

Problem: Let x_1, x_2, x_3, \dots be positive real numbers. For positive integer n , denote $A_n = \frac{x_1 + \dots + x_n}{n}$. Use the inequality $(a + b)^n \geq a^n + na^{n-1}b$ to prove the following statement:

$$\forall n \in \mathbb{N} : A_{n+1}^{n+1} \geq A_n^n \cdot x_{n+1}$$

Attempted Solution: Let $a = x_1 + \dots + x_n$ and $b = x_{n+1}$. Then, applying the inequality $(a + b)^n \geq a^n + na^{n-1}b$:

$$\begin{aligned} [(x_1 + \dots + x_n) + x_{n+1}]^{n+1} &\geq (x_1 + \dots + x_n)^{n+1} + (n+1)(x_1 + \dots + x_n)^n x_{n+1} \\ \left(\frac{1}{n+1}\right)^{n+1} [(x_1 + \dots + x_n) + x_{n+1}]^{n+1} &\geq \left(\frac{1}{n+1}\right)^{n+1} [(x_1 + \dots + x_n)^{n+1} + (n+1)(x_1 + \dots + x_n)^n x_{n+1}] \\ A_{n+1}^{n+1} &\geq \left(\frac{1}{n+1}\right)^{n+1} [(x_1 + \dots + x_n)^{n+1} + (n+1)(x_1 + \dots + x_n)^n x_{n+1}] \\ \left(\frac{1}{n}\right)^n A_{n+1}^{n+1} &\geq \left(\frac{1}{n}\right)^n \left(\frac{1}{n+1}\right)^{n+1} [(x_1 + \dots + x_n)^{n+1} + (n+1)(x_1 + \dots + x_n)^n x_{n+1}] \\ \left(\frac{1}{n}\right)^n A_{n+1}^{n+1} &\geq \left(\frac{1}{n+1}\right)^{n+1} \left[\frac{(x_1 + \dots + x_n)^{n+1} + (n+1)(x_1 + \dots + x_n)^n x_{n+1}}{n^n} \right] \\ \left(\frac{1}{n}\right)^n A_{n+1}^{n+1} &\geq \left(\frac{1}{n+1}\right)^{n+1} \left[\frac{(x_1 + \dots + x_n)^n (x_1 + \dots + x_n)}{n^n} + \frac{(n+1)(x_1 + \dots + x_n)^n x_{n+1}}{n^n} \right] \\ \left(\frac{1}{n}\right)^n A_{n+1}^{n+1} &\geq \left(\frac{1}{n+1}\right)^{n+1} [A_n^n (x_1 + \dots + x_n) + (n+1)A_n^n x_{n+1}] \end{aligned}$$

Since $\forall i \in \mathbb{N} : x_i > 0$, we can eliminate $A_n^n (x_1 + \dots + x_n)$ from the right-hand side of the above inequality, thereby loosening the inequality:

$$\begin{aligned} \left(\frac{1}{n}\right)^n A_{n+1}^{n+1} &\geq \left(\frac{1}{n+1}\right)^{n+1} (n+1)A_n^n x_{n+1} \\ \left(\frac{1}{n}\right)^n A_{n+1}^{n+1} &\geq \left(\frac{1}{n+1}\right)^n A_n^n x_{n+1} \\ A_{n+1}^{n+1} &\geq \left(\frac{n}{n+1}\right)^n A_n^n \cdot x_{n+1} \end{aligned}$$

This falls short of proving the desired inequality. The earlier loosening is probably where I went astray, but I tried playing with that term I threw out and didn't get very far. - WW