

A weighted extension of Carleman's inequality

福岡教育大学 原 卓哉 (Takuya Hara)
山形大学工学部 高橋 眞映 (Sin-Ei Takahasi)

1 Introduction

In 1923, T. Carleman [2] presented the following inequality: for a sequence of positive real numbers $\{x_n\}$ with $\sum_{n=1}^{\infty} x_n < +\infty$,

$$\sum_{n=1}^{\infty} (x_1 x_2 \cdots x_n)^{1/n} < e \sum_{n=1}^{\infty} x_n.$$

Recently, K.S. Kedlaya [4] proved the following weighted extension:

Theorem. (Kedlaya) *Let $\{\alpha_n\}$ be a sequence of positive real numbers satisfying*

$$\frac{\alpha_1}{\alpha_1} \geq \frac{\alpha_2}{\alpha_1 + \alpha_2} \geq \frac{\alpha_3}{\alpha_1 + \alpha_2 + \alpha_3} \geq \cdots. \quad (*)$$

If a sequence of positive real numbers $\{x_n\}$ satisfies $\sum_{n=1}^{\infty} \alpha_n x_n < +\infty$, then

$$\sum_{n=1}^{\infty} \alpha_n x_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots x_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} < e \sum_{n=1}^{\infty} \alpha_n x_n.$$

In [4] he obtained the above extension as a consequence of some weighted mixed-mean inequality. The condition $(*)$ are necessary for proving the weighted mixed-mean inequality.

Our purpose of this paper is to give the other weighted extension and the Kedlaya type extension without the condition $(*)$.

2 A weighted extension

In this section we consider the other weighted extension of Carlemans's inequality. The first result is a weighted extension of finite type.

Theorem 2.1. Let $\{\alpha_n\}$ and $\{x_n\}$ be sequences of positive real numbers. For any $N \in \mathbb{N}$,

$$\lambda_N \mu_N \sum_{n=1}^N x_1^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \dots x_n^{\alpha_n/(\alpha_1+\dots+\alpha_n)} < \sum_{n=1}^N x_n$$

is valid, where

$$\begin{aligned} \lambda_N &= \min\{\alpha_2, \dots, \alpha_{N+1}\}, \\ \mu_N &= \min_{1 \leq n \leq N} \beta_1^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \dots \beta_n^{\alpha_n/(\alpha_1+\dots+\alpha_n)}, \\ \beta_k &= \frac{1}{\alpha_k} \left(\frac{\alpha_1 + \dots + \alpha_k}{\alpha_1 + \dots + \alpha_{k+1}} \right)^{(\alpha_1+\dots+\alpha_k)/\alpha_k}. \end{aligned}$$

Proof. We shall apply H. Alzer's technique observed in [1]. Consider the weighted arithmetic mean and geometric mean inequality:

$$(y_1^{\alpha_1} \dots y_n^{\alpha_n})^{1/(\alpha_1+\dots+\alpha_n)} \leq \frac{\alpha_1 y_1 + \dots + \alpha_n y_n}{\alpha_1 + \dots + \alpha_n},$$

and replace $y_k = (\alpha_1 + \dots + \alpha_k)x_k/\alpha_k$ for each $1 \leq k \leq n$. Moreover divide both sides of the obtained inequality by $\alpha_1 + \dots + \alpha_{n+1}$ and sum from $n = 1$ to $n = N$. Let L_N and R_N denote the left side and right side of resulting inequality, respectively. Then

$$\begin{aligned} R_N &= \sum_{n=1}^N \frac{\alpha_1 x_1 + (\alpha_1 + \alpha_2)x_2 + \dots + (\alpha_1 + \dots + \alpha_n)x_n}{(\alpha_1 + \dots + \alpha_n)(\alpha_1 + \dots + \alpha_{n+1})} \\ &= x_1 \sum_{n=1}^N \frac{\alpha_1}{(\alpha_1 + \dots + \alpha_n)(\alpha_1 + \dots + \alpha_{n+1})} \\ &\quad + x_2 \sum_{n=2}^N \frac{\alpha_1 + \alpha_2}{(\alpha_1 + \dots + \alpha_n)(\alpha_1 + \dots + \alpha_{n+1})} \\ &\quad + \dots + x_N \frac{\alpha_1 + \dots + \alpha_N}{(\alpha_1 + \dots + \alpha_N)(\alpha_1 + \dots + \alpha_{N+1})} \\ &\leq \frac{\alpha_1}{\lambda_N} x_1 \left\{ \frac{1}{\alpha_1} - \frac{1}{\alpha_1 + \dots + \alpha_{N+1}} \right\} \\ &\quad + \frac{\alpha_1 + \alpha_2}{\lambda_N} x_2 \left\{ \frac{1}{\alpha_1 + \alpha_2} - \frac{1}{\alpha_1 + \dots + \alpha_{N+1}} \right\} \\ &\quad + \dots + \frac{\alpha_1 + \dots + \alpha_N}{\lambda_N} x_N \left\{ \frac{1}{\alpha_1 + \dots + \alpha_N} - \frac{1}{\alpha_1 + \dots + \alpha_{N+1}} \right\} \\ &= \frac{1}{\lambda_N} \left\{ \sum_{n=1}^N x_n - \frac{1}{\alpha_1 + \dots + \alpha_{N+1}} \sum_{n=1}^N (\alpha_1 + \dots + \alpha_n)x_n \right\}, \end{aligned}$$

removing the term $(\alpha_1 + \dots + \alpha_{N+1})^{-1} \sum_{n=1}^N (\alpha_1 + \dots + \alpha_n) x_n$, we can obtain $\lambda_N R_N < \sum_{n=1}^N x_n$. And put

$$\nu_N = \min_{1 \leq n \leq N} \frac{\left(\frac{\alpha_1}{\alpha_1}\right)^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \left(\frac{\alpha_1+\alpha_2}{\alpha_2}\right)^{\alpha_2/(\alpha_1+\dots+\alpha_n)} \dots \left(\frac{\alpha_1+\dots+\alpha_n}{\alpha_n}\right)^{\alpha_n/(\alpha_1+\dots+\alpha_n)}}{\alpha_1 + \dots + \alpha_{n+1}},$$

then

$$\begin{aligned} L_N &= \sum_{n=1}^N \frac{\left(\frac{\alpha_1}{\alpha_1} x_1\right)^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \dots \left(\frac{\alpha_1+\dots+\alpha_n}{\alpha_n} x_n\right)^{\alpha_n/(\alpha_1+\dots+\alpha_n)}}{\alpha_1 + \dots + \alpha_{n+1}} \\ &\geq \nu_N \sum_{n=1}^N x_1^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \dots x_n^{\alpha_n/(\alpha_1+\dots+\alpha_n)}. \end{aligned}$$

Hence we can obtain

$$\lambda_N \nu_N \sum_{n=1}^N x_1^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \dots x_n^{\alpha_n/(\alpha_1+\dots+\alpha_n)} < \sum_{n=1}^N x_n,$$

so it only remains to show $\mu_N = \nu_N$. But it will be sufficient to show that

$$\begin{aligned} &\beta_1^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \dots \beta_n^{\alpha_n/(\alpha_1+\dots+\alpha_n)} \\ &= \frac{\left(\frac{\alpha_1}{\alpha_1}\right)^{\alpha_1/(\alpha_1+\dots+\alpha_n)} \left(\frac{\alpha_1+\alpha_2}{\alpha_2}\right)^{\alpha_2/(\alpha_1+\dots+\alpha_n)} \dots \left(\frac{\alpha_1+\dots+\alpha_n}{\alpha_n}\right)^{\alpha_n/(\alpha_1+\dots+\alpha_n)}}{\alpha_1 + \dots + \alpha_{n+1}} \quad (1) \end{aligned}$$

for each n . In fact,

$$\begin{aligned} \beta_1^{\alpha_1} \dots \beta_n^{\alpha_n} &= \left(\frac{1}{\alpha_1}\right)^{\alpha_1} \left(\frac{1}{\alpha_2}\right)^{\alpha_2} \dots \left(\frac{1}{\alpha_n}\right)^{\alpha_n} \\ &\quad \cdot \left(\frac{\alpha_1}{\alpha_1 + \alpha_2}\right)^{\alpha_1} \left(\frac{\alpha_1 + \alpha_2}{\alpha_1 + \alpha_2 + \alpha_3}\right)^{\alpha_1 + \alpha_2} \dots \left(\frac{\alpha_1 + \dots + \alpha_n}{\alpha_1 + \dots + \alpha_{n+1}}\right)^{\alpha_1 + \dots + \alpha_n} \\ &= \left(\frac{1}{\alpha_1}\right)^{\alpha_1} \left(\frac{1}{\alpha_2}\right)^{\alpha_2} \dots \left(\frac{1}{\alpha_n}\right)^{\alpha_n} \\ &\quad \cdot \alpha_1^{\alpha_1} (\alpha_1 + \alpha_2)^{\alpha_2} \dots (\alpha_1 + \dots + \alpha_n)^{\alpha_n} \frac{1}{(\alpha_1 + \dots + \alpha_{n+1})^{\alpha_1 + \dots + \alpha_n}} \\ &= \left(\frac{\alpha_1}{\alpha_1}\right)^{\alpha_1} \left(\frac{\alpha_1 + \alpha_2}{\alpha_2}\right)^{\alpha_2} \dots \left(\frac{\alpha_1 + \dots + \alpha_n}{\alpha_n}\right)^{\alpha_n} \frac{1}{(\alpha_1 + \dots + \alpha_{n+1})^{\alpha_1 + \dots + \alpha_n}}, \end{aligned}$$

raising to the power $1/(\alpha_1 + \dots + \alpha_n)$, (1) is hold. $\square$

In the proof of Theorem 2.1 we remove the term $(\alpha_1 + \dots + \alpha_{N+1})^{-1} \sum_{n=1}^N (\alpha_1 + \dots + \alpha_n) x_n$. If $\sum_{n=1}^{\infty} \alpha_n = +\infty$ and $\sum_{n=1}^{\infty} x_n < +\infty$, then this term are sufficiently small, that is,

$$\lim_{N \rightarrow \infty} \frac{1}{\alpha_1 + \dots + \alpha_{N+1}} \sum_{n=1}^N (\alpha_1 + \dots + \alpha_n) x_n = 0.$$

To see this, let ε be an arbitrary positive number. Since $\sum_{n=1}^{\infty} x_n < +\infty$, there exists a number N_0 such that $\sum_{n=N_0+1}^{\infty} x_n < \varepsilon$. For any $N \geq N_0$,

$$\begin{aligned} \frac{1}{\alpha_1 + \cdots + \alpha_{N+1}} \sum_{n=1}^N (\alpha_1 + \cdots + \alpha_n) x_n \\ \leq \frac{(\max_n x_n) \sum_{n=1}^{N_0} (\alpha_1 + \cdots + \alpha_n)}{\alpha_1 + \cdots + \alpha_{N+1}} + \sum_{n=N_0+1}^N \frac{\alpha_1 + \cdots + \alpha_n}{\alpha_1 + \cdots + \alpha_{N+1}} x_n \\ \leq \frac{(\max_n x_n) \sum_{n=1}^{N_0} (\alpha_1 + \cdots + \alpha_n)}{\alpha_1 + \cdots + \alpha_{N+1}} + \varepsilon. \end{aligned}$$

By taking the upper limit with respect to N and letting $\varepsilon \downarrow 0$, we obtain the desired equality.

Next we shall consider the infinite case. By Theorem 2.1, put $\gamma = \inf_N \lambda_N \mu_N$, then we have

$$\gamma \sum_{n=1}^{\infty} x_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots x_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} \leq \sum_{n=1}^{\infty} x_n. \quad (2)$$

whenever $\sum_{n=1}^{\infty} x_n < +\infty$. When $\inf_n \alpha_n = 0$, $\gamma = 0$ and the inequality (2) is trivial. If $\lim_{n \rightarrow \infty} \alpha_n = +\infty$, then

$$\begin{aligned} \beta_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots \beta_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} &\leq \left(\frac{1}{\alpha_1}\right)^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots \left(\frac{1}{\alpha_n}\right)^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} \\ &\leq \frac{\alpha_1}{\alpha_1 + \cdots + \alpha_n} \cdot \frac{1}{\alpha_1} + \cdots + \frac{\alpha_n}{\alpha_1 + \cdots + \alpha_n} \cdot \frac{1}{\alpha_n} \\ &= \frac{n}{\alpha_1 + \cdots + \alpha_n} \rightarrow 0 \quad (n \rightarrow \infty), \end{aligned}$$

which implies $\inf_n \beta_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots \beta_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} = 0$, and so $\gamma = 0$. Consequently, when $\lim_{n \rightarrow \infty} \alpha_n = +\infty$, the inequality (2) is also trivial. We shall consider the case when $\{\alpha_n\}$ is bounded.

Theorem 2.2. *Let $\{\alpha_n\}$ be a sequence of positive real numbers satisfying $0 < m \leq \alpha_n \leq M < +\infty$ ($n = 1, 2, \dots$). If a sequence of positive real numbers $\{x_n\}$ satisfies $\sum_{n=1}^{\infty} x_n < +\infty$ then*

$$\frac{m}{M} \left(\frac{1}{e}\right)^{M/m} \sum_{n=1}^{\infty} x_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots x_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} \leq \sum_{n=1}^{\infty} x_n. \quad (3)$$

Proof. Put $t_k = (\alpha_1 + \cdots + \alpha_k)/\alpha_{k+1}$, then for any $k \in \mathbb{N}$

$$\begin{aligned}\beta_k &= \frac{1}{\alpha_k} \left(\frac{\alpha_1 + \cdots + \alpha_k}{\alpha_1 + \cdots + \alpha_{k+1}} \right)^{(\alpha_1 + \cdots + \alpha_k)/\alpha_k} \\ &\geq \frac{1}{M} \left(\frac{1}{1 + 1/t_k} \right)^{\alpha_{k+1} t_k / \alpha_k} \\ &> \frac{1}{M} \left(\frac{1}{e} \right)^{M/m}.\end{aligned}$$

Since $\lambda_N = \inf_{2 \leq n \leq N+1} \alpha_n \geq m$ and

$$\mu_N = \inf_{1 \leq n \leq N} \beta_1^{\alpha_1/(\alpha_1 + \cdots + \alpha_n)} \cdots \beta_n^{\alpha_n/(\alpha_1 + \cdots + \alpha_n)} > \frac{1}{M} \left(\frac{1}{e} \right)^{M/m},$$

this completes the proof. $\square$

The inequality (3) reduces to Carleman's inequality in case of $m = M$.

3 A weighted extension of Hardy's inequality

In the book [3], Carleman's inequality can be obtained from Hardy's inequality. We shall consider the weighted extension of Hardy's inequality.

Lemma 3.1. *If $\{\alpha_n\}$ and $\{x_n\}$ are sequences of positive real numbers, then for any $p > 1$ and $N \in \mathbb{N}$*

$$\sum_{n=1}^N \alpha_n \left(\frac{\alpha_1 x_1 + \cdots + \alpha_n x_n}{\alpha_1 + \cdots + \alpha_n} \right)^p < \left(\frac{p}{p-1} \right)^p \sum_{n=1}^N \alpha_n x_n^p. \quad (4)$$

Proof. Let q be the positive real number with $1/p + 1/q = 1$. Consider

$$s_n = \alpha_1 + \cdots + \alpha_n, \quad A_n = \frac{\alpha_1 x_1 + \cdots + \alpha_n x_n}{s_n},$$

then for any $n \geq 2$

$$\begin{aligned}A_n^p - \frac{p}{p-1} A_n^{p-1} x_n &= A_n^p - \frac{p}{\alpha_n(p-1)} A_n^{p-1} \alpha_n x_n \\ &= A_n^p - \frac{p}{\alpha_n(p-1)} A_n^{p-1} \{s_n A_n - s_{n-1} A_{n-1}\} \\ &= A_n^p \left\{ 1 - \frac{p s_n}{\alpha_n(p-1)} \right\} + \frac{s_{n-1}}{\alpha_n(p-1)} p A_n^{p-1} A_{n-1}.\end{aligned}$$

By Young's inequality we have

$$A_n^{p-1} A_{n-1} \leq \frac{1}{q} A_n^{q(p-1)} + \frac{1}{p} A_{n-1}^p = \frac{1}{q} A_n^p + \frac{1}{p} A_{n-1}^p,$$

and so

$$\begin{aligned}
A_n^p - \frac{p}{p-1} A_n^{p-1} x_n &\leq A_n^p \left\{ 1 - \frac{ps_n}{\alpha_n(p-1)} \right\} + \frac{s_{n-1}}{\alpha_n(p-1)} \{ (p-1)A_n^p + A_{n-1}^p \} \\
&= \frac{1}{\alpha_n(p-1)} A_n^p \{ \alpha_n(p-1) - ps_n + s_{n-1}(p-1) \} + \frac{s_{n-1}}{\alpha_n(p-1)} A_{n-1}^p \\
&= \frac{1}{\alpha_n(p-1)} (s_{n-1} A_{n-1}^p - s_n A_n^p).
\end{aligned}$$

Hence

$$\alpha_n A_n^p - \frac{p}{p-1} A_n^{p-1} \alpha_n x_n \leq \frac{1}{p-1} (s_{n-1} A_{n-1}^p - s_n A_n^p),$$

which implies

$$\begin{aligned}
\sum_{n=1}^N \alpha_n A_n^p - \frac{p}{p-1} \sum_{n=1}^N A_n^{p-1} \alpha_n x_n \\
\leq \alpha_1 A_1^p - \frac{p}{p-1} A_1^{p-1} \alpha_1 x_1 + \frac{1}{p-1} \sum_{n=2}^N (s_{n-1} A_{n-1}^p - s_n A_n^p) \\
= -\frac{1}{p-1} s_N A_N^p < 0.
\end{aligned}$$

According to Hölder's inequality

$$\begin{aligned}
\sum_{n=1}^N \alpha_n A_n^p &< \frac{p}{p-1} \sum_{n=1}^N A_n^{p-1} \alpha_n x_n \\
&= \frac{p}{p-1} \sum_{n=1}^N \alpha_n^{1/q} A_n^{p-1} \cdot \alpha_n^{1/p} x_n \\
&\leq \frac{p}{p-1} \left(\sum_{n=1}^N \alpha_n A_n^p \right)^{1/q} \left(\sum_{n=1}^N \alpha_n x_n^p \right)^{1/p}. \tag{5}
\end{aligned}$$

Dividing both sides by $(\sum_{n=1}^N \alpha_n A_n^p)^{1/q}$ and raising the result to the p -th power, we obtain the inequality (4). $\square$

Theorem 3.2. Let $\{\alpha_n\}$ be a sequence of positive real numbers and $p > 1$. If a sequence of positive real numbers $\{x_n\}$ satisfies $\sum_{n=1}^{\infty} \alpha_n x_n^p < +\infty$, then

$$\sum_{n=1}^{\infty} \alpha_n \left(\frac{\alpha_1 x_1 + \cdots + \alpha_n x_n}{\alpha_1 + \cdots + \alpha_n} \right)^p < \left(\frac{p}{p-1} \right)^p \sum_{n=1}^{\infty} \alpha_n x_n^p.$$

Proof. Make $N \rightarrow \infty$ in Lemma 3.1, we can obtain

$$\sum_{n=1}^{\infty} \alpha_n \left(\frac{\alpha_1 x_1 + \cdots + \alpha_n x_n}{\alpha_1 + \cdots + \alpha_n} \right)^p \leq \left(\frac{p}{p-1} \right)^p \sum_{n=1}^{\infty} \alpha_n x_n^p. \quad (6)$$

So it will be sufficient to show that the equality does not occur. Make $N \rightarrow \infty$ in (5), we have

$$\sum_{n=1}^{\infty} \alpha_n A_n^p \leq \frac{p}{p-1} \sum_{n=1}^{\infty} \alpha_n^{1/q} A_n^{p-1} \cdot \alpha_n^{1/p} x_n \leq \frac{p}{p-1} \left(\sum_{n=1}^{\infty} \alpha_n A_n^p \right)^{1/q} \left(\sum_{n=1}^{\infty} \alpha_n x_n^p \right)^{1/p}.$$

Assume that the equality occurs in (6), then the second term is equal to the third one. According to the equality condition for Hölder's inequality, $\{\alpha_n A_n^p\}$ and $\{\alpha_n x_n^p\}$ are proportional, i.e. there exists a constant c such that $\alpha_n A_n^p = c \cdot \alpha_n x_n^p$ ($n = 1, 2, \dots$). Hence $x_1 = x_2 = x_3 = \dots$, and so $1 = \{p/(p-1)\}^p$. This is a contradiction. $\square$

Using Lemma 3.1 we can obtain the Kedlya type extension of Carleman's inequality without the condition (*).

Theorem 3.3. Let $\{\alpha_n\}$ be a sequence of positive real numbers. If a sequence of positive real numbers $\{x_n\}$ satisfies $\sum_{n=1}^{\infty} \alpha_n x_n < +\infty$, then

$$\sum_{n=1}^{\infty} \alpha_n x_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots x_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} \leq e \sum_{n=1}^{\infty} \alpha_n x_n.$$

Proof. Let $p > 1$ and replace x_n by $x_n^{1/p}$ in the inequality (4), we can obtain

$$\sum_{n=1}^N \alpha_n \left(\frac{\alpha_1 x_1^{1/p} + \cdots + \alpha_n x_n^{1/p}}{\alpha_1 + \cdots + \alpha_n} \right)^p < \left(\frac{p}{p-1} \right)^p \sum_{n=1}^N \alpha_n x_n. \quad (7)$$

Since

$$\begin{aligned} \lim_{p \rightarrow \infty} \left(\frac{\alpha_1 x_1^{1/p} + \cdots + \alpha_n x_n^{1/p}}{\alpha_1 + \cdots + \alpha_n} \right)^p &= \lim_{t \rightarrow +0} \left(\frac{\alpha_1 x_1^t + \cdots + \alpha_n x_n^t}{\alpha_1 + \cdots + \alpha_n} \right)^{1/t} \\ &= x_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots x_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} \end{aligned}$$

and $\lim_{p \rightarrow \infty} \{p/(p-1)\}^p = e$, making $p \rightarrow \infty$ in (7),

$$\sum_{n=1}^N \alpha_n x_1^{\alpha_1/(\alpha_1+\cdots+\alpha_n)} \cdots x_n^{\alpha_n/(\alpha_1+\cdots+\alpha_n)} \leq e \sum_{n=1}^N \alpha_n x_n.$$

Hence, making $N \rightarrow \infty$, this completes the proof. $\square$

References

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