

$$\alpha = [(\alpha + 1)/2]^2 + i^2[(\alpha - 1)/2]^2.$$

2. If  $a = 2a'$  with  $a'$  odd and  $b$  is even set  $\alpha' = a' + ib$ . Then

$$\alpha = [(\alpha' + i)/(1 + i)]^2 + i^2[(\alpha' - i)/(1 + i)]^2.$$

3. If  $a = 4a'$  and  $b$  is odd set  $\alpha' = b - 2ia'$ . Then

$$\alpha = [(\alpha' + 1)/(1 - i)]^2 + i^2[(\alpha' - 1)/(1 - i)]^2.$$

4. If  $a = 4a'$  and  $b = 2b'$  set  $\alpha' = 2a' + 2ib'$ . Then

$$\alpha = [(\alpha' + 2)/2]^2 + i^2[(\alpha' - 2)/2]^2.$$

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UNIVERSITY OF ILLINOIS

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A MATRIX VERSION OF RENNIÉ'S GENERALIZATION OF KANTOROVICH'S INEQUALITY

B. MOND

Let  $A$  be a positive definite hermetian matrix with eigenvalues  $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$ .  $(A - \lambda_n I)(A - \lambda_1 I)A^{-1}$ , where  $I$  is the unit matrix, is easily seen to be negative semi-definite since the first factor is positive semi-definite, the second negative semi-definite, the third positive definite and all three commute. Hence, for any  $n$ -dimensional vector  $x$  of unit norm

$$(Ax, x) + \lambda_1 \lambda_n (A^{-1}x, x) \leq \lambda_1 + \lambda_n.$$

Denoting the second term on the left-hand side by  $u$ ,

$$u(Ax, x) \leq (\lambda_1 + \lambda_n)u - u^2 \leq (\lambda_1 + \lambda_n)^2/4$$

which is the inequality of Kantorovich. (Cf. B. C. Rennie, *An inequality which includes that of Kantorovich*, Amer. Math. Monthly 70 (1963), 982.)

AEROSPACE RESEARCH LABORATORIES,  
 WRIGHT-PATTERSON AIR FORCE BASE, OHIO

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