

Sharp estimates for Gowers norms on discrete cubes

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 $A \subset \mathbb{Z}^d$ finite set

Additive energy [Tao and Vu (2006)]:

$$E_2(A) := |\{(a_1, a_2, a_3, a_4) \in A^4 : a_1 - a_2 = a_3 - a_4\}|$$

Generalizations by Schoen and Shkredov (2013), Shkredov (2014), de Dios Pont, Greenfeld, Ivanisvili, and Madrid (2021).

Higher energies:

$$\widetilde{E}_k(A) := \left| \{ (a_1, a_2, \dots, a_{2k-1}, a_{2k}) \in A^{2k} : a_1 - a_2 = \dots = a_{2k-1} - a_{2k} \} \right|$$
 k-additive energies:

$$E_k(A) := |\{(a_1, \ldots, a_{2k}) \in A^{2k} : a_1 + \cdots + a_k = a_{k+1} + \cdots + a_{2k}\}|$$

Counting *k*-parallelotopes in *A* [Shkredov (2014)]:

$$P_k(A) := \left| \left\{ (a, h_1, \dots, h_k) \in (\mathbb{Z}^d)^{k+1} : a + \epsilon_1 h_1 + \dots + \epsilon_k h_k \in A \right. \right.$$

$$\left. \text{for every } (\epsilon_1, \dots, \epsilon_k) \in \{0, 1\}^k \right\} \right|$$

What can be said if additionally

$$A \subseteq \{0, 1\}^d \subset \mathbb{Z}^d$$
?

Kane and Tao (2017):

$$E_2(A) \leqslant |A|^{\log_2 6}$$
.

De Dios Pont, Greenfeld, Ivanisvili, and Madrid (2021):

$$\widetilde{E}_k(A) \leqslant |A|^{\log_2(2^k+2)}$$
 for $k \geqslant 2$.

De Dios Pont, Greenfeld, Ivanisvili, and Madrid (2021), K. (2022):

$$E_k(A) \leqslant |A|^{\log_2{2k \choose k}}$$
 for $k \geqslant 2$.

All these exponents are seen to be sharp by taking $A = \{0, 1\}^d$.

What can be said if

$$A \subseteq \{0, 1, 2, \dots, n-1\}^d \subset \mathbb{Z}^d?$$

Already for n = 3 the sharp estimate is

$$E_2(A) \leq |A|^{2.7207109973...}$$

and the exponent is just some strange number.

Shao (2024) studied the optimal exponent t_n in

$$A \subseteq \{0, 1, \ldots, n-1\}^d \implies E_2(A) \leqslant |A|^{t_n}$$

and showed

$$3 - (1 + o^{n \to \infty}(1)) \frac{3\log_2 3 - 4}{2\log_2 n} \leqslant t_n \leqslant 3 - \frac{c}{\log_2 n}$$

We study the gen. energies P_k . Let $t_{k,n}$ be the optimal exponent in

$$A \subseteq \{0, 1, \dots, n-1\}^d \implies P_k(A) \leqslant |A|^{t_{k,n}}$$

Three theorems. [Beker, Crmarić, and K. (2024)]:

$$t_{k,2} = \log_2(2k+2)$$

For a fixed
$$k\geqslant 2$$
 and $n\to\infty$:
$$k+1-\left(1+o_k^{n\to\infty}(1)\right)\frac{(k+1)\log_2(k+1)-2k}{2\log_2 n}\leqslant t_{k,n}\leqslant k+1-\frac{c}{\log_2 n}$$

For a fixed $n \ge 2$ and $k \to \infty$:

$$t_{k,n} = \frac{(n-1)\log_2(2k) - \log_2(n-1)!}{H_{n-1}} + o_n^{k \to \infty}(1),$$

where $H_m := -\sum_{i=0}^m \frac{\binom{m}{j}}{2^m} \log_2 \frac{\binom{m}{j}}{2^m}$ is the entropy of B(m, 1/2).

Numerous sharp inequalities in analysis are known for

$$f: \mathbb{Z}^d \to \mathbb{C}$$
.

(Think of Hausdorff-Young, Young's convolution ineq., etc.)

What changes if

$$supp f \subseteq \{0, 1, 2, ..., n-1\}^d$$
?

Can they be refined?

Example.

Sharp Hausdorff–Young on \mathbb{Z} :

$$\|\widehat{f}\|_{\mathsf{L}^4(\mathbb{T})} \leqslant \|f\|_{\ell^{4/3}(\mathbb{Z})}$$

Shao (2024):

$$\operatorname{supp} f \subseteq \{0,1,\ldots,n-1\} \implies \|\widehat{f}\|_{\mathsf{L}^4(\mathbb{T})} \leqslant \|f\|_{\ell^{q_n}(\mathbb{Z})},$$

where

$$q_n = \frac{4}{3 - c/\log_2 n} > \frac{4}{3}.$$

Gowers uniformity norms [Gowers (2001)]:

$$||f||_{\mathsf{U}^k} := \left(\sum_{a,h_1,\ldots,h_k} \prod_{(\epsilon_1,\ldots,\epsilon_k)\in\{0,1\}^k} \mathsf{C}^{\epsilon_1+\cdots+\epsilon_k} f(a+\epsilon_1h_1+\cdots+\epsilon_kh_k)\right)^{1/2^k}$$

where \mathbb{C} : $z \mapsto \overline{z}$.

Note:

$$P_k(A) = \| \mathbb{1}_A \|_{\mathsf{U}^k}^{2^k}$$

Sharp estimate:

$$||f||_{\mathsf{U}^k(\mathbb{Z}^d)} \leqslant ||f||_{\ell^{p_k}(\mathbb{Z}^d)}$$

for
$$p_k = 2^k / (k+1)$$
.

Let $p_{k,n}$ be the optimal exponent in

$$\operatorname{supp} f \subseteq \{0,1,\ldots,n-1\}^d \implies \|f\|_{\operatorname{U}^k(\mathbb{Z}^d)} \leqslant \|f\|_{\ell^{p_{k,n}}(\mathbb{Z}^d)}$$

We will see that

$$p_{k,n}t_{k,n}=2^k.$$

Proposition. [Beker, Crmarić, and K. (2024)] $k, n \ge 2, p, t > 0, pt = 2^k$. The following are equivalent.

- (1) $||f||_{\mathsf{U}^k} \leqslant ||f||_{\ell^p}$ holds for every $f \colon \mathbb{Z} \to [0, \infty)$ supported in $\{0, 1, \dots, n-1\}$.
- (2) $||f||_{U^k} \leq ||f||_{\ell^p}$ holds for every $d \geq 0$ and every $f: \mathbb{Z}^d \to \mathbb{C}$ supported in $\{0, 1, \dots, n-1\}^d$.
- (3) $P_k(A) \leq |A|^t$ holds for every $d \geq 0$ and every $A \subseteq \{0, 1, \dots, n-1\}^d$.
- (4) There exists $C \in (0, \infty)$ such that $P_k(A) \leq C|A|^t$ holds for every $d \geq 0$ and every $A \subseteq \{0, 1, ..., n-1\}^d$.

We are essentially imitating the proof by de Dios Pont, Greenfeld, Ivanisvili, and Madrid (2021), who studied E_k and $\|\underbrace{f*f*\cdots*f}_{k \text{ times}}\|_{\ell^2}^2$.

The assumption (1) is: for $g: \mathbb{Z} \to [0, \infty)$, supp $g \subseteq \{0, 1, \dots, n-1\}$

$$\sum_{b,l_1,\ldots,l_k\in\mathbb{Z}}\prod_{(\epsilon_1,\ldots,\epsilon_k)\in\{0,1\}^k}g(b+\epsilon_1l_1+\cdots+\epsilon_kl_k)\leqslant \Big(\sum_{b=0}^{n-1}g(b)^p\Big)^{2^k/p}$$

We prove the claim (2) by the induction on d.

Induction step: for each $b \in \mathbb{Z}$ define

$$f_b \colon \mathbb{Z}^{d-1} \to \mathbb{C}, \quad f_b(a) := f(a, b).$$

From the induction hypothesis:

$$||f_b||_{\mathsf{U}^k}\leqslant ||f_b||_{\ell^p}$$

Write the LHS as the Gowers inner product:

$$||f||_{\mathsf{U}^k}^{2^k} = \sum_{b,l_1,\ldots,l_k \in \mathbb{Z}} \left\langle (f_{b+\epsilon_1 l_1 + \cdots + \epsilon_k l_k})_{(\epsilon_1,\ldots,\epsilon_k) \in \{0,1\}^k} \right\rangle_{\mathsf{U}^k}$$

The Gowers-Cauchy-Schwarz inequality yields

$$||f||_{\mathsf{U}^{k}}^{2^{k}} \leqslant \sum_{b,l_{1},\ldots,l_{k}\in\mathbb{Z}} \prod_{(\epsilon_{1},\ldots,\epsilon_{k})\in\{0,1\}^{k}} ||f_{b+\epsilon_{1}l_{1}+\cdots+\epsilon_{k}l_{k}}||_{\mathsf{U}^{k}}$$

$$\leqslant \sum_{b,l_{1},\ldots,l_{k}\in\mathbb{Z}} \prod_{(\epsilon_{1},\ldots,\epsilon_{k})\in\{0,1\}^{k}} ||f_{b+\epsilon_{1}l_{1}+\cdots+\epsilon_{k}l_{k}}||_{\ell^{p}}$$

It remains to apply

$$\sum_{b,l_1,\ldots,l_k\in\mathbb{Z}}\prod_{(\epsilon_1,\ldots,\epsilon_k)\in\{0,1\}^k}g(b+\epsilon_1l_1+\cdots+\epsilon_kl_k)\leqslant \Big(\sum_{b=0}^{n-1}g(b)^p\Big)^{2^k/p}$$

with

$$g(b) := \|f_b\|_{\ell^p}$$

to conclude

$$||f||_{\mathsf{U}^k}^{2^k} \leqslant \Big(\sum_{b=2}^{n-1} ||f_b||_{\ell^p}^p\Big)^{2^k/p} = ||f||_{\ell^p}^{2^k}.$$

The assumption (4) can be restated:

$$A \subseteq \{0, 1, ..., n-1\}^d \implies \|\mathbb{1}_A\|_{U^k} \leqslant D|A|^{t/2^k} = D\|\mathbb{1}_A\|_{\ell^p}$$

Decompose a general $f: \mathbb{Z}^d \to [0, \infty)$, supp $f \subseteq \{0, 1, \dots, n-1\}^d$ as

$$f = \sum_{i=0}^{N} \frac{\underline{M}}{2^{i}} \mathbb{1}_{A_{i}} + f',$$

where $M = ||f||_{\ell^{\infty}}$, $N = \lceil d \log_2 n \rceil$, and $0 \leqslant f' < 2^{-N}M$. From

$$||f_i||_{\mathsf{U}^k} = \frac{M}{2^i} ||\mathbb{1}_{A_i}||_{\mathsf{U}^k} \leqslant D\frac{M}{2^i} ||\mathbb{1}_{A_i}||_{\ell^p} = D||f_i||_{\ell^p} \leqslant D||f||_{\ell^p},$$

$$||f'||_{\mathbf{H}^k} \leqslant M(n^d)^{(k+1)/2^k-1} \leqslant M \leqslant ||f||_{\ell^p},$$

we get

$$||f||_{\mathsf{U}^k} \leqslant \sum_{i=0}^N ||f_i||_{\mathsf{U}^k} + ||f'||_{\mathsf{U}^k} \leqslant D(3 + d\log_2 n)||f||_{\ell^p}.$$

We remove the constant using the tensor power trick:

$$f(a_1, a_2, ..., a_d) = g(a_1)g(a_2) \cdots g(a_d)$$

$$\implies ||f||_{U^k} = ||g||_{U^k}^d, \quad ||f||_{\ell^p} = ||g||_{\ell^p}^d$$

$$\implies ||g||_{U^k} \leqslant (D(3 + d \log_2 n))^{1/d} ||g||_{\ell^p}$$

Letting $d \to \infty$ we obtain

$$\|g\|_{\mathsf{U}^k}\leqslant \|g\|_{\ell^p}.$$

One only needs to prove

$$\sum_{b,l_1,\dots,l_k\in\mathbb{Z}}\prod_{(\epsilon_1,\dots,\epsilon_k)\in\{0,1\}^k}g(b+\epsilon_1l_1+\dots+\epsilon_kl_k)\leqslant \Big(\sum_{b=0}^1g(b)^{2^k/t}\Big)^t$$
 for $g\colon\mathbb{Z}\to[0,\infty)$, supp $g\subseteq\{0,1\}$ and

$$t = \log_2(2k+2).$$

$$x = g(0)^{2^k/t}, \quad y = g(1)^{2^k/t}$$

this simplifies as

$$x, y \in [0, \infty) \implies x^t + y^t + 2kx^{t/2}y^{t/2} \leqslant (x+y)^t$$

nice calculus exercise!

The lower bound
$$k+1-\left(1+o_k^{n\to\infty}(1)\right)\frac{(k+1)\log_2(k+1)-2k}{2\log_2 n}\leqslant t_{k,n}$$
 means
$$\liminf_{n\to\infty}\left((t_{k,n}-k-1)\log_2 n\right)\geqslant -\frac{k+1}{2}\log_2(k+1)+k.$$

$$\liminf_{n\to\infty} \left((t_{k,n} - k - 1) \log_2 n \right) \geqslant -\frac{k+1}{2} \log_2(k+1) + k$$

The Gowers norms on
$$\mathbb{R}$$
:
$$\|f\|_{\mathsf{U}^k(\mathbb{R})} := \left(\int_{\mathbb{R}^{k+1}} \prod_{(\epsilon_1,\ldots,\epsilon_k) \in \{0,1\}^k} \mathsf{C}^{\epsilon_1+\cdots+\epsilon_k} f(x+\epsilon_1 h_1+\cdots+\epsilon_k h_k) \right)^{1/2^k} \, \mathrm{d}x \, \mathrm{d}h_1 \cdots \, \mathrm{d}h_k$$

Eisner and Tao (2012):

$$||g||_{\mathsf{U}^{k}(\mathbb{R})} \leqslant C_{k} ||g||_{\mathsf{L}^{2^{k}/(k+1)}(\mathbb{R})}$$

$$C_k = \frac{2^{k/2^k}}{(k+1)^{(k+1)/2^{k+1}}}$$

and the equality is attained for Gaussians (among other extremizers).

$$f_{M,n}(m) := \begin{cases} \exp\left(-4M^2\left(\frac{m}{n} - \frac{1}{2}\right)^2\right) & \text{for } m \in \{0, 1, 2, \dots, n-1\}, \\ 0 & \text{otherwise} \end{cases}$$

is plugged into

$$||f_{M,n}||_{\mathsf{H}^k} \leqslant ||f_{M,n}||_{\ell^{p_{k,n}}}.$$

$$\lim_{n\to\infty}\frac{1}{n^{k+1}}\|f_{M,n}\|_{\mathsf{U}^k}^{2^k}=\frac{1}{(2M)^{k+1}}\|g\mathbb{1}_{[-M,M]}\|_{\mathsf{U}^k(\mathbb{R})}^{2^k},$$

$$\limsup_{n \to \infty} \frac{1}{n^{t_{k,n}}} \|f_{M,n}\|_{\ell^{p_{k,n}}}^{2^k} \leqslant \frac{1}{(2M)^{k+1}} \|g\mathbb{1}_{[-M,M]}\|_{L^{2^k/(k+1)}(\mathbb{R})}^{2^k},$$

so take logarithms, subtract, and let $M \to \infty$:

$$\liminf_{n \to \infty} \left((t_{k,n} - k - 1) \log_2 n \right) \geqslant 2^k \log_2 \frac{\|g\|_{\mathsf{U}^k(\mathbb{R})}}{\|g\|_{\mathsf{L}^{2^k/(k+1)}(\mathbb{R})}} = 2^k \log_2 C_k$$

The upper bound

$$t_{k,n} \leqslant k + 1 - \frac{c}{\log_2 n}$$

will follow from Shao's result (2024) and

$$t_{k+1,n}\leqslant t_{k,n}+1.$$

This is an easy consequence of a recursive formula

$$||f||_{\mathsf{U}^{k+1}}^{2^{k+1}} = \sum_{h \in \mathbb{Z}^d} ||\overline{f(\cdot + h)}f(\cdot)||_{\mathsf{U}^k}^{2^k}$$

and Young's convolution inequality.

Recall that the Shannon entropy of

$$X \sim \begin{pmatrix} \cdots & 0 & 1 & 2 & \cdots & n-1 & \cdots \\ \cdots & q_0 & q_1 & q_2 & \cdots & q_{n-1} & \cdots \end{pmatrix}$$

is

$$\mathsf{H}(X) := -\sum_j q_j \log_2 q_j.$$

We denoted

$$H_m := H(B(m, 1/2)).$$

For the lower bound

$$\liminf_{k\to\infty} \left(t_{k,n} - \frac{(n-1)\log_2(2k) - \log_2(n-1)!}{H_{n-1}}\right) \geqslant 0$$

start with

$$\sum_{a,h_1,\ldots,h_k\in\mathbb{Z}}\prod_{(\epsilon_1,\ldots,\epsilon_k)\in\{0,1\}^k}f(a+\epsilon_1h_1+\cdots+\epsilon_kh_k)\leqslant \left(\sum_{j=0}^{n-1}f(j)^{2^k/t}\right)^t$$

for $t=t_{k,n}$ and only observe the mutually equal terms obtained by taking:

- $a \in \{0, 1, ..., n-1\}$ arbitrary,
- precisely a of the numbers h_1, \ldots, h_k equal -1,
- precisely n-1-a of the numbers h_1, \ldots, h_k equal 1,
- precisely k n + 1 of the numbers h_1, \ldots, h_k equal 0.

$$\binom{k}{n-1} 2^{n-1} \prod_{j=0}^{n-1} f(j)^{\binom{n-1}{j}} 2^{k-n+1} \leqslant \left(\sum_{j=0}^{n-1} f(j)^{2^k/t_{k,n}}\right)^{t_{k,n}}.$$

Now take

$$f(j) := \left(\frac{\binom{n-1}{j}}{2^{n-1}}\right)^{t_{k,n}/2^k}$$

$$\implies \binom{k}{n-1} 2^{n-1} \prod_{j=0}^{n-1} \left(\frac{\binom{n-1}{j}}{2^{n-1}} \right)^{\binom{n-1}{j} t_{k,n}/2^{n-1}} \leqslant \left(\sum_{j=0}^{n-1} \frac{\binom{n-1}{j}}{2^{n-1}} \right)^{t_{k,n}} = 1.$$

Taking logarithms,

$$\underbrace{\sum_{j=0}^{n-2}\log_2(k-j)}_{(n-1)\log_2(k+o_n^{k\to\infty}(1)} - \log_2(n-1)! + (n-1) + \underbrace{\sum_{j=0}^{n-1}\frac{\binom{n-1}{j}t_{k,n}}{2^{n-1}}\log_2\frac{\binom{n-1}{j}}{2^{n-1}}}_{-H_{n-1}t_{k,n}} \leqslant 0$$

For the upper bound

$$\limsup_{k\to\infty} \Bigl(t_{k,n} - \frac{(n-1)\log_2(2k) - \log_2(n-1)!}{H_{n-1}}\Bigr) \leqslant 0$$

split the same inequality as

$$\sum_{j=0}^{n-1} f(j)^{2^k} + \sum_{l=1}^{n-1} \sum_{(a,h_1,...,h_l) \in \mathcal{T}_{n,l}} \binom{k}{l} \prod_{(\epsilon_1,...,\epsilon_l) \in \{0,1\}^l} f(a + \epsilon_1 h_1 + \dots + \epsilon_l h_l)^{2^{k-l}} \\ \leqslant \left(\sum_{j=0}^{n-1} f(j)^{2^k/t}\right)^t,$$

$$T_{n,l} := \left\{ (a, h_1, \dots, h_l) \in \mathbb{Z} \times (\mathbb{Z} \setminus \{0\})^l : \\ 0 \leqslant a + \epsilon_1 h_1 + \dots + \epsilon_l h_l \leqslant n - 1 \right\}$$
for every $(\epsilon_1, \dots, \epsilon_l) \in \{0, 1\}^l$.

Substituting
$$g(j)=f(j)^{2^k/t}$$
 we reduce the inequality to
$$\sum_{j=0}^{n-1}g(j)^t+\sum_{l=1}^{n-1}\sum_{(a,h_1,\dots,h_l)\in\mathcal{T}_{n,l}}\binom{k}{l}\prod_{(\epsilon_1,\dots,\epsilon_l)\in\{0,1\}^l}g(a+\epsilon_1h_1+\dots+\epsilon_lh_l)^{t/2^l}\leqslant 1$$
 for every $g\colon\{0,1,\dots,n-1\}\to[0,\infty)$ such that $\sum_{j=0}^{n-1}g(j)=1$.

We are going to prove this for any given $0 < \delta < 1$,

$$t = \frac{(n-1)\log_2(2k) - \log_2(n-1)!}{H_{n-1}} + \delta,$$
 and sufficiently large $k.$

The terms $g(j)^t$ are handled separately, by splitting into 2 cases, etc. Every other (more interesting) term is of the form

$$\binom{k}{l} (g(0)^{q_0} g(1)^{q_1} \cdots g(n-1)^{q_{n-1}})^t$$
,

where $(q_0, q_1, \dots, q_{n-1})$ is the distribution on the set $\{0, 1, \dots, n-1\}$ of

$$h_1X_1+\cdots+h_lX_l$$
,

where X_1, X_2, X_3, \ldots are independent symmetric Bernoulli trials.

$$1 = \sum_{j=0}^{n-1} g(j) \geqslant \sum_{\substack{0 \leqslant j \leqslant n-1 \\ q_j \neq 0}} q_j \frac{g(j)}{q_j} \geqslant \prod_{\substack{0 \leqslant j \leqslant n-1 \\ q_j \neq 0}} \left(\frac{g(j)}{q_j}\right)^{q_j} = \frac{\prod_{j=0}^{n-1} g(j)^{q_j}}{\prod_{j=0}^{n-1} q_j^{q_j}}$$

That way we have obtained

$$\prod_{j=0}^{n-1} g(j)^{q_j} \leqslant 2^{-\mathsf{H}(q_0, \dots, q_{n-1})},$$

$$\binom{k}{l} (g(0)^{q_0} g(1)^{q_1} \cdots g(n-1)^{q_{n-1}})^t \leqslant \binom{k}{l} 2^{-\mathsf{H}(h_1 X_1 + \cdots + h_l X_l)t}$$

for
$$(a, h_1, \ldots, h_l) \in T_{n,l}$$
.

$$\binom{k}{l} \big(g(0)^{q_0} g(1)^{q_1} \cdots g(n-1)^{q_{n-1}}\big)^t \leqslant \binom{k}{l} 2^{-\mathsf{H}(h_1 X_1 + \cdots + h_l X_l)t}$$
 for $(a,h_1,\ldots,h_l) \in T_{n,l}.$ The RHS is at most
$$\begin{cases} 2^{-n+1} \cdot 2^{-H_{n-1}\delta} & \text{for } l=n-1, \\ O_n^{k \to \infty} \big(k^{l-(n-1)\mathsf{H}(h_1 X_1 + \cdots + h_l X_l)/H_{n-1}}\big) & \text{for } 1 \leqslant l \leqslant n-2. \end{cases}$$

Summing over
$$T_{n,n-1}$$
:
$$\sum_{(a,h_1,\dots,h_{n-1})\in T_{n,n-1}} \binom{k}{n-1} \prod_{(\epsilon_1,\dots,\epsilon_{n-1})\in \{0,1\}^{n-1}} g(a+\epsilon_1h_1+\dots+\epsilon_{n-1}h_{n-1})^{t/2^{n-1}} \leqslant \underbrace{2^{-H_{n-1}\delta}}_{<1}$$
Summing over $T_{n,l}$, $1\leqslant l\leqslant n-2$:

Summing over
$$T_{n,l}$$
, $1 \leqslant l \leqslant n-2$:
$$\sum_{l=1}^{n-2} \sum_{(a,h_1,\dots,h_l)\in T_{n,l}} \binom{k}{l} \prod_{(\epsilon_1,\dots,\epsilon_l)\in \{0,1\}^l} g(a+\epsilon_1h_1+\dots+\epsilon_lh_l)^{t/2^l} = o_n^{k\to\infty}(1)$$
as soon as

$$l - (n-1)\frac{\mathsf{H}(h_1X_1 + \dots + h_lX_l)}{H_{n-1}} < 0$$

$$\iff \frac{\mathsf{H}(h_1X_1 + \dots + h_lX_l)}{l} > \frac{H_{n-1}}{n-1}$$

Lemma.

For $n \geqslant 2$, $1 \leqslant l \leqslant n-1$, $h_1, \ldots, h_l \in \mathbb{Z} \setminus \{0\}$ s.t. $|h_1| + \cdots + |h_l| \leqslant n-1$ we have

$$\frac{\mathsf{H}(h_1X_1+\cdots+h_lX_l)}{l}\geqslant \frac{H_{n-1}}{n-1},$$

with eq. attained only when l=n-1 and $|h_1|=\cdots=|h_{n-1}|=1$.

Sketch of the proof. From the precise bounds by Adell, Lekuona, and Yu (2010),

$$\frac{1}{2}\log_2\frac{e\pi m}{2} - \frac{1}{4m} < H_m < \frac{1}{2}\log_2\frac{e\pi m}{2} + \frac{1}{10m},$$

one easily gets

$$l < n-1 \implies \frac{H_l}{l} > \frac{H_{n-1}}{n-1},$$

so one can maximize the LHS with a fixed number of terms l.

For $m \in \mathbb{N}$, $h_1, \ldots, h_m \in \mathbb{Z} \setminus \{0\}$ we have

$$H(h_1X_1+\cdots+h_mX_m)\geqslant H_m$$

with equality attained only when $|h_1| = \cdots = |h_m|$.

Sketch of the proof. First reduce to the case when $h_1, \ldots, h_m > 0$.

$$X = h_1 X_1 + \ldots + h_m X_m$$
, $Y \sim B(m, 1/2)$, $X \sim Y$
 p_X, p_Y their probability mass functions

 $p_{\nu}^{\downarrow}, p_{\nu}^{\downarrow}$ their decreasing rearrangements

Karamata's inequality (1932) applies to the strictly concave function

$$\psi \colon [0,1] \to \mathbb{R}, \quad x \mapsto \begin{cases} -x \log_2 x & \text{for } x > 0, \\ 0 & \text{for } x = 0 \end{cases}$$

and makes it is enough to see that p_Y^{\downarrow} majorizes p_X^{\downarrow} and $p_X^{\downarrow} \neq p_Y^{\downarrow}$.

Note that

$$\mathcal{A}_{z} := \left\{ A \subseteq \{1, 2, \dots, m\} : \sum_{j \in A} h_{j} = z \right\}$$

is an antichain for every $z \in \mathbb{Z}$.

By Erdős' generalization of Sperner's theorem (1945) or by the Yamamoto-Bollobás-Lubell-Meshalkin inequality (1954, ..., 1966) we have

$$\begin{aligned} |\mathcal{A}_{z_1}| + |\mathcal{A}_{z_2}| + \dots + |\mathcal{A}_{z_N}| \\ &\leqslant \text{maximal size of } N \text{ disjoint antichains in } \mathcal{P}(\{1, 2, \dots, m\}) \\ &= \underbrace{\binom{m}{\lfloor m/2 \rfloor} + \binom{m}{\lfloor m/2 \rfloor + 1} + \binom{m}{\lfloor m/2 \rfloor - 1} + \binom{m}{\lfloor m/2 \rfloor + 2} + \dots}_{N} \end{aligned}$$

for $N=1,2,\ldots$ Dividing by 2^m we get $p_X^{\downarrow} \preceq p_Y^{\downarrow}$.

Thank you!

Thank you for your attention!