

A NOTE ON SOME SERIES INEQUALITIES

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Abstract. In the present note we establish some new inequalities involving series of nonnegative terms by using a fairly elementary analysis.

A large number of papers have been written on inequalities involving series of nonnegative terms and their applications in various parts of analysis, see [1-5] and the references given therein. The main purpose of this note is to prove the following.

Theorem. Let $p \geq 1$, $q \geq 1$, $r \geq 1$ be real constants. If $a_n \geq 0$, ($n = 1, 2, \dots$) and $A_n = \sum_{m=1}^n a_m$, then

$$\sum_{n=1}^N a_n A_n \leq \frac{(N+1)}{2} \sum_{n=1}^N a_n^2, \quad (1)$$

$$\sum_{n=1}^N A_n^{p+q} \leq [(p+q)(N+1)]^q \sum_{n=1}^N A_n^p a_n^q, \quad (2)$$

$$\sum_{n=1}^N A_n^{p+q} a_n^r \leq [(p+q+r)(N+1)]^q \sum_{n=1}^N A_n^p a_n^{q+r}. \quad (3)$$

Proof. Rewriting the left side of (1), and using the Schwarz inequality, interchanging the order of summations, and using the elementary inequality $a^{1/2}b^{1/2} \leq \frac{1}{2}(a+b)$, ($a \geq 0, b \geq 0$ reals), we observe that

$$\begin{aligned} \sum_{n=1}^N a_n A_n &= \sum_{n=1}^N (\sqrt{n}a_n) \left(\frac{1}{\sqrt{n}} \sum_{m=1}^n a_m \right) \\ &\leq \left[\sum_{n=1}^N n a_n^2 \right]^{1/2} \left[\sum_{n=1}^N \frac{1}{n} \left(\sum_{m=1}^n a_m \right)^2 \right]^{1/2} \end{aligned}$$

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$$\begin{aligned}
&\leq \left[\sum_{n=1}^N n a_n^2 \right]^{1/2} \left[\sum_{n=1}^N \frac{1}{n} \left(\sum_{m=1}^n 1 \right) \left(\sum_{m=1}^n a_m^2 \right) \right]^{1/2} \\
&= \left[\sum_{n=1}^N n a_n^2 \right]^{1/2} \left[\sum_{n=1}^N \left(\sum_{m=1}^n a_m^2 \right) \right]^{1/2} \\
&= \left[\sum_{n=1}^N n a_n^2 \right]^{1/2} \left[\sum_{m=1}^N a_m^2 \left(\sum_{n=m}^N 1 \right) \right]^{1/2} \\
&= \left[\sum_{n=1}^N n a_n^2 \right]^{1/2} \left[\sum_{m=1}^N (N - m + 1) a_m^2 \right]^{1/2} \\
&\leq \frac{1}{2} \left[\sum_{n=1}^N n a_n^2 + \sum_{n=1}^N (N - n + 1) a_n^2 \right] \\
&= \frac{(N + 1)}{2} \sum_{n=1}^N a_n^2.
\end{aligned}$$

This proves the required inequality in (1).

By taking $z_m = a_m$ and $\alpha = p + q$ in the following inequality (see,[2,5])

$$\left(\sum_{m=1}^n z_m \right)^\alpha \leq \alpha \sum_{m=1}^n z_m \left(\sum_{k=1}^m z_k \right)^{\alpha-1},$$

where $\alpha > 1$ is a constant and $z_m \geq 0$, ($m = 1, 2, \dots$), we have

$$A_n^{p+q} \leq (p+q) \sum_{m=1}^n a_m A_m^{p+q-1}. \quad (4)$$

By taking the sum on both sides of (4) from 1 to N and interchanging the order of the summation, we observe that

$$\begin{aligned}
\sum_{n=1}^N A_n^{p+q} &\leq (p+q) \sum_{n=1}^N \left(\sum_{m=1}^n a_m A_m^{p+q-1} \right) \\
&= (p+q) \sum_{m=1}^N a_m A_m^{p+q-1} (N - m + 1) \\
&\leq (p+q)(N+1) \sum_{m=1}^N a_m A_m^{p+q-1} \\
&= (p+q)(N+1) \sum_{n=1}^N (A_n^{p/q} a_n) (A_n^{p+q-1-p/q}). \quad (5)
\end{aligned}$$

By using the Hölder's inequality with indices $q, q/(q-1)$ on the right side of (5) we have

$$\sum_{n=1}^N A_n^{p+q} \leq (p+q)(N+1) \left[\sum_{n=1}^N A_n^p a_n^q \right]^{1/q} \left[\sum_{n=1}^N A_n^{p+q} \right]^{(q-1)/q}. \quad (6)$$

Dividing by the last factor on the right side of (6) and raising to the q th power of the resulting inequality, we get the desired inequality in (2).

By rewriting the left side of (3) and using the Hölder's inequality with indices $(q+r)/r, (q+r)/q$ and the inequality (3), we observe that

$$\begin{aligned} \sum_{n=1}^N A_n^{p+q} a_n^r &= \sum_{n=1}^N (A_n^{(pr)/(q+r)} a_n^r) (A_n^{p+q-(pr)/(q+r)}) \\ &\leq \left[\sum_{n=1}^N A_n^p a_n^{q+r} \right]^{r/(q+r)} \left[\sum_{n=1}^N A_n^{p+q+r} \right]^{q/(q+r)} \\ &\leq \left[\sum_{n=1}^N A_n^p a_n^{q+r} \right]^{r/(q+r)} \left[[(p+q+r)(N+1)]^{q+r} \sum_{n=1}^N A_n^p a_n^{q+r} \right]^{q/(q+r)} \\ &= [(p+q+r)(N+1)]^q \sum_{n=1}^N A_n^p a_n^{q+r}. \end{aligned}$$

This is the required inequality in (3), and the proof of the theorem is complete.

It is interesting to note that by taking $p = 1, q = 1$ in (2) we can obtain the lower bound on the left side of the inequality given in (1). For various other inequalities involving series of terms, see [1-5] and the references given therein.

References

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