

Inequalities

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The Arithmetic Mean – Geometric Mean (AM-GM) Inequality (more than two variables):

Suppose we have n positive real numbers x_1, x_2, \dots, x_n . Then

$$\frac{x_1 + x_2 + \dots + x_n}{n} \geq (x_1 x_2 \dots x_n)^{\frac{1}{n}}$$

with equality if and only if all of the numbers x_1, x_2, \dots, x_n are equal.

Problem 1. (Dublin Are Selection Test 2016)

Prove that for any positive real numbers a, b and c we have

$$\frac{2a + b}{b + 2c} + \frac{2b + c}{c + 2a} + \frac{2c + a}{a + 2b} \geq 3.$$

Solution. Let

$$b + 2c = x \quad (1)$$

$$c + 2a = y \quad (2)$$

$$a + 2b = z \quad (3)$$

Adding the above equalities we find

$$2a + 2b + 2c = \frac{2(x + y + z)}{3} \quad (4)$$

Now, from (1) and (4) we find

$$2a + b = \frac{2y + 2z - x}{3}$$

and similarly,

$$2b + c = \frac{2x + 2z - y}{3} \quad \text{and} \quad 2c + a = \frac{2x + 2y - z}{3}.$$

Thus, in the new variables x, y, z our initial inequality reads

$$\frac{1}{3} \left\{ \frac{2y + 2z - x}{x} + \frac{2x + 2z - y}{y} + \frac{2x + 2y - z}{z} \right\} \geq 3,$$

or even

$$2 \left(\frac{x}{y} + \frac{y}{x} \right) + 2 \left(\frac{y}{z} + \frac{z}{y} \right) + 2 \left(\frac{x}{z} + \frac{z}{x} \right) \geq 12. \quad (5)$$

By AM-GM inequality we have

$$\frac{x}{y} + \frac{y}{x} \geq 2, \quad \frac{y}{z} + \frac{z}{y} \geq 2, \quad \frac{x}{z} + \frac{z}{x} \geq 2.$$

Adding the above inequalities we find (5) which proves our initial inequality.

Problem 2. (Dublin Area Selection Test 2014)

Prove that if a and b are positive real numbers,

$$\sqrt[3]{\frac{a}{b}} + \sqrt[3]{\frac{b}{a}} \leq \sqrt[3]{2(a+b) \left(\frac{1}{a} + \frac{1}{b} \right)}.$$

Solution:

Cubing both sides yields

$$\frac{a}{b} + 3 \left(\sqrt[3]{\frac{a}{b}} \right)^2 \left(\sqrt[3]{\frac{b}{a}} \right) + 3 \left(\sqrt[3]{\frac{b}{a}} \right)^2 \left(\sqrt[3]{\frac{a}{b}} \right) + \frac{b}{a} \leq 2 \left(2 + \frac{a}{b} + \frac{b}{a} \right).$$

Simplifying this yields

$$(1) \quad 3\sqrt[3]{\frac{a}{b}} + 3\sqrt[3]{\frac{b}{a}} \leq 4 + \frac{a}{b} + \frac{b}{a}.$$

Now by the AM-GM inequality,

$$1 + 1 + \frac{a}{b} \geq 3\sqrt[3]{\frac{a}{b}}$$

and

$$1 + 1 + \frac{b}{a} \geq 3\sqrt[3]{\frac{b}{a}}$$

with equality in both cases if and only if $a = b$. Adding these two inequalities together yields the required inequality (1).

The Cauchy-Schwarz Inequality:

For any real numbers

$$a_1, a_2, \dots, a_n \quad \text{and} \quad b_1, b_2, \dots, b_n$$

we have

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

with equality if and only if $\frac{a_1}{b_1} = \frac{a_2}{b_2} = \dots = \frac{a_n}{b_n}$.

Proof. Consider the quantity

$$F(x) = (a_1x - b_1)^2 + (a_2x - b_2)^2 + \cdots + (a_nx - b_n)^2 \geq 0 \quad \text{for all } x \in \mathbb{R}.$$

Expanding the brackets we have

$$F(x) = (a_1^2 + a_2^2 + \cdots + a_n^2)x^2 - 2(a_1b_2 + a_2b_2 + \cdots + a_nb_n)x + (b_1^2 + b_2^2 + \cdots + b_n^2),$$

that is,

$$F(x) = Ax^2 - 2Bx + C \geq 0 \quad \text{for all } x \in \mathbb{R},$$

where

$$A = a_1^2 + a_2^2 + \cdots + a_n^2,$$

$$B = a_1b_2 + a_2b_2 + \cdots + a_nb_n,$$

$$C = b_1^2 + b_2^2 + \cdots + b_n^2.$$

This implies that $(2B)^2 - 4AC \leq 0$ which yields $AC \geq B^2$. Hence

$$(a_1^2 + a_2^2 + \cdots + a_n^2)(b_1^2 + b_2^2 + \cdots + b_n^2) \geq (a_1b_2 + a_2b_2 + \cdots + a_nb_n)^2.$$

The equality holds when there exists $x \in \mathbb{R}$ such that $F(x) = 0$ so

$$a_1x - b_1 = a_2x - b_2 = \cdots = a_nx - b_n = 0,$$

which implies $x = \frac{a_1}{b_1} = \frac{a_2}{b_2} = \cdots = \frac{a_n}{b_n}$.

Problem 3. Prove that for any real numbers a_1, a_2, \dots, a_n we have

$$n(a_1^2 + a_2^2 + \dots + a_n^2) \geq (a_1 a_2 + \dots a_n)^2.$$

Solution: Apply Cauchy-Schwarz inequality with $b_1 = b_2 = \dots = b_n = 1$.

Problem 4. (Dublin Area Selection Test 2015)

Let $x, y, z, w > 0$ and suppose that $xyzw = 16$. Show that

$$\frac{x^2}{x+y} + \frac{y^2}{y+z} + \frac{z^2}{z+w} + \frac{w^2}{w+x} \geq 4$$

with equality only when $x = y = z = w = 2$.

Solution: The Cauchy inequality gives

$$\begin{aligned} & \left(\left(\frac{x}{\sqrt{x+y}} \right)^2 + \left(\frac{y}{\sqrt{y+z}} \right)^2 + \left(\frac{z}{\sqrt{z+w}} \right)^2 + \left(\frac{w}{\sqrt{w+x}} \right)^2 \right) \times \\ & \quad \left((\sqrt{x+y})^2 + (\sqrt{y+z})^2 + (\sqrt{z+w})^2 + (\sqrt{w+x})^2 \right) \\ & \qquad \qquad \qquad \geq (x+y+z+w)^2, \end{aligned}$$

with equality only when $x = y = z = w$. This simplifies to:

$$\left(\frac{x^2}{x+y} + \frac{y^2}{y+z} + \frac{z^2}{z+w} + \frac{w^2}{w+x} \right) \cdot 2(x+y+z+w) \geq (x+y+z+w)^2$$

and hence

$$\left(\frac{x^2}{x+y} + \frac{y^2}{y+z} + \frac{z^2}{z+w} + \frac{w^2}{w+x} \right) \geq \frac{x+y+z+w}{2}.$$

Applying the AM-GM to the right-hand term gives

$$\left(\frac{x^2}{x+y} + \frac{y^2}{y+z} + \frac{z^2}{z+w} + \frac{w^2}{w+x} \right) \geq 2\sqrt[4]{xyzw}$$

with equality only when $x = y = z = w$. Since $xyzw = 16$, the result follows at once.

Problem 5. Prove that for any real numbers a_1, a_2, \dots, a_n and for any positive numbers x_1, x_2, \dots, x_n we have

$$\frac{a_1^2}{x_1} + \frac{a_2^2}{x_2} + \dots + \frac{a_n^2}{x_n} \geq \frac{(a_1 + a_2 + \dots + a_n)^2}{x_1 + x_2 + \dots + x_n}.$$

Solution: Apply Cauchy-Schwarz inequality for a_1, a_2, \dots, a_n and $b_1 = \sqrt{x_1}, b_2 = \sqrt{x_2}, \dots, b_n = \sqrt{x_n}$.

Note. We could also use Induction Principle over the number $n \geq 2$ to prove this result.

Problem 6. (IMO 1995)

Let a, b, c be three positive numbers such that $abc = 1$.

Prove that

$$\frac{1}{a^3(b+c)} + \frac{1}{b^3(c+a)} + \frac{1}{c^3(a+b)} \geq \frac{3}{2}.$$

Solution: Denote $x = \frac{1}{a}$, $y = \frac{1}{b}$ and $z = \frac{1}{c}$.

Since $abc = 1$ we have $xyz = 1$ and our inequality to prove becomes

$$\frac{1}{\frac{1}{x^3}\left(\frac{1}{y} + \frac{1}{z}\right)} + \frac{1}{\frac{1}{y^3}\left(\frac{1}{z} + \frac{1}{x}\right)} + \frac{1}{\frac{1}{z^3}\left(\frac{1}{x} + \frac{1}{y}\right)} \geq \frac{3}{2},$$

That is (because $xyz = 1$)

$$\frac{x^2}{y+z} + \frac{y^2}{z+x} + \frac{z^2}{x+y} \geq \frac{3}{2}. \quad (1)$$

Apply Cauchy-Schwarz inequality for

$$\begin{aligned} a_1 &= \frac{x}{\sqrt{y+z}}, & a_2 &= \frac{y}{\sqrt{z+x}}, & a_3 &= \frac{z}{\sqrt{x+y}} \\ b_1 &= \sqrt{y+z}, & b_2 &= \sqrt{z+x}, & b_3 &= \sqrt{x+y}. \end{aligned}$$

Thus,

$$(a_1^2 + a_2^2 + a_3^2)(b_1^2 + b_2^2 + b_3^2) \geq (a_1b_1 + a_2b_2 + a_3b_3)^2$$

becomes

$$\left(\frac{x^2}{y+z} + \frac{y^2}{z+x} + \frac{z^2}{x+y}\right) \cdot 2(x+y+z) \geq 3(x+y+z).$$

which simplifies to (1).

Problem 7. (Iran Math Olympiad 1998)

Let $x, y, z > 1$ be such that $\frac{1}{x} + \frac{1}{y} + \frac{1}{z} = 2$.

Prove that

$$\sqrt{x+y+z} \geq \sqrt{x-1} + \sqrt{y-1} + \sqrt{z-1}.$$

Solution: Note that $\frac{x-1}{x} + \frac{y-1}{y} + \frac{z-1}{z} = 1$.

Apply Cauchy-Schwarz inequality for

$$a_1 = \sqrt{\frac{x-1}{x}}, \quad a_2 = \sqrt{\frac{y-1}{y}}, \quad a_3 = \sqrt{\frac{z-1}{z}}$$

$$b_1 = \sqrt{x}, \quad b_2 = \sqrt{y}, \quad b_3 = \sqrt{z}.$$

Hence

$$(x+y+z) \left(\frac{x-1}{x} + \frac{y-1}{y} + \frac{z-1}{z} \right) \geq \left(\sqrt{x-1} + \sqrt{y-1} + \sqrt{z-1} \right)^2,$$

so

$$\sqrt{x+y+z} \geq \sqrt{x-1} + \sqrt{y-1} + \sqrt{z-1}.$$

Problem 8.

Let $a, b, c > 0$ be such that

$$\frac{1}{a+b+1} + \frac{1}{b+c+1} + \frac{1}{c+a+1} \geq 1.$$

Prove that

$$a + b + c \geq ab + bc + ca.$$

Solution: Apply Cauchy-Schwarz inequality for

$$a_1 = \sqrt{a}, \quad a_2 = \sqrt{b}, \quad a_3 = 1$$

$$b_1 = \sqrt{a}, \quad b_2 = \sqrt{c}, \quad b_3 = c.$$

We find

$$(a+b+1)(a+b+c^2) \geq (a+b+c)^2$$

that is,

$$\frac{1}{a+b+1} \leq \frac{a+b+c^2}{(a+b+c)^2}.$$

Similarly,

$$\frac{1}{b+c+1} \leq \frac{a^2+b+c}{(a+b+c)^2} \quad \text{and} \quad \frac{1}{c+a+1} \leq \frac{a+b^2+c}{(a+b+c)^2}.$$

Adding up these last three inequalities and using our hypothesis we

find

$$1 \leq \frac{1}{a+b+1} + \frac{1}{b+c+1} + \frac{1}{c+a+1} \leq \frac{a^2+b^2+c^2+2(a+b+c)}{(a+b+c)^2},$$

so

$$a^2 + b^2 + c^2 + 2(a+b+c) \geq (a+b+c)^2,$$

which yields $a + b + c \geq ab + bc + ca$.

Problem 9. (German Math Olympiad)

Let $n \geq 2$ and x_1, x_2, \dots, x_n be positive numbers with sum S .

Prove that

$$\frac{x_1}{S - x_1} + \frac{x_2}{S - x_2} + \dots + \frac{x_n}{S - x_n} \geq \frac{n}{n - 1}.$$

Solution: Apply Cauchy-Schwarz inequality for

$$a_1 = \sqrt{\frac{x_1}{S - x_1}}, \quad a_2 = \sqrt{\frac{x_2}{S - x_2}}, \quad \dots, \quad a_n = \sqrt{\frac{x_n}{S - x_n}}$$

$$b_1 = \sqrt{x_1(S - x_1)}, \quad b_2 = \sqrt{x_2(S - x_2)}, \quad \dots, \quad b_n = \sqrt{x_n(S - x_n)}.$$

Note that

$$a_1^2 + a_2^2 + \dots + a_n^2 = \frac{x_1}{S - x_1} + \frac{x_2}{S - x_2} + \dots + \frac{x_n}{S - x_n}$$

$$\begin{aligned} b_1^2 + b_2^2 + \dots + b_n^2 &= x_1(S - x_1) + x_2(S - x_2) + \dots + x_n(S - x_n) \\ &= S(x_1 + x_2 + \dots + x_n) - (x_1^2 + x_2^2 + \dots + x_n^2) \\ &= S^2 - T, \end{aligned}$$

where $T = x_1^2 + x_2^2 + \dots + x_n^2$. Also, $a_1b_1 + a_2b_2 + \dots + a_nb_n = S$

Thus, by Cauchy-Schwarz inequality we find

$$(S^2 - T) \left(\frac{x_1}{S - x_1} + \frac{x_2}{S - x_2} + \dots + \frac{x_n}{S - x_n} \right) \geq S^2$$

Hence

$$\frac{x_1}{S - x_1} + \frac{x_2}{S - x_2} + \dots + \frac{x_n}{S - x_n} \geq \frac{S^2}{S^2 - T}.$$

It remains to prove that $\frac{S^2}{S^2 - T} \geq \frac{n}{n-1}$ or even

$$nT \geq S^2 \iff n(x_1^2 + x_2^2 + \cdots + x_n^2) \geq (x_1 + x_2 + \cdots + x_n)^2.$$

This last inequality follows again from the Cauchy-Schwarz inequality applied to

$$a_1 = x_1, \quad a_2 = x_2, \quad \dots, \quad a_n = x_n$$

$$b_1 = b_2 = \cdots = b_n = 1.$$