

249. AN INEQUALITY DUE TO HENRICI\*

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1. The main purpose of this note is to show that an inequality due to P. HENRICI, [7, (5)] and several generalisations due to MITRINOVIĆ and VASIĆ, [7], are consequences of a general inequality obtained in [4]. First we give a more general form of the main result in [4]; the generalisation consists of allowing different weights in the means involved.

In what follows  $b = \{b_1, b_2, \dots\}$ ,  $p = \{p_1, p_2, \dots\}$ , and  $q = \{q_1, q_2, \dots\}$  will be sequences of positive numbers; write  $Q_n = \sum_{k=1}^n q_k$ . Functions will always mean real valued functions of a real variable. If  $f$  is a function  $a = \{a_1, a_2, \dots\}$  any sequence of real numbers then  $f(a)$  will denote the sequence  $\{f(a_1), f(a_2), \dots\}$ . The following notations are standard;

$$M_n^{[r]}(a; q) = \left( \frac{1}{Q_n} \sum_{k=1}^n q_k a_k^r \right)^{1/r}, \quad r \neq 0, \quad |r| < \infty,$$

$$A_n(a; q) = M_n^{[1]}(a; q),$$

$$G_n(a; q) = \left( \prod_{k=1}^n a_k^{q_k} \right)^{1/Q_n} = M_n^{[0]}(a; q).$$

If possible  $a$  is allowed to take negative or zero values; this is essential as we wish to apply our main result to sequences of the form  $f(a)$  which may not be positive even if  $a$  is.

2. **Theorem 1.** *Let  $F, G$  be two functions such (a)  $F$  is strictly monotonic, (b)  $G$  is concave, (c)  $G \circ F$  is convex, then*

$$(1) \quad Q_n \left\{ G(A_n(a; q)) - G \circ F \left( \frac{q_{n+1} Q_n}{p_{n+1} Q_n} A_n(F^{-1}(a); p) \right) \right\} \\ \leq Q_{n+1} \left\{ G(A_{n+1}(a; q)) - G \circ F \left( \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} A_{n+1}(F^{-1}(a); p) \right) \right\}.$$

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Further if  $G$  is strictly concave and  $G \circ F$  strictly convex then inequality (1) is strict unless

$$(i) \quad G_{n+1} = A_n(a; q),$$

$$(ii) \quad G_{n+1} = F\left(\frac{q_{n+1}P_n}{p_{n+1}Q_n} A_n(F^{-1}(a); p)\right).$$

If  $G$  is a linear and  $G \circ F$  is strictly convex then inequality (1) is strict unless (ii) holds; whereas if  $G$  is strictly concave and  $G \circ F$  is linear, inequality (1) is strict unless (i) holds. If convex and concave are interchanged the inequality (1) is reversed.

**Proof.** Since the proof is essentially the same as the proof of Theorem 2 in [4] only a few details will be given.

If  $B_n = \frac{q_{n+1}P_n}{p_{n+1}Q_n} A_n(F^{-1}(a); p)$  and  $B_{n+1} = \frac{q_{n+1}P_{n+1}}{p_{n+1}Q_{n+1}} A_{n+1}(F^{-1}(a); p)$  then it is easily seen that

$$(2) \quad Q_n(B_n - F^{-1}(a_{n+1})) = Q_{n+1}(B_{n+1} - F^{-1}(a_{n+1})).$$

Further the difference between the righthand side and the lefthand side of (1) is equal to

$$(3) \quad Q_{n+1}G(A_{n+1}(a; q)) - Q_nG(A_n(a; q)) - Q_{n+1}G \cdot F(B_{n+1}) + Q_nG \cdot F(B_n).$$

Since (2), and (3) are identical to the first two lines of the proof of Theorem 2, [4], the rest follows as in that paper.

**Remark.** By saying a function is linear we mean that it is both convex and concave.

**Corollary 2.** If  $F$  is strictly monotonic and convex then

$$(4) \quad Q_n \left\{ A_n(F(a); q) - F\left(\frac{q_{n+1}P_n}{p_{n+1}Q_n} A_n(a; p)\right) \right\} \\ \leq Q_{n+1} \left\{ A_{n+1}(F(a); q) - F\left(\frac{q_{n+1}P_{n+1}}{p_{n+1}Q_{n+1}} A_{n+1}(a; p)\right) \right\},$$

and if  $F$  is strictly concave then inequality (4) is strict unless  $a_{n+1} = \frac{q_{n+1}P_n}{p_{n+1}Q_n} A_n(a; p)$ .

If convex is replaced by concave inequality (4) is reversed.

In particular we have

$$(5) \quad (a) \quad Q_n \{ A_n(b; q) - G_n(b; p)^{q_{n+1}P_n/p_{n+1}Q_n} \} \\ \leq Q_{n+1} \{ A_{n+1}(b; q) - G_{n+1}(b; p)^{q_{n+1}P_{n+1}/p_{n+1}Q_{n+1}} \},$$

with equality only when  $b_{n+1}^{p_{n+1}/q_{n+1}} = (G_n(b; p))^{p_n/q_n}$ ;

$$(6) \quad (b) \quad \left(\frac{A_n(b; p)P_n}{G_n(b; q)Q_n}\right)^{q_n} \leq \left(\frac{q_{n+1}}{p_{n+1}}\right)^{q_{n+1}} \left(\frac{A_{n+1}(b; p)P_{n+1}}{G_{n+1}(b; q)Q_{n+1}}\right)^{q_{n+1}},$$

with equality only when  $b_{n+1} = \frac{q_{n+1}P_n}{p_{n+1}Q_n} A_n(b; p)$ ,

(c) if  $\frac{r}{s} > 1$  or  $\frac{r}{s} < 0$  then

$$(7) \quad Q_n \left\{ (M_n^{[r]}(b; q))^r - \left( \frac{q_{n+1} P_n}{p_{n+1} Q_n} \right)^{r/s} (M_n^{[s]}(b; p))^r \right\} \\ \leq Q_{n+1} \left\{ (M_{n+1}^{[r]}(b; q))^r - \left( \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} \right)^{r/s} (M_{n+1}^{[s]}(b; p))^r \right\},$$

with equality only when  $r=s$ ,  $r=0$  or neither of these hold and

$$b_{n+1} = \frac{q_{n+1} P_n}{p_{n+1} Q_n} M_n^{[s]}(b; p).$$

**Proof.** If Theorem 1 is applied with  $G=1$  and the sequence  $F^{-1}(a)$ , inequality (1) reduces to inequality (5) and the cases of equality are those of the second possibility in Theorem 1.

(a) follows by taking  $F(x) = e^x$  and using the sequence  $a = \log b$ .

For (b) take  $F(x) = \log x$  and  $a = b$ .

Finally if  $F(x) = x^{r/s}$ ,  $a = b^s$  then we get (c).

**Remarks.** Inequality (4) generalises an inequality in [4], and so is a generalisation of results in [8]. Inequalities (5) and (6) are just (2.1) of [1] and (1.2) of [1], or (2.2) of [3], respectively, where different proofs are given; inequality (6) is due to MITRINOVIĆ and VASIĆ, [5]. Finally (c) is the case  $\lambda=1$  of (3.1) in [2], which is due to MITRINOVIĆ and VASIĆ, [6].

**Corollary 3.** If  $G$  is strictly monotonic and concave then

$$(8) \quad Q_n \left\{ G(A_n(a; q)) - \frac{q_{n+1} P_n}{p_{n+1} Q_n} A_n(G(a; p)) \right\} \\ \leq Q_{n+1} \left\{ G(A_{n+1}(a; q)) - \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} A_{n+1}(G(a; p)) \right\};$$

and if  $G$  is strictly concave then inequality (8) is strict unless  $G_{n+1} = A_n(a; q)$ . If concave is replaced by convex inequality (8) is reversed.

In particular we have

$$(9) \quad (a) \quad \frac{(A_n(b; q))^{q_n/q_{n+1}}}{(G_n(b; p))^{p_n/p_{n+1}}} \leq \frac{(A_{n+1}(b; q))^{q_{n+1}/q_{n+1}}}{(G_{n+1}(b; p))^{p_{n+1}/p_{n+1}}},$$

with equality only when  $a_{n+1} = A_n(a; q)$ ;

$$(10) \quad (b) \quad Q_n \left\{ \frac{q_{n+1} P_n}{p_{n+1} Q_n} A_n(b; p) - G_n(b; q) \right\} \\ \leq Q_{n+1} \left\{ \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} A_{n+1}(b; p) - G_{n+1}(b; q) \right\},$$

with equality only when  $b_{n+1} = G_n(b; q)$ ;

(c) if  $r/s < 1$ , then

$$(11) \quad Q_n \left\{ (M_n^{[s]}(b; q))^s - \frac{q_{n+1} P_n}{p_{n+1} Q_n} (M_n^{[r]}(b; p))^s \right\} \\ < Q_{n+1} \left\{ (M_{n+1}^{[s]}(b; q))^s - \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} (M_{n+1}^{[r]}(b; p))^s \right\},$$

with equality only if  $r=s$  or  $r \neq s$  and  $b_{n+1} = M_n^{[r]}(b; p)$ .

**Proof.** Take, in Theorem 1,  $G \circ F = 1$ , then inequality (1) reduces to inequality (8) and the cases of equality are those of the third possibility in Theorem 1.

(a) then follows by taking  $G(x) = \log x$ , and  $a = b$ .

For (b) take  $G(x) = e^x$  and  $a = \log b$ , and for (c) let  $a = b^s$ ,  $G(x) = x^{r/s}$ .

**Remarks.** Again, inequality (8) generalises one in [4], and so also one in [8]. Inequality (9) is the case  $\lambda = 0$  of Theorem 5 in [1]. (There are two misprints in this theorem; firstly we should have  $\lambda \geq 0$  and secondly the case of equality should read  $A_{n-1}(a; q) = a_n + \lambda$ .) Inequality (10) is the case  $\lambda = 1$  of Theorem 4 of [1] and is due to MITRINOVIĆ and VASIĆ, [6]. (There is a misprint in Theorem 4 of [1]; the case of equality should read  $\lambda G_{n-1}(a; p) = a_n$ .) Finally inequality (11) is the case  $\lambda = 1$  of Theorem 4 of [2] and is due to MITRINOVIĆ and VASIĆ, [6].

The inequalities above derive from (1) by only allowing one non-trivial function to occur; there are many generalisations if we allow two functions in (1). Thus if  $G(x) = x^\mu$ ,  $G \circ F(x) = x^\lambda$ ,  $0 < \mu < 1$ ,  $\lambda \geq 1$  or  $\lambda < 1$  and if we put  $a = b^\nu$ ,  $\nu \neq 0$  we get from (1) that

$$(12) \quad Q_n \left\{ (M_n^{[\nu]}(b; q))^{\mu\nu} - \left( \frac{q_{n+1} P_n}{p_{n+1} Q_n} \right)^\lambda \left( M_n^{\left[ \frac{\mu\nu}{\lambda} \right]}(b; p) \right)^{\mu\nu} \right\} \\ < Q_{n+1} \left\{ (M_{n+1}^{[\nu]}(b; q))^{\mu\nu} - \left( \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} \right)^\lambda \left( M_{n+1}^{\left[ \frac{\mu\nu}{\lambda} \right]}(b; p) \right)^{\mu\nu} \right\},$$

with equality occurring as follows; (a) if  $\mu \neq 0, 1$ ,  $\lambda \neq 1$  then inequality (12) is strict unless

$$(i) \quad b_{n+1} = M_n^{[\nu]}(b; q) \quad \text{and} \quad (ii) \quad b_{n+1} = \left( \frac{q_{n+1} P_n}{p_{n+1} Q_n} \right)^{\frac{\lambda}{\mu\nu}} M_n^{\left[ \frac{\mu\nu}{\lambda} \right]}(b; p);$$

(b) if  $\mu = 0$  or  $1$ ,  $\lambda \neq 1$  then inequality (12) is strict unless (ii) holds; (c) if  $\mu \neq 0, 1$ ,  $\lambda = 1$  then inequality (12) is strict unless (i) holds.

If  $\lambda = 1$  this inequality (12) reduces to (11) and is typical of many possible generalisations of the inequalities (5)–(7), (9)–(11) that can be derived from Theorem 1.

**3. Corollary 4.** If  $b_{n+1} \geq 1$  and  $G_n(b; p) \geq 1$  then

$$(13) \quad \left\{ \frac{\sum_{k=1}^n \frac{q_k}{1+b_k} \frac{Q_n}{\frac{q_{n+1} P_n}{p_{n+1} Q_n}}}{1 + (G_n(b; p))^{\frac{q_{n+1} P_n}{p_{n+1} Q_n}}} \right\} < \left\{ \frac{\sum_{k=1}^{n+1} \frac{q_k}{1+b_k} \frac{Q_n}{\frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}}} \right\},$$

with equality iff  $b_{n+1} = (G_n(b; p))^{\frac{q_{n+1}P_n}{p_{n+1}Q_n}}$ . In particular if  $b_k > 1$ ,  $1 < k < n$ ,

$$(14) \quad \sum_{k=1}^n \frac{q_k}{1+b_k} \geq \frac{Q_n}{1+(G_n(b; p))^{\frac{q_n P_n}{p_n Q_n}}} + \frac{q_1 (b_1^{\frac{p_1 q_n}{p_1 q_1}} - b_1)}{p_1 q_n (1+b_1)(1+b_1^{\frac{p_n q_1}{p_1 q_n}})}$$

**Proof.** Apply Theorem 1 to the sequence  $a=f(b)$ , with  $G=1$ ,  $F=f \circ g$  where  $f(x) = 1/(1+x)$  and  $g(x) = e^x$ . Then if  $x \geq 0$ ,  $F$  is strictly convex and Theorem 1 can be applied provided the function  $G \circ F$  is only used in this range in the proof of Theorem 1 (i.e. if  $B_n, B_{n+1}$  and  $a_{n+1}$  are non-negative).

**Remarks.** Inequality (13) is a generalisation of Proposition 2 of [7] and inequality (14) is a generalisation of HENRICI's inequality, [7, Proposition 3].

**Corollary 5.** If  $r, s \neq 0$ ,  $s/r \geq 1$ ,  $b_{n+1}^s \geq \frac{s-r}{s+r} \left( \frac{q_{n+1}P_n}{p_{n+1}Q_n} \right)^{s/r} (M_n^{[r]}(b; p))^s \geq \frac{s-r}{s+r}$ ,

then

$$(15) \quad \left\{ \frac{\sum_{k=1}^n \frac{q_k}{1+b_k^s} \frac{Q_n}{1+\left(\frac{q_{n+1}P_n}{p_{n+1}Q_n}\right)^{s/r} (M_n^{[r]}(b; p))^s}}{\sum_{k=1}^{n+1} \frac{q_k}{1+b_k^s} \frac{Q_{n+1}}{1+\left(\frac{q_{n+1}P_{n+1}}{p_{n+1}Q_{n+1}}\right)^{s/r} (M_{n+1}^{[r]}(b; p))^s}} \right\}$$

with equality iff  $b_{n+1} = \frac{q_{n+1}P_n}{p_{n+1}Q_n} M_n^{[r]}(b; p)$ . In particular if  $b_k^s \geq \frac{s-r}{s+r}$ ,  $1 < k < n$ ,

$$(16) \quad \sum_{k=1}^n \frac{q_k}{1+b_k^s} \geq \frac{Q_n}{1+\left(\frac{q_n P_n}{p_n Q_n}\right)^{s/r} (M_n^{[r]}(b; p))^s} + \frac{q_1}{1+b_1^s} \frac{q_1}{1+\left(\frac{q_n p_1}{p_n q_1}\right)^{s/r} b_1^s}$$

**Proof.** The same as Corollary 4 but with  $f(x) = \frac{1}{1+x^s}$ ,  $g(x) = x^{\frac{1}{r}}$ .

In particular if  $p_k = q_k = 1$ ,  $1 < k < n$ , (16) reduces to

$$(17) \quad \sum_{k=1}^n \frac{1}{1+b_k^s} > \frac{n}{1+(M_n^{[r]}(b))^s},$$

an inequality similar to HENRICI's inequality.

A simple direct proof of HENRICI's inequality and of (17) can be given as follows.

**Theorem 6.** If  $f(x) = 1/(1+a(x))$  is convex for  $x$  in the set  $E$ ,  $a > 0$ , then

$$(18) \quad \sum_{k=1}^n \frac{q_k}{1+\alpha(a_k)} \frac{Q_n}{1+\alpha\left(\frac{q_{n+1}P_n}{p_{n+1}Q_n} A_n(a; p)\right)} < \sum_{k=1}^{n+1} \frac{q_k}{1+\alpha(a_k)} \frac{Q_{n+1}}{1+\alpha\left(\frac{q_{n+1}P_{n+1}}{p_{n+1}Q_{n+1}} A_{n+1}(a; p)\right)}$$

provided  $a_{n+1}$ ,  $B_n$  and  $B_{n+1}$  are in the set  $E$ . (Here  $B_n, B_{n+1}$  are as in Theorem 1 with  $F=1$ .)

**Proof.** Simple calculations show that (18) is equivalent to

$$(19) \quad \frac{q_{n+1}}{Q_{n+1}} \frac{1}{1 + \alpha(a_{n+1})} + \frac{Q_n}{Q_{n+1}} \frac{1}{1 + \alpha(B_n)} \geq \frac{1}{1 + \alpha(B_{n+1})}.$$

But (19) is immediate from the convexity of  $f$ , provided  $a_{n+1}$ ,  $B_n$ ,  $B_{n+1}$  are in  $E$ .

Particular choices of  $\alpha$  will give inequalities (13) and (15); and of course inequality (18) can be deduced from Theorem 1.

4. Theorem 1 can be generalised further as follows; if  $\lambda$  is any real number then

$$(20) \quad Q_n \left\{ G(A_n(a; q)) - G \circ F \left( \frac{q_{n+1} P_n}{p_{n+1} Q_n} A_n(F^{-1}(a); p) + \lambda \frac{Q_{n+1}}{Q_n} \right) \right\} \\ \leq Q_{n+1} \left\{ G(A_{n+1}(a; q)) - G \circ F \left( \frac{q_{n+1} P_{n+1}}{p_{n+1} Q_{n+1}} A_{n+1}(F^{-1}(a); p) + \lambda \right) \right\}.$$

This in turn leads to generalisations of all the other inequalities above; in particular we can get Theorems 4 and 5 of [1], of which inequalities (8) and (9) are particular cases.

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