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Involving the Gamma Function*

This is the Published version of the following publication

An, Miao-Qing (2008) A Logarithmically Completely Monotonic Function
Involving the Gamma Function. Research report collection, 11 (4).

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A LOGARITHMICALLY COMPLETELY MONOTONIC FUNCTION INVOLVING THE GAMMA FUNCTION

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ABSTRACT. In this paper ,we present some logarithmically completely monotonic functions . Furthermore ,we obtain a function similar to an open problem given by FENG QI in 2004.

1. Introduction and Main results

A function f is said to be complete monotonic in an interval I if f has derivatives of all orders in I which alternate successively in sign, that is

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

for $x \in I$ and $n \geq 0$. If inequality (1) is strict for all $x \in I$ and for all $n \geq 0$, then f is said to be strictly complete monotonic.

Completely monotonic functions have remarkable applications in different branches . For instance ,they play a role in potential theory [5], probability theory [7, 9, 11] , physics[8] , numerical and asymptotic analysis [10, 13], and combinatorics [3]. A detailed collection of the most important properties of completely monotonic functions can be found in [12], and in an abstract in [6].

A function f is said to be logarithmically completely monotonic on an interval I if its logarithm $\ln f$ satisfies

$$(-1)^k [\ln f(x)]^{(k)} \geq 0 \quad (2)$$

for $k \in \mathbb{N}$ on I . If inequality (2) is strict for all $x \in I$ and for all $k \geq 1$, then f is said to be strictly logarithmically completely monotonic. A (strictly) logarithmically completely monotonic function is also (strictly) completely monotonic[4]. But not conversely , since a convex function may not be logarithmically convex (see Remark. 1.16 at page 7 in [14]).

The classical gamma function

$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} dt \quad (\operatorname{Re} z > 0) \quad (3)$$

is one of the most important functions in analysis and its applications. The history and development of this function are described in detail [1]. 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[2] for $x > 0$ and $k \in \mathbb{N}$ as

$$\psi(x) = -\gamma + \int_0^\infty \frac{e^{-t} - e^{-xt}}{1 - e^{-t}} dt, \quad (4)$$

$$\psi^{(k)}(x) = (-1)^{k+1} \int_0^\infty \frac{t^k e^{-xt}}{1 - e^{-t}} dt, \quad (5)$$

where $\gamma = 0.57721566490153286\dots$ is the Euler-Mascheroni constant.

2000 *Mathematics Subject Classification.* 33B15; 26D07.

Key words and phrases. Gamma function, logarithmically complete monotonicity.

In [16] it is proved that the function $\frac{[\Gamma(x+1)]^{\frac{1}{x}}}{x}(1+\frac{1}{x})^x$ is strictly logarithmically completely monotonic on $(0, \infty)$. In this paper we establish a similar function and give its logarithmically complete monotonicity.

Let a, b, c , and d be real numbers, and define function

$$F(x) = \frac{[\Gamma(x+1)]^{\frac{d}{x}}}{x^c} \left(1 + \frac{a}{x}\right)^{x+b}, x > 0 \quad (6)$$

Theorem 1. *The function $f(x) = \frac{[\Gamma(x+1)]^{\frac{d}{x}}}{x^c}$ is strictly logarithmically completely monotonic on $(0, \infty)$ where $c \geq 0$ and $d < 0$.*

Theorem 2. *The function $g(x) = \left(1 + \frac{a}{x}\right)^{x+b}$ is strictly logarithmically completely monotonic on $(0, \infty)$ where $a > 0$.*

Theorem 3. *The function $F(x)$ defined by (6) is strictly logarithmically completely monotonic on $(0, \infty)$ where $a > 0$, $c \geq 0$, $d < 0$.*

2. Proofs of Theorems

Proof of Theorem 1.

Considering $f(x)$, taking logarithm and differentiation yields

$$\begin{aligned} (\log f(x))' &= d \frac{x\psi(x+1) - \log \Gamma(x+1)}{x^2} - \frac{c}{x} \\ &= d \frac{\psi(x+1)}{x} - d \frac{\log \Gamma(x+1)}{x^2} - \frac{c}{x} \end{aligned}$$

and

$$(\log f(x))^{(n)} = \frac{dg_n(x)}{x^{n+1}} + (-1)^n (n-1)! \frac{c}{x^n} \quad (7)$$

where $n \geq 2$, $\psi^{(-1)}(x+1) = \log \Gamma(x+1)$, $\psi^{(0)}(x+1) = \psi(x+1)$, and

$$g_n(x) = \sum_{k=0}^n \frac{(-1)^{(n-k)} n! x^k \psi^{(k-1)}(x+1)}{k!} \quad (8)$$

$$g'_n(x) = x^n \psi^{(n)}(x+1) \begin{cases} > 0, & \text{if } n \text{ is odd,} \\ < 0, & \text{if } n \text{ is even.} \end{cases} \quad (9)$$

Let $h(x) = (-1)^n x^{n+1} (\log f(x))^{(n)}$, we have

$$h'(x) = (-1)^n dx^n \psi^{(n)}(x+1) + (-1)^{2n} c(n-1)! \quad (10)$$

It is easy to know $h'(x) > 0$ where $c \geq 0$ and $d < 0$. Thus the function $(-1)^n x^{n+1} [\log f(x)]^{(n)}$ is increasing in $(0, \infty)$. Since

$$\lim_{x \rightarrow 0} \left\{ (-1)^n x^{n+1} [\log f(x)]^{(n)} \right\} = 0 \quad (11)$$

we have $(-1)^n x^{n+1} [\log f(x)]^{(n)} > 0$, then $(-1)^n [\log f(x)]^{(n)} > 0$ for $n \geq 2$ in $(0, \infty)$. Since $[\log f(x)]'' > 0$, the function $[\log f(x)]'$ increases. It is easy to see

$$\lim_{x \rightarrow \infty} [\log f(x)]' = 0 \quad (12)$$

so $[\log f(x)]' < 0$ and $\log f(x)$ is decreasing in $(0, \infty)$. The Proof of Theorem 1 is complete.

Proof of Theorem 2.

Taking the logarithm of $g(x)$ and differentiating yields

$$\log g(x) = (x + b)(\log(x + a) - \log x) \quad (13)$$

$$[\log g(x)]' = \log(x + a) - \log x + \frac{b - a}{x + a} - \frac{b}{x} \quad (14)$$

and for $n \geq 2$,

$$\begin{aligned} [\log g(x)]^{(n)} &= (-1)^{n-2} \frac{(n-2)!}{(x+a)^{n-1}} + (-1)^{n-1} \frac{(n-1)!}{x^{n-1}} \\ &\quad (-1)^{n-1} \frac{(b-a)(n-1)!}{x^n} + (-1)^n \frac{b(n-1)!}{x^n} \end{aligned}$$

It is also known that (see[15],p.884)

$$\frac{1}{x^n} = \frac{1}{\Gamma(n)} \int_0^\infty t^{n-1} e^{-xt} dt, (n \in \mathbb{N}; x \in \mathbb{R}^+). \quad (15)$$

Hence,

$$\begin{aligned} (-1)^n [\log f(x)]^{(n)} &= \int_0^\infty t^{n-2} e^{-(x+a)t} dt - \int_0^\infty t^{n-2} e^{-xt} dt \\ &\quad - (b-a) \int_0^\infty t^{n-1} e^{-xt} dt + b \int_0^\infty t^{n-1} e^{-xt} dt \\ &= \int_0^\infty [1 - e^{at} - (b-a)te^{at} + bte^{at}] t^{n-2} e^{-(x+a)t} dt \\ &\triangleq \int_0^\infty \phi(t) t^{n-2} e^{-(x+a)t} dt \end{aligned}$$

$$\begin{aligned} \phi(0) &= 0 \\ \phi'(t) &= a^2 t e^{at} \end{aligned}$$

So we have $\phi'(t) > 0$ for $a > 0$. Then we obtain that $\phi(t)$ is strictly increasing in $(0, \infty)$. As a result of $\phi(0) = 0$, we obtain $\phi(t) > 0$ in $(0, \infty)$. This means that $(-1)^n (\log g(x))^{(n)} > 0$ for $n \geq 2$ in $(0, \infty)$. Since $[\log g(x)]'' > 0$, the function $[\log g(x)]'$ is increasing.

It is not difficult to know that

$$\lim_{x \rightarrow \infty} [\log g(x)]' = 0, \quad (16)$$

so $[\log g(x)]' < 0$ and $\log g(x)$ is decreasing in $(0, \infty)$. In conclusion, the function $\log g(x)$ is strictly completely monotonic in $(0, \infty)$. The Proof of Theorem 2 is complete.

Proof of Theorem 3.

It is easy to know that the product of (strictly) logarithmically completely monotonic functions is also (strictly) logarithmically completely monotonic functions. Write

$$F(x) = f(x)g(x). \quad (17)$$

Clearly, the function $F(x)$ is strictly logarithmically completely monotonic on $(0, \infty)$. The Proof of Theorem 3 is complete.

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