ON A CONJECTURE OF A LOGARITHMICALLY COMPLETELY MONOTONIC FUNCTION

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Abstract

In this short note we prove a conjecture for the interval (0, 1), related to a logarithmically completely monotonic function, presented in [5]. Then, we extend by proving a more generalized theorem. At the end we pose an open problem on a logarithmically completely monotonic function involving q-Digamma function.

Key words: completely monotonic, logarithmically completely monotonic

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1. INTRODUCTION

Recall from [14, Chapter XIII], [18, Chapter 1] and [19, Chapter IV] 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

(1.1)
$$0 \le (-1)^n f^{(n)}(x) < \infty$$

for $x \in I$ and $n \ge 0$. The celebrated Bernstein-Widder's Theorem (see [18, p. 3, Theorem 1.4] or [19, p. 161, Theorem 12b]) characterizes that a necessary and sufficient condition that f should be completely monotonic for $0 < x < \infty$ is that

(1.2)
$$f(x) = \int_0^\infty e^{-xt} d\alpha(t),$$

where $\alpha(t)$ is non-decreasing and the integral converges for $0 < x < \infty$. This expresses that a completely monotonic function f on $[0, \infty)$ is a Laplace transform of the measure α .

It is common knowledge that the classical Euler's gamma function $\Gamma(x)$ may be defined for x > 0 by

(1.3)
$$\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt.$$

The logarithmic derivative of $\Gamma(x)$, denoted by $\psi(x) = \frac{\Gamma'(x)}{\Gamma(x)}$, is called psi function or digamma function.

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An alternative definition of the gamma function $\Gamma(x)$ is

(1.4)
$$\Gamma(x) = \lim_{p \to \infty} \Gamma_p(x)$$

where

(1.5)
$$\Gamma_p(x) = \frac{p! p^x}{x(x+1)\cdots(x+p)} = \frac{p^x}{x(1+x/1)\cdots(1+x/p)}$$

for x > 0 and $p \in \mathbb{N}$. See [3, p. 250]. The *p*-analogue of the psi function $\psi(x)$ is defined as the logarithmic derivative of the Γ_p function, that is,

(1.6)
$$\psi_p(x) = \frac{d}{dx} \ln \Gamma_p(x) = \frac{\Gamma'_p(x)}{\Gamma_p(x)}.$$

The function ψ_p has the following properties (see [10, p. 374, Lemma 5] and [12, p. 29, Lemma 2.3]).

(1) It has the following representations

(1.7)
$$\psi_p(x) = \ln p - \sum_{k=0}^p \frac{1}{x+k} = \ln p - \int_0^\infty \frac{1 - e^{-(p+1)t}}{1 - e^{-t}} e^{-xt} dt.$$

(2) It is increasing on $(0, \infty)$ and ψ'_p is completely monotonic on $(0, \infty)$.

In [2, pp. 374–375, Theorem 1], it was proved that the function

(1.8)
$$\theta_{\alpha}(x) = x^{\alpha} [\ln x - \psi(x)]$$

is completely monotonic on $(0, \infty)$ if and only if $\alpha \leq 1$.

For the history, backgrounds, applications and alternative proofs of this conclusion, please refer to [4], [15, p. 8, Section 1.6.6] and closely-related references therein.

A positive function f is said to be *logarithmically completely monotonic* [10] on an open interval I, if f satisfies

(1.9)
$$(-1)^n [\ln f(x)]^{(n)} \ge 0, (x \in I, n = 1, 2, ...).$$

If the inequality (1.2) is strict, then f is said to be *strictly logarithmically completely* monotonic. Let C and L denote the set of completely monotonic functions and the set of logarithmically completely monotonic functions, respectively. The relationship between completely monotonic functions and logarithmically completely monotonic functions can be presented [10] by $L \subset C$.

2. Main results

In [5] has been posed the following conjecture.

Conjecture 2.1. The function

(2.1)
$$q(t) := t^{t(\psi(t) - \log t) - \gamma}$$

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

Theorem 2.2. The function

(2.2)
$$q(t) := t^{t(\psi(t) - \log t) - \gamma}$$

is logarithmically completely monotonic on (0, 1).

Proof. One easily finds that

(2.3)
$$\log q(t) = -t \cdot (\log t - \psi(t)) \log t - \gamma \cdot \log t$$

Let $h(t) = -\gamma \cdot \log t$, $g(t) = -\log t$; $f(t) = t \cdot (\log t - \psi(t))$. Alzer [2] proved that the function $f(t) = t \cdot (\log t - \psi(t))$ is strictly completely monotonic on $(0, \infty)$. The functions $g(t) = -\log t$ and $h(t) = -\gamma \cdot \log t$ are also strictly completely monotonic on (0, 1). We complete the proof by recalling the results from [19].

1) The product of two completely monotone functions is completely monotonic function.

2) A non-negative finite linear combination of completely monotone functions is completely monotonic function. $\hfill \Box$

We extend the previous result to the following theorem.

Theorem 2.3. The function

(2.4)
$$q_p(t) := t^{t \cdot \left(\psi_p(t) - \log \frac{pt}{t+p+1}\right) - \gamma}$$

is logarithmically completely monotonic on (0, 1).

Proof. One easily finds that

(2.5)
$$\log q_p(t) = -t \left(\log \frac{pt}{t+p+1} - \psi(t) \right) \log t - \gamma \cdot \log t$$

Let
$$h(t) = -\gamma \cdot \log t$$
, $g(t) = -\log t$; $f_p(t) = t \cdot \left(\log \frac{pt}{t+p+1} - \psi_p(t)\right)$.

Krasniqi and Qi [11] proved that the function $f_p(t) = t \cdot \left(\log \frac{pt}{t+p+1} - \psi_p(t)\right)$ is strictly completely monotonic on $(0, \infty)$. The functions $g(t) = -\log t$ and $h(t) = -\gamma \cdot \log t$ are also strictly completely monotonic on (0, 1).

By referring the same results from [19] as in previous proof, we complete the proof. \Box **Remark 2.4.** Letting $p \to \infty$ in Theorem 2.3, we obtain Theorem 2.2.

At the end we pose the following open problem:

Problem 2.5. Let $\psi_q(t)$ be q-Digamma function. Find the family of functions $\theta(t)$ such that

(2.6)
$$q(t) := t^{t \cdot (\psi_q(t) - \log \theta(t)) - \gamma}$$

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

Remark 2.6. This is a corrected version of paper [9]

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