

# A GENERALIZATION OF AN INEQUALITY OF TCHEBYCHEV

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**Statement:** If  $a_i^{(k)} \geq a_{i+1}^{(k)}$ ,  $i \in \{1, 2, \dots, n-1\}$ ,  $k \in \{1, 2, \dots, m\}$ , then:

$$\frac{1}{n} \sum_{i=1}^n \prod_{k=1}^m a_i^{(k)} \geq \frac{1}{n^m} \prod_{k=1}^m \sum_{i=1}^n a_i^{(k)}.$$

*Demonstration* by recurrence on  $m$ .

Case  $m = 1$  is obvious:  $\frac{1}{n} \sum_{i=1}^n a_i^{(1)} \geq \frac{1}{n} \sum_{i=1}^n a_i^{(1)}$ .

In the case  $m = 2$ , this is the inequality of Tchebychev itself:

If  $a_1^{(1)} \geq a_2^{(1)} \geq \dots \geq a_n^{(1)}$  and  $a_1^{(2)} \geq a_2^{(2)} \geq \dots \geq a_n^{(2)}$ , then:

$$\frac{a_1^{(1)}a_1^{(2)} + a_2^{(1)}a_2^{(2)} + \dots + a_n^{(1)}a_n^{(2)}}{n} \geq \frac{a_1^{(1)} + a_2^{(1)} + \dots + a_n^{(1)}}{n} \times \frac{a_1^{(2)} + \dots + a_n^{(2)}}{n}$$

One supposes that the inequality is true for all the values smaller or equal to  $m$ . It is necessary to prove for the rang  $m + 1$ :

$$\frac{1}{n} \sum_{i=1}^n \prod_{k=1}^{m+1} a_i^{(k)} = \frac{1}{n} \sum_{i=1}^n \left( \prod_{k=1}^m a_i^{(k)} \right) \cdot a_i^{(m+1)}.$$

$$\text{This is } \geq \left( \frac{1}{n} \sum_{i=1}^n \prod_{k=1}^m a_i^{(k)} \right) \cdot \left( \frac{1}{n} \sum_{i=1}^n a_i^{(m+1)} \right) \geq \left( \frac{1}{n^m} \prod_{k=1}^m \sum_{i=1}^n a_i^{(k)} \right) \cdot \left( \frac{1}{n} \sum_{i=1}^n a_i^{(m+1)} \right)$$

and this is exactly  $\frac{1}{n^{m+1}} \prod_{k=1}^{m+1} \sum_{i=1}^n a_i^{(k)}$  (Quod Erat Demonstrandum).