

A SIMPLE PROOF OF THE BECKENBACH-LORENTZ INEQUALITY

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One of the well-known generalisations of the Hölder inequality was given by Beckenbach. An inverse to this inequality for the discrete case has appeared in the literature. Here we give a simple proof of the inverse to the Beckenbach inequality that is applicable to both the integral and discrete cases.

1. INTRODUCTION

Let (X, Σ, μ) be a finite measure space and $L_p = L_p(X, \Sigma, \mu)$ be the space of all p^{th} power nonnegative integrable functions over (X, Σ, μ) . If $p > 1$, $1/p + 1/q = 1$, and $f \in L_p$, $g \in L_q$, then $fg \in L_1$ and the Hölder inequality

$$(1) \quad \|fg\|_1 \leq \|f\|_p \|g\|_q$$

holds, where $\|f\|_p = (\int_X f^p d\mu)^{1/p}$, et cetera. Equality holds in (1) if and only if $\alpha f^p = \beta g^q$ almost everywhere for some nonzero constants α and β .

As is well-known, there are several generalisations of the Hölder inequality. One of them is the well-known Beckenbach inequality (see, for example [4]):

THEOREM A. *Suppose (X, Σ, μ) , L_p , p and q are defined as above, $p > 1$. Then, for any $f \in L_p$, $g \in L_q$, and positive numbers a, b, c , the inequality*

$$(2) \quad \frac{(a + c \int_X f^p d\mu)^{1/p}}{b + c \int_X fg d\mu} \geq \frac{(a + c \int_X h^p d\mu)^{1/p}}{b + c \int_X hg d\mu}$$

holds, where $h = (ag/b)^{q/p}$. Equality holds in (2) if and only if $f = h$ almost everywhere. The sign of the inequality in (2) is reversed if $0 < p < 1$.

An inverse inequality for (2) in the discrete case is proved in [3] by a functional equation approach. Here we give a simple proof of an inverse inequality for (2), which, in the discrete case, provides a simple proof of a result from [3].

Received 28th June, 1994.

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2. THE BECKENBACH-LORENTZ INEQUALITY

THEOREM 1. Suppose (X, Σ, μ) , L_p , $p > 1$, q , f, g, h, a, b, c are as in Theorem A. Further, let

$$a - c \int_X f^p d\mu > 0 \quad \text{and} \quad a - c \int_X h^p d\mu > 0.$$

Then

$$(3) \quad \frac{(a - c \int_X f^p d\mu)^{1/p}}{b - c \int_X f g d\mu} \leq \frac{(a - c \int_X h^p d\mu)^{1/p}}{b - c \int_X h g d\mu}$$

with equality if and only if $f = h$ almost everywhere.

PROOF: Obviously, $h \in L_p$. Noting that $1 + q/p = q$, the right-hand side of (3) becomes

$$\begin{aligned} \frac{(a - c \int_X (ag/b)^q d\mu)^{1/p}}{b - c \int_X (ag/b)^{q/p} g d\mu} &= \frac{(a/b)^{q/p} (a(b/a)^q - c \int_X g^q d\mu)^{1/p}}{(a/b)^{q/p} (b(b/a)^{q/p} - c \int_X g^q d\mu)} \\ &= \left(a^{-q/p} b^q - c \int_X g^q d\mu \right)^{-1/q}. \end{aligned}$$

□

We need the following lemma [2], [1, pp. 118–119]:

LEMMA 1. Let $A = (a_1, a_2, \dots, a_n)$ and $B = (b_1, b_2, \dots, b_n)$ be n -tuples of non-negative numbers such that

$$(5) \quad a_1^p - a_2^p - \dots - a_n^p > 0 \quad \text{and} \quad b_1^q - b_2^q - \dots - b_n^q > 0$$

where $p > 1$, $1/p + 1/q = 1$. Then

$$(6) \quad (a_1^p - a_2^p - \dots - a_n^p)^{1/p} (b_1^q - b_2^q - \dots - b_n^q)^{1/q} \leq a_1 b_1 - a_2 b_2 - \dots - a_n b_n$$

with equality if and only if $a_1^p/b_1^q = \dots = a_n^p/b_n^q$.

For $n = 2$, $a_1 = a^{1/p}$, $a_2 = c^{1/p} (\int_X f^p d\mu)^{1/p}$, $b_1 = a^{-1/p} b$, $b_2 = c^{1/q} (\int_X g^q d\mu)^{1/q}$, (6) becomes

$$\begin{aligned} \left(a - c \int_X f^p d\mu \right)^{1/p} \left(a^{-q/p} b^q - c \int_X g^q d\mu \right)^{1/q} &\leq b - c \left(\int_X f^p d\mu \right)^{1/p} \left(\int_X g^q d\mu \right)^{1/q} \\ &\leq b - c \int_X f g d\mu, \end{aligned}$$

where in the last step, we have used the Hölder inequality (1).

REMARK. Note that by using the fact that for $p > 1$, we have the reverse inequality in (1) and (6), we can give a corresponding reverse inequality for (3).

If $X = \{m + 1, m + 2, \dots, n\}$ and μ is chosen to be the counting measure on X , then $L_p = \ell_p$ and $f \in L_p$ is a finite sequence $X = (x_{m+1}, x_{m+2}, \dots, x_n)$, where $x_{m+1}, x_{m+2}, \dots, x_n$ are nonnegative. In this case, we obtain a discrete analogue of Theorem 1, which contains a result from [3] as follows:

THEOREM 2. Suppose that $a, b, c > 0$, $x_i, y_i \geq 0$, $z_i = (ay_i/b)^{1/p}$ ($i = m + 1, m + 2, \dots, n$), $p > 1$, $1/p + 1/q = 1$ and

$$(7) \quad a - c \sum_{i=m+1}^n x_i^p > 0, \quad a - c \sum_{i=m+1}^n z_i^p > 0.$$

Then

$$(8) \quad \frac{\left(a - c \sum_{i=m+1}^n x_i^p\right)^{1/p}}{b - c \sum_{i=m+1}^n x_i y_i} \leq \frac{\left(a - c \sum_{i=m+1}^n z_i^p\right)^{1/p}}{b - c \sum_{i=m+1}^n y_i z_i}.$$

Equality holds if and only if $x_i = z_i$ ($i = m + 1, m + 2, \dots, n$).

Of course (8) can also be proved directly from Popoviciu's inequality (that is, the Hölder-Lorentz inequality) (6):

$$\begin{aligned} b - c \sum_{i=m+1}^n x_i y_i &= a^{1/p} (ba^{-1/p}) - \sum_{i=m+1}^n (c^{1/p} x_i) (c^{1/q} y_i) \\ &\geq \left(a - c \sum_{i=m+1}^n x_i^p\right)^{1/p} \left(a^{-q/p} b^q - c \sum_{i=m+1}^n y_i^q\right)^{1/q} \\ &= \left(a - c \sum_{i=m+1}^n x_i^p\right)^{1/p} \frac{b - c \sum_{i=m+1}^n y_i z_i}{\left(a - c \sum_{i=m+1}^n z_i^p\right)^{1/p}}. \end{aligned}$$

REMARK. In [3], we have the special case of (8): $c = 1$, $a = x_1^p - \sum_{i=2}^m x_i^p$, $b = x_1 y_1$

$$- \sum_{i=2}^m x_i y_i.$$

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