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# DISCRETE ANALOGUES OF WIRTINGER'S INEQUALITY FOR A TWO-DIMENSIONAL ARRAY

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In [4], G. Pólya and G. Szegö studied the inequality

(\*) 
$$\iint_{D} (f_x^2 + f_y^2) dx dy \ge \Lambda^2 \iint_{D} f^2 dx dy,$$

where f = 0 on the boundary C of the domain of integration D. In [2], H. D. BLOCK dealt with the corresponding discrete problem. The inequality is given for the two-dimensional array

$$\left\{x_{ij}\right\}_{\substack{i=1,\ldots,m\\j=1,\ldots,n}}.$$

In [3] we have shown a new, simpler proof of the discrete analogues of Wirtinger's inequality in case of n numbers  $x_1, \ldots, x_n$ . The proof was based on the use of trigonometric polynomials (see [1], pp. 13-20). The paper contains also some sharpenings of the inequalities obtained.

In the present paper, we establish the two-dimensional analogues of trigonometric polynomials. Using them we prove the discrete variations of (\*) in a similar way as in [3]. To simplify the proofs, the inequalities are studied for arrays of the form  $\{x_{ij}\}_{i,j=1}^{n}$ . The results for

$$\begin{cases} x_{ij} \end{cases}_{\substack{i=1,\ldots,m\\j=1,\ldots,n}}$$

could be proved in the same way.

Using the results established in [3] we prove some inequalities for the "asymmetrical" case, i.e. inequalities involving the series

$$\sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^{2} \quad \text{and} \quad \sum_{i=1}^{n} \sum_{j=1}^{n} (x_{ij} - x_{i+1,j})^{2}.$$

#### 1. LIST OF THEOREMS FROM [3] USED IN THE PAPER

**Theorem 1.1.** Let  $x_1, ..., x_n$  be n real numbers such that

(1.1) 
$$\sum_{i=1}^{n} x_i = 0.$$

Let us define  $x_{n+1} = x_1$ . Then

(1.2) 
$$\sum_{i=1}^{n} (x_i - x_{i+1})^2 \ge 4 \sin^2 \frac{\pi}{n} \sum_{i=1}^{n} x_i^2.$$

The equality in (1.2) holds if and only if

(1.3) 
$$x_i = A \cos \frac{2\pi i}{n} + B \sin \frac{2\pi i}{n}, \quad i = 1, ..., n, \quad A, B = \text{const.}$$

**Theorem 1.2.** If  $x_1, ..., x_n$  are n real numbers and  $x_1 = 0$ , then

(1.4) 
$$\sum_{i=1}^{n-1} (x_i - x_{i+1})^2 \ge 4 \sin^2 \frac{\pi}{2(2n-1)} \sum_{i=2}^n x_i^2.$$

The equality in (1.4) holds if and only if

(1.5) 
$$x_i = A \sin \frac{(i-1)\pi}{n}, \quad i = 1, ..., n, \quad A = \text{const.}$$

Theorem 1.3. If  $x_1, ..., x_n$  are n real numbers, then

(1.6) 
$$\sum_{i=0}^{n} (x_i - x_{i+1})^2 \ge 4 \sin^2 \frac{\pi}{2(n+1)} \sum_{i=0}^{n} x_i^2,$$

where  $x_0 = x_{n+1} = 0$ . The equality in (1.6) holds if and only if

(1.7) 
$$x_i = A \sin \frac{i\pi}{n+1}, \quad i = 1, ..., n, \quad A = \text{const.}$$

**Theorem 1.4.** Let  $x_1, ..., x_n$  be n real numbers satisfying (1.1). Then

(1.8) 
$$\sum_{i=1}^{n-1} (x_i - x_{i+1})^2 \ge 4 \sin^2 \frac{\pi}{2n} \sum_{i=1}^n x_i^2.$$

The equality in (1.8) holds if and only if

(1.9) 
$$x_i = A \cos \frac{(2i-1)\pi}{2n}, \quad i = 1, ..., n, \quad A = \text{const.}$$

#### 2. SYMMETRICAL CASE

**Notation.** To simplify the form of inequalities, we shall write  $D^2x_{ij}$  instead of  $(x_{ij} - x_{i+1,j})^2 + (x_{ij} - x_{i,j+1})^2$ .

The basic theorem in this article is Theorem 2.1, the two-dimensional analogue of Theorem 1.1. Theorems 2.2 through 2.4 are analogues of Theorems 1.2 through 1.4. Theorem 2.5 is a sharpening of Theorem 2.1 and Theorem 2.6 is a sharpening of Theorem 2.4.

Theorem 2.1. Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers such that

(2.1) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij} = 0.$$

Let us define  $x_{i,n+1} = x_{i1}, x_{n+1,i} = x_{1i}, i = 1, ..., n$ . Then

(2.2) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} D^{2} x_{ij} \ge 4 \sin^{2} \frac{\pi}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^{2}.$$

The equality in (2.2) holds if and only if

(2.3) 
$$x_{ij} = A \cos \frac{2\pi i}{n} + B \sin \frac{2\pi i}{n} + C \cos \frac{2\pi j}{n} + D \sin \frac{2\pi j}{n},$$
$$i, j = 1, ..., n, A, B, C, D = \text{const.}$$

The proof of Theorem 2.1 will be given in Section 4.

**Theorem 2.2.** Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers such that  $x_{i1} = x_{1i} = 0$ , i = 1, ..., n. Then (putting  $x_{n+1,j} = x_{nj}, x_{j,n+1} = x_{jn}$ )

(2.4) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} D^{2} x_{ij} \ge 4 \sin^{2} \frac{\pi}{2(2n-1)} \sum_{i=2}^{n} \sum_{j=2}^{n} x_{ij}^{2} .$$

The equality in (2.4) holds if and only if

(2.5) 
$$x_{ij} = A \sin \frac{\pi(i-1)}{2n-1} + B \sin \frac{\pi(j-1)}{2n-1},$$
$$i, j = 1, ..., n, A, B = \text{const.}$$

Proof. We apply Theorem 2.1 to a new array  $\{y_{kl}\}_{k,l=1}^{2(2n-1)}$  (analogously to the proof of Theorem 2 in [3]) defined as follows (schematically written in the form of a matrix):

$$x_{11}, \ldots, x_{1n}, x_{1n}, x_{1n}, \ldots, x_{12}, -x_{11}, \ldots, -x_{1n}, -x_{1n}, \ldots, -x_{12}$$
 $\vdots$ 
 $x_{n1}, \ldots, x_{nn}, x_{nn}, x_{nn}, \ldots, x_{n2}, -x_{n1}, \ldots, -x_{nn}, -x_{nn}, \ldots, -x_{n2}$ 
 $x_{n1}, \ldots, x_{nn}, x_{nn}, x_{nn}, \ldots, x_{n2}, -x_{n1}, \ldots, -x_{nn}, -x_{nn}, \ldots, -x_{n2}$ 
 $\vdots$ 
 $x_{21}, \ldots, x_{2n}, x_{2n}, x_{2n}, \ldots, x_{22}, -x_{21}, \ldots, -x_{2n}, -x_{2n}, \ldots, -x_{22}$ 
 $-x_{11}, \ldots, -x_{1n}, -x_{1n}, \ldots, -x_{12}, x_{11}, \ldots, x_{1n}, x_{1n}, \ldots, x_{12}$ 
 $\vdots$ 
 $-x_{n1}, \ldots, -x_{nn}, -x_{nn}, \ldots, -x_{n2}, x_{n1}, \ldots, x_{nn}, x_{nn}, \ldots, x_{n2}$ 
 $\vdots$ 
 $-x_{21}, \ldots, -x_{2n}, -x_{2n}, \ldots, -x_{22}, x_{21}, \ldots, x_{2n}, x_{2n}, \ldots, x_{22}, x_{2n}, \ldots$ 
 $y_{4n-1,l} = y_{l,4n-1} = 0$ 

(2.5) follows from (2.3) for  $y_{kl}$  and from the equalities

$$y_{11} = y_{2n,1}, \quad y_{11} = y_{1,2n}.$$

**Theorem 2.3.** Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers such that  $x_{0j} = x_{n+1,j} = x_{j0} = x_{j,n+1} = 0, j = 1, ..., n$ . Then

(2.6) 
$$\sum_{i=0}^{n} \sum_{j=0}^{n} D^{2} x_{ij} \ge 8 \sin^{2} \frac{\pi}{2(n+1)} \sum_{i=0}^{n} \sum_{j=0}^{n} x_{ij}^{2}.$$

The equality in (2.6) holds if and only if

(2.7) 
$$x_{ij} = A \sin \frac{i\pi}{n+1} \sin \frac{j\pi}{n+1}, \quad i, j = 1, ..., n, \quad A = \text{const.}$$

Remark. 1. (2.6) is a discrete analogue of (\*) for a special case  $D = (0, \pi) \times (0, \pi)$ ,  $\Lambda^2 = 2$ . This inequality can be derived from (2.6).

2. Using the method of the proof of Theorem 2.2 with  $\{y_{kl}\}_{k,l=1}^{2(n+1)}$  defined as follows (analogously to the proof of Theorem 3 in [3]):

 $y_{2n+3,l} = y_{l,2n+3} = 0$ , we could derive an inequality similar to (2.6) with the constant 4 instead of 8 at the right hand side and with the equality achieved only for  $x_{ij} = 0$ , i, j = 1, ..., n.

Proof. Choosing i fix,  $1 \le i \le n$ , we can apply Theorem 1.3 to the numbers  $x_{ij}$ , j = 1, ..., n. Adding these inequalities for i,  $1 \le i \le n$ , and applying similarly Theorem 1.3 to the numbers  $x_{ij}$ , i = 1, ..., n, for j fix,  $1 \le j \le n$ , we obtain (2.6), (2.7).

**Theorem 2.4.** Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers satisfying (2.1). Then (putting  $x_{n+1,j} = x_{nj}, x_{j,n+1} = x_{jn}$ )

(2.8) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} D^{2} x_{ij} \ge 4 \sin^{2} \frac{\pi}{2n} \sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^{2}.$$

The equality in (2.8) holds if and only if

(2.9) 
$$x_{ij} = A \cos \frac{(2i-1)\pi}{2n} + B \cos \frac{(2j-1)\pi}{2n}$$
,  $i, j = 1, ..., n$ ,  $A, B = \text{const.}$ 

Proof. Let us apply Theorem 2.1 to a new array  $\{y_{kl}\}_{k,l=1}^{2n}$  defined as follows (analogously to the proof of Theorem 4 in [3]):

$$x_{11}, ..., x_{1n}, x_{1n}, ..., x_{11}$$
 $\vdots$ 
 $x_{n1}, ..., x_{nn}, x_{nn}, ..., x_{n1}$ 
 $\vdots$ 
 $x_{n1}, ..., x_{nn}, x_{nn}, ..., x_{n1}$ 
 $\vdots$ 
 $\vdots$ 
 $x_{11}, ..., x_{1n}, x_{1n}, ..., x_{11}$ 

 $y_{2n+1,l} = y_{l,2n+1} = y_{l1}$ , which also satisfies (2.1). Then (2.8), (2.9) follow from (2.2), (2.3).

**Theorem 2.5** (sharpening of Theorem 2.1 for n even). Let n = 2m,  $n \ge 4$ . Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers satisfying (2.1). Let us define  $x_{n+i,n+j} = x_{ij}$ , i, j = 1, ..., m. Then

$$(2.10) \sum_{i=1}^{n} \sum_{j=1}^{n} D^{2}x_{ij} \ge \frac{1}{4} \sin^{2} \frac{\pi}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} (x_{ij} + x_{i+m,j+m})^{2} + 4 \sin^{2} \frac{\pi}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^{2}.$$

The equality in (2.10) holds if and only if  $x_{ij}$  satisfy (2.3).

The proof of Theorem 2.5 will be given in Section 4.

#### 3. ASYMMETRICAL CASE

Here we shall study inequalities involving  $\sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^2$  and  $\sum_{i=1}^{n} \sum_{j=1}^{n} (x_{ij} - x_{i+1,j})^2$ .

To simplify the form of inequalities, we shall denote  $A^2x_{ij} = (x_{ij} - x_{i+1,j})^2$ . To derive these inequalities we shall use Theorems 1.1 through 1.4.

**Theorem 3.1.** Let n = 2m. Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers such that  $x_{i1} = x_{i,m+1} = c$ , i = 1, ..., n, and

(3.1) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij} = 0.$$

Let us define  $x_{n+1,j} = x_{1j}$ , j = 1, ..., n. Then

(3.2) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} A^2 x_{ij} \ge 4 \sin^2 \frac{\pi}{n} \sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^2 + 4n^2 c^2 \sin^2 \frac{\pi}{n}.$$

The equality in (3.2) holds if and only if

(3.3) 
$$x_{ij} = \begin{cases} c + A_i \sin \frac{(j-1)\pi}{m}, & j = 1, ..., m, i = 1, ..., n, \\ c + B_i \sin \frac{(j-m-1)\pi}{m}, & j = m+1, ..., n, i = 1, ..., n, \end{cases}$$

where the numbers  $A_i$ ,  $B_i$  do not depend on j and satisfy the relation

(3.4) 
$$n^2c + \cot g \frac{\pi}{n} \sum_{i=1}^n (A_i + B_i) = 0.$$

Proof. Take i fix,  $1 \le i \le n$ . Let us define one-dimensional arrays  $\{y_k\}_{k=0}^m$ ,  $\{z_k\}_{k=0}^m$  as follows:  $y_k = x_{i,k+1} - c$ ,  $z_k = x_{i,m+k+1} - c$ . Then  $y_0 = y_m = z_0 = z_m = 0$ ; applying Theorem 1.3 to the arrays  $\{y_k\}_{k=1}^{m-1}$ ,  $\{z_k\}_{k=1}^{m-1}$  and adding the obtained relations for i,  $1 \le i \le n$ , we obtain the statement of Theorem 3.1.

**Theorem 3.2.** Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers satisfying (3.1) and such that  $x_{i1} = c, i = 1, ..., n$ . Then

$$(3.5) \qquad \sum_{i=1}^{n} \sum_{j=1}^{n-1} A^2 x_{ij} \ge 4 \sin^2 \frac{\pi}{2(2n-1)} \sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^2 + 4n^2 c^2 \sin^2 \frac{\pi}{2(2n-1)}.$$

The equality in (3.5) holds if and only if

(3.6) 
$$x_{ij} = c + A_i \sin \frac{(j-1)\pi}{2n-1},$$

where the numbers  $A_i$  do not depend on j and satisfy the relation

(3.7) 
$$2n^2c + \cot g \frac{\pi}{2(2n-1)} \sum_{i=1}^n A_i = 0.$$

Proof is similar to the previous one, but we apply Theorem 1.2 to the one-dimensional array  $\{y_k\}_{k=1}^n$ ,  $y_k = x_{ik} - c$ , i fixed.

**Theorem 3.3.** Let  $\{x_{ij}\}_{i,j=1}^n$  satisfy the assumption of Theorem 3.2. Let us define  $x_{n+1,j} = x_{1j} = c, j = 1, ..., n$ . Then

(3.8) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} A^{2} x_{ij} \ge 4 \sin^{2} \frac{\pi}{2n} \sum_{i=1}^{n} \sum_{j=1}^{n} x_{ij}^{2} + 4n^{2}c^{2} \sin^{2} \frac{\pi}{2n}.$$

The equality in (3.8) holds if and only if

(3.9) 
$$x_{ij} = c + A_i \sin \frac{(j-1)\pi}{n}, \quad i, j = 1, ..., n,$$

where the numbers  $A_i$  do not depend on j and satisfy the relation

(3.10) 
$$n^2c + \cot g \frac{\pi}{2n} \sum_{i=1}^n A_i = 0.$$

Proof. Theorem 3.3 follows from Theorem 1.3 in a similar way as the previous two theorems or from Theorem 3.1 when defining the two-dimensional array  $\{y_{kl}\}_{k,l=1}^{2n}$  as follows:

$$x_{11}, ..., x_{1n}, x_{11}, ..., x_{1n}$$
 $\vdots$ 
 $x_{n1}, ..., x_{nn}, x_{n1}, ..., x_{nn}$ 
 $x_{11}, ..., x_{1n}, x_{11}, ..., x_{1n}$ 
 $\vdots$ 
 $x_{n1}, ..., x_{nn}, x_{n1}, ..., x_{nn}$ 

In the previous three theorems the assumption (3.1) was very important. Now we shall show two more theorems without using this assumption. However, we have to assume that the constant c = 0. Theorems follow from Thorem 3.1 in a way analogous to the proofs in Section 2. We shall only define new arrays in the schematic form of a matrix.

**Theorem 3.4.** Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers such that  $x_{i1}=0, i=1,...,n$ . Then

(3.11) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n-1} A^2 x_{ij} \ge 4 \sin^2 \frac{\pi}{2(2n-1)} \sum_{i=1}^{n} \sum_{j=2}^{n} x_{ij}^2.$$

The equality in (3.11) holds if and only if

(3.12) 
$$x_{ij} = A_i \sin \frac{(j-1)\pi}{2n-1}$$
,  $i, j = 1, ..., n$ ,  $A_i$  do not depend on  $j$ .

Proof. 
$$\{y_{kl}\}_{k,l=1}^{2(2n-1)}$$
:  
 $x_{11}, ..., x_{1n}, x_{1n}, ..., x_{12}, -x_{11}, ..., -x_{1n}, -x_{1n}, ..., -x_{12}$   
 $\vdots$   
 $x_{n1}, ..., x_{nn}, x_{nn}, ..., x_{n2}, -x_{n1}, ..., -x_{nn}, -x_{nn}, ..., -x_{n2}$   
 $0,$   
 $y_{4n-1,l} = y_{1l}$ ; then  $c = 0, n_1 = 2(2n-1)$ .

**Theorem 3.5.** Let  $\{x_{ij}\}_{i,j=1}^n$  be  $n^2$  real numbers such that  $x_{i0} = x_{i,n+1} = 0$ , i = 1, ..., n. Then

(3.13) 
$$\sum_{i=1}^{n} \sum_{j=0}^{n} A^{2} x_{ij} \ge 4 \sin^{2} \frac{\pi}{2(n+1)} \sum_{i=1}^{n} \sum_{j=0}^{n} x_{ij}^{2} .$$

The equality in (3.13) holds if and only if

(3.14) 
$$x_{ij} = A_i \sin \frac{j\pi}{n+1}$$
,  $i, j = 1, ..., n$ ,  $A_i$  do not depend on  $j$ .

Proof. 
$$\{y_{kl}\}_{k,l=1}^{2(n+1)}$$
:

0, 
$$x_{11}$$
 ...,  $x_{1n}$ , 0,  $-x_{11}$ , ...,  $-x_{1n}$   
 $\vdots$   
0,  $x_{n1}$ , ...,  $x_{nn}$ , 0,  $-x_{n1}$ , ...,  $-x_{nn}$   
0,

$$y_{2n+3,l} = y_{1l}$$
; then  $c = 0$ ,  $n_1 = 2(n+1)$ .

## 4. PROOFS OF THEOREMS 2.1 AND 2.5

In a way analogous to the introduction of trigonometric polynomials in [1] we can show that for any array  $\{x_{ij}\}_{i,j=1}^n$  there exist such numbers  $\xi_0$ ,  $\xi_p$ ,  $\xi_p^*$ ,  $\eta_p$ ,  $\eta_p^*$ ,  $p=1,\ldots,m$ ,  $\theta_{st}$ ,  $\theta_{st}^*$ ,  $\mu_{st}$ ,  $\mu_{st}^*$ , s,  $t=1,\ldots,m$ , that

$$(4.1) x_{ij} = \xi_0 + \sum_{p=1}^m \left( \xi_p \cos pi \frac{2\pi}{n} + \xi_p^* \sin pi \frac{2\pi}{n} + \eta_p \cos pj \frac{2\pi}{n} + \eta_p \cos pj \frac{2\pi}{n} + \eta_p^* \sin pj \frac{2\pi}{n} \right) + \sum_{s=1}^m \sum_{t=1}^m \left( \vartheta_{st} \cos si \frac{2\pi}{n} \sin tj \frac{2\pi}{n} + \vartheta_{st}^* \sin si \frac{2\pi}{n} \cos tj \frac{2\pi}{n} + \eta_s \cos si \frac{2\pi}{n} \cos tj \frac{2\pi}{n} + \eta_s^* \sin si \frac{2\pi}{n} \sin tj \frac{2\pi}{n} \right), \quad i, j = 1, ..., n,$$

$$(4.2) \sum_{i=1}^n \sum_{j=1}^n x_{ij}^2 = n^2 \xi_0^2 + \frac{n^2}{2} \sum_{p=1}^m \left( \xi_p^2 + \xi_p^{*2} + \eta_p^2 + \eta_p^{*2} \right) + \eta_p^{*2} + \eta_p^{*2}$$

From (2.1) it follows that

$$\xi_0 = 0.$$

Theorem 2.1 follows immediately from (4.1)-(4.4). Using (4.1) and (4.2) we derive

(4.5) 
$$\sum_{i=1}^{n} \sum_{j=1}^{n} (x_{ij} + x_{i+m,j+m})^{2} = \frac{n^{2}}{2} \sum_{p=1}^{m} (\xi_{p}^{2} + \xi_{p}^{*2} + \eta_{p}^{2} + \eta_{p}^{*2}) \left[1 + (-1)^{p}\right]^{2} + \frac{n^{2}}{4} \sum_{s=1}^{m} \sum_{t=1}^{m} (\vartheta_{st}^{2} + \vartheta_{st}^{*2} + \mu_{st}^{2} + \mu_{st}^{*2}) \cdot \left[1 + (-1)^{s} + (-1)^{t} + (-1)^{st}\right]^{2}.$$

Theorem 2.5 is a consequence of (4.1)-(4.5) in an analogous way as in [3] (the proof of Theorem 2.5).

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