PROBLEM OF THE WEEK. Problem No. 7 (Fall 2010 Series)

Let
$$n \ge 2$$
 and let $0 < x_i < 1, i = 1, 2, ..., n$. Show that

$$\prod_{i=1}^{n} (1 - x_i) + \sum_{i=1}^{n} x_i > 1.$$

Solution by Angel Plaza, ULPGC, Spain

By induction. For n = 2: $0 < x_1, x_2 < 1$, it is obtained

$$(1-x_1)(1-x_2) + x_1 + x_2 = 1 - x_1 - x_2 + x_1x_2 + x_1 + x_2 = 1 + x_1x_2 > 1.$$

Let us suppose that the inequality holds for $0 < x_i < 1, i = 1, 2, ..., n - 1$. The inequality for n numbers follows immediately by writing

$$\prod_{i=1}^{n} (1-x_i) + \sum_{i=1}^{n} x_i = 1 + \underbrace{\left(\prod_{i=1}^{n-1} (1-x_i) + \sum_{i=1}^{n-1} x_i - 1\right)}_{>0} \underbrace{(1-x_n)}_{>0} + \underbrace{x_n \sum_{i=1}^{n-1} x_i}_{>0} > 1.$$