Journal of Inequalities in Pure and Applied Mathematics

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

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volume 4, issue 2, article 29, 2003.

Received 17 September, 2002; accepted 28 March, 2003.

Communicated by: F. Qi

Abstract

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ISSN (electronic): 1443-5756
101-02

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 $a>0$, $p\in\mathbb{N}$.

2000 Mathematics Subject Classification: Primary 26D15, 33E20; Secondary 40A30
Key words: Integral expression, Inequality, Mathieu's series, Gamma function, Fourier transform inequality.

Contents

1. Introduction

It is well-known that the following

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

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

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

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 $\lim_{t\to\infty} f(t) = 0$, then

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

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

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*

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

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

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

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*

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

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

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

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.

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*

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

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

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

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,

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

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

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

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

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

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

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

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

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

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

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

and

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

Finally, we get

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

The proof is complete. □

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

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

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,

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

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

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

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

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

Remark 2.3. *In addition we set an open problem for summing up the functional series*
$\sum_{n=1}^\infty n e^{-n^2 t}$ *for all $t > 0$.*

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*

$$
\begin{aligned}
(3.1)\quad & |S(a,p)| \\
&\le \frac{2}{a^{p+1}(2a)^p p!}\left[\sum_{k=0}^{\infty}\frac{(-1)^k(k\pi)^p}{\exp\frac{k\pi}{a}-1}+\sum_{k=0}^{\infty}(-1)^k\frac{((k+\frac12)\pi)^p}{\exp((k+\frac12)\frac{\pi}{a})-1}\right] \\
&\quad + \sum_{k=1}^{p}\frac{2(k-1)(2a)^{-2p+k-1}}{k!(p-k+1)a^{k+1}}\left|\binom{-(p+1)}{p-k}\right| \\
&\quad\quad \times\left[\sum_{j=0}^{\infty}\frac{(-1)^j(j\pi)^k}{\exp\frac{j\pi}{a}-1}+\sum_{j=0}^{\infty}\frac{(-1)^j\left[\left(j+\frac12\right)\pi\right]^k}{\exp\left[\left(j+\frac12\right)\frac{\pi}{a}\right]-1}\right].
\end{aligned}
$$

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

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

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

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

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

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

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

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

The proof is complete. □

Acknowledgements

The authors would like to thank Professor Feng Qi and the anonymous refereee for some valuable suggestions which have improved the final version of this paper.

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