

Generalization of inequality involving sum with abs of differences.

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Let a_1, a_2, \dots, a_m be real numbers such that $\sum_{i=1}^m a_i^2 = 1$ and $m \geq 3$. Then

$$\sum_{1 \leq i < j \leq m} |a_i - a_j| \leq \left\lfloor \frac{m}{2} \right\rfloor \left\lfloor \frac{m+1}{2} \right\rfloor \sqrt{2}.$$

Proposed by Arkady Alt.

Solution.

Due symmetry of constraint and $\sum_{1 \leq i < j \leq m} |a_i - a_j|$ we may assume that $a_1 \geq a_2 \geq \dots \geq a_m$.

$$\text{Then } \sum_{1 \leq i < j \leq m} |a_i - a_j| = \sum_{1 \leq i < j \leq m} (a_i - a_j) = \sum_{i=1}^{m-1} \sum_{j=i+1}^m a_i - \sum_{i=1}^{m-1} \sum_{j=i+1}^m a_j = \sum_{i=1}^{m-1} \sum_{j=i+1}^m a_i - \sum_{j=2}^m \sum_{i=1}^{j-1} a_j =$$

$$\sum_{i=1}^{m-1} a_i(m-i) - \sum_{j=2}^m a_j(j-1) = \sum_{i=1}^{m-1} a_i(m-i) - \sum_{i=2}^m a_i(i-1) = (m-1)(a_1 - a_m) +$$

$$\sum_{i=2}^{m-1} a_i(m-i) - \sum_{i=2}^{m-1} a_i(i-1) = (m-1)(a_1 - a_m) + \sum_{i=2}^{m-1} a_i(m-2i+1).$$

Consider 2 cases:

$$1. \text{ If } m = 2n + 1 \text{ then } \sum_{i=2}^{m-1} a_i(m-2i+1) = 2 \sum_{i=2}^{2n} a_i(n+1-i) = 2 \sum_{i=2}^n a_i(n+1-i) +$$

$$2 \sum_{i=n+1}^{2n} a_i(n+1-i) = 2 \sum_{i=2}^n a_i(n+1-i) - 2 \sum_{i=n+1}^{2n} a_i(n+1-i) =$$

$$2 \sum_{i=2}^n a_i(n+1-i) - 2 \sum_{i=n+2}^{2n} a_i(n+1-i) = 2 \sum_{i=2}^n a_i(n+1-i) - 2 \sum_{i=2}^n a_{2n-i+2}(n+1-i) =$$

$$2 \sum_{i=2}^n (n+1-i)(a_i - a_{2n-i+2}) \text{ (new index of summation } k := 2n+2-i \text{ in } \sum_{i=n+2}^{2n} a_i(n+1-i)).$$

$$\text{Thus, if } m = 2n + 1 \text{ then } \sum_{1 \leq i < j \leq 2n+1} |a_i - a_j| = 2n(a_1 - a_{2n+1}) + 2 \sum_{i=2}^n (n+1-i)(a_i - a_{2n-i+2}) \leq$$

$$2n(a_1 - a_{2n+1}) + 2 \sum_{i=2}^n (n+1-i)(a_1 - a_{2n+1}) = 2(a_1 - a_{2n+1}) \sum_{i=1}^n (n+1-i) =$$

$$n(n+1)(a_1 - a_{2n+1}) = n(n+1)|a_1 - a_{2n+1}| \leq n(n+1) \sqrt{2(a_1^2 + a_{2n+1}^2)} \leq n(n+1) \sqrt{2}$$

because $a_1^2 + a_{2n+1}^2 \leq 1$. Equality occurs if $a_1 = -a_{2n+1} = \frac{1}{\sqrt{2}}$ and

$$a_2 = a_3 = \dots = a_{2n} = 0.$$

$$2. \text{ If } m = 2n \text{ then } \sum_{i=2}^{m-1} a_i(m-2i+1) = \sum_{i=2}^{2n-1} a_i(2(n-i)+1) =$$

$$\sum_{i=2}^n a_i(2(n-i)+1) + \sum_{i=n+1}^{2n-1} a_i(2(n-i)+1) = \sum_{i=2}^n a_i(2(n-i)+1) - \sum_{i=2}^n a_{2n+1-i}(2(n-i)+1) =$$

$$\sum_{i=2}^n (2(n-i)+1)(a_i - a_{2n+1-i}).$$

$$\text{Thus, if } m = 2n \text{ then } \sum_{1 \leq i < j \leq 2n+1} |a_i - a_j| = (2n-1)(a_1 - a_{2n}) + \sum_{i=2}^n (2(n-i)+1)(a_i - a_{2n+1-i}) \leq$$

$$\sum_{i=1}^n (2(n-i) + 1)(a_1 - a_{2n}) = (a_1 - a_{2n}) \sum_{i=1}^n (2(n-i) + 1) = n^2(a_1 - a_{2n}) = n^2|a_1 - a_{2n}| \leq n^2 \sqrt{2(a_1^2 + a_{2n}^2)} \leq n^2 \sqrt{2} \text{ with equality if } a_1 = -a_{2n} = \frac{1}{\sqrt{2}} \text{ and } a_2 = a_3 = \dots = a_{2n-1} = 0.$$

Obtained in both cases results can be represented by one inequality:

$$\sum_{1 \leq i < j \leq m} |a_i - a_j| \leq \left\lfloor \frac{m}{2} \right\rfloor \left\lfloor \frac{m+1}{2} \right\rfloor \sqrt{2},$$

with equality if $a_1 = -a_m = \frac{1}{\sqrt{2}}$ and $a_2 = a_3 = \dots = a_{m-1} = 0$.