

Problem with a solution proposed by Arkady Alt , San Jose , California, USA.

Let $a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n$ be positive real numbers such that

$$b_1 < a_1 < b_2 < a_2 < \dots < a_{n-1} < b_n < a_n. \text{ Let } F(x) := \frac{(x-b_1)(x-b_2)\dots(x-b_n)}{(x-a_1)(x-a_2)\dots(x-a_n)}.$$

Prove that $F'(x) < 0$ for any $x \in \text{Dom}(F)$

Solution.

Lemma.

$F(x)$ can be represented in form

$$F(x) = 1 + \sum_{k=1}^n \frac{c_k}{x-a_k},$$

where $c_k, k = 1, 2, \dots, n$ are some positive real numbers.

Proof.

$$\text{Let } F_k(x) := \frac{(x-b_1)(x-b_2)\dots(x-b_k)}{(x-a_1)(x-a_3)\dots(x-a_k)}, \quad k \leq n.$$

We will prove by Math. Induction that for any $k \leq n$ there are positive numbers

$$c_k(i), i = 1, \dots, k \text{ such that } F_k(x) = 1 + \sum_{i=1}^k \frac{c_k(i)}{x-a_i}.$$

Let $d_k := a_k - b_k > 0, k = 1, 2, \dots, n.$

$$\text{Note that } F_1(x) = \frac{x-b_1}{x-a_1} = \frac{x-a_1+a_1-b_1}{x-a_1} = 1 + \frac{d_1}{x-a_1}.$$

$$\text{Since } \frac{x-b_{k+1}}{x-a_{k+1}} = 1 + \frac{d_{k+1}}{x-a_{k+1}} \text{ then in supposition } F_k(x) = 1 + \sum_{i=1}^k \frac{c_k(i)}{x-a_i},$$

where $c_k(i) > 0, i = 1, \dots, k < n$ we obtain

$$F_{k+1}(x) = F_k(x) \cdot \frac{x-b_{k+1}}{x-a_{k+1}} = \left(1 + \sum_{i=1}^k \frac{c_k(i)}{x-a_i}\right) \left(1 + \frac{d_{k+1}}{x-a_{k+1}}\right) = 1 + \frac{d_{k+1}}{x-a_{k+1}} +$$

$$\sum_{i=1}^k \frac{c_k(i)}{x-a_i} + \sum_{i=1}^k \frac{d_{k+1}c_k(i)}{(x-a_i)(x-a_{k+1})} = 1 + \frac{d_{k+1}}{x-a_{k+1}} + \sum_{i=1}^k \frac{c_k(i)}{x-a_i} -$$

$$\sum_{i=1}^k \frac{d_{k+1}c_k(i)}{a_{k+1}-a_i} \left(\frac{1}{x-a_i} - \frac{1}{x-a_{k+1}}\right) = 1 + \frac{d_{k+1}}{x-a_{k+1}} \left(1 + \sum_{i=1}^k \frac{c_k(i)}{a_{k+1}-a_i}\right) +$$

$$\sum_{i=1}^k \frac{c_k(i)}{x-a_i} \left(1 - \frac{d_{k+1}}{a_{k+1}-a_i}\right) = 1 + \frac{d_{k+1}F_k(a_{k+1})}{x-a_{k+1}} + \sum_{i=1}^k \frac{c_k(i)}{x-a_i} \cdot \frac{b_{k+1}-a_i}{a_{k+1}-a_i}.$$

Since $F_k(a_{k+1}) > 0$ and $b_{k+1} - a_i = (b_{k+1} - a_k) + (a_k - a_i) > 0$ then

$$c_{k+1}(k+1) = d_{k+1}F_k(a_{k+1}) > 0, \quad c_{k+1}(i) := \frac{(b_{k+1}-a_i)c_k(i)}{a_{k+1}-a_i} > 0, \quad i = 1, 2, \dots, k$$

$$\text{and } F_{k+1}(x) = 1 + \sum_{i=1}^{k+1} \frac{c_{k+1}(i)}{x-a_i}.$$

$$\text{Since } F(x) = 1 + \sum_{k=1}^n \frac{c_k}{x-a_k} \text{ and } c_k > 0, k = 1, 2, \dots, n \text{ then } F'(x) = -\sum_{k=1}^n \frac{c_k}{(x-a_k)^2} < 0$$

for any $x \in \text{Dom}(F) = \mathbb{R} \setminus \{a_1, a_2, \dots, a_n\}.$