

A CERTAIN PROPERTY OF GEODESICS OF THE FAMILY OF RIEMANNIAN MANIFOLDS $O_n^2(X)$

Dedicated to Professor Shiing-Shen Chern on his 77th birthday

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§ 0. Introduction. This is a continuation of Part (IX) ([22]) with the same title by the present author which proved the following conjecture is true for $2.4 \leq n \leq 4.5$ and exactly the final one of the series (I)–(X). He will show that this conjecture is also true for $2 \leq n \leq 2.4$ in the present paper by developing a new method which is applicable for all values of $n \geq 2.4$. As stated at the end of the previous one, the principle used until now could not hold for $2 \leq n \leq 2.38$. We shall also use the same notation in the previous papers (I)–(IX). Any geodesic of the 2-dimensional Riemannian manifolds O_n^2 defined on the unit disk $u^2 + v^2 < 1$ of the uv -plane by the metric:

$$ds^2 = (1 - u^2 - v^2)^{n-2} \{ (1 - v^2) du^2 + 2uv du dv + (1 - u^2) dv^2 \}$$

has the support function $x(t)$ which is a solution of the non linear differential equation of order 2 ([6]):

$$(E) \quad nx(1-x^2) \frac{d^2x}{dt^2} + \left(\frac{dx}{dt} \right)^2 + (1-x^2)(nx^2-1) = 0$$

When the parameter $n > 1$, any non-constant solution $x(t)$ of (E) such that $x^2 + x'^2 < 1$ is periodic and its period T is given by the improper integral ([10]):

$$(0.1) \quad T = \sqrt{nc} \int_{x_0}^{x_1} \frac{dx}{x \sqrt{(n-x) \{ x(n-x)^{n-1} - c \}}},$$

where $x_0 = n \{ \min x(t) \}^2$, $x_1 = n \{ \max x(t) \}^2$, $0 < x_0 < 1 < x_1 < n$ and $c = x_0(n-x_0)^{n-1} = x_1(n-x_1)^{n-1}$.

CONJECTURE C. *The period T as a function of $\tau = (x_1 - 1)/(n - 1)$ and n is monotone decreasing with respect to $n (> 2)$ for any fixed $\tau (0 < \tau < 1)$.*

§ 1. Preliminaries.

Setting $T = \mathcal{Q}(\tau, n)$, we have the formulas

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$$(1.1) \quad \frac{\partial \Omega(\tau, n)}{\partial n} = -\frac{\sqrt{c}}{2(B-c)n\sqrt{n}} \int_{x_0}^1 \frac{(1-x)\sqrt{x(n-x)^{n-1}-c}}{x^2(n-x)^n} V(x, x_1) dx$$

((7.4) and Proposition 3 in (III) and (1.12), (1.16) in (IX)), where $B=(n-1)^{n-1}$ and

$$(1.2) \quad V(x, x_1) = \frac{x^2\sqrt{n-x}F_2(x)}{(1-x)^5} \{ \tilde{\lambda}(x) - \tilde{\lambda}(x_1) \} + \frac{X^2\sqrt{n-X}F_2(X)}{(X-1)^5} \{ \tilde{\lambda}(X) - \tilde{\lambda}(x_1) \} - \eta(x) + \eta(X),$$

$$(1.3) \quad F_2(z) = -BP_2(z) + (n-z)^{n-1}P_3(z),$$

$$(1.4) \quad P_2(z) = (2n+1)z^2 - 2(2n^2+5n-4)z + (4n-1)(4n-3),$$

$$(1.5) \quad P_3(z) = -(n-1)z^3 + (2n^2-7n+8)z^2 + (n-3)(4n-1)z + 3n(2n-1),$$

$$(1.6) \quad \eta(z) = \frac{z\sqrt{n-z}}{(n-1)(z-1)^3} \{ -B\tilde{Q}_1(z) + (n-z)^{n-1}\tilde{Q}_2(z) \},$$

$$(1.7) \quad \tilde{Q}_1(z) = -(4n^2+2n-3)z + (4n-1)(4n-3),$$

$$(1.8) \quad \tilde{Q}_2(z) = (n-1)(2n-3)z^2 + (4n^2-10n+3)z + 3n(2n-1),$$

$$(1.9) \quad \tilde{\lambda}(z) = \log(n-z) + \frac{nz-1}{(n-1)z}, \quad \phi(z) = z(n-z)^{n-1},$$

and $X=X_n(x)$, $0 < x < 1 < X < n$, defined by $\phi(x) = \phi(X)$.

By Lemma 8.1 in (III), we know the following:

FACT 1. For $0 < x < 1$, $V(x, x_1)$ is increasing with respect to x_1 in $X_n(x) \leq x_1 < n$;

FACT 2. We have

$$(1.10) \quad \frac{1}{B} V(x, X_n(x)) = \frac{n(4n^2-10n+3)}{(n-1)^3} \sqrt{n-X_n(x)} \{ 1 + O(n-X_n(x)) \}$$

near $x=0$, which implies $V(x, X_n(x))$ is negative near $x=0$, when $2 < n < (5+\sqrt{13})/4 = 2.151387819 \dots$ ((8.10) in III);

FACT 3. We have

$$(1.11) \quad \frac{1}{B} V(x, X_n(x)) = \frac{n(2n-1)(n^2-n-3)}{6(n-1)^2\sqrt{n-1}} (1-x) \{ 1 + O(1-x) \}$$

near $x=1$, which implies $V(x, X_n(x))$ is negative near $x=1$, when $2 < n < (1+\sqrt{13})/2 = 2.302775638 \dots$ ((8.22) in III).

We have shown that Conjecture C is true for $2.4 \leq n < \infty$ by proving that

$V(x, X_n(x)) > 0$ for $0 < x < 1$ by Fact 1 in (I)-(IX). Now, we show that it is still alive for $2 \leq n < 2.4$ by the following

PROPOSITION 1.

$$\left. \frac{\partial \Omega(\tau, n)}{\partial n} \right|_{n=2} < 0 \quad \text{for } 0 < x < 1.$$

Proof. By (1.3)-(1.9) we have $B=1$ and

$$\begin{aligned} P_2(z) &= 5z^2 - 28z + 35, & P_3(z) &= -z^3 + 2z^2 - 7z + 18, \\ F_2(z) &= -P_2(z) + (2-z)P_3(z) = (z-1)^4, \\ \tilde{Q}_1(z) &= -17z + 35, & \tilde{Q}_2(z) &= z^2 - z + 18, \\ -\tilde{Q}_1(z) + (2-z)\tilde{Q}_2(z) &= -(z-1)^8, & \eta(z) &= -z\sqrt{2-z}, \\ \tilde{\lambda}(z) - \tilde{\lambda}(x_1) &= \log \frac{2-z}{2-x_1} - \frac{1}{z} + \frac{1}{x_1} \end{aligned}$$

and

$$\begin{aligned} V(x, x_1) &= \frac{x^2\sqrt{2-x}}{1-x} \left\{ \log \frac{2-x}{2-x_1} - \frac{1}{x} + \frac{1}{x_1} \right\} \\ &\quad + \frac{X^2\sqrt{2-X}}{X-1} \left\{ \log \frac{2-X}{2-x_1} - \frac{1}{X} + \frac{1}{x_1} \right\} + x\sqrt{2-x} - X\sqrt{2-X}. \end{aligned}$$

Since we have $X=2-x$, $x_1=2-x_0$, we have

$$\begin{aligned} V(x, x_1) &= \frac{x^2\sqrt{2-x}}{1-x} \left\{ \log \frac{2-x}{x_0} - \frac{1}{x} + \frac{1}{2-x_0} \right\} \\ &\quad + \frac{(2-x)^2\sqrt{x}}{1-x} \left\{ \log \frac{x}{x_0} - \frac{1}{2-x} + \frac{1}{2-x_0} \right\} + x\sqrt{2-x} - (2-x)\sqrt{x} \\ &= \frac{\sqrt{x(2-x)}}{1-x} \left[x^{3/2} \left(\log \frac{2-x}{x_0} - \frac{1-x_0}{2-x_0} \right) + (2-x)^{3/2} \left(\log \frac{x}{x_0} - \frac{1-x_0}{2-x_0} \right) \right] \end{aligned}$$

and hence

$$\begin{aligned} (1.12) \quad \left. \frac{\partial \Omega(\tau, n)}{\partial n} \right|_{n=2} &= -\frac{\sqrt{c}}{4\sqrt{2(1-c)}} \int_{x_0}^1 \frac{\sqrt{x(2-x)-c}}{(x(2-x))^{3/2}} \\ &\quad \times \left[x^{3/2} \left(\log \frac{2-x}{x_0} - \frac{1-x_0}{2-x_0} \right) + (2-x)^{3/2} \left(\log \frac{x}{x_0} - \frac{1-x_0}{2-x_0} \right) \right] dx \\ &= -\frac{\sqrt{c}}{4\sqrt{2(1-c)}} \int_{x_0}^{2-x_0} \frac{\sqrt{x(2-x)-c}}{(x(2-x))^{3/2}} x^{3/2} \left(\log \frac{2-x}{x_0} - \frac{1-x_0}{2-x_0} \right) dx. \end{aligned}$$

Putting $x_0=1-a$, and $x=1+t$, we obtain

$$(1.13) \quad \begin{aligned} I(a) &= \int_{x_0}^{2-x_0} \frac{\sqrt{x(2-x)-c}}{(x(2-x))^{3/2}} x^{3/2} \left(\log \frac{2-x}{x_0} - \frac{1-x_0}{2-x_0} \right) dx \\ &= \int_{-a}^a \frac{\sqrt{a^2-t^2}}{(1-t)^{3/2}} \left(\log \frac{1-t}{1-a} - \frac{a}{1+a} \right) dt \end{aligned}$$

where $0 < a < 1$. It is sufficient to prove $I(a) > 0$.

Since we have

$$\left\{ \frac{2}{\sqrt{1-t}} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right) \right\}' = \frac{1}{(1-t)^{3/2}} \left(\log \frac{1-t}{1-a} - \frac{a}{1+a} \right),$$

we obtain from (1.13)

$$(1.14) \quad \begin{aligned} I(a) &= 2 \int_{-a}^a \frac{t}{\sqrt{(1-t)(a^2-t^2)}} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right) dt \\ &= 2 \int_0^a \frac{t}{\sqrt{a^2-t^2}} \left\{ \frac{1}{\sqrt{1-t}} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right) \right. \\ &\quad \left. - \frac{1}{\sqrt{1+t}} \left(\log \frac{1+t}{1-a} + \frac{2+a}{1+a} \right) \right\} dt \end{aligned}$$

by the integration by parts.

Setting for a fixed a ($0 < a < 1$)

$$(1.15) \quad f(t) := \frac{1}{1-t} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right)^2 \quad \text{for } -a \leq t \leq a,$$

we prove that

$$(1.16) \quad f(t) > f(-t) \quad \text{for small } t > 0.$$

Since we have

$$f'(t) = \frac{1}{(1-t)^2} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right) \left(\log \frac{1-t}{1-a} - \frac{a}{1+a} \right)$$

and

$$f'(0) = \left(\log \frac{1}{1-a} + \frac{2+a}{1+a} \right) \left(\log \frac{1}{1-a} - \frac{a}{1+a} \right) > 0$$

which implies (1.16).

Next we prove that

$$(1.17) \quad f(a) > f(-a).$$

Since we have

$$f(a) = \frac{1}{1-a} \left(\frac{2+a}{1+a} \right)^2 \quad \text{and} \quad f(-a) = \frac{1}{1+a} \left(\log \frac{1+a}{1-a} + \frac{2+a}{1+a} \right)^2$$

and so $f(a) > f(-a)$ is equivalent to

$$\frac{2+a}{1+a} \left(\sqrt{\frac{1+a}{1-a}} - 1 \right) > \log \frac{1+a}{1-a} \quad \text{for } 0 < a < 1.$$

Setting $b = (1+a)/(1-a)$ and

$$g(b) := \frac{2+a}{1+a} \left(\sqrt{\frac{1+a}{1-a}} - 1 \right) - \log \frac{1+a}{1-a} = \frac{3b+1}{2b} (\sqrt{b}-1) - \log b,$$

we have $b > 1$ for $0 < a < 1$ and

$$g(1) = 0,$$

$$g'(b) = \frac{1}{4b^2} (\sqrt{b}-1)^2 (3\sqrt{b}+2) > 0 \quad \text{for } b > 1,$$

which implies (1.17).

Last, we prove

$$(1.18) \quad f(t) > f(-t) \quad \text{for } 0 < t < a.$$

If this inequality does not hold, there exist $0 < t_1 \leq t_2 < a$ such that

$$f(t_1) = f(-t_1) \quad \text{and} \quad f'(t_1) + f'(-t_1) \leq 0$$

and

$$f(t_2) = f(-t_2) \quad \text{and} \quad f'(t_2) + f'(-t_2) \geq 0.$$

Since we obtain easily from (1.15)

$$\begin{aligned} f'(t) + f'(-t) &= \frac{1}{(1-t)^2} \left(\log \frac{1-t}{1-a} \right)^2 - \frac{2}{(1-t)^2} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right) \\ &\quad + \frac{1}{(1+t)^2} \left(\log \frac{1+t}{1-a} + \frac{2+a}{1+a} \right)^2 - \frac{2}{(1+t)^2} \left(\log \frac{1+t}{1-a} + \frac{2+a}{1+a} \right) \end{aligned}$$

which can be written at $t = t_1$ and t_2 as

$$= \frac{2h(t)}{(1-t)^2(1+t)} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right),$$

where

$$h(t) := \log \frac{1-t}{1-a} + \frac{2+a}{1+a} - \frac{(1+t)^{3/2} + (1-t)^{3/2}}{\sqrt{1+t}}.$$

Regarding $h(t)$, we have

$$h(0) = \log \frac{1}{1-a} - \frac{a}{1+a} > 0$$

and

$$h'(t) = -\frac{2-t}{1-t} + \frac{3}{2} \sqrt{\frac{1-t}{1+t}} + \frac{1}{2} \left(\frac{1-t}{1+t} \right)^{3/2},$$

which can be written as

$$-\frac{1+3u}{2u} + \frac{3}{2}u^{1/2} + \frac{1}{2}u^{3/2}$$

$$= \frac{1}{2u}(u^{1/2}-1)(u^2+u^{3/2}+4u+u^{1/2}+1),$$

where $u=(1-t)/(1+t)$. Since $0 < u \leq 1$ for $0 \leq t < 1$, we have $h'(t) < 0$ for $0 < t < 1$. Hence $h(t)$ is decreasing in $0 < t < a$ and

$$h(a) = \frac{2+a}{1+a} - \frac{(1+a)^{3/2} + (1-a)^{3/2}}{\sqrt{1+a}} := G(a).$$

Regarding $G(a)$, we have

$$G(0) = 0$$

and

$$G'(a) = -\frac{1}{(1+a)^2} - 1 + \frac{3}{2}\sqrt{\frac{1-a}{1+a}} + \frac{1}{2}\left(\frac{1-a}{1+a}\right)^{3/2}$$

$$= -\frac{1}{4}(1-b^{1/2})(5-b^{1/2}+b-b^{3/2}),$$

where $b=(1-a)/(1+a)$ and $0 < b < 1$ for $0 < a < 1$. Hence we obtain

$$G'(a) < 0 \quad \text{and} \quad G(a) < 0 \quad \text{for} \quad 0 < a < 1.$$

Thus we see that there exists a unique $t=\gamma(a)$ such that

$$h(t) > 0 \quad \text{for} \quad 0 \leq t < \gamma(a)$$

$$h(t) < 0 \quad \text{for} \quad \gamma(a) < t < a.$$

Since we have $h(t_1) \leq 0$ and $h(t_2) \geq 0$, it must be

$$t_1 = t_2 = \gamma(a),$$

and hence there

$$f(t) = f(-t) \quad \text{and} \quad f'(t) + f'(-t) = 0,$$

from which we obtain

$$\log \frac{1+t}{1-t} = \{(1+t)^{3/2} + (1-t)^{3/2}\} \left\{ \frac{1}{\sqrt{1-t}} - \frac{1}{\sqrt{1+t}} \right\}$$

at $t=t_1=t_2$. Using $v=(1+t)/(1-t)=x^2$, we have

$$\{(1+t)^{3/2} + (1-t)^{3/2}\} \left\{ \frac{1}{\sqrt{1-t}} - \frac{1}{\sqrt{1+t}} \right\} - \log \frac{1+t}{1-t}$$

$$= \frac{2}{v+1}(v^{3/2}+1)\left(1-\frac{1}{v^{1/2}}\right) - \log v$$

$$=2\left[\frac{(x-1)(x^3+1)}{x(x^2+1)}-\log x\right].$$

Since we have easily

$$\left(\frac{(x-1)(x^3+1)}{x(x^2+1)}-\log x\right)'=\frac{(x-1)^2}{x^2(x^2+1)^2}(x^4+x^3+4x^2+x+1)$$

and $1 < x < \infty$ for $0 < t < 1$, it must be

$$\{(1+t)^{3/2}+(1-t)^{3/2}\}\left\{\frac{1}{\sqrt{1-t}}-\frac{1}{\sqrt{1+t}}\right\}>\log\frac{1+t}{1-t} \quad \text{for } 0 < t < 1,$$

which implies a contradiction for t_1 and t_2 . Thus we obtain (1.18), which implies $I(a) > 0$. Q. E. D.

In the following, we shall use the methods appeared in the proof of Proposition 1.

§ 2. The fundamental principle. By (7.10) in (III), we have

$$(2.1) \quad V(x, x_1) = \frac{x^2 N(x, x_1)}{(1-x)^5 \sqrt{n-x}} + \frac{X^2 N(X, x_1)}{(X-1)^5 \sqrt{n-X}},$$

where

$$(2.2) \quad N(z, x_1) := (n-z)F_2(z)\{\lambda(z)-\tilde{\lambda}(x_1)\} + 3(z-1)^2 f_0(z) - 2n(z-1)^3 \{B-\phi(z)\},$$

$$(2.3) \quad f_0(z) := (2n-1-z)B - (n-z)^{n-1} \{n-z+(n-1)z^2\},$$

$$(2.4) \quad \lambda(z) := \log(n-z) + \frac{n-1}{n-z}$$

and $X = X_n(x)$ for $0 \leq x \leq 1$. Since we have

$$\phi'(x) = n(1-x)(n-x)^{n-2} \quad \text{and} \quad \frac{1-x}{x(n-x)} dx = -\frac{X-1}{X(n-X)} dX,$$

we obtain

$$(2.5) \quad I = \int_{x_0}^1 \frac{(1-x)\sqrt{\phi(x)-c}}{x^2(n-x)^n} V(x, x_1) dx \\ = \int_{x_0}^{x_1} \frac{\sqrt{\phi(x)-c} N(x, x_1)}{(x-1)^4 (n-x)^{n+1/2}} dx.$$

Regarding $N(x, x_1)$, we know that $F_2(z)$, $f_0(z)$ and $B-\phi(z)$ are of order 4, 3 and 2 in $z-1$ at $z=1$ by (8.14) and (8.17) in (III) and Lemma 4.1 in (I), respectively, and hence the integrand of the right hand side of (2.5) is real analytic

at $x=1$. Therefore we set

$$(2.6) \quad M(x, x_1) := \int_1^x \frac{N(t, x_1)dt}{(t-1)^4(n-t)^{n+1/2}}$$

and hence by the integration by parts we have

$$\begin{aligned} I &= [\sqrt{\phi(x)-c}M(x, x_1)]_{x_0}^{x_1} - \frac{n}{2} \int_{x_0}^{x_1} \frac{(1-x)(n-x)^{n-2}}{\sqrt{\phi(x)-c}} M(x, x_1)dx \\ &= -\frac{n}{2} \int_{x_0}^{x_1} \frac{(1-x)(n-x)^{n-2}}{\sqrt{\phi(x)-c}} M(x, x_1)dx. \end{aligned}$$

Since we have

$$\begin{aligned} &\int_1^{x_1} \frac{(1-x)(n-x)^{n-2}}{\sqrt{\phi(x)-c}} M(x, x_1)dx \\ &= \int_1^{x_1} \frac{(1-X)(n-X)^{n-2}}{\sqrt{\phi(X)-c}} M(X, x_1)dX \\ &= -\int_1^{x_0} \frac{(1-X)(n-X)^{n-2}}{\sqrt{\phi(x)-c}} M(X, x_1) \cdot \frac{X(n-X)}{X-1} \cdot \frac{1-x}{x(n-x)} dx \\ &= -\int_{x_0}^1 \frac{(1-x)(n-x)^{n-2}}{\sqrt{\phi(x)-c}} M(X, x_1)dx, \end{aligned}$$

we obtain

$$(2.7) \quad I = \frac{n}{2} \int_{x_0}^1 \frac{(1-x)(n-x)^{n-2}}{\sqrt{\phi(x)-c}} \{M(X, x_1) - M(x, x_1)\} dx.$$

From this formula, we see that if we can prove

$$(\#) \quad M(X_n(x), x_1) - M(x, x_1) > 0 \quad \text{for } x_0 \leq x < 1,$$

then we obtain $I > 0$. When $n=2$, we can easily check that

$$\begin{aligned} M(X, x_1) - M(x, x_1) &= \frac{2}{\sqrt{1-t}} \left(\log \frac{1-t}{1-a} + \frac{2+a}{1+a} \right) \\ &\quad - \frac{2}{\sqrt{1+t}} \left(\log \frac{1+t}{1-a} + \frac{2+a}{1+a} \right), \end{aligned}$$

where $a=1-x_0$, $t=1-x$, and so $(\#)$ corresponds to (1.18).

Now, we set

$$(2.9) \quad \rho(x, x_1) := M(X_n(x), x_1) - M(x, x_1) = \int_x^X \frac{N(t, x_1)dt}{(t-1)^4(n-t)^{n+1/2}}$$

where $X=X_n(x)$.

LEMMA 2.1. i) $\rho(1, x_1)=0$,

ii) $\rho(x, x_1) > 0$ and \searrow for $x < 1$ near $x=1$.

Proof. i) is evident. By (8.14), (8.17) in (III), near $t=1$ we have

$$\begin{aligned} N(t, x_1) &= (n-t)\{\lambda(t) - \tilde{\lambda}(x_1)\} \\ &\quad \times \left\{ \frac{n(n^2-n+1)B}{6(n-1)} + O(1-t) \right\} (1-t)^4 \\ &\quad - \left\{ \frac{n(2n-1)B}{2} + O(1-t) \right\} (1-t)^5 \\ &\quad + 2n \left\{ \frac{n(n-1)^{n-2}}{2} + O(1-t) \right\} (1-t)^5 \end{aligned}$$

and hence

$$\begin{aligned} \frac{N(t, x_1)}{(t-1)^4(n-t)^{n+1/2}} &= \frac{n(n^2-n+1)B}{6(n-1)} \{\lambda(t) - \tilde{\lambda}(x_1)\} \frac{1}{(n-t)^{n-1/2}} + O(1-t) \\ &= \frac{n(n^2-n+1)}{6(n-1)^{3/2}} \{\lambda(1) - \tilde{\lambda}(x_1)\} + O(1-t). \end{aligned}$$

For sufficiently small $\varepsilon > 0$, we obtain

$$\begin{aligned} \rho(1-\varepsilon, x_1) &= \frac{n(n^2-n+1)}{6(n-1)^{3/2}} \{\lambda(1) - \tilde{\lambda}(x_1)\} \{X(1-\varepsilon) - (1-\varepsilon)\} \\ &\quad + \left[\frac{(1-t)^2}{2} \right]_{1-\varepsilon}^{X(1-\varepsilon)} \times O(1). \end{aligned}$$

Since we have

$$X(1-\varepsilon) = 1 + \varepsilon + \frac{2(n-2)}{3(n-1)} \varepsilon^2 + \dots$$

by (8.12) in (III),

$$\begin{aligned} \rho(1-\varepsilon, x_1) &= \frac{n(n^2-n+1)}{6(n-1)^{3/2}} \{\lambda(1) - \tilde{\lambda}(x_1)\} \\ &\quad \times 2\varepsilon \left(1 + \frac{n-2}{3(n-1)} \varepsilon + \dots \right) + \frac{1}{2} \varepsilon^3 \left[\frac{4(n-2)}{3(n-1)} + \dots \right] \times O(1), \end{aligned}$$

which implies $\rho(1-\varepsilon, x_1) > 0$ for sufficiently small $\varepsilon > 0$ and $\rho(x, x_1) \searrow$ near $x=1$, because

$$\lambda(1) - \tilde{\lambda}(x_1) > 0$$

by Lemma 7.1 in (III).

Q. E. D.

This lemma corresponds to (1.16) for $n=2$.

Next, we get

$$(2.10) \quad g(x_0) := \rho(x_0, x_1) = \int_{x_0}^{x_1} \frac{N(x, x_1) dx}{(x-1)^4(n-x)^{n+1/2}}$$

and want to show that $g(x_0) > 0$ which corresponds to (1.17) for $n=2$. From the evaluation of $N(t, x_1)$ in the proof of Lemma 2.1, we can easily see that

$$(2.11) \quad \lim_{x_0 \rightarrow 1} g(x_0) = 0.$$

From (2.10), we have

$$\begin{aligned} g'(x_0) &= \frac{\partial x_1}{\partial x_0} \frac{N(x_1, x_1)}{(x_1-1)^4(n-x_1)^{n+1/2}} - \frac{N(x_0, x_1)}{(1-x_0)^4(n-x_0)^{n+1/2}} \\ &\quad + \frac{\partial x_1}{\partial x_0} \int_{x_0}^{x_1} \frac{1}{(x-1)^4(n-x)^{n+1/2}} \frac{\partial N(x, x_1)}{\partial x_1} dx \\ &= -\frac{1-x_0}{x_0(n-x_0)} \cdot \frac{x_1(n-x_1)}{x_1-1} \cdot \frac{N(x_1, x_1)}{(x_1-1)^4(n-x_1)^{n+1/2}} \\ &\quad - \frac{N(x_0, x_1)}{(1-x_0)^4(n-x_0)^{n+1/2}} - \frac{1-x_0}{x_0(n-x_0)} \cdot \frac{x_1(n-x_1)}{x_1-1} \\ &\quad \times \int_{x_0}^{x_1} \frac{(n-x)F_2(x)}{(x-1)^4(n-x)^{n+1/2}} \frac{(x_1-1)\{n+(n-1)x_1\}}{(n-1)x_1^2(n-x_1)} dx \end{aligned}$$

by means of

$$\frac{d\tilde{\lambda}(x)}{dx} = -\frac{(x-1)\{n+(n-1)x\}}{(n-1)x^2(n-x)}.$$

Since we have

$$\begin{aligned} &\frac{1-x_0}{x_0(n-x_0)} \cdot \frac{x_1(n-x_1)}{x_1-1} \cdot \frac{1}{(x_1-1)^4(n-x_1)^{n+1/2}} \\ &= \frac{1-x_0}{x_0^2(n-x_0)^n} \cdot \frac{x_1^2}{(x_1-1)^5(n-x_1)^{1/2}} \end{aligned}$$

by $x_0(n-x_0)^{n-1} = x_1(n-x_1)^{n-1}$, we obtain

$$\begin{aligned} g'(x_0) &= -\frac{1-x_0}{x_0^2(n-x_0)^n} \left[\frac{x_1^2 N(x_1, x_1)}{(x_1-1)^5 \sqrt{n-x_1}} + \frac{x_0^2 N(x_0, x_1)}{(1-x_0)^5 \sqrt{n-x_0}} \right] \\ &\quad - \frac{1-x_0}{(n-1)x_0(n-x_0)} \frac{n+(n-1)x_1}{x_1} \int_{x_0}^{x_1} \frac{F_2(x) dx}{(x-1)^4(n-x)^{n-1/2}} \end{aligned}$$

i. e.

$$(2.12) \quad \begin{aligned} g'(x_0) &= -\frac{1-x_0}{x_0^2(n-x_0)^n} V(x_0, x_1) \\ &\quad - \frac{1-x_0}{(n-1)x_0(n-x_0)} \frac{n+(n-1)x_1}{x_1} \int_{x_0}^{x_1} \frac{F_2(x) dx}{(x-1)^4(n-x)^{n-1/2}}. \end{aligned}$$

LEMMA 2.2. When $n \geq 2.4$, we have

$$g'(x_0) < 0 \quad \text{for } 0 < x_0 < 1.$$

Proof. Since we proved the inequality $V(x_0, x_1) > 0$ for $n \geq 84$ in (IV), for $16 \leq n \leq 84$ in (V), for $9.7 \leq n \leq 16$ in (VI), for $5 \leq n \leq 9.7$ in (VII), for $4.5 \leq n \leq 5$ in (VIII), for $2.4 \leq n \leq 4.5$ in (IX) and we have $F_2(x) > 0$ for $0 < x < n$, $x \neq 1$, with $n \geq 2$ by Proposition 1 in (II), we obtain

$$(2.13) \quad g'(x_0) < 0 \quad \text{for } 0 < x_0 < 1 \text{ with } n \geq 2.4.$$

From (2.12), we see that $g'(x_0) < 0$ is equivalent to

$$-V(x_0, x_1) < \frac{\{n + (n-1)x_1\}(n-x_1)^{n-1} \int_{x_0}^{x_1} \frac{F_2(x) dx}{(x-1)^4 (n-x)^{n-1/2}}}{n-1}$$

and so

$$\begin{aligned} \eta(x_0, n) - \eta(x_1, n) &< \frac{x_0^2 \sqrt{n-x_0} F_2(x_0)}{(1-x_0)^5} \{\tilde{\lambda}(x_0) - \tilde{\lambda}(x_1)\} \\ &+ (n-x_1)^{n-1} \left(x_1 + \frac{n}{n-1}\right) \int_{x_0}^{x_1} \frac{F_2(x) dx}{(x-1)^4 (n-x)^{n-1/2}}. \end{aligned}$$

By Lemma 7.1 in (III) and Lemma 2.1 in (IV), we have

$$\tilde{\lambda}(x_0) - \tilde{\lambda}(x_1) = \frac{1}{n-1} \int_{x_0}^{x_1} \frac{(x-1)\{n+(n-1)x\} dx}{x^2(n-x)}$$

and

$$\eta(x_1, n) - \eta(x_0, n) = \frac{1}{2(n-1)} \int_{x_0}^{x_1} \frac{\{B\tilde{Q}_3(x) - (n-x)^{n-1}\tilde{Q}_4(x)\} dx}{(x-1)^4 \sqrt{n-x}},$$

where

$$(2.14) \quad \begin{aligned} \tilde{Q}_3(z) &= (4n^2 + 2n - 3)z^3 - 8(n-1)(n^2 + 5n - 3)z^2 \\ &+ 3(16n^3 - 40n^2 + 24n - 3)z + 2n(4n-1)(4n-3), \end{aligned}$$

$$(2.15) \quad \begin{aligned} \tilde{Q}_4(z) &= (n-1)(2n-1)(2n-3)z^4 + (2n-3)(2n^2 - 13n + 8)z^3 \\ &+ 3(8n^3 - 26n^2 + 21n - 3)z^2 + n(28n^2 - 52n + 15)z + 6n^2(2n-1). \end{aligned}$$

Using these in the above inequality and introducing

$$(2.16) \quad \begin{aligned} G(x, x_0, n) &:= \frac{B\tilde{Q}_3(x) - (n-x)^{n-1}\tilde{Q}_4(x)}{2(n-1)(x-1)^4 \sqrt{n-x}} \\ &+ \frac{x_0^2 \sqrt{n-x_0} F_2(x_0)}{(1-x_0)^5} \frac{x-1}{x^2(n-x)} \left(x + \frac{n}{n-1}\right) \\ &+ (n-x_1)^{n-1} \left(x_1 + \frac{n}{n-1}\right) \frac{F_2(x)}{(x-1)^4 (n-x)^{n-1/2}}, \end{aligned}$$

$g'(x_0) < 0$ is equivalent to

$$(2.17) \quad J := \int_{x_0}^{x_1} G(x, x_0, n) dx > 0.$$

We can prove that

$$\int_{x_0}^{x_1} G(x, x_0, 2) dx > 0 \quad \text{for } 0 < x_0 < 1.$$

Now looking over the expression of $G(x, x_0, n)$, we divide the above integral J into the three parts as follows:

$$J = J_1 + J_2 + J_3,$$

$$(2.18) \quad \begin{aligned} J_1 &= \frac{x_0^2 \sqrt{n-x_0} F_2(x_0)}{(1-x_0)^5} \int_{x_0}^{x_1} \frac{x-1}{x^2(n-x)} \left(x + \frac{n}{n-1}\right) dx \\ &= \frac{x_0^2 \sqrt{n-x_0} F_2(x_0)}{(1-x_0)^5} \left\{ \log \frac{n-x_0}{n-x_1} - \frac{1}{n-1} \left(\frac{1}{x_0} - \frac{1}{x_1}\right) \right\}. \end{aligned}$$

$$(2.19) \quad \begin{aligned} J_2 &= \frac{1}{2(n-1)} \int_{x_0}^{x_1} \frac{1}{(x-1)^4 \sqrt{n-x}} \{ B\tilde{Q}_3(x) - (n-x)^{n-1} \tilde{Q}_4(x) \} dx \\ &= \eta(x_1, n) - \eta(x_0, n), \end{aligned}$$

$$(2.20) \quad J_3 = (n-x_1)^{n-1} \left(x_1 + \frac{n}{n-1}\right) \int_{x_0}^{x_1} \frac{F_2(x) dx}{(x-1)^4 (n-x)^{n-1/2}}.$$

In order to make easy the handling of J_2 we use the parameter $y = x - 1$, then we obtain by Lemma 2.2 in (IX)

$$(2.21) \quad \tilde{Q}_3(1+y) = \sum_{i=1}^3 a_i(n) y^i,$$

where

$$\begin{aligned} a_0 &= 72n^3 - 180n^2 + 144n - 36 = 36(n-1)^2(2n-1), \\ a_1 &= 32n^3 - 172n^2 + 206n - 66 = 2(n-1)(16n^2 - 70n + 33), \\ a_2 &= -8n^3 - 20n^2 + 70n - 33, \quad a_3 = 4n^2 + 2n - 3 \end{aligned}$$

and

$$(2.22) \quad \tilde{Q}_4(1+y) = \sum_{i=0}^4 b_i(n) y^i,$$

where

$$\begin{aligned} b_0 &= 72n^3 - 180n^2 + 144n - 36 = 36(n-1)^2(2n-1), \\ b_1 &= 104n^3 - 352n^2 + 350n - 102 = 2(n-1)(52n^2 - 124n + 51), \\ b_2 &= 60n^3 - 246n^2 + 294n - 99 = 3(20n^3 - 82n^2 + 98n - 33), \end{aligned}$$

$$b_3 = 20n^3 - 80n^2 + 99n - 36,$$

$$b_4 = 4n^3 - 12n^2 + 11n - 3 = (n-1)(4n^2 - 8n + 3).$$

Analogously, we have for $P_2(x)$ and $P_3(x)$

$$(2.23) \quad \begin{cases} P_2(1+y) = 12(n-1)^2 - 2(n-1)(2n+5)y + (2n+1)y^2, \\ P_3(1+y) = 12(n-1)^2 + 2(n-1)(4n-11)y + (2n^2 - 10n + 11)y^2 - (n-1)y^3. \end{cases}$$

Regarding J_2 and J_3 , we have the following Lemmas 2.3—Lemma 2.6, which will be proved in another paper ([24]).

LEMMA 2.3. *Regarding $\tilde{Q}_3(1+y)$ we have the following:*

- i) $\tilde{Q}_3(1+y)$ is $\nearrow \searrow$ in $-1 < y < 0$ and \searrow in $0 < y < n-1$ with $2 \leq n \leq 3.5$, and > 0 for $-1 \leq y \leq n-1$ with $2 \leq n \leq (5 + \sqrt{13})/4$, and > 0 for $-1 \leq y \leq 1$ and < 0 at $y = n-1$ with $(5 + \sqrt{13})/4 < n \leq 3.5$;
- ii) $\tilde{Q}_3(1+y)/y^4 \sqrt{1 - \frac{y}{n-1}}$ is \nearrow in $-1 < y < 0$ and positive for $-1 \leq y < 0$, tends to $+\infty$ as $y \rightarrow -0$ with $2 \leq n \leq 2.65$, and $\searrow \nearrow$ in $0 < y < n-1$, positive for $0 < y < n-1$, tends to $+\infty$ as $y \rightarrow +0$ or $y \rightarrow n-1$ with $2 \leq n < (5 + \sqrt{13})/4$, and \searrow in $0 < y < n-1$, positive for $0 < y \leq 1$, tends to $+\infty$ as $y \rightarrow +0$ and $-\infty$ as $y \rightarrow n-1$ with $(5 + \sqrt{13})/4 < n \leq 2.65$ (see Fig. 1).

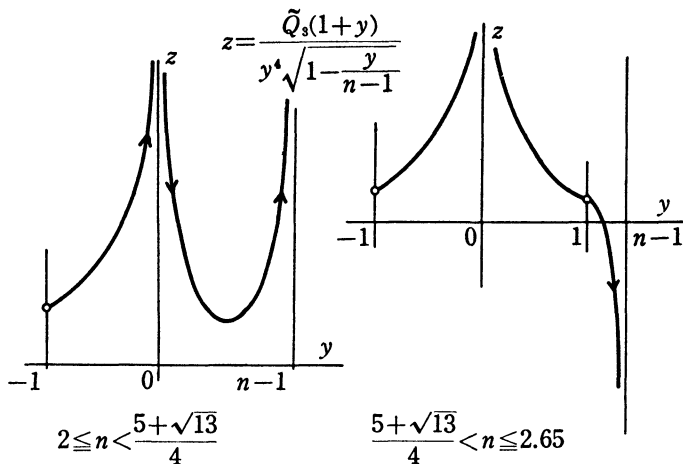


Fig. 1.

LEMMA 2.4. *Regarding $\tilde{Q}_4(1+y)$ we have the following:*

- i) $\tilde{Q}_4(1+y) > 0$ for $-1 \leq y \leq n-1$ with $n \geq 2$;

ii) $\frac{1}{y^4}\left(1-\frac{y}{n-1}\right)^{n-3/2} \tilde{Q}_4(1+y)$ is \nearrow in $-1 < y < 0$, \searrow in $0 < y < n-1$, positive for $-1 \leq y \leq n-1$, $\neq 0$, tends to $+\infty$ as $y \rightarrow 0$, with $2 \leq n \leq 2.5$.

LEMMA 2.5. Regarding $P_2(1+y)$ we have the following :

i) as a quadratic polynomial of y , its y -coordinate of symmetric axis $(n-1)(2n+5)/(2n+1) > n-1$ with $n \geq 2$, it takes its values $12(n-1)^2$ at $y=0$ and $(n-1)^2(3-2n)$ at $y=n-1$;

ii) $\frac{P_2(1+y)}{y^4\left(1-\frac{y}{n-1}\right)^{n-1/2}}$ is \nearrow in $-1 < y < 0$, positive for $-1 \leq y < 0$, tends to $+\infty$

as $y \rightarrow -0$, and \searrow in $0 < y < n-1$ with $n \geq 2$.

LEMMA 2.6. Regarding $P_3(1+y)$ we have the following :

i) $P_3(1+y)$ is \searrow in $-1 < y < n-1$, positive for $-1 \leq y \leq n-1$ with $2 \leq n \leq 2.722$;

ii) $\frac{P_3(1+y)}{y^4\sqrt{1-\frac{y}{n-1}}}$ is \nearrow in $-1 < y < 0$, tends to $+\infty$ as $y \rightarrow -0$,

and $\searrow \nearrow$ in $0 < y < n-1$, tends to $+\infty$ as $y \rightarrow +0$ or $y \rightarrow n-1$ with $2 \leq n \leq 2.64$.

Now, regarding the integral J_2 and J_3 we have

$$J_2 = \frac{(n-1)^{n-5/2}}{2} \left[\int_{-1}^{n-1} \frac{\tilde{Q}_3(1+y)dy}{y^4\sqrt{1-\frac{y}{n-1}}} - \int_{-1}^{n-1} \frac{1}{y^4} \left(1-\frac{y}{n-1}\right)^{n-3/2} \tilde{Q}_4(1+y)dy \right]$$

and

$$J_3 = \frac{(n-x_1)^{n-1}}{\sqrt{n-1}} \left(x_1 + \frac{n}{n-1}\right) \left[-\int_{-1}^{n-1} \frac{P_2(1+y)dy}{y^4\left(1-\frac{y}{n-1}\right)^{n-1/2}} + \int_{-1}^{n-1} \frac{P_3(1+y)dy}{y^4\sqrt{1-\frac{y}{n-1}}} \right]$$

in which the integrands in the brackets all tend to $+\infty$ as $y \rightarrow 0$. Therefore in order to evaluate J_2 and J_3 we need the following lemmas, which will be proved also in [24].

LEMMA 2.7. Regarding J_2 we have

$$\begin{aligned} & \int_{0.99}^{1.01} \frac{1}{(x-1)^4\sqrt{n-x}} \{B\tilde{Q}_3(x) - (n-x)^{n-1}\tilde{Q}_4(x)\} dx \\ & > \frac{4}{3}(n-1)^{n+1/2}(b'-b) + \frac{1}{3}(n-1)^{n-2}n(2n-1)(n^2-n-3) \\ & \times (\sqrt{n-0.99} - \sqrt{n-1.01}) + \frac{4}{3}(n-1)^{n-1} \\ & \times \left\{ \sqrt{n-0.99} \left(n - \frac{201}{200}\right)b - \sqrt{n-1.01} \left(n - \frac{199}{200}\right)b' \right\}, \end{aligned}$$

where

$b = b_6$ for $2 \leq n \leq 2.24$, $b = b_6$ for $2.24 < n \leq 2.40$ and $b' = b_7$,

$$b_5 = b_4 - \frac{n-2}{2(n-1)} b_3 - \frac{(n-2)(3-n)}{6(n-1)^2} \left(\frac{n-1}{n-0.99} \right)^{4-n} b_2 \\ - \frac{(n-2)(3-n)(4-n)}{24(n-1)^3} \left(b_1 - \frac{1}{50} b_2 + \frac{3}{10000} b_3 - \frac{1}{250000} b_4 \right) \\ - \frac{(n-2)(3-n)(4-n)(5-n)}{120(n-1)^4} b_0,$$

$$b_6 = b_4 - \frac{n-2}{2(n-1)} b_3 - \frac{(n-2)(3-n)}{6(n-1)^2} b_2 - \frac{(n-2)(3-n)(4-n)}{24(n-1)^3} \\ \times 1.00016 \times b_1 - \frac{(n-2)(3-n)(4-n)(5-n)}{120(n-1)^4} b_0,$$

$$b_7 = \left(\frac{n-1.01}{n-1} \right)^{n-2} b_4 - \frac{n-2}{2(n-1)} \left(\frac{n-1}{n-1.01} \right)^{3-n} \left(b_3 + \frac{1}{25} b_4 \right) \\ - \frac{(n-2)(3-n)}{6(n-1)^2} \left(\frac{n-1}{n-1.01} \right)^{4-n} \left(b_2 + \frac{3}{100} b_3 + \frac{3}{5000} b_4 \right) \times h \\ - \frac{(n-2)(3-n)(4-n)}{24(n-1)^3} \left(\frac{n-1}{n-1.01} \right)^{5-n} k \times b_1 \\ - \frac{(n-2)(3-n)(4-n)(5-n)}{120(n-1)^4} \left(\frac{n-1}{n-1.01} \right)^{6-n} \\ \times \left(b_0 + \frac{1}{10^2} b_1 + \frac{1}{10^4} b_2 + \frac{1}{10^6} b_3 + \frac{1}{10^8} b_4 \right), \\ \left\{ \begin{array}{l} k=1 \quad \text{for } 2 \leq n \leq 2.2413 \dots, \\ 1.002 \quad \text{for } 2.2413 \dots < n < 2.32, \\ 1.0034 \quad \text{for } 2.32 \leq n \leq 2.4, \end{array} \right. \\ \left\{ \begin{array}{l} h = \left(\frac{n-1.01}{n-1} \right)^{4-n} \quad \text{for } 2 \leq n < 2.2413 \dots, \\ 1 \quad \text{for } 2.2413 \dots < n \leq 2.4. \end{array} \right.$$

LEMMA 2.8. Reading J_3 we have

$$\int_{0.99}^{1.01} \frac{F_2(x) dx}{(1-x)^4 (n-x)^{n-1/2}} > \frac{n(n^2-n+1)}{21\sqrt{n-1}} \left\{ 1 - \left(\frac{n-1}{n-0.99} \right)^{7/2} \right\} \\ + \frac{n}{24(n-1)^{5/2}(n-3/2)} \left\{ \left(\frac{n-1}{n-1.01} \right)^{n-3/2} - 1 \right\} \times b_{10},$$

where

$$b_{10} = 3.9202n^4 - 11.780001n^3 + 15.680498n^2 - 11.740299n + 3.919002 \quad \text{for } n \geq 2.$$

PROPOSITION 2. Regarding $\rho(x, x_1)$ defined by (2.9) we have

$$\rho(x_0, x_1) > 0 \quad \text{for } 0 < x_0 < 1 < x_1 < n, \quad x_1 = X_n(x_0)$$

with $n \geq 2$.

Proof. By (2.11), it is sufficient to show

$$g'(x_0) < 0 \quad \text{for } 0 < x_0 < 1,$$

which is held by Lemma 2.1 for $n \geq 2.4$. For $2 \leq n \leq 2.4$, we proved this inequality by showing that (2.17) holds by means of numerical evaluation of J by computers in which we computed J_1, J_2 and J_3 for $0.01 \leq x_0 \leq 0.99$ and $2 \leq n \leq 2.41$ with step 1/100 and obtained $J > 0$ for these values of x_0 and n , from which we see that this inequality holds for $0 < x_0 < 1$ and $2 \leq n \leq 2.4$ in general, by taking the properties of J_1, J_2, J_3 by Lemma 2.3—Lemma 2.8 into consideration.

Q. E. D.

As the next step, we wish to prove $\rho(x, x_1) > 0$ for $x_0 < x < 1$, which corresponds to (1.18) in the proof of Proposition 1. If this inequality does not hold, then there exist ξ_1, ξ_2 such that $x_0 < \xi_1 \leq \xi_2 < 1$,

$$\rho(\xi_1, x_1) = \rho(\xi_2, x_1) = 0,$$

and

$$\frac{\partial \rho(x, x_1)}{\partial x} \leq 0 \quad \text{at } x = \xi_1 \quad \text{and} \quad \frac{\partial \rho(x, x_1)}{\partial x} \geq 0 \quad \text{at } x = \xi_2$$

by Lemma 2.1 and Proposition 2. From (2.1) and (2.9) we obtain

$$\begin{aligned} \frac{\partial \rho(x, x_1)}{\partial x} &= \frac{N(X, x_1)}{(X-1)^4(n-X)^{n+1/2}} \frac{\partial X}{\partial x} - \frac{N(x, x_1)}{(1-x)^4(n-x)^{n+1/2}} \\ &= -\frac{1-x}{x(n-x)} \left[\frac{XN(X, x_1)}{(X-1)^5(n-X)^{n-1/2}} + \frac{xN(x, x_1)}{(1-x)^5(n-x)^{n-1/2}} \right] \\ &= -\frac{1-x}{x^2(n-x)^2} \left[\frac{X^2N(X, x_1)}{(X-1)^5\sqrt{n-X}} + \frac{x^2N(x, x_1)}{(1-x)^5\sqrt{n-x}} \right], \end{aligned}$$

i. e.

$$(2.24) \quad \frac{\partial p(x, x_1)}{\partial x} = -\frac{1-x}{x^2(n-x)^n} V(x, x_1) \quad \text{for } 0 < x < 1,$$

by (7.10) in (III). Hence, the above inequalities for ξ_1 and ξ_2 become

$$(2.25) \quad V(\xi_1, x_1) \geq 0 \quad \text{and} \quad V(\xi_2, x_1) \leq 0.$$

Therefore, if we can prove that

$$(2.26) \quad \frac{\partial V(x, x_1)}{\partial x} > 0 \quad \text{for } x_0 < x < 1,$$

then it implies that

$$\xi_1 = \xi_2 \quad \text{and} \quad V(\xi_1, x_1) = 0$$

and

$$\rho(x, x_1) > 0 \quad \text{for } x_0 < x < \xi_1 \text{ and } \xi_1 < x < 1,$$

which also implies $I > 0$ by (2.7) and (2.9). In the following we shall try to prove (2.26).

§ 3. $\partial V(x, x_1) / \partial x$.

LEMMA 3.1. *Setting $x = 1 - t$ and $X_n(x) = 1 + s$ near $x = 1$, we have*

$$(3.1) \quad s = t + \frac{2(n-2)}{3(n-1)}t^2 + \frac{4(n-2)^2}{9(n-1)^2}t^3 + \dots$$

Proof. From $x(n-x)^{n-1} = X(n-X)^{n-1}$, we have

$$(1-t)\left(1 + \frac{t}{n-1}\right)^{n-1} = (1+s)\left(1 - \frac{s}{n-1}\right)^{n-1},$$

i. e.

$$\begin{aligned} & 1 - \frac{n}{2(n-1)}t^2 - \frac{n(n-2)}{3(n-1)^2}t^3 - \frac{n(n-2)(n-3)}{8(n-1)^3}t^4 - \dots \\ & = 1 - \frac{n}{2(n-1)}s^2 + \frac{n(n-2)}{3(n-1)^2}s^3 - \frac{n(n-2)(n-3)}{8(n-1)^3}s^4 + \dots \end{aligned}$$

By (8.12) in (III), we can put

$$s = t + \frac{2(n-2)}{3(n-1)}t^2 + bt^3 + \dots$$

and substituting this expression into the above equality we obtain easily

$$b = \frac{4(n-2)^2}{9(n-1)^2}.$$

Q. E. D.

LEMMA 3.2. *Near $x = 1$, we have*

$$(3.2) \quad \frac{1}{B} V(x, x_1) = \frac{n(n^2 - n + 1)C}{3\sqrt{n-1}(1-x)} - \frac{n(n-2)(n^2 - n + 1)C}{9(n-1)^{3/2}} - \frac{n\{144(2n-1) + (n^2 - n + 1)(32n^2 - 128n + 137)C\}}{216(n-1)^{5/2}}(1-x) + \dots,$$

where $C = \log(n-1) + 1 - \tilde{\lambda}(x_1) = \lambda(1) - \tilde{\lambda}(x_1) > 0$.

Proof. Setting $x = 1-t$ and $X = X_n(x) = 1+s$, we obtain

$$\begin{aligned} \frac{1}{B} F_2(1-t) &= \frac{n(n^2-n+1)}{6(n-1)} t^4 + \frac{n(n-2)(6n^2-7n+7)}{60(n-1)^2} t^5 \\ &+ \frac{n(n-2)(n-3)(4n^2-6n+5)}{120(n-1)^3} t^6 + \dots \end{aligned}$$

by an analogous computation as the one in § 8 of (III), and

$$\begin{aligned} \frac{1}{B} f_0(1-t) &= -\frac{n(2n-1)}{6(n-1)} t^3 - \frac{n(n-2)(3n-1)}{12(n-1)^2} t^4 + \dots, \\ \frac{1}{B} \{B - \phi(1-t)\} &= \frac{n}{2(n-1)} t^2 + \frac{n(n-2)}{3(n-1)^2} t^3 + \dots, \\ \frac{x^2}{\sqrt{n-x}} &= \frac{1}{\sqrt{n-1}} \left\{ 1 - \frac{4n-3}{2(n-1)} t + \frac{8n^2-8n+3}{8(n-1)^2} t^2 + \dots \right\}, \\ \lambda(1-t) &= \log(n-1) + 1 + \frac{1}{2(n-1)^2} t^2 - \frac{2}{3(n-1)^3} t^3 + \dots. \end{aligned}$$

Hence, we obtain

$$\begin{aligned} \frac{x^2 N(x, x_1)}{B(1-x)^5 \sqrt{n-x}} &= \frac{1}{\sqrt{n-1}} \left\{ 1 - \frac{4n-3}{2(n-1)} t + \frac{8n^2-8n+3}{8(n-1)^2} t^2 + \dots \right\} \\ &\times \left[\frac{n-1+t}{t} \left\{ \frac{n(n^2-n+1)}{6(n-1)} + \frac{n(n-2)(6n^2-7n+7)}{60(n-1)^2} t \right. \right. \\ &+ \left. \left. \frac{n(n-2)(n-3)(4n^2-6n+5)}{120(n-1)^3} t^2 + \dots \right\} \left\{ C + \frac{1}{2(n-1)^2} t^2 \right. \right. \\ &- \left. \left. \frac{2}{3(n-1)^2} t^3 + \dots \right\} - \frac{n(2n-1)}{2(n-1)} - \frac{n(n-2)(3n-1)}{4(n-1)^2} t + \dots \right. \\ &+ \left. 2n \left\{ \frac{n}{2(n-1)} + \frac{n(n-2)}{3(n-1)^2} t + \dots \right\} \right] \\ &= \frac{1}{\sqrt{n-1}} \left\{ 1 - \frac{4n-3}{2(n-1)} t + \frac{8n^2-8n+3}{8(n-1)^2} t^2 + \dots \right\} \\ &\times \left[\frac{n(n^2-n+1)C}{6t} + \frac{n(6n^3-9n^2+11n-4)C}{60(n-1)} + \frac{n}{2(n-1)} \right. \\ &+ \left. \left(\frac{n(4n-5)}{12(n-1)^2} + \frac{n(n-2)(4n^3-6n^2+9n-1)C}{120(n-1)^2} \right) t + \dots \right], \end{aligned}$$

i. e.

$$(3.3) \quad \frac{\sqrt{n-1}x^2N(x, x_1)}{B(1-x)^5\sqrt{n-x}} = \frac{n(n^2-n+1)C}{6t} + \frac{n}{2(n-1)} - \frac{n(14n^3-26n^2+24n-11)C}{60(n-1)} - \left\{ \frac{n(2n-1)}{3(n-1)^2} + \frac{n(n^2-n+1)C}{48(n-1)^2} \right\} t + \dots$$

We obtain analogously

$$(3.3)' \quad \frac{\sqrt{n-1}X^2N(X, x_1)}{B(X-1)^5\sqrt{n-X}} = \frac{n(n^2-n+1)C}{6s} - \frac{n}{2(n-1)} + \frac{n(14n^3-26n^2+24n-11)C}{60(n-1)} - \left\{ \frac{n(2n-1)}{3(n-1)^2} + \frac{n(n^2-n+1)C}{48(n-1)^2} \right\} s + \dots$$

Therefore, using (3.1) and (2.1) we obtain

$$\begin{aligned} \frac{\sqrt{n-1}}{B} V(x, x_1) &= \frac{n(n^2-n+1)C}{6} \left(\frac{1}{t} + \frac{1}{s} \right) \\ &\quad - \left\{ \frac{n(2n-1)}{3(n-1)^2} + \frac{n(n^2-n+1)C}{48(n-1)^2} \right\} (t+s) + \dots \\ &= \frac{n(n^2-n+1)C}{6t} \left\{ 2 - \frac{2(n-2)}{3(n-1)} t - \frac{8(n-2)^2}{9(n-1)^2} t^2 + \dots \right\} \\ &\quad - \left\{ \frac{n(2n-1)}{3(n-1)^2} + \frac{n(n^2-n+1)C}{48(n-1)^2} \right\} (2t + \dots) \\ &= \frac{n(n^2-n+1)C}{3t} - \frac{n(n-2)(n^2-n+1)C}{9(n-1)} \\ &\quad - \frac{n \{ 144(2n-1) + (n^2-n+1)(32n^2-128n+137)C \}}{216(n-1)^2} t + \dots, \end{aligned}$$

which implies this lemma.

Q. E. D.

LEMMA 3.3. We have for $1 < x_1 < n$

- i) $\lim_{x \rightarrow 1-0} V(x, x_1) = +\infty$ with $n > 1$;
- ii) $\lim_{x \rightarrow 1-0} (1-x)V(x, x_1) = \frac{Bn(n^2-n+1)C}{3\sqrt{n-1}}$ with $n > 1$;
and $(1-x)V(x, x_1)$ is \nearrow at $x=1$ with >2 ;
- iii) $\lim_{x \rightarrow 1-0} \frac{\partial \rho(x, x_1)}{\partial x} = -\frac{n(n^2-n+1)C}{3(n-1)^{3/2}} < 0$,

where $C = \lambda(1) - \tilde{\lambda}(x_1) = \log \frac{n-1}{n-x_1} - \frac{x_1-1}{(n-1)x_1} > 0$.

Proof. i) and ii) are evident from Lemma 3.2. Next, from (2.24) we obtain

$$\begin{aligned} \lim_{x \rightarrow 1-0} \frac{\partial \rho(x, x_1)}{\partial x} &= -\frac{1}{(n-1)^n} \lim_{x \rightarrow 1-0} \{(1-x)V(x, x_1)\} \\ &= -\frac{n(n^2-n+1)C}{3(n-1)^{3/2}} < 0. \end{aligned}$$

Q. E. D.

Now, we compute $\partial V(x, x_1)/\partial x$. Regarding the functions in (1.2), we have

$$\left(\frac{x^2\sqrt{n-x}}{(1-x)^5}\right)' = \frac{x\{4n+(6n-5)x-5x^2\}}{2(1-x)^6\sqrt{n-x}},$$

$$F_2'(x) = -2B\{(2n+1)x - (2n^2+5n-4)\} - (n-x)^{n-2}Q_3(x),$$

where

$$Q_3(x) = 2n^2(n+2) + n(n-13)x + 2(n^3-n^2-n+4)x^2 - (n-1)(n+2)x^3$$

((3.1) and (3.2) in (VII)),

$$\tilde{\lambda}'(x) = -\frac{(x-1)\{n+(n-1)x\}}{(n-1)x^2(n-x)}$$

(Lemma 7.1 in (III)), from which we obtain

$$\begin{aligned} (3.4) \quad &\left(\frac{x^2\sqrt{n-x}F_2(x)}{(1-x)^5} \{\tilde{\lambda}(x) - \tilde{\lambda}(x_1)\}\right)' \\ &= \frac{\{n+(n-1)x\}F_2(x)}{(n-1)(1-x)^4\sqrt{n-x}} + \frac{xW(x, n)\{\tilde{\lambda}(x) - \tilde{\lambda}(x_1)\}}{2(1-x)^6\sqrt{n-x}}, \end{aligned}$$

where

$$(3.5) \quad W(x, n) := -BW_4(x, n) + (n-x)^{n-1}W_5(x, n) (=W(x)),$$

$$\begin{aligned} (3.6) \quad W_4(x, n) &:= 4n(4n-1)(4n-3) + (72n^3 - 236n^2 + 146n - 15)x \\ &\quad - (16n^3 + 76n^2 - 190n + 71)x^2 + (16n^2 + 14n - 33)x^3 \\ &\quad - (2n+1)x^4 (=W_4(x)), \end{aligned}$$

$$\begin{aligned} (3.7) \quad W_5(x, n) &:= 12n^2(2n-1) + 3n(16n^2 - 36n + 9)x \\ &\quad + 3(12n^3 - 50n^2 + 52n - 5)x^2 + (8n^3 - 70n^2 + 130n - 71)x^3 \\ &\quad + (4n^3 - 18n^2 + 44n - 33)x^4 - (n-1)(2n-1)x^5 (=W_5(x)). \end{aligned}$$

By Lemma 2.1 in (IX) we have

$$\eta'(x, n) = \frac{1}{2(n-1)(1-x)^4\sqrt{n-x}} \{B\tilde{Q}_3(x, n) - (n-x)^{n-1}\tilde{Q}_4(x, n)\},$$

$$\begin{aligned}\tilde{Q}_3(x, n) &= 2n(4n-1)(4n-3) + 3(16n^3 - 40n^2 + 24n - 3)x \\ &\quad - 8(n-1)(n^2 + 5n - 3)x^2 + (4n^2 + 2n - 3)x^3 (= \tilde{Q}_3(x)), \\ \tilde{Q}_4(x, n) &= 6n^2(2n-1) + n(28n^2 - 52n + 15)x \\ &\quad + 3(8n^3 - 26n^2 + 21n - 3)x^2 + (2n-3)(2n^2 - 13n + 8)x^3 \\ &\quad + (n-1)(2n-1)(2n-3)x^4 (= \tilde{Q}_4(x))\end{aligned}$$

and hence

$$\begin{aligned}V'(x, x_1) &= \frac{\partial}{\partial x} V(x, x_1) = \frac{\{n + (n-1)x\}F_2(x)}{(n-1)(1-x)^4\sqrt{n-x}} \\ &\quad + \frac{xW(x)\{\tilde{\lambda}(x) - \tilde{\lambda}(x_1)\}}{2(1-x)^6\sqrt{n-x}} - \frac{B\tilde{Q}_3(x) - (n-x)^{n-1}\tilde{Q}_4(x)}{2(n-1)(1-x)^4\sqrt{n-x}} \\ &\quad + \left[\frac{\{n + (n-1)X\}F_2(X)}{(n-1)(X-1)^4\sqrt{n-X}} + \frac{XW(X)\{\tilde{\lambda}(X) - \tilde{\lambda}(x_1)\}}{2(X-1)^6\sqrt{n-X}} \right. \\ &\quad \left. - \frac{B\tilde{Q}_3(X) - (n-X)^{n-1}\tilde{Q}_4(X)}{2(n-1)(X-1)^4\sqrt{n-X}} \right] \frac{1-x}{x(n-x)} \cdot \frac{X(n-X)}{X-1}.\end{aligned}$$

Carefully arranging the right hand side, we obtain the following important formula :

$$\begin{aligned}(3.8) \quad \frac{x(n-x)}{1-x} \frac{\partial V(x, x_1)}{\partial x} &= \frac{x^2\sqrt{n-x}W(x, n)}{2(1-x)^7} \{\tilde{\lambda}(x) - \tilde{\lambda}(x_1)\} \\ &\quad + \frac{x\sqrt{n-x}S(x, n)}{2(n-1)(1-x)^6} + \frac{X^2\sqrt{n-X}W(X, n)}{2(X-1)^7} \{\tilde{\lambda}(X) - \tilde{\lambda}(x_1)\} \\ &\quad + \frac{X\sqrt{n-X}S(X, n)}{2(n-1)(X-1)^6},\end{aligned}$$

where $X = X_n(x)$ and

$$(3.9) \quad S(x, n) := -BS_3(x, n) + (n-x)^{n-1}S_4(x, n) (= S(x)),$$

$$(3.10) \quad S_3(x, n) := 4n(4n-1)(4n-3) + 3(24n^3 - 68n^2 + 42n - 5)x \\ - 2(8n^3 + 20n^2 - 15n + 20)x^2 + (8n^2 - 5)x^3 (= S_3(x)),$$

$$(3.11) \quad S_4(x, n) := 12n^2(2n-1) + 3n(16n^2 - 32n + 9)x \\ + 3(12n^3 - 42n^2 + 37n - 5)x^2 + (8n^3 - 52n^2 + 87n - 40)x^3 \\ + (n-1)(4n^2 - 10n + 5)x^4.$$

Looking over the right hand side of (3.8), we see that if we have

$$(3.12) \quad W(x, n) > 0 \quad \text{for } 0 < x < n, \quad x \neq 1,$$

then it is increasing with respect to x_1 , since

$$\tilde{\lambda}'(x_1) = -\frac{(x_1-1)\{n+(n-1)x_1\}}{(n-1)x_1^2(n-x_1)} < 0 \quad \text{for } 1 < x_1 < n.$$

Furthermore, if (3.12) holds, we shall obtain

$$\frac{\partial V(x, x_1)}{\partial x} > 0$$

by proving that

$$(3.13) \quad \Psi(x, n) := -\frac{x^2\sqrt{n-x}W(x, n)}{(1-x)^7} \{\tilde{\lambda}(X_n(x)) - \tilde{\lambda}(x)\} \\ + \frac{x\sqrt{n-x}S(x, n)}{(n-1)(1-x)^6} + \frac{X\sqrt{n-X}S(X, n)}{(n-1)(X-1)^6} > 0 \quad \text{for } 0 < x < 1.$$

Remark. By Lemma 4.1 in (IX), $\tilde{\lambda}(X_n(x)) - \tilde{\lambda}(x)$ is decreasing in $0 < x < 1$ and positive there and

$$\lim_{x \rightarrow +0} \tilde{\lambda}(X_n(x)) - \tilde{\lambda}(x) = +\infty, \quad \tilde{\lambda}(X_n(1)) - \tilde{\lambda}(1) = 0.$$

§ 4. Some properties of $W(x, n)$.

LEMMA 4.1. $W(0, n) > 0$ for $n \geq 2$.

Proof. From (3.5), (3.6) and (3.7) we have

$$W(0, n) = -4Bn(4n-1)(4n-3) + 12n^{n+1}(2n-1),$$

and we shall prove the following inequality:

$$(4.1) \quad e_{n-1} := \left(\frac{n}{n-1}\right)^{n-1} > h(n) := \frac{(4n-1)(4n-3)}{3n(2n-1)} \quad \text{for } n \geq 2.$$

We see easily that (4.1) holds for $n=2$ and as $n \rightarrow \infty$ and e_{n-1} and $h(n)$ are increasing in $2 < n < \infty$. If (4.1) does not hold, there exist n_1 and n_2 such that $2 < n_1 \leq n_2 < \infty$,

$$e_{n-1} = h(n) \quad \text{at } n = n_1, n_2 \text{ and} \\ \log \frac{n}{n-1} - \frac{1}{n} \leq \frac{h'}{h} = \frac{32n^2 - 32n + 10}{(2n-1)(4n-1)(4n-3)} - \frac{1}{n} \quad \text{at } n = n_1 \\ \geq \quad \text{at } n = n_2.$$

On the other hand, since we have

$$\log \frac{n}{n-1} = \frac{1}{n} + \frac{1}{2n^2} + \frac{1}{3n^3} + \dots < \frac{6n^2 - 3n - 1}{6n^2(n-1)} \quad \text{for } n > 1,$$

we consider the inequality :

$$\frac{6n^2-3n-1}{6n^2(n-1)} \leq \frac{32n^2-32n+10}{(2n-1)(4n-1)(4n-3)},$$

which is equivalent to

$$8n^3-24n^2+13n-3 \geq 0.$$

We see easily that this cubic inequality in n holds for $n \geq 2.4$, which implies $n_2 < 2.4$. By numerical computation we have the following data :

n	e_{n-1}	$h(n)$
2	2	35/18=1.94
2.1	2.036616...	39.96/3 × 2.1 × 3.2 = 1.982142...
2.2	2.069615...	45.24/3 × 2.2 × 3.4 = 2.016042...
2.3	2.099519...	50.84/3 × 2.3 × 3.6 = 2.046698...
2.4	2.126750...	56.76/3 × 2.4 × 3.8 = 2.074561...

which show that $e_{n-1} > h(n)$ for $2 \leq n \leq 2.4$, and so $2.4 < n_1$. Thus, we reach a contradiction and (4.1) has to hold. Q. E. D.

LEMMA 4.2. $W(n, n) > 0$ for $n > 3/2$.

Proof. From (3.5) and (3.6) we have

$$W(n, n) = -BW_4(n, n) = Bn(n-1)^3(2n-3) > 0 \quad \text{for } n > 3/2.$$

Q. E. D.

LEMMA 4.3. Near $x=1$, we have

$$W(x, n) = \frac{B}{3} n(n^2-n+1)(x-1)^4 + \dots.$$

Proof. Setting $x=1+y$, we obtain from (3.6) and (3.7)

$$(4.2) \quad W_4(1+y, n) = 120n^3 + 20(n-1)^2(2n-13)y - 4(n-1)(4n^2+11n-44)y^2 + (16n^2+6n-37)y^3 - (2n+1)y^4,$$

$$(4.3) \quad W_5(1+y, n) = 120(n-1)^3 + 20(n-1)^2(8n-19)y + 4(n-1)(21n^2-101n+109)y^2 + 3(8n^3-54n^2+112n-71)y^3 + (n-2)(4n^2-20n+19)y^4 - (n-1)(2n-1)y^5.$$

Hence, we obtain

$$\begin{aligned} \frac{1}{B}W(1+y, n) &= -W_4(1+y, n) + \left(1 - \frac{y}{n-1}\right)^{n-1}W_5(1+y, n) \\ &= -W_4(1+y) + \left\{1 - y + \frac{n-2}{2(n-1)}y^2 - \frac{(n-2)(n-3)}{6(n-1)^2}y^3 \right. \\ &\quad \left. + \frac{(n-2)(n-3)(n-4)}{24(n-1)^3}y^4 + \dots\right\}W_5(1+y) \\ &= \frac{n(n^2-n+1)}{3}y^4 + \dots, \end{aligned}$$

which implies this lemma.

Q. E. D.

LEMMA 4.4. $W_5(x, n) > 0$ for $0 \leq x \leq n$ with $n \geq 2$.

Proof. Since we have (3.7) and (4.3)

$$(4.4) \quad \begin{cases} W_5(0) = 12n^2(2n-1), & W_5(1) = 120(n-1)^3, \\ W_5(n) = 2n^7 - 7n^6 + 9n^5 - 5n^4 + n^3 = n^3(n-1)^3(2n-1), \end{cases}$$

which are all positive for $n > 1$. Therefore, we shall show that $W_5(x) > 0$ for $0 \leq x \leq n$ with $n \geq 2$. For simplicity, setting

$$(4.5) \quad \begin{cases} a_0 = n^2(2n-1), & a_1 = n(16n^2 - 36n + 9) \\ a_2 = 12n^3 - 50n^2 + 52n - 5 = (2n-5)(6n^2 - 10n + 1), \\ a_3 = 8n^3 - 70n^2 + 130n - 71, & a_4 = 4n^3 - 18n^2 + 44n - 33, \\ a_5 = (n-1)(2n-1) = 2n^2 - 3n + 1, \end{cases}$$

we have

$$(4.6) \quad W_5(x, n) = 12a_0 + 3a_1x + 3a_2x^2 + a_3x^3 + a_4x^4 - a_5x^5$$

First, we consider the quadratic polynomial of x :

$$\frac{1}{6}W_5^{(2)}(x) = a_3 + 4a_4x - 10a_5x^2,$$

We have $a_5 > 0$ for $n > 1$ and $a_4 > 0$ for $n \geq 2$, and easily can show

$$0 < \frac{a_4}{5a_5} < n \quad \text{for } n \geq 2.$$

We have

$$(4.7) \quad \begin{aligned} D(n) &:= (\text{its discriminant})/8 = 2a_4^2 + 5a_3a_5 \\ &= 32n^6 - 208n^5 + 532n^4 - 1306n^3 + 3238n^2 - 4093n + 1823 \end{aligned}$$

and $D'(n)$ is $\searrow \nearrow$ in $2 < n < \infty$, and $D'(2) = -285$, $D'(3) = -55$ and $D'(3.1) = 647.65392$. Hence $D(n)$ is $\searrow \nearrow$ in $2 < n < \infty$. Since we have

$$\begin{aligned} D(2) &= 45, & D(2.11) &= 3.8156 \dots, & D(2.12) &= -0.9263 \dots, \\ D(3.39) &= -16.1886 \dots, & D(3.40) &= 28.1905 \dots, \end{aligned}$$

hence

$$\begin{aligned} D(n) &> 0 && \text{for } 2 \leq n < 2.11 \dots \text{ and } 3.39 \dots < n < \infty, \\ D(n) &< 0 && \text{for } 2.11 \dots < n < 3.39 \dots. \end{aligned}$$

We see that $a_3(n)$ is $\searrow \nearrow$ in $2 < n < \infty$ and $a_3(2) = -27$, $a_3(6.4) = -9.048$, $a_3(6.5) = 13.5$ and hence

$$\begin{aligned} a_3(n) &< 0 && \text{for } 2 \leq n < 6.4 \dots \text{ and} \\ a_3(n) &> 0 && \text{for } n > 6.4 \dots \text{ and} \\ W_5^{(3)}(n) &= -6(4n^4 + 34n^3 - 96n^2 + 2n + 71) < 0 && \text{for } n \geq 2. \end{aligned}$$

i) Case $2 \leq n \leq 2.11 \dots$. From the above argument, the cubic polynomial of x :

$$\frac{1}{2} W_5''(x) = 3a_2 + 3a_3x + 6a_4x^2 - 10a_5x^3$$

is $\searrow \nearrow \searrow$ in $0 < x < n$. Since $a_2(n) < 0$ for $2 \leq n < 2.5$, we consider its value at the root γ of $W_5^{(3)}(x) = 0$:

$$\gamma = \frac{2a_4 + \sqrt{2(2a_4a_4 + 5a_3a_5)}}{10a_5},$$

which becomes

$$\frac{1}{5a_5} [4a_4^3 + 15a_3a_4a_5 + 75a_2a_5^2 + \sqrt{2(2a_4^2 + 5a_3a_4)^{3/2}}],$$

and, using that $a_3(n)$ is \searrow in $a < n < 4$, we can prove the quantity in the brackets is negative for $2 \leq n \leq 2.11 \dots$. Thus, we see that $W_5''(x) < 0$ for $0 \leq x \leq n$ and so the graph of $W_5(x)$ is convex upward and so (4.4) implies $W_5(x) > 0$ for $0 \leq x \leq n$.

ii) Case $2.11 \dots < n < 3.39 \dots$ ($D(n) < 0$). $W_5^{(3)}(x) < 0$ for $-\infty < x < +\infty$ and so $W_5''(x)$ is \searrow in $0 < x < n$. When $2.11 \dots < n \leq 2.5$, $W_5''(x) < 0$ for $0 < x \leq n$ and so we have $W_5(x) > 0$. When $2.5 < n < 3.39 \dots$, $W_5'(x)$ is $\nearrow \searrow$ or \nearrow in $0 < x < n$. Since we have

$$\begin{aligned} W_5'(0) &= 3a_1 > 0 && \text{for } n \geq 2, \\ W_5'(n) &= 6n^6 - 33n^5 + 33n^4 + 6n^3 - 9n^2 - 3n \\ &= 3n(n-1)^2(2n^3 - 7n^2 - 5n - 1) \end{aligned}$$

and $2n^3 - 7n^2 - 5n - 1$ is $\searrow \nearrow$ in $2 < n < \infty$, -23 at $n=2$, $-1.1583 \dots$ at $n=4.13$, $0.2386 \dots$ at $n=4.14$. Therefore $W'_5(n) < 0$ for $2 \leq n < 4.13 \dots$. Hence we see that $W_5(x)$ is $\nearrow \searrow$ in $0 < x < n$ with $2.5 < n < 3.39 \dots$ and so (4.4) implies also $W_5(x) > 0$ for $0 \leq x \leq n$.

iii) Case $3.39 \dots \leq n < \infty$. $W_5''(x)$ is $\searrow \nearrow \searrow$ or $\nearrow \searrow$ in $0 < x < n$ with $3.39 \dots \leq n < 6.4 \dots$ or $6.4 \dots \leq n < \infty$ respectively. We have

$$W_5''(0) = 6a_2 > 0 \quad \text{for } n > 2.5,$$

and

$$W_5''(n) = 2(4n^6 - 54n^4 + 80n^3 + 42n^2 - 57n - 15) \text{ is } \searrow \nearrow \text{ in } 2 < n < \infty, < 0$$

$$\text{for } 2 \leq n < 11.7 \dots \text{ and } > 0 \text{ for } n > 11.7 \dots.$$

Now, for the case $3.39 \dots \leq n \leq 6.4 \dots$, we consider the value of $W_5''(x)$ at the other root of $W_5^{(3)}(x) = 0$:

$$\delta = \frac{2a_4 - \sqrt{2(2a_4^2 + 5a_3a_5)}}{10a_5},$$

which becomes

$$\frac{1}{5a_5} [4a_4^3 + 15a_3a_4a_5 + 75a_2a_3^2 - \sqrt{2(2a_4^2 + 5a_3a_5)^{3/2}}].$$

Since we have that

$$4a_4^3 + 15a_3a_4a_5 + 75a_2a_3^2$$

$$= 256n^9 - 2496n^8 + 13440n^7 - 47976n^6 + 111984n^5 - 208542n^4$$

$$+ 368072n^3 - 490365n^2 + 364497n - 108978,$$

which is \nearrow in $3.3 < n < \infty$, and $D(n)$ is \nearrow in $3.1 < n < \infty$, and computed the values of $4a_4^3 + 15a_3a_4a_5 + 75a_2a_3^2$ and $\sqrt{2}D^{3/2}$ for $3.39 \leq n \leq 6.5$ with step $1/100$, we obtain

$$4a_4^3 + 15a_3a_4a_5 + 75a_2a_3^2 - \sqrt{2}D^{3/2} > 0 \quad \text{for } 3.39 \dots \leq n \leq 6.5.$$

Therefore, $W_5'(x) = 3a_1 + 6a_2x + 3a_3x^2 + 4a_4x^3 - 5a_5x^4$ is $\nearrow \searrow$ in $0 < x < n$. We have $a_1 > 0$ for $n \geq 2$. Therefore $W_5(x)$ is $\nearrow \searrow$ or \nearrow in $0 < x < n$, which implies $W_5(x) > 0$ for $0 \leq x \leq n$ by (4.4).

Last, we consider the case $6.4 \dots < n < \infty$. In this case $W_5''(x)$ is $\nearrow \searrow$ in $0 < x < n$ and $W_5''(0) > 0$. Hence $W_5'(x)$ is $\nearrow \searrow$ or \nearrow in $0 < x < n$. We have $W_5'(0) > 0$ and $W_5'(n) > 0$. Therefore $W_5'(x) > 0$ for $0 \leq x \leq n$, which implies $W_5(x) > 0$ for $0 \leq x \leq n$ by (4.4). Thus, we have proved

$$W_5(x, n) > 0 \quad \text{for } 0 \leq x \leq n \text{ with } n \geq 2.$$

Q. E. D.

LEMMA 4.5. *We have*

$$W(x, n) = -BW_4(x, n) + (n-x)^{n-1}W_5(x, n) > 0$$

for $0 \leq x \leq n$, $x \neq 1$, with $n \geq 2$.

Proof. If the above inequality does not hold, then there exist ξ_1 , ξ_2 and η_1 , η_2 such that

$$(4.8) \quad \begin{cases} 0 < \xi_1 \leq \xi_2 < 1 \quad \text{and} \quad 1 < \eta_1 \leq \eta_2 < n \\ W(\xi_i) = W(\eta_i) = 0, \quad i=1, 2, \\ W'(\xi_1) \leq 0, \quad W'(\xi_2) \geq 0 \quad \text{and} \quad W'(\eta_1) \leq 0, \quad W'(\eta_2) \geq 0, \end{cases}$$

by Lemma 4.1—Lemma 4.3. By Lemma 4.4, the last conditions are equivalent to

$$\begin{aligned} (n-1)W_4(x)W_5(x) - (n-x)(W_4(x)W_5'(x) - W_4'(x)W_5(x)) \\ \geq 0 \quad \text{at } x = \xi_1, \eta_1 \quad \text{and} \quad \leq 0 \quad \text{at } x = \xi_2, \eta_2. \end{aligned}$$

Now, for simplicity, setting

$$(4.9) \quad \begin{cases} b_0 = n(4n-1)(4n-3), \quad b_1 = 72n^3 - 236n^2 + 146n - 15, \\ b_2 = 16n^3 + 76n^2 - 190n + 71, \quad b_3 = 16n^2 + 14n - 33, \\ b_4 = 2n + 1, \end{cases}$$

we have

$$(4.10) \quad W_4(x, n) = 4b_0 + b_1x - b_2x^2 + b_3x^3 - b_4x^4.$$

From (4.5), (4.6) and (4.9), (4.10), we obtain

$$\begin{aligned} (n-1)W_4W_5 - (n-x)(W_4W_5' - W_4'W_5) \\ = 12\{4(n-1)b_0a_0 - n(b_0a_1 - b_1a_0)\} + 12\{nb_0a_1 + (n-2)b_1a_0 \\ - 2n(b_0a_2 + b_2a_0)\}x + 3\{4(n+1)b_0a_2 + (n-1)b_1a_1 - 4(n-3)b_2a_0 \\ - 4nb_0a_3 - n(b_1a_2 + b_2a_1) + 12nb_3a_0\}x^2 + \{4(n+2)b_0a_3 \\ + 3nb_1a_2 - 3(n-2)b_2a_1 + 12(n-4)b_3a_0 - 2n(8b_0a_4 + b_1a_3 - 3b_3a_1 \\ + 24b_4a_0)\}x^3 + \{4(n+3)b_0a_4 + (n+1)b_1a_3 - 3(n-1)b_2a_2 \\ + 3(n-3)b_3a_1 - 12(n-5)b_4a_0 + n(20b_0a_5 - 3b_1a_4 + b_2a_3 + 3b_3a_2 \\ - 9b_4a_1)\}x^4 + \{-4(n+4)b_0a_5 + (n+2)b_1a_4 - nb_2a_3 + 3(n-2)b_3a_2 \\ - 3(n-4)b_4a_1 + 2n(2b_1a_5 + b_2a_4 - 3b_4a_2)\}x^5 + \{-(n+3)b_1a_5 \\ - (n+1)b_2a_4 + (n-1)b_3a_3 - 3(n-3)b_4a_2 - n(3b_2a_5 + b_3a_4 \\ + b_4a_3)\}x^6 + \{(n+2)b_2a_5 + nb_3a_4 - (n-2)b_4a_3 + 2nb_3a_5\}x^7 \\ + \{-(n+1)b_3a_5 - (n-1)b_4a_4 - nb_4a_5\}x^8 + nb_4a_5x^9 \end{aligned}$$

$$\begin{aligned}
 &=n(n-1)[96n^3(2n^2-2n+3)-96n^2(6n^3+5n+8)x \\
 &\quad +2n(240n^4+672n^3+60n^2+1140n+351)x^2 \\
 &\quad +(160n^5-2080n^4-400n^3-2444n^2-2388n-225)x^3 \\
 &\quad -2(240n^5-480n^4-500n^3-608n^2-1585n-403)x^4 \\
 &\quad +(288n^5+192n^4-608n^3-260n^2-2200n-1135)x^5 \\
 &\quad -(64n^5+320n^4-40n^3+152n^2-930n-820)x^6 \\
 &\quad +(96n^4+80n^3+140n^2-212n-335)x^7 \\
 &\quad -(40n^3+16n^2+2n-70)x^8+(4n^2-1)x^9] \\
 &=n(n-1)(x-1)^3W_6(x, n),
 \end{aligned}$$

where

$$(4.10) \quad W_6(x, n) := c_6x^6 - c_5x^5 + c_4x^4 - c_3x^3 + 6c_2x^2 + 192c_1x - 96c_0,$$

$$(4.11) \quad \begin{cases} c_6=4n^2-1, & c_5=40n^3+4n^2+2n-67, \\ c_4=96n^4-40n^3+116n^2-218n-131, \\ c_3=64n^5+32n^4-40n^3-212n^2-282n-225, \\ c_2=n(16n^4-32n^3-68n^2+4n-117), \\ c_1=n^2(3n^2-2n+4), & c_0=n^3(2n^2-2n+3). \end{cases}$$

From the above argument, the last relations of (4.8) can be replaced by

$$(4.12) \quad W_6(\xi_1) \leq 0, \quad W_6(\xi_2) \geq 0 \quad \text{and} \quad W_6(\eta_1) \geq 0, \quad W_6(\eta_2) \leq 0.$$

In the following, we shall prove the inequality :

$$W_6(x, n) < 0 \quad \text{for } 0 \leq x \leq n \text{ with } n \geq 2.$$

We see easily the following :

$$(4.13) \quad \begin{cases} W_6(0) = -96c_0 < 0 & \text{for } n > 0, \\ W_6(n) = -n^3(4n^5 - 20n^4 + 39n^3 - 37n^2 + 17n - 3) < 0 & \text{for } n \geq 2. \end{cases}$$

First, we consider the quadratic polynomial of x :

$$\frac{1}{24} W_6^{(4)}(x) = 15c_6x^2 - 5c_5x + c_4.$$

We see easily that $c_6 > 0$ for $n > 1/2$, c_4 is \nearrow in $2 < n < \infty$, ≥ 1113 , and $5c_5 / (2 \times 15c_6) = c_5 / 6c_6 > n$ for $n \geq 2$, and

$$\begin{aligned} W_6^{(4)}(n) &= 24(15c_6n^2 - 5c_5n + c_4) \\ &= -24(44n^4 + 60n^3 - 91n^2 - 117n + 131) < 0 \quad \text{for } n \geq 2. \end{aligned}$$

Therefore, the cubic polynomial of x :

$$\frac{1}{6}W_6^{(3)}(x) = 20c_6x^3 - 10c_5x^2 + 4c_4x - c_3$$

is $\nearrow \searrow$ in $0 < x < n$. We see easily that c_3 is \nearrow in $2 < n < \infty$, ≥ 603 , hence $W_6^{(3)}(0) < 0$, and

$$\begin{aligned} W_6^{(3)}(n) &= 6(20c_6n^3 - 10c_5n^2 + 4c_4n - c_3) \\ &= -6(232n^4 - 464n^3 - 10n^2 + 242n - 225) < 0 \quad \text{for } n \geq 2, \end{aligned}$$

since $232n^4 - 464n^3 - 10n^2 + 242n - 225$ is \nearrow in $2 < n < \infty$, ≥ 219 for $n \geq 2$. Then, we have

$$\begin{aligned} W_6^{(3)}\left(\frac{3n}{4}\right) &= \frac{3}{8}(135c_6n^3 - 90c_5n^2 + 48c_4n - 16c_3) \\ &= \frac{3}{8}(524n^5 - 2792n^4 + 5893n^3 - 1042n^2 - 1776n + 3600), \end{aligned}$$

which is \nearrow in $2 < n < \infty$, $\geq (3/8) \times 15120 = 5670$ for $n \geq 2$. Therefore, the polynomial of x of 4th order:

$$\frac{1}{2}W_6''(x) = 15c_6x^4 - 10c_5x^3 + 6c_4x^2 - 3c_3x + 6c_2$$

is $\searrow \nearrow \searrow$ in $0 < x < n$. We can easily prove that

$$\begin{aligned} W_6''(0) &= 12c_2 < 0 \quad \text{for } 2 \leq n < 3.40 \dots \text{ and} \\ &> 0 \quad \text{for } 3.40 \dots < n < \infty, \end{aligned}$$

since $16n^5 - 32n^4 - 68n^3 + 4n^2 - 117n$ is $\searrow \nearrow$ in $2 < n < \infty$, -762 at $n=2$, $-30.8393 \dots$ at 3.4 , $1.6173 \dots$ at 3.41 . Then, we have

$$\begin{aligned} W_6''(n) &= 2(15c_6n^4 - 10c_5n^3 + 6c_4n^2 - 3c_3n + 6c_2) \\ &= 2n(44n^5 - 280n^4 + 589n^3 - 410n^2 + 84n - 27) > 0 \quad \text{for } n \geq 2, \end{aligned}$$

and

$$\begin{aligned} W_6''(1) &= 2(15c_6 - 10c_5 + 6c_4 - 3c_3 + 6c_2) \\ &= -16(12n^5 - 36n^4 + 116n^3 - 172n^2 + 148n - 68) < 0 \quad \text{for } n \geq 2. \end{aligned}$$

Therefore, the polynomial of x of 5th order:

$$W_6'(x) = 6c_6x^5 - 5c_5x^4 + 4c_4x^3 - 3c_3x^2 + 12c_2x + 192c_1$$

is $\searrow \nearrow$ in $1 < x < n$ with $n \geq 2$, and \searrow in $0 < x < 1$ when $2 \leq n \leq 3.40 \dots$, and $\nearrow \searrow$ in $0 < x < 1$ when $3.40 \dots < n < \infty$. We have

$$\begin{aligned}
 W'_6(0) &= 192c_1 > 0 \quad \text{for } n > 0, \\
 W'_6(1) &= 480(n^4 - 3n^2 + 4n^2 - 3n + 1) \\
 &= 480(n-1)^2(n^2 - n + 1) > 0 \quad \text{for } n > 1, \\
 W'_6(n) &= 16n^7 - 84n^6 + 184n^5 - 141n^4 - 14n^3 + 39n^2 \\
 &= n^2(n-1)^2(16n^3 - 52n^2 + 64n + 39) > 0 \quad \text{for } n > 1.
 \end{aligned}$$

Thus, we see that $W'_6(x) > 0$ for $0 \leq x \leq 1$ with $n \geq 2$, and hence $W_6(x) < 0$ for $0 \leq x \leq 1$ with $n \geq 2$ by (4.13).

Next, we consider the interval $1 \leq x \leq n$. $W'_6(x)$ takes its minimum in $1 \leq x \leq n$ at the root α of $W_6''(x) = 0$. Since we have

$$\begin{aligned}
 \frac{1}{6} W_6^{(3)}\left(\frac{5n}{6}\right) &= \frac{1}{(1.2)^3} (42.368n^5 - 333.696n^4 + 693.28n^3 \\
 &\quad - 85.344n^2 - 267.264n + 388.8) > 0 \quad \text{for } n \geq 2,
 \end{aligned}$$

we obtain

$$W_6^{(3)}(x) > 0 \quad \text{for } \frac{3}{4}n \leq x \leq \frac{5}{6}n$$

from the facts stated above. Then, we have

$$\begin{aligned}
 \frac{1}{2} W_6''\left(1 + \frac{3}{10}n\right) &= -16.074n^6 + 96.6n^5 - 96.4215n^4 - 390.25n^3 + 809.06n^2 \\
 &\quad - 868.1n + 544 \searrow \text{ in } 2 < n < \infty, < 0 \quad \text{for } n \geq 2,
 \end{aligned}$$

which implies

$$1 + \frac{3}{10}n < \alpha \quad \text{for } n \geq 2.$$

We have also

$$\begin{aligned}
 \frac{1}{2} W_6''\left(1 + \frac{n}{3}\right) &= -\frac{1}{27} (360n^6 - 2792n^5 + 3481n^4 + 9218n^3 - 24084n^2 \\
 &\quad + 22491n - 14688) > 0 \quad \text{for } 2 \leq n < 4.93 \dots \\
 &\quad < 0 \quad \text{for } 4.93 \dots < n < \infty,
 \end{aligned}$$

which implies

$$\alpha < 1 + \frac{n}{3} \quad \text{for } 2 \leq n < 4.93 \dots,$$

$$1 + \frac{n}{3} < \alpha \quad \text{for } n > 4.93 \dots.$$

We have $1 + n/3 \leq 5n/6$ for $n \geq 2$ and

$$\begin{aligned}
 \frac{1}{6} W_6^{(3)}\left(1 + \frac{3}{10}n\right) &= 17.36n^5 + 82n^4 - 335.14n^3 + 497.3n^2 - 383.2n + 351 \\
 &\text{is } \nearrow \text{ in } 2 < n < \infty, \geq 760.2 \quad \text{for } n \geq 2.
 \end{aligned}$$

Hence we have

$$W_6^{(3)}(x) > 0 \quad \text{for } 1 + \frac{3}{10}n \leq x \leq \frac{5}{6}n \text{ with } n \geq 2.$$

When $2 \leq n < 4.93 \dots$, taking account of these facts we have

$$\begin{aligned} W_6'(\alpha) &\geq W_6'\left(1 + \frac{3}{10}n\right) + W_6''\left(1 + \frac{3}{10}n\right) \times \left(\frac{1}{3}n - \frac{3}{10}n\right) \\ &= W_6'\left(1 + \frac{3}{10}n\right) + \frac{n}{30}W_6''\left(1 + \frac{3}{10}n\right) \\ &= -\frac{1}{15}(143.1792n^7 - 281.55n^6 - 640.8648n^5 - 1025.2475n^4 \\ &\quad + 10571.26n^3 - 18697.45n^2 + 16160n - 7200) \text{ is } \nearrow \searrow \\ &\text{in } 2 < n < \infty, > 0 \quad \text{for } 2 \leq n < 2.62 \dots \\ &\text{and } < 0 \quad \text{for } 2.62 \dots < n < 4.93 \dots, \end{aligned}$$

which implies

$$W_6'(x) > 0 \quad \text{for } 1 \leq x \leq n \text{ with } 2 \leq n < 2.62 \dots,$$

and so

$$W_6(x) < 0 \quad \text{for } 1 \leq x \leq n \text{ with } 2 \leq n < 2.62 \dots.$$

Next, we have

$$\begin{aligned} W_6'\left(1 + \frac{3}{10}n\right) &= -(8.47368n^7 - 12.33n^6 - 49.15242n^5 - 94.3665n^4 \\ &\quad + 758.688n^3 - 1304.37n^2 + 1113.6n - 480), \end{aligned}$$

which is \searrow in $2.7 < n < \infty$, < 0 for $2.711 \dots < n < \infty$. Therefore, for $n > 2.711 \dots$ we consider the root β of $W_6'(x) = 0$ in $1 < x < \alpha$ and the graph of $W_6(x)$ as shown in Fig. 2. The x -sections of the tangent lines at $(1, W_6(1))$ and $(1 + (3/10)n, W_6(1 + (3/10)n))$ are

$$1 - \frac{W_6(1)}{W_6'(1)} \quad \text{and} \quad 1 + \frac{3}{10}n - \frac{W_6\left(1 + \frac{3}{10}n\right)}{W_6'\left(1 + \frac{3}{10}n\right)}$$

respectively. The condition:

$$-\frac{W_6(1)}{W_6'(1)} \geq \frac{3}{10}n - \frac{W_6\left(1 + \frac{3}{10}n\right)}{W_6'\left(1 + \frac{3}{10}n\right)}$$

is equivalent to

$$W_6'(1)W_6\left(1 + \frac{3}{10}n\right) \leq W_6'\left(1 + \frac{3}{10}n\right) \times \left\{W_6(1) + \frac{3}{10}nW_6'(1)\right\}.$$

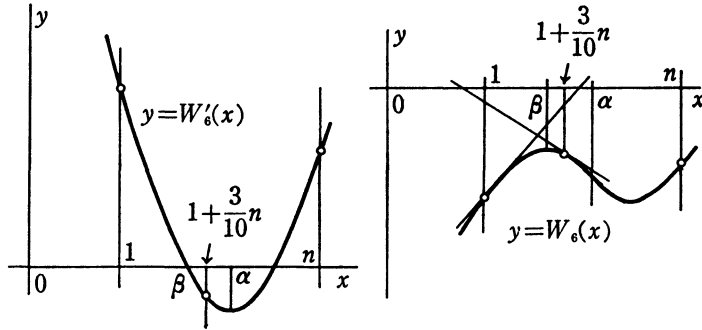


Fig. 2.

Since we have

$$W_6(1) = -160(n-1)^3(n^2-n+1), \quad W'_6(1) = 480(n-1)^2(n^2-n+1),$$

the above condition becomes

$$30W_6\left(1 + \frac{3}{10^n}\right) \leq (10-n)W'_6\left(1 + \frac{3}{10^n}\right).$$

Computing carefully we obtain

$$(10-n)W'_6\left(1 + \frac{3}{10^n}\right) - 30W_6\left(1 + \frac{3}{10^n}\right) = n \times E(n),$$

where

$$E(n) = 39.8142n^7 - 66.1248n^6 - 469.99275n^5 + 2853.7548n^4 - 7804.674n^3 + 10341.24n^2 - 7957.5n + 3264,$$

which is \nearrow in $2.7 < n < \infty$, ≥ 3797.356219 for $n \geq 2.7$. Therefore, the above condition is satisfied for $n \geq 2.7$. Hence, we obtain

$$W_6(x) < 0 \quad \text{for } 1 < x < n \text{ with } n > 2.711 \dots$$

Finally, on the rest interval $2.62 \dots < n < 2.711 \dots$, we can show $W_6(x) < 0$ for $1 \leq x \leq n$ by means of numerical computations by computers as before. Thus, we have proved

$$W_6(x, n) < 0 \quad \text{for } 0 \leq x \leq n \text{ with } n \geq 2,$$

which contradicts to (4.12).

Q. E. D.

LEMMA 4.6. $W(x, n)$ is \searrow in $0 < x < 1$ with $n \geq 2$.

Proof. For simplicity, setting $n = m + 1$, $x = 1 + y$, we obtain from (4.2) and (4.3)

$$\begin{aligned}
W_4(1+y) &= 120m^3 + 20m^2(2m-11)y - 4m(4m^2 + 19m - 29)y^2 \\
&\quad + (16m^2 + 38m - 15)y^3 - (2m+3)y^4, \\
W_5(1+y) &= 120m^3 + 20m^2(8m-11)y + 4m(21m^2 - 59m + 29)y^2 \\
&\quad + 3(8m^3 - 30m^2 + 28m - 5)y^3 + (4m^3 - 16m^2 + 15m - 3)y^4 \\
&\quad - m(2m+1)y^5.
\end{aligned}$$

By Lemma 4.3, we have

$$W(1) = W'(1) = W''(1) = W^{(3)}(1) = 0,$$

and hence

$$W'(1+y) = \frac{1}{6}y^3W^{(4)}(1+\theta y), \quad 0 < \theta < 1.$$

From $W(1+y) = -BW_4(1+y) + (m-y)^mW_5(1+y)$, we obtain

$$\begin{aligned}
\frac{1}{B}W^{(4)}(1+y) &= 24(2m+3) + \left(1 - \frac{y}{m}\right)^{m-4} \\
&\quad \times \left\{ \left(1 - \frac{y}{m}\right)^4 W_6^{(4)} - 4\left(1 - \frac{y}{m}\right)^3 W_6^{(3)} + \frac{6(m-1)}{m}\left(1 - \frac{y}{m}\right)^2 W_6'' \right. \\
&\quad \left. - \frac{4(m-1)(m-2)}{m^2}\left(1 - \frac{y}{m}\right)W_6' + \frac{(m-1)(m-2)(m-3)}{m^3}W_6 \right\} \\
&= 24(2m+3) + \frac{1}{m^4}\left(1 - \frac{y}{m}\right)^{m-4} \{ 8m^4(m-2)(m+2)^2 \\
&\quad - 4m^3(8m^4 + 29m^3 + 54m^2 + 4m - 59)y \\
&\quad + 4m^2(m+2)(21m^4 + 43m^3 + 68m^2 + 68m - 38)y^2 \\
&\quad - m(m+2)(m+3)(40m^4 + 114m^3 + 110m^2 + 123m - 33)y^3 \\
&\quad + (m+2)(m+3)(m+4)(4m^4 + 28m^3 + 19m^2 + 12m - 3)y^4 \\
&\quad - m(m+2)(m+3)(m+4)(m+5)(2m+1)y^5 \}.
\end{aligned}$$

Since the polynomials of m :

$$8m^4 + 29m^3 + 54m^2 + 4m - 59, \quad 21m^4 + 43m^3 + 68m^2 + 68m - 38,$$

$$40m^4 + 114m^3 + 110m^2 + 123m - 33, \quad 4m^4 + 28m^3 + 19m^2 + 12m - 3$$

are all positive for $m \geq 1$, we see easily that

$$W^{(4)}(1+y) > 0 \quad \text{for } -1 \leq y < 0 \text{ with } m \geq 2.$$

When $1 \leq m < 2$, we have

$$0 < \left(1 - \frac{y}{m}\right)^{m-4} < 1 \quad \text{for } y < 0,$$

and hence for $-1 < y < 0$

$$\begin{aligned} \frac{1}{B} W^{(4)}(1+y) &> 24(2m+3) + \frac{1}{m^4} \left(1 - \frac{y}{m}\right)^{m-4} \\ &\quad \times 8m^4(m-2)(m+2)^2 \\ &> 24(2m+3) + 8(m-2)(m+2)^2 \\ &= 8(m^3 + 2m^2 + 2m + 1) > 0. \end{aligned}$$

Thus, we have proved

$$W'(x, n) < 0 \quad \text{for } 0 \leq x < 1 \text{ with } n \geq 2.$$

Q. E. D.

PROPOSITION 3. $W(x, n)$ is positive for $0 \leq x \leq n$, $x \neq 1$ and decreasing in $0 < x < 1$ with $n \geq 2$.

§ 5. Some properties of $S(x, n)$.

In this section, setting

$$(5.1) \quad \begin{cases} a_0 = n(4n-1)(4n-3), & a_1 = 24n^3 - 68n^2 + 42n - 5, \\ a_2 = 8n^3 + 20n^2 - 51n + 20, & a_3 = 8n^2 - 5 \end{cases}$$

and

$$(5.2) \quad \begin{cases} b_0 = n^2(2n-1), & b_1 = n(16n^2 - 32n + 9), \\ b_2 = 12n^3 - 42n^2 + 37n - 5, & b_3 = 8n^3 - 52n^2 + 87n - 40, \\ b_4 = (n-1)(4n^2 - 10n + 15) = 4n^3 - 14n^2 + 15n - 5, \end{cases}$$

we have

$$(5.3) \quad \begin{cases} S_3(x, n) = 4a_0 + 3a_1x - 2a_2x^2 + a_3x^3, \\ S_4(x, n) = 12b_0 + 3b_1x + 3b_2x^2 + b_3x^3 + b_4x^4, \\ S(x, n) = -BS_3(x, n) + (n-x)^{n-1}S_4(x, n). \end{cases}$$

LEMMA 5.1. $S(0, n) > 0$ and $S(n, n) > 0$ for $n \geq 2$.

Proof. We have first

$$\begin{aligned} S(0, n) &= -4Ba_0 + 12n^{n-1}b_0 \\ &= -4Bn(4n-1)(4n-3) + 12n^{n+1}(2n-1) \\ &= 12n^2(2n-1)B \left\{ e_{n-1} - \frac{(4n-1)(4n-3)}{3n(2n-1)} \right\} > 0 \quad \text{for } n \geq 2 \end{aligned}$$

by (4.1). Next, we have

$$\begin{aligned} S(n, n) &= -BS_3(n, n) = B(8n^5 - 32n^4 + 43n^3 - 22n^2 + 3n) \\ &= Bn(n-1)^2(8n^2 - 16n + 3) > 0 \quad \text{for } n \geq 2. \end{aligned}$$

Q. E. D.

LEMMA 5.2. Near $x=1$, we have

$$S(x, n) = \frac{Bn(2n-1)(n^2-n+5)}{6(n-1)}(x-1)^4 + \dots$$

Proof. Setting $x=1+y$, we obtain from (5.1)-(5.3)

$$(5.4) \quad \begin{aligned} S_3(1+y, n) &= 60(n-1)^2(2n-1) + 10(n-1)(4n^2 - 22n + 11)y \\ &\quad - (16n^3 + 16n^2 - 102n + 55)y^2 + (8n^2 - 5)y^3, \end{aligned}$$

$$(5.5) \quad \begin{aligned} S_4(1+y, n) &= 60(n-1)^2(2n-1) + 10(n-1)(16n^2 - 40n + 17)y \\ &\quad + 3(28n^3 - 122n^2 + 154n - 55)y^2 \\ &\quad + 3(8n^3 - 36n^2 + 49n - 20)y^3 \\ &\quad + (n-1)(4n^2 - 10n + 5)y^4. \end{aligned}$$

Hence, we obtain

$$\begin{aligned} \frac{1}{B}S(1+y, n) &= -S_3(1+y, n) + \left\{ 1 - y + \frac{n-2}{2(n-1)}y^2 - \frac{(n-2)(n-3)}{6(n-1)^2}y^3 \right. \\ &\quad \left. + \frac{(n-2)(n-3)(n-4)}{24(n-1)^3}y^4 + \dots \right\} \times S_4(1+y, n) \\ &= \frac{n(2n-1)(n^2-n+5)}{6(n-1)}y^4 + \dots, \end{aligned}$$

which implies this lemma.

Q. E. D.

LEMMA 5.3. $S_4(x, n) > 0$ for $0 \leq x \leq n$ with $n \geq 2$.

Proof. From (5.2) and (5.5) we obtain

$$(5.6) \quad \begin{cases} S_4(0) = 12n^2(2n-1) > 0 & \text{for } n > 1/2, \\ S_4(1) = 60(n-1)^2(2n-1) > 0 & \text{for } n > 1, \\ S_4(n) = 4n^7 - 6n^6 - n^5 + 4n^4 - n^3 \\ \quad = n^3(n-1)^2(4n^2 + 2n - 1) > 0 & \text{for } n > 1. \end{cases}$$

We consider the quadratic polynomial of x :

$$\frac{1}{6}S_4''(x) = 2b_4x^2 + b_3x + b_2.$$

We have its discriminant

$$(5.7) \quad D(n) = b_3^2 - 8b_2b_4 \\ = -(320n^6 - 1856n^5 + 3232n^4 - 136n^3 - 5049n^2 + 4880n - 1400)$$

which is $\nearrow \searrow$ in $2 < n < \infty$, 124 at $n=2$ and

$$D(2.424) = 0.5304 \dots, \quad D(2.425) = -1.9072 \dots,$$

and hence $D(n) < 0$ for $n > 2.42 \dots$. Therefore, we have

$$S_4''(x) > 0 \quad \text{for } -\infty < x < \infty \text{ with } n > 2.42 \dots.$$

Next, we see that

$$-\frac{b_3}{4b_4} = -\frac{8n^3 - 52n^2 + 87n - 40}{4(n-1)(4n^2 - 10n + 5)} \text{ is } \searrow \text{ in } 2 < n < \infty,$$

because

$$\left\{ \frac{8n^3 - 52n^2 + 87n - 40}{(n-1)(4n^2 - 10n + 5)} \right\}' = \frac{3(32n^4 - 152n^3 + 266n^2 - 200n + 55)}{(n-1)^2(4n^2 - 10n + 5)^2} > 0 \quad \text{for } n \geq 2.$$

We consider the condition:

$$-\frac{b_3}{4b_4} > n, \quad \text{i. e. } 4nb_4 + b_3 < 0,$$

which is equivalent to

$$16n^4 - 48n^3 + 8n^2 + 67n - 40 < 0.$$

Since the left hand side is \nearrow in $2 < n < \infty$, we see that this condition is equivalent to $2 \leq n < 2.04 \dots$. Then, we consider the condition:

$$-\frac{b_3}{4b_4} < 1, \quad \text{i. e. } 4b_4 + b_3 > 0,$$

which is equivalent to

$$24n^3 - 108n^2 + 147n - 60 > 0.$$

Since the left hand side is \nearrow in $2 < n < \infty$, we see that this condition is equivalent to $n > 2.33 \dots$.

On the other hand, we have

$$S_4''(0) = 6b_2 = 6(12n^3 - 42n^2 + 37n - 5) \nearrow \text{ in } 2 < n < \infty,$$

$$< 0 \quad \text{for } 2 \leq n < 2.16 \dots \text{ and}$$

$$> 0 \quad \text{for } n > 2.16 \dots$$

and

$$S_4''(n) = 6(8n^5 - 20n^4 - 10n^3 + 35n^2 - 3n - 5) \nearrow \text{ in } 2 < n < \infty,$$

$$< 0 \quad \text{for } 2 \leq n < 2.24 \dots \text{ and}$$

$$> 0 \quad \text{for } n > 2.24 \dots.$$

Taking account of these facts, we consider our subject in the following cases.

i) Case $2 \leq n \leq 2.16 \dots$.

We see easily $S_4''(x) < 0$ for $0 \leq x \leq n$. Therefore the graph of $S_4(x)$ is convex upward and so (5.6) implies

$$S_4(x) > 0 \quad \text{for } 0 \leq x \leq n.$$

ii) Case $2.16 \dots < n \leq 2.24 \dots$.

$$S_4'(x) = 3b_1 + 6b_2x + 3b_3x^2 + 4b_4x^3 \text{ is } \nearrow \searrow \text{ in } 0 < x < n.$$

We have

$$S_4'(0) = 3b_1 = 3n(16n^2 - 32n + 9) > 0 \quad \text{for } n \geq 2,$$

$$\begin{aligned} S_4'(n) &= 16n^6 - 32n^5 - 24n^4 + 37n^3 + 6n^2 - 3n \\ &= n(n-1)(16n^4 - 16n^3 - 40n^2 - 3n + 3), \end{aligned}$$

and $16n^4 - 16n^3 - 40n^2 - 3n + 3$ is \nearrow in $2 < n < \infty$,

$$< 0 \quad \text{for } 2 < n < 2.17 \dots \quad \text{and}$$

$$> 0 \quad \text{for } n > 2.17 \dots.$$

Therefore $S_4(x)$ is $\nearrow \searrow$ or \nearrow in $0 < x < n$. Then, (5.6) also implies $S_4(x) > 0$ for $0 \leq x \leq n$.

iii) Case $2.42 \dots < n < \infty$ (i. e. $D(n) < 0$).

$S_4'(x)$ is \nearrow in $-\infty < n < \infty$ and so $S_4'(x) > 0$ for $x \geq 0$, hence $S_4(x)$ is \nearrow in $0 < x < n$, and $S_4(x) > 0$ for $0 \leq x \leq n$ by (5.6).

iv) Case $2.24 \dots < n < 2.42 \dots$.

$$S_4'(x) \text{ is } \nearrow \searrow \nearrow \text{ in } 0 < x < n.$$

Let α be the root of $S_4''(x) = 0$:

$$\alpha(n) = \frac{-b_3 + \sqrt{b_3b_3 - 8b_2b_4}}{4b_4}.$$

In this range of n , evaluating $\alpha(n)$ by computer, we presumed it as

$$17.9 - 7n < \alpha(n) < 18.1 - 7n \quad \text{for } 2.2 \leq n < 2.42 \dots,$$

and we have

$$\frac{1}{6} S_4''(17.9 - 7n) = 392n^5 - 3432.8n^4 + 11569.28n^3$$

$$- 18561.28n^2 + 13992.6n - 3925.1 \text{ is } \nearrow \searrow \nearrow$$

$$\text{in } 2.2 < n < 2.4 \quad \text{and } \nearrow \text{ in } 2.4 < n < \infty,$$

$$< 0 \quad \text{for } 2.2 \leq n < 2.422 \dots$$

and

$$\begin{aligned} \frac{1}{6} S_4''(18.1-7n) &= 392n^5 - 3455.2n^4 + 11706.88n^3 \\ &\quad - 18857.28n^2 + 14254n - 4005.1 \text{ is } \nearrow \searrow \nearrow \\ &\text{in } 2.2 < n < 2.4 \text{ and } \nearrow \text{ in } 2.4 < n < \infty, \\ &> 0 \quad \text{for } n \geq 2.2. \end{aligned}$$

Hence we obtain

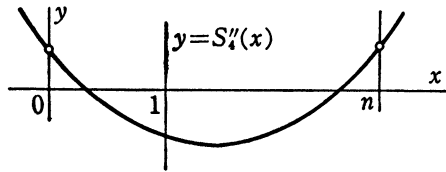
$$(5.8) \quad \begin{cases} 17.9 - 7n < \alpha(n) & \text{for } 2.2 \leq n < 2.422 \dots, \\ \alpha(n) < 18.1 - 7n & \text{for } 2.2 \leq n < 2.42 \dots \end{cases}$$

(here, $2.42 \dots$ means the root of $D(n)=0$). Regarding the symmetric axis of the quadratic polynomial $2b_4x^2 + b_3x + b_2$, the condition:

$$-\frac{b_3}{4b_4} = -\frac{8n^3 - 52n^2 + 87n - 40}{4(n-1)(4n^2 - 10n + 5)} < 17.9 - 7n$$

is equivalent to

$$112n^4 - 686.4n^3 + 1474.7n^2 - 1301n + 398 < 0.$$



The left hand side is $\searrow \nearrow$ in $2.2 < n < 2.4$ and \nearrow in $2.4 < n < \infty$, and negative for $2.2 \leq n \leq 2.43$. Hence we see that

$$(5.9) \quad -\frac{b_3}{4b_4} < 17.9 - 7n \quad \text{for } 2.2 \leq n \leq 2.43.$$

Since we have

$$\begin{aligned} S_4'(17.9-7n) &= -5488n^6 + 62484.8n^5 - 289752.96n^4 \\ &\quad + 695978.824n^3 - 904952.944n^2 + 596602.35n - 153692.98, \end{aligned}$$

taking account of (5.8) and (5.9), we obtain

$$\begin{aligned} S_4'(\alpha) &> S_4'(17.9-7n) + 0.2 \times S_4''(17.9-7n) \\ &= -5488n^6 + 62955.2n^5 - 293872.32n^4 + 709861.96n^3 \\ &\quad - 927226.48n^2 + 613393.47n - 158403.1 := \mu(n). \end{aligned}$$

Since $\mu^{(4)}(n) < 0$ for $2.24 < n < \infty$, and $\mu''(n) < 0$ for $2.24 < n < \infty$, hence $\mu(n)$ is $\nearrow \searrow$ in $2.24 < n < \infty$. Since $\mu(2.24) = 50.32 \dots$ and $\mu(2.42) = 197.31 \dots$, and so $\mu(n) > 0$ for $2.24 \leq n \leq 2.42$, which implies $S_4'(\alpha) > 0$. Since $S_4'(0) = 3b_1 > 0$, we have $S_4'(x) > 0$ for $0 \leq x \leq n$. Hence, we obtain also

$$S_4(x) > 0 \quad \text{for } 0 \leq x \leq n.$$

Regarding the rest very narrow range $2.42 < n < 2.42 \dots$ (the root of $D(n)=0$), we can draw the same result by numerical treatment by computer. Thus, we have proved

$$S_4(x, n) > 0 \quad \text{for } 0 \leq x \leq n \text{ with } n \geq 2.$$

Q. E. D.

PROPOSITION 4. *We have*

$$S(x, n) = -BS_3(x, n) + (n-x)^{n-1}S_4(x, n) > 0 \\ \text{for } 0 \leq x \leq n, x \neq 1 \text{ with } n \geq 2.$$

Proof. If the above inequality does not hold, then there exist ξ_1, ξ_2 and η_1, η_2 such that

$$(5.10) \quad \begin{cases} 0 < \xi_1 \leq \xi_2 < 1 \quad \text{and} \quad 1 < \eta_1 \leq \eta_2 < n \\ S(\xi_i) = S(\eta_i) = 0, \quad i=1, 2, \\ S'(\xi_1) \leq 0, \quad S'(\xi_2) \geq 0 \quad \text{and} \quad S'(\eta_1) \leq 0, \quad S'(\eta_2) \geq 0 \end{cases}$$

by Lemma 5.1 and Lemma 5.2. By Lemma 5.3, the last conditions are equivalent to

$$(n-1)S_3(x)S_4(x) - (n-x)(S_3(x)S_4'(x) - S_3'(x)S_4(x)) \\ \geq 0 \text{ at } x = \xi_1, \eta_1 \quad \text{and} \quad \leq 0 \text{ at } x = \xi_2, \eta_2.$$

By (5.1)–(5.3), working out the computation very carefully, we obtain

$$\begin{aligned} & (n-1)S_3S_4 - (n-x)(S_3S_4' - S_3'S_4) \\ &= n(n-1)[n^3(192n^2 - 192n + 192) \\ & \quad - n^2(576n^3 - 192n^2 - 288n + 624)x \\ & \quad + n(480n^4 + 768n^3 - 1680n^2 + 720n + 660)x^2 \\ & \quad + (160n^5 - 1600n^4 + 1240n^3 + 1540n^2 - 1550n - 225)x^3 \\ & \quad - (480n^5 - 1120n^4 - 680n^3 + 2720n^2 - 640n - 700)x^4 \\ & \quad + (288n^5 - 288n^4 - 1032n^3 + 1080n^2 + 780n - 750)x^5 \\ & \quad - (64n^5 + 32n^4 - 392n^3 + 16n^2 + 580n - 300)x^6 \\ & \quad + (32n^4 - 80n^3 + 20n^2 + 50n - 25)x^7] \\ &= n(n-1)(x-1)^8T_4(x, n), \end{aligned}$$

where

$$(5.11) \quad T_4(x, n) = c_4x^4 - c_3x^3 + 12c_2x^2 + 48c_1x - 192c_0,$$

$$(5.12) \quad \begin{cases} c_4=32n^4-80n^3+20n^2+50n-25, \\ c_3=64n^5-64n^4-152n^3-44n^2+430n-225, \\ c_2=n(8n^4-16n^3-28n^2+96n-55), \\ c_1=n^2(8n^2-18n+13), \quad c_0=n^3(n^2-n+1). \end{cases}$$

From the above relation, the last relations of (5.10) are equivalent to

$$(5.13) \quad T_4(\xi_1) \leq 0, \quad T_4(\xi_2) \geq 0 \quad \text{and} \quad T_4(\eta_1) \geq 0, \quad T_4(\eta_2) \leq 0.$$

In the following, we shall prove the inequality :

$$T_4(x, n) < 0 \quad \text{for } 0 \leq x \leq n \text{ with } n \geq 2.$$

We see easily the following :

$$(5.14) \quad \begin{cases} T_4(0) = -192c_0 < 0 \quad \text{for } n > 0, \\ T_4(1) = -40(4n^5 - 12n^4 + 33n^3 - 46n^2 + 26n - 5) \\ \quad = -40(n-1)(2n-1)(2n^3 - 3n^2 + 11n - 5) < 0 \quad \text{for } n > 1, \\ T_4(n) = -n^3(n-1)(32n^4 - 48n^3 - 28n^2 + 22n - 3) < 0 \quad \text{for } n \geq 2, \end{cases}$$

and $c_4=32n^4-80n^3+20n^2+50n-25$ is \nearrow in $2 < n < \infty$, ≥ 27 for $n \geq 2$. Now, we consider the quadratic polynomial of x :

$$\frac{1}{6} T_4''(x) = 2c_4x^2 - c_3x + 4c_2.$$

Since we have

$$c_2 = n(8n^4 - 16n^3 - 28n^2 + 96n - 55) \nearrow \text{ in } 2 < n < \infty, \\ \geq 50 \quad \text{for } n \geq 2,$$

$$\frac{1}{6} T_4''(1) = -32n^5 + 64n^4 - 120n^3 + 468n^2 - 550n + 175 \\ \searrow \text{ in } 2 < n < \infty, \leq -13 \quad \text{for } n \geq 2,$$

$$\frac{1}{6} T_4''(n) = -n(64n^4 - 128n^3 - 32n^2 + 96n - 5) \\ \searrow \text{ in } 2 < n < \infty, \leq -118 \quad \text{for } n \geq 2,$$

we see that $T_4''(x) < 0$ for $1 \leq x \leq n$ and

$$T_4'(x) = 4c_4x^3 - 3c_3x^2 + 24c_2x + 48c_1$$

$$\nearrow \searrow \text{ in } 0 < x < 1$$

$$\text{and } \searrow \text{ in } 1 < x < n \text{ with } n \geq 2.$$

Then, we have

$$(5.15) \quad \left\{ \begin{array}{l} T_4'(0) = 48c_1 = 48n^2(8n^2 - 18n + 13) > 0 \quad \text{for } n \geq 2, \\ T_4'(1) = 5(64n^4 - 280n^3 + 628n^2 - 482n + 115) \\ \quad \nearrow \text{ in } 2 < n < \infty, \geq 2235 \quad \text{for } n \geq 2, \\ T_4'(n) = -n^2(64n^5 - 64n^4 - 152n^3 - 44n^2 - 50n + 21) \\ \quad \searrow \text{ in } 2 < n < \infty, > 0 \quad \text{for } 2 \leq n < 2.24 \dots \\ \quad \text{and } < 0 \quad \text{for } n > 2.24 \dots \end{array} \right.$$

Therefore, we have

$$T_4'(x) > 0 \quad \text{for } 0 \leq x \leq 1 \text{ with } n \geq 2,$$

and hence

$$T_4(x) < 0 \quad \text{for } 0 \leq x \leq 1 \text{ with } n \geq 2$$

by (5.14). When $2 \leq n \leq 2.24 \dots$, we see that

$$T_4'(x) > 0 \quad \text{for } 1 < x < n$$

and $T_4(x)$ is \nearrow in $1 < x < n$. Thus we obtain

$$T_4(x) < 0 \quad \text{for } 1 \leq x \leq n.$$

When $2.24 \dots < n < \infty$, we see that

$$T_4(x) \nearrow \searrow \text{ in } 1 < x < n \text{ and convex upward.}$$

Let α_1 and α_n be the x -coordinate sections of the tangent lines of the graph of $T_4(x)$ at $(1, T_4(1))$ and $(n, T_4(n))$, respectively. Since

$$\alpha_1 = 1 - \frac{T_4(1)}{T_4'(1)}, \quad \alpha_n = n - \frac{T_4(n)}{T_4'(n)},$$

we have

$$\begin{aligned} \alpha_1 - \alpha_n &= \frac{T_4(n)}{T_4'(n)} - \frac{T_4(1)}{T_4'(1)} - (n-1) \\ &= \frac{n(n-1)(32n^4 - 48n^3 - 28n^2 + 22n - 3)}{64n^5 - 64n^4 - 152n^3 - 44n^2 - 50n + 21} \\ &\quad + \frac{8(n-1)(4n^4 - 8n^3 + 25n^2 - 21n + 5)}{64n^4 - 280n^3 + 628n^2 - 482n + 115} - (n-1) \\ &= \frac{n-1}{2} \left[\frac{32n^4 - 96n^3 - 88n^2 - 44n + 21}{64n^5 - 64n^4 - 152n^3 - 44n^2 - 50n + 21} \right. \\ &\quad \left. + \frac{152n^3 - 228n^2 + 146n - 35}{64n^4 - 280n^3 + 628n^2 - 482n + 115} \right]. \end{aligned}$$

Since the denominators of the both fractional expressions in the brackets are

positive for $n > 2.24 \dots$, the condition: $\alpha_1 \geq \alpha_n$ is equivalent to

$$(64n^5 - 64n^4 - 152n^3 - 44n^2 - 50n + 21)(152n^3 - 228n^2 + 146n - 35) - (64n^4 - 280n^3 + 628n^2 - 482n + 115)(32n^4 - 96n^3 - 88n^2 - 44n + 21) \geq 0,$$

i. e.

$$1280n^8 - 1536n^7 - 6752n^6 + 11712n^5 - 4312n^4 + 2604n^3 - 5804n^2 + 3333n - 525 \geq 0,$$

whose left hand side is \nearrow in $2 < n < \infty$, 8493 at $n=2$. Hence, we see that $\alpha_1 > \alpha_n$ for $n > 2.24 \dots$, which implies

$$T_4(x) < 0 \quad \text{for } 1 \leq x \leq n.$$

thus, we have proved $T_4(x) < 0$ for $0 \leq x \leq n$ with $n \geq 2$. Therefore (5.13) contradicts this fact, which implies this proposition. Q. E. D.

The following proposition will be proved also in [24].

PROPOSITION 5. $S(x, n)$ is decreasing in $0 < x < 1$ with $n \geq 2$ and increasing in $1 < x < n$ with $2 \leq n \leq (11 + \sqrt{77})/4 = 4.9437410 \dots$.

§ 6. Proof of Main Theorem.

All the facts expected to obtain $\partial V(x, x_1)/\partial x > 0$ described at the end of § 3 are satisfied by Propositions 3, 4 and 5 for $2 \leq n \leq (11 + \sqrt{77})/4$.

Regarding $\Psi(x, n)$ defined by (3.13), we have

$$\begin{aligned} \Psi(x, n) &= \frac{x\sqrt{n-x}}{(n-1)(1-x)^5} \left[-\frac{(n-1)x}{(1-x)^2} \{ \tilde{\lambda}(X) - \tilde{\lambda}(x) \} W(x, n) \right. \\ &\quad \left. + S(x, n) + \left(\frac{1-x}{X-1} \right)^5 \frac{X\sqrt{n-X}}{x\sqrt{n-x}} S(X, n) \right] \\ &= \frac{x\sqrt{n-x}}{(n-1)(1-x)^5} \Phi(x, n), \end{aligned}$$

where $X = X_n(x)$ and

$$(6.1) \quad \begin{aligned} \Phi(x, n) &= -\frac{(n-1)x}{(1-x)^2} \{ \tilde{\lambda}(X) - \tilde{\lambda}(x) \} W(x, n) \\ &\quad + S(x, n) + \left(\frac{1-x}{X-1} \right)^5 \left(\frac{n-x}{n-X} \right)^{n-3/2} S(X, n). \end{aligned}$$

In the following, we shall prove $\Phi(x, n) > 0$ for $0 < x < 1$ with $2 \leq n < (11 + \sqrt{77})/4$ by means of numerical evaluation by computers partially, which implies our Main Theorem.

LEMMA 6.1. *We have*

- (i) $\lim_{x \rightarrow 0} \Phi(x, n) = \infty$,
- (ii) $\Phi(x, n)$ is $\searrow 0$ near $x=1$.

Proof. (i) Since we have

$$\begin{aligned} \lim_{x \rightarrow 0} x \{ \tilde{\lambda}(X) - \tilde{\lambda}(x) \} &= \lim_{x \rightarrow 0} \frac{\tilde{\lambda}(X) - \tilde{\lambda}(x)}{1/x} \\ &= \lim_{x \rightarrow 0} \frac{1}{-1/x^2} \frac{n(1-x)}{(n-1)x(n-x)} \left(\frac{1}{X} - \frac{1}{x} \right) \\ &= \lim_{x \rightarrow 0} \frac{n(1-x)}{(n-1)(n-x)} \left(1 - \frac{x}{X} \right) = \frac{1}{n-1} \end{aligned}$$

by Lemma 4.1 in (IX), we obtain

$$\lim_{x \rightarrow 0} \Phi(x, n) = -W(0, n) + S(0, n) + S(n, n) \lim_{x \rightarrow 0} \left(\frac{n-x}{n-X} \right)^{n-3/2} = \infty.$$

(ii) By Lemma 7.1 in (III) we have

$$\tilde{\lambda}(x) = \tilde{\lambda}(1) - \frac{2n-1}{2(n-1)^2} (x-1)^2 + \frac{3n^2-6n+2}{3(n-1)^3} (x-1)^3 + \dots$$

Setting $x=1-t$ and $X=1+s$, we obtain

$$\begin{aligned} \tilde{\lambda}(X) - \tilde{\lambda}(x) &= -\frac{2n-1}{2(n-1)^2} (s^2-t^2) + \frac{3n^2-6n+2}{3(n-1)^3} (s^3+t^3) + \dots \\ &= -\frac{2n-1}{2(n-1)^2} \left(\frac{4(n-2)}{3(n-1)} t^3 + \dots \right) + \frac{3n^2-6n+2}{3(n-1)^3} (2t^3 + \dots) + \dots \\ &= \frac{2n}{3(n-1)^2} t^3 + \dots \end{aligned}$$

by Lemma 3.1. Therefore, by Lemma 4.3 and Lemma 5.2 we obtain

$$\begin{aligned} \Phi(x, n) &= -(n-1) \cdot \frac{2n}{3(n-1)^2} \cdot \frac{B}{3} n(n^2-n+1)t^5 + \dots \\ &\quad + \left(\frac{Bn(2n-1)(n^2-n+5)}{6(n-1)} t^4 + \dots \right) \\ &\quad + \left(\frac{Bn(2n-1)(n^2-n+5)}{6(n-1)} s^4 + \dots \right), \end{aligned}$$

which implies (ii).

Q. E. D.

Since we have $\lim_{x \rightarrow 0} \tilde{\lambda}(X) - \tilde{\lambda}(x) = \infty$ by Lemma 4.1 in (IX), we arrange the following lemma to make easy evaluations at the both ends of $0 \leq x \leq 1$.

LEMMA 6.2. We have

$$x^2\{\tilde{\lambda}(X)-\tilde{\lambda}(x)\} < \frac{k_n}{n-1}x(1-x)^3 \quad \text{for } 0 < x < 1,$$

where $X=X_n(x)$, $k_n=n/2$ for $n \geq 3$ and $=n^2/3(n-1)$ for $2 \leq n < 3$.

Proof. Considering the following expression :

$$\frac{x^2\{\tilde{\lambda}(X)-\tilde{\lambda}(x)\}}{x(1-x)^3} = \frac{\tilde{\lambda}(X)-\tilde{\lambda}(x)}{\frac{1}{x}(1-x)^3},$$

and noticing Cauchy's mean value theorem and a formula in the proof of Lemma 4.1 in (IX) we consider

$$\frac{\frac{n(1-x)}{(n-1)x(n-x)}\left(\frac{1}{X}-\frac{1}{x}\right)}{-\frac{1}{x^2}+3-2x} = \frac{n}{n-1} \cdot \frac{1}{(n-x)(2x+1)X} \cdot \frac{X-x}{1-x}.$$

By Proposition 4 in (IV), $(X-1)/(1-x)$ is $\searrow 1$ as $x \rightarrow 1$, therefore the above expression

$$< \frac{n^2}{n-1} \cdot \frac{1}{(n-x)(2x+1)X} < \frac{n^2}{n-1} \cdot \frac{1}{(n-x)(2x+1)(2-x)}.$$

On the other hand, the cubic polynomial of x :

$$(n-x)(2x+1)(2-x) = 2n + (3n-2)x - (2n+3)x^2 + 2x^3$$

is $\nearrow \searrow$ in $0 < x < 1$ and equal to $2n$ at $x=0$ and $3(n-1)$ at $x=1$. Therefore, we obtain

$$\frac{x^2\{\tilde{\lambda}(X)-\tilde{\lambda}(x)\}}{x(1-x)^3} < \frac{k_n}{n-1} \quad \text{for } 0 < x < 1.$$

Q. E. D.

Remark. Regarding the expressions in $\Phi(x, n)$, we have the following facts.

(i) $\frac{x}{(1-x)^2}$ is \nearrow in $0 < x < 1$;

(ii) $\tilde{\lambda}(X)-\tilde{\lambda}(x)$ is \searrow in $0 < x < 1$, from ∞ to 0

(Lemma 4.1 in (IX));

(iii) $\frac{1-x}{X-1}$ is \nearrow in $0 < x < 1$, from $\frac{1}{n-1}$ to 1;

(iv) $\left(\frac{n-x}{n-X}\right)^{n-3/2}$ is \searrow in $0 < x < 1$, from ∞ to 1.

We computed the values of $\Phi(x, n)$ for $0 < x < 1$ and $2 \leq n < (11 + \sqrt{77})/4$ with

step 1/100 by a personal computer, fully taking account of Propositions 3, 4, 5, Lemmas 6.1, 6.2 and the above Remark, and obtained the inequality

$$\Phi(x, n) > 0$$

for these values of x and n , from which we can have the same inequality for all pairs of x and n of the above intervals of x and n , thus we have proved the following

PROPOSITION 6. *We have*

$$\Psi(x, n) > 0 \quad \text{for } 0 < x < 1 \text{ and } 2 \leq n \leq \frac{11 + \sqrt{77}}{4}.$$

By means of the arguments developed in §2 and §3, we have proved the following

PROPOSITION 7. *Regarding $\rho(x, x_1)$ defined by (2.9) we have*

$$\rho(x, x_1) > 0 \quad \text{for } x_0 = X_n^{-1}(x_1) \leq x < 1 \text{ with } 2 \leq n \leq \frac{11 + \sqrt{77}}{4}.$$

Thus, we have proved Main Theorem, combining the results in (IV)-(IX).

MAIN THEOREM. *The period T as a function of $\tau = (x_1 - 1)/(n - 1)$ and n is monotone decreasing with respect to $n (\geq 2)$ for any fixed $\tau (0 < \tau < 1)$.*

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