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# ON THE ĊEBYŠEV'S INEQUALITY FOR UNWEIGHTED MEANS AND APPLICATIONS 

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#### Abstract

Some new sufficient conditions for the unweighted Čebyšev's mequality for real sequences to hold and related results are given. Applications for the moments of guessing mappings are also provided


## 1. Introduction

Let $\overline{\mathbf{x}}=\left(x_{1}, \ldots, x_{n}\right), \overline{\mathbf{y}}=\left(y_{1}, \ldots, y_{n}\right)$ be two $n$-tuples of real numbers. If $\overline{\mathbf{x}}, \overline{\mathbf{y}}$ are synchronous (asynchronous), this means that

$$
\begin{equation*}
\left(x_{2}-x_{3}\right)\left(y_{2}-y_{j}\right) \geq(\leq) 0 \text { for each } \imath, \jmath \in\{1, \ldots, n\}, \tag{1.1}
\end{equation*}
$$

then the following well known Čebyšev's nequality

$$
\begin{equation*}
\frac{1}{n} \sum_{i=1}^{n} x_{\imath} y_{\imath} \geq(\leq) \frac{1}{n} \sum_{i=1}^{n} x_{\imath} \cdot \frac{1}{n} \sum_{\imath=1}^{n} y_{\imath} \tag{1.2}
\end{equation*}
$$

holds.
In [16], the following refinement of Čebyšev's inequality has been obtained

$$
\begin{align*}
T_{n}(\overline{\mathbf{x}}, \overline{\mathbf{y}}) & =\frac{1}{n} \sum_{i=1}^{n} x_{\imath} y_{2}-\frac{1}{n} \sum_{i=1}^{n} x_{i} \cdot \frac{1}{n} \sum_{i=1}^{n} y_{i}  \tag{1.3}\\
& \geq \max \left\{\left|T_{n}(|\overline{\mathbf{x}}|, \overline{\mathbf{y}})\right|,\left|T_{n}(\overline{\mathbf{x}},|\overline{\mathbf{y}}|)\right|,\left|T_{n}(|\overline{\mathbf{x}}|,|\overline{\mathbf{y}}|)\right|\right\} \\
& \geq 0,
\end{align*}
$$

provided $\overline{\mathbf{x}}$ and $\overline{\mathbf{y}}$ are synchronous
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In this paper, some new Čebyšev's type inequalities for unweighted means are obtained. Simlar results for the weighted case are considered in [12]

## 2. Čebyšev's Type Inequalities

The following identities hold.

Lemma 1. Let $\overline{\mathbf{a}}=\left(a_{1}, \ldots, a_{n}\right)$ and $\overline{\mathbf{x}}=\left(x_{1}, \ldots, x_{n}\right)$, be two sequences of real numbers Define $A_{k}:=\sum_{k=1}^{k} a_{i}, \bar{A}_{k}:=A_{n}-A_{k}$, $k=1, \ldots, n-1$. Then

$$
\begin{align*}
T_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}) & =\frac{1}{n^{2}} \sum_{\imath=1}^{n-1} \operatorname{det}\left(\begin{array}{cc}
\imath & n \\
A_{\imath} & A_{n}
\end{array}\right) \Delta x_{\imath}  \tag{2.1}\\
& =\frac{1}{n} \sum_{\imath=1}^{n-1} \imath\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right) \Delta x_{\imath} \\
& =\frac{1}{n^{2}} \sum_{\imath=1}^{n-1} \imath(n-\imath)\left(\frac{\bar{A}_{\imath}}{n-\imath}-\frac{A_{2}}{\imath}\right) \Delta x_{\imath},
\end{align*}
$$

where $\Delta x_{\imath}=x_{1+1}-x_{\imath}(\imath=0, \ldots, n-1)$ is the forward difference.

Proof. We use the following well known summation by parts formula

$$
\begin{equation*}
\sum_{\ell=p}^{q-1} b_{\ell} \Delta v_{\ell}=\left.b_{\ell} v_{\ell}\right|_{p} ^{q}-\sum_{\ell=p}^{q-1} v_{\ell+1} \Delta b_{\ell}, \tag{2.2}
\end{equation*}
$$

where $b_{\ell}, v_{\ell} \in \mathbb{R}, \ell=p, \ldots, q(q>p)$ If we choose in (2.2), $p=1$, $q=n, b_{2}:=\imath A_{n}-n A_{2}$, and $v_{\imath}=x_{2}(\imath=1, \ldots, n)$, then we get

$$
\begin{aligned}
& \sum_{\imath=1}^{n-1}\left(i A_{n}-n A_{\imath}\right) \Delta x_{\imath} \\
& =\left.\left(\imath A_{n}-n A_{\imath}\right) x_{\imath}\right|_{1} ^{n}-\sum_{\imath=1}^{n-1} \Delta\left(\imath A_{n}-n A_{\imath}\right) x_{\imath+1} \\
& =-\left(A_{n}-n A_{1}\right) x_{1}-\sum_{i=1}^{n-1}\left[(\imath+1) A_{n}-n A_{\imath+1}-\imath A_{n}+n A_{\imath}\right] x_{\imath+1} \\
& =-A_{n} x_{1}+n A_{1} x_{1}-\sum_{\imath=1}^{n-1}\left(A_{n}-n a_{\imath+1}\right) x_{\imath+1} \\
& =-A_{n} x_{1}+n A_{1} x_{1}-A_{n} \sum_{\imath=1}^{n-1} x_{\imath+1}+n \sum_{\imath=1}^{n-1} a_{2+1} x_{\imath+1} \\
& =-A_{n} \sum_{i=1}^{n} x_{2}+n \sum_{\imath=1}^{n} a_{\imath} x_{\imath}
\end{aligned}
$$

and the first identity in (21) is proved. The others are obvious.
The following theorem holds
THEOREM 1. Let $\overline{\mathbf{a}}=\left(a_{1}, \ldots, a_{n}\right)$ and $\overline{\mathbf{x}}=\left(x_{1}, \ldots, x_{n}\right)$, be two sequences so that either
(i) $\overline{\mathrm{x}}$ is increasing and

$$
\frac{1}{n} A_{n}-\frac{1}{2} A_{2} \geq 0
$$

for each $\imath \in\{1, \ldots, n-1\}$;
or
(11) $\overline{\mathbf{x}}$ is decreasing and

$$
\frac{1}{n} A_{n}-\frac{1}{2} A_{2} \leq 0
$$

for each $\imath \in\{1, \ldots, n-1\}$

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Then one has the inequality
(2.3) $\quad T_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}) \geq \max \left\{\left|A_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}})\right|,\left|A_{n}(|\overline{\mathbf{x}}|, \overline{\mathbf{a}})\right|,\left|T_{n}(|\overline{\mathbf{x}}|, \overline{\mathbf{a}})\right|\right\} \geq 0$, where

$$
A_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}):=\frac{1}{n} \sum_{\imath=1}^{n-1}\left|A_{\imath}\right| \Delta x_{2}-\frac{\left|A_{n}\right|}{n} \cdot \frac{1}{n} \sum_{i=1}^{n-1} \imath \Delta x_{i}
$$

Proof. If ether (i) or (ii) hold, then

$$
\begin{aligned}
&\left(\frac{A_{n}}{n}-\frac{A_{\imath}}{i}\right)\left(x_{\imath+1}-x_{\imath}\right)=\left|\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right)\right| \\
& \geq\left\{\begin{array}{l}
\left|\left(\frac{\left|A_{n}\right|}{n}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right)\right| \geq 0
\end{array}\right. \\
&\left|\left(\frac{\left|A_{n}\right|}{n}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(\left|x_{\imath+1}\right|-\left|x_{\imath}\right|\right)\right| \geq 0
\end{aligned} \quad \begin{aligned}
& \left|\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right)\left(\left|x_{i+1}\right|-\left|x_{\imath}\right|\right)\right| \geq 0
\end{aligned}
$$

for each $\imath \in\{1, \quad, n-1\}$.
Multiplying by $\imath$, summing over $\imath$, and using the generalized triangle inequality, we get

$$
\begin{aligned}
T_{n}(\overline{\mathbf{x}}, \overline{\mathrm{a}}) & =\frac{1}{n} \sum_{\imath=1}^{n-1} \imath\left|\left(\frac{A_{n}}{n}-\frac{A_{\imath}}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right)\right| \\
& \geq \frac{1}{n} \times\left\{\begin{array}{l}
\left|\sum_{\imath=1}^{n-1} i\left(\frac{\left|A_{n}\right|}{n}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right)\right| \\
\left|\sum_{\imath=1}^{n-1} i\left(\frac{\left|A_{n}\right|}{n}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(\left|x_{\imath+1}\right|-\left|x_{\imath}\right|\right)\right| \\
\left|\sum_{\imath=1}^{n-1} \imath\left(\frac{A_{n}}{n}-\frac{A_{\imath}}{\imath}\right)\left(\left|x_{\imath+1}\right|-\left|x_{\imath}\right|\right)\right|
\end{array}\right.
\end{aligned}
$$

from where we easily deduce the desired inequality (2.3).

REMARK 1. We observe that if $\overline{\mathbf{a}}=\left(a_{1}, \ldots, a_{n}\right)$ is monotonic increasing in mean, i.e.,

$$
\frac{1}{\imath} A_{\imath} \leq \frac{1}{i+1} A_{\imath+1} \text { for } \imath=1, \ldots, n-1
$$

then obviously

$$
\frac{1}{\imath} A_{\imath} \leq \frac{1}{n} A_{n}
$$

for each $\imath \in\{1, \ldots, n-1\}$. The converse is not true
We also note that if $\overline{\mathbf{a}}$ is monotonic nondecreasing, then it is increasing in mean and thus

$$
\frac{1}{2} A_{i} \leq \frac{1}{n} A_{n}
$$

for each $\imath \in\{1, \ldots, n-1\}$.
Remark 2. We observe, since,

$$
\frac{A_{n}}{n}-\frac{A_{8}}{\imath}=\frac{n-\imath}{n}\left(\frac{\bar{A}_{2}}{n-\imath}-\frac{A_{2}}{\imath}\right)
$$

for each $\imath \in\{1, \ldots, n-1\}$, that

$$
\frac{A_{n}}{n} \geq \frac{A_{\imath}}{\imath} \text { for each } \imath \in\{1, \ldots, n-1\}
$$

If and only if

$$
\frac{\bar{A}_{2}}{n-\imath} \geq \frac{A_{2}}{\imath} \text { for each } \imath \in\{1, \quad, n-1\}
$$

Here $\bar{A}_{\imath}=A_{n}-A_{\imath}$ for $\imath \in\{1, \quad, n-1\}$.
Using the second identity in (2.1), we may prove the following refinement of Čebyšev's inequality as well.

Theorem 2. Assume that $\overline{\mathbf{a}}$ and $\overline{\mathrm{x}}$ satisfy the hypothesis (i) or (ii) in Theorem 1 Then one has the inequality.

$$
\begin{equation*}
T_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}) \geq \max \left\{\left|D_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}})\right|,\left|D_{n}(|\overline{\mathbf{x}}|, \overline{\mathrm{a}})\right|\right\} \geq 0, \tag{2.4}
\end{equation*}
$$

where

$$
D_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}):=\frac{1}{n^{2}} \sum_{\imath=1}^{n-1}(n-i)\left|A_{2}\right| \Delta x_{\imath}-\frac{1}{n^{2}} \sum_{\imath=1}^{n-1} \imath\left|\bar{A}_{\imath}\right| \Delta x_{2} .
$$

Proof. If either (i) or (ii) holds, then

$$
\begin{aligned}
\left(\frac{\bar{A}_{\imath}}{n-\imath}-\frac{A_{2}}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right) & =\left|\left(\frac{\bar{A}_{2}}{n-\imath}-\frac{A_{2}}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right)\right| \\
& \geq\left\{\begin{array}{l}
\left|\left(\frac{\left|\bar{A}_{2}\right|}{n-\imath}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(x_{\imath+1}-x_{i}\right)\right| \\
\left|\left(\frac{\left|\bar{A}_{\imath}\right|}{n-\imath}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(\left|x_{\imath+1}\right|-\left|x_{\imath}\right|\right)\right|
\end{array}\right.
\end{aligned}
$$

for each $\imath \in\{1, . ., n-1\}$.
Multıplying by $\imath(n-\imath)$, summing over $i$ and using the generalized triangle inequality, we have

$$
\begin{aligned}
T_{n}(\overline{\mathrm{x}}, \overline{\mathrm{a}}) & =\frac{1}{n^{2}} \sum_{\imath=1}^{n-1} \imath(n-\imath)\left|\left(\frac{\bar{A}_{\imath}}{n-\imath}-\frac{A_{\imath}}{i}\right) \Delta x_{2}\right| \\
& \geq \frac{1}{n^{2}}\left\{\begin{array}{l}
\left|\sum_{\imath=1}^{n-1} \imath(n-\imath)\left(\frac{\left|\bar{A}_{\imath}\right|}{n-\imath}-\frac{\left|A_{2}\right|}{\imath}\right)\left(x_{\imath+1}-x_{\imath}\right)\right| \\
\left|\sum_{\imath=1}^{n-1} \imath(n-\imath)\left(\frac{\left|\bar{A}_{\imath}\right|}{n-\imath}-\frac{\left|A_{\imath}\right|}{\imath}\right)\left(\left|x_{\imath+1}\right|-\left|x_{\imath}\right|\right)\right|
\end{array}\right.
\end{aligned}
$$

from where we easily deduce the desired inequality (2.4).

## 3. Other Related Results

The following result holds.
Theorem 3. Let $\overline{\mathbf{a}}=\left(a_{1}, ., a_{n}\right)$ and $\overline{\mathbf{x}}=\left(x_{1}, \ldots, x_{n}\right)$, be two sequences of real numbers. If $\overline{\mathbf{a}}$ is monotonic decreasing (increasing) in mean, $1 e$,

$$
\frac{1}{\imath} A_{\imath} \leq(\geq) \frac{1}{\imath+1} A_{\imath+1} \text { for each } \imath \in\{1, \ldots, n-1\}
$$

and $\tilde{\mathrm{x}}$ is convex (concave), i.e.,

$$
\frac{x_{\imath+2}+x_{i}}{2} \geq(\leq) x_{i+1} \text { for each } \imath \in\{1, \ldots, n-2\}
$$

then we have the inequality
(3.1) $T_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}) \geq\left[\frac{A_{n}}{n}-\frac{2}{n(n-1)} \sum_{i=1}^{n-1}(n-i) a_{\imath}\right]\left(x_{n}-\frac{1}{n} \sum_{i=1}^{n} x_{\imath}\right)$.

Proof. Define the sequences

$$
\begin{aligned}
& p_{\imath}=\imath, z_{\imath}:=\frac{A_{n}}{n}-\frac{A_{\imath}}{\imath}, \\
& y_{\imath}:=\Delta x_{\imath}=x_{\imath+1}-x_{2}, \imath=1, \ldots, n-1 .
\end{aligned}
$$

Then $p_{\imath}>0$,

$$
z_{\imath+1}-z_{\imath}=\frac{A_{\imath+1}}{\imath+1}-\frac{A_{2}}{\imath} \geq 0 \text { for each } \imath \in\{1, \ldots, n-2\},
$$

and
$y_{\imath+1}-y_{\imath}=\Delta x_{\imath+1}-\Delta x_{\imath}=x_{\imath+2}+x_{\imath}-2 x_{\imath+1} \geq 0$ for each $\imath \in\{1, \ldots$, $n-2$. Applying the werghted Čebyšev's inequality for monotonic sequences, we have

$$
P_{n-1} \sum_{i=1}^{n-1} p_{2} z_{2} y_{2} \geq \sum_{i=1}^{n-1} p_{2} z_{2} \cdot \sum_{i=1}^{n-1} p_{2} y_{2}
$$

giving

$$
\begin{equation*}
\frac{n(n-1)}{2} \sum_{i=1}^{n-1} \imath\left(\frac{A_{n}}{n}-\frac{A_{i}}{\imath}\right) \Delta x_{\imath} \geq \sum_{i=1}^{n-1} \imath\left(\frac{A_{n}}{n}-\frac{A_{i}}{\imath}\right) \sum_{i=1}^{n-1} \imath \Delta x_{\imath} . \tag{32}
\end{equation*}
$$

However, by (21) we have

$$
\begin{gathered}
\sum_{i=1}^{n-1} i\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right) \Delta x_{\imath}=n\left[\frac{1}{n} \sum_{\imath=1}^{n} a_{\imath} x_{\imath}-\frac{1}{n} \sum_{\imath=1}^{n} a_{2} \cdot \frac{1}{n} \sum_{\imath=1}^{n} x_{\imath}\right], \\
\sum_{i=1}^{n-1} i\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right)=\frac{(n-1) n}{2 n} A_{n}-\sum_{\imath=1}^{n-1} A_{i}=\frac{n-1}{2} A_{n}-\sum_{i=1}^{n-1}(n-1) a_{\imath},
\end{gathered}
$$

$$
\begin{aligned}
\sum_{i=1}^{n-1} \imath \Delta x_{\imath}= & \sum_{i=1}^{n-1} \imath\left(x_{i+1}-x_{\imath}\right) \\
= & x_{2}+2 x_{3}+\cdots+(n-2) x_{n-1}+(n-1) x_{n} \\
& -x_{1}-2 x_{2}-\cdots-(n-1) x_{n-1} \\
= & n x_{n}-\left(x_{1}+\cdots+x_{n}\right)=n\left(x_{n}-\frac{1}{n} X_{n}\right)
\end{aligned}
$$

Using (3.2), we get,

$$
\begin{aligned}
& n\left[\frac{1}{n} \sum_{\imath=1}^{n} a_{\imath} x_{i}-\frac{1}{n} \sum_{i=1}^{n} a_{i} \cdot \frac{1}{n} \sum_{i=1}^{n} x_{\imath}\right] \\
\geq & \frac{2}{(n-1) n}\left[\frac{n-1}{2} A_{n}-\sum_{\imath=1}^{n-1}(n-\imath) a_{\imath}\right]\left[n\left(x_{n}-\frac{1}{n} X_{n}\right)\right] \\
= & {\left[A_{n}-\frac{2}{n-1} \sum_{i=1}^{n-1}(n-\imath) a_{i}\right]\left[x_{n}-\frac{1}{n} \sum_{i=1}^{n} x_{\imath}\right] }
\end{aligned}
$$

and the inequality (31) is obtained.
REMARK 3. If $\overline{\mathbf{a}}$ is monotonic decreasing (increasing) in mean but $\overline{\mathbf{x}}$ is concave (convex), the reverse inequality in (3.1) holds.

The following result also holds
Theorem 4. Let $\overline{\mathbf{a}}=\left(a_{1}, \ldots, a_{n}\right)$ and $\overline{\mathbf{x}}=\left(x_{1}, \ldots, x_{n}\right)$, be two sequences of real numbers If $\overline{\mathbf{a}}$ is monotonic decreasing (increasing) in mean and $\overline{\mathbf{x}}$ is monotonic increasing with $x_{n}>x_{1}$, then one has the inequality
(3.3) $T_{n}(\overline{\mathbf{x}}, \overline{\mathbf{a}}) \geq(\leq)\left(x_{n}-\frac{1}{n} \sum_{i=1}^{n} x_{2}\right)\left(\frac{A_{n}}{n}-\frac{1}{x_{n}-x_{1}} \sum_{i=1}^{n-1} \frac{A_{1}}{\imath} \Delta x\right)$.

Proof Define the sequence

$$
\begin{aligned}
& p_{\imath}=\Delta x_{2}, \imath \in\{1, \ldots, n-1\} \\
& z_{2}:=\frac{A_{n}}{n}-\frac{A_{2}}{\imath} \text { and } \\
& y_{1}:=\imath, \imath \in\{1, \ldots, n-1\}
\end{aligned}
$$

Then

$$
\begin{aligned}
p_{\imath} & \geq 0, \quad \imath \in\{1, \ldots, n-1\} \text { with } \sum_{\imath=1}^{n-1} p_{\imath}>0 \\
z_{\imath+1}-z_{\imath} & =\frac{A_{\imath+1}}{i+1}-\frac{A_{2}}{\imath} \underset{(\leq)}{\geq} 0 \text { for each } \imath \in\{1, \ldots, n-2\},
\end{aligned}
$$

and $y_{i}$ is increasing.
Applying the weighted Čebyšev's inequality for monotonic sequences, we have

$$
\begin{equation*}
\sum_{\imath=1}^{n-1} \Delta x_{i} \sum_{\imath=1}^{n-1} \imath\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right) \Delta x_{\imath} \geq(\leq) \sum_{\imath=1}^{n-1} \imath \Delta x_{\imath} \sum_{\imath=1}^{n-1}\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right) \Delta x_{\imath} . \tag{3.4}
\end{equation*}
$$

However,

$$
\begin{aligned}
\sum_{\imath=1}^{n-1} \Delta x_{\imath} & =x_{n}-x_{1}>0, \\
\sum_{\imath=1}^{n-1} \imath\left(\frac{A_{n}}{n}-\frac{A_{\imath}}{\imath}\right) \Delta x_{\imath} & =n\left(\frac{1}{n} \sum_{\imath=1}^{n} a_{\imath} x_{\imath}-\frac{1}{n} \sum_{\imath=1}^{n} a_{\imath} \cdot \frac{1}{n} \sum_{i=1}^{n} x_{\imath}\right), \\
\sum_{\imath=1}^{n-1} \imath \Delta x_{\imath} & =n\left(x_{n}-\frac{1}{n} X_{n}\right)
\end{aligned}
$$

and

$$
\sum_{\imath=1}^{n-1}\left(\frac{A_{n}}{n}-\frac{A_{2}}{\imath}\right) \Delta x_{2}=\frac{A_{n}}{n}\left(x_{n}-x_{1}\right)-\sum_{i=1}^{n-1} \frac{A_{2}}{\imath} \Delta x_{2}
$$

Using (3.4), we have

$$
\begin{aligned}
\left(x_{n}-x_{1}\right) n & \left(\frac{1}{n} \sum_{i=1}^{n} a_{\imath} x_{2}-\frac{1}{n} \sum_{\imath=1}^{n} a_{i} \cdot \frac{1}{n} \sum_{i=1}^{n} x_{2}\right) \\
& \geq(\leq)\left(n x_{n}-\frac{1}{n} \sum_{\imath=1}^{n} x_{\imath}\right)\left[\frac{A_{n}}{n}\left(x_{n}-x_{1}\right)-\sum_{i=1}^{n-1} \frac{A_{2}}{\imath} \Delta x_{\imath}\right]
\end{aligned}
$$

from where we get (3.3).

REmARK 4. A similar result may be stated if one uses the weighted Čebyšev's inequality for:
$p_{\imath}:=\frac{A_{n}}{n}-\frac{A_{\imath}}{\imath} \geq 0 \quad$ (assumed for each $\imath \in\{1, \ldots, n-1\}$ )
$y_{2}:=\imath, \quad$ (monotonic increasing)
$z_{2}:=\Delta x_{2} \quad$ (assumed monotoncally increasing (decreasing))
(or equivalently, $\overline{\mathbf{x}}$ is convex (concave))

## 4. Some Applications for Moments of Guessing Mappings

In 1994, J L Massey [18] considered the problem of guessing the value taken on by a discrete random variable $X$ in one trial of a random experiment by asking questions of the form "Did $X$ take on its $i^{\text {th }}$ possible value?" untul the answer is in the affirmative.

This problem arises for instance when a cryptologist must try different possible secret keys one at a time after minimizing the possiblities by some cryptoanalysis

Consider a random variable $X$ with finite range $X=\left\{x_{1}, \ldots, x_{n}\right\}$ and distribution $P_{X}\left(x_{k}\right)=p_{k}$ for $k=1,2, \ldots, n$.

A one-to-one function $G \quad \chi \rightarrow\{1, \ldots, n\}$ is a guessing function for $X$ Thus

$$
E\left(G^{m}\right) \cdot=\sum_{k=1}^{n} k^{m} p_{k}
$$

is the $m^{\text {th }}$ moment of this function, provided we renumber the $x_{2}$ such that $x_{k}$ is always the $k^{\text {th }}$ guess.

In [18], Massey observed that, $E(G)$, the average number of guesses, us minimized by a guessing strategy that guesses the possible values of $X$ in decreasing order of probabulity.

In the same paper [18], Massey proved that for an optimal guessing strategy

$$
E(G) \geq \frac{1}{4} 2^{H(X)}+1 \text { provided } H(X) \geq 2 \text { bits }
$$

where $H(X)$ is the Shannon entropy

$$
H(X)=-\sum_{i=1}^{n} p_{\imath} \log _{2}\left(p_{\imath}\right)
$$

He also showed that $E(G)$ may be arbitrarily large when $H(X)$ is an arbitrarily small positive number so that there is no interesting upper bound on $E(G)$ in terms of $H(X)$.

In 1996, Arikan [2] proved that any guessing algorithm for $X$ obeys the lower bound

$$
E\left(G^{\rho}\right) \geq \frac{\left[\sum_{k=1}^{n} p_{k}^{\frac{1}{1+\rho}}\right]^{1+\rho}}{[1+\ln n]^{\rho}}, \quad \rho \geq 0
$$

where an optimal guessing algorithm for $X$ satisfies

$$
E\left(G^{\rho}\right) \leq\left[\sum_{k=1}^{n} p_{k}^{\frac{1}{1+\rho}}\right]^{1+\rho}, \quad \rho \geq 0
$$

In 1997, Boztaş [4] proved that for $m \geq 1$, and integer

$$
\begin{aligned}
& E\left(G^{m}\right) \leq \frac{1}{m+1}\left[\sum_{k=1}^{n} p_{k}^{\frac{1}{1+m}}\right]^{1+m} \\
+ & \frac{1}{m+1}\left\{(m+12) E\left(G^{m-1}\right)-(m+13) E\left(G^{m-2}\right)+\cdots+(-1)^{m+1}\right\}
\end{aligned}
$$

provided the guessing strategy satisfies the relation:

$$
p_{k+1}^{\frac{1}{1+m}} \leq \frac{1}{k}\left(p_{1}^{\frac{1}{1+m}}+\cdots+p_{k}^{\frac{1}{1+m}}\right), k=1, \ldots, n-1
$$

In 1997, Dragomir and Boztaş [14] obtained, for any guessing sequence, the following bounds for the expectation:

$$
\begin{aligned}
& \left|E(G)-\frac{n+1}{2}\right| \leq \frac{(n-1)(n+1)}{6} \max _{1 \leq 1<j \leq n}\left|p_{2}-p_{3}\right| \\
& \left|E(G)-\frac{n+1}{2}\right| \leq \sqrt{\frac{(n-1)(n+1)\left(n\|p\|_{2}^{2}-1\right)}{12}}
\end{aligned}
$$

where $\|p\|_{2}^{2}=\sum_{z=1}^{n} p_{\imath}^{2}$ and

$$
\left|E(G)-\frac{n+1}{2}\right| \leq\left[\frac{n+1}{2}\right]\left(n-\left[\frac{n+1}{2}\right]\right) \max _{1 \leq k \leq n}\left|p_{k}-\frac{1}{n}\right|
$$

with $[x]$ representing the integer part of $x$.
For other results on $E\left(G^{p}\right), p>0$ see also [15]. We highlight only the following result which uses the Grüss inequality, giving for $p, q>0$ that

$$
\begin{equation*}
\left|E\left(G^{p+q}\right)-E\left(G^{p}\right) E\left(G^{q}\right)\right| \leq \frac{1}{4}\left(n^{q}-1\right)\left(n^{p}-1\right) \tag{4.1}
\end{equation*}
$$

The result (41) may be complemented in the following way (see for example [11]).

ThEOREM 5. With the above assumptions, we have the inequality

$$
\begin{aligned}
& \left|E\left(G^{p+q}\right)-\frac{1+n^{q}}{2} E\left(G^{p}\right)-\frac{1+n^{p}}{2} E\left(G^{q}\right)+\frac{1+n^{q}}{2} \cdot \frac{1+n^{p}}{2}\right| \\
\leq & \frac{1}{4}\left(n^{q}-1\right)\left(n^{p}-1\right)
\end{aligned}
$$

for any $p, q>0$
Applications for different particular instances of $p, q>0$ may be provided, but we omit the details.

To obtain other inequalities for the moments of guessing mappings, we use the following Cebyšev type nequality [6]

$$
\begin{equation*}
D_{n}(\overline{\mathbf{x}}, \overline{\mathbf{y}}) \geq(\leq) 0 \tag{42}
\end{equation*}
$$

provided

$$
\left(x_{\imath}-x_{M}\right)\left(y_{\imath}-y_{M}\right) \geq(\leq) 0 \text { for each } i \in\{1, \ldots, n\}
$$

with a subscript $M$ denoting the arithmetic mean
The following result holds [6].
Theorem 6. Assume that $S_{n}(p), p>0$ denotes the sum of $p^{\text {th }}-$ power of the first $n$ natural numbers, that is

$$
S_{n}(p):=\sum_{k=1}^{n} \imath^{p}
$$

If

$$
p_{i}\left\{\begin{array}{cc}
\leq(\geq) \frac{1}{n}, & \text { for } t \leq\left[\frac{S_{n}(p)}{n}\right\rfloor^{1 / p} \\
\geq(\leq) \frac{1}{n}, & \text { otherwise }
\end{array}\right.
$$

where $\lfloor x\rfloor$ represents the integer part of $x$, then we have the inequality

$$
E\left(G^{p}\right) \geq(\leq) \frac{1}{n} S_{n}(p)
$$

The proof follows by the inequality (4.2) on choosing $x_{\imath}=p_{\imath}$ and $y_{\imath}=\imath^{p}$, but we omit the details.

For particular values of $p$, one may produce some interesting partıcular inequalities.

If $p=1$, then we have the inequality

$$
E(G) \geq(\leq) \frac{n+1}{2}
$$

provided

$$
p_{i} \begin{cases}\leq(\geq) \frac{1}{n}, \quad \imath \leq\left\lfloor\frac{n+1}{2}\right\rfloor \\ \geq(\leq) \frac{1}{n}, & \text { otherwise }\end{cases}
$$

For $p=2$, then

$$
E(G) \geq(\leq) \frac{1}{6}(n+1)(2 n+1)
$$

provided

$$
p_{\imath}\left\{\begin{array}{lc}
\leq(\geq) \frac{1}{n}, & \imath \leq\left\lfloor\frac{1}{6}(n+1)(2 n+1)\right\rfloor^{1 / 2} \\
\geq(\leq) \frac{1}{n}, & \text { otherwise }
\end{array}\right.
$$

Using Theorem 1, (i), we are able to point out the following result that complements Theorem 6 above

Theorem 7. With the above notations for $S_{n}(p)$ and $E\left(G^{p}\right), p>$ 0 , we have the mequality

$$
\begin{equation*}
E\left(G^{p}\right) \geq \frac{1}{n} S_{n}(p) \tag{4.3}
\end{equation*}
$$

provided the probability distribution $p_{\imath}(\imath=1, \ldots, n)$ satisfy

$$
\begin{equation*}
\frac{p_{1}+\cdots+p_{i}}{i} \leq \frac{1}{n}, \quad i=1, \ldots, n-1 \tag{4.4}
\end{equation*}
$$

If the sign of the inequality in (4.4) is reversed, then (4.3) holds with " $\leq$ ".

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