

Bilkent University Department of Mathematics

PROBLEM OF THE MONTH

November 2011

Problem:

Find the maximal possible value of the real number A such that for all positive real numbers x, y, z satisfying xyz = 1 we have

$$\left(\frac{x}{1+x}\right)^2 + \left(\frac{y}{1+y}\right)^2 + \left(\frac{z}{1+z}\right)^2 \ge A.$$

Solution:

Let us prove that the maximal possible value of A is $\frac{3}{4}$. Since at x = y = z = 1 the left hand side is $\frac{3}{4}$ we have to show that $A = \frac{3}{4}$ satisfies the inequality. Put a = yz, b = xzand c = xy. Then abc = 1 and the inequality becomes

$$\frac{1}{(1+a)^2} + \frac{1}{(1+b)^2} + \frac{1}{(1+c)^2} \ge \frac{3}{4}$$

Note that

$$\frac{1}{(1+a)^2} + \frac{1}{(1+b)^2} \ge \frac{1}{1+ab}.$$

Indeed, straightforward calculations show that the last inequality is equivalent to $ab^3 + ba^3 + 1 \ge a^2b^2 + 2ab$ or $ab(a-b)^2 + (1-ab)^2 \ge 0$. The inequality \dagger for a = c and b = 1 yields

$$\frac{1}{(1+c)^2} + \frac{1}{4} \ge \frac{1}{1+c} \qquad \dagger \dagger$$

The sum of \dagger and $\dagger\dagger$

$$\frac{1}{(1+a)^2} + \frac{1}{(1+b)^2} + \frac{1}{(1+c)^2} \ge \frac{1}{1+ab} + \frac{1}{1+c} - \frac{1}{4} = \frac{1+1+c+ab}{1+c+ab+abc} - \frac{1}{4} = 1 - \frac{1}{4} = \frac{3}{4}.$$

The proof is completed.