



# Some properties of zero-balanced hypergeometric functions

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**Abstract:** In this paper, the authors obtain several monotonicity properties and sharp inequalities for the zero-balanced hypergeometric function  $F(a, b; a+b; x)$ , by studying the analytic properties of certain combinations defined in terms of  $F(a, b; a+b; x)$  and some elementary functions such as trigonometric functions, thus extending several known related results for the complete elliptic integrals of the first kind to zero-balanced hypergeometric functions.

**Key words:** zero-balanced hypergeometric function; monotonicity; absolute monotonicity; inequality

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## 零平衡超几何函数的几个性质

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**摘 要:** 通过研究、揭示由零平衡超几何函数  $F(a, b; a+b; x)$  与三角函数等初等函数的适当组合的分析性质, 获得了  $F(a, b; a+b; x)$  的单调性、绝对单调性和由初等函数给出的上下界等性质, 从而将完全椭圆积分的相关已知结果推广到零平衡超几何函数。

**关键词:** 零平衡超几何函数; 单调性; 绝对单调性; 不等式

## 0 Main Results

For real numbers  $a, b, c (c \neq 0, -1, -2, \dots)$  the Gaussian hypergeometric function is defined by

$$F(a, b; c; x) = {}_2F_1(a, b; c; x) \equiv \sum_{n=0}^{\infty} \frac{(a, n)(b, n)}{(c, n)} \frac{x^n}{n!}, \quad |x| < 1 \quad (1)$$

where  $(a, 0) = 1$  for  $a \neq 0$ , and for  $n = 1, 2, \dots$ ,  $(a, n) = a(a+1)\cdots(a+n-1)$  is the shifted factorial function. The function  $F(a, b; c; x)$  is said to be zero-balanced if  $c = a + b$ . It is well known that  $F(a, b; c; x)$  has wide important applications in many fields of mathematics, and in physics and engineering as well [1-4]. For the properties and applications of the hypergeometric functions, the readers are referred to [1, 3, 5-8].

It is also well known that many other special functions in mathematical physics are particular or limiting cases of  $F(a, b; c; x)$ . For example, the generalized complete elliptic integrals of the first kind are defined as

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$$K_a = K_a(r) = \frac{\pi}{2} F(a, 1-a; 1; r^2), K_a' = K_a'(r) = K_a(r'),$$

for  $r \in (0, 1)$ ,  $r' = \sqrt{1-r^2}$  and for  $a \in (0, 1/2]$ , while  $K = K(r) = K_{1/2}(r)$  and  $K' = K'(r) = K'_{1/2}(r)$  are the well-known complete elliptic integrals of the first kind (cf. [1, 2, 9-10]). Clearly,  $K_a(0) = \pi/2$  and  $K_a(1) = \infty$ .

For real numbers  $x, y \in (0, \infty)$ , the gamma, beta and psi (digamma) functions are defined by

$$\begin{cases} \Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt \\ B(x, y) = \frac{\Gamma(x)\Gamma(y)}{\Gamma(x+y)} \\ \psi(x) = \frac{\Gamma'(x)}{\Gamma(x)} \end{cases} \quad (2)$$

respectively (cf. [1, 4]). Clearly,  $(a, n) = \Gamma(n+a)/\Gamma(a)$ . Let

$$\gamma = \lim_{n \rightarrow \infty} \left( \sum_{k=1}^n \frac{1}{k} - \log n \right) = 0.577125664\cdots,$$

be the Euler-Mascheroni constant, and for  $a, b \in (0, \infty)$ , let

$$R(a, b) = -2\gamma - \psi(a) - \psi(b) \quad (3)$$

which is called the Ramanujan constant or Ramanujan  $R$ -function and plays an important role in the studies of hypergeometric and quasiconformal special functions (cf. [7-11]). Clearly,  $R(1/2, 1/2) = \log 16$ .

Throughout this paper, for convenience, we let

$$\begin{aligned} B &= B(a, b), R = R(a, b), B_+ = B(a+1, b+1), R_+ = R(a+1, b+1), \alpha = ab/(a+b), \\ F(x) &= F(a, b; a+b; x), G(x) = F(a, b; a+b+1; x), F_+(x) = F(a+1, b+1; a+b+2; x). \end{aligned}$$

By (2) and [1, 6.1.15 & 6.3.5],

$$\begin{cases} B_+ = \frac{\alpha B}{a+b+1} \\ R_+ = R - \frac{1}{\alpha} \end{cases} \quad (4)$$

During the past few decades, many authors obtained various properties for  $K$  and  $K_a$ , some of which have been extended to the hypergeometric functions (cf. [3, 5-10, 12-15]). Among these results are the followings:

a) In [6, Theorem 3.2(3)], it states that the function  $r \mapsto r^2 K(r) + \lambda \log r'$  is increasing (decreasing) on  $(0, 1)$  if and only if  $\lambda \leq 1$  ( $\lambda \geq \pi$ , respectively).

b) In [12, Theorem 2], it was proved that the functions  $r \mapsto \frac{1}{r} \sin(r'K(r))$  and  $r \mapsto \frac{1}{r^2} \cos(r'K(r))$  are both strictly increasing on  $(0, 1)$  with ranges  $(1, \infty)$  and  $(\pi/8, 1)$ , respectively.

Based on these known results above-mentioned, it is natural to ask whether [6, Theorem 3.2(3)] and [12, Theorem 2] can be extended to the zero-balanced hypergeometric functions. For instance, for what values of  $\lambda \in (-\infty, \infty)$ , the function  $x \mapsto Bx F(a, b; a+b; x) + \lambda \log(1-x)$  is monotone on  $(0, 1)$ ? The purpose of this paper is to give an affirmative answer to this question, by proving the following main results.

**Theorem 1** For  $a, b \in (0, \infty)$  with  $c = a+b$ , and for each number  $\lambda \in (-\infty, \infty)$ , let  $f_1(x) = Bx F(a, b; a+b; x) + \lambda \log(1-x)$  and  $f_2(x) = f_1(x)/x$ . Then we have the following conclusions:

a)  $f_1(0) = 0$ ,  $f_1(1^-) = R$  if  $\lambda = 1$ ,  $f_1(1^-) = \infty$  if  $\lambda < 1$ , and  $f_1(1^-) = -\infty$  if  $\lambda > 1$ .

b) If  $a \leq \min\{1, c/2\}$ , then the function  $f_1$  is increasing (decreasing) on  $(0, 1)$  if and only if  $\lambda \leq 1$  ( $\lambda \geq B$ , respectively). If  $1 < \lambda < B$ , then there exists a number  $r_1 \in (0, 1)$  such that  $f_1$  is increasing on  $(0,$

$r_1]$  and decreasing on  $[r_1, 1)$ . Moreover,  $f_1(-f_1)$  is absolutely monotone on  $(0, 1)$  if  $\lambda \leq 1$  ( $\lambda \geq B$ , respectively).

c) If  $ab \geq \max\{1, c/2\}$ , then  $f_1$  is increasing (decreasing) if and only if  $\lambda \leq B$  ( $\lambda \geq 1$ , respectively). If  $B < \lambda < 1$ , then there exists a number  $r_2 \in (0, 1)$  such that  $f_1$  is decreasing on  $(0, r_2]$  and increasing on  $[r_2, 1)$ . Moreover,  $f_1(-f_1)$  is absolutely monotone on  $(0, 1)$  if  $\lambda \leq B$  ( $\lambda \geq 1$ , respectively).

d) In the case when  $ab \leq \min\{3 - c, (c + 1)/3\}$ , if  $\lambda \leq \min\{ab, 2aB\}$  ( $\lambda \geq 2aB$ ), then the function  $f_2$  is increasing (decreasing) from  $(0, 1)$  onto  $(B - \lambda, f_1(1^-))$  ( $(f_1(1^-), B - \lambda)$ , respectively).

e) In the case when  $ab \geq \max\{3 - c, (c + 1)/3\}$ , if  $\lambda \leq 2aB$  ( $\lambda \geq \max\{ab, 2aB\}$ ), then  $f_2$  is increasing (decreasing) from  $(0, 1)$  onto  $(B - \lambda, f_1(1^-))$  ( $(f_1(1^-), B - \lambda)$ , respectively).

**Theorem 2** Let  $c = a + b$  for  $a, b \in (0, \infty)$ .

a) If  $\alpha \leq 1/4$ , then the function  $g_1(x) \equiv (1 - x)^{-1/2} \sin(\pi(1 - x)^{2\alpha} F(x)/2)$  is strictly increasing from  $[0, 1)$  onto  $[1, \infty)$ . In particular, for each  $a \in (0, 1/2]$ , the function  $g_2(r) \equiv \frac{1}{r} \sin(r' K_a(r))$  is strictly increasing from  $[0, 1)$  onto  $[1, \infty)$ .

b) For each  $\beta \in (-\infty, \infty)$ , the function  $g_3(x) \equiv (1 - x)^{-\beta} \sin(\pi(1 - x)^a F(x)/2)$  is increasing (decreasing) from  $[0, 1)$  onto  $[1, \infty)$  ( $(0, 1)$ ) if and only if  $\beta \geq \alpha$  ( $\beta \leq 0$ , respectively). If  $0 < \beta < \alpha$ , then there exists a number  $r_3 \in (0, 1)$  such that  $g_3$  is increasing on  $(0, r_3]$  and decreasing on  $[r_3, 1)$ .

c) If  $\alpha \leq 1/3$ , then the function  $g_4(x) \equiv \frac{1}{x} \cos(\pi(1 - x)^{2\alpha} F(x)/2)$  is strictly increasing from  $(0, 1)$  onto  $(\alpha\pi/2, 1)$ . In particular, for each  $a \in (0, 1/2]$ , the function  $g_5(x) \equiv r^{-2} \cos(r' K_a(r))$  is strictly increasing from  $(0, 1)$  onto  $(\pi a(1 - a)/2, 1)$ . Moreover, for  $a, b \in (0, \infty)$  with  $\alpha \leq 1/3$  and for all  $x \in (0, 1)$ ,

$$\frac{2\arccos x}{\pi(1 - x)^{2\alpha}} < F(a, b; a + b; x) < \frac{2\arccos(\alpha\pi x/2)}{\pi(1 - x)^{2\alpha}} \quad (5)$$

and for  $a \in (0, 1/2]$ ,  $r \in [0, 1)$ , and  $\rho = a(1 - a)$ ,

$$\frac{\arccos r^2}{(1 - r^2)^{2\rho}} < K_a(r) < \frac{\arccos(\pi\rho r^2/2)}{(1 - r^2)^{2\rho}} \quad (6)$$

## 1 Preliminaries

In this section, we prove two lemmas needed in the proofs of our main results stated in Section 0.

First, let us recall the following concept: An infinitely-differentiable function  $f$  defined on an interval  $I$  is said to be absolutely monotone on  $I$  if  $f$  and its derivatives of all orders are nonnegative at all points in  $I$ . Such kind of functions were first investigated by S. N. Bernstein (see [16]).

Next, we recall the following well-known formulas [1]:

$$F(a, b; c; 1) = \frac{\Gamma(c)\Gamma(c - a - b)}{\Gamma(c - a)\Gamma(c - b)}, a + b < c \quad (7)$$

$$\frac{dF(a, b; c; x)}{dx} = \frac{ab}{c} F(a + 1, b + 1; c + 1; x) \quad (8)$$

$$F(a, b; c; x) = (1 - x)^{c-a-b} F(c - a, c - b; c; x) \quad (9)$$

$$BF(a, b; a + b; x) = R - \log(1 - x) + O((1 - x)\log(1 - x))(x \rightarrow 1) \quad (10)$$

We now prove two lemmas.

**Lemma 1** For  $a, b \in (0, \infty)$  with  $c = a + b$ , and for  $n \in \mathbb{N}_0 = \{m \mid m \text{ is a nonnegative integer}\}$ , set

$$a_n = \frac{(n + 1)(a, n)(b, n)}{(c, n)n!} \text{ and } b_n = \frac{(n + 1)(n + 2)(a, n)(b, n)}{(c, n + 1)n!}.$$

a) If  $ab \leq \min\{1, c/2\}$  ( $ab \geq \max\{1, c/2\}$ ), then the sequence  $\{a_n\}$  is strictly decreasing (increasing, respectively) in  $n \in \mathbb{N}_0$ , with  $a_0 = 1$  and  $a_\infty = \lim_{n \rightarrow \infty} a_n = 1/B$ . In other cases, namely,  $c/2 < ab < 1$  (or

$1 < ab < c/2$ ), there exists a positive integer  $n_1 = n_1(a, b)$  such that  $\{a_n\}$  is increasing (decreasing) in  $n \leq n_1$ , and decreasing (increasing, respectively) in  $n \geq n_1$ .

b) If  $ab \leq \min\{3-c, (c+1)/3\}$  ( $ab \geq \max\{3-c, (c+1)/3\}$ ), then the sequence  $\{b_n\}$  is strictly decreasing (increasing, respectively) in  $n \in \mathbb{N}_0$ , with  $b_0 = 2/c$  and  $b_\infty = \lim_{n \rightarrow \infty} b_n = 1/B$ . In other cases, that is,  $(c+1)/3 < ab < 3-c$  (or  $3-c < ab < (c+1)/3$ ), there exists a positive integer  $n_2 = n_2(a, b)$  such that  $\{b_n\}$  is increasing (decreasing) in  $n \leq n_2$ , and decreasing (increasing, respectively) in  $n \geq n_2$ .

c) The function  $h_1(x) \equiv (\tan x)/x$  is strictly increasing from  $(0, \pi/2)$  onto  $(1, \infty)$ .

Proof. a) Clearly,  $a_0 = 1$ . By the asymptotic formula of  $\Gamma(x)$  [1, 6.1.46],

$$\lim_{n \rightarrow \infty} a_n = \frac{1}{B} \lim_{n \rightarrow \infty} \frac{(n+1)\Gamma(n+a)\Gamma(n+b)}{\Gamma(n+1)\Gamma(n+c)} = \frac{1}{B}.$$

It is easy to verify that

$$\frac{a_{n+1}}{a_n} = 1 + \frac{(ab-1)n + 2ab - c}{(n+1)^2(n+c)},$$

by which one can easily obtain the assertions on the monotonicity properties of the sequence  $\{a_n\}$ .

b) Similarly, we have the limiting values  $b_0 = 2/c$  and  $b_\infty = 1/B$ . It is easy to show that

$$\frac{b_{n+1}}{b_n} = 1 + \frac{(ab+c-3)n + 3ab - c - 1}{(n+1)^2(n+c+1)},$$

from which part b) follows.

c) It is well-known, and can be easily proved by applying the Monotone l'Hôpital's Rule [3, Theorem 1.25].  $\square$

**Lemma 2** For  $a, b \in (0, \infty)$ ,  $c = a + b$ ,  $\mu \in (-\infty, \infty)$  and for  $x \in [0, 1)$ , let  $h_2(x) = F(a, b; c+1; x)/F(a, b; c; x)$  and  $h_3(x) = (1-x)^\mu F(a, b; c; x)$ .

a)  $h_2$  is strictly decreasing from  $(0, 1)$  onto  $(0, 1)$ .

b)  $h_3$  is strictly decreasing (increasing) from  $(0, 1)$  onto  $(0, 1)$  ( $(1, \infty)$ ) if and only if  $\mu \geq a$  ( $\mu \leq 0$ , respectively).

Proof. a) The limiting values of  $h_2$  are clear. By (1),

$$h_2(x) = \frac{\sum_{n=0}^{\infty} c_n x^n}{\sum_{n=0}^{\infty} d_n x^n}, c_n = \frac{(a, n)(b, n)}{(c+1, n)n!}, d_n = \frac{(a, n)(b, n)}{(c, n)n!}.$$

Since  $c_n/d_n = c/(n+c)$  is strictly decreasing in  $n \in \mathbb{N}_0$ , the monotonicity property of  $h_2$  follows from [15, Lemma 2.1].

b) It follows from [8, Lemma 2.15(1)] and its proof.  $\square$

## 2 Proofs of the Theorems

### 2.1 Proof of Theorem 1

Let  $a_n$  and  $b_n$  be as in Lemma 1, and let  $H_1(x) = B(1-x)F(x) + aBxG(x) - \lambda$ . By differentiation, (1)–(2) and (8), we obtain

$$f_1'(x) = \frac{H_1(x)}{1-x}, f_1(x) = xf_2(x) = x \sum_{n=0}^{\infty} \frac{Ba_n - \lambda}{n+1} x^n \quad (11)$$

$$H_1'(x) = B \left[ 2aG(x) - F(x) + \frac{ab_a}{c+1} xF_+(x) \right] = B \sum_{n=0}^{\infty} e_n x^n \quad (12)$$

$$x^2(1-x)f_2'(x) = H_2(x) \equiv xH_1(x) - (1-x)f_1(x) \quad (13)$$

$$\frac{1}{x}H_2'(x) = H_3(x) \equiv H_1'(x) + f_2(x) = \sum_{n=0}^{\infty} \frac{abBb_n - \lambda}{n+1} x^n \quad (14)$$

where  $e_n = (a, n)(b, n)[(ab-1)n + 2ab - c]/[(c, n+1)n!]$ . It is clear that  $H_1(0) = B - \lambda$  and  $H_1(1^-) =$

$1-\lambda$ . By (12), (4) and (10), we obtain

$$H_1'(0) = (2\alpha - 1)B, H_1'(1^-) = 2 + \lim_{x \rightarrow 1} \left( abx \log \frac{e^{R+}}{1-x} - \log \frac{e^R}{1-x} \right) = \begin{cases} -\infty, & \text{if } ab < 1 \\ 2 - c, & \text{if } ab = 1 \\ \infty, & \text{if } ab > 1 \end{cases} \quad (15)$$

a) Clearly,  $f_1(0) = 0$ . By (10),

$$f_1(1^-) = \lim_{x \rightarrow 1} \left( x \log \frac{e^R}{1-x} - \lambda \log \frac{1}{1-x} \right) = \begin{cases} R, & \text{if } \lambda = 1 \\ \infty, & \text{if } \lambda < 1 \\ -\infty, & \text{if } \lambda > 1 \end{cases}.$$

b) In the case when  $ab \leq \min\{1, c/2\}$ , we see that  $\alpha \leq 1/2$ , and  $c \geq 2$  if  $ab = 1$ . Hence  $e_n \geq 0$ , and it follows from (12) that  $H_1'$  is decreasing on  $(0, 1)$  with  $H_1'(0) = (2\alpha - 1)B \leq 0$ , so that  $H_1$  is decreasing from  $(0, 1)$  onto  $(1 - \lambda, B - \lambda)$ . Therefore, by (11), the first two assertions in part b) follow.

Suppose that  $ab \leq \min\{1, c/2\}$ . Then by Lemma 1(a) and (11), all the coefficients of the Maclaurin series of  $f_1$  are positive (negative) if  $\lambda \leq 1$  ( $\lambda \geq B$ , respectively). This yields the absolute monotonicity properties of  $f_1$ .

c) Observe that the condition  $ab \geq \max\{1, c/2\}$  implies that  $\alpha \geq 1/2$ , and  $c \leq 2$  if  $ab = 1$ . Hence it follows from (12) that  $H_1'$  is strictly increasing on  $(0, 1)$  with  $H_1'(0) = (2\alpha - 1)B \geq 0$ , so that  $H_1$  is strictly increasing from  $(0, 1)$  onto  $(B - \lambda, 1 - \lambda)$ . This shows that  $f_1$  is increasing (decreasing) on  $(0, 1)$  if and only if  $\lambda \leq B$  ( $\lambda \geq 1$ , respectively), and if  $B < \lambda < 1$ , then there exists a number  $r_2 \in (0, 1)$  such that  $f_1$  is decreasing on  $(0, r_2]$  and increasing on  $[r_2, 1)$ .

Next, in this case, it follows from Lemma 1 that for  $n \in \mathbb{N}_0$ ,  $Ba_n - \lambda > 0$  if  $\lambda \leq B$ , and  $Ba_n - \lambda < 0$  if  $\lambda \geq 1$ . This, together with (11), yields the absolute monotonicity properties of  $f_1$  and  $-f_1$ .

d) The limiting values of  $f_2$  follow from (11).

Suppose that  $ab \leq \min\{3 - c, (c + 1)/3\}$ . From (10), (12) and (15), we obtain the limiting values  $H_2(0) = -f_1(0) = 0$ ,  $H_2(1^-) = H_1(1^-) = 1 - \lambda$ .

$$H_3(0) = 2\alpha B - \lambda, H_3(1^-) = \begin{cases} abR + 2 - c, & \text{if } \lambda = ab \\ \infty, & \text{if } \lambda < ab \\ -\infty, & \text{if } \lambda > ab \end{cases} \quad (16)$$

It follows from Lemma 1(b), (14) and (16) that  $H_3$  is strictly increasing and convex (decreasing and concave) on  $(0, 1)$  if  $\lambda \leq ab$  ( $\lambda \geq 2\alpha B$ , respectively), with  $H_3(0) = 2\alpha B - \lambda$ . Hence by (14), if  $\lambda \leq \min\{ab, 2\alpha B\}$  ( $\lambda \geq 2\alpha B$ ), then  $H_2$  is increasing (decreasing) from  $(0, 1)$  onto  $(0, 1 - \lambda)$  ( $(1 - \lambda, 0)$ , respectively). This, together with (13), yield the monotonicity properties of  $f_2$ .

e) The proof of part e) is similar to that of part d).  $\square$

## 2. 2 Proof of Theorem 2

a) Clearly,  $g_1(0) = 1$ , and if  $\alpha \leq 1/4$ , then

$$g_1(1^-) = \frac{\pi}{2} \lim_{x \rightarrow 1} \frac{\sin(\pi(1-x)^{2a}F(x)/2)}{\pi(1-x)^{2a}F(x)/2} \cdot \frac{F(x)}{(1-x)^{(1-4a)/2}} = \frac{\pi}{2} \lim_{x \rightarrow 1} \frac{F(x)}{(1-x)^{(1-4a)/2}} = \infty.$$

Let  $h_1$  be as in Lemma 1(c),  $h_2$  as in Lemma 2, and set  $u = \pi(1-x)^{2a}F(x)/2$ . By differentiation,

$$\frac{2(1-x)^{3/2}}{u \cos u} g_1'(x) = G_1(x) \equiv h_1(u) + 2ah_2(x) - 4\alpha.$$

By Lemmas 1(c) and Lemma 2, we see that the function  $G_1$  is strictly decreasing  $(0, 1)$  onto  $(1 - 4\alpha, \infty)$ . Hence the monotonicity property of  $g_1$  follows. The second assertion in part a) is clear.

b) Clearly,  $g_3(0) = 1$ , and

$$g_3(1^-) = \frac{\pi}{2} \lim_{x \rightarrow 1} \frac{F(x)}{(1-x)^{\beta-a}} \cdot \frac{\sin(\pi(1-x)^aF(x)/2)}{\pi(1-x)^aF(x)/2} = \begin{cases} \infty, & \text{if } \beta \geq \alpha \\ 0, & \text{if } \beta < \alpha \end{cases}.$$

Put  $t = \pi(1-x)^a F(x)/2$ . Then by differentiation,

$$(1-x)^{\beta+1} g_3'(x)/\sin t = G_2(x) \equiv \beta - \alpha G_3(x),$$

where  $G_3(x) = [h_1(t)]^{-1} \cdot [1 - h_2(x)]$ . By Lemmas 1(c) and Lemma 2, we see that  $G_3(x)$  is a product of two positive and strictly increasing functions on  $(0,1)$ , with  $G_3(0)=0$  and  $G_3(1^-)=1$ . This shows that  $G_2$  is strictly decreasing from  $(0,1)$  onto  $(\beta-\alpha, \beta)$ , and hence the conclusions in part b) follow.

c) Let  $G_4(x) = \cos(\pi(1-x)^{2a}F(x)/2)$  and  $G_5(x) = x$ . Then  $G_4(0) = G_5(0) = 0, g_4(x) = G_4(x)/G_5(x)$ , and by differentiation,

$$\frac{2}{\pi\alpha} \cdot \frac{G_4'(x)}{G_5'(x)} = G_6(x) \equiv F(x) \cdot [2 - h_2(x)] \cdot \frac{\sin(\pi(1-x)^{2a}F(x)/2)}{(1-x)^{1-2a}}.$$

By part (b) and Lemma 2(a), if  $1-2a \geq \alpha$ , namely,  $\alpha \leq 1/3$ , then  $G_6$  is a product of three positive and strictly increasing functions on  $(0,1)$ , so that  $G_6$  is strictly increasing on  $(0,1)$ . Hence the monotonicity property of  $g_4$  follows from [3, Theorem 1.25].

The remaining conclusions in part c) are clear.  $\square$

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