

GENERALIZED AMOS-TYPE BOUNDS FOR MODIFIED BESSEL FUNCTION RATIOS

KURT HORNIK AND BETTINA GRÜN*

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Abstract. Amos-type and generalized Amos-type bounds have been established in the literature as lower and upper bounds for the modified Bessel function ratio $R_\nu(t) = I_{\nu+1}(t)/I_\nu(t)$ for $t > 0$. We complement previous results by providing a family of improved explicit lower bounds of the generalized Amos-type given by $G_{\alpha,\beta,\lambda}(t) = t/(\alpha + \sqrt{\lambda t^2 + \beta^2})$. We show that the difference of two such bounds has a single sign change, and that for every $t > 0$ the optimal bound can easily be determined. We also show that the upper bound for the modified Bessel function ratio established by Amos cannot be improved by considering $\lambda > 0$ instead of fixing $\lambda = 1$.

1. Introduction and overview

The (modified) Bessel function ratios $R_\nu(t) = I_{\nu+1}(t)/I_\nu(t)$, where I_ν is the modified Bessel function of the first kind of order ν , have received attention due to their occurrence in different areas of application such as statistics [7] and finite elasticity [9]. Amos [1] introduced lower and upper bounds for $R_\nu(t)$ on $(0, \infty)$ in terms of $G_{\alpha,\beta,\lambda}(t) = t/A_{\alpha,\beta,\lambda}(t)$ with $\lambda = 1$, where

$$A_{\alpha,\beta,\lambda}(t) = \alpha + \sqrt{\lambda t^2 + \beta^2}. \quad (1)$$

In what follows the parameters are always restricted to $\lambda > 0$ and (without loss of generality) to $\beta \geq 0$. Different variants of such “Amos-type” bounds $A_{\alpha,\beta,\lambda}$ with $\lambda = 1$ for R_ν were established in several references (e.g., [2, 4, 5, 6, 8, 10, 11, 13]), and these bounds were also further characterized in detail [3]. The attractiveness of these bounds stems from the fact that they allow both for explicit inversion and integration thus yielding bounds for R_ν^{-1} and the antiderivative of R_ν (equivalently, I_ν and its logarithm).

Yang and Zheng [12] derived new “generalized” Amos-type bounds (with λ not necessarily equal to one) for $W_\nu(t) = t/R_\nu(t)$ in terms of $A_{\alpha,\beta,\lambda}(t)$. (Clearly, when there are no sign changes in $R_\nu(t)$ and $A_{\alpha,\beta,\lambda}(t)$, there is a one-to-one correspondence between such bounds and bounds for $R_\nu(t)$ in terms of $G_{\alpha,\beta,\lambda}(t)$.) Note that as $t \rightarrow \infty$,

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* Corresponding author.

$W_v(t)/t = 1/R_v(t) \rightarrow 1$ and $A_{\alpha,\beta,\lambda}(t)/t \rightarrow \sqrt{\lambda}$. Hence, upper bounds of $W_v(t)$ in terms of $A_{\alpha,\beta,\lambda}(t)$ need $\lambda \geq 1$, and lower bounds need $\lambda \leq 1$.

Write

$$\kappa = 2(v + 1), \quad \beta_v(\alpha) = \kappa - \alpha = 2(v + 1) - \alpha. \tag{2}$$

Yang and Zheng [12, Proposition 4.4] show that the (uniformly) best upper bounds for $\alpha \leq v - 1$ have $\alpha = v - 1$, $\beta = \beta_v(\alpha) = v + 3$ and $\lambda = (v + 3)/(v + 2)$, and for $\alpha \geq v + 1/2$ have, $\alpha = v + 1/2$, $\beta = \beta_v(\alpha) = v + 3/2$, and $\lambda = 1$. One can easily show that as $W_v(t) \rightarrow \kappa$ as $t \rightarrow 0+$ (e.g., [3, Lemma 1]); hence, only bounds $A_{\alpha,\beta,\lambda}$ with $\beta = \beta_v(\alpha)$ are sharp at zero. For the intermediate range $v - 1 < \alpha < v + 1/2$, Yang and Zheng [12] give an implicit characterization of the best upper bounds, and ([12, Corollary 4.13]) provide the explicit bounds $W_v(t) < U_{v,\alpha}^{YZ}(t)$ for all $t > 0$, where

$$U_{v,\alpha}^{YZ}(t) = A_{\alpha,\beta_v(\alpha),\lambda_v^{YZ}(t)}, \quad \lambda_v^{YZ}(\alpha) = \frac{4v + 5 - 2\alpha}{2v + 4}.$$

In this paper we improve these best known explicit bounds. Write

$$\lambda_v(\alpha) = \frac{\beta_v(\alpha)}{\alpha - 1 + 2\sqrt{\beta_v(\alpha) - \alpha}} = \frac{2v + 2 - \alpha}{\alpha - 1 + 2\sqrt{2(v + 1 - \alpha)}} \tag{3}$$

and

$$U_{v,\alpha}(t) = A_{\alpha,\beta_v(\alpha),\lambda_v(\alpha)}(t). \tag{4}$$

THEOREM 1. *Let $v > -3/2$. Then for all $t \geq 0$ and $v - 1 \leq \alpha \leq v + 1/2$, $W_v(t) \leq U_{v,\alpha}(t)$. For $v - 1 < \alpha < v + 1/2$, $\lambda_v(\alpha) < \lambda_v^{YZ}(\alpha)$ and hence for all $t > 0$, $U_{v,\alpha}(t) < U_{v,\alpha}^{YZ}(t)$.*

The new improved bounds are mutually incomparable over $(0, \infty)$, with their differences having exactly one sign change, and the function $\alpha \mapsto -U_{v,\alpha}(t)$ is unimodal for all $t > 0$. More precisely, we have the following. Write

$$\Phi_v(u) = \frac{u(2 - u)(\kappa + u^2)^2}{4(u - 1)^2(u + \kappa)^2}(\kappa - 2 + 4u - u^2)^2, \quad 1 \leq u \leq 2 \tag{5}$$

and

$$u_v(\alpha) = \sqrt{\kappa - 2\alpha}, \quad v - 1 \leq \alpha \leq v + 1/2. \tag{6}$$

THEOREM 2. *Let $v > -3/2$ and $v - 1 \leq \alpha_1 < \alpha_2 \leq v + 1/2$, and write*

$$t_{v,\alpha_1,\alpha_2}^* = 2 \frac{\sqrt{(\alpha_2 - \alpha_1)(\lambda_v(\alpha_2)\beta_v(\alpha_1) - \lambda_v(\alpha_1)\beta_v(\alpha_2))}}{\lambda_v(\alpha_1) - \lambda_v(\alpha_2)}. \tag{7}$$

- (a) $U_{v,\alpha_1}(t) < U_{v,\alpha_2}(t)$ for all $0 < t < t_{v,\alpha_1,\alpha_2}^*$, and $U_{v,\alpha_1}(t) > U_{v,\alpha_2}(t)$ for all $t > t_{v,\alpha_1,\alpha_2}^*$.
- (b) The functions $\alpha \mapsto t_{v,\alpha_1,\alpha}^*$ and $\alpha \mapsto t_{v,\alpha,\alpha_2}^*$ are increasing on $(\alpha_1, v + 1/2]$ and, respectively, $[v - 1, \alpha_2)$.

(c) We have

$$\lim_{\alpha_1 \rightarrow \alpha^-} t_{v, \alpha_1, \alpha}^* = \lim_{\alpha_2 \rightarrow \alpha^+} t_{v, \alpha, \alpha_2}^* = \sqrt{\Phi_v(u_v(\alpha))}. \tag{8}$$

with the limit increasing in α over $(v - 1, v + 1/2)$.

THEOREM 3. Let $v > -3/2$ and $t > 0$.

(a) The function $\alpha \mapsto U_{v, \alpha}(t)$ attains its minimum over $[v - 1, v + 1/2]$ at its only critical point $\alpha_v^*(t)$ in $(v - 1, v + 1/2)$, and is decreasing for $v - 1 \leq \alpha < \alpha_v^*(t)$ and increasing for $\alpha_v^*(t) < \alpha \leq v + 1/2$.

(b) $\alpha_v^*(t)$ solves the equation $t^2 = \Phi_v(u_v(\alpha_v^*(t)))$.

(c) The function $t \mapsto \alpha_v^*(t)$ is increasing over $(0, \infty)$, with $\lim_{t \rightarrow 0^+} \alpha_v^*(t) = v - 1$ and $\lim_{t \rightarrow \infty} \alpha_v^*(t) = v + 1/2$.

Therefore, for every $t > 0$ the optimal upper bound $\min_{v-1 \leq \alpha \leq v+1/2} U_{v, \alpha}(t) = U_{v, \alpha_v^*(t)}(t)$ can conveniently be found by direct minimization via golden search or bisection to find the unique critical point (or less practically, via solving $\Phi_v(u) = t^2$, which is a polynomial equation of degree 6 in u).

For $v > -1$ and $t > 0$, $R_v(t) > 0$ and $A_{\alpha, \beta_v(\alpha), \lambda}(t) > A_{\alpha, \beta_v(\alpha), \lambda}(0) = \kappa > 0$, giving the following lower generalized Amos-type bounds for R_v .

COROLLARY 1. Let $v \geq -1$. Then for all $t > 0$ and $v - 1 \leq \alpha \leq v + 1/2$, $R_v(t) \geq G_{\alpha, \beta_v(\alpha), \lambda_v(\alpha)}(t)$.

Hornik & Grün [3, Theorem 3] show that $\alpha = v + 1/2$ and $\beta = \beta_v(\alpha) = v + 3/2$ gives the uniformly best lower Amos-type bound $G_{\alpha, \beta, 1}$ for R_v . Using Theorem 3 (note that $\lambda_v(v + 1/2) = 1$) we can see that $G_{v+1/2, v+3/2, 1}(t) < G_{\alpha, \beta_v(\alpha), \lambda_v(\alpha)}(t)$ for all $t > 0$ and $v - 1 \leq \alpha < v + 1/2$, again illustrating the fact that the generalized Amos-type bounds with $\beta = \beta_v(\alpha)$ can successfully be employed for obtaining improved lower bounds for R_v .

Amos [1] also established that for $v \geq 0$ and all $t \geq 0$, $R_v(t) \leq G_{v, v+2, 1}(t)$, or equivalently, $W_v(t) \geq A_{v, v+2, 1}(t)$. Noting that $v + 2 = \beta_v(v)$, it is of interest whether this can be improved by new generalized lower bounds $A_{\alpha, \beta, \lambda}$ for W_v with $\beta = \beta_v(\alpha)$. However, this is not the case. We have the following:

THEOREM 4. Let $v > -2$ and $\alpha < 2(v + 1)$. Then $W_v(t) \geq A_{\alpha, \beta_v(\alpha), \lambda}(t)$ for all $t \geq 0$ if and only if $\lambda \leq \min(\beta_v(\alpha)/(v + 2), 1)$, and for all such λ , $A_{v, v+2, 1}(t) > A_{\alpha, \beta_v(\alpha), \lambda}(t)$ for all $t > 0$ unless $\alpha = v$ and $\lambda = 1$.

Thus, $A_{v, v+2, 1}$ is the uniformly best generalized Amos-type lower bound for W_v of the form $A_{\alpha, \beta_v(\alpha), \lambda}$.

2. Lemmas

To prove the results, we first establish several lemmas.

LEMMA 1. *Let $v > -2$, $\beta > 0$, $\alpha + \beta = \kappa$. Then if $\lambda > \beta/(v + 2)$ ($\lambda < \beta/(v + 2)$), $W_v(t) < A_{\alpha,\beta,\lambda}(t)$ ($W_v(t) > A_{\alpha,\beta,\lambda}(t)$) for all $t > 0$ sufficiently small.*

Proof. As $t \rightarrow 0$, using Lemma 1 and Lemma 2 in [3],

$$W_v(t) = \kappa + \frac{t^2}{2(v+2)} + O(t^4), \quad A_{\alpha,\beta,\lambda}(t) = (\alpha + \beta) + \frac{\lambda t^2}{2\beta} + O(t^4)$$

(note that the reference writes v_v instead of W_v), from which the lemma immediately follows. \square

LEMMA 2. *Let $v > -3/2$ and $\alpha < v + 1/2$. Then $\beta_v(\alpha) > \max(\alpha, 0)$.*

Proof. For $\alpha < v + 1/2$, $\beta_v(\alpha) = 2v + 2 - \alpha > v + 3/2$ which is positive for $v > -3/2$, and $\beta_v(\alpha) - \alpha = 2(v + 1 - \alpha) > 1$. \square

LEMMA 3. *For all v , the transformation $\alpha \mapsto u_v(\alpha)$ is decreasing from $[v - 1, v + 1/2]$ onto $[1, 2]$, with inverse $\alpha_v(u) = (\kappa - u^2)/2$.*

Proof. Clearly, as α increases from $v - 1$ to $v + 1/2$, $\kappa - 2\alpha = 2(v + 1 - \alpha)$ decreases from 4 to 1, and hence $u_v(\alpha)$ decreases from 2 to 1. The expression for the inverse is immediate. \square

LEMMA 4. *Let $v > -3/2$. Write $D_v(\alpha) = \alpha - 1 + 2\sqrt{\beta_v(\alpha) - \alpha}$. Then as α increases from $v - 1$ to $v + 1/2$, $D_v(\alpha)$ decreases from $v + 2$ to $v + 3/2$, and $\lambda_v(\alpha)$ decreases from $(v + 3)/(v + 2)$ to 1.*

Proof. We have

$$D_v(\alpha_v(u)) = \frac{\kappa - u^2}{2} - 1 + 2u = \frac{\kappa - 2 + 4u - u^2}{2}$$

and, as $\kappa - \alpha_v(u) = \kappa - (\kappa - u^2)/2 = (\kappa + u^2)/2$,

$$\lambda_v(\alpha_v(u)) = \frac{\kappa - \alpha_v(u)}{D_v(\alpha_v(u))} = \frac{\kappa + u^2}{\kappa - 2 + 4u - u^2}.$$

The function $u \mapsto Q(u) = \kappa - 2 + 4u - u^2$ has derivative $4 - 2u$ which is positive for $1 \leq u < 2$. Thus, as u increases from 1 to 2, Q increases from $Q(1) = \kappa + 1 = 2v + 3$ (which is positive for $v > -3/2$) to $Q(2) = \kappa + 2 = 2v + 4$, and using Lemma 3, as α increases from $v - 1$ to $v + 1/2$, $D_v(\alpha)$ decreases from $v + 2$ to $v + 3/2$. Next,

$$\frac{d}{du} \frac{\kappa + u^2}{Q(u)} = \frac{2uQ(u) - (\kappa + u^2)(4 - 2u)}{Q(u)^2},$$

where the numerator equals $4(u - 1)(u + \kappa)$ and hence is positive for $1 < u \leq 2$. Thus, $u \mapsto \lambda_\nu(\alpha_\nu(u))$ is increasing for $1 \leq u \leq 2$, and again using Lemma 3, $\alpha \mapsto \lambda_\nu(\alpha)$ is decreasing for $\nu - 1 \leq \alpha \leq \nu + 1/2$. As clearly

$$\lambda_\nu(\alpha_\nu(1)) = \frac{\kappa + 1}{\kappa + 1} = 1, \quad \lambda_\nu(\alpha_\nu(2)) = \frac{\kappa + 4}{\kappa + 2} = \frac{\nu + 3}{\nu + 2},$$

the proof is complete. \square

LEMMA 5. Let $\nu > -3/2$. For $\nu - 1 \leq \alpha \leq \nu + 1/2$,

$$\frac{2(\nu + 1) - \alpha}{\nu + 2} \leq \lambda_\nu(\alpha) \leq \frac{4\nu + 5 - 2\alpha}{2\nu + 4} \tag{9}$$

where the first inequality is strict unless $\alpha = \nu - 1$, and the second inequality is strict unless $\alpha = \nu + 1/2$.

Proof. Again, it helps to substitute $\alpha = \alpha_\nu(u)$. We have

$$\frac{2(\nu + 1) - \alpha_\nu(u)}{\nu + 2} = \frac{(\kappa + u^2)/2}{\nu + 2} = \frac{\kappa + u^2}{\kappa + 2}$$

and

$$\frac{4\nu + 5 - 2\alpha_\nu(u)}{2\nu + 4} = \frac{2\kappa + 1 - (\kappa - u^2)}{\kappa + 2} = \frac{\kappa + 1 + u^2}{\kappa + 2},$$

so the assertions are equivalent to

$$\frac{\kappa + u^2}{\kappa + 2} \leq \frac{\kappa + u^2}{\kappa - 2 + 4u - u^2} \leq \frac{\kappa + 1 + u^2}{\kappa + 2}$$

for $1 \leq u \leq 2$, with the first inequality strict unless $u = 2$, and the second strict unless $u = 1$. Note that $\kappa - 2 + 4u - u^2 > 0$ by Lemma 4. The first inequality holds iff $\kappa + 2 \geq \kappa - 2 + 4u - u^2$, or equivalently, $0 \leq u^2 - 4u + 4 = (u - 2)^2$, which indeed holds for all u and strictly so unless $u = 2$. With $C(u) = u^3 - 3u^2 + (\kappa + 2)u - (3\kappa + 2)$, the second inequality is equivalent to

$$0 \leq (\kappa + 1 + u^2)(\kappa - 2 + 4u - u^2) - (\kappa + 2)(\kappa + u^2) = (1 - u)C(u).$$

As $C''(u) = 6(u - 1)$, $u = 1$ is the inflection point of C , and C cannot have a local maximum for $u > 1$. Thus, $\max_{1 \leq u \leq 2} C(u) = \max(C(1), C(2)) = \max(-2\kappa - 2, -\kappa - 2)$. Thus if $\nu > -3/2$, $\kappa > -1$, so that for $1 \leq u \leq 2$, $C(u) < 0$ and $(1 - u)C(u) \geq 0$ with strict inequality unless $u = 1$. \square

Let

$$Q_{\alpha,\beta,\lambda}(s) = (1 - \lambda)s^2 + (\beta - (\alpha + 1)\lambda)s - \beta\lambda \tag{10}$$

and for $\lambda > 1$, write

$$M_{\alpha,\beta}(\lambda) = \max_{-\infty < s < \infty} Q_{\alpha,\beta,\lambda}(s). \tag{11}$$

LEMMA 6. Let $\alpha < \beta$ satisfy $\beta > 0$ and $0 < \alpha - 1 + 2\sqrt{\beta - \alpha} < \beta$ so that $\lambda_{\alpha,\beta} := \beta / (\alpha - 1 + 2\sqrt{\beta - \alpha}) > 1$. Then $M_{\alpha,\beta}(\lambda_{\alpha,\beta}) = 0$ and $M'_{\alpha,\beta}(\lambda_{\alpha,\beta}) < 0$.

Proof. If $\lambda > 1$, $Q_{\alpha,\beta,\lambda}$ is maximized at the unique critical point s_0 solving $2(1 - \lambda)s + (\beta - (\alpha + 1)\lambda) = 0$, so that $s_0 = (\beta - (\alpha + 1)\lambda) / (2(\lambda - 1))$, and $M_{\alpha,\beta}(\lambda) = Q_{\alpha,\beta,\lambda}(s_0) = N_{\alpha,\beta}(\lambda) / (4(\lambda - 1))$, where

$$N_{\alpha,\beta}(\lambda) = ((\alpha + 1)^2 - 4\beta)\lambda^2 - 2(\alpha - 1)\beta\lambda + \beta^2. \tag{12}$$

As $(\alpha + 1)^2 - 4\beta = (\alpha - 1 - 2\sqrt{\beta - \alpha})(\alpha - 1 + 2\sqrt{\beta - \alpha})$ we have

$$N_{\alpha,\beta}(\lambda) = ((\alpha - 1 - 2\sqrt{\beta - \alpha})\lambda - \beta)((\alpha - 1 + 2\sqrt{\beta - \alpha})\lambda - \beta)$$

so that $N_{\alpha,\beta}(\lambda_{\alpha,\beta}) = 0$, $N'_{\alpha,\beta}(\lambda_{\alpha,\beta}) = -4\beta\sqrt{\beta - \alpha}$ and finally

$$M'_{\alpha,\beta}(\lambda_{\alpha,\beta}) = \frac{N'_{\alpha,\beta}(\lambda_{\alpha,\beta})(\lambda_{\alpha,\beta} - 1) - N_{\alpha,\beta}(\lambda_{\alpha,\beta})}{4(\lambda_{\alpha,\beta} - 1)^2} = -\frac{\beta\sqrt{\beta - \alpha}}{\lambda_{\alpha,\beta} - 1} < 0,$$

as asserted. \square

LEMMA 7. Let $\alpha + \beta = \kappa$ and $\Delta_{\alpha,\beta,\lambda}(t) = W_v(t) - A_{\alpha,\beta,\lambda}(t)$. If $\Delta_{\alpha,\beta,\lambda}(t) = 0$ for some $t > 0$, then

$$t\Delta'_{\alpha,\beta,\lambda}(t) = \frac{(s - \beta)Q_{\alpha,\beta,\lambda}(s)}{\lambda s}, \quad s = \sqrt{\lambda t^2 + \beta^2}. \tag{13}$$

Proof. W_v satisfies $tW'_v(t) = t^2 + \kappa W_v(t) - W_v(t)^2$ (e.g., [10], Equation (3)), and clearly

$$A'_{\alpha,\beta,\lambda}(t) = \frac{\lambda t}{\sqrt{\lambda t^2 + \beta^2}}.$$

Thus, if $\Delta_{\alpha,\beta,\lambda}(t) = 0$ for some $t > 0$, we have

$$\begin{aligned} t\Delta'_{\alpha,\beta,\lambda}(t) &= t^2 + (\alpha + \beta)W_v(t) - W_v(t)^2 - \frac{\lambda t^2}{\sqrt{\lambda t^2 + \beta^2}} \\ &= t^2 + (\alpha + \beta)A_{\alpha,\beta,\lambda}(t) - A_{\alpha,\beta,\lambda}(t)^2 - \frac{\lambda t^2}{\sqrt{\lambda t^2 + \beta^2}}. \end{aligned}$$

For $s = \sqrt{\lambda t^2 + \beta^2}$ we have $A_{\alpha,\beta,\lambda}(t) = \alpha + s$ and $t^2 = (s^2 - \beta^2) / \lambda$, and the above can be written as

$$\frac{s^2 - \beta^2}{\lambda} + (\alpha + \beta)(\alpha + s) - (\alpha + s)^2 - \frac{s^2 - \beta^2}{s} = \frac{s - \beta}{\lambda s} Q_{\alpha,\beta,\lambda}(s). \quad \square$$

LEMMA 8. Let $\beta_1, \beta_2, \lambda_1, \lambda_2 > 0$, and write $\Delta(t) = A_{\alpha_1, \beta_1, \lambda_1}(t) - A_{\alpha_2, \beta_2, \lambda_2}(t)$. Then for $t > 0$,

$$\frac{\Delta'(t)}{t} = \frac{\lambda_1 \lambda_2 (\lambda_1 - \lambda_2) t^2 + (\lambda_1^2 \beta_2^2 - \lambda_2^2 \beta_1^2)}{s_1 s_2 (\lambda_1 s_2 + \lambda_2 s_1)}, \tag{14}$$

where $s_1 = \sqrt{\lambda_1 t^2 + \beta_1^2}$ and $s_2 = \sqrt{\lambda_2 t^2 + \beta_2^2}$.

Proof. We have

$$\begin{aligned} \frac{\Delta'(t)}{t} &= \frac{\lambda_1}{s_1} - \frac{\lambda_2}{s_2} \\ &= \frac{\lambda_1 s_2 - \lambda_2 s_1}{s_1 s_2} \frac{\lambda_1 s_2 + \lambda_2 s_1}{\lambda_1 s_2 + \lambda_2 s_1} \\ &= \frac{\lambda_1 \lambda_2 (\lambda_1 - \lambda_2) t^2 + (\lambda_1^2 \beta_2^2 - \lambda_2^2 \beta_1^2)}{s_1 s_2 (\lambda_1 s_2 + \lambda_2 s_1)}. \quad \square \end{aligned}$$

3. Proofs

We can now prove the theorems.

Proof of Theorem 1. From the results of [12], we know that the theorem is correct for $\alpha = v - 1$ (where $\beta_v(\alpha) = v + 3$ and $\lambda_v(\alpha) = (v + 3)/(v + 2)$) and for $\alpha = v + 1/2$ (where $\beta_v(\alpha) = v + 3/2$ and $\lambda_v(\alpha) = 1$), so we may restrict our attention to $v - 1 < \alpha < v + 1/2$.

Let $\beta = \beta_v(\alpha) = \kappa - \alpha$. By Lemma 2, $\beta > \max(\alpha, 0)$, and by Lemma 4, $D_v(\alpha) = \alpha - 1 + 2\sqrt{\beta_v(\alpha) - \alpha} > v + 3/2 > 0$ and $\lambda_v(\alpha) = \beta_v(\alpha)/D_v(\alpha) > 1$ so that $\beta_v(\alpha) > D_v(\alpha) > 0$. Using Lemma 6, we find that for all $\lambda > \lambda_v(\alpha)$ sufficiently small, $M_{\alpha, \beta}(\lambda) < 0$. For such λ , $\Delta_{\alpha, \beta, \lambda}(t) = W_v(t) - A_{\alpha, \beta, \lambda}(t) < 0$ for all $t > 0$ sufficiently small by Lemma 1. If $\Delta_{\alpha, \beta, \lambda}(t) = 0$ for some $t > 0$, Lemma 7 yields that

$$\begin{aligned} t \Delta'_{\alpha, \beta, \lambda}(t) &= \frac{\sqrt{\lambda t^2 + \beta^2} - \beta}{\lambda \sqrt{\lambda t^2 + \beta^2}} Q_{\alpha, \beta, \lambda}(\sqrt{\lambda t^2 + \beta^2}) \\ &\leq \frac{\sqrt{\lambda t^2 + \beta^2} - \beta}{\lambda \sqrt{\lambda t^2 + \beta^2}} M_{\alpha, \beta}(\lambda) \\ &< 0, \end{aligned}$$

which is impossible for the first such root. Thus we must have $\Delta_{\alpha, \beta, \lambda}(t) < 0$ for all $t > 0$, and the first assertion of the theorem follows by taking the infimum over all sufficiently small $\lambda > \lambda_v(\alpha)$. The second assertion is immediate from Lemma 5. \square

Proof of Theorem 3 part one. Again, it will be convenient to substitute $\alpha = \alpha_v(u)$, and show that

$$u \mapsto H(u) = U_{v, \alpha_v(u)}(t)$$

attains its minimum over $[1, 2]$ at its only critical point u^* in $(1, 2)$, and is decreasing for $1 \leq u < u^*$ and increasing for $u^* < u \leq 2$.

Write $s = t^2$, $Q(u) = \kappa - 2 + 4u - u^2$, and

$$\lambda(u) = \frac{\kappa + u^2}{Q(u)}, \quad \tau(u) = \left(\frac{\kappa + u^2}{2} \right)^2, \quad S(u) = \sqrt{\lambda(u)s + \tau(u)}.$$

Then

$$H(u) = \frac{\kappa - u^2}{2} + S(u), \quad H'(u) = -u + \frac{\lambda'(u)s + \tau'(u)}{2S(u)}.$$

Building on the derivations from the proof of Lemma 4 we obtain

$$\lambda'(u) = \frac{4(u-1)(u+\kappa)}{Q(u)^2}, \quad Q(1) = \kappa + 1, \quad Q(2) = \kappa + 2,$$

from which

$$S(1) = \sqrt{s + (\kappa + 1)^2/4}, \quad S(2) = \sqrt{\frac{\kappa + 4}{\kappa + 2}s + \left(\frac{\kappa + 4}{2} \right)^2},$$

and clearly $\tau'(u) = u(\kappa + u^2)$. Hence,

$$H'(1) = -1 + \frac{\kappa + 1}{2S(1)} = -1 + \frac{\kappa + 1}{\sqrt{(\kappa + 1)^2 + 4s}} < 0$$

and

$$\begin{aligned} H'(2) &= -2 + \frac{4s/(\kappa + 2) + 2(\kappa + 4)}{2S(2)} \\ &= \frac{1}{S(2)} \left(\frac{2s}{\kappa + 2} + (\kappa + 4) - 2S(2) \right) \frac{\frac{2s}{\kappa + 2} + (\kappa + 4) + 2S(2)}{\frac{2s}{\kappa + 2} + (\kappa + 4) + 2S(2)} \\ &= \frac{1}{S(2)} \frac{\left(\frac{2s}{\kappa + 2} + (\kappa + 4) \right)^2 - 4 \left(\frac{\kappa + 4}{\kappa + 2} s + \left(\frac{\kappa + 4}{2} \right)^2 \right)}{\frac{2s}{\kappa + 2} + (\kappa + 4) + 2S(2)} \\ &= \frac{1}{S(2)} \frac{\frac{4s^2}{(\kappa + 2)^2}}{\frac{2s}{\kappa + 2} + (\kappa + 4) + 2S(2)} \\ &> 0 \end{aligned}$$

and the proof can be completed by showing that $H'(u) = 0$ implies $H''(u) > 0$.

Clearly,

$$\begin{aligned} H''(u) &= -1 - \frac{(\lambda'(u)s + \tau'(u))^2}{4S(u)^3} + \frac{\lambda''(u)s + \tau''(u)}{2S(u)} \\ &= \frac{1}{S(u)} \left(-S(u) - \left(\frac{\lambda'(u)s + \tau'(u)}{2S(u)} \right)^2 + \frac{\lambda''(u)s + \tau''(u)}{2} \right) \end{aligned}$$

and it suffices to show that the parenthesized expression is positive provided that $H'(u) = 0$. Now in that case,

$$\frac{\lambda'(u)s + \tau'(u)}{2S(u)} = u, \quad S(u) = \frac{\lambda'(u)s + \tau'(u)}{2u}$$

and the parenthesized expression becomes

$$\begin{aligned} -\frac{\lambda'(u)s + \tau'(u)}{2u} - u^2 + \frac{\lambda''(u)s + \tau''(u)}{2} \\ = \frac{s}{2u}(u\lambda''(u) - \lambda'(u)) + \frac{1}{2u}(u\tau''(u) - 2u^3 - \tau'(u)). \end{aligned} \quad (15)$$

For the second term, we have $\tau''(u) = \kappa + 3u^2$ and thus

$$u\tau''(u) - 2u^3 - \tau'(u) = u(\kappa + 3u^2) - 2u^3 - u(\kappa + u^2) = 0.$$

Next,

$$\begin{aligned} \lambda''(u) &= 4 \frac{(2u + \kappa - 1)Q(u)^2 - 2Q(u)Q'(u)(u - 1)(u + \kappa)}{Q(u)^4} \\ &= \frac{4}{Q(u)^3} (2u^3 + 3(\kappa - 1)u^2 - 6\kappa u + \kappa^2 + 5\kappa + 2) \end{aligned}$$

from which, with $C(u)$ the parenthesized expression,

$$u\lambda''(u) - \lambda'(u) = \frac{4}{Q(u)^3} (uC(u) - (u - 1)(u + \kappa)Q(u)) = \frac{4}{Q(u)^3} F_\kappa(u),$$

and it can easily be verified that

$$F_\kappa(u) = 3u^4 + (4\kappa - 8)u^3 - (12\kappa - 6)u^2 + 12\kappa u + \kappa^2 - 2\kappa.$$

As a function of κ , this has derivative

$$2\kappa + (4u^3 - 12u^2 + 12u - 2) = 2\kappa + 4(u - 1)^3 + 2,$$

which, as by $v > -3/2$ we have $\kappa = 2(v + 1) > -1$, is thus positive for $u \geq 1$. Hence, for all $1 \leq u \leq 2$,

$$F_\kappa(u) > F_{-1}(u) = 3u^4 - 12u^3 + 18u^2 - 12u + 3 = 3(u - 1)^4 \geq 0.$$

Thus, for all $1 \leq u \leq 2$, $u\lambda''(u) - \lambda'(u) > 0$, establishing that $H'(u) = 0$ implies $H''(u) > 0$, and completing the proof of (a).

For (b), note that the equation for the critical point is

$$2u\sqrt{\lambda(u)s + \tau(u)} = \lambda'(u)s + \tau'(u).$$

Taking squares and rearranging,

$$\lambda'(u)^2 s^2 + (2\lambda'(u)\tau'(u) - 4u^2\lambda(u))s + (\tau'(u)^2 - 4u^2\tau(u)) = 0.$$

Writing this as $As^2 + Bs + C = 0$, we find that the constant term is

$$C = \tau'(u)^2 - 4u^2\tau(u) = u^2(\kappa + u^2)^2 - 4u^2\left(\frac{\kappa + u^2}{2}\right)^2 = 0,$$

so that at the critical point we must have $s = -B/A$. Now

$$B = 2\frac{4(u-1)(u+\kappa)}{Q(u)^2}u(\kappa+u^2) - 4u^2\frac{\kappa+u^2}{Q(u)} = \frac{4u(\kappa+u^2)}{Q(u)^2}(u-2)(\kappa+u^2)$$

so that

$$s = \frac{4u(2-u)(\kappa+u^2)^2}{Q(u)^2} \frac{Q(u)^4}{16(u-1)^2(u+\kappa)^2} = \Phi_v(u),$$

establishing (b).

The limits from (c) follow readily from the fact that $0 < \Phi_v(u) < \infty$ for $1 < u < 2$ with limits ∞ and 0 for $u \rightarrow 1+$ and $u \rightarrow 2-$. Monotonicity will be established following the proof of Theorem 2. \square

Proof of Theorem 2. For $i \in \{1, 2\}$, let $\beta_i = \beta_v(\alpha_i)$ and $\lambda_i = \lambda_v(\alpha_i)$. Clearly, $\beta_1 > \beta_2$. Using Lemma 4, $\lambda_1 > \lambda_2$ and $\beta_1/\lambda_1 = D_v(\alpha_1) > D_v(\alpha_2) = \beta_2/\lambda_2 > 0$. Consider the difference

$$\Delta(t) = U_{v,\alpha_1}(t) - U_{v,\alpha_2}(t) = A_{\alpha_1,\beta_1,\lambda_1}(t) - A_{\alpha_2,\beta_2,\lambda_2}(t).$$

Write $s = t^2$ and $\delta = \alpha_2 - \alpha_1$. Then

$$\Delta(t) = 0 \Leftrightarrow \sqrt{\lambda_1 s + \beta_1^2} - \sqrt{\lambda_2 s + \beta_2^2} = \delta.$$

Taking squares, it follows that

$$\delta^2 = \lambda_1 s + \beta_1^2 - 2\sqrt{(\lambda_1 s + \beta_1^2)(\lambda_2 s + \beta_2^2)} + \lambda_2 s + \beta_2^2$$

or equivalently,

$$2\sqrt{(\lambda_1 s + \beta_1^2)(\lambda_2 s + \beta_2^2)} = (\lambda_1 + \lambda_2)s + (\beta_1^2 + \beta_2^2 - \delta^2).$$

Taking squares again, we obtain a quadratic equation for s of the form $As^2 + Bs + C = 0$, where

$$A = (\lambda_1 + \lambda_2)^2 - 4\lambda_1\lambda_2 = (\lambda_1 - \lambda_2)^2$$

and, as $\beta_1 - \beta_2 = (\kappa - \alpha_1) - (\kappa - \alpha_2) = \delta$,

$$\begin{aligned} B &= 2(\lambda_1 + \lambda_2)(\beta_1^2 + \beta_2^2 - \delta^2) - 4(\lambda_1\beta_2^2 + \lambda_2\beta_1^2) \\ &= 4(\beta_1 - \beta_2)(\lambda_1\beta_2 - \lambda_2\beta_1) \\ &= 4(\beta_1 - \beta_2)\lambda_1\lambda_2 \left(\frac{\beta_2}{\lambda_2} - \frac{\beta_1}{\lambda_1} \right) \\ &< 0. \end{aligned}$$

As $\Delta(0) = (\alpha_1 + \beta_1) - (\alpha_2 + \beta_2) = \kappa - \kappa = 0$, $s = 0$ must be one root of the quadratic equation. Hence, $C = 0$ and the other root is obtained as

$$s^* = -\frac{B}{A} = -\frac{4(\beta_1 - \beta_2)(\lambda_1\beta_2 - \lambda_2\beta_1)}{(\lambda_1 - \lambda_2)^2} = -4\frac{(\alpha_2 - \alpha_1)(\lambda_1\beta_2 - \lambda_2\beta_1)}{(\lambda_1 - \lambda_2)^2} > 0.$$

Using Lemma 8,

$$\frac{\Delta'(t)}{t} = \frac{\lambda_1}{\sqrt{\lambda_1 t^2 + \beta_1^2}} - \frac{\lambda_2}{\sqrt{\lambda_2 t^2 + \beta_2^2}} \rightarrow \frac{\lambda_1}{\beta_1} - \frac{\lambda_2}{\beta_2} < 0$$

as $t \rightarrow 0+$, so $\Delta(t) < 0$ for all $t > 0$ sufficiently small. On the other hand, as $t \rightarrow \infty$, $\Delta(t)/t \rightarrow \sqrt{\lambda_1} - \sqrt{\lambda_2} > 0$, so $\Delta(t) > 0$ for all $t > 0$ sufficiently large. Hence, at $t^* = \sqrt{s^*}$ Δ changes from negative to positive, establishing (a).

For (b), note that $U_{\nu, \alpha_1}(t_{\nu, \alpha_1, \alpha_2}^*) = U_{\nu, \alpha_2}(t_{\nu, \alpha_1, \alpha_2}^*)$. Now take $\nu - 1 \leq \alpha_1 < \alpha < \alpha_2 \leq \nu + 1/2$. Theorem 3 (a) implies that $U_{\nu, \alpha_1}(t_{\nu, \alpha_1, \alpha_2}^*) > U_{\nu, \alpha}(t_{\nu, \alpha_1, \alpha_2}^*)$. Using Theorem 2 (a) this gives $t_{\nu, \alpha_1, \alpha_2}^* > t_{\nu, \alpha_1, \alpha}^*$. Similarly, we must have $U_{\nu, \alpha_2}(t_{\nu, \alpha_1, \alpha_2}^*) > U_{\nu, \alpha}(t_{\nu, \alpha_1, \alpha_2}^*)$ and thus $t_{\nu, \alpha_1, \alpha_2}^* < t_{\nu, \alpha, \alpha_2}^*$. Hence indeed, the functions $\alpha \mapsto t_{\nu, \alpha_1, \alpha}^*$ and $\alpha \mapsto t_{\nu, \alpha, \alpha_2}^*$ are increasing on $(\alpha_1, \nu + 1/2)$ and, respectively, $[\nu - 1, \alpha_2)$.

For (c), parametrize $\alpha_i = \alpha_\nu(u_i)$. Then, writing $\beta(u) = \beta_\nu(\alpha_\nu(u))$ and $\lambda(u) = \lambda_\nu(\alpha_\nu(u))$,

$$\begin{aligned} (t_{\nu, \alpha_1, \alpha_2}^*)^2 &= 4\frac{(u_1^2 - u_2^2)/2}{(\lambda(u_1) - \lambda(u_2))^2} \lambda(u_1)\lambda(u_2) \left(\frac{\beta(u_1)}{\lambda(u_1)} - \frac{\beta(u_2)}{\lambda(u_2)} \right) \\ &= 2\lambda(u_1)\lambda(u_2) \frac{\frac{u_1^2 - u_2^2}{u_1 - u_2}}{\left(\frac{\lambda(u_1) - \lambda(u_2)}{u_1 - u_2} \right)^2} \left(\frac{Q(u_1) - Q(u_2)}{2(u_1 - u_2)} \right) \end{aligned}$$

so that as $u_2 \rightarrow u_1$,

$$\begin{aligned} (t_{\nu, \alpha_1, \alpha_2}^*)^2 &\rightarrow 2\lambda(u_1)^2 \frac{2u_1}{\lambda'(u_1)^2} \frac{Q'(u_1)}{2} \\ &= 2\frac{(\kappa + u_1^2)^2}{Q(u_1)^2} u_1 \frac{Q(u_1)^4}{16(u_1 - 1)^2(u_1 + \kappa)^2} (4 - 2u_1) \\ &= \Phi_\nu(u_1). \end{aligned}$$

From (b), we have that if $\alpha_1 < \alpha_2 < \alpha_3$, $t_{\nu, \alpha_1, \alpha_2}^* < t_{\nu, \alpha_1, \alpha_3}^* < t_{\nu, \alpha_2, \alpha_3}^*$. Thus if $\alpha_0 < \alpha_1 < \alpha < \alpha_2 < \alpha_3$,

$$t_{\nu, \alpha_0, \alpha_1}^* < t_{\nu, \alpha_1, \alpha}^* < t_{\nu, \alpha, \alpha_2}^* < t_{\nu, \alpha_2, \alpha_3}^*$$

and by letting $\alpha_0 \rightarrow \alpha_1 -$ and $\alpha_3 \rightarrow \alpha_2 +$ we obtain

$$\sqrt{\Phi_v(u_v(\alpha_1))} \leq t_{v,\alpha_1,\alpha}^* < t_{v,\alpha,\alpha_2}^* \leq \sqrt{\Phi_v(u_v((\alpha_2)))},$$

completing the proof. \square

Proof of Theorem 3 part two. The monotonicity of Theorem 3 (c) now follows by combining Theorem 3 (b) and Theorem 2 (c). \square

Proof of Theorem 4. Let us first verify that $W_v(t) \geq A_{v,v+2,1}(t)$ for all $t > 0$. For all $\lambda < 1$, Lemma 1 shows that $\Delta_{v,v+2,\lambda}(t) = W_v(t) - A_{v,v+2,\lambda}(t) > 0$ for all $t > 0$ sufficiently small. In general,

$$Q_{\alpha,\beta,\lambda}(\beta) = \beta(2\beta - (\alpha + \beta + 2)\lambda), \quad Q'_{\alpha,\beta,\lambda}(\beta) = 3\beta - (\alpha + 2\beta + 1)\lambda.$$

Thus if $\lambda < 1$,

$$Q_{v,v+2,\lambda}(v+2) > (v+2)(2(v+2) - (2(v+1) + 2)) = 0$$

and

$$Q'_{v,v+2,\lambda}(v+2) > 3(v+2) - (v+2(v+2) + 1) = 1,$$

so that $Q_{v,v+2,\lambda}(s) > 0$ for all $s \geq v+2$. Thus, if $\Delta_{v,v+2,\lambda}(t) = 0$ for some $t > 0$, Lemma 7 yields that $t\Delta'_{v,v+2,\lambda}(t) > 0$, which is impossible for the first such root. Hence, we must have $\Delta_{v,v+2,\lambda}(t) > 0$, or equivalently $W_v(t) > A_{v,v+2,\lambda}(t)$ for all $t > 0$ and $\lambda < 1$, and thus by taking the sup over all $\lambda < 1$, also $W_v(t) \geq A_{v,v+2,1}(t)$ for all $t > 0$.

Using Lemma 1 and the asymptotics for $t \rightarrow \infty$, $W_v(t) \geq A_{\alpha,\beta_v(\alpha),\lambda}(t)$ for all $t > 0$ is only possible if $\lambda \leq \min(\beta_v(\alpha)/(v+2), 1)$, and the proof can be completed by establishing the last assertion of the theorem. To this end, first take $\alpha < v$. Then $\beta_v(\alpha) > v+2$ and $\lambda = 1$. Using Lemma 8, $\Delta = A_{v,v+2,1} - A_{\alpha,\beta_v(\alpha),1}$ has derivative $\Delta'(t) > 0$ for all $t > 0$, so that $A_{v,v+2,1}(t) > A_{\alpha,\beta_v(\alpha),1}(t)$ for all $t > 0$. Second, take $v < \alpha < 2(v+1)$. Then $\beta_v(\alpha) < v+2$, so that $\lambda \leq \beta_v(\alpha)/(v+2) < 1$ and $1 \cdot \beta_v(\alpha)^2 - \lambda^2(v+2)^2 \geq 0$. Again using Lemma 8, $\Delta = A_{v,v+2,1} - A_{\alpha,\beta_v(\alpha),\lambda}$ has derivative $\Delta'(t) > 0$ for all $t > 0$, so that again, $A_{v,v+2,1}(t) > A_{\alpha,\beta_v(\alpha),\lambda}(t)$ for all $t > 0$, completing the proof. \square

4. Concluding remarks

Hornik and Grün [3] summarize the “best” (in the sense of not being uniformly weaker than other) known Amos-type bounds for $R_v(t)$ by:

$$\begin{aligned} G_{v+1/2,v+3/2}(t) < R_v(t), & \quad v \geq -1, \\ R_v(t) < G_{v,v+2}(t), & \quad v \geq -1, \\ R_v(t) < G_{v+1/2,\sqrt{(v+1/2)(v+3/2)}}(t), & \quad v > 0, \\ R_v(t) < G_{v+1/2,v+1/2}(t), & \quad -1/2 \leq v \leq 0. \end{aligned}$$

Yang and Zheng [12] generalize the Amos-type bounds by adding the parameter $\lambda > 0$ and their results imply the additional bound

$$G_{v-1, v+3, (v+3)/(v+2)}(t) < R_v(t), \quad v \geq -1.$$

In this paper we add the bounds

$$G_{\alpha, \beta_v(\alpha), \lambda_v(\alpha)}(t) \leq R_v(t), \quad v \geq -1, \quad (16)$$

for $v - 1 \leq \alpha \leq v + 1/2$. We also show that the upper bound $G_{v, v+2}(t)$ cannot be improved by generalizing the Amos-type bound. Further research could investigate if the other upper Amos-type bounds might be improved by generalized Amos-type bounds with the additional parameter λ .

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Kurt Hornik
Wirtschaftsuniversität Wien
Welthandelsplatz 1, 1020 Vienna, Austria
e-mail: Kurt.Hornik@wu.ac.at

Bettina Grün
Wirtschaftsuniversität Wien
Welthandelsplatz 1, 1020 Vienna, Austria
e-mail: Bettina.Gruen@wu.ac.at