

## INEQUALITIES FOR ZERO-BALANCED HYPERGEOMETRIC FUNCTIONS

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**ABSTRACT.** The authors study certain monotoneity and convexity properties of the Gaussian hypergeometric function and those of the Euler gamma function.

### 1. INTRODUCTION

The Gaussian hypergeometric function is defined by

$$(1.1) \quad F(a, b; c; x) = {}_2F_1(a, b; c; x) = \sum_{n=0}^{\infty} \frac{(a, n)(b, n)}{(c, n)} \frac{x^n}{n!},$$

for  $x \in (-1, 1)$ , where  $(a, n)$  denotes the shifted factorial function  $(a, n) = a(a+1)\cdots(a+n-1)$ ,  $n = 1, 2, \dots$ , and  $(a, 0) = 1$  for  $a \neq 0$ . The sum is well defined at least when  $(c, n) \neq 0$ , i.e., when  $c \neq 0, -1, -2, \dots$ . This function has found frequent applications in various fields of the mathematical and natural sciences [Ask2]. Many elementary transcendental functions are special cases or limiting cases of  $F(a, b; c; x)$ ; for an extensive list see [AS, pp. 556–566], [PBM, pp. 430–615]. Two important special cases are the complete elliptic integrals

$$(1.2) \quad \mathcal{K}(x) = \frac{\pi}{2} F\left(\frac{1}{2}, \frac{1}{2}; 1; x^2\right), \quad \mathcal{E}(x) = \frac{\pi}{2} F\left(-\frac{1}{2}, \frac{1}{2}; 1; x^2\right).$$

As a function of its parameters  $a, b, c$  the function  $F(a, b; c; x)$  is smooth, and it is thus natural to expect that the properties of  $\mathcal{K}(x)$  extend also to  $F(a, b; c; x^2)$  for  $(a, b, c)$  close to  $(\frac{1}{2}, \frac{1}{2}, 1)$ . Recall that  $F(a, b; c; x)$  is called *zero-balanced* if  $c = a + b$ . We obtain several results for the zero-balanced  $F(a, b; a + b; x)$ ,  $a, b > 0$ , extending well-known properties of  $\mathcal{K}(x)$ .

**1.3. Theorem.** (1) For  $a, b \in (0, \infty)$  the function

$$f(x) \equiv \frac{1 - F(a, b; a + b; x)}{\log(1 - x)}$$

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is strictly increasing from  $(0, 1)$  onto  $(ab/(a+b), 1/B)$ , where  $B = B(a, b)$  is the Euler beta function.

(2) For  $a, b \in (0, \infty)$  the function

$$g(x) \equiv BF(a, b; a+b; x) + \log(1-x)$$

is strictly decreasing from  $(0, 1)$  onto  $(R, B)$ , where

$$R = -\Psi(a) - \Psi(b) - 2\gamma.$$

Here  $\Psi(a) = \Gamma'(a)/\Gamma(a)$ , and  $\gamma$  is the Euler-Mascheroni constant.

1.4. **Theorem.** For  $a, b \in (0, \infty)$ , let

$$f(x) = xF(a, b; a+b; x)/\log(1/(1-x))$$

on  $(0, 1)$  and let  $B, R$  be as in Theorem 1.3.

(1) If  $a, b \in (0, 1)$ , then  $f$  is decreasing with range  $(1/B, 1)$ .

(2) If  $a, b \in (1, \infty)$ , then  $f$  is increasing with range  $(1, 1/B)$ .

(3) If  $a = b = 1$ , then  $f(x) = 1$  for all  $x \in (0, 1)$ .

(4) If  $a, b \in (0, 1)$  the function  $g_1(x) \equiv BF(a, b; a+b; x) + (1/x)\log(1-x)$  is increasing from  $(0, 1)$  onto  $(B-1, R)$ .

(5) If  $a, b \in (1, \infty)$ , then  $g_1$  is decreasing from  $(0, 1)$  onto  $(R, B-1)$ .

Here Theorem 1.3(1) generalizes the fact that  $((2/\pi)\mathcal{K}(x) - 1)/\log(1/x')$  is increasing from  $(0, 1)$  onto  $(1/2, 2/\pi)$ ; 1.3(2) generalizes the well-known fact that  $\mathcal{K}(x) + \log x'$  is decreasing from  $(0, 1)$  onto  $(\log 4, \pi/2)$  (cf. [AVV1, Theorem 2.2(2)]); and 1.4(1) generalizes the result that  $x^2\mathcal{K}(x)/\log(1/x')$  is decreasing from  $(0, 1)$  onto  $(1, \pi)$  [AVV3, Theorem 2(19)].

The asymptotic relation

$$(1.5) \quad F(a, b; a+b; x) \sim -\frac{1}{B(a, b)} \log(1-x)$$

as  $x \rightarrow 1$  is due to Gauss, and its refined form

$$(1.6) \quad B(a, b)F(a, b; a+b; x) + \log(1-x) = R + O((1-x)\log(1-x))$$

as  $x \rightarrow 1$ , with  $R = -\Psi(a) - \Psi(b) - 2\gamma$ , is due to S. Ramanujan [Ev, p. 553], [Be, p. 71]. Theorems 1.3 and 1.4 are refinements of these classical relations. Ramanujan also gave extensions of (1.6) to the generalized hypergeometric function  ${}_pF_q$  for certain values of  $p$  and  $q$  [Ev, pp. 553-558], [Be, pp. 12, 71]. Formulas (1.5) and (1.6) follow from the identity in [AS, 15.3.10], which has been generalized recently in [B, p. 152].

1.7. **Theorem.** For each  $a, b \in (0, \infty)$  the function

$$f(x) \equiv (1-x)^{1/4}F(a, b; a+b; x)$$

is a strictly decreasing automorphism of  $(0, 1)$  if and only if  $4ab \leq a+b$ .

While studying relationships between the arithmetic-geometric mean and some other means, J. and P. Borwein [BB2, (2.9)] recently proved that

$$(1.8) \quad F\left(\frac{1}{2}, \frac{1}{2}; 1; 1-x^c\right) < F\left(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1-x^d\right)$$

for all  $x \in (0, 1)$ , with  $c = 2$ ,  $d = 3$ ,  $\delta = \frac{1}{6}$ .

We obtain the following generalization.

1.9. **Theorem.** For  $c, d \in (0, \infty)$ ,  $4c < \pi d$ , inequality (1.8) holds for all  $x \in (0, 1)$  and for all  $\delta \in (0, \delta_0)$ , where  $\delta_0 = ((d\pi - 4c)/(4\pi d))^{1/2}$ .

We conclude the paper by proving some inequalities for the gamma function. Our notation is mostly standard. For  $x \in [0, 1]$ , we often denote  $x' = \sqrt{1 - x^2}$ .

2. PROOFS

For many important properties of the functions  $F(a, b; c; x)$ ,  $\mathcal{H}(x)$ , and  $\mathcal{E}(x)$  see [AS, pp. 556–566, 589–626], [C, Chapters 2, 9], [PBM, pp. 430–615]. Some algorithms for computing these functions are given in [Ba, pp. 345–372, 416–424], [M, Chapter 7], [PNB, p. 249], and [PT, pp. 404–426]. Various aspects of the theory of special functions are surveyed in [Ask1], [Ask2], [AVV3], [LO, 5.3, 5.5].

We shall give here a proof of the Gauss asymptotic formula (1.5), since we have been unable to find a proof in the recent literature or in the standard texts. Various generalizations of (1.5) appear in [Ev, pp. 553–558], [B, p. 152].

2.1. **Lemma.** (1) For  $a, b \in (0, \infty)$ , the sequence

$$f(n) \equiv \frac{(a, n)(b, n)}{(a + b, n)(n - 1)!}$$

is increasing to the limit  $1/B(a, b)$ , as  $n \rightarrow \infty$ .

(2) For  $a, b \in (0, 1)$ , the sequence

$$g(n) \equiv \frac{(a, n)(b, n)(n + 1)}{(a + b, n)n!}$$

is decreasing to the limit  $1/B(a, b)$ , as  $n \rightarrow \infty$ .

(3) For  $a, b \in (1, \infty)$ , the sequence  $g(n)$  is increasing to the limit  $1/B(a, b)$ , as  $n \rightarrow \infty$ .

In particular, for each positive integer  $n$ ,

$$(4) \quad \frac{ab}{a + b} \leq f(n) < \frac{1}{B(a, b)} \quad \text{for all } a, b \in (0, \infty),$$

$$(5) \quad \frac{1}{B(a, b)} < g(n) \leq \frac{2ab}{a + b} \quad \text{for all } a, b \in (0, 1),$$

$$(6) \quad \frac{2ab}{a + b} \leq g(n) < \frac{1}{B(a, b)} \quad \text{for all } a, b \in (1, \infty),$$

where the weak inequalities reduce to equality if and only if  $n = 1$ .

*Proof.* Part (1) is proved in [AVV3, Theorem 6(4)]. For (2) and (3),

$$\frac{g(n + 1)}{g(n)} = \frac{(a + n)(b + n)(n + 2)}{(a + b + n)(n + 1)^2} < 1$$

iff  $w_1 \equiv ((a + b + n)n + ab)(n + 2) < w_2 \equiv (a + b + n)(n + 1)^2$ , which is true since  $w_2 - w_1 = (a + b - 2ab) + n(1 - ab)$  is positive if  $a, b \in (0, 1)$ , and negative if  $a, b \in (1, \infty)$ . The limiting values follow from Stirling's formula [C, p. 24], [Mi, p. 184].  $\square$

2.2. *Remark.* The following inequalities due to Wallis appear in [Mi, p. 192]:

$$\frac{1}{\sqrt{\pi(n + \frac{1}{2})}} < \frac{(\frac{1}{2}, n)}{n!} < \frac{1}{\sqrt{\pi n}}.$$

Since  $B(\frac{1}{2}, \frac{1}{2}) = \pi$ , the result in Lemma 2.1(4) generalizes the second Wallis inequality here.

2.3. **Lemma (Gauss).** For  $a, b \in (0, \infty)$ , the relation (1.5) holds.

*Proof.* Let  $B = B(a, b)$ . From Lemma 2.1, we have

$$F(a, b; a + b; x) = \sum_{n=0}^{\infty} \frac{(a, n)(b, n)}{(a + b, n)n!} x^n \leq 1 + \sum_{n=1}^{\infty} \frac{1}{B} \frac{x^n}{n} = 1 - \frac{1}{B} \log(1 - x).$$

Hence

$$\limsup_{x \rightarrow 1} \frac{F(a, b; a + b; x)}{\log(1/(1 - x))} \leq \frac{1}{B}.$$

Next, fix  $\varepsilon \in (0, 1/B)$ . Then by Lemma 2.1 there exists a positive integer  $n_0$  such that  $(a, n)(b, n)/((a + b, n)(n - 1)!) > (1/B) - \varepsilon$ , for all  $n \geq n_0$ . Hence,

$$F(a, b; a + b; x) \geq F_{n_0} + \left(\frac{1}{B} - \varepsilon\right) \sum_{n=n_0+1}^{\infty} \frac{x^n}{n} = F_{n_0} - \left(\frac{1}{B} - \varepsilon\right) (\log(1 - x) + S_{n_0}),$$

where

$$F_{n_0} = \sum_{n=1}^{n_0} \frac{(a, n)(b, n)}{(a + b, n)n!} x^n, \quad S_{n_0} = \sum_{n=1}^{n_0} \frac{x^n}{n}.$$

Dividing by  $\log(1/(1 - x))$  and letting  $x \rightarrow 1$ , since  $\varepsilon \in (0, 1/B)$  is arbitrary, we get

$$\liminf_{x \rightarrow 1} \frac{F(a, b; a + b; x)}{\log(1/(1 - x))} \geq \frac{1}{B},$$

so that the limit is  $1/B$ .  $\square$

2.4. *Proof of Theorem 1.3.* (1) The limiting value as  $x \rightarrow 0$  follows from series expansions, while the one as  $x \rightarrow 1$  follows from Lemma 2.3. Next, let  $g(x) = F(a, b; a + b; x) - 1$  and  $h(x) = \log(1/(1 - x))$ . Then  $g(0) = h(0) = 0$ , and by the monotone l'Hôpital rule [AVV4, Lemma 2.2] it is enough to show that  $g'(x)/h'(x)$  is strictly increasing. Now [WW, p. 281]

$$\begin{aligned} \frac{g'(x)}{h'(x)} &= \frac{ab}{a + b} (1 - x) F(a + 1, b + 1; a + b + 1; x) \\ &= \frac{ab}{a + b} \left( 1 + \sum_{n=0}^{\infty} \left( \frac{(a + 1, n + 1)(b + 1, n + 1)}{(a + b + 1, n + 1)(n + 1)!} \right. \right. \\ &\quad \left. \left. - \frac{(a + 1, n)(b + 1, n)}{(a + b + 1, n)n!} \right) x^{n+1} \right). \end{aligned}$$

The coefficient of  $x^{n+1}$  here is positive if and only if  $(a + 1 + n)(b + 1 + n) > (a + b + n + 1)(n + 1)$ , which holds if and only if  $ab + (a + b)(n + 1) + (n + 1)^2 > (a + b)(n + 1) + (n + 1)^2$ , which is true.

(2) The limiting values are clear from (1.6). Next, by series expansion,

$$g(x) - B = \sum_{n=1}^{\infty} \left( B \frac{(a, n)(b, n)}{(a+b, n)(n-1)!} - 1 \right) \frac{x^n}{n},$$

so that all coefficients are negative by Lemma 2.1(4).  $\square$

2.5. *Proof of Theorem 1.4.* For (1), let  $g(x) = xF(a, b; c; x)$ ,  $c = a + b$ , and  $h(x) = \log(1/(1-x))$ . Then  $g(0) = h(0) = 0$  and

$$\begin{aligned} \frac{g'(x)}{h'(x)} &= (1-x) \left( F(a, b; c; x) + \frac{abx}{c} F(a+1, b+1; c+1; x) \right) \\ &= (1-x) \left( \sum_{n=0}^{\infty} \frac{(a, n)(b, n)}{(c, n)} \frac{x^n}{n!} + \frac{ab}{c} \sum_{n=0}^{\infty} \frac{(a+1, n)(b+1, n)}{(c+1, n)} \frac{x^{n+1}}{n!} \right) \\ &= (1-x) \left( \sum_{n=0}^{\infty} \frac{(a, n)(b, n)}{(c, n)} \frac{x^n}{n!} + \sum_{n=0}^{\infty} \frac{(a, n+1)(b, n+1)}{(c, n+1)} \frac{x^{n+1}}{n!} \right) \\ &= \sum_{n=0}^{\infty} \frac{(a, n)(b, n)}{(c, n)} \frac{x^n}{n!} + \sum_{n=0}^{\infty} \left( \frac{(a, n+1)(b, n+1)}{(c, n+1)} - \frac{(a, n)(b, n)}{(c, n)} \right) \frac{x^{n+1}}{n!} \\ &\quad - \sum_{n=0}^{\infty} \frac{(a, n+1)(b, n+1)}{(c, n+1)} \frac{x^{n+2}}{n!}. \end{aligned}$$

Hence

$$\begin{aligned} \frac{g'(x)}{h'(x)} - 1 &= \left( \frac{2ab}{c} - 1 \right) x + \sum_{n=0}^{\infty} \frac{(a, n+2)(b, n+2)}{(c, n+2)} \frac{x^{n+2}}{(n+2)!} \\ &\quad + \sum_{n=0}^{\infty} \frac{(a, n+2)(b, n+2)}{(c, n+2)} \frac{x^{n+2}}{(n+1)!} - \sum_{n=0}^{\infty} \frac{(a, n+1)(b, n+1)}{(c, n+1)} \frac{x^{n+2}}{n!} \\ &\quad - \sum_{n=0}^{\infty} \frac{(a, n+1)(b, n+1)}{(c, n+1)} \frac{x^{n+2}}{(n+1)!} \\ &= \left( \frac{2ab}{c} - 1 \right) x + \sum_{n=0}^{\infty} \frac{(a, n+1)(b, n+1)}{(c, n+2)(n+2)!} \\ &\quad \times [(n+1)(ab-1) + (2ab-a-b)]x^{n+2}, \end{aligned}$$

in which all coefficients are negative. Thus  $g'(x)/h'(x)$  is decreasing, hence so is  $g(x)/h(x)$ , by the monotone l'Hôpital rule [AVV4, Lemma 2.2], and (1) follows.

The proof for (2) is similar, except that all coefficients are positive.

Part (3) follows from (1.1) and the series for  $\log(1/(1-x))$ .

(4) In the series expansion,

$$g_1(x) - (B-1) = \sum_{n=1}^{\infty} \left( \frac{(a, n)(b, n)}{(a+b, n)n!} B - \frac{1}{n+1} \right) x^n,$$

all coefficients are positive by Lemma 2.1(5).

(5) The proof is similar to (4), except that all coefficients are negative by Lemma 2.1(6). The limiting values are clear by (1.6).  $\square$

2.6. **Lemma.** For  $a, b \in (0, \infty)$ ,  $n = 1, 2, 3, \dots$ ,

$$\sum_{k=0}^n \frac{(a, k)(b, k)}{(a+b, k)k!} > \frac{(a+1, n)(b+1, n)}{(a+b+1, n)n!} > \frac{(a, n)(b, n)}{(a+b, n)n!}.$$

*Proof.* The first inequality follows by induction, and the second one by the factorial property of  $(a, n)$ .  $\square$

2.7. **Lemma.** For  $a, b \in (0, \infty)$  and  $x \in (0, 1)$  the Maclaurin series of the functions

$$\frac{1}{1-x} F(a, b; a+b; x) - F(a+1, b+1; a+b+1; x)$$

and

$$F(a+1, b+1; a+b+1; x) - F(a, b; a+b; x)$$

have constant term zero and all other coefficients strictly positive. In particular, these functions are increasing and convex on  $(0, 1)$  and

$$F(a, b; a+b; x) < F(a+1, b+1; a+b+1; x) < \frac{1}{1-x} F(a, b; a+b; x)$$

for all  $x \in (0, 1)$ .

*Proof.* The results follow immediately from Lemma 2.6.  $\square$

2.8. *Proof of Theorem 1.7.* The limiting value  $f(0) = 1$  is obvious, while  $f(1-) = 0$  follows from Theorem 1.3(1). Next, for each  $x \in (0, 1)$  we have

$$4(1-x)^{-1/4} f'(x) = \frac{4ab}{a+b} F(a+1, b+1; a+b+1; x) - \frac{1}{1-x} F(a, b; a+b; x).$$

If  $4ab \leq a+b$ , then Lemma 2.7 implies that  $f'(x) < 0$ . Conversely, if  $f$  is decreasing, then  $f'(x) \leq 0$  for all  $x \in (0, 1)$ , and letting  $x$  tend to 0 we get  $4ab \leq a+b$ .  $\square$

The special case  $a = b = \frac{1}{2}$  of Theorem 1.7 is well known. This special case follows, for instance, from the infinite product formulas for  $x'/\sqrt{x}$  and  $(2/\pi)\sqrt{x}\mathcal{K}(x)$  in terms of the Jacobi nome  $q = \exp(-\pi\mathcal{K}'/\mathcal{K})$  [WW, p. 488, Exercise 10] or from [AVV1, Theorem 2.2(3)].

2.9. *Remark.* It is easy to show that  $(\sqrt{ab}, n)^2 \leq (a, n)(b, n) \leq ((a+b)/2, n)^2$  for all positive  $a, b$  and all  $n = 1, 2, \dots$ , with equality if and only if  $a = b$ . Thus

$$(2.10) \quad F(\sqrt{ab}, \sqrt{ab}; c; x) \leq F(a, b; c; x) \leq F((a+b)/2, (a+b)/2; c; x)$$

for  $a, b, c > 0$ ,  $x \in [0, 1)$ , with equality if and only if  $a = b$  or  $x = 0$ . Furthermore, for  $a, c > 0$  and for  $t \in (0, a)$  we see that  $(a+t, n)(a-t, n)$  is a decreasing function of  $t$  on  $[0, a]$  for  $n = 1, 2, \dots$ , so that

$$(2.11) \quad F(a+t_2, a-t_2; c; x) \leq F(a+t_1, a-t_1; c; x)$$

for  $x \in (0, 1)$ ,  $0 \leq t_1 < t_2 \leq a$ . The second assertion of Lemma 2.7 also follows from the fact that  $(a, n)(b, n)/(a+b, n)$ ,  $a, b > 0$ , is a strictly increasing function of  $a$ .

3. THE GAMMA FUNCTION

We next study some properties of the functions

$$\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt \quad \text{and} \quad \Psi(x) = \frac{d}{dx} \log \Gamma(x)$$

when  $x$  is real and positive.

3.1. **Theorem.** *The function  $f(x) = x(\log x - \Psi(x))$  is decreasing and convex from  $(0, \infty)$  onto  $(\frac{1}{2}, 1)$ .*

*Proof.* From [WW, p. 251, §12.32, Example] it follows that

$$f(x) = \frac{1}{2} + 2x \int_0^\infty \frac{t dt}{(t^2 + x^2)(e^{2\pi t} - 1)}.$$

Hence,

$$\begin{aligned} f'(x) &= 2 \int_0^\infty \frac{t dt}{(t^2 + x^2)(e^{2\pi t} - 1)} - 4x^2 \int_0^\infty \frac{t dt}{(t^2 + x^2)^2(e^{2\pi t} - 1)} \\ &= 2 \int_0^\infty \frac{t(t^2 - x^2) dt}{(t^2 + x^2)^2(e^{2\pi t} - 1)} \\ &= 2 \int_0^x \frac{t}{e^{2\pi t} - 1} \frac{(t^2 - x^2) dt}{(t^2 + x^2)^2} + 2 \int_x^\infty \frac{t}{e^{2\pi t} - 1} \frac{(t^2 - x^2) dt}{(t^2 + x^2)^2}. \end{aligned}$$

Since  $t/(e^{2\pi t} - 1)$  is decreasing on  $(0, \infty)$ , we get

$$f'(x) < \frac{2x}{e^{2\pi x} - 1} \int_0^\infty \frac{(t^2 - x^2) dt}{(t^2 + x^2)^2}.$$

Substituting  $t = x \tan u$ , we get

$$\int_0^\infty \frac{(t^2 - x^2) dt}{(t^2 + x^2)^2} = \frac{1}{x} \int_0^{\pi/2} (\sin^2 u - \cos^2 u) du = 0.$$

Thus we have shown that  $f(x)$  is strictly decreasing, so that  $f(0+)$  exists. To obtain this limit we observe first that  $t/(e^{2\pi t} - 1) < 1/(2\pi)$  implies that

$$\lim_{x \rightarrow 0+} 2x \int_0^\infty \frac{t dt}{(t^2 + x^2)(e^{2\pi t} - 1)} \leq \frac{1}{2}.$$

Next, fix  $\epsilon \in (0, 1/(2\pi))$ . Since  $\lim_{t \rightarrow 0+} t/(e^{2\pi t} - 1) = 1/(2\pi)$ , there exists  $\delta > 0$  such that  $t/(e^{2\pi t} - 1) > 1/(2\pi) - \epsilon$  for all  $t \in (0, \delta)$ . Thus

$$2x \int_0^\infty \frac{t dt}{(t^2 + x^2)(e^{2\pi t} - 1)} > 2x \left( \frac{1}{2\pi} - \epsilon \right) \int_0^\delta \frac{dt}{t^2 + x^2} = 2 \left( \frac{1}{2\pi} - \epsilon \right) \arctan \frac{\delta}{x}.$$

Now letting first  $x$ , then  $\epsilon$ , tend to zero gives

$$\lim_{x \rightarrow 0+} 2x \int_0^\infty \frac{t dt}{(t^2 + x^2)(e^{2\pi t} - 1)} \geq \frac{1}{2}.$$

For  $0 \leq a < b \leq \infty$  denote

$$I(a, b) = \int_a^b \frac{t dt}{(t^2 + x^2)(e^{2\pi t} - 1)}.$$

Then, since  $t/(e^{2\pi t} - 1) \leq 1/(2\pi)$ ,

$$2xI(0, 1) \leq \frac{1}{\pi} \arctan \frac{1}{x},$$

while

$$\begin{aligned} I(1, \infty) &\leq \frac{1}{1+x^2} \int_1^\infty \frac{t dt}{e^{2\pi t} - 1} = \frac{1}{1+x^2} \int_1^\infty \frac{te^{-\pi t} dt}{2 \sinh(\pi t)} \\ &\leq \frac{1}{2\pi(1+x^2)} \int_1^\infty e^{-\pi t} dt = \frac{1}{2\pi^2(1+x^2)}. \end{aligned}$$

Hence  $\lim_{x \rightarrow \infty} f(x) = \frac{1}{2}$ .

To prove the convexity, let  $J[g]$  denote the integral of a function  $g$  from 0 to  $\infty$ . Then, as above,  $f'(x) = 2J[g(t)h(t, x)]$ , where

$$g(t) = t/(e^{2\pi t} - 1) \quad \text{and} \quad h(t, x) = (t^2 - x^2)/(t^2 + x^2)^2.$$

Hence,

$$f''(x) = 4xJ[g(t)H(t, x)], \quad \text{where} \quad H(t, x) = \frac{\partial h(t, x)}{\partial x} = \frac{x^2 - 3t^2}{(t^2 + x^2)^3}.$$

Since  $g(t)$  is decreasing, by splitting the integral on  $(0, \infty)$  into the sum of an integral on  $(0, x/\sqrt{3})$  and one on  $(x/\sqrt{3}, \infty)$ , we get

$$f''(x) > 4xg(x/\sqrt{3})J[H(t, x)].$$

Now substituting  $t = x \tan u$ , we see that  $J[H(t, x)] = 0$ . Hence  $f''(x) > 0$  on  $(0, \infty)$ , so that  $f$  is convex on  $(0, \infty)$ .  $\square$

**3.2. Theorem.** (1) *The function  $f_1(x) = x^{1/2-x}e^x\Gamma(x)$  is decreasing and log-convex from  $(0, \infty)$  onto  $(\sqrt{2\pi}, \infty)$ .*

(2) *The function  $f_2(x) = x^{1-x}e^x\Gamma(x)$  is increasing and log-concave from  $(0, \infty)$  onto  $(1, \infty)$ .*

*Proof.* (1) The limiting value at 0 follows from the relation  $\Gamma(x+1) = x\Gamma(x)$ , while the one at  $\infty$  follows from Stirling's formula. Next,

$$-x \frac{d}{dx} \log f_1(x) = f(x) - \frac{1}{2},$$

where  $f(x)$  is as in Theorem 3.1, is clearly positive and decreasing.

(2) The limiting value at 0 follows from the relation  $\Gamma(x+1) = x\Gamma(x)$ , while the one at  $\infty$  follows from Stirling's formula. Next,

$$-x \frac{d}{dx} \log f_2(x) = 1 - f(x) > 0,$$

where  $f(x)$  is as in Theorem 3.1. Moreover, by the monotone l'Hôpital rule [AVV4, §2], it follows that  $\frac{d}{dx} \log f_2(x)$  is decreasing.  $\square$

**3.3. Remark.** A result similar to Theorem 3.2 appears in [Lu, p. 17], whereas in [Mi, 3.6.55, p. 288] a version of Theorem 3.1 is given. In [G, p. 283] it is

shown that  $x\Psi(x)$  is convex for  $x > 0$ . For some recent results on the gamma function see [A1].

4. REFINEMENTS

A problem of interest is to obtain upper estimates for the complete elliptic integral

$$\frac{2}{\pi} \mathcal{K}(x') = F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^2\right)$$

in terms of variants of the type

$$F\left(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1 - x^3\right)$$

for  $x \in (0, 1)$  and  $\delta \in (0, \frac{1}{2})$ . Observe initially that the inequality

$$(4.1) \quad F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^2\right) < F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^3\right)$$

for  $x \in (0, 1)$  follows immediately from the monotoneity of  $F(\frac{1}{2}, \frac{1}{2}; 1; x)$  as a function of  $x$ . We seek a refinement of (4.1).

J. Borwein and P. Borwein [BB2, (2.9)] have shown that

$$(4.2) \quad F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^2\right) < F\left(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1 - x^3\right)$$

for  $\delta = \frac{1}{6}$  and for all  $x \in (0, 1)$ . It has been conjectured recently [AVV3, p. 79] that (4.2) holds for all  $\delta \in (0, \frac{1}{6})$  and for all  $x \in (0, 1)$ . We next obtain a refinement of (4.2), which also proves the statement of Theorem 1.9.

4.3. **Theorem.** *Let  $x \in (0, 1)$ ,  $c, d \in (0, \infty)$ ,  $4c < \pi d$ . Then*

$$(4.4) \quad F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^c\right) < F\left(\frac{1}{2} - \delta_0, \frac{1}{2} + \delta_0; 1; 1 - x^d\right)$$

$$(4.5) \quad < F\left(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1 - x^d\right)$$

$$(4.6) \quad < F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^d\right)$$

for all  $\delta \in (0, \delta_0)$ , where  $\delta_0 = ((d\pi - 4c)/(4\pi d))^{1/2}$ .

*Proof.* Let  $f_\delta(x)$  be defined by

$$(4.7) \quad f_\delta(x) = \frac{1 - F(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; x)}{\log(1 - x)}$$

It follows from Theorem 1.3 that, for all  $x \in (0, 1)$  and  $\delta \in [0, \frac{1}{2})$ ,

$$(4.8) \quad \left(\frac{1}{2} - \delta\right) \left(\frac{1}{2} + \delta\right) < f_\delta(x) < \frac{1}{B(\frac{1}{2} - \delta, \frac{1}{2} + \delta)},$$

where  $B(a, b)$  is the Euler beta function. From the reflection formula  $\Gamma(a)\Gamma(1 - a) = \pi/\sin(a\pi)$  [AS, p. 256], it follows that

$$(4.9) \quad \frac{1}{4} - \delta^2 < f_\delta(x) < \frac{1}{\pi} \sin\left(\left(\frac{1}{2} - \delta\right)\pi\right)$$

for all  $x \in (0, 1)$  and  $\delta \in [0, \frac{1}{2}]$ . From (4.9) with  $\delta = 0$  it follows that

$$\frac{F(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^c) - 1}{\log(1/x^c)} = f_0(1 - x^c) < \frac{1}{\pi}.$$

Again applying (4.9) with  $\delta \in (0, \delta_0)$  yields

$$\begin{aligned} \frac{F(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1 - x^d) - 1}{\log(1/x^d)} &= \frac{d}{c} \left[ \frac{F(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1 - x^d) - 1}{\log(1/x^d)} \right] \\ &= \frac{d}{c} f_\delta(1 - x^d) > \frac{d}{c} \left( \frac{1}{4} - \delta^2 \right) \\ &> \frac{d}{c} \left( \frac{1}{4} - \delta_0^2 \right) = \frac{1}{\pi}. \end{aligned}$$

Therefore, for  $0 < \delta \leq \delta_0$  and  $x \in (0, 1)$ ,

$$\begin{aligned} F\left(\frac{1}{2}, \frac{1}{2}; 1; 1 - x^c\right) &= 1 + f_0(1 - x^c) \log \frac{1}{x^c} \\ &< 1 + \frac{1}{\pi} \log \frac{1}{x^c} \\ &< 1 + \frac{d}{c} f_\delta(1 - x^d) \log \frac{1}{x^c} \\ &= F\left(\frac{1}{2} - \delta, \frac{1}{2} + \delta; 1; 1 - x^d\right), \end{aligned}$$

which establishes (4.4). Inequalities (4.5) and (4.6) are immediate consequences of (2.11).  $\square$

4.10. *Conjectures.* (1) For  $c = 2$ ,  $d = 3$  the best possible value of  $\delta_0$  for which Theorem 4.3 is valid is  $\delta_0 = (\pi - 2 \arcsin(2/3))/(2\pi) \approx 0.268$  (see [AVV3, p. 6]).

(2) Theorem 1.4 has a counterpart for the generalized hypergeometric function  ${}_pF_q(a_1, \dots, a_p; b_1, \dots, b_q; x)$  for the case  $a_i > 0$ ,  $b_j > 0$ ,  $p = q + 1$ , when the sum is zero-balanced, i.e. when  $\sum_{i=1}^p a_i = \sum_{j=1}^q b_j$ . See also [B, p. 152].

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