

CERTAIN PROPERTIES OF $S(x, n)$

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Let $S(x, n)$ be the function of x and n defined as follows:

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

where $B = (n-1)^{n-1}$,

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

and

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

The present author proved the following facts:

FACT 1. $S(x, n) > 0$ for $0 \leq x \leq n$, $x \neq 1$, with $n \geq 2$

(Proposition 4 in [1]);

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

(Proposition 8 in [2]).

The proof of the second part of Fact 2 was too long and worked out elaborately even though it was expected with $n \geq 2$. We shall give another proof of it with $n \geq 2$.

MAIN THEOREM. $S(x, n)$ is increasing in $1 < x < n$ with $n \geq 2$.

By means of the argument of § 3 in [2], setting $x = 1 + y$ and $n = 1 + m$, we have from (1) and (2)

$$S_3(1+y) = (8m^2 + 16m + 3)y^3 - (16m^3 + 64m^2 - 22m - 15)y^2 \\ + 10m(4m^2 - 14m - 7)y + 60m^2(2m + 1),$$

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$$S_4(1+y) = m(4m^2 - 2m - 1)y^4 + 3(8m^3 - 12m^2 + m + 1)y^3 \\ + 3(28m^3 - 38m^2 - 6m + 5)y^2 + 10m(16m^2 - 8m - 7)y \\ + 60m^2(2m + 1),$$

where $S_3(x) = S_3(x, n)$ and $S_4(x) = S_4(x, n)$ for simplicity, and

$$\frac{1}{B} \left[\frac{\partial}{\partial x} S(x, n) \right]_{x=1+y} = -10m(4m^2 - 14m - 7) \\ + 2(16m^3 + 64m^2 - 22m - 15)y - 3(8m^2 + 16m + 3)y^2 \\ + \left(1 - \frac{y}{m}\right)^{m-1} \left\{ \left(1 - \frac{y}{m}\right) S_4'(1+y) - S_4(1+y) \right\}$$

and

$$(m-y)S_4'(1+y) - mS_4(1+y) = 10m^2(4m^2 - 14m - 7) \\ + 2m(4m^3 - 154m^2 + 57m + 50)y - 3(4m^4 + 54m^3 - 85m^2 \\ - 10m + 10)y^2 - (8m^4 + 44m^3 - 101m^2 + 12m + 9)y^3 \\ - m(m+4)(4m^2 - 2m - 1)y^4.$$

Furthermore, setting $y = m(1-t)$, from the above expressions we obtain

$$(4) \quad \sigma(t) = \frac{1}{Bm} \left[\frac{\partial}{\partial x} S(x, n) \right]_{x=1+m(1-t)} \\ = L_2(t) - t^{m-1} L_4(t),$$

$$(5) \quad L_2(t) = a_0 + 2a_1 t - 3a_2 t^2,$$

where

$$(6) \quad \begin{cases} a_0 = a_0(m) = 8m^3 + 40m^2 + 87m + 40, \\ a_1 = a_1(m) = 8m^3 - 16m^2 + 31m + 15, \\ a_2 = a_2(m) = m(8m^2 + 16m + 3) \end{cases}$$

and

$$(7) \quad L_4(t) = b_0 - b_1 t + 3b_2 t^2 - b_3 t^3 + b_4 t^4,$$

where

$$(8) \quad \begin{cases} b_0 = b_0(m) = m(m+1)(4m^4 + 18m^3 + 29m^2 + 20m + 5), \\ b_1 = b_1(m) = (m+1)^2(16m^4 + 48m^3 + 8m^2 - 67m - 40), \\ b_2 = b_2(m) = (m+2)(8m^5 + 20m^4 - 10m^3 - 35m^2 - 3m + 5), \\ b_3 = b_3(m) = m(m+3)(16m^4 + 16m^3 - 40m^2 + 3m + 3), \\ b_4 = b_4(m) = m^3(m+4)(4m^2 - 2m - 1). \end{cases}$$

It is sufficient to prove $\sigma(t) > 0$ for $0 < t < 1$ with $m \geq 1$.

Now, we have

$$\begin{aligned} L_2(1) &= a_0 + 2a_1 - 3a_2 = -10(4m^2 - 14m - 7), \\ L_4(1) &= b_0 - b_1 + 3b_2 - b_3 + b_4 = -10(4m^2 - 14m - 7) \\ &= L_2(1), \end{aligned}$$

and hence we can put

$$\begin{aligned} L_4(t) - L_2(t) &= b_4 t^4 - b_3 t^3 + 3(a_2 + b_2)t^2 \\ &\quad - (2a_1 + b_1)t + b_0 - a_0 = (t-1)L_3(t), \end{aligned}$$

where

$$L_3(t) = b_4 t^3 + (b_4 - b_3)t^2 + (3a_2 + 3b_2 - b_3 + b_4)t + a_0 - b_0.$$

Then, we have

$$\begin{aligned} L_3(1) &= 3b_4 - 2b_3 + 3b_2 - b_0 + 3a_2 + a_0 \\ &= 40m^3 - 180m^2 + 70m + 70 \\ &= 10(m-1)(4m^2 - 14m - 7) = -(m-1)L_2(1), \end{aligned}$$

and hence we can put

$$\begin{aligned} L_3(t) + (m-1)L_2(t) &= b_4 t^3 - \{3(m-1)a_2 + b_3 - b_4\}t^2 \\ &\quad + \{2(m-1)a_1 + 3a_2 + 3b_2 - b_3 + b_4\}t + ma_0 - b_0 \\ &= (t-1)L_2^*(t), \end{aligned}$$

where

$$L_2^*(t) = b_4 t^2 - \{3(m-1)a_2 + b_3 - 2b_4\}t - ma_0 + b_0.$$

Next, we have

$$\begin{aligned} L_2^*(1) &= 3b_4 - b_3 + b_0 - 3(m-1)a_2 - ma_0 \\ &= -20m^4 + 90m^3 - 35m^2 - 35m \\ &= -5m(m-1)(4m^2 - 14m - 7) = \frac{1}{2}m(m-1)L_2(1), \end{aligned}$$

and hence we can put

$$\begin{aligned} 2L_2^*(t) - m(m-1)L_2(t) &= \{3m(m-1)a_2 + 2b_4\}t^2 \\ &\quad - 2\{3(m-1)a_2 + m(m-1)a_1 + b_3 - 2b_4\}t \\ &\quad - m(m+1)a_0 + 2b_0 = (t-1)L_1^*, \end{aligned}$$

where

and

$$\begin{aligned} L_1^*(t) &= \{3m(m-1)a_2 + 2b_4\}t + m(m+1)a_0 - 2b_0 \\ 3m(m-1)a_2 + 2b_4 &= m^2(8m^4 + 52m^3 + 6m^2 - 47m - 9) \\ &= m^2(m+1)(8m^3 + 44m^2 - 38m - 9), \\ -m(m+1)a_0 + 2b_0 &= m(m+1)(8m^4 + 28m^3 + 18m^2 - 47m - 30). \end{aligned}$$

Now, we set

$$(9) \quad L_1(t) = d_1 t - d_0,$$

where

$$(10) \quad \begin{cases} d_0 = d_0(m) = 8m^4 + 28m^3 + 18m^2 - 47m - 30, \\ d_1 = d_1(m) = m(8m^3 + 44m^2 - 38m - 9). \end{cases}$$

From these computations we obtain

$$\begin{aligned} 2L_2^*(t) &= m(m-1)L_2(t) - m(m+1)(1-t)L_1(t), \\ L_3(t) &= -(m-1)L_2(t) \\ &\quad - (1-t) \left[\frac{m(m-1)}{2} L_2(t) - \frac{m(m+1)}{2} (1-t)L_1(t) \right] \\ &= -(m-1) \left\{ 1 + \frac{m}{2}(1-t) \right\} L_2(t) + \frac{m(m+1)}{2} (1-t)^2 L_1(t), \end{aligned}$$

and

$$L_4(t) = L_2(t) - (1-t)L_3(t),$$

i. e.

$$(11) \quad \begin{aligned} L_4(t) &= \left\{ 1 + (m-1)(1-t) + \frac{m(m-1)}{2} (1-t)^2 \right\} L_2(t) \\ &\quad - \frac{m(m+1)}{2} (1-t)^3 L_1(t). \end{aligned}$$

Thus we obtain an important expression :

$$(12) \quad \sigma(t) = \varphi_1(t)L_1(t) + \varphi_2(t)L_2(t),$$

where

$$(13) \quad \begin{cases} \varphi_1(t) = \frac{m(m+1)}{2} t^{m-1} (1-t)^3, \\ \varphi_2(t) = 1 - t^{m-1} \left\{ 1 + (m-1)(1-t) + \frac{m(m-1)}{2} (1-t)^2 \right\}. \end{cases}$$

LEMMA 1. i) $d_1(m)$ is \nearrow in $1 < m < \infty$ and ≥ 5 for $m \geq 1$,
ii) $d_0(m)$ is \nearrow in $1 < m < \infty$ and

$$\begin{cases} d_0(m) < 0 & \text{for } 1 \leq m < 1.17 \dots, \\ > 0 & \text{for } 1.17 \dots < m < \infty, \end{cases}$$

iii) $d_1(m) - d_0(m)$ is $\searrow \nearrow$ in $1 < m < \infty$ and > 0 for $m \geq 1$.

Proof. i) Since we have

$$8m^3 + 44m^2 - 38m - 9 \geq 14m - 9 \geq 5 \quad \text{for } m \geq 1$$

and

$$24m^2 + 88m - 38 \geq 74 \quad \text{for } m \geq 1,$$

we obtain the claim i).

ii)

$$\begin{aligned} d'_0(m) &= 32m^3 + 84m^2 + 36m - 47 \\ &\geq 152m - 47 \geq 105 \quad \text{for } m \geq 1, \end{aligned}$$

and we see $d_0(m)$ is \nearrow in $1 < m < \infty$. Since we have $d_0(1.17) = -0.513538 \dots$ and $d_0(1.18) = 1.118318 \dots$, we obtain the claim ii).

iii) We have

$$L_1(1) = d_1 - d_0 = 16m^3 - 56m^2 + 38m + 30,$$

and $24m^2 - 56m + 19 = -4.04$ at $m = 1.8$ and $= 3$ at $m = 2$. Thus, we see that $d_1(m) - d_0(m)$ is $\searrow \nearrow$ in $1 < m < \infty$, which is equal to 10.272 at $m = 1.8$ and 10 at $m = 2$. For $1.8 \leq m \leq 2$, we have

$$d_1(m) - d_0(m) > 10.272 - 2 \times 4.04 \times 0.2 = 8.656.$$

Therefore, it must be

$$d_1(m) - d_0(m) > 8.656 \quad \text{for } m \geq 1.$$

Q. E. D.

LEMMA 2. Regarding $L_2(t)$, we have the following ·

- i) a_0, a_1 and a_2 are positive for $m \geq 1$;
- ii) $1/3 < a_1/3a_2 < 1/2$ for $1 \leq m < 5/4$ and $0 < a_1/3a_2 \leq 1/3$ for $m \geq 5/4$;
- iii) for the root $\beta(m)$ of the quadratic equation $L_2(t) = 0$:

$$(14) \quad \beta(m) = \frac{a_1 + \sqrt{a_1 a_1 + 3a_0 a_2}}{3a_2},$$

$$\beta(m) > 1 \quad \text{for } 1 \leq m < \frac{7 + \sqrt{77}}{4} \quad \text{and}$$

$$\frac{3}{4} < \beta(m) < 1 \quad \text{for } m > \frac{7 + \sqrt{77}}{4} = 3.9437410 \dots;$$

iv) $L_2(t) > 0$ for $0 \leq t \leq 1$ with $1 \leq m < \frac{7 + \sqrt{77}}{4}$.

Proof. i) is evident. On ii) we have

$$\frac{a_1}{3a_2} = \frac{8m^3 - 16m^2 + 31m + 15}{3m(8m^2 + 16m + 3)} \longrightarrow \frac{1}{3} \quad \text{as } m \rightarrow \infty.$$

The condition $a_1/3a_2 \leq 1/3$ is equivalent to

$$32m^2 - 28m - 15 = (4m - 5)(8m + 3) \geq 0, \quad \text{i. e. } m \geq \frac{5}{4}.$$

Next, the condition $a_1/3a_2 \leq 1/2$ is equivalent to

$$8m^3 + 80m^2 - 53m - 30 > 0,$$

whose left hand side ≥ 5 for $m \geq 1$. These imply the claim ii).

iii) Since we have $L_2(1) = -10(4m^2 - 14m - 7)$ and

$$\begin{aligned} L_2\left(\frac{3}{4}\right) &= a_0 + \frac{3}{2}a_1 - \frac{27}{16}a_2 \\ &= \frac{1}{16}(104m^3 - 176m^2 + 2055m + 1000) > 0 \quad \text{for } m \geq 1, \end{aligned}$$

we obtain the claim iii) immediately.

iv) is evident from iii).

Q. E. D.

LEMMA 3. i) $\varphi_1(t) > 0$ for $0 < t < 1$ with $m \geq 1$, and

$$(15) \quad \varphi_1'(t) = \frac{m(m+1)}{2} t^{m-2} (1-t)^2 \{m-1-(m+2)t\}.$$

ii) $0 < \varphi_2(t) < 1$ for $0 < t < 1$ with $m > 1$, and

$$(16) \quad \varphi_2'(t) = -\frac{(m+1)m(m-1)}{2} t^{m-2} (1-t)^2,$$

$$(17) \quad \varphi_2''(t) = -\frac{(m+1)m(m-1)}{2} t^{m-3} (1-t)(m-2-mt).$$

iii) $\varphi_1(1) = \varphi_2(1) = 0$.

Proof. We obtain easily (15), (16) and (17) from (13). The rest things are evident from them. Q. E. D.

LEMMA 4. We have

$$\alpha(m) = d_0(m)/d_1(m) < \beta(m) \quad \text{for } m \geq 1.$$

Proof. Since $\beta(m) > 3/4$ for $m \geq 1$ by iii) of Lemma 2 and $\alpha(m) < 0$ for $1 \leq$

$m < 1.17 \dots$ by ii) of Lemma 1, we shall prove the inequality for $m > 1.17 \dots$.
Since $a_2(m) > 0$ for $m \geq 1$, it is sufficient to show

$$a_0 d_1^2 + 2a_1 d_1 d_0 - 3a_2 d_0^2 > 0.$$

By (6) and (10) we have

$$\begin{aligned} a_0 d_1 - a_1 d_0 &= m(8m^3 + 40m^2 + 87m + 40)(8m^3 + 44m^2 - 38m - 9) \\ &\quad - (8m^3 - 16m^2 + 31m + 15)(8m^4 + 28m^3 + 18m^2 - 47m - 30) \\ &= m(64m^6 + 672m^5 + 2152m^4 + 2556m^3 - 1906m^2 \\ &\quad - 2303m - 360) - (64m^7 + 96m^6 - 56m^5 + 324m^4 \\ &\quad + 1490m^3 - 707m^2 - 1635m - 450) \\ &= 3(192m^6 + 736m^5 + 744m^4 - 1132m^3 - 532m^2 + 425m + 150), \\ (a_1 d_1 - a_2 d_0)/m &= (8m^3 - 16m^2 + 31m + 15)(8m^3 + 44m^2 - 38m - 9) \\ &\quad - (8m^2 + 16m + 3)(8m^4 + 28m^3 + 18m^2 - 47m - 30) \\ &= 64m^6 + 224m^5 - 760m^4 + 2020m^3 - 374m^2 \\ &\quad - 849m - 135 - (64m^6 + 352m^5 + 616m^4 - 4m^3 \\ &\quad - 938m^2 - 621m - 90) \\ &= -128m^5 - 1376m^4 + 2024m^3 + 564m^2 - 228m - 45, \end{aligned}$$

and hence

$$\begin{aligned} &(a_0 d_1^2 + 2a_1 d_1 d_0 - 3a_2 d_0^2)/3m \\ &= (8m^3 + 44m^2 - 38m - 9)(192m^6 + 736m^5 + 744m^4 \\ &\quad - 1132m^3 - 532m^2 + 425m + 150) \\ &\quad - (8m^4 + 28m^3 + 18m^2 - 47m - 30)(128m^5 + 1376m^4 \\ &\quad - 2024m^3 - 564m^2 + 228m + 45) \\ &= 1536m^9 + 14336m^8 + 31040m^7 - 6016m^6 - 88960m^5 \\ &\quad + 16312m^4 + 50304m^3 - 4762m^2 - 9525m - 1350 \\ &\quad - 1024m^9 - 14592m^8 - 24640m^7 + 42432m^6 + 118912m^5 \\ &\quad - 50440m^4 - 92592m^3 - 7014m^2 + 8955m + 1350, \end{aligned}$$

i. e.

$$(18) \quad a_0 d_1^2 + 2a_1 d_1 d_0 - 3a_2 d_0^2 = 6m^2 \times P(m),$$

where

$$(19) \quad \begin{aligned} P(m) &= 256m^8 - 128m^7 + 3200m^6 + 18208m^5 \\ &\quad + 14976m^4 - 17064m^3 - 21144m^2 - 5888m - 285. \end{aligned}$$

Since we have

$$\begin{aligned} P'(m) &= 2048m^7 - 896m^6 + 19200m^5 + 91040m^4 \\ &\quad + 59904m^3 - 51192m^2 - 42288m - 5888 \\ &\geq 20352m^5 + 91040m^4 + 59904m^3 - 51192m^2 - 42288m - 5888 \\ &\geq 171296m^3 - 51192m^2 - 42288m - 5888 \\ &\geq 77816m - 5888 > 0 \quad \text{for } m \geq 1, \end{aligned}$$

$P(m)$ is increasing in $1 < m < \infty$. We have

$$P(1) = -7869 \quad \text{and} \quad P(1.1) = 2160.6218,$$

which implies $P(m) > 0$ for $m > 1.1$. From these facts we see that

$$\alpha(m) < \beta(m) \quad \text{for } m \geq 1.1.$$

Q. E. D.

Proof of Main Theorem.

When $1 \leq m \leq 1.17 \dots$ (the root of $d_0(m) = 0$),

$$L_1(t) > 0 \quad \text{and} \quad L_2(t) > 0 \quad \text{for } 0 < t < 1$$

by Lemma 1 and Lemma 2. By Lemma 3 and (12) we obtain

$$\sigma(t) > 0 \quad \text{for } 0 < t < 1.$$

When $m > 1.17 \dots$, we have $0 < \alpha(m) < 1$ by Lemma 1. We shall show $\sigma(t) > 0$ for $0 \leq t \leq \alpha(m)$. If it does not hold, then there exist ξ_1, ξ_2 such that $0 < \xi_1 \leq \xi_2 < \alpha(m)$,

$$\sigma(\xi_1) = 0, \quad \sigma'(\xi_1) \leq 0 \quad \text{and} \quad \sigma(\xi_2) = 0, \quad \sigma'(\xi_2) \geq 0.$$

We have $L_2(t) > 0$ for $0 \leq t \leq \alpha(m)$ by Lemma 2 and

$$\begin{aligned} \left(\varphi_2 + \varphi_1 \frac{L_1}{L_2} \right)' &= \frac{1}{L_2^2} [\varphi_2' L_2^2 + \varphi_1' L_1 L_2 + \varphi_1 (L_1' L_2 - L_1 L_2')] \\ &= \frac{1}{L_2^2} \left[-\frac{(m+1)m(m-1)}{2} t^{m-2} (1-t)^2 L_2^2 \right. \\ &\quad \left. + \frac{(m+1)m}{2} \{m-1-(m+2)t\} L_1 L_2 \right. \\ &\quad \left. + \frac{(m+1)m}{2} t^{m-1} (1-t)^3 (L_1' L_2 - L_1 L_2') \right] \end{aligned}$$

$$(20) \quad = \frac{(m+1)m}{2L_2^2} t^{m-2}(1-t)^2 [-(m-1)L_2^2 \\ + \{m-1-(m+2)t\} L_1 L_2 + t(1-t)(L_1' L_2 - L_1 L_2')]]$$

by Lemma 3. Now, we compute the expression in the above brackets. We obtain by (5), (6) and (9), (10)

$$\begin{aligned} & -(m-1)L_2^2 + \{m-1-(m+2)t\} L_1 L_2 + t(1-t)(L_1' L_2 - L_1 L_2') \\ = & L_2 [-(m-1)L_2 + \{m-1-(m+2)t\} L_1 + t(1-t)L_1'] - t(1-t)L_1 L_2' \\ = & L_2 [-(m-1)(a_0 + 2a_1 t - 3a_2 t^2) + \{m-1-(m+2)t\}(d_1 t - d_0) \\ & + t(1-t)d_1] - 2t(1-t)(d_1 t - d_0)(a_1 - 3a_2 t) \\ = & -(a_0 + 2a_1 t - 3a_2 t^2) [(m-1)(a_0 + d_0) \\ & - \{(m+2)d_0 + m d_1 - 2(m-1)a_1\} t + \{(m+3)d_1 - 3(m-1)a_2\} t^2] \\ & + 2t(1-t)\{d_0 a_1 - (d_1 a_1 + 3d_0 a_2)t + 3d_1 a_2 t^2\}, \end{aligned}$$

and

$$\begin{aligned} & -(m-1)a_0(a_0 + d_0) \\ = & -2(m-1)a_0(4m^4 + 18m^3 + 29m^2 + 20m + 5) = -2c_0, \\ & a_0\{(m+2)d_0 + m d_1 - 2(m-1)a_1\} - 2(m-1)a_1(a_0 + d_0) + 2d_0 a_1 \\ = & 2d_0\{(m+1)a_0 - (m-2)a_1\} + m(d_1 - d_0)a_0 - 4(m-1)a_0 a_1 \\ = & 6(192m^7 + 864m^6 + 1376m^5 + 540m^4 - 1307m^3 \\ & - 2183m^2 - 1340m - 300) = 6c_1, \\ & -a_0\{(m+3)d_1 - 3(m-1)a_2\} + 2a_1\{(m+2)d_0 + m d_1 - 2(m-1)a_1\} \\ & + 3(m-1)a_2(a_0 + d_0) - 2(d_1 a_1 + 3d_0 a_2) - 2d_0 a_1 \\ = & \{-(m+3)a_0 + 4m a_1 + 3(m-3)a_2\} d_1 \\ & - \{2(m+1)a_1 + 3(m-3)a_2\}(d_1 - d_0) + 2(m-1)(3a_0 a_2 - 2a_1^2) \\ = & 6m(64m^7 + 64m^6 - 632m^5 - 1172m^4 - 142m^3 + 783m^2 + 475m + 15) = 6c_2, \\ & -2a_1\{(m+3)d_1 - 3(m-1)a_2\} \\ & - 3a_2\{(m+2)d_0 + m d_1 - 2(m-1)a_1\} + 6d_1 a_2 + 2(d_1 a_0 + 3d_0 a_2) \\ = & -2\{(m+2)a_1 + 3(m-1)a_2\} d_1 + 3m a_2(d_1 - d_0) + 12(m-1)a_1 a_2 \\ = & -2m^2(256m^6 + 1024m^5 + 192m^4 - 1696m^3 + 204m^2 - 385m - 159) = -2c_3, \end{aligned}$$

$$\begin{aligned} & 3a_2\{(m+3)d_1-3(m-1)a_2\}-6d_1a_2 \\ & =6m^3(4m^3+14m^2-9m-4)(8m^2+16m+3) \\ & =6m^3(m+4)(4m^2-2m-1)(8m^2+16m+3)=6c_4. \end{aligned}$$

Thus, we obtain the formula :

$$(21) \quad \left(\varphi_2(t)+\varphi_1(t)\frac{L_1(t)}{L_2(t)}\right)' = \frac{(m+1)m}{L_2(t)^2}t^{m-2}M_4(t),$$

where

$$(22) \quad M_4(t)=-c_0+3c_1t+3c_2t^2-c_3t^3+3c_4t^4,$$

$$(23) \quad \begin{cases} c_0=c_0(m)=(m-1)(8m^3+40m^2+87m+40)(4m^4+18m^3+29m^2+20m+5), \\ c_1=c_1(m)=192m^7+864m^6+1376m^5+540m^4-1307m^3-2183m^2-1340m-300, \\ c_2=c_2(m)=m(64m^7+64m^6-632m^5-1172m^4-142m^3+783m^2+475m+15), \\ c_3=c_3(m)=m^2(256m^5+1024m^5+192m^4-1696m^3+204m^2-385m-159), \\ c_4=c_4(m)=m^3(m+4)(8m^2+16m+3)(4m^2-2m-1). \end{cases}$$

We obtained the same auxiliary function $M_4(t)=M_4(t, m)$ in § 3 in [2], which is derived from (4). We can use $\sigma(t)/L_2(t)$ in place of $\sigma(t)$ for the interval $0 \leqq t \leqq \alpha(m)$, and so we may put

$$(24) \quad M_4(\xi_1) \leqq 0 \quad \text{and} \quad M_4(\xi_2) \geqq 0,$$

which contradicts the following lemma.

LEMMA 5. For m such that $d_0(m) > 0$, we have

$$M_4(t, m) < 0 \quad \text{for} \quad 0 \leqq t \leqq \alpha(m) = d_0(m)/d_1(m).$$

Proof. Since $c_0 > 0$ for $m > 1$, we have $M_4(0, m) < 0$. From (20) and (21) we have at $t = \alpha = \alpha(m)$

$$\begin{aligned} 2M_4(\alpha) & = -(m-1)L_2^2 + \alpha(1-\alpha)d_1L_2 \\ & = -L_2\{(m-1)L_2 - \alpha(1-\alpha)d_1\} \\ & = -\frac{L_2}{d_1^2}\{(m-1)(a_0d_1^2 + 2a_1d_1d_0 - 3a_2d_0^2) - d_0d_1(d_1 - d_0)\} \end{aligned}$$

and by (18), (19)

$$\begin{aligned} & (m-1)(a_0d_1^2 + 2a_1d_1d_0 - 3a_2d_0^2) - d_0d_1(d_1 - d_0) \\ & = 6m^2(m-1)P(m) - 2m(8m^4 + 28m^3 + 18m^2 - 47m - 30) \\ & \quad \times (8m^3 + 44m^2 - 38m - 9)(8m^3 - 28m^2 + 19m + 15) \\ & = 4m \times Q(m), \end{aligned}$$

where

$$(25) \quad Q(m) = 128m^{10} - 1984m^9 + 8160m^8 + 34448m^7 - 16456m^6 \\ - 95892m^5 + 28102m^4 + 65128m^3 - 4944m^2 - 13860m - 2025.$$

We show that $Q(m) > 0$ for $m \geq 1$. Since we have

$$\frac{1}{8 \times 5!} Q^{(5)}(m) = 4032m^5 - 31248m^4 + 57120m^3 \\ + 90426m^2 - 12342m - 11986.5,$$

and $4032m^3 - 31248m^2 + 57120m + 90426 > 76918$ for $m \geq 1$, because $3 \times 4032m^2 - 2 \times 31248m + 57120$ is equal to 6720, -2634.24 , 672 at $m=1, 3.9, 4$, respectively and $31248/3 \times 4032 = 2.58 \dots$, and $4032m^3 - 31248m^2 + 57120m + 90426$ is equal to 120330, 77086.128, 76986 at $m=1, 3.9, 4$, respectively and $> 76986 - 672 \times 0.1 = 76918.8$ for $3.9 < m < 4$, therefore

$$\frac{1}{8 \times 5!} Q^{(5)}(m) > 76918m^2 - 12342m - 11986.5 \geq 76918.8 \quad \text{for } m \geq 1.$$

Hence we have

$$\frac{1}{4!} Q^{(4)}(m) = 26880m^6 - 249984m^5 + 571200m^4 + 1205680m^3 \\ - 246840m^2 - 479460m + 28102 \geq 855578 \quad \text{for } m \geq 1$$

and $Q^{(3)}(m)$ is increasing in $1 < m < \infty$. Furthermore

$$\frac{1}{3!} Q^{(3)}(m) = 15360m^7 - 166656m^6 + 456960m^5 + 1205680m^4 - 329120m^3 \\ - 958920m^2 + 112408m + 65128 \geq 400840 \quad \text{for } m \geq 1,$$

and

$$\frac{1}{2} Q''(m) = 5760m^8 - 71424m^7 + 228480m^6 \\ + 723408m^5 - 246840m^4 - 958920m^3 + 168612m^2 \\ + 195384m - 4944 \geq 39516 \quad \text{for } m \geq 1,$$

and $Q'(m)$ is increasing in $1 < m < \infty$. Then, we have

$$Q'(m) = 1280m^9 - 17856m^8 + 65280m^7 + 241136m^6 - 98736m^5 \\ - 479460m^4 + 112408m^3 + 195384m^2 - 9888m - 13860,$$

which is equal to -4312 , -763.213215 , 1002.36431 at $m=1, 1.03, 1.04$, respectively, from which we see that $Q(m)$ is \searrow in $1 < m < 1.03$ and \nearrow in $1.04 < m < \infty$. We have $Q(1.03) = 722.7389906$ and $Q(1.04) = 723.669575$ and

$$Q(m) > 722.7389906 - 763.213215 \times 0.01 = 715.1068585 \quad \text{for } 1.03 < m < 1.04.$$

Thus, we obtain $Q(m) > 0$ for $m > 1$ and so

$$(26) \quad M_4(\alpha(m)) < 0 \quad \text{for } m \geq 1.$$

Next, we investigate the sign of $M'_4(\alpha(m))$. From (20) we obtain

$$\begin{aligned} 2M'_4(\alpha) &= L_2[-2(m-1)L'_2 + \{m-(m+4)\alpha\}d_1], \\ &= -2(m-1)L'_2(\alpha) + \{m-(m+4)\}d_1 \\ &= -2(m-1)(2a_1 - 6a_2\alpha) + \{m-(m+4)\}d_1 \\ &= -4(m-1)a_1 + 12(m-1)a_2\frac{d_0}{d_1} + md_1 - (m+4)d_0, \\ &= -4(m-1)a_1 + md_1 - (m+4)d_0 \\ &= -4(8m^4 - 24m^3 + 47m^2 - 16m - 15) + (8m^5 + 44m^4 - 38m^3 - 9m^2) \\ &\quad - 8m^5 - 60m^4 - 130m^3 - 25m^2 + 218m + 120 \\ &= -48m^4 - 72m^3 - 222m^2 + 282m + 180, \end{aligned}$$

and

$$\begin{aligned} (27) \quad M'_4(\alpha)d_1 &= 6(m-1)a_2d_0 - (24m^4 + 36m^3 + 111m^2 - 141m - 90)d_1 \\ &= 6m(m-1)(64m^6 + 352m^5 + 616m^4 - 4m^3 - 938m^2 \\ &\quad - 621m - 90) - m(192m^7 + 1344m^6 + 1560m^5 + 2172m^4 \\ &\quad - 11466m^3 + 399m^2 + 4689m + 810) = 3m \times R(m), \end{aligned}$$

where

$$(28) \quad R(m) = 64m^7 + 128m^6 + 8m^5 - 1964m^4 + 1954m^3 + 501m^2 - 501m - 90.$$

Since we have

$$\begin{aligned} \frac{1}{4!}R^{(4)}(m) &= 2240m^3 + 1920m^2 + 40m - 1964 > 0 \quad \text{for } m \geq 1, \\ \frac{1}{3!}R^{(3)}(m) &= 2240m^4 + 2560m^3 + 80m^2 - 7856m + 1954, \end{aligned}$$

which is equal to $-1022, 1169.62863$ at $m=1, 1.17$, respectively, and so > 0 for $m \geq 1.17$,

$$\frac{1}{2}R''(m) = 1344m^5 + 1920m^4 + 80m^3 - 11784m^2 + 5862m + 501,$$

which is equal to $-2098.93495, -129.678661, 49.28175698$ at $m=1.17, 1.37, 1.38$, respectively, and so

$$R'(m) = 448m^6 + 768m^5 + 40m^4 - 7856m^3 + 5862m^2 + 1002m - 501$$

is $\searrow \nearrow$ in $1.17 < m < \infty$, is equal to -978.490785 , -99.0477806 , 48.90886028 at $m=1.17$, 1.61 , 1.62 , respectively. Therefore $R(m)$ is $\searrow \nearrow$ in $1.17 < m < \infty$, and

$$R(m) = \begin{cases} -3.1536809 & \text{at } m=1.17, \\ -9.99221242 & 1.83, \\ 50.72843899 & 1.84, \end{cases}$$

and hence we obtain $R(m) < 0$ for $1.17 \leq m < 1.83 \dots$ and $R(m) > 0$ for $m > 1.83 \dots$, i. e.

$$(29) \quad M_4'(\alpha(m)) \begin{cases} < 0 & \text{for } 1.17 < m < 1.83 \dots, \\ > 0 & \text{for } 1.83 \dots < m < \infty, \end{cases}$$

because $d_1(m) > 0$ for $m \geq 1$ by Lemma 1.

Next, we have from (10)

$$1 - \alpha(m) = \frac{d_1(m) - d_0(m)}{d_1(m)} = \frac{2}{m} h(m),$$

where

$$(30) \quad h(m) := \frac{8m^3 - 28m^2 + 19m + 15}{8m^3 + 44m^2 - 38m - 9}$$

which is positive for $m \geq 1$ by Lemma 1, \searrow in $1 < m < 2.1 \dots$ and \nearrow in $2.1 \dots < m < \infty$, since we have

$$\begin{aligned} & (24m^2 - 56m + 19)(8m^3 + 44m^2 - 38m - 9) \\ & - (24m^2 + 88m - 38)(8m^3 - 28m^2 + 19m + 15) \\ & = 3(192m^4 - 304m^3 - 116m^2 - 272m + 133) \end{aligned}$$

and $4 \times 192m^3 - 3 \times 304m^2 - 2 \times 116m - 272$ is \nearrow in $1 < m < \infty$, equal to -648 , -80 , 167.808 at $m=1$, 1.5 , 1.6 , respectively, and so $192m^4 - 304m^3 - 116m^2 - 272m + 133$ is $\searrow \nearrow$ in $1 < m < \infty$, equal to -367 , -31.0688 , 233.8832 at $m=1$, 2.1 , 2.2 , respectively, and hence < 0 for $1 \leq m < 2.1 \dots$ and > 0 for $m > 2.1 \dots$.

Now, for convenience of calculation, setting $t=1-u$, we have

$$\begin{aligned} \frac{1}{6} M_4''(t) &= 6c_4 t^2 - c_3 t + c_2 \\ &= 6c_4 u^2 - (12c_4 - c_3)u + 6c_4 - c_3 + c_2 \end{aligned}$$

and

$$(31) \quad \frac{1}{6m} M_4''(t) = m^2 u^2 (192m^5 + 1056m^4 + 984m^3 \\ - 804m^2 - 546m - 72) - mu(128m^6 + 1088m^5 + 1776m^4 \\ + 88m^3 - 1296m^2 + 241m + 159) + 96m^6 + 160m^5 \\ - 280m^4 - 892m^3 + 1096m^2 + 634m + 15,$$

and

$$(32) \quad \frac{1}{3} M_4'(t) = 4c_4 t^3 - c_3 t^2 + 2c_2 t + c_1 \\ = -4c_4 u^3 + (12c_4 - c_3) u^2 - 2(6c_4 - c_3 + c_2) u + 4c_4 - c_3 + 2c_2 + c_1 \\ = -m^3 u^3 (128m^5 + 704m^4 + 656m^3 - 536m^2 - 364m - 48) \\ + m^2 u^2 (128m^6 + 1088m^5 + 1776m^4 + 88m^3 - 1296m^2 + 241m + 159) \\ - mu(192m^6 + 320m^5 - 560m^4 - 1784m^3 + 2192m^2 + 1268m + 30) \\ + 64m^6 + 192m^5 - 312m^4 + 596m^3 - 1074m^2 - 1310m - 300$$

(see Lemma 3.3 in [2]).

Let $\gamma = \gamma(m)$ be the root of $6c_4 t^2 - c_3 t + c_2 = 0$ as

$$(33) \quad \gamma(m) = (c_3 + \sqrt{c_3 c_3 - 24c_2 c_4}) / 12c_4,$$

for which $0 < \gamma(m) < 1$ for $m \geq 1$ by Lemma 3.3 in [2]. For $m \geq 6$, we have

$$h(m) \geq h(6) = \frac{849}{3075} = \frac{283}{1025} = 0.276097 \dots$$

by (30) and so

$$1 - \alpha(m) = \frac{2}{m} h(m) > \frac{0.55}{m},$$

and

$$\frac{1}{6m} M_4''\left(1 - \frac{0.55}{m}\right) = 25.6m^6 - 380.32m^5 - 937.36m^4 \\ - 642.74m^3 + 1565.59m^2 + 336.285m - 94.23 \\ \leq -2180.56m^4 - 642.74m^3 + 1565.59m^2 + 336.285m - 94.23 \\ \leq -80791.01m^2 + 336.285m - 94.23 < 0 \quad \text{for } 6 \leq m \leq 10,$$

from which we obtain

$$(34) \quad \alpha < 1 - \frac{0.55}{m} < \gamma \quad \text{for } 6 \leq m \leq 10.$$

Next, for $m \geq 10$, we have

$$h(m) \geq h(10) = \frac{5405}{12011} = 0.4500041 \dots$$

and

$$1 - \alpha(m) > \frac{0.9}{m}$$

and

$$\begin{aligned} \frac{1}{6m} M_4'' \left(1 - \frac{0.9}{m} \right) &= -19.2m^6 - 663.68m^5 - 1023.04m^4 - 174.16m^3 \\ &\quad + 1611.16m^2 - 25.16m - 186 < 0 \quad \text{for } m \geq 10, \end{aligned}$$

from which we obtain

$$(35) \quad \alpha < 1 - \frac{0.9}{m} < \gamma \quad \text{for } m \geq 10.$$

From (34), (35) and (29) we obtain

$$M_4'(t) > 0 \quad \text{for } 0 \leq t \leq \alpha(m) \quad \text{with } m \geq 6$$

and so by (26) and $M_4(0) < 0$

$$(36) \quad M_4(t) < 0 \quad \text{for } 0 \leq t \leq \alpha(m) \quad \text{with } m \geq 6.$$

Next we consider the interval: $1.17 \dots < m < 6$. From (32) we have

$$\begin{aligned} \frac{1}{3} M_4'(1) &= 4c_4 - c_3 + 2c_2 + c_1 \\ &= 2(32m^6 + 96m^5 - 156m^4 + 298m^3 - 537m^2 - 655m - 150), \end{aligned}$$

which is negative for $1 \leq m < 1.81 \dots$ and positive for $m > 1.81 \dots$ by (3.42) in [2].

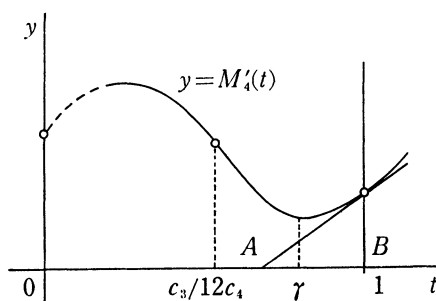


Fig. 1.

Considering the graph of the cubic polynomial of t : $y = M_4'(t)$ (Fig. 1), on the segment AB we have

$$AB = \frac{M_4'(1)}{M_4''(1)} = \frac{4c_4 - c_3 + 2c_2 + c_1}{2(6c_4 - c_3 + c_2)}$$

$$= \frac{32m^6 + 96m^5 - 156m^4 + 298m^3 - 537m^2 - 655m - 150}{m(96m^6 + 160m^5 - 280m^4 - 892m^3 + 1096m^2 + 634m + 15)}$$

Since $6c_4 - c_3 + c_2 > 0$ for $m \geq 1$ by (3.35) in [2], the condition :

$$AB > \frac{1}{3m}$$

is equivalent to

$$T(m) := 128m^5 - 188m^4 + 1786m^3 - 2707m^2 - 2599m - 465 > 0.$$

Since we have

$$\frac{1}{2}T''(m) = 1280m^3 - 1128m^2 + 5358m - 2707$$

$$\geq 5510m - 2707 \geq 2803 \quad \text{for } m \geq 1,$$

$$T'(m) = 640m^4 - 752m^3 + 5358m^2 - 5414m - 2599,$$

which is equal to $-2767, -406.42, 718.216$ at $m=1, 1.3, 1.4$, respectively, $T(m)$ is $\searrow \nearrow$ in $1 < m < \infty$. Furthermore we have

$$T(m) = \begin{cases} -4045 & \text{at } m = 1, \\ -45.9522282 & 2.08, \\ 100.8901599 & 2.09, \end{cases}$$

and so as a sensed segment we obtain

$$(37) \quad AB < \frac{1}{3m} \quad \text{for } 1 \leq m < 2.08 \dots,$$

$$AB > \frac{1}{3m} \quad \text{for } 2.08 \dots < m < \infty.$$

Since we have from (31)

$$\frac{1}{2m}M_4''\left(1 - \frac{1}{3m}\right) = 160m^6 - 544m^5 - 2264m^4$$

$$- 2436m^3 + 4316m^2 + 1479m - 138 := W(m)$$

and

$$\frac{1}{4!}W^{(4)}(m) = 2400m^2 - 2720m - 2264,$$

which is \nearrow in $1 < m < \infty$ and equal to $-2584, 1896$ at $m=1, 2$, respectively, and so

$$\frac{1}{3!}W^{(3)}(m) = 3200m^3 - 5440m^2 - 9056m - 2436$$

is $\searrow \nearrow$ in $1 < m < \infty$, equal to -13732 , -16708 , 7836 at $m=1, 2, 3$, respectively, and so

$$\frac{1}{2}W''(m)=2400m^4-5440m^3-13584m^2-7308m+4316$$

is $\searrow \nearrow$ in $1 < m < \infty$, equal to -19616 , -92344 , 23980 at $m=1, 3, 4$, respectively, and so

$$W'(m)=960m^5-2720m^4-9056m^3-7308m^2+8632m+1479$$

is $\searrow \nearrow$ in $1 < m < \infty$, equal to -8013 , -53382.1056 , 29939 at $m=1, 4.9, 5$, respectively, $W(m)$ is $\searrow \nearrow$ in $1 < m < \infty$. We have

$$W(m)=\begin{cases} 573 & \text{at } m=1, \\ 18.60313031 & 1.06, \\ -88.7997998 & 1.07, \\ -6896.16946 & 6.03, \\ 11844.21018 & 6.04, \end{cases}$$

and hence

$$W(m) < 0 \quad \text{for } 1.06 \dots < m \leq 6,$$

which implies

$$(38) \quad 1 - \frac{1}{3m} < \gamma(m) \quad \text{for } 1.06 \dots < m \leq 6.$$

By means of (37) and (38) we have

$$M'_4(\gamma(m)) > 0 \quad \text{for } 2.08 \dots < m \leq 6$$

and $M'_4(0) = 3c_1(m) > 0$ for $m > 1.17 \dots$ by (3.41) in [2], hence we obtain

$$M'_4(t) > 0 \quad \text{for } 0 < t < 1 \quad \text{with } 2.08 \dots \leq m \leq 6,$$

which implies

$$(39) \quad M_4(t) < 0 \quad \text{for } 0 \leq t \leq \alpha(m), \quad \text{with } 2.08 \dots \leq m \leq 6.$$

Finally we investigate the rest part: $1.17 \dots < m < 2.08 \dots$, where $1.17 \dots$ and $2.08 \dots$ mean the roots of $\alpha(m) = 0$ and $AB = 1/3m$ by (37), respectively. We notice that $M'_4(0) = 3c_1$ and $c_1 = c_1(m)$ is \nearrow in $1 < m < \infty$, since we have from (23)

$$\begin{aligned} c'_1(m) &= 1344m^5 + 5184m^5 + 6880m^4 + 2160m^3 - 3921m^2 - 4366m - 1340 \\ &\geq 11647m^3 - 4366m - 1340 \geq 5941 \quad \text{for } m \geq 1, \end{aligned}$$

and $c_1(1.17) = -128.1689 \dots$, $c_1(1.18) = 70.6684 \dots$, hence $c_1(m) > 0$ for $m \geq 1.18$. $M''_4(0) = 6c_2$ is negative for $1 \leq m < 3.4 \dots$ and positive for $m > 3.4 \dots$, because

$$\frac{1}{4!} \left(\frac{c_2}{m}\right)^{(4)} = 2240m^3 + 960m^2 - 3160m - 1172$$

which is \nearrow in $1 < m < \infty$ and equal to $-1132, -504.96, 289.12$ at $m=1, 1.1, 1.2$, respectively, and so

$$\frac{1}{3!} \left(\frac{c_2}{m}\right)^{(3)} = 2240m^4 + 1280m^3 - 6320m^2 - 4688m - 142$$

is $\searrow \nearrow$ in $1 < m < \infty$ and equal to $-7630, -1379.056, 1922.384$ at $m=1, 1.7, 1.8$, respectively, and so

$$\frac{1}{2} \left(\frac{c_2}{m}\right)'' = 1344m^5 + 960m^4 - 6320m^3 - 7032m^2 - 426m + 783$$

is $\searrow \nearrow$ in $1 < m < \infty$ and equal to $-10691, -922.33408, 10756.76256$ at $m=1, 2.3, 2.4$, respectively, and so

$$\left(\frac{c_2}{m}\right)' = 448m^6 + 384m^5 - 3160m^4 - 4688m^3 - 426m^2 + 1566m + 475$$

is $\searrow \nearrow$ in $1 < m < \infty$ and equal to $-5401, -13647.6426, 8840.971968$ at $m=1, 2.8, 2.9$, respectively, and so c_2/m is $\searrow \nearrow$ in $1 < m < \infty$, $-545, -3653.22333, 26790$ at $m=1, 3.4, 3.5$, respectively, which implies the above claim. First, for m such that $\alpha(m) > 0, c_1(m) < 0$ we have the graph of $M_4'(t)$ by (29) as Fig. 2, we have $M_4'(t) < 0$ for $0 \leq t \leq \alpha(m)$ and hence

$$M_4(t) < 0 \quad \text{for } 0 \leq t \leq \alpha(m).$$

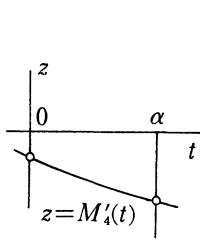


Fig. 2.

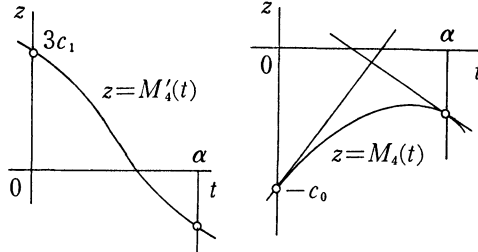


Fig. 3.

Next for m such that $\alpha(m) > 0, c_1(m) > 0$, we consider $M_4''(\alpha(m))$. From (31) and (30), we have

$$(40) \quad M_4''(\alpha(m)) = \frac{6m}{(8m^3 + 44m^2 - 38m - 9)^2} \times \Gamma(m),$$

where

$$(41) \quad \Gamma(m) := 4(192m^5 + 1056m^4 + 984m^3 - 804m^2 - 546m - 72) \times (8m^3 - 28m^2 + 19m + 15)^2$$

$$\begin{aligned}
& -2(128m^6 + 1088m^5 + 1776m^4 + 88m^3 - 1296m^2 + 241m + 159) \\
& \quad \times (8m^3 - 28m^2 + 19m + 15)(8m^3 + 44m^2 - 38m - 9) \\
& + (96m^6 + 160m^5 - 280m^4 - 892m^3 + 1096m^2 + 634m + 15) \\
& \quad \times (8m^3 + 44m^2 - 38m - 9)^2,
\end{aligned}$$

which is $\searrow \nearrow$ in $1.17 < m < 2.09$ and equal to $-12659.00711 \dots$, $-693.19339 \dots$, $300.79369 \dots$ at $m=1.17, 1.88, 1.89$, respectively. Since $\Gamma(m)$ is a polynomial of order 12 in m with integral coefficients of very large, here we used a numerical argument by a computer. Therefore we have

$$\begin{aligned}
(42) \quad & M_4''(\alpha(m)) < 0 \quad \text{for } 1.17 \leq m < 1.88 \dots, \\
& M_4''(\alpha(m)) > 0 \quad \text{for } 1.88 \dots < m < 2.09
\end{aligned}$$

and see that the behavior of $M_4'(t)$ and $M_4(t)$ are as Fig. 3, when $1.17 \dots < m < 1.88 \dots$. For such m , we consider the condition:

$$-\frac{M_4(0)}{M_4'(0)} = \frac{c_0}{3c_1} \geq \alpha = \frac{d_0}{d_1},$$

which is equivalent to

$$\begin{aligned}
& c_0 d_1 - 3c_1 d_0 \\
& = m(32m^8 + 272m^7 + 996m^6 + 1746m^5 + 1037m^4 - 983m^3 \\
& \quad - 1865m^2 - 1035m - 200)(8m^3 + 44m^2 - 38m - 9) \\
& \quad - 3(192m^7 + 864m^6 + 1376m^5 + 540m^4 - 1307m^3 - 2183m^2 \\
& \quad - 1340m - 300)(8m^4 + 28m^3 + 18m^2 - 47m - 30) \\
& = m(256m^{11} + 3584m^{10} + 18720m^9 + 47168m^8 + 44824m^7 - 37548m^6 \\
& \quad - 113292m^5 - 62319m^4 + 32577m^3 + 47315m^2 + 16915m + 1800) \\
& \quad - 3(1536m^{11} + 12288m^{10} + 38656m^9 + 49376m^8 - 16936m^7 - 134932m^6 \\
& \quad - 162030m^5 - 33985m^4 + 109291m^3 + 123070m^2 + 54300m + 9000) = \Pi(m) > 0
\end{aligned}$$

by (10) and (23), where

$$\begin{aligned}
(43) \quad & \Pi(m) := 256m^{12} - 1024m^{11} - 18144m^{10} - 68800m^9 - 103304m^8 \\
& \quad + 13260m^7 + 291504m^6 + 423771m^5 + 134532m^4 \\
& \quad - 280558m^3 - 352295m^2 - 161100m - 27000,
\end{aligned}$$

which is $\nearrow \searrow$ in $1.17 < m < 2.09$ by the numerical argument by a computer as

for $F(m)$ and equal to 84962.14696 ..., 5745.25969 ..., $-34308.14753 \dots$ at $m=1.17$, 1.38, 1.39, respectively. Therefore we have $\Pi(m) > 0$ for $1.17 \leq m < 1.38 \dots$ and < 0 for $1.38 \dots < m < 2.09$, which implies

$$M_4(t) < 0 \quad \text{for } 0 \leq t \leq \alpha(m) \quad \text{with } 1.17 \dots < m < 1.38 \dots.$$

Next, for $1.38 \dots < m < 1.83 \dots$ (see (29)) we consider the condition :

$$(44) \quad -\frac{M_4(0)}{M_4'(0)} + \frac{M_4(\alpha)}{M_4'(\alpha)} \geq \alpha = \frac{d_0}{d_1},$$

whose left hand becomes by (25), (27)

$$\frac{c_0}{3c_1} - \frac{L_2(\alpha) \times 2mQ(m)}{d_1^2} \Big/ \frac{3mR(m)}{d_1} = \frac{c_0}{3c_1} - \frac{2L_2(\alpha)Q(m)}{3d_1R(m)},$$

and hence it is equivalent to

$$-R(c_0d_1 - 3c_1d_0) + 2c_1L_2(\alpha)Q \geq 0,$$

since $R(m) < 0$ for $1.17 \leq m < 1.83 \dots$. Using (43) and (18) this condition can be written as

$$(45) \quad A(m) := 12c_1P(m)Q(m) - (8m^3 + 44m^2 - 38m - 9)^2R(m)\Pi(m) \geq 0.$$

$A(m)$ is a polynomial of m of order 25, and we can prove that it is increasing in $1.38 \leq m \leq 2.08$ and positive there. In fact, for $1.38 \leq m < 1.84$, we obtain by (23), (19), (25), (28) and (43)

$$\begin{aligned} c_1(m) &\geq c_1(1.38) = 6901.245307 \dots > 6901, \\ P(m) &\geq P(1.38) = 76169.63772 \dots > 76169, \\ Q(m) &\geq Q(1.38) = 51784.48189 \dots > 51784, \\ 8m^3 + 44m^2 - 38m - 9 &\leq 119.882432 < 120, \\ 0 > R(m) &> R(1.61) + R'(1.61) \times 0.01 \\ &= -529.06177 \dots - 99.04778 \dots \times 0.01 > -531, \end{aligned}$$

$$\Pi(m) \geq \Pi(1.84) = -19253060.98286 > -19253061,$$

and hence

$$\begin{aligned} A(m) &> 12 \times 6901 \times 76169 \times 51784 - (120)^2 \times 531 \times 19253061 \\ &= 12(2.721985926 \times 10^{13} - 1.226805047 \times 10^{13}) \\ &= 12 \times 1.495180879 \times 10^{13} \\ &= 179421705500000 > 0. \end{aligned}$$

Therefore the condition (44) is satisfied for $1.38 \dots < m < 1.83 \dots$ and we obtain

also

$$M_4(t) < 0 \quad \text{for } 0 \leq t \leq \alpha(m) \quad \text{with } 1.38 \dots < m < 1.83 \dots .$$

Next, for $1.83 \dots < m \leq 1.88 \dots$, we have $M_4'(\alpha(m)) > 0$ by (29) and $M_4''(\alpha(m)) < 0$ by (42), and so

$$M_4'(t) > 0 \quad \text{for } 0 \leq t < \alpha(m),$$

which implies also

$$M_4(t) < 0 \quad \text{for } 0 \leq t \leq \alpha(m) \quad \text{with } 1.83 \dots \leq m \leq 1.88 \dots .$$

Last, we consider the rest interval: $1.88 \dots < m < 2.08 \dots$. We have there $M_4'(\alpha(m)) > 0$ and $M_4''(\alpha(m)) > 0$ and by (30)

$$\begin{aligned} h(m) < h(1.88) &= \frac{4.914176}{128.230976} = 0.03832 \dots, \\ &> h(2.09) &= \frac{5.437832}{176.811032} = 0.030755 \dots \end{aligned}$$

and

$$(46) \quad 1 - \frac{1}{10m} < 1 - \frac{0.07664 \dots}{m} < \alpha(m) < 1 - \frac{0.06151}{m}.$$

We obtain from (31)

$$\begin{aligned} (47) \quad \frac{1}{6m} M_4'' \left(1 - \frac{1}{10m} \right) &= 83.2m^6 + 53.12m^5 \\ &\quad - 447.04m^4 - 890.96m^3 + 1217.56m^2 + 604.44m - 1.62 \\ &\leq 27.40672m^4 - 890.96m^3 + 1217.56m^2 + 604.44m - 1.62 \\ &\leq -360.578488m^2 + 604.44m - 1.62 \\ &\leq -75.067559 < 0 \quad \text{for } 1.88 \leq m \leq 2.09. \end{aligned}$$

Therefore $M_4'(t)$ is \searrow in $0 < t < 1 - 1/10m$. Then, we obtain from (32)

$$\begin{aligned} (48) \quad \frac{1}{3} M_4' \left(1 - \frac{1}{10m} \right) &= 46.08m^6 + 170.752m^5 - 238.944m^4 \\ &\quad + 774.624m^3 - 1305.624m^2 - 1434.026m - 301.362 \\ &\geq 244.934912m^4 + 774.624m^3 - 1305.624m^2 - 1434.026m - 301.362 \\ &\geq 1016.367073m^2 - 1434.026m - 301.362 \\ &\geq 594.9169028 > 0 \quad \text{for } 1.88 \leq m \leq 2.09. \end{aligned}$$

Since

$$M_4''(t) > 0 \quad \text{for } t > \frac{c_3}{12c_4}$$

and

$$\frac{c_3}{12c_4} < \frac{2}{3} \quad \text{for } m \geq 1,$$

because this is equivalent to

$$\frac{1}{m^2}(8c_4 - c_3) = 384m^5 + 1120m^4 + 624m^3 - 932m^2 + 289m + 159 > 0$$

by (23) and it is evidently satisfied for $m \geq 1$, $M'_4(t)$ is convex downward in $1 - 1/10m < t < \infty$, since

$$1 - \frac{1}{10m} > \frac{2}{3} \quad \text{for } m > 1.88.$$

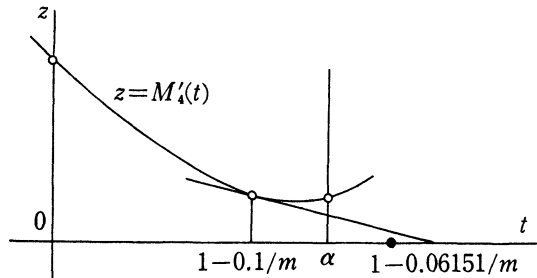


Fig. 4.

Now, using (47) and (48) we obtain

$$\frac{M'_4\left(1 - \frac{1}{10m}\right)}{M''_4\left(1 - \frac{1}{10m}\right)} = \frac{46.08m^6 + 170.752m^5 - 238.944m^4 + 774.624m^3 - 1305.624m^2 - 1434.026m - 301.362}{-2m(83.2m^6 + 53.12m^5 - 447.04m^4 - 890.96m^3 + 1217.56m^2 + 604.44m - 1.62)}$$

and

$$\left(1 - \frac{0.06151}{m}\right) - \left(1 - \frac{1}{10m}\right) = \frac{0.03849}{m}.$$

Hence, for $1.88 \dots < m < 2.08 \dots$ the condition:

$$(49) \quad -M'_4\left(1 - \frac{1}{10m}\right) / M''_4\left(1 - \frac{1}{10m}\right) > \frac{0.03849}{m}$$

is equivalent to

$$\begin{aligned}
& 46.08m^6 + 170.752m^5 - 238.944m^4 + 774.624m^3 \\
& - 1305.624m^2 - 1434.026m - 301.362 + 0.07698 \\
& \times (83.2m^6 + 53.12m^5 - 447.04m^4 - 890.96m^3 \\
& + 1217.56m^2 + 604.44m - 1.62) \\
& = 52.484736m^6 + 174.8411776m^5 - 273.3571392m^4 + 706.0378992m^3 \\
& - 1211.89623m^2 - 1387.4962m - 301.4867076 > 0,
\end{aligned}$$

which is implied from the condition :

$$(50) \quad \Theta(m) := 52m^6 + 174m^5 - 274m^4 + 706m^3 - 1212m^2 - 1388m - 302 > 0.$$

For $1.88 \leq m \leq 2.09$ we have

$$\begin{aligned}
\Theta'(m) &= 312m^5 + 870m^4 - 1096m^3 + 2118m^2 - 2424m - 1388 \\
&\geq 1642.3328m^3 + 2118m^2 - 2424m - 1388 > 0
\end{aligned}$$

and so $\Theta(m)$ is \nearrow in $1.88 < m < 2.09$ and $\Theta(1.88) = 455.46641 \dots$, which implies that $\Theta(m) > 0$ for $1.88 \leq m \leq 2.09$. Thus, we see that the condition (49) is satisfied, and so we obtain

$$M_4'(t) > 0 \quad \text{for } 1 - \frac{1}{10m} \leq t \leq \alpha(m).$$

Combining this result and the fact $M_4'(t)$ is decreasing in $0 < t < 1 - (1/10m)$ as is shown previously, we see that $M_4(t)$ is increasing in $0 < t < \alpha(m)$ and so obtain

$$M_4(t) < 0 \quad \text{for } 0 < t < \alpha(m) \quad \text{with } 1.88 \dots < m < 2.08 \dots.$$

Thus, we can finish the proof of this lemma.

Q. E. D.

LEMMA 6. For m such that $d_0(m) > 0$, i. e. $m > 1.17 \dots$, we have

$$\sigma(t) > 0 \quad \text{for } \alpha(m) \leq t < 1.$$

Proof. Since we have $L_1(t) > 0$, $\varphi_2(t) > 0$ for $\alpha(m) < t < 1$ by Lemma 1 and Lemma 3, $\sigma(t)$ have the same sign with

$$\frac{\sigma(t)}{\varphi_2(t)} = L_2(t) + \frac{\varphi_1(t)}{\varphi_2(t)} L_1(t).$$

By Lemma 3 and the Cauchy mean value theorem we have

$$\frac{\varphi_1(t)}{\varphi_2(t)} = \frac{\varphi_1(t) - \varphi_1(1)}{\varphi_2(t) - \varphi_2(1)} = \frac{\varphi_1'(t_1)}{\varphi_2'(t_1)}$$

for some $t_1 (t < t_1 < 1)$, and

$$\frac{\varphi'_1(t)}{\varphi'_2(t)} = \frac{m+2}{m-1}t-1 < \frac{m+2}{m-1}t_1-1.$$

Hence we have for $\alpha(m) < t < 1$

$$(51) \quad L_2(t) + \frac{\varphi_1(t)}{\varphi_2(t)} L_1(t) > L_2(t) + \left(\frac{m+2}{m-1}t-1\right) L_1(t) \\ = \frac{1}{m-1} [(m-1)L_2(t) + \{(m+2)t-(m-1)\} L_1(t)].$$

Then, we have

$$(m-1)L_2(t) + \{(m+2)t-(m-1)\} L_1(t) \\ = (m-1)\{a_0 + 2a_1t - 3a_2t^2\} + \{(m+2)t-(m-1)\}(d_1t - d_0) \\ = \tilde{L}_2(t),$$

where

$$\begin{aligned} \tilde{a}_0 &= (m-1)(a_0 + d_0) \\ &= (m-1)(8m^4 + 36m^3 + 58m^2 + 40m + 10) \\ &= 2(m-1)(m+1)^2(4m^2 + 10m + 5), \\ \tilde{a}_1 &= -2(m-1)a_1 + (m+2)d_0 + (m-1)d_1 \\ &= (m-1)(8m^4 + 28m^3 - 6m^2 - 71m - 30) \\ &\quad + (m+2)(8m^4 + 28m^3 + 18m^2 - 47m - 30) \\ &= 16m^5 + 64m^4 + 40m^3 - 76m^2 - 83m - 30, \\ \tilde{a}_2 &= -3(m-1)a_2 + (m+2)d_1 \\ &= -3m(m-1)(8m^2 + 16m + 3) + m(m+2)(8m^3 + 44m^2 - 38m - 9) \\ &= m(8m^4 + 36m^3 + 26m^2 - 46m - 9), \end{aligned}$$

i. e.

$$(52) \quad \tilde{L}_2(t) = \tilde{a}_0 - \tilde{a}_1t + \tilde{a}_2t^2, \\ \begin{cases} \tilde{a}_0 = 2(m-1)(m+1)^2(4m^2 + 10m + 5), \\ \tilde{a}_1 = 16m^5 + 64m^4 + 40m^3 - 76m^2 - 83m - 30, \\ \tilde{a}_2 = m(8m^4 + 36m^3 + 26m^2 - 46m - 9). \end{cases}$$

We see easily $\tilde{a}_0 > 0$ for $m > 1$ and $\tilde{a}_2 > 0$ for $m \geq 1$.

Now, we compute the discriminant $D(m)$ of the quadratic polynomial $\tilde{L}_2(t)$ as follows.

$$\begin{aligned}
-D(m) &= 4\tilde{a}_0\tilde{a}_2 - \tilde{a}_1\tilde{a}_1 \\
&= 8m(m-1)(m+1)^2(4m^2+10m+5)(8m^4+36m^3+26m^2-46m-9) \\
&\quad - (16m^5+64m^4+40m^3-76m^2-83m-30)^2, \\
(m-1)(m+1)^2(4m^2+10m+5)(8m^4+36m^3+26m^2-46m-9) \\
&= (m^2-1)(m+1)(32m^6+224m^5+504m^4+256m^3-366m^2-320m-45) \\
&= (m^2-1)(32m^7+256m^6+728m^5+760m^4-110m^3-686m^2-365m-45) \\
&= 32m^9+256m^8+696m^7+504m^6-838m^5-1446m^4 \\
&\quad -255m^3+641m^2+365m+45, \\
(16m^5+64m^4+40m^3-76m^2-83m-30)^2 \\
&= 256m^{10}+2048m^9+5376m^8+2688m^7-10784m^6 \\
&\quad -17664m^5-4704m^4+10216m^3+11449m^2+4980m+900,
\end{aligned}$$

and hence

$$\begin{aligned}
(53) \quad -D(m) &= 192m^8+1344m^7+4080m^6+6096m^5 \\
&\quad +2664m^4-5088m^3-8529m^2-4620m-900.
\end{aligned}$$

We see that $-D(m)$ is \nearrow in $1 < m < \infty$, since

$$\begin{aligned}
-D'(m) &= 1536m^7+9408m^6+24480m^5+30480m^4 \\
&\quad +10656m^3-15264m^2-17058m-4620 \\
&\geq 61296m^2-17058m-4620 \\
&\geq 39618 \quad \text{for } m \geq 1.
\end{aligned}$$

We have

$$-D(m) = \begin{cases} -4761 & \text{at } m = 1, \\ -532.668055 & 1.08, \\ 163.7176446 & 1.09, \end{cases}$$

and hence we obtain

$$\begin{aligned}
(54) \quad D(m) &> 0 \quad \text{for } 1 \leq m < 1.08 \dots, \\
D(m) &< 0 \quad \text{for } m > 1.08 \dots,
\end{aligned}$$

which implies

$$(55) \quad \tilde{L}_2(t) > 0 \quad \text{for } -\infty < t < \infty \quad \text{with } m > 1.08 \dots,$$

Thus, we obtain from (51) and (55)

$$\sigma(t) = \varphi_1(t)L_1(t) + \varphi_2(t)L_2(t) > 0 \quad \text{for } \alpha(m) \leq t < 1 \quad \text{with } m > 1.17 \dots.$$

Q. E. D.

Combining Lemma 5 and Lemma 6, we obtain our Main Theorem.

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