



A logarithmically completely monotonic function involving the gamma function and originating from the Catalan numbers

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Abstract

In the paper, the author finds necessary and sufficient conditions for a function involving the gamma function and originating from investigation of properties of the Catalan numbers in combinatorics to be logarithmically completely monotonic.

Keywords: necessary and sufficient condition; logarithmically completely monotonic function; gamma function; Catalan number

1. Introduction

It is known [24] that, in combinatorics, the Catalan numbers C_n for $n \geq 0$ form a sequence of natural numbers that occur in tree enumeration problems such as “In how many ways can a regular n -gon be divided into $n - 2$ triangles if different orientations are counted separately?” The solution is the Catalan number C_{n-2} . The first few Catalan numbers C_n for $0 \leq n \leq 11$ are

1, 1, 2, 5, 14, 42, 132, 429, 1430, 4862, 16796, 58786.

Explicit formulas of C_n for $n \geq 0$ include

$$C_n = \frac{1}{n+1} \binom{2n}{n} = \frac{(2n)!}{n!(n+1)!} = \frac{2^n (2n-1)!!}{(n+1)!} = (-1)^n 2^{2n+1} \binom{\frac{1}{2}}{n+1} = \frac{1}{n} \binom{2n}{n-1} = {}_2F_1(1-n, -n; 2; 1)$$

and

$$C_n = \frac{4^n \Gamma(n+1/2)}{\sqrt{\pi} \Gamma(n+2)}, \tag{1}$$

where

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

is the classical Euler gamma function and

$${}_pF_q(a_1, \dots, a_p; b_1, \dots, b_q; z) = \sum_{n=0}^{\infty} \frac{(a_1)_n \cdots (a_p)_n z^n}{(b_1)_n \cdots (b_q)_n n!}$$

is the generalized hypergeometric series defined for complex numbers $a_i \in \mathbb{C}$ and $b_i \in \mathbb{C} \setminus \{0, -1, -2, \dots\}$, for positive integers $p, q \in \mathbb{N}$, and in terms of the rising factorials

$$(x)_n = \begin{cases} x(x+1)(x+2) \cdots (x+n-1), & n \geq 1, \\ 1, & n = 0. \end{cases}$$

The asymptotic form for the Catalan numbers is

$$C_x \sim \frac{4^x}{\sqrt{\pi}} \left(x^{-3/2} - \frac{9}{8} x^{-5/2} + \frac{145}{128} x^{-7/2} + \dots \right).$$

For more detailed information on the Catalan numbers C_n , please refer to the monographs [1, 2] and references therein.

In the paper [23], motivated by the explicit expression (1) and by virtue of an integral representation of the gamma function $\Gamma(x)$, the authors established an integral representation of the Catalan numbers C_x for $x \geq 0$.

Theorem 1 ([23, Theorem 1]). *For $x \geq 0$, we have*

$$C_x = \frac{e^{3/2} 4^x (x+1/2)^x}{\sqrt{\pi} (x+2)^{x+3/2}} \exp \left[\int_0^{\infty} \beta(t) (e^{-t/2} - e^{-2t}) e^{-xt} dt \right], \quad (2)$$

where

$$\beta(t) = \frac{1}{t} \left(\frac{1}{e^t - 1} - \frac{1}{t} + \frac{1}{2} \right).$$

Recall from [4, Chapter XIII], [22, Chapter 1], and [25, Chapter IV] that an infinitely differentiable function f is said to be completely monotonic on an interval I if it satisfies

$$0 \leq (-1)^k f^{(k)}(x) < \infty$$

on I for all $k \geq 0$. Recall from [9, 10] that an infinitely differentiable and positive function f is said to be logarithmically completely monotonic on an interval I if

$$0 \leq (-1)^k [\ln f(x)]^{(k)} < \infty$$

hold on I for all $k \in \mathbb{N}$. For more information on logarithmically completely monotonic functions, please refer to [11, 12, 15, 21].

The formula (2) can be rearranged as

$$\ln \left[\frac{\sqrt{\pi} (x+2)^{x+3/2}}{e^{3/2} 4^x (x+1/2)^x} C_x \right] = \int_0^{\infty} \beta(t) (e^{-t/2} - e^{-2t}) e^{-xt} dt. \quad (3)$$

Since the function $\beta(t)$ is positive on $(0, \infty)$, see [3, 16, 26] and references therein, the right hand side of (3) is a completely monotonic function on $(0, \infty)$. This means that the function

$$\frac{(x+2)^{x+3/2}}{4^x (x+1/2)^x} C_x \quad (4)$$

is logarithmically completely monotonic on $(0, \infty)$. Because any logarithmically completely monotonic function must be completely monotonic, see [12, Eq. (1.4)] and references therein, the function (4) is also completely monotonic on $(0, \infty)$.

By virtue of (1), the function (4) can be rewritten as

$$\frac{(x+2)^{x+3/2} \Gamma(x+1/2)}{(x+1/2)^x \Gamma(x+2)}, \quad x > 0. \quad (5)$$

Hence, the logarithmically complete monotonicity of (4) implies the logarithmically complete monotonicity of (5). The function (5) is a special case $F_{1/2,2}(x)$ of the general function

$$F_{a,b}(x) = \frac{\Gamma(x+a) (x+b)^{x+b-a}}{(x+a)^x \Gamma(x+b)}, \quad a, b \in \mathbb{R}, \quad a \neq b \quad x > -\min\{a, b\}. \quad (6)$$

It is clear that

$$F_{a,b}(x) F_{b,a}(x) = \left(\frac{x+b}{x+a} \right)^{b-a} = \left(1 + \frac{b-a}{x+a} \right)^{b-a}.$$

It is noted that the function $F_{a,b}(x)$ does not appear in the expository and survey articles [6, 7, 12, 13, 14] and plenty of references therein. Therefore, it is significant to naturally pose an open problem below.

Open Problem 1 ([23, Open Problem 1]). *What are the necessary and sufficient conditions on $a, b \in \mathbb{R}$ such that the function $F_{a,b}(x)$ defined by (6) is (logarithmically) completely monotonic in $x \in (-\min\{a, b\}, \infty)$?*

The aim of this paper is to give solutions to the above open problem.

Theorem 2. *The sufficient conditions on a, b for the function $[F_{a,b}(x)]^{\pm 1}$ defined by (6) to be logarithmically completely monotonic in $x \in (-\min\{a, b\}, \infty)$ are $(a, b) \in D_{\pm}(a, b)$, where*

$$D_+(a, b) = \{a \geq 1, a > b\} \cup \left\{a \leq \frac{1}{2}, a < b\right\}$$

and

$$D_-(a, b) = \{a \geq 1, b > a\} \cup \left\{a \leq \frac{1}{2}, b < a\right\}.$$

The necessary conditions on a, b for the function $[F_{a,b}(x)]^{\pm 1}$ to be logarithmically completely monotonic in $x \in (-\min\{a, b\}, \infty)$ are

$$a(a-b) \begin{matrix} \geq \\ \leq \end{matrix} \frac{a-b}{2}.$$

2. Proof of Theorem 2

Taking the logarithm of $F_{a,b}(x)$ gives

$$\begin{aligned} \ln F_{a,b}(x) &= \ln \Gamma(x+a) - x \ln(x+a) - [\ln \Gamma(x+b) - (x+b-a) \ln(x+b)] \\ &\triangleq f_a(x) - f_a(x+b-a). \end{aligned}$$

Differentiating with respect to the variable x of $f_a(x)$ yields

$$f'_a(x) = \psi(x+a) - \ln(x+a) + \frac{a}{x+a} - 1$$

and

$$f''_a(x) = \psi'(x+a) - \frac{1}{x+a} - \frac{a}{(x+a)^2}. \quad (7)$$

In [8, Theorem 1.3], it was found that

1. the function $\psi(x) - \ln x + \frac{\alpha}{x}$ is completely monotonic on $(0, \infty)$ if and only if $\alpha \geq 1$,
2. the function $\ln x - \frac{\alpha}{x} - \psi(x)$ is completely monotonic on $(0, \infty)$ if and only if $\alpha \leq \frac{1}{2}$.

This means that

1. if $\alpha \geq 1$, the function $\frac{1}{x} + \frac{\alpha}{x^2} - \psi'(x)$ is completely monotonic on $(0, \infty)$;
2. if $\alpha \leq \frac{1}{2}$, the function $\psi'(x) - \frac{1}{x} - \frac{\alpha}{x^2}$ is completely monotonic on $(0, \infty)$.

Equivalently,

1. if $a \geq 1$, the function $-f''_a(x-a)$ is completely monotonic on $(0, \infty)$;
2. if $a \leq \frac{1}{2}$, the function $f''_a(x-a)$ is completely monotonic on $(0, \infty)$.

Consequently,

1. if $a \geq 1$, the function $-f''_a(x)$ is completely monotonic on $(-a, \infty)$;
2. if $a \leq \frac{1}{2}$, the function $f''_a(x)$ is completely monotonic on $(-a, \infty)$.

As a result,

1. when $a \geq 1$ and $b-a > 0$ the negativity of the function

$$[\ln F_{a,b}(x)]'' = f''_a(x) - f''_a(x+b-a)$$

is completely monotonic on $(-a, \infty)$;

2. when $a \geq 1$ and $b-a < 0$, the function $[\ln F_{a,b}(x)]''$ is completely monotonic on $(-b, \infty)$;
3. when $a \leq \frac{1}{2}$ and $b-a > 0$, the function $[\ln F_{a,b}(x)]''$ is completely monotonic on $(-a, \infty)$;
4. when $a \leq \frac{1}{2}$ and $b-a < 0$, the function $-[\ln F_{a,b}(x)]''$ is completely monotonic on $(-b, \infty)$.

In conclusion,

1. when $(a, b) \in D_+(a, b)$, the function $[\ln F_{a,b}(x)]''$ is completely monotonic on $(-\min\{a, b\}, \infty)$;
2. when $(a, b) \in D_-(a, b)$, the function $-[\ln F_{a,b}(x)]''$ is completely monotonic on $(-\min\{a, b\}, \infty)$.

By straightforward computation, we see that

$$\begin{aligned} \lim_{x \rightarrow \infty} [\ln F_{a,b}(x)]' &= \lim_{x \rightarrow \infty} \left[\psi(x+a) - \ln(x+a) + \frac{a}{x+a} - 1 - \psi(x+b) + \ln(x+b) - \frac{a}{x+b} + 1 \right] \\ &= \lim_{x \rightarrow \infty} \left[\psi(x+a) - \psi(x+b) + \ln \frac{x+b}{x+a} + \frac{a(b-a)}{(x+a)(x+b)} \right] \\ &= 0. \end{aligned}$$

This implies that, when $(a, b) \in D_{\pm}(a, b)$, the first logarithmic derivative satisfies $[\ln F_{a,b}(x)]' \leq 0$. By the definition of logarithmically completely monotonic functions, we conclude that, when $(a, b) \in D_{\pm}(a, b)$, the function $[F_{a,b}(x)]^{\pm 1}$ is logarithmically completely monotonic on $(-\min\{a, b\}, \infty)$.

Conversely, if the function $[F_{a,b}(x)]^{\pm 1}$ is logarithmically completely monotonic on $(-\min\{a, b\}, \infty)$, then $\pm[\ln F_{a,b}(x)]' \leq 0$ which is equivalent to

$$\psi(x+a) - \psi(x+b) + \ln \frac{x+b}{x+a} + \frac{a(b-a)}{(x+a)(x+b)} \leq 0.$$

This can be rearranged as

$$a(a-b) \geq (x+a)(x+b) \left[\psi(x+a) - \psi(x+b) + \ln \frac{x+b}{x+a} \right] \rightarrow \frac{a-b}{2}$$

as $x \rightarrow \infty$. Therefore, the necessary conditions are $a(a-b) \geq \frac{a-b}{2}$. The proof of Theorem 2 is complete.

Remark 1. About recent development on investigation of the function (7), please refer to the manuscript [17] and plenty of references therein.

Remark 2. This paper is a companion of the articles [18, 19, 20, 23] and a slightly revised version of the preprint [5].

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