

# ON SOME ANALOGUES OF KY FAN-TYPE INEQUALITIES

PENG GAO

ABSTRACT. We study the behavior of means under equal increments of their variables and we apply the results to Ky Fan-type inequalities and certain bounds for the differences of means. We also give a sharpening of Sierpiński's inequality and prove a Rado-type inequality.

## 1. INTRODUCTION

Let  $P_{n,r}(\mathbf{x})$  be the generalized weighted power means:  $P_{n,r}(\mathbf{x}) = (\sum_{i=1}^n \omega_i x_i^r)^{\frac{1}{r}}$ , where  $\omega_i > 0, 1 \leq i \leq n$  with  $\sum_{i=1}^n \omega_i = 1$  and  $\mathbf{x} = (x_1, x_2, \dots, x_n)$ . Here  $P_{n,0}(\mathbf{x})$  denotes the limit of  $P_{n,r}(\mathbf{x})$  as  $r \rightarrow 0^+$ . Unless specified, we always assume  $0 \leq x_1 \leq x_2 \leq \dots \leq x_n, m = \min\{x_i\}, M = \max\{x_i\}$ . We denote  $\sigma_n = \sum_{i=1}^n \omega_i (x_i - A_n)^2$ .

To any given  $\mathbf{x}, t \geq 0$  we associate  $\mathbf{x}' = (1 - x_1, 1 - x_2, \dots, 1 - x_n), \mathbf{x}_t = (x_1 + t, \dots, x_n + t)$ . When there is no risk of confusion, We shall write  $P_{n,r}$  for  $P_{n,r}(\mathbf{x})$ ,  $P_{n,r,t}$  for  $P_{n,r}(\mathbf{x}_t)$  and  $P'_{n,r}$  for  $P_{n,r}(\mathbf{x}')$  if  $1 - x_i \geq 0$  for all  $i$ . We also define  $A_n = P_{n,1}, G_n = P_{n,0}, H_n = P_{n,-1}$  and similarly for  $A_{n,t}, G_{n,t}, H_{n,t}, A'_n, G'_n, H'_n$ .

To simplify expressions, we define

$$(1.1) \quad \Delta_{r,s,t,\alpha} = \frac{P_{n,r,t}^\alpha - P_{n,s,t}^\alpha}{P_{n,r}^\alpha - P_{n,s}^\alpha}, \Delta'_{r,s} = \frac{P'_{n,r} - P'_{n,s}}{P_{n,r} - P_{n,s}}$$

with  $\Delta_{r,s,t,0} = (\ln \frac{P_{n,r,t}}{P_{n,s,t}}) / (\ln \frac{P_{n,r}}{P_{n,s}})$ . We also write  $\Delta_{r,s,t}$  for  $\Delta_{r,s,t,1}$ . In order to include the case of equality for various inequalities in our discussions, for any given inequality, we define  $0/0$  to be the number which makes the inequality an equality.

Recently, the author([8],[9]) proved the following result:

**Theorem 1.1.** *For  $r > s, m > 0, t \geq 0$ , the following inequalities are equivalent:*

$$(1.2) \quad \frac{r-s}{2m} \sigma_n \geq P_{n,r} - P_{n,s} \geq \frac{r-s}{2M} \sigma_n$$

$$(1.3) \quad \frac{M}{1-M} \geq \Delta'_{r,s} \geq \frac{m}{1-m}$$

$$(1.4) \quad \frac{M}{t+m} \geq \Delta_{r,s,t} \geq \frac{m}{t+M}$$

where in (1.3) we require  $M < 1$ .

D.Cartwright and M.Field[6] first proved the validity of (1.2) for  $r = 1, s = 0$ . For other extensions and refinements of (1.2), see [3], [7],[11] and [12]. (1.3) is commonly referred as the additive Ky Fan's inequality. We refer the reader to the survey article[2] and the references therein for an account of Ky Fan's inequality.

J.AcZél and Zs. Páles[1] proved  $\Delta_{1,s,t} \leq 1$  for any  $s \neq 1$ . We can interpret their result as an assertion of the monotonicity of  $A_{n,t} - P_{n,s,t}$  as a function of  $t$ . The asymptotic behavior of  $t(P_{n,r,t} - A_{n,t})$  was studied by J.Brenner and B. Carlson[5] and in this paper, we will study the

---

Date: January 29, 2003.

1991 Mathematics Subject Classification. Primary 26D15.

Key words and phrases. Ky Fan's inequality, Sierpiński's inequality, Rado's inequality, generalized weighted means.

monotonicities of  $(t + M)(P_{n,r,t} - P_{n,s,t})$  and  $(t + m)(P_{n,r,t} - P_{n,s,t})$  as functions of  $t$  for  $r = 1$  or  $s = 1$  and then apply the result to inequalities of the type (1.2).

The following inequality connecting three classical means (with  $\omega_i = 1/n$  here) is due to P.F.Wang and W.L.Wang[15](right-hand side inequality), H. Alzer, S. Ruscheweyh and L. Salinas[4](left-hand side inequality):

$$(1.5) \quad \left(\frac{H_n}{H'_n}\right)^{n-1} \frac{A_n}{A'_n} \leq \left(\frac{G_n}{G'_n}\right)^n \leq \left(\frac{A_n}{A'_n}\right)^{n-1} \frac{H_n}{H'_n}$$

(1.5) was refined in [8] and in section 5 we will give a further refinement of the above inequality. We will also prove a Rado-type inequality in the last section.

## 2. A FEW LEMMAS

**Lemma 2.1.** *Let  $J(x)$  be the smallest closed interval that contains all of  $x_i$  and  $f(x), g(x) \in C^2(J(x))$  be two twice differentiable functions, then*

$$(2.1) \quad \frac{\sum_{i=1}^n \omega_i f(x_i) - f(\sum_{i=1}^n \omega_i x_i)}{\sum_{i=1}^n \omega_i g(x_i) - g(\sum_{i=1}^n \omega_i x_i)} = \frac{f''(\xi)}{g''(\xi)}$$

for some  $\xi \in J(x)$ , provided that the denominator of the left-hand side is nonzero.

Lemma 2.1 and the following consequence of it are due to A.M.Mercer[10]:

**Lemma 2.2.** *For  $w > u, w \neq v, u \neq v, x_1 > 0$*

$$(2.2) \quad \left| \frac{u(u-v)}{w(w-v)} \right| \frac{1}{x_1^{w-u}} \geq \left| \frac{P_{n,u}^u - P_{n,v}^u}{P_{n,w}^w - P_{n,v}^w} \right| \geq \left| \frac{u(u-v)}{w(w-v)} \right| \frac{1}{x_n^{w-u}}$$

with equality holding if and only if  $x_1 = \dots = x_n$ .

Apply Lemma 2.1 to  $f(x) = (t+x)^r, g(x) = x^r, r \neq 0$  and  $f(x) = \ln(t+x), g(x) = \ln x$  when  $r = 0$ , we obtain

**Corollary 2.1.** *For  $x_1 > 0$*

$$(2.3) \quad \min\left\{\left(\frac{t+x_n}{x_n}\right)^{r-2}, \left(\frac{t+x_1}{x_1}\right)^{r-2}\right\} \leq \Delta_{r,1,t,r} \leq \max\left\{\left(\frac{t+x_n}{x_n}\right)^{r-2}, \left(\frac{t+x_1}{x_1}\right)^{r-2}\right\}$$

We now give a generalization of the result of Aczél and Pâles:

**Lemma 2.3.** *Let  $r > s, t \geq 0, \alpha \leq 1$ .*

- (i). *For  $s \neq 1, \Delta_{1,s,t,\alpha} \leq 1$ .*
- (ii). *If  $\Delta_{r,s,t} \leq \frac{x_n}{t+x_n}$ , then  $\Delta_{r,s,t,\alpha} \leq \left(\frac{x_n}{t+x_n}\right)^{2-\alpha}$ .*
- (iii). *If  $\Delta_{r,s,t} \geq \frac{x_1}{t+x_1}$ , then  $\Delta_{r,s,t,\alpha} \geq \left(\frac{x_1}{t+x_1}\right)^{2-\alpha}$ .*

*Proof.* We will prove (i) for  $s < 1, \alpha \neq 0$ , (ii) for  $0 < \alpha < 1$  and the other proofs are similar. For (i), let  $f(t) = A_{n,t}^\alpha - P_{n,s,t}^\alpha$ , then

$$f'(t) = \alpha(A_{n,t}^{\alpha-1} - P_{n,s,t}^{\alpha-1} \left(\frac{P_{n,s,t}}{P_{n,s-1,t}}\right)^{1-s}) \begin{cases} \leq \alpha(A_{n,t}^{\alpha-1} - P_{n,s,t}^{\alpha-1}) & \leq 0, 0 < \alpha \leq 1 \\ \geq \alpha P_{n,s,t}^{\alpha-1} \left(1 - \left(\frac{P_{n,s,t}}{P_{n,s-1,t}}\right)^{1-s}\right) & \geq 0, \alpha < 0 \end{cases}$$

The conclusion then follows from the monotonicity of  $f(t)$ .

For (ii), let  $f(t) = (t+x_n)^{2-\alpha}(P_{n,r,t}^\alpha - P_{n,s,t}^\alpha)$ , then it suffices to show  $f'(0) \leq 0$  or equivalently

$$(2-\alpha)(P_{n,r}^\alpha - P_{n,s}^\alpha) \leq \alpha x_n (P_{n,s}^{\alpha-1} \left(\frac{P_{n,s}}{P_{n,s-1}}\right)^{1-s} - P_{n,r}^{\alpha-1} \left(\frac{P_{n,r}}{P_{n,r-1}}\right)^{1-r})$$

We also have

$$(2.4) \quad \frac{P_{n,s}^{1-\alpha}}{\alpha} (P_{n,r}^\alpha - P_{n,s}^\alpha) \leq P_{n,r} - P_{n,s} \leq x_n \left( \left(\frac{P_{n,s}}{P_{n,s-1}}\right)^{1-s} - \left(\frac{P_{n,r}}{P_{n,r-1}}\right)^{1-r} \right)$$

where the first inequality above follows from the mean value theorem and the second inequality follows from  $\Delta_{r,s,t} \leq \frac{x_n}{t+x_n}$ . Similarly, by using the mean value theorem, we get

$$(2.5) \quad \frac{P_{n,r}^\alpha - P_{n,s}^\alpha}{P_{n,s}^{\alpha-1} - P_{n,r}^{\alpha-1}} \leq \frac{\alpha}{1-\alpha} P_{n,r} \leq \frac{\alpha}{1-\alpha} x_n \left( \frac{P_{n,r}}{P_{n,r-1}} \right)^{1-r}$$

where the last inequality follows from  $P_{n,r}^r = \sum_{i=1}^n \omega_i x_i^r \leq \sum_{i=1}^n \omega_i x_n x_i^{r-1} = x_n P_{n,r-1}^{r-1}$ . Now (ii) follows by rewriting (2.4), (2.5) as

$$(2.6) \quad P_{n,r}^\alpha - P_{n,s}^\alpha \leq \alpha P_{n,s}^{\alpha-1} x_n \left( \left( \frac{P_{n,s}}{P_{n,s-1}} \right)^{1-s} - \left( \frac{P_{n,r}}{P_{n,r-1}} \right)^{1-r} \right)$$

$$(2.7) \quad (1-\alpha)(P_{n,r}^\alpha - P_{n,s}^\alpha) \leq \alpha x_n (P_{n,s}^{\alpha-1} - P_{n,r}^{\alpha-1}) \left( \frac{P_{n,r}}{P_{n,r-1}} \right)^{1-r}$$

and adding (2.6) and (2.7).  $\square$

The following two lemmas will be needed in section 5.

**Lemma 2.4.** *Let  $x, b, u, v, t$  be real numbers with  $0 < x \leq b, u \geq 1, v \geq 1, t \geq 0$ , then  $f(u, v, x, b) \leq f(u, v, x+t, b+t)$  where*

$$f(u, v, x, b) = b^2 \left( \frac{u+v-1}{ux+vb} + \frac{1}{x^2(u/x+v/b)} - \frac{1}{x} \right)$$

with equality holding if and only if  $x = b$  or  $u = v = 1$  or  $t = 0$ .

*Proof.* Let  $x < b, t > 0$  and  $u > 1, v > 1$ . Write  $D(u, v, x, b, t) = f(u, v, x, b) - f(u, v, x+t, b+t)$ , then

$$\begin{aligned} D(u, v, x, b, t) &= v(b-x) \left[ -\frac{(u-1)b/x + (v-1)}{(v+ux/b)(u+vx/b)} + \right. \\ &\quad \left. + \frac{(u-1)(b+t)/(x+t) + (v-1)}{(v+u(x+t)/(b+t))(u+v(x+t)/(b+t))} \right] \\ &< \frac{v(b-x)}{(v+ux/b)(u+vx/b)} [(u-1)(b+t)/(x+t) + (v-1) - ((u-1)b/x + (v-1))] \\ &= -\frac{v(u-1)(b-x)^2 t}{(v+ux/b)(u+vx/b)x(x+t)} < 0 \end{aligned}$$

since  $(x+t)/(b+t) \geq x/b$ . Thus we conclude that  $D(u, v, x, b, t) \leq 0$  for  $0 < x \leq b, u \geq 1, v \geq 1$ .  $\square$

We remark here from the proof of the Lemma 2.4, one finds  $f(u, v, s, b) \leq 0$  and we have  $D \leq 0$  as long as the condition  $u+v \geq 2, u \geq 1, v \geq 0$  is satisfied, we don't really need  $v \geq 1$ .

**Lemma 2.5.** *Let  $x, a, b, u, v, s, t$  be real numbers with  $t \geq 0, 0 < x \leq a \leq b, u \geq 1, v \geq 1, u+v \geq 3$  and  $0 \leq s \leq v$ , then  $g(u, s, v, x, a, b) \leq g(u, s, v, x+t, a+t, b+t)$  where*

$$g(u, s, v, x, a, b) = b^2 \left[ \frac{u+v-1}{ux+sa+(v-s)b} + \frac{1}{x^2(u/x+s/a+(v-s)/b)} - \frac{1}{x} \right]$$

with equality holding if and only if one of the following cases is true: 1.  $x = a = b$ ; 2.  $s = 0, x = b$ ; 3.  $t = 0$ .

*Proof.* We may assume  $t > 0$  and let  $M = \{(s, a) \in R^2 | 0 \leq s \leq v, x \leq a \leq b\}$ . Furthermore, we define  $H(s, a) = g(u, s, v, x, a, b) - g(u, s, v, x+t, a+t, b+t)$ , where  $(s, a) \in M$ . It suffices to show  $H(s, a) \leq 0$ . Let  $m = (s_0, a_0)$  be the point in which the absolute minimum of  $H$  is reached. If  $m$

is an interior point of  $M$ , then we obtain

$$0 = \frac{1}{s} \frac{\partial H}{\partial a} - \frac{1}{a-b} \frac{\partial H}{\partial s} \Big|_{(s,a)=(s_0,a_0)} = \frac{(b-a)b/x}{xa^2(u+sx/a+(v-s)x/b)^2} - \frac{(b-a)(b+t)/(x+t)}{(x+t)(a+t)^2((u+s(x+t)/(a+t)+(v-s)(x+t)/(b+t))^2)} > 0$$

where the inequality follows from  $b/x > (b+t)/(x+t)$ ,  $(x+t)/(a+t) > x/a$ . Hence,  $m$  is a boundary point of  $M$ , so that we get  $m \in \{(s_0, x), (s_0, b), (0, a_0), (v, a_0)\}$ . Using Lemma 2.4 we obtain  $H(s_0, b) = H(0, a_0) = D(u, v, x, b, t) \leq 0$  and

$$H(s_0, x) = D(u + s_0, v - s_0, x, b, t) \leq 0$$

The above inequality follows from the remark after the proof of the Lemma 2.4, since here  $v - s_0 \geq 0$  but may not exceed 1. Finally,

$$H(v, a_0) = b^2/a_0^2 f(u, v, x, a_0) - (b+t)^2/(a_0+t)^2 f(u, v, x+t, a_0+t) \leq 0$$

The above inequality holds since  $f(u, v, x, a_0) \leq f(u, v, x+t, a_0+t) \leq 0$  by the remark after the proof of the Lemma 2.4 and  $b/a_0 \geq (b+t)/(a_0+t)$ . Thus if  $(s, a) \in M$ , then  $H(s, a) \leq 0$ . The conditions for equality can be easily checked by using Lemma 2.4 and noticing the condition  $u + v \geq 3$ .  $\square$

### 3. THE MAIN THEOREM

**Theorem 3.1.** For  $t \geq 0, x_1 > 0, -1 \leq s \neq 1 \leq 2$

$$(3.1) \quad \frac{x_1}{t+x_1} \leq \Delta_{1,s,t} \leq \frac{x_n}{t+x_n}$$

with equality holding if and only if  $t = 0$  or  $x_1 = \dots = x_n$ .

*Proof.* The case  $s = 0$  has been treated in [9] so we will assume  $s \neq 0$  and prove the left-hand side inequality of (3.1) and the other proofs are similar. For  $0 < s < 1$ , let

$$D_n(\mathbf{x}, t) = x_n(A_n - P_{n,s}) - (t+x_n)(A_{n,t} - P_{n,s,t})$$

We want to show  $D_n \geq 0$  here. We can assume  $x_1 < x_2 < \dots < x_n$  and prove by induction, the case  $n = 1$  is clear so we will start with  $n > 1$  variables assuming the inequality holds for  $n - 1$  variables. Then

$$\begin{aligned} \frac{\partial D_n}{\partial x_n} &= (A_n - P_{n,s}) - (A_{n,t} - P_{n,s,t}) + \omega_n[(A_n - P_{n,s}^{1-s} x_n^s) - (A_{n,t} - P_{n,s,t}^{1-s} (t+x_n)^s)] \\ &\geq \omega_n[(A_n - P_{n,s}) - (A_{n,t} - P_{n,s,t}) + (A_n - P_{n,s}^{1-s} x_n^s) - (A_{n,t} - P_{n,s,t}^{1-s} (t+x_n)^s)] \\ &= \omega_n[P_{n,s,t}^{1-s} (t+x_n)^s + P_{n,s,t} - 2t - P_{n,s} - P_{n,s}^{1-s} x_n^s] \end{aligned}$$

where the inequality follows from  $\Delta_{1,s,t} \leq 1$ . Now consider

$$g(t) = P_{n,s,t}^{1-s} (t+x_n)^s + P_{n,s,t} - 2t$$

and we have

$$\begin{aligned} g'(t) &= (1-s) \left(\frac{t+x_n}{P_{n,s,t}}\right)^s \left(\frac{P_{n,s,t}}{P_{n,s-1,t}}\right)^{1-s} + s \left(\frac{P_{n,s,t}}{t+x_n}\right)^{1-s} + \left(\frac{P_{n,s,t}}{P_{n,s-1,t}}\right)^{1-s} - 2 \\ &\geq (1-s)y^s + sy^{s-1} - 1 := h(y) \end{aligned}$$

where  $y = \frac{t+x_n}{P_{n,s,t}} \geq 1$  and the inequality follows from  $\left(\frac{P_{n,s,t}}{P_{n,s-1,t}}\right)^{1-s} \geq 1$ . Note  $h'(y) = 0$  has only one root  $y = 1$ , which implies  $h(y) \geq \min\{h(1), \lim_{y \rightarrow \infty} h(y)\} = 0$ . Thus  $g'(t) \geq 0$ , hence  $g(t) \geq g(0) = P_{n,s} + P_{n,s}^{1-s} x_n^s$  and it follows  $\frac{\partial D_n}{\partial x_n} \geq 0$  and by letting  $x_n$  tend to  $x_{n-1}$ , we have  $D_n \geq D_{n-1}$  (with weights  $\omega_1, \dots, \omega_{n-2}, \omega_{n-1} + \omega_n$ ) and thus the right-hand side inequality of (3.1) holds by induction. It is easy to see the equality holds if and only if  $t = 0$  or  $x_1 = \dots = x_n$ .

For  $-1 \leq s < 0$ , we have

$$\frac{1}{\omega_1} \frac{\partial D_n}{\partial x_1} = -t - x_n \left(\frac{P_{n,s}}{x_1}\right)^{1-s} + (t + x_n) \left(\frac{P_{n,s,t}}{t + x_1}\right)^{1-s} := -t - f(x_1)$$

Consider

$$f'(x_1) = -(1-s) \sum_{j=2}^n \omega_j \left[ \left(\frac{P_{n,s}}{x_1}\right)^{1-2s} \cdot \frac{x_n x_j^s}{x_1^{s+1}} - \left(\frac{P_{n,s,t}}{t + x_1}\right)^{1-2s} \frac{(t + x_n)(t + x_j)^s}{(t + x_1)^{s+1}} \right] \leq 0$$

The last inequality holds, since when  $-1 \leq s < 0$ ,  $j = 2, \dots, n$ , we have

$$\left(\frac{P_{n,s}}{x_1}\right)^{1-2s} \geq \left(\frac{P_{n,s,t}}{t + x_1}\right)^{1-2s}, \frac{x_j}{x_1} \geq \frac{t + x_j}{t + x_1}, \frac{x_n}{t + x_n} \cdot \left(\frac{x_j}{t + x_j}\right)^s \geq \left(\frac{x_j}{t + x_j}\right)^{1+s} \geq \left(\frac{x_1}{t + x_1}\right)^{1+s}$$

Thus by a similar argument as above, we deduce  $f(x_1) \geq -t$  and  $\frac{\partial D_n}{\partial x_1} \leq 0$ , which implies  $D_n \geq 0$  with equality holding if and only if  $t = 0$  or  $x_1 = \dots = x_n$ .

For  $1 < s \leq 2$ , it suffices to show  $\frac{\partial D_n}{\partial t} \leq 0$ , which is equivalent to

$$\frac{P_{n,s}^{s-1}}{x_n} \leq \frac{(P_{n,s}^{s-1} - P_{n,s-1}^{s-1})}{(P_{n,s} - A_n)}$$

The above inequality follows from  $\frac{P_{n,s}^{s-1}}{x_n} \leq x_n^{s-2}$  and Lemma 2.2 with  $u = s - 1, v = s, w = 1$ .  $\square$

#### 4. SOME CONSEQUENCES OF THEOREM 3.1

**Corollary 4.1.** (1.2) holds for  $r = 1, -1 \leq s < 1$  and  $1 < r \leq 2, s = 1$ .

*Proof.* This follows from Theorems 3.1 and 1.1.  $\square$

The above result was first proved by the author in [8], in fact it was shown there those are the only cases (1.2) can hold for  $r = 1$  or  $s = 1$ . Thus by Theorem 1.1, we have

**Corollary 4.2.** (3.1) holds for all  $t \geq 0$  if and only if  $-1 \leq s \neq 1 \leq 2$ .

**Corollary 4.3.** For  $-1 \leq s < 1$

$$(4.1) \quad \frac{x_1}{P_{n,s-1}^{1-s}} \leq \frac{(A_n - P_{n,s})}{(P_{n,s}^{1-s} - P_{n,s-1}^{1-s})} \leq \frac{x_n}{P_{n,s-1}^{1-s}}$$

*Proof.* Theorem 3.1 implies  $f(t) = (t + x_n)(A_{n,t} - P_{n,s,t})$  is a decreasing function of  $t$  and  $f'(0) \leq 0$  implies the right-hand side inequality of (4.1) and the proof of the left-hand side inequality of (4.1) is similar.  $\square$

By a change of variables  $x_i \rightarrow 1/x_i$  and let  $x_1 = m > 0$ , the right-hand side inequality of (4.1) when  $s = -1$  gives

$$(4.2) \quad A_n - H_n \leq \frac{H_n}{x_1 A_n} \sigma_n$$

a refinement of the left-hand side inequality of (1.2) for  $r = 1, s = -1$ . We note here one can use the method in [9] to give a direct proof of (4.2) and show the equality holds if and only if  $x_1 = \dots = x_n$ . We will leave the details to the reader.

## 5. A SHARPENING OF SIERPIŃSKI'S INEQUALITY

**Theorem 5.1.** For  $0 < x_1 \leq \dots \leq x_n, t \geq 0, q = \min\{\omega_i\}$

$$(5.1) \quad \left(\frac{x_n}{x_n+t}\right)^2 \geq \frac{(1-q)\ln A_{n,t} + q\ln H_{n,t} - \ln G_{n,t}}{(1-q)\ln A_n + q\ln H_n - \ln G_n} \geq \left(\frac{x_1}{x_1+t}\right)^2$$

$$(5.2) \quad \left(\frac{x_n}{x_n+t}\right)^2 \geq \frac{\ln G_{n,t} - q\ln A_{n,t} - (1-q)\ln H_{n,t}}{\ln G_n - q\ln A_n - (1-q)\ln H_n} \geq \left(\frac{x_1}{x_1+t}\right)^2$$

with equality holding if and only if  $t = 0$  or  $q = 1/2$  or  $x_1 = \dots = x_n$ .

*Proof.* The proof uses the ideas in [4]. We will prove the left-hand side inequality of (5.1) and the proofs for other inequalities are similar. We may assume  $t > 0$  being fixed and  $q > 0, 0 < x = x_1, x_n = b$  with  $x_1 < x_n$ , we define

$$f_n(\mathbf{x}_n, q) = x_n^2[(1-q)\ln A_n + q\ln H_n - \ln G_n] - (x_n+t)^2[(1-q)\ln A_{n,t} + q\ln H_{n,t} - \ln G_{n,t}]$$

where we regard  $A_n, G_n, H_n, A_{n,t}, G_{n,t}, H_{n,t}$  as functions of  $\mathbf{x}_n = (x_1, \dots, x_n)$ . Then

$$g_n(x_2, \dots, x_{n-1}) := \frac{1}{\omega_1} \frac{\partial f_n}{\partial x_1} = x_n^2 \left[ \frac{1-q}{A_n} + \frac{qH_n}{x_1^2} - \frac{1}{x_1} \right] - (x_n+t)^2 \left[ \frac{1-q}{A_{n,t}} + \frac{qH_{n,t}}{(x_1+t)^2} - \frac{1}{x_1+t} \right]$$

We want to show  $g_n \leq 0$ . Let  $D = \{(x_2, \dots, x_{n-1}) \in R^{n-2} | 0 < x \leq x_2 \leq \dots \leq x_{n-1} \leq b\}$ . Let  $\mathbf{a} = (a_2, \dots, a_{n-1}) \in D$  be the point in which the absolute minimum of  $g_n$  is reached. Next, we show that

$$(5.3) \quad \mathbf{a} = (x, \dots, x, a, \dots, a, b, \dots, b) \text{ with } x < a < b$$

where the numbers  $x, a$ , and  $b$  appear  $u, v$ , and  $w$  times, respectively, with  $u, v, w \geq 0, u + v + w = n - 2$ .

Suppose not, this implies two components of  $\mathbf{a}$  have different values and are interior points of  $D$ . We denote these values by  $a_k$  and  $a_l$ . Partial differentiation shows  $a_k, a_l$  are the roots of

$$(5.4) \quad h(x) = \frac{B}{x^2} - \frac{B'}{(x+t)^2} + C = 0$$

where

$$B = q \frac{H_n^2 x_n^2}{x_1^2}, B' = q \frac{H_{n,t}^2 (x_n+t)^2}{(x_1+t)^2}, C = \frac{(1-q)(x_n+t)^2}{A_{n,t}^2} - \frac{(1-q)x_n^2}{A_n^2}$$

It's easy to show  $h'(x)$  only has one positive root, which implies  $h(x)$  can have at most two distinct positive roots, but  $\lim_{x \rightarrow 0} h(x) = \infty, \lim_{x \rightarrow \infty} h(x) = C < 0$  implies  $h(x)$  can have at most one positive root. Thus (5.4) yields  $a_k = a_l$ . This contradicts our assumption that  $a_k \neq a_l$ . Thus (5.3) is valid and it suffices to show  $g_n \leq 0$  for the cases  $n = 2, 3$ .

When  $n = 2$ , by setting  $x_1 = x, x_2 = b, \omega_1/q = u, \omega_2/q = v, g_2 \leq 0$  follows from Lemma 2.4.

When  $n = 3$ , by setting  $x_1 = x, x_2 = a, x_3 = b, \omega_1/q = u, \omega_2/q = s, \omega_3/q = v - s, g_3 \leq 0$  follows from Lemma 2.5.

Thus we have shown that  $g_n = \frac{1}{\omega_1} \frac{\partial f_n}{\partial x_1} \leq 0$  with equality holding if and only if  $n = 1$  or  $n = 2, q = 1/2$ . By letting  $x_1$  tend to  $x_2$ , we have

$$f_n(\mathbf{x}_n, q) \geq f_{n-1}(\mathbf{x}_{n-1}, q) \geq f_{n-1}(\mathbf{x}_{n-1}, q')$$

where  $\mathbf{x}_{n-1} = (x_2, \dots, x_n)$  with weights  $\omega_1 + \omega_2, \dots, \omega_{n-1}, \omega_n$  and  $q' = \min\{\omega_1 + \omega_2, \dots, \omega_n\}$ . Here we have used  $\Delta_{1,-1,t,0} \leq \left(\frac{x_n}{t+x_n}\right)^2$ , which is a consequence of Theorem 3.1 and Lemma 2.3.

It then follows by induction that  $f_n \geq f_{n-1} \geq \dots \geq f_2 = 0$  when  $q = 1/2$  in  $f_2$  or else  $f_n \geq f_{n-1} \geq \dots \geq f_1 = 0$  and this completes the proof.  $\square$

By letting  $t \rightarrow \infty$  in (5.1), (5.2), we recover the following result of the author[8], which can be regarded as sharpenings of Sierpiński's inequality[13] for the weighted cases:

**Corollary 5.1.** For  $0 < x_1 \leq \dots \leq x_n$ ,  $q = \min\{\omega_i\}$

$$(5.5) \quad \frac{1-2q}{2x_1^2}\sigma_n \geq (1-q)\ln A_n + q\ln H_n - \ln G_n \geq \frac{1-2q}{2x_n^2}\sigma_n$$

$$(5.6) \quad \frac{1-2q}{2x_1^2}\sigma_n \geq \ln G_n - q\ln A_n - (1-q)\ln H_n \geq \frac{1-2q}{2x_n^2}\sigma_n$$

with equality holding if and only if  $q = 1/2$  or  $x_1 = \dots = x_n$ .

## 6. A RADO-TYPE INEQUALITY

By letting  $\omega_i = q_i/Q_n$ ,  $Q_n = \sum_{i=1}^n q_i$ ,  $q_i > 0$  (note for different  $n$ ,  $\omega_i$ 's take different values), C.L.Wang[14] proved the following Rado-type inequality:

**Theorem 6.1.** If  $x_i \in (0, 1/2]$ ,  $i = 1, \dots, n$ , then

$$(6.1) \quad Q_n(A_n G'_n - A'_n G_n) \geq Q_{n-1}(A_{n-1} G'_{n-1} - A'_{n-1} G_{n-1})$$

We end the paper by giving an analogue of Wang's theorem:

**Theorem 6.2.** For  $t > 0$ ,  $q_i > 0$ ,  $i = 1, \dots, n$

$$(6.2) \quad Q_n(A_n G_{n,t} - A_{n,t} G_n) \geq Q_{n-1}(A_{n-1} G_{n-1,t} - A_{n-1,t} G_{n-1}) \left( \frac{A_{n-1,t} - A_{n-1}}{G_{n-1,t} - G_{n-1}} \right)^{\frac{q_n}{Q_n}}$$

*Proof.* Let  $f(x_n) = Q_n(A_n G_{n,t} - A_{n,t} G_n)$ , by setting

$$f'(x_n) = q_n(x_n + A_{n,t}) \left( \frac{G_{n,t}}{t + x_n} - \frac{G_n}{x_n} \right) = 0$$

we get  $x_n = tG_{n-1}/(G_{n-1,t} - G_{n-1})$ . Moreover, at this point

$$f''(x_n) = \frac{q_n Q_{n-1}}{Q_n} \cdot \frac{G_n}{x_n} \left( \frac{A_{n,t}}{x_n} - \frac{A_n}{t + x_n} \right) > 0$$

and it is easy to see that  $f(x_n)$  takes its absolute minimum at the point, which implies

$$f(x_n) \geq f\left(\frac{tG_{n-1}}{G_{n-1,t} - G_{n-1}}\right) = Q_{n-1}(A_{n-1} G_{n-1,t} - A_{n-1,t} G_{n-1}) \left( \frac{A_{n-1,t} - A_{n-1}}{G_{n-1,t} - G_{n-1}} \right)^{\frac{q_n}{Q_n}}$$

for any  $x_n \geq 0$ , with equality holding if and only if  $x_n = tG_{n-1}/(G_{n-1,t} - G_{n-1})$ .  $\square$

We note here by letting  $t \rightarrow \infty$  in (6.2), we get back Rado's inequality:

$$Q_n(A_n - G_n) \geq Q_{n-1}(A_{n-1} - G_{n-1})$$

## ACKNOWLEDGMENT

The author is deeply indebted to Professor Huge Montgomery for his encouragement and financial support.

## REFERENCES

- [1] J. Aczél and Zs. Páles, The behaviour of means under equal increments of their variables, *Amer. Math. Monthly*, **95** (1988), 856-860.
- [2] H. Alzer, The inequality of Ky Fan and related results, *Acta Appl. Math.*, **38** (1995), 305-354.
- [3] H. Alzer, A new refinement of the arithmetic mean-geometric mean inequality, *Rocky Mountain J. Math.*, **27** (1997), no. 3, 663-667.
- [4] H. Alzer, S. Ruscheweyh and L. Salinas, On Ky Fan-type inequalities, *Aequationes Math.*, **62** (2001), 310-320.
- [5] J.L. Brenner and B.C. Carlson, homogeneous mean values: weights and asymptotics, *J. Math. Anal. Appl.*, **123** (1987), 265-280.
- [6] D. I. Cartwright and M. J. Field, A refinement of the arithmetic mean-geometric mean inequality, *Proc. Amer. Math. Soc.* **71** (1978), 36-38.
- [7] P. Gao, Certain Bounds for the Differences of Means, *RGMA Research Report Collection* **5**(3), Article 7, 2002.
- [8] P. Gao, Ky Fan Inequality and Bounds for Differences of Means, *Int. J. Math. Math. Sci.*, accepted.
- [9] P. Gao, Ky Fan Inequality and Bounds for Differences of Means II, *RGMA Research Report Collection* **5**(4), Article 15, 2002.
- [10] A. McD. Mercer, Some new inequalities involving elementary mean values, *J. Math. Anal. Appl.*, **229** (1999), 677-681.
- [11] A. McD. Mercer, Bounds for A-G, A-H, G-H, and a family of inequalities of Ky Fan's type, using a general method, *J. Math. Anal. Appl.*, **243** (2000), 163-173.
- [12] A. McD. Mercer, Improved upper and lower bounds for the difference  $A_n - G_n$ , *Rocky Mountain J. Math.*, **31** (2001), 553-560.
- [13] W. Sierpiński, On an inequality for arithmetic, geometric and harmonic means, *Warsch. Sitzungsber.*, **2** (1909), 354-358 (in Polish).
- [14] C.L. Wang, On a Ky Fan inequality of the complementary A-G type and its variants, *J. Math. Anal. Appl.*, **73** (1980), 501-505.
- [15] P. F. Wang and W. L. Wang, A class of inequalities for the symmetric functions, *Acta Math. Sinica*, **27** (1984), 485-497 (in Chinese).

DEPARTMENT OF MATHEMATICS, UNIVERSITY OF MICHIGAN, ANN ARBOR, MI 48109  
E-mail address: penggao@umich.edu