

**739. A GENERALIZATION OF CHEBYSHEV INEQUALITY FOR
 CONVEX SEQUENCES OF ORDER k^***

Gradimir V. Milovanović and Igor Ž. Milovanović

In this paper, using the monotony of convex sequences of order $k (\geq 2)$, we will prove a generalization of CHEBYSHEV inequality (see [1] and [2]).

Let S_k be a set of all real sequences $a = (a_1, \dots, a_n)$ which are convex of order k ($1 < k < n$), i. e.

$$S_k = \left\{ a \mid \Delta^k a_m = \sum_{i=0}^k (-1)^i \binom{k}{i} a_{m+k-i} \geq 0 \quad (1 \leq m \leq n-k) \right\}.$$

Define the sequence $a^{(r)} = (a_1^{(r)}, \dots, a_n^{(r)})$ (r is a fixed positive integer) recursively by

$$a_m^{(r)} = \frac{1}{m} a_m^{(r-1)}, \quad a_m^{(1)} = a_m \quad \left(a_m^{(r)} = \frac{a_m}{m^{r-1}} \right).$$

Let $S_k^{(p)} = \{ a \mid a \in S_k \wedge \Delta^{k-i} a_i^{(i+1)} \geq 0 \quad (i = 1, \dots, p) \}$, where $p < k$.

The following results are proved in [3].

Theorem A. *The implication $a \in S_k^{(1)} \Rightarrow a^{(2)} \in S_{k-1}$ ($k \geq 2$) holds.*

Theorem B. *The implication $a \in S_k^{(k-1)} \Rightarrow a^{(k)} \in S_1$ ($k \geq 2$) holds.*

The following generalization of CHEBYSHEV inequality is proved in [4].

Theorem C. *If $a = (a_1, \dots, a_n)$ and $b = (b_1, \dots, b_n)$ are two real sequences such that*

$$\begin{aligned} 0 = a_1 \leq \dots \leq a_n, & \quad 0 = b_1 \leq \dots \leq b_n, \\ a_{i-1} - 2a_i + a_{i+1} \geq 0 & \quad (i = 2, \dots, n-1), \\ b_{i-1} - 2b_i + b_{i+1} \geq 0 & \end{aligned}$$

then the following inequality is valid

$$(1) \quad C_n(a, b; p) \geq C_{n-1}(a, b; p),$$

where

$$C_n(a, b; p) = \left(\sum_{i=1}^n p_i (i-1) \right)^2 \sum_{i=1}^n p_i a_i b_i - \sum_{i=1}^n p_i (i-1)^2 \sum_{i=1}^n p_i a_i \sum_{i=1}^n p_i b_i$$

and $p = (p_1, \dots, p_n)$ is a positive sequence.

* Presented by P. M. VASIĆ and I. B. LACKOVIĆ.

Ovaj rad je finansirala Republička Zajednica Nauke Srbije.

From the inequality (1), as shown in [4], we obtain directly the following inequality

$$(2) \quad \left(\sum_{i=1}^n p_i (i-1) \right)^2 \sum_{i=1}^n p_i a_i b_i \geq \sum_{i=1}^n p_i (i-1)^2 \sum_{i=1}^n p_i a_i \sum_{i=1}^n p_i b_i$$

representing a generalization of CHEBYSHEV inequality for convex sequences.

Using the properties of convex sequences of order $k (\geq 2)$ proved in Theorem A and B, we will prove the following result:

Theorem 1. Let $p = (p_1, \dots, p_n)$ be a positive sequence. If r positive sequences $a = (a_1, \dots, a_n)$, $b = (b_1, \dots, b_n), \dots, e = (e_1, \dots, e_n)$ belong to a set $S_k^{(k-1)}$ ($n \geq k$), then the inequality

$$(3) \quad \left(\sum_{i=1}^n p_i \right)^{r-1} \sum_{i=1}^n p_i a_i b_i \cdots e_i \geq N_{r,k} \sum_{i=1}^n p_i a_i \sum_{i=1}^n p_i b_i \cdots \sum_{i=1}^n p_i e_i$$

holds, where

$$N_{r,k} = \frac{\left(\sum_{i=1}^n p_i \right)^{r-1} \left(\sum_{i=1}^n p_i i^{r(k-1)} \right)}{\left(\sum_{i=1}^n p_i i^{k-1} \right)^r} \geq 1.$$

Proof. If in CHEBYSHEV inequality for r sequences

$$(4) \quad \left(\sum_{i=1}^n q_i \right)^{r-1} \sum_{i=1}^n q_i x_i y_i \cdots t_i \geq \sum_{i=1}^n q_i x_i \sum_{i=1}^n q_i y_i \cdots \sum_{i=1}^n q_i t_i$$

we substitute $r=2$, $q_i = p_i i^{k-1}$, $x_i = i^{(k-1)(r-1)}$, $y_i = \frac{a_i b_i \cdots e_i}{i^{r(k-1)}} (i=1, \dots, n)$, we will obtain

$$(5) \quad \sum_{i=1}^n p_i i^{k-1} \sum_{i=1}^n p_i a_i b_i \cdots e_i \geq \sum_{i=1}^n p_i i^{r(k-1)} \sum_{i=1}^n p_i \frac{a_i b_i \cdots e_i}{i^{(r-1)(k-1)}}.$$

With new substitutions $q_i = p_i i^{k-1}$, $x_i = \frac{a_i}{i^{k-1}}$, $y_i = \frac{b_i}{i^{k-1}}, \dots, t_i = \frac{e_i}{i^{k-1}} (i=1, \dots, n)$, the inequality (4) becomes

$$(6) \quad \left(\sum_{i=1}^n p_i i^{k-1} \right)^{r-1} \sum_{i=1}^n p_i \frac{a_i b_i \cdots e_i}{i^{(r-1)(k-1)}} \geq \sum_{i=1}^n p_i a_i \sum_{i=1}^n p_i b_i \cdots \sum_{i=1}^n p_i e_i.$$

From the inequalities (5) and (6), the inequality (3) follows.

Since the sequences $a = (a_1, \dots, a_n)$, $b = (b_1, \dots, b_n), \dots, e = (e_1, \dots, e_n)$ belong to the set $S_k^{(k-1)}$, then the sequences

$$a^{(k)} = \left(\frac{a_i}{i^{k-1}} \right), \quad b^{(k)} = \left(\frac{b_i}{i^{k-1}} \right), \quad \dots, \quad e^{(k)} = \left(\frac{e_i}{i^{k-1}} \right),$$

according to the Theorem A and B, are monotonically increasing sequences. This means that the introduced substitutions satisfy the conditions necessary for inequality (4).

Let us show that $N_{r,k}$, for fixed r , increases as the parameter k increases, i. e. inequality (3) becomes sharper as k increases.

Inequality

$$\left(\frac{\sum_{i=1}^n p_i a_i^r}{\sum_{i=1}^n p_i b_i^r} \right)^{1/r} \geq \left(\frac{\sum_{i=1}^n p_i a_i^s}{\sum_{i=1}^n p_i b_i^s} \right)^{1/s} \quad \left(\begin{array}{l} r \geq s, r, s \neq 0, \\ |r| < +\infty, |s| < +\infty \end{array} \right)$$

which holds if:

$$p_1 > 0, \dots, p_n > 0; a_1 > 0, \dots, a_n > 0, b_1 \geq \dots \geq b_n > 0, \frac{b_1}{a_1} \leq \dots \leq \frac{b_n}{a_n}$$

or

$$p_1 > 0, \dots, p_n > 0; a_1 > 0, \dots, a_n > 0, b_n \geq \dots \geq b_1 > 0, \frac{b_1}{a_1} \geq \dots \geq \frac{b_n}{a_n}$$

(see, e. g. [1], [5], [6]) for $s=1$, $a_i = i^{k-1}$, $b_i = i^{k-2}$ ($i=1, \dots, n$), becomes $N_{r,k} \geq N_{r,k-1}$, wherefrom we conclude that

$$N_{r,k} \geq N_{r,k-1} \geq \dots \geq N_{r,1} = 1.$$

Let us quote same corrolaries of the Theorem 1.

Corrolary 1. Let $a = (a_1, \dots, a_n)$, $b = (b_1, \dots, b_n)$ be positive convex sequences with the property $a_2 - a_1 \geq 0$, $b_2 - b_1 \geq 0$. Then, if $p = (p_1, \dots, p_n)$ is positive sequence, then the inequality

$$(7) \quad \left(\sum_{i=1}^n p_i i \right)^2 \sum_{i=1}^n p_i a_i b_i \geq \sum_{i=1}^n p_i i^2 \sum_{i=1}^n p_i a_i \sum_{i=1}^n p_i b_i,$$

holds.

This inequality is connected with inequality (2), and can be derived from the inequality (3) for $k=r=2$.

Corrolary 2. For $k=2$ and $p_i = 1$ ($i=1, \dots, n$) the inequality (3) becomes

$$(8) \quad \sum_{i=1}^n a_i b_i \dots e_i \geq M(r) \sum_{i=1}^n a_i \sum_{i=1}^n b_i \dots \sum_{i=1}^n e_i$$

where

$$M(r) = \frac{2^r \sum_{i=1}^n i^r}{n^r (n+1)^r}.$$

For instance

$$M(2) = \frac{2(2n+1)}{3n(n+1)}, \quad M(3) = \frac{2}{n(n+1)}, \quad M(4) = \frac{8(2n+1)(3n^2+3n-1)}{15n^3(n+1)^3}.$$

Since $\lim_{n \rightarrow +\infty} (n^{r-1} M(r)) = \frac{2^r}{r+1}$, applying boundary value ($n \rightarrow +\infty$) inequality (8) can be reduced to ANDERSSON inequality (see [1], [7]),

$$\int_0^1 f_1(x) \dots f_r(x) dx \geq \frac{2^r}{r+1} \int_0^1 f_1(x) dx \dots \int_0^1 f_r(x) dx.$$

REFERENCES

1. D. S. MITRINOVIĆ (In cooperation with P. M. VASIĆ): *Analytic inequalities*. Berlin—Heidelberg—New York, 1970.
2. D. S. MITRINOVIĆ and P. M. VASIĆ: *History variations and generalizations of the Čebyšev inequality and question of some priorities*. Univ. Beograd. Publ. Elektrotehn. Fak. Ser. Mat. Fiz. № 461—№ 497 (1974), 1—30.
3. I. Ž. MILOVANOVIĆ and G. V. MILOVANOVIĆ: *Some properties of convex sequences of order k* . (In prep.)
4. P. M. VASIĆ and R. Ž. ĐORĐEVIĆ: *Čebyšev inequality for convex sets*. Univ. Beograd. Publ. Elektrotehn. Fak. Ser. Mat. Fiz. № 412—№ 460 (1973), 17—20.
5. A. W. MARSALL, I. OLKIN, F. PROSCHAN: *Monotonicity of ratios of means and other applications of majorization*. In *Inequalities* edited by O. Shisha. New York—London 1967, 177—190.
6. P. M. VASIĆ and I. Ž. MILOVANOVIĆ: *On the ratio of means*. Univ. Beograd. Publ. Elektrotehn. Fak. Ser. Mat. Fiz. № 577—№ 598 (1977), 33—37.
7. B. J. ANDERSSON: *An inequality for convex functions*. Nordisk. Math. Tidssk. 6 (1958), 25—26.

Elektronski fakultet
18 000 Niš, Jugoslavija

**JEDNA GENERALIZACIJA ČEBIŠEVljeVE NEJEDNAKOSTI ZA
KONVEKSNE NIZOVE REDA k**

Gradimir V. Milovanović i Igor Ž. Milovanović

U ovom radu, koristeći se osobinama monotonosti nizova konveksnih reda k (≥ 2), dobijamo jednu generalizaciju Čebiševljeve nejednakosti. Ukazano je i na jedan integralni analogon.