Publ. Math. Debrecen
38 / 3–4 (1991), 323–332

New characterizations of the arithmetic-geometric mean of Gauss and other well-known mean values

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Dedicated to Professor Z. Daróczy on his 50th birthday

1. Introduction and statement of the results

Throughout this paper, a mean value of two positive real numbers a, b denoted by $M(a,b)$, is defined to be a real number which satisfies the following postulates:

(P_1) $M : R^+ \times R^+ \to R$;

(P_2) $M(a,b) = M(b,a)$ (symmetry property);

(P_3) $M(a,a) = a$ (reflexivity property).

See [2].

We consider the complete elliptic integral of the first kind

$$I(a,b) \overset{\text{def}}{=} \frac{1}{2\pi} \int_0^{2\pi} \frac{d\theta}{\sqrt{a^2 \cos^2\theta + b^2 \sin^2\theta}}, \tag{1}$$

where a, b are arbitrary positive real numbers. Throughout this paper a, b denote arbitrary positive real numbers.

The above $I(a,b)$ is closely related to the arithmetic-geometric mean of Gauss of a, b denoted by $G(a,b)$ (see [5], [7] and [9]). Indeed, the following equality holds in $R^+ \times R^+$:

$$G(a,b) = \frac{1}{I(a,b)}. \tag{2}$$

It is well-known that $f(a,b) = G(a,b)$ satisfies the following functional equation in $R^+ \times R^+$:

$$f\left(\frac{a+b}{2}, \sqrt{ab}\right) = f(a,b), \tag{3}$$

where $f : R^+ \times R^+ \to R$ and f is an unknown function. Hence, by (2) $f(a,b) = I(a,b)$ satisfies (3). Throughout this paper, for the sake of simplicity, we denote $\sqrt{a^2\cos^2\theta + b^2\sin^2\theta}$ by r.

The purpose of Section 3 is to prove the following theorem:

Theorem 1. *Let $f : R^+ \times R^+ \to R$. If f can be represented by the form, containing some function p, in $R^+ \times R^+$*

$$f(a,b) = \frac{1}{2\pi}\int_0^{2\pi} p(r)\,d\theta, \tag{4}$$

where $p : R^+ \to R$ and $p''(x)$ is continuous in R^+, then the only solution of (3) is given by

$$f(a,b) = A\,I(a,b) + B = A\frac{1}{G(a,b)} + B,$$

where A, B are arbitrary real constants.

Before proceeding to Theorem 2 we require the additional condition on p that p be strictly monotonic in R^+. We set (see [4])

$$M(a,b\,;p) \stackrel{\text{def}}{=} p^{-1}\left(\frac{1}{2\pi}\int_0^{2\pi} p(r)\,d\theta\right). \tag{5}$$

Throughout this paper, for the sake of simplicity, we write $M(a,b)$ for $M(a,b\,;p)$, i.e.,

$$M(a,b) \stackrel{\text{def}}{=} p^{-1}\left(\frac{1}{2\pi}\int_0^{2\pi} p(r)\,d\theta\right).$$

If we set $p(r) = \frac{1}{r}$, $p(r) = \log r$, $p(r) = \frac{1}{r^2}$, $p(r) = r^2$ in (5), by using (1), (2) and the three definite integrals

$$\frac{1}{2\pi}\int_0^{2\pi}\log\sqrt{a^2\cos^2\theta+b^2\sin^2\theta}\,d\theta=\log\frac{a+b}{2},$$

$$\frac{1}{2\pi}\int_0^{2\pi}\frac{d\theta}{a^2\cos^2\theta+b^2\sin^2\theta}=\frac{1}{ab},$$

$$\frac{1}{2\pi}\int_0^{2\pi}(a^2\cos^2\theta+b^2\sin^2\theta)\,d\theta=\frac{a^2+b^2}{2},$$

we obtain $M(a,b)=G(a,b)$, $M(a,b)=\frac{a+b}{2}$, $M(a,b)=\sqrt{ab}$, $M(a,b)=\sqrt{\frac{a^2+b^2}{2}}$, respectively.

The purpose of Section 4 is to prove the following theorem:

Theorem 2.

(i) *$M(a,b)=G(a,b)$ holds for all positive real numbers a,b iff $p(r)=A\frac{1}{r}+B$ where $A(\neq 0)$, B are arbitrary real constants.*

(ii) *$M(a,b)=\frac{a+b}{2}$ holds for all positive real numbers a,b iff $p(r)=A\log r+B$ where $A(\neq 0)$, B are arbitrary real constants.*

(iii) *$M(a,b)=\sqrt{ab}$ holds for all positive real numbers a,b iff $p(r)=A\frac{1}{r^2}+B$ where $A(\neq 0)$, B are arbitrary real constants.*

(iv) *$M(a,b)=\sqrt{\frac{a^2+b^2}{2}}$ (the root–mean–square of a,b) holds for all positive real numbers a,b iff $p(r)=Ar^2+B$ where $A(\neq 0)$, B are arbitrary real constants.*

(v) *There exists no $p(r)$ such that $M(a,b)=\frac{2ab}{a+b}$ (the harmonic mean of a,b) holds for all positive real numbers a,b.*

To prove Theorem 1 and Theorem 2 the lemma in Section 2 plays an important part.

Remark. About means see [1], pp. 234–244, [2]–[8] and [10]–[13].

2. Lemma

Lemma. *Let $p:R^+\to R$. We assume that $p''(x)$ is continuous in R^+. If we set*

$$(6)\qquad f(a,b)\overset{\text{def}}{=}\frac{1}{2\pi}\int_0^{2\pi}p\left(\sqrt{a^2\cos^2\theta+b^2\sin^2\theta}\right)\,d\theta=\frac{1}{2\pi}\int_0^{2\pi}p(r)\,d\theta,$$

then

$$(i)\quad f_a(c,c) = f_b(c,c) = \frac{1}{2}p'(c),$$

$$(ii)\quad f_{aa}(c,c) = f_{bb}(c,c) = \frac{3cp''(c) + p'(c)}{8c};$$

$$(iii)\quad f_{ab}(c,c) = f_{ba}(c,c) = \frac{cp''(c) - p'(c)}{8c},$$

where c is an arbitrary positive real number.

PROOF. Throughout the proof we apply differentiation under the integral sign which can be done because $p(r)$ is of class C^2 in $R^+ \times R^+$ with respect to a, b.

Proof of (i). By (6) we obtain

$$f_a(a,b) = \frac{1}{2\pi}\int_0^{2\pi} p'(r)\frac{a}{r}\cos^2\theta\, d\theta. \tag{7}$$

Setting $a = b = c$ in (7) and using $\sqrt{c^2(\cos^2\theta + \sin^2\theta)} = c$ yields

$$f_a(c,c) = \frac{1}{2\pi}\int_0^{2\pi} p'(c)\frac{c}{c}\cos^2\theta\, d\theta = \frac{1}{2\pi}p'(c)\int_0^{2\pi}\cos^2\theta\, d\theta =$$

$$= \frac{1}{2\pi}p'(c)\pi = \frac{1}{2}p'(c).$$

Similarly we can prove that

$$f_b(c,c) = \frac{1}{2}p'(c).$$

Proof of (ii). By (7) we obtain

$$f_{aa}(a,b) = \frac{1}{2\pi}\int_0^{2\pi}\left(p''(r)\frac{a^2}{r^2}\cos^2\theta + p'(r)\frac{r^2 - a^2\cos^2\theta}{r^3}\right)\cos^2\theta\, d\theta\,.$$

Setting $a = b = c$ in the above equality yields

$$f_{aa}(c,c) = \frac{1}{2\pi}\left(p''(c)\int_0^{2\pi}\cos^4\theta\,d\theta + \frac{p'(c)}{c}\int_0^{2\pi}\sin^2\theta\cos^2\theta\,d\theta\right) =$$
$$= \frac{1}{2\pi}\left(p''(c)\frac{3\pi}{4} + \frac{p'(c)}{c}\frac{\pi}{4}\right) =$$
$$= \frac{3cp''(c)+p'(c)}{8c}.$$

Similarly we can prove that

$$f_{bb}(c,c) = \frac{3cp''(c)+p'(c)}{8c}.$$

Proof of (iii). We can prove (iii) in a similar manner to that of (ii).
Q.E.D.

3. Proof of Theorem 1

Applying $\frac{\partial^2}{\partial a^2}$ to both sides of (3), using the Chain Rule for differentiation for two real variables and observing that $f_{ab}(a,b) = f_{ba}(a,b)$ yields

$$\begin{aligned}(8)\qquad &\frac{1}{4}f_{aa}\left(\frac{a+b}{2},\sqrt{ab}\right) + \frac{\sqrt{b}}{2\sqrt{a}}f_{ab}\left(\frac{a+b}{2},\sqrt{ab}\right) + \\ &+\frac{b}{4a}f_{bb}\left(\frac{a+b}{2},\sqrt{ab}\right) - \frac{\sqrt{b}}{4a\sqrt{a}}f_b\left(\frac{a+b}{2},\sqrt{ab}\right) = f_{aa}(a,b).\end{aligned}$$

Setting $a=b=c$, where c is an arbitrarily fixed positive real number, in (8) yields

$$(9)\qquad \frac{3}{4}f_{aa}(c,c) - \frac{1}{2}f_{ab}(c,c) - \frac{1}{4}f_{bb}(c,c) + \frac{1}{4c}f_b(c,c) = 0.$$

Substituting $f_{aa}(c,c)$, $f_{a,b}(c,c)$, $f_{bb}(c,c)$, $f_b(c,c)$ in Lemma in Section 2 into (9) and simplifying the resulting equality yields

$$p''(c) + \frac{2}{c}p'(c) = 0.$$

Since c was an arbitrarily fixed positive real number, we can replace c by a positive real variable x in the above equality. So we obtain in R^+

$$p''(x) + \frac{2}{x}p'(x) = 0.$$

Solving the above differential equation yields in R^+

$$p(x) = A\frac{1}{x} + B,$$

and so

$$p(r) = A\frac{1}{r} + B, \tag{10}$$

where A, B are real constants satisfying $A \neq 0$. Substituting (10) into (4) and using (1) yields in $R^+ \times R^+$

$$f(a,b) = A\,I(a,b) + B. \tag{11}$$

Direct substitution of (11) shows that (11) is a solution of our original functional equation (3).

4. Proof of Theorem 2

Remark. To prove Theorem 2 (i) we shall apply Theorem 1.

Proof of (i). We have only to prove the "only if" part. By hypothesis

$$M(a,b) = G(a,b) \tag{12}$$

holds in $R^+ \times R^+$. By (5), (12) we obtain in $R^+ \times R^+$

$$p(G(a,b)) = \frac{1}{2\pi}\int_0^{2\pi} p(r)d\theta. \tag{13}$$

Since $G(a,b)$ is a solution of the functional equation (3), $P(G(a,b))$ is also a solution of (3). Furthermore, (13) holds. Hence, by Theorem 1 we obtain in $R^+ \times R^+$

$$(14) \qquad p(G(a,b)) = A\,I(a,b) + B = A\frac{1}{G(a,b)} + B,$$

where A, B are real constants satisfying $A \neq 0$. If we set $b = a$ in (14), then we obtain in R^+

$$(15) \qquad p(G(a,a)) = A\frac{1}{G(a,a)} + B.$$

Since $G(a,a) = a$, by (15) we have in R^+

$$p(a) = A\frac{1}{a} + B,$$

or

$$p(r) = A\tfrac{1}{r} + B. \qquad \text{Q.E.D.}$$

Proof of (ii). We have only to prove the "only if" part. By hypothesis

$$(16) \qquad M(a,b) = \frac{a+b}{2}$$

holds in $R^+ \times R^+$. By (5), (16) we obtain in $R^+ \times R^+$

$$(17) \qquad p\left(\frac{a+b}{2}\right) = \frac{1}{2\pi}\int_0^{2\pi} p(r)\,d\theta\,.$$

If we set in $R^+ \times R^+$

$$(18) \qquad f(a,b) = \frac{1}{2\pi}\int_0^{2\pi} p(r)\,d\theta\,,$$

by (17), (18) we have in $R^+ \times R^+$

$$(19) \qquad f(a,b) = p\left(\frac{a+b}{2}\right).$$

Applying $\frac{\partial^2}{\partial a^2}$ to both sides of (19) and setting $a = b = c$, where c is an arbitrarily fixed positive real number in the resulting equality yields

$$f_{aa}(c,c) = \frac{1}{4}p''(c). \tag{20}$$

By (18) and by Lemma (ii) in Section 1 we obtain

$$f_{aa}(c,c) = \frac{3cp''(c) + p'(c)}{8c}. \tag{21}$$

Substituting (21) in (20) and simplifying the resulting equality yields

$$p''(c) + \frac{1}{c}p'(c) = 0,$$

and so we obtain in R^+

$$p''(x) + \frac{1}{x}p'(x) = 0.$$

Solving the above differential equation yields in R^+

$$p(x) = A\log x + B,$$

and so

$$p(r) = A\log r + B,$$

where A, B are real constants satisfying $A \neq 0$. Q.E.D.

Proof of (iii). Since we can prove (iii) by using a similar argument to that in (ii), we omit the proof.

Proof of (iv). Since we can prove (iv) by using a similar argument to that in (ii), we omit the proof.

Proof of (v). The proof is by contradiction. Assume contrary. Then there exists a $p(r)$ such that

$$M(a,b) = \frac{2ab}{a+b} \tag{22}$$

holds for all positive real numbers a, b. By (5), (22) we obtain in $R^+ \times R^+$

$$p\left(\frac{2ab}{a+b}\right) = \frac{1}{2\pi}\int_0^{2\pi} p(r)\,d\theta\,. \tag{23}$$

Starting with (23) and using a similar argument to that in (ii) yields the differential equation for p in R^+

$$p''(x) + \frac{5}{x}p'(x) = 0\,.$$

Solving the above differential equation yields in R^+

$$p(x) = A\frac{1}{x^4} + B\,,$$

and so

$$p(r) = A\frac{1}{r^4} + B = A\frac{1}{(a^2\cos^2\theta + b^2\sin^2\theta)^2} + B, \tag{24}$$

where A, B are real constants and $A \neq 0$. Substituting (24) into (5) yields

$$M(a,b) = \left(\frac{1}{2\pi}\int_0^{2\pi} \frac{d\theta}{(a^2\cos^2\theta + b^2\sin^2\theta)^2}\right)^{-\frac{1}{4}}. \tag{25}$$

Since

$$\frac{1}{2\pi}\int_0^{2\pi} \frac{d\theta}{(a^2\cos^2\theta + b^2\sin^2\theta)^2} = \frac{1}{2ab}\left(\frac{1}{a^2} + \frac{1}{b^2}\right), \tag{26}$$

by (22), (25), (26) we obtain for all positive real numbers

$$\frac{2ab}{a+b} = \left(\frac{1}{2ab}\left(\frac{1}{a^2} + \frac{1}{b^2}\right)\right)^{-\frac{1}{4}}$$

and so

$$a = b.$$

This is a contradiction. Q.E.D.

Remark. The mean $M(a,b)=\frac{a^2+b^2}{a+b}$ for all positive real numbers a,b is said to be the antiharmonic mean of a,b. As a generalization of the above mean and the arithmetic mean of a,b we consider the mean $M(a,b)=\frac{a^n+b^n}{a^{n-1}+b^{n-1}}$ where n is a positive integer. In a similar way to Theorem 2(v) we can prove the following result: If $n>1$, there exists no $p(r)$ such that $M(a,b)=\frac{a^n+b^n}{a^{n-1}+b^{n-1}}$ holds for all positive real numbers a,b.

Acknowledgement. The author wishes to thank Professor J. ACZÉL for his many helpful suggestions. This work was supported by the Natural Sciences and Engineering Research Council of Canada Grant No. A–4012.

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(Received September 13, 1988)