

**Problem 6.** Prove that if  $a, b, c$  are positive numbers such that  $abc = 1$  then

$$\frac{1}{\sqrt{1+2024a}} + \frac{1}{\sqrt{1+2024b}} + \frac{1}{\sqrt{1+2024c}} \geq \frac{1}{15}.$$

**Solution.** The only fact needed for our first solution is the celebrated AM-GM inequality.

**AM-GM Inequality.** If  $a_1, \dots, a_n$  are non-negative numbers then

$$\frac{a_1 + \dots + a_n}{n} \geq \sqrt[n]{a_1 a_2 \dots a_n}$$

and equality holds if and only if  $a_1 = a_2 = \dots = a_n$ .

The quantity on the left in the AM-GM inequality is called the arithmetic mean (AM) of  $a_1, \dots, a_n$  and the quantity on the right is called the geometric mean (GM). Applying the AM-GM inequality to  $1/a_1, \dots, 1/a_n$  yields

$$\frac{\frac{1}{a_1} + \dots + \frac{1}{a_n}}{n} \geq \frac{1}{\sqrt[n]{a_1 a_2 \dots a_n}}$$

which leads to the inequality

$$\sqrt[n]{a_1 a_2 \dots a_n} \geq \frac{n}{\frac{1}{a_1} + \dots + \frac{1}{a_n}}$$

for all positive numbers  $a_1, \dots, a_n$ . The quantity on the right is called the harmonic mean of  $a_1, \dots, a_n$ . In particular, the arithmetic mean is always greater or equal than the harmonic mean, with equality if and only if  $a_1 = a_2 = \dots = a_n$ . We will need the following special case:

$$x + y + z \geq \frac{9}{\frac{1}{x} + \frac{1}{y} + \frac{1}{z}} \quad (1)$$

for any positive real numbers  $x, y, z$ .

We are ready to start our first solution. It is based on the following observation.

**Lemma 1.** For any positive real numbers  $u, w$  we have

$$\sqrt{1+2024uw} \leq 1 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}} \quad (2)$$

and the equality holds if and only if  $u = w = 1$ .

To prove Lemma 1 note that

$$\left(1 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}}\right)^2 - 1 = 22 \left(u^{\frac{46}{45}} + w^{\frac{46}{45}}\right) \left(2 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}}\right).$$

By the AM-GM inequality with  $n = 2$  we have

$$u^{\frac{46}{45}} + w^{\frac{46}{45}} \geq 2u^{\frac{23}{45}} w^{\frac{23}{45}}$$

with equality if and only if  $u = w$ . Now we consider the quantity

$$2 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}}$$

as the sum of 46 numbers, two of which are equal to 1, 22 of which are equal to  $u^{46/45}$ , and 22 of which are equal to  $w^{46/45}$ , and apply the AM-GM inequality to get

$$2 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}} \geq 46 \sqrt[46]{1^2 \cdot (u^{46/45})^{22} (w^{46/45})^{22}} = 46u^{22/45} w^{22/45}$$

with equality if and only if  $u = w = 1$ . It follows that

$$\left(1 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}}\right)^2 - 1 \geq 22 \cdot 2u^{\frac{23}{45}} w^{\frac{23}{45}} \cdot 46u^{\frac{22}{45}} w^{\frac{22}{45}} = 2024uw$$

i.e.

$$1 + 22u^{\frac{46}{45}} + 22w^{\frac{46}{45}} \geq \sqrt{1 + 2024uw}$$

with equality if and only if  $u = w = 1$ . This completes the proof of Lemma 1.

Since  $abc = 1$ , we have

$$a = \sqrt[3]{\frac{a}{b}} \sqrt[3]{\frac{a}{c}}.$$

Taking  $u = \sqrt[3]{\frac{a}{b}}, w = \sqrt[3]{\frac{a}{c}}$  in Lemma 1, we get

$$\sqrt{1 + 2024a} \leq 1 + 22 \left( \sqrt[3]{\frac{a}{b}} \right)^{\frac{46}{45}} + 22 \left( \sqrt[3]{\frac{a}{c}} \right)^{\frac{46}{45}} = \sqrt[3]{a}^{\frac{46}{45}} \left( \left( \sqrt[3]{\frac{1}{a}} \right)^{\frac{46}{45}} + 22 \left( \sqrt[3]{\frac{1}{b}} \right)^{\frac{46}{45}} + 22 \left( \sqrt[3]{\frac{1}{c}} \right)^{\frac{46}{45}} \right).$$

Setting

$$A = \left( \sqrt[3]{\frac{1}{a}} \right)^{\frac{46}{45}}, B = \left( \sqrt[3]{\frac{1}{b}} \right)^{\frac{46}{45}}, C = \left( \sqrt[3]{\frac{1}{c}} \right)^{\frac{46}{45}}$$

the last inequality takes the following form

$$\frac{1}{\sqrt{1 + 2024a}} \geq \frac{A}{A + 22B + 22C}$$

and equality holds if and only if  $a = b = c = 1$ .

In exactly the same way we show that

$$\frac{1}{\sqrt{1 + 2024b}} \geq \frac{B}{B + 22A + 22C} \quad \text{and} \quad \frac{1}{\sqrt{1 + 2024c}} \geq \frac{C}{C + 22A + 22B}.$$

Adding these inequalities, we get

$$\frac{1}{\sqrt{1 + 2024a}} + \frac{1}{\sqrt{1 + 2024b}} + \frac{1}{\sqrt{1 + 2024c}} \geq \frac{A}{A + 22B + 22C} + \frac{B}{B + 22A + 22C} + \frac{C}{C + 22A + 22B}.$$

Note that

$$\frac{A}{A + 22B + 22C} = \frac{22}{21} \frac{A + B + C}{A + 22B + 22C} - \frac{1}{21}$$

and similarly for the other two fractions. Thus

$$\frac{A}{A + 22B + 22C} + \frac{B}{B + 22A + 22C} + \frac{C}{C + 22A + 22B} = \frac{22}{21} \left( \frac{A + B + C}{A + 22B + 22C} + \frac{A + B + C}{B + 22A + 22C} + \frac{A + B + C}{C + 22A + 22B} \right) - \frac{1}{7}.$$

By the inequality (1) we have

$$\frac{A + B + C}{A + 22B + 22C} + \frac{A + B + C}{B + 22A + 22C} + \frac{A + B + C}{C + 22A + 22B} \geq \frac{9}{\frac{A + 22B + 22C}{A + B + C} + \frac{B + 22A + 22C}{A + B + C} + \frac{C + 22A + 22B}{A + B + C}} = \frac{9}{45} = \frac{1}{5}.$$

Putting these inequalities together, we see that

$$\frac{1}{\sqrt{1 + 2024a}} + \frac{1}{\sqrt{1 + 2024b}} + \frac{1}{\sqrt{1 + 2024c}} \geq \frac{22}{21} \cdot \frac{1}{5} - \frac{1}{7} = \frac{1}{15}.$$

The equality holds if and only if  $a = b = c = 1$ . This completes our first solution.

**Second Solution.** Our first solution, while in principle completely elementary, requires several non obvious manipulations. In the second solution, we will use multivariable calculus to get a more straightforward argument. We will prove the following more general result.

**Theorem 1.** *Let  $t \geq 8$  be a real number. Then*

$$\frac{1}{\sqrt{1 + ta}} + \frac{1}{\sqrt{1 + tb}} + \frac{1}{\sqrt{1 + tc}} \geq \frac{3}{\sqrt{1 + t}}$$

for any positive real numbers  $a, b, c$  such that  $abc = 1$ . Equality holds if and only if  $a = b = c = 1$ .

In order to prove Theorem 1, consider the function  $f(x) = \frac{1}{\sqrt{1+tx}}$  and define

$$H(x, y) = f(x) + f(y) + f\left(\frac{1}{xy}\right).$$

Theorem 1 is equivalent to the statement that  $H(1, 1)$  is the smallest value of  $H$  on the set of pairs of positive real numbers and  $(1, 1)$  is the only point at which the minimum is attained.

Suppose that  $H$  attains its smallest value at some point  $(u, w)$ . Then

$$\frac{\partial H}{\partial x}(u, w) = 0 = \frac{\partial H}{\partial y}(u, w). \quad (3)$$

Note that

$$\frac{\partial H}{\partial x}(x, y) = f'(x) - \frac{1}{x^2 y} f'\left(\frac{1}{xy}\right)$$

and

$$\frac{\partial H}{\partial y}(x, y) = f'(y) - \frac{1}{xy^2} f'\left(\frac{1}{xy}\right).$$

Thus (3) is equivalent to the equalities

$$uf'(u) = \frac{1}{uw} f'\left(\frac{1}{uw}\right) = wf'(w).$$

Let  $G(x) = xf'(x) = -tx(1+tx)^{-3/2}/2$ . Then we have  $G(u) = G(w) = G(1/uw)$ . Note that  $G'(x) = t(1+tx)^{-5/2}(tx-2)/4$ , so  $G'(x) < 0$  for  $x \in (0, 2/t)$  and  $G'(x) > 0$  for  $x > 2/t$ . Thus  $G$  is decreasing on  $(0, 2/t)$  and increasing on  $(2/t, \infty)$ . It follows that for any given  $s$  the equation  $G(x) = s$  has at most two different solutions. Since  $G(u) = G(w) = G(1/uw)$ , we must have  $u = w$  or  $u = 1/uw$ , or  $w = 1/uw$ . If  $u = w$  then  $H(u, u)$  is the smallest value of  $H$ . Note that  $H(x, y) = H(x, 1/xy) = H(y, 1/xy)$  for any  $x, y$ . Thus, if  $u = 1/uw$  then  $H(u, u)$  is again the smallest value of  $H$ . Finally, if  $w = 1/uw$  then  $H(w, w)$  is the smallest value of  $H$ .

Consider now the function  $S(x) = H(x, x) = 2f(x) + f(x^{-2})$ . We showed that  $S$  attains its smallest value at  $u$  or  $w$ . Now

$$S'(x) = 2f'(x) - 2x^{-3}f'(x^{-2}) = -t(1+tx)^{-3/2} + tx^{-3}(1+tx^{-2})^{-3/2}.$$

Thus  $S'(x) = 0$  iff  $1+tx = x^2(1+tx^{-2}) = x^2+t$ , i.e.  $x^2 - tx + t - 1 = 0$ . This equation has 2 solutions:  $x = 1$  and  $x = t - 1$ . Moreover,  $S'(x) > 0$  if and only if  $x \in (1, t - 1)$ , so  $S$  decreases on  $(0, 1)$ , increases on  $(1, t - 1)$ , and decreases again on  $(t - 1, \infty)$ . Since  $\lim_{x \rightarrow \infty} S(x) = 1$  and  $S(1) \leq 1$ ,  $S$  attains its smallest value at  $x = 1$  and this is the only minimum of  $S$ . Thus, either  $u = 1$  and  $u = w$  or  $u = 1/uw$ , or  $w = 1$  and  $w = 1/uw$ . In either case we get  $u = 1 = w$ .

We showed that if  $H$  attains its smallest value at some point  $(u, w)$  then  $u = w = 1$ . We still need to show that  $H$  actually attains its smallest value at some point. To this end, let  $M$  be the infimum of the set  $\{H(x, y) : x > 0, y > 0\}$  of all values of  $H$ . Since  $t \geq 8$ , we have  $M \leq H(1, 1) \leq 1$ . If  $M = 1$ , then  $H(1, 1)$  is the smallest value of  $H$ . Suppose that  $M < 1$ . There is a sequence  $(x_n, y_n)$  such that  $\lim_{n \rightarrow \infty} H(x_n, y_n) = M$ . Passing to a subsequence if necessary, we may assume that  $\lim_{n \rightarrow \infty} x_n = u$  and  $\lim_{n \rightarrow \infty} y_n = w$ , where  $u, w \in [0, \infty]$ . If  $u = 0$  then, since  $H(x_n, y_n) \geq f(x_n)$  and  $\lim_{n \rightarrow \infty} f(x_n) = f(0) = 1$ , we get  $M \geq 1$ , a contradiction. Similarly, neither  $w = 0$  nor  $\lim_{n \rightarrow \infty} 1/(x_n y_n) = 0$  is possible. If we had  $u = \infty$ , then either  $w = 0$  or  $\lim_{n \rightarrow \infty} 1/(x_n y_n) = 0$ , neither of which is possible. Thus  $u$  must be finite and positive. Similarly,  $w$  is finite and positive. Since  $H$  is continuous, we have  $M = H(u, w)$ , so  $H$  attains its smallest value at  $(u, w)$ . As we have seen, this implies that  $u = w = 1$ .

We proved that  $H(1, 1)$  is the smallest value of  $H$  and  $H(u, w) = H(1, 1)$  iff  $u = w = 1$ . This completes the proof of Theorem 1.

**Third Solution (after Andrew Zhou).** Andrew Zhou's solution is based on a general result in elementary inequalities. To state it we need to recall the notion of a convex (concave) function. A function  $f : I \rightarrow \mathbb{R}$  is called **convex** if for any  $x, y \in I$  and any  $t \in [0, 1]$  we have the inequality

$$f(tx + (1-t)y) \leq tf(x) + (1-t)f(y).$$

Here  $I$  is any interval (can be open, or closed, or half open; bounded or unbounded). We say that  $f$  is strictly convex if the above inequality is strict unless  $x = y$  or  $t = 0$ , or  $t = 1$ . We say that  $f$  is (strictly) **concave** if the function  $-f$  is (strictly) convex. A twice-differentiable function is convex on  $I$  if and only if its second derivative is non-negative on  $I$  (if the derivative is positive, the function is strictly convex). See the solution to problem 3 from Fall 2022 for some additional discussion of convex functions. The following result, known as **Karamata's inequality** (or **majorization inequality**) is a very useful tool for studying inequalities.

**Karamata's Inequality.** Let  $f : I \rightarrow \mathbb{R}$  be a convex function on an interval  $I$ . Suppose that  $x_1, x_2, \dots, x_n$  and  $y_1, y_2, \dots, y_n$  are numbers in  $I$  such that

- $x_1 \geq x_2 \geq \dots \geq x_n$  and  $y_1 \geq y_2 \geq \dots \geq y_n$ .
- $x_1 + \dots + x_i \geq y_1 + \dots + y_i$  for  $i = 1, 2, \dots, n-1$ .
- $x_1 + \dots + x_n = y_1 + \dots + y_n$ .

Then

$$f(x_1) + \dots + f(x_n) \geq f(y_1) + \dots + f(y_n). \quad (4)$$

If  $f$  is strictly convex, then equality in (4) holds if and only if  $x_i = y_i$  for  $i = 1, 2, \dots, n$ .

It should be clear that for concave functions the inequality in (4) should be reversed.

Note that the choice of  $y_1 = y_2 = \dots = y_n = (x_1 + \dots + x_n)/n$  satisfies the assumptions of Karamata's inequality. Thus the following inequality, known as Jensen's inequality, is a special case of Karamata's inequality:

**Jensen's Inequality.** Let  $f : I \rightarrow \mathbb{R}$  be a convex function. Suppose that  $x_1, x_2, \dots, x_n$  are in  $I$ . Then

$$\frac{f(x_1) + \dots + f(x_n)}{n} \geq f\left(\frac{x_1 + \dots + x_n}{n}\right).$$

Note that applying Jensen's inequality to the convex function  $-\ln x$  yields the (logarithm of) AM-GM inequality. For more about the Karamata's inequality and some related topics we recommend the following paper:

*INEQUALITIES OF KARAMATA, SCHUR AND MUIRHEAD, AND SOME APPLICATIONS* by Zoran Kadelburg, Dusan Dukić, Milivoje Lukić and Ivan Matić.

Here is a clickable link:

Inequalities of Karamata ...

Suppose now that  $f : \mathbb{R} \rightarrow \mathbb{R}$  is a function with exactly one inflection point at  $x = u$ . This means that  $f$  is concave on  $(-\infty, u]$  and convex on  $[u, \infty)$  (or the other way, convex on  $(-\infty, u]$  and concave on  $[u, \infty)$ ). Consider any real numbers  $y_1 \geq y_2 \geq \dots \geq y_n$ . Let  $k$  be such that  $y_k \geq u \geq y_{k+1}$ . Let  $x_1 = y_1 + \dots + y_k - (k-1)u$ ,  $x_2 = \dots = x_k = u$ . It is easy to see that  $x_1, \dots, x_k$  and  $y_1, \dots, y_k$  satisfy the assumptions of Karamata's inequality for  $f$  which is convex on  $I = [u, \infty)$ . Thus  $f(x_1) + \dots + f(x_k) \geq f(y_1) + \dots + f(y_k)$ , i.e.

$$f(y_1 + \dots + y_k - (k-1)u) + (k-1)f(u) \geq f(y_1) + \dots + f(y_k).$$

Since  $f$  is concave on  $(-\infty, u]$ , we see from Jensen's inequality that

$$(k-1)f(u) + f(y_{k+1}) + \dots + f(y_n) \leq (n-1)f\left(\frac{(k-1)u + y_{k+1} + \dots + y_n}{n-1}\right).$$

Combining the last two inequalities, we get

$$f(y_1) + \dots + f(y_n) \leq f(y_1 + \dots + y_k - (k-1)u) + (n-1)f\left(\frac{(k-1)u + y_{k+1} + \dots + y_n}{n-1}\right).$$

Note that we assumed that there is  $k$  such that  $y_k \geq u \geq y_{k+1}$ . If no such  $k$  exists then either  $y_n > u$  or  $y_1 < u$ . In the former case, we have

$$f(y_1) + \dots + f(y_n) \leq f(y_1 + \dots + y_n - (n-1)u) + (n-1)f(u).$$

In the latter case, we have

$$f(y_1) + \dots + f(y_n) \leq nf\left(\frac{y + \dots + y_n}{n}\right) = f\left(\frac{y + \dots + y_n}{n}\right) + (n-1)f\left(\frac{y + \dots + y_n}{n}\right).$$

The conclusion of our discussion so far is that for any  $y_1, \dots, y_n$  there exist  $p$  and  $q$  such that  $y_1 + \dots + y_n = p + (n-1)q$  and  $f(y_1) + \dots + f(y_n) \leq f(p) + (n-1)f(q)$ . We showed it under the assumption that  $y_1 \geq \dots \geq y_k$ , but we can always do that since the sum  $f(y_1) + \dots + f(y_n)$  does not depend on the order.

Applying this argument to the function  $-f(-x)$  (which is concave on  $(-\infty, -u]$  and convex on  $[-u, \infty)$ ) and the numbers  $-y_1, \dots, -y_n$  we see that there are  $p_1, q_1$  such that  $y_1 + \dots + y_n = p_1 + (n-1)q_1$  and  $f(y_1) + \dots + f(y_n) \geq f(p_1) + (n-1)f(q_1)$ .

An immediate corollary of the above observations is the following result, called the  $N-1$  equal value principle:

**N-1 Equal Value Principle.** *Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a function with exactly one inflection point and let  $c$  be a real number. Suppose that the function  $h(t) = (n-1)f(t) + f(c - (n-1)t)$  assumes its largest (smallest) value  $M$  at some point  $t \in \mathbb{R}$ . Then  $M$  is the largest (smallest) value of the function  $H(x_1, \dots, x_n) = f(x_1) + \dots + f(x_n)$  considered on the set of all  $(x_1, \dots, x_n)$  such that  $x_1 + \dots + x_n = c$ .*

In other words, to show that  $f(x_1) + \dots + f(x_n) \geq M$  for all  $x_1, \dots, x_n$  such that  $x_1 + \dots + x_n = c$ , it suffices to show that  $h(t) \geq M$  for all  $t$ .

For various variations of the equal value principle we recommend the paper

THE EQUAL VARIABLE METHOD by Vasile Cirtoaje

Here is a clickable link: [The Equal Variable Method](#)

In order to apply the N-1 Equal Value Principle to our problem, we take  $n = 3$ ,  $f(x) = 1/\sqrt{1 + 2024e^x}$ ,  $M = 1/15$ , and  $c = 0$ . Then  $f$  has one inflection point. The fact that  $h(t) \geq 1/15$  is proved as in our second solution. Setting  $a = e^x$ ,  $b = e^y$ ,  $c = e^z$  gives the conclusion of our problem.

**Solution 4 (after Josiah Moltz).** Josiah's solution starts with the following observation.

**Proposition.** *Let  $t \geq 3$  be a real number. Then*

$$\frac{1}{\sqrt{1+ta_1}} + \frac{1}{\sqrt{1+ta_2}} \geq \frac{2}{\sqrt{1+t}}$$

*for any positive real numbers  $a_1, a_2$  such that  $a_1a_2 = 1$ . Equality holds if and only if  $a_1 = a_2 = 1$ .*

This can be justified by using straightforward calculus techniques to show that for  $t \geq 3$  the function

$$f_t(x) = \frac{1}{\sqrt{1+tx}} + \frac{1}{\sqrt{1+\frac{t}{x}}}$$

assumes its smallest value when  $x = 1$ . Alternatively, follow the ideas of Problem 3 below to show (6) for  $n = 1$  and then derive Theorem 2 for  $n = 2$ . The proposition is easily seen equivalent to the inequality

$$\frac{1}{\sqrt{1+x}} + \frac{1}{\sqrt{1+y}} \geq \frac{2}{\sqrt{1+\sqrt{xy}}}$$

for any positive  $x, y$  such that  $xy \geq 9$  (just take  $t = \sqrt{xy}$ ,  $a_1 = x/t$ ,  $a_2 = y/t$ ).

Suppose now that  $abc = 1$  and  $a \geq b \geq c$ . Then  $ab \geq 1$  and  $(2024a)(2024b) \geq 2024^2 \geq 9$ . Thus we have

$$\frac{1}{\sqrt{1+2024a}} + \frac{1}{\sqrt{1+2024b}} \geq \frac{2}{\sqrt{1+2024\sqrt{ab}}}.$$

Thus it would suffice to show that

$$\frac{2}{\sqrt{1+2024\sqrt{ab}}} + \frac{1}{\sqrt{1+2024c}} \geq \frac{1}{15}$$

which can be done by showing that the function

$$f(x) = \frac{2}{\sqrt{1+2024x}} + \frac{1}{\sqrt{1+\frac{2024}{x^2}}}$$

assumes its smallest value for  $x = 1$  by using standard calculus (as we did in our second and third solutions). Josiah proceeds differently though. Suppose first that  $(2024c)(2024) = 2024^2 c \geq 9$ . Then

$$\frac{1}{\sqrt{1+2024c}} + \frac{1}{\sqrt{1+2024}} \geq \frac{2}{\sqrt{1+2024\sqrt{c}}}.$$

Note that  $(2024\sqrt{ab})(2024\sqrt{c}) = 2024^2 \geq 9$  so

$$\frac{1}{\sqrt{1+2024\sqrt{ab}}} + \frac{1}{\sqrt{1+2024\sqrt{c}}} \geq \frac{2}{\sqrt{1+2024\sqrt{\sqrt{ab}\sqrt{c}}}} = \frac{2}{\sqrt{2025}} = 2/45.$$

Putting all these inequalities together we get

$$\frac{1}{\sqrt{1+2024a}} + \frac{1}{\sqrt{1+2024b}} + \frac{1}{\sqrt{1+2024c}} + \frac{1}{\sqrt{1+2024}} \geq \frac{2}{\sqrt{1+2024\sqrt{ab}}} + \frac{2}{\sqrt{1+2024\sqrt{c}}} \geq \frac{4}{45}$$

from which we get

$$\frac{1}{\sqrt{1+2024a}} + \frac{1}{\sqrt{1+2024b}} + \frac{1}{\sqrt{1+2024c}} \geq \frac{3}{45} = \frac{1}{15}.$$

It remains to consider the case when  $c < 9/2024^2$ . But then

$$\frac{1}{\sqrt{1+2024c}} \geq \frac{1}{\sqrt{1+\frac{9}{2024}}} > \frac{1}{15}$$

so clearly

$$\frac{1}{\sqrt{1+2024a}} + \frac{1}{\sqrt{1+2024b}} + \frac{1}{\sqrt{1+2024c}} \geq \frac{1}{15}.$$

This completes Josiah's solution.

We end our discussion with several problems which expand the methods of our first solution. We start with the following more general version of the AM-GM inequality.

**Extended AM-GM Inequality.** If  $a_1, \dots, a_n$  are positive real numbers then

$$s_1 a_1 + \dots + s_n a_n \geq a_1^{s_1} a_2^{s_2} \dots a_n^{s_n}$$

for any non-negative numbers  $s_1, \dots, s_n$  such that  $s_1 + s_2 + \dots + s_n = 1$ . Equality holds if and only if  $a_1 = a_2 = \dots = a_n$ .

**Problem 1.** Prove the Extended AM-GM inequality. Hint: First use the AM-GM inequality to prove a special case of the Extended AM-GM inequality when  $n = 2$  and  $s_1 = k/m$  is a rational number. From this conclude that the Extended AM-GM inequality holds for  $n = 2$  and any  $s_1 \in [0, 1]$  ( $s_2 = 1 - s_1$ ). Then use induction on  $n$ .

**Problem 2.** Prove that for any positive real numbers  $u, w$  and any  $\lambda > 1$  we have

$$\sqrt{1 + (\lambda^2 - 1)uw} \leq 1 + \frac{\lambda - 1}{2} u^{\frac{\lambda+1}{\lambda}} + \frac{\lambda - 1}{2} w^{\frac{\lambda+1}{\lambda}} \quad (5)$$

and the equality holds if and only if  $u = w = 1$ . Use this to extend our first solution to a proof of Theorem 1.

**Problem 3.** Prove that for any positive real numbers  $u_1, u_2, \dots, u_n$  and any  $t > 0$  we have

$$\sqrt{1 + tu_1 u_2 \dots u_n} \leq 1 + su_1^\lambda + su_2^\lambda + \dots + su_n^\lambda \quad (6)$$

where  $s = (\sqrt{t+1} - 1)/n$  and  $\lambda = n(2 + sn)/(2 + 2sn)$ . Equality holds if and only if  $u_1 = \dots = u_n = 1$ . Use this to prove the following extension of Theorem 1:

**Theorem 2.** Let  $t \geq n^2 - 1$  be a real number. Then

$$\frac{1}{\sqrt{1 + ta_1}} + \frac{1}{\sqrt{1 + ta_2}} + \dots + \frac{1}{\sqrt{1 + ta_n}} \geq \frac{n}{\sqrt{1 + t}}$$

for any positive real numbers  $a_1, a_2, \dots, a_n$  such that  $a_1 a_2 \dots a_n = 1$ . Equality holds if and only if  $a_1 = a_2 = \dots = a_n = 1$ .

**Problem 4.** Push the methods used above further and show that that for any positive real numbers  $a, b, c$  such that  $abc = 1$  and any  $\lambda \geq 26$  we have

$$\frac{1}{\sqrt[3]{1 + \lambda a}} + \frac{1}{\sqrt[3]{1 + \lambda b}} + \frac{1}{\sqrt[3]{1 + \lambda c}} \geq \frac{3}{\sqrt[3]{1 + \lambda}}. \quad (7)$$

Try to generalize further.