

ON SOME INEQUALITIES FOR CONVEX SEQUENCES

Josip E. Pečarić

1. A sequence $a = (a_1, a_2, \dots)$ is said to be convex if $\Delta^2 a_n \geq 0, n = 1, 2, \dots$, where

$$\Delta^2 a_n = \Delta(\Delta a_n) = a_{n+2} - 2a_{n+1} + a_n, \quad \Delta a_n = a_{n+1} - a_n.$$

If a and p are real sequences, then the well-known Abel identity holds:

$$(1) \quad \sum_{i=1}^n p_i a_i = a_1 P_1 + \sum_{k=2}^n P_k \Delta a_{k-1}, \quad \left(P_k = \sum_{j=k}^n p_j \right).$$

The following generalization of (1) is given in [2]: I

If $x_{ij}, a_i, b_j (1 \leq i \leq n, 1 \leq j \leq m)$ are real numbers, then

$$(2) \quad \sum_{i=1}^n \sum_{j=1}^m x_{ij} a_i b_j = a_1 b_1 X_{1,1} + b_1 \sum_{r=2}^n X_{r,1} \Delta a_{r-1} + a_1 \sum_{s=2}^m X_{1,s} \Delta b_{s-1} + \sum_{r=2}^n \sum_{s=2}^m X_{r,s} \Delta a_{r-1} \Delta b_{s-1}$$

where

$$(3) \quad X_{r,s} = \sum_{i=r}^n \sum_{j=s}^m x_{ij}.$$

Using (1) and (2), we can get the following identity:

$$(4) \quad \begin{aligned} \sum_{i=1}^n \sum_{j=1}^m x_{ij} a_i b_j &= a_1 b_1 X_{1,1} + b_1 \Delta a_1 X_{2,1}^1 + a_1 \Delta b_1 X_{1,2}^2 + \Delta a_1 b_1 X_{2,2}^3 + \\ &+ b_1 \sum_{r=3}^n X_{r,1}^1 \Delta^2 a_{r-2} + a_1 \sum_{s=3}^m X_{1,s}^2 \Delta^2 b_{s-2} + \Delta a_1 \sum_{s=3}^m X_{2,s}^3 \Delta^2 b_{r-2} + \\ &+ \Delta b_1 \sum_{r=3}^n X_{r,2}^3 \Delta^2 a_{r-2} + \sum_{r=3}^n \sum_{s=3}^m X_{r,s}^3 \Delta^2 a_r - 2 \Delta^2 b_{s-2}, \end{aligned}$$

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where

$$(5) \quad \begin{aligned} X_{r,1}^1 &= \sum_{i=r}^n \sum_{j=1}^m (i-r+1)x_{ij}, & X_{1,s}^2 &= \sum_{i=1}^n \sum_{j=s}^m (j-s+1)x_{ij}, \\ X_{r,s} &= \sum_{i=r}^n \sum_{j=s}^m (i-r+1)(j-s+1)x_{ij}. \end{aligned}$$

Indeed, we have

$$\begin{aligned} \sum_{r=2}^n X_{r,1} \Delta a_{r-1} &= \Delta a_1 \sum_{r=2}^n X_{r,1} + \sum_{r=3}^n \left(\sum_{k=r}^n X_{k,1} \right) \Delta^2 a_{r-2} = \\ &= \Delta a_1 X_{2,1}^1 + \sum_{r=3}^n X_{r,1}^1 \Delta^2 a_{r-2}; \\ \sum_{s=2}^m X_{1,s} \Delta b_{s-1} &= \Delta b_1 \sum_{s=2}^m X_{1,s} + \sum_{s=3}^m \left(\sum_{j=s}^m X_{1,j} \right) \Delta^2 b_{s-2} = \\ &= \Delta b_1 X_{1,2}^1 + \sum_{s=3}^m X_{1,s}^2 \Delta^2 b_{s-2}; \\ \sum_{r=2}^n \sum_{s=2}^m X_{r,s} \Delta a_{k-1} \Delta b_{s-1} &= \Delta a_1 \Delta b_1 \sum_{r=2}^n \sum_{s=2}^m X_{r,s} + \Delta b_1 \sum_{r=3}^n \left(\sum_{k=r}^n \sum_{j=2}^m X_{k,j} \right) \Delta^2 a_{r-1} + \\ &+ \Delta a_1 \sum_{s=3}^m \left(\sum_{k=2}^n \sum_{j=s}^m X_{k,j} \right) \Delta^2 b_{s-2} + \sum_{r=3}^n \sum_{s=3}^m \left(\sum_{k=r}^n \sum_{j=s}^m X_{k,j} \right) \Delta^2 a_{r-2} \Delta^2 b_{s-2} = \\ &= \Delta a_1 \Delta b_1 X_{2,2}^3 + \Delta b_1 \sum_{r=3}^n X_{r,2}^3 \Delta^2 a_{r-2} + \Delta a_1 \sum_{s=3}^m X_{2,s} \Delta^2 b_{r-2} + \\ &+ \sum_{r=3}^n \sum_{s=3}^m X_{r,s}^3 \Delta^2 a_{r-2} \Delta^2 b_{s-2}, \end{aligned}$$

so, from (2), we obtain (4).

Using (4), we can easily obtain the following theorem:

THEOREM 1. *Let x_{ij} ($1 \leq i \leq n$, $1 \leq j \leq m$) be real numbers. Inequality*

$$(6) \quad \sum_{i=1}^n \sum_{j=s}^m x_{ij} a_i b_j \geq 0$$

holds for all convex sequences a and b if and only if

$$(7) \quad \begin{aligned} X_{1,1} &= 0, & X_{r,1}^1 &= 0 \quad (r = 2, \dots, n), & X_{1,s}^2 &= 0 \quad (s = 2, \dots, m), \\ X_{r,2}^3 & \quad (r = 2, \dots, n), & X_{2,s}^3 &= 0 \quad (s = 3, \dots, m), \\ X_{r,s}^3 & \geq 0, \quad (r = 3, \dots, n : s = 3, \dots, m) \end{aligned}$$

where $X_{1,1}, X_{r,1}^1, X_{1,s}^2$ and $X_{r,s}$ are given by (3) and (5).

Remark 1. An analogous result for convex functions can be obtained from Vasić-Lacković's result for bilinear operators ([3]).

2. If a is a convex sequence, then

$$(8) \quad [k, l, m, a] \equiv \frac{a_k}{(k-1)(k-m)} + \frac{a_e}{(l-m)(l-k)} + \frac{a_m}{(m-k)(m-l)} \geq 0 \quad (k, l, m \in N).$$

Indeed, if a is a convex sequence, then the sequence $((a_n - a_1)/(n-1))_{n=2,3,\dots}$ is nondecreasing, i.e. the sequence $((a_n - a_k)/(n-k))_{n=k+1,k+2,\dots}$ is also nondecreasing. If $k < l < m$, we have

$$((a_l - a_k)/(l-k)) \leq ((a_m - a_k)/(m-k))$$

wherefore we obtain (8). Analogously, we can get (8) in other cases ($k < m < l$, etc.).

Using (8), analogously to the proof which is given in [2], we can get the following theorem:

THEOREM 2. *Let a and b be convex sequences, $e = (1, 2, \dots, n), p_k \geq 0$ ($k = 1, \dots, n; P_1 > 0$); then*

$$(9) \quad F(ab) - F(a)F(b) \geq (F(ea) - F(e)F(a))(F(eb) - F(e)F(b)) / (F(e^2) - F(e)^2),$$

where $ab = (a_1b_1, \dots, a_nb_n)$ and $F(a) = \frac{1}{P_1} \sum_{i=1}^n p_i a_i$. If a or b is an arithmetic sequence, then the equality in (9) holds.

Using Theorem 2, we can prove the following result:

THEOREM 3. *If a and b are convex sequences, then*

$$(10) \quad \sum_{i=1}^n a_i b_i - \frac{1}{n} \sum_{i=1}^n a_i \sum_{i=1}^n b_i \geq \frac{12}{n(n^2-1)} \sum_{k=1}^k (k-(n+1)/2) a_k \sum_{j=1}^n (j-(n+1)/2) b_j$$

with equality when at least one of the sequences a, b is an arithmetic sequence.

Proof. We select $F(a) = \frac{1}{n} \sum_{i=1}^n a_i$. Then $F(e) = (n+1)/2, F(e^2) = (n+1)(2n+1)/6$ and from (9), we obtain (10).

COROLLARY 1. *Let a and b be convex sequences, and assume that*

$$(11) \quad \sum_{k=1}^n \left(k - \frac{n+1}{2} \right) b_k = 0$$

Then Čebyšev's inequality

$$\sum_{i=1}^n a_i b_i - \frac{1}{n} \sum_{i=1}^n a_i \sum_{i=1}^n b_i \geq 0$$

holds.

Remarks: 2° If $b_k = b_{n-k+1}$ ($k = 1, \dots, n$), then (11) holds.

3° Theorems 2 and 3 are discrete analogues of Lupas' inequalities [2]. Corollary 1 is a discrete analogue of the Atkinson inequality [4].

3. We can easily show that (10) can be rewritten in the form of inequality (6) for $n = m$. Using this fact, from Theorem 1, we can obtain the following result:

LEMMA 1. *Let p and w be real sequences. Inequality*

$$(12) \quad \sum_{i=1}^n a_i b_i - \frac{1}{n} \sum_{k=1}^n a_k \sum_{i=1}^n b_i \geq K \sum_{k=1}^n p_k a_k \sum_{i=1}^n w_i b_i$$

is valid for every pair a and b of convex sequences if and only if

$$(13) \quad K \sum_{i=1}^n p_i \sum_{j=1}^n w_j = 0$$

$$(14) \quad K \sum_{k=r}^n p_k (k-r+1) \sum_{j=1}^n w_j = 0 \quad (r = 2, \dots, n)$$

$$(15) \quad K \sum_{j=s}^n w_j (j-s+1) \sum_{k=1}^n p_k = 0 \quad (s = 2, \dots, n)$$

$$(16) \quad K \sum_{k=r}^n p_k (k-r+1) \sum_{j=2}^n w_j (j-1) = \\ = \sum_{i=r}^n (i-r+1)(i-(n+1)/2) \quad (r = 2, \dots, n)$$

$$(17) \quad K \sum_{k=2}^n p_k (k-1) \sum_{j=s}^n w_j (j-s+1) = \\ = \sum_{i=s}^n (i-s+1)(i-(n+1)/2) \quad (s = 3, \dots, n)$$

$$(18) \quad K \sum_{k=r}^n p_k (k-r+1) \sum_{j=s}^n w_j (j-s+1) \leq \\ \leq \sum_{i=\max(r,s)}^n (i-r+1)(i-s+1) - \frac{1}{n} \sum_{i=r}^n (i-r+1) \sum_{i=s}^n (i-s+1).$$

Now we will introduce the following notation:

$$(19) \quad u = \sum_{k=1}^n p_k, \quad v = \sum_{i=1}^n w_i, \quad P = \sum_{k=2}^n (k-1)p_k, \quad Q = \sum_{i=2}^n (i-1)w_i, \\ U(r) = \sum_{i=r}^n (i-r+1)(i-(n+1)/2).$$

From condition (16) for $r = 2$, i.e. from

$$(20) \quad K P Q = U(2) = n(n^2 - 1)/12$$

it follows that we have

$$(21) \quad K \neq 0, \quad P \neq 0, \quad Q \neq 0,$$

and

$$(22) \quad K = n(n^2 - 1)/12 P Q.$$

Using (21) again on the basis of (14) and (15) we find that

$$(23) \quad u = v = 0.$$

In such a way we find that if condition (23) is valid, then the conditions (13), (14) and (15) are satisfied.

Conditions (21) and (16), i.e. (17), imply that

$$(24) \quad \sum_{k=r}^n p_k(k-r+1) = 12 P U(r)/(n(n^2 - 1)) \quad (r = 2, \dots, n)$$

$$(25) \quad \sum_{k=r}^n w_k(k-r+1) = 12 Q U(r)/(n(n^2 - 1)) \quad (r = 2, \dots, n).$$

By substitution of (24) and (25) in (18), we have

$$(26) \quad \begin{aligned} & \sum_{i=\max(r,s)}^n (i-r+1)(i-s+1) - \frac{1}{n} \sum_{i=r}^n (i-r+1) \sum_{i=s}^n (i-s+1) \geq \\ & \geq \frac{12}{n(n^2 - 1)} U(r) U(s) = \frac{12}{n(n^2 - 1)} \sum_{i=r}^n (i-r+1)(i- \\ & \quad - (n+1)/2) \sum_{j=s}^n (j-s+1)(j - (n+1)/2). \end{aligned}$$

Since the sequences a and b defined by

$$a_k = 0 \quad (k = 1, \dots, r-1) \quad \text{and} \quad a_k = k-r+1 \quad (k = r, \dots, n),$$

and

$$b_k = 0 \quad (k = 1, \dots, s-1) \quad \text{and} \quad b_k = k-s+1 \quad (k = s, \dots, n)$$

are convex, from (10) we have (26), i.e. (26) is true.

From what we have said above infer the following lemma:

LEMMA 2. *Conditions (13) – (18) are valid for a pair of sequences p and w if and only if conditions (21), (22), (23), (24) and (25) are satisfied, where u, v, P, Q, and U are defined by (19).*

Now, we shall show that $p_k = k_1(k - (n + 1)/2)$ where k_1 is a real constant.

From (24), for $r = k$ and $k + 1$, we have

$$p_k = k_1(U(k) - 2U(k + 1) + U(k + 2)) = k_1(k - (n + 1)/2)$$

where $k_1 = 12P/(n(n^2 - 1))$ and $k = 1, \dots, n - 2$.

For $r = n$, from (24) we have

$$p_n = k_1U(n) = k_1(n - (n + 1)/2),$$

and for $r = n - 1$, we have $p_{n-1} + 2p_n = k_1U(n - 1)$, i.e.

$$p_{n-1} = k_1(U(n - 1) - 2U(n)) = k_1(n - 1 - (n + 1)/2).$$

Analogously, we can get that $w_k = k_2(k - (n + 1)/2)$ where k_2 is a real constant. So, in virtue of Lemma 2 we find that the following lemma is valid:

LEMMA 3. *Let us suppose that p and w are real sequences. Then the sequences p and w satisfy conditions (13)–(18) if and only if these sequences are of the form*

$$(27) \quad p_k = k_1(k - (n + 1)/2), \quad w_k = k_2(k - (n + 1)/2), \quad (k = 1, \dots, n),$$

where the real constants are arbitrarily chosen such that $k_i \neq 0$ ($i = 1, 2$), and where we have

$$(28) \quad K = 12/(n(n^2 - 1)k_1k_2).$$

On the basis of the results above it can be directly concluded that the following theorem is valid:

THEOREM 4. *Suppose that p and w are real sequences. The inequality of the form (12) holds for every pair of convex sequences a and b if and only if these sequences p and w are of the form (27) where the real constants $k_1 \neq 0$ and $k_2 \neq 0$ are arbitrary and where the constant K is given by (28). In other words, for every pair of convex sequences a and b inequality (12) holds true if and only if that inequality is of the form (10).*

Remark 4. Theorem 4 is a discrete analogue of Vasić – Lacković's result from [5].

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Građevinski fakultet
Bulevar Revolucije 73
11000 Beograd