

INEQUALITIES

BASIC INEQUALITY : $x^2 \geq 0$

equality holds if and only if $x=0$

(x is a real number ~~with $x \geq 0$~~)

Let's apply this to $(x-y)^2 \geq 0$ where $x \geq 0, y \geq 0$ are any real numbers

$$x^2 - 2xy + y^2 \geq 0$$

$$x^2 + y^2 \geq 2xy$$

equality holds if and only if $x-y=0$
 $x=y$

Example

Show that

$$x^2 + y^2 + z^2 \geq xy + yz + xz$$

x, y, z are real numbers

Solution :

$$x^2 + y^2 \geq 2xy$$

$$x^2 + z^2 \geq 2xz$$

$$y^2 + z^2 \geq 2yz$$

Add

$$2x^2 + 2y^2 + 2z^2 \geq 2xy + 2yz + 2xz$$

Divide by 2.

Example

Show

$$\frac{a^2}{a+b} \geq \frac{3a-b}{4}$$

where $a > 0, b > 0$.

we know

$$a^2 + b^2 \geq 2ab$$

$$a^2 \geq 2ab - b^2$$

Rough work

$$4a^2 \geq (3a-b)(a+b)$$

$$= 3a^2 + 2ab - b^2$$

$$a^2 \geq 2ab - b^2$$

$$a^2 + b^2 \geq 2ab$$

Add $3a^2$

$$4a^2 \geq 3a^2 + 2ab - b^2$$

$$= (3a-b)(a+b)$$

Divide by 4 and $a+b$

$$\frac{a^2}{a+b} \geq \frac{3a-b}{4}$$

② Example Show $\frac{a^2}{a+b} + \frac{b^2}{b+c} + \frac{c^2}{c+a} \geq \frac{a+b+c}{2}$ $\begin{pmatrix} a > 0 \\ b > 0 \\ c > 0 \end{pmatrix}$

Solution

$$\frac{a^2}{a+b} \geq \frac{3a-b}{4}$$

$$\frac{b^2}{b+c} \geq \frac{3b-c}{4}$$

$$\frac{c^2}{c+a} \geq \frac{3c-a}{4}$$

$$\begin{aligned} \frac{a^2}{a+b} + \frac{b^2}{b+c} + \frac{c^2}{c+a} &\geq \frac{3a-b}{4} + \frac{3b-c}{4} + \frac{3c-a}{4} \\ &= \frac{2a+2b+2c}{4} \\ &= \frac{a+b+c}{2} \end{aligned}$$

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Q8

Given $a > 0, b > 0, c > 0, d > 0$, and $a+b+c+d=1$,

Show $\frac{a^2}{a+b} + \frac{b^2}{b+c} + \frac{c^2}{c+d} + \frac{d^2}{d+a} \geq \frac{1}{2}$.

Solution

we know

$$\frac{a^2}{a+b} \geq \frac{3a-b}{4}$$

$$\frac{b^2}{b+c} \geq \frac{3b-c}{4}$$

$$\frac{c^2}{c+d} \geq \frac{3c-d}{4}$$

$$\frac{d^2}{d+a} \geq \frac{3d-a}{4}$$

$$\text{Add } \frac{a^2}{a+b} + \dots + \frac{d^2}{d+a} \geq \frac{a+b+c+d}{2} = \frac{1}{2}$$

The ⁽³⁾ arithmetic mean of x and y is $\frac{x+y}{2}$

The geometric mean of x and y is \sqrt{xy}

The ~~AM~~ AM-GM inequality says

$$\boxed{\frac{x+y}{2} \geq \sqrt{xy}}$$

$$\begin{aligned} x &> 0 \\ y &> 0. \end{aligned}$$

$(x+y \geq 2\sqrt{xy})$ equality holds if and only if $x=y$.

proof: $(\sqrt{x} - \sqrt{y})^2 \geq 0$

$$x - 2\sqrt{x}y + y \geq 0.$$

$$x + y \geq 2\sqrt{xy}$$

$$AM \geq GM.$$

Example If $x > 0$ show $x + \frac{1}{x} \geq 2$ and equality holds iff $x=1$

Solution In AM-GM inequality put $y = \frac{1}{x}$

$$\frac{x + \frac{1}{x}}{2} \geq \sqrt{x \cdot \frac{1}{x}} = \sqrt{1} = 1$$

Multiply by 2. eq. holds iff $x = \frac{1}{x}$
 $x^2 = 1 \Rightarrow x = 1$

Example If $x, y > 0$ show $\frac{x}{y} + \frac{y}{x} \geq 2$

Solution Apply AM-GM inequality

to $\frac{x}{y}$ and $\frac{y}{x}$

get
$$\frac{\frac{x}{y} + \frac{y}{x}}{2} \geq \sqrt{\frac{x}{y} \cdot \frac{y}{x}} = 1$$

Example (4) Show $(a+b)(b+c)(c+a) \geq 8abc$ $\begin{pmatrix} a > 0 \\ b > 0 \\ c > 0 \end{pmatrix}$

Solution

$$a+b \geq 2\sqrt{ab} \quad \text{by AM-GM}$$
$$b+c \geq 2\sqrt{bc} \quad \text{"}$$
$$c+a \geq 2\sqrt{ca} \quad \text{"}$$

Multiply $(a+b)(b+c)(c+a) \geq 8\sqrt{ab \cdot bc \cdot ca} = 8abc$

The AM-GM inequality for n numbers is

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

equality holds iff $a_1 = a_2 = \dots = a_n$

Example Show $\frac{x}{y} + \frac{y}{z} + \frac{z}{x} \geq 3$ $\begin{matrix} x > 0 \\ y > 0 \\ z > 0 \end{matrix}$

Apply AM-GM with $n=3$ to $\frac{x}{y}, \frac{y}{z}, \frac{z}{x}$

Get
$$\frac{\frac{x}{y} + \frac{y}{z} + \frac{z}{x}}{3} \geq \sqrt[3]{\frac{x}{y} \cdot \frac{y}{z} \cdot \frac{z}{x}} = 1$$

Example Show $x^6 + y^6 + 4 \geq 6xy$ $\begin{matrix} x > 0 \\ y > 0 \end{matrix}$

Solution: apply AM-GM to $x^6, y^6, 1, 1, 1, 1$
($n=6$)

$$x^6 + y^6 + 1 + 1 + 1 + 1 \geq 6 \sqrt[6]{(x^6)(y^6)(1)(1)(1)(1)}$$
$$= 6xy$$

Example Show that $x^2 + \frac{4}{x} \geq 3\sqrt[3]{4}$ $x > 0$

Solution: Apply AM-GM to $x^2, \frac{2}{x}, \frac{2}{x}$

⑤ Get

$$x^2 + \frac{2}{x} + \frac{2}{x} \geq 3 \cdot \sqrt[3]{x^2 \cdot \frac{2}{x} \cdot \frac{2}{x}}$$

$$= 3\sqrt[3]{4}$$

notice $x^2 + \frac{1}{x} + \frac{3}{x} \geq 3 \sqrt[3]{x^2 \cdot \frac{1}{x} \cdot \frac{3}{x}} = 3 \cdot \sqrt[3]{3}$ not as good

equality holds ~~iff~~ iff $x^2 = \frac{2}{x}$
 $x^3 = 2$
 $x = \sqrt[3]{2}$

Example

Given $a+b+c=1$, show

$$\frac{1}{a} + \frac{1}{b} + \frac{1}{c} \geq 9.$$

$a > 0$
 $b > 0$
 $c > 0.$

equality holds iff $a=b=c=\frac{1}{3}$.

The Harmonic Mean of a_1, a_2, \dots, a_n is

$$\frac{n}{\frac{1}{a_1} + \frac{1}{a_2} + \dots + \frac{1}{a_n}}$$

The AM-HM inequality says: $AM \geq HM$ ($a_i > 0$)

proof

$$(a_1 + a_2 + \dots + a_n) \left(\frac{1}{a_1} + \frac{1}{a_2} + \dots + \frac{1}{a_n} \right)$$

Multiply this. Get n 1's from $a_i \cdot \frac{1}{a_i}$

Also get $\frac{a_1}{a_2} + \frac{a_2}{a_1}$ This is ≥ 2 .

Get $\frac{n(n-1)}{2}$ terms $\frac{a_i}{a_j} + \frac{a_j}{a_i}$ $i \neq j$

So product is $\geq n + 2 \cdot \frac{n(n-1)}{2}$
 $= n^2$

⑥ So $(a_1 + \dots + a_n) \left(\frac{1}{a_1} + \dots + \frac{1}{a_n} \right) \geq n^2$ ↖ use
↙ either

or $\frac{a_1 + \dots + a_n}{n} \geq \frac{n}{\frac{1}{a_1} + \dots + \frac{1}{a_n}}$

Example ($n=3$) if $a+b+c=1$,

$$\frac{1}{a} + \frac{1}{b} + \frac{1}{c} \geq 3^2 = 9.$$

Example Show $\frac{a}{b+c} + \frac{b}{a+c} + \frac{c}{a+b} \geq \frac{3}{2}$ $a > 0$
 $b > 0$
 $c > 0$

want to use AM-HM with $a+b, b+c, a+c$

~~tips~~ $\frac{a}{b+c} + \frac{b}{a+c} + \frac{c}{a+b} = \frac{a+b+c}{b+c} + \frac{a+b+c}{a+c} + \frac{a+b+c}{a+b} - 3$

$$= (a+b+c) \left(\frac{1}{b+c} + \frac{1}{a+c} + \frac{1}{a+b} \right) - 3$$

$$= \frac{1}{2} \cdot (2a+2b+2c) \left(\frac{1}{b+c} + \frac{1}{a+c} + \frac{1}{a+b} \right) - 3$$

use AM-HM $\geq \frac{1}{2} \cdot 9 - 3$

$$= \frac{3}{2}$$

Cauchy - Schwarz Inequality.

$$(a^2 + b^2)(x^2 + y^2) = (ax + by)^2 + (ay - bx)^2$$

$$\geq (ax + by)^2$$

↑ Cauchy Schwarz for $n=2$.

equality holds iff $ay - bx = 0$

$$\frac{a}{x} = \frac{b}{y}$$

$$\underline{n=3} \quad (7) \quad (a^2+b^2+c^2)(x^2+y^2+z^2) \geq (ax+by+cz)^2 \quad \leftarrow \text{C.S. inequality.}$$

Example Given $x > 0, y > 0, z > 0, xyz = 1,$

Show $x+y+z \leq x^2+y^2+z^2,$

In Cauchy-Schwarz put $a=1, b=1, c=1$

get $3(x^2+y^2+z^2) \geq (x+y+z)^2$

Apply AM-GM to x, y, z : $x+y+z \geq 3\sqrt[3]{xyz} = 3$

$$\Rightarrow \begin{aligned} & 3(x^2+y^2+z^2) \leq (x+y+z)(x^2+y^2+z^2) \\ & (x+y+z)^2 \leq (x+y+z)(x^2+y^2+z^2) \end{aligned}$$

Divide by $x+y+z$

For n numbers, Cauchy-Schwarz is

$$\left(\sum_{i=1}^n a_i^2 \right) \left(\sum_{i=1}^n b_i^2 \right) \geq \left(\sum_{i=1}^n a_i b_i \right)^2$$

$$(a_1^2 + \dots + a_n^2) (b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

See also Chebychev's inequality.

Schur's inequality.

Titu's Lemma.

Example $a > 0, b > 0, c > 0.$ Show $a+b+c \leq \frac{a^2}{c} + \frac{b^2}{a} + \frac{c^2}{b}$

Solution

$$(a+b+c)^2 = \left(\frac{a}{\sqrt{c}} \cdot \sqrt{c} + \frac{b}{\sqrt{a}} \cdot \sqrt{a} + \frac{c}{\sqrt{b}} \cdot \sqrt{b} \right)^2 \leq \left(\frac{a^2}{c} + \frac{b^2}{a} + \frac{c^2}{b} \right) \times (c+a+b)$$

by C-S

Divide by $a+b+c,$