Olympiad Inequalities

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Theorems

Theorem 1 (Trivial Inequality) For all $x \in \mathbb{R}$:

$$x^2 > 0$$

Theorem 2 (QM-AM-GM-HM) For non-negative real numbers a_1, a_2, \ldots, a_n , the following inequality holds:

$$\sqrt{\frac{a_1^2 + a_2^2 + \dots + a_n^2}{n}} \ge \frac{a_1 + a_2 + \dots + a_n}{n} \ge \sqrt[n]{a_1 a_2 \cdots a_n} \ge \frac{n}{\frac{1}{a_1} + \frac{1}{a_2} + \dots + \frac{1}{a_n}}$$

Equality holds if and only if $a_1 = a_2 = \cdots = a_n$.

Theorem 3 (Bernoulli) For all $r \ge 1$ and $x \ge -1$:

$$(1+x)^r > 1+xr$$

Theorem 4 (Schur) Let a, b, c be positive real numbers and r > 0. The following inequality holds:

$$a^{r}(a-b)(a-c) + b^{r}(b-c)(b-a) + c^{r}(c-a)(c-b) \ge 0$$

Theorem 5 (Nesbitt) Let a, b, c be positive real numbers. The following inequality holds:

$$\frac{a}{b+c} + \frac{b}{c+a} + \frac{c}{a+b} \ge \frac{3}{2}$$

Equality holds if a = b = c.

Theorem 6 (Titu's Lemma) Let $(a_1, a_2, ..., a_n)$ and $(b_1, b_2, ..., b_n)$ be sequences of non-negative real numbers. The following inequality holds:

$$\frac{a_1^2}{b_1} + \frac{a_2^2}{b_2} + \dots + \frac{a_n^2}{b_n} \ge \frac{(a_1 + a_2 + \dots + a_n)^2}{b_1 + b_2 + \dots + b_n}$$

Equality holds if $\frac{a_1}{b_1} = \frac{a_2}{b_2} = \cdots = \frac{a_n}{b_n}$.

Theorem 7 (Cauchy-Schwarz) Let $(a_1, a_2, ..., a_n)$ and $(b_1, b_2, ..., b_n)$ be sequences of non-negative real numbers. The following inequality holds:

$$(a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) \ge (a_1b_1 + a_2b_2 + \dots + a_nb_n)^2$$

Equality holds if and only if $\frac{a_1}{b_1} = \frac{a_2}{b_2} = \cdots = \frac{a_n}{b_n}$.

Theorem 8 (Hölder) Let $(a_1, a_2, \ldots, a_n), (b_1, b_2, \ldots, b_n), \cdots, (z_1, z_2, \ldots, z_n)$ be sequences of non-negative real numbers, and $\lambda_a, \lambda_b, \cdots, \lambda_z$ be positive reals which sum to 1. The following inequality holds:

$$(a_1 + a_2 + \dots + a_n)^{\lambda_a} (b_1 + b_2 + \dots + b_n)^{\lambda_b} \cdots (z_1 + z_2 + \dots + z_n)^{\lambda_z} \ge (a_1^{\lambda_a} b_1^{\lambda_b} \cdots z_1^{\lambda_z} + \dots + a_n^{\lambda_a} b_n^{\lambda_b} \cdots z_n^{\lambda_z})$$

Theorem 9 (Rearrangement) Let $(a_1 \leq a_2 \leq \cdots \leq a_n)$ and $(b_1 \leq b_2 \leq \cdots \leq b_n)$ be sequences of non-decreasing real numbers. For any permutation π of $\{1, 2, \ldots, n\}$, the following inequality holds:

$$a_1b_1 + a_2b_2 + \dots + a_nb_n \ge a_1b_{\pi(1)} + a_2b_{\pi(2)} + \dots + a_nb_{\pi(n)} \ge a_1b_n + a_2b_{n-1} + \dots + a_nb_1$$

Theorem 10 (Chebyshev) Let $(a_1 \le a_2 \le \cdots \le a_n)$ and $(b_1 \le b_2 \le \cdots \le b_n)$ be sequences of non-decreasing real numbers. The following inequality holds:

$$\frac{a_1b_1 + a_2b_2 + \dots + a_nb_n}{n} \ge \frac{a_1 + a_2 + \dots + a_n}{n} \cdot \frac{b_1 + b_2 + \dots + b_n}{n} \ge \frac{a_1b_n + a_2b_{n-1} + \dots + a_nb_1}{n}$$

Theorem 11 (Muirhead) Let the sequence $(a_1, a_2, ..., a_n)$ majorize¹ $(b_1, b_2, ..., b_n)$. Then, for a sequence of positive reals $(x_1, x_2, ..., x_n)$, the following inequality holds:

$$\sum_{sym} x_1^{a_1} x_2^{a_2} \cdots x_n^{a_n} \ge \sum_{sym} x_1^{b_1} x_2^{b_2} \cdots x_n^{b_n}$$

Here, the sums are taken over all permutations of the n variables.

A sequence $(x_1 \ge x_2 \ge \cdots \ge x_n)$ majorizes $(y_1 \ge y_2 \ge \cdots \ge y_n)$ if $\sum x_i = \sum y_i$ and for all $k = 1, 2, \ldots, n-1$ $(x_1 + x_2 + \cdots + x_k) \ge (y_1 + y_2 + \cdots + y_k)$