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An Answer To The Conjecture Of Satnoianu^{*}

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Abstract

In this short paper, we obtain an answer to the conjecture of Satnoianu by a simpler method in the view of probability theory. The conditions of our results are independent with some known answers.

1 Introduction

In [2], Mazur proposed the open problem: if a, b, c are positive real numbers such that $abc > 2^9$, then

$$\frac{1}{\sqrt{1+a}} + \frac{1}{\sqrt{1+b}} + \frac{1}{\sqrt{1+c}} \ge \frac{3}{\sqrt{1+\sqrt[3]{abc}}}.$$
(1)

In fact, in 2001, Satnoianu [3] has studied the following inequality

$$\sum_{cyclic} \frac{a}{\sqrt{a^2 + \lambda bc}} \ge \frac{3}{\sqrt{1 + \lambda}} \quad (a, b, c > 0, \lambda \ge 8).$$
⁽²⁾

In addition, Satnoianu proposed the following inequality as a conjecture

$$\sum_{i=1}^{n} \left(\frac{x_i^{n-1}}{x_i^{n-1} + \lambda \prod_{k \neq i} x_k} \right)^{\frac{1}{n-1}} \ge n(1+\lambda)^{-\frac{1}{n-1}}.$$
(3)

Shortly after the proposed conjecture, Janous [1] gave the proof of the inequality (3) by means of Lagrange's method of multipliers and Satnoianu [4] obtained a generalized version of inequality (3) as follows

$$\sum_{i=1}^{n} \left(\frac{x_i^{n-1}}{\alpha x_i^{n-1} + \beta \prod_{k \neq i} x_k} \right)^{\frac{1}{n-1}} \ge n(\alpha + \beta)^{-\frac{1}{n-1}},\tag{4}$$

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where $n \ge 2$, $x_i > 0$, i = 1, 2, ..., n, $\alpha, \beta > 0$ and $\beta \ge (n^{n-1} - 1)\alpha$. Recently, Wu [5] established the following more generalized inequality

$$\sum_{i=1}^{n} \left(\frac{x_i^q}{\alpha x_i^q + \beta \prod_{k=1}^{n} x_k^{q/n}} \right)^{\frac{1}{p}} \ge n(\alpha + \beta)^{-\frac{1}{p}},\tag{5}$$

where $\alpha, \beta, x_i (i = 1, 2, ..., n)$ are positive real numbers, $q \in \mathbb{R}$, and p < 0, or p > 0with $\beta \ge (n^{\max\{p,1\}} - 1)\alpha$.

If we rewrite the inequality (5) as

$$\frac{1}{n} \sum_{i=1}^{n} \left(\frac{1}{\alpha + \beta \exp\left\{\frac{1}{n} \sum_{k=1}^{n} \log x_{k}^{q} - \log x_{i}^{q}\right\}} \right)^{\frac{1}{p}} \ge (\alpha + \beta)^{-\frac{1}{p}}, \tag{6}$$

then it is easy to see that (6) is equivalent to

$$E\left(\frac{X}{\alpha X + \beta \exp\left\{E \log X\right\}}\right)^{\frac{1}{p}} \ge (\alpha + \beta)^{-\frac{1}{p}},\tag{7}$$

where X is a random variable taking values $x_1^q, x_2^q, \ldots, x_n^q$ with the probability $P(X = x_i^q) = \frac{1}{n}$ and E(X) denotes the mathematical expectation of X. In fact, X can be an any positive random variable. Hence we could generalize the conjecture of Satnoianu as: "Under what conditions does the inequality (7) holds?"

2 Main Results

Before our works, we need give the following useful

LEMMA 1. Let $f(x) = (a + be^x)^p$, where $a, b > 0, x \in \mathbb{R}$. If p > 0 or if p < 0 with $pbe^x + a \le 0$, then f(x) is a convex function.

PROOF. The method is elementary. Since a twice differentiable function of one variable is convex on an interval if and only if its second derivative is non-negative and

$$f'(x) = pb(a + be^x)^{p-1}e^x,$$

$$f''(x) = p(p-1)b^{2}(a+be^{x})^{p-2}e^{2x} + pb(a+be^{x})^{p-1}e^{x}$$

= $pbe^{x}(a+be^{x})^{p-2}[(p-1)be^{x} + (a+be^{x})]$
= $pbe^{x}(a+be^{x})^{p-2}[pbe^{x}+a],$

the desired result is easy to be obtained.

PROPOSITION 1. Let random variable X > 0 a.e. and $\alpha, \beta > 0$. If p < 0 or if p > 0 with $X \leq \beta e^{E \log X} / (\alpha p)$ a.e., then we have

$$E\left(\frac{X}{\alpha X + \beta \exp\left\{E \log X\right\}}\right)^{\frac{1}{p}} \ge (\alpha + \beta)^{-\frac{1}{p}}.$$
(8)

PROOF. Let $Y = -\log X$, then (8) is equivalent to

$$E\left(\frac{1}{\alpha+\beta e^{-EY}e^{Y}}\right)^{\frac{1}{p}} \ge (\alpha+\beta)^{-\frac{1}{p}}.$$
(9)

By Lemma 1. and Jensen's inequality, the proof is easy to be obtained.

From the above proposition, we have the following result and the proof is easy.

THEOREM 1. Let $\alpha, \beta > 0$ and X be a discrete random variable taking positive numbers x_1, x_2, \ldots, x_n with $P(X = x_i) = a_i$, where $\sum_{i=1}^n a_i = 1$. In addition, let $M = \max\{x_i, 1 \le i \le n\}$ and $m = \min\{x_i, 1 \le i \le n\}$. If p < 0 or if p > 0 with $M/m \le \beta/(\alpha p)$, then we have

$$\sum_{i=1}^{n} a_i \left(\frac{x_i}{\alpha x_i + \beta \prod_{k=1}^{n} x_k^{a_i}} \right)^{\frac{1}{p}} \ge (\alpha + \beta)^{-\frac{1}{p}}.$$
 (10)

In particular, if $a_1 = a_2 = \cdots = a_n = \frac{1}{n}$, we have

$$\sum_{i=1}^{n} \left(\frac{x_i}{\alpha x_i + \beta \prod_{k=1}^{n} x_k^{1/n}} \right)^{\frac{1}{p}} \ge n(\alpha + \beta)^{-\frac{1}{p}}.$$
 (11)

REMARK 1. By comparing the conditions of Theorem 1. with the ones of Wu in [5], we find that these assumptions are independent each other. In fact, the only difference is between " $M/m \leq \beta/(\alpha p)$ " and " $\beta \geq (n^{\max\{p,1\}} - 1)\alpha$ ", from that we can not judge which condition is weaker than the other.

REMARK 2. For the infinite sequence $\{x_i\}_{i=1}^{\infty}$, let $\sum_{i=1}^{\infty} a_i = 1$, $M = \sup_{i \ge 1} x_i < \infty$ and $m = \inf_{i \ge 1} x_i > 0$, then by the same discussions as Theorem 1., we have

$$\sum_{i=1}^{\infty} a_i \left(\frac{x_i}{\alpha x_i + \beta \prod_{k=1}^{\infty} x_k^{a_i}} \right)^{\frac{1}{p}} \ge (\alpha + \beta)^{-\frac{1}{p}}.$$
 (12)

The following result is the integral form of the conjecture of Satnoianu.

THEOREM 2. Let $\alpha, \beta > 0$ and X be a positive continuous random variable on $(0, \infty)$ with the probability density function f(x). If p < 0 or if p > 0 with $X \leq \beta e^{E \log X}/(\alpha p)$ a.e., then we have

$$\int_0^\infty \left(\frac{x}{\alpha x + \beta \exp\left\{\int_0^\infty \log x f(x) dx\right\}}\right)^{\frac{1}{p}} f(x) dx \ge (\alpha + \beta)^{-\frac{1}{p}}.$$
 (13)

In particular, if X possesses uniform distribution on the support interval [a, b], i.e., the probability density function of X is equal to $(b - a)^{-1}$, $x \in [a, b]$ and zero elsewhere. Then if $b/a \leq \beta/(\alpha p)$, then we have

$$\frac{1}{b-a} \int_{a}^{b} \left(\frac{x}{\alpha x + \beta \exp\left\{\frac{1}{b-a} \int_{a}^{b} \log x dx\right\}} \right)^{\frac{1}{p}} dx \ge (\alpha + \beta)^{-\frac{1}{p}}.$$
 (14)

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