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ABOUT BOUNDS FOR THE ELLIPTIC INTEGRAL OF THE FIRST KIND

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Abstract. We deduce an inequality using elementary methods which makes it possible to prove a conjecture regarding the upper bound of the elliptic integral of the first kind, furthermore we also improve the lower bound.

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1. INTRODUCTION

Legendre's complete elliptic integral of the first kind is defined for $r \in (0, 1)$ by

$$\mathcal{K}(r) = \int_0^{\pi/2} \frac{1}{\sqrt{1 - r^2 \sin t}} \mathrm{d}t.$$

This integral is a special case of Gauss's hypergeometric function

$$_{2}F_{1}(a,b;c;x) = \sum_{n=0}^{\infty} \frac{(a,n)(b,n)}{(c,n)} \frac{x^{n}}{n!}, \ x \in (-1,1),$$

where $(a, n) = \prod_{k=0}^{n-1} (a+k)$. We have

(1)
$$\mathcal{K}(r) = \frac{\pi}{2} {}_{2}F_{1}(\frac{1}{2}, \frac{1}{2}; 1; r^{2}) = \frac{\pi}{2} \Big[1 + \sum_{n=1}^{\infty} \Big(\frac{1 \cdot 3 \cdot \ldots \cdot (2n-1)}{2 \cdot 4 \cdot \ldots \cdot (2n)} \Big)^{2} r^{2n} \Big].$$

In [1] the authors posed the problem to determine the best values α^* and β^* such that

(2)
$$\frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{3/4 + \alpha^* r} < K(r) < \frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{3/4 + \beta^* r}, \quad r \in (0, 1).$$

This problem is equivalent to the following: determine the best values α^* and β^* such that

$$\alpha^* < \left[G(r) - \frac{3}{4}\right]/r < \beta^*, \quad r \in (0, 1), \quad \text{where} \quad G(r) = \frac{\log(2\mathcal{K}(r)/\pi)}{\log([\operatorname{arth}(r)]/r)}.$$

The first part of this problem had been solved by the authors in [1] showing that $\alpha^* = 0$. Concerning the second part they conjectured that the mapping $G : (0,1) \to \mathbb{R}$ is strictly increasing and convex. Since $\lim_{r \nearrow 1} G(r) = 1$,

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this conjecture would imply $\beta^* = 1/4$. The result $\beta^* = 1/4$ has been proved recently in [4]. The basic tool used in their proof is Theorem 1.25 from [2]. It seems very difficult to prove the conjecture regarding the monotonicity of G. In the following we will show that a different elementary approach leads to a result, which improves the upper bound conjectured in [1].

In order to prove our results, we need certain lemmas, which will be exposed in the next section.

2. PRELIMINARIES

LEMMA 1. If $a_n = \left(\frac{1\cdot3\cdot\ldots\cdot(2n-1)}{2\cdot4\cdot\ldots\cdot(2n)}\right)^2$, $b_n = \frac{4}{\pi(4n+1)}$, $c_n = \frac{1}{\pi(n+\frac{4}{\pi}-1)}$, $x_n = \frac{a_n}{b_n}$, $n \in \mathbb{N}^*$, $y_n = \frac{a_n}{c_n}$, $n \in \mathbb{N}^*$, then the sequence $(x_n)_{n \in \mathbb{N}^*}$ is strictly increasing, the sequence $(y_n)_{n \in \mathbb{N}^*}$ is strictly decreasing for $n \ge 2$ and $\lim_{n \to \infty} x_n = \lim_{n \to \infty} y_n = 1$.

Proof. Since

$$\frac{x_{n+1}}{x_n} = \frac{(4n+5)(2n+1)^2}{(4n+1)(2n+2)^2} = \frac{16n^3 + 36n^2 + 24n + 5}{16n^3 + 36n^2 + 24n + 4} > 1$$

it follows that $x_{n+1} > x_n$, $n \in \mathbb{N}^*$. On the other hand, we have $a_n = \left(\frac{1\cdot 3\cdot \ldots \cdot (2n-1)}{2\cdot 4\cdot \ldots \cdot (2n)}\right)^2 < \left(\frac{2\cdot 4\cdot 6\cdot \ldots \cdot (2n)}{3\cdot 5\cdot \ldots \cdot (2n+1)}\right)^2$. This implies $a_n < \frac{1}{2n+1}$ and finally we get $x_n < \frac{\pi(4n+1)}{4(2n+1)} < \frac{\pi}{2}$, $n \in \mathbb{N}^*$. Consequently, $(x_n)_{n \in \mathbb{N}^*}$ is convergent. Wallis product formula implies that $\lim_{n\to\infty} x_n = 1$. Thus we have

$$1 > x_{n+1} > x_n \ge x_1 = \frac{5\pi}{16} = 0.981\dots$$

An analogous calculation implies the assertion regarding $(y_n)_{n \in \mathbb{N}^*}$.

LEMMA 2. For all real numbers $r \in (0, 1)$, we have

(3)
$$\mathcal{K}(r) < \frac{\pi}{2} \left\{ 1 + \frac{1}{4}r^2 + \frac{4}{\pi} \sum_{n=2}^{\infty} \frac{r^{2n}}{4n+1} \right\}$$

Proof. We use the notations and the results of Lemma 1

$$\frac{2}{\pi}\mathcal{K}(r) = 1 + \sum_{n=1}^{\infty} a_n r^{2n} = 1 + \sum_{n=1}^{\infty} \left(\frac{1 \cdot 3 \cdot \dots \cdot (2n-1)}{2 \cdot 4 \cdot \dots \cdot (2n)}\right)^2 r^{2n},$$

and let

$$h(r) = 1 + a_1 r^2 + \sum_{n=2}^{\infty} b_n r^{2n} = 1 + \frac{1}{4} r^2 + \frac{4}{\pi} \sum_{n=2}^{\infty} \frac{r^{2n}}{4n+1}.$$

We introduce the notations $\frac{2}{\pi}\mathcal{K}(r) = 1 + u(r)$ and h(r) = 1 + v(r). Lemma 1 implies $a_n < b_n$, $n \in \mathbb{N}^*$, $n \ge 2$, and consequently u(r) < v(r) for all $r \in (0, 1)$. Thus, inequality (3) holds.

LEMMA 3. For all real numbers $r \in (0, 1)$, we have

(4)
$$\frac{\pi}{2} \left\{ 1 + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1} \right\} < \mathcal{K}(r).$$

Proof. We use the notations and the results of Lemma 1 in our proof again. We recall that

$$\frac{2}{\pi}\mathcal{K}(r) = 1 + \sum_{n=1}^{\infty} a_n r^{2n} = 1 + \sum_{n=1}^{\infty} \left(\frac{1 \cdot 3 \cdot \dots \cdot (2n-1)}{2 \cdot 4 \cdot \dots \cdot (2n)}\right)^2 r^{2n},$$

and let

$$k(r) = 1 + \frac{1}{\pi} \sum_{n=2}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1}.$$

Lemma 1 implies $c_n < a_n$, $n \in \mathbb{N}^*$, $n \ge 2$, and consequently $k(r) < \frac{2}{\pi}\mathcal{K}(r)$ for all $r \in (0, 1)$. Thus, inequality (4) holds.

LEMMA 4. (Bernoulli's inequality) If $\alpha \ge 1$ and a > -1, then

(5)
$$(1+a)^{\alpha} \ge 1+a\alpha.$$

If $b \in [0, 1]$ and $\alpha \in (1, 2)$, then

(6)
$$(1+b)^{\alpha} \ge 1 + \alpha b + \frac{\alpha(\alpha-1)}{2}b^2 + \frac{\alpha(\alpha-1)(\alpha-2)}{6}b^3.$$

Proof. We prove the second inequality. Let $g: [0,1] \to \mathbb{R}$ be the function defined by $g(b) = (1+b)^{\alpha} - 1 - \alpha b - \frac{\alpha(\alpha-1)}{2}b^2 - \frac{\alpha(\alpha-1)(\alpha-2)}{6}b^3$. We have $g'(b) = \alpha(1+b)^{\alpha-1} - \alpha - \alpha(\alpha-1)b - \frac{\alpha(\alpha-1)(\alpha-2)}{2}b^2$, $g''(b) = \alpha(\alpha-1)[(1+b)^{\alpha-2} - 1 - (\alpha-2)b]$ and $g'''(b) = \alpha(\alpha-1)(\alpha-2)[(1+b)^{\alpha-3} - 1]$. Thus g''(0) = 0 implies that g''(b) > 0, $b \in (0,1)$. An analogous argumentation shows that g' and g are strictly increasing on (0,1) and so g(0) = 0 implies inequality (6).

LEMMA 5. Let $w : (0,1) \to \mathbb{R}$ be the function defined by $\frac{\operatorname{arth}(r)}{r} = 1 + \sum_{n=1}^{\infty} \frac{1}{2n+1} r^{2n} = 1 + w(r)$. If $w(r) + w(r)v(r) = \sum_{n=1}^{\infty} \delta_n r^{2n}$, then $\delta_n \leq \frac{1}{3}$, $n \in \mathbb{N}$, $n \geq 1$.

Proof. Indeed $\delta_1 = \frac{1}{3}$, $\delta_2 = \frac{17}{60}$, and if $n \ge 3$, then

$$\delta_n = \frac{1}{2n+1} + \frac{1}{8n-4} + \frac{4}{\pi} \sum_{k=1}^{n-2} \frac{1}{(2k+1)(4(n-k)+1)}$$
$$= \frac{1}{2n+1} + \frac{1}{8n-4} + \frac{4}{\pi(4n+3)} \sum_{k=1}^{n-2} \left(\frac{1}{2k+1} + \frac{2}{4(n-k)+1} \right)$$
$$= \frac{1}{2n+1} + \frac{1}{8n-4} + \frac{4}{\pi(4n+3)} \left(\sum_{k=1}^{n-2} \frac{1}{2k+1} + \sum_{k=2}^{n-1} \frac{2}{4k+1} \right)$$

$$< \frac{1}{2n+1} + \frac{1}{8n-4} + \frac{4}{\pi(4n+3)} \frac{3(n-2)}{5}$$
$$\leq \frac{1}{5} + \frac{1}{20} + \frac{4}{25\pi} < \frac{1}{3}.$$

LEMMA 6. [4] Let $(a_n)_{n\geq 1}$ and $(b_n)_{n\geq 1}$ be two sequences of real numbers, and let the power series

$$u(x) = \sum_{n=1}^{\infty} a_n x^n \quad and \quad v(x) = \sum_{n=1}^{\infty} b_n x^n$$

be convergent for |x| < 1. If $b_n > 0$, n = 1, 2, 3, ..., and if the sequence $\left(\frac{a_n}{b_n}\right)_{n\geq 1}$ is strictly increasing (resp. decreasing), then the function $\frac{u}{v}: (0,1) \to \mathbb{R}$ is strictly increasing (resp. decreasing).

3. THE MAIN RESULT

Recall that

$$v(r) = \frac{1}{4}r^2 + \frac{4}{\pi}\sum_{n=2}^{\infty}\frac{1}{4n+1}r^{2n},$$

and

$$w(r) = \frac{\operatorname{arth}(r)}{r} - 1 = \sum_{n=1}^{\infty} \frac{1}{2n+1} r^{2n}.$$

THEOREM 7. If $r \in (0, 1)$, then the following inequality holds:

(7)
$$1 + v(r) < \left(1 + w(r)\right)^{\frac{3}{4} + \frac{1}{4}r^{2}}$$

Proof. We begin with the remark that (7) is equivalent to

(8)
$$\left(1 + \frac{w(r) - v(r)}{1 + v(r)}\right)^{\frac{4}{1 - r^2}} > 1 + w(r), \ r \in (0, 1).$$

The inequality (5) from Lemma 4 implies that

$$\left(1 + \frac{w(r) - v(r)}{1 + v(r)}\right)^{\frac{4}{1 - r^2}} > 1 + \frac{4}{1 - r^2} \frac{w(r) - v(r)}{1 + v(r)}, \quad r \in (0, 1).$$

Thus, in order to prove (8), we have to show that

(9)
$$\frac{4(w(r)-v(r))}{(1-r^2)(1+v(r))} > w(r), \ r \in (0,1)$$

We have $w(r) - v(r) > \frac{1}{12}r^2$, $r \in (0, 1)$. Thus

$$\frac{r^2}{3(1-r^2)(1+v(r))} > w(r), \ r \in (0,1)$$

implies (9). This inequality is equivalent to

$$\frac{r^2}{3(1-r^2)} > w(r) + w(r)v(r), \ r \in (0,1).$$

According to Lemma 5, we have

$$\frac{r^2}{3(1-r^2)} = \sum_{n=1}^{\infty} \frac{1}{3}r^{2n} > \sum_{n=1}^{\infty} c_n r^{2n} = w(r) + w(r)v(r),$$

and the proof is completed.

Theorem 1 and Lemma 2 imply the following result.

COROLLARY 8. If $r \in (0, 1)$, then

$$\mathcal{K}(r) < \frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{\frac{3}{4} + \frac{1}{4}r^2}.$$

THEOREM 9. If $r \in (0,1)$, then

(10)
$$1 + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1} > \left(\frac{\operatorname{arth}(r)}{r}\right)^{\frac{3}{4} + \frac{r^4}{200}}.$$

Proof. We introduce the notations $\mu_1 = \frac{4}{\pi} - 1$ and $z(r) = \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1} = \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \mu_1}$. Using this notation, (10) will be equivalent to

(11)
$$(1+z(r))^{\frac{200}{r^4+150}>1+w(r)}$$

We shall prove this inequality in three steps. First assume that $r \in [0, \frac{1}{5}]$. In this case we use the second inequality of Lemma 4 putting $\alpha = \frac{200}{r^4+150}$ and b = z(r), and we obtain

(12)
$$(1+z(r))^{\alpha} \ge 1 + \alpha z(r) + \frac{\alpha(\alpha-1)}{2}(z(r))^2 + \frac{\alpha(\alpha-1)(\alpha-2)}{6}(z(r))^3.$$

On the other hand we have $\frac{\alpha(\alpha-1)(2-\alpha)}{6} < \frac{1}{20}, \frac{\alpha(\alpha-1)}{2} > 0.22, (z(r))^3 < \frac{r^6}{50}, r \in (0, \frac{1}{5}).$ Thus, inequality (12) implies

$$(1+z(r))^{\alpha} \ge 1+\alpha z(r)+0.22(z(r))^2-\frac{r^6}{1000}, \ r\in[0,\frac{1}{5}],$$

and consequently, in order to prove (11) we have to show that

$$1 + \alpha z(r) + 0.22(z(r))^2 - \frac{r^6}{1000} \ge 1 + w(r), \quad r \in [0, \frac{1}{5}].$$

This inequality is equivalent to

(13)
$$0.22 \left(\frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n+\mu_1}\right)^2 > \frac{r^6}{1000} + \sum_{n=1}^{\infty} \left(\frac{1}{2n+1} - \frac{\alpha}{\pi(n+\mu_1)}\right) r^{2n}, \ r \in [0, \frac{1}{5}].$$

Let us denote the coefficient of r^{2n} in $0.22\left(\frac{1}{\pi}\sum_{n=1}^{\infty}\frac{r^{2n}}{n+\mu_1}\right)^2$ by $d_n, n \ge 2$. In order to prove inequality (13), we will show that

(14)
$$d_2 r^4 \ge \frac{r^6}{1000} + \left(\frac{1}{3} - \frac{\alpha}{\pi(1+\mu_1)}\right) r^2 + \left(\frac{1}{5} - \frac{\alpha}{\pi(2+\mu_1)}\right) r^4, \ r \in [0, \frac{1}{5}],$$

and

154

(15)
$$d_n \ge \frac{1}{2n+1} - \frac{\alpha}{\pi(n+\mu_1)}, \quad n \ge 3.$$

The inequality (14) holds, because

$$d_2 r^4 = 0.22 \frac{1}{16} r^4 \ge \left[\frac{1}{25000} + \frac{1}{450 \cdot 25} + \left(\frac{1}{5} - \frac{200}{(4+\pi)(\frac{1}{625}+150)} \right) \right] r^4$$
$$\ge \frac{r^6}{1000} + \frac{1}{450+3r^4} r^6 + \left(\frac{1}{5} - \frac{200}{(4+\pi)(r^4+150)} \right) r^4$$
$$= \frac{r^6}{1000} + \left(\frac{1}{3} - \frac{\alpha}{\pi(1+\mu_1)} \right) r^2 + \left(\frac{1}{5} - \frac{\alpha}{\pi(2+\mu_1)} \right) r^4, \quad r \in [0, \frac{1}{5}].$$

It is sufficient to prove (15) for $r = \frac{1}{5}$. We have

$$d_n = \frac{0.22}{\pi^2} \sum_{k=1}^{n-1} \frac{1}{(n-k+\mu_1)(k+\mu_1)} = \frac{0.44}{\pi^2} \frac{1}{n+2\mu_1} \sum_{k=1}^{n-1} \frac{1}{k+\mu_1}$$

If $r = \frac{1}{5}$, inequality (15) is equivalent to

(16)
$$t_n = \frac{2 \cdot 62500(n+\frac{1}{2})}{46876\pi(n+\mu_1)} + \frac{0.88}{\pi^2} \frac{n+\frac{1}{2}}{n+2\mu_1} \sum_{k=1}^{n-1} \frac{1}{k+\mu_1} > 1, \ n \in \mathbb{N}^*, \ n \ge 3.$$

We prove now that the sequence $(t_n)_{n\geq 3}$ is strictly increasing.

$$t_{n+1} - t_n$$

$$> \frac{2.62500}{46876\pi} \left(\frac{n + \frac{3}{2}}{n + \frac{4}{\pi}} - \frac{n + \frac{1}{2}}{n + \frac{4}{\pi} - 1} \right) + \frac{0.88}{\pi^2} \frac{n + \frac{3}{2}}{n + \frac{8}{\pi} - 1} \left(\sum_{k=1}^n \frac{1}{k + \mu_1} - \sum_{k=1}^{n-1} \frac{1}{k + \mu_1} \right)$$

$$= \frac{0.88}{\pi^2} \frac{n + \frac{3}{2}}{(n + \frac{8}{\pi} - 1)(n + \frac{4}{\pi} - 1)} - \frac{2.62500}{46876} \frac{\frac{3}{2\pi} - \frac{4}{\pi^2}}{(n + \frac{4}{\pi})(n + \frac{4}{\pi} - 1)}$$

$$= \frac{1}{n + \frac{4}{\pi} - 1} \left(\frac{0.88}{\pi^2} \frac{n + \frac{3}{2}}{n + \frac{8}{\pi} - 1} - \frac{2.62500}{46876} \frac{\frac{3}{2\pi} - \frac{4}{\pi^2}}{n + \frac{4}{\pi}} \right) > 0, \ n \ge 3.$$

Consequently, inequality (16) holds, and the proof of inequality (10) is done for $r \in [0, \frac{1}{5}]$.

In the second step we will prove that inequality (10) holds if $r \in [\frac{1}{5}, \frac{97}{100}]$. Let $r_k = \frac{1}{5} + \frac{k}{200000}$, $k = \overline{0, 154000}$. The functions 1 + z(r) and $(1 + w(r))^{\frac{3}{4} + \frac{r^4}{200}}$ are strictly increasing on $[\frac{1}{5}, \frac{97}{100}]$. Thus, if the inequalities

(17)
$$1 + z(r_{k-1}) \ge \left(1 + w(r_k)\right)^{\frac{3}{4} + \frac{r_k^4}{200}}, \quad k = \overline{1, 154000}$$

hold, then the inequality-chains

 $1+z(r) \ge 1+z(r_{k-1}) \ge (1+w(r_k))^{\frac{3}{4}+\frac{r_k^4}{200}} \ge (1+w(r))^{\frac{3}{4}+\frac{r^4}{200}}, \ r \in [r_{k-1}, r_k],$ imply (10) for $r \in [\frac{1}{5}, \frac{97}{100}]$. The inequalities (17) can be verified easily using a computer program. The third case is $r \in [\frac{97}{100}, 1)$. In this case we will prove the following inequality, which is stronger than (10):

$$1 + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1} > \left(\frac{arth(r)}{r}\right)^{\frac{151}{200}}, \quad r \in [\frac{97}{100}, 1).$$

We define the function $m: \left[\frac{97}{100}, 1\right) \to \mathbb{R}$ by $m(r) = 1 + z(r) - \left(1 + w(r)\right)^{\frac{151}{200}}$. We have

$$m'(r) = w'(r) \left(\frac{z'(r)}{w'(r)} - \frac{151}{200} \frac{1}{(1+w(r))^{\frac{49}{200}}}\right).$$

According to Lemma 6 the function $\frac{z'}{w'}: (0,1) \to \mathbb{R}$ is strictly decreasing, and $\lim_{r \nearrow 1} \frac{z'(r)}{w'(r)} = \frac{2}{\pi}$. Thus

$$\frac{z'(r)}{w'(r)} > \frac{2}{\pi} > \frac{151}{200} \frac{1}{(1+w(\frac{97}{100}))\frac{49}{200}} \ge \frac{151}{200} \frac{1}{(1+w(r))\frac{49}{200}}, \ r \in [\frac{97}{100}, 1),$$

and it follows that the mapping m is strictly increasing. Consequently, the inequality $m(\frac{97}{100}) > 0$ implies m(r) > 0, $r \in [\frac{97}{100}, 1)$ and the proof is complete.

REMARK 10. In order to prove the inequalities (17) we used the estimations

$$0 < z(r) - \frac{1}{\pi} \sum_{n=1}^{p} \frac{r^{2n}}{n+\mu_1} < \frac{r^{2p+2}}{\pi(p+\mu_1+1)(1-r^2)},$$
$$0 < w(r) - \sum_{n=1}^{p} \frac{1}{2n+1} r^{2n} < \frac{r^{2p+2}}{(2p+3)(1-r^2)},$$

and applied numerical methods using the Matlab program.

4. FINAL COMMENTS

Theorem 2 and Corollary 1 imply the inequalities

$$\frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{\frac{3}{4} + \frac{r^4}{200}} < \frac{\pi}{2} \left(1 + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1} \right) < \mathcal{K}(r) < \frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{\frac{3}{4} + \frac{1}{4}r^2},$$

for $r \in (0, 1)$. Since

$$\frac{\pi}{2} \left(1 + \frac{1}{\pi} \sum_{n=1}^{\infty} \frac{r^{2n}}{n + \frac{4}{\pi} - 1} \right) = \frac{\pi}{2} + \frac{1}{2\mu_1} \left[{}_2F_1(1, \mu_1, \mu_1 + 1, r^2) - 1 \right]$$

it follows that the first inequality implies

$$\frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{3/4} < \frac{\pi}{2} + \frac{1}{2\mu_1} [{}_2F_1(1,\mu_1,\mu_1+1,r^2) - 1], \ r \in (0,1),$$

which was conjectured in [3]. The second inequality has been established for the first time in [3]. The third inequality implies a conjecture from [1]. The

$$\frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{\frac{3}{4} + \alpha^* r} < \mathcal{K}(r) < \frac{\pi}{2} \left(\frac{\operatorname{arth}(r)}{r} \right)^{\frac{3}{4} + \beta^* r}, \ r \in (0, 1),$$

authors of [4] proved that the following inequalities hold

with the best possible constants $\alpha^* = 0$ and $\beta^* = 1/4$. Our results are improvements of these inequalities.

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