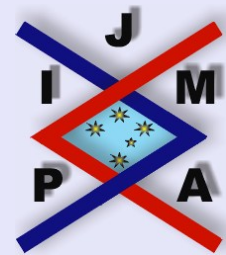


A GENERALIZATION OF AN INEQUALITY INVOLVING THE GENERALIZED ELEMENTARY SYMMETRIC MEAN

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Abstract

A generalization of an inequality involving the generalized elementary symmetric mean and its elementary proof are given.

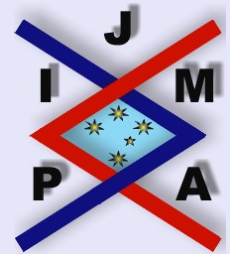
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1. Introduction

Let $a = (a_1, a_2, \dots, a_n)$ and r be a nonnegative integer, where a_i for $1 \leq i \leq n$ are nonnegative real numbers. Then

$$(1.1) \quad E_n^{[r]} = E_n^{[r]}(a) = \sum_{\substack{i_1+i_2+\dots+i_n=r, \\ i_1, i_2, \dots, i_n \geq 0 \text{ are integers}}} \prod_{k=1}^n a_k^{i_k}$$

with $E_n^{[0]} = E_n^{[0]}(a) = 1$ for $n \geq 1$ and $E_n^{[r]} = 0$ for $r < 0$ or $n \leq 0$ is called the r th generalized elementary symmetric function of a .

The r th generalized elementary symmetric mean of a is defined by

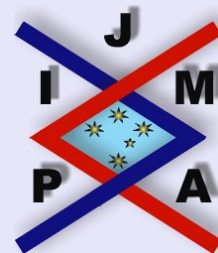
$$(1.2) \quad \sum_n^{[r]} = \sum_n^{[r]}(a) = \frac{E_n^{[r]}(a)}{\binom{n+r-1}{r}}.$$

In 1934, I. Schur [5, p. 182] obtained the following

$$(1.3) \quad \sum_n^{[r]}(a) = (n-1)! \int \cdots \int \left(\sum_{i=1}^n a_i x_i \right)^r dx_1 \cdots dx_{n-1},$$

where $x_n = 1 - (x_1 + x_2 + \cdots + x_{n-1})$ and the integral is taken over $x_k \geq 0$ for $k = 1, 2, \dots, n-1$. By using (1.3) and Cauchy integral inequality, he also proved that

$$(1.4) \quad \sum_n^{[r-1]}(a) \sum_n^{[r+1]}(a) \geq \left[\sum_n^{[r]}(a) \right]^2.$$



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In 1968, K.V. Menon [2] proved that for $n = 2$ or $n \geq 3$ and $r = 1, 2, 3$, inequality (1.4) is valid.

In [1], the generalized symmetric means of two variables was investigated.

In [3] and [4] a problem was posed: Does inequality (1.4) hold for arbitrary $n, r \in \mathbb{N}$?

In 1997, Zh.-H. Zhang generalized (1.3) in [7] and also proved (1.4) by a similar proof as in [5].

In [6], some inequalities of weighted symmetric mean were established.

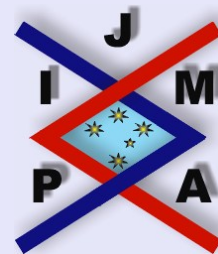
In this paper, we shall obtain an identity relating $\sum_n^{[r]}(a)$ to $E_n^{[r]}(a)$ and give an elementary proof of an inequality which generalizes (1.4). Our main result is as follows.

Theorem 1.1. *If $r, s \in \mathbb{N}$ and $r > s$, then*

$$(1.5) \quad \sum_n^{[s]}(a) \sum_n^{[r+1]}(a) \geq \sum_n^{[r]}(a) \sum_n^{[s+1]}(a).$$

The equality in (1.5) holds if and only if $a_1 = a_2 = \dots = a_n$.

Letting $s = r - 1$ in inequality (1.5) leads to inequality (1.4).



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2. Proof of Theorem 1.1

To prove inequality (1.5), the following properties for $E_n^{[r]}$ are necessary.

Property 1. If $n, r \in \mathbb{N}$, then

$$(2.1) \quad E_n^{[r]} = E_{n-1}^{[r]} + a_n E_n^{[r-1]}$$

and

$$(2.2) \quad E_n^{[r]} = \sum_{j=0}^r a_n^j E_{n-1}^{[r-j]}.$$

Proof. If $n = 1$ or $r = 0$, (2.1) holds trivially.

When $n > 1$ and $r \geq 1$, we have

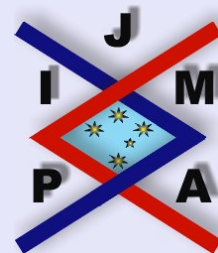
$$(2.3) \quad \sum_{i_1, i_2, \dots, i_n \geq 0}^{i_1 + i_2 + \dots + i_n = r} \prod_{k=1}^n a_k^{i_k} = \sum_{\substack{i_1, i_2, \dots, i_{n-1} \geq 0 \\ i_n = 0}}^{i_1 + i_2 + \dots + i_{n-1} = r} \prod_{k=1}^n a_k^{i_k} + a_n \sum_{i_1, i_2, \dots, i_n \geq 0}^{i_1 + i_2 + \dots + i_n = r-1} \prod_{k=1}^n a_k^{i_k}.$$

Combining the definition of $E_n^{[r]}$ and (2.3), identity (2.1) follows.

Identity (2.2) can be deduced from the recurrence of (2.1). □

Property 2. If r is an integer, then

$$(2.4) \quad (r+1)E_n^{[r+1]} = \sum_{k=0}^r \left(\sum_{i=1}^n a_i^{k+1} \right) E_n^{[r-k]}.$$



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Proof. It will be verified by induction. It is clear that identity (2.4) holds trivially for $n = 1$. Suppose identity (2.4) is true for $n - 1$ and nonnegative integers r .

By (2.2), for $0 \leq k \leq r$, we have

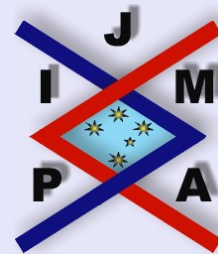
$$E_n^{[r-k]} = \sum_{j=0}^{r-k} a_n^j E_{n-1}^{[r-k-j]},$$

and

$$\begin{aligned} \sum_{j=0}^r (j+1) a_n^{j+1} E_{n-1}^{[r-j]} &= a_n E_{n-1}^{[r]} + a_n^2 E_{n-1}^{[r-1]} + \cdots + a_n^r E_{n-1}^{[1]} + a_n^{r+1} E_{n-1}^{[0]} \\ &\quad + a_n^2 E_{n-1}^{[r-1]} + \cdots + a_n^r E_{n-1}^{[1]} + a_n^{r+1} E_{n-1}^{[0]} \\ &\quad \dots \dots \dots \\ &\quad + a_n^r E_{n-1}^{[1]} + a_n^{r+1} E_{n-1}^{[0]} \\ &\quad + a_n^{r+1} E_{n-1}^{[0]} \\ &= \sum_{k=0}^r \sum_{j=0}^{r-k} a_n^{j+k+1} E_{n-1}^{[r-k-j]}. \end{aligned}$$

According to the inductive hypothesis, for nonnegative integers r and $0 \leq j \leq r$, we have

$$(2.5) \quad (r-j+1) E_{n-1}^{[r+1-j]} = \sum_{k=0}^{r-j} \left(\sum_{i=1}^{n-1} a_i^{k+1} \right) E_{n-1}^{[r-k-j]}.$$



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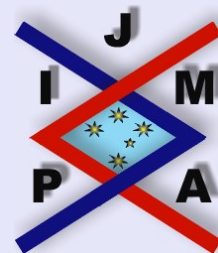
From Property 1 and the above formula, we have

$$\begin{aligned}
 (2.6) \quad & (r+1)E_n^{[r+1]} \\
 &= (r+1) \sum_{j=0}^{r+1} a_n^j E_{n-1}^{[r+1-j]} \\
 &= \sum_{j=0}^r (r-j+1) a_n^j E_{n-1}^{[r-j+1]} + \sum_{j=1}^{r+1} j a_n^j E_{n-1}^{[r-j+1]} \\
 &= \sum_{j=0}^r a_n^j \sum_{k=0}^{r-j} \left(\sum_{i=1}^{n-1} a_i^{k+1} \right) E_{n-1}^{[r-j-k]} + \sum_{j=0}^r (j+1) a_n^{j+1} E_{n-1}^{[r-j]} \\
 &= \sum_{k=0}^r \sum_{j=0}^{r-k} a_n^j \left(\sum_{i=1}^{n-1} a_i^{k+1} \right) E_{n-1}^{[r-j-k]} + \sum_{k=0}^r \sum_{j=0}^{r-k} a_n^{j+k+1} E_{n-1}^{[r-k-j]} \\
 &= \sum_{k=0}^r \left(\sum_{i=1}^{n-1} a_i^{k+1} + a_n^{k+1} \right) \left(\sum_{j=0}^{r-k} a_n^j E_{n-1}^{[r-k-j]} \right) \\
 &= \sum_{k=0}^r \left(\sum_{i=1}^n a_i^{k+1} \right) E_n^{[r-k]}.
 \end{aligned}$$

This shows that (2.4) holds for n . The proof is complete. \square

Property 3. If $r, s \in \mathbb{N}$ and $r > s$, then

$$(2.7) \quad (r+1)(s+1) \binom{n+r}{r+1} \binom{n+s}{s+1} \left[\sum_n^{[s]} \sum_n^{[r+1]} - \sum_n^{[r]} \sum_n^{[s+1]} \right]$$



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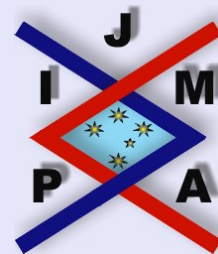
$$= \sum_{j=0}^r \sum_{k=0}^j \left[\sum_{1 \leq v < u \leq n} (E_n^{[s-k]} E_n^{[r-j]} - E_n^{[s-j]} E_n^{[r-k]}) \right. \\ \left. \times \left(\sum_{t=0}^{j-k-1} a_v^{j-1-t} a_u^{k+t} \right) (a_v - a_u)^2 \right].$$

Proof. When $j > k$, we have

$$(2.8) \quad \sum_{i=1}^n a_i^k \sum_{i=1}^n a_i^{j+1} - \sum_{i=1}^n a_i^j \sum_{i=1}^n a_i^{k+1} \\ = \frac{1}{2} \sum_{v=1}^n \sum_{u=1}^n (a_v^k a_u^{j+1} + a_v^{j+1} a_u^k - a_v^j a_u^{k+1} - a_v^{k+1} a_u^j) \\ = \frac{1}{2} \sum_{v=1}^n \sum_{u=1}^n [a_v^k a_u^k (a_v^{j-k+1} + a_u^{j-k+1} - a_v^{j-k} a_u - a_v a_u^{j-k})] \\ = \frac{1}{2} \sum_{v=1}^n \sum_{u=1}^n [a_v^k a_u^k (a_v^{j-k} - a_u^{j-k}) (a_v - a_u)] \\ = \sum_{1 \leq v < u \leq n} [a_v^k a_u^k (a_v^{j-k} - a_u^{j-k}) (a_v - a_u)]$$

and

$$(2.9) \quad (a_v^{j-k} - a_u^{j-k}) = (a_v - a_u) \sum_{t=0}^{j-k-1} a_v^{j-k-1-t} a_u^t.$$



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Therefore

$$(2.10) \quad \sum_{i=1}^n a_i^k \sum_{i=1}^n a_i^{j+1} - \sum_{i=1}^n a_i^j \sum_{i=1}^n a_i^{k+1} \\ = \sum_{1 \leq v < u \leq n} \left[\left(\sum_{t=0}^{k-j-1} a_v^{j-1-t} a_u^{k+t} \right) (a_v - a_u)^2 \right].$$

When $k > j$, we have

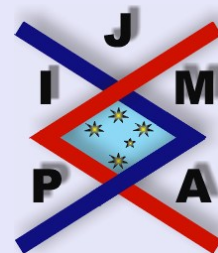
$$(2.11) \quad \sum_{i=1}^n a_i^k \sum_{i=1}^n a_i^{j+1} - \sum_{i=1}^n a_i^j \sum_{i=1}^n a_i^{k+1} \\ = - \sum_{1 \leq v < u \leq n} \left[\left(\sum_{t=0}^{k-j-1} a_v^{j+t} a_u^{k-1-t} \right) (a_v - a_u)^2 \right].$$

From Property 2, it is deduced that

$$(2.12) \quad (r+1)E_n^{[r+1]} = \sum_{j=0}^r \left(\sum_{i=1}^n a_i^{j+1} \right) E_n^{[r-j]}$$

and

$$(2.13) \quad (n+r)E_n^{[r]} = nE_n^{[r]} + rE_n^{[r]} = \sum_{j=0}^r \left(\sum_{i=1}^n a_i^j \right) E_n^{[r-j]}.$$



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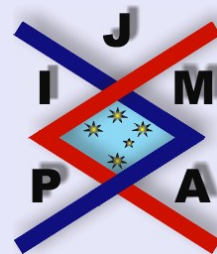
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Hence, using the above formulas and noting $E_n^{[r-k]} = 0$ for $k > r$ yields

$$\begin{aligned}
 (2.14) \quad & (r+1)(s+1) \binom{n+r}{r+1} \binom{n+s}{s+1} \left[\sum_n^{[s]} \sum_n^{[r+1]} - \sum_n^{[r]} \sum_n^{[s+1]} \right] \\
 &= (n+s)(r+1) E_n^{[s]} E_n^{[r+1]} - (n+r)(s+1) E_n^{[r]} E_n^{[s+1]} \\
 &= \sum_{k=0}^s \left(\sum_{i=1}^n a_i^k \right) E_n^{[s-k]} \sum_{j=0}^r \left(\sum_{i=1}^n a_i^{j+1} \right) E_n^{[r-j]} \\
 &\quad - \sum_{j=0}^r \left(\sum_{i=1}^n a_i^j \right) E_n^{[r-j]} \sum_{k=0}^s \left(\sum_{i=1}^n a_i^{k+1} \right) E_n^{[s-k]} \\
 &= \sum_{k=0}^s \sum_{j=0}^r \left(\sum_{i=1}^n a_i^k \sum_{i=1}^n a_i^{j+1} - \sum_{i=1}^n a_i^j \sum_{i=1}^n a_i^{k+1} \right) E_n^{[s-k]} \cdot E_n^{[r-j]} \\
 &= \sum_{j=0}^r \sum_{k=0}^j \left[\sum_{1 \leq v < u \leq n} E_n^{[s-k]} E_n^{[r-j]} \left(\sum_{t=0}^{j-k-1} a_v^{j-1-t} a_u^{k+t} \right) (a_v - a_u)^2 \right] \\
 &\quad - \sum_{k=0}^s \sum_{j=0}^k \left[\sum_{1 \leq v < u \leq n} E_n^{[s-k]} E_n^{[r-j]} \left(\sum_{t=0}^{k-j-1} a_v^{j+t} a_u^{k-1-t} \right) (a_v - a_u)^2 \right] \\
 &= \sum_{j=0}^r \sum_{k=0}^j \left[\sum_{1 \leq v < u \leq n} E_n^{[s-k]} E_n^{[r-j]} \left(\sum_{t=0}^{j-k-1} a_v^{j-1-t} a_u^{k+t} \right) (a_v - a_u)^2 \right] \\
 &\quad - \sum_{j=0}^r \sum_{k=0}^j \left[\sum_{1 \leq v < u \leq n} E_n^{[s-j]} E_n^{[r-k]} \left(\sum_{t=0}^{j-k-1} a_v^{j-1-t} a_u^{k+t} \right) (a_v - a_u)^2 \right]
 \end{aligned}$$



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$$= \sum_{j=0}^r \sum_{k=0}^j \left[\sum_{1 \leq v < u \leq n} (E_n^{[s-k]} E_n^{[r-j]} - E_n^{[s-j]} E_n^{[r-k]}) \right. \\ \left. \times \left(\sum_{t=0}^{j-k-1} a_v^{j-1-t} a_u^{k+t} \right) (a_v - a_u)^2 \right],$$

which implies the expression (2.7). □

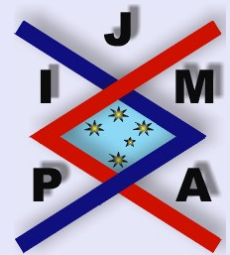
Property 4. *If $r, s \in \mathbb{N}$ and $r > s$, then*

$$(2.15) \quad E_n^{[r-1]} E_n^{[s]} \geq E_n^{[r]} E_n^{[s-1]}.$$

The equality in (2.15) holds if and only if at least $n - 1$ numbers equal zero among $\{a_1, a_2, \dots, a_n\}$.

Proof. From Property 1, we have

$$(2.16) \quad E_n^{[r-1]} E_n^{[s]} - E_n^{[r]} E_n^{[s-1]} \\ = E_n^{[r-1]} \left(E_{n-1}^{[s]} + a_n E_n^{[s-1]} \right) - \left(E_{n-1}^{[r]} + a_n E_n^{[r-1]} \right) E_n^{[s-1]} \\ = E_n^{[r-1]} E_{n-1}^{[s]} - E_{n-1}^{[r]} E_n^{[s-1]} \\ = \left(\sum_{j=0}^{r-1} a_n^j E_{n-1}^{[r-1-j]} \right) E_{n-1}^{[s]} - E_{n-1}^{[r]} \left(\sum_{j=0}^{s-1} a_n^j E_{n-1}^{[s-1-j]} \right)$$



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$$= \sum_{j=0}^{s-1} a_n^j \left(E_{n-1}^{[r-1-j]} E_{n-1}^{[s]} - E_{n-1}^{[r]} E_{n-1}^{[s-1-j]} \right) + E_{n-1}^{[s]} \left(\sum_{j=s}^{r-1} a_n^j E_{n-1}^{[r-1-j]} \right).$$

Since (2.15) holds for $n = 1$, it follows by induction that (2.15) holds for n . \square

Property 5. If $r, s, j, k \in \mathbb{N}$ and $r > s > j > k$, then

$$(2.17) \quad E_n^{[s-k]} E_n^{[r-j]} \geq E_n^{[s-j]} E_n^{[r-k]}.$$

The equality in (2.17) is valid if and only if at least $n - 1$ numbers equal zero among $\{a_1, a_2, \dots, a_n\}$

Proof. From Property 4, if $r - (k + 1) > s - (k + 1)$, $r - (k + 2) > s - (k + 2)$, \dots , $r - j > s - j$, then

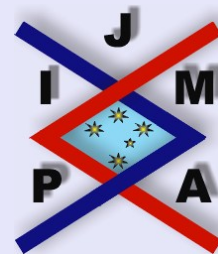
$$(2.18) \quad \prod_{m=k+1}^j (E_n^{[r-m]} E_n^{[s-m+1]}) \geq \prod_{m=k+1}^j (E_n^{[r-m+1]} E_n^{[s-m]}).$$

This implies (2.17).

It is easy to see that the equality in (2.17) is valid. The proof is completed. \square

Proof of Theorem 1.1. Combination of Property 3 and Property 5 easily leads to Theorem 1.1. \square

Remark 2.1. Finally, we pose an open problem: Give an explicit expression of $E_n^{[r-1]} E_n^{[s]} - E_n^{[r]} E_n^{[s-1]}$ in terms of a_1, a_2, \dots, a_n .



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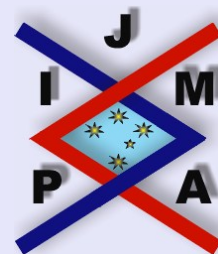
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