Toshiyuki Sugawa

Department of Mathematics Graduate School of Science, Hiroshima University

Hausdorff moment problem and polylogarithm

The Hausdorff moment problem is to find a Borel probability measure μ on the interval [0, 1] such that

$$\int_0^1 t^n d\mu(t) = a_n, \quad n = 0, 1, 2, \dots,$$

for a given sequence a_0, a_1, \ldots of positive numbers. It is known that the problem is (uniquely) solvable if and only if the sequence is totally monotone, that is, $\Delta^k a_n \ge 0$ for every $k \ge 1$ and $n \ge 0$. Here,

$$\Delta^k a_n = \sum_{j=0}^k (-1)^j \binom{k}{j} a_{n+j}.$$

The analytic function f given as the power series $f(z) = a_0 + a_1 z + a_2 z^2 + ...$ is then represented by

$$f(z) = \int_0^1 \frac{d\mu(t)}{1 - tz}.$$

In particular, f satisfies $\Re f(z) > 1/2$ in |z| < 1 and f is analytically continued in the slit domain $\mathbb{C} \setminus [1, +\infty)$ and $\Im f(z) > 0$ for $\Im z > 0$.

It is known that the sequence $a_n = (n + 1)^{-\alpha}$ is totally monotone for $\alpha \ge 0$. Thus the polylogarithm $f_{\alpha}(z) = \sum_{n=1}^{\infty} z^n/n^{\alpha}$ can be represented in the form $f_{\alpha}(z) = z \int_0^1 d\mu(t)/(1-tz)$. St. Ruscheweyh conjectured that $1 + z f''_{\alpha}(z)/f'_{\alpha}(z)$ is also generated by a totally monotone sequence for $\alpha \ge 1$. We prove this conjecture. In particular, we see that f_{α} is convex of order 1/2 for $\alpha \ge 1$. Note that C. J. Lewis [1983, J. LMS] showed that f_{α} is convex if and only if $\alpha \ge 0$.