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COMPLETE MONOTONICITY PROPERTIES FOR A RATIO OF GAMMA FUNCTIONS

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Define for x > 0

$$F(x) = rac{\Gamma(2x)}{x\Gamma^2(x)}$$
 and $G(x) = rac{\Gamma(2x)}{\Gamma^2(x)}$

In this paper, we consider the logarithmically complete monotonicity properties for the functions F and 1/G.

The gamma function is defined for $\operatorname{Re} z > 0$ by

(1)
$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} \, \mathrm{d}t$$

The psi or digamma function, the logarithmic derivative of the gamma function, can be expressed as

(2)
$$\psi(z) = \frac{\Gamma'(z)}{\Gamma(z)} = -\gamma + \int_0^\infty \frac{e^{-t} - e^{-zt}}{1 - e^{-t}} dt$$

where $\gamma = 0.57721566490153286...$ is the EULER-MASCHERONI constant.

In 1997, MERKLE [1] showed that the function $F(x) = \frac{\Gamma(2x)}{x\Gamma^2(x)}$ is strictly log-convex and the function $G(x) = \frac{\Gamma(2x)}{\Gamma^2(x)}$ is strictly log-concave on $(0, \infty)$. In this paper, we extend the results given by MERKLE; we consider the logarithmically complete monotonicity properties for the functions F and 1/G. Recall that a function f is said to be completely monotonic on an interval I, if f has derivatives of all orders on I and satisfies

(3)
$$(-1)^n f^{(n)}(x) \ge 0 \quad (x \in I; n = 0, 1, 2, ...).$$

If the inequality (3) is strict, then f is said to be strictly completely monotonic on I.

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

(4)
$$(-1)^n (\ln f(x))^{(n)} \ge 0 \quad (x \in I; n = 1, 2, ...).$$

If inequality (4) is strict for all $x \in I$ and for all $n \ge 1$, then f is said to be strictly logarithmically completely monotonic.

This definition was introduced in [2] by F. QI and B.-N. GUO. Moreover, the authors showed that a (strictly) logarithmically completely monotonic function must be (strictly) completely monotonic.

The purpose of this paper is to establish the following result.

Theorem. Let $I = (0, +\infty)$ and let $F(x) = \frac{\Gamma(2x)}{x\Gamma^2(x)}$, $G(x) = \frac{\Gamma(2x)}{\Gamma^2(x)}$, $x \in I$. Then we have

(A) $(\ln F(x))' > 0, x \in I,$

(B) $(-1)^n (\ln F(x))^{(n)} > 0$ for $x \in I$ and n = 2, 3, ...,

(C) The function 1/G is strictly logarithmically completely monotonic on I.

Proof. Using the duplication formula and the translation formula for the gamma function

(5)
$$\Gamma(2x) = \frac{2^{2x-1}}{\sqrt{\pi}} \Gamma(x) \Gamma(x+1/2),$$

(6)
$$\Gamma(x+1) = x\Gamma(x),$$

we conclude that

$$F(x) = \frac{2^{2x-1}\Gamma(x+1/2)}{\sqrt{\pi}\,\Gamma(x+1)}.$$

Taking logarithm and differentiation yields

$$(\ln F(x))' = 2\ln 2 + \psi(x+1/2) - \psi(x+1)$$

= $2\ln 2 + \int_0^\infty \frac{e^{-(x+1)t} - e^{-(x+1/2)t}}{1 - e^{-t}} dt$
= $2\ln 2 - \int_0^\infty \frac{e^{-xt}}{1 + e^{t/2}} dt$

and therefore

$$(-1)^n \left(\ln F(x) \right)^{(n)} = \int_0^\infty \frac{t^{n-1}}{1 + e^{t/2}} e^{-xt} \, \mathrm{d}t > 0 \quad (x > 0; \ n = 2, 3, \ldots).$$

Clearly, $\left(\ln F(x)\right)'' > 0$, and then the function $x \mapsto \left(\ln F(x)\right)'$ is strictly increasing

on $(0, \infty)$, which implies for x > 0

$$\left(\ln F(x)\right)' > \left(\ln F(x)\right)'_{x=0} = 2\ln 2 - \int_0^\infty \frac{1}{1+e^{t/2}} dt$$

= $2\ln 2 + 2\int_0^\infty \frac{1}{1+e^{-t/2}} d\left(1+e^{-t/2}\right) = 0.$

Using (5) and (6) we conclude that

$$G(x) = \frac{2^{2x-1}\Gamma(x+1/2)}{\sqrt{\pi}\,\Gamma(x)}.$$

Taking logarithm and differentiation yields

$$\left(\ln\left(1/G(x)\right)\right)' = -2\ln 2 - \psi(x+1/2) + \psi(x)$$
$$= -2\ln 2 - \int_0^\infty \frac{e^{-xt} - e^{-(x+1/2)t}}{1 - e^{-t}} dt$$
$$= -2\ln 2 - \int_0^\infty \frac{e^{-xt}}{1 + e^{-t/2}} dt < 0$$

and therefore

$$(-1)^n \left(\ln \left(1/G(x) \right) \right)^{(n)} = \int_0^\infty \frac{t^{n-1}}{1 + e^{-t/2}} e^{-xt} \, \mathrm{d}t > 0 \quad (x > 0; \ n = 2, 3, \ldots).$$

The proof is complete.

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