

A STRENGTHENED CARLEMAN'S INEQUALITY

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ABSTRACT. In this paper, we obtain a strengthened Carleman's inequality by decreasing its weight coefficient, and give its order relation in a series of refined Carleman's inequalities.

1. INTRODUCTION

Let $\{a_i\}_{n=1}^{+\infty}$ is a nonnegative sequence such that $0 \leq \sum_{n=1}^{+\infty} a_n < +\infty$, we know that the following inequality

$$(1.1) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{n=1}^{+\infty} a_n$$

is called Carleman's inequality. The equality in (1.1) holds if and only if $a_n = 0$, $n = 1, 2, \dots$, the coefficient e is the optima, for details please refer to [1,2].

For our convenience, we write $\alpha_1 = \frac{1}{\ln 2} - 1$, $\beta_1 = 1 - \frac{2}{e}$, in following.

Recently, in reference [3], we have obtained a series of refined Carleman's inequalities. It is

$$(1.2) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{n=1}^{+\infty} \left(1 - \frac{\beta_1}{n}\right) a_n$$

$$(1.3) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{n=1}^{+\infty} \frac{a_n}{\left(1 + \frac{1}{n}\right)^{\alpha_1}}$$

$$(1.4) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{n=1}^{+\infty} \frac{\left(1 - \frac{\beta}{n}\right)}{\left(1 + \frac{1}{n}\right)^{\alpha}} a_n$$

where α, β satisfy $0 \leq \alpha \leq \alpha_1$, $0 \leq \beta \leq \beta_1$, and $e\beta + 2^{1+\alpha} = e$. and, in reference [4], we have obtained their order relations. It is

$$(1.5) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{n=1}^{+\infty} \frac{a_n}{\left(1 + \frac{1}{n}\right)^{\alpha_1}} \leq e \sum_{n=1}^{+\infty} \frac{\left(1 - \frac{\beta}{n}\right)}{\left(1 + \frac{1}{n}\right)^{\alpha}} a_n \leq e \sum_{n=1}^{+\infty} \left(1 - \frac{\beta_1}{n}\right) a_n \leq e \sum_{n=1}^{+\infty} a_n$$

where α, β satisfy $0 \leq \alpha \leq \alpha_1$, $0 \leq \beta \leq \beta_1$, and $e\beta + 2^{1+\alpha} = e$.

In this article, we'll further strengthen the inequality (1.5), and obtain their order relations.

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2. THE STRENGTHENED CARLEMAN'S INEQUALITY

In order to give the strengthened Carleman's inequality, first we have

Lemma 1. For $n = 1, 2, \dots$ inequality

$$(2.1) \quad \left(1 + \frac{1}{n}\right)^n < \frac{e}{1 + \frac{1}{2n+1}}$$

holds.

Proof. Inequality (2.1) is equivalent to

$$(2.2) \quad \left(1 + \frac{1}{2n+1}\right) \left(1 + \frac{1}{n}\right)^n < e$$

i.e.

$$(2.3) \quad \ln\left(1 + \frac{1}{2n+1}\right) + n \ln\left(1 + \frac{1}{n}\right) < 1$$

We have

$$(2.4) \quad 1 + \frac{1}{n} = \frac{1 + \frac{1}{2n+1}}{1 - \frac{1}{2n+1}}$$

and

$$(2.5) \quad \ln(1+x) = \sum_{n=1}^{+\infty} (-1)^{n-1} \frac{x^n}{n}, \quad -1 < x \leq 1$$

$$(2.6) \quad \ln \frac{1+x}{1-x} = 2 \sum_{n=1}^{+\infty} \frac{x^{2n-1}}{2n-1}, \quad -1 < x < 1$$

Let $x = \frac{1}{2n+1}$, with (2.4), (2.5) and (2.6), we have

$$(2.7) \quad \ln\left(1 + \frac{1}{2n+1}\right) = \sum_{k=1}^{+\infty} (-1)^{k-1} \frac{1}{k(2n+1)^k}$$

and

$$(2.8) \quad \ln\left(1 + \frac{1}{n}\right) = 2 \sum_{k=1}^{+\infty} \frac{1}{(2k-1)(2n+1)^{2k-1}}$$

therefore

$$\begin{aligned} \ln\left(1 + \frac{1}{2n+1}\right) + n \ln\left(1 + \frac{1}{n}\right) &= \sum_{k=1}^{+\infty} (-1)^{k-1} \frac{1}{k(2n+1)^k} + 2n \sum_{k=1}^{+\infty} \frac{1}{(2k-1)(2n+1)^{2k-1}} \\ &= \left(\frac{1}{2n+1} + \frac{2n}{2n+1}\right) + \left(\frac{2n}{3(2n+1)^3} - \frac{1}{2(2n+1)^2} + \frac{1}{3(2n+1)^3}\right) + \dots \\ &\quad + \left(\frac{2n}{(2k+1)(2n+1)^{2k+1}} - \frac{1}{2k(2n+1)^{2k}} + \frac{1}{(2k+1)(2n+1)^{2k+1}}\right) + \dots \\ &= 1 - \sum_{k=1}^{+\infty} \frac{1}{2k(2k+1)(2n+1)^{2k}} < 1 \end{aligned}$$

Inequality (2.3), i.e. (2.2) holds, so inequality (2.1) holds. the proof of lemma 2.1 is complete. \square

Theorem 1. Let $\{a_i\}_{n=1}^{+\infty}$ is a nonnegative sequence such that $0 \leq \sum_{n=1}^{+\infty} a_n < +\infty$, we have inequality

$$(2.9) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{n=1}^{+\infty} \frac{a_n}{1 + \frac{1}{2n+1}}$$

Proof. Let $c_i > 0$ ($i = 1, 2, \dots$), according to arithmetic-geometric mean inequality, we have

$$(2.10) \quad (c_1 a_1 c_2 a_2 \cdots c_n a_n)^{1/n} \leq \frac{1}{n} \sum_{m=1}^n c_m a_m$$

Consequently

$$\begin{aligned} \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} &= \sum_{n=1}^{+\infty} \left(\frac{c_1 a_1 c_2 a_2 \cdots c_n a_n}{c_1 c_2 \cdots c_n} \right)^{1/n} \\ &= \sum_{n=1}^{+\infty} (c_1 c_2 \cdots c_n)^{-1/n} (c_1 a_1 c_2 a_2 \cdots c_n a_n)^{1/n} \\ &\leq \sum_{n=1}^{+\infty} (c_1 c_2 \cdots c_n)^{-1/n} \frac{1}{n} \sum_{m=1}^n c_m a_m \\ &= \sum_{m=1}^{+\infty} c_m a_m \sum_{n=m}^{+\infty} \frac{1}{n} (c_1 c_2 \cdots c_n)^{-1/n} \end{aligned}$$

Let $c_m = \frac{(m+1)^m}{m^{m-1}}$ ($m = 1, 2, \dots, n$), then $c_1 c_2 \cdots c_n = (n+1)^n$, and

$$(2.11) \quad \sum_{n=m}^{+\infty} \frac{1}{n} (c_1 c_2 \cdots c_n)^{-1/n} = \sum_{n=m}^{+\infty} \frac{1}{n(n+1)} = \frac{1}{m}$$

Therefore

$$(2.12) \quad \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq \sum_{m=1}^{+\infty} \frac{c_m}{m} a_m = \sum_{m=1}^{+\infty} \left(1 + \frac{1}{m}\right)^m a_m$$

According to lemma 2.1 and substituting for $\left(1 + \frac{1}{m}\right)^m$ of inequality (2.12), we have

$$\sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} \leq e \sum_{m=1}^{+\infty} \frac{a_m}{1 + \frac{1}{2m+1}}$$

So, inequality (2.9) holds. the proof of theorem 2.2 is complete. \square

3. THE ORDER RELATIONS IN A SERIES OF REFINED CARLEMAN'S INEQUALITIES.

In this section, we'll prove that inequality in theorem 2.2 is more exact than the inequalities in reference [4]. We have

Theorem 2. Let $\{a_i\}_{n=1}^{+\infty}$ is a nonnegative sequence such that $0 \leq \sum_{n=1}^{+\infty} a_n < +\infty$, if

$$(3.1) \quad \sum_{n=2}^{+\infty} \left(\frac{1}{\left(1 + \frac{1}{n}\right)^{\alpha_1}} - \frac{1}{1 + \frac{1}{2n+1}} \right) a_n \geq \left(\frac{3}{4} - \frac{2}{e} \right) a_1$$

we have

$$(3.2) \quad \sum_{n=1}^{+\infty} \frac{a_n}{1 + \frac{1}{2n+1}} \leq \sum_{n=1}^{+\infty} \frac{a_n}{\left(1 + \frac{1}{n}\right)^{\alpha_1}}$$

Proof. First we prove that for $n = 2, 3, \dots$, the following inequality

$$(3.3) \quad \left(1 + \frac{1}{n}\right)^{\alpha_1} \leq 1 + \frac{1}{2n+1}$$

holds.

Inequality (3.3) is equivalent to

$$(3.4) \quad 1 \leq \frac{1 + \frac{1}{2n+1}}{\left(1 + \frac{1}{n}\right)^{\alpha_1}}$$

for $n = 2, 3, \dots$.

Let

$$(3.5) \quad f(x) = \frac{2(1+x)}{(2+x)(1+x)^{\alpha_1}} - 1, \quad 0 < x \leq 1$$

it is easy to compute that

$$(3.6) \quad \frac{d}{dx} f(x) = \frac{2}{(2+x)^2(1+x)^{\alpha_1}} [(1-2\alpha_1) - \alpha_1 x]$$

Let

$$(3.7) \quad h(x) = (1-2\alpha_1) - \alpha_1 x$$

it is apparent that $x_0 = \frac{1-2\alpha_1}{\alpha_1}$ is the root of $h(x)$, and $h(x) > 0$, for $0 < x < x_0$; $h(x) < 0$, for $x_0 < x \leq 1$. therefore $\frac{d}{dx} f(x) > 0$, for $0 < x < x_0$; $\frac{d}{dx} f(x) < 0$, for $x_0 < x \leq 1$. and we know that $f(x)$ is monotone increasing in $(0, x_0)$, and monotone decreasing in $(x_0, 1)$, respectively.

It is apparent that $f(0) = 0$, $f(1) = \frac{8}{3e} - 1 < 0$, and we know that there is only one point x_1 in $(x_0, 1)$ satisfying $f(x_1) = 0$, and we can compute $x_1 \in (0.5, 1)$ due to $f(0.5) = \frac{1.2}{1.5^{\alpha_1}} - 1 > 0$. With these we have $f(x) \geq \min\{f(0), f(x_1)\} = 0$, for $x \in (0, x_1]$. consequently, inequality (3.4), i.e. (3.3) holds.

we can directly compute that $\left(1 + \frac{1}{n}\right)^{\alpha_1} > 1 + \frac{1}{2n+1}$, for $n = 1$. with inequality (3.1) we can prove that inequality (3.2) holds. the prove of theorem 3.1 is complete. \square

Remark 1. With theorem 3.1 and inequality (1.5), we can refine Carleman's inequality as

$$(3.8) \quad \begin{aligned} \sum_{n=1}^{+\infty} (a_1 a_2 \cdots a_n)^{1/n} &\leq e \sum_{n=1}^{+\infty} \frac{a_n}{1 + \frac{1}{2n+1}} \leq e \sum_{n=1}^{+\infty} \frac{a_n}{\left(1 + \frac{1}{n}\right)^{\alpha_1}} \\ &\leq e \sum_{n=1}^{+\infty} \frac{\left(1 - \frac{\beta}{n}\right)}{\left(1 + \frac{1}{n}\right)^{\alpha}} a_n \leq e \sum_{n=1}^{+\infty} \left(1 - \frac{\beta_1}{n}\right) a_n \leq e \sum_{n=1}^{+\infty} a_n \end{aligned}$$

if inequality (3.1) holds. where α, β satisfy $0 \leq \alpha \leq \alpha_1$, $0 \leq \beta \leq \beta_1$, and $e\beta + 2^{1+\alpha} = e$.

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