

**PROBLEM SET 7:  
INEQUALITIES  
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1. ELEMENTARY INEQUALITIES

Perhaps the most fundamental inequality for real numbers is

$$x^2 \geq 0, \quad x \in \mathbb{R}.$$

Using this inequality one can deduce many more inequalities. For example, if we take  $x = a - b$  with  $a, b \in \mathbb{R}$  we obtain:

$$a^2 - 2ab + b^2 = (a - b)^2 \geq 0.$$

It follows that

$$\frac{a^2 + b^2}{2} \geq ab.$$

This inequality is interesting by itself. If we now substitute  $a = \sqrt{y}$  and  $b = \sqrt{z}$  we obtain

$$\frac{y + z}{2} \geq \sqrt{yz}.$$

whenever  $y, z$  are nonnegative real numbers. Substitution is a very useful method for proving inequalities.

**Example 1.** Prove that

$$a^2 + b^2 + c^2 \geq ab + ac + bc$$

for all  $a, b, c \in \mathbb{R}$ . Also prove that equality holds if and only if  $a = b = c$ .

*Discussion.* We have to prove that

$$a^2 + b^2 + c^2 - ab - ac - bc \geq 0$$

for all  $a, b, c \in \mathbb{R}$ . Perhaps we can write  $a^2 + b^2 + c^2 - ab - ac - bc$  as a sum of squares. Since  $a^2 + b^2 + c^2 - ab - ac - bc = 0$  for  $a = b = c = 0$ , one should consider squares of functions that vanish whenever  $a = b = c = 0$ . For example, let's consider the functions  $(a - b)^2, (b - c)^2, (c - a)^2$ . We have  $(a - b)^2 = a^2 - 2ab + b^2$ ,  $(b - c)^2 = b^2 - 2bc + c^2$  and  $(c - a)^2 = c^2 - 2ac + a^2$ . If we take the sum of these three functions we get

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

which is exactly the double of the quantity we are interested in. The proof of the inequality is now easy:

*Proof.* We have

$$a^2 + b^2 + c^2 - ab - ac - bc = \frac{1}{2}((a-b)^2 + (b-c)^2 + (c-a)^2) \geq 0$$

and it is now obvious that equality holds if and only if  $a = b = c = 0$ . ☺

Another obvious but important inequality is:

$$xy \geq 0, \quad \text{if } x, y \in \mathbb{R} \text{ and } x \geq 0 \text{ and } y \geq 0.$$

This can be used in many ways. For example if  $0 \leq x \leq 1$  then

$$x \geq x^2$$

because

$$x - x^2 = x(1 - x) \geq 0$$

and both  $x$  and  $1 - x$  are nonnegative.

**Example 2.** Suppose that  $x_1, x_2, \dots, x_n$  are real numbers such that  $0 \leq x_i \leq 1$  for all  $i$ . Prove that

$$x_1 + x_2 + \dots + x_n \geq x_1x_2 + x_2x_3 + x_3x_4 + \dots + x_nx_1.$$

When do we have equality?

*Discussion.* The inequality is not so hard to see, because  $x_1 \geq x_1x_2$ ,  $x_2 \geq x_2x_3$ , etc. So the inequality is equivalent to

$$x_1(1 - x_2) + x_2(1 - x_3) + \dots + x_n(1 - x_1) \geq 0.$$

If we have equality then

$$x_1 = 0 \text{ or } x_2 = 1, \quad x_2 = 0 \text{ or } x_3 = 1, \dots, \quad x_n = 0 \text{ or } x_1 = 1.$$

If  $x_1 \neq 0$  then  $x_2 = 1$  and in particular  $x_2 \neq 0$ . From this it follows that  $x_3 = 1$ . But then  $x_3 \neq 0$ , so  $x_4 = 1$ , etc. This way we see that  $x_2 = x_3 = x_4 = \dots = x_n = x_1 = 1$ . In a similar way we see that if  $x_i \neq 0$  for some  $i$ , then  $x_1 = x_2 = x_3 = \dots = x_n = 1$ . The only other case where equality holds is when  $x_1 = x_2 = \dots = x_n = 0$ .

**Example 3.** Suppose that  $x_1, x_2, \dots, x_n$  are real numbers such that  $0 \leq x_i \leq 1$  for all  $i$ . What is the maximum possible value of

$$\sum_{i=1}^n \sum_{j=1}^n (x_i - x_j)^2.$$

*Discussion.* We are trying to maximalize the function

$$f(x_1, x_2, \dots, x_n) = \sum_{i=1}^n \sum_{j=1}^n (x_i - x_j)^2.$$

(With some analysis one can see that  $f$  must have a maximum value, because  $f$  is a continuous function on a compact set. Don't worry if you do not understand this. Perhaps we will discuss it later, but we will not use it now.) Let us fix  $x_2, x_3, \dots, x_n$ , and consider  $f$  as a function of one variable  $x_1$ . Say  $f = ax_1^2 + bx_1 + c$  where  $a = n^2 > 0$  and  $b, c$  are constants depending on  $x_2, x_3, \dots, x_n$ . Now  $f$  could have a local extremum, but this would always be a local minimum because  $a > 0$ . The maximum of  $f$  is therefore at  $x_1 = 0$  or at  $x_1 = 1$ .

From this discussion it is clear that we can replace  $x_1$  by 0 or by 1 without decreasing the value of  $f(x_1, x_2, \dots, x_n)$ . Similarly, we can replace  $x_2$  by 0 or by 1 without decreasing the value of  $f$  etc. So

$$f(x_1, x_2, \dots, x_n) \leq f(y_1, y_2, \dots, y_n)$$

for some choices  $y_1, y_2, \dots, y_n \in \{0, 1\}$ .

So we are looking for the maximum value of

$$f(y_1, y_2, \dots, y_n)$$

where  $y_1, y_2, \dots, y_n \in \{0, 1\}$ . By symmetry we may assume that  $y_1 = y_2 = \dots = y_k = 0$  and  $y_{k+1} = y_{k+2} = \dots = y_n = 1$ . In that case, the value of  $f(y_1, \dots, y_n)$  is  $k(n-k) + (n-k)k = 2k(n-k)$ . The function  $2k(n-k)$  is again a parabola with the maximum at  $k = \frac{n}{2}$ . But  $k$  has to be an integer. It follows that the maximum value of  $f(x_1, x_2, \dots, x_n)$  is

$$2 \frac{n}{2} \left( n - \frac{n}{2} \right) = \frac{n^2}{2}$$

if  $n$  is even and

$$2 \frac{n-1}{2} \left( n - \frac{n-1}{2} \right) = \frac{n^2-1}{2}$$

if  $n$  is odd.

Making the right substitutions can be very helpful as the following example shows.

**Example 4.** Suppose that  $a_1, a_2, \dots, a_n$  are real numbers such that  $a_i \geq 1$  for all  $i$ . Prove the inequality

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

*Discussion.* Let us write  $a_i = x_i + 1$ . Then  $x_i \geq 0$  for all  $i$ . It is easier to deal with the inequality  $x_i \geq 0$  than with the inequality  $a_i \geq 1$ . The inequality transforms to

$$\begin{aligned} (2 + x_1)(2 + x_2) \cdots (2 + x_n) &\geq \frac{2^n}{n+1} (x_1 + x_2 + \cdots + x_n + (n+1)) = \\ &= 2^n + \frac{2^n}{n+1} (x_1 + x_2 + \cdots + x_n). \end{aligned}$$

This inequality follows already if we only look at the constant and linear part of the left-handside:

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

because

$$2^{n-1} \geq \frac{2}{n+1} 2^{n-1} = \frac{2^n}{n+1}.$$

**Problem 1.** \*\* Use the inequality  $\frac{x+y}{2} \geq \sqrt{xy}$  repeatedly to prove

$$\frac{x+y+z+w}{4} \geq \sqrt[4]{xyzw}$$

for all  $x, y, z, w \geq 0$ .

**Problem 2.** \*\* Prove that

$$x_1^2 + x_2^2 + \cdots + x_n^2 \geq \frac{2}{n-1} \sum_{1 \leq i < j \leq n} x_i x_j$$

for all positive integers  $n$ .

**Problem 3.** \* If  $x \leq y \leq z$  and  $y > 0$ , prove that

$$x + z - y \geq \frac{xz}{y}$$

## 2. CONVEXITY

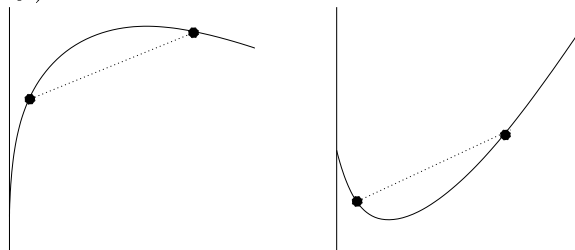
Let  $f$  be a real-valued function on an interval  $I \subseteq \mathbb{R}$ . Now  $f$  is said to be *convex* if

$$f(ta + (1-t)b) \leq tf(a) + (1-t)f(b)$$

for all  $t \in [0, 1]$  and all  $a, b \in I$  (the chord between  $(a, f(a))$  and  $(b, f(b))$  lies above the graph of  $f$ ). The function  $f$  is said to be *concave* if

$$f(ta + (1-t)b) \geq tf(a) + (1-t)f(b)$$

for all  $t \in [0, 1]$  and all  $a, b \in I$  (the chord between  $(a, f(a))$  and  $(b, f(b))$  lies below the graph of  $f$ ).



concave

convex

(You may well be used to a different terminology, for example “concave up” and “concave down” instead of “convex” and “concave”.)

**Theorem 1.** *Suppose that  $f$  is a real-valued function on  $I \subseteq \mathbb{R}$ ,  $x_1, x_2, \dots, x_n \in I$ , and  $t_1, t_2, \dots, t_n \in [0, 1]$  with  $t_1 + t_2 + \dots + t_n = 1$ . If  $f$  is convex, then*

$$(1) \quad f(t_1x_1 + t_2x_2 + \dots + t_nx_n) \leq t_1f(x_1) + t_2f(x_2) + \dots + t_nf(x_n).$$

*If  $f$  is concave, then*

$$(2) \quad f(t_1x_1 + t_2x_2 + \dots + t_nx_n) \geq t_1f(x_1) + t_2f(x_2) + \dots + t_nf(x_n).$$

*Proof.* Suppose that  $f$  is convex. We will prove the statement by induction on  $n$ , the case  $n = 1$  being trivial. Suppose that we already have proven that

$$f(t_1x_1 + t_2x_2 + \dots + t_nx_n) \leq t_1f(x_1) + t_2f(x_2) + \dots + t_nf(x_n).$$

for all  $x_1, x_2, \dots, x_n \in I$  and all  $t_1, t_2, \dots, t_n \in [0, 1]$  with  $t_1 + t_2 + \dots + t_n = 1$ .

Suppose now that  $x_1, x_2, \dots, x_{n+1} \in I$  and  $t_1, \dots, t_{n+1} \in [0, 1]$  with  $t_1 + t_2 + \dots + t_{n+1} = 1$ . Define  $s_i = t_i / (1 - t_{n+1})$  for  $i = 1, 2, \dots, n$ . Note that  $s_1 + s_2 + \dots + s_n = 1$ . Take  $a = s_1x_1 + s_2x_2 + \dots + s_nx_n$ ,  $b = x_{n+1}$  and  $t = 1 - t_{n+1}$ . From the definition of convexity and the induction hypothesis follows that

$$\begin{aligned} f(t_1x_1 + \dots + t_{n+1}x_{n+1}) &= f(ta + (1-t)b) \leq tf(a) + (1-t)f(b) = \\ &= (1-t_{n+1})f(s_1x_1 + \dots + s_nx_n) + t_{n+1}f(x_{n+1}) \leq \\ &\leq (1-t_{n+1})(s_1f(x_1) + s_2f(x_2) + \dots + s_nf(x_n)) + t_{n+1}f(x_{n+1}) = \\ &= t_1f(x_1) + \dots + t_{n+1}f(x_{n+1}). \end{aligned}$$

To prove the second statement, observe that  $f$  is concave if and only if  $-f$  is convex. Then apply the first statement to  $-f$ .  $\square$

In particular the case  $t_1 = t_2 = \dots = t_n = 1/n$  is interesting.

**Corollary 1.** *If  $f$  is convex on  $I$ , then*

$$f\left(\frac{x_1 + x_2 + \dots + x_n}{n}\right) \leq \frac{f(x_1) + \dots + f(x_n)}{n}$$

for all  $x_1, \dots, x_n \in I$ .

*If  $f$  is concave on  $I$ , then*

$$f\left(\frac{x_1 + x_2 + \dots + x_n}{n}\right) \geq \frac{f(x_1) + \dots + f(x_n)}{n}$$

for all  $x_1, \dots, x_n \in I$ .

**Theorem 2.** *Suppose that  $f$  is a real-valued function on an interval  $I \subseteq \mathbb{R}$  with a second derivative. If  $f''(x) \geq 0$  for all  $x \in I$ , then  $f$  is convex. If  $f''(x) \leq 0$  for all  $x \in I$ , then  $f$  is concave. (The converse of these statements are also true).*

*Proof.* If  $f''(x) \geq 0$  for all  $x \in I$  then  $f'(x)$  is weakly increasing on the interval  $I$ . Suppose that  $a, b \in I$  and  $t \in [0, 1]$ . Define  $c = ta + (1-t)b$ . By the Mean Value Theorem, there exist  $\alpha \in (a, c)$  and  $\beta \in (c, b)$  such that

$$f'(\alpha) = \frac{f(c) - f(a)}{c - a} \quad \text{and} \quad f'(\beta) = \frac{f(b) - f(c)}{b - c}.$$

Since  $\alpha < \beta$  and  $f'$  is weakly increasing, we have

$$\begin{aligned} \frac{f(ta + (1-t)b) - f(a)}{(1-t)(b-a)} &= \frac{f(c) - f(a)}{c-a} = f'(\alpha) \leq \\ &\leq f'(\beta) = \frac{f(b) - f(c)}{b-c} = \frac{f(b) - f(ta + (1-t)b)}{t(b-a)} \end{aligned}$$

Multiplying out gives

$$f(ta + (1-t)b) \leq tf(a) + (1-t)f(b).$$

This shows that  $f$  is convex.

The second statement follows from the first statement, applied to  $-f$ .  $\square$

**Example 5.** Suppose that  $\alpha, \beta, \gamma$  are the angles of a triangle. Prove that

$$\sin(\alpha) + \sin(\beta) + \sin(\gamma) \leq \frac{3\sqrt{3}}{2}$$

*Proof.* The function  $\sin(x)$  is concave on the interval  $[0, \pi]$ , because its second derivative is  $-\sin(x) \leq 0$ . Thus we have

$$\frac{\sin(\alpha) + \sin(\beta) + \sin(\gamma)}{3} \leq \sin\left(\frac{\alpha + \beta + \gamma}{\pi}\right) = \sin\left(\frac{1}{3}\pi\right) = \frac{\sqrt{3}}{2}.$$

☺

**Problem 4.** \*\* For nonnegative real  $u_1, \dots, u_n$ , prove that

$$\left(\sum_{i=1}^n u_i\right)^3 \leq n^2 \sum_{i=1}^n u_i^3.$$

(use that  $x^3$  is convex for  $x \geq 0$ ).

**Problem 5.** \*\*\* Suppose that  $p_1, p_2, \dots, p_n$  are nonnegative real numbers such that  $\sum_{i=1}^n p_i = 1$ . Prove that

$$\sum_{i=1}^n -p_i \log p_i \leq \log n.$$

(This inequality comes from *information theory*.)

## 3. ARITHMETICS, GEOMETRIC AND HARMONIC MEAN

**Theorem 3.** Let  $x_1, x_2, x_3, \dots, x_n > 0$ . We define the Arithmetic Mean by

$$A(x_1, x_2, \dots, x_n) = \frac{x_1 + x_2 + \dots + x_n}{n},$$

the Geometric Mean by

$$G(x_1, x_2, \dots, x_n) = \sqrt[n]{x_1 x_2 \dots x_n}$$

and the Harmonic Mean by

$$H(x_1, x_2, \dots, x_n) = \frac{n}{\frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n}}.$$

Then we have

$$H(x_1, \dots, x_n) \leq G(x_1, \dots, x_n) \leq A(x_1, \dots, x_n).$$

*Proof.* Let  $f(x) = \log(x)$ . Then  $f''(x) = -1/x^2 < 0$  for  $x > 0$  so  $f$  is concave on the interval  $(0, \infty)$ . It follows that

$$\log\left(\frac{x_1 + x_2 + \dots + x_n}{n}\right) \geq \frac{\log(x_1) + \log(x_2) + \dots + \log(x_n)}{n}.$$

Applying the exponential function (which is an increasing function) to both sides yields

$$\frac{x_1 + x_2 + \dots + x_n}{n} \geq \sqrt[n]{x_1 x_2 \dots x_n}.$$

If we now take  $y_i = \frac{1}{x_i}$  then we get

$$\frac{\frac{1}{y_1} + \frac{1}{y_2} + \dots + \frac{1}{y_n}}{n} \geq \frac{1}{\sqrt[n]{y_1 y_2 \dots y_n}}.$$

Taking the reciprocal yields

$$\frac{n}{\frac{1}{y_1} + \frac{1}{y_2} + \dots + \frac{1}{y_n}} \leq \sqrt[n]{y_1 y_2 \dots y_n}.$$

□

**Example 6.** Suppose that  $x_1, x_2, \dots, x_n$  are positive real numbers. Prove that

$$\frac{x_1}{x_2} + \frac{x_2}{x_3} + \dots + \frac{x_{n-1}}{x_n} + \frac{x_n}{x_1} \geq n.$$

*Proof.* Put  $y_i = x_i/x_{i+1}$  for all  $i$ . We assume that the index is cyclic, so that  $x_{n+1} = x_1$ . Comparing the arithmetic and geometric average gives:

$$\frac{y_1 + y_2 + \dots + y_n}{n} \geq \sqrt[n]{y_1 y_2 \dots y_n} = 1.$$

☺

**Problem 6.** \*\* For positive real  $a, b, c$  prove that

$$b^3c^3 + c^3a^3 + a^3b^3 \geq 3a^2b^2c^2.$$

**Problem 7.** \*\*\* Let

$$s_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}.$$

Prove that

$$n((n+1)^{\frac{1}{n}} - 1) \leq s_n \leq n - \frac{n-1}{n^{1/(n-1)}}.$$

(Hint: use the geometric and arithmetic mean for  $1 + 1, 1 + \frac{1}{2}, \dots, 1 + \frac{1}{n}$  and for  $1 - \frac{1}{2}, 1 - \frac{1}{3}, \dots, 1 - \frac{1}{n}$ .)

#### 4. THE SCHWARZ INEQUALITY

Another important inequality is the Schwarz inequality. For vectors  $x = (x_1, \dots, x_n)$  and  $y = (y_1, \dots, y_n)$  in  $\mathbb{R}^n$  one defines

$$x \cdot y = x_1y_1 + \cdots + x_ny_n.$$

Note that  $x \cdot y = y \cdot x$ ,  $(x + y) \cdot z = x \cdot z + y \cdot z$  and  $(tx) \cdot y = t(x \cdot y)$  for  $t \in \mathbb{R}$  and  $x, y, z \in \mathbb{R}^n$ .

The norm of the vector  $x$  is defined by

$$\|x\| = \sqrt{x \cdot x} = \sqrt{x_1^2 + \cdots + x_n^2}.$$

**Theorem 4.** Suppose that  $x = (x_1, x_2, \dots, x_n)$ ,  $y = (y_1, y_2, \dots, y_n) \in \mathbb{R}^n$ , then

$$|x_1y_1 + \cdots + x_ny_n| \leq \sqrt{x_1^2 + \cdots + x_n^2} \sqrt{y_1^2 + \cdots + y_n^2}$$

or in short form:

$$|x \cdot y| \leq \|x\| \|y\|.$$

*Proof.* For any vector  $a \cdot a \geq 0$ . In particular, if we take  $a = x + ty$  we get

$$(x + ty) \cdot (x + ty) = x \cdot x + 2t(x \cdot y) + t^2(y \cdot y) \geq 0$$

for all  $t \geq 0$ . Viewed as a quadratic polynomial in  $t$ , this polynomial has a nonpositive discriminant. The discriminant is

$$4(x \cdot y)^2 - 4(x \cdot x)(y \cdot y) \leq 0$$

In particular we have

$$(x \cdot y)^2 \leq (x \cdot x)(y \cdot y)$$

and taking square roots gives us

$$|x \cdot y| \leq \sqrt{x \cdot x} \sqrt{y \cdot y} = \|x\| \|y\|.$$

□



The Schwarz inequality is important in Euclidean geometry in dimension 2, 3 or higher. In particular, one often defines the angle  $\phi$  between two vectors  $x, y$  by

$$\cos(\phi) = \frac{x \cdot y}{\|x\| \|y\|}, \quad 0 \leq \phi \leq \pi.$$

The Schwarz inequality tells us that this definition makes sense, since the right-hand side has absolute value at most 1.

**Problem 8.** \*\*\*\* Prove the Hölder inequality: If  $1/p + 1/q = 1$  and  $x, y \in \mathbb{R}^n$  then

$$|x \cdot y| \leq \|x\|_p \|y\|_q$$

where  $\|x\|_p = (|x_1|^p + |x_2|^p + \cdots + |x_n|^p)^{1/p}$ . (Hint: Use that  $\log(x)$  is convex and prove  $x_i y_i \leq x_i^p/p + y_i^q/q$ . Then prove the inequality in the special case that  $\|x\|_p = \|y\|_q = 1$ . Reduce the general case to this special case.)

## 5. THE TRIANGLE INEQUALITY

Another famous geometric inequality is the triangle inequality. If  $a, b, c$  are the lengths of the sides of a triangle, then  $a + b \geq c$  (and also  $a + c \geq b$  and  $b + c \geq a$ ).

**Problem 9.** \* Let  $Q$  be a convex quadrilateral (i.e., the diagonals lie inside the figure). Let  $S$  be the sum of the lengths of the diagonals and let  $P$  be the perimeter. Prove

$$\frac{1}{2}P < S < P.$$

**Problem 10.** \*\* Suppose that we have an triangle with sides  $a, b, c$  such that for every positive integer  $n$  there exists a triangle with sides  $a^n, b^n$  and  $c^n$ . Prove that the triangle must be equilateral.

## 6. ONE MORE USEFUL INEQUALITY

**Theorem 5.** *Suppose that  $x_1, x_2, \dots, x_n, y_1, y_2, \dots, y_n$  are real numbers such that  $x_1 \leq x_2 \leq \cdots \leq x_n$  and  $y_1 \leq y_2 \leq \cdots \leq y_n$ . Suppose that  $z_1, z_2, \dots, z_n$  are the same as  $y_1, y_2, \dots, y_n$ , but possibly in a different order. Then we have*

$$x_1 y_n + x_2 y_{n-1} + \cdots + x_n y_1 \leq x_1 z_1 + x_2 z_2 + \cdots + x_n z_n \leq x_1 y_1 + x_2 y_2 + \cdots + x_n y_n.$$

*Proof.* Suppose that  $z_1, z_2, \dots, z_n$  is a rearrangement of  $y_1, y_2, \dots, y_n$ . Let  $m$  be the number of displacements of the sequence  $z_1, z_2, \dots, z_n$ , so  $m$  is the number of pairs  $(i, j)$  with  $i < j$  and  $z_i > z_j$ . We prove the right inequality by induction on  $m$ . If  $m = 0$  then  $z_i = y_i$  for all  $i$  and we have inequality. Suppose  $m > 0$ . Then  $z_i > z_{i+1}$  for some  $i$ . Note that the sequence

$$z_1, z_2, \dots, z_{i-1}, z_{i+1}, z_i, z_{i+2}, \dots, z_n$$

(exchange  $z_i$  and  $z_{i+1}$ ) has only  $m - 1$  displacements, so by induction

$$x_1 z_1 + x_2 z_2 + \cdots + x_i z_{i+1} + x_{i+1} z_i + \cdots + x_n z_n \geq x_1 y_1 + x_2 y_2 + \cdots + x_n z_n.$$

We have

$$(x_{i+1} - x_i)(z_i - z_{i+1}) \geq 0,$$

so

$$x_i z_i + x_{i+1} z_{i+1} \geq x_i z_{i+1} + x_{i+1} z_i$$

and

$$\begin{aligned} & x_1 z_1 + x_2 z_2 + \cdots + x_i z_i + x_{i+1} z_{i+1} + \cdots + x_n z_n \geq \\ & \geq x_1 z_1 + x_2 z_2 + \cdots + x_i z_{i+1} + x_{i+1} z_i + \cdots + x_n z_n \geq x_1 y_1 + x_2 y_2 + \cdots + x_n y_n. \end{aligned}$$

The left inequality in the Theorem follows from the right inequality. Note that  $-y_n \leq -y_{n-1} + \cdots \leq -y_1$  and that  $-z_1, -z_2, \dots, -z_n$  is a rearrangement of  $-y_1, -y_2, \dots, -y_n$ . So we have

$$x_1(-z_1) + x_2(-z_2) + \cdots + x_n(-z_n) \leq x_1(-y_n) + x_2(-y_{n-1}) + \cdots + x_n(-y_1).$$

☺

**Problem 11.** \*\* Suppose that  $x_1, x_2, \dots, x_n$  are positive real numbers. Prove that

$$\frac{x_1^2}{x_2} + \frac{x_2^2}{x_3} + \cdots + \frac{x_{n-1}^2}{x_n} + \frac{x_n^2}{x_1} \geq x_1 + x_2 + \cdots + x_n.$$

**Problem 12.** \*\*\* Prove that

$$a^a b^b c^c \geq a^b b^c c^a$$

for all positive real numbers  $a, b, c$ .

## 7. EXTRA PROBLEMS

**Problem 13.** \* Prove that

$$\frac{x_1}{x_1 + x_2} + \frac{x_2}{x_2 + x_3} + \cdots + \frac{x_{n-1}}{x_{n-1} + x_n} + \frac{x_n}{x_n + x_1} \geq 1$$

**Problem 14.** \*\*\*\* Prove or disprove: If  $x$  and  $y$  are real numbers with  $y \geq 0$  and  $y(y+1) \leq (x+1)^2$ , then  $y(y-1) \leq x^2$ .

**Problem 15.** \*\*\*\* Let  $a, b, c$  be positive real numbers such that  $abc = 1$ . Prove that

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

**Problem 16.** \*\*\*\* Let  $p_1, p_2, \dots, p_n$  be any  $n$  points on the sphere

$$\{(x, y, z) \mid x^2 + y^2 + z^2 = 1\}.$$

Prove that the sum of the squares of the distances between them is at most  $n^2$ .

**Problem 17.** \*\*\*\*\* [USSR olympiad] Suppose that  $x_1, x_2, \dots, x_n$  are positive real numbers. Prove that

$$\frac{x_1}{x_2 + x_3} + \frac{x_2}{x_3 + x_4} + \dots + \frac{x_n}{x_1 + x_2} \geq \frac{n}{4}$$

(indices go cyclic).