Mathematics 554 Homework.

This homework is about some practice with inequalities. To start let use list a few inequalities we will be using repeatedly. The first is that squares are non-negative: for any real number \boldsymbol{x}

$$x^2 \ge 0$$
 with equality if and only if $x = 0$.

Example 1. Show for all x that

$$x^2 + 4x + 6 \ge 2$$

with equality if and only if x = -2.

Solution: This is just completing the square:

$$x^{2} + 4x + 6 = x^{2} + 4x + 4 + 2 = (x+2)^{2} + 2 \ge 0 + 2 = 2$$

and equality holds if and only if (x + 2) = 0, that is if x = -2.

Problem 1. Show that $3x^2 - 6x - 7 \ge -10$ with equality if and only if x = 1.

Proposition 2 (Sum of squares is non-negative). If x_1, x_2cdx_n are real numbers, than

$$x_1^2 + x^2 + \dots + x_n^2 \ge 0$$

with equality if and only if $x_1 = x_2 = \cdots = x_n = 0$. (In English: A sum of squares of real numbers is non-negative and is zero if and only if all of the numbers are zero.)

Proof. If we are going to be really precise we can prove this by induction on n. But I am assuming you have all done enough induction proofs, so we will skip this one.

We will often use a slight generalization of this proposition. To state the case when n = 2, let p_1, p_2 be positive numbers, and x, y any real numbers. Then

$$p_1x^2 + p_2y^2 \ge 0$$

with equality if and only if x = y = 0. For example $3x^2 + 4y^2 \ge 0$ with equality if and only if x = y = 0. The general case is

Proposition 3 (Positive combination of squares is non-negative). If x_1, x_2cdx_n are real numbers and p_1, p_2, \ldots, p_n are positive than

$$p_1 x_1^2 + p_2 x^2 + \dots + p_n x_n^2 \ge 0$$

with equality if and only if $x_1 = x_2 = \cdots = x_n = 0$. (In English: A linear combination of squares real numbers with positive coefficients is non-negative and is zero if and only if all the numbers are zero.)

Proof. This is anther induction proof we are going to skip. \Box

Example 4. Show that $4x^2 + 4xy + 8y^2 \ge 0$ with equality if and only if x = y = 0.

Solution: This is a also a completing the square problem:

$$4x^{2} + 4xy + 7y^{2} = 4x^{2} + 4xy + y^{2} + 6y^{2}$$

$$= (2x + y)^{2} + 3y^{3}$$

$$\geq 0$$
 (positive combination of squares.)

If equality holds than

$$2x + y = 0$$
$$y = 0$$

Using y = 0 in 2x + y = 0 gives 2x = 0 and so if equality holds, then x = y = 0.

Note in $4x^2 + 4xy + 7y^2$ we can complete the squares in several ways

$$4x^2 + 4xy + 7y^2 = 4x^2 + 2(x+y)^2 + 5y^2$$

so there are many ways to do this problem.

Problem 2. Show that for all real numbers x, y that $x^2 + xy + y^2 \ge 0$ and equality holds if and only if x = y = 0.

Problem 3. Use the previous problem and that $y^3 - x^3$ can be factored as

$$y^3 - x^3 = (y - x)(x^2 + xy + y^2)$$

to show that x < y implies $x^3 < y^3$.

One of the most famous consequences of the fact that squares are non-negative is

Theorem 5 (The Arithmetic-Geometric Mean Inequality). For any positive real numbers

$$\sqrt{ab} \le \frac{a+b}{2}$$

with equality if and only if a = b.

Problem 4. Prove this. *Hint:* We are assuming in this that all positive numbers have square roots, something will will prove shorty. Probably the easiest way to start the proof is by showing

$$\left(\frac{a+b}{2}\right) - \sqrt{ab} = \frac{1}{2}\left(\sqrt{a} - \sqrt{b}\right)^2$$

and taking it from there.

The next basic inequality we discuss is the triangle: for any real numbers

$$|a+b| \le |a| + |b|.$$

And this holds for sums of more than just two numbers. That is let a_1, a_1, \ldots, a_n be real numbers than

$$|a_1 + a_2 + \dots + a_n| < |a_1| + |a_2| + \dots + |a_n|$$

In summation notation this is

$$\left| \sum_{k=1}^{n} a_k \right| \le \sum_{k=1}^{n} |a_k|.$$

Example 6. Show that if $|a| \leq 4$ and $|b| \leq 5$, then

$$|a^4 - b^4| \le 369|a - b|$$

Solution: This combines factoring with the triangle inequality.

$$|a^{4} - b^{4}| = |(a - b)(a^{3} + a^{2}b + ab^{2} + b^{3})|$$

$$= |a - b||a^{3} + a^{2}b + ab^{2} + b^{3}|$$

$$\leq |a - b| (|a|^{3} + |a|^{2}|b| + |a||b|^{2} + |b|^{3}) \text{ (by triangle inequality)}$$

$$= |a - b| (4^{3} + (4)^{2}5 + 4(5)^{2} + 5^{3})$$

$$= 369|a - b|.$$

Problem 5. Let $f(x) = 3x^3 - 2x + 4$ and let $|a| \le 10, |b| \le 11$. Show

$$|f(b) - f(a)| \le 995 |b - a|.$$

Anther basic fact is that in a fraction

$$f = \frac{y}{x}$$

with x and y positive if we increase x, then f decreases and if x is decreased, then f in increased.

Example 7. If a > 10 and b > 20, show

$$\left| \frac{1}{a} - \frac{1}{b} \right| \le \frac{|b - a|}{200}.$$

Solution:

$$\left| \frac{1}{a} - \frac{1}{b} \right| = \left| \frac{b - a}{ab} \right|$$

$$= \frac{|b - a|}{ab}$$

$$\leq \frac{|b - a|}{(10)(20)}$$

$$= \frac{|b - a|}{200}.$$
(as $a \geq 10$ and $b \geq 20$.)

Example 8. Here is a related, but slightly tricker problem. If $|x| \ge 5$ and $|y| \ge 6$ show

$$\left| \frac{1}{x^2} - \frac{1}{y^2} \right| \le \frac{11}{900} |y - x|.$$

Solution: Start as in the last problem:

$$\begin{split} \left| \frac{1}{x^2} - \frac{1}{y^2} \right| &= \left| \frac{y^2 - x^2}{x^2 y^2} \right| \\ &= \frac{|y - x| |y + x|}{|x|^2 |y|^2} \\ &\leq \frac{|y - x| \left(|x| + |y|\right)}{x^2 y^2} \qquad \text{(by triangle inequality)} \\ &= \frac{|y - x| |x|}{|x|^2 |y|^2} + \frac{|y - x| |y|}{|x|^2 |y|^2} \\ &= \frac{|y - x|}{|x||y|^2} + \frac{|y - x|}{|x|^2 |y|} \\ &\leq \frac{|y - x|}{|x||y|^2} + \frac{|y - x|}{|x|^2 |y|} \\ &\leq \frac{|y - x|}{5(6)^2} + \frac{|y - x|}{(5)^2 6} \qquad \text{(as } |x| \geq 5 \text{ and } |y| \geq 6.) \\ &= \frac{11}{900} |y - x| \end{split}$$

Problem 6. Let $|a| \ge 1$ and $|b| \ge 2$, show

$$\left| \frac{1}{a^3} - \frac{1}{b^3} \right| \le \frac{7}{8} |b - a|.$$

We now come to the adding and subtracting trick and related tricks involving absolute values.

Example 9. Assume that |a-5| < 2. Show

Solution: One way to do this is adding and subtracting along with the triangle inequality

$$|a| = |5 + (a - 5)| \le |5| + |a - 5| = 5 + |a - 5| < 5 + 2 = 7.$$

Here is anther, maybe more natural method. The inequality |a-5|<2 is equivalent to

$$-2 < a - 5 < 2$$
.

Add 5 to these inequalities to get

$$-2+5 < a-5+5 < 2+5$$

which gives

which implies |a| < 7.

Example 10. Let a > 0. Show that

$$|x - a| < \frac{a}{3}$$

then

$$\frac{2a}{3} < x < \frac{4a}{3}$$

and

(1)
$$\frac{3}{4a} < \frac{1}{x} < \frac{3}{2a}.$$

Solution: The given inequality is equivalent to

$$-\frac{a}{3} < x - a < \frac{a}{3}.$$

Add a to these inequalities to get

$$-\frac{a}{3} + a < x - a + a < \frac{a}{3} + a.$$

This reduces to

$$\frac{2a}{3} < x < \frac{4a}{3}.$$

Recall that for positive numbers taking reciprocals reverses inequalities we get the inequalities (1).

Problem 7. Let c > 0. Show that

$$|x - c| < \frac{c}{5}$$

implies

$$\frac{4c}{5} < x < \frac{6c}{5}$$

and

$$\frac{5}{6c} < \frac{1}{x} < \frac{5}{4c}.$$

Example 11. Here is an example where we really do need the adding and substracting trick. Assume that |a-b| < 1 and |b-c| < 1. Show

$$|a - c| < 2$$
.

Solution: Add and subtract b and use the triangle inequality

$$|a-c| = |a-b+b-c| \le |a-b| + |b-c| < 1+1 = 2.$$

Problem 8. Assume $|x_1 - x_0| < 1$, $|x_2 - x_1| < 1/2$, and $|x_3 - x_2| < 1/4$. Show

$$|x_3 - x_0| < \frac{7}{4}.$$

Example 12. Assume |a|, |b|, |x|, |y| < 10. Show

$$|xy - ab| < 10|x - a| + 10|y - b|.$$

Solution: Add and subtract ay

$$|xy - ab| = |xy - ay + ay - ab|$$

 $\leq |xy - ay| + |ay - ab|$ (triangle inequality)
 $= |x - a||y| + |a||y - b|$
 $\leq |x - a|(10) + 10|y - b|$
 $= 10|x - a| + 10|y - b|$.

Or add and subtract bx.

$$|xy - ab| = |xy - bx + bx - ab|$$

$$\leq |xy - bx| + |bx - ab|$$
 (triangle inequality)
$$= |x|(y - b| + |b||x - a|$$

$$\leq 10|y - b| + 10|x - a|$$

$$= 10|x - a| + 10|y - b|.$$

Problem 9. If $|a|, |b|, |c|, |x|, |y|, |z| \le 5$ show

$$|xyz - abc| \le 25|x - a| + 25|y - b| + 25|z - c|.$$

Problem 10. Let $\delta > 0$ and assume $|x - a| < \delta$.

- (a) Show $|x| < |a| + \delta$.
- (b) Use this to show

$$|x^2 - a^2| \le (2|a| + \delta)|x - a|.$$

Problem 11. Let $\delta > 0$ and let

$$f(x) = ax^2 + bx + c$$

where a, b, and c are constants. Assume $|x - x_0| < \delta$. Show

$$|f(x) - f(x_0)| \le (|a|(2|x_0| + \delta) + |b|)|x - x_0|.$$