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NOTE ON ALZER'S INEQUALITY

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Abstract. If the sequence $\{a_i\}_{i=1}^{\infty}$ satisfies $\triangle a_i = a_{i+1} - a_i > 0$, $\triangle^2 a_i = \triangle(\triangle a_i) = a_{i+2} - 2a_{i+1} + a_i \ge 0$, $i = 0, 1, 2, \dots, a_0 = 0$. Then

$$\frac{a_n}{a_{n+1}} < \left(\frac{1}{a_n} \sum_{i=1}^n a_i^r \middle/ \frac{1}{a_{n+1}} \sum_{i=1}^{n+1} a_i^r \right)^{1/r}$$

for all natural numbers n, and all real r > 0.

1. Introduction

The Alzer's inequality to which title refers is

$$\frac{n}{n+1} < \left(\frac{1}{n}\sum_{i=1}^{n} i^r \middle/ \frac{1}{n+1}\sum_{i=1}^{n+1} i^r \right)^{1/r} \tag{1}$$

for all natural numbers n, and all real r > 0 (see [1, 2, 4, 5]).

Elezović and Pečarić [3] genealized Alzer's inequality as follows: If the positive sequence $\{a_n\}_{n=1}^{\infty}$ satisfies

$$1 \leqslant \left(\frac{a_{n+2}}{a_{n+1}}\right)^r \left[\frac{a_{n+2}}{a_{n+1}} - 1 + \left(\frac{a_n}{a_{n+1}}\right)^{r+1}\right], \ n \ge 0, \ a_0 = 0, \tag{2}$$

then, for r > 0,

$$\frac{a_n}{a_{n+1}} \le \left(\frac{1}{a_n} \sum_{i=1}^n a_i^r \middle/ \frac{1}{a_{n+1}} \sum_{i=1}^{n+1} a_i^r \right)^{1/r}.$$
(3)

In this paper, we consider the sufficient conditions relating to the sequence $\{a_n\}_{n=1}^{\infty}$ only, so that (3) strictly holds for all natural numbers n, and all real r > 0.

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Theorem . If the sequence $\{a_i\}_{i=1}^{\infty}$ satisfies

$$\triangle a_i = a_{i+1} - a_i > 0 \tag{4}$$

and

$$\triangle^2 a_i = \triangle(\triangle a_i) = a_{i+2} - 2a_{i+1} + a_i \ge 0 \tag{5}$$

for $i = 0, 1, 2, \ldots, a_0 = 0$, then

$$\frac{a_n}{a_{n+1}} < \left(\frac{1}{a_n} \sum_{i=1}^n a_i^r \middle/ \frac{1}{a_{n+1}} \sum_{i=1}^{n+1} a_i^r \right)^{1/r} \tag{6}$$

for all natural numbers n, and all real r > 0.

2. Lemma

Lemma. For any fixed real r > 0, the function

$$f(x,y) = \frac{(x+y)^{r+1} - x^{r+1}}{(x+y)^r} \quad (x > 0, \ y > 0)$$

is strictly increasing with both x and y.

Proof. Easy calculation yields

$$f'_x(x,y) = \frac{[(x+y)^{r+1} - x^{r+1}] - (r+1)x^r y}{(x+y)^{r+1}}.$$

By Lagrange's mean value theorem, there exists at least one point $\xi \in (x,x+y)$ such that

$$(x+y)^{r+1} - x^{r+1} = (r+1)y\xi^r, \quad x < \xi < x+y$$

and therefore

$$[(x+y)^{r+1} - x^{r+1}] - (r+1)x^r y = (r+1)y(\xi^r - x^r) > 0,$$

which implies that $f'_x(x, y) > 0$. Clearly,

$$f'_y(x,y) = 1 + \frac{rx^{r+1}}{(x+y)^{r+1}} > 0.$$

The proof is complete.

3. Proofs of Theorem.

The first proof. (6) is equivalent to

$$\sum_{i=1}^{n} a_i^r > \frac{a_n^{r+1} a_{n+1}^r}{a_{n+1}^{r+1} - a_n^{r+1}}.$$
(7)

12

We now prove (7) by mathematical induction. When n = 1, (7) is $a_1^r > \frac{a_1^{r+1}a_2^r}{a_2^{r+1} - a_1^{r+1}}$, i.e. $\frac{a_2}{a_1} - \left(\frac{a_2}{a_1}\right)^r > 1$, so (7) is ture. Suppose (7) holds for some $n \ge 1$, then

$$\sum_{i=1}^{n+1} a_i^r = \sum_{i=1}^n a_i^r + a_{n+1}^r > \frac{a_n^{r+1} a_{n+1}^r}{a_{n+1}^{r+1} - a_n^{r+1}} + a_{n+1}^r = \frac{a_{n+1}^{2r+1}}{a_{n+1}^{r+1} - a_n^{r+1}}$$

In order to prove (7) for n + 1, it is sufficient to show that

$$\frac{a_{n+1}^{2r+1}}{a_{n+1}^{r+1} - a_n^{r+1}} > \frac{a_{n+1}^{r+1} a_{n+2}^r}{a_{n+2}^{r+1} - a_{n+1}^{r+1}},\tag{8}$$

which can be rearranged as

$$\frac{a_{n+1}^{r+1} - a_n^{r+1}}{a_{n+1}^r} < \frac{a_{n+2}^{r+1} - a_{n+1}^{r+1}}{a_{n+2}^r}.$$
(9)

From (4) and (5) we have

$$0 = a_0 < a_n < a_{n+1}, \quad n = 1, 2, \dots,$$

$$\triangle a_n = a_{n+1} - a_n \le a_{n+2} - a_{n+1} = \triangle a_{n+1}, \quad n = 0, 1, 2, \dots$$

In other words, the sequence $\{a_n\}_{n=1}^{\infty}$ is a positive, strictly increasing and convex one. By Lemma , we have

$$\frac{a_{n+1}^{r+1} - a_n^{r+1}}{a_{n+1}^r} = \frac{(a_n + \triangle a_n)^{r+1} - a_n^{r+1}}{(a_n + \triangle a_n)^r} < \frac{(a_{n+1} + \triangle a_n)^{r+1} - a_{n+1}^{r+1}}{(a_{n+1} + \triangle a_{n+1})^{r+1} - a_{n+1}^{r+1}} = \frac{a_{n+2}^{r+1} - a_{n+1}^{r+1}}{a_{n+2}^r}.$$

The proof of the theorem is complete.

The second proof. (8) is also equivalant to

$$\frac{a_{n+2}^{r+1} - a_{n+1}^{r+1}}{a_{n+1}^{r+1} - a_{n}^{r+1}} > \left(\frac{a_{n+2}}{a_{n+1}}\right)^{r}.$$
(10)

It is easy to see that

$$\frac{a_{n+2}^{r+1} - a_{n+1}^{r+1}}{a_{n+1}^{r+1} - a_{n}^{r+1}} = \frac{(a_{n} + \Delta a_{n} + \Delta a_{n+1})^{r+1} - (a_{n} + \Delta a_{n})^{r+1}}{(a_{n} + \Delta a_{n})^{r+1} - a_{n}^{r+1}} \\ \ge \frac{(a_{n} + \Delta a_{n} + \Delta a_{n+1})^{r+1} - (a_{n} + \Delta a_{n+1})^{r+1}}{(a_{n} + \Delta a_{n})^{r+1} - a_{n}^{r+1}}.$$
(11)

Define

$$f(x) = (x + \triangle a_{n+1})^{r+1}, \quad x \in [a_n, a_n + \triangle a_n],$$

$$g(x) = x^{r+1}, \quad x \in [a_n, a_n + \triangle a_n].$$

By Cauchy's mean value theorem, there exists at least one point $\eta \in (a_n, a_n + \Delta a_n)$ such that

$$\frac{(a_n + \Delta a_n + \Delta a_{n+1})^{r+1} - (a_n + \Delta a_{n+1})^{r+1}}{(a_n + \Delta a_n)^{r+1} - a_n^{r+1}} = \frac{(\eta + \Delta a_{n+1})^r}{\eta^r} = \left(1 + \frac{\Delta a_{n+1}}{\eta}\right)^r.$$
(12)

Because of $1/\eta > 1/(a_n + \triangle a_n) = 1/a_{n+1}$, we have

$$\left(1 + \frac{\Delta a_{n+1}}{\eta}\right)^r > \left(1 + \frac{\Delta a_{n+1}}{a_{n+1}}\right)^r = \left(\frac{a_{n+2}}{a_{n+1}}\right)^r.$$
(13)

The combination of (11), (12) and (13) implies (10), and thus, the proof of the theorem is complete.

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14