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(a) It is known that $x, y, z \geq 0$ and $x + y + z = \frac{1}{2}$. Prove that

$$\frac{1-x}{1+x} \cdot \frac{1-y}{1+y} \cdot \frac{1-z}{1+z} \geq \frac{1}{3}.$$

(b) It is known that $x_1, x_2, \dots, x_n \geq 0$ and $x_1 + x_2 + \dots + x_n = \frac{1}{2}$. Prove that

$$\frac{1-x_1}{1+x_1} \cdot \frac{1-x_2}{1+x_2} \cdot \dots \cdot \frac{1-x_n}{1+x_n} \geq \frac{1}{3}.$$

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Since (a) is particular case of (b) we will solve (b) by preliminarily reformulated it in more convenient equivalent form. Namely, by replacing (x_1, x_2, \dots, x_n) with

$\left(\frac{x_1}{2}, \frac{x_2}{2}, \dots, \frac{x_n}{2}\right)$ we obtain instead $\sum_{k=1}^n x_k = \frac{1}{2}$ and $\prod_{k=1}^n \frac{1-x_k}{1+x_k} \geq \frac{1}{3}$, respectively,

$$\sum_{k=1}^n x_k = 1 \text{ and } \prod_{k=1}^n \frac{2-x_k}{2+x_k} \geq \frac{1}{3}.$$

Lemma. For any $x, y \geq 0$ such that $x + y \leq 1$ holds inequality

$$(1) \quad \frac{2-x}{2+x} \cdot \frac{2-y}{2+y} \geq \frac{2-(x+y)}{2+(x+y)}.$$

Proof.

Let $p := x + y$ and $q := xy$. Then $\frac{2-x}{2+x} \cdot \frac{2-y}{2+y} = \frac{4-2p+q}{4+2p+q}$ and since $\frac{4-2p+q}{4+2p+q} =$

$$1 - \frac{4p}{4+2p+q} \text{ increase in } q \geq 0 \text{ then } \frac{4-2p+q}{4+2p+q} \geq \frac{4-2p}{4+2p} = \frac{2-p}{2+p}.$$

$$\text{Thus, } \frac{2-x}{2+x} \cdot \frac{2-y}{2+y} \geq \frac{2-(x+y)}{2+(x+y)}.$$

We will prove that $x_1, x_2, \dots, x_n \geq 0$ such that $\sum_{k=1}^n x_k \leq 1$ holds inequality

$$(2) \quad \prod_{k=1}^n \frac{2-x_k}{2+x_k} \geq \frac{2-\sum_{k=1}^n x_k}{2+\sum_{k=1}^n x_k}.$$

Having inequality (1) (by replacing (x, y) with (x_1, x_2)) as base of Math Induction

for any $x_1, x_2, \dots, x_n, x_{n+1} \geq 0$ such that $\sum_{k=1}^{n+1} x_k \leq 1$ and, denoting $p := \sum_{k=1}^n x_k \leq 1$,

we obtain $\prod_{k=1}^n \frac{2-x_k}{2+x_k} \geq \frac{2-p}{2+p}$. Since $\sum_{k=1}^{n+1} x_k = p + x_{n+1}$ then applying inequality (1)

$$\text{to } (x, y) = (p, x_{n+1}) \text{ we obtain } \frac{2-p}{2+p} \cdot \frac{2-x_{n+1}}{2+x_{n+1}} \geq \frac{2-(p+x_{n+1})}{2+(p+x_{n+1})} \Leftrightarrow \prod_{k=1}^{n+1} \frac{2-x_k}{2+x_k} \geq \frac{2-\sum_{k=1}^{n+1} x_k}{2+\sum_{k=1}^{n+1} x_k}.$$

In particular if $\sum_{k=1}^n x_k = 1$ then (2) becomes $\prod_{k=1}^n \frac{2-x_k}{2+x_k} \geq \frac{2-1}{2+1} = \frac{1}{3}$.