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REARRANGEMENT INEQUALITIES INVOLVING CONVEX FUNCTIONS

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Let $a = (a_1, \cdots, a_n)$ and $b = (b_1, \cdots, b_n)$ be n-tuples of nonnegative numbers. Then

$$(1) \qquad \prod_{i=1}^{n} (a_i'+b_i') \leqq \prod_{i=1}^{n} (a_i+b_i') \leqq \prod_{i=1}^{n} (a_i^*+b_i')$$

and

$$(2) \qquad \sum_{i=1}^{n} a_i^* b_i' \leqq \sum_{i=1}^{n} a_i b_i' \leqq \sum_{i=1}^{n} a_i' b_i' .$$

$a' = (a_i', \cdots, a_n')$ and $a^* = (a_1^*, \cdots, a_n^*)$ are respectively the rearrangement of a in a nondecreasing or nonincreasing order. (1) was recently found by Minc and (2) is well known. In this note we show that these inequalities are special cases of rearrangement inequalities valid for functions having some convex properties.

Let $x = (x_1, \cdots, x_n)$ be an n-tuple of real numbers. We denote by $x^* = (x_1^*, \cdots, x_n^*)$ the n-tuple x rearranged in a nonincreasing order $x_1^* \geqq x_2^* \geqq \cdots \geqq x_n^*$, and we denote by $x' = (x_1', \cdots, x_n')$ the same n-tuple rearranged in a nondecreasing order $x_1' \leqq x_2' \leqq \cdots \leqq x_n'$.

Recently Minc [2] proved that if $a = (a_1, \cdots, a_n)$ and $b = (b_1, \cdots, b_n)$ are real n-tuples such that $a_i, b_i \geqq 0$, $i = 1, \cdots, n$, then

$$(1) \qquad \prod_{i=1}^{n} (a_i' + b_i') \leqq \prod_{i=1}^{n} (a_i + b_i') \leqq \prod_{i=1}^{n} (a_i^* + b_i') .$$

If $a_i > 0$ and $b_i \geqq 0$, $i = 1, \cdots, n$, then (1) is equivalent to

$$(1)' \qquad \sum_{i=1}^{n} \log\left(1 + \frac{b_i'}{a_i'}\right) \leqq \sum_{i=1}^{n} \log\left(1 + \frac{b_i'}{a_i}\right) \leqq \sum_{i=1}^{n} \log\left(1 + \frac{b_i'}{a_i^*}\right) .$$

(see also [4, Theorem 2] and [5]).

It is well known [1, Th. 368] that if $a = (a_1, \cdots, a_n)$ and $b = (b_1, \cdots, b_n)$ are real n-tuples, then

$$(2) \qquad \sum_{i=1}^{n} a_i^* b_i' \leqq \sum_{i=1}^{n} a_i b_i' \leqq \sum_{i=1}^{n} a_i' b_i' .$$

If $a_i > 0$ and $b_i \geqq 0$, $i = 1, \cdots, n$, then (2) is obviously equivalent to

$$(2)' \qquad \sum_{i=1}^{n} \left(\frac{b_i'}{a_i'}\right) \leqq \sum_{i=1}^{n} \left(\frac{b_i'}{a_i}\right) \leqq \sum_{i=1}^{n} \left(\frac{b_i'}{a_i^*}\right) .$$

In the present note we generalize (1)′ and (2)′ for more general

functions. An inequality analogue to (1)′ is proved for functions $f(x)$ such that $f(e^x)$ is convex (Theorem 1), and an inequality analogue to (2)′ is proved for convex functions $f(x)$ (Theorem 2).

In our proof we use the following theorem of Mirsky [3]: Given two n-tuples $x = (x_1, \cdots, x_n)$ and $y = (y_1, \cdots, y_n)$ such that $x_i \geqq 0$ and $y_i \geqq 0$, $i = 1, \cdots, n$. If

$$\sum_{i=1}^{k} y_i^* \leqq \sum_{i=1}^{k} x_i^* , \qquad k = 1, \cdots, n ,$$

then y lies in the convex hull of the set of vectors $(\delta_1 x_{\tau(1)}, \cdots, \delta_n x_{\tau(n)})$, where each δ_i takes the values 0 or 1 and τ ranges over all permutations of $(1, \cdots, n)$.

2. Two rearrangement inequalities.

THEOREM 1. *Let $a = (a_1, \cdots, a_n)$ and $b = (b_1, \cdots, b_n)$ be n-tuples satisfying $a_i > 0$ and $b_i \geqq 0$, $i = 1, \cdots, n$. Let $f(x)$ be a real valued function defined for $x \geqq 1$ such that $F(x) = f(e^x)$ is convex for $x \geqq 0$ and $f(1) \leqq f(x)$ for $x \geqq 1$. Then*

$$(3) \qquad \sum_{i=1}^{n} f\left(1 + \frac{b_i'}{a_i'}\right) \leqq \sum_{i=1}^{n} f\left(1 + \frac{b_i'}{a_i}\right) \leqq \sum_{i=1}^{n} f\left(1 + \frac{b_i'}{a_i^*}\right) .$$

If $F(x)$ is strictly convex, then equality in the right inequality of (3) holds if and only if $b'/a^* = (b_1'/a_1^*, \cdots, b_n'/a_n^*)$ is a rearrangement of $b'/a = (b_1'/a_1, \cdots, b_n'/b_n)$, and equality in the left inequality of (3) holds if and only if $b'/a' = (b_1'/a_1', \cdots, b_n'/a_n')$ is a rearrangement of b'/a.

Proof. We first prove the theorem for $n = 2$. In this case the theorem becomes: Let $0 < a_1 \leqq a_2$ and $0 \leqq b_1 \leqq b_2$. Then

$$(4) \qquad f\left(1 + \frac{b_1}{a_1}\right) + f\left(1 + \frac{b_2}{a_2}\right) \leqq f\left(1 + \frac{b_1}{a_2}\right) + f\left(1 + \frac{b_2}{a_1}\right) .$$

If $F(x)$ is strictly convex, then equality in (4) holds if and only if $a_1 = a_2$ or $b_1 = b_2$.

Denote

$$1 + \frac{b_1}{a_1} = u_1, \quad 1 + \frac{b_2}{a_2} = u_2, \; 1 + \frac{b_2}{a_1} = v_1, \; 1 + \frac{b_1}{a_2} = v_2 .$$

We have,

$$(5) \qquad 1 \leqq u_1 \leqq v_1, \quad 1 \leqq u_2 \leqq v_1 .$$

By (1) for $n = 2$, or directly, we obtain

$$(6)\qquad \begin{aligned} u_1u_2 &= \left(1+\frac{b_1}{a_1}\right)\left(1+\frac{b_2}{a_2}\right) = \frac{(a_1+b_1)(a_2+b_2)}{a_1a_2} \\ &\leqq \frac{(a_1+b_2)(a_2+b_1)}{a_1a_2} = \left(1+\frac{b_2}{a_1}\right)\left(1+\frac{b_1}{a_2}\right) = v_1v_2 . \end{aligned}$$

Denote

$$(7)\qquad \log u_i = \tilde{u}_i,\ \log v_i = \tilde{v}_i , \qquad i = 1, 2 .$$

From (5), (6) and (7) it follows that

$$(8)\qquad \begin{cases} \tilde{u}_1 \leqq \tilde{v}_1, \quad \tilde{u}_2 \leqq \tilde{v}_1 , \\ \tilde{u}_1 + \tilde{u}_2 \leqq \tilde{v}_1 + \tilde{v}_2 . \end{cases}$$

By the theorem of Mirsky stated above, it follows from (8) that $\tilde{u} = (\tilde{u}_1, \tilde{u}_2)$ lies in the convex hull of the set of vectors $(\delta_1\tilde{v}_{\tau(1)}, \delta_2\tilde{v}_{\tau(2)})$, where δ_1 and δ_2 take the values 0 or 1 and τ is a permutation of (1, 2). As $F(x) = f(e^x)$ is convex for $x \geqq 0$, $F(x_1) + F(x_2)$ is convex in the quadrant $x_1 \geqq 0$, $x_2 \geqq 0$ and thus obtains its maximum in the above convex hull on one of its vertices. Hence,

$$\begin{aligned} &f\left(1+\frac{b_1}{a_1}\right) + f\left(1+\frac{b_2}{a_2}\right) = f(u_1) + f(u_2) = F(\tilde{u}_1) + F(\tilde{u}_2) \\ &\leqq \max\{F(\delta_1\tilde{v}_{\tau(1)}) + F(\delta_2\tilde{v}_{\tau(2)})\} \leqq F(\tilde{v}_1) + F(\tilde{v}_2) \\ &= f(v_1) + f(v_2) = f\left(1+\frac{b_1}{a_2}\right) + f\left(1+\frac{b_2}{a_1}\right) . \end{aligned}$$

Here we used the fact that $F(0) \leqq F(x)$ for $x \geqq 0$. (4) is thus proved.

It is obvious that if $a_1 = a_2$ or $b_1 = b_2$ then equality holds in (4). We have to show that if $F(x)$ is strictly convex and if

$$(9)\qquad 0 < a_1 < a_2 \quad \text{and} \quad 0 \leqq b_1 < b_2$$

then the inequality in (4) is strict. As $F(x)$ is strictly convex, it is enough to show that if (9) holds then $\tilde{u}$ does not coincide with one of the vertices $(\delta_1\tilde{v}_{\tau(1)}, \delta_2\tilde{v}_{\tau(2)})$. From (9) follows $\tilde{u}_1 < \tilde{v}_1$ and $\tilde{u}_2 < \tilde{v}_1$. Therefore if $\tilde{u} = (\tilde{u}_1, \tilde{u}_2)$ is a vertex, then $\tilde{u}_1 = 0$ or $\tilde{u}_2 = 0$. But $b_2 > 0$. Hence, $\tilde{u}_1 = 0$ and $(\tilde{u}_1, \tilde{u}_2)$ coincides with the vertex $(0, \tilde{v}_2)$. But from $\tilde{u}_2 = \tilde{v}_2$ it follows that $b_1 = b_2$, which contradicts (9).

The theorem for $n \geqq 3$ follows now by induction on n as in [2].

We prove the right inequality of (3) together with its equality statement.

If $a_1 = a_1^*$ then the result, including the equality statement, follows by the induction.

Assume now that $a_1 = a_k^*$ and $a_l = a_1^*$, where $k, l \neq 1$. Using the proved result for $n = 2$ and the induction hypothesis for $n - 1$, we obtain

$$\sum_{i=1}^{n} f\left(1+\frac{b_i'}{a_i}\right) = f\left(1+\frac{b_1'}{a_k^*}\right) + f\left(1+\frac{b_l'}{a_1^*}\right) + \sum_{\substack{i=2\\ i\neq l}}^{n} f\left(1+\frac{b_i'}{a_i}\right)$$

$$\leqq f\left(1+\frac{b_1'}{a_1^*}\right) + \left\{f\left(1+\frac{b_l'}{a_k^*}\right) + \sum_{\substack{i=2\\ i\neq l}}^{n} f\left(1+\frac{b_i'}{a_i}\right)\right\} \tag{10}$$

$$\leqq f\left(1+\frac{b_1'}{a_1^*}\right) + \sum_{i=2}^{n} f\left(1+\frac{b_i'}{a_1^*}\right) = \sum_{i=1}^{n} f\left(1+\frac{b_i'}{a_i^*}\right),$$

and the right inequality of (3) is proved.

If equality holds in the right inequality of (3), then equality holds in all the inequalities of (10). Hence, using the proved equality statement for $n = 2$ and the induction hypothesis for $n - 1$, it follows that

$$a_1^* = a_k^* = a_1 = a_l \tag{11}$$

or

$$b_1' = b_l' \tag{12}$$

holds, and

$$\left(\frac{b_2'}{a_2^*}, \cdots, \frac{b_n'}{a_n^*}\right) \text{ is a rearrangement of } \left(\frac{b_2'}{a_2}, \cdots, \frac{b_{l-1}'}{a_{l-1}}, \frac{b_l'}{a_1}, \frac{b_{l+1}'}{a_{l+1}}, \cdots, \frac{b_n'}{a_n}\right). \tag{13}$$

Combining (11) or (12) with (13), it follows that b'/a^* is a rearrangement of b'/a, and the proof of the right inequality is completed.

The proof of the left inequality is similar.

For $f(x) = \log x$, (3) reduces to (1)′. We note that although $F(x) = x$ is not strictly convex, the statement of equality appearing in (3) holds true for this case too. This follows from the fact that the general equality statement for $n \geqq 3$ was derived only from its validity for $n = 2$, and for $f(x) = \log x$ it is easy to check directly that it holds for $n = 2$.

THEOREM 2. *Let $a = (a_1, \cdots, a_n)$ and $b = (b_1, \cdots, b_n)$ be n-tuples satisfying $a_i > 0$ and $b_i \geqq 0$, $i = 1, \cdots, n$. Let $f(x)$ be a real valued function defined and convex for $x \geqq 0$ and satisfying $f(0) \leqq f(x)$ for $x \geqq 0$. Then*

$$\sum_{i=1}^{n} f\left(\frac{b_i'}{a_i'}\right) \leqq \sum_{i=1}^{n} f\left(\frac{b_i'}{a_i}\right) \leqq \sum_{i=1}^{n} f\left(\frac{b_i'}{a_i^*}\right). \tag{14}$$

If $f(x)$ is strictly convex, then the same equality statement as in Theorem 1 holds.

Proof. For $n = 2$, (14) becomes: Let $0 < a_1 \leqq a_2$ and $0 \leqq b_1 \leqq b_2$. Then

$$f\left(\frac{b_1}{a_1}\right) + f\left(\frac{b_2}{a_2}\right) \leqq f\left(\frac{b_1}{a_2}\right) + f\left(\frac{b_2}{a_1}\right). \tag{15}$$

As before, we first prove the theorem for $n = 2$. Denote

$$\frac{b_1}{a_1} = x_1, \quad \frac{b_2}{a_2} = x_2, \quad \frac{b_2}{a_1} = y_1, \quad \frac{b_1}{a_2} = y_2 .$$

Using (2) for $n = 2$, we obtain

$$\begin{cases} x_1 \leqq y_1, \quad x_2 \leqq y_1 , \\ x_1 + x_2 \leqq y_1 + y_2 . \end{cases} \tag{16}$$

From (16) it follows that $x = (x_1, x_2)$ lies in the convex hull of the set of vectors $(\delta_1 y_{\tau(1)}, \delta_2 y_{\tau(2)})$.

From here on the proof proceeds very similar to the proof of Theorem 1, and we omit the details.

For $f(x) = x$, (14) reduces to (2)′. The equality statement of Theorem 1 holds, as before, also in this case, although $f(x)$ is not strictly convex.

We bring an additional example. The function $f(x) = x \log (x + 1)$ is strictly convex for $x \geqq 0$ and satisfies $f(0) \leqq f(x)$. Hence, applying Theorem 2, we obtain

$$\begin{aligned} \sum_{i=1}^{n} \left(\frac{b_i'}{a_i'}\right) \log \left(1 + \frac{b_i'}{a_i}\right) &\leqq \sum_{i=1}^{n} \left(\frac{b_i'}{a_i}\right) \log \left(\frac{b_i'}{a_i} + 1\right) \\ &\leqq \sum_{i=1}^{n} \left(\frac{b_i'}{a_i^*}\right) \log \left(\frac{b_i'}{a_i^*} + 1\right) \end{aligned} \tag{17}$$

or

$$\prod_{i=1}^{n} \left(\frac{b_i'}{a_i'} + 1\right)^{b_i'/a_i'} \leqq \prod_{i=1}^{n} \left(\frac{b_i'}{a_i} + 1\right)^{b_i'/a_i} \leqq \prod_{i=1}^{n} \left(\frac{b_i'}{a_i^*} + 1\right)^{b_i'/a_i^*} . \tag{17′}$$

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Pacific Journal of Mathematics
Vol. 34, No. 3 July, 1970

Richard Hindman Bouldin, *The peturbation of the singular spectrum* 569
Hugh D. Brunk and Søren Glud Johansen, *A generalized Radon-Nikodym derivative* 585
Henry Werner Davis, F. J. Murray and J. K. Weber, *Families of L_p-spaces with inductive and projective topologies* 619
Esmond Ernest Devun, *Special semigroups on the two-cell* 639
Murray Eisenberg and James Howard Hedlund, *Expansive automorphisms of Banach spaces* 647
Frances F. Gulick, *Actions of functions in Banach algebras* 657
Douglas Harris, *Regular-closed spaces and proximities* 675
Norman Lloyd Johnson, *Derivable semi-translation planes* 687
Donald E. Knuth, *Permutations, matrices, and generalized Young tableaux* 709
Herbert Frederick Kreimer, Jr., *On the Galois theory of separable algebras* 729
You-Feng Lin and David Alon Rose, *Ascoli's theorem for spaces of multifunctions* 741
David London, *Rearrangement inequalities involving convex functions* 749
Louis Pigno, *A multiplier theorem* 755
Helga Schirmer, *Coincidences and fixed points of multifunctions into trees* 759
Richard A. Scoville, *Some measure algebras on the integers* 769
Ralph Edwin Showalter, *Local regularity of solutions of Sobolev-Galpern partial differential equations* 781
Allan John Sieradski, *Twisted self-homotopy equivalences* 789
John H. Smith, *On S-units almost generated by S-units of subfields* 803
Masamichi Takesaki, *Algebraic equivalence of locally normal representations* 807
Joseph Earl Valentine, *An analogue of Ptolemy's theorem and its converse in hyperbolic geometry* 817
David Lawrence Winter, *Solvability of certain p-solvable linear groups of finite order* 827