SOME INEQUALITIES FOR PRODUCTS OF POWER SUMS

BRUCE REZNICK

We study the asymptotic behavior of the range of the ratio of products of power sums. For $x = (x_1, \ldots, x_n)$, define $M_p = M_p(x) = \sum x_i^p$. As two representative and explicit results, we show that the maximum and minimum of the function M_1M_3/M_2^2 are $\pm 3\sqrt{3}/16 n^{1/2} + 5/8 + \Theta(n^{-1/2})$ and that $n \ge M_1M_3/M_4 > -n/8$, where "1/8" is the best possible constant. We give readily computable, if less explicit, formulas of this kind for $M_{p_1}^{a_1} \cdots M_{p_r}^{a_r}/M_q^b$, $\sum a_i p_i = bq$. Applications to integral inequalities are discussed. Our results generalize the classical Hölder and Jensen inequalities. All proofs are elementary.

1. Introduction and background. In this paper I shall discuss some inequalities involving power sums which build upon, and generalize, the Hölder and Jensen inequalities. Since the proofs, although elementary, involve lengthy and cumbersome computation, I shall indicate the main results and spirit of the paper in this introduction.

For $x = (x_1, \dots, x_n) \in \mathbf{R}^n$ and p > 0 define

(1.1)
$$M_p(x) = \sum_{i=1}^n x_i^p;$$

we exclude the possibility that some x_i is negative in (1.1) when p is not integral and set $M_0(x) \equiv n$.

MAIN THEOREM (see (3.5) and (3.17)). Suppose

$$f(x) = M_{p_1}^{a_1}(x) \cdots M_{p_r}^{a_r}(x) / M_q^b(x),$$

where $\sum a_i p_i = bq$ and all parameters are positive. Let M denote the maximum value of f(M depends on n, the number of variables). Then there exist readily computable constants c_i so that $M = c_1 n^{c_2} + O(n^{c_3})$. The minimum, \overline{m} , defined when all parameters are integers, in many cases satisfies $\overline{m} = c_4 n^{c_2} + o(n^{c_2})$, where c_4 is not always readily computable.

Hölder's inequality (1.2) and Jensen's inequality (1.3) — see [3], p. 28 — state that for all x with $x_i \ge 0$ ($x \ge 0$),

(1.2)
$$M_p^a(x)M_r^c(x) \ge M_q^b(x)$$
 if $ap + cr = bq$ and $a, b, c, p, q, r \ge 0$