

Logarithmic Inequalities

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If a and b are distinct positive real numbers, prove that

$$\sqrt{ab} < \frac{a-b}{\ln a - \ln b} < \frac{a+b}{2}$$

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Due to symmetry of the inequality we may assume that $a > b$. Let $x := \ln \frac{a}{b}$.

$$\text{Then } x > 0 \text{ and } \sqrt{ab} < \frac{a-b}{\ln a - \ln b} < \frac{a+b}{2} \Leftrightarrow \sqrt{\frac{a}{b}} < \frac{\frac{a}{b} - 1}{\ln \frac{a}{b}} < \frac{\frac{a}{b} + 1}{2} \Leftrightarrow$$

$$(1) \quad e^{x/2} < \frac{e^x - 1}{x} < \frac{e^x + 1}{2}.$$

First we will prove that $e^{x/2} < \frac{e^x - 1}{x}$, for any $x > 0$.

$$\text{Since } e^{x/2} = 1 + \frac{x}{2} + \sum_{n=2}^{\infty} \frac{x^n}{2^n n!} \Leftrightarrow 1 + xe^{x/2} = 1 + x + \frac{x^2}{2} + \sum_{n=2}^{\infty} \frac{x^{n+1}}{2^n n!} =$$

$$1 + x + \frac{x^2}{2} + \sum_{n=3}^{\infty} \frac{x^n}{2^{n-1}(n-1)!} \text{ and } e^x = 1 + x + \frac{x^2}{2} + \sum_{n=3}^{\infty} \frac{x^n}{n!} \text{ then}$$

$$e^x - (1 + xe^{x/2}) = \sum_{n=3}^{\infty} x^n \left(\frac{1}{n!} - \frac{1}{2^{n-1}(n-1)!} \right) > 0 \text{ because } \frac{1}{n!} - \frac{1}{2^{n-1}(n-1)!} = \frac{1}{2^{n-1}n!} (2^{n-1} - n) \text{ and } 2^{n-1} > n \text{ for any } n \geq 3 \text{ (by Math Induction).}$$

$$\text{Hence } 1 + xe^{x/2} < e^x \Leftrightarrow e^{x/2} < \frac{e^x - 1}{x}.$$

$$\text{Also we have } \frac{e^x - 1}{x} < \frac{e^x + 1}{2} \Leftrightarrow 2e^x - 2 < xe^x + x \Leftrightarrow e^x < 1 + \frac{x}{2} + \frac{1}{2}xe^x \Leftrightarrow$$

$$1 + x + \sum_{n=2}^{\infty} \frac{x^n}{n!} < 1 + \frac{x}{2} + \frac{1}{2}x \left(1 + \sum_{n=1}^{\infty} \frac{x^n}{n!} \right) \Leftrightarrow \sum_{n=2}^{\infty} \frac{x^n}{n!} < \sum_{n=1}^{\infty} \frac{x^{n+1}}{2 \cdot n!} \Leftrightarrow$$

$$\sum_{n=2}^{\infty} \frac{x^n}{n!} < \sum_{n=2}^{\infty} \frac{x^n}{2 \cdot (n-1)!} \text{ where latter inequality holds for any } x > 0 \text{ since}$$

$$\frac{1}{n!} \leq \frac{1}{2 \cdot (n-1)!} \Leftrightarrow 2 \leq n.$$