SOLUTION TO PROBLEM 12142

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Let $f: [a,b] \to \mathbb{R}$ be a twice continously differential function satysfying $\int_a^b f(x) dx = 0$. Prove

$$\int_{a}^{b} (f''(x))^{2} dx \ge \frac{980}{(8\sqrt{2} - 1)^{2}} \frac{(f(a) + f(b))^{2}}{(b - a)^{3}}.$$

Solution. By the Cauchy-Schwarz inequality

$$\left(\int_a^b f''(x)g(x)\,\mathrm{d}x\right)^2 \leq \int_a^b (f''(x))^2\,\mathrm{d}x\cdot \int_a^b g^2(x)\,\mathrm{d}x \quad \text{for every } g\in \mathrm{L}^2(a,b).$$

Hence

$$\int_a^b (f''(x))^2 dx \ge \frac{\left(\int_a^b f(x)''g(x) dx\right)^2}{\int_a^b g^2(x) dx}, \quad \text{for every } g \in L^2(a, b).$$

By integrating by parts twice we have

$$\int_{a}^{b} f''(x)g(x) dx = g(x)f'(x)\Big|_{a}^{b} - \int_{a}^{b} g'(x)f'(x) dx$$
$$= g(x)f'(x)\Big|_{a}^{b} - g'(x)f(x)\Big|_{a}^{b} + \int_{a}^{b} g''(x)f(x) dx.$$

Let

$$g(x) = (x - b)(x - a) = x^{2} - (a + b)x + ab.$$

We have that:

- g(a) = g(b) = 0;• g'(a) = a b;• g'(b) = b a = -g'(a);• g''(x) = 1 for all $x \in (a, b)$.

Hence

$$\int_{a}^{b} f''(x)g(x) dx = (a - b) [f(a) + f(b)].$$

Moreover

$$\int_{a}^{b} g^{2}(x) dx = \int_{a}^{b} [(x-a)(x-b)]^{2} dx \qquad \left(t = x - \frac{a+b}{2}\right)$$

$$= \int_{\frac{a-b}{2}}^{\frac{b-a}{2}} \left[\left(t + \frac{b-a}{2}\right)\left(t - \frac{b-a}{2}\right)\right]^{2} dt$$

$$= \int_{\frac{a-b}{2}}^{\frac{b-a}{2}} \left[t^{2} - \left(\frac{b-a}{2}\right)^{2}\right]^{2} dt \qquad \left(\alpha = \frac{b-a}{2}\right)$$

$$= \int_{-\alpha}^{\alpha} (t^{2} - \alpha^{2})^{2} dt$$

$$= 2 \int_{0}^{\alpha} (t^{2} - \alpha^{2})^{2} dt$$

$$= 2 \int_{0}^{\alpha} t^{4} dt - 4\alpha^{2} \int_{0}^{\alpha} t^{2} dt + 2\alpha^{4} \int_{0}^{\alpha} 1 dt$$

$$= \frac{2}{5}\alpha^{5} - \frac{4}{3}\alpha^{5} + 2\alpha^{5}$$

$$= \frac{16}{15}\alpha^{5} = \frac{16}{15}\frac{(b-a)^{5}}{2^{5}} = \frac{(b-a)^{5}}{30}.$$

Finally we get

$$\int_{a}^{b} (f''(x))^{2} dx \ge \frac{\left(\int_{a}^{b} f(x)''g(x) dx\right)^{2}}{\int_{a}^{b} g^{2}(x) dx} = 30 \cdot \frac{(b-a)^{2} (f(a) + f(b))^{2}}{(b-a)^{\frac{4}{9}}} = 30 \cdot \frac{(f(a) + f(b))^{2}}{(b-a)^{3}},$$

which is a stronger inequality, since

$$30 > \frac{980}{(8\sqrt{2} - 1)^2} \approx 9.212.$$