

COMPLETE MONOTONICITY INVOLVING THE DIVIDED DIFFERENCE OF POLYGAMMA FUNCTIONS

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For $r, s \in \mathbb{R}$ and $\rho = \min\{r, s\}$, let

$$D[x+r, x+s; \psi_{n-1}] \equiv -\phi_n(x)$$

be the divided difference of the functions $\psi_{n-1} = (-1)^n \psi^{(n-1)}$ ($n \in \mathbb{N}$) on $(-\rho, \infty)$, where $\psi^{(n)}$ stands for the polygamma functions. In this paper, we present the necessary and sufficient conditions for the functions

$$x \mapsto \prod_{i=1}^k \phi_{m_i}(x) - \lambda_k \prod_{i=1}^k \phi_{n_i}(x),$$

$$x \mapsto \prod_{i=1}^k \phi_{n_i}(x) - \mu_k \phi_{s_{n_k}}(x)$$

to be completely monotonic on $(-\rho, \infty)$, where $m_i, n_i \in \mathbb{N}$ for $i = 1, \dots, k$ with $k \geq 2$ and $s_{n_k} = \sum_{i=1}^k n_i$. These generalize known results and gives an answer to a problem.

1. INTRODUCTION

Recall that a function f is said to be completely monotonic on an interval I if f has derivatives of all orders on I and $(-1)^n f^{(n)}(x) \geq 0$ for $x \in I$ and

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2020 Mathematics Subject Classification. Primary 33B15; Secondary 26A48, 15A45.

Keywords and Phrases. Polygamma functions, Divided difference, Majorization, Complete monotonicity

$n \in \mathbb{N}_0 = \mathbb{N} \cup \{0\}$ (see [8, 29]). A obvious observation is that, if $f(x)$ and $g(x)$ are completely monotonic on I , then $pf(x) + qg(x)$ for $p, q > 0$ and $f(x)g(x)$ are also completely monotonic on I (see [18, Theorem 1]).

The Euler's gamma and psi (digamma) functions are defined, for $x > 0$, by

$$\Gamma(x) = \int_0^\infty e^{-t} t^{x-1} dt, \quad \psi(x) = \frac{\Gamma'(x)}{\Gamma(x)},$$

respectively. The derivatives $\psi^{(n)}(x)$ for $n \in \mathbb{N}$ are called polygamma functions. The functions $\psi^{(n)}(x)$ for $n \in \mathbb{N}_0$ have the following integral and series representations [1, Sections 6.3, 6.4])

$$\begin{aligned} \psi(x) &= -\gamma + \int_0^\infty \frac{e^{-t} - e^{-xt}}{1 - e^{-t}} dt = -\gamma - \frac{1}{x} + \sum_{k=1}^\infty \frac{1}{k(x+k)}, \\ (-1)^{n-1} \psi^{(n)}(x) &= \int_0^\infty \frac{t^n}{1 - e^{-t}} e^{-xt} dt = \frac{n!}{x^{n+1}} + n! \sum_{k=1}^\infty \frac{1}{(x+k)^{n+1}}, \end{aligned}$$

where $\gamma = 0.57721\dots$ is Euler's constant.

Denote by $\psi_n = (-1)^{n-1} \psi^{(n)} = |\psi^{(n)}|$, $n \in \mathbb{N}_0$. Clearly, ψ_n for $n \in \mathbb{N}$ is completely monotonic on $(0, \infty)$. More properties, including monotonicity, convexity, complete monotonicity and inequalities, of ψ_n can be found in [2, 3, 4, 5, 6, 7, 9, 10, 12, 13, 14, 15, 16, 19, 20, 24, 25, 30], and recent papers [11, 21, 22, 23, 26, 27, 28, 31, 32, 33, 34, 35].

For $r, s \in \mathbb{R}$ and $n \in \mathbb{N}$, let $\phi_n^{[r,s]}(x)$ be defined on $(-\min\{r, s\}, \infty)$ by

$$(1) \quad \phi_n^{[r,s]}(x) = \begin{cases} (-1)^{n-1} \frac{\psi^{(n-1)}(x+r) - \psi^{(n-1)}(x+s)}{r-s} & \text{if } r \neq s, \\ (-1)^{n-1} \psi^{(n)}(x+s) = \psi_n(x+s) & \text{if } r = s, \end{cases}$$

or equivalently,

$$\phi_n^{[r,s]}(x) = \frac{\int_s^r \psi_n(x+t) dt}{r-s} \text{ if } r \neq s \text{ and } \phi_n^{[s,s]}(x) = \psi_n(x+s).$$

It was shown in [33] that, for $r \geq s$, the function $x \mapsto \phi_n^{[r,s]}(x)$ has the asymptotic relations

$$(2) \quad (x+s)^n \frac{\phi_n^{[r,s]}(x)}{(n-1)!} = 1 - \frac{n(r-s-1)}{2} \frac{1}{x+r} + O\left((x+r)^{-2}\right)$$

as $x \rightarrow \infty$, and

$$(3) \quad \begin{aligned} \lim_{x \rightarrow -s+} (x+s)^n \frac{\phi_n^{[r,s]}(x)}{(n-1)!} &= \frac{1}{|r-s|} \quad \text{if } r \neq s, \\ \lim_{x \rightarrow -s+} (x+s)^{n+1} \frac{\phi_n^{[r,s]}(x)}{n!} &= 1 \quad \text{if } r = s. \end{aligned}$$

Let $\mathbf{x}_{[k]} = (x_i)_{1 \leq i \leq k} = (x_1, x_2, \dots, x_k)$ and $\mathbf{y}_{[k]} = (y_i)_{1 \leq i \leq k} = (y_1, y_2, \dots, y_k) \in \mathbb{R}^k$. A k -tuple $\mathbf{x}_{[k]}$ is said to be strictly majorized by another k -tuple $\mathbf{y}_{[k]}$ (in symbol $\mathbf{x}_{[k]} \prec \mathbf{y}_{[k]}$) if $x_i \geq x_{i+1}$, $y_i \geq y_{i+1}$ for $1 \leq i \leq k-1$ with $\mathbf{x}_{[k]} \neq \mathbf{y}_{[k]}$,

$$\sum_{i=1}^j x_i \leq \sum_{i=1}^j y_i \text{ for } 1 \leq j \leq k-1 \text{ and } \sum_{i=1}^k x_i = \sum_{i=1}^k y_i$$

(see [17, p. 8, Definition A.1]). In what follows, we will use another equivalent definition of $\mathbf{x}_{[k]} \prec \mathbf{y}_{[k]}$, which can be stated as follows:

Definition 1. Let $\mathbf{x}_{[k]} = (x_i)_{1 \leq i \leq k} = (x_1, x_2, \dots, x_k)$ and $\mathbf{y}_{[k]} = (y_i)_{1 \leq i \leq k} = (y_1, y_2, \dots, y_k) \in \mathbb{R}^k$. The k -tuple $\mathbf{x}_{[k]}$ is said to be strictly majorized by another k -tuple $\mathbf{y}_{[k]}$, denoted by $\mathbf{x}_{[k]} \prec \mathbf{y}_{[k]}$ or $\mathbf{y}_{[k]} \succ \mathbf{x}_{[k]}$, if $\mathbf{x}_{[k]} \neq \mathbf{y}_{[k]}$,

$$\begin{aligned} x_1 &\leq x_2 \leq \dots \leq x_k, & y_1 &\leq y_2 \leq \dots \leq y_k, \\ \sum_{i=1}^j x_i &\geq \sum_{i=1}^j y_i \text{ for } j = 1, \dots, k-1 & \text{ and } & \sum_{i=1}^k x_i = \sum_{i=1}^k y_i. \end{aligned}$$

For the sake of statements and proofs in the sequel, we also need several assumptions and notations:

- (i) $\mathbf{n}_{[k]}^* = (n_i^*)_{1 \leq i \leq k}$, $\mathbf{n}'_{[k]} = (n'_i)_{1 \leq i \leq k}$ and $(\mathbf{n} + \mathbf{1})_{[k]} = (n_i + 1)_{1 \leq i \leq k}$;
- (ii) $\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ and $\beta_{\mathbf{n}_{[k]}}$ are defined by

$$(4) \quad \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}} = \prod_{i=1}^k \frac{\Gamma(m_i)}{\Gamma(n_i)} \quad \text{and} \quad \beta_{\mathbf{n}_{[k]}} = \frac{\prod_{i=1}^k \Gamma(n_i)}{\Gamma(s_{n_k})},$$

where $s_{n_k} = \sum_{i=1}^k n_i$.

Let $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}^{[r,s]}(x; \lambda_k)$ and $G_{\mathbf{n}_{[k]}}^{[r,s]}(x; \mu_k)$ be defined on $(-\min\{r, s\}, \infty)$ by

$$(5) \quad F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}^{[r,s]}(x; \lambda_k) = \prod_{i=1}^k \phi_{m_i}^{[r,s]}(x) - \lambda_k \prod_{i=1}^k \phi_{n_i}^{[r,s]}(x),$$

$$(6) \quad G_{\mathbf{n}_{[k]}}^{[r,s]}(x; \mu_k) = \prod_{i=1}^k \phi_{n_i}^{[r,s]}(x) - \mu_k \phi_{s_{n_k}}^{[r,s]}(x),$$

where $\lambda_k, \mu_k \in \mathbb{R}$, $s_{n_k} = \sum_{i=1}^k n_i$, $k \geq 2$. In particular, due to $\phi_n^{[0,0]}(x) = \psi_n(x)$, we have

$$(7) \quad \mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k) = F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}^{[0,0]}(x; \lambda_k) = \prod_{i=1}^k \psi_{m_i}(x) - \lambda_k \prod_{i=1}^k \psi_{n_i}(x),$$

$$(8) \quad \mathcal{G}_{\mathbf{n}_{[k]}}(x; \mu_k) = G_{\mathbf{n}_{[k]}}^{[0,0]}(x; \mu_k) = \prod_{i=1}^k \psi_{n_i}(x) - \mu_k \psi_{s_{n_k}}(x).$$

In 2017, Yang [33] obtained the complete monotonicity of the function

$$x \mapsto \phi_{n+1}^{[r,s]}(x)^2 - \lambda \phi_n^{[r,s]}(x) \phi_{n+2}^{[r,s]}(x)$$

on $(-\min\{r, s\}, \infty)$, which extended Alzer and Wells's result in [5, Corollary 2.3]. In 2019, Qi and Agarwal [23] proposed an problem on the complete monotonicity of the function

$$x \mapsto \phi_{n+1}^{[r,s]}(x)^2 - \lambda \phi_{n-k+1}^{[r,s]}(x) \phi_{n+k+1}^{[r,s]}(x)$$

on $(-\min\{r, s\}, \infty)$, where $k, n \in \mathbb{N}$. Later, Gao [11] considered the complete monotonicity of the functions $F_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}^{[c,0]}(x; \lambda_2)$ and $G_{\mathbf{n}_{[2]}}^{[c,0]}(x; \mu_2)$ on $(0, \infty)$, where $m_1, m_2, n_1, n_2 \in \mathbb{N}_0$ satisfying

$$(9) \quad n_2 > m_2 \geq m_1 > n_1 \quad \text{and} \quad n_1 + n_2 = m_1 + m_2,$$

and $c > 0$. Precisely, Gao's result can be stated as two theorems (see also [21, 22]).

Theorem 2. Let $m_1, m_2, n_1, n_2 \in \mathbb{N}$ satisfying (9) and $\lambda_2 \in \mathbb{R}$, $c > 0$. Then the following statements are valid:

(i) For $0 < c < 1$, $F_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}^{[c,0]}(x; \lambda_2)$ is completely monotonic on $(0, \infty)$ if and only if $\lambda_2 \leq \alpha_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}$, where $\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ is given in (4).

(ii) For $c > 1$, $-F_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}^{[c,0]}(x; \lambda_2)$ is completely monotonic on $(0, \infty)$ if and only if $\lambda_2 \geq \alpha_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}$.

(iii) For $c > 0$, $-F_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}^{[c,0]}(x; \alpha_{(\mathbf{m}+1)_{[2]}, (\mathbf{n}+1)_{[2]}})$ is completely monotonic on $(0, \infty)$.

Theorem 3. Let $n_1, n_2 \in \mathbb{N}$ and $\mu_2 \in \mathbb{R}$, $c > 0$. Then the following statements are valid:

(i) For $0 < c < 1$, $G_{\mathbf{n}_{[2]}}^{[c,0]}(x; \mu_2)$ and $-G_{\mathbf{n}_{[2]}}^{[c,0]}(x; \mu_2)$ are completely monotonic on $(0, \infty)$ if and only if $\mu_2 \leq \beta_{\mathbf{n}_{[2]}}$ and $\mu_2 \geq c^{-1}\beta_{\mathbf{n}_{[2]}}$, respectively, where $\beta_{\mathbf{n}_{[2]}}$ is given in (4).

(ii) For $c > 1$, $G_{\mathbf{n}_{[2]}}^{[c,0]}(x; \mu_2)$ and $-G_{\mathbf{n}_{[2]}}^{[c,0]}(x; \mu_2)$ are completely monotonic on $(0, \infty)$ if and only if $\mu_2 \leq c^{-1}\beta_{\mathbf{n}_{[2]}}$ and $\mu_2 \geq \beta_{\mathbf{n}_{[2]}}$, respectively.

Remark 4. (i) Clearly, the conditions (9) imply $(m_1, m_2) \prec (n_1, n_2)$.

(ii) Let $c = |r - s|$ and $\rho = \min\{r, s\}$. We see clearly that

$$F_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}^{[|r-s|, 0]}(x + \rho; \lambda_2) = F_{\mathbf{m}_{[2]}, \mathbf{n}_{[2]}}^{[r, s]}(x; \lambda_2) \quad \text{and} \quad G_{\mathbf{n}_{[2]}}^{[|r-s|, 0]}(x + \rho; \mu_2) = G_{\mathbf{n}_{[2]}}^{[r, s]}(x; \mu_2).$$

Then replacing (9), c , x and $(0, \infty)$ by $(m_1, m_2) \prec (n_1, n_2)$, $|r - s|$, $x + \rho$ and $(-\rho, \infty)$, respectively, Theorems 2 and 3 are still true.

(iii) For convenience, in what follows we always denote ϕ_n , $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ and $G_{\mathbf{n}_{[k]}}$ for $\phi_n^{[p, q]}$, $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}^{[r, s]}$ and $G_{\mathbf{n}_{[k]}}^{[r, s]}$, respectively, unless special explanation.

Recently, Qi [22, Remark 19] proposed a problem on discussing necessary and sufficient conditions for the functions $\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ and $-\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ to be respectively completely monotonic on $(0, \infty)$, where $\mathbf{m}_{[k]}, \mathbf{n}_{[k]} \in \mathbb{N}_0^k$.

Motivated by Theorems 2, 3 and Remark 4, as well Qi's problem mentioned above, it is the aim of this paper to give generalizations of Theorems 2 and 3. Our first result is the following theorem.

Theorem 5. *Let $\mathbf{m}_{[k]} = (m_1, \dots, m_k)$ and $\mathbf{n}_{[k]} = (n_1, \dots, n_k) \in \mathbb{N}^k$ for $k \geq 2$ satisfy $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}$, let $\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ be given by (4), and let the function $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ be defined on $(-\rho, \infty)$ by (5), where $\rho = \min\{r, s\}$. Then the following statements hold:*

- (i) *If $0 < |r - s| < 1$, then the function $x \mapsto F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_k \leq \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$.*
- (ii) *If $|r - s| > 1$, then the function $x \mapsto -F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_k \geq \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$.*
- (iii) *For $|r - s| > 0$, the function $x \mapsto -F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}\left(x; \alpha_{(\mathbf{m}+1)_{[k]}, (\mathbf{n}+1)_{[k]}}\right)$ is completely monotonic on $(-\rho, \infty)$.*

Let $r \rightarrow s = 0$ in Theorem 5, we can prove the following corollary.

Corollary 6. *Let $\mathbf{m}_{[k]} = (m_1, \dots, m_k)$ and $\mathbf{n}_{[k]} = (n_1, \dots, n_k) \in \mathbb{N}^k$ for $k \geq 2$ satisfy $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}$, let $\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ be given by (4), and let the function $\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ be defined on $(0, \infty)$ by (7). Then the following statements are valid:*

- (i) *The function $x \mapsto \mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(0, \infty)$ if and only if $\lambda_k \leq \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$.*
- (ii) *The function $x \mapsto -\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(0, \infty)$ if and only if $\lambda_k \geq \alpha_{(\mathbf{m}+1)_{[k]}, (\mathbf{n}+1)_{[k]}}$.*

Our second result is stated as follows.

Theorem 7. *Let $n_i \in \mathbb{N}$, $i = 1, 2, \dots, k$ with $k \geq 2$, and $s_{n_k} = \sum_{i=1}^k n_i$, let $\beta_{\mathbf{n}_{[k]}}$ be given by (4), and let the function $G_{\mathbf{n}_{[k]}}(x; \mu_k)$ be defined by (6). Then the following statements hold:*

- (i) *For $0 < |r - s| < 1$, $x \mapsto G_{\mathbf{n}_{[k]}}(x; \mu_k)$ and $x \mapsto -G_{\mathbf{n}_{[k]}}(x; \mu_k)$ are completely monotonic on $(-\rho, \infty)$ if and only if $\mu_k \leq \beta_{\mathbf{n}_{[k]}}$ and $\mu_k \geq |r - s|^{1-k} \beta_{\mathbf{n}_{[k]}}$, respectively.*
- (ii) *For $|r - s| > 1$, the functions $x \mapsto G_{\mathbf{n}_{[k]}}(x; \mu_k)$ and $x \mapsto -G_{\mathbf{n}_{[k]}}(x; \mu_k)$ are completely monotonic on $(-\rho, \infty)$ if and only if $\mu_k \leq |r - s|^{1-k} \beta_{\mathbf{n}_{[k]}}$ and $\mu_k \geq \beta_{\mathbf{n}_{[k]}}$, respectively.*

Let $r \rightarrow s = 0$ in Theorem 7, the following proposition is immediate.

Corollary 8. *Let $n_i \in \mathbb{N}$, $i = 1, 2, \dots, k$ with $k \geq 2$, and $s_{n_k} = \sum_{i=1}^k n_i$, and let the function $\mathcal{G}_{\mathbf{n}_{[k]}}(x; \mu_k)$ be given by (8). Then the function $x \mapsto \mathcal{G}_{\mathbf{n}_{[k]}}(x; \mu_k)$ is completely monotonic on $(0, \infty)$ if and only if $\mu_k \leq \beta_{\mathbf{n}_{[k]}}$.*

Remark 9. *Clearly, Corollaries 6 and 8 solve partly Qi's problem in [22, Remark 19].*

The proofs of main results are given in Section 3. In Section 4, we list several consequences of main results.

2. LEMMAS

To prove main results, we need the following lemmas.

Lemma 10. *Let $m_i, n_i \in \mathbb{N}$ for $i = 1, \dots, k$ with $k \geq 2$ satisfy $\sum_{i=1}^k m_i = \sum_{i=1}^k n_i$, and let $\phi_n(x)$ be defined on $(-\rho, \infty)$ by (1), where $\rho = \min\{r, s\}$. Then*

$$(10) \quad \lim_{x \rightarrow -\rho^+} \prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} = \begin{cases} \prod_{i=1}^k \frac{\Gamma(m_i)}{\Gamma(n_i)} = \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}} & \text{if } |r - s| > 0, \\ \prod_{i=1}^k \frac{\Gamma(m_i + 1)}{\Gamma(n_i + 1)} = \alpha_{(\mathbf{m}+1)_{[k]}, (\mathbf{n}+1)_{[k]}} & \text{if } r = s, \end{cases}$$

$$(11) \quad \lim_{x \rightarrow \infty} \prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} = \prod_{i=1}^k \frac{\Gamma(m_i)}{\Gamma(n_i)} = \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}.$$

Proof. Assume that $\rho = \min\{r, s\} = s$. When $r > s$, using the first limit relation of (3) we have

$$\lim_{x \rightarrow -s^+} \prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} = \lim_{x \rightarrow -s^+} \prod_{i=1}^k \frac{(m_i - 1)! (x + s)^{-m_i} / (r - s)}{(n_i - 1)! (x + s)^{-n_i} / (r - s)} = \prod_{i=1}^k \frac{(m_i - 1)!}{(n_i - 1)!}.$$

When $r = s$, using the second limit relation of (3) we have

$$\lim_{x \rightarrow -s^+} \prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} = \lim_{x \rightarrow -s^+} \prod_{i=1}^k \frac{m_i! (x + s)^{-m_i - 1}}{n_i! (x + s)^{-n_i - 1}} = \prod_{i=1}^k \frac{m_i!}{n_i!}.$$

By the asymptotic formula (2) it is deduced that

$$\prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} \sim \prod_{i=1}^k \frac{(m_i - 1)! (x + s)^{-m_i}}{(n_i - 1)! (x + s)^{-n_i}} \rightarrow \prod_{i=1}^k \frac{(m_i - 1)!}{(n_i - 1)!}$$

as $x \rightarrow \infty$, which completes the proof. \square

Remark 11. *Assume that $r > s$. Then from (10) and (11) we have*

$$\lim_{x \rightarrow -s^+} \prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} = \lim_{x \rightarrow \infty} \prod_{i=1}^k \frac{\phi_{m_i}(x)}{\phi_{n_i}(x)} = \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}.$$

Therefore, for $r > s$, the function $\prod_{i=1}^k (\phi_{m_i}/\phi_{n_i})$ is not monotonic on $(-s, \infty)$.

Lemma 12. For $k, \ell \in \mathbb{N}$ with $\ell \leq k-1$, let $\mathbf{m}_{[k+1]} = (m_i)_{1 \leq i \leq k+1}$ and $\mathbf{n}_{[k+1]} = (n_i)_{1 \leq i \leq k+1} \in \mathbb{N}^{k+1}$ satisfy $\mathbf{m}_{[k+1]} \prec \mathbf{n}_{[k+1]}$, and let $n_i^* = n_i$ for $1 \leq i \leq k-\ell$, $n_{k-\ell+1}^* = n_{k-\ell+1} + n_{k-\ell+2} - m_{k+1}$, $n_i^* = n_{i+1}$ for $k-\ell+2 \leq i \leq k$ and $\ell \geq 2$. Suppose that

$$(12) \quad n_1 \leq m_1 \leq m_2 \leq \cdots \leq m_k \leq m_{k+1} < n_{k-\ell+2} \leq n_{k-\ell+3} \leq \cdots \leq n_{k+1}.$$

Then $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$ if $n_{k-\ell+1} \leq m_{k+1}$. Moreover, we have

$$(13) \quad \frac{\alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}}{\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}} = \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}},$$

$$(14) \quad \frac{\alpha_{(\mathbf{m}+1)_{[k+1]}, (\mathbf{n}+1)_{[k+1]}}}{\alpha_{(\mathbf{m}+1)_{[k]}, (\mathbf{n}+1)_{[k]}^*}} = \alpha_{(\mathbf{m}'+1)_{[2]}, (\mathbf{n}'+1)_{[2]}},$$

where $\mathbf{m}'_{[2]} = (m'_1, m'_2) = (n_{k-\ell+1}^*, m_{k+1})$ and $\mathbf{n}'_{[2]} = (n'_1, n'_2) = (n_{k-\ell+1}, n_{k-\ell+2})$.

Proof. (i) Due to $\mathbf{m}_{[k+1]} \prec \mathbf{n}_{[k+1]}$ and $n_{k-\ell+1} \leq m_{k+1}$, it is easy to check that

$$\begin{aligned} n_{k-\ell+2}^* - n_{k-\ell+1}^* &= n_{k-\ell+3} - (n_{k-\ell+1} + n_{k-\ell+2} - m_{k+1}) \geq 0, \\ n_{k-\ell+1}^* - n_{k-\ell}^* &= (n_{k-\ell+1} + n_{k-\ell+2} - m_{k+1}) - n_{k-\ell} > 0. \end{aligned}$$

From the above two inequalities we get that

$$\begin{aligned} n_k^* &= n_{k+1} \geq n_k = n_{k-1}^* \geq \cdots \geq n_{k-\ell+3} = n_{k-\ell+2}^* \geq n_{k-\ell+1}^* > n_{k-\ell}^* \\ &= n_{k-\ell} \geq n_{k-\ell-1} = n_{k-\ell-1}^* \geq \cdots \geq n_1^*. \end{aligned}$$

For $1 \leq j \leq k-\ell$, it is clear that

$$\sum_{i=1}^j m_i \geq \sum_{i=1}^j n_i = \sum_{i=1}^j n_i^*.$$

For $k-\ell+1 \leq j \leq k$, we have

$$\begin{aligned} \sum_{i=1}^j m_i - \sum_{i=1}^j n_i^* &= \sum_{i=1}^j m_i - \sum_{i=1}^{k-\ell} n_i^* - n_{k-\ell+1}^* - \sum_{i=k-\ell+2}^j n_i^* \\ &= \sum_{i=1}^j m_i - \sum_{i=1}^{k-\ell} n_i - \sum_{i=k-\ell+3}^{j+1} n_i - (n_{k-\ell+1} + n_{k-\ell+2} - m_{k+1}) \\ &= \sum_{i=1}^{j+1} m_i - \sum_{i=1}^{j+1} n_i + (m_{k+1} - m_{j+1}) \geq 0, \end{aligned}$$

where the equality holds when $j = k$. These show that $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$.

(ii) A direct computation yields

$$\frac{\alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}}{\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}} = \frac{\prod_{i=1}^{k+1} (\Gamma(m_i) / \Gamma(n_i))}{\prod_{i=1}^k (\Gamma(m_i) / \Gamma(n_i^*))} = \frac{\Gamma(n_{k-\ell+1}^*) \Gamma(m_{k+1})}{\Gamma(n_{k-\ell+1}) \Gamma(n_{k-\ell+2})} = \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}},$$

and

$$\begin{aligned} \frac{\alpha(\mathbf{m}+\mathbf{1})_{[k+1],(\mathbf{n}+\mathbf{1})_{[k+1]}}}{\alpha(\mathbf{m}+\mathbf{1})_{[k],(\mathbf{n}+\mathbf{1})_{[k]}^*}} &= \frac{\prod_{i=1}^{k+1} (\Gamma(m_i + 1) / \Gamma(n_i + 1))}{\prod_{i=1}^k (\Gamma(m_i + 1) / \Gamma(n_i^* + 1))} \\ &= \frac{\Gamma(m_{k+1} + 1) \Gamma(n_{k-\ell+1}^* + 1)}{\Gamma(n_{k-\ell+1} + 1) \Gamma(n_{k-\ell+2} + 1)} = \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}, \end{aligned}$$

thereby completing the proof. \square

Lemma 13. Let $n_1, n_2, \dots, n_k \in \mathbb{N}$ with $k \geq 2$ and let $\phi_n(x)$ be defined on $(-\rho, \infty)$ by (1), where $\rho = \min\{r, s\}$. Then we have

$$\begin{aligned} \lim_{x \rightarrow -\rho^+} \frac{\prod_{i=1}^k \phi_{n_i}(x)}{\phi_{s_{n_k}}(x)} &= \begin{cases} \frac{\prod_{i=1}^k \Gamma(n_i)}{|r-s|^{k-1} \Gamma(s_{n_k})} = \frac{\beta_{\mathbf{n}_{[k]}}}{|r-s|^{k-1}} & \text{if } r \neq s, \\ \infty & \text{if } r = s, \end{cases} \\ \lim_{x \rightarrow \infty} \frac{\prod_{i=1}^k \phi_{n_i}(x)}{\phi_{s_{n_k}}(x)} &= \frac{\prod_{i=1}^k \Gamma(n_i)}{\Gamma(s_{n_k})} = \beta_{\mathbf{n}_{[k]}}, \end{aligned}$$

where $s_{n_k} = \sum_{i=1}^k n_i$.

Proof. Assume that $\rho = \min\{r, s\} = s$. When $r > s$, using the first limit relation of (3) we have

$$\begin{aligned} \lim_{x \rightarrow -s^+} \frac{\prod_{i=1}^k \phi_{n_i}(x)}{\phi_{s_{n_k}}(x)} &= \lim_{x \rightarrow -s^+} \frac{\prod_{i=1}^k [(n_i - 1)! (x + s)^{-n_i} / (r - s)]}{(s_{n_k} - 1)! (x + s)^{-s_{n_k}} / (r - s)} \\ &= \frac{\prod_{i=1}^k \Gamma(n_i)}{|r-s|^{k-1} \Gamma(s_{n_k})}. \end{aligned}$$

When $r = s$, using the second limit relation of (3) we have

$$\begin{aligned} \lim_{x \rightarrow -s^+} \frac{\prod_{i=1}^k \phi_{n_i}(x)}{\phi_{s_{n_k}}(x)} &= \lim_{x \rightarrow -s^+} \frac{\prod_{i=1}^k n_i! (x + s)^{-n_i - 1}}{s_{n_k}! (x + s)^{-s_{n_k} - 1}} \\ &= \frac{\prod_{i=1}^k n_i!}{s_{n_k}!} \lim_{x \rightarrow -s^+} \frac{1}{(x + s)^k} = \infty. \end{aligned}$$

By the asymptotic formula (2) it is deduced that

$$\frac{\prod_{i=1}^k \phi_{n_i}(x)}{\phi_{s_{n_k}}(x)} \sim \frac{\prod_{i=1}^k (n_i - 1)! (x + s)^{-n_i}}{(s_{n_k} - 1)! (x + s)^{-s_{n_k}}} \rightarrow \frac{\prod_{i=1}^k (n_i - 1)!}{(s_{n_k} - 1)!}$$

as $x \rightarrow \infty$, which completes the proof. \square

3. PROOFS OF MAIN RESULTS

We are now in a position to prove our main results.

3.1 Proofs of Theorem 5

(i) For $0 < |r - s| < 1$, the necessary condition for $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ to be completely monotonic on $(-\rho, \infty)$ follows from the limit relation

$$\lambda_k \leq \lim_{x \rightarrow \infty} \frac{\prod_{i=1}^k \phi_{m_i}(x)}{\prod_{i=1}^k \phi_{n_i}(x)} = \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}} := \lambda_k^{[0]},$$

where the limit relation holds due to (11). To prove that $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(-\rho, \infty)$ if $\lambda_k \leq \lambda_k^{[0]}$, it suffices to prove $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$. By virtue of Theorem 2 (i) and Remark 4 (ii) we see that $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for $k = 2$. Suppose that $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for certain $k \geq 2$. If we prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$, then by induction, $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for all $k \geq 2$.

Since $\mathbf{m}_{[k+1]} \prec \mathbf{n}_{[k+1]}$, we have

$$(15) \quad n_1 \leq m_1 \leq m_2 \leq \cdots \leq m_k \leq m_{k+1} \leq n_{k+1}.$$

We now prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ stepwise. To this end, we first write

$$\begin{aligned} & F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]}) = F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}) \\ &= \left[\prod_{i=1}^{k+1} \phi_{m_i}(x) - \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} \phi_{m_{k+1}}(x) \prod_{i=1}^k \phi_{n_i^*}(x) \right] \\ (16) \quad &+ \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} \left[\phi_{m_{k+1}}(x) \prod_{i=1}^k \phi_{n_i^*}(x) - \frac{\alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}}{\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}} \prod_{i=1}^{k+1} \phi_{n_i}(x) \right] \\ &:= S_1(x) + \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} \times S_2(x). \end{aligned}$$

It is easy to check that

$$\begin{aligned} S_1(x) &= \phi_{m_{k+1}}(x) \left[\prod_{i=1}^k \phi_{m_i}(x) - \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} \prod_{i=1}^k \phi_{n_i^*}(x) \right] \\ &= \phi_{m_{k+1}}(x) F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}(x; \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}). \end{aligned}$$

If $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$, then by the induction assumption $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}(x; \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*})$ is completely monotonic on $(-\rho, \infty)$. Since $\phi_{m_{k+1}}(x)$ is completely monotonic on $(-\rho, \infty)$, we see that $S_1(x)$ is completely monotonic on $(-\rho, \infty)$ if $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$.

Step 1: Let $n_i^* = n_i$ for $i = 1, \dots, k-1$ and $n_k^* = n_k + n_{k+1} - m_{k+1}$. Taking $\ell = 1$ in Lemma 12 gives that $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$ and (13) holds. Therefore, $S_1(x)$ in (16) is completely monotonic on $(-\rho, \infty)$. While $S_2(x)$ in (16) can be written as

$$\begin{aligned} S_2(x) &= \left[\prod_{i=1}^{k-1} \phi_{n_i}(x) \right] \left[\phi_{n_k^*}(x) \phi_{m_{k+1}}(x) - \frac{\alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}^*}}{\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}} \phi_{n_k}(x) \phi_{n_{k+1}}(x) \right] \\ &= \left[\prod_{i=1}^{k-1} \phi_{n_i}(x) \right] F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \left(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \right), \end{aligned}$$

where $\mathbf{m}'_{[2]} = (m'_1, m'_2) = (n_k^*, m_{k+1})$, $\mathbf{n}'_{[2]} = (n'_1, n'_2) = (n_k, n_{k+1})$.

Case 1.1: $n_k \leq m_{k+1}$. Since $n_k^* = n_k + n_{k+1} - m_{k+1} \geq n_k$, $m_{k+1} \geq n_k$ and $n_k^* + m_{k+1} = n_k + n_{k+1}$, we have $(n_k^*, m_{k+1}) \prec (n_k, n_{k+1})$ if $n_k^* \leq m_{k+1}$ and $(m_{k+1}, n_k^*) \prec (n_k, n_{k+1})$ if $n_k^* > m_{k+1}$. Using Theorem 2 (i) and Remark 4 (ii) we see that $F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \left(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \right)$ is completely monotonic on $(-\rho, \infty)$. Moreover, the functions $\phi_{n_i}(x)$ for $i = 1, \dots, k-1$ are clearly completely monotonic on $(-\rho, \infty)$. Then $S_2(x)$ is also completely monotonic on $(-\rho, \infty)$. It follows from the relation (16) that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}} \left(x; \lambda_{k+1}^{[0]} \right)$ is completely monotonic on $(-\rho, \infty)$.

Case 1.2: $n_k > m_{k+1}$. This together with the relation (15) yields

$$(17) \quad n_1 \leq m_1 \leq m_2 \leq \dots \leq m_k \leq m_{k+1} < n_k \leq n_{k+1}.$$

To prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}} \left(x; \lambda_{k+1}^{[0]} \right)$ is completely monotonic on $(-\rho, \infty)$ in this case, it suffices to prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}} \left(x; \lambda_{k+1}^{[0]} \right)$ is completely monotonic on $(-\rho, \infty)$ under the relation (17), which is given by Step 2.

Step 2: Let $n_i^* = n_i$ for $i = 1, \dots, k-2$, $n_{k-1}^* = n_{k-1} + n_k - m_{k+1}$ and $n_k^* = n_{k+1}$.

Case 2.1: $n_{k-1} \leq m_{k+1}$. Taking $\ell = 2$ in Lemma 12 gives that $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$ and (13) holds. Hence, by the induction assumption $S_1(x)$ in the relation (16) is completely monotonic on $(-\rho, \infty)$. While $S_2(x)$ in (16) can be written as

$$\begin{aligned} S_2(x) &= \frac{\prod_{i=1}^{k+1} \phi_{n_i}(x)}{\phi_{n_{k-1}}(x) \phi_{n_k}(x)} \left[\phi_{n_{k-1}^*}(x) \phi_{m_{k+1}}(x) - \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \phi_{n_{k-1}}(x) \phi_{n_k}(x) \right] \\ &= \left[\phi_{n_{k+1}}(x) \prod_{i=1}^{k-2} \phi_{n_i}(x) \right] F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \left(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \right), \end{aligned}$$

where $\mathbf{m}'_{[2]} = (m'_1, m'_2) = (n_{k-1}^*, m_{k+1})$, $\mathbf{n}'_{[2]} = (n'_1, n'_2) = (n_{k-1}, n_k)$.

Since $n_{k-1}^* = n_{k-1} + n_k - m_{k+1} > n_{k-1}$, $m_{k+1} \geq n_{k-1}$ and $n_{k-1}^* + m_{k+1} = n_{k-1} + n_k$, we have $(n_{k-1}^*, m_{k+1}) \prec (n_{k-1}, n_k)$ if $n_{k-1}^* \leq m_{k+1}$ and $(m_{k+1}, n_{k-1}^*) \prec (n_{k-1}, n_k)$ if $n_{k-1}^* > m_{k+1}$, which implies that $F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \left(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \right)$ is completely monotonic on $(-\rho, \infty)$. Moreover, the functions $\phi_{n_i}(x)$ for $i = 1, \dots, k+1$ are clearly

completely monotonic on $(-\rho, \infty)$, so is $S_2(x)$. Hence $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$.

Case 2.2: $n_{k-1} > m_{k+1}$. This together with the relation (17) yields

$$(18) \quad n_1 \leq m_1 \leq m_2 \leq \cdots \leq m_k \leq m_{k+1} < n_{k-1} \leq n_k \leq n_{k+1}.$$

To prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ in this case, it suffices to prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ under the relation (18), which is given by Step 3.

Step 3: Let $n_i^* = n_i$ for $i = 1, \dots, k-3$, $n_{k-2}^* = n_{k-2} + n_{k-1} - m_{k+1}$, $n_{k-1}^* = n_k$, and $n_k^* = n_{k+1}$.

Case 3.1: $n_{k-2} \leq m_{k+1}$. Taking $\ell = 3$ in Lemma 12 gives that $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$ and (13) holds. By the induction assumption $S_1(x)$ in the relation (16) is completely monotonic on $(-\rho, \infty)$. While $S_2(x)$ in (16) can be written as

$$\begin{aligned} S_2(x) &= \frac{\prod_{i=1}^{k+1} \phi_{n_i}(x)}{\phi_{n_{k-2}}(x) \phi_{n_{k-1}}(x)} \left[\phi_{n_{k-2}^*}(x) \phi_{m_{k+1}}(x) - \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \phi_{n_{k-2}}(x) \phi_{n_{k-1}}(x) \right] \\ &= \left[\phi_{n_k}(x) \phi_{n_{k+1}}(x) \prod_{i=1}^{k-3} \phi_{n_i}(x) \right] F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}), \end{aligned}$$

where $\mathbf{m}'_{[2]} = (m'_1, m'_2) = (n_{k-2}^*, m_{k+1})$, $\mathbf{n}'_{[2]} = (n'_1, n'_2) = (n_{k-2}, n_{k-1})$.

Since $n_{k-2}^* = n_{k-2} + n_{k-1} - m_{k+1} > n_{k-2}$, $m_{k+1} \geq n_{k-2}$ and $n_{k-2}^* + m_{k+1} = n_{k-2} + n_{k-1}$, we have $(n_{k-2}^*, m_{k+1}) \prec (n_{k-2}, n_{k-1})$ if $n_{k-2}^* \leq m_{k+1}$ and $(m_{k+1}, n_{k-2}^*) \prec (n_{k-2}, n_{k-1})$ if $n_{k-2}^* > m_{k+1}$, which implies that the function $F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}})$ is completely monotonic on $(-\rho, \infty)$. This together with the facts that the functions $\phi_{n_i}(x)$ for $i = 1, \dots, k+1$ are clearly completely monotonic on $(-\rho, \infty)$ means that $S_2(x)$ is completely monotonic on $(-\rho, \infty)$, and so is $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$.

Case 3.2: $n_{k-2} > m_{k+1}$. This together with the relation (18) yields

$$(19) \quad n_1 \leq m_1 \leq m_2 \leq \cdots \leq m_k \leq m_{k+1} < n_{k-2} \leq n_{k-1} \leq n_k \leq n_{k+1}.$$

To prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ in this case, it suffices to prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ under the relation (19), which is given by Step 4.

Repeating such step $\ell - 1$ times, it remains to prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ under the relation (12).

Step ℓ : Let $n_i^* = n_i$ for $1 \leq i \leq k - \ell$, $n_{k-\ell+1}^* = n_{k-\ell+1} + n_{k-\ell+2} - m_{k+1}$, $n_i^* = n_{i+1}$ for $k - \ell + 2 \leq i \leq k$.

Case $\ell.1$: $n_{k-\ell+1} \leq m_{k+1}$. Lemma 12 indicates that $\mathbf{m}_{[k]} \prec \mathbf{n}_{[k]}^*$ and (13) holds. By the induction assumption $S_1(x)$ in the relation (16) is completely monotonic on $(-\rho, \infty)$. While $S_2(x)$ in (16) can be written as

$$\begin{aligned} S_2(x) &= \frac{\prod_{i=1}^{k+1} \phi_{n_i}(x)}{\phi_{n_{k-\ell+1}}(x) \phi_{n_{k-\ell+2}}(x)} \\ &\quad \times \left[\phi_{n_{k-\ell+1}^*}(x) \phi_{m_{k+1}}(x) - \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \phi_{n_{k-\ell+1}}(x) \phi_{n_{k-\ell+2}}(x) \right] \\ &= \left[\prod_{i=1}^{k-\ell} \phi_{n_i}(x) \prod_{i=k-\ell+3}^{k+1} \phi_{n_i}(x) \right] F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}), \end{aligned}$$

where $\mathbf{m}'_{[2]} = (m'_1, m'_2) = (n_{k-\ell+1}^*, m_{k+1})$, $\mathbf{n}'_{[2]} = (n'_1, n'_2) = (n_{k-\ell+1}, n_{k-\ell+2})$. Since $n_{k-\ell+1}^* = n_{k-\ell+1} + n_{k-\ell+2} - m_{k+1} > n_{k-\ell+1}$ and $m_{k+1} \geq n_{k-\ell+1}$, we have $(n_{k-\ell+1}^*, m_{k+1}) \prec (n_{k-\ell+1}, n_{k-\ell+2})$ if $n_{k-\ell+1}^* \leq m_{k+1}$ and $(m_{k+1}, n_{k-\ell+1}^*) \prec (n_{k-\ell+1}, n_{k-\ell+2})$ if $n_{k-\ell+1}^* > m_{k+1}$, which implies that $F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}(x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}})$ is completely monotonic on $(-\rho, \infty)$. In view of that the functions $\phi_{n_i}(x)$ for $i = 1, \dots, k+1$ are clearly completely monotonic on $(-\rho, \infty)$, so is $S_2(x)$, and so is $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$.

Case $\ell.2$: $n_{k-\ell+1} > m_{k+1}$. This together with the relation (12) yields

$$(20) \quad n_1 \leq m_1 \leq m_2 \leq \dots \leq m_k \leq m_{k+1} < n_{k-\ell+1} \leq n_{k-\ell+2} \leq \dots \leq n_{k+1}.$$

To prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ in this case, it suffices to prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ under the relation (20), which is given by Step $\ell+1$.

Repeating such step $k-1$ times, it remains to prove that $F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ under the relation

$$(21) \quad n_1 \leq m_1 \leq \dots \leq m_k \leq m_{k+1} < n_2 \leq n_3 \leq \dots \leq n_k \leq n_{k+1}.$$

Step k . We write

$$\begin{aligned} F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]}) &= F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}) \\ &= \left[\prod_{i=1}^{k+1} \phi_{m_i}(x) - \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} \phi_{m_1}(x) \prod_{i=1}^k \phi_{n_i^*}(x) \right] \\ &\quad + \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} \left[\phi_{m_1}(x) \prod_{i=1}^k \phi_{n_i^*}(x) - \frac{\alpha_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}}{\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*}} \prod_{i=1}^{k+1} \phi_{n_i}(x) \right] \\ &:= I_1(x) + \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}^*} I_2(x), \end{aligned}$$

where $\mathbf{m}_k^* = (m_1^*, \dots, m_k^*) = (m_2, m_3, \dots, m_{k+1})$, $\mathbf{m}'_2 = (m'_1, m'_2) = (m_1, n_1^*)$, $\mathbf{n}'_2 = (n'_1, n'_2) = (n_1, n_2)$, $\mathbf{n}_k^* = (n_1^*, \dots, n_k^*) = (n_1 + n_2 - m_1, n_3, \dots, n_{k+1})$.

An easy verification shows that

$$\mathbf{m}_k^* = (m_2, m_3, \dots, m_{k+1}) \prec (n_1 + n_2 - m_1, n_3, \dots, n_{k+1}) = \mathbf{n}_k^*.$$

By the induction assumption $F_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*} (x; \alpha_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*})$ is completely monotonic on $(-\rho, \infty)$.

Since $m_1 \geq n_1$ and $n_1^* = n_1 + n_2 - m_1 \geq n_1$, we have $(m_1, n_1^*) \prec (n_1, n_2)$ if $m_1 \leq n_1^*$ and $(n_1^*, m_1) \prec (n_1, n_2)$ if $m_1 > n_1^*$. Moreover, it is readily seen that

$$\frac{\alpha_{\mathbf{m}_{[k+1]}^*, \mathbf{n}_{[k+1]}^*}}{\alpha_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*}} = \frac{\prod_{i=1}^{k+1} (\Gamma(m_i) / \Gamma(n_i))}{\prod_{i=1}^k (\Gamma(m_i^*) / \Gamma(n_i^*))} = \frac{\Gamma(n_1^*) \Gamma(m_1)}{\Gamma(n_1) \Gamma(n_2)} = \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}.$$

It follows that that $F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} (x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}})$ is completely monotonic on $(-\rho, \infty)$.

Note that $I_1(x)$ and $I_2(x)$ can be written as

$$\begin{aligned} I_1(x) &= \phi_{m_1}(x) \left[\prod_{i=1}^k \phi_{m_i^*}(x) - \alpha_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*} \prod_{i=1}^k \phi_{n_i^*}(x) \right] \\ &= \phi_{m_1}(x) F_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*} (x; \alpha_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*}), \end{aligned}$$

$$\begin{aligned} I_2(x) &= \left[\prod_{i=3}^{k+1} \phi_{n_i}(x) \right] \left[\phi_{n_1^*}(x) \phi_{m_1}(x) - \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} \phi_{n_1}(x) \phi_{n_2}(x) \right] \\ &= \left[\prod_{i=3}^{k+1} \phi_{n_i}(x) \right] F_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}} (x; \alpha_{\mathbf{m}'_{[2]}, \mathbf{n}'_{[2]}}). \end{aligned}$$

By the induction assumption $I_1(x)$ is completely monotonic on $(-\rho, \infty)$.

Since $\phi_{m_1}(x)$ and $\phi_{n_i}(x)$ for $1 \leq i \leq k+1$ are completely monotonic on $(-\rho, \infty)$, we deduce that $F_{\mathbf{m}_{[k+1]}^*, \mathbf{n}_{[k+1]}^*} (x; \lambda_{k+1}^{[0]})$ represented by (16) is completely monotonic on $(-\rho, \infty)$.

Taking into account the above k times steps, we find $F_{\mathbf{m}_{[k+1]}^*, \mathbf{n}_{[k+1]}^*} (x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$. By induction $F_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*} (x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for all $k \geq 2$, thereby completing the proof of the first statement.

(ii) For $|r - s| > 1$, the necessary condition for $-F_{\mathbf{m}_{[k]}^*, \mathbf{n}_{[k]}^*} (x; \lambda_k)$ is completely monotonic on $(-\rho, \infty)$ follows from the limit relation

$$\lambda_k \geq \lim_{x \rightarrow -\rho^+} \frac{\prod_{i=1}^k \phi_{m_i}(x)}{\prod_{i=1}^k \phi_{n_i}(x)} = \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}} = \lambda_k^{[0]},$$

where the limit relation holds due to (10).

Similarly, to prove that $-F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(-\rho, \infty)$ if $\lambda_k \geq \lambda_k^{[0]}$, it suffices to prove $-F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$. By Theorem 2 (ii) and Remark 4 (ii) we see that $-F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for $k = 2$. Suppose that $-F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for certain $k \geq 2$. Clearly, multiplying by “-1” on each side in those equations containing letters “F”, “S” and “T” in the proof of the first assertion, we find that $-F_{\mathbf{m}_{[k+1]}, \mathbf{n}_{[k+1]}}(x; \lambda_{k+1}^{[0]})$ is completely monotonic on $(-\rho, \infty)$. By induction, $-F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k^{[0]})$ is completely monotonic on $(-\rho, \infty)$ for all $k \geq 2$.

(iii) Using the same technic as the proof of part (ii) and noting that the identity (14), the third assertion follows. This completes the proof.

3.2 Proof of Corollary 6

(i) Taking $r \rightarrow s = 0$ in Theorem 5 (i) gives the first statement.

(ii) If $-\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(0, \infty)$, then

$$-\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k) = -\prod_{i=1}^k \psi_{m_i}(x) + \lambda_k \prod_{i=1}^k \psi_{n_i}(x) \geq 0$$

for all $x > 0$, and then,

$$\lambda_k \geq \lim_{x \rightarrow 0^+} \frac{\prod_{i=1}^k \psi_{m_i}(x)}{\prod_{i=1}^k \psi_{n_i}(x)} = \prod_{i=1}^k \frac{m_i!}{n_i!} = \alpha_{(\mathbf{m}+\mathbf{1})_{[k]}, (\mathbf{n}+\mathbf{1})_{[k]}}$$

where the equality holds due to the limit relation (10) for $r \rightarrow s = 0$, which proves the necessity.

Suppose that $\lambda_k \geq \alpha_{(\mathbf{m}+\mathbf{1})_{[k]}, (\mathbf{n}+\mathbf{1})_{[k]}}$. To prove the sufficiency, we note that

$$\begin{aligned} -\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k) &= -\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \alpha_{(\mathbf{m}+\mathbf{1})_{[k]}, (\mathbf{n}+\mathbf{1})_{[k]}}) \\ &\quad + \left(\lambda_k - \alpha_{(\mathbf{m}+\mathbf{1})_{[k]}, (\mathbf{n}+\mathbf{1})_{[k]}} \right) \prod_{i=1}^k \psi_{n_i}(x). \end{aligned}$$

Taking $r \rightarrow s = 0$ in Theorem 5 (iii), we find that $-\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \alpha_{(\mathbf{m}+\mathbf{1})_{[k]}, (\mathbf{n}+\mathbf{1})_{[k]}})$ is completely monotonic on $(0, \infty)$; the functions $\psi_{n_i}(x)$ for $i = 1, \dots, k$ are completely monotonic on $(0, \infty)$. Consequently, $-\mathcal{F}_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ is completely monotonic on $(0, \infty)$ if $\lambda_k \geq \alpha_{(\mathbf{m}+\mathbf{1})_{[k]}, (\mathbf{n}+\mathbf{1})_{[k]}}$, which proves the sufficiency, and the proof is done.

3.3 Proof of Theorem 7

We only prove that the functions $G_{\mathbf{n}_{[k]}}(x; \mu_k)$ is completely monotonic on $(-\rho, \infty)$ if and only if $\mu_k \leq \beta_{\mathbf{n}_{[k]}}$ in the case of $0 < |r - s| < 1$, other statements in the cases of $0 < |r - s| < (>) 1$ can be proven in the same way.

For $0 < |r - s| < 1$, if the functions $G_{\mathbf{n}_{[k]}}(x; \mu_k)$ is completely monotonic on $(-\rho, \infty)$ then $G_{\mathbf{n}_{[k]}}(x; \mu_k) \geq 0$ for all $x > -\rho$, which implies

$$\mu_k \leq \lim_{x \rightarrow \infty} \frac{\prod_{i=1}^k \phi_{n_i}(x)}{\phi_{s_{n_k}}(x)} = \frac{\prod_{i=1}^k \Gamma(n_i)}{\Gamma(s_{n_k})} = \beta_{\mathbf{n}_{[k]}}.$$

Suppose that $\mu_k \leq \beta_{\mathbf{n}_{[k]}}$. Since

$$G_{\mathbf{n}_{[k]}}(x; \mu_k) = \prod_{i=1}^k \phi_{n_i}(x) - \beta_{\mathbf{n}_{[k]}} \phi_{s_{n_k}}(x) + (\beta_{\mathbf{n}_{[k]}} - \mu_k) \phi_{s_{n_k}}(x),$$

and $\phi_{s_{n_k}}(x)$ is completely monotonic on $(-\rho, \infty)$, to prove that $G_{\mathbf{n}_{[k]}}(x; \mu_k)$ is completely monotonic on $(-\rho, \infty)$, it suffices to prove that $G_{\mathbf{n}_{[k]}}(x; \beta_{\mathbf{n}_{[k]}})$ is completely monotonic on $(-\rho, \infty)$, which can be proven by induction. By Theorem 3 and Remark 4 (i), we see that $G_{\mathbf{n}_{[k]}}(x; \beta_{\mathbf{n}_{[k]}})$ is completely monotonic on $(-\rho, \infty)$ for $k = 2$. Assume that $G_{\mathbf{n}_{[k]}}(x; \beta_{\mathbf{n}_{[k]}})$ is completely monotonic on $(-\rho, \infty)$ for certain $k \geq 2$. Note that

$$\begin{aligned} G_{\mathbf{n}_{[k+1]}}(x; \beta_{\mathbf{n}_{[k+1]}}) &= \left[\prod_{i=1}^{k+1} \phi_{n_i}(x) - \beta_{\mathbf{n}_{[k]}} \phi_{s_{n_k}}(x) \phi_{n_{k+1}}(x) \right] \\ &\quad + \left[\beta_{\mathbf{n}_{[k]}} \phi_{s_{n_k}}(x) \phi_{n_{k+1}}(x) - \beta_{\mathbf{n}_{[k+1]}} \phi_{s_{n_{k+1}}}(x) \right] \\ &=: P_1(x) + P_2(x), \end{aligned}$$

where P_1 and P_2 stand for the first and second functions in the above two square brackets, respectively. Since $\phi_{n_{k+1}}(x)$ is completely monotonic on $(-\rho, \infty)$ and $G_{\mathbf{n}_{[k]}}(x; \beta_{\mathbf{n}_{[k]}})$ is so by the induction assumption, the function

$$P_1(x) = \phi_{n_{k+1}}(x) G_{\mathbf{n}_{[k]}}(x; \beta_{\mathbf{n}_{[k]}})$$

is also completely monotonic on $(-\rho, \infty)$. While $P_2(x)$ can be written as

$$P_2(x) = \beta_{\mathbf{n}_{[k]}} \left[\phi_{s_{n_k}}(x) \phi_{n_{k+1}}(x) - \frac{\beta_{\mathbf{n}_{[k+1]}}}{\beta_{\mathbf{n}_{[k]}}} \phi_{s_{n_{k+1}}}(x) \right],$$

where

$$\begin{aligned} s_{n_k} + n_{k+1} &= \sum_{i=1}^k n_i + n_{k+1} = s_{n_{k+1}}, \\ \frac{\beta_{\mathbf{n}_{[k+1]}}}{\beta_{\mathbf{n}_{[k]}}} &= \frac{\prod_{i=1}^{k+1} (n_i - 1)!}{(s_{n_{k+1}} - 1)!} \bigg/ \frac{\prod_{i=1}^k (n_i - 1)!}{(s_{n_k} - 1)!} = \frac{(s_{n_k} - 1)! (n_{k+1} - 1)!}{(s_{n_{k+1}} - 1)!}. \end{aligned}$$

Using Theorem 3 and Remark 4 (i) again we deduce that $P_2(x)$ is completely monotonic on $(-\rho, \infty)$. Therefore, $G_{\mathbf{n}_{[k+1]}}(x; \beta_{\mathbf{n}_{[k+1]}})$ is completely monotonic on $(-\rho, \infty)$, and by induction, it is completely monotonic on $(-\rho, \infty)$ for all $k \geq 2$. This by induction completes the proof.

4. COROLLARIES

In this section, we give some consequences of Theorems 5 and 7. Taking $\mathbf{m}_{[n]} = (m+n-1, \dots, m+n-1)$ and $\mathbf{n}_{[n]} = (n, \dots, n, mn)$ implies that $\mathbf{m}_{[n]} \prec \mathbf{n}_{[n]}$. By Theorem 5 we have

Corollary 14. *Let $m, n \in \mathbb{N}$, let the function $F_{m,n,\lambda_{m,n}} = \phi_{m+n-1}^n - \lambda_{m,n} \phi_n^{n-1} \phi_{mn}$ be defined on $(-\rho, \infty)$, where ϕ_n is defined on $(-\rho, \infty)$ by (1) and $\rho = \min\{r, s\}$. Then the following statements hold:*

(i) *If $0 < |r-s| < 1$, then the function $F_{m,n,\lambda_{m,n}}$ is completely monotonic on $(-\rho, \infty)$ if and only if*

$$\lambda_{m,n} \leq \frac{\Gamma^n(m+n-1)}{\Gamma^{n-1}(n)\Gamma(mn)} = c_{m,n}.$$

In particular, letting $r = s \rightarrow 0$, the function $\psi_{m+n-1}^n - c_{m,n} \psi_n^{n-1} \psi_{mn}$ is completely monotonic on $(0, \infty)$.

(ii) *If $|r-s| > 1$, then the function $F_{m,n,\lambda_{m,n}}$ is completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_{m,n} \geq c_{m,n}$.*

(iii) *If $|r-s| > 0$, then the function $-F_{m,n,c_{m+1,n+1}}$ is completely monotonic on $(-\rho, \infty)$. In particular, letting $r = s \rightarrow 0$, the function $-\psi_{m+n-1}^n + c_{m+1,n+1} \psi_n^{n-1} \psi_{mn}$ is completely monotonic on $(0, \infty)$.*

Taking $n_i = n$ for $i = 1, \dots, k$ in Theorem 7 we have

Corollary 15. *Let $n, k \in \mathbb{N}$ with $k \geq 2$ and let ϕ_n be defined on $(-\rho, \infty)$ by (1), where $\rho = \min\{r, s\}$. The following statements hold:*

(i) *For $0 < |r-s| < 1$, the functions $\phi_n^k - \mu_k \phi_{kn}$ and its negativity are completely monotonic on $(-\rho, \infty)$ if and only if*

$$\mu_k \leq \frac{\Gamma^k(n)}{\Gamma(kn)} \quad \text{and} \quad \mu_k \geq |r-s|^{1-k} \frac{\Gamma^k(n)}{\Gamma(kn)},$$

respectively. In particular, the function $\psi_n^k - \mu_k \psi_{kn}$ is completely monotonic on $(0, \infty)$ if and only if $\mu_k \leq \Gamma^k(n)/\Gamma(kn)$.

(ii) *For $|r-s| > 1$, the function $\phi_n^k - \mu_k \phi_{kn}$ and its negativity are completely monotonic on $(-\rho, \infty)$ if and only if*

$$\mu_k \leq |r-s|^{1-k} \frac{\Gamma^k(n)}{\Gamma(kn)} \quad \text{and} \quad \mu_k \geq \frac{\Gamma^k(n)}{\Gamma(kn)},$$

respectively.

Remark 16. Taking $k = 2$ in the above proposition, we see that the function $x \mapsto \psi_n^2(x) - \mu_2 \psi_{2n}(x)$ is completely monotonic on $(0, \infty)$ if and only if $\mu_2 \leq \Gamma^2(n) / \Gamma(2n)$, which was proven in [21, Theorem 3.2] by Qi.

Corollary 17. Let $m, n \in \mathbb{N}$ and let ϕ_n be defined on $(-\rho, \infty)$ by (1), where $\rho = \min\{r, s\}$. The following statements are valid:

(i) For $0 < |r - s| < 1$, the functions

$$\begin{aligned} f_{m,n,\lambda_{31}}^{[1]} &= \phi_n \phi_{m+1} \phi_{m+n} - \lambda_{31} \phi_n \phi_m \phi_{m+n+1}, \\ f_{m,n,\lambda_{32}}^{[2]} &= \phi_{n+1} \phi_m \phi_{m+n} - \lambda_{32} \phi_n \phi_m \phi_{m+n+1} \end{aligned}$$

are both completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_{31} \leq m / (m + n)$ and $\lambda_{32} \leq n / (m + n)$.

(ii) For $|r - s| > 1$, the functions $-f_{m,n,\lambda_{31}}^{[1]}$ and $-f_{m,n,\lambda_{32}}^{[2]}$ are both completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_{31} \geq m / (m + n)$ and $\lambda_{32} \geq n / (m + n)$.

(iii) For $|r - s| > 0$, the functions $-f_{m,n,\lambda_{310}}^{[1]}$ and $-f_{m,n,\lambda_{320}}^{[2]}$ are completely monotonic on $(-\rho, \infty)$, where

$$\lambda_{310} = \frac{m+1}{m+n+1} \quad \text{and} \quad \lambda_{320} = \frac{n+1}{m+n+1}.$$

Proof. It is easy to check that

$$(m+1, m+n) \prec (m, m+n+1) \quad \text{and} \quad (n+1, m+n) \prec (n, m+n+1).$$

(i) For $0 < |r - s| < 1$, the complete monotonicity of ϕ_n and ϕ_m , and Theorem 5 (i) imply that the functions

$$\begin{aligned} f_{m,n,\lambda_{31}}^{[1]} &= \phi_n (\phi_{m+1} \phi_{m+n} - \lambda_{31} \phi_m \phi_{m+n+1}) \\ f_{m,n,\lambda_{32}}^{[2]} &= \phi_m (\phi_{n+1} \phi_{m+n} - \lambda_{32} \phi_n \phi_{m+n+1}) \end{aligned}$$

are both completely monotonic on $(-\rho, \infty)$ if and only if

$$\begin{aligned} \lambda_{31} &\leq \frac{m!(m+n-1)!}{(m-1)!(m+n)!} = \frac{m}{m+n}, \\ \lambda_{32} &\leq \frac{n!(m+n-1)!}{(n-1)!(m+n)!} = \frac{n}{m+n}. \end{aligned}$$

(ii) Similarly, for $|r - s| > 1$, by Theorem 5 (ii) the functions $-f_{m,n,\lambda_{31}}^{[1]}$ and $-f_{m,n,\lambda_{32}}^{[2]}$ are both completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_{31} \geq m / (m + n)$ and $\lambda_{32} \geq n / (m + n)$.

(iii) A direct computation yields

$$\begin{aligned} \lambda_{310} &= \frac{(m+1)!(m+n)!}{m!(m+n+1)!} = \frac{m+1}{m+n+1}, \\ \lambda_{320} &= \frac{(n+1)!(m+n)!}{n!(m+n+1)!} = \frac{n+1}{m+n+1}. \end{aligned}$$

For $|r - s| > 0$, by Theorem 5 (iii) the functions $-f_{m,n,\lambda_{310}}^{[1]}$ and $-f_{m,n,\lambda_{320}}^{[2]}$ are both completely monotonic on $(-\rho, \infty)$. This completes the proof. \square

Note that

$$\begin{aligned} & f_{m,n,\lambda_{31}}^{[1]} + f_{m,n,\lambda_{32}}^{[2]} \\ &= \phi_n \phi_{m+1} \phi_{m+n} + \phi_{n+1} \phi_m \phi_{m+n} - (\lambda_{31} + \lambda_{32}) \phi_n \phi_m \phi_{m+n+1} \\ &= -\phi_{m+n} (\phi_n \phi_m)' - (\lambda_{31} + \lambda_{32}) \phi_n \phi_m \phi_{m+n+1}. \end{aligned}$$

From Corollary 17 we get immediately the following corollary.

Corollary 18. *Let $m, n \in \mathbb{N}$ and let ϕ_n be defined on $(-\rho, \infty)$ by (1), where $\rho = \min\{r, s\}$. The following statements hold:*

(i) *For $0 < |r - s| < 1$, the function*

$$f_{m,n,\lambda_3} = -\phi_{m+n} (\phi_n \phi_m)' - \lambda_3 \phi_{m+n+1} \phi_n \phi_m$$

is completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_3 \leq 1$. In particular, the function $-\psi_{m+n} (\psi_n \psi_m)' - \psi_{m+n+1} \psi_n \psi_m$ is completely monotonic on $(0, \infty)$.

(ii) *For $|r - s| > 1$, the function f_{m,n,λ_3} is completely monotonic on $(-\rho, \infty)$ if and only if $\lambda_3 \geq 1$.*

(iii) *For $|r - s| > 0$, the functions $-f_{m,n,\lambda_{30}}$ is completely monotonic on $(0, \infty)$, where $\lambda_{30} = (m + n + 2) / (m + n + 1)$. In particular, the function*

$$\psi_{m+n} (\psi_n \psi_m)' + \frac{m + n + 2}{m + n + 1} \psi_{m+n+1} \psi_n \psi_m$$

is completely monotonic on $(0, \infty)$.

Remark 19. *Qi [22, Remark 17] guessed that, for $m, n \in \mathbb{N}$ the function*

$$\psi^{(m+n)} \left(\psi^{(m)} \psi^{(n)} \right)' - \psi^{(m+n+1)} \psi^{(m)} \psi^{(n)}$$

should be completely monotonic on $(0, \infty)$. Since $\psi_n = (-1)^{n-1} \psi^{(n)}$, we have

$$-\psi_{m+n} (\psi_n \psi_m)' - \psi_n \psi_m \psi_{m+n+1} = -\psi^{(m+n)} \left(\psi^{(m)} \psi^{(n)} \right)' - \psi^{(m+n+1)} \psi^{(m)} \psi^{(n)},$$

which is completely monotonic on $(0, \infty)$ by Corollary 18 (i). Similarly, by Corollary 18 (iii), the function

$$\begin{aligned} & \psi_{m+n} (\psi_n \psi_m)' + \frac{m + n + 2}{m + n + 1} \psi_{m+n+1} \psi_n \psi_m \\ &= \psi^{(m+n)} \left(\psi^{(m)} \psi^{(n)} \right)' + \frac{m + n + 2}{m + n + 1} \psi^{(m+n+1)} \psi^{(m)} \psi^{(n)} \end{aligned}$$

is completely monotonic on $(0, \infty)$.

5. CONCLUSIONS

In this paper, we found the necessary and sufficient conditions for the functions $F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ and $G_{\mathbf{n}_{[k]}}(x; \mu_k)$, defined by (5) and (6), respectively, to be completely monotonic on $(-\min\{r, s\}, \infty)$, which generalize Gao's results in [11]. In particular, the functions $\pm F_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}(x; \lambda_k)$ are completely monotonic in x on $(0, \infty)$ if and only if $\lambda_k \leq \alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ ($\lambda_k \geq \alpha_{(\mathbf{m}+1)_{[k]}, (\mathbf{n}+1)_{[k]}}$), and the function $G_{\mathbf{n}_{[k]}}(x; \mu_k)$ is completely monotonic in x on $(0, \infty)$ if and only if $\mu_k \leq \beta_{\mathbf{n}_{[k]}}$, where $\alpha_{\mathbf{m}_{[k]}, \mathbf{n}_{[k]}}$ and $\beta_{\mathbf{n}_{[k]}}$ are given in (4). This offers an answer to Qi's problem in [22].

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(Received 30. 06. 2021.)

(Revised 31. 03. 2023.)

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