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ON AN OPEN PROBLEM OF BAI-NI GUO AND FENG QI

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Abstract

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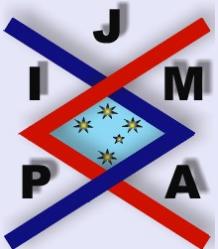


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Abstract

In this paper, an open problem posed respectively by B.-N. Guo and F. Qi in [4, 6, 7] is partially solved: an integral expression and a new double inequality of the generalized Mathieu's series $\sum_{n=1}^{\infty} \frac{2n}{(n^2+a^2)^{p+1}}$ are established by using some properties of gamma function and Fourier transform inequalities, where $a > 0, p \in \mathbb{N}$.

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Key words: Integral expression, Inequality, Mathieu's series, Gamma function, Fourier transform inequality.

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1. Introduction

It is well-known that the following

$$(1.1) \quad S(a, 1) \triangleq \sum_{n=1}^{\infty} \frac{2n}{(n^2 + a^2)^2}, \quad a > 0$$

is called the Mathieu's series. The integral expression of Mathieu's series (1.1) was given in [3] as follows

$$(1.2) \quad S(a, 1) = \frac{1}{a} \int_0^{\infty} \frac{x \sin ax}{e^x - 1} dx.$$

The Mathieu' series (1.1) and related inequalities have been studied by many mathematicians for more than a century and there has been a vast amount of literature. Please refer to [4, 6, 7] and the references therein.

The following Fourier transform inequalities can be found in [2, pp. 89–90]: If $f \in L([0, \infty))$ with $\lim_{t \rightarrow \infty} f(t) = 0$, then

$$(1.3) \quad \sum_{k=1}^{\infty} (-1)^k f(k\pi) < \int_0^{\infty} f(t) \cos t dt < \sum_{k=0}^{\infty} (-1)^k f(k\pi),$$

$$(1.4) \quad \begin{aligned} \sum_{k=0}^{\infty} (-1)^k f\left(\left(k + \frac{1}{2}\right)\pi\right) &< \int_0^{\infty} f(t) \sin t dt \\ &< f(0) + \sum_{k=0}^{\infty} (-1)^k f\left(\left(k + \frac{1}{2}\right)\pi\right). \end{aligned}$$



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By using the integral expression (1.2) and Fourier transform inequality (1.4), Bai-Ni Guo established in [4] the following inequalities for Mathieu's series (1.1).

Theorem A ([4]). for $a > 0$, then

$$(1.5) \quad \begin{aligned} \frac{\pi}{a^3} \sum_{k=0}^{\infty} \frac{(-1)^k (k + \frac{1}{2})}{\exp[(k + \frac{1}{2}) \frac{\pi}{a}] - 1} &< S(a, 1) \\ &< \frac{1}{a^2} \left(1 + \frac{\pi}{a} \sum_{k=0}^{\infty} \frac{(-1)^k (k + \frac{1}{2})}{\exp[(k + \frac{1}{2}) \frac{\pi}{a}] - 1} \right). \end{aligned}$$

At the end of the short note [4], B.-N. Guo proposed an open problem: *Let*

$$(1.6) \quad S(a, p) = \sum_{n=1}^{\infty} \frac{2n}{(n^2 + a^2)^{p+1}},$$

where $p > 0$ and $a > 0$. Can one establish an integral expression of $S(a, p)$?

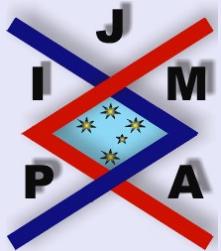
Soon after, Feng Qi further proposed in [6, 7] a similar open problem: *Let*

$$(1.7) \quad S(r, t, \alpha) = \sum_{n=1}^{\infty} \frac{2n^{\alpha/2}}{(n^{\alpha} + r^2)^{t+1}}$$

for $t > 0$, $r > 0$ and $\alpha > 0$. Can one obtain an integral expression of $S(r, t, \alpha)$? Give some sharp inequalities for the series $S(r, t, \alpha)$.

In this paper, using the well-known formula

$$(1.8) \quad \frac{1}{t^{a+1}} = \frac{1}{\Gamma(a+1)} \int_0^{\infty} x^a e^{-xt} dx,$$



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which can be deduced from the definition of a gamma function, and Fourier transform inequalities (1.3) and (1.4), we will establish an integral expression and a new double inequality of the generalized Mathieu's series (1.6) for $p \in \mathbb{N}$, the set of all positive integers. Our results partially solve the open problems by B.-N. Guo and F. Qi in [4] and [6, 7] mentioned above.



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2. The Integral Expressions

One of our main results is to establish an integral expression of $S(a, p)$ for $a > 0$ and $p \in \mathbb{N}$, which can be stated as the following.

Theorem 2.1. Let $a > 0$ and $p \in \mathbb{N}$. Then we have

$$\begin{aligned} (2.1) \quad S(a, p) &= \sum_{n=1}^{\infty} \frac{2n}{(n^2 + a^2)^{p+1}} \\ &= \frac{2}{(2a)^p p!} \int_0^{\infty} \frac{t^p \cos\left(\frac{p\pi}{2} - at\right)}{e^t - 1} dt \\ &\quad - 2 \sum_{k=2}^p \frac{(k-1)(2a)^{k-2p-1}}{k!(p-k+1)} \binom{-(p+1)}{p-k} \\ &\quad \times \int_0^{\infty} \frac{t^k \cos\left[\frac{\pi}{2}(2p-k+1) - at\right]}{e^t - 1} dt. \end{aligned}$$

Proof. Let $a_n = \frac{2n}{(n^2 + a^2)^{p+1}}$, where $a > 0$ and $p \in \mathbb{N}$. Then

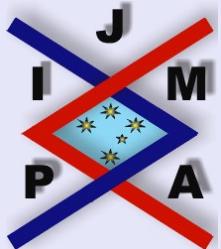
$$a_n = \frac{n + ai + n - ai}{(n + ai)^{p+1}(n - ai)^{p+1}} = b_n + c_n,$$

where

$$b_n = \frac{1}{(n + ai)^p(n - ai)^{p+1}}, \quad c_n = \frac{1}{(n + ai)^{p+1}(n - ai)^p}.$$

By putting $n + ai = x$, we obtain

$$b_n = \frac{1}{x^p(x - 2ai)^{p+1}} = \sum_{k=1}^p \frac{A_k}{x^k} + \sum_{k=1}^{p+1} \frac{B_k}{(x - 2ai)^k},$$



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where A_k and B_k are constants.

Applying the binomial expansion, we get

$$\begin{aligned}(x - 2ai)^{-(p+1)} &= (-2ai)^{-(p+1)} \left(1 - \frac{x}{2ai}\right)^{-(p+1)} \\ &= (-2ai)^{-(p+1)} \sum_{k=0}^{\infty} \binom{-(p+1)}{k} \left(-\frac{x}{2ai}\right)^k \\ &= (-2ai)^{-(p+1)} \sum_{k=0}^{\infty} \frac{1}{(-2ai)^k} \binom{-(p+1)}{k} x^k\end{aligned}$$

for $|x| < 2a$, i.e.

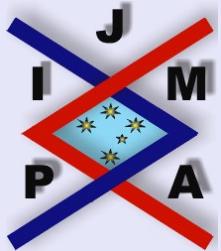
$$\begin{aligned}b_n &\sim (-2ai)^{-(p+1)} \sum_{k=0}^{p-1} \frac{1}{(-2ai)^k} \binom{-(p+1)}{k} x^{k-p} \\ &= (-2ai)^{-(p+1)} \sum_{k=1}^p \frac{1}{(-2ai)^{p-k}} \binom{-(p+1)}{p-k} \frac{1}{x^k}.\end{aligned}$$

Hence,

$$A_k = (-2ai)^{-2p+k-1} \binom{-(p+1)}{p-k}, \quad k = 1, 2, \dots, p.$$

Further, by putting $n - ai = y$ in b_n , we obtain

$$\begin{aligned}b_n &= \frac{1}{y^{p+1}(y + 2ai)^p} \\ &\sim \frac{(2ai)^{-p}}{y^{p+1}} \sum_{k=0}^p \binom{-p}{k} \left(\frac{y}{2ai}\right)^k\end{aligned}$$



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$$= (2ai)^{-p} \sum_{k=1}^{p+1} \binom{-p}{p-k+1} \frac{1}{(2ai)^{p-k+1}} \frac{1}{y^k}.$$

Hence,

$$B_k = (2ai)^{-2p+k-1} \binom{-p}{p-k+1}, \quad k = 1, 2, \dots, p+1.$$

Analogously,

$$c_n = \frac{1}{x^{p+1}(x-2ai)^p} = \sum_{k=1}^{p+1} \frac{C_k}{x^k} + \sum_{k=1}^p \frac{D_k}{(x-2ai)^k}.$$

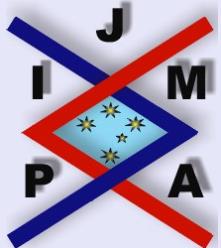
Applying the same technique, for coefficients C_k, D_k we obtain

$$C_k = (-2ai)^{-2p+k-1} \binom{-p}{p-k+1}, \quad k = 1, 2, \dots, p+1,$$

$$D_k = (2ai)^{-2p+k-1} \binom{-(p+1)}{p-k}, \quad k = 1, 2, \dots, p.$$

Thus

$$\begin{aligned} a_n &= \frac{(2ai)^{-p}}{(n-ai)^{p+1}} + \frac{(-2ai)^{-p}}{(n+ai)^{p+1}} \\ &+ \sum_{k=1}^p (2ai)^{-2p+k-1} \left[\binom{-p}{p-k+1} + \binom{-(p+1)}{p-k} \right] \frac{1}{(n-ai)^k} \\ &+ \sum_{k=1}^p (-2ai)^{-2p+k-1} \left[\binom{-p}{p-k+1} + \binom{-(p+1)}{p-k} \right] \frac{1}{(n+ai)^k} \end{aligned}$$



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$$\begin{aligned}
&= \frac{(2ai)^{-p}}{p!} \int_0^\infty t^p e^{-(n-ai)t} dt + \frac{(-2ai)^{-p}}{p!} \int_0^\infty t^p e^{-(n+ai)t} dt \\
&+ \sum_{k=1}^p (2ai)^{-2p+k-1} \left[\binom{-p}{p-k+1} + \binom{-(p+1)}{p-k} \right] \frac{1}{k!} \int_0^\infty t^k e^{-(n-ia)t} dt \\
&+ \sum_{k=1}^p (-2ai)^{-2p+k-1} \left[\binom{-p}{p-k+1} + \binom{-(p+1)}{p-k} \right] \frac{1}{k!} \int_0^\infty t^k e^{-(n+ia)t} dt.
\end{aligned}$$

Since

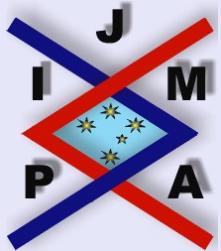
$$\sum_{n=1}^\infty e^{-nt} = \frac{1}{e^t - 1}$$

and

$$\binom{-p}{p-k+1} + \binom{-(p+1)}{p-k} = \binom{-(p+1)}{p-k} \frac{1-k}{p-k+1},$$

we obtain

$$\begin{aligned}
\sum_{n=1}^\infty a_n &= \frac{(2ai)^{-p}}{p!} \int_0^\infty \frac{t^p}{e^t - 1} e^{iat} dt + \frac{(-2ai)^{-p}}{p!} \int_0^\infty \frac{t^p}{e^t - 1} e^{-iat} dt \\
&+ \sum_{k=1}^p (2ai)^{-2p+k-1} \binom{-(p+1)}{p-k} \frac{1-k}{k!(p-k+1)} \int_0^\infty \frac{t^k}{e^t - 1} e^{iat} dt \\
&+ \sum_{k=1}^p (-2ai)^{-2p+k-1} \binom{-(p+1)}{p-k} \frac{1-k}{k!(p-k+1)} \int_0^\infty \frac{t^k}{e^t - 1} e^{-iat} dt.
\end{aligned}$$



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Let $z = (2ai)^{-p}e^{iat}$ and $u = (2ai)^{-2p+k-1}e^{iat}$. Then

$$\begin{aligned} z + \bar{z} &= \frac{2}{(2a)^p} \operatorname{Re} \left[\left(\cos \frac{p\pi}{2} - i \sin \frac{p\pi}{2} \right) (\cos at + i \sin at) \right] \\ &= \frac{2}{(2a)^p} \cos \left(\frac{p\pi}{2} - at \right) \end{aligned}$$

and

$$\begin{aligned} u + \bar{u} &= \frac{2 \operatorname{Re} \left\{ \left[\cos \frac{(2p-k+1)\pi}{2} - i \sin \frac{(2p-k+1)\pi}{2} \right] (\cos at + i \sin at) \right\}}{(2a)^{2p+1-k}} \\ &= \frac{2}{(2a)^{2p-k+1}} \cos \left[\frac{(2p-k+1)\pi}{2} - at \right]. \end{aligned}$$

Finally, we get

$$\begin{aligned} S(a, p) &= \sum_{n=1}^{\infty} a_n \\ &= \frac{2(2a)^{-p}}{p!} \int_0^{\infty} \frac{t^p}{e^t - 1} \cos \left(\frac{p\pi}{2} - at \right) dt \\ &\quad + \sum_{k=1}^p \frac{2}{(2a)^{2p-k+1}} \binom{-(p+1)}{p-k} \frac{1-k}{k!(p-k+1)} \\ &\quad \times \int_0^{\infty} \frac{t^k}{e^t - 1} \cos \left[(2p-k+1) \frac{\pi}{2} - at \right] dt. \end{aligned}$$

The proof is complete. □



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Remark 2.1. Using the well-known formula for the polygamma function (see [1])

$$\psi^{(n)}(z) = (-1)^{n+1} \int_0^\infty \frac{t^n e^{-zt}}{1 - e^{-t}} dt \quad (n = 1, 2, 3, \dots, \operatorname{Re} z > 0),$$

where $\psi(z) = \frac{d \ln \Gamma(z)}{dz}$, we obtain

$$\begin{aligned} & \int_0^\infty \frac{t^p}{e^t - 1} \cos\left(\frac{p\pi}{2} - at\right) dt \\ &= \frac{e^{i\frac{p\pi}{2}}}{2} \int_0^\infty \frac{t^p e^{-t(1+ia)}}{1 - e^{-t}} dt + \frac{e^{-i\frac{p\pi}{2}}}{2} \int_0^\infty \frac{t^p e^{-(1-ia)t}}{1 - e^{-t}} dt \\ &= \frac{e^{i\frac{p\pi}{2}}}{2} \psi^{(p)}(1+ia) + \frac{e^{-i\frac{p\pi}{2}}}{2} \psi^{(p)}(1-ia) \\ &= \operatorname{Re}[e^{ip\pi/2} \psi^{(p)}(1+ia)]. \end{aligned}$$

Analogously,

$$\int_0^\infty \frac{t^p}{e^t - 1} \cos\left[(2p-k+1)\frac{\pi}{2} - at\right] dt = \operatorname{Re}[e^{i(2p-k+1)\pi/2} \psi^{(p)}(1+ia)].$$

So for $S(a, p)$ we have the following expression

$$\begin{aligned} (2.2) \quad S(a, p) &= \frac{2}{p!(2a)^p} \operatorname{Re}[e^{ip\pi/2} \psi^{(p)}(1+ia)] \\ &+ \sum_{k=1}^p \frac{2(1-k)}{(2a)^{2p-k+1} k! (p-k+1)} \binom{-(p+1)}{p-k} \\ &\quad \times \operatorname{Re}[e^{i(2p-k+1)\pi/2} \psi^{(p)}(1+ia)]. \end{aligned}$$



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Remark 2.2. If $p > 0$, $p \in \mathbb{R}$, then we have

$$\frac{2n}{(n^2 + a^2)^{p+1}} = \frac{2}{\Gamma(p+1)} \int_0^\infty t^p n e^{-(n^2 + a^2)t} dt.$$

Using the Cauchy integration test, we obtain that $\sum_{n=1}^\infty n e^{-n^2 t}$ is convergent for all $t > 0$, i.e. $f(t) = \sum_{n=1}^\infty n e^{-n^2 t}$. Thus

$$(2.3) \quad S(a, p) = \frac{2}{\Gamma(p+1)} \int_0^\infty t^p e^{-a^2 t} \left(\sum_{n=1}^\infty n e^{-n^2 t} \right) dt \\ = \frac{2}{\Gamma(p+1)} \int_0^\infty t^p e^{-a^2 t} f(t) dt.$$

Remark 2.3. In addition we set an open problem for summing up the functional series

$$\sum_{n=1}^\infty n e^{-n^2 t} \text{ for all } t > 0.$$



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3. The Inequality

Another one of our main results is to obtain a double inequality of $S(a, p)$ for $a > 0$ and $p \in \mathbb{N}$ by using Fourier transform inequalities (1.3) and (1.4).

Theorem 3.1. For $a > 0$ and $p \in \mathbb{N}$, we have

$$(3.1) \quad |S(a, p)|$$

$$\begin{aligned} &\leq \frac{2}{a^{p+1}(2a)^pp!} \left[\sum_{k=0}^{\infty} \frac{(-1)^k(k\pi)^p}{\exp \frac{k\pi}{a} - 1} + \sum_{k=0}^{\infty} (-1)^k \frac{((k + \frac{1}{2})\pi)^p}{\exp((k + \frac{1}{2})\frac{\pi}{a}) - 1} \right] \\ &\quad + \sum_{k=1}^p \frac{2(k-1)(2a)^{-2p+k-1}}{k!(p-k+1)a^{k+1}} \left| \binom{-(p+1)}{p-k} \right| \\ &\quad \times \left[\sum_{j=0}^{\infty} \frac{(-1)^j(j\pi)^k}{\exp \frac{j\pi}{a} - 1} + \sum_{j=0}^{\infty} \frac{(-1)^j [(j + \frac{1}{2})\pi]^k}{\exp [(j + \frac{1}{2})\frac{\pi}{a}] - 1} \right]. \end{aligned}$$

Proof. For all $k = 1, 2, \dots, p$, let

$$I(a, k) = \int_0^\infty \frac{t^k \cos at}{e^t - 1} dt \quad \text{and} \quad J(a, k) = \int_0^\infty \frac{t^k \sin at}{e^t - 1} dt.$$

Then

$$\begin{aligned} S(a, p) &= \frac{2}{(2a)^pp!} \left[I(a, p) \cos \frac{p\pi}{2} + J(a, p) \sin \frac{p\pi}{2} \right] \\ &\quad + \sum_{k=1}^p \frac{2(1-k)(2a)^{k-2p-1}}{k!(p-k+1)} \binom{-(p+1)}{p-k} \end{aligned}$$



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$$\times \left[I(a, k) \cos \frac{(2p - k + 1)\pi}{2} + J(a, k) \sin \frac{(2p - k + 1)\pi}{2} \right].$$

Since

$$I(a, k) = \frac{1}{a^{k+1}} \int_0^\infty \frac{t^k \cos t}{e^{t/a} - 1} dt,$$

$$J(a, k) = \frac{1}{a^{k+1}} \int_0^\infty \frac{t^k \sin t}{e^{t/a} - 1} dt$$

for fixed $a > 0$ and $k = 1, 2, \dots, p$, and

$$f_k \in L([0, \infty)), \quad \lim_{t \rightarrow \infty} f_k(t) = \lim_{t \rightarrow \infty} \frac{t^k}{e^{t/a} - 1} = 0, \quad \lim_{t \rightarrow 0} f_k(t) = 0,$$

where $f_k(t) = \frac{t^k}{e^{t/a} - 1}$, then, using inequalities (1.3) and (1.4), we have

$$\begin{aligned} |S(a, p)| &\leq \frac{2}{p!(2a)^p} [I(a, p) + J(a, p)] \\ &\quad + \sum_{k=1}^p \frac{2(k-1)}{k!(p-k+1)(2a)^{2p-k+1}} \left| \binom{-(p+1)}{p-k} \right| [I(a, k) + J(a, k)] \\ &\leq \frac{2(2a)^{-p}}{p!a^{p+1}} \left[\sum_{k=0}^{\infty} \frac{(-1)^k (k\pi)^p}{\exp \frac{k\pi}{a} - 1} + \sum_{k=0}^{\infty} \frac{(-1)^k \left[\left(k + \frac{1}{2} \right) \pi \right]^p}{\exp \left[\left(k + \frac{1}{2} \right) \frac{\pi}{a} \right] - 1} \right] \\ &\quad + \sum_{k=1}^p \frac{2(k-1)(2a)^{-2p+k-1}}{k!a^{k+1}(p-k+1)} \left| \binom{-(p+1)}{p-k} \right| \end{aligned}$$



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$$\times \left[\sum_{j=0}^{\infty} \frac{(-1)^j (j\pi)^k}{\exp \frac{j\pi}{a} - 1} + \sum_{j=0}^{\infty} \frac{(-1)^j \left[\left(j + \frac{1}{2} \right) \pi \right]^k}{\exp \left[\left(j + \frac{1}{2} \right) \frac{\pi}{a} \right] - 1} \right].$$

The proof is complete. □

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