A NEW LOOK AT BERNOULLI'S INEQUALITY

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Abstract. In this work, a generalization of the well known Bernoulli inequality is obtained by using the theory of discrete fractional calculus. As far as we know our approach is novel.

1. Introduction

In classical analysis the following inequality is attributed to Bernoulli: for a real number $x > -1$ and a nonnegative integer $n$, it holds:

\[(1 + x)^n \geq 1 + nx.\] (1.1)

One can find in the literature several (elementary) different proofs of inequality (1.1) (see e.g. [1, 10]). Moreover, various generalizations were also obtained throughout the years (cf. [9]) as well as different kinds of applications (see e.g. [7]).

In this work we obtain an inequality that generalizes (1.1) in a completely different direction than the ones mentioned before. The reasoning is that we use the theory of discrete fractional calculus [4], in particular, the (delta) Riemann–Liouville fractional operators which were introduced by Miller and Ross in 1988 [8] and for which real developments happened only in the past eight years. Therefore, we actually believe our main results to be new and obtained following a novel procedure.

In order to accomplish our desires we need to further develop the theory of linear fractional difference equations, which was initially started in the work [2] and generalized afterwards in [3]. More specifically, we solve explicitly the IVP

\[(\Delta_{a+\nu-1}^\nu x)(t) = y(t + \nu - 1)x(t + \nu - 1) + z(t + \nu - 1), \quad t \in \{a, a+1, a+2, \ldots\},\]

\[x(a + \nu - 1) = x_{a+\nu-1},\]

and, after deducing some of its important consequences, we use a recent (comparison) result of [6] to deduce our Bernoulli-type inequality.

This paper is organized as follows: In Section 2 we provide the reader some background on the discrete fractional calculus theory. In Section 3 we present our achievements.

2000 Mathematics Subject Classification. Primary 26D15; Secondary 26A33.
Key words and phrases. Bernoulli’s inequality, Discrete Fractional Calculus.

The author was supported by the “Fundação para a Ciência e a Tecnologia (FCT)” through the program “Investigator FCT” with reference IF/01345/2014.

\[1\] This result alone might obviously be used by researchers in other contexts.
2. PRELIMINARIES ON DISCRETE FRACTIONAL CALCULUS

In this section we introduce the reader to basic concepts and results about discrete fractional calculus (the monograph [4], particularly Chapter 2, could be useful to that matter).

Throughout this work and as usual we assume that empty sums and products equal 0 and 1, respectively.

The power function is defined by

\[ x(y) = \frac{\Gamma(x+1)}{\Gamma(x+1-y)}, \quad \text{for} \quad x, x-y \in \mathbb{R}\backslash\{\ldots,-2,-1\}, \]

\[ x(y) = 0, \quad \text{for} \quad x \notin \mathbb{Z}^- \text{ and } x-y \in \mathbb{Z}^- . \]

For a function \( f : \mathbb{N}_a \rightarrow \mathbb{R} \), the discrete fractional sum of order \( \nu \geq 0 \) is defined as

\[ (\Delta_0 \nu a) f(t) = f(t), \quad t \in \mathbb{N}_a, \]

\[ (\Delta_{a+1} \nu a) f(t) = \frac{1}{\Gamma(\nu)} \sum_{s=a}^{t-\nu} (t-\sigma(s))^{(\nu-1)} f(s), \quad t \in \mathbb{N}_{a+\nu-1}, \ \nu > 0. \]  

(2.1)

Remark 2.1. Note that the operator \( \Delta_{a+1} \nu a \) with \( \nu > 0 \) maps functions defined on \( \mathbb{N}_a \) to functions defined on \( \mathbb{N}_{a+\nu-1} \). Also observe that if \( \nu = 1 \), then we get the summation operator:

\[ (\Delta_{a+1}^1 a) f(t) = \sum_{s=a}^{t-1} f(s). \]

The discrete fractional derivative of order \( \nu \in (0, 1] \) is defined by

\[ (\Delta_0^\nu a) f(t) = (\Delta \Delta_{a+1}^{(1-\nu)} a) f(t), \quad t \in \mathbb{N}_{a+\nu-1}. \]

Remark 2.2. Note that if \( \nu = 1 \), then the fractional derivative is just the forward difference operator.

3. MAIN RESULTS

This section is devoted in great part to deduce our generalized Bernoulli’s inequality.

In [3] it was shown that, for \( t \in \mathbb{N}_{a+\nu-1} \),

\[ x(t) = \frac{(t-a)^{(\nu-1)}}{\Gamma(\nu)} x_{a+1} + \frac{1}{\Gamma(\nu)} \sum_{s=a}^{t-\nu} (t-\sigma(s))^{(\nu-1)} f(s+\nu-1, x(s+\nu-1)), \]

is the solution of the following nonlinear fractional difference initial value problem:

\[ (\Delta_{a+1}^\nu a+1) x(t) = f(t+\nu-1, x(t+\nu-1)), \quad t \in \{a, a+1, a+2, \ldots \}, \]

\[ x(a+\nu-1) = x_{a+\nu-1}. \]

(3.1)

For our purposes we need the solution of (3.1) in the particular case when \( f(t,x) = y(t)x+z(t) \). The next result is obtained following the same procedure as for the case \( f(t,x) = y(t)x \) done in [3] and, therefore, we leave the details of its proof to the reader.
Theorem 3.1. Let $a \in \mathbb{R}$ and $\nu \in (0,1]$. Suppose that $y : \mathbb{N}_{a+\nu-1} \to \mathbb{R}$ is a function. Define an operator $T$ by

$$(T^0_y f)(t) = f(t),$$
$$(T^1_y f)(t) = (T_y f)(t) = (\Delta^{-\nu}_a y(s+\nu-1)f(s+\nu-1))(t),$$
$$(T^{k+1}_y f)(t) = (T_y T^k_y f)(t), \quad k \in \mathbb{N}^1,$$

for $t \in \mathbb{N}_{a+\nu-1}$. Then, the function

$$(3.2)\quad x(t) = \sum_{k=a}^{t-(\nu-1)} \left[ \frac{x_{a+\nu-1}}{\Gamma(\nu)} \left( T^k_y \left( s-a \right)^{(\nu-1)}(t) \right) + (T^k_y \Delta^{-\nu}_a z(s+\nu-1))(t) \right],$$

is the solution of the summation equation

$$(3.3)\quad x(t) = \left( \frac{t-a}{\Gamma(\nu)} \right)^{(\nu-1)} x_{a+\nu-1} + \left( \Delta^{-\nu}_a \left[ y(s+\nu-1)x(s+\nu-1) + z(s+\nu-1) \right] \right)(t),$$

for all $t \in \mathbb{N}_{a+\nu-1}$.

Remark 3.2. In Theorem 3.1, the notation

$$(\Delta^{-\nu}_a y(s+\nu-1)f(s+\nu-1))(t),$$

stands for $(\Delta^{-\nu}_a g)(t)$ where $g(s) = y(s+\nu-1)f(s+\nu-1)$.

Let us now introduce some notation. We define a function $E : \mathbb{N}_{a+\nu-1} \times \mathbb{R}^5 \to \mathbb{R}$ (it can be thought of as a discrete Mittag–Leffler function) by:

$$(3.4)\quad E(t,a,\nu,\beta,c,\lambda) = \sum_{k=a}^{t-(\nu-1)} \frac{t-k-a}{\Gamma((k-a)\nu+\beta)}(t-\lambda + (k-a)(\nu-1))^{((k-a)\nu+\beta-1)},$$

whenever the right hand side makes sense.

Corollary 3.3. If $y(t) = c$ for some $c \in \mathbb{R}$ and all $t \in \mathbb{N}_{a+\nu-1}$ in Theorem 3.1, then the solution given by (3.2) is

$$x(t) = x_{a+\nu-1} E(t,a,\nu,c,\nu) + \sum_{r=a}^{t-\nu} E(t,a,\nu,\nu,c,\sigma(r)) z(r+\nu-1), \quad t \in \mathbb{N}_{a+\nu-1}.$$

It is pertinent to formulate the following consequence of Corollary 3.3.

Corollary 3.4. Suppose that the function $z$ is a constant equal to $K$ in Corollary 3.3. Then,

$$x(t) = x_{a+\nu-1} E(t,a,\nu,c,\nu) + K E(t,a,\nu+1,c,\nu), \quad t \in \mathbb{N}_{a+\nu-1}.$$

Proof. Let us first note that (cf. [1] Theorem 1.8):

$$(\Delta^s t)^{(r)} = -r(s-\sigma(t))^{(r-1)}, \quad s, r \in \mathbb{R}.$$

Moreover,

$$\sum_{k=a}^{b-1} \Delta f(k) = f(b) - f(a).$$
Therefore,
\[
\sum_{r=a}^{t-\nu} E(t, a, \nu, \nu, c, \sigma(r)) z(r + \nu - 1) \\
= K \sum_{r=a}^{t-\nu} \sum_{k=a}^{t-(\nu-1)} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu)} (t - \sigma(r) + (k-a)(\nu-1))^{((k-a)\nu+\nu-1)}
\]
\[
= K \sum_{k=a}^{t-(\nu-1)} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu)((k-a)\nu + \nu)}
\]
\[
\cdot \sum_{r=a}^{t-(\nu-1)} (t - \sigma(r) + (k-a)(\nu-1))^{((k-a)\nu+\nu-1)}
\]
\[
= K \sum_{k=a}^{t-(\nu-1)} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu + 1)} [-(t-r + (k-a)(\nu-1))^{((k-a)\nu+\nu)}]_{r=a}^{t-(\nu-1)}
\]
\[
= K \sum_{k=a}^{t-(\nu-1)} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu + 1)} (t - a + (k-a)(\nu-1))^{((k-a)\nu+\nu)}
\]
\[= KE(t, a, \nu, \nu, c, a), \]
and the proof is done. \(\square\)

We now need to address the question of the sign of the function \(E(t, a, \nu, \nu, c, a)\). First we note that it is the solution of the fractional IVP:

\[(\Delta_{a+\nu-1}^{\nu} x)(t) = cx(t + \nu - 1), \quad t \in \{a, a + 1, a + 2, \ldots\}, \quad 0 < \nu \leq 1, \]
\[x(a + \nu - 1) = 1.\]

Let us now recall a recent result proved by Jia et al:

**Theorem 3.5.** [6] Theorem 4.2. Assume \(c_1(t) \geq c_2(t) \geq -\nu, 0 < \nu < 1\) and \(x(t), y(t)\) are solutions of the equations

\[(\Delta_{a+\nu-1}^{\nu} x)(t) = c_1(t)x(t + \nu - 1), \quad t \in \{a, a + 1, a + 2, \ldots\}\]

and

\[(\Delta_{a+\nu-1}^{\nu} y)(t) = c_2(t)y(t + \nu - 1), \quad t \in \{a, a + 1, a + 2, \ldots\},\]

respectively, satisfying \(x(a + \nu - 1) \geq y(a + \nu - 1) > 0\). Then,

\[x(t) \geq y(t), \quad t \in \mathbb{N}_{a+\nu-1}.\]

A closer look to the proof of the previous theorem permits us to conclude immediately that \(y(a + \nu - 1)\) might be equal to zero and the result still remains. Moreover, the representation for the Riemann–Liouville fractional difference,

\[(\Delta_{a+\nu-1}^{\nu} f)(t) = \frac{1}{\Gamma(-\nu)} \sum_{k=a}^{t-\nu} (t - \sigma(k))^{(-\nu-1)} f(k), \quad t \in \mathbb{N}_{a+\nu-1},\]

is used to prove the result and, hence, the restriction \(\nu \neq 1\). Nevertheless, M. Holm showed in [5] Theorem 2.2. that the continuity of the fractional difference operator \((3.3)\)
with respect to $\nu$ and, therefore, one may also consider $\nu = 1$. In conclusion, for a real number $a$, $0 < \nu \leq 1$ and $c \geq -\nu$:

\begin{equation}
\tag{3.4}
E(t, a, \nu, \nu, c, a) \geq 0, \quad t \in \mathbb{N}_{a+\nu-1}.
\end{equation}

We are now ready to prove our main result:

**Theorem 3.6.** (Generalized Bernoulli inequality) Let $\nu \in (0, 1]$, $c \in [-\nu, \infty)$ and $a \in \mathbb{R}$. Then, the following inequality holds:

\begin{equation}
\tag{3.5}
cE(t, a, \nu, \nu + 1, c, a) \geq c \frac{(t-a)^{(\nu)}}{\Gamma(\nu + 1)}, \quad t \in \mathbb{N}_{a+\nu-1}.
\end{equation}

**Proof.** Let $c \geq -\nu$ and $x : \mathbb{N}_{a+\nu-1} \to \mathbb{R}$ be the function defined by:

$$
x(t) = c \frac{(t-a)^{(\nu)}}{\Gamma(\nu + 1)}.
$$

Then $x(a + \nu - 1) = 0$ and $(\Delta_{a+\nu-1}^{\nu} x)(t) = (\Delta_{a+\nu}^{\nu} x)(t) = c$ by [4, Theorem 2.40]. Therefore,

$$
cx(t + \nu - 1) + c = c^2 \frac{(t+\nu-1-a)^{(\nu)}}{\Gamma(\nu + 1)} + c \geq (\Delta_{a+\nu-1}^{\nu} x)(t).
$$

Define the function $m$ by:

$$
m(t + \nu - 1) = cx(t + \nu - 1) + c - (\Delta_{a+\nu-1}^{\nu} x)(t),
$$

which is nonnegative. By Corollary 3.3 we get (note that $x_a = 0$)

$$
x(t) = \sum_{r=a}^{t-\nu} E(t, a, \nu, \nu, c, \sigma(r))(c - m(r + \nu - 1)).
$$

Hence,

$$
x(t) = cE(t, a, \nu, \nu + 1, c, a) - \sum_{r=a}^{t-\nu} m(r + \nu - 1)
\cdot \sum_{k=a}^{t-(\nu-1)} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu)} (t - \sigma(r) + (k-a)(\nu - 1))^{((k-a)\nu+\nu-1)}
\cdot \sum_{r=0}^{t-\sigma(r)+a-(\nu-1)} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu)} (t - \sigma(r) + (k-a)(\nu - 1))^{((k-a)\nu+\nu-1)}
\cdot \sum_{r=0}^{t-\sigma(r)-\nu} \frac{c^{k-a}}{\Gamma((k-a)\nu + \nu)} (t - \sigma(r) - a + (k-a)(\nu - 1))^{((k-a)\nu+\nu-1)}
\cdot \sum_{r=0}^{t-a-\nu} m(r + a + \nu - 1)E(t - \sigma(r), a, \nu, \nu, c, a).
$$
Finally, by (3.4) we conclude that
\[ x(t) \leq cE(t, a, \nu, \nu + 1, c, a), \]
which is equivalent to
\[ c \left( t - a \right)^{\nu} \Gamma(\nu + 1) \leq cE(t, a, \nu, \nu + 1, c, a). \]
The proof is done. \qed

We finish this work showing that inequality (3.5) truly generalizes the Bernoulli inequality, i.e. when we let \( \nu = 1 \) (and \( a = 0 \)) in (3.5), then we get (1.1):
\[ cE(t, 0, 1, 2, 0, 0) \geq \frac{t^{(1)}}{\Gamma(2)} \]
\[ \Leftrightarrow \sum_{k=0}^{t} \frac{c^{k+1}}{\Gamma(k + 2)} t^{(k+1)} \geq ct \]
\[ \Leftrightarrow -1 + \sum_{k=0}^{t} \frac{c^{k}}{\Gamma(k + 1)} t^{(k)} \geq ct \]
\[ \Leftrightarrow (1 + c)^{t} \geq 1 + ct, \quad t \in \mathbb{N}_0, \]
where the last equivalency follows from [3, Remark 3.7].

Acknowledgements

The author would like to thank the referees for their careful reading of the manuscript and their suggestions that undoubtedly contributed to its final draft.

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