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First name _____

LARSON—MATH 550—CLASSROOM WORKSHEET 12
Multiple Sums.

Concepts & Notation

- Sec. 2.2. Two “tricks”.
- Sec. 2.3. Rules for sums. Perturbation method.
- Sec. 2.4. Multiple sums. General Distributive Law. Chebychev’s Monotonic Inequalities.

Homework

1. Find a nice expression for $\sum_{1 \leq i, j \leq n} a_i b_j$.

2. Find a nice expression for $\sum_{1 \leq i, j \leq n} a_i a_j$.

3. Find the sum of the elements in the matrix:

$$\begin{bmatrix} a_1 a_1 & a_1 a_2 & \dots & a_1 a_{n-1} & a_1 a_n \\ a_2 a_1 & a_2 a_2 & \dots & a_2 a_{n-1} & a_2 a_n \\ \dots & \dots & & & \dots \\ a_{n-1} a_1 & a_{n-1} a_2 & \dots & a_{n-1} a_{n-1} & a_{n-1} a_n \\ a_n a_1 & a_n a_2 & \dots & a_n a_{n-1} & a_n a_n \end{bmatrix}$$

4. Find $T = \sum_{1 \leq i \leq j \leq n} a_i a_j$
(the sum of the elements of the upper-triangle of an $n \times n$ matrix with entries $a_i a_j$).

5. Explain why this identity is true:

$$[1 \leq j < k \leq n] + [1 \leq k < j \leq n] = [1 \leq j, k \leq n] - [1 \leq j = k \leq n].$$

6. Expand and simplify:

$$\sum_{1 \leq i, j \leq 3} a_i b_i.$$

7. Find a single-sum formula for this double-sum:

$$S = \sum_{1 \leq j < k \leq n} (a_k - a_j)(b_k - b_j)$$

8. Use this to prove the following Chebyshev Monotonic Inequality:

$$\left(\sum_{k=1}^n a_k\right)\left(\sum_{k=1}^n b_k\right) \leq n\left(\sum_{k=1}^n a_k b_k\right) \text{ if } a_1 \leq \dots \leq a_n, b_1 \leq \dots \leq b_n.$$