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# Properties of a class of mean dependent on a parameter

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## Abstract

Some properties of a new class of binary symmetric mean  $M_p(a, b)$  which depends on two positive numbers  $a$  and  $b$ , as well as a positive parameter  $p$ , are investigated. The logarithmic mean and arithmetic mean are two members of this class. It is shown that, for all values of the parameter  $p$ , the set of  $p$ -dependent means  $M_p(a, b)$  is bounded above by the mean  $M_\infty(a, b)$ .

**MSC:** 33E20; 40A30

**Keywords:** Means; Series; Convergence; Arithmetic; Bounded

## 1 Introduction

The arithmetic-geometric mean which was first investigated by Lagrange and Gauss [1] has found many applications due to its rapid convergence properties. It has played an important role in the calculation of the number  $\pi$ , as well as various elliptic integrals.

Let  $a$  and  $b$  denote real numbers such that  $a > b > 0$ . A sequence of arithmetic means and a sequence of geometric means can be constructed by letting  $a_0 = a$  and  $b_0 = b$  and defining the recursions [2]

$$a_{n+1} = \frac{1}{2}(a_n + b_n), \quad b_{n+1} = \sqrt{a_n b_n}, \quad n = 0, 1, 2, \dots \quad (1)$$

The sequence  $(b_n)$  is increasing and bounded above by  $a$  while the sequence  $(a_n)$  is decreasing and bounded below by  $b$  since inductively

$$b < \dots < b_n < a_n < \dots < a. \quad (2)$$

Therefore, each sequence converges by the monotone convergence theorem. Since it is the case that [3]

$$0 \leq a_{n+1} - b_{n+1} \leq \frac{1}{2} \cdot \frac{(a_n - b_n)^2}{(\sqrt{a_n} + \sqrt{b_n})^2},$$

we observe that  $a_n$  and  $b_n$  converge to a common limit determined uniquely by  $a_0$  and  $b_0$ . The arithmetic-geometric mean  $AG(a, b)$  is defined as the common limit of these two

sequences

$$AG(a, b) = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n.$$

Gauss was able to prove that  $AG(a, b)$  can be calculated by means of an integral

$$\frac{1}{AG(a, b)} = \frac{2}{\pi} \int_0^\infty \frac{dx}{\sqrt{(x^2 + a^2)(x^2 + b^2)}}. \quad (3)$$

Another type of mean which also has many applications is the logarithmic mean  $L(a, b)$  defined to be

$$\frac{1}{L(a, b)} = \frac{\log(a) - \log(b)}{a - b} = \int_0^\infty \frac{dx}{(x + a)(x + b)}. \quad (4)$$

The similarity of expressions (3) and (4) motivates the introduction of a parametrized set of means which depends on a positive parameter and incorporates these two means. Let  $a, b > 0$  be given real numbers and  $p \in (0, \infty)$  then define  $M_p(a, b)$  by the integral [4]

$$\frac{1}{M_p(a, b)} = c_p \int_0^\infty \frac{dx}{[(x^p + a^p)(x^p + b^p)]^{1/p}}, \quad 0 < p < \infty. \quad (5)$$

The arithmetic-geometric mean is obtained from (5) by taking  $p = 2$  and the logarithmic mean is the case  $p = 1$ . The constant  $c_p$  depends only on the single parameter  $p$  and is defined to satisfy the condition  $M_p(a, a) = a$ . Expressed as an integral it takes the form

$$\frac{1}{c_p} = a \int_0^\infty \frac{dx}{(x^p + a^p)^{2/p}} = \int_0^\infty \frac{dt}{(t^p + 1)^{2/p}}. \quad (6)$$

It is the intention here to study some of the properties of  $1/c_p$  and  $M_p(a, b)$  [5, 6]. It will be shown that  $1/c_p$  increases monotonically for all  $p \in (0, \infty)$ . Some bounds for the means  $M_p(a, b)$  are obtained. Two additional means  $M_0(a, b)$  and  $M_\infty(a, b)$  are defined by

$$M_0(a, b) = \lim_{p \rightarrow 0^+} M_p(a, b), \quad M_\infty(a, b) = \lim_{p \rightarrow \infty} M_p(a, b). \quad (7)$$

These two limits will be calculated in closed form. It is shown that  $M_p(a, b) \leq M_\infty(a, b)$  for all  $p \in (0, \infty)$ .

In general, a binary symmetric mean  $M(a, b)$  of positive numbers  $a$  and  $b$  is a function that satisfies the following properties: (i)  $\min(a, b) \leq M(a, b) \leq \max(a, b)$ ; (ii)  $M(a, b) = M(b, a)$ ; (iii)  $M(\lambda a, \lambda b) = \lambda M(a, b)$  for all  $\lambda > 0$ ; and (iv)  $M(a, b)$  is nondecreasing in  $a$  and  $b$ . It is the case that  $M_p(a, b)$  satisfies (ii)–(iv), and by the end it will be seen all (i)–(iv) hold [7].

To start let us establish some general bounds for  $M_p(a, b)$  in an elementary way.

**Theorem 1** *Let  $a, b > 0$ , then*

$$\min(a, b) \leq \sqrt{ab} \leq M_p(a, b) \leq \left( \frac{a^p + b^p}{2} \right)^{1/p} \leq \max(a, b). \quad (8)$$

*Proof* The first inequality on the left follows from the fact that  $\min(a, b) \leq \sqrt{\min(a, b)^2} \leq \sqrt{ab}$ . The last inequality on the right follows from the fact that  $((a^p + b^p)/2)^{1/p}$  is strictly increasing with  $p$  and the fact that

$$\lim_{p \rightarrow \infty} \left( \frac{a^p + b^p}{2} \right)^{1/p} = \max(a, b).$$

Since  $(a^{p/2} - b^{p/2})^2 \geq 0$ , it follows that  $2(ab)^{p/2} \leq a^p + b^p$ . Squaring this, we have further  $4(ab)^p < (a^p + b^p)^2$ . The following inequalities follow by first adding  $x^{2p}$  and then  $a^p b^p$  to both sides of this result:

$$\begin{aligned} x^{2p} + 2(\sqrt{ab})^p x^p + a^p b^p &\leq x^{2p} + (a^p + b^p)x^p + a^p b^p \\ &= (x^p + a^p)(x^p + b^p) \leq x^{2p} + (a^p + b^p)x^p + \frac{1}{4}(a^p + b^p)^2. \end{aligned}$$

This is equivalent to the inequalities

$$(x^p + (\sqrt{ab})^p)^{2/p} \leq [(x^p + a^p)(x^p + b^p)]^{1/p} \leq \left( x^p + \frac{a^p + b^p}{2} \right)^{2/p}. \quad (9)$$

Inverting these inequalities and then integrating with respect to  $x$ , we get

$$\int_0^\infty \frac{dx}{(x^p + \frac{a^p + b^p}{2})^{2/p}} \leq \int_0^\infty \frac{dx}{[(x^p + a^p)(x^p + b^p)]^{1/p}} \leq \int_0^\infty \frac{dx}{(x^p + (\sqrt{ab})^p)^{2/p}}. \quad (10)$$

Multiply through (10) by  $c_p$ , invert what results, and then use definition (5) of  $M_p(a, b)$  to obtain the result

$$M_p(\sqrt{ab}, \sqrt{ab}) \leq M_p(a, b) \leq M_p\left(\left(\frac{a^p + b^p}{2}\right)^{1/p}, \left(\frac{a^p + b^p}{2}\right)^{1/p}\right). \quad (11)$$

Using  $M_p(z, z) = z$  for any  $z > 0$ , the two inner inequalities in (8) are obtained.  $\square$

## 2 Series representations for the reciprocal of $M_p(a, b)$

Some useful integral and series representations related to these means will be developed next. First, make the substitution  $t = (y^p + 1)^{-1}$  with  $dy = -p^{-1}t^{-1-1/p}(1-t)^{1/p-1} dt$  so  $c_p$  can be put in the form of the beta function integral

$$\frac{1}{c_p} = \frac{1}{p} \int_0^1 t^{1/p-1} (1-t)^{1/p-1} dt = \frac{\Gamma(\frac{1}{p})^2}{p\Gamma(\frac{2}{p})}. \quad (12)$$

Returning to the integral for  $M_p(a, b)$ , let us make the following change of variable:

$$x^p = a^p \left( \frac{1}{t} - 1 \right) = a^p \left( \frac{1-t}{t} \right), \quad dx = -\frac{a}{p} t^{-1-1/p} (1-t)^{1/p-1} dt.$$

In this case, the integral for  $M_p(a, b)$  takes the following form:

$$\frac{1}{M_p(a, b)} = c_p \frac{a}{p} \int_0^1 \frac{t^{1-1/p} (1-t)^{1/p-1}}{\frac{a}{t^{1/p}} (a^p \frac{1-t}{t} + b^p)^{1/p}} dt = \frac{c_p}{p} \int_0^1 \frac{t^{1/p-1} (1-t)^{1/p-1}}{(a^p (1-t) + b^p t)^{1/p}} dt. \quad (13)$$

**Theorem 2** *The function  $1/c_p$  increases monotonically for all  $p \in (0, \infty)$ . Moreover, as  $p \rightarrow \infty$ , this function admits the asymptotic expansion*

$$\frac{1}{c_p} = 2 - \frac{\pi^2}{2p^2} + \frac{4\zeta(3)}{p^3} + O\left(\frac{1}{p^4}\right). \quad (14)$$

*Proof* Beginning with (12) and setting  $h(p) = 1/c_p$ , we have

$$\log(h(p)) = \log\left(\frac{\Gamma(\frac{1}{p})^2}{p\Gamma(\frac{2}{p})}\right).$$

Differentiating both sides of this with respect to  $p$ , it follows that

$$\frac{h'(p)}{h(p)} = \frac{1}{p^2} \left( 2\psi\left(\frac{2}{p}\right) - 2\psi\left(\frac{1}{p}\right) - p \right).$$

It suffices to show the quantity in brackets is always positive. To this end, substitute the series form of  $\psi(z)$  to obtain

$$\begin{aligned} & 2\psi\left(\frac{2}{p}\right) - 2\psi\left(\frac{1}{p}\right) - p \\ &= -p + \frac{2}{p} \sum_{n=1}^{\infty} \frac{1}{n(n + \frac{2}{p})} + 2p - \frac{1}{p} \sum_{n=1}^{\infty} \frac{1}{n(n + \frac{1}{p})} - p \\ &= \frac{1}{p} \sum_{n=1}^{\infty} \frac{1}{(n + \frac{1}{p})(n + \frac{2}{p})} > 0. \end{aligned}$$

Since  $h(p) \rightarrow 0$  as  $p \rightarrow 0^+$  and  $h'(p) > 0$  on  $(0, \infty)$ , it follows that the function  $h(p)$  is positive and strictly increasing on  $(0, \infty)$ .  $\square$

The reciprocal of  $M_p(a, b)$  can be expanded into an infinite series. This expansion will be seen to have several uses. Let us introduce the following expressions:

$$(a, k) = a(a+1) \cdots (a+k-1), \quad (a, 0) = 1, \quad (a, -1) = 0, \quad a \neq 0.$$

**Theorem 3** *Given  $a, b > 0$  and  $p \in (0, \infty)$ , the following expansion holds:*

$$\frac{1}{M_p(a, b)} = \frac{1}{\max(a, b)} \sum_{k=0}^{\infty} \frac{(\frac{1}{p}, k)}{(\frac{2}{p}, k)k!} \left[ 1 - \left( \frac{\min(a, b)}{\max(a, b)} \right)^p \right]^k, \quad (15)$$

with  $0! = 1$ .

*Proof* Both sides of (15) are equal to  $1/a$  when  $a = b$ . Assume without loss of generality that  $a > b > 0$ . Set  $\beta = 1 - (b/a)^p$  so we have  $0 < \beta < 1$  and

$$a^p(1-t) + b^p t = a^p(1-\beta t).$$

Expanding the denominator of (13) into power series gives

$$\frac{1}{[a^p(1-t) + b^p t]^{1/p}} = \frac{1}{a} (1 - \beta t)^{-1/p} = \frac{1}{a} \sum_{k=0}^{\infty} \left(\frac{1}{p}, k\right) \frac{\beta^k}{k!} t^k. \quad (16)$$

The series on the right-hand side of (16) converges when  $\beta \in (0, 1)$ , and so integration of the series term by term is justified. Substitute (16) into (13) to obtain

$$\begin{aligned} \frac{1}{M_p(a, b)} &= \frac{1}{aB(\frac{1}{p}, \frac{1}{p})} \int_0^1 \sum_{k=0}^{\infty} \prod_{m=0}^{k-1} \left(\frac{1}{p} + m\right) \frac{\beta^k}{k!} t^{k+1/p-1} (1-t)^{1/p-1} dt \\ &= \frac{1}{aB(\frac{1}{p}, \frac{1}{p})} \sum_{k=0}^{\infty} \left(\frac{1}{p}, k\right) \frac{\beta^k}{k!} \int_0^1 t^{k+1/p-1} (1-t)^{1/p-1} dt \\ &= \frac{1}{a} \sum_{k=0}^{\infty} \left(\frac{1}{p}, k\right) \frac{\alpha^k}{k!} \frac{B(k + \frac{1}{p}, \frac{1}{p})}{B(\frac{1}{p}, \frac{1}{p})}. \end{aligned} \quad (17)$$

Expressing the beta functions in (17) in terms of the gamma function, we find that

$$\frac{B(k + \frac{1}{p}, \frac{1}{p})}{B(\frac{1}{p}, \frac{1}{p})} = \frac{\Gamma(k + \frac{1}{p})\Gamma(\frac{1}{p})}{\Gamma(\frac{1}{p})\Gamma(k + \frac{2}{p})} = \prod_{m=0}^{k-1} \frac{(\frac{1}{p} + m)}{(\frac{2}{p} + m)} = \frac{(\frac{1}{p}, k)}{(\frac{2}{p}, k)}. \quad (18)$$

Substituting (18) into (17), the required result (15) is obtained.  $\square$

Another expansion which is relevant to  $M_p(a, b)$  is given in the following theorem.

**Theorem 4** Given  $a, b > 0$  and  $p \in (0, \infty)$ ,

$$\frac{1}{M_p(a, b)} = \left(\frac{2}{a^p + b^p}\right)^{1/p} \sum_{k=0}^{\infty} \frac{(\frac{1}{p}, k)}{k!} \frac{(\frac{1}{p}, 2k)}{(\frac{2}{p}, 2k)} \cdot \left(\frac{a^p - b^p}{a^p + b^p}\right)^{2k}. \quad (19)$$

*Proof* Completing the square, we can write

$$\begin{aligned} (x^p + a^p)(x^p + b^p) &= \left(x^p - \frac{a^p + b^p}{2}\right)^2 - \left(\frac{a^p - b^p}{2}\right)^2 \\ &= \left(x^p + \frac{a^p + b^p}{2}\right)^2 (1 + \tau(x)), \end{aligned} \quad (20)$$

where  $\tau(x)$  is defined to be

$$\tau(x) = \frac{\frac{a^p - b^p}{2}}{x^p + \frac{a^p + b^p}{2}}.$$

Clearly,  $|\tau(x)| < 1$  and using (20), the following expansion holds:

$$\begin{aligned} [(x^p + a^p)(x^p + b^p)]^{-1/p} &= \left(1 + \frac{a^p + b^p}{2}\right)^{-2/p} (1 - \tau(x)^2)^{-1/p} \\ &= \left(x^p + \frac{a^p + b^p}{2}\right)^{-2/p} \sum_{k=0}^{\infty} \frac{(\frac{1}{p}, k)}{k!} \tau(x)^k. \end{aligned} \quad (21)$$

Substituting expansion (21) into the integral (13) for  $M_p(a, b)^{-1}$ , we obtain

$$\begin{aligned} \frac{1}{M_p(a, b)} &= c_p \int_0^\infty \frac{1}{(x^p + \frac{a^p + b^p}{2})^{2/p}} \sum_{k=0}^\infty \frac{(\frac{1}{p}, k)}{k!} \tau(x)^{2k} dx \\ &= c_p \int_0^\infty \frac{dx}{(x^p + \frac{a^p + b^p}{2})^{2/p}} + c_p \sum_{k=1}^\infty \frac{(\frac{1}{p}, k)}{k!} \int_0^\infty \frac{\tau(x)^{2k}}{(x^p + \frac{a^p + b^p}{2})^{2/p}} dx \\ &= \left( \frac{a^p + b^p}{2} \right)^{-1/p} + c_p \sum_{k=1}^\infty \frac{(\frac{1}{p}, k)}{k!} \int_0^\infty \frac{\tau(x)^{2k}}{(x^p + \frac{a^p + b^p}{2})^{2/p}} dx \\ &= \left( \frac{2}{a^p + b^p} \right)^{1/p} + c_p \sum_{k=1}^\infty \frac{(\frac{1}{p}, k)}{k!} \left( \frac{a^p - b^p}{2} \right)^{2k} \int_0^\infty \frac{dx}{(x^p + \frac{a^p + b^p}{2})^{2k+2/p}}. \end{aligned} \quad (22)$$

Consider the integral apart from (22) and make use of the substitution

$$x = \left( \frac{a^p + b^p}{2} \right)^{1/p} y.$$

The integral in (22) takes the form

$$\int_0^\infty \frac{dx}{(x^p + \frac{a^p + b^p}{2})^{2k+2/p}} = \left( \frac{a^p + b^p}{2} \right)^{-2k-1/p} \int_0^\infty \frac{dy}{(y^p + 1)^{2k+2/p}}.$$

Finally, introduce the change of variable  $y^p + 1 = t^{-1}$  into the integral so it takes the form

$$\int_0^\infty \frac{dx}{(x^p + \frac{a^p + b^p}{2})^{2k+2/p}} = \left( \frac{a^p + b^p}{2} \right)^{-2k-1/p} \frac{1}{p} B\left(2k + \frac{1}{p}, \frac{1}{p}\right). \quad (23)$$

Multiply (23) by  $c_p$  from (12) to obtain

$$c_p \int_0^\infty \frac{dx}{(x^p + \frac{a^p + b^p}{2})^{2k+2/p}} = \left( \frac{a^p + b^p}{2} \right)^{-2k-1/p} \frac{B(2k + \frac{1}{p}, \frac{1}{p})}{B(\frac{1}{p}, \frac{1}{p})} = \left( \frac{2}{a^p + b^p} \right)^{2k+1/p} \frac{(\frac{1}{p}, 2k)}{(\frac{2}{p}, 2k)}.$$

Substituting this integral into (22), we arrive at the desired expansion

$$\frac{1}{M_p(a, b)} = \left( \frac{2}{a^p + b^p} \right)^{1/p} + \left( \frac{2}{a^p + b^p} \right)^{1/p} \sum_{k=1}^\infty \frac{(\frac{1}{p}, k)}{k!} \frac{(\frac{1}{p}, 2k)}{(\frac{2}{p}, 2k)} \left( \frac{a^p - b^p}{a^p + b^p} \right)^{2k}. \quad \square$$

### 3 Bounds for $M_p(a, b)$

**Theorem 5** Given  $a, b > 0$ , the following set of inequalities holds:

$$M_0(a, b) = \sqrt{ab} \leq M_p(a, b), \quad M_\infty(a, b) = \frac{2 \max(a, b)}{2 + \log(\frac{\max(a, b)}{\min(a, b)})} \leq \frac{a + b}{2}. \quad (24)$$

*Proof* It can be verified that

$$\lim_{p \rightarrow 0^+} \left( \frac{a^p + b^p}{2} \right)^{1/p} = \sqrt{ab},$$

so the equality  $M_0(a, b) = \sqrt{ab}$  follows directly from Theorem 1. The inequalities on either side of  $M_p(a, b)$  follow from monotonicity of  $M_p(a, b)$  as a function of  $p$ . The last two inequalities follow easily if  $a = b$ . Suppose then that  $a > b > 0$ . Since it has been shown that  $c_p \rightarrow 1/2$  as  $p \rightarrow \infty$ , we conclude that

$$\lim_{p \rightarrow \infty} \int_0^\infty \frac{dy}{(y^p + 1)^{2/p}} = 2.$$

Moreover,

$$\begin{aligned} \lim_{p \rightarrow \infty} \int_0^\infty \frac{dx}{[(x^p + a^p)(x^p + b^p)]^{1/p}} &= \int_0^b \frac{dx}{ab} + \int_b^a \frac{dx}{xa} + \int_a^\infty \frac{dx}{x^2} \\ &= \frac{2 + (\log(a) - \log(b))}{a} = \frac{2 + \log(\frac{a}{b})}{a}. \end{aligned}$$

Therefore,

$$\lim_{p \rightarrow \infty} M_p(a, b) = \frac{2a}{2 + \log(\frac{a}{b})}.$$

Finally, it is the case that the mean  $M_1(a, b)$  satisfies the inequality

$$\frac{a - b}{\log(a) - \log(b)} \leq \frac{a + b}{2}.$$

Consequently, this implies the following inequality:

$$2(a - b) \leq (a + b)(\log(a) - \log(b)).$$

Collecting terms on the right and adding  $2a$  to both sides, we get

$$4a \leq 2(a + b) + (a + b)(\log(a) - \log(b)).$$

This result implies the upper bound for  $M_\infty(a, b)$ ,

$$\frac{2a}{2 + \log(\frac{a}{b})} \leq \frac{a + b}{2}.$$

This is the final inequality on the right in (24), so we are done.  $\square$

**Lemma 1** For fixed  $p > 0$  and  $k \in \mathbb{N}$ ,

$$\frac{(\frac{1}{p} + k)^2}{k(\frac{2}{p} + k)} \geq 1. \quad (25)$$

*Proof* Since  $(1/p)^2 \geq 0$ , it follows that

$$\left(\frac{1}{p}\right)^2 + 2\frac{k}{p} + k^2 \geq 2\frac{k}{p} + k^2.$$

Consequently,

$$\left(\frac{1}{p} + k\right)^2 \geq k\left(\frac{2}{p} + k\right).$$

Dividing both sides of this by the right-hand side, (25) is obtained.  $\square$

**Theorem 6** For  $a, b > 0$  and all  $p \in (0, \infty)$ , the following bound holds:

$$M_p(a, b) \leq M_\infty(a, b). \quad (26)$$

*Proof* The proof relies on expressing series (15) given in Theorem 3 and (24) in a certain way. In fact, the reciprocal of (26) will be shown. Let  $p > 0$  and define

$$r = r_p = 1 - \left(\frac{\min(a, b)}{\max(a, b)}\right)^p.$$

Clearly,  $r \in (0, 1)$  and this can be solved for the ratio on the right as a function of  $r$ ,

$$\frac{\max(a, b)}{\min(a, b)} = (1 - r)^{-1/p}. \quad (27)$$

From Theorem 3, the following expansion holds for any  $p \in (0, \infty)$ :

$$\frac{\max(a, b)}{M_p(a, b)} = 1 + \sum_{k=1}^{\infty} \frac{(\frac{1}{p}, k)^2}{(\frac{2}{p}, k)k!} r^k. \quad (28)$$

Moreover, substituting (27) into (24), with  $r \in (0, 1)$ , expand the logarithm function in series to obtain

$$\frac{\max(a, b)}{M_\infty(a, b)} = 1 + \frac{1}{2p} \sum_{k=1}^{\infty} \frac{r^k}{k}. \quad (29)$$

Therefore, it suffices to show the reciprocal of (26) holds,

$$\sum_{k=1}^{\infty} \frac{(\frac{1}{p}, k)^2}{(\frac{2}{p}, k)k!} r^k \geq \frac{1}{2p} \sum_{k=1}^{\infty} \frac{r^k}{k}.$$

This is equivalent to the inequality

$$\sum_{k=1}^{\infty} \left[ \frac{(\frac{1}{p}, k)^2}{(\frac{2}{p}, k)k!} - \frac{1}{2pk} \right] r^k \geq 0. \quad (30)$$

If it can be shown that the coefficients in (30) are positive for each  $k$ , inequality in (30) will follow. This amounts to showing that

$$\frac{(\frac{1}{p}, k)^2}{(\frac{2}{p}, k)k!} \geq \frac{1}{2pk}.$$



This implies it has to be shown that

$$2p \left( \frac{1}{p}, k \right)^2 \geq \left( \frac{2}{p}, k \right) (k-1)!. \quad (31)$$

It is clear that when  $k = 1$  and 2 are put in (31) the inequality holds. Suppose (31) holds up to some value of  $k$ , so the following statement holds

$$2p \left( \frac{1}{p} \right)^2 \left( \frac{1}{p} + 1 \right)^2 \cdots \left( \frac{1}{p} + k - 1 \right)^2 \geq \frac{2}{p} \left( \frac{2}{p} + 1 \right) \cdots \left( \frac{2}{p} + k - 1 \right) (k-1)!. \quad (32)$$

Multiply both sides of (32) by  $\left( \frac{1}{p} + k \right)^2$  and use (25) from Lemma 1 to obtain that

$$\begin{aligned} & 2p \left( \frac{1}{p} \right)^2 \cdots \left( \frac{1}{p} + k - 1 \right)^2 \left( \frac{1}{p} + k \right)^2 \\ & \geq \frac{2}{p} \left( \frac{2}{p} + 1 \right) \cdots \left( \frac{2}{p} + k - 1 \right) \left( \frac{2}{p} + k \right) k! \cdot \left( \frac{\left( \frac{1}{p} + k \right)^2}{k \left( \frac{2}{p} + k \right)} \right) \\ & \geq \frac{2}{p} \left( \frac{2}{p} + 1 \right) \cdots \left( \frac{2}{p} + k \right) k!. \end{aligned}$$

This is exactly (32) but with  $k$  replaced by  $k + 1$ . By the Principle of Mathematical Induction, (32) holds.  $\square$

This serves to generalize the result given in [4] where it was shown that  $M_2(a, b) \leq M_\infty(a, b)$ .

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