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Commentationes Mathematicae Universitatis Carolinae, Vol. 35 (1994), No. 2, 409--412

Persistent URL: http://dml.cz/dmlcz/118680

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Note on special arithmetic and geometric means

HORST ALZER

Abstract. We prove: If A(n) and G(n) denote the arithmetic and geometric means of the first n positive integers, then the sequence $n \mapsto nA(n)/G(n) - (n-1)A(n-1)/G(n-1)$ $(n \geq 2)$ is strictly increasing and converges to e/2, as n tends to ∞ .

Keywords: arithmetic and geometric means, discrete inequality Classification: 26D15

In this paper we denote by A(n) and G(n) the arithmetic and geometric means of the first n positive integers, that is,

$$A(n) = \frac{1}{n} \sum_{i=1}^{n} i = \frac{n+1}{2}$$
 and $G(n) = \prod_{i=1}^{n} i^{1/n} = (n!)^{1/n}$

In 1964 H. Minc and L. Sathre [2] published several remarkable inequalities involving G(n). "Probably the most interesting of them, and certainly the hardest to prove" [2, p. 41], is

(1)
$$1 < n \frac{G(n+1)}{G(n)} - (n-1) \frac{G(n)}{G(n-1)} \quad (n \ge 2).$$

It is the aim of this paper to present a closely related result. We prove the following counterpart of inequality (1):

(2)
$$\frac{3}{\sqrt{2}} - 1 \le n \frac{A(n)}{G(n)} - (n-1) \frac{A(n-1)}{G(n-1)} < \frac{e}{2} \quad (n \ge 2).$$

Both bounds are best possible. The double-inequality (2) is an immediate consequence of the following

Theorem. The sequence

$$n \mapsto n \frac{A(n)}{G(n)} - (n-1) \frac{A(n-1)}{G(n-1)} \quad (n \ge 2)$$

is strictly increasing and converges to e/2, as n tends to ∞ .

PROOF: In the first part of the proof we show that the function

$$f(x) = x(x+1)(\Gamma(x+1))^{-1/x} \quad (0 < x \in \mathbb{R})$$

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is strictly convex on $[4,\infty)$. In what follows we assume $x \ge 4$. Differentiation yields

(3)

$$x^{2}(x+1)\frac{f''(x)}{f(x)} = 2x - 2x\Psi(x+1) + 2\log\Gamma(x+1) + (x+1)(\Psi(x+1))^{2}$$

$$-\frac{2(x+1)}{x}\Psi(x+1)\log\Gamma(x+1) + \frac{x+1}{x^{2}}(\log\Gamma(x+1))^{2}$$

$$-x(x+1)\Psi'(x+1),$$

where $\Psi=\Gamma'/\Gamma$ designates the logarithmic derivative of the gamma function. Using the inequalities

$$\begin{aligned} 0 &< (x - 1/2)\log(x) - x + \log\sqrt{2\pi} \\ &< \log\Gamma(x) < 1/(12x) + (x - 1/2)\log(x) - x + \log\sqrt{2\pi} \,, \\ 0 &< \log(x) - 1/(2x) - 1/(12x^2) < \Psi(x) < \log(x) - 1/(2x) \,, \\ &\qquad \Psi'(x) < 1/x + 1/(2x^2) + 1/(6x^3) \,, \end{aligned}$$

and

(see [1, p. 820 ff.]), we get from (3): (4)

$$\begin{split} x^{'2}(x+1)\frac{f''(x)}{f(x)} > &2x - 2x\left[\log(x+1) - \frac{1}{2(x+1)}\right] \\ &+ 2\left[(x+1/2)\log(x+1) - (x+1) + \log\sqrt{2\pi}\right] \\ &+ (x+1)\left[\log(x+1) - \frac{1}{2(x+1)} - \frac{1}{12(x+1)^2}\right]^2 \\ &- \frac{2(x+1)}{x}\left[\log(x+1) - \frac{1}{2(x+1)}\right] \times \\ &\times \left[\frac{1}{12(x+1)} + (x+1/2)\log(x+1) - (x+1) + \log\sqrt{2\pi}\right] \\ &+ \frac{x+1}{x^2}\left[(x+1/2)\log(x+1) - (x+1) + \log\sqrt{2\pi}\right]^2 \\ &- x(x+1)\left[\frac{1}{x+1} + \frac{1}{2(x+1)^2} + \frac{1}{6(x+1)^3}\right] \\ &= \frac{1}{2} + \frac{1}{x}\left[\frac{25}{12} - \frac{3}{2}\log(2\pi) + (\log\sqrt{2\pi})^2\right] - \frac{1}{2(x+1)} \\ &+ \frac{1}{x^2}\left[1 - \log(2\pi) + (\log\sqrt{2\pi})^2\right] + \frac{1}{4(x+1)^2} + \frac{1}{144(x+1)^3} \\ &+ \frac{x+1}{4x^2}(\log(x+1))^2 + \log(x+1)\left\{\frac{1}{x}\left[\frac{1}{2}\log(2\pi) - \frac{5}{3}\right] \\ &- \frac{1}{6(x+1)} + \frac{1}{x^2}\left[\frac{1}{2}\log(2\pi) - 1\right]\right\}. \end{split}$$

Since

and

$$1 - \log(2\pi) + (\log\sqrt{2\pi})^2 > 0$$

$$\frac{x+1}{4x^2}(\log(x+1))^2 > \frac{1}{2x}\log(x+1)$$

we conclude from (4):

(5)
$$x^{2}(x+1)\frac{f''(x)}{f(x)} > \frac{1}{2} + \frac{a}{x} - \frac{1}{2(x+1)} - \log(x+1)\left[\frac{b}{x} + \frac{1}{6(x+1)} + \frac{c}{x^{2}}\right],$$

where

$$a = \frac{25}{12} - \frac{3}{2}\log(2\pi) + (\log\sqrt{2\pi})^2 = 0.170\dots,$$

$$b = \frac{7}{6} - \frac{1}{2}\log(2\pi) = 0.247\dots, \quad c = 1 - \frac{1}{2}\log(2\pi) = 0.081\dots.$$

Using $\log(x+1) < x$, we obtain from (5):

$$x^{2}(x+1)\frac{f''(x)}{f(x)} > \frac{1}{3} - b + \left(a - c - \frac{1}{3}\right)\frac{1}{x}$$
$$\geq \frac{1}{3} - b + \left(a - c - \frac{1}{3}\right)\frac{1}{4} = 0.024\dots,$$

valid for all $x \ge 4$.

Thus, f is strictly convex on $[4, \infty)$. From Jensen's inequality we get

$$2f(n) < f(n-1) + f(n+1)$$

for all integers $n \geq 5$. This implies that the sequence

 $n \mapsto \left[f(n) - f(n-1) \right] / 2 = nA(n)/G(n) - (n-1)A(n-1)/G(n-1)$

is strictly increasing for $n \geq 5$. The approximate values of nA(n)/G(n) - (n-1)A(n-1)/G(n-1) for n = 2, 3, 4, 5, are 1.121, 1.180, 1.216, 1.239, respectively. Hence, $n \mapsto nA(n)/G(n) - (n-1)A(n-1)/G(n-1)$ is strictly increasing for all $n \geq 2$.

Finally we prove that

(6)
$$\lim_{n \to \infty} \left[nA(n)/G(n) - (n-1)A(n-1)/G(n-1) \right] = e/2$$

If we set

$$\alpha(n) = n/G(n)$$
 and $\beta(n) = G(n)/G(n-1)$

then we have for $n \ge 2$:

$$n\frac{A(n)}{G(n)} - (n-1)\frac{A(n-1)}{G(n-1)} = \frac{1}{2} \left[\alpha(n) + \frac{n}{n-1}\alpha(n-1) - \frac{n}{n-1}\alpha(n)\frac{\beta(n)-1}{\log\beta(n)}\log\alpha(n) \right].$$

Since

$$\lim_{n \to \infty} \alpha(n) = e \quad \text{and} \quad \lim_{n \to \infty} \beta(n) = 1$$

we obtain (6). This completes the proof of the Theorem.

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(Received September 24, 1993)