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Chebyshev's inequality

Canonical name ChebyshevsInequality
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Owner drini (3) Last modified by drini (3)

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Author drini (3)
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Related topic RearrangementInequality

Related topic ProofOfRearrangementInequality

Related topic KolmogorovsInequality Related topic ChebyshevsInequality2 If x_1, x_2, \ldots, x_n and y_1, y_2, \ldots, y_n are two sequences (at least one of them consisting of positive numbers):

• if $x_1 < x_2 < \dots < x_n$ and $y_1 < y_2 < \dots < y_n$ then

$$\left(\frac{x_1+x_2+\cdots+x_n}{n}\right)\left(\frac{y_1+y_2+\cdots+y_n}{n}\right) \le \frac{x_1y_1+x_2y_2+\cdots+x_ny_n}{n}.$$

• if $x_1 < x_2 < \dots < x_n$ and $y_1 > y_2 > \dots > y_n$ then

$$\left(\frac{x_1+x_2+\cdots+x_n}{n}\right)\left(\frac{y_1+y_2+\cdots+y_n}{n}\right) \ge \frac{x_1y_1+x_2y_2+\cdots+x_ny_n}{n}.$$