

INEQUALITIES

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Second Edition

第2版

G. Hardy, J. E. Littlewood & G. Pólya

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By

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PREFACE TO FIRST EDITION

This book was planned and begun in 1929. Our original intention was that it should be one of the *Cambridge Tracts*, but it soon became plain that a tract would be much too short for our purpose.

Our objects in writing the book are explained sufficiently in the introductory chapter, but we add a note here about history and bibliography. Historical and bibliographical questions are particularly troublesome in a subject like this, which has applications in every part of mathematics but has never been developed systematically.

It is often really difficult to trace the origin of a familiar inequality. It is quite likely to occur first as an auxiliary proposition, often without explicit statement, in a memoir on geometry or astronomy; it may have been rediscovered, many years later, by half a dozen different authors; and no accessible statement of it may be quite complete. We have almost always found, even with the most famous inequalities, that we have a little new to add.

We have done our best to be accurate and have given all references we can, but we have never undertaken systematic bibliographical research. We follow the common practice, when a particular inequality is habitually associated with a particular mathematician's name; we speak of the inequalities of Schwarz, Hölder, and Jensen, though all these inequalities can be traced further back; and we do not enumerate explicitly all the minor additions which are necessary for absolute completeness.

We have received a great deal of assistance from friends. Messrs G. A. Bliss, L. S. Bosanquet, R. Courant, B. Jessen, V. Levin, R. Rado, I. Schur, L. C. Young, and A. Zygmund have all helped us with criticisms or original contributions. Dr Bosanquet, Dr Jessen, and Prof. Zygmund have read the

proofs, and corrected many inaccuracies. In particular, Chapter III has been very largely rewritten as the result of Dr Jessen's suggestions. We hope that the book may now be reasonably free from error, in spite of the mass of detail which it contains.

Dr Levin composed the bibliography. This contains all the books and memoirs which are referred to in the text, directly or by implication, but does not go beyond them.

G. H. H.

J. E. L.

G. P.

Cambridge and Zürich

July 1934

PREFACE TO SECOND EDITION

The text of the first edition is reprinted with a few minor changes; three appendices are added.

J. E. L.

G. P.

Cambridge and Stanford

March 1951

TABLE OF CONTENTS

CHAPTER I. INTRODUCTION

	<i>Theorems</i>	<i>Pages</i>
1.1. Finite, infinite, and integral inequalities . .		1-2
1.2. Notations		2
1.3. Positive inequalities		2-3
1.4. Homogeneous inequalities		3-4
1.5. The axiomatic basis of algebraic inequalities		4-5
1.6. Comparable functions		5-6
1.7. Selection of proofs		6-8
1.8. Selection of subjects		8-11

CHAPTER II. ELEMENTARY MEAN VALUES

2.1. Ordinary means		12-13
2.2. Weighted means		13-14
2.3. Limiting cases of $\mathfrak{M}_r(a)$	1-5	14-15
2.4. Cauchy's inequality	6-8	16
2.5. The theorem of the arithmetic and geometric means	9	16-18
2.6. Other proofs of the theorem of the means . .		18-21
2.7. Hölder's inequality and its extensions . .	10-11	21-24
2.8. Hölder's inequality and its extensions (<i>cont.</i>) .	12-15	24-26
2.9. General properties of the means $\mathfrak{M}_r(a)$. .	16-17	26-28
2.10. The sums $\mathfrak{S}_r(a)$	18-23	28-30
2.11. Minkowski's inequality	24-26	30-32
2.12. A companion to Minkowski's inequality . .	27-28	32
2.13. Illustrations and applications of the fundamental inequalities	29-36	32-37
2.14. Inductive proofs of the fundamental inequalities	37-40	37-39
2.15. Elementary inequalities connected with Theorem 37	41-42	39-42
2.16. Elementary proof of Theorem 3		42-43
2.17. Tchebychef's inequality	43-44	43-44
2.18. Muirhead's theorem	45	44-45

	<i>Theorems</i>	<i>Pages</i>
2.19. Proof of Muirhead's theorem		46-48
2.20. An alternative theorem	46-47	49
2.21. Further theorems on symmetrical means . .	48-50	49-51
2.22. The elementary symmetric functions of n positive numbers	51-55	51-55
2.23. A note on definite forms		55-57
2.24. A theorem concerning strictly positive forms	56-57	57-60
Miscellaneous theorems and examples . . .	58-81	60-64

CHAPTER III. MEAN VALUES WITH AN ARBITRARY FUNCTION AND THE THEORY OF CONVEX FUNCTIONS

3.1. Definitions	82	65-66
3.2. Equivalent means	83	66-68
3.3. A characteristic property of the means M_r .	84	68-69
3.4. Comparability	85	69-70
3.5. Convex functions		70-71
3.6. Continuous convex functions	86-87	71-72
3.7. An alternative definition	88-89	73-74
3.8. Equality in the fundamental inequalities . .	90-91	74-75
3.9. Restatements and extensions of Theorem 85	92-93	75-76
3.10. Twice differentiable convex functions . . .	94-95	76-77
3.11. Applications of the properties of twice differ- entiable convex functions	96-97	77-78
3.12. Convex functions of several variables . . .	98-99	78-81
3.13. Generalisations of Hölder's inequality . . .	100-101	81-83
3.14. Some theorems concerning monotonic func- tions	102-104	83-84
3.15. Sums with an arbitrary function: generalisa- tions of Jensen's inequality	105	84-85
3.16. Generalisations of Minkowski's inequality .	106	85-88
3.17. Comparison of sets	107-110	88-91
3.18. Further general properties of convex functions	111	91-94
3.19. Further properties of continuous convex functions	112	94-96
3.20. Discontinuous convex functions		96
Miscellaneous theorems and examples . . .	113-139	97-101

CHAPTER IV. VARIOUS APPLICATIONS
OF THE CALCULUS

	<i>Theorems</i>	<i>Pages</i>
4.1. Introduction		102
4.2. Applications of the mean value theorem . .	140-143	102-104
4.3. Further applications of elementary differential calculus	144-148	104-106
4.4. Maxima and minima of functions of one variable	149-150	106-107
4.5. Use of Taylor's series	151	107
4.6. Applications of the theory of maxima and minima of functions of several variables .		108-110
4.7. Comparison of series and integrals.	152-155	110-111
4.8. An inequality of W. H. Young	156-160	111-113

CHAPTER V. INFINITE SERIES

5.1. Introduction		114-116
5.2. The means \mathfrak{M}_r		116-118
5.3. The generalisation of Theorems 3 and 9 . .		118-119
5.4. Hölder's inequality and its extensions . .	161-162	119-121
5.5. The means \mathfrak{M}_r (<i>cont.</i>)	163	121-122
5.6. The sums \mathfrak{S}_r	164	122-123
5.7. Minkowski's inequality	165-166	123
5.8. Tchebychef's inequality		123
5.9. A summary	167	123-124
Miscellaneous theorems and examples . . .	168-180	124-125

CHAPTER VI. INTEGRALS

6.1. Preliminary remarks on Lebesgue integrals .		126-128
6.2. Remarks on null sets and null functions . .		128-129
6.3. Further remarks concerning integration . .		129-131
6.4. Remarks on methods of proof		131-132
6.5. Further remarks on method: the inequality of Schwarz	181-182	132-134
6.6. Definition of the means $\mathfrak{M}_r(f)$ when $r \neq 0$.	183	134-136
6.7. The geometric mean of a function	184-186	136-138
6.8. Further properties of the geometric mean .	187	139
6.9. Hölder's inequality for integrals	188-191	139-143

	<i>Theorems</i>	<i>Pages</i>
6.10. General properties of the means $\mathfrak{M}_r(f)$. . .	192-194	143-144
6.11. General properties of the means $\mathfrak{M}_r(f)$ (<i>cont.</i>) . . .	195	144-145
6.12. Convexity of $\log \mathfrak{M}_r$	196-197	145-146
6.13. Minkowski's inequality for integrals . . .	198-203	146-150
6.14. Mean values depending on an arbitrary function	204-206	150-152
6.15. The definition of the Stieltjes integral . . .		152-154
6.16. Special cases of the Stieltjes integral . . .		154-155
6.17. Extensions of earlier theorems		155-156
6.18. The means $\mathfrak{M}_r(f; \phi)$	207-214	156-157
6.19. Distribution functions		157-158
6.20. Characterisation of mean values	215	158-159
6.21. Remarks on the characteristic properties . .		160-161
6.22. Completion of the proof of Theorem 215 . .		161-163
Miscellaneous theorems and examples . . .	216-252	163-171

CHAPTER VII. SOME APPLICATIONS OF THE CALCULUS OF VARIATIONS

7.1. Some general remarks		172-174
7.2. Object of the present chapter		174-175
7.3. Example of an inequality corresponding to an unattained extremum	253-254	175-176
7.4. First proof of Theorem 254		176-178
7.5. Second proof of Theorem 254	255	178-182
7.6. Further examples illustrative of variational methods	256	182-184
7.7. Further examples: Wirtinger's inequality . .	257-258	184-187
7.8. An example involving second derivatives . .	259-260	187-193
7.9. A simpler problem	261	193
Miscellaneous theorems and examples . . .	262-272	193-195

CHAPTER VIII. SOME THEOREMS CONCERNING BILINEAR AND MULTILINEAR FORMS

8.1. Introduction		196
8.2. An inequality for multilinear forms with positive variables and coefficients . . .	273-275	196-198
8.3. A theorem of W. H. Young	276-277	198-200
8.4. Generalisations and analogues	278-284	200-202

TABLE OF CONTENTS

xi

	<i>Theorems</i>	<i>Pages</i>
8.5. Applications to Fourier series		202-203
8.6. The convexity theorem for positive multi-linear forms	285	203-204
8.7. General bilinear forms	286-288	204-206
8.8. Definition of a bounded bilinear form		206-208
8.9. Some properties of bounded forms in $[p, q]$	289-290	208-210
8.10. The Faltung of two forms in $[p, p']$	291	210-211
8.11. Some special theorems on forms in $[2, 2]$	292-293	211-212
8.12. Application to Hilbert's forms	294	212-214
8.13. The convexity theorem for bilinear forms with complex variables and coefficients	295	214-216
8.14. Further properties of a maximal set (x, y)		216-217
8.15. Proof of Theorem 295		217-219
8.16. Applications of the theorem of M. Riesz	296-297	219-220
8.17. Applications to Fourier series		220-221
Miscellaneous theorems and examples	298-314	222-225

CHAPTER IX. HILBERT'S INEQUALITY AND ITS ANALOGUES AND EXTENSIONS

9.1. Hilbert's double series theorem	315-317	226-227
9.2. A general class of bilinear forms	318	227-229
9.3. The corresponding theorem for integrals	319	229-230
9.4. Extensions of Theorems 318 and 319	320-322	231-232
9.5. Best possible constants: proof of Theorem 317		232-234
9.6. Further remarks on Hilbert's theorems	323	234-236
9.7. Applications of Hilbert's theorems	324-325	236-239
9.8. Hardy's inequality	326-327	239-243
9.9. Further integral inequalities	328-330	243-246
9.10. Further theorems concerning series	331-332	246-247
9.11. Deduction of theorems on series from theorems on integrals	333	247-249
9.12. Carleman's inequality	334-335	249-250
9.13. Theorems with $0 < p < 1$	336-338	250-253
9.14. A theorem with two parameters p and q	339-340	253-254
Miscellaneous theorems and examples	341-367	254-259

CHAPTER X. REARRANGEMENTS

	<i>Theorems</i>	<i>Pages</i>
10.1. Rearrangements of finite sets of variables		260-261
10.2. A theorem concerning the rearrangements of two sets	368-369	261-262
10.3. A second proof of Theorem 368		262-264
10.4. Restatement of Theorem 368	370	264-265
10.5. Theorems concerning the rearrangements of three sets	371-373	265-266
10.6. Reduction of Theorem 373 to a special case		266-268
10.7. Completion of the proof		268-270
10.8. Another proof of Theorem 371		270-272
10.9. Rearrangements of any number of sets	374-376	272-274
10.10. A further theorem on the rearrangement of any number of sets	377	274-276
10.11. Applications		276
10.12. The rearrangement of a function		276-278
10.13. On the rearrangement of two functions	378	278-279
10.14. On the rearrangement of three functions	379	279-281
10.15. Completion of the proof of Theorem 379		281-284
10.16. An alternative proof		285-287
10.17. Applications	380-383	288-291
10.18. Another theorem concerning the rearrange- ment of a function in decreasing order	384-385	291-292
10.19. Proof of Theorem 384		292-295
Miscellaneous theorems and examples	386-405	295-299
APPENDIX I. On strictly positive forms	406-407	300
APPENDIX II. Thorin's proof and extension of Theorem 295	408	305
APPENDIX III. On Hilbert's inequality		308
BIBLIOGRAPHY		310

CHAPTER I

INTRODUCTION

1.1. Finite, infinite, and integral inequalities. It will be convenient to take some particular and typical inequality as a text for the general remarks which occupy this chapter; and we select a remarkable theorem due to Cauchy and usually known as 'Cauchy's inequality'.

Cauchy's inequality (Theorem 7) is

$$(1.1.1) \quad (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \leq (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2)$$

or

$$(1.1.2) \quad \left(\sum_1^n a_\nu b_\nu\right)^2 \leq \sum_1^n a_\nu^2 \sum_1^n b_\nu^2,$$

and is true for all real values of $a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n$. We call a_1, \dots, b_1, \dots the *variables* of the inequality. Here the number of variables is finite, and the inequality states a relation between certain finite sums. We call such an inequality an *elementary* or *finite* inequality.

The most fundamental inequalities are finite, but we shall also be concerned with inequalities which are not finite and involve generalisations of the notion of a sum. The most important of such generalisations are the infinite sums

$$(1.1.3) \quad \sum_1^\infty a_\nu, \quad \sum_{-\infty}^\infty a_\nu$$

and the integral

$$(1.1.4) \quad \int_a^b f(x) dx$$

(where a and b may be finite or infinite). The analogues of (1.1.2) corresponding to these generalisations are

$$(1.1.5) \quad \left(\sum_1^\infty a_\nu b_\nu\right)^2 \leq \sum_1^\infty a_\nu^2 \sum_1^\infty b_\nu^2$$

(or the similar formula in which both limits of summation are infinite), and

$$(1.1.6) \quad \left(\int_a^b f(x)g(x)dx \right)^2 \leq \int_a^b f^2(x)dx \int_a^b g^2(x)dx.$$

We call (1.1.5) an *infinite*, and (1.1.6) an *integral*, inequality.

1.2. Notations. We have often to distinguish between different *sets* of the variables. Thus in (1.1.2) we distinguish the two sets a_1, a_2, \dots, a_n and b_1, b_2, \dots, b_n . It is convenient to have a shorter notation for sets of variables, and often, instead of writing 'the set a_1, a_2, \dots, a_n ' we shall write 'the set (a)' or simply 'the a '.

We shall habitually drop suffixes and limits in summations, when there is no risk of ambiguity. Thus we shall write

$$\Sigma a$$

for any of $\sum_{1}^n a_\nu, \sum_{1}^{\infty} a_\nu, \sum_{-\infty}^{\infty} a_\nu;$

so that, for example,

$$(1.2.1) \quad (\Sigma ab)^2 \leq \Sigma a^2 \Sigma b^2$$

may mean either of (1.1.2) or (1.1.5), according to the context.

In integral inequalities, the *set* is replaced by a *function*; thus in passing from (1.1.2) to (1.1.6), (a) and (b) are replaced by f and g . We shall also often omit variables and limits in integrals, writing

$$\int f dx$$

for (1.1.4): so that (1.1.6), for example, will be written as

$$(1.2.2) \quad (\int fg dx)^2 \leq \int f^2 dx \int g^2 dx.$$

The ranges of the variables, whether in sums or integrals, are prescribed at the beginnings of chapters or sections, or may be inferred unambiguously from the context.

1.3. Positive inequalities. We are interested primarily in 'positive' inequalities^a. A finite or infinite inequality is *positive* if all variables a, b, \dots involved in it are real and non-negative. An inequality of this type usually carries with it, as a trivial

^a There are exceptions, as for example in §§ 8.8–8.17. There the 'positive' cases of the theorems discussed are relatively trivial.

corollary, an apparently more general inequality valid for all real, or even complex, a, b, \dots . Thus from (1.1.2) and the inequality

$$(1.3.1) \quad |\Sigma u| \leq \Sigma |u|,$$

valid for all real or complex u , we deduce

$$(1.3.2) \quad |\Sigma ab|^2 \leq (\Sigma |a| |b|)^2 \leq \Sigma |a|^2 \Sigma |b|^2,$$

where the a and b are arbitrary complex numbers. We shall usually be content to state our theorems in the fundamental 'positive' form and to leave the derived results to the reader. Occasionally, however, when the inequality in question is very important, we state it explicitly in its most general form.

Similar remarks apply to integral inequalities. The independent variable x will be real, but will (like the variable of summation ν) take either positive or negative values; while the functions $f(x)$, $g(x)$, ... will generally assume non-negative values only. To such an inequality as (1.1.6), true for non-negative f, g , corresponds the more general inequality

$$(1.3.3) \quad |\int fg dx|^2 \leq \int |f|^2 dx \int |g|^2 dx,$$

valid for arbitrary complex functions f, g of the real variable x .

Numbers k, l, r, s, \dots occurring as indices in our theorems are real but in general capable of either sign.

1.4. Homogeneous inequalities. The two sides of (1.1.2) are homogeneous functions of degree 2 of the a and also of the b ; and generally both sides of our inequalities will be homogeneous functions, of the same degree, of certain sets of variables. Since homogeneous functions of positive degree vanish when all their arguments vanish, both sides, if of positive degree, will vanish, and so be equal, when the sets concerned consist entirely of 0's. Thus (1.1.2) reduces to an equality if all the a , or all the b , are 0.

A set consisting entirely of 0's is called a *null set*, or the *null set*, if the context is unambiguous. In general the ' \leq ' or ' \geq ' of our theorems will reduce to '=' when one or all of the sets involved is null. Sometimes this will be the *only* case of equality. More usually there will be other cases; thus plainly '=' occurs in (1.1.2) if every a is equal to the corresponding b . We shall be careful, wherever it is possible, to pick out explicitly such cases of equality.

The homogeneity of an inequality in certain sets of variables often enables us to simplify our proofs by imposing an additional restriction (a *normalisation*) on them. Thus the means $\mathfrak{M}_r(a)$ of § 2.2 are homogeneous, of degree 0, in the weights p , and we may always suppose, if we please, that $\Sigma p = 1$. Again, if we wish to prove that

$$(1.4.1) \quad (a_1^s + a_2^s + \dots + a_n^s)^{1/s} \leq (a_1^r + a_2^r + \dots + a_n^r)^{1/r}$$

when $0 < r < s$ (Theorem 19), we may suppose (since both sides are homogeneous in the a of degree 1) that $\Sigma a^r = 1$. We have then

$$a_v^r \leq 1, \quad a_v^s = (a_v^r)^{s/r} \leq a_v^r,$$

and so $\Sigma a^s \leq \Sigma a^r = 1$. Without this preliminary normalisation, our proof would run

$$\frac{(\Sigma a^s)^{1/s}}{(\Sigma a^r)^{1/r}} = \left\{ \Sigma \frac{a^s}{(\Sigma a^r)^{s/r}} \right\}^{1/s} = \left\{ \Sigma \left(\frac{a^r}{\Sigma a^r} \right)^{s/r} \right\}^{1/s} \leq \left(\Sigma \frac{a^r}{\Sigma a^r} \right)^{1/s} = 1.$$

There is another sense of 'homogeneity' which is sometimes important. Let us compare (1.4.1) above, which may be written as

$$(1.4.2) \quad (\Sigma a^s)^{1/s} \leq (\Sigma a^r)^{1/r},$$

with (1.1.2). Both inequalities are homogeneous in the variables, but (1.1.2) has a further homogeneity which (1.4.2) has not. It is, as we may say, 'homogeneous in Σ '; Σ , if treated as a number, would occur to the same power on the two sides of the inequality.

The result of this homogeneity in Σ is that (1.1.2) remains true if every *sum* which occurs is replaced by the corresponding *mean*, i.e. if written in the form

$$\left(\frac{1}{n} \Sigma ab \right)^2 \leq \left(\frac{1}{n} \Sigma a^2 \right) \left(\frac{1}{n} \Sigma b^2 \right).$$

The importance of this kind of homogeneity will appear very clearly in § 2.10 and § 6.4. Roughly, an inequality which possesses it has an integral analogue, while one which does not, like (1.4.2), has none.

1.5. The axiomatic basis of algebraic inequalities*. Our subject is difficult to define precisely, but belongs partly to 'algebra' and partly to 'analysis'. Algebra or analysis, like geometry, may be treated axiomatically. Instead of saying, as

See Artin and Schreier (1).

for example in Dedekind's theory of real numbers, that we are concerned with such or such definite objects, we may say, as in projective geometry, that we are concerned with any system of objects which possesses certain properties specified in a set of axioms. We do not propose to consider the 'axiomatics' of different parts of the subject in detail, but it may be worth while to insert a few remarks concerning the axiomatic basis of those theorems which, like (1.1.2) and most of the theorems of Ch. II, belong properly to algebra.

We may take as the axioms of an algebra only the ordinary laws of addition and multiplication. All our theorems will then be true in many different fields, in real algebra, complex algebra, or the arithmetic of residues to any modulus. Or we may add axioms concerning the solubility of linear equations, axioms which secure the existence and uniqueness of difference and quotient. Our theorems will then be true in real or complex algebra or in arithmetic to a *prime* modulus.

In our present subject we are concerned with relations of *inequality*, a notion peculiar to *real* algebra. We can secure an axiomatic basis for theorems of inequality by taking, in addition to the 'indefinables' and axioms already referred to, one new undefinable and two new axioms. We take as undefinable the idea of a *positive* number, and as axioms the two propositions:

I. *Either a is 0 or a is positive or $-a$ is positive, and these possibilities are exclusive.*

II. *The sum and product of two positive numbers are positive.*

We say that a is *negative* if $-a$ is positive, and that a is *greater (less)* than b if $a - b$ is positive (negative). Any inequality of a purely algebraic type, such as (1.1.2), may be made to rest on this foundation.

1.6. Comparable functions. We may say that the functions

$$f(a) = f(a_1, a_2, \dots, a_n), \quad g(a) = g(a_1, a_2, \dots, a_n)$$

are *comparable* if there is an inequality between them valid for all non-negative real a , that is to say if either $f \leq g$ for all such a or

$f \geq g$ for all such a . Two given functions are not usually comparable. Thus two positive homogeneous polynomials of different degrees are certainly not comparable^a; if $0 \leq f \leq g$ for all non-negative a , and both sides are homogeneous, then f and g are certainly of the same degree.

The definition may naturally be extended to functions $f(a, b, \dots)$ of several sets of variables.

We shall be occupied throughout this volume with problems concerning the comparability of functions. Thus the arithmetic and geometric means of the a are comparable: $\mathcal{G}(a) \leq \mathcal{A}(a)$ (Theorem 9). The functions $\mathcal{G}(a+b)$ and $\mathcal{G}(a) + \mathcal{G}(b)$ are comparable (Theorem 10). The functions $\mathcal{A}(ab)$ and $\mathcal{A}(a)\mathcal{A}(b)$ are not comparable; their relative magnitude depends upon the relations of magnitude of the a and b (Theorem 43). The functions

$$\psi^{-1}(\Sigma p\psi(a)), \quad \chi^{-1}(\Sigma p\chi(a))$$

are comparable if and only if $\chi\psi^{-1}$ is convex or concave (Theorem 85).

An important general theorem concerning the comparability of two functions of the form

$$\Sigma a_1^{\alpha_1} a_2^{\alpha_2} \dots a_n^{\alpha_n},$$

due to Muirhead, will be found in § 2.18.

1.7. Selection of proofs. The methods of proof which we use in different parts of the book will depend on very different sets of ideas, and we shall often, particularly in Ch. II, give a number of alternative proofs of the same theorem. It may be useful to call attention here to certain broad distinctions between the methods which we employ.

In the first place, many of the proofs of Ch. II are 'strictly elementary', since they depend solely on the ideas and processes of finite algebra. We have made it a principle to give at any rate one such proof of any really important theorem whose character permits it.

Next we have, even in Ch. II, many proofs which are not elementary in this sense because they involve considerations of

^a Compare § 2.19.