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ON SOME INEQUALITIES WITH POWER-EXPONENTIAL FUNCTIONS

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ABSTRACT. In this paper, we prove the open inequality $a^{ea} + b^{eb} \ge a^{eb} + b^{ea}$ for either $a \ge b \ge \frac{1}{e}$ or $\frac{1}{e} \ge a \ge b > 0$. In addition, other related results and conjectures are presented.

Key words and phrases: Power-exponential function, Convex function, Bernoulli's inequality, Conjecture.

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1. Introduction

In 2006, A. Zeikii posted and proved on the Mathlinks Forum [1] the following inequality

$$(1.1) a^a + b^b \ge a^b + b^a,$$

where a and b are positive real numbers less than or equal to 1. In addition, he conjectured that the following inequality holds under the same conditions:

$$(1.2) a^{2a} + b^{2b} > a^{2b} + b^{2a}.$$

Starting from this, we have conjectured in [1] that

$$(1.3) a^{ea} + b^{eb} > a^{eb} + b^{ea}$$

for all positive real numbers a and b.

2. MAIN RESULTS

In what follows, we will prove some relevant results concerning the power-exponential inequality

$$(2.1) a^{ra} + b^{rb} > a^{rb} + b^{ra}$$

for a, b and r positive real numbers. We will prove the following theorems.

Theorem 2.1. Let r, a and b be positive real numbers. If (2.1) holds for $r = r_0$, then it holds for any $0 < r \le r_0$.

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Theorem 2.2. If a and b are positive real numbers such that $\max\{a,b\} \ge 1$, then (2.1) holds for any positive real number r.

Theorem 2.3. If $0 < r \le 2$, then (2.1) holds for all positive real numbers a and b.

Theorem 2.4. If a and b are positive real numbers such that either $a \ge b \ge \frac{1}{r}$ or $\frac{1}{r} \ge a \ge b$, then (2.1) holds for any positive real number $r \le e$.

Theorem 2.5. If r > e, then (2.1) does not hold for all positive real numbers a and b.

From the theorems above, it follows that the inequality (2.1) continues to be an open problem only for $2 < r \le e$ and $0 < b < \frac{1}{r} < a < 1$. For the most interesting value of r, that is r = e, only the case $0 < b < \frac{1}{e} < a < 1$ is not yet proved.

3. PROOFS OF THEOREMS

Proof of Theorem 2.1. Without loss of generality, assume that $a \ge b$. Let x = ra and y = rb, where $x \ge y$. The inequality (2.1) becomes

$$(3.1) x^x - y^x > r^{x-y}(x^y - y^y).$$

By hypothesis,

$$x^{x} - y^{x} \ge r_0^{x-y}(x^{y} - y^{y}).$$

Since $x-y\geq 0$ and $x^y-y^y\geq 0$, we have $r_0^{x-y}(x^y-y^y)\geq r^{x-y}(x^y-y^y)$, and hence

$$x^{x} - y^{x} \ge r_0^{x-y}(x^{y} - y^{y}) \ge r^{x-y}(x^{y} - y^{y}).$$

Proof of Theorem 2.2. Without loss of generality, assume that $a \ge b$ and $a \ge 1$. From $a^{r(a-b)} \ge b^{r(a-b)}$, we get $b^{rb} \ge \frac{a^{rb}b^{ra}}{a^{ra}}$. Therefore,

$$a^{ra} + b^{rb} - a^{rb} - b^{ra} \ge a^{ra} + \frac{a^{rb}b^{ra}}{a^{ra}} - a^{rb} - b^{ra}$$
$$= \frac{(a^{ra} - a^{rb})(a^{ra} - b^{ra})}{a^{ra}} \ge 0,$$

because $a^{ra} \ge a^{rb}$ and $a^{ra} \ge b^{ra}$.

Proof of Theorem 2.3. By Theorem 2.1 and Theorem 2.2, it suffices to prove (2.1) for r=2 and 1>a>b>0. Setting $c=a^{2b}$, $d=b^{2b}$ and $s=\frac{a}{b}$ (where c>d>0 and s>1), the desired inequality becomes

$$c^s - d^s > c - d.$$

In order to prove this inequality, we show that

(3.2)
$$c^{s} - d^{s} > s(cd)^{\frac{s-1}{2}}(c-d) > c - d.$$

The left side of the inequality in (3.2) is equivalent to f(c) > 0, where $f(c) = c^s - d^s - s(cd)^{\frac{s-1}{2}}(c-d)$. We have $f'(c) = \frac{1}{2}sc^{\frac{s-3}{2}}g(c)$, where

$$g(c) = 2c^{\frac{s+1}{2}} - (s+1)cd^{\frac{s-1}{2}} + (s-1)d^{\frac{s+1}{2}}.$$

Since

$$g'(c) = (s+1)\left(c^{\frac{s-1}{2}} - d^{\frac{s-1}{2}}\right) > 0,$$

g(c) is strictly increasing, g(c) > g(d) = 0, and hence f'(c) > 0. Therefore, f(c) is strictly increasing, and then f(c) > f(d) = 0.

The right side of the inequality in (3.2) is equivalent to

$$\frac{a}{b}(ab)^{a-b} > 1.$$

Write this inequality as f(b) > 0, where

$$f(b) = \frac{1+a-b}{1-a+b} \ln a - \ln b.$$

In order to prove that f(b) > 0, it suffices to show that f'(b) < 0 for all $b \in (0, a)$; then f(b) is strictly decreasing, and hence f(b) > f(a) = 0. Since

$$f'(b) = \frac{-2}{(1-a+b)^2} \ln a - \frac{1}{b},$$

the inequality f'(b) < 0 is equivalent to g(a) > 0, where

$$g(a) = 2 \ln a + \frac{(1-a+b)^2}{b}.$$

Since 0 < b < a < 1, we have

$$g'(a) = \frac{2}{a} - \frac{2(1-a+b)}{b} = \frac{2(a-1)(a-b)}{ab} < 0.$$

Thus, g(a) is strictly decreasing on [b,1], and therefore g(a)>g(1)=b>0. This completes the proof. Equality holds if and only if a=b.

Proof of Theorem 2.4. Without loss of generality, assume that $a \ge b$. Let x = ra and y = rb, where either $x \ge y \ge 1$ or $1 \ge x \ge y$. The inequality (2.1) becomes

$$x^x - y^x \ge r^{x-y}(x^y - y^y).$$

Since $x \ge y$, $x^y - y^y \ge 0$ and $r \le e$, it suffices to show that

$$(3.3) x^x - y^x \ge e^{x-y}(x^y - y^y).$$

For the nontrivial case x > y, using the substitutions $c = x^y$ and $d = y^y$ (where c > d), we can write (3.3) as

$$c^{\frac{x}{y}} - d^{\frac{x}{y}} \ge e^{x-y}(c-d).$$

In order to prove this inequality, we will show that

$$c^{\frac{x}{y}} - d^{\frac{x}{y}} > \frac{x}{y}(cd)^{\frac{x-y}{2y}}(c-d) > e^{x-y}(c-d).$$

The left side of the inequality is just the left hand inequality in (3.2) for $s = \frac{x}{y}$, while the right side of the inequality is equivalent to

$$\frac{x}{y}(xy)^{\frac{x-y}{2}} > e^{x-y}.$$

We write this inequality as f(x) > 0, where

$$f(x) = \ln x - \ln y + \frac{1}{2}(x - y)(\ln x + \ln y) - x + y.$$

We have

$$f'(x) = \frac{1}{x} + \frac{\ln(xy)}{2} - \frac{y}{2x} - \frac{1}{2}$$

and

$$f''(x) = \frac{x + y - 2}{2x^2}.$$

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Case $x > y \ge 1$. Since f''(x) > 0, f'(x) is strictly increasing, and hence

$$f'(x) > f'(y) = \frac{1}{y} + \ln y - 1.$$

Let $g(y) = \frac{1}{y} + \ln y - 1$. From $g'(y) = \frac{y-1}{y^2} > 0$, it follows that g(y) is strictly increasing, $g(y) \ge g(1) = 0$, and hence f'(x) > 0. Therefore, f(x) is strictly increasing, and then f(x) > f(y) = 0.

Case $1 \ge x > y$. Since f''(x) < 0, f(x) is strictly concave on [y, 1]. Then, it suffices to show that $f(y) \ge 0$ and f(1) > 0. The first inequality is trivial, while the second inequality is equivalent to g(y) > 0 for 0 < y < 1, where

$$g(y) = \frac{2(y-1)}{y+1} - \ln y.$$

From

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$$g'(y) = \frac{-(y-1)^2}{y(y+1)^2} < 0,$$

it follows that g(y) is strictly decreasing, and hence g(y) > g(1) = 0. This completes the proof. Equality holds if and only if a = b.

Proof of Theorem 2.5. (after an idea of Wolfgang Berndt [1]). We will show that

$$a^{ra} + b^{rb} < a^{rb} + b^{ra}$$

for r=(x+1)e, $a=\frac{1}{e}$ and $b=\frac{1}{r}=\frac{1}{(x+1)e}$, where x>0; that is

$$xe^x + \frac{1}{(x+1)^x} > x+1.$$

Since $e^x > 1 + x$, it suffices to prove that

$$\frac{1}{(x+1)^x} > 1 - x^2.$$

For the nontrivial case 0 < x < 1, this inequality is equivalent to f(x) < 0, where

$$f(x) = \ln(1 - x^2) + x \ln(x + 1).$$

We have

$$f'(x) = \ln(x+1) - \frac{x}{1-x}$$

and

$$f''(x) = \frac{x(x-3)}{(1+x)(1-x)^2}.$$

Since f''(x) < 0, f'(x) is strictly decreasing for 0 < x < 1, and then f'(x) < f'(0) = 0. Therefore, f(x) is strictly decreasing, and hence f(x) < f(0) = 0.

4. OTHER RELATED INEQUALITIES

Proposition 4.1. If a and b are positive real numbers such that $\min\{a,b\} \leq 1$, then the inequality

$$(4.1) a^{-ra} + b^{-rb} \le a^{-rb} + b^{-ra}$$

holds for any positive real number r.

Proof. Without loss of generality, assume that $a \le b$ and $a \le 1$. From $a^{r(b-a)} \le b^{r(b-a)}$ we get $b^{-rb} \le \frac{a^{-rb}b^{-ra}}{a^{-ra}}$, and

$$a^{-ra} + b^{-rb} - a^{-rb} - b^{-ra} \le a^{-ra} + \frac{a^{-rb}b^{-ra}}{a^{-ra}} - a^{-rb} - b^{-ra}$$
$$= \frac{(a^{-ra} - a^{-rb})(a^{-ra} - b^{-ra})}{a^{-ra}} \le 0,$$

because $b^{-ra} \le a^{-ra} \le a^{-rb}$.

Proposition 4.2. If a, b, c are positive real numbers, then

$$(4.2) a^a + b^b + c^c \ge a^b + b^c + c^a.$$

This inequality, with $a, b, c \in (0, 1)$, was posted as a conjecture on the Mathlinks Forum by Zeikii [1].

Proof. Without loss of generality, assume that $a = \max\{a, b, c\}$. There are three cases to consider: $a \ge 1$, $c \le b \le a < 1$ and $b \le c \le a < 1$.

Case $a \ge 1$. By Theorem 2.3, we have $b^b + c^c \ge b^c + c^b$. Thus, it suffices to prove that

$$a^a + c^b \ge a^b + c^a.$$

For a=b, this inequality is an equality. Otherwise, for a>b, we substitute $x=a^b, y=c^b$ and $s=\frac{a}{b}$ (where $x\geq 1, x\geq y$ and s>1) to rewrite the inequality as $f(x)\geq 0$, where

$$f(x) = x^s - x - y^s + y.$$

Since

$$f'(x) = sx^{s-1} - 1 \ge s - 1 > 0,$$

f(x) is strictly increasing for $x \ge y$, and therefore $f(x) \ge f(y) = 0$.

Case $c \le b \le a < 1$. By Theorem 2.3, we have $a^a + b^b \ge a^b + b^a$. Thus, it suffices to show that $b^a + c^c > b^c + c^a$,

which is equivalent to $f(b) \ge f(c)$, where $f(x) = x^a - x^c$. This inequality is true if $f'(x) \ge 0$ for $c \le x \le b$. From

$$f'(x) = ax^{a-1} - cx^{c-1}$$

$$= x^{c-1}(ax^{a-c} - c)$$

$$\ge x^{c-1}(ac^{a-c} - c) = x^{c-1}c^{a-c}(a - c^{1-a+c}),$$

we need to show that $a-c^{1-a+c} \ge 0$. Since $0 < 1-a+c \le 1$, by Bernoulli's inequality we have

$$c^{1-a+c} = (1+(c-1))^{1-a+c}$$

$$\leq 1+(1-a+c)(c-1) = a-c(a-c) \leq a.$$

Case $b \le c \le a < 1$. The proof of this case is similar to the previous case. So the proof is completed.

Equality holds if and only if a = b = c.

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Conjecture 4.3. If a, b, c are positive real numbers, then

$$(4.3) a^{2a} + b^{2b} + c^{2c} > a^{2b} + b^{2c} + c^{2a}.$$

Conjecture 4.4. *Let* r *be a positive real number. The inequality*

$$(4.4) a^{ra} + b^{rb} + c^{rc} > a^{rb} + b^{rc} + c^{ra}$$

holds for all positive real numbers a, b, c with $a \le b \le c$ if and only if $r \le e$.

We can prove that the condition $r \leq e$ in Conjecture 4.4 is necessary by setting c = b and applying Theorem 2.5.

Proposition 4.5. If a and b are nonnegative real numbers such that a + b = 2, then

$$(4.5) a^{2b} + b^{2a} \le 2.$$

Proof. We will show the stronger inequality

$$a^{2b} + b^{2a} + \left(\frac{a-b}{2}\right)^2 \le 2.$$

Without loss of generality, assume that $a \ge b$. Since $0 \le a-1 < 1$ and $0 < b \le 1$, by Bernoulli's inequality we have

$$a^b \le 1 + b(a-1) = 1 + b - b^2$$

and

$$b^a = b \cdot b^{a-1} \le b[1 + (a-1)(b-1)] = b^2(2-b).$$

Therefore,

$$a^{2b} + b^{2a} + \left(\frac{a-b}{2}\right)^2 - 2 \le (1+b-b^2)^2 + b^4(2-b)^2 + (1-b)^2 - 2$$
$$= b^3(b-1)^2(b-2) \le 0.$$

Conjecture 4.6. *Let* r *be a positive real number. The inequality*

$$a^{rb} + b^{ra} \le 2$$

holds for all nonnegative real numbers a and b with a + b = 2 if and only if $r \le 3$.

Conjecture 4.7. If a and b are nonnegative real numbers such that a + b = 2, then

(4.7)
$$a^{3b} + b^{3a} + \left(\frac{a-b}{2}\right)^4 \le 2.$$

Conjecture 4.8. If a and b are nonnegative real numbers such that a + b = 1, then

$$(4.8) a^{2b} + b^{2a} \le 1.$$

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[1] A. ZEIKII, V. CÎRTOAJE AND W. BERNDT, *Mathlinks Forum*, Nov. 2006, [ONLINE: http://www.mathlinks.ro/Forum/viewtopic.php?t=118722].