

A NOTE ON AN OPEN PROBLEM

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ABSTRACT. The function $\frac{\Gamma(x+1)^{\frac{1}{\alpha}}}{(x+\beta)^{\alpha}}$ is logarithmically completely monotonic on $(0, \infty)$ for $\alpha \geq 1$ and $0 \leq \beta \leq 1$, and is logarithmically completely monotonic in $(-1, 0)$ for $0 < \alpha \leq \frac{2\beta}{1+2\beta}$ and $\beta > 1$. This gives an answer to an open problem proposed by Feng Qi.

The classical gamma function

$$\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt \quad (x > 0) \quad (1)$$

is one of the most important functions in analysis and its applications. The history and development of this function are described in detail [2]. The psi or digamma function $\psi(x) = \frac{\Gamma'(x)}{\Gamma(x)}$, the logarithmic derivative of the gamma function, and the polygamma functions can be expressed[6, p.16] as

$$\psi(x) = -\gamma + \int_0^{\infty} \frac{e^{-t} - e^{-xt}}{1 - e^{-t}} dt, \quad (2)$$

$$\psi^{(k)}(x) = (-1)^{k+1} \int_0^{\infty} \frac{t^k e^{-xt}}{1 - e^{-t}} dt \quad (3)$$

for $x > 0$ and $k = 1, 2, \dots$, where $\gamma = 0.57721566490153286\dots$ is the Euler-Mascheroni constant.

We recall that a function $f : (0, \infty) \rightarrow \mathbf{R}$ is said to be completely monotonic if f has derivatives of all orders and

$$(-1)^n f^{(n)}(x) \geq 0 \quad (4)$$

for $x > 0$ and $n = 0, 1, 2, \dots$. If f is nonconstant and completely monotonic, then the inequality (4) is strict, see [3]. Let \mathcal{C} denote the set of completely monotonic functions.

A function f is said to be logarithmically completely monotonic on $(0, \infty)$ if f is positive and, for all $n \in \mathbb{N}$,

$$0 \leq (-1)^n [\log f(x)]^{(n)} < \infty, \quad (5)$$

see[1, 7]. If inequality (5) is strict for all $x \in (0, \infty)$ and for all $n \geq 1$, then f is said to be strictly logarithmically completely monotonic. Let \mathcal{L} on $(0, \infty)$ stand for the set of logarithmically completely monotonic functions.

The notion that logarithmically completely monotonic function was posed explicitly in [8] and published formally in [7] and a much useful and meaningful relation

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$\mathcal{L} \subset \mathcal{C}$ between the completely monotonic functions and the logarithmically completely monotonic functions was proved in [7, 8].

In [5], H. Minc and L. Sathre proved that, if n is a positive integer and $\phi(n) = (n!)^{\frac{1}{n}}$, then

$$1 < \frac{\phi(n+1)}{\phi(n)} < \frac{n+1}{n}, \quad (6)$$

which can be rearranged as

$$[\Gamma(n+1)]^{1/n} < [\Gamma(n+2)]^{1/(n+1)}$$

and

$$\frac{[\Gamma(n+1)]^{1/n}}{n} > \frac{[\Gamma(n+2)]^{1/(n+1)}}{n+1},$$

since $\Gamma(n+1) = n!$.

In [4], the following monotonicity results for the Gamma function were established. The function $[\Gamma(1 + \frac{1}{x})]^x$ decreases with $x > 0$ and $x [\Gamma(1 + \frac{1}{x})]^x$ increases with $x > 0$, which recover the inequalities in (6) which refer to integer values of n . These are equivalent to the function $[\Gamma(1+x)]^{1/x}$ being increasing and $\frac{[\Gamma(1+x)]^{1/x}}{x}$ being decreasing on $(0, \infty)$, respectively. In addition, it was proved that the function $x^{1-\gamma} [\Gamma(1 + \frac{1}{x})^x]$ decreases for $0 < x < 1$, which is equivalent to $\frac{[\Gamma(1+x)]^{1/x}}{x^{1-\gamma}}$ being increasing on $(1, \infty)$.

In [9], Qi and Chen showed that the function $\frac{[\Gamma(x+1)]^{1/x}}{x+1}$ is strictly decreasing and strictly logarithmically convex in $(0, \infty)$, and the function $\frac{[\Gamma(x+1)]^{1/x}}{\sqrt{x+1}}$ is strictly increasing and strictly logarithmically concave in $(0, \infty)$. Using the monotonicity of above functions, Qi and Chen presented the following double inequality

$$\frac{x+1}{y+1} < \frac{[\Gamma(x+1)]^{1/x}}{[\Gamma(y+1)]^{1/y}} < \sqrt{\frac{x+1}{y+1}}$$

for $0 < x < y$, see Corollary 1 of [9].

In [8], Qi and Guo proposed an open problem

Open Problem 1. Find conditions about α and β such that the ratio

$$F(x) = \frac{[\Gamma(x+1)]^{\frac{1}{x}}}{(x+\beta)^\alpha} \quad (7)$$

is completely (absolutely, regularly) monotonic (convex) with $x > -1$.

In this paper, we give an answer to this problem and establish new inequalities.

Theorem 1. The function $F(x)$ defined by (7) is strictly logarithmically completely monotonic in $(0, \infty)$ for $\alpha \geq 1$ and $0 \leq \beta \leq 1$. Moreover, the function $F(x)$ is strictly completely monotonic in $(0, \infty)$ for $\alpha \geq 1$ and $0 \leq \beta \leq 1$.

Proof. Taking the logarithm of $F(x)$ defined by (7),

$$\begin{aligned} \log F(x) &= \frac{\log \Gamma(x+1)}{x} - \alpha \log(x+\beta) \\ &\triangleq g(x) - \alpha \log(x+\beta). \end{aligned} \quad (8)$$

Using Leibnitz' rule

$$[u(x)v(x)]^{(n)} = \sum_{k=0}^n \binom{n}{k} u^{(k)}(x)v^{(n-k)}(x), \quad (9)$$

we have

$$g^{(n)}(x) = \frac{1}{x^{n+1}} \sum_{k=0}^n \frac{(-1)^{n-k} n! x^k \psi^{(k-1)}(x+1)}{k!} \triangleq \frac{h_n(x)}{x^{n+1}}. \quad (10)$$

$$\begin{aligned} h'_n(x) &= x^n \psi^{(n)}(x+1) \\ &\begin{cases} > 0, & \text{if } n \text{ is odd and } x \in (0, \infty), \\ \leq 0, & \text{if } n \text{ is odd and } x \in (-1, 0) \text{ and } n \text{ is even and } x \in (-1, \infty), \end{cases} \end{aligned} \quad (11)$$

where $\psi^{(-1)}(x+1) = \log \Gamma(x+1)$ and $\psi^{(0)}(x+1) = \psi(x+1)$.

$$\begin{aligned} (-1)^n (\log F(x))^{(n)} &= \frac{1}{x^{n+1}} \left[(-1)^n h_n(x) + \frac{(n-1)! \alpha x^{n+1}}{(x+\beta)^n} \right] \\ &\triangleq \frac{v_{\alpha, \beta}(x)}{x^{n+1}} \end{aligned}$$

Using the representations

$$\frac{(n-1)!}{(x+1)^n} = \int_0^\infty t^{n-1} e^{-(x+1)t} dt, \quad x > 0, n = 1, 2, \dots, \quad (12)$$

and (3), we conclude

$$\begin{aligned} v'_{\alpha, \beta}(x) &= (-1)^n x^n \psi^{(n)}(x+1) + \frac{n! x^n \alpha \beta}{(x+\beta)^{n+1}} + \frac{(n-1)! x^n \alpha}{(x+\beta)^n} \\ &= x^n \int_0^\infty [\alpha(e^t - 1) + \alpha \beta t(e^t - 1) - t e^{\beta t}] \frac{t^{n-1} e^{-(x+\beta)t}}{e^t - 1} dt \\ &\triangleq x^n \int_0^\infty \phi(t) \frac{t^{n-1} e^{-(x+\beta)t}}{e^t - 1} dt \end{aligned} \quad (13)$$

where

$$\begin{aligned} \phi(t) &= \alpha \beta t(e^t - 1) - t e^{\beta t} + \alpha(e^t - 1) \\ &= (\alpha - 1)t + \sum_{m=2}^{\infty} [\alpha + m\beta(\alpha - \beta^{m-2})] \frac{t^m}{m!}. \end{aligned}$$

If $\alpha \geq 1$ and $0 \leq \beta \leq 1$, then $\phi(t) > 0$ and $v'_{\alpha, \beta}(x) > 0$. Hence, $v_{\alpha, \beta}(x) > v_{\alpha, \beta}(0) = 0$ and $(-1)^n (\log F(x))^{(n)} > 0$, and thus, the function $F(x)$ is strictly logarithmically completely monotonic. The proof of Theorem 1 is complete.

Corollary 1. For $\alpha \geq 1$ and $0 \leq \beta \leq 1$,

$$\frac{\Gamma(x+1)^{\frac{1}{x}}}{\Gamma(y+1)^{\frac{1}{y}}} > \left(\frac{x+\beta}{y+\beta} \right)^\alpha, \quad (14)$$

in which $0 < x < y$.

Theorem 2. *The function $F(x)$ defined by (7) is strictly logarithmically completely monotonic in $(-1, 0)$ for $0 < \alpha \leq \frac{2\beta}{1+2\beta}$ and $\beta > 1$. Moreover, the function $F(x)$ is strictly completely monotonic in $(-1, 0)$ for $0 < \alpha \leq \frac{2\beta}{1+2\beta}$ and $\beta > 1$.*

Proof. By (13),

$$\begin{aligned}\phi(t) &= \alpha\beta t(e^t - 1) - te^{\beta t} + \alpha(e^t - 1) \\ \phi(0) &= 0 \\ \phi'(t) &= e^t(\alpha + \alpha\beta + \alpha\beta t) - \alpha\beta - e^{\beta t}(1 + \beta t) \\ \phi'(0) &= \alpha - 1 \\ \phi''(t) &= e^t \left[\alpha + 2\alpha\beta + \alpha\beta t - \beta e^{(\beta-1)t}(2 + \beta t) \right] \\ &\triangleq e^t u(t)\end{aligned}$$

$$\begin{aligned}u(0) &= \alpha + 2\alpha\beta - 2\beta \\ u'(t) &= \alpha\beta - \beta(\beta - 1)e^{(\beta-1)t}(2 + \beta t) - \beta^2 e^{(\beta-1)t} \\ u'(0) &= -3\beta^2 + \alpha\beta + 2\beta \\ u''(t) &= e^{(\beta-1)t} \left[-\beta^2(\beta - 1)^2 t - 2\beta(\beta - 1)(2\beta - 1) \right]\end{aligned}$$

If $0 < \alpha \leq \frac{2\beta}{1+2\beta}$ and $\beta > 1$, then $u''(t) < 0$ and $u'(t)$ is strictly decreasing. So $u'(t) < u'(0) < 0$ and $u(t)$ is strictly decreasing. Hence, $u(t) < u(0) < 0$ and $\phi''(t) < 0$. Since $0 < \alpha \leq \frac{2\beta}{1+2\beta}$, we have $\phi'(t) < \phi'(0) < 0$. So we conclude that $\phi(t) < \phi(0) = 0$.

If n is odd, then $v'_{\alpha,\beta}(x) > 0$ on $(-1, 0)$, and then, $v_{\alpha,\beta}(x) > v_{\alpha,\beta}(0) = 0$ and $(-1)^n (\log F(x))^{(n)} > 0$. If n is even, then $v'_{\alpha,\beta}(x) < 0$ on $(-1, 0)$, and then, $v_{\alpha,\beta}(x) < v_{\alpha,\beta}(0) = 0$ and $(-1)^n (\log F(x))^{(n)} > 0$ on $(-1, 0)$.

This means that the function $F(x)$ is strictly logarithmically completely monotonic on $(-1, 0)$. The proof of Theorem 2 is complete.

Corollary 2. *For $0 < \alpha \leq \frac{2\beta}{1+2\beta}$ and $\beta > 1$,*

$$\frac{\Gamma(x+1)^{\frac{1}{x}}}{\Gamma(y+1)^{\frac{1}{y}}} > \left(\frac{x+\beta}{y+\beta} \right)^\alpha, \quad (15)$$

in which $-1 < x < y < 0$.

Motivated by the open problem, we established a new function

$$G(x) = \frac{[\Gamma(x+\alpha)]^{\frac{1}{x}}}{(x+\beta)^\gamma} \quad (16)$$

in which α, β, γ are nonnegative. Our Theorem 3 consider its logarithmically completely monotonicity.

Theorem 3. *The function $G(x)$ defined by (16) is strictly logarithmically completely monotonic in $(0, \infty)$ for $\alpha \in (0, 1] \cup [2, \infty)$, $\alpha - 1 \leq \beta \leq \alpha$ and $\gamma \geq \max\left\{\frac{1}{\beta}, 1\right\}$. Moreover, the function $G(x)$ is strictly completely monotonic in $(0, \infty)$ for $\alpha \in (0, 1] \cup [2, \infty)$, $\alpha - 1 \leq \beta \leq \alpha$ and $\gamma \geq \max\left\{\frac{1}{\beta}, 1\right\}$.*

Proof. Using (9), we obtain

$$\begin{aligned} (\log G(x))^{(n)} &= \sum_{k=0}^n \binom{n}{k} \left(\frac{1}{x}\right)^{(n-k)} [\log \Gamma(x + \alpha)]^{(k)} - \frac{(-1)^{n-1} \gamma (n-1)!}{(x + \beta)^n} \\ &= \left(\frac{1}{x}\right)^{(n)} \log \Gamma(x + \alpha) + \sum_{k=1}^n \binom{n}{k} \left(\frac{1}{x}\right)^{(n-k)} \psi^{(k-1)}(x + \alpha) + \frac{(-1)^n \gamma (n-1)!}{(x + \beta)^n} \\ &= \frac{(-1)^n n!}{x^{n+1}} \log \Gamma(x + \alpha) + \sum_{k=1}^n \frac{n!}{k!} \frac{(-1)^{n-k}}{x^{n-k+1}} \psi^{(k-1)}(x + \alpha) + \frac{(-1)^n \gamma (n-1)!}{(x + \beta)^n} \\ &\triangleq (-1)^n \frac{1}{x^{n+1}} \delta(x), \end{aligned}$$

and

$$\delta'(x) = x^n \left((-1)^n \psi^{(n)}(x + \alpha) + \frac{n! \beta \gamma}{(x + \beta)^{n+1}} + \frac{(n-1)! \gamma}{(x + \beta)^n} \right).$$

Using (3) and (12) for $x > 0$ and $n \in \mathbb{N}$, we conclude

$$\begin{aligned} \frac{1}{x^n} \delta'(x) &= (-1)^n \psi^{(n)}(x + \alpha) + \frac{n! \beta \gamma}{(x + \beta)^{n+1}} + \frac{(n-1)! \gamma}{(x + \beta)^n} \\ &= \int_0^\infty \left[\gamma(e^t - 1) + \beta \gamma t(e^t - 1) - t e^{(\beta - \alpha + 1)t} \right] \frac{t^{n-1} e^{-(x+\beta)t}}{e^t - 1} dt \\ &\triangleq \int_0^\infty u(t) \frac{t^{n-1} e^{-(x+\beta)t}}{e^t - 1} dt, \end{aligned}$$

where

$$\begin{aligned} u(t) &= \beta \gamma t(e^t - 1) - t e^{(\beta - \alpha + 1)t} + \gamma(e^t - 1) \\ &= (\gamma - 1)t + \sum_{m=2}^\infty \left\{ \gamma + m [\beta \gamma - (\beta - \alpha + 1)^{m-1}] \right\} \frac{t^m}{m!}. \end{aligned}$$

If $\alpha - 1 \leq \beta \leq \alpha$ and $\gamma \geq \max\left\{\frac{1}{\beta}, 1\right\}$, then $u(t) > 0$ and $\delta'(x) > 0$. Notice that $\Gamma(\alpha) \geq 1$ for $\alpha \in (0, 1] \cup [2, \infty)$. Hence, $\delta(x) > \delta(0) = n! \log \Gamma(\alpha) \geq 0$ and $(-1)^n (\log G(x))^{(n)} > 0$ in $(0, \infty)$, and thus, the function $G(x)$ is strictly logarithmically completely monotonic. The proof of Theorem 3 is complete.

Corollary 3. *For $\alpha \in (0, 1] \cup [2, \infty)$, $\alpha - 1 \leq \beta \leq \alpha$ and $\gamma \geq \max\left\{\frac{1}{\beta}, 1\right\}$,*

$$\frac{\Gamma(x + \alpha)^{\frac{1}{x}}}{\Gamma(y + \alpha)^{\frac{1}{y}}} > \left(\frac{x + \beta}{y + \beta} \right)^\gamma, \quad (17)$$

in which $0 < x < y$.

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