

## proof of Bernoulli's inequality

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Let I be the interval  $(-1, \infty)$  and  $f: I \to \mathbb{R}$  the function defined as:

$$f(x) = (1+x)^{\alpha} - 1 - \alpha x$$

with  $\alpha \in \mathbb{R} \setminus \{0,1\}$  fixed. Then f is differentiable and its derivative is

$$f'(x) = \alpha(1+x)^{\alpha-1} - \alpha$$
, for all  $x \in I$ ,

from which it follows that  $f'(x) = 0 \Leftrightarrow x = 0$ .

- 1. If  $0 < \alpha < 1$  then f'(x) < 0 for all  $x \in (0, \infty)$  and f'(x) > 0 for all  $x \in (-1,0)$  which means that 0 is a global maximum point for f. Therefore f(x) < f(0) for all  $x \in I \setminus \{0\}$  which means that  $(1+x)^{\alpha} < 1 + \alpha x$  for all  $x \in (-1,0)$ .
- 2. If  $\alpha \notin [0,1]$  then f'(x) > 0 for all  $x \in (0,\infty)$  and f'(x) < 0 for all  $x \in (-1,0)$  meaning that 0 is a global minimum point for f. This implies that f(x) > f(0) for all  $x \in I \setminus \{0\}$  which means that  $(1+x)^{\alpha} > 1 + \alpha x$  for all  $x \in (-1,0)$ .

Checking that the equality is satisfied for x=0 or for  $\alpha\in\{0,1\}$  ends the proof.