ON SOME PROPERTIES OF THE GAMMA FUNCTION

ÁRPÁD ELBERT AND ANDREA LAFORGIA

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ABSTRACT. Anderson and Qiu (1997) conjectured that the function $\frac{\log \Gamma(x+1)}{x \log x}$ is concave for $x > 1$. In this paper we prove this conjecture. We also study the monotonicity of some functions connected with the psi-function $\psi(x)$ and derive inequalities for $\psi(x)$ and $\psi'(x)$.

1. INTRODUCTION

For $x > 0$ let $\Gamma(x)$ and $\psi(x)$ denote the Euler's gamma function, defined by

$$\Gamma(x) = \int_0^{\infty} e^{-t} t^{x-1} dt, \quad \psi(x) = \frac{\Gamma'(x)}{\Gamma(x)},$$

respectively. There is a vast literature on these functions and a good reference to this can be found, for example, in the recent paper [2].

Anderson and Qiu showed that the function $\frac{\log \Gamma(x+1)}{x \log x}$ strictly increases from $1-\gamma$ to 1 as x increases from 1 to ∞ , where $\gamma = 0.577\dots$ denotes the Euler-Mascheroni constant. To do this, they investigated the function

$$(1.1) \quad f(x) = \psi'(1+x) + x\psi''(1+x)$$

and they found the representation

$$(1.2) \quad f(x) = \sum_{n=1}^{\infty} \frac{n-x}{(n+x)^3}.$$

They proved, in a complicated way, that $f(x) > 0$ for $x \in [1, 4)$ and formulated the following:

Conjecture. *The function $\frac{\log \Gamma(x+1)}{x \log x}$ is concave for $x > 1$.*

In Section 2 we extend the inequality $f(x) > 0$ from $[1, 4)$ to $(-1, \infty)$ (this extension is evident for $-1 < x \leq 1$). Then we derive also new inequalities for $\psi(x)$ and $\psi'(x)$.

In Section 3 we prove the conjecture formulated above by Anderson and Qiu [3].

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We recall now the following two asymptotic representations [1, p. 260; 6.4.12, 6.4.13]:

$$(1.3) \quad \psi'(z) \sim \frac{1}{z} + \frac{1}{2z^2} + \frac{1}{6z^3} - \frac{1}{30z^5} + \cdots \quad (z \rightarrow \infty, |\arg z| < \pi),$$

$$(1.4) \quad \psi''(z) \sim -\frac{1}{z^2} - \frac{1}{z^3} - \frac{1}{2z^4} + \frac{1}{6z^6} - \cdots \quad (z \rightarrow \infty, |\arg z| < \pi),$$

which will be used only for real z 's in the next sections.

2. NEW RESULTS

Our first result provides an extension of one proved by Anderson and Qiu [3]. Indeed, we prove, in a simple way, that $f(x)$ is positive not only for $x \geq 1$, but even for $x > -1$.

Theorem 1. *Let $f(x)$ be defined by (1.1). Then $f(x) > 0$ for any $x > -1$.*

Proof. By the asymptotic formulas (1.3) and (1.4), we get

$$\lim_{x \rightarrow +\infty} f(x) = 0.$$

So, in order to show that $f(x) > 0$, it is sufficient to show that $f(x) - f(x+1) > 0$. By (1.2) we get

$$f(x) - f(x+1) = -\frac{1}{(1+x)^2} + \sum_{n=1}^{\infty} \frac{2}{(n+x)^3}.$$

Hence, by the inequality

$$\frac{2}{u^3} > \frac{1}{u^2} - \frac{1}{(1+u)^2}, \quad u > 0,$$

we find that

$$f(x) - f(x+1) > -\frac{1}{(1+x)^2} + \sum_{n=1}^{\infty} \left[\frac{1}{(n+x)^2} - \frac{1}{(n+x+1)^2} \right] = 0.$$

The proof is complete. □

Now we use this result to derive the following

Theorem 2. *Let the function $g(x)$ be defined by*

$$g(x) = x^2\psi'(1+x) - x\psi(1+x) + \log \Gamma(x+1), \quad x > -1.$$

Then $g(x)$ strictly decreases from ∞ to 0 on $(-1, 0]$ and strictly increases from 0 to ∞ on $[0, \infty)$.

Proof. By differentiation we get

$$g'(x) = x\psi'(1+x) + x^2\psi''(1+x) = xf(x),$$

where $f(x)$ is defined in (1.1).

By Theorem 1, $f(x) > 0$ for $x > -1$; hence $g(x)$ is decreasing for $-1 < x \leq 0$ and is increasing for $x \geq 0$. Clearly $g(0) = 0$, and by [1, 6.3.16] we get

$$\begin{aligned} g(x) &= x^2\psi'(1+x) - x\psi(1+x) + \log \Gamma(1+x) \\ &= x^2 \sum_{n=1}^{\infty} \frac{1}{(n+x)^2} - x \left[-\gamma + \sum_{n=1}^{\infty} \frac{x}{n(n+x)} \right] + \log \Gamma(1+x) \\ &= \sum_{n=1}^{\infty} \frac{-x^3}{n(n+x)^2} - \gamma x + \log \Gamma(1+x), \end{aligned}$$

which tends to ∞ as x tends to -1^+ .

By [1, 6.3.5] and [1, 6.1.15] we get

$$g(x) - \frac{1}{2} \log x = \left[x^2\psi'(x) - x \right] + x \left[\log x - \psi(x) \right] + \log \left(\Gamma(x)e^x x^{-x+1/2} \right).$$

By [1, 6.4.12] the function in the first bracket tends to $1/2$, and by Stirling's Formula [1, 6.1.37] the function in the third bracket tends to $\sqrt{2\pi}$, as x tends to ∞ . Finally by [2, (2.1)], the middle term tends to $1/2$ as x tends to ∞ . So $g(x) - \frac{1}{2} \log x = O(1)$ as x tends to ∞ .

This completes the proof of Theorem 2. $\square$

Theorem 3. *Let*

$$h(x) = x^2\psi'(x+1) + x^3\psi''(x+1)$$

for $x > 0$. Then

$$0 < h(x) < \frac{1}{2}.$$

Proof. The lower bound follows by Theorem 1 since $h(x) = x^2f(x)$. To prove the upper bound we define the function $r(x)$ by

$$r(x) = \frac{1}{2x^2} - f(x), \quad x > 0.$$

Clearly $r(x) \rightarrow 0$ as $x \rightarrow \infty$. Thus it is sufficient to show that $r(x) > r(x+1)$. Making use of the inequality

$$\frac{2}{u^3} < \frac{1}{2(u-1)^2} - \frac{1}{2(u+1)^2}, \quad u > 1,$$

we obtain

$$\begin{aligned} r(x) - r(x+1) &= \frac{1}{2x^2} + \frac{1}{2(1+x)^2} - \sum_{n=1}^{\infty} \frac{2}{(n+x)^3} \\ &> \frac{1}{2x^2} + \frac{1}{2(1+x)^2} - \sum_{n=1}^{\infty} \left[\frac{1}{2(n-1+x)^2} - \frac{1}{2(n+1+x)^2} \right] \\ &= \frac{1}{2x^2} + \frac{1}{2(1+x)^2} - \left[\frac{1}{2x^2} + \frac{1}{2(1+x)^2} \right] = 0. \end{aligned}$$

The proof of Theorem 3 is complete. $\square$

Remark. The inequality $h(x) < \frac{1}{2}$, proved in Theorem 3, is equivalent to

$$\left(x\psi'(1+x) + \frac{1}{2x} \right)' < 0$$

or to

$$\left(x\psi'(x) - \frac{1}{2x}\right)' < 0.$$

Hence

$$x\psi'(x) - \frac{1}{2x} > \lim_{x \rightarrow \infty} \left(x\psi'(x) - \frac{1}{2x}\right) = 1$$

which leads to the inequality

$$\psi'(x) - \frac{1}{x} - \frac{1}{2x^2} > 0.$$

This inequality is the same that we obtain using the fact that the second derivative of the function

$$S_0(x) = \log \Gamma(x) - \left(x - \frac{1}{2}\right) \log x + x - \frac{1}{2} \log(2\pi)$$

is positive, a result which follows from the complete monotonicity property of $S_0(x)$ proved by Muldoon [5, Theorem 8].

3. PROOF OF THE CONJECTURE

We are going to prove that

$$(3.1) \quad \left(\frac{\log \Gamma(x+1)}{x \log x}\right)'' < 0, \quad \text{for } x > 1.$$

To this end we distinguish two cases:

- a) $1 < x \leq 2$;
- b) $x > 2$.

Proof of (3.1) in case a). We consider the infinite product representation [4, p. 37]

$$\Gamma(1+x) = \prod_{n=1}^{\infty} \frac{(1 + \frac{1}{n})^x}{1 + \frac{x}{n}}, \quad x \neq -1, -2, \dots$$

Taking the logarithm, we find

$$\frac{\log \Gamma(x+1)}{x \log x} = \sum_{n=1}^{\infty} f\left(x, \frac{1}{n}\right)$$

where

$$f(x, t) = \frac{x \log(1+t) - \log(1+tx)}{x \log x}, \quad 0 \leq t \leq 1.$$

If for some x we prove that

$$\frac{\partial^2}{\partial x^2} f\left(x, \frac{1}{n}\right) < 0, \quad \text{for } n = 1, 2, \dots,$$

then the inequality (3.1) holds for that value of x . Since $f(x, 0) \equiv 0$, we have $\frac{\partial^2}{\partial x^2} f(x, 0) \equiv 0$. We are going to show the inequality

$$\frac{\partial^2}{\partial x^2} f(x, t) < 0, \quad \text{for } 1 \leq x \leq 2, 0 < t \leq 1.$$

To this end we show that $\frac{\partial^2}{\partial x^2} f(x, t)$ is a decreasing function of t , at least for $1 \leq x \leq 2$, x fixed.

Indeed, we have

$$\begin{aligned}\frac{\partial}{\partial t} \frac{\partial^2}{\partial x^2} f(x, t) &= \frac{\partial^2}{\partial x^2} \frac{\partial}{\partial t} f(x, t) = \frac{\partial^2}{\partial x^2} \frac{tx - t}{(1+t)(1+tx) \log x} \\ &= \frac{t}{t+1} \frac{D(x, t)}{x^2(1+xt)^3 \log^3 x},\end{aligned}$$

where

$$\begin{aligned}D(x, t) &= a(x) + b(x)t + c(x)t^2, \\ a(x) &= -2 + 2x - (x+1) \log x, \\ b(x) &= 2x(2x - 2 - 2 \log x - x \log^2 x), \\ c(x) &= x^2(2x - 2 - 3 \log x + x \log x - 2 \log^2 x).\end{aligned}$$

We observe that $a(x) < 0$ and $c(x) > 0$ for $x > 1$. Indeed $a(1) = 0$ and $a'(x) < 0$ and therefore $a(x) < 0$, for $x > 1$. Concerning $c(x)$ we have $c(1) = 0$ and $\left(\frac{c(x)}{x^2}\right)' > 0$.

We have to show that $D(x, t) < 0$. The function $D(x, t)$ is convex with respect to t ; therefore we have only to show that $D(x, 0) < 0$ and $D(x, 1) < 0$.

For $t = 0$ we get $D(x, 0) = a(x) < 0$. Moreover

$$\begin{aligned}(3.2) \quad d(x) &= D(x, 1) = a(x) + b(x) + c(x) \\ &= 2(x+1)^2(x-1) + (x^3 - 3x^2 - 5x - 1) \log x - 4x^2 \log^2 x\end{aligned}$$

and we need to show that $d(x) < 0$. It is easy to check that $d(1) = 0$, $d(2) = 18 - 15 \log 2 - 16 \log^2 2 = -0.084... < 0$. By (3.2)

$$\left(\frac{d(x)}{x^2}\right)' = \frac{x-1}{x^3} [3x^2 - 3 + (x^2 - 7x - 2) \log x] = \frac{x-1}{x^3} d_1(x),$$

where $d_1(1) = 0$, $d_1(2) = 9 - 12 \log 2 = 0.682... > 0$, and

$$\left(\frac{d_1(x)}{2+7x-x^2}\right)' = -\frac{d_2(x)}{x(2+7x-x^2)^2},$$

where

$$d_2(x) = x^4 - 35x^3 + 39x^2 + 7x + 4.$$

Since

$$\begin{aligned}d_2(1) &= 16 > 0, \\ d_2(2) &= -90 < 0, \\ \lim_{x \rightarrow \infty} d_2(x) &= +\infty,\end{aligned}$$

it follows that $d_2(x)$ has a zero in $(1, 2)$ and a zero in $(2, \infty)$. By Descartes' Rule of Signs $d_2(x)$ can have either no positive zeros or two positive zeros. Thus we conclude that d_2 has exactly two positive zeros. Consequently $d_2(x)$ has only one zero, say ξ_2 , in $(1, 2)$. Thus the function $\left(\frac{d_1(x)}{2+7x-x^2}\right)'$ is negative in $(1, \xi_2)$ and positive in $(\xi_2, 2)$, and in particular $d_1(\xi_2) < 0$. Since also $d_1(2) > 0$, we see that $d_1(x)$ has exactly one zero ξ_1 in $(1, 2)$. Finally we have that $\left(\frac{d(x)}{x^2}\right)'$ is negative

in $(1, \xi_1)$ and positive in $(\xi_1, 2)$. Since also $d(1) = 0$ and $d(2) < 0$, this shows that $d(x) < 0$ in $(1, 2)$. This completes the proof of the conjecture for $x \in (1, 2]$. $\square$

Proof of (3.1) in case b). Direct calculations show that

$$(3.3) \quad \left(\frac{\log \Gamma(x+1)}{x \log x} \right)'' = \frac{2}{x^3} + \frac{2+3l+2l^2}{x^3 l^3} \log \Gamma(x) - 2 \frac{l+1}{x^2 l^2} \psi(x) + \frac{1}{xl} \psi'(x)$$

where $l = \log x$, and we have to prove that the right-hand side is negative for $x > 2$.

We are looking for an upper bound for $\log \Gamma(x)$, a lower bound for $\psi(x)$ and an upper bound for $\psi'(x)$. By [2, p. 383; Theorem 8] we get that the function

$$G_0(x) = -\log \Gamma(x) + \left(x - \frac{1}{2}\right)l - x + \lambda + \frac{1}{12x},$$

where

$$\lambda = \frac{\log(2\pi)}{2},$$

is strictly completely monotonic on $(0, \infty)$.

This gives that

$$\begin{aligned} \log \Gamma(x) &< \left(x - \frac{1}{2}\right)l - x + \lambda + \frac{1}{12x}, \\ \psi(x) &> l - \frac{1}{2x} - \frac{1}{12x^2}, \\ \psi'(x) &< \frac{1}{x} + \frac{1}{2x^2} + \frac{1}{6x^3}. \end{aligned}$$

Thus replacing $\log \Gamma(x)$, $\psi(x)$, $\psi'(x)$ in (3.3) with these bounds, we have

$$\begin{aligned} (3.4) \quad x^3 l^3 \left(\frac{\log \Gamma(x+1)}{x \log x} \right)'' &< 2l^3 + (2+3l+2l^2) \left[\left(x - \frac{1}{2}\right)l - x + \lambda + \frac{1}{12x} \right] \\ &\quad - 2xl(l+1) \left[l - \frac{1}{2x} - \frac{1}{12x^2} \right] + x^2 l^2 \left(\frac{1}{x} + \frac{1}{2x^2} + \frac{1}{6x^3} \right) \\ &= A(l)x + B(l) + \frac{1}{x}C(l), \end{aligned}$$

where

$$\begin{aligned} A(l) &= -(l+2), \\ B(l) &= l^3 + 2\lambda l^2 + 3\lambda l + 2\lambda, \\ C(l) &= \frac{1}{2}l^2 + \frac{5}{12}l + \frac{1}{6}. \end{aligned}$$

Let us consider the quadratic polynomial

$$Q(z) = A(l)z^2 + B(l)z + C(l).$$

By (3.4) we have to show that $Q(x) < 0$ for $x > 2$. Since $A(l) < 0$ and $C(l) > 0$, the polynomial $Q(z)$ has exactly one positive zero z_0 and $Q(z)$ is negative when $z > z_0$. The Taylor polynomial of the second degree for e^l at $l = \log 2$ gives a lower bound for e^l , $l > \log 2$. Thus we find

$$(3.5) \quad x = e^l > l^2 + \mu l + \nu \equiv z_1, \quad x > 2,$$

where

$$\mu = 2 - 2 \log 2, \quad \nu = 1 + (1 - \log 2)^2.$$

Using the numerical values of μ and ν we obtain

$$Q(z_1) < -0.775828 l^4 - 0.040884 l^3 - 0.432207 l^2 + 0.677828 l - 0.216770$$

and we wish to show that $Q(z_1) < 0$ for $l > \log 2$. Using the inequalities

$$l^4 \geq l^2 \log^2 2, \quad l^3 \geq l^2 \log 2,$$

we get

$$Q(z_1) < -0.833295 l^2 + 0.677828 l - 0.216770.$$

Since the polynomial on the right-hand side has no real zeros, we have $Q(z_1) < 0$. This shows that $z_1 > z_0$ and consequently $Q(x) < 0$, because by (3.5), $x > z_1$. This completes the proof of the conjecture. $\square$

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MATHEMATICAL INSTITUTE OF THE HUNGARIAN ACADEMY OF SCIENCES, P.O. Box 127, BUDAPEST H-1364, HUNGARY

DEPARTMENT OF MATHEMATICS, LARGO S. LEONARDO MURIALDO, 1 00146 ROMA, ITALY
E-mail address: laforgia@mat.uniroma3.it