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AFDELING ZUIVERE WISKUNDE (DEPARTMENT OF PURE MATHEMATICS)

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J. VAN DE LUNE

A CONVEXITY THEOREM FOR SEQUENCES

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A convexity theorem for sequences
by
J. van de Lune
ABSTRACT
It is shown that if a sequence is convex then certain derived weighted average sequences are also convex.
KEY WORDS & PHRASES: convexity, inequalities.

In [2] it was shown by Ozeki (also see [1; p. 202]) that if a sequence $\{a_n\}_{n=0}^{\infty}$ is convex then also the sequence of corresponding Cesàro means

$$\left\{\frac{a_0 + a_1 + \dots + a_{n-1} + a_n}{n+1}\right\}_{n=0}^{\infty}$$

is convex.

In this note we give a generalization of this result.

THEOREM. If the sequence $\{a_n\}_{n=0}^{\infty}$ is convex, i.e.

$$a_{n-1} + a_{n+1} \ge 2a_n,$$
 (n = 1,2,3,...),

then for any fixed $k \in \{0,1,2,3,...\}$ the sequence

(*)
$$\left\{ \frac{\binom{k}{k} a_k + \binom{k+1}{k} a_{k+1} + \dots + \binom{n}{k} a_n}{\binom{n+1}{k+1}} \right\}_{n=k}^{\infty}$$

is also convex.

PROOF. The convexity of the sequence (*) may be expressed as

$$\frac{\binom{k}{k}a_{k} + \dots \binom{n}{k}a_{n}}{\binom{n+1}{k+1}} + \frac{\binom{k}{k}a_{k} + \dots + \binom{n+2}{k}a_{n+2}}{\binom{n+3}{k+1}} \ge 2 \frac{\binom{k}{k}a_{k} + \dots + \binom{n+1}{k}a_{n+1}}{\binom{n+2}{k+1}}$$

where $k \in \{0,1,2,3,...\}$ is fixed and $n \ge k$.

After multiplication by the factor

$$(n+3)(n+2)$$
 ... $(n-k+3)(n-k+2)(n-k+1)/(k+1)$.

we obtain the equivalent inequality

$$(n+2) (n+3) \{ \binom{k}{k} a_k + \dots + \binom{n}{k} a_n \} +$$

$$+ (n-k+2) (n-k+1) \{ \binom{k}{k} a_k + \dots + \binom{n+2}{k} a_{n+2} \} +$$

$$- 2 (n+3) (n-k+1) \{ \binom{k}{k} a_k + \dots + \binom{n+1}{k} a_{n+1} \} \ge 0.$$

For r = k, k+1, ..., n the coefficient c_r of the term a_r is

$$c_{r} = \{(n+2)(n+3) + (n-k+2)(n-k+1) - 2(n+3)(n-k+1)\}\binom{r}{k} = (k+1)(k+2)\binom{r}{k}.$$

The coefficient c_{n+1} of a_{n+1} is

$$c_{n+1} = -2(n+3)(n-k+1)\binom{n+1}{k} + (n-k+2)(n-k+1)\binom{n+1}{k} =$$

$$= -(n-k+1)(n+k+4)\binom{n+1}{k}$$

whereas the coefficient c_{n+2} of a_{n+2} is

$$c_{n+2} = (n-k+1)(n-k+2)\binom{n+2}{k}$$
.

Now observe that from the convexity of $\left\{a_n\right\}_{n=0}^{\infty}$ it follows that for r = k,k+1,...,n

$$(r-k+1)(r-k+2)\binom{r+2}{k}a_r + (r-k+1)(r-k+2)\binom{r+2}{k}a_{r+2} +$$

$$-2(r-k+1)(r-k+2)\binom{r+2}{k}a_{r+1} \ge 0.$$

Add these inequalities and observe that (in the sum) for r = k,k+1,...,n the coefficient c_r^* of a_r is

$$c_{r}^{*} = (r-k+1)(r-k+2)\binom{r+2}{k} + (r-k-1)(r-k)\binom{r}{k} - 2(r-k)(r-k+1)\binom{r+1}{k}$$

$$= (k+1)(k+2)\{\binom{r+2}{k+2} + \binom{r}{k+2} - 2\binom{r+1}{k+2}\}.$$

Since, as one may verify

$$\binom{r+2}{k+2} + \binom{r}{k+2} - 2\binom{r+1}{k+2} = \binom{r}{k}$$

we find that $c_r^* = c_r$ for r = k, k+1, ..., n. Assigning the obvious meaning to c_{n+1}^* and c_{n+2}^* we have

$$c_{n+1}^{*} = (n-k)(n-k+1)\binom{n+1}{k} - 2(n-k+1)(n-k+2)\binom{n+2}{k}$$

and

$$c_{n+2}^* = (n-k+1)(n-k+2)\binom{n+2}{k}$$
.

Since

$$c_{n+2}^* = c_{n+2}$$

our proof will be complete if we can show that

$$c_{n+1}^* = c_{n+1}$$

or, equivalently (after division by n-k+1)

$$(n-k)\binom{n+1}{k} - 2(n-k+2)\binom{n+2}{k} = -(n+k+4)\binom{n+1}{k}.$$

This last inequality simplifies to

$$(n+2)\binom{n+1}{k} = (n-k+2)\binom{n+2}{k}$$

or, equivalently (after multiplication by k!)

$$(n+2)(n+1)n(n-1)...(n-k+2) = (n-k+2)(n+2)(n+1)n(n-1)...(n-k+3).$$

Since this equality holds true indeed, our proof is complete.

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- [1] MITRINOVIĆ, D.S., Analytic inequalities, Springer, (1970).
- [2] OZEKI, N., On some inequalities, J. College of Arts and Sci. Chiba Univ., 4 No.3 (1965) pp. 211-214 (in Japanese).