

# OPERATOR MONOTONICITY OF LERCH TRANSFORM

SILVESTRU SEVER DRAGOMIR<sup>1,2</sup>

ABSTRACT. For a positive measure  $\mu$  on  $[0, \infty)$ , we define the *Lerch operator transform* of the selfadjoint operator  $T$  with  $\text{Sp}(T) \subset (-1, 1)$ , by

$$\Phi_\mu(T, s, v) := \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} (e^t - T)^{-1} d\mu(t),$$

for  $\text{Re } v > 0$  and  $\text{Re } s > 0$ , provided that the integral exists.

In this paper we show among others that, if  $v > 0$  and  $s > 0$ , then  $\Phi(\cdot, s, v)$  is operator monotone on  $(-1, 1)$ . Moreover, if  $-1 < \alpha \leq A \leq \beta < 1$ ,  $-1 < B < 1$  and  $0 < m \leq B - A \leq M$ , then

$$\begin{aligned} 0 &\leq \Phi_\mu(m + \alpha, s, v) - \Phi_\mu(\alpha, s, v) \\ &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \leq \Phi_\mu(M + \beta, s, v) - \Phi_\mu(\beta, s, v) \end{aligned}$$

for  $v > 0$  and  $s > 0$ . Some examples for *polylogarithm* function and *Legendre chi* function are also given.

## 1. INTRODUCTION

The *Lerch transcendent* function is given by the series

$$(1.1) \quad \Phi(z, s, \alpha) := \sum_{n=0}^{\infty} \frac{z^n}{(n + \alpha)^s}, \quad |z| < 1, \quad \alpha \neq 0, -1, -2, \dots$$

see for instance [6, Section 1.11, p. 27] or [1, Section 25.14]. This function, defined by Mathias Lerch in 1887 in his paper [8], includes as special cases of the parameters; the Hurwitz, Riemann zeta functions and the polylogarithms, among others. Therefore the transcendent has applications ranging from number theory to physics.

The *Hurwitz zeta* function, formally defined for complex arguments  $s$  with  $\text{Re}(s) > 1$  and  $\alpha$  with  $\text{Re}(\alpha) > 0$  by

$$(1.2) \quad \zeta(s, \alpha) := \sum_{n=0}^{\infty} \frac{1}{(n + \alpha)^s}$$

is a special case, given by

$$(1.3) \quad \zeta(s, \alpha) = \Phi(1, s, \alpha).$$

For  $\alpha = 1$  we have the *Riemann zeta* function

$$(1.4) \quad \zeta(s) = \sum_{n=1}^{\infty} \frac{1}{n^s}.$$

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The *polylogarithm* function  $\text{Li}(s, z)$  is defined by a power series in  $z$ , which is also a *Dirichlet series* in  $s$ :

$$(1.5) \quad \text{Li}(z, s) := \sum_{n=1}^{\infty} \frac{z^n}{n^s} = z\Phi(z, s, 1).$$

This definition is valid for arbitrary complex order  $s$  and for all complex arguments  $z$  with  $|z| < 1$ ; it can be extended to  $|z| \geq 1$  by the process of analytic continuation. The special case  $s = 1$  involves the ordinary natural logarithm,  $\text{Li}(z, 1) = -\ln(1 - z)$ , while the special cases  $s = 2$  and  $s = 3$  are called the *dilogarithm* (also referred to as *Spence's function*) and *trilogarithm* respectively.

The *Legendre chi* function is a special case, given by

$$(1.6) \quad \chi_s(z) = 2^{-s} z\Phi(z^2, s, 1/2).$$

The *Legendre chi* function is a special function whose Taylor series is also a Dirichlet series, given by

$$(1.7) \quad \chi_s(z) := \sum_{n=0}^{\infty} \frac{z^{2n+1}}{(2n+1)^s}.$$

The following integral representations are valid [6, p. 27]

$$(1.8) \quad \Phi(z, s, v) = \frac{1}{\Gamma(s)} \int_0^{\infty} \frac{t^{s-1} e^{-vt}}{1 - ze^{-t}} dt = \frac{1}{\Gamma(s)} \int_0^{\infty} \frac{t^{s-1} e^{-(v-1)t}}{e^t - z} dt$$

for  $\text{Re } v > 0$  and either  $|z| \leq 1$ ,  $z \neq 1$ ,  $\text{Re } s > 0$  or  $z = 1$ ,  $\text{Re } s > 1$ . Here  $\Gamma(\cdot)$  is Euler's Gama function

$$\Gamma(s) := \int_0^{\infty} e^{-t} t^{s-1} dt, \quad \text{Re } s > 0.$$

For a selfadjoint operator  $T$  with  $\text{Sp}(T) \subset (-1, 1)$  and by utilising the continuous functional calculus for selfadjoint operators, we define the transform

$$(1.9) \quad \Phi(T, s, v) := \frac{1}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} (e^t - T)^{-1} dt$$

for  $\text{Re } v > 0$  and  $\text{Re } s > 0$ .

We can also define the related transforms

$$(1.10) \quad \text{Li}(T, s) := T\Phi(T, s, 1) \quad \text{and} \quad \chi_s(T) := 2^{-s} T\Phi(T^2, s, 1/2)$$

for a selfadjoint operator  $T$  with  $\text{Sp}(T) \subset (-1, 1)$  and  $\text{Re } s > 0$ .

Now, for a positive measure  $\mu$  on  $[0, \infty)$ , we define the *Lerch operator transform* of the selfadjoint operator  $T$  with  $\text{Sp}(T) \subset (-1, 1)$ , by

$$(1.11) \quad \Phi_{\mu}(T, s, v) := \frac{1}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} (e^t - T)^{-1} d\mu(t),$$

for  $\text{Re } v > 0$  and  $\text{Re } s > 0$ , provided that the integral exists. When  $\mu$  is Lebesgue measure, then we recapture (1.8).

In this paper we how among others that, if  $v > 0$  and  $s > 0$ , then  $\Phi_{\mu}(\cdot, s, v)$  is operator monotone on  $(-1, 1)$ . Moreover, if  $-1 < \alpha \leq A \leq \beta < 1$ ,  $-1 < B < 1$  and  $0 < m \leq B - A \leq M$ , then

$$\begin{aligned} 0 &\leq \Phi_{\mu}(m + \alpha, s, v) - \Phi_{\mu}(\alpha, s, v) \\ &\leq \Phi_{\mu}(B, s, v) - \Phi_{\mu}(A, s, v) \leq \Phi_{\mu}(M + \beta, s, v) - \Phi_{\mu}(\beta, s, v) \end{aligned}$$

for  $v > 0$  and  $s > 0$ . Some examples for *polylogarithm* function and *Legendre chi* function are also given.

## 2. MAIN RESULTS

We have the following representation and operator monotonicity result:

**Theorem 1.** *For  $A, B$  with  $\text{Sp}(A), \text{Sp}(B) \subset (-1, 1)$ ,  $\text{Re } v > 0$  and  $\text{Re } s > 0$  we have*

$$(2.1) \quad \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) = \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \\ \times \left[ \int_0^1 (e^t - [(1-u)B + uA])^{-1} (B-A) (e^t - [(1-u)B + uA])^{-1} du \right] d\mu(t).$$

If  $v > 0$  and  $s > 0$ , then  $\Phi(\cdot, s, v)$  is operator monotone on  $(-1, 1)$ .

*Proof.* For  $A, B$  with  $\text{Sp}(A), \text{Sp}(B) \subset (-1, 1)$ , we have by (1.9) that

$$(2.2) \quad \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ = \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left[ (e^t - B)^{-1} - (e^t - A)^{-1} \right] d\mu(t)$$

for  $\text{Re } v > 0$  and  $\text{Re } s > 0$ .

The function  $g(u) = -u^{-1}$  is operator monotonic on  $(0, \infty)$ , operator Gâteaux differentiable and the Gâteaux derivative is given by

$$(2.3) \quad \nabla_{g_T}(S) := \lim_{u \rightarrow 0} \left[ \frac{g(T + uS) - g(T)}{u} \right] = T^{-1} S T^{-1}$$

for  $T, S > 0$ .

Consider the continuous function  $g$  defined on an interval  $I$  for which the corresponding operator function is Gâteaux differentiable and for  $C, D$  selfadjoint operators with spectra in  $I$  we consider the auxiliary function defined on  $[0, 1]$  by

$$g_{C,D}(u) = g((1-u)C + uD), \quad u \in [0, 1].$$

If  $g_{C,D}$  is Gâteaux differentiable on the segment  $[C, D] := \{(1-u)C + uD, u \in [0, 1]\}$ , then we have, by the properties of the Bochner integral, that

$$(2.4) \quad g(D) - g(C) = \int_0^1 \frac{d}{du} (g_{C,D}(u)) du = \int_0^1 \nabla_{g_{(1-u)C+uD}}(D-C) du.$$

If we write this equality for the function  $g(u) = -u^{-1}$  and  $C, D > 0$ , then we get the representation

$$(2.5) \quad C^{-1} - D^{-1} = \int_0^1 ((1-u)C + uD)^{-1} (D-C) ((1-u)C + uD)^{-1} du.$$

By (2.5) for  $C = e^t - B$ ,  $D = e^t - A$ ,  $t \in [0, \infty)$  we have

$$\begin{aligned}
(2.6) \quad & (e^t - B)^{-1} - (e^t - A)^{-1} \\
&= \int_0^1 ((1-u)(e^t - B) + u(e^t - A))^{-1} (e^t - A - e^t + B) \\
&\quad \times ((1-u)(e^t - B) + u(e^t - A))^{-1} du \\
&= \int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} du.
\end{aligned}$$

If we multiply this equality by  $t^{s-1}e^{-(v-1)t}$  and integrate, then we obtain (2.1).

Assume that  $B - A \geq 0$ . Then by multiplying both sides by  $(e^t - [(1-u)B + uA])^{-1}$ , we derive

$$(e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} \geq 0,$$

for  $t \in [0, \infty)$  and  $u \in [0, 1]$ , which implies that

$$\int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} du \geq 0$$

for all  $t \in [0, \infty)$ .

If  $v > 0$  and  $s > 0$ , then by multiplying with  $t^{s-1}e^{-(v-1)t} \geq 0$  and by integrating over  $t \in [0, \infty)$ , we get

$$\begin{aligned}
& \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \\
& \quad \times \left[ \int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} du \right] d\mu(t) \\
& \geq 0,
\end{aligned}$$

which by representation (2.1) gives that  $\Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \geq 0$ .  $\square$

Observe that

$$\begin{aligned}
(2.7) \quad \text{Li}(T, s) &= T\Phi(T, s, 1) = \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} T (e^t - T)^{-1} dt \\
&= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} (T - e^t + e^t) (e^t - T)^{-1} dt \\
&= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} [e^t (e^t - T)^{-1} - 1] dt
\end{aligned}$$

for  $\text{Re } s > 0$  and  $T$  with  $\text{Sp}(T) \subset (-1, 1)$ .

**Corollary 1.** For  $A, B$  with  $\text{Sp}(A), \text{Sp}(B) \subset (-1, 1)$  and  $\text{Re } s > 0$ , we have

$$\begin{aligned}
(2.8) \quad & \text{Li}(B, s) - \text{Li}(A, s) \\
&= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^t \\
& \quad \times \left[ \int_0^1 (e^t - [(1-u)B + uA])^{-1} (B - A) (e^t - [(1-u)B + uA])^{-1} du \right] dt.
\end{aligned}$$

If  $s > 0$ , then  $\text{Li}(\cdot, s)$  is operator monotone on  $(-1, 1)$ .

*Proof.* By (2.7) we have

$$\operatorname{Li}(B, s) - \operatorname{Li}(A, s) = \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^t \left[ (e^t - B)^{-1} - (e^t - A)^{-1} \right] dt$$

for  $\operatorname{Re} s > 0$  and by employing the identity (2.6) we derive (2.8).  $\square$

**Corollary 2.** For  $A, B$  with  $\operatorname{Sp}(A), \operatorname{Sp}(B) \subset (-1, 1)$ , we have

$$(2.9) \quad \begin{aligned} & \chi_s(B) B^{-1} - \chi_s(A) A^{-1} \\ &= \frac{1}{2^s \Gamma(s)} \int_0^\infty t^{s-1} e^{t/2} \left( \int_0^1 (e^t - [(1-u)B^2 + uA^2])^{-1} \right. \\ & \quad \left. \times (B^2 - A^2) (e^t - [(1-u)B^2 + uA^2])^{-1} du \right) dt \end{aligned}$$

for  $\operatorname{Re} s > 0$ .

If  $B^2 \geq A^2$ , then  $\chi_s(B) B^{-1} \geq \chi_s(A) A^{-1}$  for  $s > 0$ .

It follows by Theorem 1 observing that  $\chi_s(T) T^{-1} = 2^{-s} \Phi(T^2, s, 1/2)$ .

When more information is available for the operators  $A$  and  $B$ , we have the better inequalities below.

**Theorem 2.** Assume that  $-1 < \alpha \leq A \leq \beta < 1$ ,  $-1 < B < 1$  and  $0 < m \leq B - A \leq M$ , then

$$(2.10) \quad \begin{aligned} 0 &\leq \Phi_\mu(m + \alpha, s, v) - \Phi_\mu(\alpha, s, v) \\ &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \leq \Phi_\mu(M + \beta, s, v) - \Phi_\mu(\beta, s, v) \end{aligned}$$

for  $v > 0$  and  $s > 0$ .

*Proof.* Observe, from (2.1), we have by changing  $u$  with  $1 - u$  that

$$(2.11) \quad \begin{aligned} \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) &= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \\ & \quad \times \left[ \int_0^1 (e^t - [uB + (1-u)A])^{-1} (B - A) \right. \\ & \quad \left. \times (e^t - [uB + (1-u)A])^{-1} du \right] d\mu(t) \end{aligned}$$

for  $A, B$  with  $\operatorname{Sp}(A), \operatorname{Sp}(B) \subset (-1, 1)$ ,  $\operatorname{Re} v > 0$  and  $\operatorname{Re} s > 0$ .

Notice that

$$0 < \alpha + mu \leq uB + (1-u)A = A + u(B - A) \leq \beta + Mu,$$

which gives that

$$0 < e^t - \beta - Mu \leq e^t - (uB + (1-u)A) \leq e^t - \alpha - mu$$

namely

$$0 < (e^t - \alpha - mu)^{-1} \leq (e^t - [uB + (1-u)A])^{-1} \leq (e^t - \beta - Mu)^{-1}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

By taking the square, we derive

$$(2.12) \quad 0 < (e^t - \alpha - mu)^{-2} \leq (e^t - [uB + (1-u)A])^{-2} \leq (e^t - \beta - Mu)^{-2}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

Since  $0 < m \leq B-A \leq M$ , hence by multiplying both sides by  $(e^t - [uB + (1-u)A])^{-1}$  we derive

$$(2.13) \quad \begin{aligned} 0 &< m (e^t - [uB + (1-u)A])^{-2} \\ &\leq (e^t - [uB + (1-u)A])^{-1} (B-A) (e^t - [uB + (1-u)A])^{-1} \\ &\leq M (e^t - [uB + (1-u)A])^{-2} \end{aligned}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

By utilising (2.12) and (2.13) we derive

$$(2.14) \quad \begin{aligned} 0 &< m (e^t - \alpha - mu)^{-2} \\ &\leq (e^t - [uB + (1-u)A])^{-1} (B-A) (e^t - [uB + (1-u)A])^{-1} \\ &\leq M (e^t - \beta - Mu)^{-2} \end{aligned}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

By integrating over  $u$ , then multiplying by  $t^{s-1}e^t \geq 0$  and integrating over  $t$  in  $[0, \infty)$  we get

$$(2.15) \quad \begin{aligned} 0 &< m \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - \alpha - mu)^{-2} du \right) d\mu(t) \\ &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ &\leq M \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - \beta - Mu)^{-2} du \right) d\mu(t). \end{aligned}$$

If we write the equality (2.11) for  $B = M + \beta$  and  $A = \beta$  we get

$$(2.16) \quad \begin{aligned} &\Phi_\mu(M + \beta, s, v) - \Phi_\mu(\beta, s, \beta) \\ &= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \\ &\quad \times \left[ \int_0^1 (e^t - [u(M + \beta) + (1-u)\beta])^{-1} \right. \\ &\quad \left. \times (M + \beta - \beta) (e^t - [u(M + \beta) + (1-u)\beta])^{-1} du \right] d\mu(t) \\ &= \frac{M}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - \beta - Mu)^{-2} du \right) d\mu(t) \end{aligned}$$

and if we write the equality (2.11) for  $B = m + \alpha$  and  $A = \alpha$  we get

$$(2.17) \quad \begin{aligned} &\Phi_\mu(m + \alpha, s, v) - \Phi_\mu(\alpha, s, v) \\ &= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \\ &\quad \times \left[ \int_0^1 (e^t - [u(m + \alpha) + (1-u)\alpha])^{-1} \right. \\ &\quad \left. \times (m + \alpha - \alpha) (e^t - [uB + (1-u)A])^{-1} du \right] d\mu(t) \\ &= \frac{m}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - \alpha - um)^{-2} du \right) d\mu(t). \end{aligned}$$

By utilising (2.15)-(2.17) we derive (2.10).  $\square$

**Corollary 3.** *With the assumptions of Theorem 2 we have*

$$(2.18) \quad 0 \leq \text{Li}(m + \alpha, s) - \text{Li}(\alpha, s) \leq \text{Li}(B, s) - \text{Li}(A, s) \leq \text{Li}(M + \beta, s) - \text{Li}(\beta, s)$$

for  $s > 0$ .

### 3. RELATED RESULTS

We also have:

**Theorem 3.** *Assume that  $-1 < \alpha \leq A$ ,  $B \leq \beta < 1$  and  $0 < m \leq B - A \leq M$ , then*

$$(3.1) \quad 0 \leq m \frac{\partial \Phi_\mu(\alpha, s, v)}{\partial z} \leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \leq M \frac{\partial \Phi_\mu(\beta, s, v)}{\partial z}$$

for  $v > 0$  and  $s > 0$ .

*Proof.* Since  $-1 < \alpha \leq A$ ,  $B \leq \beta < 1$ , hence

$$\alpha \leq uB + (1 - u)A \leq \beta,$$

which gives that

$$0 < e^t - \beta \leq e^t - (uB + (1 - u)A) \leq e^t - \alpha$$

namely

$$0 < (e^t - \alpha)^{-1} \leq (e^t - [uB + (1 - u)A])^{-1} \leq (e^t - \beta)^{-1}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

By taking the square, we derive

$$(3.2) \quad 0 < (e^t - \alpha)^{-2} \leq (e^t - [uB + (1 - u)A])^{-2} \leq (e^t - \beta)^{-2}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

Since  $0 < m \leq B - A \leq M$ , hence by multiplying both sides by  $(e^t - [uB + (1 - u)A])^{-1}$  we derive

$$(3.3) \quad \begin{aligned} 0 < m (e^t - [uB + (1 - u)A])^{-2} \\ &\leq (e^t - [uB + (1 - u)A])^{-1} (B - A) (e^t - [uB + (1 - u)A])^{-1} \\ &\leq M (e^t - [uB + (1 - u)A])^{-2} \end{aligned}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

By (3.2) and (3.3) we get

$$(3.4) \quad \begin{aligned} 0 < m (e^t - \alpha)^{-2} \\ &\leq (e^t - [uB + (1 - u)A])^{-1} (B - A) (e^t - [uB + (1 - u)A])^{-1} \\ &\leq M (e^t - \beta)^{-2} \end{aligned}$$

for  $u \in [0, 1]$  and  $t \geq 0$ .

By integrating over  $u$ , then multiplying by  $t^{s-1}e^t \geq 0$  and integrating over  $t$  in  $[0, \infty)$  we get

$$\begin{aligned} 0 < m \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - \alpha)^{-2} du \right) d\mu(t) \\ &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ &\leq M \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - \beta)^{-2} du \right) d\mu(t), \end{aligned}$$

namely

$$(3.5) \quad \begin{aligned} 0 &< m \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} (e^t - \alpha)^{-2} d\mu(t) \\ &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ &\leq M \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} (e^t - \beta)^{-2} d\mu(t). \end{aligned}$$

If we take the partial derivative over  $z$  in the definition (1.8) of  $\Phi_\mu(z, s, v)$ , then we get

$$\frac{\partial \Phi_\mu(\alpha, s, v)}{\partial z} = \frac{1}{\Gamma(s)} \int_0^\infty \frac{t^{s-1} e^{-(v-1)t}}{(e^t - \alpha)^2} d\mu(t)$$

and

$$\frac{\partial \Phi_\mu(\beta, s, v)}{\partial z} = \frac{1}{\Gamma(s)} \int_0^\infty \frac{t^{s-1} e^{-(v-1)t}}{(e^t - \beta)^2} d\mu(t)$$

for  $v > 0$  and  $s > 0$ .

By utilising (3.5) we derive (3.1).  $\square$

**Corollary 4.** *With the assumptions of Theorem 3 we have*

$$(3.6) \quad 0 \leq m \frac{\partial \text{Li}(\alpha, s)}{\partial z} \leq \text{Li}(B, s) - \text{Li}(A, s) \leq M \frac{\partial \text{Li}(\beta, s)}{\partial z}$$

for  $s > 0$ .

The case of separated operators is as follows:

**Theorem 4.** *Assume that  $A$  and  $B$  satisfy the separation condition  $-1 < \alpha \leq A \leq \beta < \gamma \leq B \leq \delta < 1$ , then*

$$(3.7) \quad \begin{aligned} (\gamma - \beta) \frac{\Phi_\mu(\gamma, s, v) - \Phi_\mu(\alpha, s, v)}{\gamma - \alpha} &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\ &\leq (\delta - \alpha) \frac{\Phi_\mu(\delta, s, v) - \Phi_\mu(\beta, s, v)}{\delta - \beta}. \end{aligned}$$

*Proof.* Since  $-1 < \alpha \leq A \leq \beta < \gamma \leq B \leq \delta < 1$ , then

$$(3.8) \quad u\gamma + (1-u)\alpha \leq uB + (1-u)A \leq u\delta + (1-u)\beta$$

for all  $u \in [0, 1]$  and

$$(3.9) \quad 0 < \gamma - \beta \leq B - A \leq \delta - \alpha.$$

From (3.8) we have

$$e^t - (u\delta + (1-u)\beta) \leq e^t - (uB + (1-u)A) \leq e^t - (u\gamma + (1-u)\alpha),$$

namely

$$\begin{aligned} [e^t - (u\gamma + (1-u)\alpha)]^{-1} &\leq [e^t - (uB + (1-u)A)]^{-1} \\ &\leq [e^t - (u\delta + (1-u)\beta)]^{-1}, \end{aligned}$$

for all  $u \in [0, 1]$  and  $t \geq 0$ , which gives that

$$(3.10) \quad \begin{aligned} [e^t - (u\gamma + (1-u)\alpha)]^{-2} &\leq [e^t - (uB + (1-u)A)]^{-2} \\ &\leq [e^t - (u\delta + (1-u)\beta)]^{-2}, \end{aligned}$$

for all  $u \in [0, 1]$  and  $t \geq 0$ .



If we multiply the inequality (3.9) both sides by  $[e^t - (uB + (1-u)A)]^{-1}$ , then we get

$$\begin{aligned}
 (3.11) \quad 0 &< (\gamma - \beta) [e^t - (uB + (1-u)A)]^{-2} \\
 &\leq [e^t - (uB + (1-u)A)]^{-1} (B - A) [e^t - (uB + (1-u)A)]^{-1} \\
 &\leq (\delta - \alpha) [e^t - (uB + (1-u)A)]^{-2}
 \end{aligned}$$

for all  $u \in [0, 1]$  and  $t \geq 0$ .

By employing (3.10), we deduce from (3.11) that

$$\begin{aligned}
 (3.12) \quad 0 &< (\gamma - \beta) [e^t - (u\gamma + (1-u)\alpha)]^{-2} \\
 &\leq [e^t - (uB + (1-u)A)]^{-1} (B - A) [e^t - (uB + (1-u)A)]^{-1} \\
 &\leq (\delta - \alpha) [e^t - (u\delta + (1-u)\beta)]^{-2}
 \end{aligned}$$

for all  $u \in [0, 1]$  and  $t \geq 0$ .

By integrating over  $u$ , then multiplying by  $t^{s-1}e^t \geq 0$  and integrating over  $t$  in  $[0, \infty)$  we get

$$\begin{aligned}
 (3.13) \quad 0 &< \frac{\gamma - \beta}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 [e^t - (u\gamma + (1-u)\alpha)]^{-2} du \right) d\mu(t) \\
 &\leq \Phi_\mu(B, s, v) - \Phi_\mu(A, s, v) \\
 &\leq \frac{\delta - \alpha}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 [e^t - (u\delta + (1-u)\beta)]^{-2} du \right) d\mu(t).
 \end{aligned}$$

Further, if we use the identity (2.11) for  $B = \gamma$  and  $A = \alpha$ , we get

$$\begin{aligned}
 &\Phi_\mu(\gamma, s, v) - \Phi_\mu(\alpha, s, v) \\
 &= \frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \\
 &\quad \times \left( \int_0^1 (e^t - [u\gamma + (1-u)\alpha])^{-1} (e^t - [u\gamma + (1-u)\alpha])^{-1} du \right) d\mu(t) \\
 &= \frac{\gamma - \alpha}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - [u\gamma + (1-u)\alpha])^{-2} du \right) d\mu(t),
 \end{aligned}$$

which gives that

$$\begin{aligned}
 (3.14) \quad &\frac{1}{\Gamma(s)} \int_0^\infty t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - [u\gamma + (1-u)\alpha])^{-2} du \right) d\mu(t) \\
 &= \frac{\Phi_\mu(\gamma, s, v) - \Phi_\mu(\alpha, s, v)}{\gamma - \alpha}.
 \end{aligned}$$

By the identity (2.11) for  $B = \delta$  and  $A = \beta$ , we also get

$$\begin{aligned} & \Phi_{\mu}(\delta, s, v) - \Phi_{\mu}(\beta, s, v) \\ &= \frac{1}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} \\ & \times \left( \int_0^1 (e^t - [u\delta + (1-u)\beta])^{-1} (\delta - \beta) (e^t - [u\delta + (1-u)\beta])^{-1} du \right) d\mu(t) \\ &= \frac{\delta - \beta}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - [u\delta + (1-u)\beta])^{-2} du \right) d\mu(t), \end{aligned}$$

which gives that

$$(3.15) \quad \begin{aligned} & \frac{1}{\Gamma(s)} \int_0^{\infty} t^{s-1} e^{-(v-1)t} \left( \int_0^1 (e^t - [u\delta + (1-u)\beta])^{-2} du \right) d\mu(t) \\ &= \frac{\Phi_{\mu}(\delta, s, v) - \Phi_{\mu}(\beta, s, v)}{\delta - \beta}. \end{aligned}$$

By utilising (3.13)-(3.15) we derive (3.7).  $\square$

**Corollary 5.** *With the assumptions of Theorem 4, we have*

$$(3.16) \quad \begin{aligned} 0 \leq (\gamma - \beta) \frac{\text{Li}(\gamma, s) - \text{Li}(\alpha, s)}{\gamma - \alpha} &\leq \text{Li}(B, s) - \text{Li}(A, s) \\ &\leq (\delta - \alpha) \frac{\text{Li}(\delta, s) - \text{Li}(\beta, s)}{\delta - \beta}. \end{aligned}$$

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<sup>1</sup>MATHEMATICS, COLLEGE OF ENGINEERING & SCIENCE, VICTORIA UNIVERSITY, PO BOX 14428, MELBOURNE CITY, MC 8001, AUSTRALIA.

*E-mail address:* [sever.dragomir@vu.edu.au](mailto:sever.dragomir@vu.edu.au)

*URL:* <http://rgmia.org/dragomir>

<sup>2</sup>DST-NRF CENTRE OF EXCELLENCE IN THE MATHEMATICAL, AND STATISTICAL SCIENCES, SCHOOL OF COMPUTER SCIENCE, & APPLIED MATHEMATICS, UNIVERSITY OF THE WITWATERSRAND,, JOHANNESBURG, SOUTH AFRICA.