NOTE ON HÖLDER INEQUALITIES

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ABSTRACT. In this note, we show that if m, n are positive integers and $x_{ij} \geq 0$, for $i = 1, \cdots, n$, for $j = 1, \cdots, m$, then

$$\left(\sum_{i=1}^{n} x_{i1} \cdots x_{im} \right)^m \leq \left(\sum_{i=1}^{n} x_{i1}^{\,m} \right) \cdots \left(\sum_{i=1}^{n} x_{im}^{\,m} \right)$$

with equality, in case $(x_{11}, \cdots, x_{n1}) \neq 0$ if and only if each vector $(x_{1j}, \cdots, x_{nj}), j = 1, \cdots, m$, is a scalar multiple of $(x_{11}, \cdots, x_{n1})$. The proof is a straight-forward application of Hölder inequalities. Conversely, we show that Hölder inequalities can be derived from the above result.

KEY WORDS AND PHRASES. The Holder Inequalities.
1991 AMS SUBJECT CLASSIFICATION CODES. 26D15.

1. MAIN RESULTS.

LEMMA 1. If m, n are positive integers and $x_{ij} \geq 0$, for $i = 1, \cdots, n$, for $j = 1, \cdots, n$, then

$$\left(\sum_{i=1}^{n} x_{i1} \cdots x_{im} \right)^m \leq \left(\sum_{i=1}^{n} x_{i1}^{\,m} \right) \cdots \left(\sum_{i=1}^{n} x_{im}^{\,m} \right)$$

with equality, in case $(x_{11}, \cdots, x_{n1}) \neq 0$ if and only if each vector $(x_{1j}, \cdots, x_{nj}), j = 1, \cdots, m$, is a scalar multiple of $(x_{11}, \cdots, x_{n1})$.

PROOF. Use induction on m. When $m = 1$, the above inequalities are trivial. Suppose that the above inequalities hold with $m - 1$. Then it follows that

$$\left(\sum_{i=1}^{n} x_{i1} \cdots x_{im} \right) \leq \left\{ \sum_{i=1}^{n} (x_{i1} \cdots x_{im-1})^{\frac{m}{m-1}} \right\}^{\frac{m-1}{m}} \cdot \left\{ \sum_{i=1}^{n} x_{im}^{\,m} \right\}^{\frac{1}{m}}, \qquad \text{(by Hölder Inequalities)}$$

$$= \left\{ \sum_{i=1}^{n} x_{i1}^{\frac{m}{m-1}} \cdots x_{im-1}^{\frac{m}{m-1}} \right\}^{\frac{m-1}{m}} \cdot \left\{ \sum_{i=1}^{n} x_{im}^{\,m} \right\}^{\frac{1}{m}}$$

$$\leq \left\{ \sum_{i=1}^{n} x_{i1}^{\frac{m}{m-1} \cdot (m-1)} \cdots \sum_{i=1}^{n} x_{im-1}^{\frac{m}{m-1} \cdot (m-1)} \right\}^{\frac{1}{m}} \cdot \left\{ \sum_{i=1}^{n} x_{im}^{\,m} \right\}^{\frac{1}{m}}, \text{ (by Induction Hypothesis)}$$

$$= \left\{ \sum_{i=1}^{n} x_{i1}^{\,m} \cdots \sum_{i=1}^{n} x_{im-1}^{\,m} \cdot \sum_{i=1}^{n} x_{im}^{\,m} \right\}^{\frac{1}{m}}$$

Therefore the proof is complete.

Note that the above inequalities have been deduced using Hölder Inequalities. We can also deduce Hölder Inequalities by using the above inequalities.

THEOREM 1. Given $p_1, \cdots, p_n \in R$ with $p_k > 1$, for each $k = 1, \cdots, n$ and $\Sigma_{k=1}^n \frac{1}{p_k} = 1$ and given $a_1, \cdots, a_n > 0$, we have the following inequality

$$a_1 \cdots a_n \leq \sum_{k=1}^n \frac{a_k^{p_k}}{p_k}.$$

PROOF. First we prove this theorem when all p_k's are rational. Write $p_k = \frac{c_k}{b_k}$ for some $b_k, c_k \in N$ for $1 \leq k \leq n$. Let $m = 2 \cdot \text{lcm}(c_1, \cdots, c_n)$. Let $q_k = \frac{m}{p_k}$ for $1 \leq k \leq n$. It is clear that $q_k \geq 2$ for $1 \leq k \leq n$. Let $x_k = a_k^{\frac{1}{q_k}}$ for $1 \leq k \leq n$. Let $S: R^m \rightarrow R^m$ be the mapping defined by

$$S(y_1, y_2, \cdots, y_m) = (y_m, y_1, y_2, \cdots, y_{m-1})$$

for $(y_1, y_2, \cdots, y_m) \in R^m$. Define m vectors $Z_1, \cdots, Z_m$ by

$$Z_1 = \left(\overbrace{x_1, \cdots, x_1}^{q_1 - times}, \overbrace{x_2, \cdots, x_2}^{q_2 - times}, \cdots, \overbrace{x_m, \cdots, x_m}^{q_m - times} \right)$$

and $Z_i = S(Z_{i-1})$ for $2 \leq i \leq m$. Applying the Lemma 1 to the m vectors $Z_1, \cdots, Z_m$, we have

$$m \cdot x_1^{q_1} \cdots x_n^{q_n} \leq q_1 \cdot x_1^m + \cdots + q_n \cdot x_n^m \tag{1.1}$$

and equality holds if and only if $x_1 = x_k$ for $2 \leq k \leq n$.

By substituting $x_k^m = a_k^{p_k} (1 \leq k \leq n)$ into both sides in (1.1), we have

$$a_1 \cdots a_n \leq \sum_{k=1}^n \frac{a_k^{p_k}}{p_k},$$

and equality holds if and only if $a_1^{p_1} = a_k^{p_k}$ for $2 \leq k \leq n$. Now, let us show the theorem when all p_k's are real. We can choose n sequences of rational numbers $\{r_{1j}\}, \cdots, \{r_{nj}\}$ satisfying $r_{kj} > 1$ for $1 \leq k \leq n$, all $j \in N$ and $\Sigma_{k=1}^n \frac{1}{r_{kj}} = 1$ for each $j \in N$ and $r_{kj} \rightarrow p_k$ as $j \rightarrow \infty$, for $1 \leq k \leq n$. By the above argument, for each $j \in N$, we have

$$a_1 \cdots a_n \leq \sum_{i=1}^n \frac{a_k^{p_k}}{r_{kj}}$$

Taking the limit as $j \rightarrow \infty$, the result follows.

Hölder Inequalities follow from Theorem 1 in the usual way, that can be found in most text books. From Lemma 1 and Theorem 1, we know that the following form of inequalities is essential for the Hölder inequalities: If n is a positive integer and $x_{ij} \geq 0$, for $i = 1, \cdots, n$, for $j = 1, \cdots, n$, then

$$\left(\sum_{i=1}^n x_{i1} \cdots x_{in} \right)^n \leq \left(\sum_{i=1}^n x_{i1}^n \right) \cdots \left(\sum_{i=1}^n x_{in}^n \right).$$

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