

Problem 11812

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Proposed by C. Chiser (Romania).

Let f be a twice continuously differentiable function from $[0, 1]$ into \mathbb{R} . Let n be an integer greater than 1. Given that $\sum_{k=1}^{n-1} f(k/n) = -(f(0) + f(1))/2$, prove that

$$\left(\int_0^1 f(x) dx \right)^2 \leq \frac{1}{5!n^4} \int_0^1 (f''(x))^2 dx.$$

Solution proposed by Roberto Tauraso, Dipartimento di Matematica, Università di Roma "Tor Vergata", via della Ricerca Scientifica, 00133 Roma, Italy.

By the second-order Euler-Maclaurin Formula, we have that for any $g \in C^2([0, n])$,

$$\sum_{k=0}^{n-1} g(k) = \int_0^n g(x) dx + B_1(g(n) - g(0)) + \frac{B_2}{2}(g'(n) - g'(0)) - \frac{1}{2} \int_0^n B_2(\{x\})g''(x) dx$$

where B_i is the i th Bernoulli number ($B_1 = 1/2$, $B_2 = 1/6$), $B_2(x) = x^2 - x + 1/6$ is the second Bernoulli polynomial, and $\{x\} = x - [x]$ is the fractional part of x .

Hence, by taking $g(x) = f(x/n)$, we get

$$\sum_{k=0}^{n-1} f(k/n) = n \int_0^1 f(x) dx + \frac{f(1) - f(0)}{2} + \frac{f'(1) - f'(0)}{12n} - \frac{1}{2n} \int_0^1 B_2(\{nx\})f''(x) dx$$

and by using $\sum_{k=1}^{n-1} f(k/n) = -(f(0) + f(1))/2$, we obtain

$$\begin{aligned} \int_0^1 f(x) dx &= \frac{1}{2n^2} \int_0^1 B_2(\{nx\})f''(x) dx - \frac{f'(1) - f'(0)}{12n^2} \\ &= \frac{1}{2n^2} \int_0^1 \left(B_2(\{nx\}) - \frac{1}{6} \right) f''(x) dx \\ &= \frac{1}{2n^2} \int_0^1 (\{nx\}^2 - \{nx\}) f''(x) dx. \end{aligned}$$

Finally, by Cauchy-Schwarz inequality,

$$\left(\int_0^1 f(x) dx \right)^2 \leq \frac{1}{4n^4} \int_0^1 (\{nx\}^2 - \{nx\})^2 dx \cdot \int_0^1 (f''(x))^2 dx = \frac{1}{120n^4} \int_0^1 (f''(x))^2 dx,$$

because

$$\int_0^1 (\{nx\}^2 - \{nx\})^2 dx = \frac{1}{n} \int_0^n (\{x\}^2 - \{x\})^2 dx = \int_0^1 (x^2 - x)^2 dx = \left[\frac{x^5}{5} - \frac{x^4}{2} + \frac{x^3}{3} \right]_0^1 = \frac{1}{30}.$$

□