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BEST UPPER AND LOWER BOUNDS FOR WALLIS' INEQUALITY OF HIGHER ORDER

G. ZABANDAN

Department of Mathematics, Faculty of Mathematical Sciences and Computer,
Kharazmi University, 599 Taleghani Avenue, Tehran, Iran

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Abstract. In this paper, we obtain conditions for the best refinement of Wallis' inequality of order m , and verify it for $m = 2, 3$ and 4 . An open problem is proposed.

Keywords: Gamma function; Wallis' inequality; Wallis' formula.

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1. Introduction

The Gamma function $\Gamma : (0, \infty) \longrightarrow \mathbb{R}$ is defined by the relation

$$\Gamma(x) = \int_0^{+\infty} t^{x-1} e^{-t} dt \quad (x > 0)$$

The Gamma function has the following well known properties (see [1],[2]):

$$(1.1) \quad \Gamma(1) = 1, \quad \Gamma(x+1) = x\Gamma(x) \quad (\Gamma(n+1) = n!, n \in \mathbb{N})$$

$$(1.2) \quad \prod_{k=0}^{m-1} \Gamma\left(x + \frac{k}{m}\right) = (2\pi)^{\frac{m-1}{2}} m^{\frac{1}{2}-mx} \Gamma(mx) \quad (\text{Gauss multiplication formula})$$

$$(1.3) \quad \psi(x) = \frac{\Gamma'(x)}{\Gamma(x)} = -\gamma + \int_0^{+\infty} \frac{e^{-t} - e^{-xt}}{1 - e^{-t}} dt \quad (x > 0, \gamma = \text{Euler's constant})$$

$$(1.4) \quad x^{b-a} \frac{\Gamma(x+a)}{\Gamma(x+b)} = 1 + \frac{(a-b)(a+b-1)}{2x} + O\left(\frac{1}{x^2}\right) \quad (\text{asymptotic formula})$$

$$(1.5) \quad \lim_{x \rightarrow \infty} \left[(b-a) \frac{\Gamma(x+a)}{\Gamma(x+b)} \right] = 1 \quad (a, b \in \mathbb{R}) \quad (\text{Wendel's limit})$$

$$(1.6) \quad \psi(x) = \ln x - \frac{1}{2x} + O\left(\frac{1}{x^2}\right)$$

We need the following Lemma regarding to Γ and ψ functions.

Lemma 1.1. (*Convolution theorem of Laplace transform*) Let f and g be piecewise continuous for $t \geq 0$ on any given finite interval and there exist two constants $M > 0$ and $C \geq 0$ such that $|f(t)| \leq M e^{Ct}$, then we have

$$\int_0^{+\infty} \left[\int_0^s f(u)g(t-u)du \right] e^{-st} dt = \int_0^{+\infty} f(u)e^{-su} du \int_0^{+\infty} g(v)e^{-sv} dv.$$

For proof see [2].

The authors in [3], [4], and [5] proved the following theorem by different methods.

Theorem 1.2. For all integers $n \geq 1$, we have

$$(1.7) \quad \frac{1}{\sqrt{\pi(n + \frac{4}{\pi} - 1)}} \leq \frac{(2n)!}{(n!)^2 2^{2n}} < \frac{1}{\sqrt{\pi(n + \frac{1}{4})}}$$

The constants $\frac{4}{\pi} - 1$ and $\frac{1}{4}$ are best possible.

In a recent paper[7], among other things, we obtained Wallis' inequality of order m and showed that the Wallis' inequality of order 2 is the classic Wallis' inequality:

$$\frac{mn \prod_{k=0}^{m-1} \Gamma\left(n + \frac{k}{m}\right)}{(n!)^{m-1} \sqrt{(2\pi)^{m-1} m} \sqrt[m]{\prod_{k=1}^{m-1} \Gamma\left(n + \frac{2k+1}{m}\right)}} < \frac{(mn)!}{(n!)^m m^{mn}} < \frac{\sqrt{m}}{\sqrt{(2\pi n)^{m-1}}}$$

In this paper we claim that we can refine the Wallis' inequality of order m by the following

$$(1.8) \quad L < \frac{(mn)!}{(n!)^m m^{mn}} < U$$

where

$$L = \frac{1}{\sqrt{\frac{n^{m-2}}{m^{2-2m}((m-1)!)^2} + \frac{(2\pi)^{m-1}(n^{m-1} - n^{m-2})}{m}}}$$

and

$$U = \sqrt{\frac{6m^2}{(2\pi)^{m-1}n^{m-2}(m^2 - 1 + 6mn)}}$$

and we show that it holds if

$$g(x) = \int_0^{+\infty} \left(\int_0^t (2h(s)h(t-s) - h(t))ds \right) e^{-tx} dt > 0$$

where

$$h(t) = \frac{me^{-\frac{t}{m}} + me^{(1-\frac{1}{m})t} - (m-2)e^t - m - 2}{2(1 - e^{-\frac{t}{m}})(e^t - 1)}$$

In theorem 2.5 we obtain some properties of h . In Corollary 2.7 we show that for $m = 2, 3$ and 4 , $g(x) > 0$. Finally we propose an open problem.

2. Main Results

Theorem 2.1. *Let the sequence*

$$Q_n = \frac{\Gamma^{2m-2}(n+1)}{n^{m-2} \prod_{k=1}^{m-1} \Gamma^2(n + \frac{k}{m})} - n \quad (m \in \mathbb{N} \text{ and } m \geq 2)$$

be strictly decreasing. Then the following inequalities hold.

$$L < \frac{(mn)!}{(n!)^m m^{mn}} < U$$

where

$$L = \frac{1}{\sqrt{\frac{n^{m-2}}{m^{2-2m}((m-1)!)^2} + \frac{(2\pi)^{m-1}(n^{m-1} - n^{m-2})}{m}}}$$

and

$$U = \sqrt{\frac{6m^2}{(2\pi)^{m-1} n^{m-2} (m^2 - 1 + 6mn)}}$$

Proof. First we show that $\lim_{n \rightarrow \infty} Q_n = \frac{m^2 - 1}{6m}$. We have

$$\begin{aligned} Q_n &= n \left[\frac{\Gamma^{2m-2}(n+1)}{n^{m-1} \prod_{k=1}^{m-1} \Gamma^2(n + \frac{k}{m})} - 1 \right] = n \left[n^{1-m} \frac{\Gamma^{2m-2}(n+1)}{\prod_{k=1}^{m-1} \Gamma^2(n + \frac{k}{m})} - 1 \right] \\ &= n \left[n^{\frac{1-m}{2}} \frac{\Gamma^{m-1}(n+1)}{\prod_{k=1}^{m-1} \Gamma(n + \frac{k}{m})} - 1 \right] \left[n^{\frac{1-m}{2}} \frac{\Gamma^{m-1}(n+1)}{\prod_{k=1}^{m-1} \Gamma(n + \frac{k}{m})} + 1 \right] \\ (2.1) \quad &= n \left[\prod_{k=1}^{m-1} n^{\frac{k}{m}-1} \frac{\Gamma(n+1)}{\Gamma(n + \frac{k}{m})} - 1 \right] \left[\prod_{k=1}^{m-1} n^{\frac{k}{m}-1} \frac{\Gamma(n+1)}{\Gamma(n + \frac{k}{m})} + 1 \right] \end{aligned}$$

Using the asymptotic formula we deduce that

$$Q_n = n \left[\prod_{k=1}^{m-1} \left(1 + \frac{(1 - \frac{k}{m}) \frac{k}{m}}{2n} + o(\frac{1}{n^2}) \right) - 1 \right] \left[\prod_{k=1}^{m-1} \left(1 + \frac{(1 - \frac{k}{m}) \frac{k}{m}}{2n} + o(\frac{1}{n^2}) \right) + 1 \right]$$

Hence

$$\begin{aligned} \lim_{n \rightarrow \infty} Q_n &= \frac{1}{2} \sum_{k=1}^{m-1} (1 - \frac{k}{m})(\frac{k}{m}) \cdot 2 = \sum_{k=1}^{m-1} \frac{k}{m} - \sum_{k=1}^{m-1} \frac{k^2}{m^2} \\ &= \frac{1}{m} \cdot \frac{m(m-1)}{2} - \frac{1}{m^2} \cdot \frac{m(m-1)(2m-1)}{6} = \frac{m^2 - 1}{6}. \end{aligned}$$

Since Q_n is strictly decreasing, we have

$$\lim_{n \rightarrow \infty} Q_n < Q_n < Q_1$$

so

$$\frac{m^2 - 1}{6} < \frac{\Gamma^{2m-2}(n+1)}{n^{m-2} \prod_{k=1}^{m-1} \Gamma^2(n + \frac{k}{m})} - n < \frac{1}{\prod_{k=1}^{m-1} \Gamma^2(n + \frac{k}{m})} - 1 = \frac{1}{(2\pi)^{m-1} m^{1-2m} (m-1)!} - 1$$

multiplying both side of inequalities by $\frac{(2\pi)^{m-1} n^{m-2}}{m}$, we get

$$\frac{(2\pi)^{m-1} n^{m-2} (m^2 - 1)}{6m^2} < \frac{(2\pi)^{m-1} (\Gamma(n+1))^{2m-2}}{m \prod_{k=1}^{m-1} \Gamma^2(n + \frac{k}{m})} - \frac{(2\pi)^{m-1} n^{m-1}}{m} < \frac{n^{m-2}}{m^{2-2m} ((m-1)!)^2} - \frac{(2\pi)^{m-1} n^{m-2}}{m}$$

Hence

$$\begin{aligned} \frac{(2\pi)^{m-1}n^{m-2}(m^2-1)}{6m^2} + \frac{(2\pi)^{m-1}n^{m-1}}{m} &< \frac{(2\pi)^{m-1}(\Gamma(n+1))^{2m-2}}{m \prod_{k=1}^{m-1} \Gamma^2(n+\frac{k}{m})} \\ &< \frac{n^{m-2}}{m^{2-2m}((m-1)!)^2} - \frac{(2\pi)^{m-1}n^{m-2}}{m} + \frac{(2\pi)^{m-1}n^{m-1}}{m} \end{aligned}$$

Thus

(2.2)

$$\frac{1}{\frac{n^{m-2}}{m^{2-2m}((m-1)!)^2} + \frac{(2\pi)^{m-1}(n^{m-1}-n^{m-2})}{m}} < \frac{m \prod_{k=1}^{m-1} \Gamma^2(n+\frac{k}{m})}{(2\pi)^{m-1}(\Gamma(n+1))^{2m-2}} < \frac{6m^2}{(2\pi)^{m-1}n^{m-2}(m^2-1+6mn)}$$

On the other hand by formula (1.2) we have

$$\begin{aligned} \frac{(mn)!}{(n!)^m m^{mn}} &= \frac{(mn)\Gamma(mn)}{(n!)^m m^{mn}} = \frac{(mn) \prod_{k=0}^{m-1} \Gamma(n+\frac{k}{m})}{(2\pi)^{\frac{m-1}{2}} m^{\frac{1}{2}-mn} (n!)^m m^{mn}} \\ &= \frac{(mn)\Gamma(n) \prod_{k=1}^{m-1} \Gamma(n+\frac{k}{m})}{(2\pi)^{\frac{m-1}{2}} m^{\frac{1}{2}-mn} (n!)^m m^{mn}} = \frac{\sqrt{m} \prod_{k=1}^{m-1} \Gamma(n+\frac{k}{m})}{(2\pi)^{\frac{m-1}{2}} (\Gamma(n+1))^{m-1}} \end{aligned}$$

So, the inequalities (2.2) are equivalent to

$$\begin{aligned} \frac{1}{\frac{n^{m-2}}{m^{2-2m}((m-1)!)^2} + \frac{(2\pi)^{m-1}(n^{m-1}-n^{m-2})}{m}} &< \left(\frac{(mn)!}{(n!)^m m^{mn}} \right)^2 \\ &< \frac{6m^2}{(2\pi)^{m-1}n^{m-2}(m^2-1+6mn)} \end{aligned}$$

Thus

$$L < \frac{(mn)!}{(n!)^m m^{mn}} < U.$$

□

Theorem 2.2. Let $m \in \mathbb{N}$, $m \geq 2$ and

$$f(x) = \frac{\Gamma^{2m-2}(x+1)}{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x+\frac{k}{m})} - x \quad (x > 0)$$

Then f is strictly decreasing on $(0, \infty)$, if

$$g(x) = \int_0^{+\infty} \left(\int_0^t (2h(s)h(t-s) - h(t))ds \right) e^{-tx} dt > 0$$

where

$$h(s) = \frac{me^{-\frac{s}{m}} + me^{(1-\frac{1}{m})s} - (m-2)e^{-s} - m-2}{2(1-e^{-\frac{s}{m}})(e^s - 1)}.$$

Proof. Differentiation $f(x)$ gives us

$$f'(x) = \frac{\Gamma^{2m-2}(x+1)}{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})} \left[(2m-2)\psi(x+1) - 2 \sum_{k=0}^{m-1} \psi(x + \frac{k}{m}) - (m-2)\frac{1}{x} \right] - 1$$

so

$$(2.3) \quad \frac{f'(x) + 1}{(2m-2)\psi(x+1) - 2 \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - (m-2)\frac{1}{x}} = \frac{\Gamma^{2m-2}(x+1)}{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})}$$

By differentiating $f'(x)$, we obtain

$$\begin{aligned} f''(x) &= \frac{\Gamma^{2m-2}(x+1)}{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})} \left[\left((2m-2)\psi(x+1) - 2 \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - \frac{m-2}{x} \right)^2 \right] \\ &\quad + \frac{\Gamma^{2m-2}(x+1)}{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})} \left[(2m-2)\psi'(x+1) - 2 \sum_{k=1}^{m-1} \psi'(x + \frac{k}{m}) + \frac{m-2}{x^2} \right] \end{aligned}$$

so

$$\begin{aligned} f''(x) &= \frac{\Gamma^{2m-2}(x+1)}{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})} \left[\left((2m-2)\psi(x+1) - 2 \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - \frac{m-2}{x} \right)^2 \right] \\ &\quad + \left((2m-2)\psi'(x+1) - 2 \sum_{k=1}^{m-1} \psi'(x + \frac{k}{m}) + \frac{m-2}{x^2} \right) \end{aligned}$$

By (2.3) we have

$$\begin{aligned} & \frac{(2m-2)\psi(x+1) - 2 \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - (m-2)\frac{1}{x}}{1+f'(x)} f''(x) \\ &= \left[2 \sum_{k=1}^{m-1} \left(\psi'(x+1) - \psi'(x + \frac{k}{m}) \right) - \frac{m-2}{x^2} \right] \\ &+ 4 \left[\sum_{k=1}^{m-1} \left(\psi(x+1) - \psi(x + \frac{k}{m}) \right) - \frac{m-2}{2x} \right]^2 \end{aligned}$$

or

$$\begin{aligned} & \frac{(m-1)\psi(x+1) - \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - \frac{m-2}{2x}}{2(1+f'(x))} f''(x) = \left[\sum_{k=1}^{m-1} (\psi'(x+1) - \psi'(x + \frac{k}{m})) + \frac{m-2}{2x^2} \right] \\ &+ 2 \left[\sum_{k=1}^{m-1} (\psi(x+1) - \psi(x + \frac{k}{m})) - \frac{m-2}{2x} \right]^2 \end{aligned} \tag{2.4}$$

set

$$g(x) = \sum_{k=1}^{m-1} \left(\psi'(x+1) - \psi'(x + \frac{k}{m}) \right) + \frac{m-2}{2x^2} + 2 \left[\sum_{k=1}^{m-1} (\psi(x+1) - \psi(x + \frac{k}{m})) - \frac{m-2}{2x} \right]^2$$

Thus

$$\frac{(m-1)\psi(x+1) - \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - \frac{m-2}{2x}}{1+f'(x)} f''(x) = g(x) \tag{2.5}$$

since

$$\frac{(m-1)\psi(x+1) - \sum_{k=1}^{m-1} \psi(x + \frac{k}{m}) - \frac{m-2}{2x}}{1+f'(x)} = \frac{x^{m-2} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})}{\Gamma^{2m-2}(x+1)} > 0$$

By (2.5) we see that $f''(x)$ and $g(x)$ have the same sign. If $g(x) > 0$ then $f''(x) > 0$. So $f'(x)$ is strictly increasing on $(0, +\infty)$. We have

$$\begin{aligned} f'(x) &= \frac{\Gamma^{2m-2}(x+1)}{x^{m-1} \prod_{k=1}^{m-1} \Gamma^2(x + \frac{k}{m})} \left[2 \sum_{k=1}^{m-1} \left((\psi(x+1) - \psi(x + \frac{k}{m})) - (m-2) \right) \right] - 1 \\ &= \left(\prod_{k=1}^{m-1} \frac{\Gamma(x+1)}{\Gamma(x + \frac{k}{m})} x^{\frac{k}{m}-1} \right)^2 \left[2 \sum_{k=1}^{m-1} x \left((\psi(x+1) - \psi(x + \frac{k}{m})) - (m-2) \right) \right] - 1 \end{aligned}$$

since by (1.6) and (1.4),

$$\begin{aligned} x \left(\psi(x+1) - \psi\left(x + \frac{k}{m}\right) \right) &= x \left[\ln(x+1) - \frac{1}{2(x+1)} + o((x+1)^{-2}) \right. \\ &\quad \left. - \ln\left(x + \frac{k}{m}\right) + \frac{1}{2(x + \frac{k}{m})} - o\left(\left(x + \frac{k}{m}\right)^{-2}\right) \right] \\ &= x \left[\ln \frac{x+1}{x + \frac{k}{m}} \right] - \frac{x}{2(x+1)} + \frac{x}{2(x + \frac{k}{m})} + o((x+1)^{-2}) - o\left(\left(x + \frac{k}{m}\right)^{-2}\right) \end{aligned}$$

and

$$\lim_{x \rightarrow \infty} x^{\frac{k}{m}-1} \frac{\Gamma(x+1)}{\Gamma(x + \frac{k}{m})} = 1$$

we conclude that

$$\lim_{x \rightarrow \infty} f'(x) = 1 \cdot \left[2 \sum_{k=1}^{m-1} \left(1 - \frac{k}{m}\right) - (m-2) \right] - 1 = 0$$

so

$$f'(x) < \lim_{x \rightarrow \infty} f'(x) = 0 \implies f'(x) < 0$$

Hence f is strictly decreasing on $(0, \infty)$.

So if $g(x) > 0$, then f is strictly decreasing.

Now we show that

$$g(x) = \int_0^{+\infty} \left(\int_0^t (2h(s)h(t-s) - h(t)) ds \right) e^{-tx} dt$$

since

$$\psi(x) = \int_0^{+\infty} \frac{e^{-t} - e^{-tx}}{1 - e^{-t}} dt - \gamma \quad \text{and} \quad \psi'(x) = \int_0^{+\infty} \frac{te^{-tx}}{1 - e^{-t}} dt$$

we have

$$\psi(x+1) - \psi\left(x + \frac{k}{m}\right) = \int_0^{+\infty} \frac{e^{-t(x+\frac{k}{m})} - e^{-t(x+1)}}{1 - e^{-t}} dt$$

and

$$\psi'(x+1) - \psi'\left(x + \frac{k}{m}\right) = \int_0^{+\infty} \frac{te^{-t(x+1)} - te^{-t(x+\frac{k}{m})}}{1 - e^{-t}} dt = \int_0^{+\infty} \frac{te^{-tx}(e^{-t} - e^{-t\frac{k}{m}})}{1 - e^{-t}} dt$$

so

$$\begin{aligned} g(x) &= \sum_{k=1}^{m-1} \left(\psi'(x+1) - \psi'\left(x+\frac{k}{m}\right) \right) + \frac{m-2}{2x^2} + 2 \left[\sum_{k=1}^{m-1} \left(\psi(x+1) - \psi\left(x+\frac{k}{m}\right) \right) - \frac{m-2}{2x} \right]^2 \\ &= \left[- \sum_{k=1}^{m-1} \int_0^{+\infty} \frac{e^{-t\frac{k}{m}} - e^{-t}}{1 - e^{-t}} te^{-tx} dt + \frac{m-2}{2x^2} \right] + 2 \left[\sum_{k=1}^{m-1} \frac{e^{-t\frac{k}{m}} - e^{-t}}{1 - e^{-t}} e^{-tx} dt - \frac{m-2}{2x} \right]^2 \end{aligned}$$

since

$$\begin{aligned} &\sum_{k=1}^{m-1} \int_0^{+\infty} \frac{e^{-t\frac{k}{m}} - e^{-t}}{1 - e^{-t}} e^{-tx} dt \\ &= \int_0^{+\infty} \frac{e^{-tx}}{1 - e^{-t}} \left(\sum_{k=1}^{m-1} \left(e^{-t\frac{k}{m}} - e^{-t} \right) \right) dt \\ &= \int_0^{+\infty} \frac{e^{-tx}}{1 - e^{-t}} \left(\sum_{k=1}^{m-1} e^{-t\frac{k}{m}} - (m-1)e^{-t} \right) dt \\ &= \int_0^{+\infty} \frac{e^{-tx}}{1 - e^{-t}} \left(e^{-\frac{t}{m}} \frac{1 - e^{-\frac{m-1}{m}t}}{1 - e^{-\frac{t}{m}}} - (m-1)e^{-t} \right) dt \\ &= \int_0^{+\infty} \frac{e^{-tx}}{1 - e^{-t}} \left(\frac{e^{-\frac{t}{m}} - e^{-t}}{1 - e^{-\frac{t}{m}}} - (m-1)e^{-t} \right) dt \\ &= \int_0^{+\infty} \frac{e^{-tx}}{1 - e^{-t}} \cdot \frac{(m-1)e^{-(1+\frac{1}{m})t} + e^{-\frac{t}{m}} - me^{-t}}{1 - e^{-\frac{t}{m}}} dt \\ &= \int_0^{+\infty} \frac{(m-1)e^{-\frac{t}{m}} + e^{(1-\frac{1}{m})t} - m}{(1 - e^{-\frac{t}{m}})(e^t - 1)} e^{-tx} dt \end{aligned}$$

Hence

$$\begin{aligned} g(x) &= - \int_0^{+\infty} \frac{(m-1)e^{-\frac{t}{m}} + e^{(1-\frac{1}{m})t} - m}{(1 - e^{-\frac{t}{m}})(e^t - 1)} te^{-tx} dt + \frac{m-2}{2x^2} \\ &\quad + 2 \left[\int_0^{+\infty} \frac{(m-1)e^{-\frac{t}{m}} + e^{(1-\frac{1}{m})t} - m}{(1 - e^{-\frac{t}{m}})(e^t - 1)} e^{-tx} dt - \frac{m-2}{2x} \right]^2 \end{aligned}$$

By easy calculation we see that

$$\frac{1}{x} = \int_0^{+\infty} e^{-tx} dt \quad (x > 0) \quad \text{and} \quad \frac{1}{x^2} = \int_0^{+\infty} te^{-tx} dt \quad (x > 0)$$

so

$$\begin{aligned} g(x) &= \int_0^{+\infty} \left[-t \frac{(m-1)e^{-\frac{t}{m}} + e^{(1-\frac{1}{m})t} - m}{(1-e^{-\frac{t}{m}})(e^t-1)} + \frac{m-2}{2}t \right] e^{-tx} dt \\ &\quad + 2 \left[\int_0^{+\infty} \left(\frac{(m-1)e^{-\frac{t}{m}} + e^{(1-\frac{1}{m})t} - m}{(1-e^{-\frac{t}{m}})(e^t-1)} - \frac{m-2}{2} \right) e^{-tx} dt \right]^2 \end{aligned}$$

since

$$\frac{(m-1)e^{-\frac{t}{m}} + e^{(1-\frac{1}{m})t} - m}{(1-e^{-\frac{t}{m}})(e^t-1)} - \frac{m-2}{2} = \frac{me^{-\frac{t}{m}} + me^{(1-\frac{1}{m})t} - (m-2)e^t - m - 2}{2(1-e^{-\frac{t}{m}})(e^t-1)}$$

It follows that

$$\begin{aligned} g(x) &= - \int_0^{+\infty} t \frac{me^{-\frac{t}{m}} + me^{(1-\frac{1}{m})t} - (m-2)e^t - m - 2}{2(1-e^{-\frac{t}{m}})(e^t-1)} e^{-tx} dt \\ &\quad + 2 \left[\int_0^{+\infty} \frac{me^{-\frac{t}{m}} + me^{(1-\frac{1}{m})t} - (m-2)e^t - m - 2}{2(1-e^{-\frac{t}{m}})(e^t-1)} e^{-tx} dt \right]^2 \end{aligned}$$

set

$$h(t) = \frac{me^{-\frac{t}{m}} + me^{(1-\frac{1}{m})t} - (m-2)e^t - m - 2}{2(1-e^{-\frac{t}{m}})(e^t-1)}$$

Then

$$\begin{aligned} g(x) &= - \int_0^{+\infty} t h(t) e^{-tx} dt + 2 \left[\int_0^{+\infty} h(t) e^{-tx} dt \right]^2 \\ &= - \int_0^{+\infty} \left(\int_0^t h(s) e^{-tx} ds \right) dt + 2 \left[\int_0^{+\infty} h(t) e^{-tx} dt \right]^2 \end{aligned}$$

Finally by using the convolution theorem (Lemma 1.1), We obtain

$$\begin{aligned} g(x) &= - \int_0^{+\infty} \left(\int_0^t h(s) e^{-tx} ds \right) dt + 2 \int_0^{+\infty} \int_0^t (h(s)h(t-s)) e^{-tx} dt \\ &= \int_0^{+\infty} \left(\int_0^t (2h(s)h(t-s) - h(t)) ds \right) e^{-tx} dt \end{aligned}$$

Notice that the function h holds in conditions of lemma 1.1, by theorem 2.5. \square

Corollary 2.3. Let $g(x) = \int_0^{+\infty} (\int_0^t (2h(s)h(t-s) - h(t)) ds) e^{-tx} dt > 0$ ($x > 0$). Then the following inequalities hold

$$L < \frac{(mn)!}{(n!)^m m^{mn}} < U$$

The proof is obvious by theorems 2.1 and 2.2

Definition 2.4. Let

$$\begin{aligned} h(t) &= \frac{me^{-\frac{t}{m}} + me^{(1-\frac{1}{m})t} - (m-2)e^t - m - 2}{2(1-e^{-\frac{t}{m}})(e^t - 1)} \\ &= \frac{m + me^t - (m-2)e^{(1+\frac{1}{m})t} - (m+2)e^{\frac{t}{m}}}{2(e^{\frac{t}{m}} - 1)(e^t - 1)} \quad (0 < t < +\infty) \end{aligned}$$

we define

$$H(b) = h(m \ln b) = \frac{m + mb^m - (m-2)b^{m+1} - (m+2)b}{2(b-1)(b^m - 1)} \quad (1 < b < \infty)$$

Theorem 2.5. Let

$$H(b) = \frac{m + mb^m - (m-2)b^{m+1} - (m+2)b}{2(b-1)(b^m - 1)} \quad (1 < b < \infty)$$

Then

- (i) $\lim_{b \rightarrow 1} H(b) = \frac{1}{2}$ and $\lim_{b \rightarrow \infty} H(b) = 1 - \frac{m}{2}$,
- (ii) H is strictly decreasing on $(1, \infty)$ and $1 - \frac{m}{2} < H(b) < \frac{1}{2}$,
- (iii) h is strictly decreasing on $(0, \infty)$ and $1 - \frac{m}{2} < h(t) < \frac{1}{2}$.

Proof. (i) It is obvious that $\lim_{b \rightarrow \infty} H(b) = 1 - \frac{m}{2}$. By L'Hospital's rule we have

$$\begin{aligned} \lim_{b \rightarrow 1} H(b) &= \frac{1}{2} \lim_{b \rightarrow 1} \frac{m + mb^m - (m-2)b^{m+1} - (m+2)b}{b^{m+1} - b - b^m + 1} \\ &= \frac{1}{2} \lim_{b \rightarrow 1} \frac{m^2 b^{m-1} - (m-2)(m+1)b^m - (m+2)}{(m+1)b^m - 1 - mb^{m-1}} \\ &= \frac{1}{2} \lim_{b \rightarrow 1} \frac{m^2(m-1)b^{m-2} - m(m-2)(m+1)b^{m+1}}{m(m+1)b^{m-1} - m(m-1)b^{m-2}} = \frac{1}{2} \cdot 1 = \frac{1}{2} \end{aligned}$$

(ii) By easy calculations we obtain

$$\begin{aligned} H(b) &= \frac{-mb^m(b-1) - m(b-1) + 2b(b^m - 1)}{2(b-1)(b^m - 1)} = \frac{-m(b-1)(b^m + 1) + 2b(b^m - 1)}{2(b-1)(b^m - 1)} \\ H(b) &= -\frac{m}{2} \cdot \frac{b^m + 1}{b^m - 1} + \frac{b}{b-1} \end{aligned}$$

So

$$H'(b) = \frac{-m}{2} \cdot \frac{-2mb^{m-1}}{(b^m - 1)^2} - \frac{1}{(b-1)^2} = \frac{m^2 b^{m-1} - (1+b+b^2+\dots+b^{m-1})^2}{(b^m - 1)^2} < 0$$

Because the geometric mean of positive numbers $1, b, \dots, b^{m-1}$ is not greater than the arithmetic mean of its, that is

$$\frac{1+b+\dots+b^{m-1}}{m} > \sqrt[m]{b^1 \cdot b^2 \cdot \dots \cdot b^{m-1}} = \sqrt[m]{b^{\frac{m(m-1)}{2}}} = b^{\frac{m-1}{2}}$$

or, $(1+b+\dots+b^{m-1})^2 > m^2 b^{m-1}$.

Thus H is strictly decreasing on $(1, \infty)$.

(iii) By the relation between h and H the assertion is clear. \square

Lemma 2.6. *Let $2H(a)H(\frac{b}{a}) - H(b) > 0$ ($b > a > 1$). Then*

$$g(x) = \int_0^{+\infty} \left(\int_0^t (2h(s)h(t-s) - h(t))ds \right) e^{-tx} dt > 0$$

Proof. By change of variable $s = m \ln a$ and setting $t = m \ln b$ we get

$$\begin{aligned} \int_0^t (2h(s)h(t-s) - h(t))ds &= \int_1^b [2h(m \ln a)h(m \ln b - m \ln a) - h(m \ln b)] \frac{mda}{a} \\ &= \int_1^b [2h(m \ln a)h(m \ln \frac{b}{a}) - h(m \ln b)] \frac{mda}{a} \\ &= m \int_1^b [2H(a)H(\frac{b}{a}) - H(b)] \frac{da}{a}. \end{aligned}$$

The rest of proof is obvious. \square

Now we want show that for $m = 2, 3$ and 4 , $g(x) > 0$. There are several ways for $m = 2$ (see [3],[4] and [5]). If we use in a similar way for $m = 3$ and 4 we would have very long and complicated calculations. Notice that by theorem 2.5, H may be negative for $m \geq 3$. So we prefer straight forwardly calculating.

Corollary 2.7. *For $m = 2, 3$, and 4 , $2H(a)H(\frac{b}{a}) - H(b) > 0$, ($b > a > 1$). In the other words the inequality (1.8) hold for $m = 2, 3$ and 4 .*

Proof. Since $H(a) = \frac{m + ma^m - (m-2)a^{m+1} - (m+2)a}{2(a-1)(a^m - 1)}$. For $m = 2$, $H(a) = \frac{1}{a+1}$. Hence

$$2H(a)H\left(\frac{b}{a}\right) - H(b) = \frac{2}{a+1} \cdot \frac{a}{a+b} - \frac{1}{b+1} = \frac{(a-1)(b-a)}{(a+1)(a+b)(b+1)} > 0$$

For $m = 3$, $H(a) = \frac{3+a-a^2}{2(a^2+a+1)}$. Hence

$$2H(a)H\left(\frac{b}{a}\right) - H(b) = \frac{3+a-a^2}{a^2+a+1} \cdot \frac{3a^2+ab-b^2}{2(b^2+ab+a^2)} - \frac{3+b-b^2}{2(b^2+b+1)} > 0.$$

Because

$$\begin{aligned} & (3+a-a^2)(3a^2+ab-b^2)(b^2+b+1) - (3+b-b^2)(a^2+a+1)(b^2+ab+a^2) \\ &= -2(a-1)(a-b)(a^2b^2+ab^3+2a^2b+2ab^2+b^3+3a^2+6ab+2b^2+3a+3b) > 0 \end{aligned}$$

For $m = 4$, $H(a) = \frac{2+a-a^3}{a^3+a^2+a+1}$. So

$$2H(a)H\left(\frac{b}{a}\right) - H(b) = 2 \frac{2+a-a^3}{a^3+a^2+a+1} \cdot \frac{2a^3+ba^2-b^3}{b^3+b^2a+ba^2+a^3} - \frac{2+b-b^3}{b^3+b^2+b+1} > 0.$$

Because

$$\begin{aligned} & 2(2+a-a^3)(2a^3+ba^2-b^3)(b^3+b^2+b+1) - (2+b-b^3)(a^3+a^2+a+1) \\ & (b^3+b^2a+ba^2+a^3) = -(a-1)(a-b)(3a^4b^3+4a^3b^4+3a^2b^5+4a^4b^2 \\ & +8a^3b^3+8a^2b^4+4ab^5+5a^4b+12a^3b^2+12a^2b^3+8ab^4+3b^5 \\ & +6a^4+16a^3b+22a^2b^2+12ab^3+4b^4+8a^3+17a^2b+16ab^2+5b^3+6a^2+8ab+6b^2) > 0. \end{aligned}$$

□

Remark 2.8. In fact we have proved the following inequalities:

$$\begin{aligned} \frac{1}{\sqrt{\pi(n+\frac{4}{\pi}-1)}} &< \frac{(2n)!}{(n!)^2 2^{2n}} < \frac{1}{\sqrt{\pi(n+\frac{1}{4})}} \\ \frac{1}{\sqrt{\frac{4\pi^2}{3}n^2+n(\frac{81}{4}-\frac{4\pi^2}{3})}} &< \frac{(3n)!}{(n!)^3 3^{3n}} < \frac{1}{\sqrt{\frac{4\pi^2}{3}n^2+\frac{16\pi^2}{27}n}} \\ \frac{1}{\sqrt{2\pi^3n^3+n^2(\frac{256}{9}-2\pi^3)}} &< \frac{(4n)!}{(n!)^4 4^{4n}} < \frac{1}{\sqrt{2\pi^3n^3+\frac{5}{4}\pi^3n^2}} \end{aligned}$$

These inequalities are the best refinement of Wallis' inequality of order $m = 2, 3$ and 4 .

Lastly we propose the following open problem:

open problem: Let

$$h(t) = \frac{m + me^t - (m-2)e^{(1+\frac{1}{m})t} - (m+2)e^{\frac{t}{m}}}{2(e^{\frac{t}{m}} - 1)(e^t - 1)} \quad (t > 0, m \in \mathbb{N}, m \geq 2).$$

Prove or disprove the following inequality

$$g(x) = \int_0^{+\infty} \left(\int_0^t (2h(s)h(t-s) - h(t))ds \right) e^{-tx} dt > 0 \quad (x > 0).$$

Conflict of Interests

The author declares that there is no conflict of interests.

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