

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

For any given positive integer $n \geq 3$ find smallest value of product

$$x_1 x_2 \dots x_n \text{ where } x_1, x_2, \dots, x_n > 0 \text{ and } \frac{1}{1+x_1} + \frac{1}{1+x_2} + \dots + \frac{1}{1+x_n} = 1.$$

Solution.

Let $n = 3$. We have $\frac{1}{1+x_1} + \frac{1}{1+x_2} + \frac{1}{1+x_3} = 1 \Leftrightarrow$

$$3 + 2(x_1 + x_2 + x_3) + x_1 x_2 + x_2 x_3 + x_3 x_1 = 1 + x_1 + x_2 + x_3 + x_1 x_2 + x_2 x_3 + x_3 x_1 + x_1 x_2 x_3 \Leftrightarrow 2 + x_1 + x_2 + x_3 = x_1 x_2 x_3. \text{ Since } x_1 + x_2 + x_3 \geq 3 \sqrt[3]{x_1 x_2 x_3}$$

then $x_1 x_2 x_3 \geq 2 + 3 \sqrt[3]{x_1 x_2 x_3} \Leftrightarrow (\sqrt[3]{x_1 x_2 x_3} - 2)(\sqrt[3]{x_1 x_2 x_3} + 1)^2 \geq 0 \Leftrightarrow \sqrt[3]{x_1 x_2 x_3} - 2 \geq 0 \Leftrightarrow x_1 x_2 x_3 \geq 2^3.$

Or another solution:

$$\text{Since } \frac{1}{1+x_1} + \frac{1}{1+x_2} + \frac{1}{1+x_3} = 1 \Leftrightarrow \frac{1}{1+x_1} + \frac{1}{1+x_2} = \frac{x_3}{1+x_3} \Leftrightarrow \frac{1+x_3}{1+x_1} + \frac{1+x_3}{1+x_2} = x_3 \Rightarrow x_3 \geq 2(1+x_3) \sqrt{\frac{1}{1+x_1} \cdot \frac{1}{1+x_2}} = \frac{2(1+x_3)}{\sqrt{(1+x_1)(1+x_2)}}.$$

$$\text{Similarly we obtain } x_2 \geq \frac{2(1+x_2)}{\sqrt{(1+x_3)(1+x_1)}}, x_1 \geq \frac{2(1+x_1)}{\sqrt{(1+x_2)(1+x_3)}}.$$

$$\text{Hence, } x_1 x_2 x_3 \geq \frac{2^3(1+x_1)(1+x_2)(1+x_3)}{\sqrt{(1+x_2)(1+x_3)} \cdot \sqrt{(1+x_3)(1+x_1)} \cdot \sqrt{(1+x_1)(1+x_2)}} = 2^3.$$

Using idea of this solution we can prove general case.

We have for any $k = 1, 2, \dots, n$

$$\sum_{i=1}^n \frac{1}{1+x_i} = 1 \Leftrightarrow \sum_{i=1, i \neq k}^n \frac{1}{1+x_i} = \frac{x_k}{1+x_k} \Leftrightarrow \sum_{i=1, i \neq k}^n \frac{1+x_k}{1+x_i} = x_k.$$

Then by AM-GM Inequality

$$x_k = \sum_{i=1, i \neq k}^n \frac{1+x_k}{1+x_i} \geq (n-1) \sqrt[n-1]{\prod_{i=1, i \neq k}^n \frac{1+x_k}{1+x_i}} \Leftrightarrow x_k \geq \frac{(n-1)(1+x_k)}{\sqrt[n-1]{\prod_{i=1, i \neq k}^n (1+x_i)}}, k = 1, 2, \dots, n.$$

Let $P := \prod_{k=1}^n (1+x_k)$. Since $\prod_{i=1, i \neq k}^n (1+x_i) = \frac{P}{1+x_k}$ then

$$\prod_{k=1}^n \prod_{i=1, i \neq k}^n (1+x_i) = \frac{P^n}{\prod_{k=1}^n (1+x_k)} = P^{n-1} \text{ and, therefore,}$$

$$\prod_{k=1}^n x_k \geq \prod_{k=1}^n \frac{(n-1)(1+x_k)}{\sqrt[n-1]{\prod_{i=1, i \neq k}^n (1+x_i)}} = \frac{(n-1)^n \prod_{k=1}^n (1+x_k)}{\sqrt[n-1]{\prod_{k=1}^n \prod_{i=1, i \neq k}^n (1+x_i)}} = \frac{(n-1)^n P}{\sqrt[n-1]{P^{n-1}}} = (n-1)^n.$$