

Problems # 2 1973. INEQUALITIES

1. Give an algebraic proof of the Cauchy inequality by showing that

$$\left(\sum_1^n x_i^2\right)\left(\sum_1^n y_i^2\right) - \left(\sum_1^n x_i y_i\right)^2$$

can be expressed as a sum of squares of real quantities.

2. Let $E \subset R^n$ denote the "ellipsoid" :

$$E = \{(x_1, \dots, x_n) : \sum_{i=1}^n \frac{x_i^2}{a_i^2} \leq 1\}$$

whose semiaxes are given positive numbers a_1, \dots, a_n .

Prove (analytically) that if (ξ_1, \dots, ξ_n) is a point on the surface of E

(that is, $\sum_{i=1}^n (\xi_i^2/a_i^2) = 1$) the "hyperplane" $\sum_{i=1}^n \frac{\xi_i x_i}{a_i^2} = 1$ meets E only in the point (ξ_1, \dots, ξ_n) .

3. Let a, A, b, B be positive, $a < A, b < B$.
Suppose $a \leq a_i \leq A, b \leq b_i \leq B$ ($i = 1, 2, \dots, n$). Prove:

$$\frac{(a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2)}{(a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2} \leq \left(\frac{\sqrt{\frac{AB}{ab}} + \sqrt{\frac{ab}{AB}}}{2} \right)$$

4. Give a "convexity" proof of Hölder's inequality

$$\sum_i^n a_i b_i \leq \left(\sum_i^n a_i^{1/\theta}\right)^\theta \left(\sum_i^n b_i^{1/(1-\theta)}\right)^{1-\theta}$$

(here $a_i, b_i \geq 0; 0 < \theta < 1$) by considering the centroid of n masses placed on the curve $y = x^\theta$.

5. Prove the "cyclic inequality"

$$\frac{x_1}{x_2 + x_3} + \frac{x_2}{x_3 + x_4} + \dots + \frac{x_{n-1}}{x_n + x_1} + \frac{x_n}{x_1 + x_2} \geq \frac{n}{2}$$

for $n = 3, 4, 5, 6$.

(The inequality is true for $n \leq 10$, and false for $n = 14$!)

6. Prove $\sqrt[n]{(a_1 + b_1)(a_2 + b_2)\dots(a_n + b_n)} \geq \sqrt[n]{a_1 a_2 \dots a_n} + \sqrt[n]{b_1 b_2 \dots b_n}$
($a_i, b_i \geq 0$).

7. Prove: for $x, y, z > 0$ and λ real,
 $x^\lambda(x - y)(x - z) + y^\lambda(y - z)(y - x) + z^\lambda(z - x)(z - y) \geq 0$.