

SOME OPERATIONS PRESERVING LOG-CONCAVITY OF NONNEGATIVE FUNCTIONS

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Abstract. In this paper we introduce the notions of k -log-concave and $k, [p, q]$ -concave functions, as generalizations of log-concave and concave sequences, respectively. We also present sufficient conditions under which some operations with such functions yield k -log-concave functions. In particular, we infer that the convolution of a positive 1-log-concave sequence and a nonnegative sequence of $k + 1$ elements is k -log-concave.

1. Introduction

A finite sequence of nonnegative real numbers $(a_0, a_1, a_2, \dots, a_n)$ is said to be:

- *unimodal* if there is some $k \in \{0, 1, \dots, n\}$, called the *mode* of the sequence, such that $a_0 \leq \dots \leq a_{k-1} \leq a_k \geq a_{k+1} \geq \dots \geq a_n$;
- *logarithmically concave* (*log-concave* for short), whenever $a_i^2 \geq a_{i-1} \cdot a_{i+1}$ for $i \in \{1, 2, \dots, n-1\}$;
- *concave*, if $2 \cdot a_i \geq a_{i-1} + a_{i+1}$ for $i \in \{1, 2, \dots, n-1\}$;
- *without internal zeroes* if there do not exist integers $0 \leq i < j < k \leq n$ satisfying $a_i \neq 0, a_j = 0, a_k \neq 0$.

Let us notice several simple facts on log-concave sequences.

(F1) The sequence $\{1, 0, 0, 1, 0, 0, 1, 0, 0, 1\}$ is log-concave, but it is not unimodal.

(F2) By introducing $m \geq 2$ consecutive zeroes between the elements of a log-concave sequence one gets a log-concave sequence.

(F3) Any concave sequence of nonnegative numbers is log-concave.

(F4) Any log-concave sequence of positive numbers $(a_i)_{0 \leq i \leq n}$ is unimodal, because, for any $1 \leq i \leq n-1$, the inequality $a_i^2 \geq a_{i-1} \cdot a_{i+1} \geq \min\{a_{i-1}^2, a_{i+1}^2\}$ implies: (i) $a_i \geq \min\{a_{i-1}, a_{i+1}\}$, and (ii) $a_{i-1} = a_{i+1}$, whenever $a_i = \min\{a_{i-1}, a_{i+1}\}$. These two conditions together assure that (a_i) is unimodal. It is easy to check that the sequence $\{1, 2, 5\}$ is not log-concave, but satisfies (i) and (ii), while the sequence $\{1, 2, 2, 3, 1\}$ is unimodal, but does not fulfil (ii).

(F5) If the sequence of nonnegative numbers $(a_0, a_1, a_2, \dots, a_n)$ is log-concave and $a_i = 0$ for some $1 \leq i \leq n-1$, then at least one of a_{i-1}, a_{i+1} is also equal to zero.

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(F6) A sequence of nonnegative numbers (a_i) is log-concave if and only if any subinterval with no more than one zero $[a_i, a_{i+1}, \dots, a_{i+l}]$, $l \geq 0$ is log-concave and unimodal. The necessity follows from (F4) ensuring the local unimodality property, and (F5) claiming that the number of consecutive zeroes of (a_i) is at least two. The converse is also true, because every subinterval $[a_{i-1}, a_i, a_{i+1}]$ with more than one zero is automatically log-concave, while subintervals $[a_{i-1}, a_i, a_{i+1}]$ with no more than one zero are log-concave according to our premises.

(F7) A sequence of non-negative numbers (a_i) is log-concave if and only if it can be represented as a series of nonintersecting subintervals, each of them houses a positive log-concave sequence, and between every two of them could be found at least two zeroes.

Both unimodal and log-concave sequences arise often in combinatorics, geometry, algebra etc. The reader is referred to Brenti [3] and Stanley [7] for surveys on this subject.

Since we are interested in operations with sequences that preserve log-concavity, recall a number of known results.

THEOREM 1.1. (i) (Berenstein and Vainshtein [2]) *If (a_i) is a positive sequence, (a_{i-1}/a_i) is log-concave, (b_i) is a nonnegative concave sequence, and*

$$(b_i - b_{i-1}) / (a_{i-1}/a_i - a_{i-2}/a_{i-1}), i \geq 1$$

is non-increasing, then the sequence $c_k = \left(\sum_{i=0}^k a_i \cdot b_i \right) / \left(\sum_{i=0}^k a_i \right)$ is concave, and consequently, log-concave.

(ii) (Godsil [4]) *Let $\sum a_i \cdot x^i$ be a polynomial of degree n with all its zeroes real. Then the coefficients $a_i / \binom{n}{i}$ form a log-concave sequence. If the coefficients (a_i) are also nonnegative, then they form a log-concave sequence.*

(iii) (Wang [8]) *Let m, n be two nonnegative integers, (a_i) is a nonnegative log-concave sequence without internal zeroes. Then the sequence $c_k = \sum_{i=0}^k \binom{m+k}{n+i} \cdot a_i$ is log-concave too.*

The convolution of two sequences $(a_i)_{0 \leq i \leq n}, (b_j)_{0 \leq j \leq m}$ is the sequence denoted by $(c_k) = (a_i) * (b_j)$ and defined by $c_k = a_0 \cdot b_k + a_1 \cdot b_{k-1} + \dots + a_k \cdot b_0$, where $a_i = 0$ and $b_j = 0$ for $i > n$ and $j > m$. The convolution of two positive sequences, one log-concave and the other only unimodal, is not always log-concave, for instance, $(a_i)_{0 \leq i \leq 2} = (1, 4, 13)$, $(b_j)_{0 \leq j \leq 3} = (1, 2, 3, 15)$ and $(a_i) * (b_j) = (1, 6, 24, 53, 99, 195)$ is not log-concave, because $99^2 < 53 \cdot 195$.

In [6], Keilson and Gerber claim that the nonnegative sequence (a_i) is log-concave if and only if $(a_i) * (b_j)$ is unimodal for every nonnegative unimodal sequence (b_j) . The following example shows that it is not true: $(a_i) = (1, 0, 0, 1)$, $(b_j) = (1, 1)$, $(a_i) * (b_j) = (1, 1, 0, 1, 1)$. Nevertheless, a slight reformulation of the claim saves the main intention of Keilson and Gerber. Moreover, the only change in their original proof is the remark that if $(a_i) * (b_j)$ is unimodal for any nonnegative unimodal sequence (b_j) , then (a_i) should be without internal zeroes, otherwise $(a_i) * (1) = (a_i)$ is not unimodal.

THEOREM 1.2. *The nonnegative sequence (a_i) is log-concave without internal zeroes if and only if the convolution $(a_i) * (b_j)$ is unimodal for every nonnegative unimodal sequence (b_j) .*

COROLLARY 1.3. *The convolution of two nonnegative log-concave sequences without internal zeroes is a nonnegative log-concave sequence without internal zeroes.*

If one of the nonnegative log-concave sequences $(a_i), (b_j)$ is with internal zeroes, then $(a_i) * (b_j)$ is not necessarily log-concave, e.g., the sequences $(a_i)_{0 \leq i \leq 3} = (1, 0, 0, 1), (b_i)_{0 \leq i \leq 1} = (1, 1)$ are log-concave, but $(a_i) * (b_j) = (1, 1, 0, 1, 1)$ is not log-concave. Moreover, even if the convolution is positive it may not be log-concave, e.g., the sequences $(a_i)_{0 \leq i \leq 4} = (1, 1, 0, 0, 1), (b_i)_{0 \leq i \leq 2} = (1, 1, 1)$ are log-concave, but $(a_i) * (b_j) = (1, 2, 2, 1, 1, 1, 1)$ is not log-concave.

Let us notice that $(a_i)_{0 \leq i \leq 4} = (1, 7, 4, 2, 1)$ is log-concave, $(b_i)_{0 \leq i \leq 4} = (1, 2, 3, 20, 1)$ is unimodal, but not log-concave, while the sequence $(a_i \cdot b_i) = (1, 14, 12, 40, 1)$ is neither log-concave, nor unimodal.

PROPOSITION 1.4. [4] *If $(a_i), (b_i)$ are two log-concave sequences, then the sequence $(a_i \cdot b_i)$ is log-concave.*

The sum of two nonnegative log-concave sequences is not necessarily log-concave or, at least, unimodal, e.g., $(a_i)_{1 \leq i \leq 5} = (1, 3, 5, 8, 1), (b_i)_{1 \leq i \leq 5} = (1, 7, 4, 2, 1)$ are both log-concave, but their sum $(a_i + b_i) = (2, 10, 9, 10, 2)$ is neither log-concave, nor unimodal.

THEOREM 1.5. (i) *Let $(a_i)_{0 \leq i \leq n}$ be a nonnegative unimodal (log-concave) sequence and k be a positive integer. Then the sequence $c_i = a_i + a_{i-1} + \dots + a_{i-k}$ is unimodal (log-concave, respectively).*

(ii) *If $(a_i), (b_i)$ are two nonnegative log-concave sequences, then the sequence defined by $c_i = a_i \cdot b_i + a_{i-1} \cdot b_{i-1} + \dots + a_{i-k} \cdot b_{i-k}$ is log-concave.*

(iii) *If $(a_i)_{0 \leq i \leq n}$ is a non-decreasing nonnegative sequence, then the sequence defined by $c_i = a_i + a_{i+1} + \dots + a_n$ is log-concave.*

Proof. (i) Let (b_i) be the sequence defined by $b_j = 1, 0 \leq j \leq k$. Then the sequence $c_i = a_i + a_{i-1} + \dots + a_{i-k}$ is, in fact, $(c_i) = (a_s) * (b_j)$, and the result follows according to Theorem 1.2, because (b_i) is log-concave.

(ii) The result follows by combining Proposition 1.4 and part (i).

(iii) Let us notice that

$$\begin{aligned} (c_i)^2 - c_{i-1} \cdot c_{i+1} &= \left(a_i + \sum_{j=i+1}^n a_j \right)^2 - \left(a_{i-1} + a_i + \sum_{j=i+1}^n a_j \right) \cdot \sum_{j=i+1}^n a_j \\ &= a_i^2 + (a_i - a_{i-1}) \cdot \sum_{j=i+1}^n a_j \geq 0, \end{aligned}$$

for $1 \leq i \leq n - 1$, i.e., the sequence (c_i) is log-concave. \square

The main purpose of this paper is to generalize Theorem 1.5 (ii) to the situation, when (b_i) is not a sequence of numbers, but a sequence of sequences. To implement this goal from the notational point of view, in the sequel, instead of the nonnegative

sequence $(a_i), i \in \{0, 1, \dots, n\}$, we make use of the function $a : \mathbb{Z} \rightarrow [0, \infty)$ where $a(i) = a_i$ for $i \in \{0, 1, \dots, n\}$ and $a(i) = 0$, otherwise.

2. Results

PROPOSITION 2.1. *Let $S \subseteq \mathbb{Z}$, and $a : S \rightarrow (-\infty, \infty)$ be a function satisfying $2 \cdot a(i) \geq a(i-1) + a(i+1)$ for any $i \in S$.*

(i) *If $S = (-\infty, q] \cap \mathbb{Z}$ and $a(i_0 + 1) - a(i_0) > 0$ holds for some $i_0 \in S$, then there exists $i_1 \in S, i_1 \leq i_0$, such that $a(j) < 0$, for any $j \in S, j \leq i_1$.*

(ii) *If $S = [p, +\infty) \cap \mathbb{Z}$ and $a(i_0 + 1) - a(i_0) < 0$ is valid for some $i_0 \in S$, then there exists $i_1 \in S, i_0 \leq i_1$, so that $a(j) < 0$, for any $j \in S, i_1 \leq j$.*

(iii) *Suppose that $S = \mathbb{Z}$ and, in addition, $a(i) \geq 0$ for any $i \in S$. Then there is some $b \geq 0$, such that $a(i) = b$, for any $i \in S$.*

Proof. (i) Let us denote $u = a(i_0 + 1) - a(i_0) > 0$. Then $2 \cdot a(i_0) \geq a(i_0 - 1) + a(i_0 + 1)$ is equivalent to $a(i_0 + 1) - a(i_0) \leq a(i_0) - a(i_0 - 1)$, which assures that $a(i_0 - 1) \leq a(i_0) - u$. Further, $a(i_0 - 2) \leq a(i_0 - 1) - u \leq a(i_0) - 2u$, and since $u > 0$, there must be some $i_1 = i_0 - s \leq i_0$, such that $a(i_1) \leq a(i_0) - s \cdot u < 0$. Hence, it follows that $a(j) < 0$, for any $j \in S, j \leq i_1$.

(ii) Let us denote $w = a(i_0 + 1) - a(i_0) < 0$. Then, the inequality

$$2 \cdot a(i_0 + 1) \geq a(i_0) + a(i_0 + 2)$$

leads to $a(i_0 + 2) \leq a(i_0 + 1) + w = a(i_0) + 2w$. Further,

$$a(i_0 + 3) \leq 2a(i_0 + 2) - a(i_0 + 1) \leq a(i_0 + 2) + w \leq a(i_0) + 3w,$$

and since $w < 0$, there must be some $i_1 = i_0 + s \geq i_0$, such that $a(i_1) \leq a(i_0) + s \cdot w < 0$. Hence, we infer that $a(j) < 0$, for any $j \in S, j \geq i_1$.

(iii) It follows from parts (i) and (ii), because $a(i) \geq 0$ for any $i \in S$. \square

If $p, q \in \mathbb{Z}, p < q$, then by $[p, q]$ we mean the set $\{i : p \leq i \leq q, i \in \mathbb{Z}\}$. Let k be a positive integer. We say that the function $a : \mathbb{Z} \rightarrow [0, \infty)$ is:

- *without internal zeroes* if it satisfies the following conditions: $a(i) = 0 \neq a(i+1)$ implies $a(i-s) = 0$, and also $a(j-1) \neq 0 = a(j)$ implies $a(j+s) = 0$, for any positive integer s ;

- *k -log-concave* if $(a(i))^2 \geq a(i-k) \cdot a(i+k)$ is true for any $i \in \mathbb{Z}$;

- *$k, [p, q]$ -concave* if $2 \cdot a(i) \geq a(i-k) + a(i+k)$ holds for any $i \in [p+k, q-k]$, and $a(j) = 0$ whenever $j < p$ or $j > q$. The numbers p, q may naturally get infinite values $-\infty, +\infty$ too. It should be taken into account that to care of infinite values correctly, one has to accept that $-\infty + k = -\infty$, and $+\infty - k = +\infty$.

Let us notice that:

- according to Proposition 2.1, any 1, $(-\infty, +\infty)$ -concave function $a : \mathbb{Z} \rightarrow [0, \infty)$ must be a constant; an 1, $(-\infty, q]$ -concave function is monotone non-increasing, while a 1, $[p, +\infty)$ -concave function is monotone non-decreasing;

- the function $a : \mathbb{Z} \rightarrow [0, \infty), a(j) = a(i) = 0$ for $j \leq 0, i \geq 5$, and $a(1) = a(4) = 1, a(2) = a(3) = 0$, is 1-log-concave with internal zeroes, but it is not 1, $[1, 4]$ -

concave; (actually, every 1-log-concave function with internal zeroes in $[p, q]$ is not $k, [p, q]$ -concave for $k = 1, q - p \geq 2$, and for $k = 2, q - p \geq 4$);

- the function $a : \mathbb{Z} \rightarrow [0, \infty), a(j) = a(i) = 0$ for $j \leq 0, i \geq 5$, and $a(1) = a(4) = 2, a(2) = a(3) = 1$, is 2, $[1, 4]$ -concave, but it is not 1, $[1, 4]$ -concave;
- the function $a : \mathbb{Z} \rightarrow [0, \infty), a(j) = a(i) = 0$ for $j \leq 0, i \geq 6$, and $a(1) = a(5) = 2, a(2) = a(4) = 1, a(3) = 3$, is 2, $[1, 5]$ -concave, but it is not 1, $[1, 5]$ -concave.

In [1], Bender and Canfield claim that a nonnegative log-concave sequence $(b_n)_{n \geq 0}$ satisfies the condition that $b_j \cdot b_k \geq b_{j-1} \cdot b_{k+1}$ for all $j \leq k$, if and only if the equality $b_n = 0$ for some integer n implies $b_k = 0$ for all $k > n$. The following example shows that it is not always true: $b_0 = 0, b_1 = 1, b_2 = 1, b_3 = 0, \dots$, because while the inequality $b_j \cdot b_k \geq b_{j-1} \cdot b_{k+1}$ is true for all $j \leq k$, the sequence begins with zero and has positive elements in its sequel. A correct characterization of nonnegative log-concave functions without internal zeroes is presented in Lemma 2.2 (ii) (in [5], Karlin names a log-concave sequence without internal zeroes a *one-sided Pólya frequency sequence of order 2*).

LEMMA 2.2. For any function $a : \mathbb{Z} \rightarrow [0, \infty)$ the following assertions hold:

- (i) if a is $k, [p, q]$ -concave, then it is k -log-concave;
- (ii) a is 1-log-concave without internal zeroes if and only if

$$a(j) \cdot a(i) \geq a(j - k) \cdot a(i + k)$$

holds for any $j \leq i, k \geq 1$. Consequently, a is also k -log-concave, for any $k \geq 1$.

- (iii) if a is 1, $[p, q]$ -concave and $[j - k, i + k] \subseteq [p, q]$ for some $k \geq 1$, then

$$a(j) + a(i) \geq a(j - k) + a(i + k)$$

holds for any $j \leq i$, and consequently, a is also $k, [p, q]$ -concave.

Proof. (i) The well-known inequalities

$$2 \cdot a(i) \geq a(i - k) + a(i + k) \geq 2 \cdot \sqrt{a(i - k) \cdot a(i + k)}$$

lead to $(a(i))^2 \geq a(i - k) \cdot a(i + k)$, for any $i \in [p + k, q - k]$. In addition, if $i < p + k$, then $a(i - k) = 0$, while for $i > q - k$, one has $a(i + k) = 0$ and, therefore, in the both cases we infer that $(a(i))^2 \geq a(i - k) \cdot a(i + k)$.

- (ii) *If-part:* Since a is 1-log-concave, we get successively that

$$\begin{aligned} a(j) \cdot a(j) &\geq a(j - 1) \cdot a(j + 1), \\ a(j + 1) \cdot a(j + 1) &\geq a(j) \cdot a(j + 2), \\ &\dots \geq \dots, \\ a(i - 1) \cdot a(i - 1) &\geq a(i - 2) \cdot a(i), \\ a(i) \cdot a(i) &\geq a(i - 1) \cdot a(i + 1), \end{aligned}$$

which implies that

$$\begin{aligned} a(j)^2 \cdot a(j + 1)^2 \dots \cdot a(i - 1)^2 \cdot a(i)^2 &\geq \\ &\geq a(j - 1) \cdot a(j) \cdot a(j + 1)^2 \cdot \dots \cdot a(i - 1)^2 \cdot a(i) \cdot a(i + 1), \end{aligned}$$

and consequently, we obtain

$$a(j) \cdot a(j+1)^2 \cdot \dots \cdot a(i-1)^2 \cdot a(i) \cdot (a(j) \cdot a(i) - a(j-1) \cdot a(i+1)) \geq 0.$$

Therefore, $a(j) \cdot a(i) \geq a(j-1) \cdot a(i+1)$ is true, because a is without internal zeroes. Now, using k times this inequality, we conclude with

$$a(j) \cdot a(i) \geq a(j-1) \cdot a(i+1) \geq a(j-2) \cdot a(i+2) \geq \dots \geq a(j-k) \cdot a(i+k).$$

Only-If-part: Since $a(j) \cdot a(i) \geq a(j-k) \cdot a(i+k)$ for any $j \leq i, 0 \leq k$, the inequality is true for $j = i, k = 1$ too, i.e., a is log-concave. Now, suppose that the function a owns internal zeroes, i.e., for some $j < i$ we have $a(j-1) \neq 0, a(j) = 0, \dots, a(i) = 0$, and $a(i+1) \neq 0$. Consequently, $a(j) \cdot a(i) = 0 < a(j-1) \cdot a(i+1)$, which contradicts the hypothesis.

In particular, for $i = j$, we infer that $a(i) \cdot a(i) \geq a(i-k) \cdot a(i+k)$, i.e., the function a is k -log-concave.

(iii) Since a is $1, [p, q]$ -concave, for any $j, i \in [p+1, q-1], j \leq i$, we get successively that

$$\begin{aligned} 2 \cdot a(j) &\geq a(j-1) + a(j+1), \\ 2 \cdot a(j+1) &\geq a(j) + a(j+2), \\ &\dots \geq \dots, \\ 2 \cdot a(i-1) &\geq a(i-2) + a(i), \\ 2 \cdot a(i) &\geq a(i-1) + a(i+1), \end{aligned}$$

which implies that

$$a(j) + a(i) \geq a(j-1) + a(i+1).$$

Consequently, for $[j-k, i+k] \subseteq [p, q]$ we obtain

$$a(j) + a(i) \geq a(j-1) + a(i+1) \geq a(j-2) + a(i+2) \geq \dots \geq a(j-k) + a(i+k).$$

In particular, for $i = j$, we infer that $2a(i) \geq a(i-k) + a(i+k)$, i.e., the function a is $k, [p, q]$ -concave. \square

Let us notice that the functions $a, b : \mathbb{Z} \rightarrow [0, \infty), a(j) = a(i) = b(j) = b(i) = 0$ for $j \leq 0, i \geq 4, a(1) = 2, a(2) = 4, a(3) = 6, b(1) = 1, b(2) = 3, b(3) = 5$, are $1, [1, 3]$ -concave, but $a \cdot b$ it is not $1, [1, 3]$ -concave, because

$$2 \cdot a(2) \cdot b(2) = 24 < 32 = a(1) \cdot b(1) + a(3) \cdot b(3).$$

However, under certain conditions, the product of two $k, [p, q]$ -concave functions is still $k, [p, q]$ -concave.

LEMMA 2.3. *If x, y, z, u, v, w are nonnegative real numbers such that*

$$2 \cdot x \geq y + z, \quad 2 \cdot u \geq w + v \quad \text{and} \quad (z - y) \cdot (w - v) \geq 0,$$

then

$$2 \cdot x \cdot u \geq y \cdot w + z \cdot v.$$

Proof. The inequality $(z - y) \cdot (w - v) \geq 0$ is equivalent to $z \cdot w + y \cdot v \geq y \cdot w + z \cdot v$. Consequently, we obtain

$$4 \cdot x \cdot u \geq (y + z) \cdot (w + v) = z \cdot w + y \cdot v + y \cdot w + z \cdot v \geq 2(y \cdot w + z \cdot v)$$

i.e., $2 \cdot x \cdot u \geq y \cdot w + z \cdot v$. \square

PROPOSITION 2.4. *If the functions $a, b : \mathbb{Z} \rightarrow [0, \infty)$ are $k, [p, q]$ -concave and*

$$(a(i + k) - a(i - k)) \cdot (b(i - k) - b(i + k)) \geq 0,$$

for any $i \in [p + k, q - k]$, then $a \cdot b$ is also $k, [p, q]$ -concave.

Proof. For $i \in [p + k, q - k]$, let us denote

$$x = a(i), \quad y = a(i - k), \quad z = a(i + k), \quad u = b(i), \quad w = b(i - k), \quad v = b(i + k).$$

Since

$$2 \cdot a(i) \geq a(i - k) + a(i + k), \quad 2 \cdot b(i) \geq b(i - k) + b(i + k),$$

Lemma 2.3 implies

$$2 \cdot a(i) \cdot b(i) \geq a(i - k) \cdot b(i - k) + a(i + k) \cdot b(i + k).$$

In other words, the function $a \cdot b$ is $k, [p, q]$ -concave. \square

THEOREM 2.5. *If $a : \mathbb{Z} \rightarrow [0, \infty)$ is a 1-log-concave function without internal zeroes, $f_j : \mathbb{Z} \rightarrow [0, \infty)$ is $k, [p, q]$ -concave for any $0 \leq j \leq k$, and for each $i \in [p + k, q - k]$, the differences $f_i(i + k - l) - f_l(i - k - l)$, $0 \leq l \leq k$, are of the same sign (i.e., either they are non-positive or they are non-negative), then the function*

$$c : \mathbb{Z} \rightarrow [0, \infty), \quad c(i) = \sum_{j=0}^k a(i - j) \cdot f_j(i - j),$$

is k -log-concave.

Proof. Since $c(i - k) = \sum_{j=0}^k a(i - k - j) \cdot f_j(i - k - j)$, $c(i + k) = \sum_{j=0}^k a(i + k - j) \cdot f_j(i + k - j)$,

we get

$$\begin{aligned} (c(i))^2 - c(i - k) \cdot c(i + k) &= \\ &= \sum_{j=0}^k (a(i - j) \cdot f_j(i - j))^2 + 2 \cdot \sum_{0 \leq t < u \leq k} a(i - u) \cdot a(i - t) \cdot f_u(i - u) \cdot f_t(i - t) \\ &\quad - \left(\sum_{u=0}^k a(i - k - u) \cdot f_u(i - k - u) \right) \cdot \left(\sum_{t=0}^k a(i + k - t) \cdot f_t(i + k - t) \right) \\ &= \sum_{j=0}^k (a(i - j))^2 \cdot (f_j(i - j))^2 - \sum_{j=0}^k a(i - k - j) \cdot a(i + k - j) \cdot f_j(i - k - j) \cdot f_j(i + k - j) \\ &\quad + 2 \cdot \sum_{0 \leq t < u \leq k} a(i - u) \cdot a(i - t) \cdot f_u(i - u) \cdot f_t(i - t) \\ &\quad - \sum_{0 \leq t \neq u \leq k} a(i - k - u) \cdot a(i + k - t) \cdot f_u(i - k - u) \cdot f_t(i + k - t). \end{aligned}$$

Lemma 2.2 (ii) ensures that a is k -log-concave, because a is 1-log-concave without internal zeroes, and therefore,

$$(a(i-j))^2 \geq a(i-k-j) \cdot a(i+k-j),$$

while according to Lemma 2.2 (i), the $k, [p, q]$ -concavity of f_j says that

$$(f_j(i-j))^2 \geq f_j(i-k-j) \cdot f_j(i+k-j).$$

Consequently, we obtain

$$(a(i-j))^2 \cdot (f_j(i-j))^2 \geq a(i-k-j) \cdot a(i+k-j) \cdot f_j(i-k-j) \cdot f_j(i+k-j).$$

Here, to get the result, it is sufficient to show that

$$\begin{aligned} 2 \cdot a(i-u) \cdot a(i-t) \cdot f_u(i-u) \cdot f_t(i-t) \\ \geq a(i-k-u) \cdot a(i+k-t) \cdot f_u(i-k-u) \cdot f_t(i+k-t) \\ + a(i-k-t) \cdot a(i+k-u) \cdot f_t(i-k-t) \cdot f_u(i+k-u) \end{aligned}$$

holds for any $u > t$. According to Lemma 2.2 (ii), it follows that

$$a(i-u) \cdot a(i-t) \geq a(i-k-u) \cdot a(i+k-t),$$

since $i-t > i-u$. On the other hand, the inequality $0 \leq t < u \leq k$ implies

$$(i-u) - (i-k-t) = (i+k-u) - (i-t) = k - (u-t) \geq 0.$$

Now, the log-concavity without internal zeroes of the function a together with Lemma 2.2 (ii) assure that

$$a(i-u) \cdot a(i-t) \geq a(i-k-t) \cdot a(i+k-u).$$

Further, the fact that all the differences

$$f_l(i+k-l) - f_l(i-k-l), 0 \leq l \leq k,$$

are of the same sign assures that

$$(f_u(i+k-u) - f_u(i-k-u)) \cdot (f_t(i+k-t) - f_t(i-k-t)) \geq 0$$

for any $0 \leq t, u \leq k$. Now, choosing

$$\begin{aligned} x = f_u(i-u), \quad y = f_u(i-k-u), \quad z = f_u(i+k-u), \\ u = f_t(i-t), \quad w = f_t(i+k-t), \quad v = f_t(i-k-t), \end{aligned}$$

we see that Lemma 2.3 implies the inequality

$$2 \cdot f_u(i-u) \cdot f_t(i-t) \geq f_u(i-k-u) \cdot f_t(i+k-t) + f_t(i-k-t) \cdot f_u(i+k-u) \quad (*)$$

for $p+k \leq i \leq q-k$.

Actually, the inequality (*) is true for all integers i , since in accordance with the definition of $k, [p, q]$ -concavity, if $i \leq p+k-1$, then $f_u(i-k-u) = 0 = f_t(i-k-t)$, and if $i \geq q-k+1$, then $f_t(i+k-t) = 0 = f_u(i+k-u)$. \square

EXAMPLE 1. The function $a : \mathbb{Z} \rightarrow [0, \infty)$, defined by

$$a(1) = a(2) = a(3) = a(4) = a(5) = 1, \text{ and } a(k) = 0 \text{ otherwise,}$$

is 1-log-concave; the functions $f_j : \mathbb{Z} \rightarrow [0, \infty)$, defined by

$$f_j(1) = f_j(3) = f_j(5) = 1, f_j(2) = f_j(4) = 0,$$

and

$$f_j(i) = 0, i \in \mathbb{Z} - \{1, 2, 3, 4, 5\}, 0 \leq j \leq 2,$$

are 2, [1, 5]-concave, for any $0 \leq j \leq 2$. According to Theorem 2.5, the function

$$c : \mathbb{Z} \rightarrow [0, \infty), c(i) = \sum_{j=0}^2 a(i-j) \cdot f_j(i-j)$$

is 2-log-concave, while it is not 1-log-concave: $c(\mathbb{Z}) = \{\dots, 0, 0, 1, 1, \mathbf{2}, \mathbf{1}, \mathbf{2}, 1, 1, 0, 0, \dots\}$.

EXAMPLE 2. Let us point out that the function $a : \mathbb{Z} \rightarrow [0, \infty)$, defined by

$$a(1) = a(2) = a(3) = a(5) = 1, a(4) = 10, \text{ and } a(k) = 0 \text{ otherwise,}$$

is 2-log-concave, but not 1-log-concave; the functions

$$f_j : \mathbb{Z} \rightarrow [0, \infty), f_j(i) = 1, 1 \leq i \leq 5 \text{ and } f_j(i) = 0, i \in \mathbb{Z} - \{1, 2, 3, 4, 5\},$$

are 2, [1, 5]-concave (actually, they are also 1, [1, 5]-concave), for any $0 \leq j \leq 2$, but the function

$$c : \mathbb{Z} \rightarrow [0, \infty), c(i) = \sum_{j=0}^2 a(i-j) \cdot f_j(i-j) = a(i) + a(i-1) + a(i-2),$$

is not 2-log-concave, because $c(\mathbb{Z}) = \{\dots, 0, 0, \mathbf{1}, \mathbf{2}, \mathbf{3}, 12, \mathbf{12}, 0, 0, \dots\}$.

COROLLARY 2.6. *If $a : \mathbb{Z} \rightarrow [0, \infty)$ is a 1-log-concave function without internal zeroes, $f_j : \mathbb{Z} \rightarrow [0, \infty)$ is $k, [p, q]$ -concave and monotone non-decreasing (non-increasing) in $[p, q]$, for any $0 \leq j \leq k$, then the function*

$$c : \mathbb{Z} \rightarrow [0, \infty), c(i) = \sum_{j=0}^k a(i-j) \cdot f_j(i-j),$$

is k -log-concave.

COROLLARY 2.7. *If $a : \mathbb{Z} \rightarrow [0, \infty)$ is a 1-log-concave function without internal zeroes, $b : \mathbb{Z} \rightarrow [0, \infty)$ is an arbitrary function, and k is a positive integer, then the function*

$$c : \mathbb{Z} \rightarrow [0, \infty), c(i) = \sum_{j=0}^k a(i-j) \cdot b(j),$$

is k -log-concave.

The following result extends Theorem 1.2 in a way that, while the convolution of a 1-log-concave sequence and an arbitrary sequence is not always 1-log-concave, it is still possible to reveal an interesting structure of log-concavity type in this convolution.

COROLLARY 2.8. *If the nonnegative sequence (a_i) is 1-log-concave without internal zeroes, then the convolution $(a_i) * (b_j)$ is k -log-concave for any nonnegative sequence (b_j) containing $k + 1$ elements.*

The following example makes clear some obstacles on the way to strengthen the conclusion of Corollary 2.8.

EXAMPLE 3. The convolution

$$(a_i) * (b_j) = (1, 2, 4, 8, 16, 32, 64) * (2, 1, 2) = (2, 5, 12, 24, 48, 96, 192, 128, 128)$$

is 2-log-concave, but is not 1-log-concave: $128^2 - 128 * 192 < 0$. Moreover, the equality $48^2 - 12 * 192 = 0$ means that the 2-log-concave inequality can not be improved.

3. Conclusions

In this paper we show how to build k -log-concave functions starting from a 1-log-concave function and a number of $k, [p, q]$ -concave functions. We deduce that the convolution of a 1-log-concave sequence and a nonnegative sequence on $k + 1$ elements is k -log-concave. In particular, for $k \in \{0, 1\}$, this follows also from the result of Keilson and Gerber, [6].

It is worth mentioning that any 2-log-concave function $a : \mathbb{Z} \rightarrow [0, \infty)$ gives rise to two 1-log-concave functions, namely,

$$b, c : \mathbb{Z} \rightarrow [0, \infty), \text{ where } b(i) = a(2 \cdot i), c(i) = a(2 \cdot i + 1),$$

and vice-versa, by interlacing the values of two 1-log-concave functions one gets a 2-log-concave function. In general, any k -log-concave function a can be obtained by interlacing values of k 1-log-concave functions, and, on the other hand, f gives birth to k 1-log-concave functions. From this perspective, our main result claims that the “convolution” of a 1-log-concave function and k k -concave functions can be represented as a composition of k interlacing 1-log-concave functions.

In further research we intend to get a better understanding of our findings for the situation when two sequences of functions cooperate in order to produce a log-concave function.

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