

Inequality

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Let $x_1, x_2, x_3, \dots, x_n$ be positive real numbers such that

$x_1 x_2 x_3 \dots x_n = 1$, prove that

$$\frac{1}{1+x_1+x_1x_2} + \frac{1}{1+x_2+x_2x_3} + \dots + \frac{1}{1+x_n+x_nx_1} > 1.$$

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First we will prove inequality of the problem for two particular cases.

If $n = 3$ then since $x_1 x_2 x_3 = 1$ we obtain

$$\begin{aligned} & \frac{1}{1+x_1+x_1x_2} + \frac{1}{1+x_2+x_2x_3} + \frac{1}{1+x_3+x_3x_1} = \\ & \frac{1}{1+x_1+x_1x_2} + \frac{x_1}{x_1(1+x_2+x_2x_3)} + \frac{x_1x_2}{x_1x_2(1+x_3+x_3x_1)} = \\ & \frac{1}{1+x_1+x_1x_2} + \frac{x_1}{x_1+x_1x_2+1} + \frac{x_1x_2}{x_1x_2+1+x_1} = 1; \end{aligned}$$

If $n = 4$ then since $x_1 x_2 x_3 x_4 = 1$ we obtain

$$\begin{aligned} & \frac{1}{1+x_1+x_1x_2} + \frac{1}{1+x_2+x_2x_3} + \frac{1}{1+x_3+x_3x_4} + \frac{1}{1+x_4+x_4x_1} > \\ & \frac{1}{1+x_1+x_1x_2+x_1x_2x_3} + \frac{1}{1+x_2+x_2x_3+x_2x_3x_4} + \\ & \frac{1}{1+x_3+x_3x_4+x_3x_4x_1} + \frac{1}{1+x_4+x_4x_1+x_4x_1x_2} = \frac{1}{1+x_1+x_1x_2+x_1x_2x_3} + \\ & \frac{1}{x_1(1+x_2+x_2x_3+x_2x_3x_4)} + \frac{1}{x_1x_2(1+x_3+x_3x_4+x_3x_4x_1)} + \\ & \frac{1}{x_1x_2x_3(1+x_4+x_4x_1+x_4x_1x_2)} = \frac{1+x_1+x_1x_2+x_1x_2x_3}{1+x_1+x_1x_2+x_1x_2x_3} = 1 \end{aligned}$$

General case.

For any n -tuple (x_1, x_2, \dots, x_n) denote $\sigma(x_1, x_2, \dots, x_n) := (x_2, x_3, \dots, x_n, x_1)$ (Operator of cyclic shift).

Also we recursively define k -times iterated cyclic shift as follows

$$\sigma^1 := \sigma, \sigma^{k+1} := \sigma \circ \sigma^k, k \in \mathbb{N} \text{ while noting that } \sigma^{k+n}(x_1, x_2, \dots, x_n) = \sigma^k(x_1, x_2, \dots, x_n),$$

We can extend definition of σ^k for $k = 0$ by $\sigma^0(x_1, x_2, \dots, x_n) := (x_1, x_2, \dots, x_n)$ ($\sigma^n = \sigma^0$).

Then for any function $f(x_1, x_2, \dots, x_n)$ we can use convenient notation of cyclic

summation:

$$\begin{aligned} \sum_{cyc}^n f(x_1, x_2, \dots, x_n) &:= \sum_{k=1}^n \sigma^{k-1}(x_1, x_2, \dots, x_n) = f(x_1, x_2, \dots, x_n) + f(x_2, x_3, \dots, x_n, x_1) + \\ & f(x_3, \dots, x_n, x_1, x_2) + \dots + f(x_n, x_1, \dots, x_{n-1}). \end{aligned}$$

$$\text{Obvious that } \sum_{cyc}^n f(x_k, x_{k+1}, \dots, x_n, x_1, x_2, \dots, x_{k-1}) = \sum_{cyc}^n f(x_1, x_2, \dots, x_n).$$

In this notation original inequality becomes $\sum_{cyc}^n \frac{1}{1+x_1+x_1x_2} > 1$.

$$\text{Note that } \frac{1}{1+x_1+x_1x_2} > \frac{1}{1+x_1+x_1x_2+x_1x_2x_3+\dots+x_1x_2\dots x_{n-1}}.$$

Let $S(x_1, x_2, \dots, x_n) := x_1 + x_1x_2 + x_1x_2x_3 + \dots + x_1x_2\dots x_{n-1} + x_1x_2\dots x_{n-1}x_n =$

$1 + x_1 + x_1x_2 + x_1x_2x_3 + \dots + x_1x_2\dots x_{n-1}$ since $x_1x_2x_3\dots x_n = 1$.

Then $\frac{1}{1+x_1+x_1x_2} > \frac{1}{S(x_1, x_2, \dots, x_n)}$ and

$$\frac{1}{1 + x_k + x_k x_{k+1}} > \frac{1}{S(x_k, x_{k+1}, \dots, x_n, x_1, x_2, \dots, x_{k-1})} = \frac{1}{S(\sigma^{k-1}(x_1, x_2, \dots, x_n))}$$

We have $\frac{S(x_1, x_2, \dots, x_n)}{x_1} = 1 + x_2 + x_2 x_3 + \dots + x_2 x_3 \dots x_{n-1} x_n =$

$$x_2 + x_2 x_3 + \dots + x_2 x_3 \dots x_{n-1} x_n + x_2 x_3 \dots x_{n-1} x_n x_1 = S(x_2, x_3, \dots, x_n, x_1) = S(\sigma(x_1, x_2, \dots, x_n)).$$

Similarly, $\frac{S(x_2, x_3, \dots, x_n, x_1)}{x_2} = S(\sigma(x_2, x_3, \dots, x_n, x_1)) = S(\sigma^2(x_1, x_2, \dots, x_n))$, and so on..

$$\frac{S(\sigma^{k-1}(x_1, x_2, \dots, x_n))}{x_k} = \frac{S(x_k, x_{k+1}, \dots, x_n, x_1, x_2, \dots, x_{k-1})}{x_k} = S(\sigma^k(x_1, x_2, \dots, x_n)), \dots$$

Thus, $S(\sigma^k(x_1, x_2, \dots, x_n)) \cdot x_1 x_2 \dots x_k = S(x_1, x_2, \dots, x_n)$ and, therefore,

$$\sum_{\text{cyc}}^n \frac{1}{1 + x_1 + x_1 x_2} > \sum_{k=1}^n \frac{1}{S(\sigma^{k-1}(x_1, x_2, \dots, x_n))} = \frac{1}{S(x_1, x_2, \dots, x_n)} +$$

$$\sum_{k=2}^n \frac{x_1 x_2 \dots x_{k-1}}{S(\sigma^{k-1}(x_1, x_2, \dots, x_n)) \cdot x_1 x_2 \dots x_{k-1}} = \frac{1}{S(x_1, x_2, \dots, x_n)} + \sum_{k=2}^n \frac{x_1 x_2 \dots x_{k-1}}{S(x_1, x_2, \dots, x_n)} =$$

$$\frac{x_1 x_2 x_3 \dots x_n + \sum_{k=2}^n x_1 x_2 \dots x_{k-1}}{S(x_1, x_2, \dots, x_n)} = \frac{S(x_1, x_2, \dots, x_n)}{S(x_1, x_2, \dots, x_n)} = 1$$