

Inequalities for Means

M. K. VAMANAMURTHY*

*Department of Mathematics and Statistics, University of Auckland,
Auckland, New Zealand*

AND

M. VUORINEN†

*Department of Mathematics, University of Helsinki,
00100 Helsinki, Finland*

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A monotone form of L'Hospital's rule is obtained and applied to derive inequalities between the arithmetic-geometric mean of Gauss, the logarithmic mean, and Stolarsky's identric mean. Some related inequalities are given for complete elliptic integrals. © 1994 Academic Press, Inc.

1. INTRODUCTION

For positive x and y , the *arithmetic mean*, the *geometric mean*, the *logarithmic mean*, and the *Gauss arithmetic-geometric mean (AGM)*, are defined by

$$A(x, y) = \frac{x + y}{2}, \quad G(x, y) = \sqrt{xy},$$

$$L(x, y) = \frac{x - y}{\log x - \log y}, \quad x \neq y, \quad L(x, x) = x,$$

$$AG(x, y) = \lim x_n = \lim y_n,$$

where $x_0 = x$, $y_0 = y$ and $x_{n+1} = A(x_n, y_n)$, $y_{n+1} = G(x_n, y_n)$. We study some generalizations of these given, e.g., in [8].

A very extensive bibliography on the AGM appears in [6]. The books [23, 14] are excellent references for general properties of means.

* E-mail: vamanamu@mat.auckland.ac.nz.

† E-mail: vuorinen@csc.fi.

Next, the *Stolarsky mean* is defined by

$$S_p(x, y) = \left[\frac{x^p - y^p}{p(x - y)} \right]^{1/(p-1)}, \quad p \neq 0, 1,$$

with

$$S_0(x, y) = \lim_{p \rightarrow 0} S_p(x, y) = L(x, y)$$

and

$$S_1(x, y) = \lim_{p \rightarrow 1} S_p(x, y) = e^{-1}(x^x y^{-y})^{1/(x-y)} = I(x, y).$$

The mean $I(x, y)$ is known as the *identric mean*.

We also need the *t-modification of a mean* defined by

$$M_t(x, y) = M(x^t, y^t)^{1/t}, \quad t \in \mathbb{R} \setminus \{0\},$$

for $M = A, G, AG$, and L . Clearly $M_t(x, y) = M_t(y, x)$, $M_{-t}(1/x, 1/y) \cdot M_t(x, y) = 1$, and $M_1 = M$. Hence it is enough to study only the case $t > 0$. It is well known that for each $x, y > 0$, the means $A_t(x, y)$ and $S_t(x, y)$ are continuous increasing functions of t [7, 26]. We first obtain a similar result for L_t and AG_t , making use of the following variant of L'Hospital's rule, which should also be of general interest, cf. [23, p. 106].

1.1. LEMMA (Monotone Form of L'Hospital's Rule). *For $a < b$, let f, g be continuous on $[a, b]$ and differentiable on (a, b) and let g' never vanish on (a, b) . If f'/g' is (strictly) increasing (respectively, decreasing) on (a, b) , then so are $(f(x) - f(a))/(g(x) - g(a))$ and $(f(x) - f(b))/(g(x) - g(b))$.*

1.2. THEOREM. *For x, y positive and distinct,*

(1) $L_t(x, y)$ is a continuous and strictly increasing function of t from $(0, \infty)$ onto $(\sqrt{xy}, \max\{x, y\})$,

(2) $AG_t(x, y)$ is a continuous and strictly increasing function of t from $(0, \infty)$ onto $(\sqrt{xy}, \max\{x, y\})$.

There are several inequalities between these means. From the definition it is clear that $G(x, y) \leq AG(x, y) \leq A(x, y)$ and $L'_t = S'_t{}^{-1}S_0$. The inequality $G(x, y) \leq L(x, y)$ is given in [16, 18, 19, p. 21]. Very recently, the inequality

$$L(x, y) \leq AG(x, y)$$

appeared in [21]. The next result gives majorants for AG in terms of L, I , and A .

1.3. THEOREM. For x, y positive and distinct,

- (1) $AG(x, y) < L_2(x, y) = [A(x, y) L(x, y)]^{1/2}$.
- (2) $AG(x, y) < (\pi/2) L(x, y)$.
- (3) $AG(x, y) < I(x, y) < A(x, y)$.
- (4) $AG(x, y) < A_{1/2}(x, y)$.

As a consequence we obtain, e.g., the inequalities

$$G(x, y) < L(x, y) < AG(x, y) < I(x, y) < A(x, y) \tag{1.4}$$

for all x, y positive and distinct.

We recall the Gauss identity [2, 8, 19, 22],

$$AG(1, r') \mathcal{K}(r) = \frac{\pi}{2}, \tag{1.5}$$

for r in $[0, 1)$ and $r' = \sqrt{1-r^2}$. As usual, \mathcal{K} and \mathcal{E} denote the complete elliptic integrals [17] given by

$$\begin{aligned} \mathcal{K}(r) &= \int_0^1 \frac{dx}{\sqrt{(1-x^2)(1-r^2x^2)}}, & \mathcal{K}'(r) &= \mathcal{K}(r'), \\ \mathcal{E}(r) &= \int_0^1 \sqrt{\frac{1-r^2x^2}{1-x^2}} dx, & \mathcal{E}'(r) &= \mathcal{E}(r'). \end{aligned} \tag{1.6}$$

Thus in view of (1.4) and (1.5), Theorems 1.2 and 1.3 give inequalities for these elliptic integrals. See [12, 9, 11, 28] for recent extensions of (1.5) and [15, 24] for other recent results on the AGM. Note that in [1, 17.3.1] the argument of $\mathcal{K}(r)$ is written as r^2 .

2. PROOFS

2.1. *Proof of Lemma 1.1.* By the intermediate value property [5, Theorem 5.16] for derivatives, it follows that $g'(x)$ never changes its sign on (a, b) . Suppose that $g'(x)$ is positive and $f'(x)/g'(x)$ is strictly increasing. By the Cauchy mean value theorem [5, Theorem 5.11], for each x in (a, b) , there is a y in (a, x) such that

$$\frac{f(x) - f(a)}{g(x) - g(a)} = \frac{f'(y)}{g'(y)} < \frac{f'(x)}{g'(x)},$$

which yields

$$\frac{d}{dx} \left[\frac{f(x) - f(a)}{g(x) - g(a)} \right] > 0.$$

The other cases are proved similarly. ■

2.2. LEMMA. (1) $f(r) = (\mathcal{E}(r) + r'\mathcal{K}(r))/(1+r')$ is strictly decreasing from $(0, 1)$ onto $(1, (\pi/2))$.

(2) $g(r) = (1-r')\mathcal{K}(r)/\log(1/r')$ is strictly decreasing from $(0, 1)$ onto $(1, (\pi/2))$.

(3) $h(r) = (r\mathcal{K}(r))^2/\log(1/r')$ is strictly increasing from $(0, 1)$ onto $((\pi^2/2), \infty)$.

(4) $F(r) = (r \log r)/(r-1) - 2 \log(1 + \sqrt{r})$ is strictly decreasing from $(0, 1)$ onto $(\log(e/4), 0)$.

(5) $G(r) = (1 + \sqrt{r'})^2 \mathcal{K}(r)$ is strictly increasing from $(0, 1)$ onto $(2\pi, \infty)$.

(6) $H(r) = (r \log r)/(r-1) - \log(1+r)$ is strictly increasing from $(0, 1)$ onto $(0, \log(e/2))$.

Proof. From [8, Theorem 1.2(d)], $f(r) = \mathcal{E}[(1-r')/(1+r')]$ and (1) follows. For (2), let $g_1(r)$ and $g_2(r)$ denote the numerator and denominator of $g(r)$, respectively. Then [17, 710.00] $g'_1(r)/g'_2(r) = f(r)$, and the result follows from (1) and Lemma 1.1. Next, for (3), let $h_1(r)$ and $h_2(r)$ denote the numerator and denominator of $h(r)$, respectively. Then [17, 710.00–02] $h'_1(r)/h'_2(r) = 2\mathcal{K}(r)\mathcal{E}(r)$, which is easily shown to be increasing from $(0, 1)$ onto $(\pi^2/2, \infty)$, so that (3) follows by Lemma 1.1. The assertion (4) follows by differentiating and using the elementary inequality $\log x < (x-1)/\sqrt{x}$, for all $x > 1$. For (5), if we apply Landen's transformation [8, Theorem 1.2(b)] twice, we get

$$G(r) = 4\mathcal{K} \left[\left(\frac{1 - \sqrt{r'}}{1 + \sqrt{r'}} \right)^2 \right];$$

hence the result follows. Finally, (6) follows by writing $H(r)$ as a quotient and applying Lemma 1.1. ■

2.3. Remark. There is a slight error in [8, Exercise 2(b), p. 16]. In the identity

$$\mathcal{K}(x) = \frac{4}{(1 + \sqrt{x'})^2} \mathcal{K} \left[\left(\frac{1 - \sqrt[4]{1-x^4}}{1 + \sqrt[4]{1-x^4}} \right)^2 \right],$$

the expression $\sqrt[4]{1-x^4}$ should be corrected to $\sqrt{x'}$, where $x' = \sqrt{1-x^2}$.

The next result is an immediate consequence of Lemma 2.2.

2.4. COROLLARY. For r in $(0, 1)$, $r' = \sqrt{1-r^2}$,

$$1 < \frac{\mathcal{E}(r) + r'\mathcal{K}(r)}{1+r'} < \frac{\pi}{2}, \quad (1)$$

$$1 < \frac{(1-r')\mathcal{K}(r)}{\log(1/r')} < \frac{\pi}{2}, \quad (2)$$

$$\frac{\pi^2}{2} < (r\mathcal{K}(r))^2 / \log(1/r'), \quad (3)$$

$$\pi e < 2\mathcal{K}(r)(r')^{r/(r'-1)}. \quad (4)$$

2.5. *Proof of Theorem 1.3 (1).* Assuming $0 < x < y$, divide by y and put $r' = x/y$. By the Gauss identity (1.5) the inequality reduces to Corollary 2.4 (3). ■

2.6. *Proof of Theorem 1.3 (2).* Assuming that $0 < x < y$, setting $x/y = r'$, $0 < r < 1$, and using (1.5), the inequality follows immediately from Corollary 2.4(2). ■

2.7. *Proof of Theorem 1.3 (3).* By homogeneity we may assume that $x = 1$ and $0 < y < 1$. Then the first inequality follows from Corollary 2.4(4) and the second inequality follows from Lemma 2.2(6). ■

2.8. *Proof of Theorem 1.3 (4).* Assuming $0 < y < x$, setting $r' = y/x$ and using (1.5), the result follows from Lemma 2.2(5). ■

2.9. *Proof of Theorem 1.2 (1).* Continuity is obvious. Assuming $0 < x < y$, put $u = y/x$ and $v = u'$ and let $f(t) = L_r(x, y)$. Denote $h(t) = \log((v-1)/(\log v))$ and $g(t) = \log f(t) - \log x$. Then

$$g(t) = \log f(t) - \log x = \frac{h(t)}{t},$$

and

$$h'(t) = \frac{(\log u) F(v)}{G(v)},$$

where $F(v) = v \log v - v + 1$, and $G(v) = (v-1) \log v$. Then $F(1) = F'(1) = G(1) = G'(1) = 0$, and $F''(v)/G''(v) = v/(v+1)$. Hence by Lemma 1.1, $g(t)$ is increasing and so $f(t)$ is increasing. Next as t tends to 0, by L'Hospital's Rule,

$$\begin{aligned} \lim_{t \rightarrow 0} g(t) &= \lim_{t \rightarrow 0} h'(t) = \lim_{v \rightarrow 1} \frac{v \log v - v + 1}{(v-1) \log v} (\log u) \\ &= (\log u) \lim_{v \rightarrow 1} \frac{v}{v+1} = \log \sqrt{u}. \end{aligned}$$

Hence

$$\lim_{t \rightarrow 0} \log f(t) = \log x + \log \sqrt{u} = \log \sqrt{xy},$$

so that

$$\lim_{t \rightarrow 0} f(t) = \sqrt{xy}.$$

Finally,

$$\lim_{t \rightarrow \infty} g(t) = \lim_{t \rightarrow \infty} h'(t) = \log(u) \lim_{v \rightarrow \infty} \frac{v}{v+1} = \log u,$$

and $\lim_{t \rightarrow \infty} f(t) = y$. ■

2.10. *Proof of Theorem 1.2 (2).* Continuity is clear. Assuming $0 < x < y$, let $f(t) = AG_t(x, y)$, $r = x/y$ and $u' = r^t$. Then $t = (\log(1/u'))/(\log(1/r))$ so that

$$\frac{\log y - \log f(t)}{\log(1/r)} = \frac{\log(2\mathcal{K}(u)/\pi)}{\log(1/u')} = \frac{g(u)}{h(u)},$$

where $h(u) = \log(1/u')$ and $g(u) = \log(2\mathcal{K}(u)/\pi)$. (Note: If t increases from 0 to ∞ , then u increases from 0 to 1). Then by [17, 710.00–02]

$$\frac{h'(u)}{g'(u)} = \frac{u^2 \mathcal{K}}{\mathcal{E} - (u')^2 \mathcal{K}} = \frac{h_1(u)}{g_1(u)},$$

where

$$\mathcal{K} = \mathcal{K}(u), \quad \mathcal{E} = \mathcal{E}(u), \quad h_1(u) = u^2 \mathcal{K}, \quad g_1(u) = \mathcal{E} - (u')^2 \mathcal{K}.$$

Next by [17, 710.00–04]

$$\frac{h'_1(u)}{g'_1(u)} = 2 + \frac{\mathcal{E} - (u')^2 \mathcal{K}}{(u')^2 \mathcal{K}},$$

which is increasing, since $\mathcal{E} - (u')^2 \mathcal{K}$ is increasing and $(u')^2 \mathcal{K}$ is decreasing [17, 710.04; 3, 2.2(3)]. Hence applying Lemma 1.1 twice we see that $h(u)/g(u)$ is increasing. Now first

$$\lim_{u \rightarrow 0} \frac{h(u)}{g(u)} = \lim_{u \rightarrow 0} \frac{h'(u)}{g'(u)} = \lim_{u \rightarrow 0} \frac{h'_1(u)}{g'_1(u)} = 2.$$

Next as t goes to infinity (i.e., u goes to 1),

$$\lim_{u \rightarrow 1} \frac{h(u)}{g(u)} = \lim_{u \rightarrow 1} \frac{h'(u)}{g'(u)} = \infty.$$

Consequently, $f(t)$ is increasing and

$$\lim_{t \rightarrow 0} f(t) = \sqrt{xy}, \quad \lim_{t \rightarrow \infty} f(t) = y. \quad \blacksquare$$

2.11. COROLLARY. For each $x, y, t > 0, x \neq y$, we have

$$\sqrt{xy} < L_t(x, y) < AG_t(x, y) < \max\{x, y\}.$$

The first inequality is sharp as t tends to 0, while the last inequality is sharp as t tends to ∞ .

2.12. THEOREM. For $r \in (0, 1)$, we have

$$\log\left(\frac{e}{r'}\right) < \mathcal{H}(r)/\mathcal{E}(r) < \log\left(\frac{4}{r'}\right).$$

Proof. Let f be defined on $[0, 1]$ by $f(0) = 0, f(1) = \log(4/e)$, and

$$f(r) = \log(r') + \frac{\mathcal{H}(r) - \mathcal{E}(r)}{\mathcal{E}(r)}$$

for $0 < r < 1$. Then

$$f'(r) = \frac{(\mathcal{H} - \mathcal{E})^2}{r\mathcal{E}^2} > 0$$

on $(0, 1)$. Thus f is strictly increasing on $[0, 1]$. Hence $0 < f(r) < \log(4/e)$ on $(0, 1)$, and the result follows. \blacksquare

Since $\mathcal{E}(r) \in (1, (\pi/2))$ for all $r \in (0, 1)$ it follows by [3, 2.3] that

$$\mathcal{H}(r) \leq \frac{\pi}{2} \log\left(\frac{e}{r'}\right).$$

These two facts together with Theorem 2.12 show that the inequality in Theorem 2.12 is quite sharp.

2.13. THEOREM. For all positive x, y

$$A(x, y) \leq AG(x^2, y^2)/AG(x, y) \leq A_2(x, y),$$

with equality iff $x = y$.

Proof. The first inequality appears in [10, Proposition 2.6], but we give here an alternative proof. By symmetry and homogeneity we may assume that $x < y = 1$. If we put $r' = x$ in Lemma 2.2(2) we see that the function

$$(1-x)\mathcal{H}'(x)/[\log(1/x)]$$

is strictly increasing from $(0, 1)$ onto $(1, \pi/2)$. In particular since $x > x^2$, this gives

$$\mathcal{K}'(x) > [(1+x)/2] \mathcal{K}'(x^2)$$

as desired. Next, writing in terms of elliptic integrals (cf. (1.5)), the second inequality is equivalent to

$$\mathcal{K}'(x) \leq A_2(1, x) \mathcal{K}'(x^2)$$

which by the Landen transform [8, Theorem 1.2] can be written as

$$\mathcal{K}'(x) \leq \mathcal{K}'\left(\frac{2x}{1+x^2}\right) / A_2(1, x),$$

or also as

$$\sqrt{x} \mathcal{K}'(x) \leq \sqrt{\frac{2x}{1+x^2}} \mathcal{K}'\left(\frac{2x}{1+x^2}\right).$$

This inequality is true since the function $f(u) = \sqrt{u} \mathcal{K}'(u)$ is increasing on $(0, 1)$, by [3, Theorem 2.2(3)]. ■

3. SHARPNESS OF RESULTS

A natural question is whether we can sharpen the earlier inequalities by replacing a mean M by its t -modification M_t and then adjusting the parameter t optimally. First, let us point out that the inequality

$$G_t(x, y) \leq L_t(x, y) \leq AG_t(x, y) \leq A_t(x, y)$$

for all $t > 0$ and all $x, y > 0$ follows directly from (1.4). Note that $G_t = G$ for all $t > 0$.

3.1. THEOREM. *The inequality in 1.3(4) is sharp in the sense that $\frac{1}{2}$ cannot be replaced by any smaller constant.*

Proof. Since for $t > 0$ and small $x > 0$

$$AG(1-x, 1) = 1 - \frac{x}{2} - \frac{x^2}{16} + O(x^3),$$

$$A_t(1-x, 1) = 1 - \frac{x}{2} - \frac{(1-t)x^2}{8} + O(x^3),$$

we see that the inequality $AG(1-x, 1) \leq A_t(1-x, 1)$ holds for small x only if $t \geq \frac{1}{2}$. ■

In view of Theorem 1.3 (3) it is natural to ask if the inequality $AG \leq I$ can be improved to a better one of the form $AG \leq S_p$ with $p < 1$. Indeed since

$$S_{1/2}(x, y) = A_{1/2}(x, y), \tag{3.2}$$

it follows that $AG \leq S_{1/2}$ holds. Since we know that $A_0 = G \leq L = S_0$ we may ask if $A_p \leq S_p$ for $p \in (0, \frac{1}{2}]$. The next theorem provides an answer.

3.3. THEOREM. *Let x, y be positive and distinct. Then*

$$S_{p+1}(x, y) \leq A_p(x, y), \tag{1}$$

for $p \in [1, \infty)$ with equality iff $p = 1$,

$$S_{p+1}(x, y) > A_p(x, y), \tag{2}$$

for each $p \in (0, 1)$,

$$S_p(x, y) \leq A_p(x, y) \leq S_{p+1}(x, y), \tag{3}$$

for $p \in [\frac{1}{2}, 1]$ with equality on the left iff $p = \frac{1}{2}$ and on the right iff $p = 1$, and finally

$$A_p(x, y) < S_p(x, y), \tag{4}$$

for $p \in (0, \frac{1}{2})$.

Proof. The cases of equality are clear and we only prove strict inequalities. We may clearly assume that $y = 1$ and $x > 1$. We have

$$S_{p+1}(x, 1)^p = \frac{x^{p+1} - 1}{(p+1)(x-1)}, \quad A_p(x, 1)^p = \frac{x^p + 1}{2}.$$

Let

$$f(x) = (p-1)(1-x^{p+1}) + (p+1)(x^p - x).$$

Then $f(1) = 0$ and $f'(x) = (p+1)[-(p-1)x^p + px^{p-1} - 1]$. Now $f'(1) = 0$, and

$$f''(x) = p(p+1)(p-1)(1-x)x^{p-2}.$$

If $p > 1$ then $f''(x) < 0$, hence $f'(x) < f'(1) = 0$, so that $f(x) < f(1) = 0$ and part (1) is proved. Next if $p \in (0, 1)$, then $f''(x) > 0$, hence $f'(x) > f'(1) = 0$, so that $f(x) > f(1) = 0$ and (2) follows.

The second inequality in (3) follows from (2), since $A_1(x, y) = S_2(x, y)$. To prove the first inequality in (3) observe first that $S_{1/2}(x, y) = A_{1/2}(x, y)$ is obvious by (3.2) while

$$S_1(x, y) = I(x, y) < A(x, y)$$

was proved in Theorem 1.3(3). Assume next that $p \in (\frac{1}{2}, 1)$. Then $S_p(x, 1) < A_p(x, 1)$, iff $S_{1/p}(u, 1) < A(u, 1)$, where $u = x^p$. But this is clearly true since $1/p < 2$ and so $S_{1/p}(x, 1) < S_2(u, 1) = A(u, 1)$ by [26]. Finally to prove (4), let $p \in (0, \frac{1}{2})$ and $u = x^p$. Then $S_p(x, 1) > A_p(x, 1)$, iff $S_{1/p}(u, 1) > A(u, 1)$, which is clearly true, since $1/p > 2$, so that $S_{1/p}(u, 1) > S_2(u, 1)$ by [26]. ■

In view of Theorem 1.3(2) we may ask if $AG \geq L_t$ for some $t > 1$.

3.4. THEOREM. *The inequality $AG \geq L_t$ holds if and only if $t \in (0, 1]$. Furthermore, for each $t \in (1, \frac{3}{2})$ there exists an $x_0 \in (0, 1)$ such that the inequalities,*

$$AG(1, x) < L_t(1, x), \quad L_t(1, 1-x) < AG(1, 1-x),$$

hold for all $x \in (0, x_0)$. Furthermore, for $t > 1$, $L_t(1, x)/AG(1, x) \rightarrow \infty$ as $x \rightarrow 0$.

Proof. To prove the last assertion, we observe that by [19, (6.10-8) and (8.3-16)] for $t > 1$

$$\frac{L_t(x, 1)}{AG(x, 1)} \sim \frac{2}{\pi} t^{-1/t} \left(\log \frac{1}{x} \right)^{1-1/t} \rightarrow \infty$$

as $x \rightarrow 0$. This also proves the first assertion. For the second assertion, let $1 < t < \frac{3}{2}$. Now

$$AG(1-x, 1) = 1 - \frac{x}{2} - \frac{x^2}{16} + O(x^3),$$

$$L_t(1-x, 1) = 1 - \frac{x}{2} + \frac{t-3}{24} x^2 + O(x^3),$$

for small $x > 0$. The second assertion follows from these expansions. ■

Further results relating S_q and A_p with $q = (p+1)/3$ were obtained by K. B. Stolarsky [27].

3.5. Remark. Theorem 3.4 is due to B. C. Carlson. He has kindly informed us that Theorem 3.3, except the first inequality in (3), can also be

derived from Theorem 4 in [20]. Other kinds of inequalities for means occur in [13].

Finally, we give a recent result due to Borwein and Borwein [10] which provides an extremely sharp majorant for $AG(1, x)$ for x close to 1. Recall from the introduction that the inequality $L(x, y) \leq AG(x, y)$ appears in [21].

3.6. THEOREM [10]. *The inequality $AG(x, y) \leq L_{3/2}(x, y)$ holds for all $x, y > 0$.*

3.7. Remark. Lin [25] has proved that the inequality $L \leq A_t$ holds if and only if $t \in [\frac{1}{3}, \infty)$. Consequently, for $s, t \in (0, \infty)$, we have $L_s \leq A_t$ iff $0 < s \leq 3t$. In particular, we see that $L_{3/2} \leq A_{1/2}$ and hence Theorem 3.6 improves Theorem 1.3(4).

3.8. Open Problems. (1) Is it true that $AG_t \geq L$ for some $t \in (0, 1)$?

(2) Several conjectures about the behavior of $AG(1, x)$ as $x \rightarrow 0$ are given in [4, 3.22]. We now recall one of those conjectured inequalities written in terms of $\mathcal{X}(r)$ for $r \in (0, 1)$ and $r' = \sqrt{1-r^2}$:

$$\mathcal{X}(r) < \log\left(1 + \frac{4}{r'}\right) - \left(\log 5 - \frac{\pi}{2}\right)(1-r).$$

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