

682. INEQUALITIES FOR DIVIDED DIFFERENCES*

Alexandru Lupuş

1. If $-\infty < a < b < +\infty$ and $f: [a, b] \rightarrow \mathbf{R}$ let us denote by $[x_0, x_1, \dots, x_n; f]$ the divided difference at the system of knots

$$(d): \quad a = x_0 < x_1 < \dots < x_{n-1} < x_n = b.$$

For $f \in C^{(n)}[a, b]$, $g \in C[a, b]$, $g > 0$ and $p \in (1, +\infty)$, we shall use the notation

$$\|f^{(n)}\|_p = \left(\frac{1}{b-a} \int_a^b |f^{(n)}(t)|^p dt \right)^{1/p} \quad \text{and} \quad \|f^{(n)}\|_{g,p} = \left(\int_a^b g(t) |f^{(n)}(t)|^p dt \right)^{1/p}.$$

Our aim is to find the best upper bound $K_n^* = K_n^*(d, g, p)$ in the inequality

$$|[a, x_1, \dots, x_{n-1}, b; f]| \leq K_n^* \|f^{(n)}\|_{g,p}, \quad n \geq 2.$$

2. Let us put $w(x) = w(x; d) = \prod_{j=0}^n (x - x_j)$ and

$$(1) \quad Q_n(t) = Q_n(t; d) = \frac{1}{(n-1)!} \sum_{i=0}^n \frac{(x_i - t)_+^{n-1}}{w'(x_i)}, \quad t \in [a, b],$$

where

$$(x-t)_+^{n-1} = \begin{cases} (x-t)^{n-1}, & a \leq t \leq x \leq b \\ 0, & a \leq x < t \leq b. \end{cases}$$

We first investigate the case $g=1$ and $p=2$.

Theorem 1. *If $f \in C^{(n)}[a, b]$ and $a < x_1 < \dots < x_{n-1} < b$, then*

$$(2) \quad |[a, x_1, \dots, x_{n-1}, b; f]| \leq K_n(d) \|f^{(n)}\|_2$$

where

$$(3) \quad K_n(d) = \left(\frac{(-1)^n (b-a)}{(2n-1)!} \sum_{k=0}^{n-1} \sum_{i=k+1}^n \frac{(x_i - x_k)^{2n-1}}{w'(x_i) \cdot w'(x_k)} \right)^{1/2}.$$

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If

$$(4) \quad f(t) = f_*(t) = C \sum_{i=0}^n \frac{(x_i - t)_+^{2n-1}}{w'(x_i)} + P_{n-1}(t),$$

P_{n-1} being an arbitrary polynomial of the degree $n-1$ and C a real constant, then in (2) holds the equality.

Proof. If $f \in C^{(n)}[a, b]$ then

$$f(x) = \sum_{k=0}^{n-1} \frac{f^{(k)}(a)}{k!} (x-a)^k + \int_a^x f^{(n)}(t) \frac{(x-t)^{n-1}}{(n-1)!} dt.$$

In other words

$$f(x) = P_{n-1}(x) + \int_a^b f^{(n)}(t) \frac{(x-t)_+^{n-1}}{(n-1)!} dt,$$

where P_{n-1} is a polynomial of the degree $n-1$.

Since $[a, x_1, \dots, x_{n-1}, b; P_{n-1}] = 0$ one obtains

$$(5) \quad [a, x_1, \dots, x_{n-1}, b; f] = \int_a^b f^{(n)}(t) Q_n(t) dt$$

where Q_n is defined as in (1) If in (4) $C = \frac{(-1)^n}{(2n-1)!}$, then $f_*^{(n)} = Q_n$. Therefore

(5) enables us to write

$$\begin{aligned} \int_a^b Q_n^2(t) dt &= [a, x_1, \dots, x_{n-1}, b; f_*] \\ &= \frac{(-1)^n}{(2n-1)!} \sum_{k=0}^{n-1} \sum_{i=0}^n \frac{(x_i - x_k)_+^{2n-1}}{w'(x_i) \cdot w'(x_k)} = \frac{1}{b-a} [K_n(d)]^2. \end{aligned}$$

According to (5)

$$\begin{aligned} |[a, x_1, \dots, x_{n-1}, b; f]| &\leq \left(\int_a^b Q_n^2(t) dt \right)^{1/2} \cdot \left(\int_a^b |f^{(n)}(t)|^2 dt \right)^{1/2} \\ &= K_n(d) \cdot \|f^{(n)}\|_2, \end{aligned}$$

with equality if and only if $f^{(n)}(t) = C_1 \cdot Q_n(t)$, where C_1 is a real constant.

Taking into account that $K_2(d) = 1/\sqrt{3}$, the following proposition is true:

Theorem 2. *if $f \in C^{(2)}[a, b]$ and $a < x < b$, then*

$$|[a, x, b; f]| \leq \frac{1}{\sqrt{3}} \|f''\|_2,$$

with equality if and only if f is given by

$$f(t) = \begin{cases} C \frac{(b-t)^3}{b-x} + C \frac{(t-x)^3(b-a)}{(b-x)(x-a)} + C_1 t + C_2, & t \in [a, x] \\ C \frac{(b-t)^3}{b-x} + C_1 t + C_2, & t \in (x, b] \end{cases},$$

where C, C_1, C_2 are arbitrary real constants.

This theorem is an extension of a result established by V. A. ZMOROVIČ [4] in the case $x = (a+b)/2$ (see also [1] and [3], page 300). Let us assume that $f(a) = f(b) = 0$. From the above theorem one finds the inequality

$$|f(x)| \leq \frac{(x-a)(b-x)}{\sqrt{3}} \|f''\|_2.$$

Taking into account that $(x-a)(b-x) \leq \frac{(b-a)^2}{4}$, $x \in [a, b]$, we obtain $|f(x)| \leq \frac{(b-a)^2}{4\sqrt{3}} \|f''\|_2$, $x \in [a, b]$. Therefore, with the notation $\|f\|_\infty = \max_{x \in [a, b]} |f(x)|$ we have proved the following

Theorem 3. *If $f \in C^{(2)}[a, b]$, $f(a) = f(b) = 0$, then*

$$\|f\|_\infty \leq \frac{(b-a)^2}{4\sqrt{3}} \|f''\|_2,$$

the equality case being valid for

$$f(t) = \begin{cases} c(t-a)^3 - \frac{3}{4}c(t-a)(b-a)^2, & t \in [a, (a+b)/2] \\ c(b-t)^3 - \frac{3}{4}c(b-t)(b-a)^2, & t \in ((a+b)/2, b], \end{cases}$$

where c is an arbitrary real constant.

Another particular case of the inequality (2) is the following: if the points $x_k \in (d)$ are equidistant, that is $x_k = a + \frac{k}{n}(b-a)$, $k = 0, 1, \dots, n$ then

$$[a, x_1, \dots, x_{n-1}, b; f] = \frac{n^n}{n!(b-a)^n} \Delta^n f(a)$$

where $\Delta^n f(a) = \sum_{k=0}^n (-1)^{n-k} \binom{n}{k} f\left(a + \frac{k}{n}(b-a)\right)$. From theorem 1 one finds the following proposition

Theorem 4. $f \in C^{(n)}[a, b]$, then

$$|\Delta^n f(a)| \leq (b-a)^n \cdot C_n^* \|f^{(n)}\|_2$$

where

$$C_n^* = \frac{1}{n^{n-1}} \left(2 \sum_{k=1}^n \frac{(-1)^{n-k} k^{2n-1}}{(n+k)! (n-k)!} \right)^{\frac{1}{2}}.$$

Moreover

$$C_2^* = \frac{1}{\sqrt{12}}, \quad C_3^* = \frac{1}{18} \sqrt{\frac{11}{15}}, \quad C_4^* = \frac{1}{384} \sqrt{\frac{151}{35}}, \quad C_5^* = \frac{1}{45\,000} \sqrt{\frac{15\,619}{35}}.$$

In order to find this form of the constant C_n^* we note that the following equality

$$\sum_{k=0}^{n-1} \sum_{i=k+1}^n (-1)^{i+k} \binom{n}{i} \binom{n}{k} (i-k)^{2n-1} = \sum_{k=1}^n \binom{2n}{n-k} (-1)^k k^{2n-1}$$

is true.

3. Let $p > 1$ and $Q_n(t) = Q_n(t;d)$ be defined as in (1). Taking into account that $Q_n \geq 0$ (see [2]) let us denote

$$(6) \quad K_n^* = K_n^*(d, g, p) = \left(\int_a^b \frac{[Q_n(t)]^{p/(p-1)}}{[g(t)]^{1/(p-1)}} dt \right)^{(p-1)/p}$$

where $g \in C[a, b]$ is a positive function. By means of HÖLDER'S inequality, from (5) we obtain

$$\begin{aligned} |[a, x_1, \dots, x_{n-1}, b]| &\leq \int_a^b |f^{(n)}(t)| [g(t)]^{1/p} \cdot \frac{Q_n(t)}{[g(t)]^{1/p}} dt \\ &\leq \|f^{(n)}\|_{g,p} \left(\int_a^b \frac{[Q_n(t)]^q}{[g(t)]^{q/p}} dt \right)^{1/q}, \quad \frac{1}{p} + \frac{1}{q} = 1. \end{aligned}$$

Therefore the following result is true:

Theorem 5. If $f \in C^{(n)}[a, b]$ and $(d): a < x_1 < \dots < x_{k-1} < b$ is an arbitrary sistem of knots, then

$$(7) \quad |[a, x_1, \dots, x_{n-1}, b; f]| \leq K_n^* \|f^{(n)}\|_{g,p}$$

where K_n^* is defined in (6). If the function f verifies

$$f^{(n)}(t) = C \left(\frac{Q_n(t;d)}{g(t)} \right)^{1/(p-1)},$$

then in (7) holds the equality.

The case $n=2$, $x_1 = \frac{1}{2}(a+b)$ was investigated by R. Ž. ĐORĐEVIĆ and G. V. MILOVANOVIĆ [1].

Using the fact that for $g=1$

$$K_2^*(d, 1, p) = \frac{1}{(b-a)^{1/p}} \left(\frac{p-1}{2p-1} \right)^{\frac{p-1}{p}}$$

we obtain the following particular case:

Theorem 6. If $f \in C^{(2)}[a, b]$ and $a < x < b$, $p > 1$, then

$$(8) \quad |[a, x, b; f]| \leq \left(\frac{p-1}{2p-1}\right)^{\frac{p-1}{p}} \cdot \|f''\|_p,$$

with equality for

$$f(t) = \begin{cases} C \left(\frac{(t-a)^{2p-1}}{x-a}\right)^{\frac{1}{p-1}} + C_1 t + C_2, & a \leq t \leq x \\ C \left(\frac{(b-t)^{2p-1}}{b-x}\right)^{\frac{1}{p-1}} + C_1 t + C_2 + C(b-a) \left(2t - a - b + \frac{t-x}{p-1}\right), & x < t \leq b. \end{cases}$$

If f is an element from $C^{(2)}[a, b]$ with $f(a) = f(b) = 0$, then (8) furnishes us

$$|f(x)| \leq (x-a)(b-x) \left(\frac{p-1}{2p-1}\right)^{\frac{p-1}{p}} \|f''\|_p \leq \frac{(b-a)^2}{4} \left(\frac{p-1}{2p-1}\right)^{\frac{p-1}{p}} \|f''\|_p.$$

This delivers

Theorem 7. If $f \in C^{(2)}[a, b]$, $f(a) = f(b) = 0$, then

$$\|f\|_{\infty} \leq \frac{(b-a)^2}{4} \left(\frac{p-1}{2p-1}\right)^{\frac{p-1}{p}} \cdot \|f''\|_p$$

with equality for

$$f(t) = C \begin{cases} \left(\frac{2}{b-a}\right)^{\frac{1}{p-1}} (t-a)^{\frac{2p-1}{p-1}} - (t-a)(b-a) \frac{2p-1}{2(p-1)}, & a \leq t \leq \frac{a+b}{2} \\ \left(\frac{2}{b-a}\right)^{\frac{1}{p-1}} (b-t)^{\frac{2p-1}{p-1}} - (b-t)(b-a) \frac{2p-1}{2(p-1)}, & \frac{a+b}{2} < t \leq b. \end{cases}$$

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Facultatea de mecanică
Str. I. Rătiu nr. 7
2400 SIBIU
R. S. România

NEJEDNAKOSTI ZA DEONE RAZLIKE |

A. Lupas

Predmet ovog rada su najbolje moguće nejednakosti za deone razlike. Dobijeni rezultati dati su u obliku teorema 1—6.