# Note on Aczél-type inequality and Bellman-type inequality 

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#### Abstract

In this short note, by using the method of Vasić and Pečarić [P. M. Vasić, J. E. Pečarić, Mathematica Rev. D'Anal. Num. Th. L'Approx., 25 (1982), 95-103], we obtain some properties of Aczél-type inequality and Bellman-type inequality, and then we obtain some new refinements of Aczél-type inequality and Bellmantype inequality. © 2016 All rights reserved.


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## 1. Introduction

The famous Aczél's inequality, which is of wide application in the theory of functional equations in non-Euclidean geometry, was given by Aczél [1] as follows.

Theorem 1.1. Let $n$ be a positive integer with $n \geq 2$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be real numbers such that $a_{1}^{2}-\sum_{i=2}^{n} a_{i}^{2}>0$ and $b_{1}^{2}-\sum_{i=2}^{n} b_{i}^{2}>0$. Then

$$
\begin{equation*}
\left(a_{1}^{2}-\sum_{i=2}^{n} a_{i}^{2}\right)\left(b_{1}^{2}-\sum_{i=2}^{n} b_{i}^{2}\right) \leq\left(a_{1} b_{1}-\sum_{i=2}^{n} a_{i} b_{i}\right)^{2} . \tag{1.1}
\end{equation*}
$$

Later in 1959 Popoviciu [6] gave a generalization of the above inequality in the following theorem.

[^0]Theorem 1.2. Let $n$ be a positive integer with $n \geq 2$, let $p>1, q>1$, $\frac{1}{p}+\frac{1}{q}=1$, and let $a_{i}$, $b_{i}$ $(i=1,2, \cdots, n)$ be nonnegative real numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}>0$. Then

$$
\begin{equation*}
\left(a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}\right)^{\frac{1}{q}} \leq a_{1} b_{1}-\sum_{i=2}^{n} a_{i} b_{i} \tag{1.2}
\end{equation*}
$$

which is called as Aczél-Popoviciu inequality.
In 1979, Vasić and Pečarić 11 presented a further extension of inequality (1.1) as follows.
Theorem 1.3. Let $n$, $m$ be positive integers with $n \geq 2$, let $\lambda_{j}>0$, $\sum_{j=1}^{m} \frac{1}{\lambda_{j}} \geq 1$, and let $a_{r j}$ $(r=1,2, \cdots, n ; j=1,2, \cdots, m)$ be positive numbers such that $a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}>0$ for $j=1,2, \cdots, m$. Then

$$
\begin{equation*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} \leq \prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j} \tag{1.3}
\end{equation*}
$$

In 2012, Tian [7] presented the following reversed version of inequality (1.3) as follows.
Theorem 1.4. Let $n$, $m$ be positive integers with $n \geq 2$, let $\lambda_{1} \neq 0, \lambda_{j}<0(j=2,3, \cdots, m), \sum_{j=1}^{m} \frac{1}{\lambda_{j}} \leq 1$, and let $a_{r j}(r=1,2, \cdots, n ; j=1,2, \cdots, m)$ be positive numbers such that $a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}>0$ for $j=$ $1,2, \cdots, m$. Then

$$
\begin{equation*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} \geq \prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j} \tag{1.4}
\end{equation*}
$$

In 1990, Bjelica [3] obtained an interesting Aczél-type inequality as follows.
Theorem 1.5. Let $n$ be a positive integer with $n \geq 2$, let $0<p \leq 2$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be nonnegative real numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}>0$. Then

$$
\begin{equation*}
\left(a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}\right)^{\frac{1}{p}} \leq a_{1} b_{1}-\sum_{i=2}^{n} a_{i} b_{i} \tag{1.5}
\end{equation*}
$$

which is called as Aczél-Bjelica inequality.
If we set $m=2, \lambda_{1}=p=\lambda_{2}=q<0, a_{r 1}=a_{r}, a_{r 2}=b_{r}(r=1,2, \cdots, n)$ in Theorem 1.4, then from Theorem 1.4 we obtain the following reversed version of Aczél-Bjelica inequality (1.5).
Theorem 1.6. Let $n$ be a positive integer with $n \geq 2$, let $p<0$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be positive real numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}>0$. Then

$$
\begin{equation*}
\left(a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}\right)^{\frac{1}{p}} \geq a_{1} b_{1}-\sum_{i=2}^{n} a_{i} b_{i} \tag{1.6}
\end{equation*}
$$

The well-known Bellman inequality is stated in the following theorem [2] (see also [5]).
Theorem 1.7. Let $n$ be a positive integer with $n \geq 2$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}>0$. If $p \geq 1$ (or $p<0$ ), then

$$
\begin{equation*}
\left[\left(a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}\right)^{\frac{1}{p}}+\left(b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}\right)^{\frac{1}{p}}\right]^{p} \leq\left(a_{1}+b_{1}\right)^{p}-\sum_{i=2}^{n}\left(a_{i}+b_{i}\right)^{p} . \tag{1.7}
\end{equation*}
$$

If $0<p<1$, then the reverse inequality in (1.7) holds.
Based on the mathematical induction, it is easy to see that the following generalized Bellman inequality is true.

Theorem 1.8. Let $n$, $m$ be positive integers with $n \geq 2$, let $a_{r j}(r=1,2, \cdots, n ; j=1,2, \cdots, m)$ be positive numbers such that $a_{1 j}^{p}-\sum_{r=2}^{n} a_{r j}^{p}>0$. If $p \geq 1$ (or $p<0$ ), then

$$
\begin{equation*}
\left[\sum_{j=1}^{m}\left(a_{1 j}^{p}-\sum_{r=2}^{n} a_{r j}^{p}\right)^{\frac{1}{p}}\right]^{p} \geq\left(\sum_{j=1}^{m} a_{1 j}\right)^{p}-\sum_{r=2}^{n}\left(\sum_{j=1}^{m} a_{r j}\right)^{p} \tag{1.8}
\end{equation*}
$$

If $0<p<1$, then the reverse inequality in (1.8) holds.
Remark 1.9. The case $p \geq 1$ of Theorem 1.8 was given by Yang [13].
As is well-known, an important research subject in analyzing inequality is to convert an univariate into the monotonicity of functions. For example, Hu in 44 solved the elaboration problems of the OpialHua inequality by using the monotonicity of Hu's inequality. Tian 9 solved the elaboration problems of the Opial-Beesack inequality and Singh's inequality by using a new monotonicity of generalized Hölder's inequality. Tian in [8] gave a new monotonicity property of reversed Hu's inequality, and then obtained some new refinements of Hölder's inequalities by using the property. Moreover, Tian in [10] obtained some new refinements of generalized Hölder's inequalities by using the monotonicity of generalized Hölder's inequalities.

In [12], Vasić and Pečarić gave the following monotonicity property of inequalities (1.2) and (1.7).
Theorem 1.10. Let $n$ be a positive integer with $n \geq 2$, let $p, q \neq 0, \frac{1}{p}+\frac{1}{q}=1$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be nonnegative real numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}>0$. Let one denote

$$
P(n)=\left(a_{1}^{p}-\sum_{k=2}^{n} a_{k}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-\sum_{k=2}^{n} b_{k}^{q}\right)^{\frac{1}{q}}-\left(a_{1} b_{1}-\sum_{k=2}^{n} a_{k} b_{k}\right)
$$

If $p>1$, then

$$
P(n) \leq P(n-1)
$$

and if $p<1$ then the reverse inequality is valid.
Theorem 1.11. Let $n$ be a positive integer with $n \geq 2$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}>0$. Let one denote

$$
B(n)=\left(a_{1}^{p}-\sum_{k=2}^{n} a_{k}^{p}\right)^{\frac{1}{p}}+\left(b_{1}^{q}-\sum_{k=2}^{n} b_{k}^{q}\right)^{\frac{1}{q}}-\left(\left(a_{1}+b_{1}\right)^{p}-\sum_{k=2}^{n}\left(a_{k}+b_{k}\right)^{p}\right) .
$$

If $p>1($ or $<0)$ we have

$$
B(n) \leq B(n-1)
$$

and if $0<p<1$ then the reverse inequality is valid.
Stimulated by the works of Vasić and Pečarić [12], in this paper, using the method of Vasić and Pečarić [12], some similar properties of the above Aczél-type inequality and Bellman-type inequality are given, and then some new refinements of Aczél-type inequality and Bellman-type inequality are obtained.

## 2. Main results

Theorem 2.1. Let $n$, $m$ be positive integers with $n \geq 3$, let $\lambda_{1} \neq 0, \lambda_{j}<0(j=2,3, \cdots, m), \sum_{j=1}^{m} \frac{1}{\lambda_{j}} \leq 1$, and let $a_{r j}(r=1,2, \cdots, n ; j=1,2, \cdots, m)$ be positive numbers such that $a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}>0$ for $j=$ $1,2, \cdots, m$. Let one denote

$$
V_{n}=\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}}-\left(\prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j}\right) .
$$

Then

$$
\begin{equation*}
V_{n} \geq V_{n-1} . \tag{2.1}
\end{equation*}
$$

Proof. Denoting

$$
A_{j}=\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n-1} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}}, j=1,2, \cdots, m
$$

then

$$
\begin{equation*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}}=\prod_{j=1}^{m}\left(A_{j}^{\lambda_{j}}-a_{n j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} \tag{2.2}
\end{equation*}
$$

It is given that $A_{j}^{\lambda_{j}}-a_{n j}^{\lambda_{j}}>0$, therefore from Theorem 1.4 for $n=2$, on right-hand side of the above equation, we obtain

$$
\begin{equation*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} \geq \prod_{j=1}^{m} A_{j}-\prod_{j=1}^{m} a_{n j} \tag{2.3}
\end{equation*}
$$

that is

$$
\begin{equation*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} \geq \prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n-1} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}}-\prod_{j=1}^{m} a_{n j} . \tag{2.4}
\end{equation*}
$$

Thus, performing some simple computations immediately leads to the desired inequality. The proof of Theorem 2.1 is completed.

By the same method as in Theorem 2.1, but using Theorem 1.3 in place of Theorem 1.4, we can obtain the following Theorem.
Theorem 2.2. Let $n$, $m$ be positive integers with $n \geq 3$, let $\lambda_{j}>0, j=1,2, \cdots, m, \sum_{j=1}^{m} \frac{1}{\lambda_{j}} \geq 1$, and let $a_{r j}(r=1,2, \cdots, n ; j=1,2, \cdots, m)$ be positive numbers such that $a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}>0$ for $j=1,2, \cdots, m$. Let one denote

$$
\widetilde{V}_{n}=\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}}-\left(\prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j}\right) .
$$

Then

$$
\begin{equation*}
\widetilde{V}_{n} \leq \widetilde{V}_{n-1} \tag{2.5}
\end{equation*}
$$

Putting $m=2, \lambda_{1}=p \neq 0, \lambda_{2}=q<0, a_{r 1}=a_{r}, a_{r 2}=b_{r}(r=1,2, \cdots, n)$ in Theorem 2.1, we obtain the following result.

Corollary 2.3. Let $n$ be a positive integer with $n \geq 3$, let $p \neq 0, q<0, \frac{1}{p}+\frac{1}{q} \leq 1$, and let $a_{i}, b_{i}$ $(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}>0$. Let one denote

$$
V_{n}^{*}=\left(a_{1}^{p}-\sum_{r=2}^{n} a_{r}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-\sum_{r=2}^{n} b_{r}^{q}\right)^{\frac{1}{q}}-\left(a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}\right) .
$$

Then

$$
\begin{equation*}
V_{n}^{*} \geq V_{n-1}^{*} \tag{2.6}
\end{equation*}
$$

Similarly, putting $m=2, \lambda_{1}=p>0, \lambda_{2}=q>0, a_{r 1}=a_{r}, a_{r 2}=b_{r}(r=1,2, \cdots, n)$ in Theorem 2.2, we obtain the following Corollary.

Corollary 2.4. Let $n$ be a positive integer with $n \geq 3$, let $p>0, q>0, \frac{1}{p}+\frac{1}{q} \geq 1$, and let $a_{i}$, $b_{i}$ $(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}>0$. Let one denote

$$
\widetilde{V}_{n}^{*}=\left(a_{1}^{p}-\sum_{r=2}^{n} a_{r}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-\sum_{r=2}^{n} b_{r}^{q}\right)^{\frac{1}{q}}-\left(a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}\right)
$$

Then

$$
\begin{equation*}
\widetilde{V}_{n}^{*} \leq \widetilde{V}_{n-1}^{*} \tag{2.7}
\end{equation*}
$$

More particularly, if we set $p=q<0$ in Corollary 2.3, then we have the following property of reversed Aczél-Bjelica inequality (1.6).

Corollary 2.5. Under the assumptions of Corollary 2.3, and let $p=q<0$, we have

$$
\begin{equation*}
V_{n}^{*} \geq V_{n-1}^{*} \tag{2.8}
\end{equation*}
$$

Similarly, if we set $p=q>0$ in Corollary 2.4, then we have the following property of Aczél-Bjelica inequality (1.6).

Corollary 2.6. Under the assumptions of Corollary 2.4, and letting $p=q>0$, we have

$$
\begin{equation*}
\tilde{V}_{n}^{*} \leq \widetilde{V}_{n-1}^{*} \tag{2.9}
\end{equation*}
$$

From Theorem 2.1, we obtain a new refinement of generalized Aczél inequality (1.4) as follows.
Corollary 2.7. Under the assumptions of Theorem 2.1, we have

$$
\begin{align*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} & \geq \prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j}+V_{2}  \tag{2.10}\\
& \geq \prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j} \tag{2.11}
\end{align*}
$$

Proof. From Theorem 2.1, we find

$$
\begin{equation*}
V_{n} \geq V_{2} \geq 0 \tag{2.12}
\end{equation*}
$$

Rearranging the terms of 2.12 immediately leads to the desired inequality. This completes the proof.
Making similar technique as in the proof of Corollary 2.7, we get the following refinement of generalized Aczél inequality (1.3).

Corollary 2.8. Under the assumptions of Theorem 2.2, we have

$$
\begin{align*}
\prod_{j=1}^{m}\left(a_{1 j}^{\lambda_{j}}-\sum_{r=2}^{n} a_{r j}^{\lambda_{j}}\right)^{\frac{1}{\lambda_{j}}} & \leq \prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j}+\widetilde{V}_{2} \\
& \leq \prod_{j=1}^{m} a_{1 j}-\sum_{r=2}^{n} \prod_{j=1}^{m} a_{r j} \tag{2.13}
\end{align*}
$$

Similarly, we have the following refinements of Aczél-type inequality.

Corollary 2.9. Let $n$ be a positive integer with $n \geq 3$, let $p \neq 0, q<0, \frac{1}{p}+\frac{1}{q} \leq 1$, and let $a_{i}$, $b_{i}$ $(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}>0$. Then

$$
\begin{align*}
\left(a_{1}^{p}-\sum_{r=2}^{n} a_{r}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-\sum_{r=2}^{n} b_{r}^{q}\right)^{\frac{1}{q}} & \geq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}+V_{2}^{*} \\
& \geq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}, \tag{2.14}
\end{align*}
$$

where $V_{2}^{*}=\left(a_{1}^{p}-a_{2}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-b_{2}^{q}\right)^{\frac{1}{q}}-\left(a_{1} b_{1}-a_{2} b_{2}\right) \geq 0$.
Corollary 2.10. Let $n$ be a positive integer with $n \geq 3$, let $p>0, q>0, \frac{1}{p}+\frac{1}{q} \geq 1$, and let $a_{i}, b_{i}$ $(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{q}-\sum_{i=2}^{n} b_{i}^{q}>0$. Then

$$
\begin{align*}
\left(a_{1}^{p}-\sum_{r=2}^{n} a_{r}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-\sum_{r=2}^{n} b_{r}^{q}\right)^{\frac{1}{q}} & \leq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}+\widetilde{V}_{2}^{*} \\
& \leq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r} \tag{2.15}
\end{align*}
$$

where $\widetilde{V}_{2}^{*}=\left(a_{1}^{p}-a_{2}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{q}-b_{2}^{q}\right)^{\frac{1}{q}}-\left(a_{1} b_{1}-a_{2} b_{2}\right) \leq 0$.
Corollary 2.11. Let $n$ be a positive integer with $n \geq 3$, let $p<0$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}>0$. Then

$$
\begin{align*}
\left(a_{1}^{p}-\sum_{r=2}^{n} a_{r}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{p}-\sum_{r=2}^{n} b_{r}^{p}\right)^{\frac{1}{p}} & \geq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}+V_{2}^{*} \\
& \geq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}, \tag{2.16}
\end{align*}
$$

where $V_{2}^{*}=\left(a_{1}^{p}-a_{2}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{p}-b_{2}^{p}\right)^{\frac{1}{p}}-\left(a_{1} b_{1}-a_{2} b_{2}\right) \geq 0$.
Corollary 2.12. Let $n$ be a positive integer with $n \geq 3$, let $0<p \leq 2$, and let $a_{i}, b_{i}(i=1,2, \cdots, n)$ be positive numbers such that $a_{1}^{p}-\sum_{i=2}^{n} a_{i}^{p}>0$ and $b_{1}^{p}-\sum_{i=2}^{n} b_{i}^{p}>0$. Then

$$
\begin{align*}
\left(a_{1}^{p}-\sum_{r=2}^{n} a_{r}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{p}-\sum_{r=2}^{n} b_{r}^{p}\right)^{\frac{1}{p}} & \leq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}+\widetilde{V}_{2}^{*} \\
& \leq a_{1} b_{1}-\sum_{r=2}^{n} a_{r} b_{r}, \tag{2.17}
\end{align*}
$$

where $\widetilde{V}_{2}^{*}=\left(a_{1}^{p}-a_{2}^{p}\right)^{\frac{1}{p}}\left(b_{1}^{p}-b_{2}^{p}\right)^{\frac{1}{p}}-\left(a_{1} b_{1}-a_{2} b_{2}\right) \leq 0$.
Next, we give a new property of generalized Bellman inequality (1.8) as follows.
Theorem 2.13. Let $m$ and $n$ be positive integers with $n \geq 3$, let $a_{r j}(r=1,2, \cdots, n ; j=1,2, \cdots, m)$ be positive numbers such that $a_{1 j}^{p}-\sum_{r=2}^{n} a_{r j}^{p}>0$ for $j=1,2, \cdots, m$. Let one denote

$$
B_{n}=\left[\sum_{j=1}^{m}\left(a_{1 j}^{p}-\sum_{r=2}^{n} a_{r j}^{p}\right)^{\frac{1}{p}}\right]^{p}-\left[\left(\sum_{j=1}^{m} a_{1 j}\right)^{p}-\sum_{r=2}^{n}\left(\sum_{j=1}^{m} a_{r j}\right)^{p}\right] .
$$

If $p>1$ (or $p<0)$ we have

$$
\begin{equation*}
B_{n} \leq B_{n-1}, \tag{2.18}
\end{equation*}
$$

and if $0<p<1$ then the reverse inequality is valid.

Proof. Similar to the proof of Theorem 2.1 but using Theorem 1.8 in place of Theorem 1.4, we immediately obtain the desired results.

Finally, we give the following refinement of generalized Bellman inequality (1.8).
Corollary 2.14. Under the assumptions of Theorem 2.13. If $p>1$ (or $p<0$ ) we have

$$
\begin{align*}
{\left[\prod_{j=1}^{m}\left(a_{1 j}^{p}-\sum_{r=2}^{n} a_{r j}^{p}\right)^{\frac{1}{p}}\right]^{p} } & \leq\left(\sum_{j=1}^{m} a_{1 j}\right)^{p}-\sum_{r=2}^{n}\left(\sum_{j=1}^{m} a_{r j}\right)^{p}+B_{2} \\
& \leq\left(\sum_{j=1}^{m} a_{1 j}\right)^{p}-\sum_{r=2}^{n}\left(\sum_{j=1}^{m} a_{r j}\right)^{p} \tag{2.19}
\end{align*}
$$

and if $0<p<1$ then the reverse inequality is valid, where $B_{2} \leq 0$ for $p>1$ (or $p<0$ ), $B_{2} \geq 0$ for $0<p<1$.

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