

Two new conjectures concerning positive Jacobi polynomials sums

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ABSTRACT. A refinement of a conjecture of Gasper concerning the values of (α, β) , $-1/2 < \beta < 0$, $-1 < \alpha + \beta < 0$, for which the inequalities

$$\sum_{k=0}^n P_k^{(\alpha, \beta)}(x)/P_k^{(\beta, \alpha)}(1) \geq 0, \quad -1 \leq x \leq 1, \quad n = 1, 2, \dots$$

hold, is stated. An algorithm for checking the new conjecture using the package *Mathematica* is provided. Numerical results in support of the conjecture are given and a possible approach to its proof is sketched.

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1. Introduction

The Jacobi polynomials are defined in terms of the hypergeometric function ${}_2F_1$ by

$$P_n^{(\alpha, \beta)}(x) = \frac{(\alpha + 1)_n}{n!} {}_2F_1(-n, n + \alpha + \beta + 1; \alpha + 1; (1 - x)/2),$$

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where $(a)_k = \Gamma(a+k)/\Gamma(a)$ is the Pochhammer symbol and

$${}_2F_1(a, b; c; z) = \sum_{k=0}^{\infty} \frac{(a)_k (b)_k}{(c)_k} \frac{z^k}{k!}.$$

Various special cases of the inequalities

$$S_n^{(\alpha, \beta)}(x) := \sum_{k=0}^n P_k^{(\alpha, \beta)}(x) / P^{(\beta, \alpha)}(1) \geq 0, \quad -1 \leq x \leq 1, \quad n = 1, 2, \dots \quad (1)$$

have been proved. Fejér [11, 12] was the first to establish inequalities of this form for $\alpha = 1/2$, $\beta = -1/2$ and for $\alpha = \beta = 0$. Fejér conjectured that (1) also hold for $\alpha = \beta = 1/2$ and this was proved independently by Jackson [16] and Gronwall [15]. Feldheim [13] proved (1) for $\alpha = \beta \geq 0$. Some special cases of these inequalities were considered by Askey [1, 2] and Askey and Gasper [4] proved (1) for $\beta \geq 0$, $\alpha + \beta \geq -2$. The importance of the latter result is justified by the fact that de Branges [7] used (1) for $\beta = 0$, $\alpha = 2, 4, 6, \dots$, in the final step of his proof of the celebrated Bieberbach conjecture. Gasper [14] proved inequalities (1) for $\beta \geq -1/2$, $\alpha + \beta \geq 0$.

Note that Bateman's integral formula (Bateman [6])

$$\frac{P_n^{(\alpha-\mu, \beta+\mu)}(x)}{P_n^{(\beta+\mu, \alpha-\mu)}(1)} = \frac{\Gamma(\beta+\mu+1)}{\Gamma(\beta+1)\Gamma(\mu)} \int_{-1}^x \frac{P_n^{(\alpha, \beta)}(t)}{P_n^{(\beta, \alpha)}(1)} \frac{(1+t)^\beta}{(1+x)^{\beta+\mu}} (x-t)^{\mu-1} dt, \quad (2)$$

which holds for $\mu > 0$, and $\beta > -1$, implies the following result.

Lemma 1. *If the inequalities (1) holds for (α, β) , they hold for $(\alpha - \mu, \beta + \mu)$, $\mu > 0$ as well. Hence, if (1) fail for some (α, β) they fail for $(\alpha + \mu, \beta - \mu)$, $\mu > 0$.*

On the other hand $S_1^{(\alpha, \beta)}(x) = (\alpha + \beta + 2)(1+x)/(2(\beta+1))$. Having in mind these observations, the above mentioned results of Askey and Gasper [4] and of Gasper [14] yield: Inequalities (1) hold for $\alpha \leq 0$, $\beta \geq \max\{0, -\alpha - 2\}$ and $\alpha \geq 0$, $\beta \geq \max\{-1/2, -\alpha\}$, and fail for $\beta < \max\{-1/2, -\alpha - 2\}$.

In 1993 Askey [3] drew attention to (1) for the rest of the (α, β) -plane, namely, for (α, β) in the parallelogram $D_1 = \{-1/2 \leq \beta < 0, -2 \leq \alpha + \beta < 0\}$. It was proved in [10] that (1) fail for $x = 1$ and for sufficiently large n , if $|\alpha - 3/2| - 1/2 \leq \beta < 0$. The latter and Bateman's integral (2) disprove inequalities (1) for the left hand half of D_1 and n large enough. Thus the only region in the (α, β) -plane for which inequalities (1) is still to be proved or disproved is the parallelogram

$$D = \{(\alpha, \beta) : -1/2 < \beta < 0, -1 \leq \alpha + \beta < 0\}.$$

On the other hand, (1) hold for the upper boundary $\{\beta = 0, -1 \leq \alpha < 0\}$ and fail for the lower boundary $\{\beta = -1/2, -1/2 \leq \alpha < 1/2\}$ of D . Hence, by Bateman's integral, for any $\theta \in (-1, 0)$ there exists an $(\alpha', \beta') \in D$ with $\alpha' + \beta' = \theta$ such that (1) holds for $\{\alpha + \beta = \theta, \beta \geq \beta'\}$ and fail for $\{\alpha + \beta = \theta, \beta < \beta'\}$. The curve formed by the points (α', β') with this property will be denoted by γ . Also, denote by $J_\alpha(x)$ the Bessel function of the first kind with parameter α and let $j_{\alpha,2}$ be the second positive zero of $J_\alpha(x)$. The following conjecture is due to Gasper [14, p. 444].

Conjecture 1. *The subregion Δ of D for which the inequalities (1) holds is given by*

$$\Delta = \left\{ (\alpha, \beta) \in D : \beta \geq \beta(\alpha), \text{ where } \int_0^{j_{\alpha,2}} t^{-\beta(\alpha)} J_\alpha(t) dt = 0 \right\}. \quad (3)$$

It may be pointed out that Gasper's conjecture is equivalent to the statement that

$$\gamma = \left\{ (\alpha, \beta(\alpha)) \in D : \int_0^{j_{\alpha,2}} t^{-\beta(\alpha)} J_\alpha(t) dt = 0 \right\}.$$

The conjecture is based on the well-known formula (see (1.8) in [3])

$$\begin{aligned} \lim_{n \rightarrow \infty} \left(\frac{\theta}{n} \right)^{\alpha - \beta + 1} \sum_{k=0}^n \frac{P_k^{(\alpha, \beta)}(\cos(\theta/n))}{P_k^{(\beta, \alpha)}(1)} \\ = 2^\alpha \Gamma(\beta + 1) \int_0^\theta t^{-\beta} J_\alpha(t) dt, \quad \beta < \alpha + 1, \end{aligned}$$

and on the following theorem.

Theorem 1. *Let $-1 < \alpha < 1/2$ and $\beta > -1/2$. Then the inequality*

$$\int_0^\theta t^{-\beta} J_\alpha(t) dt \geq 0$$

holds for any nonnegative θ if and only if

$$\int_0^{j_{\alpha,2}} t^{-\beta} J_\alpha(t) dt \geq 0.$$

The proof of this theorem for $\alpha \in (-1, -1/2)$ is due to Askey and Steinig [5] and the case $\alpha \in (-1/2, 1/2)$ was proved by Makai [17].

Very recently Brown, Koumandos and Wang [8, 9] verified Gasper's conjecture for the case when (α, β) lies on the lines $\alpha = \beta$ or $\alpha = -1/2$.

The objective of the present paper is to state a slight refinement of Conjecture 1 and to give numerical evidence of its truth.

2. The new conjecture

For any positive integer n , set

$$\Delta_n = \left\{ (\alpha, \beta) \in D : S_n^{(\alpha, \beta)}(x) \geq 0 \text{ for } x \in [-1, 1] \right\}.$$

Then Gasper's conjecture can be formulated in the equivalent form

$$\bigcup_{n=1}^{\infty} \Delta_n = \Delta,$$

where Δ is defined by (3).

We state

Conjecture 2. For any positive integer n , $\Delta_{n+1} \subset \Delta_n$.

Denote by γ_n the boundary of Δ_n which passes through D :

$$\gamma_n = \left\{ (\alpha, \beta) \in D : S_n^{(\alpha, \beta)}(x) \geq 0 \text{ for all } x \in [-1, 1] \text{ and every } (\alpha, \beta) \text{ with } \alpha + \beta = \alpha_n + \beta_n, \beta \geq \beta_n, \text{ and for some } x \in [-1, 1], S_n^{(\alpha, \beta)}(x) < 0 \text{ for } (\alpha, \beta) \text{ with } \alpha + \beta = \alpha_n + \beta_n, \beta < \beta_n \right\}.$$

The curve γ_n is well defined because of Lemma 1.

An equivalent formulation of Conjecture 2 is that γ_{n+1} lies above γ_n for any positive integer n . The latter conjecture implies that of Gasper, because of (4) and Theorem 1.

In the next section we give explicit expressions for Δ_2 and Δ_3 or, equivalently, for γ_2 and γ_3 . In Section 3 an algorithm to trace the curves γ_n is developed. Tables for the curves γ_n for $n = 4$ and 5 are given and the graphs of γ_n for $n = 2, 3, 4, 5$ are drawn. In Section 4 we discuss an idea of how Conjecture 2 might be proved.

3. The cases $n = 2$ and $n = 3$

In what follows we suppose that $(\alpha, \beta) \in D$. First we consider the case $n = 2$. Straightforward calculations show that

$$4(\beta + 1)(\beta + 2)S_2^{(\alpha, \beta)}(x) = a_2x^2 + 2a_1x + a_0,$$

where

$$a_2 = (\alpha + \beta + 3)(\alpha + \beta + 4),$$

$$\begin{aligned} a_1 &= 2(\alpha + 2)(\alpha + \beta + 3) + (\alpha + \beta + 2)(\beta + 2) - (\alpha + \beta + 3)(\alpha + \beta + 4) \\ &= (\alpha + 1)(\alpha + \beta + 4), \end{aligned}$$

$$\begin{aligned} a_0 &= 2(\alpha + \beta + 2)(\beta + 2) + 4(\alpha + 1)(\alpha + 2) + (\alpha + \beta + 3)(\alpha + \beta + 4) \\ &\quad - 4(\alpha + 2)(\alpha + \beta + 3) = \alpha^2 + 3\beta^2 + 3\alpha + 7\beta + 4. \end{aligned}$$

Obviously $S_2^{(\alpha, \beta)}(x)$ is convex and its minimum value is attained at $x_{\min} = -a_1/a_2 = -(\alpha + 1)/(\alpha + \beta + 3)$. Observe that $-1 < x_{\min} < 0$. Hence, $S_2^{(\alpha, \beta)}(x) \geq 0$ for $x \in [-1, 1]$ if and only if it is non-negative for any real x . Since its leading coefficient is positive, then $S_2^{(\alpha, \beta)}(x)$ is non-negative if and only if its discriminant

$$(\alpha + 1)^2 (\alpha + \beta + 4)^2 - (\alpha + \beta + 3)(\alpha + \beta + 4)(\alpha^2 + 3\beta^2 + 3\alpha + 7\beta + 4)$$

is non-positive. Thus,

$$\Delta_2 = \left\{ (\alpha, \beta) \in D : \beta \geq \frac{-3\alpha - 10 + \sqrt{9\alpha^2 + 36\alpha + 52}}{6} \right\}.$$

The case $n = 3$ may be treated similarly because $S_n^{(\alpha, \beta)}(-1) = 0$ for any odd n . Set $u = (x + 1)/2$. Straightforward calculations show in fact that

$$\bar{S}_3^{(\alpha, \beta)}(u) = \frac{S_3^{(\alpha, \beta)}(x)}{u} = b_2 u^2 - 2b_1 u + b_0$$

where

$$b_2 = (\alpha + \beta + 4)(\alpha + \beta + 5)(\alpha + \beta + 6)/(\beta + 1)(\beta + 2)(\beta + 3),$$

$$b_1 = (\alpha + \beta + 4)(\alpha + \beta + 6)/(\beta + 1)(\beta + 2),$$

$$b_0 = 2(\alpha + \beta + 4)/(\beta + 1),$$

and we have to characterize the values of (α, β) in D for which $\bar{S}_3^{(\alpha, \beta)}(u) \geq 0$ for each $u \in [0, 1]$. Since $\bar{S}_3^{(\alpha, \beta)}(u)$ attains its minimum at $u_{\min} = b_1/b_2 = (\beta + 3)/(\alpha + \beta + 5)$ and $u_{\min} \in [0, 1]$, then $\bar{S}_3^{(\alpha, \beta)}(u) \geq 0$ for $u \in [0, 1]$ and those (α, β) for which the discriminant

$$\left(\frac{(\alpha + \beta + 4)(\alpha + \beta + 6)}{(\beta + 1)(\beta + 2)} \right)^2 - 2 \frac{(\alpha + \beta + 4)^2(\alpha + \beta + 5)(\alpha + \beta + 6)}{(\beta + 1)^2(\beta + 2)(\beta + 3)}$$

of $\bar{S}_3^{(\alpha, \beta)}(u)$ is non-negative. Therefore

$$\Delta_3 = \left\{ (\alpha, \beta) \in D : \beta \geq \frac{-\alpha - 5 + \sqrt{\alpha^2 + 6\alpha + 17}}{2} \right\}.$$

4. An algorithm to find Δ_n

The algorithm for tracing the curves γ_n is based on the following simple fact.

Lemma 2. *If $(\alpha_n, \beta_n) \in \gamma_n$, then there exists $\xi \in (-1, 1)$ for which*

$$S_n^{(\alpha_n, \beta_n)}(\xi) = \frac{d}{dx} S_n^{(\alpha_n, \beta_n)}(\xi) = 0.$$

Proof. Assume that for some (α_n, β_n) the polynomial $S_n^{(\alpha_n, \beta_n)}(x)$ is positive at the points of local extrema in $(-1, 1)$. Then a continuity argument implies that there exists a neighborhood U of (α_n, β_n) such that for every (α, β) in U and for every $x \in (-1, 1)$ the polynomial $S_n^{(\alpha, \beta)}(x)$ is positive. The latter contradicts the definition of γ_n . \square

A well known necessary condition for a polynomial

$$p(x) = \sum_{\nu=0}^n a_\nu x^{n-\nu}$$

to have a double root is stated in the following lemma. We recall that the discriminant $D(p)$ of p is

$$D(p) = a_0^{2n-2} \prod_{1 \leq i < j \leq n} (x_i - x_j)^2,$$

where x_1, \dots, x_n are the roots (zeros) of p .

Lemma 3. *The discriminant $D(p)$ of the polynomial p can be represented as a $(2n-1) \times (2n-1)$ determinant in the form*

$$\frac{a_0 D(p)}{(-1)^{n-1}} = \begin{vmatrix} a_0 & a_1 & \cdots & a_{n-1} & a_n \\ na_0 & (n-1)a_1 & \cdots & a_{n-1} & \\ & \ddots & \ddots & \ddots & \ddots \\ & & a_0 & a_1 & \cdots & a_{n-1} & a_n \\ & & na_0 & (n-1)a_1 & \cdots & a_{n-1} & \\ & & & na_0 & (n-1)a_1 & \cdots & a_{n-1} \end{vmatrix}$$

Moreover, $D(p) = 0$ if and only if $p(x)$ has at least one root of multiplicity at least two.

We refer to [18, Section 1.3.3] and the references therein for the proof of this lemma and for additional information about discriminants.

Lemmas 2 and 3 immediately yield the following result.

Theorem 2. *Let $S_n^{(\alpha, \beta)}(x) = \sum_{k=0}^n a_k(\alpha_n, \beta_n) x^{n-k}$. If $(\alpha_n, \beta_n) \in \gamma_n$, then*

$$D(\alpha_n, \beta_n) := D\left(S_n^{(\alpha_n, \beta_n)}\right) = 0.$$

The basic steps of the algorithm to construct an approximation to the curve γ_n are:

1. Choose $k \in \mathbb{N}$.
2. Divide the interval $[-2, 1/2]$ into k subintervals by the mesh points $\alpha_n^{(i)} = -2 + 2.5i/k$, $i = 0, k$.
3. For any fixed $\alpha_n^{(i)}$ find all the solutions $\beta_{n,1}^{(i)}, \dots, \beta_{n,p}^{(i)} \in (-1/2, 0)$ of the equation $D(\alpha_n^{(i)}, \beta) = 0$.
4. Find that s , $1 \leq s \leq p$, for which

$$S_n^{(\alpha_n^{(i)}, \beta_{n,s}^{(i)})}(x) \geq 0 \text{ for } x \in [-1, 1]$$

and

$$S_n^{(\alpha_n^{(i)}, \beta_{n,s}^{(i)})}(\xi) = \frac{d}{dx} S_n^{(\alpha_n^{(i)}, \beta_{n,s}^{(i)})}(\xi) = 0 \text{ for some } \xi \in (-1, 1).$$

5. Choose $\beta_n^{(i)} = \beta_{n,s}^{(i)}$.
6. Approximate the data $(\alpha_n^{(i)}, \beta_n^{(i)})$ by a smooth curve.

Table 1 in the next page contains the results of the algorithm for $n = 4$ and $n = 5$, for $k = 50$. The values of $\beta_4^{(i)}$ and $\beta_5^{(i)}$ which correspond to $\alpha_n^{(i)} = \alpha^{(i)} = -2 + 0.05i$, $i = 0, \dots, 50$, are:

The graphs of the approximations to the curves γ_n for $n = 2, 3, 4$ and 5 are drawn in Figure 1 at the end of the paper.

5. An idea for proving Conjecture 2

The graphs of the curves $\gamma_2, \gamma_3, \gamma_4$ and γ_5 show that Conjecture 2 holds for $n = 2, 3$ and 4 . It is clear that Conjecture 2 would be proved if one proves that $S_n^{(\alpha, \beta)}$ is nonnegative on $[-1, -1]$ for any (α, β) for which $S_{n+1}^{(\alpha, \beta)}$ is nonnegative there. Another possible idea to prove Conjecture 2 is to show that for any $(\alpha_n, \beta_n) \in \gamma_n$ the inequality $S_{n+1}^{(\alpha_n, \beta_n)}(x) \geq 0$ fails for some $x \in [-1, 1]$. It turns out that for $n = 2, 3$ and 4 such x exists. Based on the graphs of $S_n^{(\alpha_n, \beta_n)}(x)$ and $S_{n+1}^{(\alpha_n, \beta_n)}(x)$ for various $(\alpha_n, \beta_n) \in \gamma_n$ we may state an additional conjecture which implies the truth of Conjecture 2, and thus, of Conjecture 1.

Conjecture 3. Let $(\alpha_n, \beta_n) \in \gamma_n$. Then there exists a unique $\xi_n \in (-1, 1)$ such that

$$S_n^{(\alpha_n, \beta_n)}(\xi_n) = \frac{d}{dx} S_n^{(\alpha_n, \beta_n)}(\xi_n) = 0.$$

i	$\alpha^{(i)}$	$\beta_4^{(i)}$	$\beta_5^{(i)}$	i	$\alpha^{(i)}$	$\beta_4^{(i)}$	$\beta_5^{(i)}$
0	-2.00	0	0				
1	-1.95	-0.0124665	-0.0100482	26	-0.70	-0.29347	-0.271235
2	-1.90	-0.0248627	-0.020186	27	-0.65	-0.303304	-0.281463
3	-1.85	-0.0371837	-0.0304035	28	-0.60	-0.313026	-0.291642
4	-1.80	-0.0494251	-0.0406914	29	-0.55	-0.322637	-0.30177
5	-1.75	-0.0615829	-0.051041	30	-0.50	-0.332137	-0.311845
6	-1.70	-0.0736534	-0.0614439	31	-0.45	-0.341526	-0.321856
7	-1.65	-0.0856334	-0.0718924	32	-0.40	-0.350807	-0.331828
8	-1.60	-0.0975197	-0.0823791	33	-0.35	-0.359997	-0.341732
9	-1.55	-0.10931	-0.0928969	34	-0.30	-0.36904	-0.351576
10	-1.50	-0.121001	-0.103439	35	-0.25	-0.377995	-0.361359
11	-1.45	-0.132592	-0.1114	36	-0.20	-0.386843	-0.371079
12	-1.40	-0.144079	-0.124573	37	-0.15	-0.395585	-0.380734
13	-1.35	-0.155462	-0.135135	38	-0.10	-0.404222	-0.390324
14	-1.30	-0.166739	-0.145734	39	-0.05	-0.412754	-0.399847
15	-1.25	-0.177909	-0.156312	40	0.00	-0.421183	-0.409303
16	-1.20	-0.18897	-0.166881	41	0.05	-0.429509	-0.418691
17	-1.15	-0.199922	-0.177438	42	0.10	-0.437734	-0.428009
18	-1.10	-0.210763	-0.110763	43	0.15	-0.445858	-0.437258
19	-1.05	-0.221493	-0.198469	44	0.20	-0.453883	-0.446436
20	-1.00	-0.232112	-0.208989	45	0.25	-0.46181	-0.455544
21	-0.95	-0.242619	-0.219454	46	0.30	-0.469638	-0.464579
22	-0.90	-0.253014	-0.229886	47	0.35	-0.477371	-0.473543
23	-0.85	-0.263296	-0.240284	48	0.40	-0.485008	-0.482435
24	-0.80	-0.273467	-0.250643	49	0.45	-0.49225	-0.491254
25	-0.75	-0.283524	-0.260961	50	0.50	-0.5	-0.5

TABLE 1. The curves γ_4 and γ_5

Moreover, there exist η'_n and η''_n with $-1 < \xi_n < \eta'_n < \eta''_n < 1$ such that

$$S_{n+1}^{(\alpha_n, \beta_n)}(x) < 0 \quad \text{for } x \in (\eta'_n, \eta''_n).$$

Finally, we recall that Askey [3] conjectured that $\beta(\alpha)$ defined by (3) is a convex function, which is equivalent to assert that the curve γ is convex. It seems that every γ_n is a convex curve. If so, obviously γ would also be convex.

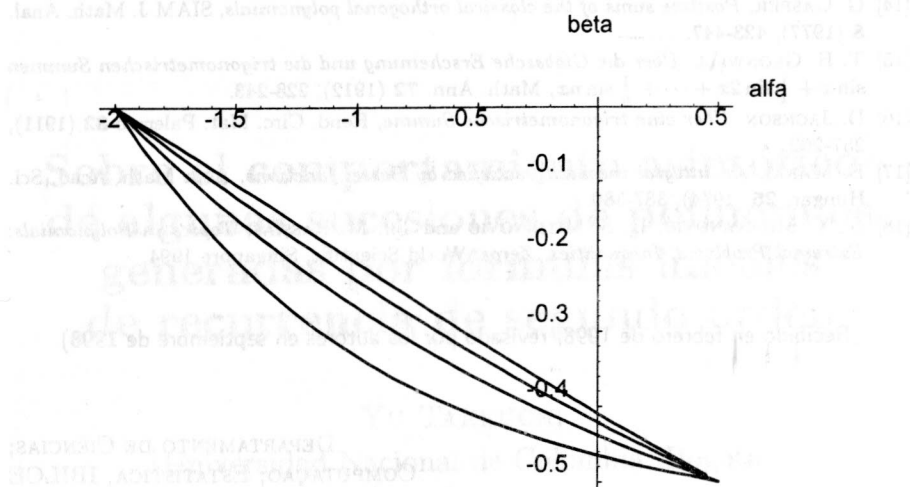


FIGURE 1. The curves γ_2 , γ_3 , γ_4 and γ_5 .

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