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AN OLD INEQUALITY REDISCOVERED BY WILF

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This short note contains the history of inequality (1), which seems to be due to serbian mathematician M. Petrović. This history shows once more that the rediscovery of a forgotten fact can initiate a discovery of new results.

Theorem 1. Let α be a real number and let $0 < \theta < \pi/2$. If z_1, \ldots, z_n are complex numbers such that

$$\alpha - \theta \leqslant \arg z_v \leqslant \alpha + \theta$$
 $(v = 1, \ldots, n),$

then

(1)
$$\left|\sum_{\nu=1}^{n} z_{\nu}\right| \geqslant (\cos \theta) \sum_{\nu=1}^{n} |z_{\nu}|.$$

Proof. We have

$$\left| \sum_{\nu=1}^{n} z_{\nu} \right| = \left| e^{-i\alpha} \sum_{\nu=1}^{n} z_{\nu} \right| \geqslant \operatorname{Re} \left(e^{-i\alpha} \sum_{\nu=1}^{n} z_{\nu} \right)$$

$$= \sum_{\nu=1}^{n} |z_{\nu}| \cos \left(-\alpha + \arg z_{\nu} \right) \geqslant (\cos \theta) \sum_{\nu=1}^{n} |z_{\nu}|.$$

This proof is due to D. Ž. Đoković.

Inequality (1) is a complementary triangle inequality. It is difficult to say where it appears for the first time in the literature. We have found that the special case $\alpha = \theta = \pi/4$ was proved by M. Petrovitch [1] in 1917. The general case of this inequality appears in a later paper [2] of M. Petrovitch. He also applied (1) to derive some inequalities for integrals. Inequality (1) can be found also in Karamata's book [3] (p. 300-301). In [3] one can find the following proposition:

Theorem 2. If f is a complex-valued integrable function defined in the interval $a \le x \le b$ and

$$-\theta \leqslant \arg f(x) \leqslant +\theta \qquad \left(0 < \theta < \frac{\pi}{2}\right),$$

then

$$\left| \int_{a}^{b} f(x) \, \mathrm{d}x \right| \geqslant (\cos \theta) \cdot \int_{a}^{b} |f(x)| \, \mathrm{d}x.$$

Karamata has also published inequality (1) in his another book [4], (p. 155).

Old inequality (1) has been rediscovered by Wilf [5] in 1963. The generalization of (1) to Hilbert and Banach spaces has been given recently by Diaz and Metcalf [6]. We quote their theorems holding in any Hilbert space H:

Theorem 3. Let a be a unit vector in H. Suppose the vectors x_1, \ldots, x_n , satisfy

$$0 \leqslant r \leqslant \frac{\operatorname{Re}(x_i, a)}{|x_i|} \qquad (i = 1, \ldots, n),$$

whenever $x_i \neq 0$. Then

$$r(|x_1|+\cdots+|x_n|) \leqslant |x_1+\cdots+x_n|,$$

where equality holds if and only if

$$x_1 + \cdots + x_n = r(|x_1 + \cdots + |x_n|) a.$$

Theorem 4. Let a_1, \ldots, a_m be orthonormal vectors in H. Suppose the vectors x_1, \ldots, x_n satisfy

$$0 \leqslant r_k \leqslant \frac{\operatorname{Re}(x_i, a_k)}{|x_i|} \qquad (i = 1, \ldots, n; \ k = 1, \ldots, m),$$

whenever $x_i \neq 0$. Then

$$(r_1^2 + \cdots + r_m^2)^{1/2} (|x_1| + \cdots + |x_n|) \leq |x_1 + \cdots + x_n|,$$

where equality holds if and only if

$$x_1 + \cdots + x_n = (|x_1| + \cdots + |x_n|) (r_1 a_1 + \cdots + r_m a_m).$$

The following variant of (1) for $\theta = \pi/2$ appears in Marden [7] (p. 1): If each complex number z_{ν} ($\nu = 1, \ldots, n$) has the properties that $z_{\nu} \neq 0$ and

$$\alpha \leqslant \arg z_{\nu} < \alpha + \pi$$

then their sum $z_1 + \cdots + z_n$ cannot vanish.

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See also:

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