\infty[)$  is differentiable on  $]-1, +\infty[$ .

PROOF: Set  $Z = ]-1, +\infty[$ . For every real number  $x_0$  such that  $x_0 \in Z$  holds (the function  $\ln$ )  $\cdot ((\text{AffineMap}(1, 1))\upharpoonright[-1, +\infty[)$  is differentiable in  $x_0$  by [10, (20)].  $\square$

(12) Let us consider an open subset  $Z$  of  $\mathbb{R}$ . Suppose  $Z \subseteq \text{dom}((\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1))\upharpoonright[-1, +\infty[))$ . Then

(i) (the function  $\ln$ ) · ((AffineMap(1, 1)) $\upharpoonright$ ] $-1, +\infty$ ]) is differentiable on  $Z$ , and

(ii) for every real number  $x$  such that  $x \in Z$  holds ((the function  $\ln$ ) · ((AffineMap(1, 1)) $\upharpoonright$ ] $-1, +\infty$ ]) $'_{\upharpoonright Z}(x) = \frac{1}{1+x}$ .

PROOF: Set  $f = (\text{AffineMap}(1, 1))\upharpoonright] - 1, +\infty[$ . For every real number  $x$  such that  $x \in Z$  holds  $f(x) = 1 + x$  and  $f(x) > 0$ .  $\square$

(13) ((The function  $\ln$ ) · ((AffineMap(1, 1)) $\upharpoonright$ ] $-1, +\infty$ ]) $'_{\upharpoonright] - 1, +\infty[} = \frac{1}{\text{AffineMap}(1, 1)}\upharpoonright] - 1, +\infty[$ . The theorem is a consequence of (12).

In the sequel  $x, x_0, x_1, x_2$  denote real numbers. Now we state the propositions:

(14) ((AffineMap(1, 1)) · (the function  $\ln$ ) · ((AffineMap(1, 1)) $\upharpoonright$ ] $-1, +\infty$ ]) +  $-1 \cdot (\text{AffineMap}(1, 0))\upharpoonright] - 1, +\infty[ =$   
(the function  $\ln$ ) · ((AffineMap(1, 1)) $\upharpoonright$ ] $-1, +\infty$ ]).

PROOF: Set  $f_1 = \text{AffineMap}(1, 1)$ . Set  $f_2 = (\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1))\upharpoonright] - 1, +\infty[$ .  $f_2$  is differentiable on  $] - 1, +\infty[$ .  $f_1 \cdot (\frac{1}{f_1}\upharpoonright] - 1, +\infty[ = ] - 1, +\infty[ \mapsto 1$ .  $(] - 1, +\infty[ \mapsto 1) \cdot f_2 + (] - 1, +\infty[ \mapsto 1) + (-1) \cdot (] - 1, +\infty[ \mapsto 1) = f_2$ .  $\square$

(15)  $\int_0^1 (\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1))\upharpoonright] - 1, +\infty[)(x)dx = \log_e \frac{4}{e}$ . The theorem is a consequence of (12) and (14).

(16)  $\int_{[0, 1]} ((\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1))\upharpoonright] - 1, +\infty[))\upharpoonright] - 1, +\infty[(x)dx =$   
(the function  $\ln$ )(2).

(17)  $\lim \text{WSeq}(\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1))\upharpoonright] - 1, +\infty[) =$   
 $\frac{1}{2} \cdot (\text{the function } \ln)(2)$ . The theorem is a consequence of (10) and (16).

Let  $m$  be a non zero natural number and  $f$  be a partial function from  $\mathbb{R}$  to  $\mathbb{R}$ . The functor  $\text{Step}(f, m)$  yielding a sequence of real numbers is defined by

(Def. 15) for every natural number  $i$ ,  $it(i) = f(\frac{i}{m})$ .

Let us consider a non zero natural number  $m$  and a partial function  $f$  from  $\mathbb{R}$  to  $\mathbb{R}$ . Now we state the propositions:

(18)  $\text{XFS2FS}(\text{Step}(f, m)\upharpoonright\mathbb{Z}_{m+1}) = \langle f(0) \rangle \wedge \text{step}(f, m - ' 1)$ .

PROOF: Reconsider  $m_1 = m + 1$  as a natural number. Reconsider  $o_1 = m - ' 1$  as a natural number. For every natural number  $x$  such that  $x \in \text{dom}(\text{Shift}(\text{Step}(f, m)\upharpoonright\mathbb{Z}_{m_1}, 1))$  holds  $(\text{Shift}(\text{Step}(f, m)\upharpoonright\mathbb{Z}_{m_1}, 1))(x) = (\langle f(0) \rangle \wedge \text{step}(f, o_1))(x)$ .  $\square$

(19) If  $f$  is of class  $\mathcal{C}^1$  on  $[0, 1]$ , then  $\sum \text{XFS2FS}(\text{Step}(f, m)\upharpoonright\mathbb{Z}_{m+1}) = f(0) + \sum \text{step}(f, m - ' 1)$ . The theorem is a consequence of (18).

Let us consider a non zero natural number  $m$ . Now we state the propositions:

$$(20) \quad \sum \text{XFS2FS}(\text{Step}(\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1)) \upharpoonright [-1, +\infty]), m) \\ \upharpoonright \mathbb{Z}_{m+1}) = \sum \text{step}(\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1)) \upharpoonright [-1, +\infty]), m - '1). \\ \text{The theorem is a consequence of (19).}$$

$$(21) \quad (\text{WSeq}(\text{the function } \ln) \cdot ((\text{AffineMap}(1, 1)) \upharpoonright [-1, +\infty]))(m - '1) = \\ (\text{the function } \ln) \left( \frac{(2 \cdot m)!}{m!} \cdot \left( \frac{e}{4 \cdot m} \right)^m \right). \text{ The theorem is a consequence of (15).}$$

The functor  $\text{WStirl}$  yielding a sequence of real numbers is defined by

$$(\text{Def. 16}) \quad \text{for every natural number } n, \text{ it}(n) = \frac{(2 \cdot (n+1))!}{(n+1)!} \cdot \left( \frac{e}{4 \cdot (n+1)} \right)^{n+1}.$$

Now we state the propositions:

$$(22) \quad \text{Let us consider a natural number } n. \text{ Then } (\text{WSeq}(\text{the function } \ln) \cdot \\ ((\text{AffineMap}(1, 1)) \upharpoonright [-1, +\infty]))(n) = (\text{the function } \ln)((\text{WStirl})(n)). \text{ The} \\ \text{theorem is a consequence of (15).}$$

$$(23) \quad \text{(i) } \lim \text{WStirl} = \sqrt{2}, \text{ and} \\ \text{(ii) } \text{WStirl} \text{ is convergent.}$$

The theorem is a consequence of (17).

The functor  $\text{StirlSeq}$  yielding a sequence of real numbers is defined by

$$(\text{Def. 17}) \quad \text{for every natural number } n, \text{ it}(n) = \frac{n!}{n^{n+\frac{1}{2}} \cdot (e^{-n})}.$$

Now we state the proposition:

$$(24) \quad \lim \text{StirlSeq} = \sqrt{2 \cdot \pi}. \text{ The theorem is a consequence of (23).}$$

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