

1 First Inequality

We have the factorization

$$u^n - v^n = (u - v) \sum_{k=0}^{n-1} u^k v^{n-k-1}.$$

Since the largest term in the sum is u^{n-1} and the smallest is v^{n-1} , and there are n terms in the sum, we deduce the following inequalities:

$$n(u - v)v^{n-1} < u^n - v^n < n(u - v)u^{n-1}$$

2 Second Inequality

This inequality is trivial when $x = 0$. We split the rest of the proof into two cases.

2.1 $-1 < x < 0$

In this case, we set $u = 1$ and $v = 1 + x$ in the second inequality above:

$$1 - (1 + x)^n < n(-x)$$

Reversing the signs of both sides yields

$$nx < (1 + x)^n - 1$$

2.2 $0 < x$

In this case, we set $u = 1 + x$ and $v = 1$ in the first inequality above:

$$nx < (1 + x)^n - 1$$

3 Third Inequality

This inequality is trivial when $x = 0$. We split the rest of the proof into two cases.

3.1 $-1 < x < 0$

Start with the first inequality for differences of powers, expand the left-hand side,

$$n u v^{n-1} - n v^n < u^n - v^n,$$

move the v^n to the other side of the inequality,

$$n u v^{n-1} - (n-1) v^n < u^n,$$

and divide by v^n to obtain

$$n \frac{u}{v} - n + 1 < \left(\frac{u}{v} \right)^n.$$

Taking the reciprocal, we obtain

$$\left(\frac{v}{u} \right)^n < \frac{v}{v + n(u-v)} = 1 - \frac{n(u-v)}{v + n(u-v)}$$

Setting $u = 1$ and $v = 1 + x$, and moving a term from one side to the other, this becomes

$$(1+x)^n - 1 < \frac{nx}{1 - (n-1)x}.$$

3.2 $0 < x < 1/(n-1)$

Start with the second inequality for differences of powers, expand the right-hand side,

$$u^n - v^n < n u^n - n u^{n-1} v$$

move terms from one side of the inequality to the other,

$$n u^{n-1} v - (n-1) u^n < v^n$$

and divide by u^n to obtain

$$n \frac{v}{u} - n + 1 < \left(\frac{v}{u} \right)^n$$

When the left-hand side is positive, (i.e. $nv > (n-1)u$) we can take the reciprocal:

$$\left(\frac{u}{v} \right)^n < \frac{u}{u - n(u-v)} = 1 + \frac{n(u-v)}{u - n(u-v)}$$

Setting $u = 1 + x$ and $v = 1$, and moving a term from one side to the other, this becomes

$$(1 + x)^n - 1 < \frac{nx}{1 - (n - 1)x}$$

and the positivity condition mentioned above becomes $(n - 1)x < 1$.