SOLUTION TO PROBLEM #11886 OF THE AMERICAN MATHEMATICAL MONTHLY

Problem #11886. Proposed by Finbarr Holland, University College Cork, Cork, Ireland. Suppose $n \geq 3$, and let y_1, \ldots, y_n be a list of real numbers such that $2y_{k+1} \leq y_k + y_{k+2}$ for $1 \leq k \leq n-2$. Suppose further that $\sum_{k=1}^n y_k = 0$. Prove that

$$\sum_{k=1}^{n} k^2 y_k \ge (n+1) \sum_{k=1}^{n} k y_k,$$

and determine when equality holds.

Solution by Tewodros Amdeberhan, Tulane University, LA, USA. Assuming n is even, the assertion is equivalent to $\sum_{k=1}^{n} k(n+1-k)y_k = \sum_{k=1}^{n_*} k(n+1-k)x_k \leq 0$ where $x_k = y_k + y_{n+1-k}$ and $n_* = \lfloor \frac{n}{2} \rfloor$. We are given (a): $\sum_{k=1}^{n_*} x_k = 0$. The inequalities (b): $2y_{k+1} \leq y_k + y_{k+2}$ imply $y_{k+1} - y_k \leq y_{k+2} - y_{k+1}$ arranged in order $1 \leq k \leq n-2$. Now, add the two central inequalities and then the four central inequalities and so on. This process yields the chain (c): $x_{n_*} \leq \cdots \leq x_2 \leq x_1$. Due to (a), it is clear that $x_{n_*} \leq 0$ and $x_1 \geq 0$. Denote $\mathbf{j} := max\{k : x_k \geq 0\}$ to proceed as follows. Using (a), for each $k = 1, 2, \ldots, \mathbf{j}$, in that order, make a successive substitution of $k(n+1-k)x_k$ by $-k(n+1-k)\left(\sum_{m=1}^{k-1} x_m + \sum_{m=k+1}^{n_*} x_m\right)$ into $\sum_{k=1}^{n_*} k(n+1-k)x_k$. After collecting terms together, observe that the relative difference in the coefficients remains the same with $x_{\mathbf{j}}$ being absent! Hence, we've (d): $\sum_{k=1}^{n_*} k(n+1-k)x_k = -\sum_{k=1}^{\mathbf{j}} b_k x_k + \sum_{k=\mathbf{j}+1}^{n_*} b_k x_k$ where (i) $x_k \geq 0, b_k \geq 0$ if $k < \mathbf{j}$; (ii) $x_k \leq 0, b_k \geq 0$ if $k > \mathbf{j}$. Therefore $\sum_{k=1}^{n_*} k(n+1-k)x_k \leq 0$. In (d), if $\sum_{k=1}^{n_*} k(n+1-k)x_k = 0$ then (i), (ii) and (a) imply that $y_k + y_{n+1-k} = x_k = 0$ for

In (d), if $\sum_{k=1} k(n+1-k)x_k = 0$ then (1), (ii) and (a) imply that $y_k + y_{n+1-k} = x_k = 0$ for all k. This fact, together with a comparison of dual indices in (b), shows that $2y_{k+1} \le y_k + y_{k+2}$ and $-2y_{k+1} \le -y_k - y_{k+2}$ (the latter is from $2y_{n-k} \le y_{n+1-k} + y_{n-k-1}$). So, $2y_{k+1} = y_k + y_{k+2}$ for $1 \le k \le n_* - 1$. Beginning with $2y_{n_*} = y_{n_*-1} + y_{n_*+1} = y_{n_*-1} - y_{n_*}$, we get successively $y_{n_*-1} = 3y_{n_*}$ and then $y_{n_*-2} = 5 * y_{n_*}, y_{n_*-3} = 7 * y_{n_*}$ etc. That means equality holds in (d) iff

$$[y_1, y_2, \dots, y_n] = [n - 1, n - 3, \dots, 5, 3, 1, -1, -3, -5, \dots, -(n - 3), -(n - 1)]y_{n_*}.$$

A similar argument proves the case n is odd, i.e. $\sum_{k=1}^{n} k(n+1-k)y_k \leq 0$ and equality holds iff

$$[y_1, y_2, \dots, y_n] = [n_*, n_* - 1, \dots, 3, 2, 1, 0, -1, -2, -3, \dots, -(n_* - 1), -n_*]y_{n_*}$$

Note. The above method of proof is elementary, constructive and doesn't rely on extra tools. \Box

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