U99. Let a and b be positive real numbers such that $a + b = a^4 + b^4$. Prove that

$$a^a b^b \le 1 \le a^{a^3} b^{b^3}.$$

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First solution by Daniel Lasaosa, Universidad Publica de Navarra, Spain

If x = 1 equality is clear, both sides of the inequality being zero.

If x > 1, $\ln x = \int_1^x \frac{dz}{z} < \int_1^x dz = x - 1$, since z > 1 in the open integration interval.

If x < 1, $\ln x = -\int_x^1 \frac{dz}{z} > -\int_x^1 dz = x - 1$, since again z > 1 in the open integration interval.

Taking $x=\frac{1}{a}$ easily produces $a^3 \ln a \geq a^3-a^2$, while taking x=a results in $a \ln a \leq a^2-a$, and similarly for b. Since the problem is equivalent to showing that $a \ln a + b \ln b \leq 0 \leq a^3 \ln a + b^3 \ln b$, it suffices to prove that, given positive reals a,b such that $a+b=a^4+b^4$, then $a^3+b^3\geq a^2+b^2$ and $a^2+b^2\leq a+b$. The problem will be finished by proving these last two inequalities.

Define first $f(x) = a^x + b^x$. Clearly, $f'(x) = a^x \ln a + b^x \ln b$ and consequently $f''(x) = a^x \ln^2 a + b^x \ln^2 b \ge 0$, or f is convex, strictly unless a = b = 1, and since f(1) = f(4), then $f(2) \le f(1)$, yielding $a^2 + b^2 \le a + b$, with equality iff a = b = 1.

Note finally that, since $8(a+b)=8(a^4+b^4)\geq (a+b)^4$, where the inequality between arithmetic and quartic means has been used, then $ab\leq \frac{(a+b)^2}{4}\leq 1$ because of the AM-GM inequality, with equality iff a=b=1, and

$$(a+b+1)(a^3+b^3-a^2-b^2) = (a+b-a^2-b^2)(1-ab) \ge 0,$$

with equality iff a = b = 1. The conclusion follows, and both proposed inequalities turn into equalities iff a = b = 1.

Second solution by Arkady Alt, San Jose, California, USA

Due to the symmetry of constrain we can assume that $a \ge b$. Since $a + b = a^4 + b^4$ can be equivalently rewritten in the form

$$a^3\left(1+\left(\frac{b}{a}\right)^4\right)=1+\frac{b}{a}$$
 or in the form $b^3\left(1+\left(\frac{a}{b}\right)^4\right)=1+\frac{a}{b}$ then,

denoting $t := \frac{a}{b}$, we obtain following parametrization for a and b:

$$a = \sqrt[3]{rac{t^4 + t^3}{t^4 + 1}} \;,\; b = \sqrt[3]{rac{t + 1}{t^4 + 1}}, t \ge 1.$$

With this parametrization we have a = bt and then:

1.
$$a^a b^b \le 1 \iff (a^3)^a (b^3)^b \le 1 \iff (a^3)^{bt} (b^3)^b \le 1 \iff (a^3)^t b^3 \le 1 \iff$$

$$\left(\frac{t^4 + t^3}{t^4 + 1}\right)^t \frac{t + 1}{t^4 + 1} \le 1 \iff t^{3t} \le \left(\frac{t^4 + 1}{t + 1}\right)^{t + 1} \iff t^3 \le \left(\frac{t^4 + 1}{t + 1}\right)^{\frac{t + 1}{t}},$$

where latter inequality is right, because applying Bernoulli's Inequality

(1)
$$(1+x)^{\alpha} \ge 1 + \alpha x, \ x > -1, \alpha \ge 1$$

we obtain
$$\left(\frac{t^4+1}{t+1}\right)^{\frac{t+1}{t}} = \left(1 + \frac{t^4-t}{t+1}\right)^{\frac{t+1}{t}} \ge 1 + \frac{t^4-t}{t+1} \cdot \frac{t+1}{t} = t^3;$$

$$2.1 \le a^{a^3}b^{b^3} \iff 1 \le (a^3)^{a^3}(b^3)^{b^3} \iff 1 \le (a^3)^{t^3b^3}(b^3)^{b^3} \iff 1 \le (a^3)^{t^3}b^3 \iff$$

$$1 \leq \left(\frac{t^4 + t^3}{t^4 + 1}\right)^{t^3} \frac{t + 1}{t^4 + 1} \iff \left(\frac{t^4 + t^3}{t^4 + 1}\right)^{t^3} \geq \frac{t^4 + 1}{t + 1} = 1 + \frac{t\left(t^3 - 1\right)}{t + 1}.$$

Consider two cases.

If $t \leq \sqrt[3]{2}$ then by Bernoulli's Inequality (1) we have

$$\left(\frac{t^4+t^3}{t^4+1}\right)^{t^3} = \left(1+\frac{t^3-1}{t^4+1}\right)^{t^3} \ge 1 + \frac{t^3\left(t^3-1\right)}{t^4+1}$$
 and

$$\frac{t^3 \left(t^3 - 1\right)}{t^4 + 1} \geq \frac{t^4 - t}{t + 1} \iff \frac{t^2}{t^4 + 1} \geq \frac{1}{t + 1} \iff t^3 + t^2 \geq t^4 + 1 \iff$$

$$t^{3}(1-t)+(t^{2}-1)\geq 0 \iff (t-1)(t+1-t^{3})\geq 0$$
 because

$$t+1-t^3 \ge t+1-2 = t-1 \ge 0;$$

If $t > \sqrt[3]{2}$ then $t^3 > 2$ and applying inequality

(2)
$$(1+x)^{\alpha} \ge 1 + \alpha x + \frac{\alpha(\alpha-1)}{2}x^2$$
, $x > -1, \alpha \ge 2$ (can by obtained by

application (1) to
$$h'(x)$$
 where $h(x) := (1+x)^{\alpha} - 1 - \alpha x - \frac{\alpha(\alpha-1)}{2}x^2$

we get
$$\left(\frac{t^4+t^3}{t^4+1}\right)^{t^3} = \left(1+\frac{t^3-1}{t^4+1}\right)^{t^3} \ge 1+t^3 \cdot \frac{t^3-1}{t^4+1} +$$

$$\frac{t^3(t^3-1)}{2}\cdot\left(\frac{t^3-1}{t^4+1}\right)^2$$
. Thus, suffices to prove that

$$\frac{t^3(t^3-1)}{t^4+1} + \frac{t^3(t^3-1)^3}{2(t^4+1)^2} \ge \frac{t(t^3-1)}{t+1} \iff$$

(3)
$$\frac{t^2}{t^4+1} + \frac{t^2(t^3-1)^2}{2(t^4+1)^2} - \frac{1}{t+1} \ge 0.$$

Multiplying left hand side of inequality (3) by $2(t^4+1)^2(t+1)$ we obtain $2t^2(t^4+1)(t+1)+t^2(t^3-1)^2(t+1)-2(t^4+1)^2=t^9-t^8+2t^7-2t^5-4t^4+3t^3+3t^2-2=(t-1)(t^8+2t^6+2t^5-4t^3-t^2+2t+2)=(t-1)((t^8-t^2)+2(t^6-t^3)+2(t^5-t^3)+2t+2)\geq 0.$