

If $a, b > 0$ then find:

$$\Omega(a, b) = \lim_{n \rightarrow \infty} \frac{1}{n^3} \sum_{k=1}^n \left(\int_0^1 \frac{x^k}{ax+b} dx \right)^{-1} \left(\int_0^1 \frac{x^k}{bx+a} dx \right)^{-1}$$

Solution 1 by proposer.

$$(1) \quad a, b > 0, x \in [0, 1] \Rightarrow ax + b > 0$$

$$0 \leq x \leq 1 \Rightarrow x^{k+1} \leq x^k \stackrel{(1)}{\Rightarrow} \frac{x^{k+1}}{ax+b} \leq \frac{x^k}{ax+b}$$

$$(2) \quad \int_0^1 \frac{x^{k+1}}{ax+b} dx \leq \int_0^1 \frac{x^k}{ax+b} dx$$

Denote: $I_k = \int_0^1 \frac{x^k}{ax+b} dx$ and $J_k = \int_0^1 \frac{x^k}{bx+a} dx$, by (2), we get:

$$(3) \quad I_{k+1} \leq I_k$$

$$\begin{aligned} aI_{k+1} + bI_k &= a \int_0^1 \frac{x^{k+1}}{ax+b} dx + b \int_0^1 \frac{x^k}{ax+b} dx = \\ &= \int_0^1 \frac{x^k(ax+b)}{ax+b} dx = \int_0^1 x^k dx = \frac{1}{k+1} \end{aligned}$$

$$(4) \quad aI_{k+1} + bI_k = \frac{1}{k+1}$$

$$a_{k+1} = \frac{1}{k+1} - bI_k \Rightarrow I_{k+1} = \frac{1}{a(k+1)} - \frac{b}{a}I_k$$

$$\text{Replace } I_{k+1} \text{ in (3): } \frac{1}{a(k+1)} - \frac{b}{a}I_k \leq I_k$$

$$\frac{1}{a(k+1)} \leq \left(1 + \frac{b}{a}\right)I_k \Leftrightarrow \frac{1}{a(k+1)} \leq \frac{a+b}{a}I_k$$

$$(5) \quad I_k \geq \frac{1}{(a+b)(k+1)}$$

$$\text{By (4): } bI_k = \frac{1}{k+1} - aI_{k+1} \Rightarrow I_k = \frac{1}{b(k+1)} - \frac{a}{b}I_{k+1}$$

$$\text{Replace } I_k \text{ in (3): } I_{k+1} \leq \frac{1}{b(k+1)} - \frac{a}{b}I_{k+1}$$

$$\left(1 + \frac{a}{b}\right)I_{k+1} \leq \frac{1}{b(k+1)}$$

$$\frac{a+b}{b}I_{k+1} \leq \frac{1}{b(k+1)}$$

$$I_{k+1} \leq \frac{1}{(a+b)(k+1)}$$

$$(6) \quad I_k \leq \frac{1}{(a+b)k}$$

$$(7) \quad \text{By (5) and (6): } \frac{1}{(a+b)(k+1)} \leq I_k \leq \frac{1}{(a+b)k}$$

$$\text{Analogous: } J_{k+1} \leq J_k; bJ_{k+1} + aJ_k = \frac{1}{k+1}$$

$$(8) \quad \frac{1}{(a+b)(k+1)} \leq J_k \leq \frac{1}{(a+b)k}$$

By multiplying (7), (8):

$$\frac{1}{(a+b)^2(k+1)^2} \leq I_k J_k \leq \frac{1}{(a+b)^2 k^2}$$

$$(a+b)^2 k^2 \leq (I_k J_k)^{-1} \leq (a+b)^2 (k+1)^2$$

$$(a+b)^2 \sum_{k=1}^n k^2 \leq \sum_{k=1}^n I_k^{-1} J_k^{-1} \leq (a+b)^2 \sum_{k=1}^n (k+1)^2$$

$$(a+b)^2 \cdot \frac{n(n+1)(2n+1)}{6} \leq \sum_{k=1}^n I_k^{-1} J_k^{-1} \leq \left(\frac{(n+1)(n+2)(2n+3)}{6} - 1 \right) (a+b)^2$$

$$(a+b)^2 \cdot \frac{n(n+1)(2n+1)}{6n^3} \leq \frac{1}{n^3} \sum_{k=1}^n I_k^{-1} J_k^{-1} \leq \left(\frac{(n+1)(n+2)(2n+3)}{6n^3} - \frac{1}{n^3} \right) (a+b)^2$$

$$\frac{2(a+b)^2}{6} \leq \Omega(a, b) \leq \frac{2(a+b)^2}{6}$$

$$\Omega(a, b) = \frac{(a+b)^2}{3}$$

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Solution 2 by Yunyong Zhang - China.

For $x \in [0, 1]$,

$$(a+b)x \leq (ax+b) \leq (a+b), \quad (a+b)x \leq (bx+a) \leq (a+b)$$

implying that

$$\frac{1}{(a+b)(k+1)} = \int_0^1 \frac{x^k}{a+b} dx \leq \int_0^1 \frac{x^k}{ax+b} dx \leq \int_0^1 \frac{x^{k-1}}{a+b} dx = \frac{1}{(a+b)k}$$

and

$$\frac{1}{(a+b)(k+1)} = \int_0^1 \frac{x^k}{a+b} dx \leq \int_0^1 \frac{x^k}{bx+a} dx \leq \int_0^1 \frac{x^{k-1}}{a+b} dx = \frac{1}{(a+b)k}$$

Multiplying gives

$$(a+b)^2 k^2 \leq \frac{1}{\left(\int_0^1 \frac{x^k}{ax+b} dx \right) \left(\int_0^1 \frac{x^k}{bx+a} dx \right)} \leq (a+b)^2 (k+1)^2$$

and summing then gives

$$\frac{(a+b)^2}{6}(2n^3+3n^2+n) < \sum_{k=1}^n \frac{1}{\left(\int_0^1 \frac{x^k}{ax+b} dx\right)\left(\int_0^1 \frac{x^k}{bx+a} dx\right)} < \frac{(a+b)^2}{6}(2n^3+9n^2+13n).$$

We thus have

$$\lim_{n \rightarrow \infty} \frac{1}{n^3} \sum_{k=1}^n \left(\int_0^1 \frac{x^k}{ax+b} dx\right)^{-1} \left(\int_0^1 \frac{x^k}{bx+a} dx\right)^{-1} = \frac{(a+b)^2}{3}.$$

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