

ON DISCRETE INEQUALITIES OF GRÜSS TYPE

SHIOW-RU HWANG AND MING-IN HO

Abstract. In the paper, we establish two discrete inequalities of Grüss type via inequalities of Watson-Greub-Rheuiboldt and Klamkin-McLennaghan.

1. Introduction

In [6], Grüss proved the following integral inequality

$$\left| \frac{1}{b-a} \int_a^b f(x)g(x)dx - \frac{1}{b-a} \int_a^b f(x)dx \frac{1}{b-a} \int_a^b g(x)dx \right| \leq \frac{1}{4}(\Phi - \phi)(\Gamma - \gamma) \quad (1.1)$$

provided that f and g are two integrable functions on $[a, b]$ and satisfy the condition

$$\phi \leq f(x) \leq \Phi \text{ and } \gamma \leq g(x) \leq \Gamma \text{ for a.e. } x \in [a, b]. \quad (1.2)$$

The constant $\frac{1}{4}$ is the best possible in the sense that it cannot be replaced by a smaller constant.

The discrete version of (1.1) states that (see for example [2]):

If $\bar{a} = (a_1, \dots, a_n)$ and $\bar{b} = (b_1, \dots, b_n)$ are two sequences of real numbers with

$$a \leq a_i \leq A < \infty \text{ and } b \leq b_i \leq B < \infty \text{ for all } i \in \{1, \dots, n\},$$

then

$$\begin{aligned} |C_n(\bar{a}, \bar{b})| &\leq \frac{1}{n} \left[\frac{1}{2} \right] \left(1 - \frac{1}{n} \left[\frac{1}{2} \right] \right) (A - a)(B - b) \\ &= \frac{1}{n^2} \left[\frac{n^2}{4} \right] (A - a)(B - b) \\ &\leq \frac{1}{4} (A - a)(B - b) \end{aligned} \quad (1.3)$$

where

$$C_n(\bar{a}, \bar{b}) = \frac{1}{n} \sum_{i=1}^n a_i b_i - \frac{1}{n} \sum_{i=1}^n a_i \cdot \frac{1}{n} \sum_{i=1}^n b_i.$$

Received December 16, 2002.

2000 *Mathematics Subject Classification.* Primary 26D15; secondary 94A05.

Key words and phrases. discrete inequalities of Grüss Type, Watson-Greub-Rheuiboldt inequality, Klamkin-McLennaghan inequality.

For other new results in the domain, see the papers [1, 3-8, 9-10] and the book [8].

Recently, Dragomir and Khan [5] proved the following two discrete inequalities of Grüss type:

Theorem A. Let $\bar{a} = (a_1, \dots, a_n)$ and $\bar{b} = (b_1, \dots, b_n)$ be two n -tuples of positive real numbers with

$$0 < a \leq a_i \leq A < \infty \text{ and } 0 < b \leq b_i \leq B < \infty \text{ for all } i \in \{1, \dots, n\}.$$

Then we have the inequality

$$|C_n(\bar{a}, \bar{b})| \leq \frac{1}{4} \frac{(A-a)(B-b)}{\sqrt{AaBb}} \cdot \frac{1}{n} \sum_{i=1}^n a_i \cdot \frac{1}{n} \sum_{i=1}^n b_i. \quad (1.4)$$

The constant $\frac{1}{4}$ is the best possible.

Theorem B. Let $\bar{a} = (a_1, \dots, a_n)$ and $\bar{b} = (b_1, \dots, b_n)$ be defined as in Theorem A. Then we have the inequality

$$|C_n(\bar{a}, \bar{b})| \leq (\sqrt{A} - \sqrt{a})(\sqrt{B} - \sqrt{b}) \cdot \frac{1}{n} \sum_{i=1}^n a_i \cdot \frac{1}{n} \sum_{i=1}^n b_i. \quad (1.5)$$

The constant $c = 1$ is the best possible.

In this paper, we establish a weighted generalization of Theorem A and Theorem B, respectively.

2. Main Results

Theorem 1. Let $\bar{a} = (a_1, \dots, a_n)$ and $\bar{b} = (b_1, \dots, b_n)$ be defined as in Theorem A, and let $\bar{p} = (p_1, \dots, p_n)$ be an n -tuples of nonnegative numbers with $P_n = \sum_{i=1}^n p_i > 0$. Then we have the inequality

$$|C_n(\bar{p}, \bar{a}, \bar{b})| \leq \frac{1}{4} \frac{(A-a)(B-b)}{\sqrt{AaBb}} \cdot \frac{1}{P_n} \sum_{i=1}^n p_i a_i \cdot \frac{1}{P_n} \sum_{i=1}^n p_i b_i \quad (2.1)$$

where

$$C_n(\bar{p}, \bar{a}, \bar{b}) = \frac{1}{P_n} \sum_{i=1}^n p_i a_i b_i - \frac{1}{P_n} \sum_{i=1}^n p_i a_i \cdot \frac{1}{P_n} \sum_{i=1}^n p_i b_i$$

and the constant $\frac{1}{4}$ is the best possible.

Proof. By the Cauchy-Schwarz inequality, we have

$$|C_n(\bar{p}, \bar{a}, \bar{b})| = \left| \frac{1}{P_n} \sum_{i=1}^n p_i a_i b_i - \frac{1}{P_n} \sum_{i=1}^n p_i a_i \frac{1}{P_n} \sum_{i=1}^n p_i b_i \right|$$

$$\begin{aligned}
&= \left| \frac{1}{2P_n^2} \sum_{i,j=1}^n p_i p_j (a_i - a_j)(b_i - b_j) \right| \\
&\leq \frac{1}{2P_n^2} \sum_{i,j=1}^n p_i p_j |(a_i - a_j)| |(b_i - b_j)| \\
&\leq \frac{1}{2P_n^2} \left[\sum_{i,j=1}^n p_i p_j (a_i - a_j)^2 \right]^{\frac{1}{2}} \left[\sum_{i,j=1}^n p_i p_j (b_i - b_j)^2 \right]^{\frac{1}{2}} \\
&= \frac{1}{2P_n^2} [2P_n \sum_{i=1}^n p_i a_i^2 - 2(\sum_{i=1}^n p_i a_i)^2]^{\frac{1}{2}} [2P_n \sum_{i=1}^n p_i b_i^2 - 2(\sum_{i=1}^n p_i b_i)^2]^{\frac{1}{2}} \\
&= [\frac{1}{P_n} \sum_{i=1}^n p_i a_i^2 - (\frac{1}{P_n} \sum_{i=1}^n p_i a_i)^2]^{\frac{1}{2}} [\frac{1}{P_n} \sum_{i=1}^n p_i b_i^2 - (\frac{1}{P_n} \sum_{i=1}^n p_i b_i)^2]^{\frac{1}{2}}. \quad (2.2)
\end{aligned}$$

Using the Waston-Greub-Rheuiboldt inequality [8, p.122]

$$\sum_{i=1}^n w_i z_i^2 \cdot \sum_{i=1}^n w_i u_i^2 \leq \frac{(M_1 M_2 + m_1 m_2)^2}{4m_1 m_2 M_1 M_2} \cdot (\sum_{i=1}^n w_i z_i u_i)^2, \quad (2.3)$$

provided $0 \leq w_i < \infty$, $0 < m_1 \leq z_i \leq M_1 < \infty$ and $0 < m_2 \leq u_i \leq M_2 < \infty$ ($i = 1, \dots, n$), we have

$$(\sum_{i=1}^n p_i a_i^2) \cdot P_n \leq \frac{(A+a)^2}{4aA} \cdot (\sum_{i=1}^n p_i a_i)^2$$

giving

$$\frac{(\sum_{i=1}^n p_i a_i^2) \cdot P_n - (\sum_{i=1}^n p_i a_i)^2}{(\sum_{i=1}^n p_i a_i)^2} \leq \frac{(A+a)^2 - 4aA}{4aA} = \frac{(A-a)^2}{4aA},$$

thus is,

$$\frac{1}{P_n} \sum_{i=1}^n p_i a_i^2 - \frac{1}{P_n} (\sum_{i=1}^n p_i a_i)^2 \leq \frac{(A-a)^2}{4aA} \cdot (\frac{1}{P_n} \sum_{i=1}^n p_i a_i)^2. \quad (2.4)$$

Similarly, we have

$$\frac{1}{P_n} \sum_{i=1}^n p_i b_i^2 - \frac{1}{P_n} (\sum_{i=1}^n p_i b_i)^2 \leq \frac{(B-b)^2}{4bB} \cdot (\frac{1}{P_n} \sum_{i=1}^n p_i b_i)^2. \quad (2.5)$$

Using (2.2), (2.4) and (2.5), we obtain the inequality (2.1). As note in the proof of Theorem in [5], we obtain that the constant $\frac{1}{4}$ is the best possible. This completes the proof.

Remark 1. Choose $p_i = \frac{1}{n}$ ($1, \dots, n$) in Theorem 1. Then the inequality (2.1) reduces to (1.4).

Theorem 2. Let $\bar{a} = (a_1, \dots, a_n)$, $\bar{b} = (b_1, \dots, b_n)$ and $\bar{p} = (p_1, \dots, p_n)$ be defined as in Theorem 1. Then we have

$$|C_n(\bar{p}, \bar{a}, \bar{b})| \leq (\sqrt{A} - \sqrt{a})(\sqrt{B} - \sqrt{b}) \left(\frac{1}{P_n} \sum_{i=1}^n p_i a_i \right)^{\frac{1}{2}} \left(\frac{1}{P_n} \sum_{i=1}^n p_i b_i \right)^{\frac{1}{2}}. \quad (2.6)$$

The constant $c = 1$ is the best possible.

Proof. Using the Klamkin-McLaganhan inequality [7, p.125]

$$\sum_{i=1}^n w_i z_i^2 \cdot \sum_{i=1}^n w_i u_i^2 - \left(\sum_{i=1}^n w_i z_i u_i \right)^2 \leq (\sqrt{M} - \sqrt{m})^2 \sum_{i=1}^n w_i z_i u_i \cdot \sum_{i=1}^n w_i u_i^2, \quad (2.7)$$

provided $0 \leq w_i < \infty$, $z_i > 0$, $u_i > 0$ and $0 < m \leq \frac{z_i}{u_i} \leq M < \infty$ ($i = 1, \dots, n$), we have

$$\left(\sum_{i=1}^n p_i a_i^2 \right) \cdot P_n - \left(\sum_{i=1}^n p_i a_i \right)^2 \leq (\sqrt{A} - \sqrt{a})^2 \left(\sum_{i=1}^n p_i a_i \right) \cdot P_n$$

that is,

$$\frac{1}{P_n} \sum_{i=1}^n p_i a_i^2 - \left(\frac{1}{P_n} \sum_{i=1}^n p_i a_i \right)^2 \leq (\sqrt{A} - \sqrt{a})^2 \left(\frac{1}{P_n} \sum_{i=1}^n p_i a_i \right). \quad (2.8)$$

Similarly, we have

$$\frac{1}{P_n} \sum_{i=1}^n p_i b_i^2 - \left(\frac{1}{P_n} \sum_{i=1}^n p_i b_i \right)^2 \leq (\sqrt{B} - \sqrt{b})^2 \left(\frac{1}{P_n} \sum_{i=1}^n p_i b_i \right). \quad (2.9)$$

Using (2.2), (2.8) and (2.9), we obtain the inequality. As note in proof Theorem 1 in [5], we obtain that the constant $c = 1$ is the best possible. This completes the proof.

Remark 2. Choose $p_i = \frac{1}{n}$ ($1, \dots, n$) in Theorem 2. Then the inequality (2.6) reduces to (1.5).

References

- [1] D. Andrica and C. Badea, *Grüss' inequality for positive linear functionals*, Periodica Math. Hungarica **19**(1988), 155-167.
- [2] M. Biernacki, H. Pidek and C. Ryll-Nardzewski, *Sur une inégalité entre des intégrales définies*, Ann. Univ. Mariae Curie-Skłodowska **A4** (1950), 1-4.
- [3] S. S. Dragomir, *Integral Grüss type inequality for mappings with values in Hilbert spaces and its applications*, J. Korean Math. Soc. **38** (2001), 1261-1273.
- [4] S. S. Dragomir, *A generalization Grüss's inequality in inner product spaces and applications*, J. Math. Anal. Appl. **237** (1999), 74-82.

- [5] S. S. Dragomir and L. Khan, *Two discrete inequalities of Grüss type via Pólya-Szegő and Shisha results for real numbers*, Tamkang J. of Math. accepted.
- [6] A. M. Fink, *A treatise on Grüss' inequality*, Analytic and Geometric Inequalities and Applications, T. M. Rassias and H. M. Srivastava, Editors Kluwer, 1999, 93-114.
- [7] G. Grüss, *Über das Maximum des absoluten Betrages Von $\frac{1}{b-a} \int_a^b f(x)g(x)dx - \frac{1}{(b-a)^2} \int_a^b f(x)dx \int_a^b g(x)dx$* , Math. Z. **39** (1935), 215-226.
- [8] D. S. Mitrinović, J. E. Pečarić and A. M. Fink, Classical and New Inequalities in Analysis, Kluwer Academic publishers, Dordrecht, 1993.
- [9] J. E. Pečarić, *On an inequality of G. Grüss*, Mat. Vesnik **7** (20) (35) (1983), 59-64.
- [10] J. E. Pečarić and D. Andrica, *On some Grüss type inequalities*, It. Sem. Func. Equat. Approx. Conv., Cluj-Napoca (1986), 221-214.

China Institutue of Technology, Nankang, Taipei 11522, Taiwan.

E-mail: hsru@cc.chit.edu.tw

E-mail: mingin@cc.chit.edu.tw