

## A Matrix of Inequalities: 10599

Fred Galvin; Frank Jelen; Eberhard Triesch

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functions. For even s (C. B. Ling, On summation of series of hyperbolic functions, SIAM J. Math. Anal. 5 (1974) 551–561) and for all positive integral s (I. J. Zucker, The summation of series of hyperbolic functions, SIAM J. Math. Anal. 10 (1979) 192–206), Z(s) can be evaluated in terms of elliptic functions. In particular, for s = 1, 0 < k < 1, and  $z = K(\sqrt{1-k^2})/K(k)$ , we have  $\sum_{n=-\infty}^{\infty} \cosh^{-1}(n\pi z) = (\sum_{n=-\infty}^{\infty} e^{-\pi n^2 z})^2 = (2/\pi)K(k)$ , where K(k) is the complete elliptic integral of the first kind (see B.C. Berndt, Ramanujan's Notebooks, Part III, Springer-Verlag, 1991, p. 102 and p. 138).

Solved also by D. Cantor, R. J. Chapman (U. K.), R. Holzsager, and the proposer.

## **A Matrix of Inequalities**

**10599** [1997, 566]. Proposed by Fred Galvin, University of Kansas, Lawrence, KS. Let  $x_1, \ldots, x_m$  and  $y_1, \ldots, y_n$  be nonnegative numbers and let  $(a_{ij})$  be an  $m \times n$  matrix of nonnegative numbers with at least one nonzero entry in each row. Suppose that the inequality  $\sum_{h=1}^{m} a_{hj} x_h \leq \sum_{k=1}^{n} a_{ik} y_k$  holds whenever  $a_{ij} > 0$ . Show that  $\sum_{i=1}^{m} x_i \leq \sum_{j=1}^{n} y_j$ .

Solution by Frank Jelen and Eberhard Triesch, Der Rheinisch-Westfälischen Technischen Hochschule, Aachen, Germany. Let A be the specified matrix, with columns  $c_1, \ldots, c_n$ . Let  $x = (x_1, \ldots, x_m)^T$  and  $y = (y_1, \ldots, y_n)^T$ , and let  $\mathbf{1}_k$  denote the column vector of length k with entries equal to 1.

Define  $b = (b_1, ..., b_m)^T$  by  $b_i = \max\{c_j^T x: a_{ij} > 0\}$ ; this is well-defined since each row contains a positive entry. Consider the linear programs

minimize 
$$\mathbf{1}_{n}^{T} z$$
 subject to  $Az \ge b$  and  $z \ge 0$  (1)

and

maximize 
$$b^T w$$
 subject to  $A^T w \le \mathbf{1}_n$  and  $w \ge 0$ . (2)

These linear programs are duals of each other, and (1) has the feasible solution z = y. It thus suffices to show that there exists a feasible solution u of (2) with  $b^T u \ge \mathbf{1}_m^T x$ , since the Duality Theorem then yields  $\mathbf{1}_n^T y \ge b^T u \ge \mathbf{1}_m^T x$ .

Consider the nonnegative vector  $u = (u_1, \ldots, u_m)^T$  defined by  $u_i = x_i/b_i$  if  $b_i > 0$ and  $u_i = 0$  otherwise. Clearly  $b^T u = \mathbf{1}_m^T x$ .

For  $1 \le j \le n$ , define  $I_j = \{i : a_{ij} > 0 \text{ and } x_i > 0\}$ . For  $i \in I_j$ , we have  $b_i \ge c_j^T x > 0$ . Feasibility of u now follows from

$$c_j^T u = \sum_{i=1}^m a_{ij} u_i = \sum_{i \in I_j} a_{ij} \frac{x_i}{b_i} \le \frac{1}{c_j^T x} \sum_{i \in I_j} a_{ij} x_i = 1.$$

Solved also by the proposer.

## **A Complex Determinant**

**10601** [1997, 566]. Proposed by Wen-Xiu Ma, Universität-GH Paderborn, Paderborn, Germany. Let n > 1 be an integer and let  $a_1, a_2, \ldots, a_n$  be complex numbers. Show that

$$\begin{vmatrix} 1 & a_1 & a_1^2 & \cdots & a_1^{2^{n-1}} \\ 1 & a_2 & a_2^2 & \cdots & a_2^{2^{n-1}} \\ \vdots & \ddots & \vdots \\ 1 & a_n & a_n^2 & \cdots & a_n^{2^{n-1}} \\ 0 & 1 & 2a_1 & \cdots & (2n-1)a_1^{2^{n-2}} \\ 0 & 1 & 2a_2 & \cdots & (2n-1)a_2^{2^{n-2}} \\ \vdots & \ddots & \vdots \\ 0 & 1 & 2a_n & \cdots & (2n-1)a_n^{2^{n-2}} \end{vmatrix} = (-1)^{n(n-1)/2} \prod_{1 \le i < j \le n} (a_i - a_j)^4.$$

[Monthly 106