

# 一组不等式的证明

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文[1]介绍了这样一组不等式:

已知:  $x_i \in \mathbb{R}^+, i=1,2,\dots,n, k \in \mathbb{N}^+, \sum_{i=1}^n x_i = 1,$

则

$$1) \prod_{i=1}^n \left(\frac{1}{x_i} + x_i\right) \geq (n + \frac{1}{n})^n;$$

$$2) \prod_{i=1}^n \left(\frac{1}{x_i^k} + 1\right) \geq (n^k + 1)^n;$$

$$3) \prod_{i=1}^n \left(\frac{1}{x_i^k} + x_i^k\right) \geq (n^k + \frac{1}{n^k})^n;$$

$$4) \prod_{i=1}^n \left(\frac{1}{x_i^k} - 1\right) \geq (n^k - 1)^n;$$

$$5) \prod_{i=1}^n \left(\frac{1}{x_i} - x_i\right) \geq (n - \frac{1}{n})^n \text{ (此处 } n \geq 3).$$

文[1]对5)给出了详细的初等证明,而对1)~4)未给出详尽的证明.本文则对前四个不等式进行证明.我们首先来证明两个引理.

引理1  $a_i, b_i \in \mathbb{R}^+, i=1,2,\dots,n,$  则  $\prod_{i=1}^n (a_i + b_i)^{\frac{1}{n}} \geq (\prod_{i=1}^n a_i)^{\frac{1}{n}} + (\prod_{i=1}^n b_i)^{\frac{1}{n}}.$

证明 此不等式等价于

$$\prod_{i=1}^n \left(\frac{a_i}{a_i + b_i}\right)^{\frac{1}{n}} + \prod_{i=1}^n \left(\frac{b_i}{a_i + b_i}\right)^{\frac{1}{n}} \leq 1.$$

$$\therefore \prod_{i=1}^n \left(\frac{a_i}{a_i + b_i}\right)^{\frac{1}{n}} \leq \frac{1}{n} \sum_{i=1}^n \frac{a_i}{a_i + b_i},$$

$$\prod_{i=1}^n \left(\frac{b_i}{a_i + b_i}\right)^{\frac{1}{n}} \leq \sum_{i=1}^n \frac{b_i}{a_i + b_i}, \text{ (均值不等式)}$$

$$\therefore \prod_{i=1}^n \left(\frac{a_i}{a_i + b_i}\right)^{\frac{1}{n}} + \prod_{i=1}^n \left(\frac{b_i}{a_i + b_i}\right)^{\frac{1}{n}} \leq \frac{1}{n} \left(\sum_{i=1}^n \frac{a_i}{a_i + b_i} + \sum_{i=1}^n \frac{b_i}{a_i + b_i}\right) = \frac{1}{n} \sum_{i=1}^n \frac{a_i + b_i}{a_i + b_i} = \frac{1}{n} \cdot n = 1, \text{ 引理1得证.}$$

将引理1推广,又可得到下面引理2.

引理2  $a_{ij} \in \mathbb{R}^+, i=1,2,\dots,n, j=1,2,\dots,m,$  则

$$\prod_{i=1}^n \left(\sum_{j=1}^m a_{ij}\right)^{\frac{1}{n}} \geq \sum_{j=1}^m \left(\prod_{i=1}^n a_{ij}\right)^{\frac{1}{n}}.$$

证明 此不等式等价于  $\sum_{j=1}^m \frac{\left(\prod_{i=1}^n a_{ij}\right)^{\frac{1}{n}}}{\prod_{i=1}^n \left(\sum_{j=1}^m a_{ij}\right)^{\frac{1}{n}}} \leq 1.$

$$\therefore \frac{\left(\prod_{i=1}^n a_{ij}\right)^{\frac{1}{n}}}{\prod_{i=1}^n \left(\sum_{j=1}^m a_{ij}\right)^{\frac{1}{n}}} = \prod_{i=1}^n \left(\frac{a_{ij}}{\sum_{j=1}^m a_{ij}}\right)^{\frac{1}{n}} \leq \frac{1}{n} \left(\sum_{i=1}^n \frac{a_{ij}}{\sum_{j=1}^m a_{ij}}\right),$$

$$\therefore \sum_{j=1}^m \frac{\left(\prod_{i=1}^n a_{ij}\right)^{\frac{1}{n}}}{\prod_{i=1}^n \left(\sum_{j=1}^m a_{ij}\right)^{\frac{1}{n}}} \leq \sum_{j=1}^m \left[\frac{1}{n} \left(\frac{a_{ij}}{\sum_{j=1}^m a_{ij}}\right)\right]$$

$$= \frac{1}{n} \sum_{j=1}^m \sum_{i=1}^n \frac{a_{ij}}{\sum_{j=1}^m a_{ij}}$$

$$= \frac{1}{n} \sum_{i=1}^n \sum_{j=1}^m \frac{a_{ij}}{\sum_{j=1}^m a_{ij}} = \frac{1}{n} \sum_{i=1}^n 1 = \frac{1}{n} \cdot n = 1.$$

引理2得证.

在下面的证明中,要用到下面的一个结论  $p$ :

令  $f(x) = x + \frac{1}{x}, x \in (0, +\infty),$  对  $f(x)$  取导,  $f'(x) = 1 - x^{-2}.$

当  $x \in (0, 1)$  时,  $f'(x) = 1 - \frac{1}{x^2} < 0,$   $f(x)$  单调减;

当  $x \in (1, +\infty)$  时,  $f'(x) = 1 - \frac{1}{x^2} > 0,$   $f(x)$  单调增;

当  $x = 1$  时,  $f'(x) = 0,$   $f(x)$  在  $x = 1$  时取最小值2.

下面对1)~4)给出证明

1) 由引理1,  $\prod_{i=1}^n \left(x_i + \frac{1}{x_i}\right) \geq \left[\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}} + \left(\prod_{i=1}^n \frac{1}{x_i}\right)^{\frac{1}{n}}\right]^n.$

$$\therefore \left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}} \leq \frac{1}{n} \sum_{i=1}^n x_i = \frac{1}{n} \leq 1.$$

由上结论,  $f(x)$  在  $(0, 1)$  上单调减, 故  $f\left[\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}\right] \geq f\left(\frac{1}{n}\right),$  即

$$\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}} + \frac{1}{\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}} \geq \frac{1}{n} + n, \text{ 故}$$

$$\left[\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}} + \frac{1}{\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}}\right]^n \geq \left(\frac{1}{n} + n\right)^n.$$

2) 同样,运用引理1,有

$$\prod_{i=1}^n \left(\frac{1}{x_i^k} + 1\right) \geq \left[\left(\prod_{i=1}^n \frac{1}{x_i^k}\right)^{\frac{1}{n}} + 1\right]^n$$

$$= \left[\left(\frac{1}{\left(\prod_{i=1}^n x_i\right)^{\frac{1}{n}}}\right)^k + 1\right]^n$$

$$\geq \left[\left(\frac{1}{\frac{1}{n} \sum_{i=1}^n x_i}\right)^k + 1\right]^n = (n^k + 1)^n.$$

$$3) \text{由引理1, } \prod_{i=1}^n \left( \frac{1}{x_i} + x_i^k \right) \geq \left[ \left( \prod_{i=1}^n \frac{1}{x_i} \right)^{\frac{1}{n}} + \left( \prod_{i=1}^n x_i^k \right)^{\frac{1}{n}} \right]^n$$

$$= \left\{ f \left[ \left( \prod_{i=1}^n x_i^k \right)^{\frac{1}{n}} \right] \right\}^n.$$

$$\because \left[ \left( \prod_{i=1}^n x_i \right)^{\frac{1}{n}} \right]^k \leq \left[ \frac{1}{n} \sum_{i=1}^n x_i \right]^k = \frac{1}{n^k} \leq 1,$$

$$\therefore f \left[ \left( \prod_{i=1}^n x_i^k \right)^{\frac{1}{n}} \right] = f \left\{ \left[ \left( \prod_{i=1}^n x_i \right)^{\frac{1}{n}} \right]^k \right\} \geq f \left( \frac{1}{n^k} \right),$$

$$\left\{ f \left[ \left( \prod_{i=1}^n x_i^k \right)^{\frac{1}{n}} \right] \right\}^n \geq \left[ f \left( \frac{1}{n^k} \right) \right]^n,$$

$$\text{即 } \prod_{i=1}^n \left( x_i^k + \frac{1}{x_i^k} \right) \geq \left[ f \left( \frac{1}{n^k} \right) \right]^n = \left( n^k + \frac{1}{n^k} \right)^n.$$

4)分二步证明.

①  $k=1$  时,原不等式等价于

$$\prod_{i=1}^n \left( \frac{1}{x_i} - 1 \right) \geq (n-1)^n.$$

$$\text{由于 } \prod_{i=1}^n \left( \frac{1}{x_i} - 1 \right) = \prod_{i=1}^n \left( \frac{\sum_{j=1}^n x_j - x_i}{x_i} \right)$$

$$= \prod_{i=1}^n \frac{\sum_{j \neq i} x_j}{x_i}$$

$$\geq \prod_{i=1}^n \frac{(n-1) \left( \prod_{j \neq i} x_j \right)^{\frac{1}{n-1}}}{x_i}$$

$$= (n-1)^n \cdot \frac{\prod_{i=1}^n \left( \prod_{j \neq i} x_j \right)^{\frac{1}{n-1}}}{\prod_{i=1}^n x_i}$$

$$= (n-1)^n \cdot \left( \frac{\left( \prod_{j=1}^n x_j \right)^{\frac{1}{n}}}{\prod_{i=1}^n x_i} \right)^{n-1} = (n-1)^n,$$

即  $k=1$  时 4) 成立

② 当  $k > 1$  即  $k \geq 2$  时, 由于

$$(a^k - 1) = (a - 1) \left( \sum_{i=0}^{k-1} a^i \right),$$

$$\text{那么, } \prod_{i=1}^n \left( \frac{1}{x_i^k} - 1 \right) = \prod_{i=1}^n \left[ \left( \frac{1}{x_i} - 1 \right) \left( \sum_{j=0}^{k-1} \left( \frac{1}{x_i} \right)^j \right) \right]$$

$$\geq (n-1)^n \cdot \prod_{i=1}^n \left[ \sum_{j=0}^{k-1} \left( \frac{1}{x_i} \right)^j \right] \text{ (由①)}$$

$$\geq (n-1)^n \cdot \left\{ \sum_{j=0}^{k-1} \left[ \prod_{i=1}^n \left( \frac{1}{x_i} \right)^j \right] \right\}^{\frac{1}{n}} \text{ (由引理2)}$$

$$= (n-1)^n \cdot \left[ \sum_{j=0}^{k-1} \left( \frac{1}{\left( \prod_{i=1}^n x_i \right)^{\frac{1}{n}}} \right)^j \right]^n$$

$$\geq (n-1)^n \cdot \left[ \sum_{j=0}^{k-1} \left( \frac{1}{n \sum_{i=1}^n x_i} \right)^j \right]^n$$

$$= (n-1)^n \cdot \left( \sum_{j=0}^{k-1} n^j \right)^n = \left[ (n-1) \left( \sum_{j=0}^{k-1} n^j \right) \right]^n$$

$$= (n^k - 1)^n,$$

即  $k \geq 2$  时 4) 成立

综上所述 4) 成立.

以上我们利用了引理1、引理2、均值不等式进行了整体上的调控,完成了对1)~4)的证明.另外,我们还可以对此不等式的条件进行探索性推广:

若  $\sum_{i=1}^n x_i \leq 1, x_i \in R^+, (1) \sim 5)$  仍然成立.

我们只需对  $\sum_{i=1}^n x_i < 1$  给出证明.

事实上,  $\sum_{i=1}^n x_i = \sum_{i=1}^{n-1} x_i + x_n < 1$ , 可选取  $x_n', 1 > x_n' > x_n$

$$\text{使 } \sum_{i=1}^{n-1} x_i + x_n' = 1,$$

显然,  $1 > x_n' > x_n^k$

对于1),由(1)与上述结论  $p$ , 知  $f(x_n') <$

$f(x_n)$ , 即  $x_n + \frac{1}{x_n} > \frac{1}{x_n'} + x_n'$ ,

$$\therefore \left( \frac{1}{x_n} + x_n \right) \prod_{i=1}^{n-1} \left( \frac{1}{x_i} + x_i \right) \geq \left( \frac{1}{x_n'} + x_n' \right).$$

$$\prod_{i=1}^{n-1} \left( x_i + \frac{1}{x_i} \right) \geq \left( n + \frac{1}{n} \right)^n,$$

即1)成立.

$$\text{即2),4),由(2)知, } \frac{1}{n^k} \pm 1 > \frac{1}{(x_n')^k} \pm 1,$$

$$\therefore \prod_{i=1}^n \left( \frac{1}{x_i^k} \pm 1 \right) > \left[ \frac{1}{(x_n')^k} \pm 1 \right] \prod_{i=1}^{n-1} \left( \frac{1}{x_i^k} \pm 1 \right) \geq (n^k \pm 1)^n \text{ 成立.}$$

对3),由(2)与结论  $p$  知  $f((x_n')^k) < f(x_n^k)$ ,

即  $x_n^k + \frac{1}{x_n^k} > (x_n')^k + \frac{1}{(x_n')^k}$ ,

$$\therefore \prod_{i=1}^n \left( x_i^k + \frac{1}{x_i^k} \right)$$

$$> \left[ \frac{1}{(x_n')^k} + (x_n')^k \right] \prod_{i=1}^{n-1} \left( x_i^k + \frac{1}{x_i^k} \right) \geq \left( n^k + \frac{1}{n^k} \right)^n \text{ 成立,}$$

对于5),由1),  $\frac{1}{x_n'} < \frac{1}{x_n}, -x_n' < -x_n$ ,

$$\therefore 0 < \frac{1}{x_n'} - x_n' < \frac{1}{x_n} - x_n,$$

$$\therefore \prod_{i=1}^n \left( \frac{1}{x_i} - x_i \right) > \left( \frac{1}{x_n'} - x_n' \right) \prod_{i=1}^{n-1} \left( \frac{1}{x_i} - x_i \right) \geq \left( n - \frac{1}{n} \right)^n \text{ 成立.}$$

例 已知:  $0 < x_i \leq 1, 0 < \sum_{i=1}^n \sqrt{x_i} \leq 1 (n \geq 2 \text{ 且 } i = 1, 2, \dots, n)$ ,

求证:  $\prod_{i=1}^n (1 - x_i) \geq (n^2 - 1)^n \prod_{i=1}^n x_i$ . (此题摘自 [2])

此不等式等价于  $\prod_{i=1}^n \left( \frac{1}{x_i} - 1 \right) \geq (n^2 - 1)^n$ .

令  $y_i = \sqrt{x_i}$ , 有  $\sum_{i=1}^n y_i \leq 1$ , 原不等式等价于

$$\prod_{i=1}^n \left( \frac{1}{y_i^2} - 1 \right) \geq (n^2 - 1)^n.$$

运用2),则水到渠成了.

参考文献:

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