94.18 Proof without words: Two inequalities proved by convexity

The purpose of this note is to prove, almost without words, the following inequalities:

(1) if
$$\alpha > 1$$
, and $0 < \omega < 1$, then
$$\frac{(1+\omega)^{\alpha}-1}{(1+\omega)^{\alpha}-\omega^{\alpha}} > \omega;$$

(2) if
$$0 < \alpha < 1$$
, and $0 < \omega < 1$, then
$$\frac{(1+\omega)^{\alpha}-1}{(1+\omega)^{\alpha}-\omega^{\alpha}} < \omega.$$

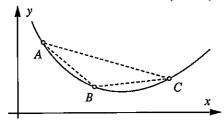


FIGURE 1: Convex function f and three segments

The approach is by using convexity [1]. If f is a convex function, such as the one illustrated in the figure above, then the slopes of the segments AB, BC and AC satisfy

$$m_{AB} < m_{AC} < m_{BC}$$

As a consequence, many inequalities can be established by using different convex fuctions. For example, in order to prove Bernoulli's inequality

$$(1 + x)^n \ge 1 + nx$$
, for all $n \in \mathbb{N}$, $x > -1$

the convexity of $f(x) = x^n$ may be used, as the reader can check.

To prove (1), let $f(x) = x^{\alpha}$ for $\alpha > 1$, $A = (\omega, f(\omega))$, B = (1, f(1)) and $C = (1 + \omega, f(1 + \omega))$.

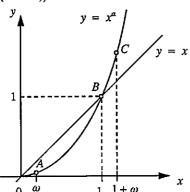


FIGURE 2: Function $y = x^{\alpha}$ for $\alpha > 1$

From $m_{AC} < m_{BC}$ in Figure 2, we have

$$\frac{(1+\omega)^{\alpha}-\omega^{\alpha}}{1}<\frac{(1+\omega)^{\alpha}-1}{\omega}$$

from which (1) follows.

An analogous result for concave functions establishes inequality (2). This inequality is illustrated in Figure 3.

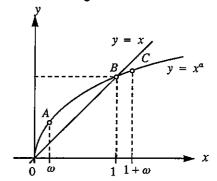


FIGURE 3: Function $y = x^{\alpha}$ for $0 < \alpha < 1$

From $m_{BC} < m_{AC}$ in Figure 3, we have

$$\frac{(1+\omega)^{\alpha}-1}{\omega}<\frac{(1+\omega)^{\alpha}-\omega^{\alpha}}{1}$$

from which (2) follows.

Reference

1. A. W. Roberts and D. E. Varberg, *Convex Functions*, Academic Press, New York, 1973.

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