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涉及积和式的切比雪夫型不等式的一个新证明^①

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摘要: 主旨是借助于代数和析工具给出如下涉及积和式的切比雪夫型不等式

$$\frac{\text{per}A}{\prod_{i=1}^n \sum_{j=1}^n a_{i,j}} \leq \frac{\text{per}B}{\prod_{i=1}^n \sum_{j=1}^n b_{i,j}}$$

的一个新证明, 同时也展示了该结果的一个新的应用.

关键词: 积和式; 切比雪夫型不等式; 矩阵函数; 新证明

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1 主要结果

我们采用文献[1-4]之符号:

$$x := (x_1, x_2, \dots, x_n); \mathbb{R} = (-\infty, +\infty); \mathbb{R}^n := \{x \mid x_i \in \mathbb{R}, i = 1, \dots, n\};$$

两个矩阵 $A = (a_{i,j})_{m \times n}$ 与矩阵 $B = (b_{i,j})_{m \times n}$ 的 Hadamard 乘积定义为 $A \odot B := (a_{i,j} b_{i,j})_{m \times n}$. 全文假定整数 $n \geq 2$.定义 1^[1,3,4] 设 $A = (a_{i,j})_{n \times n}$ 是一个可换环上的 $n \times n$ 矩阵, 则称矩阵函数

$$\text{per}A := \sum_{\sigma \in S_n} a_{1,\sigma(1)} a_{2,\sigma(2)} \cdots a_{n,\sigma(n)}$$

为矩阵 A 的 n 阶积和式. 这里, S_n 为 n 阶对称群.著名的切比雪夫不等式可表述为: 若 $a, b \in \mathbb{R}^n$, 且

$$a_1 \leq a_2 \leq \cdots \leq a_n, b_1 \leq b_2 \leq \cdots \leq b_n$$

则有不等式

$$\frac{1}{n} \sum_{i=1}^n a_i b_i \geq \left(\frac{1}{n} \sum_{i=1}^n a_i \right) \left(\frac{1}{n} \sum_{i=1}^n b_i \right) \quad (1)$$

若 $b_1 \geq b_2 \geq \cdots \geq b_n$, 则不等式(1)反向. 不等式(1)的等号成立当且仅当

$$a_1 = a_2 = \cdots = a_n \text{ 或 } b_1 = b_2 = \cdots = b_n$$

文献[1]在适当的假设下建立了如下有趣的而有用的切比雪夫型不等式

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$$\frac{\text{per}(A \odot B)}{n!} \geq \frac{\text{per}A}{n!} \cdot \frac{\text{per}B}{n!} \quad (2)$$

$$\frac{\text{per}A}{\prod_{i=1}^n \sum_{j=1}^n a_{i,j}} \leq \frac{\text{per}B}{\prod_{i=1}^n \sum_{j=1}^n b_{i,j}} \quad (3)$$

本文主旨是借助于代数和分析工具给出不等式(3)的一个新证明,这个构造性证明更具有直观性和可读性. 其原定理是(即文献[1]之定理 2)

定理 1 设 n 阶方阵 $A = (a_{i,j})_{n \times n}$, $B = (b_{i,j})_{n \times n}$ 满足 $a_{i,j} > 0$, $b_{i,j} > 0$, $i, j = 1, 2, \dots, n$. 如果

$$b_{i,1} \leq b_{i,2} \leq \dots \leq b_{i,n}, \frac{a_{i,1}}{b_{i,1}} \leq \frac{a_{i,2}}{b_{i,2}} \leq \dots \leq \frac{a_{i,n}}{b_{i,n}}, i = 1, 2, \dots, n \quad (4)$$

那么不等式(3)成立. 如果不等式组(4)反向,则不等式(3)依然成立. 不等式(3)取等号当且仅当

$$\frac{a_{i,1}}{b_{i,1}} = \frac{a_{i,2}}{b_{i,2}} = \dots = \frac{a_{i,n}}{b_{i,n}}, i = 1, 2, \dots, n$$

2 定理 1 的证明

除去矩阵 $A = (a_{i,j})_{m \times n}$ 第 i_1, i_2, \dots, i_p 行和第 j_1, j_2, \dots, j_q 列的元素后余下的元素及位置不变所得到的 $(m-p) \times (n-q)$ 矩阵记为 $A(i_1, i_2, \dots, i_p | j_1, j_2, \dots, j_q)$. 文献[4]之定理 1.1 指出如下

引理 若 $A = (a_{i,j})_{m \times n}$ 为一个可换环上的 $n \times n$ 矩阵,则有如下 Laplace 恒等式

$$\text{per}A = \sum_{i=1}^n a_{i,j} \text{per}A(i | j), j = 1, 2, \dots, n$$

$$\text{per}A = \sum_{j=1}^n a_{i,j} \text{per}A(i | j), i = 1, 2, \dots, n$$

下面我们来证明定理 1. 只证明当不等式组(4)成立时不等式(3)成立,另一种情形的证明与此类似. 令 $a_{i,j}/b_{i,j} = u_{i,j}$ ($i, j = 1, 2, \dots, n$), $U = (u_{i,j})_{n \times n}$, 则有

$$0 < b_{i,1} \leq b_{i,2} \leq \dots \leq b_{i,n}, 0 < u_{i,1} \leq u_{i,2} \leq \dots \leq u_{i,n}, i = 1, 2, \dots, n \quad (5)$$

引入辅助矩阵函数:

$$F: \mathbb{R}_{++}^{n \times n} \rightarrow]0, \infty[, F(X) := \frac{\text{per}X}{\sum_{i=1}^n \prod_{j=1}^n x_{i,j}}$$

其中, $\mathbb{R}_{++}^{n \times n} := \{X = (x_{i,j})_{n \times n} \mid x_{i,j} > 0, i, j = 1, 2, \dots, n\}$, 则有

$$F(A) := \frac{\text{per}A}{\sum_{i=1}^n \prod_{j=1}^n a_{i,j}} = \frac{\text{per}(B \odot U)}{\prod_{i=1}^n \sum_{j=1}^n b_{i,j} u_{i,j}} \quad (6)$$

不等式(3)可表示为:

$$F(A) \leq F(B) \quad (7)$$

在 $A = B \odot U$ 中,令 B 的元素不变,

$$u_{i,j} = 1, i = 1, 2, \dots, p-1, j = 1, 2, \dots, n; u_{p,j} = u_{p,q}, j = 1, 2, \dots, q$$

$u_{i,j}$ 的其余的元素不变所得到的矩阵记为

$$A_{p,q} := B \odot U_{p,q} = \begin{bmatrix} b_{1,1} & b_{1,2} & \cdots & b_{1,q} & b_{1,q+1} & b_{1,q+2} & \cdots & b_{1,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ b_{p-1,1} & b_{p-1,2} & \cdots & b_{p-1,q} & b_{p-1,q+1} & b_{p-1,q+2} & \cdots & b_{p-1,n} \\ b_{p,1} u_{p,q} & b_{p,2} u_{p,q} & \cdots & b_{p,q} u_{p,q} & b_{p,q+1} u_{p,q+1} & b_{p,q+2} u_{p,q+2} & \cdots & b_{p,n} u_{p,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ b_{n,1} u_{n,1} & b_{n,2} u_{n,2} & \cdots & b_{n,q} u_{n,q} & b_{n,q+1} u_{n,q+1} & b_{n,q+2} u_{n,q+2} & \cdots & b_{n,n} u_{n,n} \end{bmatrix}_{n \times n}$$

其中,

$$U_{p,q} := \begin{bmatrix} 1 & 1 & \cdots & 1 & 1 & 1 & \cdots & 1 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 1 & 1 & \cdots & 1 & 1 & 1 & \cdots & 1 \\ u_{p,q} & u_{p,q} & \cdots & u_{p,q} & u_{p,q+1} & u_{p,q+2} & \cdots & u_{p,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ u_{n,1} & u_{n,2} & \cdots & u_{n,q} & u_{n,q+1} & u_{n,q+2} & \cdots & u_{n,n} \end{bmatrix}_{n \times n}, \quad 1 \leq p, q \leq n.$$

则由分式函数的求导法则得

$$\frac{\partial F(A_{p,q})}{\partial u_{p,q}} = \left(\prod_{1 \leq i \leq n, i \neq p} \sum_{j=1}^n b_{i,j} u_{i,j} \right)^{-1} \left(u_{p,q} \sum_{j=1}^q b_{p,j} + \sum_{j=q+1}^n b_{p,j} u_{p,j} \right)^{-2} M \quad (8)$$

其中,

$$M = \frac{\partial(\text{per}A_{p,q})}{\partial u_{p,q}} \left(u_{p,q} \sum_{j=1}^q b_{p,j} + \sum_{j=q+1}^n b_{p,j} u_{p,j} \right) - (\text{per}A_{p,q}) \sum_{j=1}^q b_{p,j},$$

$$\frac{\partial(\text{per}A_{p,q})}{\partial u_{p,q}} = \sum_{j=1}^q b_{p,j} \text{per}A_{p,q}(p | j)$$

注意, 将 $\text{per}A_{p,q}$ 的第 p 行使用引理可知, $F(A_{p,q})$ 是关于 $u_{p,q}$ 的线性分式函数, 它具有形式: $F(A_{p,q}) = (au_{p,q} + b)/(cu_{p,q} + d)$, 这里,

$$a = \sum_{j=1}^q b_{p,j} \text{per}A_{p,q}(p | j), \quad b = \sum_{j=q+1}^n b_{p,j} u_{p,j} \text{per}A_{p,q}(p | j),$$

$$c = \left(\prod_{1 \leq i \leq n, i \neq p} \sum_{j=1}^n b_{i,j} u_{i,j} \right) \sum_{j=1}^q b_{p,j}, \quad d = \left(\prod_{1 \leq i \leq n, i \neq p} \sum_{j=1}^n b_{i,j} u_{i,j} \right) \sum_{j=q+1}^n b_{p,j} u_{p,j}$$

所以 $\partial F(A_{p,q})/\partial u_{p,q} = (ad - bc)/(cu_{p,q} + d)^2$ 的分子与 $u_{p,q}$ 无关, 即 M 的表达式中与 $u_{p,q}$ 无关, 故可在 M 中置 $u_{p,q} = 0$. 由引理得

$$\text{per}A_{p,q} = \sum_{j=q+1}^n b_{p,j} u_{p,j} \text{per}A_{p,q}(p | j),$$

$$M = \left(\sum_{j=1}^q b_{p,j} \text{per}A_{p,q}(p | j) \right) \left(\sum_{j=q+1}^n b_{p,j} u_{p,j} \right) - \left(\sum_{j=q+1}^n b_{p,j} u_{p,j} \text{per}A_{p,q}(p | j) \right) \left(\sum_{j=1}^q b_{p,j} \right)$$

$$= \left(\sum_{j=1}^q b_{p,j} \text{per}A_{p,q}(p | j) \right) \left(\sum_{t=q+1}^n b_{p,t} u_{p,t} \right) - \left(\sum_{t=q+1}^n b_{p,t} u_{p,t} \text{per}A_{p,q}(p | t) \right) \left(\sum_{j=1}^q b_{p,j} \right)$$

$$= \sum_{j=1}^q b_{p,j} \left[\text{per}A_{p,q}(p | j) \sum_{t=q+1}^n b_{p,t} u_{p,t} - \sum_{t=q+1}^n b_{p,t} u_{p,t} \text{per}A_{p,q}(p | t) \right]$$

$$= \sum_{j=1}^q b_{p,j} \sum_{t=q+1}^n b_{p,t} u_{p,t} (\text{per}A_{p,q}(p | j) - \text{per}A_{p,q}(p | t))$$

往证 $\forall j, t: 1 \leq j \leq q < t \leq n$ 有

$$\text{per}A_{p,q}(p | j) - \text{per}A_{p,q}(p | t) \geq 0 \quad (10)$$

只需证明

$$\text{per}A_{p,q}(p | 1) \geq \text{per}A_{p,q}(p | 2) \geq \cdots \geq \text{per}A_{p,q}(p | n) \quad (11)$$

仿照前面的做法我们有:

$$\text{per}A_{p,q}(p | 1) = \sum_{i=1}^{p-1} b_{i,2} \text{per}A_{p,q}(p, i | 1, 2) + \sum_{i=p+1}^n b_{i,2} u_{i,2} \text{per}A_{p,q}(p, i | 1, 2),$$

$$\text{per}A_{p,q}(p | 2) = \sum_{i=1}^{p-1} b_{i,1} \text{per}A_{p,q}(p, i | 2, 1) + \sum_{i=p+1}^n b_{i,1} u_{i,1} \text{per}A_{p,q}(p, i | 2, 1),$$

$$= \sum_{i=1}^{p-1} b_{i,1} \operatorname{per} A_{p,q}(p, i | 1, 2) + \sum_{i=p+1}^n b_{i,1} u_{i,1} \operatorname{per} A_{p,q}(p, i | 1, 2)$$

于是有

$$\begin{aligned} & \operatorname{per} A_{p,q}(p | 1) - \operatorname{per} A_{p,q}(p | 2) \\ &= \sum_{i=1}^{p-1} (b_{i,2} - b_{i,1}) \operatorname{per} A_{p,q}(p, i | 1, 2) + \sum_{i=p+1}^n (b_{i,2} u_{i,2} - b_{i,1} u_{i,1}) \operatorname{per} A_{p,q}(p, i | 1, 2); \\ & b_{i,2} \geq b_{i,1}, u_{i,2} \geq u_{i,1} \Rightarrow \operatorname{per} A_{p,q}(p | 1) - \operatorname{per} A_{p,q}(p | 2) \geq 0 \end{aligned}$$

这就证明了 $\operatorname{per} A_{p,q}(p | 1) \geq \operatorname{per} A_{p,q}(p | 2)$. 同理可证明不等式组(11)的其它不等式. 因此不等式组(11)获得证明, 从而不等式(10)获得证明.

注意, $A_{p,q}$ 是 $u_{p,q}$ 的矩阵函数, 故可引入记号 $A_{p,q} = A_{p,q}(u_{p,q})$. 由(8-10)得

$$\partial F(A_{p,q}) / \partial u_{p,q} \geq 0, \forall p, q: 1 \leq p, q \leq n$$

因此, $F(A_{p,q}(u_{p,q}))$ 关于 $u_{p,q}$ 递增. 注意到:

$$\begin{aligned} F(A_{p,q}(u_{p,q})) &\leq F(A_{p,q}(u_{p,q+1})) \equiv F(A_{p,q+1}(u_{p,q+1})), \\ F(A_{p,n}(u_{p,n})) &\equiv F(A_{p+1,1}(u_{p+1,1})) \end{aligned}$$

于是,

$$\begin{aligned} F(A) &= F(A_{1,1}(u_{1,1})) \leq F(A_{1,1}(u_{1,2})) = F(A_{1,2}(u_{1,2})) \leq \dots \leq F(A_{1,k}(u_{1,k})) \leq \dots \\ &\leq F(A_{1,n-1}(u_{1,n-1})) \leq F(A_{1,n-1}(u_{1,n})) = F(A_{1,n}(u_{1,n})) \\ &= F(A_{2,1}(u_{2,1})) \leq F(A_{2,1}(u_{2,2})) = F(A_{2,2}(u_{2,2})) \leq \dots \leq F(A_{2,n}(u_{2,n})) \\ &= F(A_{3,1}(u_{3,1})) \leq \dots \leq F(A_{n-1,n}(u_{n-1,n})) = F(A_{n,1}(u_{n,1})) \leq F(A_{n,1}(u_{n,2})) \\ &= F(A_{n,2}(u_{n,2})) \leq \dots \leq F(A_{n,n-1}(u_{n,n-1})) = F(A_{n,n}(u_{n,n})) = F(B) \end{aligned}$$

因此, 不等式(7)和(3)获证. 由以上证明可知, 不等式(3)取等号的条件正如定理1所云. 证毕.

3 应用

本节我们将给出定理1的一个有别于文献[1]的应用.

定理2 设 B_m^+ 是 $\{\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n) \in \mathbb{R}_+^n \mid \alpha_1 + \alpha_2 + \dots + \alpha_n = m > 0\}$ 的非空的且有限的子集, $p: B_m^+ \rightarrow (0, +\infty)$ 及函数 $f: \mathbb{R}_+^n \rightarrow (0, +\infty)$, $f(x) = \sum_{\alpha \in B_m^+} \frac{\lambda(\alpha)}{n!} \operatorname{per}(x_j^{\alpha_j})_{n \times n}$

有不等式

$$\left(\frac{\sqrt[n]{a} + \sqrt[n]{b}}{2} \right)^n \leq \frac{\int_{[a,b]^n} \left[\frac{f(x)}{f(1,1,\dots,1)} \right]^{1/m} dx_1 dx_2 \dots dx_n}{(b-a)^n} \leq \frac{a+b}{2} \quad (12)$$

其中, $0 < a < b$, $[a, b]^n = \{x \in \mathbb{R}^n \mid a \leq x_i \leq b, i = 1, 2, \dots, n\}$ 为 n 维正方体.

证明 令 $a = x, b = (1, 1, \dots, 1)$, 不妨设 $0 < x_1 \leq x_2 \leq \dots \leq x_n$, 则有

$$0 < b_1 \leq b_2 \leq \dots \leq b_n, 0 < x_1/b_1 \leq x_2/b_2 \leq \dots \leq x_n/b_n$$

文献[1]利用定理1获得了如下不等式(即[1]的定理3):

$$\left(\frac{\prod_{i=1}^n a_i}{\prod_{i=1}^n b_i} \right)^{m/n} \leq \frac{f(a)}{f(b)} \leq \left(\frac{\sum_{i=1}^n a_i^p}{\sum_{i=1}^n b_i^p} \right)^{m/p}$$

故有

$$\left(\prod_{i=1}^n x_i\right)^{1/n} \leq \left[\frac{f(x)}{f(1, 1, \dots, 1)}\right]^{1/m} \leq \left(\frac{1}{n} \sum_{i=1}^n x_i^p\right)^{1/p} \quad (\forall x \in \mathbb{R}_+^n) \quad (13)$$

所以由(13)的第一个不等式得

$$\begin{aligned} & \int_{[a,b]^n} \left[\frac{f(x)}{f(1, 1, \dots, 1)}\right]^{1/m} dx_1 dx_2 \cdots dx_n \geq \int_{[a,b]^n} \left(\prod_{i=1}^n x_i\right)^{1/n} dx_1 dx_2 \cdots dx_n \\ & = \prod_{i=1}^n \int_a^b x_i^{1/n} dx_i = \left[\frac{n}{n+1} (b^{(n+1)/n} - a^{(n+1)/n})\right]^n \end{aligned}$$

因为 $(n+1) + n \geq 2 + 1$, $\frac{(n+1) - n}{\ln(n+1) - \ln n} \geq \frac{2-1}{\ln 2 - \ln 1}$, 所以由[12]的引理有

$$\begin{aligned} & \frac{\int_{[a,b]^n} \left[\frac{f(x)}{f(1, 1, \dots, 1)}\right]^{1/m} dx_1 dx_2 \cdots dx_n}{(b-a)^n} \\ & \geq \left(\frac{n}{n+1} \frac{b^{\frac{n+1}{n}} - a^{\frac{n+1}{n}}}{b^{\frac{n}{n}} - a^{\frac{n}{n}}}\right)^n \geq \left(\frac{1}{2} \frac{b^{\frac{2}{n}} - a^{\frac{2}{n}}}{b^{\frac{1}{n}} - a^{\frac{1}{n}}}\right)^n = \left(\frac{\sqrt[n]{a} + \sqrt[n]{b}}{2}\right)^n \end{aligned}$$

由(13)的第二个不等式及 $p \leq 1$ 得

$$\begin{aligned} & \frac{\int_{[a,b]^n} \left[\frac{f(x)}{f(1, 1, \dots, 1)}\right]^{1/m} dx_1 dx_2 \cdots dx_n}{(b-a)^n} \leq \frac{\int_{[a,b]^n} \left(\frac{1}{n} \sum_{i=1}^n x_i^p\right)^{1/p} dx_1 dx_2 \cdots dx_n}{(b-a)^n} \\ & \leq \frac{\int_{[a,b]^n} \left(\frac{1}{n} \sum_{i=1}^n x_i\right) dx_1 dx_2 \cdots dx_n}{(b-a)^n} = \frac{\frac{1}{n} \sum_{i=1}^n (b-a)^{n-1} \int_a^b x_i dx_i}{(b-a)^n} = \frac{a+b}{2} \end{aligned}$$

证毕.

注 $[f(x)/f(1, 1, \dots, 1)]^{1/m}$ 是正实数组 $x = (x_1, x_2, \dots, x_n)$ 的一种极为广泛的平均, 即多项式平均(参考[5]), 而

$$\frac{\int_{[a,b]^n} \left[\frac{f(x)}{f(1, 1, \dots, 1)}\right]^{1/m} dx_1 dx_2 \cdots dx_n}{(b-a)^n}$$

则为这个平均在 n 维正方体 $[a, b]^n$ 上的函数平均. 由于这个平均一般没有初等表达式, 所以定理 2 是有用的.

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A New Proof of a Chebyshev Type Inequality Involving Permanents

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Abstract: In this paper, by means of some algebraic and analytical skills, the author gives a new proof for Chebyshev type inequality involving permanents

$$\frac{\text{per}A}{\prod_{i=1}^n \sum_{j=1}^n a_{i,j}} \leq \frac{\text{per}B}{\prod_{i=1}^n \sum_{j=1}^n b_{i,j}}$$

Moreover, the author also gives an application of this result.

Key words: permanent; Chebyshev type inequality; matrix function; new proof

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