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# REVERSES OF THE CAUCHY-BUNYAKOVSKY-SCHWARZ INEQUALITY FOR n-TUPLES OF COMPLEX NUMBERS

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ABSTRACT. Some new reverses of the Cauchy-Bunyakovsky-Schwarz inequality for n-tuples of real and complex numbers related to Cassels and Shisha-Mond results are given.

#### 1. Introduction

Let  $\mathbf{a} = (a_1, \dots, a_n)$  and  $\mathbf{b} = (b_1, \dots, b_n)$  be two positive *n*-tuples with the property that there exists the positive numbers  $m_i, M_i$  (i = 1, 2) such that

$$(1.1) 0 < m_1 \le a_i \le M_1 < \infty \text{ and } 0 < m_2 \le b_i \le M_2 < \infty,$$

for each  $i \in \{1, \ldots, n\}$ .

The following reverses of the Cauchy-Bunyakovsky-Schwarz (CBS) inequality are well known in the literature:

(1) Pólya-Szegö's inequality [8]

(1.2) 
$$\frac{\sum_{k=1}^{n} a_k^2 \sum_{k=1}^{n} b_k^2}{\left(\sum_{k=1}^{n} a_k b_k\right)^2} \le \frac{1}{4} \left( \sqrt{\frac{M_1 M_2}{m_1 m_2}} + \sqrt{\frac{m_1 m_2}{M_1 M_2}} \right)^2;$$

(2) Shisha-Mond's inequality [9]

(1.3) 
$$\frac{\sum_{k=1}^{n} a_k^2}{\sum_{k=1}^{n} a_k b_k} - \frac{\sum_{k=1}^{n} a_k b_k}{\sum_{k=1}^{n} b_k^2} \le \left(\sqrt{\frac{M_1}{m_2}} - \sqrt{\frac{m_1}{M_2}}\right)^2;$$

(3) Ozeki's inequality [7]

(1.4) 
$$\sum_{k=1}^{n} a_k^2 \sum_{k=1}^{n} b_k^2 - \left(\sum_{k=1}^{n} a_k b_k\right)^2 \le \frac{1}{4} n^2 \left(M_1 M_2 - m_1 m_2\right)^2;$$

(4) Diaz-Metcalf's inequality [1]

(1.5) 
$$\sum_{k=1}^{n} b_k^2 + \frac{m_2 M_2}{m_1 M_1} \sum_{k=1}^{n} a_k^2 \le \left(\frac{M_2}{m_1} + \frac{m_2}{M_1}\right) \sum_{k=1}^{n} a_k b_k.$$

If the weight  $\bar{\mathbf{w}} = (w_1, \dots, w_n)$  is a positive n-tuple, then we have the following inequalities, which are also well known.

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5. Cassels' inequality [10]

If the positive n-tuples  $\mathbf{a} = (a_1, \dots, a_n)$  and  $\mathbf{b} = (b_1, \dots, b_n)$  satisfy the condition

$$(1.6) 0 < m \le \frac{a_k}{b_k} \le M < \infty \text{ for each } k \in \{1, \dots, n\},$$

where m, M are given, then

(1.7) 
$$\frac{\sum_{k=1}^{n} w_k a_k^2 \sum_{k=1}^{n} w_k b_k^2}{\left(\sum_{k=1}^{n} w_k a_k b_k\right)^2} \le \frac{(M+m)^2}{4mM}.$$

6. Greub-Reinboldt's inequality [4]

If  $\mathbf{a}$  and  $\mathbf{b}$  satisfy the condition (1.1), then

(1.8) 
$$\frac{\sum_{k=1}^{n} w_k a_k^2 \sum_{k=1}^{n} w_k b_k^2}{\left(\sum_{k=1}^{n} w_k a_k b_k\right)^2} \le \frac{\left(M_1 M_2 + m_1 m_2\right)^2}{4m_1 m_2 M_1 M_2}.$$

7. Generalised Diaz-Metcalf inequality [1] (see also [6, p. 123])

If  $u, v \in [0, 1]$  and  $v \le u$ , u + v = 1 and (1.6) holds, then one has the inequality

(1.9) 
$$u \sum_{k=1}^{n} w_k b_k^2 + vmM \sum_{k=1}^{n} w_k a_k^2 \le (vm + uM) \sum_{k=1}^{n} w_k a_k b_k.$$

8. Klamkin-McLenaghan's inequality [5]

If  $\mathbf{a}$  and  $\mathbf{b}$  satisfy (1.6), then we have the inequality

$$(1.10) \sum_{k=1}^{n} w_k a_k^2 \sum_{k=1}^{n} w_k b_k^2 - \left(\sum_{k=1}^{n} w_k a_k b_k\right)^2 \le \left(\sqrt{M} - \sqrt{m}\right)^2 \sum_{k=1}^{n} w_k a_k b_k \sum_{k=1}^{n} w_k a_k^2.$$

For other reverse results of the (CBS)-inequality, see the recent survey online [3]. The main aim of this paper is to point out some new reverse inequalities of the classical Cauchy-Bunyakovsky-Schwarz result for both real and complex n-tuples.

2. Some Reverses of the Cauchy-Bunyakovsky-Schwarz Inequality The following result holds.

**Theorem 1.** Let  $\mathbf{a} = (a_1, \dots, a_n)$ ,  $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{K}^n$ , where  $\mathbb{K} = \mathbb{R}, \mathbb{C}$  and  $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}^n_+$  with  $\sum_{i=1}^n p_i = 1$ . If  $b_i \neq 0$ ,  $i \in \{1, \dots, n\}$  and there exists the constant  $\alpha \in \mathbb{K}$  and r > 0 such that for any  $k \in \{1, \dots, n\}$ 

(2.1) 
$$\frac{a_k}{\overline{b_k}} \in \overline{D}(\alpha, r) := \{ z \in \mathbb{K} | |z - \alpha| \le r \},$$

then we have the inequality

$$(2.2) \quad \sum_{k=1}^{n} p_{k} |a_{k}|^{2} + \left( |\alpha|^{2} - r^{2} \right) \sum_{k=1}^{n} p_{k} |b_{k}|^{2} \leq 2 \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_{k} a_{k} b_{k} \right) \right] \\ \leq 2 |\alpha| \cdot \left| \sum_{k=1}^{n} p_{k} a_{k} b_{k} \right|.$$

The constant c=2 is best possible in the sense that it cannot be replaced by a smaller constant.

*Proof.* From (2.1) we have  $|a_k - \alpha \bar{b}_k|^2 \le r |b_k|^2$  for each  $k \in \{1, ..., n\}$ , which is clearly equivalent to

(2.3) 
$$|a_k|^2 + (|\alpha|^2 - r^2) |b_k|^2 \le 2 \operatorname{Re} \left[\bar{\alpha} (a_k b_k)\right]$$

for each  $k \in \{1, \ldots, n\}$ .

Multiplying (2.3) with  $p_k \geq 0$  and summing over k from 1 to n, we deduce the first inequality in (1.2). The second inequality is obvious.

To prove the sharpness of the constant 2, assume that under the hypothesis of the theorem there exists a constant c > 0 such that

(2.4) 
$$\sum_{k=1}^{n} p_k |a_k|^2 + (|\alpha|^2 - r^2) \sum_{k=1}^{n} p_k |b_k|^2 \le c \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right],$$

provided  $\frac{a_k}{b_k} \in \bar{D}(\alpha, r)$ ,  $k \in \{1, ..., n\}$ . Assume that n = 2,  $p_1 = p_2 = \frac{1}{2}$ ,  $b_1 = b_2 = 1$ ,  $\alpha = r > 0$  and  $a_2 = 2r$ ,  $a_1 = 0$ . Then  $\left|\frac{a_2}{b_2} - \alpha\right| = r$ ,  $\left|\frac{a_1}{b_1} - \alpha\right| = r$  showing that the condition (2.1) holds. For these choices, the inequality (2.4) becomes  $2r^2 \leq cr^2$ , giving  $c \geq 2$ .

The case where the disk  $\bar{D}(\alpha, r)$  does not contain the origin, i.e.,  $|\alpha| > r$ , provides the following interesting reverse of the Cauchy-Bunyakovsky-Schwarz inequality.

**Theorem 2.** Let a, b, p as in Theorem 1 and assume that  $|\alpha| > r > 0$ . Then we have the inequality

(2.5) 
$$\sum_{k=1}^{n} p_k |a_k|^2 \sum_{k=1}^{n} p_k |b_k|^2 \le \frac{1}{|\alpha|^2 - r^2} \left\{ \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right] \right\}^2 \le \frac{|\alpha|^2}{|\alpha|^2 - r^2} \left| \sum_{k=1}^{n} p_k a_k b_k \right|^2.$$

The constant c = 1 in the first and second inequality is best possible in the sense that it cannot be replaced by a smaller constant.

*Proof.* Since  $|\alpha| > r$ , we may divide (2.2) by  $\sqrt{|\alpha|^2 - r^2} > 0$  to obtain

(2.6) 
$$\frac{1}{\sqrt{|\alpha|^2 - r^2}} \sum_{k=1}^{n} p_k |a_k|^2 + \sqrt{|\alpha|^2 - r^2} \sum_{k=1}^{n} p_k |b_k|^2 \\ \leq \frac{2}{\sqrt{|\alpha|^2 - r^2}} \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right].$$

On the other hand, by the use of the following elementary inequality

(2.7) 
$$\frac{1}{\beta}p + \beta q \ge 2\sqrt{pq} \text{ for } \beta > 0 \text{ and } p, q \ge 0,$$

we may state that

$$(2.8) \quad 2\left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} \\ \leq \frac{1}{\sqrt{|\alpha|^{2} - r^{2}}} \sum_{k=1}^{n} p_{k} |a_{k}|^{2} + \sqrt{|\alpha|^{2} - r^{2}} \sum_{k=1}^{n} p_{k} |b_{k}|^{2}.$$

Utilising (2.6) and (2.8), we deduce

$$\left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} \leq \frac{1}{\sqrt{|\alpha|^{2} - r^{2}}} \operatorname{Re}\left[\bar{\alpha}\left(\sum_{k=1}^{n} p_{k} a_{k} b_{k}\right)\right],$$

which is clearly equivalent to the first inequality in (2.6).

The second inequality is obvious.

To prove the sharpness of the constant, assume that (2.5) holds with a constant c > 0, i.e.,

(2.9) 
$$\sum_{k=1}^{n} p_k |a_k|^2 \sum_{k=1}^{n} p_k |b_k|^2 \le \frac{c}{|\alpha|^2 - r^2} \left\{ \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right] \right\}^2$$

provided  $\frac{a_k}{b_k} \in \bar{D}\left(\alpha, r\right)$  and  $|\alpha| > r$ . For n = 2,  $b_2 = b_1 = 1$ ,  $p_1 = p_2 = \frac{1}{2}$ ,  $a_2, a_1 \in \mathbb{R}$ ,  $\alpha, r > 0$  and  $\alpha > r$ , we get from (2.9) that

(2.10) 
$$\frac{a_1^2 + a_2^2}{2} \le \frac{c\alpha^2}{\alpha^2 - r^2} \left(\frac{a_1 + a_2}{2}\right)^2.$$

If we choose  $a_2 = \alpha + r$ ,  $a_1 = \alpha - r$ , then  $|a_i - \alpha| \le r$ , i = 1, 2 and by (2.10) we deduce

$$\alpha^2 + r^2 \le \frac{c\alpha^4}{\alpha^2 - r^2},$$

which is clearly equivalent to

$$(c-1) \alpha^4 + r^4 \ge 0$$
 for  $\alpha > r > 0$ .

If in this inequality we choose  $\alpha = 1$ ,  $r = \varepsilon \in (0,1)$  and let  $\varepsilon \to 0+$ , then we deduce

The following corollary is a natural consequence of the above theorem.

Corollary 1. Under the assumptions of Theorem 2, we have the following additive reverse of the Cauchy-Bunyakovsky-Schwarz inequality

(2.11) 
$$0 \le \sum_{k=1}^{n} p_k |a_k|^2 \sum_{k=1}^{n} p_k |b_k|^2 - \left| \sum_{k=1}^{n} p_k a_k b_k \right|^2$$
$$\le \frac{r^2}{|\alpha|^2 - r^2} \left| \sum_{k=1}^{n} p_k a_k b_k \right|^2.$$

The constant c = 1 is best possible in the sense mentioned above.

**Remark 1.** If in Theorem 1, we assume that  $|\alpha| = r$ , then we obtain the inequality:

(2.12) 
$$\sum_{k=1}^{n} p_k |a_k|^2 \le 2 \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right]$$
$$\le 2 |\alpha| \left| \sum_{k=1}^{n} p_k a_k b_k \right|.$$

The constant 2 is sharp in both inequalities.

We also remark that, if  $r > |\alpha|$ , then (2.2) may be written as

(2.13) 
$$\sum_{k=1}^{n} p_k |a_k|^2 \le \left(r^2 - |\alpha|^2\right) \sum_{k=1}^{n} p_k |b_k|^2 + 2 \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right]$$

$$\le \left(r^2 - |\alpha|^2\right) \sum_{k=1}^{n} p_k |b_k|^2 + 2 |\alpha| \left| \sum_{k=1}^{n} p_k a_k b_k \right|.$$

The following reverse of the Cauchy-Bunyakovsky-Schwarz inequality also holds.

**Theorem 3.** Let  $\mathbf{a}$ ,  $\mathbf{b}$ ,  $\mathbf{p}$  be as in Theorem 1 and assume that  $\alpha \in \mathbb{K}$ ,  $\alpha \neq 0$  and r > 0. Then we have the inequalities

$$(2.14) 0 \leq \left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} - \left|\sum_{k=1}^{n} p_{k} a_{k} b_{k}\right|$$

$$\leq \left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} - \operatorname{Re}\left[\frac{\bar{\alpha}}{|\alpha|} \left(\sum_{k=1}^{n} p_{k} a_{k} b_{k}\right)\right]$$

$$\leq \frac{1}{2} \cdot \frac{r^{2}}{|\alpha|} \sum_{k=1}^{n} p_{k} |b_{k}|^{2}.$$

The constant  $\frac{1}{2}$  is best possible in the sense mentioned above.

*Proof.* From Theorem 1, we have

$$(2.15) \quad \sum_{k=1}^{n} p_k |a_k|^2 + |\alpha|^2 \sum_{k=1}^{n} p_k |b_k|^2 \le 2 \operatorname{Re} \left[ \bar{\alpha} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right] + r^2 \sum_{k=1}^{n} p_k |b_k|^2.$$

Since  $\alpha \neq 0$ , we can divide (2.15) by  $|\alpha|$ , getting

(2.16) 
$$\frac{1}{|\alpha|} \sum_{k=1}^{n} p_k |a_k|^2 + |\alpha| \sum_{k=1}^{n} p_k |b_k|^2 \\ \leq 2 \operatorname{Re} \left[ \frac{\bar{\alpha}}{|\alpha|} \left( \sum_{k=1}^{n} p_k a_k b_k \right) \right] + \frac{r^2}{|\alpha|} \sum_{k=1}^{n} p_k |b_k|^2.$$

Utilising the inequality (2.7), we may state that

$$(2.17) \quad 2\left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} \leq \frac{1}{|\alpha|} \sum_{k=1}^{n} p_{k} |a_{k}|^{2} + |\alpha| \sum_{k=1}^{n} p_{k} |b_{k}|^{2}.$$

Making use of (2.16) and (2.17), we deduce the second inequality in (2.14). The first inequality in (2.14) is obvious.

To prove the sharpness of the constant  $\frac{1}{2}$ , assume that there exists a c > 0 such

$$(2.18) \quad \left(\sum_{k=1}^{n} p_k |a_k|^2\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_k |b_k|^2\right)^{\frac{1}{2}} - \operatorname{Re}\left[\frac{\bar{\alpha}}{|\alpha|} \left(\sum_{k=1}^{n} p_k a_k b_k\right)\right] \\ \leq c \cdot \frac{r^2}{|\alpha|} \sum_{k=1}^{n} p_k |b_k|^2,$$

provided  $\left|\frac{a_k}{b_k} - \alpha\right| \le r$ ,  $\alpha \ne 0$ , r > 0. If we choose n = 2,  $\alpha > 0$ ,  $b_1 = b_2 = 1$ ,  $a_1 = \alpha + r$ ,  $a_2 = \alpha - r$ , then from (2.18) we deduce

$$(2.19) \sqrt{r^2 + \alpha^2} - \alpha \le c \frac{r^2}{\alpha}.$$

If we multiply (2.19) with  $\sqrt{r^2 + \alpha^2} + \alpha > 0$  and then divide it by r > 0, we deduce

$$(2.20) 1 \le \frac{\sqrt{r^2 + \alpha^2} + \alpha}{\alpha} \cdot c$$

for any r > 0,  $\alpha > 0$ .

If in (2.20) we let  $r \to 0+$ , then we get  $c \ge \frac{1}{2}$ , and the sharpness of the constant is proved.

#### 3. A Cassels Type Inequality for Complex Numbers

The following result holds.

**Theorem 4.** Let  $\mathbf{a} = (a_1, \dots, a_n)$ ,  $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{K}^n$ , where  $\mathbb{K} = \mathbb{R}, \mathbb{C}$  and  $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}^n_+$  with  $\sum_{i=1}^n p_i = 1$ . If  $b_i \neq 0$ ,  $i \in \{1, \dots, n\}$  and there exist the constants  $\gamma, \Gamma \in \mathbb{K}$  with  $\operatorname{Re}(\Gamma \bar{\gamma}) > 0$  and  $\Gamma \neq \gamma$ , so that either

(3.1) 
$$\left| \frac{a_k}{\overline{b_k}} - \frac{\gamma + \Gamma}{2} \right| \le \frac{1}{2} |\Gamma - \gamma| \quad \text{for each} \quad k \in \{1, \dots, n\},$$

or, equivalently

(3.2) 
$$\operatorname{Re}\left[\left(\Gamma - \frac{a_k}{b_k}\right)\left(\frac{\overline{a_k}}{b_k} - \bar{\gamma}\right)\right] \ge 0 \quad \text{for each} \quad k \in \{1, \dots, n\}$$

holds, then we have the inequalities

(3.3) 
$$\sum_{k=1}^{n} p_k |a_k|^2 \sum_{k=1}^{n} p_k |b_k|^2 \leq \frac{1}{2 \operatorname{Re} (\Gamma \bar{\gamma})} \left\{ \operatorname{Re} \left[ (\bar{\gamma} + \bar{\Gamma}) \sum_{k=1}^{n} p_k a_k b_k \right] \right\}^2$$
$$\leq \frac{|\Gamma + \gamma|^2}{4 \operatorname{Re} (\Gamma \bar{\gamma})} \left| \sum_{k=1}^{n} p_k a_k b_k \right|^2.$$

The constants  $\frac{1}{2}$  and  $\frac{1}{4}$  are best possible in (3.3).

*Proof.* The fact that the relations (3.1) and (3.2) are equivalent follows by the simple fact that for  $z, u, U \in \mathbb{C}$ , the following inequalities are equivalent

$$\left|z - \frac{u + U}{2}\right| \le \frac{1}{2} \left|U - u\right|$$

and

Re 
$$[(u-z)(\bar{z}-\bar{u})] \ge 0$$
.

Define  $\alpha = \frac{\gamma + \Gamma}{2}$  and  $r = \frac{1}{2} |\Gamma - \gamma|$ . Then

$$\left|\alpha\right|^{2}-r^{2}=\frac{\left|\Gamma+\gamma\right|^{2}}{4}-\frac{\left|\Gamma-\gamma\right|^{2}}{4}=\operatorname{Re}\left(\Gamma\bar{\gamma}\right)>0.$$

Consequently, we may apply Theorem 2, and the inequalities (3.3) are proved.

The sharpness of the constants may be proven in a similar way to that in the proof of Theorem 2, and we omit the details.  $\blacksquare$ 

The following additive version also holds.

Corollary 2. With the assumptions in Theorem 4, we have

(3.4) 
$$\sum_{k=1}^{n} p_k |a_k|^2 \sum_{k=1}^{n} p_k |b_k|^2 - \left| \sum_{k=1}^{n} p_k a_k b_k \right|^2 \le \frac{|\Gamma - \gamma|^2}{4 \operatorname{Re}(\Gamma \bar{\gamma})} \left| \sum_{k=1}^{n} p_k a_k b_k \right|^2.$$

The constant  $\frac{1}{4}$  is also best possible.

**Remark 2.** With the above assumptions and if  $\operatorname{Re}(\Gamma \bar{\gamma}) = 0$ , then by the use of Remark 1, we may deduce the inequality

$$(3.5) \qquad \sum_{k=1}^{n} p_k |a_k|^2 \le \operatorname{Re} \left[ \left( \bar{\gamma} + \bar{\Gamma} \right) \sum_{k=1}^{n} p_k a_k b_k \right] \le |\Gamma + \gamma| \left| \sum_{k=1}^{n} p_k a_k b_k \right|.$$

If Re  $(\Gamma \bar{\gamma}) < 0$ , then, by Remark 1, we also have

$$(3.6) \qquad \sum_{k=1}^{n} p_k |a_k|^2 \le -\operatorname{Re}\left(\Gamma\bar{\gamma}\right) \sum_{k=1}^{n} p_k |b_k|^2 + \operatorname{Re}\left[\left(\bar{\Gamma} + \bar{\gamma}\right) \sum_{k=1}^{n} p_k a_k b_k\right]$$

$$\le -\operatorname{Re}\left(\Gamma\bar{\gamma}\right) \sum_{k=1}^{n} p_k |b_k|^2 + |\Gamma + \gamma| \left|\sum_{k=1}^{n} p_k a_k b_k\right|.$$

**Remark 3.** If  $a_k, b_k > 0$  and there exist the constants m, M > 0 (M > m) with

(3.7) 
$$m \leq \frac{a_k}{b_k} \leq M \quad \text{for each} \quad k \in \{1, \dots, n\},$$

then, obviously (3.1) holds with  $\gamma=m,\ \Gamma=M,\ also\ \Gamma\bar{\gamma}=Mm>0$  and by (3.3) we deduce

(3.8) 
$$\sum_{k=1}^{n} p_k a_k^2 \sum_{k=1}^{n} p_k b_k^2 \le \frac{(M+m)^2}{4mM} \left(\sum_{k=1}^{n} p_k a_k b_k\right)^2,$$

that is, Cassels' inequality.

4. A Shisha-Mond Type Inequality for Complex Numbers

The following result holds.

**Theorem 5.** Let  $\mathbf{a} = (a_1, \dots, a_n)$ ,  $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{K}^n$ , where  $\mathbb{K} = \mathbb{R}, \mathbb{C}$  and  $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}^n_+$  with  $\sum_{i=1}^n p_i = 1$ . If  $b_i \neq 0$ ,  $i \in \{1, \dots, n\}$  and there exist the constants  $\gamma, \Gamma \in \mathbb{K}$  such that  $\Gamma \neq \gamma, -\gamma$  and either

$$\left| \frac{a_k}{\overline{b_k}} - \frac{\gamma + \Gamma}{2} \right| \le \frac{1}{2} |\Gamma - \gamma| \quad for \ each \ \ k \in \{1, \dots, n\},$$

or, equivalently,

(4.2) 
$$\operatorname{Re}\left[\left(\Gamma - \frac{a_k}{b_k}\right)\left(\frac{\overline{a_k}}{b_k} - \bar{\gamma}\right)\right] \ge 0 \quad \text{for each} \quad k \in \{1, \dots, n\}\,,$$

holds, then we have the inequalities

$$(4.3) 0 \leq \left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} - \left|\sum_{k=1}^{n} p_{k} a_{k} b_{k}\right|$$

$$\leq \left(\sum_{k=1}^{n} p_{k} |a_{k}|^{2}\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_{k} |b_{k}|^{2}\right)^{\frac{1}{2}} - \operatorname{Re}\left[\frac{\bar{\Gamma} + \bar{\gamma}}{|\Gamma + \gamma|} \sum_{k=1}^{n} p_{k} a_{k} b_{k}\right]$$

$$\leq \frac{1}{4} \cdot \frac{|\Gamma - \gamma|^{2}}{|\Gamma + \gamma|} \sum_{k=1}^{n} p_{k} |b_{k}|^{2}.$$

The constant  $\frac{1}{4}$  is best possible in the sense that it cannot be replaced by a smaller constant

*Proof.* Follows by Theorem 3 on choosing  $\alpha = \frac{\gamma + \Gamma}{2} \neq 0$  and  $r = \frac{1}{2} |\Gamma - \gamma| > 0$ . The proof for the best constant follows in a similar way to that in the proof of Theorem 3 and we omit the details.

**Remark 4.** If  $a_k, b_k > 0$  and there exists the constants m, M > 0 (M > m) with

$$(4.4) m \le \frac{a_k}{b_k} \le M for each k \in \{1, \dots, n\},$$

then we have the inequality

$$(4.5) 0 \leq \left(\sum_{k=1}^{n} p_k a_k^2\right)^{\frac{1}{2}} \cdot \left(\sum_{k=1}^{n} p_k b_k^2\right)^{\frac{1}{2}} - \sum_{k=1}^{n} p_k a_k b_k$$
$$\leq \frac{1}{4} \cdot \frac{(M-m)^2}{(M+m)} \sum_{k=1}^{n} p_k b_k^2.$$

The constant  $\frac{1}{4}$  is best possible. For  $p_k = \frac{1}{n}$ ,  $k \in \{1, ..., n\}$ , we recapture the result from [2, Theorem 5.21] that has been obtained from a reverse inequality due to Shisha and Mond [8].

### 5. Further Reverses of the (CBS)-Inequality

The following result holds.

**Theorem 6.** Let  $\mathbf{a} = (a_1, \dots, a_n)$ ,  $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{K}^n$  and r > 0 such that for  $p_i \geq 0$  with  $\sum_{i=1}^n p_i = 1$ 

(5.1) 
$$\sum_{i=1}^{n} p_i |b_i - \overline{a_i}|^2 \le r^2 < \sum_{i=1}^{n} p_i |a_i|^2.$$

Then we have the inequality

(5.2) 
$$0 \leq \sum_{i=1}^{n} p_{i} |a_{i}|^{2} \sum_{i=1}^{n} p_{i} |b_{i}|^{2} - \left| \sum_{i=1}^{n} p_{i} a_{i} b_{i} \right|^{2}$$
$$\leq \sum_{i=1}^{n} p_{i} |a_{i}|^{2} \sum_{i=1}^{n} p_{i} |b_{i}|^{2} - \left[ \operatorname{Re} \left( \sum_{i=1}^{n} p_{i} a_{i} b_{i} \right) \right]^{2}$$
$$\leq r^{2} \sum_{i=1}^{n} p_{i} |b_{i}|^{2}.$$

The constant c = 1 in front of  $r^2$  is best possible in the sense that it cannot be replaced by a smaller constant.

*Proof.* From the first condition in (5.1), we have

$$\sum_{i=1}^{n} p_i \left[ |b_i|^2 - 2 \operatorname{Re} (b_i a_i) + |a_i|^2 \right] \le r^2,$$

giving

(5.3) 
$$\sum_{i=1}^{n} p_i |b_i|^2 + \sum_{i=1}^{n} p_i |a_i|^2 - r^2 \le 2 \operatorname{Re} \left( \sum_{i=1}^{n} p_i a_i b_i \right).$$

Since, by the second condition in (5.1) we have

$$\sum_{i=1}^{n} p_i |a_i|^2 - r^2 > 0,$$

we may divide (5.3) by  $\sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2} > 0$ , getting

(5.4) 
$$\frac{\sum_{i=1}^{n} p_i |b_i|^2}{\sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2}} + \sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2} \le \frac{2 \operatorname{Re} \left(\sum_{i=1}^{n} p_i a_i b_i\right)}{\sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2}}.$$

Utilising the elementary inequality

$$(5.5) \frac{p}{\alpha} + q\alpha \ge 2\sqrt{pq} \text{for } p, q \ge 0 \text{and } \alpha > 0,$$

we may write that

$$(5.6) 2\sqrt{\sum_{i=1}^{n} p_i |b_i|^2} \le \frac{\sum_{i=1}^{n} p_i |b_i|^2}{\sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2}} + \sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2}.$$

Combining (5.5) with (5.6) we deduce

(5.7) 
$$\sqrt{\sum_{i=1}^{n} p_i |b_i|^2} \le \frac{\operatorname{Re}\left(\sum_{i=1}^{n} p_i a_i b_i\right)}{\sqrt{\sum_{i=1}^{n} p_i |a_i|^2 - r^2}}.$$

Taking the square in (5.7), we obtain

$$\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \left( \sum_{i=1}^{n} p_{i} |a_{i}|^{2} - r^{2} \right) \leq \left[ \operatorname{Re} \left( \sum_{i=1}^{n} p_{i} a_{i} b_{i} \right) \right]^{2},$$

giving the third inequality in (5.2).

The other inequalities are obvious.

To prove the sharpness of the constant, assume, under the hypothesis of the theorem, that there exists a constant c > 0 such that

(5.8) 
$$\sum_{i=1}^{n} p_i |a_i|^2 \sum_{i=1}^{n} p_i |b_i|^2 - \left[ \operatorname{Re} \left( \sum_{i=1}^{n} p_i a_i b_i \right) \right]^2 \le cr^2 \sum_{i=1}^{n} p_i |b_i|^2,$$

provided

$$\sum_{i=1}^{n} p_i |b_i - \overline{a_i}|^2 \le r^2 < \sum_{i=1}^{n} p_i |a_i|^2.$$

Let  $r = \sqrt{\varepsilon}$ ,  $\varepsilon \in (0,1)$ ,  $a_i, e_i \in \mathbb{C}$ ,  $i \in \{1,\ldots,n\}$  with  $\sum_{i=1}^n p_i |a_i|^2 = \sum_{i=1}^n p_i |e_i|^2 = 1$  and  $\sum_{i=1}^n p_i a_i e_i = 0$ . Put  $b_i = \overline{a_i} + \sqrt{\varepsilon} e_i$ . Then, obviously

$$\sum_{i=1}^{n} p_i |b_i - \overline{a_i}|^2 = r^2, \quad \sum_{i=1}^{n} p_i |a_i|^2 = 1 > r$$

and

$$\sum_{i=1}^{n} p_{i} |b_{i}|^{2} = \sum_{i=1}^{n} p_{i} |a_{i}|^{2} + \varepsilon \sum_{i=1}^{n} p_{i} |e_{i}|^{2} = 1 + \varepsilon,$$

$$\operatorname{Re} \left( \sum_{i=1}^{n} p_{i} a_{i} b_{i} \right) = \sum_{i=1}^{n} p_{i} |a_{i}|^{2} = 1$$

and thus

$$\sum_{i=1}^{n} p_{i} |a_{i}|^{2} \sum_{i=1}^{n} p_{i} |b_{i}|^{2} - \left[ \operatorname{Re} \left( \sum_{i=1}^{n} p_{i} a_{i} b_{i} \right) \right]^{2} = \varepsilon.$$

Using (5.8), we may write

$$\varepsilon \le c\varepsilon (1+\varepsilon)$$
 for  $\varepsilon \in (0,1)$ ,

giving  $1 \le c(1+\varepsilon)$  for  $\varepsilon \in (0,1)$ . Making  $\varepsilon \to 0+$ , we deduce  $c \ge 1$ .

The following result also holds.

**Theorem 7.** Let  $\mathbf{x} = (x_1, \dots, x_n)$ ,  $\mathbf{y} = (y_1, \dots, y_n) \in \mathbb{K}^n$ ,  $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}^n_+$  with  $\sum_{i=1}^n p_i = 1$  and  $\gamma, \Gamma \in \mathbb{K}$  such that  $\operatorname{Re}(\gamma \bar{\Gamma}) > 0$  and either

(5.9) 
$$\sum_{i=1}^{n} p_i \operatorname{Re} \left[ \left( \Gamma \overline{y_i} - x_i \right) \left( \overline{x_i} - \bar{\gamma} y_i \right) \right] \ge 0,$$

or, equivalently,

(5.10) 
$$\sum_{i=1}^{n} p_{i} \left| x_{i} - \frac{\gamma + \Gamma}{2} \cdot \overline{y_{i}} \right|^{2} \leq \frac{1}{4} \left| \Gamma - \gamma \right|^{2} \sum_{i=1}^{n} p_{i} \left| y_{i} \right|^{2}.$$

Then we have the inequalities

(5.11) 
$$\sum_{i=1}^{n} p_{i} |x_{i}|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2} \leq \frac{1}{4} \cdot \frac{\left\{ \operatorname{Re} \left[ \left( \overline{\Gamma} + \overline{\gamma} \right) \sum_{i=1}^{n} p_{i} x_{i} y_{i} \right] \right\}^{2}}{\operatorname{Re} \left( \Gamma \overline{\gamma} \right)}$$
$$\leq \frac{1}{4} \cdot \frac{\left| \Gamma + \gamma \right|^{2}}{\operatorname{Re} \left( \Gamma \overline{\gamma} \right)} \left| \sum_{i=1}^{n} p_{i} x_{i} y_{i} \right|^{2}.$$

The constant  $\frac{1}{4}$  is best possible in both inequalities.

*Proof.* Define  $b_i = x_i$  and  $a_i = \frac{\bar{\Gamma} + \bar{\gamma}}{2} \cdot y_i$  and  $r = \frac{1}{2} |\Gamma - \gamma| \left( \sum_{i=1}^n p_i |y_i|^2 \right)^{\frac{1}{2}}$ . Then, by (5.10)

$$\sum_{i=1}^{n} p_{i} |b_{i} - \overline{a_{i}}|^{2} = \sum_{i=1}^{n} p_{i} |x_{i} - \frac{\gamma + \Gamma}{2} \cdot \overline{y_{i}}|^{2}$$

$$\leq \frac{1}{4} |\Gamma - \gamma|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2} = r^{2},$$

showing that the first condition in (5.1) is fulfilled.

We also have

$$\sum_{i=1}^{n} p_{i} |a_{i}|^{2} - r^{2} = \sum_{i=1}^{n} p_{i} \left| \frac{\Gamma + \gamma}{2} \right|^{2} |y_{i}|^{2} - \frac{1}{4} |\Gamma - \gamma|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}$$
$$= \operatorname{Re} (\Gamma \bar{\gamma}) \sum_{i=1}^{n} p_{i} |y_{i}|^{2} > 0$$

since Re  $(\gamma \bar{\Gamma}) > 0$ , and thus the condition in (5.1) is also satisfied. Using the second inequality in (5.2), one may write

$$\sum_{i=1}^{n} p_{i} \left| \frac{\Gamma + \gamma}{2} \right|^{2} |y_{i}|^{2} \sum_{i=1}^{n} p_{i} |x_{i}|^{2} - \left[ \operatorname{Re} \sum_{i=1}^{n} p_{i} \left( \frac{\bar{\Gamma} + \bar{\gamma}}{2} \right) y_{i} x_{i} \right]^{2}$$

$$\leq \frac{1}{4} |\Gamma - \gamma|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2} \sum_{i=1}^{n} p_{i} |x_{i}|^{2},$$

giving

$$\frac{\left|\Gamma+\gamma\right|^{2}-\left|\Gamma-\gamma\right|^{2}}{4}\sum_{i=1}^{n}p_{i}\left|y_{i}\right|^{2}\sum_{i=1}^{n}p_{i}\left|x_{i}\right|^{2}\leq\frac{1}{4}\operatorname{Re}\left[\left(\bar{\Gamma}+\bar{\gamma}\right)\sum_{i=1}^{n}p_{i}x_{i}y_{i}\right]^{2},$$

which is clearly equivalent to the first inequality in (5.11).

The second inequality in (5.11) is obvious.

To prove the sharpness of the constant  $\frac{1}{4}$ , assume that the first inequality in (5.11) holds with a constant C > 0, i.e.,

$$(5.12) \qquad \sum_{i=1}^{n} p_i |x_i|^2 \sum_{i=1}^{n} p_i |y_i|^2 \le C \cdot \frac{\left\{ \operatorname{Re} \left[ \left( \bar{\Gamma} + \bar{\gamma} \right) \sum_{i=1}^{n} p_i x_i y_i \right] \right\}^2}{\operatorname{Re} \left( \bar{\Gamma} \bar{\gamma} \right)},$$

provided Re  $(\gamma \bar{\Gamma}) > 0$  and either (5.9) or (5.10) holds.

Assume that  $\Gamma, \gamma > 0$  and let  $x_i = \gamma \bar{y}_i$ . Then (5.9) holds true and by (5.12) we deduce

$$\gamma^{2} \left( \sum_{i=1}^{n} p_{i} |y_{i}|^{2} \right)^{2} \leq C \frac{(\Gamma + \gamma)^{2} \gamma^{2} \left( \sum_{i=1}^{n} p_{i} |y_{i}|^{2} \right)^{2}}{\Gamma \gamma},$$

giving

(5.13) 
$$\Gamma \gamma \leq C (\Gamma + \gamma)^2 \text{ for any } \Gamma, \gamma > 0.$$

Let  $\varepsilon \in (0,1)$  and choose in (5.13)  $\Gamma = 1 + \varepsilon$ ,  $\gamma = 1 - \varepsilon > 0$  to get  $1 - \varepsilon^2 \le 4C$  for any  $\varepsilon \in (0,1)$ . Letting  $\varepsilon \to 0+$ , we deduce  $C \ge \frac{1}{4}$  and the sharpness of the constant is proved.

Finally, we note that the conditions (5.9) and (5.10) are equivalent since in an inner product space  $(H,\langle\cdot,\cdot\rangle)$  for any vectors  $x,z,Z\in H$  one has  $\operatorname{Re}\langle Z-x,x-z\rangle\geq 0$  iff  $\left\|x-\frac{z+Z}{2}\right\|\leq \frac{1}{2}\left\|Z-z\right\|$  [1]. We omit the details.

6. More Reverses of the (CBS)-Inequality

The following result holds.

**Theorem 8.** Let  $\mathbf{a} = (a_1, \dots, a_n)$ ,  $\mathbf{b} = (b_1, \dots, b_n) \in \mathbb{K}^n$  and  $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}^n_+$  with  $\sum_{i=1}^n p_i = 1$ . If r > 0 and the following condition is satisfied

(6.1) 
$$\sum_{i=1}^{n} p_i \left| b_i - \overline{a_i} \right|^2 \le r^2,$$

then we have the inequalities

(6.2) 
$$0 \leq \left(\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \sum_{i=1}^{n} p_{i} |a_{i}|^{2}\right)^{\frac{1}{2}} - \left|\sum_{i=1}^{n} p_{i} a_{i} b_{i}\right|$$
$$\leq \left(\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \sum_{i=1}^{n} p_{i} |a_{i}|^{2}\right)^{\frac{1}{2}} - \left|\sum_{i=1}^{n} p_{i} \operatorname{Re}\left(a_{i} b_{i}\right)\right|$$
$$\leq \left(\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \sum_{i=1}^{n} p_{i} |a_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} \operatorname{Re}\left(a_{i} b_{i}\right)$$
$$\leq \frac{1}{2} r^{2}.$$

The constant  $\frac{1}{2}$  is best possible in (6.2) in the sense that it cannot be replaced by a smaller constant.

*Proof.* The condition (6.1) is clearly equivalent to

(6.3) 
$$\sum_{i=1}^{n} p_i |b_i|^2 + \sum_{i=1}^{n} p_i |a_i|^2 \le 2 \sum_{i=1}^{n} p_i \operatorname{Re}(b_i a_i) + r^2.$$

Using the elementary inequality

(6.4) 
$$2\left(\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \sum_{i=1}^{n} p_{i} |a_{i}|^{2}\right)^{\frac{1}{2}} \leq \sum_{i=1}^{n} p_{i} |b_{i}|^{2} + \sum_{i=1}^{n} p_{i} |a_{i}|^{2}$$

and (6.3), we deduce

(6.5) 
$$2\left(\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \sum_{i=1}^{n} p_{i} |a_{i}|^{2}\right)^{\frac{1}{2}} \leq 2 \sum_{i=1}^{n} p_{i} \operatorname{Re}(b_{i} a_{i}) + r^{2},$$

giving the last inequality in (6.2). The other inequalities are obvious.

To prove the sharpness of the constant  $\frac{1}{2}$ , assume that

(6.6) 
$$0 \le \left(\sum_{i=1}^{n} p_i |b_i|^2 \sum_{i=1}^{n} p_i |a_i|^2\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_i \operatorname{Re}(b_i a_i) \le cr^2$$

for any  $\mathbf{a}, \mathbf{b} \in \mathbb{K}^n$  and r > 0 satisfying (6.1).

Assume that  $\mathbf{a}, \ \overline{\mathbf{e}} \in H, \ \overline{\mathbf{e}} = (e_1, \dots, e_n) \text{ with } \sum_{i=1}^n p_i |a_i|^2 = \sum_{i=1}^n p_i |e_i|^2 = 1$  and  $\sum_{i=1}^n p_i a_i e_i = 0$ . If  $r = \sqrt{\varepsilon}, \ \varepsilon > 0$ , and if we define  $\mathbf{b} = \overline{\mathbf{a}} + \sqrt{\varepsilon} \overline{\mathbf{e}}$  where  $\overline{\mathbf{a}} = (\overline{a_1}, \dots, \overline{a_n}) \in \mathbb{K}^n$ , then  $\sum_{i=1}^n p_i |b_i - \overline{a_i}|^2 = \varepsilon = r^2$ , showing that the condition (6.1) is fulfilled.

On the other hand,

$$\left(\sum_{i=1}^{n} p_{i} |b_{i}|^{2} \sum_{i=1}^{n} p_{i} |a_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} \operatorname{Re}\left(b_{i} a_{i}\right)$$

$$= \left(\sum_{i=1}^{n} p_{i} |\overline{a_{i}} + \sqrt{\varepsilon} e_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} \operatorname{Re}\left[\left(\overline{a_{i}} + \sqrt{\varepsilon} e_{i}\right) a_{i}\right]$$

$$= \left(\sum_{i=1}^{n} p_{i} |a_{i}|^{2} + \varepsilon \sum_{i=1}^{n} |e_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} |a_{i}|^{2}$$

$$= \sqrt{1 + \varepsilon} - 1.$$

Utilizing (6.6), we conclude that

(6.7) 
$$\sqrt{1+\varepsilon} - 1 < c\varepsilon \text{ for any } \varepsilon > 0.$$

Multiplying (6.7) by  $\sqrt{1+\varepsilon}+1>0$  and thus dividing by  $\varepsilon>0$ , we get

(6.8) 
$$(\sqrt{1+\varepsilon}-1) c \ge 1 \text{ for any } \varepsilon > 0.$$

Letting  $\varepsilon \to 0+$  in (6.8), we deduce  $c \geq \frac{1}{2}$ , and the theorem is proved.

Finally, the following result also holds.

**Theorem 9.** Let  $\mathbf{x} = (x_1, \dots, x_n)$ ,  $\mathbf{y} = (y_1, \dots, y_n) \in \mathbb{K}^n$ ,  $\mathbf{p} = (p_1, \dots, p_n) \in \mathbb{R}^n_+$  with  $\sum_{i=1}^n p_i = 1$ , and  $\gamma, \Gamma \in \mathbb{K}$  with  $\Gamma \neq \gamma, -\gamma$ , so that either

(6.9) 
$$\sum_{i=1}^{n} p_i \operatorname{Re} \left[ \left( \Gamma \overline{y_i} - x_i \right) \left( \overline{x_i} - \bar{\gamma} y_i \right) \right] \ge 0,$$

or, equivalently,

(6.10) 
$$\sum_{i=1}^{n} p_i \left| x_i - \frac{\gamma + \Gamma}{2} \cdot \overline{y_i} \right|^2 \le \frac{1}{4} \left| \Gamma - \gamma \right|^2 \sum_{i=1}^{n} p_i \left| y_i \right|^2$$

holds. Then we have the inequalities

$$(6.11) 0 \leq \left(\sum_{i=1}^{n} p_{i} |x_{i}|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}\right)^{\frac{1}{2}} - \left|\sum_{i=1}^{n} p_{i} x_{i} y_{i}\right|$$

$$\leq \left(\sum_{i=1}^{n} p_{i} |x_{i}|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}\right)^{\frac{1}{2}} - \left|\sum_{i=1}^{n} p_{i} \operatorname{Re}\left[\frac{\bar{\Gamma} + \bar{\gamma}}{|\Gamma + \gamma|} x_{i} y_{i}\right]\right|$$

$$\leq \left(\sum_{i=1}^{n} p_{i} |x_{i}|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} \operatorname{Re}\left[\frac{\bar{\Gamma} + \bar{\gamma}}{|\Gamma + \gamma|} x_{i} y_{i}\right]$$

$$\leq \frac{1}{4} \cdot \frac{|\Gamma - \gamma|^{2}}{|\Gamma + \gamma|} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}.$$

The constant  $\frac{1}{4}$  in the last inequality is best possible.

*Proof.* Consider  $b_i = x_i$ ,  $a_i = \frac{\bar{\Gamma} + \bar{\gamma}}{2} \cdot y_i$ ,  $i \in \{1, \dots, n\}$  and

$$r := \frac{1}{2} \left( \Gamma - \gamma \right) \left( \sum_{i=1}^{n} p_i \left| y_i \right|^2 \right)^{\frac{1}{2}}.$$

Then, by (6.10), we have

$$\sum_{i=1}^{n} p_{i} |b_{i} - \overline{a_{i}}|^{2} = \sum_{i=1}^{n} p_{i} \left| x_{i} - \frac{\gamma + \Gamma}{2} \cdot y_{i} \right|^{2} \le \frac{1}{4} |\Gamma - \gamma|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2} = r^{2}$$

showing that (6.1) is valid.

By the use of the last inequality in (6.2), we have

$$0 \le \left(\sum_{i=1}^{n} p_i \left| x_i \right|^2 \sum_{i=1}^{n} p_i \left| \frac{\Gamma + \gamma}{2} \right|^2 \left| y_i \right|^2 \right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_i \operatorname{Re} \left[ \frac{\bar{\Gamma} + \bar{\gamma}}{2} x_i y_i \right]$$
$$\le \frac{1}{8} \left| \Gamma - \gamma \right|^2 \sum_{i=1}^{n} p_i \left| y_i \right|^2.$$

Dividing by  $\frac{1}{2}|\Gamma + \gamma| > 0$ , we deduce

$$0 \leq \left(\sum_{i=1}^{n} p_{i} |x_{i}|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} \operatorname{Re}\left[\frac{\bar{\Gamma} + \bar{\gamma}}{|\Gamma + \gamma|} x_{i} y_{i}\right]$$
$$\leq \frac{1}{4} \cdot \frac{|\Gamma - \gamma|^{2}}{|\Gamma + \gamma|} \sum_{i=1}^{n} p_{i} |y_{i}|^{2},$$

which is the last inequality in (6.11).

The other inequalities are obvious.

To prove the sharpness of the constant  $\frac{1}{4}$ , assume that there exists a constant c > 0, such that

(6.12) 
$$\left(\sum_{i=1}^{n} p_{i} |x_{i}|^{2} \sum_{i=1}^{n} p_{i} |y_{i}|^{2}\right)^{\frac{1}{2}} - \sum_{i=1}^{n} p_{i} \operatorname{Re}\left[\frac{\bar{\Gamma} + \bar{\gamma}}{|\Gamma + \gamma|} x_{i} y_{i}\right]$$

$$\leq c \cdot \frac{|\Gamma - \gamma|^{2}}{|\Gamma + \gamma|} \sum_{i=1}^{n} p_{i} |y_{i}|^{2},$$

provided either (6.9) or (6.10) holds.

Let n=2,  $\mathbf{y}=(1,1)$ ,  $\mathbf{x}=(x_1,x_2)\in\mathbb{R}^2$ ,  $\mathbf{p}=(\frac{1}{2},\frac{1}{2})$  and  $\Gamma,\gamma>0$  with  $\Gamma>\gamma$ . Then by (6.12) we deduce

(6.13) 
$$\sqrt{2}\sqrt{x_1^2 + x_2^2} - (x_1 + x_2) \le 2c\frac{(\Gamma - \gamma)^2}{\Gamma + \gamma}.$$

If  $x_1 = \Gamma$ ,  $x_2 = \gamma$ , then  $(\Gamma - x_1)(x_1 - \gamma) + (\Gamma - x_2)(x_2 - \gamma) = 0$ , showing that the condition (6.9) is valid for n = 2 and  $\mathbf{p}$ ,  $\mathbf{x}$ ,  $\mathbf{y}$  as above. Replacing  $x_1$  and  $x_2$  in (6.13), we deduce

(6.14) 
$$\sqrt{2}\sqrt{\Gamma^2 + \gamma^2} - (\Gamma + \gamma) \le 2c\frac{(\Gamma - \gamma)^2}{\Gamma + \gamma}.$$

If in (6.14) we choose  $\Gamma = 1 + \varepsilon$ ,  $\gamma = 1 - \varepsilon$  with  $\varepsilon \in (0, 1)$ , we deduce

$$(6.15) \sqrt{1+\varepsilon^2} - 1 \le 2c\varepsilon^2.$$

Finally, multiplying (6.15) with  $\sqrt{1+\varepsilon^2}+1>0$  and then dividing by  $\varepsilon^2$ , we deduce

(6.16) 
$$1 \le 2c \left( \sqrt{1 + \varepsilon^2} + 1 \right) \text{ for any } \varepsilon > 0.$$

Letting  $\varepsilon \to 0+$  in (6.16), we get  $c \ge \frac{1}{4},$  and the sharpness of the constant is proved.  $\blacksquare$ 

**Remark 5.** The integral version may be stated in a canonical way. The corresponding inequalities for integrals will be considered in another work devoted to positive linear functionals with complex values that is in preparation.

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