

Some Products of Power of a Nonnegative Sequence Inequalities

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Abstract In [3], Feng Qi has presented a sharp inequality between the sum of squares and the exponential of the sum of a nonnegative sequence. His result has been extended to more general power sums by H. N. Shi [4, 5], and independently by B. Belaïdi, A. El Farissi and Z. Latreuch [1, 2]. In this note we give some inequalities between the exponential of the sum and product of power of a nonnegative sequence. We also give a simple proof of Arithmetic-Geometric-Harmonic means inequality.

2000 *Mathematics Subject Classification*: 26D15.

Key words: Exponential of sum, Inequalities, Nonnegative sequence, Permutation, Product.

1 Introduction and main results

For our own convenience, we introduce the following notations:

$$[0, \infty)^n \triangleq \underbrace{[0, \infty) \times [0, \infty) \times \cdots \times [0, \infty)}_{n \text{ times}} \quad (1.1)$$

and

$$(0, \infty)^n \triangleq \underbrace{(0, \infty) \times (0, \infty) \times \cdots \times (0, \infty)}_{n \text{ times}} \quad (1.2)$$

for $n \in \mathbb{N}$, where \mathbb{N} denotes the set of all positive integers.

The following inequalities are due to Feng Qi ([3]).

Theorem A For $(x_1, x_2, \dots, x_n) \in [0, \infty)^n$ and $n \geq 2$, inequality

$$\frac{e^2}{4} \sum_{i=1}^n x_i^2 \leq \exp \left(\sum_{i=1}^n x_i \right) \quad (1.3)$$

is valid. Equality in (1.3) holds if $x_i = 2$ for some given $1 \leq i \leq n$ and $x_j = 0$ for all $1 \leq j \leq n$ with $j \neq i$. Thus, the constant $\frac{e^2}{4}$ in (1.3) is the best possible.

Theorem B Let $\{x_i\}_{i=1}^{\infty}$ be a nonnegative sequence such that $\sum_{i=1}^{\infty} x_i < \infty$.

Then

$$\frac{e^2}{4} \sum_{i=1}^{\infty} x_i^2 \leq \exp \left(\sum_{i=1}^{\infty} x_i \right). \quad (1.4)$$

Equality in (1.4) holds if $x_i = 2$ for some given $i \in \mathbb{N}$ and $x_j = 0$ for all $j \in \mathbb{N}$ with $j \neq i$. Thus, the constant $\frac{e^2}{4}$ in (1.4) is the best possible.

Recently, Theorems A, B have been generalized to sum of power as follows (see [1], [2], [4], [5]):

Theorem C Let $p \geq 1$ be a real number. For $(x_1, x_2, \dots, x_n) \in [0, \infty)^n$ and $n \geq 2$, the inequality

$$\frac{e^p}{p^p} \sum_{i=1}^n x_i^p \leq \exp \left(\sum_{i=1}^n x_i \right) \quad (1.5)$$

is valid. Equality in (1.5) holds if $x_i = p$ for some given $1 \leq i \leq n$ and $x_j = 0$ for all $1 \leq j \leq n$ with $j \neq i$. Thus, the constant $\frac{e^p}{p^p}$ in (1.5) is the best possible.

Theorem D Let $\{x_i\}_{i=1}^{\infty}$ be a nonnegative sequence such that $\sum_{i=1}^{\infty} x_i < \infty$ and $p \geq 1$ be a real number. Then

$$\frac{e^p}{p^p} \sum_{i=1}^{\infty} x_i^p \leq \exp \left(\sum_{i=1}^{\infty} x_i \right). \quad (1.6)$$

Equality in (1.6) holds if $x_i = p$ for some given $i \in \mathbb{N}$ and $x_j = 0$ for all $j \in \mathbb{N}$ with $j \neq i$. Thus, the constant $\frac{e^p}{p^p}$ in (1.6) is the best possible.

In this paper we will establish the following inequalities.

Theorem 1.1 Let $(p_1, p_2, \dots, p_n) \in (0, \infty)^n$ ($n \geq 1$). For $(x_1, x_2, \dots, x_n) \in [0, \infty)^n$ and $n \geq 1$, the inequality

$$\exp\left(\sum_{i=1}^n x_i\right) \geq \frac{\exp\left(\sum_{i=1}^n p_i\right)}{\prod_{i=1}^n p_i^{p_i}} \prod_{i=1}^n x_{\sigma(i)}^{p_i} \quad (1.7)$$

is valid for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$. Equality in (1.7) holds if $x_{\sigma(i)} = p_i$ for all $1 \leq i \leq n$. Thus, the constant $\frac{\exp\left(\sum_{i=1}^n p_i\right)}{\prod_{i=1}^n p_i^{p_i}}$ in (1.7) is the best possible.

Theorem 1.2 Let $(y_1, y_2, \dots, y_n) \in (0, \infty)^n$, $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). Then, we have

$$\prod_{i=1}^n y_i^{y_i} x_i^{x_i} \geq \prod_{i=1}^n y_{\mu(i)}^{x_i} x_{\sigma(i)}^{y_i} \quad (1.8)$$

for all two permutations $\sigma(i)$, $\mu(i)$ of $\{1, 2, \dots, n\}$.

Theorem 1.3 Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$) and $(p_1, p_2, \dots, p_n) \in (0, \infty)^n$ ($n \geq 1$) such that $\sum_{i=1}^n p_i = 1$. Then, we have

$$\sum_{i=1}^n p_i x_i \geq \prod_{i=1}^n x_i^{p_i}. \quad (1.9)$$

Setting $p_i = p$ ($i = 1, \dots, n$) in Theorem 1.1, we obtain:

Corollary 1.1 Let $p > 0$ and $(x_1, x_2, \dots, x_n) \in [0, \infty)^n$ ($n \geq 1$). Then, the inequality

$$\exp\left(\sum_{i=1}^n x_i\right) \geq \frac{e^{np}}{p^{np}} \prod_{i=1}^n x_{\sigma(i)}^p \quad (1.10)$$

is valid for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$. Equality in (1.10) holds if $x_i = p$ for all $1 \leq i \leq n$. Thus, the constant $\frac{e^{np}}{p^{np}}$ in (1.10) is the best possible.

Corollary 1.2 (Arithmetic-Geometric-Harmonic means inequality). *Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). Then, we have*

$$\frac{1}{n} \sum_{i=1}^n x_i \geq \left(\prod_{i=1}^n x_i \right)^{\frac{1}{n}} \geq \frac{n}{\sum_{i=1}^n \frac{1}{x_i}}. \quad (1.11)$$

Corollary 1.3 *Let $(y_1, y_2, \dots, y_n) \in (0, \infty)^n$, $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). If $\sum_{i=1}^n x_i = \sum_{i=1}^n y_i$, then we have*

$$\prod_{i=1}^n x_i^{x_i} \geq \prod_{i=1}^n y_{\sigma(i)}^{x_i} \quad (1.12)$$

for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$.

Corollary 1.4 *Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). Then, we have*

$$\prod_{i=1}^n x_i^{x_i} \geq \prod_{i=1}^n x_{\sigma(i)}^{x_i} \quad (1.13)$$

for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$.

Corollary 1.5 *Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). Then, we have*

$$\prod_{i=1}^n x_i^{x_i} \geq \left(\frac{1}{n} \sum_{i=1}^n x_i \right)^{\sum_{i=1}^n x_i} \geq \left(\prod_{i=1}^n x_i \right)^{\frac{1}{n} \sum_{i=1}^n x_i}. \quad (1.14)$$

2 Lemma

Lemma 2.1 *Let $p > 0$ be a real number and $x \geq 0$. Then, the inequality*

$$e^x \geq \frac{e^p}{p^p} x^p \quad (2.1)$$

is valid. Equality in (2.1) holds if $x = p$. Thus, the constant $\frac{e^p}{p^p}$ in (2.1) is the best possible.

Proof. It is clearly that for all $t \geq -1$, we have $e^t \geq t + 1$. So, if we put $t = \frac{x}{p} - 1$, then we get (2.1).

3 Proof of Theorems

Proof of Theorem 1.1 Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). By Lemma 2.1, for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$ and $p_i > 0$ ($1 \leq i \leq n$), we have

$$e^{x_{\sigma(i)}} \geq \frac{e^{p_i}}{p_i^{p_i}} x_{\sigma(i)}^{p_i},$$

which implies that

$$\prod_{i=1}^n e^{x_{\sigma(i)}} \geq \prod_{i=1}^n \frac{e^{p_i}}{p_i^{p_i}} x_{\sigma(i)}^{p_i}.$$

Then, we can write

$$\exp\left(\sum_{i=1}^n x_i\right) \geq \frac{\exp\left(\sum_{i=1}^n p_i\right)}{\prod_{i=1}^n p_i^{p_i}} \prod_{i=1}^n x_{\sigma(i)}^{p_i}. \quad (3.1)$$

Proof of Theorem 1.2 Let $(y_1, y_2, \dots, y_n) \in (0, \infty)^n$, $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). By using Theorem 1.1, we have

$$\exp\left(\sum_{i=1}^n x_i\right) \geq \frac{\exp\left(\sum_{i=1}^n y_i\right)}{\prod_{i=1}^n y_i^{y_i}} \prod_{i=1}^n x_{\sigma(i)}^{y_i}, \quad (3.2)$$

for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$ and

$$\exp\left(\sum_{i=1}^n y_i\right) \geq \frac{\exp\left(\sum_{i=1}^n x_i\right)}{\prod_{i=1}^n x_i^{x_i}} \prod_{i=1}^n y_{\mu(i)}^{x_i} \quad (3.3)$$

for all permutations $\mu(i)$ of $\{1, 2, \dots, n\}$. By using (3.2) into (3.3), we get (1.8).

Proof of Theorem 1.3 Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$) and set $\alpha = \prod_{i=1}^n x_i^{p_i}$. By Lemma 2.1, we have

$$e^{p_i x_i} \geq e^{p_i} x^{p_i}.$$

It follows that

$$e^{\sum_{i=1}^n p_i x_i} \geq e^{\sum_{i=1}^n p_i} \prod_{i=1}^n x_i^{p_i} = e \prod_{i=1}^n x_i^{p_i}. \quad (3.4)$$

Replacing x_i with $\frac{x_i}{\alpha}$ in (3.4), we obtain

$$e^{\sum_{i=1}^n \frac{p_i x_i}{\alpha}} \geq e \prod_{i=1}^n \left(\frac{x_i}{\alpha}\right)^{p_i} = \frac{e \prod_{i=1}^n x_i^{p_i}}{\alpha^{\sum_{i=1}^n p_i}} = e.$$

Hence

$$\sum_{i=1}^n p_i x_i \geq \alpha = \prod_{i=1}^n x_i^{p_i}. \quad (3.5)$$

Proof of Corollary 1.2 Let $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). By Theorem 1.3 for $p_i = \frac{1}{n}$ ($i = 1, \dots, n$), we have

$$\frac{1}{n} \sum_{i=1}^n x_i \geq \left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}. \quad (3.6)$$

Replacing x_i with $\frac{1}{x_i}$ in (3.6), we obtain

$$\frac{1}{n} \sum_{i=1}^n \frac{1}{x_i} \geq \frac{1}{\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}}.$$

It follows that

$$\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}} \geq \frac{n}{\sum_{i=1}^n \frac{1}{x_i}}. \quad (3.7)$$

Now using (3.6) and (3.7), we get (1.11).

Proof of Corollary 1.3 Let $(y_1, y_2, \dots, y_n) \in (0, \infty)^n$, $(x_1, x_2, \dots, x_n) \in (0, \infty)^n$ ($n \geq 1$). By using Theorem 1.1, we have

$$\exp\left(\sum_{i=1}^n y_i\right) \geq \frac{\exp\left(\sum_{i=1}^n x_i\right)}{\prod_{i=1}^n x_i^{x_i}} \prod_{i=1}^n y_{\sigma(i)}^{x_i}$$

for all permutations $\sigma(i)$ of $\{1, 2, \dots, n\}$. Using the fact that $\sum_{i=1}^n x_i = \sum_{i=1}^n y_i$, then we get (1.12).

Proof of Corollary 1.4 This can be concluded by letting $x_i = y_i$ in Corollary 1.3.

Proof of Corollary 1.5 By letting $y_i = \frac{1}{n} \sum_{i=1}^n x_i$ ($i = 1, \dots, n$) in Corollary 1.3, we obtain

$$\prod_{i=1}^n x_i^{x_i} \geq \left(\frac{1}{n} \sum_{i=1}^n x_i\right)^{\sum_{i=1}^n x_i}. \quad (3.8)$$

Now by Corollary 1.2, we have

$$\frac{1}{n} \sum_{i=1}^n x_i \geq \left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}.$$

It follows that

$$\left(\frac{1}{n} \sum_{i=1}^n x_i\right)^{\sum_{i=1}^n x_i} \geq \left(\prod_{i=1}^n x_i\right)^{\frac{1}{n} \sum_{i=1}^n x_i}. \quad (3.9)$$

By (3.8) and (3.9), we get (1.14).

References

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