RESEARCH GROUP IN MATHEMATICAL INEQUALITIES AND APPLICATIONS

PROBLEM CORNER

Problem 6, (2008)

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Problem. Let $\{p_i\}_1^n$ be a positive weight sequence with $\sum_{i=1}^n p_i = 1$. Prove that

$$\prod_{i=1}^{n} (1+a_i)^{p_i} \le 1 + \frac{(a_1+a_n)^2}{4a_1a_n} \prod_{i=1}^{n} a_i^{p_i},$$

where $0 < a_1 \le a_2 \le \cdots \le a_n$.

The solution is left to the readers.

Remark For $p_i = 1/n, i = 1, 2, \dots, n$, we get

$$(1+a_1)(1+a_2)\cdots(1+a_n) \le \left(1+\frac{(a_1+a_n)^2}{4a_1a_n}(a_1a_2\cdots a_n)^{1/n}\right)^n.$$

Hence, this should be a correct form of Dannan's conjecture in Problem 5.