ZEROS OF BESSEL FUNCTIONS: MONOTONICITY, CONCAVITY, INEQUALITIES

ANDREA LAFORGIA - PIERPAOLO NATALINI

We present a survey of the most important inequalities and monotonicity, concavity (convexity) results of the zeros of Bessel functions. The results refer to the definition $j_{V\kappa}$ of the zeros of $C_V(x) = J_V(x) \cos \alpha - Y_V(x) \sin \alpha$, formulated in [6], where κ is a continuous variable. Sometimes, also the Sturm comparison theorem is an important tool of our results.

1. Introduction

We let c_{vk} denote the *k*th positive *x*-zero of a cylinder function

$$C_{\nu}(x) = C_{\nu}(x, \alpha) = J_{\nu}(x) \cos \alpha - Y_{\nu}(x) \sin \alpha, \qquad 0 \le \alpha < \pi, \qquad (1)$$

where $J_v(x)$ and $Y_v(x)$ are the Bessel functions of the first and second kind, respectively. As usual we omit the α -dependence in this notation. When $\alpha = 0$ we use j_{vk} for the *k*th positive *x*-zero of $J_v(x)$.

We can discuss the variation of the positive zeros of $C_v(x, \alpha)$ with respect to any of the three variables v, α , k (the rank of a zero). However, α and k are not really independent, but they can be subsumed in a single variable $\kappa = k - \alpha/\pi$.

Entrato in redazione 1 gennaio 2007

AMS 2000 Subject Classification: primary 34C10, 33C10; secondary 26D07, 26A48, 26A51 *Keywords:* Sturm comparison theorem, zeros of Bessel functions, inequalities, monotonicity, concavity (convexity) properties, Watson formula.

To see this, we observe that for $v \ge 0$ the zeros of $C_v(x, \alpha)$, $0 < \alpha < \pi$, are the roots of the equation

$$\frac{Y_{\nu}(x)}{J_{\nu}(x)} = \cot \alpha, \qquad 0 < \alpha < \pi.$$
(2)

The graph of the functions of the left-hand side consists of branches which increase from $-\infty$ to $+\infty$ in each interval $(0, j_{v1})$, $(j_{vk}, j_{v,k+1})$, k = 1, 2, ..., between the positive zeros of $J_v(x)$. This can be seen by the relation

$$\frac{d}{dx}\frac{Y_{\nu}(x)}{J_{\nu}(x)} = \frac{J_{\nu}(x)Y_{\nu}'(x) - J_{\nu}'(x)Y_{\nu}(x)}{J_{\nu}^{2}(x)} = \frac{2}{\pi x J_{\nu}^{2}(x)},$$

where the last equality follows from the Wronskian relation [47, p. 76]. As α decreases from π to 0, cot α increases from $-\infty$ to $+\infty$, so each zero of $C_V(x, \alpha)$ increases from one positive zero j_{vk} of $J_v(x)$ to the next larger one $j_{v,k+1}$. This shows that it makes sense to define $j_{v\kappa}$ for any real $\kappa \ge 0$ by $j_{v0} = 0$, $j_{v\kappa} = c_{vk}(\alpha)$ when k is the largest integer less than $\kappa + 1$ and $\alpha = \pi(k - \kappa)$. This shows also that $j_{v\kappa}$ is a continuous increasing function of κ on $[0,\infty)$. The positive zeros of $J_v(x)$ correspond to positive integer values of κ , i.e. for $\kappa = 1, 2, \ldots$ we get j_{vk} . Similarly, $j_{v,k-1/2} = y_{vk}$, $k = 1, 2, \ldots$ where y_{vk} denotes the *k*th zero of $Y_v(x)$. In [6] it was proved that $j_{v\kappa}$ is the unique solution of the integro-differential equation

$$\frac{d}{dv} j = 2j \int_0^\infty K_0(2j\sinh t) e^{-2vt} dt$$
(3)

which satisfy $j(v) \rightarrow 0$, as $v \rightarrow -\kappa^+$ (here $K_0(x)$ denotes the modified Bessel function). This is motivated by the formula [47, p. 408]

$$\frac{d}{dv}c_{vk} = 2c_{vk}\int_0^\infty K_0\left(2c_{vk}\sinh t\right)e^{-2vt}dt\tag{4}$$

and the fact that, for v > 0 c_{vk} may be extended in a continuous way to v < 0and $c_{vk} \to 0$ as $v \to -(k - \alpha/\pi)$. By (3) we have also that $j_{v\kappa}$ is an infinitely differentiable function of κ .

This notation for the zeros of the cylinder functions is very useful in the investigations of concavity (convexity) properties of $j_{\nu\kappa}$, essentially with respect to ν , but occasionally, with respect to κ . The study of concavity (convexity) properties are motivated by the fact that they are useful because arise in the quantum mechanical explanation for the origin of the vortex lines produced in superfluid helium when its container is rotated. This explanation has been proposed by Putterman, Kac and Uhlenbeck [42].

The proofs are based on the Sturm comparison theorem and on the Watson formula (4).

2. The Sturm comparison theorem

There are several formulations of the Sturm comparison theorem. For our purposes the following form is the most useful [45, p. 19].

Lemma 2.1. *Let the functions y and Y be nontrivial solutions of the differential equations*

$$y'' + f(x) y = 0, \qquad Y'' + F(x) Y = 0$$
 (5)

and let them have consecutive zeros at $x_1, x_2, ..., x_m$ and $X_1, X_2, ..., X_m$, respectively, on an interval (a,b). Suppose that f and F are continuous on (a,b), that

$$f(x) < F(x), \qquad 0 < x < x_m \tag{6}$$

and that

$$\lim_{x \to a^+} \left[y'(x) \ Y(x) - y(x) \ Y'(x) \right] = 0.$$
(7)

Then

$$X_k < x_k, \qquad k = 1, 2, \dots m. \tag{8}$$

Remark 2.2. It has been pointed out in [2] that the condition (6) can be replaced by the less restrictive

$$f(x) < F(x), \qquad 0 < x < X_m.$$
 (9)

We shall need this condition to prove some monotonicity results and inequalities.

The following important result on the monotonicity of $\frac{j_{vk}}{v}$, due to Makai [39], is based on the Sturm theorem.

Theorem 2.3. For k = 1, 2, ... and v > 0 let j_{vk} denote the k-th zero of the Bessel function $J_v(x)$ of the first kind. Then

$$\frac{Jv_k}{v}$$
 decreases as v increases, $v > 0, k = 1, 2, ...,$

Proof. We use the fact that the function

$$y_{\mathbf{v}}(x) = x^{1/2} J_{\mathbf{v}}\left(j_{\mathbf{v}k} x^{1/(2\mathbf{v})}\right)$$

satisfies

$$y_{\mathbf{v}}'' + p_{\mathbf{v}}(x) \ y_{\mathbf{v}} = 0$$

where

$$p_{\nu}(x) = \left\{\frac{j_{\nu k}}{2\nu} x^{\frac{1}{2\nu}-1}\right\}^2.$$

This follows from the differential equation [47]

$$x^{2} y'' + x y' + (x^{2} - v^{2}) y = 0$$

by suitable changes of variables.

Now suppose that for some μ and ν , with $0 < \mu < \nu$, we have

$$\frac{j_{\mu k}}{\mu} \le \frac{j_{\nu k}}{\nu}.$$
(10)

The functions $y_{\mu}(x)$ and $y_{\nu}(x)$ both vanish at x = 0 and both have their *k*-th positive zero at x = 1. Moreover, they satisfy the condition (7) of the Sturm theorem and by (10) $p_{\mu}(x) < p_{\nu}(x)$, 0 < x < 1. Thus an application of the Sturm comparison theorem shows that the *k*-th zero of $y_{\nu}(x)$ occurs before the *k*-th zero of $y_{\mu}(x)$. This contradiction shows that (7) cannot hold and so $j_{\nu k}/\nu$ decreases as ν increases, $0 < \nu < \infty$.

Remark 2.4. The reader should observe that Makai used the Sturm theorem not in the usual way, but in an indirect way. In the proof of Theorem 2.2 we know that the *k*-th zero is exactly at x = 1 and we use this fact to prove that the function is monotonic. This is the only indirect application of Sturm theorem that we know.

We recall that this result is essential in the proof of concavity of j_{vk} , with respect to v > 0 and of the convexity of j_{vk}^2 , v > 0. These properties have been conjectured in [42] and proved in [32], [4], [6], [7]. The proofs of Lewis and Muldoon use, among other things, the Hellmann-Feynmann theorem of quantum chemistry.

The second application of Sturm theorem that now we present is concerned with a determinantal inequality whose elements are the zeros of cylinder functions. L. Lorch proved the determinantal inequality

$$\begin{vmatrix} c_{\nu k} & c_{\nu,k+1} \\ c_{\nu,k+1} & c_{\nu,k+2} \end{vmatrix} < 0 \quad \text{for } \nu \ge 0, \ k = 1, 2, \dots$$
(11)

It is possible to obtain a more general result, using only the Sturm comparison theorem. This is as follows.

Theorem 2.5. For $v \ge 0$, k = 1, 2, ... and m = 1, 2, ... let a_{vm} and b_{vk} be the zeros of the cylinder functions $C_v(x)$ and $Z_v(x)$, respectively. Suppose that for some $\varepsilon \ge 0$ and for some k and m, $b_{v+\varepsilon,k} < a_{vm}$. Then

$$\begin{vmatrix} b_{\nu+\varepsilon,k} & b_{\nu+\varepsilon,k+1} \\ a_{\nu m} & a_{\nu,m+1} \end{vmatrix} < 0.$$
 (12)

Proof. The function $C_v(e^x)$ and $Z_v(e^x)$ are the solutions of the differential equation

$$y'' + p(x; v) y = 0$$
 (13)

where

$$p(x;\mathbf{v})=e^{2x}-\mathbf{v}^2.$$

Let

$$h = \log a_{\nu m} - \log b_{\nu + \varepsilon, k} > 0.$$

It is immediate to see that

$$p(x-h, v+\varepsilon) < p(x, v), \qquad \varepsilon \ge 0, \ h > 0, \ v \ge 0$$

and that $Z_{\nu+\varepsilon}(x-h)$ is a solution of

$$z'' + p(x - h, v + \varepsilon)z = 0.$$
(14)

Both the functions $C_v(e^x)$ and $Z_{v+\varepsilon}(x-h)$ are zero at $x = \log a_{vm} = \log b_{v+\varepsilon,k} + h$. Thus we can apply the Sturm comparison theorem. Its application to equations (13) and (14) shows that $\log a_{v,m+1} < \log b_{v+\varepsilon,k+1} + h$ and recalling the value of *h*, we get

$$\frac{a_{\nu,m+1}}{a_{\nu m}} < \frac{b_{\nu+\varepsilon,k+1}}{b_{\nu+\varepsilon,k}}$$

which is equivalent to (12).

Remark 2.6. We observe that in the proof of Theorem 2.3 it is not necessary to precise if the functions $C_v(e^x)$ and $Z_v(x)$ are linearly independent or not.

Remark 2.7. By (12) we can deduce some interesting particular cases. For example with $\varepsilon = 0$, $a_{vk} = c_{vk}$, $b_{vm} = c_{vm}$, m = k+1, the restriction $b_{v+\varepsilon,k} < a_{vm}$ becomes $c_{vk} < c_{v,k+1}$ which is clearly true. In this case by (12) we find

$$\frac{c_{\nu,k+2}}{c_{\nu,k+1}} < \frac{c_{\nu,k+1}}{c_{\nu,k}} \qquad k = 1, 2, \dots, \nu \ge 0$$

which is the Lorch's inequalities (11).

A more general result has been established by Á. Elbert and A. Laforgia in [8]. Precisely, using the notation $j_{V\kappa}$ introduced above to denote the zeros of the cylinder function, they proved the following theorem.

Theorem 2.8. For ε , δ , h, $r \ge 0$, let T be the determinant defined by

$$T = \begin{vmatrix} j_{\nu\kappa} & j_{\nu+\delta,\kappa+h} \\ j_{\nu+\varepsilon,\kappa+r} & j_{\nu+\delta+\varepsilon,\kappa+h+r} \end{vmatrix}$$

If $\varepsilon + r > 0$ and $h + \delta > 0$, then T < 0.

259

We shall not give the proof of this theorem. We say only that this is not based on the Sturm theorem, but on the integral formula (3). By (3) it is possible to derive several monotonicity, concavity (convexity) properties and as a consequence of these, Theorem 2.4. We mention here just one of these results.

Theorem 2.9. The function $j_{V\kappa}$ is concave with respect to κ if $v \ge \frac{1}{2}$ and convex if $0 \le v \le \frac{1}{2}$.

We conclude this section with the following remark. The determinants considered in this section are called *Turánians*. In fact P. Turán proved the inequality

$$\begin{vmatrix} P_n(x) & P_{n+1}(x) \\ P_{n+1}(x) & P_{n+2}(x) \end{vmatrix} \le 0, \qquad -1 \le x \le 1$$

where $P_n(x)$ denotes the Legendre polynomial of degree *n* and where equality holds if and only if $x = \pm 1$. Similar properties have been proved by many authors, for many other special functions. Thus, Karlin and Szegö named these inequalities *Turánians*.

3. A convexity result

J.T. Lewis and M.E. Muldoon [32] proved the convexity of the function $j_{v_1}^2$, for $v \ge 3$. Á. Elbert and A. Laforgia proved the following more general result.

Theorem 3.1. Let the function j_{VK} be defined as above and let

$$\kappa_0 = \inf\left\{\kappa > 0: j'_{\nu\kappa} = \frac{d}{d\nu}j_{\nu\kappa} > 1, \text{for all } \nu \ge 0\right\}.$$

Then, $j_{\nu\kappa}^2$ is a convex function of ν for $\nu \ge 0$ and for every $\kappa \ge \kappa_0$.

Proof. It is sufficient to show that

$$\left(\frac{j^2}{2}\right)'' = j'^2 + jj'' > 0.$$
(15)

Using the differential equation (3) we have by differentiation

$$j'' = 2j' \int_0^\infty K_0(2j\sinh t) e^{-2\nu t} dt + 2j \int_0^\infty K_0'(2j\sinh t) 2j'\sinh t e^{-2\nu t} dt$$

-4j $\int_0^\infty K_0(2j\sinh t) t e^{-2\nu t} dt.$ (16)

In view of (3) we can write the three terms on the right-hand side of (16) in the following form

$$j'' = \frac{j'^2}{j} + I_1 - I_2. \tag{17}$$

By substitution $u = 2j \sinh t$ the integral I_1 becomes

$$I_1 = 2j' \int_0^\infty K_0'(u)\phi\left(\frac{u}{2j}\right) du,$$

where

$$\phi(x) = \frac{xe^{-2v \arctan sinhx}}{\sqrt{1+x^2}}.$$

An integration by part gives

$$I_1 = 2j' \left[K_0(u)\phi\left(\frac{u}{2j}\right) \right]_0^\infty - \frac{j'}{j} \int_0^\infty K_0(u)\phi'\left(\frac{u}{2j}\right) du, \tag{18}$$

with

$$\phi'(x) = \frac{1 - 2\nu x \sqrt{1 + x^2}}{(1 + x^2)^{3/2}} e^{-2\nu \arctan x},$$
(19)

and then

$$\phi'(x) < \frac{e^{-2v rcsinh x}}{(1+x^2)^{3/2}} < 1, \qquad x > 0, \ v \ge 0.$$

Recalling that

$$K_0(x) = \begin{cases} O(\log(1/x)), & x > 0, x \sim 0, \\ \\ o(e^{-x}), & x \gg 1, \end{cases}$$

.

we have that the first term in the right-hand side of (18) is zero. Then we get

$$I_1 = -\frac{j'}{j} \int_0^\infty K_0(u) \phi'\left(\frac{u}{2j}\right) du.$$
⁽²⁰⁾

Similarly, for I_2 we have

$$I_2 = 2 \int_0^\infty K_0(u) \frac{\operatorname{arc\,sinh}(u/2j)}{\sqrt{1+u^2/4j^2}} e^{-2v\operatorname{arc\,sinh}(u/2j)} du$$
$$= \frac{1}{j} \int_0^\infty K_0(u) u \psi\left(\frac{u}{2j}\right) du, \qquad (21)$$

where

$$\Psi(x) = \frac{1}{\sqrt{1+x^2}} \frac{\arcsin x}{x} \ e^{-2\nu \arctan x}.$$

It is easy to see that

$$\psi(x) < \psi(0) = 1, \qquad x > 0,$$

hence

$$I_2 < \frac{1}{j} \int_0^\infty K_0(u) u du = \frac{1}{j},$$
(22)

where the value of the integral may by found from [47, p. 388]. By (17), taking into account (20), (21), (22) and j' > 1 we have in (15)

$$\left(\frac{j^2}{2}\right)'' > j'^2 - j' \int_0^\infty K_0(u) \phi'\left(\frac{u}{2j}\right) du,$$

and therefore it is sufficient to show that

$$I_3 = j' - \int_0^\infty K_0(u)\phi'\left(\frac{u}{2j}\right)du > 0.$$

By (3) and (19) we have

$$I_{3} = \int_{0}^{\infty} K_{0}(u) \frac{e^{-2\nu \arctan(u/2j)}}{\sqrt{1 + u^{2}/4j^{2}}} \left[1 + \frac{1 - 2\nu(u/2j)\sqrt{1 + u^{2}/4j^{2}}}{1 + u^{2}/4j^{2}} \right] du_{1}$$

where the quantity between the brackets is clearly positive for u > 0. This completes the proof of the convexity of $j_{v\kappa}^2$ for $\kappa \ge \kappa_0$ and $v \ge 0$.

Corollary 3.2. *In the particular case* $\kappa \equiv k = 1, 2, ...,$ *the function* $j_{V\kappa}^2$ *is convex* $v \geq 0$.

We can observe that, since $j_{\nu\kappa}^2$ is convex, the graph of $j_{\nu\kappa}^2$ lies below the chord joining the points $(0, j_{0\kappa}^2)$ and $(\nu^*, j_{\nu^*\kappa}^2)$. This gives the inequality

$$\frac{j_{\nu\kappa}^2 - j_{0\kappa}^2}{\nu} < \frac{j_{\nu^*\kappa}^2 - j_{0\kappa}^2}{\nu^*}, \qquad 0 < \nu < \nu^*,$$

i.e., the function $(j_{\nu\kappa}^2 - j_{0\kappa}^2)/\nu$ increases as ν increases, for $\nu > 0$. Next we consider the chord joining the points $(0, j_{0\kappa}^2)$ and $(1/2, j_{1/2,\kappa}^2)$ on the graph of $j_{\nu\kappa}^2$ as a function of ν . The convexity of the graph gives

$$j_{\nu\kappa}^2 < j_{0\kappa}^2 + 2\nu[\kappa^2\pi^2 - j_{0\kappa}^2], \qquad 0 < \nu < 1/2,$$

where the inequality becomes equality only for v = 0 and v = 1/2. Similarly, by the convexity of $j_{v\kappa}^2$ it follows that

$$j_{\boldsymbol{\nu}\boldsymbol{\kappa}}^2 > j_{0\boldsymbol{\kappa}}^2 + 2j_{0\boldsymbol{\kappa}}\boldsymbol{\nu}\left[\frac{dj_{\boldsymbol{\nu}\boldsymbol{\kappa}}}{d\boldsymbol{\nu}}\right]_{\boldsymbol{\nu}=0}, \qquad \boldsymbol{\nu}>0, \ \boldsymbol{\kappa}\geq \boldsymbol{\kappa}_0,$$

and since $j'_{V\kappa} > 1$ for $\kappa \geq \kappa_0$,

$$j_{\nu\kappa}^2 > j_{0\kappa}^2 + 2\nu j_{0\kappa}, \qquad \nu > 0.$$

The convexity of j_{VK}^2 can be used to find many other inequalities too.

Finally one might ask the natural question, whether the validity of the convexity could be extended to the whole domain of the definition of $j_{V\kappa}$, i.e., to the interval $(-\kappa,\infty)$. Let us consider only the cases when κ is a natural number, i.e., $\kappa \equiv k = 1, 2, ...$ Then for the zeros j_{Vk} of the Bessel function $J_V(x)$ we have [47, p. 8]

$$0 = (\mathbf{v}+k)\Gamma(\mathbf{v}+1)\left(\frac{j_{vk}}{2}\right)^{-\mathbf{v}}J_{\mathbf{v}}(j_{vk})$$

= $(\mathbf{v}+k)\left[1 - \frac{(j_{vk}/2)^2}{1!(\mathbf{v}+1)} + \dots + (-1)^{k-1}\frac{(j_{vk}/2)^{2(k-1)}}{(k-1)!(\mathbf{v}+1)\cdots(\mathbf{v}+k-1)}\right]$
= $(-1)^k\frac{(j_{vk}/2)^{2k}}{k!(\mathbf{v}+1)\cdots(\mathbf{v}+k-1)}\left[1 - \frac{(j_{vk}/2)^2}{(k+1)(\mathbf{v}+k+1)} + \dots\right].$

Hence in the right neighborhood of v = -k we have

$$\frac{(j_{\nu k}/2)^{2k}}{\nu+k} = k!(k-1)!(1-\varepsilon)(1-\frac{\varepsilon}{2})\cdots(1-\frac{\varepsilon}{k-1}) \times \frac{1+\frac{(j_{\nu k}/2)^2}{k-1-\varepsilon}+\cdots+\frac{(j_{\nu k}/2)^{2(k-1)}}{(k-1)!(k-1-\varepsilon)\cdots(1-\varepsilon)}}{1-\frac{(j_{\nu k}/2)^2}{(k+1)(1+\varepsilon)}+\cdots},$$
(23)

where $\varepsilon = v + k$.

Letting $\varepsilon \to 0$ and $j_{\nu k} \to 0$, we obtain

$$\lim_{\mathbf{v}\to -k+0} \frac{(j_{\mathbf{v}k}/2)^{2k}}{\mathbf{v}+k} = k!(k-1)!.$$

We can write this relation in the form

$$\left(\frac{j_{\nu k}}{2}\right)^2 = [k!(k-1)!(\nu+k)]^{1/k}[1+o(1)], \qquad \nu \to -k.$$

In the case $k = 2, 3, \dots$ by (23), we have the more precise approximation

$$\frac{(j_{\nu k}/2)^{2k}}{\nu+k} = k!(k-1)! \left\{ 1 + \frac{2k}{k^2 - 1} [k!(k-1)!\varepsilon]^{1/k} [1 + o(1)] \right\}.$$

Hence

$$\left(\frac{j_{\nu k}}{2}\right)^2 = [k!(k-1)!(\nu+k)]^{1/k} + \frac{2}{k^2 - 1}[k!(k-1)!(\nu+k)]^{2/k}[1 + o(1)],$$
$$\nu \to -k, \ k = 2, 3, \dots$$

For k = 1 we get

$$\left(\frac{j_{\nu 1}}{2}\right)^2 = \nu + 1 + \frac{1}{2}(\nu + 1)^2[1 + o(1)], \quad \nu \to -1.$$

4. Higher monotonicity properties

L. Lorch and P. Szegö [37] proved that for |v| > 1/2, we have

$$(-1)^n \triangle^{n+1} c_{\nu k} > 0, \qquad n = 0, 1, \dots, k = 1, 2, \dots$$
 (24)

This result has been generalized and extended in [35], [36]. L. Gori, A. Laforgia and M.E. Muldoon [14] proved that (24) remains valid when $c_{\nu k}$ is replaced by $j_{\nu\kappa}$ with a continuous variable κ and the difference operator is replaced by a derivative operator. We mention here some of their results.

Theorem 4.1. Let $j_{V\kappa}$ be defined as above. Then, for $v > \mu \ge 1/2$,

$$(-1)^n D^n_{\kappa} \left(\log[j_{\nu\kappa}/j_{\mu\kappa}] \right) > 0, \qquad \kappa > 0, \ n = 0, 1, \dots$$

and, in particular, for v > 1/2,

$$(-1)^n D^n_{\kappa} (\log[j_{\nu\kappa}/(\kappa\pi)]) > 0, \qquad \kappa > 0, \ n = 0, 1, \dots$$

Theorem 4.2. Let j_{VK} be defined as above. Then, for $V > \mu \ge 1/2$,

$$(-1)^n D^n_{\kappa} \left(\log[D_{\kappa} j_{\nu\kappa}/D_{\kappa} j_{\mu\kappa}] \right) > 0, \qquad \kappa > 0, \ n = 0, 1, \dots$$

and, in particular, for v > 1/2,

$$(-1)^n D^n_{\kappa}(\log[D_{\kappa}j_{\nu\kappa}/\pi]) > 0, \qquad \kappa > 0, \ n = 0, 1, \dots$$

Corollary 4.3. Let j_{VK} be defined as above. Then, for v > 1/2,

$$(-1)^n D^{n+1}_{\kappa}(j_{\nu\kappa}) > 0, \qquad \kappa > 0, \ n = 0, 1, \dots$$

It is not immediate to derive *higher* order monotonicity results, for $0 \le v < 1/2$. In [35] it was conjectured that the *higher* results (24) should be replaced by

$$(-1)^n \triangle^{n+2} c_{\nu k} > 0, \qquad n = 0, 1, \dots, k = 1, 2, \dots$$
 (25)

In [40] it was proved (25) holds for $1/3 \le |v| < 1/2$. However, for $0 \le v < 1/2$ we can establish some *simple* monotonicity results.

Theorem 4.4. Let $j_{\nu\kappa}$ be defined as above. Then, if $0 \le \mu < \nu \le 1/2$, the positive function $j_{\nu\kappa}/j_{\mu\kappa}$ decreases to 1 as κ increases on $(0,\infty)$. If $0 \le \mu < 1/2$, then $j_{\mu\kappa}/(\kappa\pi)$ increases with κ , $0 < \kappa < \infty$.

Theorem 4.5. Let $j_{\nu\kappa}$ be defined as above. Then, if $0 \le \mu < \nu \le 1/2$, the positive function $D_{\kappa}j_{\nu\kappa}/D_{\kappa}j_{\mu\kappa}$ decreases to 1 as κ increases on $(0,\infty)$. If $0 \le \mu < 1/2$, then $D_{\kappa}j_{\mu\kappa}$ increases with κ , $0 < \kappa < \infty$.

Many other results of this kind and on the derivative od a zero with respect to κ can be found in [14].

5. Zeros of generalized Airy functions

The generalized Airy functions are nontrivial solutions on $0 \le x < \infty$ of the equation

$$y'' + x^{\alpha}y = 0 \tag{26}$$

where $\alpha > 0$. When $\alpha = 1$, equation (26) is the Airy equation and its solutions are the Airy functions. In [25] the Authors proved the conjecture formulated by M.S.P. Eastham that the first positive zero $a_{\alpha 1}$ of a solution of (26), with y(0) = 0, decreases as α increases. Despite the very simple form of (26) it does seem to be possible an approach to the problem by applying the Sturm comparison theorem. However, (26) is connected to the Bessel equation

$$t^{2}\frac{d^{2}u}{dt^{2}} + t\frac{du}{dt} + (t^{2} - v^{2})u = 0,$$

by means of the transformations

$$y(x) = x^{1/2}u(t), \qquad t = 2vx^{1/(2v)},$$

where $v = 1/(\alpha + 2)$. Thus we can refer to the results about the monotonicity, concavity, etc., with respect to order of zeros of Bessel functions. In particular we can prove the following result

Theorem 5.1. The function $[c_{vk}/(2v)]^{2v}$ increases as v increases, $0 < v \le 1/2$, k = 2, 3, ... In case $c_{vk} = j_{vk}$ the result holds also for k = 1.

Corollary 5.2. For each $k = 2, 3, ..., a_{\alpha k}$ decreases to 1 as α increases, $0 < \alpha < \infty$. If y(0) = 0, this decrease holds also for $a_{\alpha 1}$.

An accurate investigation on the properties of generalized Airy functions can be found in [11].

6. Zeros of $K_{iv}(x)$

It is known that for real x the function $K_{\mu}(x)$ has no zeros if μ is real or complex. But, when μ is a pure imaginary number, i.e. $\mu = i v$, the function $K_{\mu}(x)$ vanishes at $+\infty$ and has infinitely many positive zeros whose only point of accumulation is x = 0, (see [13] and [15] for further information). These zeros occur in certain physical problems such as in the determination of the bound states for an inverse square potential with hard core in Schrödinger equation.

For k = 1, 2, ... we denote by $x_k(v)$ the positive zeros of the modified Bessel function $K_{iv}(x)$ in decreasing order:

$$x_1(v) > x_2(v) > \cdots > x_n(v) > x_{n+1}(v) > \cdots > 0$$

and prove the following result, [20].

Theorem 6.1. For v > 0 let $x_k(v)$ be the k-th positive zero of the modified Bessel function $K_{iv}(x)$ of purely imaginary order. Then

$$x_{k-1}(v) - x_k(v) < x_{k-2}(v) - x_{k-1}(v).$$

Proof. We consider the differential equation

$$y'' + P(x; \mathbf{v}) \ y = 0$$

where

$$P(x; \mathbf{v}) = -1 + \frac{\frac{1}{4} + \mathbf{v}^2}{x^2},$$

satisfied by $y_v(x) = x^{1/2} K_{iv}(x)$, [1, p. 377], and the equation

$$z'' + P(x-h; \mathbf{v}) \ z = 0,$$

where $h = x_{k-1}(v) - x_k(v)$, satisfied by $y_v(x-h)$. It is immediate to check that P(x;v) < P(x-h;v) and that $y_v(x)$ and $y_v(x-h)$ both are zero at $x_{k-1}(v)$. Thus an application of Sturm theorem gives that the next zero $x_{k-1}(v)$ of $y_v(x-h)$ occurs before the next zero $x_{k-2}(v)$ of $y_v(x)$. Recalling the value of *h*, this shows that

$$x_{k-1}(v) - x_k(v) < x_{k-2}(v) - x_{k-1}(v).$$

266

7. Concluding remarks

We conclude this paper with some remarks about the results on the zeros of special functions. In the paper we referred to the results on the zeros of Bessel functions. Similar properties can be investigated also for the zeros of orthogonal polynomials. For example we mention here the result that $\lambda x_{nk}^{(\lambda)}$ increases for $\lambda > 0$, proved for $0 < \lambda < 1$ and conjectured for any positive λ in [19]. For a proof of the conjecture see [12]. The Sturm comparison theorem has been an useful tool also in the proof of Turán-type inequalities for the zeros of Laguerre polynomials [21]. The same theorem was useful also in the proof of several inequalities for the positive zeros $x_{nk}^{(\lambda)}$ of ultraspherical polynomials. These inequalities are consequence of a general result based on the Sturm theorem, established without serious restrictions on the parameter λ [10]. Finally we mention the papers [30], [26], [27], [31], [28], [29] where the reader can find some recent results about Turánians.

REFERENCES

- [1] M. Abramowitz I.A. Stegun, Handbook of Mathematical Functions with Applications, Graphs and Mathematical Tables, Dover, New York, 1970.
- [2] S. Ahmed A. Laforgia M.E. Muldoon, On the spacing of the zeros of some classical orthogonal polynomials, J. London Math. Soc. 25 (1982), 246–252.
- [3] M. Bôcher, On certain methods of Sturm and their application in the roots of Bessel's functions, Bull. Amer. Math. Soc. **3** (1897), 205–213.
- [4] A. Elbert, Concavity of the zeros of Bessel functions, Studia Sci. Math. Hungar. 12 (1977), 81–88.
- [5] A. Elbert L. Gatteschi A. Laforgia, On the concavity of the zeros of Bessel functions, Appl. Anal. 16 (1983), 261–278.
- [6] A. Elbert A. Laforgia, On the square of the zeros of Bessel functions, SIAM J. Math. Anal. 15 (1984), 206–212.
- [7] Å. Elbert A. Laforgia, On the convexity of the zeros of Bessel functions, SIAM J. Math. Anal. 16 (1985), 614–919.
- [8] Á. Elbert A. Laforgia, Monotonicity properties of the zeros of the Bessel functions, SIAM J. Math. Anal. 17 (1986), 1483–1488.
- [9] A. Elbert A. Laforgia, Some monotonicity properties of the zeros of ultraspherical polynomials, Acta Math. Hung. 48 (1986), 155–159.

- [10] Á. Elbert A. Laforgia, Upper bound for the zeros of ultraspherical polynomials, J. Approx. Theory 61 (1990), no. 1, 88–97.
- [11] Á. Elbert A. Laforgia, On the zeros of the generalized Airy functions, J. Appl. Math. Phys. (ZAMP) 42 (1991), 521–526.
- [12] Á. Elbert P.D. Siafarikas, Monotonicity properties of the zeros of ultraspherical polynomials, J. Approx. Theory 97 (1999), 31–39.
- [13] E.M. Ferreira G. Sesma, Zeros of modified Hankel functions, Numer. Math. 16 (1970), 278–284.
- [14] L. Gori A. Laforgia M.E. Muldoon, *Higher monotonicity properties and inequalities for zeros of Bessel functions*, Proc. Amer. Math. Soc. 112 (1991), 513–520.
- [15] A. Gray G.B. Matthews T.M. Macrobert, A Treatise on Bessel functions and their Applications to Physics, Macmillian, London, 1952.
- [16] S. Karlin G. Szegö, On certain determinants whose elements are orthogonal polynomials, J. d'Analyse Math. 8 (1960), 1–157.
- [17] A. Laforgia, A monotonicity property for the zeros of ultraspherical polynomials, Proc. Am. Math. Soc. 4 (1981), 757–758.
- [18] A. Laforgia, Sturm theory for certain classes of Sturm-Liouville equations and Turánians and Wronskians for the zeros of derivative of Bessel functions, Proc. Koninklijke Nederlandse Akad. Wetenschappen, ser. A 85 (1982), no. 3, 295–301, also published as Indag. Math., volume 44, 1982.
- [19] A. Laforgia, Monotonicity properties for the zeros of orthogonal polynomials and Bessel functions, Polynômes Orthogonaux et Applications (Proceedings, Bar-le-Duc 1984) (A. Dold - B. Eckmann, eds.), Lecture Notes in Mathematics, vol. 1171, Springer, Berlin, 1985, pp. 267–277.
- [20] A. Laforgia, Inequalities and monotonicity results for zeros of modified Bessel functions of purely imaginary order, Quarterly of Applied Math. 1 (1986), 91–96.
- [21] A. Laforgia, Monotonicity results on the zeros of generalized Laguerre polynomials, J. Approx. Theory 51 (1987), 168–174.
- [22] A. Laforgia M.E. Muldoon, Inequalities and appoximations for zeros of Bessel functions of small order, SIAM J. Math. Anal. 14 (1983), 383–388.
- [23] A. Laforgia M.E. Muldoon, Monotonicity and concavity properties of zeros of Bessel functions, J. Math. Anal. Appl. 98 (1984), 470–477.
- [24] A. Laforgia M.E. Muldoon, Some consequences of the Sturm comparison theorem, Amer. Math. Monthly 93 (1986), 89–94.
- [25] A. Laforgia M.E. Muldoon, Monotonicity properties of zeros of general-

ized Airy functions, J. Appl. Math. Phys. (ZAMP) 39 (1988), 267–271.

- [26] A. Laforgia P. Natalini, *Monotonicity results and inequalities for some special functions*, Differential & Difference Equations and Applications (New York) (R. P. Agarwal K. Perera, eds.), Hindawi Pub. Co., 2006, Proceedings of International Conference, Melbourne, U.S.A., August 1–5, 2005, pp. 615–622.
- [27] A. Laforgia P. Natalini, *On some Turàn-type inequalities*, J. Inequal. Appl. **2006** (2006), Art. ID 29828, 6 pp.
- [28] A. Laforgia P. Natalini, *Supplements to known monotonicity results and inequalities for the gamma and the incomplete gamma functions*, J. Inequal. Appl. **2006** (2006), Art. ID 48727, 8 pp.
- [29] A. Laforgia P. Natalini, *Turàn-type inequalities for some special functions*, J. Inequal. Pure Appl. Math. 7 (2006), no. 1, Art. 22, 3 pp.
- [30] A. Laforgia P. Natalini, *Inequalities and Turánians for some special functions*, Difference Equations, Special Functions and Orthogonal Polynomials (Singapore) (S. Elaydi - J. Cushing - R. Lasser - A. Ruffing - V. Papageorgiou - W. Van Assche, eds.), World Scientific Publishing Co., 2007, Proceedings of International Conference, Munich, Germany, July 25–30, 2005.
- [31] A. Laforgia P. Natalini, Sturm theory for some classes of Sturm-Liouville equations and inequalities and monotonicity properties for the zeros of Bessel functions, Advances in Inequalities for Special Functions, Lecture Notes in Mathematics, Nova Science Publishers Inc., 2007, pp. 87–95.
- [32] J.T. Lewis M.E. Muldoon, *Monotonicity and convexity properties of zeros of Bessel functions*, SIAM J. Math. Anal. **8** (1977), 171–178.
- [33] L. Lorch, Elementary comparison techniques for certains classes of Sturm-Liouville equations, Sympos. Univ. Upsaliensis Ann. Quingentesimum Celebrantis 7 (Almqvist and Wiksill) (Stockholm) (R. P. Agarwal -K. Perera, eds.), Hindawi Pub. Co., 1977, Proc. Internat. Conference Uppsala 1977, pp. 125–133.
- [34] L. Lorch, *Turánians and Wronskians for the zeros of Bessel functions*, SIAM J. Math. Anal. **2** (1980), 222–227.
- [35] L. Lorch M.E. Muldoon P. Szegö, Higher monotonicity properties of certain Sturm-Liouville functions. III, Canad. J. Math. 22 (1970), 1238– 1265.
- [36] L. Lorch M.E. Muldoon P. Szegö, Higher monotonicity properties of certain Sturm-Liouville functions. IV, Canad. J. Math. 24 (1972), 349–368.
- [37] L. Lorch P. Szegö, Higher monotonicity properties of certain Sturm-

Liouville functions, Acta Math. 109 (1963), 55–73.

- [38] E. Makai, On a monotonic property of certain Sturm-Liouville functions, Acta Math. Acad. Hungar. **3** (1952), 165–172.
- [39] E. Makai, On zeros of Bessel functions, Univ. Beograd. Publ. Elektrotekn. Fak. Ser. Mat. Fiz. 603 (1978), 109–110.
- [40] M.E. Muldoon, *Higher monotonicity properties of certain Sturm-Liouville functions*. V, Proc. Roy. Soc. Edinburgh Sect. A 77 (1977), 23–37.
- [41] M.E. Muldoon, *The variation with respect to order of zeros of Bessel functions*, Rend. Sem. Mat. Univ. Politec. Torino **39** (1981), 15–25.
- [42] S.J. Putterman M. Kac G.E. Uhlenbeck, *Possible origin of the quantized vortices in He, II*, Phys. Rev. Lett. **29** (1972), 546–549.
- [43] C. Sturm, Mémoire sur les équations différentialles du second ordre, J. Math. Pures Appl. 1 (1936), 106–186.
- [44] O. Szász, Inequalities concerning ultraspherical polynomials and Bessel functions, Proc. Amer. Math. Soc. 1 (1950), 256–267.
- [45] G. Szegö, Orthogonal polynomials, 4-th ed., Amer. Math. Soc., Colloquium Publications, 23, Amer. Math. Soc. Providence, RI, 1975.
- [46] P. Turán, On the zeros of the polynomials of Legendre, Casopis pro Pestováni Mat. a Fys 75 (1950), 113–122.
- [47] G.N. Watson, A treatise on the theory of Bessel functions, 2nd ed. Cambridge University Press, Cambridge, 1958.

ANDREA LAFORGIA Department of Mathematics Roma Tre University Largo San Leonardo Murialdo, 1 00146, Rome, Italy e-mail: laforgia@mat.uniroma3.it

PIERPAOLO NATALINI Department of Mathematics Roma Tre University Largo San Leonardo Murialdo, 1 00146, Rome, Italy e-mail: natalini@mat.uniroma3.it