

279. AN INEQUALITY OF REDHEFFER*

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0. In a very interesting paper [2] REDHEFFER gives a sharper form of the arithmetic-geometric inequality, inequality (6) below. In this note an inequality of RADO type, related to REDHEFFER'S inequality is given.

If $(d) = (d_1, d_2, \dots)$, $(q) = (q_1, q_2, \dots)$ are two sequences of positive numbers. The following notations will be used:

$$Q_n = \sum_{k=1}^n q_k, \quad A_n = A_n(d; q) = \frac{1}{Q_n} \sum_{k=1}^n d_k q_k,$$

$$G_n = G_n(d; q) = \left(\prod_{k=1}^n d_k^{q_k} \right)^{1/Q_n}, \quad \Gamma_n = A_n(G; q) = \frac{1}{Q_n} \sum_{k=1}^n G_k q_k.$$

The following inequalities are classical:

(1) $A_n \geq G_n$

with equality if and only if $a_1 = \dots = a_n$;

(2) $\left(1 - \frac{a}{b}\right)^b e^a < 1 \quad (0 < a < b)$

with equality if and only if $a = 0$.

1. **Theorem.** If $0 < tq_n < Q_n$, then

(3) $Q_n(A_n e^{-t} + t \Gamma_n - G_n) \geq Q_{n-1}(A_{n-1} e^{-t} + t \Gamma_{n-1} - G_{n-1})$

with equality if and only if $t = 0$ and $d_{n-1} = G_{n-1}$.

Proof 1. Put $x = d_n$ and let $f(x)$ denote the right hand side of (3); then

$$f(x) = (Q_{n-1} A_{n-1} + q_n x) e^{-t} + t Q_{n-1} \Gamma_{n-1} - Q_n \left(1 - \frac{q_n}{Q_n} t\right) G_{n-1}^{\frac{Q_{n-1}}{Q_n}} x^{\frac{q_n}{Q_n}}.$$

Simple calculations show f to have a single minimum at

$$x = x_0 = \left(\left(1 - \frac{q_n}{Q_n} t\right) e^t \right)^{Q_n / Q_{n-1}} G_{n-1},$$

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and that

$$f(x_0) = Q_{n-1} \left(A_{n-1} e^{-t} + t \Gamma_{n-1} - \left(1 - \frac{q_n}{Q_n} t \right)^{Q_n/Q_{n-1}} e^{q_n t/Q_{n-1}} G_{n-1} \right).$$

By (2), and the hypothesis on t ,

$$f(x_0) \geq Q_{n-1} (A_{n-1} e^{-t} + t \Gamma_{n-1} - G_{n-1}).$$

This completes the first proof of (3); the cases of equality are easily obtained.

Proof 2. Rewrite (3) as

$$(A_n e^{-t} + t \Gamma_n - G_n) - \frac{Q_{n-1}}{Q_n} (A_{n-1} e^{-t} + t \Gamma_{n-1} - G_{n-1}) \geq 0.$$

Easy calculations show that this last inequality is equivalent to

$$(4) \quad \frac{q_n}{Q_n} d_n e^{-t} + \frac{Q_{n-1}}{Q_n} G_{n-1} > \left(1 - \frac{q_n}{Q_n} \right) G_{n-1} \frac{Q_{n-1}/Q_n}{d_n^{q_n/Q_n}}.$$

By (1) the left-hand side of (4) is not less than

$$e^{-q_n t/Q_n} G_{n-1} \frac{Q_{n-1}/Q_n}{d_n^{q_n/Q_n}},$$

which by (2), and the hypothesis on t , is not less than the right-hand side of (4). This completes the second proof of (3), and again the cases of equality follow easily.

2. If $t=0$ the above theorem is an extension of RADO'S inequality considered elsewhere, [1]; in particular (3) implies (1).

If $q_1 = \dots = q_n = 1$ repeated applications of (3) shows that if $0 < t < 2$,

$$(5) \quad G_n < A e^{-t} + t \Gamma_n,$$

the inequality being strict unless $t=0$, and $d_1 = \dots = d_n$.

In [2] REDHEFFER shows that (5) holds for all $t \geq 0$, and by choosing the best value of t , given by $e^t = A_n/\Gamma_n$, deduces that

$$(6) \quad e A_n \geq \Gamma_n e^{A_n/\Gamma_n}.$$

By an inequality of CARLEMAN this best value of t is not less than 1, but since it may exceed 2, we cannot deduce (6) from (3).

B I B L I O G R A P H Y

- [1] P. S. BULLEN, *Some inequalities for symmetric means*, Pac. J. Math. **15**(1965), 47—54.
 [2] R. REDHEFFER, *Recurrent inequalities*, Proc. Lond. Math. Soc. (3) **17** (1967), 683—699.