

Prove Inequalities by Solving Maximum/Minimum Problems Using a Computer Algebra System

Michael Xue
Vroom Laboratory for Advanced Computing (US)

mxue@vroomlab.com

Abstract

This presentation offers an alternative to traditional approaches to proving non-trivial inequalities, such as applying AM-GM, Cauchy, Hölder and Minkowski inequalities. This alternative approach, as demonstrated by various examples, establishes the validity of an inequality through solving a maximization/minimization problem by commonly practiced procedures in Calculus. Since the procedures are algorithmic, a Computer Algebra System (CAS) can carry out the computation efficiently.

Keywords

Computer Aided Proofs in Analysis, Inequality, Calculus, Computer Algebra System, CAS

1 Introduction

It is common knowledge that among various quantities of certain kind, if one quantity α is larger than others, then α is the maximum of the said kind. If α is less than others, then it is the minimum.

Expressed in mathematical inequality,

$$y \leq \alpha \tag{1}$$

indicates that α is the *greatest* of all y 's, thus the *maximum* of y .

Similarly, inequality

$$y \geq \alpha \tag{2}$$

indicates that α is the *least* of all y 's, thus the *minimum* of y .

The above definitions of maximum and minimum imply that if an inequality is in the form of (1) or (2), with a quantity taking the place of y , then the quantity has α as its extreme. Hence, proving such inequality is equivalent to solving a maximization/minimization problem and showing the extreme of the quantity is indeed α .

The algorithmic procedure of finding maxima/minima is well established. It is based on a number of theorems from Calculus.

For functions with a single variable, the following theorem is well-known.

Theorem 1 *Let $f(x)$ be a continuous and twice differentiable function in a domain D , and suppose $f'(x_0) = 0$. Then at the point x_0 , we have*

Case 1. $f_{xx} > 0 \Rightarrow f$ has a local minimum.

Case 2. $f_{xx} < 0 \Rightarrow f$ has a local maximum.

For two-variable functions, the appropriate generalization of this result is given in the following theorem, which is a standard result in multi-variable Calculus.

Theorem 2 *Let $f(x, y)$ be a continuous and twice differentiable function in a domain D , and suppose $\nabla f(x_0, y_0) = 0$. Then at the point (x_0, y_0) , we have*

Case 1. $f_{xx}f_{yy} - f_{xy}^2 > 0$, $f_{xx} > 0 \Rightarrow f$ has a local minimum.

Case 2. $f_{xx}f_{yy} - f_{xy}^2 > 0$, $f_{xx} < 0 \Rightarrow f$ has a local maximum.

Case 3. $f_{xx}f_{yy} - f_{xy}^2 < 0 \Rightarrow f$ has neither a local maximum nor minimum.

2 Examples

We will now illustrate our approach through various examples.

Example 1 *For $x \in (0, 1)$, prove: $x(1 - x^2) \leq \frac{2\sqrt{3}}{9}$.*

Example 2 *For $a, b \in \mathbb{R}^+$, and $a + b = 1$, prove: $\sqrt{a + \frac{1}{2}} + \sqrt{b + \frac{1}{2}} \leq 2$.*

Example 3 *Given $p^3 + q^3 = 2$, $p, q \in \mathbb{R}$, prove:*

1. $p + q \leq 2$.

2. $pq \leq 1$.

Example 4 *For $x, y \in \mathbb{R}$, prove: $x^2 + y^2 + 1 \geq xy + x + y$.*

Example 5 *For $a, b, c \in \mathbb{R}^+$, and $a + b + c = 1$, prove:*

1. $\frac{1}{a} + \frac{1}{b} + \frac{1}{c} \geq 9$.

2. $\frac{1}{a^2} + \frac{1}{b^2} + \frac{1}{c^2} \geq 27$.

3. $a^2 + b^2 + c^2 \geq \frac{1}{3}$.

Example 6 *For $a, b, c \in \mathbb{R}^+$, and $a + b + c = 1$, prove: $\frac{1}{b+c} + \frac{1}{a+c} + \frac{1}{a+b} \geq \frac{9}{2}$.*

Example 7 *For $x, y, z \in \mathbb{R}^+$, and $x^2 + y^2 + z^2 = 1$, prove: $\frac{yz}{x} + \frac{xz}{y} + \frac{xy}{z} \geq \sqrt{3}$.*

Example 8 *For $x, y, z \in \mathbb{R}^+$, prove: $x(x - y)(x - z) + y(y - x)(y - z) + z(z - x)(z - y) \geq 0$.*

Certain inequalities may not be in a form suitable for our approach at first glance, but can still be proved by solving a maximum/minimum problem first, followed by an extra step.

Example 9 *For $x, y, z \in \mathbb{R}$, and $x + y + z = 1$, prove: $xy + yz + xz < \frac{1}{2}$.*

Example 10 *For $a, b, c \in \mathbb{R}^+$, and $a + b + c = 1$, prove: $\sqrt{4a+1} + \sqrt{4b+1} + \sqrt{4c+1} < 5$.*