

SHARP BOUNDS FOR THE ELLIPTIC INTEGRAL OF THE FIRST KIND IN TERMS OF TWO CLASSES OF LOGARITHMIC-TYPE FUNCTIONS

Miao-Kun Wang

For $r \in (0, 1)$, let $\mathcal{K}(r)$ be the complete elliptic integral of the first kind. In this paper, by introducing two classes of logarithmic-type functions, and proving the monotonicity and absolutely monotonicity properties of certain functions involving $\mathcal{K}(r)$ and the logarithmic-type functions, several new functional inequalities for $\mathcal{K}(r)$ will be derived, which improve some previous known results.

1. INTRODUCTION

For $r \in (0, 1)$, Legendre's complete elliptic integrals of the first and second kinds are defined by

$$\mathcal{K} \equiv \mathcal{K}(r) = \int_0^{\pi/2} \frac{dt}{\sqrt{1-r^2 \sin^2 t}} = \int_0^1 \frac{dt}{\sqrt{(1-t^2)(1-r^2 t^2)}},$$

$$\mathcal{E} \equiv \mathcal{E}(r) = \int_0^{\pi/2} \sqrt{1-r^2 \sin^2 t} dt = \int_0^1 \sqrt{\frac{1-r^2 t^2}{1-t^2}} dt,$$

respectively (see [1, 6]). It is clear that \mathcal{K} is strictly increasing and \mathcal{E} is strictly decreasing on $(0, 1)$, and the limiting values are $\mathcal{K}(0^+) = \mathcal{E}(0^+) = \pi/2$, $\mathcal{E}(1^-) = 1$, $\mathcal{K}(1^-) = +\infty$. Indeed, \mathcal{K} has the following limiting behaviour

$$(1) \quad \lim_{r \rightarrow 1^-} \left(\mathcal{K}(r) + \log \sqrt{1-r^2} \right) = \log 4$$

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(see [6, (3.4)]).

It is well known that the complete elliptic integrals have many important applications in mathematics and physics (see [9, 12, 18]). The estimates of the arclength of an ellipse in terms of elementary functions, the computation of electromagnetic and related quantities and so on all depend on \mathcal{K} and \mathcal{E} . In the past 30 years, they have occurred frequently in geometric function theory, especially in conformal and quasiconformal mappings (see [5, 7, 8, 16, 17, 21, 22, 32]). In particular, several conformal invariants and distortion functions in quasiconformal mappings can be expressed by the complete elliptic integral of the first kind. For example, let \mathbf{B}^2 be the unit disk in the complex plane, then the modulus of the plane Grötzsch ring $\mathbf{B}^2 \setminus [0, r]$ ($0 < r < 1$) is

$$\mu(r) = \frac{\pi \mathcal{K}(\sqrt{1-r^2})}{2 \mathcal{K}(r)}$$

(see [6, Chapter 5, 10]).

In face of the above mentioned important applications, the complete elliptic integrals \mathcal{K} and \mathcal{E} , especially \mathcal{K} , have been studied deeply in many papers for ten years, and a lot of new properties and functional inequalities, including the absolute monotonicity and asymptotic bounds for some certain functions involving \mathcal{K} , \mathcal{E} and their generalizations, have been proved in [2, 3, 4, 10, 11, 14, 15, 20, 23, 24, 25, 26, 27, 28, 29, 30, 31, 35, 37, 38, 39, 40, 41, 43, 44, 45, 46, 47].

In 2004, Alzer and Qiu [2] showed that

$$\frac{\pi}{2} \left(\frac{\operatorname{arth} r}{r} \right)^{\alpha_1} < \mathcal{K}(r) < \frac{\pi}{2} \left(\frac{\operatorname{arth} r}{r} \right)^{\beta_1},$$

$$\frac{\pi}{2} \left[\frac{\alpha_2}{L(1, r')} + \frac{1 - \alpha_2}{A(1, r')} \right] < \mathcal{K}(r) < \frac{\pi}{2} \left[\frac{\beta_2}{L(1, r')} + \frac{1 - \beta_2}{A(1, r')} \right]$$

hold for all $r \in (0, 1)$. Here and in what follows we denote by $r' = \sqrt{1-r^2}$ for $r \in (0, 1)$,

$$L(1, r') = \frac{1 - r'}{\log(1/r')}, \quad A(1, r') = \frac{1 + r'}{2}$$

are the logarithmic and arithmetic means of 1 and r' , and $\operatorname{arth}(\cdot)$ stands for the inverse hyperbolic tangent function.

Yang, Tian and Zhu [43] established another sharp lower bound for \mathcal{K} in terms of $\operatorname{arth}(\cdot)$:

$$\mathcal{K}(r) > \frac{\pi}{2} \left[1 - \alpha_3 + \alpha_3 \left(\frac{\operatorname{arth} r}{r} \right)^{\beta_3} \right]^{1/\beta_3}$$

for all $r \in (0, 1)$ with the best possible constants

$$\alpha_3 = \frac{3}{4}, \quad \beta_3 = \frac{1}{10}.$$

In 2020, Alzer and Richards [4] showed that $r \mapsto (8/5 - \log r')/\mathcal{K}(\sqrt{r})$ is strictly concave on $(0, 1)$, and therefore obtained the following upper bound for $\mathcal{K}(r)$:

$$(2) \quad \mathcal{K}(r) < \frac{\pi}{2} \frac{16 - 5 \log(1 - r^2)}{16 + (5\pi - 16)r^2}$$

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

Inspired by (2), we introduce a class of logarithmic-type functions defined on $r \in (0, 1)$ with parameter $p \in [0, +\infty)$ as follows

$$(3) \quad A_p(r) = \frac{\pi}{2} \frac{1 - p \log(1 - r^2)}{1 + (p\pi - 1)r^2}.$$

By (3), inequality (2) can be rewritten as $\mathcal{K}(r) < A_{5/16}(r)$. Moreover, it is not difficult to verify that, for any fixed $r \in (0, 1)$, $p \mapsto A_p(r)$ is strictly decreasing from $[0, +\infty)$ onto $(\log(1/r')/r^2, \pi/(2r'^2)]$ (see Lemma 6(1)), and it was proved in [6, Theorem 3.21(7), Exercise 3.43(9)] that $\pi/(2r'^2) > \mathcal{K}(r) > \log(1/r')/r^2$ for all $r \in (0, 1)$. Then it is natural to ask that what are the best possible constants $\alpha, \beta \in [0, +\infty)$ such that $A_\alpha(r) < \mathcal{K}(r) < A_\beta(r)$ takes place for each $r \in (0, 1)$. The following Theorem 1 is to answer the question.

Theorem 1. *Let $\alpha, \beta \in [0, +\infty)$. Then the inequality*

$$A_\alpha(r) < \mathcal{K}(r) < A_\beta(r)$$

holds for all $r \in (0, 1)$ if and only if $\alpha \geq \alpha_0^ = 1/(4 \log 2) = 0.360 \dots$ and $\beta \leq \beta_0^* = 3/[4(\pi - 1)] = 0.350 \dots$.*

Similarly, in this paper, another class of logarithmic-type functions involving inverse hyperbolic tangent function will also be considered. For $q \in [0, +\infty)$, let

$$(4) \quad B_q(r) = \frac{\pi}{2} \frac{1 + 2q \operatorname{ar} \operatorname{th} r}{1 + (q\pi - 1)r^2}.$$

Then, for any fixed $r \in (0, 1)$, the function $q \mapsto B_q(r)$ is also strictly decreasing from $[0, +\infty)$ onto $(\operatorname{ar} \operatorname{th} r/r, \pi/(2r'^2)]$ (see Lemma 6(2)). Since it was proved in [6, Theorem 3.21(7) and Exercises 3.43(30)] that the double inequality

$$\frac{\operatorname{ar} \operatorname{th} r}{r} < \mathcal{K}(r) < \frac{\pi}{2r'^2}$$

is valid for all $r \in (0, 1)$, a similar problem is raised that what are the best possible upper and lower bounds for $\mathcal{K}(r)$ in terms of $B_q(r)$. Our second theorem is to solve this problem.

Theorem 2. *Let $\alpha, \beta \in [0, +\infty)$. Then the inequality*

$$B_\alpha(r) < \mathcal{K}(r) < B_\beta(r)$$

holds for all $r \in (0, 1)$ if and only if $\alpha \geq \alpha_1^ = 1/(2 \log 2) = 0.721 \dots$ and $\beta \leq \beta_1^* = 3/[4(\pi - 2)] = 0.656 \dots$.*

In addition, we shall study the difference and ratio between $\mathcal{K}(r)$ and $A_{\beta_0^*}(r)$, and show their monotonicity property or absolutely monotonicity property. Recall that, a function f is called absolutely monotonic on the interval I if

$$f^{(k)}(x) \geq 0 \text{ for } x \in I \text{ and } k = 0, 1, 2, \dots$$

(see [33]). In this paper, we also obtain

Theorem 3. *Let*

$$\begin{aligned} F(r) &= \mathcal{K}(r) - A_{\beta_0^*}(r), \\ G(r) &= \frac{\mathcal{K}(r)}{A_{\beta_0^*}(r)}. \end{aligned}$$

Then

(1) $-F$ is absolutely monotonic on $(0, 1)$, and the function $F(r)/r^4$ is strictly decreasing on $(0, 1)$ with the range $(2(3 \log 2 - \pi + 1)/3, \pi(5\pi - 17)/[128(\pi - 1)])$. Consequently, for all $r \in (0, 1)$, the double inequality

$$(5) \quad \begin{aligned} & \frac{2(3 \log 2 - \pi + 1)}{3} r^4 + \frac{\pi}{2} \left[\frac{4(\pi - 1) - 3 \log(1 - r^2)}{4(\pi - 1) + (4 - \pi)r^2} \right] < \mathcal{K}(r) \\ & < \frac{\pi(5\pi - 17)}{128(\pi - 1)} r^4 + \frac{\pi}{2} \left[\frac{4(\pi - 1) - 3 \log(1 - r^2)}{4(\pi - 1) + (4 - \pi)r^2} \right]; \end{aligned}$$

(2) G is piecewise monotone on $(0, 1)$, first decreasing then increasing. Consequently, for all $r \in (0, 1)$, the inequality

$$G(r_0)A_{\beta_0^*}(r) \leq \mathcal{K}(r) < A_{\beta_0^*}(r).$$

Here r_0 is the unique extreme point of G on $(0, 1)$.

To end this section, let us recall some basic derivative formulas and series expansions which \mathcal{K} and \mathcal{E} satisfy:

$$\frac{d\mathcal{K}}{dr} = \frac{\mathcal{E} - r'^2\mathcal{K}}{rr'^2}, \quad \frac{d\mathcal{E}}{dr} = \frac{\mathcal{E} - \mathcal{K}}{r}, \quad \frac{d(\mathcal{E} - r'^2\mathcal{K})}{dr} = r\mathcal{K}, \quad \frac{d(\mathcal{K} - \mathcal{E})}{dr} = \frac{r\mathcal{E}}{r'^2},$$

$$\mathcal{K}(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \left[\frac{\left(\frac{1}{2}\right)_n}{n!} \right]^2 r^{2n}, \quad \mathcal{E}(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \frac{\left(-\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_n}{(n!)^2} r^{2n}.$$

Here $(a)_0 = 1$ and $(a)_n = \prod_{k=0}^{n-1} (a + k)$ for $n \in \mathbf{N}$.

2. LEMMAS

Lemma 4 ([6, Theorem 1.25]). Let $a, b \in \mathbf{R}$ with $a < b$, $f, g : [a, b] \rightarrow \mathbf{R}$ be continuous on $[a, b]$ and differentiable on (a, b) . Let $g'(x) \neq 0$ on (a, b) . Then, if f'/g' is increasing (decreasing) on (a, b) , then so are the functions

$$\frac{f(x) - f(a)}{g(x) - g(a)} \quad \text{and} \quad \frac{f(x) - f(b)}{g(x) - g(b)}.$$

If f'/g' is strict monotone, then the monotonicity in the conclusion is also strict.

However, sometimes the ratio f'/g' is not monotone on the whole interval. An auxiliary function $H_{f,g}$, called H -function, has been introduced and used frequently to judge the monotonicity property by Yang et al in [27, 30, 34, 36, 42] recently. That is, let $a, b \in \mathbf{R}$ with $a < b$, and let f and g be differentiable on (a, b) and $g' \neq 0$ on (a, b) . Then $H_{f,g}$ is defined by

$$(6) \quad H_{f,g} := \frac{f'}{g'}g - f.$$

For some basic properties of $H_{f,g}$, the readers can refer to [34]. In particular, if f and g are twice differentiable, then we obtain

$$(7) \quad \left(\frac{f}{g}\right)' = \frac{g'}{g^2} \left(\frac{f'}{g'}g - f\right) = \frac{g'}{g^2} H_{f,g},$$

$$(8) \quad H'_{f,g} = \left(\frac{f'}{g'}\right)' g.$$

Lemma 5 ([36, Theorem 2.1],[19, Lemma 2.1]). Suppose that the power series $f(x) = \sum_{n=0}^{\infty} a_n x^n$ and $g(x) = \sum_{n=0}^{\infty} b_n x^n$ have the radius of convergence $r > 0$ with $b_n > 0$ for all $n \in \mathbb{N}_0$. Let $h(x) = f(x)/g(x)$, and $H_{f,g}(x)$ be defined as (6), then the following statements are true:

- (1) If the non-constant sequence $\{a_n/b_n\}_{n=0}^{\infty}$ is increasing (decreasing), then $h(x)$ is strictly increasing (decreasing resp.) on $(0, r)$;
- (2) If the non-constant sequence $\{a_n/b_n\}$ is increasing (decreasing) for $0 \leq n \leq n_0$ and decreasing (increasing) for $n > n_0$, then the function h is strictly increasing (decreasing) on $(0, r)$ if and only if $H_{f,g}(r^-) \geq (\leq) 0$. Moreover, if $H_{f,g}(r^-) < (>) 0$, then there exists $\eta \in (0, r)$ such that $h(x)$ is strictly increasing (decreasing resp.) on $(0, \eta)$ and strictly decreasing (increasing resp.) on (η, r) .

Lemma 6. Let $p, q \in [0, +\infty)$, and $A_p(r), B_q(r)$ be defined in (3) and (4). Then, for each $r \in (0, 1)$,

- (1) $p \mapsto A_p(r)$ is strictly decreasing from $[0, \infty)$ onto $(\log(1/r')/r^2, \pi/(2r'^2)]$;

(2) $q \mapsto B_q(r)$ is strictly decreasing from $[0, \infty)$ onto $(\operatorname{arth}r/r, \pi/(2r'^2))$.

Proof. By differentiation and simple computations, we obtain

$$(9) \quad \frac{dA_p(r)}{dp} = \frac{\pi}{2} \frac{2r'^2 \log(1/r') - \pi r^2}{[1 + (p\pi - 1)r^2]^2}$$

and

$$(10) \quad \frac{dB_q(r)}{dq} = \frac{\pi r^2}{[1 + (q\pi - 1)r^2]^2} \left(\frac{r'^2 \operatorname{arth}r}{r} - \frac{\pi}{2} \right).$$

It was proved in [21, Lemma 3(1)] that $r \mapsto [r'^2 \operatorname{arth}r]/r$ is strictly decreasing from $(0, 1)$ onto $(0, 1)$, and it is easy to check that $r \mapsto (1-r) \log[1/(1-r)] - \pi r$ is strictly decreasing from $(0, 1)$ onto $(-\pi, 0)$. Thus $dA_p(r)/dp < 0$ and $dB_q(r)/dq < 0$ for each fixed $r \in (0, 1)$ by (9) and (10). So that the monotonicity properties in parts (1) and (2) follow. Obviously,

$$A_0(r) = B_0(r) = \frac{\pi}{2r'^2}, \quad \lim_{p \rightarrow +\infty} A_p(r) = \frac{1}{r^2} \log \frac{1}{r'}, \quad \lim_{q \rightarrow +\infty} B_q(r) = \frac{\operatorname{arth}r}{r}.$$

□

Lemma 7. *Let*

$$f(r) = \frac{\pi/2 - r'^2 \mathcal{K}(r)}{r^2 \mathcal{K}(r) + \log r'}, \quad r \in (0, 1).$$

Then f is strictly increasing from $(0, 1)$ onto $(3\pi/[4(\pi - 1)], \pi/(4 \log 2))$.

Proof. Let

$$\begin{aligned} f_1(r) &= \frac{\pi}{2} - r'^2 \mathcal{K}(r), & f_2(r) &= r^2 \mathcal{K}(r) + \log r', \\ f_3(r) &= r'^2 \left(\frac{\mathcal{K} - \mathcal{E} + r^2 \mathcal{K}}{r^2} \right), & f_4(r) &= \mathcal{E} + r'^2 \mathcal{K} - 1, \\ f_5(r) &= 2(\mathcal{K} - \mathcal{E}) - r^2(\mathcal{E} - r'^2 \mathcal{K}) + 2r^4 \mathcal{K} - r^2 \mathcal{E}, & f_6(r) &= r^2[2(\mathcal{K} - \mathcal{E}) + r^2 \mathcal{K}]. \end{aligned}$$

Then $f(r) = f_1(r)/f_2(r)$, $f_1(0^+) = f_2(0^+) = 0$, $f_3(1^-) = f_4(1^-) = 0$ and

$$\begin{aligned} \frac{f_1'(r)}{f_2'(r)} &= \frac{2r\mathcal{K} - (\mathcal{E} - r'^2 \mathcal{K})/r}{r(\mathcal{E} + r'^2 \mathcal{K} - 1)/r'^2} = \frac{f_3(r)}{f_4(r)}, \\ \frac{f_3'(r)}{f_4'(r)} &= \frac{[-2(\mathcal{K} - \mathcal{E}) + r^2(\mathcal{E} - r'^2 \mathcal{K}) - 2r^4 \mathcal{K} + r^2 \mathcal{E}]/r^3}{-[2(\mathcal{K} - \mathcal{E}) + r^2 \mathcal{K}]/r} = \frac{f_5(r)}{f_6(r)}. \end{aligned}$$

Expanding f_5 and f_6 into power series gives

$$f_5(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \frac{[(\frac{1}{2})_n]^2}{4n!(n+2)!} (16n^2 + 36n + 17)r^{2n+4},$$

$$f_6(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \frac{[(\frac{1}{2})_n]^2}{n!(n+1)!} (3n+2)r^{2n+4}.$$

Let

$$A_n = \frac{[(\frac{1}{2})_n]^2}{4n!(n+2)!} (16n^2 + 36n + 17), \quad B_n = \frac{[(\frac{1}{2})_n]^2}{n!(n+1)!} (3n+2)$$

and $C_n = A_n/B_n$. Then $C_n = (16n^2 + 36n + 17)/[4(n+2)(3n+2)]$ and

$$C_{n+1} - C_n = \frac{1}{4} \left[\frac{20n^2 + 46n + 21}{(n+2)(n+3)(3n+2)(3n+5)} \right] > 0$$

for all $n \in \mathbf{N}$. This together with Lemma 5(1) implies that f_5/f_6 is strictly increasing on $(0, 1)$. Applying Lemma 4 twice, we conclude that f is also increasing on $(0, 1)$. For the limiting values, by L'Hôpital's rule,

$$\lim_{r \rightarrow 0^+} f(r) = \lim_{r \rightarrow 0^+} \frac{f_1'(r)}{f_2'(r)} = \lim_{r \rightarrow 0^+} \frac{f_3(r)}{f_4(r)} = \frac{3\pi}{4(\pi-1)}.$$

Using (1), we have

$$\begin{aligned} \lim_{r \rightarrow 1^-} f(r) &= \lim_{r \rightarrow 1^-} \frac{\frac{\pi}{2} - r'^2 \mathcal{K}(r)}{\mathcal{K}(r) + \frac{\log r'}{r^2}} = \lim_{r \rightarrow 1^-} \frac{\frac{\pi}{2} - r'^2 \mathcal{K}(r)}{\mathcal{K}(r) - \log \frac{4}{r'} + \log 4 + \frac{r'^2 \log r'}{r^2}} \\ &= \frac{\pi/2}{\log 4} = \frac{\pi}{4 \log 2}. \end{aligned}$$

□

Lemma 8. *Let*

$$g(r) = \frac{\pi/2 - r'^2 \mathcal{K}(r)}{r[r\mathcal{K}(r) - \operatorname{arth}r]}, \quad r \in (0, 1).$$

Then g is strictly increasing from $(0, 1)$ onto $(3\pi/[4(\pi-2)], \pi/(2 \log 2))$.

Proof. Let

$$\begin{aligned} g_1(r) &= \frac{\pi/2 - r'^2 \mathcal{K}(r)}{r}, & g_2(r) &= r\mathcal{K}(r) - \operatorname{arth}r, \\ g_3(r) &= r'^2 \left(\frac{2\mathcal{K} - \mathcal{E} - \pi/2}{r^2} \right), & g_4(r) &= \mathcal{E} - 1, \\ g_5(r) &= 4(\mathcal{K} - \mathcal{E}) + r'^2 \mathcal{E} + r'^2 \mathcal{K} - \pi, & g_6(r) &= r^2(\mathcal{K} - \mathcal{E}). \end{aligned}$$

Then $g(r) = g_1(r)/g_2(r)$, and $\lim_{r \rightarrow 0^+} g_1(r) = \lim_{r \rightarrow 0^+} [3\pi r^2/8 + o(r^2)]/r = 0$, $g_2(0^+) = 0$, $g_3(1^-) = g_4(1^-) = 0$ and

$$\frac{g_1'(r)}{g_2'(r)} = \frac{(2\mathcal{K} - \mathcal{E} - \pi/2)/r^2}{(\mathcal{E} - 1)/r'^2} = \frac{g_3(r)}{g_4(r)},$$

$$\frac{g_3'(r)}{g_4'(r)} = \frac{-[4(\mathcal{K} - \mathcal{E}) + r'^2\mathcal{E} + r'^2\mathcal{K} - \pi]/r^3}{-(\mathcal{K} - \mathcal{E})/r} = \frac{g_5(r)}{g_6(r)}.$$

Expanding g_5 and g_6 into power series, we have

$$g_5(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_{n+1}}{4[(n+2)!]^2} (n+1)(16n^2 + 44n + 27)r^{2n+4},$$

$$g_6(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \frac{\left(\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_{n+1}}{n!(n+1)!} r^{2n+4}.$$

Let

$$A_n^* = \frac{\left(\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_{n+1}}{4[(n+2)!]^2} (n+1)(16n^2 + 44n + 27), \quad B_n^* = \frac{\left(\frac{1}{2}\right)_n \left(\frac{1}{2}\right)_{n+1}}{n!(n+1)!}$$

and $C_n^* = A_n^*/B_n^*$. Then $C_n^* = (16n^2 + 44n + 27)/[4(n+2)^2]$ and

$$C_{n+1}^* - C_n^* = \frac{20n^2 + 94n + 105}{4(n+2)^2(n+3)^2} > 0$$

for all $n \in \mathbf{N}$. This together with Lemma 5(1) shows that g_5/g_6 is strictly increasing on $(0, 1)$, so is g by Lemma 4. By L'Hôpital's rule and (1) we get

$$\begin{aligned} \lim_{r \rightarrow 0^+} g(r) &= \lim_{r \rightarrow 0^+} \frac{\frac{\pi}{2} - r'^2\mathcal{K}(r)}{r^2} \cdot \frac{1}{\mathcal{K}(r) - \frac{\operatorname{arth} r}{r}} = \lim_{r \rightarrow 0^+} \frac{\frac{3\pi r^2}{8} + o(r^2)}{r^2} \cdot \frac{1}{\frac{\pi}{2} - 1} \\ &= \frac{3\pi}{4(\pi - 2)}, \\ \lim_{r \rightarrow 1^-} g(r) &= \lim_{r \rightarrow 1^-} \frac{\frac{\pi}{2} - r'^2\mathcal{K}(r)}{\mathcal{K}(r) - \log \frac{4}{r} + \log 4 - \frac{(1+r)\log(1+r)}{2r} + \frac{(1-r)\log(1-r)}{2r}} \\ &= \frac{\pi}{2\log 2}. \end{aligned}$$

□

3. PROOFS OF THEOREMS 1–3

PROOF OF THEOREM 1. Let $p \in [0, +\infty)$. Then

$$(11) \quad \mathcal{K}(r) - A_p(r) = \frac{[1 + (p\pi - 1)r^2]\mathcal{K}(r) - \pi[1 - p\log(1 - r^2)]/2}{1 + (p\pi - 1)r^2}$$

$$= \frac{\pi(r^2\mathcal{K} + \log r')}{1 + (p\pi - 1)r^2} \left[p - \frac{\pi/2 - r'^2\mathcal{K}(r)}{\pi(r^2\mathcal{K} + \log r')} \right].$$

Therefore, Theorem 1 directly follows from (11) and Lemma 7. □

PROOF OF THEOREM 2. Let $q \in [0, +\infty)$. Then

$$(12) \quad \begin{aligned} \mathcal{K}(r) - B_q(r) &= \frac{[1 + (q\pi - 1)r^2]\mathcal{K}(r) - \pi/2 - q\pi r \operatorname{arth} r}{1 + (q\pi - 1)r^2} \\ &= \frac{\pi r^2 [\mathcal{K} - (\operatorname{arth} r)/r]}{1 + (q\pi - 1)r^2} \left[q - \frac{\pi/2 - r'^2 \mathcal{K}(r)}{\pi r (r\mathcal{K} - \operatorname{arth} r)} \right]. \end{aligned}$$

Therefore, Theorem 2 directly follows from (12) and Lemma 8. \square

PROOF OF THEOREM 3. (1) Expanding $\mathcal{K}(r)$ and $A_{\beta_0^*}(r)$ into power series yields

$$\mathcal{K}(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \mu_n r^{2n}, \quad A_{\beta_0^*}(r) = \frac{\pi}{2} \sum_{n=0}^{\infty} \lambda_n r^{2n},$$

where

$$\mu_n = \left[\frac{\left(\frac{1}{2}\right)_n}{n!} \right]^2, \quad (n \geq 0),$$

and $\lambda_0 = 1$, and λ_n satisfies the following recurrence relation

$$(13) \quad \lambda_{n+1} = \frac{\beta_0^*}{n+1} - (\beta_0^* \pi - 1) \lambda_n, \quad (n \geq 0).$$

Here (13) can be derived by comparing the coefficients of two sides of the following equation

$$1 - \beta_0^* \log(1 - r^2) = [1 + (\beta_0^* \pi - 1)r^2] \sum_{n=0}^{\infty} \lambda_n r^{2n},$$

equivalently,

$$\begin{aligned} 1 + \sum_{n=0}^{\infty} \frac{\beta_0^*}{n+1} r^{2n+2} &= \sum_{n=0}^{\infty} \lambda_n r^{2n} + (\beta_0^* \pi - 1) \sum_{n=0}^{\infty} \lambda_n r^{2n+2} \\ &= \lambda_0 + \sum_{n=0}^{\infty} \lambda_{n+1} r^{2n+2} + \sum_{n=0}^{\infty} (\beta_0^* \pi - 1) \lambda_n r^{2n+2}. \end{aligned}$$

Rewrite (13) as

$$\lambda_n = \frac{\beta_0^*}{n} - (\beta_0^* \pi - 1) \lambda_{n-1}, \quad (n \geq 1),$$

and then substitute into (13), we obtain another recurrence formula involving λ_{n+1} and λ_{n-1} :

$$(14) \quad \lambda_{n+1} = \frac{\beta_0^* [(2 - \beta_0^* \pi)n - (\beta_0^* \pi - 1)]}{n(n+1)} + (\beta_0^* \pi - 1)^2 \lambda_{n-1} \quad (n \geq 1).$$

In what follows, we shall prove that $\lambda_n \geq \mu_n$ by mathematical induction on n . Obviously, $\lambda_0 = \mu_0 = 1$, $\lambda_1 = \mu_1 = 1/4$ and $\lambda_2 = (\pi + 2)/[16(\pi - 1)] > \mu_2 = 9/64$. Suppose that $\lambda_k \geq \mu_k$ for $k = 3, \dots, n$, then from (14) we obtain

$$\begin{aligned} \lambda_{n+1} - \mu_{n+1} &= \frac{\beta_0^*[(2 - \beta_0^*\pi)n - (\beta_0^*\pi - 1)]}{n(n+1)} + (\beta_0^*\pi - 1)^2 \lambda_{n-1} - \left[\frac{(\frac{1}{2})_{n+1}}{(n+1)!} \right]^2 \\ &\geq \frac{\beta_0^*[(2 - \beta_0^*\pi)n - (\beta_0^*\pi - 1)]}{n(n+1)} + (\beta_0^*\pi - 1)^2 \mu_{n-1} - \mu_{n-1} \frac{(4n^2 - 1)^2}{16n^2(n+1)^2} \\ &= \frac{\beta_0^*[(2 - \beta_0^*\pi)n - (\beta_0^*\pi - 1)]}{n(n+1)} - \mu_{n-1} \left[\frac{(4n^2 - 1)^2}{16n^2(n+1)^2} - (\beta_0^*\pi - 1)^2 \right]. \end{aligned}$$

Using the Wallis' inequality $\mu_n \leq 1/[\pi(n+1/4)]$ (see [13, Theorem 1]) and the fact that

$$\frac{(4n^2 - 1)^2}{16n^2(n+1)^2} \geq \left[\frac{(4n^2 - 1)^2}{16n^2(n+1)^2} \right]_{n=1} = \frac{9}{64} > (\beta_0^*\pi - 1)^2$$

for $n \geq 1$, we obtain

$$\begin{aligned} \pi(\lambda_{n+1} - \mu_{n+1}) &\geq \frac{\beta_0^*\pi[(2 - \beta_0^*\pi)n - (\beta_0^*\pi - 1)]}{n(n+1)} \\ &\quad - \frac{1}{n - 3/4} \left[\frac{(4n^2 - 1)^2}{16n^2(n+1)^2} - (\beta_0^*\pi - 1)^2 \right] \\ &= \frac{4(1 - 4\xi + 3\xi^2)n^3 - 4(1 + \xi - 6\xi^2)n^2 + 12\xi(\xi + 1)n - 1}{16n^2(n+1)^2(4n - 3)} \end{aligned}$$

for $n \geq 2$, where $\xi = \beta_0^*\pi - 1 = 0.1002\dots$. Furthermore, inequality

$$\begin{aligned} &4(1 - 4\xi + 3\xi^2)n^3 - 4(1 + \xi - 6\xi^2)n^2 + 12\xi(\xi + 1)n - 1 \\ &\geq 8(1 - 4\xi + 3\xi^2)n^2 - 4(1 + \xi - 6\xi^2)n^2 + 12\xi(\xi + 1)n - 1 \\ &= 4(1 - 9\xi + 12\xi^2)n^2 + 12\xi(1 + \xi)n - 1 \\ &\geq (8 - 60\xi + 108\xi^2)n - 1 \geq n - 1 \geq 0 \end{aligned}$$

holds for all $n \geq 2$, so that $\lambda_{n+1} \geq \mu_{n+1}$. This proves that $\lambda_k \geq \mu_k$ for $k \in \mathbb{N}$. Until now, $-F$ is absolutely monotonic on $(0, 1)$, and $F(r)/r^4$ is decreasing on $(0, 1)$. For the limiting values of $F(r)/r^4$ at $r = 0^+$ and $r = 1^-$, it is clear that

$$\lim_{r \rightarrow 0^+} \frac{F(r)}{r^4} = \lim_{r \rightarrow 0} \frac{\mathcal{K}(r) - A_{\beta_0^*}(r)}{r^4} = \frac{\pi}{2} (\mu_2 - \lambda_2) = \frac{\pi(5\pi - 17)}{128(\pi - 1)}.$$

By (1) we obtain

$$\begin{aligned} \lim_{r \rightarrow 1^-} \frac{F(r)}{r^4} &= \lim_{r \rightarrow 1^-} \mathcal{K}(r) - A_{\beta_0^*}(r) = \lim_{r \rightarrow 1^-} \mathcal{K}(r) - \log \frac{4}{r'} + \log \frac{4}{r'} - A_{\beta_0^*}(r) \\ &= \lim_{r \rightarrow 1^-} \frac{[1 + (\beta_0^*\pi - 1)r^2] \log 4 - \pi/2 - (1 - \pi\beta_0^*)(1 - r^2) \log r'}{1 + (\beta_0^*\pi - 1)r^2} \end{aligned}$$

$$= \frac{\beta_0^* \pi \log 4 - \pi/2}{\beta_0^* \pi} = \frac{2(3 \log 2 - \pi + 1)}{3}.$$

Therefore, inequality (5) follows, and this completes the proof of part (1).

(2) Let

$$G_1(r) = [1 + (\beta_0^* \pi - 1)r^2]\mathcal{K}(r), \quad G_2(r) = 1 - \beta_0^* \log(1 - r^2).$$

Then $G(r) = 2G_1(r)/[\pi G_2(r)]$. If we prove that G'_1/G'_2 is piecewise monotone on $(0, 1)$, first decreasing and then increasing, then by the formula (8)

$$\frac{dH_{G_1, G_2}(r)}{dr} = \left(\frac{G'_1}{G'_2} \right)' G_2,$$

we can conclude that there exists $r_0 \in (0, 1)$ such that $H_{G_1, G_2}(r)$ is strictly decreasing on $(0, r_0)$, and strictly increasing on $(r_0, 1)$; if we further show that $H_{G_1, G_2}(0^+) = 0$ and $H_{G_1, G_2}(1^-) > 0$, then $H_{G_1, G_2}(r)$ is first negative then positive on $(0, 1)$. Then by the formula (7)

$$G'(r) = \left(\frac{2G_1(r)}{\pi G_2(r)} \right)' = \frac{2G'_2(r)}{\pi G_2(r)^2} H_{G_1, G_2}(r),$$

and the fact that $G'_2(r) > 0$ for all $r \in (0, 1)$, one has that $G'(r)$ is also first negative then positive on $(0, 1)$. So that G is piecewise monotone on $(0, 1)$. Moreover, by (1),

$$\lim_{r \rightarrow 1^-} G(r) = \lim_{r \rightarrow 1^-} \frac{2 [1 + (\beta_0^* \pi - 1)r^2][\mathcal{K}(r)/\log(1/r')]}{\pi [1/\log(1/r') + 2\beta_0^*]} = 1.$$

The asserted inequality holds true. Now we prove part (2) by two steps.

Step 1: We show that G'_1/G'_2 is piecewise monotone on $(0, 1)$, first decreasing and then increasing. Differentiating G_1 and G_2 , and then expanding them into power series give

$$(15) \quad G'_1(r) = 2(\beta_0^* \pi - 1)r\mathcal{K}(r) + [1 + (\beta_0^* \pi - 1)r^2] \frac{\mathcal{E}(r) - r'^2 \mathcal{K}(r)}{r r'^2}$$

$$= \pi \sum_{n=0}^{\infty} \frac{[(\frac{1}{2})_n]^2}{n!(n+1)!} \left[\left(n + \frac{1}{2} \right)^2 + (\beta_0^* \pi - 1)(n+1)^2 \right] r^{2n+1},$$

$$(16) \quad G'_2(r) = \frac{2\beta_0^* r}{1-r^2} = 2\beta_0^* \sum_{n=0}^{\infty} r^{2n+1},$$

$$\frac{G'_1(r)}{G'_2(r)} = \frac{\pi \sum_{n=0}^{\infty} D_n r^{2n+1}}{2\beta_0^* \sum_{n=0}^{\infty} r^{2n+1}},$$

where

$$D_n = \frac{[(\frac{1}{2})_n]^2}{n!(n+1)!} \left[\left(n + \frac{1}{2} \right)^2 + (\beta_0^* \pi - 1)(n+1)^2 \right].$$

By simple computation we get

$$\frac{D_{n+1}}{D_n} - 1 = \frac{(7\pi - 16)n^2 + (12\pi - 36)n + 5\pi - 17}{4(n+1)(n+2)[3\pi n^2 + (2\pi + 4)n + 13]}.$$

This implies, for $n \in \mathbf{N} \cup \{0\}$,

$$D_0 > D_1 < D_2 < D_3 < \dots,$$

that is, the sequence $\{D_n\}$ is strictly decreasing for $0 \leq n \leq 1$ and strictly increasing for $n \geq 1$. According to Lemma 5(2), it suffices to prove that $H_{G'_1, G'_2}(1^-) > 0$. Indeed,

$$\begin{aligned} G''_1(r) &= 2(\beta_0^* \pi - 1)\mathcal{K}(r) + 4(\beta_0^* \pi - 1) \frac{\mathcal{E} - r'^2 \mathcal{K}}{r'^2} \\ &\quad + [1 + (\beta_0^* \pi - 1)r^2] \frac{r'^2(\mathcal{K} - \mathcal{E}) + 2r^2(\mathcal{E} - r'^2 \mathcal{K})}{r^2 r'^4}, \\ G''_2(r) &= \frac{2\beta_0^*(1+r^2)}{(1-r^2)^2} \end{aligned}$$

and thereby

$$\begin{aligned} &\lim_{r \rightarrow 1^-} H_{G'_1, G'_2}(r) \\ &= \lim_{r \rightarrow 1^-} \frac{G''_1(r)}{G''_2(r)} G'_2(r) - G'_1(r) \\ &= \lim_{r \rightarrow 1^-} \frac{1}{1+r^2} \left\{ 2(\beta_0^* \pi - 1) r r'^2 \mathcal{K}(r) + 4(\beta_0^* \pi - 1) r (\mathcal{E} - r'^2 \mathcal{K}) \right. \\ &\quad \left. + [1 + (\beta_0^* \pi - 1)r^2] \frac{r'^2(\mathcal{K} - \mathcal{E}) + 2r^2(\mathcal{E} - r'^2 \mathcal{K})}{r^2 r'^4} \right\} \\ &\quad - \left\{ 2(\beta_0^* \pi - 1) r \mathcal{K}(r) + [1 + (\beta_0^* \pi - 1)r^2] \frac{\mathcal{E}(r) - r'^2 \mathcal{K}(r)}{r r'^2} \right\} \\ &= \lim_{r \rightarrow 1^-} \frac{r \mathcal{K}(r)}{1+r^2} \left\{ 2(\beta_0^* \pi - 1) r'^2 + 4(\beta_0^* \pi - 1) \frac{\mathcal{E} - r'^2 \mathcal{K}}{\mathcal{K}(r)} \right. \\ &\quad \left. + [1 + (\beta_0^* \pi - 1)r^2] \frac{\mathcal{K} - \mathcal{E}}{r^2 \mathcal{K}} - 2(\beta_0^* \pi - 1)(1+r^2) \right. \\ &\quad \left. - [1 + (\beta_0^* \pi - 1)r^2] \frac{\mathcal{E}(r) - r'^2 \mathcal{K}(r)}{r^2 \mathcal{K}} \right\} \\ &= \lim_{r \rightarrow 1^-} [\beta_0^* \pi - 4(\beta_0^* \pi - 1)] \frac{r \mathcal{K}(r)}{1+r^2} = \lim_{r \rightarrow 1^-} \frac{7\pi - 16}{4(\pi - 1)} \left[\frac{r \mathcal{K}(r)}{1+r^2} \right] = +\infty. \end{aligned}$$

Step 2: We show that $H_{G_1, G_2}(0^+) = 0$ and $H_{G_1, G_2}(1^-) > 0$. Use of (15), (16) and (1) gives

$$\lim_{r \rightarrow 0^+} H_{G_1, G_2}(r) = \lim_{r \rightarrow 0^+} \frac{G'_1(r)}{G'_2(r)} \lim_{r \rightarrow 0^+} G_2(r) - \lim_{r \rightarrow 0^+} G_1(r)$$

$$\begin{aligned}
&= \frac{\pi}{2\beta_0^*} \left[\frac{1}{4} + (\beta_0^* \pi - 1) \right] - \frac{\pi}{2} = 0, \\
\lim_{r \rightarrow 1^-} H_{G_1, G_2}(r) &= \lim_{r \rightarrow 1^-} \left[\frac{\beta_0^* \pi - 1}{\beta_0^*} r'^2 \mathcal{K}(r) + \frac{1 + (\beta_0^* \pi - 1)r^2}{2\beta_0^*} \frac{\mathcal{E}(r) - r'^2 \mathcal{K}(r)}{r^2} \right] \\
&\quad \times \left[1 + \beta_0^* \log \frac{1}{1-r^2} \right] - [1 + (\beta_0^* \pi - 1)r^2] \mathcal{K}(r) \\
&= \lim_{r \rightarrow 1^-} \frac{\pi}{2} \left(1 + \beta_0^* \log \frac{1}{1-r^2} \right) - [1 + (\beta_0^* \pi - 1)r^2] \log \frac{4}{r'} \\
&= \lim_{r \rightarrow 1^-} \frac{\pi}{2} + \beta_0^* \pi \log \frac{1}{r'} - \beta_0^* \pi \log \frac{4}{r'} + (\beta_0^* \pi - 1)(1-r^2) \log \frac{4}{r'} \\
&= \frac{\pi}{2} - \beta_0^* \pi \log 4 = \frac{\pi(\pi - 1 - 3 \log 2)}{2\pi - 2} = 1.0853 \dots > 0.
\end{aligned}$$

□

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Miao-Kun Wang
Department of Mathematics,
Huzhou University,
Huzhou, 313000, China
E-mail: *wmk000@126.com*

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