ON AN INEQUALITY FOR NONDECREASING SEQUENCES

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If (a_i) is a sequence of nonnegative real numbers, and if r and s are real numbers with 0 < r < s, then we have

(1)
$$\left(\sum_{i=1}^{n} a_i^r\right)^{1/r} \ge \left(\sum_{i=1}^{n} a_i^s\right)^{1/s},$$

and, under the additional assumption that (p_i) is a sequence of non-negative weights satisfying $\sum_{i=1}^{n} p_i \leq 1$, we obtain

(2)
$$\left(\sum_{i=1}^{n} p_{i} a_{i}^{r}\right)^{1/r} \leq \left(\sum_{i=1}^{n} p_{i} a_{i}^{s}\right)^{1/s}.$$

Proofs for these well-known inequalities can be found, for instance, in [1, pp. 26–28].

In 1976 M.S. Klamkin and D.J. Newman [2] established an interesting variant of (1) for nondecreasing sequences: If $0 = a_0 \le a_1 \le \cdots \le a_n$ with $a_i - a_{i-1} \le 1$ $(i = 1, \ldots, n)$ and s = 2r + 1 with $r \ge 1$, then

(3)
$$\left((r+1) \sum_{i=1}^{n} a_i^r \right)^{1/(r+1)} \ge \left((s+1) \sum_{i=1}^{n} a_i^s \right)^{1/(s+1)}.$$

In 1981 A. Meir [6] published a weighted version of (3) which can be considered as an inverse inequality of (2) for nondecreasing sequences: Let $0 = a_0 \le a_1 \le \cdots \le a_n$ and $0 \le p_0 \le p_1 \le \cdots \le p_n$ satisfying

(4)
$$a_i - a_{i-1} \le (p_i + p_{i-1})/2, \quad i = 1, \dots, n.$$

If $s \geq 2r + 1$ and $r \geq 1$, then

(5)
$$\left((r+1) \sum_{i=1}^{n} p_i a_i^r \right)^{1/(r+1)} \ge \left((s+1) \sum_{i=1}^{n} p_i a_i^s \right)^{1/(s+1)}.$$

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Meir remarked that a slightly modified version of (5) can be obtained if the assumption (4) will be replaced by

$$a_i - a_{i-1} \le p_i, \qquad i = 1, \dots, n.$$

Then

(6)
$$\left((r+1) \sum_{i=1}^{n-1} ((p_i + p_{i-1})/2) a_i^r \right)^{1/(r+1)}$$

$$\geq \left((s+1) \sum_{i=1}^{n-1} ((p_i + p_{i-1})/2) a_i^s \right)^{1/(s+1)}.$$

A refinement as well as an extension of (6) was given recently by G.V. Milovanović and I.Ž. Milovanović [7].

The aim of this note is to prove the following counterpart of Meir's result:

Theorem. Let $0 = a_0 \le a_1 \le \cdots \le a_n$ and $0 \le p_n \le p_{n-1} \le \cdots \le p_0$ satisfying $a_i - a_{i-1} \ge (p_i + p_{i-1})/2$, $i = 1, \ldots, n$.

If
$$0 \le r \le 1$$
 and $r \le s \le 2r + 1$, then

(7)
$$\left((r+1) \sum_{i=1}^{n} p_i a_i^r \right)^{1/(r+1)} \le \left((s+1) \sum_{i=1}^{n} p_i a_i^s \right)^{1/(s+1)}.$$

Proof. Let x and y be positive real numbers and let u and v be real numbers; we denote by E(u, v; x, y) the mean value family

$$E(u, v; x, y) = \left[\frac{v}{u} \frac{x^u - y^u}{x^v - y^v}\right]^{1/(u-v)}, \qquad x \neq y, u \neq v, uv \neq 0.$$

(Many remarkable properties of the function E were published by E.B. Leach and M.C. Sholander [3–5].)

Since E(u, v; x, y) is nondecreasing in u and v (see [3]), we conclude

$$E(r+1,1;a_i,a_{i-1}) \ge E(2r,r;a_i,a_{i-1})$$

which leads to

$$a_i^{r+1} - a_{i-1}^{r+1} \ge \frac{r+1}{2} (a_i - a_{i-1}) (a_i^r + a_{i-1}^r)$$

$$\ge \frac{r+1}{2} \frac{p_i + p_{i-1}}{2} (a_i^r + a_{i-1}^r)$$

$$\ge \frac{r+1}{2} (p_i a_i^r + p_{i-1} a_{i-1}^r), \qquad i = 1, \dots, n.$$

Let $1 \leq j \leq n$; after summing for $i = 1, \ldots, j$, we get

(8)
$$a_j^{r+1} \ge \frac{r+1}{2} (A_j + A_{j-1})$$

with $A_j = \sum_{i=1}^j p_i a_i^r$.

Let $1 \le t \le 2$; then we have

$$E(2,1;A_j,A_{j-1}) \ge E(t,1;A_j,A_{j-1})$$

which leads to

$$((A_i + A_{i-1})/2)^{t-1}t(A_i - A_{i-1}) \ge A_i^t - A_{i-1}^t$$

and

(9)
$$(r+1)^{t-1}((A_j+A_{j-1})/2)^{t-1}t(A_j-A_{j-1})$$

 $\geq (r+1)^{t-1}(A_j^t-A_{j-1}^t).$

From (8) and (9) we conclude

$$tp_{j}a_{j}^{(r+1)(t-1)+r} = a_{j}^{(r+1)(t-1)}t(A_{j} - A_{j-1})$$

$$\geq [((r+1)/2)(A_{j} + A_{j-1})]^{t-1}t(A_{j} - A_{j-1})$$

$$\geq (r+1)^{t-1}(A_{j}^{t} - A_{j-1}^{t}).$$

Setting t = (s+1)/(r+1) and summing for $j = 1, \ldots, n$, we obtain

$$\frac{s+1}{r+1} \sum_{j=1}^n p_j a_j^s \ge (r+1)^{(s-r)/(r+1)} \bigg(\sum_{i=1}^n p_i a_i^r\bigg)^{(s+1)/(r+1)}$$

which is equivalent to inequality (7).

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