

Inequalities

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1 AM-GM Inequality

Theorem 1.0.1 (AM-GM Inequality)

For all positive real numbers a_1, a_2, \dots, a_n where $n \in \mathbb{N}$ and $n \geq 2$ the following inequality holds,

$$\frac{a_1 + a_2 + \dots + a_n}{n} \geq \sqrt[n]{a_1 a_2 \dots a_n}$$

Equality occurs if and only if $a_1 = a_2 = \dots = a_n$.

Proof: We will prove this theorem using a special type of induction know as *Cauchy Induction*. Here's how we'll prove it, (let P_n be the statement for n numbers.)

- We will first show that P_2 is true.
- We will show that $P_n \implies P_{2n}$
- Then we will show that $P_n \implies P_{n-1}$

When these are verified, all the assertions P_n with $n \geq 2$ are shown to be true. First we need to prove that if a_1, a_2 are two positive reals then

$$\frac{a_1 + a_2}{2} \geq \sqrt{a_1 a_2}$$

This can be easily shown from the fact that $(\sqrt{a_1} - \sqrt{a_2})^2 \geq 0$. Next we need show that $P_n \implies P_{2n}$. This is also very easy.

$$a_1 + a_2 + \dots + a_{2n} \geq n \sqrt[n]{a_1 a_2 \dots a_n} + n \sqrt[n]{a_{n+1} a_{n+2} \dots a_{2n}} \geq 2n \sqrt[2n]{a_1 a_2 \dots a_{2n}}$$

Now we just need to show that $P_n \implies P_{n-1}$. Let $g = \sqrt[n-1]{a_1 a_2 \dots a_{n-1}}$. Now,

$$\begin{aligned} a_1 + \dots + a_{n-1} + g &\geq n \sqrt[n]{a_1 \dots a_{n-1} \times g} \\ \implies a_1 + \dots + a_{n-1} + g &\geq n \sqrt[n]{g^{n-1} g} \\ \implies a_1 + \dots + a_{n-1} + g &\geq n g \\ \implies a_1 + \dots + a_{n-1} &\geq (n-1) g \\ \implies a_1 + \dots + a_{n-1} &\geq (n-1) \sqrt[n-1]{a_1 a_2 \dots a_{n-1}} \end{aligned}$$

By *Cauchy induction*, the inequality is true for every natural number $n \geq 2$. Equality occurs if and only if $a_1 = a_2 = \dots = a_n$.



Theorem 1.0.2 (Weighted AM-GM Inequality)

If a_1, a_2, \dots, a_n are positive real numbers with $n \geq 2$ and x_1, x_2, \dots, x_n are n non-negative real numbers such that $\sum_{i=1}^n x_i = 1$ then

$$a_1 x_1 + \dots + a_n x_n \geq a_1^{x_1} \dots a_n^{x_n}$$

Problem 1.0.3 (BDMO 2019)

Show that if a, b, c are positive real numbers then

$$\frac{a}{bc} + \frac{b}{ac} + \frac{c}{ab} \geq 2 \left(\frac{1}{a} + \frac{1}{b} - \frac{1}{c} \right)$$

Solution:

$$\begin{aligned} (a + b - c)^2 &\geq 0 \\ \Rightarrow a^2 + b^2 + c^2 + 2(ab - bc - ca) &\geq 0 \\ \Rightarrow a^2 + b^2 + c^2 &\geq 2(bc + ca - ab) \\ \Rightarrow \frac{a^2 + b^2 + c^2}{abc} &\geq 2 \left(\frac{bc + ca - ab}{abc} \right) \\ \Rightarrow \frac{a}{bc} + \frac{b}{ac} + \frac{c}{ab} &\geq 2 \left(\frac{1}{a} + \frac{1}{b} - \frac{1}{c} \right) \end{aligned}$$

**Problem 1.0.4**

Show that if a_1, a_2, \dots, a_n are n positive real numbers such that $a_1 a_2 \cdots a_n = 1$ then

$$(1 + a_1)(1 + a_2) \cdots (1 + a_n) \geq 2^n$$

Solution: Using the AM-GM Inequality, we have $(1 + a_i) \geq 2\sqrt{a_i}$ for all $1 \leq i \leq n$. Now multiplying the inequalities for all values of i we get

$$(1 + a_1)(1 + a_2) \cdots (1 + a_n) \geq 2^n \sqrt{a_1 a_2 \cdots a_n} = 2^n$$

**Problem 1.0.5**

Show that if x_1, x_2, \dots, x_n are n real numbers then

$$(x_1 + x_2 + \cdots + x_n) \left(\frac{1}{x_1} + \frac{1}{x_2} + \cdots + \frac{1}{x_n} \right) \geq n^2$$

Solution: Using the AM-GM Inequality, we have

$$\begin{aligned} (x_1 + x_2 + \cdots + x_n) &\geq n \sqrt[n]{x_1 x_2 \cdots x_n} \\ \left(\frac{1}{x_1} + \frac{1}{x_2} + \cdots + \frac{1}{x_n} \right) &\geq n \sqrt[n]{\frac{1}{x_1 x_2 \cdots x_n}} \end{aligned}$$

Multiplying the two inequalities we get

$$(x_1 + x_2 + \cdots + x_n) \left(\frac{1}{x_1} + \frac{1}{x_2} + \cdots + \frac{1}{x_n} \right) \geq n^2$$



Problem 1.0.6 (Russia MO 2004)

Let a, b, c be positive real numbers with sum 3. Show that

$$\sqrt{a} + \sqrt{b} + \sqrt{c} \geq ab + bc + ca$$

Solution: We know that

$$(a + b + c)^2 = a^2 + b^2 + c^2 + 2ab + 2bc + 2ca \implies 2ab + 2bc + 2ca = 9 - (a^2 + b^2 + c^2)$$

The inequality is therefore equivalent to

$$a^2 + b^2 + c^2 + 2\sqrt{a} + 2\sqrt{b} + 2\sqrt{c} \geq 9$$

Now using the AM-GM Inequality we have

$$(a^2 + \sqrt{a} + \sqrt{a}) \geq 3a$$

$$(b^2 + \sqrt{b} + \sqrt{b}) \geq 3b$$

$$(c^2 + \sqrt{c} + \sqrt{c}) \geq 3c$$

Adding the 3 inequalities we get

$$a^2 + b^2 + c^2 + 2\sqrt{a} + 2\sqrt{b} + 2\sqrt{c} \geq 9$$

**Problem 1.0.7**

Let x, y, z be three positive real numbers such that $xyz = 1$. Prove that

$$\frac{x^3}{(1+y)(1+z)} + \frac{y^3}{(1+x)(1+z)} + \frac{z^3}{(1+x)(1+y)} \geq \frac{3}{4}$$