

Inequality

<https://www.linkedin.com/groups/8313943/8313943-6379947029581434881>

Prove the inequality

$$\frac{x_1}{1+x_1^2} + \frac{x_2}{1+x_1^2+x_2^2} + \dots + \frac{x_n}{1+x_1^2+x_2^2+\dots+x_n^2} < \sqrt{n}, \quad \forall x_1, x_2, \dots, x_n \in \mathbb{R}.$$

Solution by Arkady Alt, San Jose, California, USA.

Let $a_k := \frac{x_k}{1 + \sum_{i=1}^k x_i^2}$, $b_k := \frac{1}{1 + \sum_{i=1}^k x_i^2}$, $k = 1, 2, \dots, n$ and $S_n := \sum_{k=1}^n a_k$.

Since and by Cauchy Inequality (or, by QM-AM Inequality) $S_n \leq \sqrt{n} \cdot \sqrt{\sum_{k=1}^n a_k^2}$

$$\text{and } a_k^2 = \frac{x_k^2}{\left(1 + \sum_{i=1}^k x_i^2\right)^2} \leq \frac{x_k^2}{\left(1 + \sum_{i=1}^k x_i^2\right)\left(1 + \sum_{i=1}^{k-1} x_i^2\right)} = b_{k-1} - b_k, \quad k = 1, 2, 3, \dots, n$$

(here we set $b_0 := 1$) then $S_n \leq \sqrt{n} \cdot \sqrt{a_1^2 + \sum_{k=2}^n a_k^2} \leq \sqrt{n} \sqrt{1 - b_n} < \sqrt{n}$.