

设 $x, y, z \in [0, 1]$. 求 $M = \sqrt{|x-y|} + \sqrt{|y-z|} + \sqrt{|z-x|}$ 的最大值.

解: 分六种情况讨论. 利用 Cauchy 不等式.

① 当 $0 \leq x \leq y \leq z \leq 1$ 时, 有: $M = \sqrt{y-x} + \sqrt{z-y} + \sqrt{z-x}$

$$\therefore [(\sqrt{y-x})^2 + (\sqrt{z-y})^2](1^2 + 1^2) \geq (\sqrt{y-x} + \sqrt{z-y})^2$$

$$\therefore 2(z-x) \geq (\sqrt{y-x} + \sqrt{z-y})^2$$

$$\therefore \sqrt{2(z-x)} \geq \sqrt{y-x} + \sqrt{z-y}, \quad \sqrt{2} \cdot \sqrt{z-x} \geq \sqrt{y-x} + \sqrt{z-y}$$

$$"=" \text{ iff } \sqrt{y-x} = \sqrt{z-y} \text{ iff } 2y = x+z$$

$$\therefore M = \sqrt{y-x} + \sqrt{z-y} + \sqrt{z-x} \leq \sqrt{2} \cdot \sqrt{z-x} + \sqrt{z-x} = (\sqrt{2}+1)\sqrt{z-x} \\ \leq (\sqrt{2}+1)\sqrt{1-0} = \sqrt{2}+1$$

$$"=" \text{ iff } z=1 \text{ 且 } x=0 \text{ 且 } y=\frac{1}{2}.$$

$\therefore M$ 的最大值为 $\sqrt{2}+1$, ~~当且仅当~~ 当 $x=0, y=\frac{1}{2}, z=1$ 时取到.

② 当 $0 \leq x \leq z \leq y \leq 1$ 时, 有: $M = \sqrt{y-x} + \sqrt{y-z} + \sqrt{z-x}$

$$\therefore [(\sqrt{y-z})^2 + (\sqrt{z-x})^2](1^2 + 1^2) \geq (\sqrt{y-z} + \sqrt{z-x})^2$$

$$"=" \text{ iff } \sqrt{y-z} = \sqrt{z-x} \text{ iff } 2z = x+y$$

$$\therefore 2(y-x) \geq (\sqrt{y-z} + \sqrt{z-x})^2$$

$$\sqrt{2} \sqrt{y-x} \geq \sqrt{y-z} + \sqrt{z-x}$$

$$\therefore M = \sqrt{y-x} + \sqrt{y-z} + \sqrt{z-x} \leq (\sqrt{2}+1)\sqrt{y-x} \leq \sqrt{2}+1.$$

$$"=" \text{ iff } x=0 \text{ 且 } y=1 \text{ 且 } z=\frac{1}{2}.$$

③ 当 $0 \leq y \leq x \leq z \leq 1$ 时, 有: $M = \sqrt{x-y} + \sqrt{z-y} + \sqrt{z-x}$

$$\therefore [(\sqrt{x-y})^2 + (\sqrt{z-x})^2] (1^2 + 1^2) \geq (\sqrt{x-y} + \sqrt{z-x})^2$$

$$\therefore 2(z-y) \geq (\sqrt{x-y} + \sqrt{z-x})^2$$

$$\therefore \sqrt{2} \sqrt{z-y} \geq \sqrt{x-y} + \sqrt{z-x}$$

$$\therefore M = \sqrt{x-y} + \sqrt{z-x} + \sqrt{z-y} \leq (\sqrt{2} + 1) \sqrt{z-y} \leq \sqrt{2} + 1$$

"=" iff $z=1$ 且 $y=0$ 且 $x=\frac{1}{2}$

④ 当 $0 \leq y \leq z \leq x \leq 1$ 时, 有: $M = \sqrt{x-y} + \sqrt{z-y} + \sqrt{x-z}$

$$\therefore [(\sqrt{z-y})^2 + (\sqrt{x-z})^2] (1^2 + 1^2) \geq (\sqrt{z-y} + \sqrt{x-z})^2$$

"=" iff $\sqrt{z-y} = \sqrt{x-z}$ iff $2z = x+y$

$$\therefore 2(x-y) \geq (\sqrt{z-y} + \sqrt{x-z})^2$$

$$\therefore \sqrt{2} \sqrt{x-y} \geq \sqrt{z-y} + \sqrt{x-z}$$

$$\therefore M = \sqrt{x-y} + \sqrt{z-y} + \sqrt{x-z} \leq (\sqrt{2} + 1) \sqrt{x-y} \leq \sqrt{2} + 1$$

"=" iff $x=1$ 且 $y=0$ 且 $z=\frac{1}{2}$

⑤ 当 $0 \leq z \leq x \leq y \leq 1$ 时, $M = \sqrt{y-x} + \sqrt{y-z} + \sqrt{x-z}$

$$\therefore [(\sqrt{y-x})^2 + (\sqrt{x-z})^2] (1^2 + 1^2) \geq (\sqrt{y-x} + \sqrt{x-z})^2$$

"=" iff $\sqrt{y-x} = \sqrt{x-z}$ iff $2x = y+z$

$$\therefore 2(y-z) \geq (\sqrt{y-x} + \sqrt{x-z})^2 \quad \therefore \sqrt{2} \sqrt{y-z} \geq \sqrt{y-x} + \sqrt{x-z}$$

$$\therefore M = \sqrt{y-x} + \sqrt{x-z} + \sqrt{y-z} \leq (\sqrt{2} + 1) \sqrt{y-z} \leq \sqrt{2} + 1$$

"=" iff $y=1$ 且 $z=0$ 且 $x=\frac{1}{2}$

⑥ 当 $0 \leq z \leq y \leq x \leq 1$ 时, $M = \sqrt{x-y} + \sqrt{y-z} + \sqrt{x-z}$

$$\therefore \left[(\sqrt{x-y})^2 + (\sqrt{y-z})^2 \right] (1^2 + 1^2) \geq (\sqrt{x-y} + \sqrt{y-z})^2$$

$$2(x-z) \geq (\sqrt{x-y} + \sqrt{y-z})^2$$

$$\therefore \sqrt{2}\sqrt{x-z} \geq \sqrt{x-y} + \sqrt{y-z}$$

$$\therefore M = \sqrt{x-y} + \sqrt{y-z} + \sqrt{x-z} \leq (\sqrt{2} + 1)\sqrt{x-z} \leq \sqrt{2} + 1$$

"=" iff $x=1$ 且 $z=0$ 且 $y=\frac{1}{2}$.

综上, M 的最大值为 $\sqrt{2} + 1$.

Remark: 我们观察 $M = \sqrt{|x-y|} + \sqrt{|y-z|} + \sqrt{|z-x|}$,

把 x 换成 y , y 换成 x , 得到:

$$\sqrt{|y-x|} + \sqrt{|x-z|} + \sqrt{|z-y|} = \sqrt{|x-y|} + \sqrt{|y-z|} + \sqrt{|z-x|} = M.$$

把 y 换成 z , z 换成 y , 得到:

$$\sqrt{|x-z|} + \sqrt{|z-y|} + \sqrt{|y-x|} = \sqrt{|x-y|} + \sqrt{|y-z|} + \sqrt{|z-x|} = M$$

把 z 换成 x , x 换成 z , 得到:

$$\sqrt{|z-y|} + \sqrt{|y-x|} + \sqrt{|x-z|} = \sqrt{|x-y|} + \sqrt{|y-z|} + \sqrt{|z-x|} = M.$$

$\therefore M = \sqrt{|x-y|} + \sqrt{|y-z|} + \sqrt{|z-x|}$ 是关于 x, y, z 的对称式.