ON JENSEN TYPE INEQUALITIES WITH ORDERED VARIABLES

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Abstract: In this paper, we present some basic results concerning an extension of Jensen

type inequalities with ordered variables to functions with inflection points, and

then give several relevant applications of these results.



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1. Basic Results

An *n*-tuple of real numbers $X=(x_1,x_2,\ldots,x_n)$ is said to be increasingly ordered if $x_1 \le x_2 \le \cdots \le x_n$. If $x_1 \ge x_2 \ge \cdots \ge x_n$, then X is decreasingly ordered.

In addition, a set $X=(x_1,x_2,\ldots,x_n)$ with $\frac{x_1+x_2+\cdots+x_n}{n}=s$ is said to be k-arithmetic ordered if k of the numbers x_1,x_2,\ldots,x_n are smaller than or equal to s, and the other n-k are greater than or equal to s. On the assumption that $x_1 \leq x_2 \leq \cdots \leq x_n$, X is k-arithmetic ordered if

$$x_1 \le \dots \le x_k \le s \le x_{k+1} \le \dots \le x_n$$
.

It is easily seen that

$$X_1 = (s - x_1 + x_{k+1}, s - x_2 + x_{k+2}, \dots, s - x_n + x_k)$$

is a k-arithmetic ordered set if X is increasingly ordered, and is an (n-k)-arithmetic ordered set if X is decreasingly ordered.

Similarly, an n-tuple of positive real numbers $A=(a_1,a_2,\ldots,a_n)$ with $\sqrt[n]{a_1a_2\cdots a_n}=r$ is said to be k-geometric ordered if k of the numbers a_1,a_2,\ldots,a_n are smaller than or equal to r, and the other n-k are greater than or equal to r. Notice that

$$A_1 = \left(\frac{a_{k+1}}{a_1}, \frac{a_{k+2}}{a_2}, \dots, \frac{a_k}{a_n}\right)$$

is a k-geometric ordered set if A is increasingly ordered, and is an (n-k)-geometric ordered set if A is decreasingly ordered.

Theorem 1.1. Let $n \ge 2$ and $1 \le k \le n-1$ be natural numbers, and let f(u) be a function on a real interval I, which is convex for $u \ge s$, $s \in I$, and satisfies

$$f(x) + kf(y) \ge (1+k)f(s)$$



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for any $x, y \in I$ such that $x \leq y$ and x + ky = (1 + k)s. If $x_1, x_2, \dots, x_n \in I$ such that

$$\frac{x_1 + x_2 + \dots + x_n}{n} = S \ge s$$

and at least n - k of x_1, x_2, \ldots, x_n are smaller than or equal to S, then

$$f(x_1) + f(x_2) + \dots + f(x_n) \ge nf(S).$$

Proof. We will consider two cases: S = s and S > s.

A. Case S=s. Without loss of generality, assume that $x_1 \leq x_2 \leq \cdots \leq x_n$. Since $x_1+x_2+\cdots+x_n=ns$, and at least n-k of the numbers x_1,x_2,\ldots,x_n are smaller than or equal to s, there exists an integer $n-k \leq i \leq n-1$ such that (x_1,x_2,\ldots,x_n) is an i-arithmetic ordered set, i.e.

$$x_1 \le \dots \le x_i \le s \le x_{i+1} \le \dots \le x_n.$$

By Jensen's inequality for convex functions,

$$f(x_{i+1}) + f(x_{i+2}) + \dots + f(x_n) \ge (n-i)f(z),$$

where

$$z = \frac{x_{i+1} + x_{i+2} + \dots + x_n}{n-i}, \ z \ge s, \ z \in I.$$

Thus, it suffices to prove that

$$f(x_1) + \dots + f(x_i) + (n-i)f(z) \ge nf(s).$$

Let $y_1, y_2, \dots, y_i \in I$ be defined by

$$x_1 + ky_1 = (1+k)s$$
, $x_2 + ky_2 = (1+k)s$, ..., $x_i + ky_i = (1+k)s$.



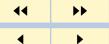
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We will show that $z > y_1 > y_2 > \cdots > y_i > s$. Indeed, we have

$$y_1 \ge y_2 \ge \dots \ge y_i,$$

$$y_i - s = \frac{s - x_i}{l_i} \ge 0,$$

and

$$ky_1 = (1+k)s - x_1$$

= $(1+k-n)s + x_2 + \dots + x_n$
 $\leq (k+i-n)s + x_{i+1} + \dots + x_n$
= $(k+i-n)s + (n-i)z \leq kz$.

Since $z \ge y_1 \ge y_2 \ge \cdots \ge y_i \ge s$ implies $y_1, y_2, \dots, y_i \in I$, by hypothesis we have

$$f(x_1) + kf(y_1) \ge (1+k)f(s),$$

 $f(x_2) + kf(y_2) \ge (1+k)f(s),$

.

$$f(x_i) + kf(y_i) \ge (1+k)f(s).$$

Adding all these inequalities, we get

$$f(x_1) + f(x_2) + \dots + f(x_i) + k[f(y_1) + f(y_2) + \dots + f(y_i)] \ge i(1+k)f(s).$$

Consequently, it suffices to show that

$$pf(z) + (i-p)f(s) \ge f(y_1) + f(y_2) + \dots + f(y_i),$$

where $p = \frac{n-i}{k} \le 1$. Let t = pz + (1-p)s, $s \le t \le z$. Since the decreasingly ordered vector $\vec{A}_i = (t, s, \ldots, s)$ majorizes the decreasingly ordered vector $\vec{B}_i = (y_1, y_2, \ldots, y_i)$, by Karamata's inequality for convex functions we have

$$f(t) + (i-1)f(s) \ge f(y_1) + f(y_2) + \dots + f(y_i).$$



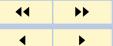
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Adding this inequality to Jensen's inequality for the convex function

$$pf(z) + (1-p)f(s) \ge f(t),$$

the conclusion follows.

B. Case S > s. The function f(u) is convex for $u \ge S$, $u \in I$. According to the result from Case A, it suffices to show that

$$f(x) + kf(y) \ge (1+k)f(S),$$

for any $x, y \in I$ such that x < S < y and x + ky = (1 + k)S.

For $x \ge s$, this inequality follows by Jensen's inequality for convex function.

For x < s, let z be defined by x + kz = (1 + k)s. Since k(z - s) = s - x > 0 and k(y - z) = (1 + k)(S - s) > 0, we have

$$x < s < z < y$$
, $s < S < y$.

Since x + kz = (1 + k)s and x < z, we have by hypothesis

$$f(x) + kf(z) \ge (1+k)f(s).$$

Therefore, it suffices to show that

$$k[f(y) - f(z)] \ge (1+k)[f(S) - f(s)],$$

which is equivalent to

$$\frac{f(y) - f(z)}{y - z} \ge \frac{f(S) - f(s)}{S - s}.$$

This inequality is true if

$$\frac{f(y) - f(z)}{y - z} \ge \frac{f(y) - f(s)}{y - s} \ge \frac{f(S) - f(s)}{S - s}.$$



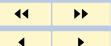
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The left inequality and the right inequality can be reduced to Jensen's inequalities for convex functions,

$$(y-z)f(s) + (z-s)f(y) \ge (y-s)f(z)$$

and

$$(S-s)f(y) + (y-S)f(s) \ge (y-s)f(S),$$

respectively.

Remark 1. In the particular case k = n - 1, if $f(x) + (n - 1)f(y) \ge nf(s)$ for any $x, y \in I$ such that $x \le y$ and x + (n - 1)y = ns, then the inequality in Theorem 1.1,

$$f(x_1) + f(x_2) + \dots + f(x_n) \ge nf(S),$$

holds for any $x_1, x_2, \dots, x_n \in I$ which satisfy $\frac{x_1 + x_2 + \dots + x_n}{n} = S \ge s$. This result has been established in [1, p. 143] and [2].

Remark 2. In the particular case k=1 (when n-1 of x_1, x_2, \ldots, x_n are smaller than or equal to S), the hypothesis $f(x)+kf(y) \geq (1+k)f(s)$ in Theorem 1.1 has a symmetric form:

$$f(x) + f(y) \ge 2f(s)$$

for any $x, y \in I$ such that x + y = 2s.

Remark 3. Let $g(u) = \frac{f(u) - f(s)}{u - s}$. In some applications it is useful to replace the hypothesis $f(x) + kf(y) \ge (1 + k)f(s)$ in Theorem 1.1 by the equivalent condition:

$$g(x) \le g(y)$$
 for any $x, y \in I$ such that $x < s < y$ and $x + ky = (1 + k)s$.

Their equivalence follows from the following observation:

$$f(x) + kf(y) - (1+k)f(s) = f(x) - f(s) + k(f(y) - f(s))$$

= $(x - s)g(x) + k(y - s)g(y)$
= $(x - s)(g(x) - g(y)).$



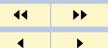
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Remark 4. If f is differentiable on I, then Theorem 1.1 holds true by replacing the hypothesis $f(x) + kf(y) \ge (1+k)f(s)$ with the more restrictive condition:

$$f'(x) \le f'(y)$$
 for any $x, y \in I$ such that $x \le s \le y$ and $x + ky = (1 + k)s$.

To prove this assertion, we have to show that this condition implies $f(x) + kf(y) \ge (1+k)f(s)$ for any $x,y \in I$ such that $x \le s \le y$ and x+ky=(1+k)s. Let us denote

$$F(x) = f(x) + kf(y) - (1+k)f(s) = f(x) + kf\left(\frac{s+ks-x}{k}\right) - (1+k)f(s).$$

Since $F'(x) = f'(x) - f'(y) \le 0$, F(x) is decreasing for $x \in I$, $x \le s$, and hence $F(x) \ge F(s) = 0$.

Remark 5. The inequality in Theorem 1.1 becomes equality for $x_1 = x_2 = \cdots = x_n = S$. In the particular case S = s, if there are $x, y \in I$ such that x < s < y, x + ky = (k+1)s and f(x) + kf(y) = (1+k)f(s), then equality holds again for $x_1 = x, x_2 = \cdots = x_{n-k} = s$ and $x_{n-k+1} = \cdots = x_n = y$.

Remark 6. Let i be an integer such that $n - k \le i \le n - 1$. We may rewrite the inequality in Theorem 1.1 as either

$$f(S - a_1 + a_{n-i+1}) + f(S - a_2 + a_{n-i+2}) + \dots + f(S - a_n + a_{n-i}) \ge nf(S)$$

with $a_1 \geq a_2 \geq \cdots \geq a_n$, or

$$f(S - a_1 + a_{i+1}) + f(S - a_2 + a_{i+2}) + \dots + f(S - a_n + a_i) \ge nf(S)$$

with $a_1 \leq a_2 \leq \cdots \leq a_n$.

Corollary 1.2. Let $n \ge 2$ and $1 \le k \le n-1$ be natural numbers, and let g be a function on $(0, \infty)$ such that $f(u) = g(e^u)$ is convex for $u \ge 0$, and

$$g(x) + kg(y) \ge (1+k)g(1)$$



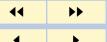
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for any positive real numbers x and y with $x \le y$ and $xy^k = 1$. If a_1, a_2, \ldots, a_n are positive real numbers such that $\sqrt[n]{a_1 a_2 \cdots a_n} = r \ge 1$ and at least n - k of a_1, a_2, \ldots, a_n are smaller than or equal to r, then

$$g(a_1) + g(a_2) + \dots + g(a_n) \ge ng(r).$$

Proof. We apply Theorem 1.1 to the function $f(u) = g(e^u)$. In addition, we set s = 0, $S = \ln r$, and replace x with $\ln x$, y with $\ln y$, and each x_i with $\ln a_i$.

Remark 7. If f is differentiable on $(0, \infty)$, then Corollary 1.2 holds true by replacing the hypothesis $g(x) + kg(y) \ge (1 + k)g(1)$ with the more restrictive condition:

$$xg'(x) \le yg'(y)$$
 for all $x, y > 0$ such that $x \le 1 \le y$ and $xy^k = 1$.

To prove this claim, it suffices to show that this condition implies $g(x) + kg(y) \ge (1+k)g(1)$ for all x,y>0 with $x\le 1\le y$ and $xy^k=1$. Let us define the function G by

$$G(x) = g(x) + kg(y) - (1+k)g(1) = g(x) + kg\left(\sqrt[k]{\frac{1}{x}}\right) - (1+k)g(1).$$

Since

$$G'(x) = g'(x) - \frac{1}{x\sqrt[k]{x}}g'(y) = \frac{xg'(x) - yg'(y)}{x} \le 0,$$

G(x) is decreasing for $x \le 1$. Therefore, $G(x) \ge G(1) = 0$ for $x \le 1$, and hence $g(x) + kg(y) \ge (1 + k)g(1)$.

Remark 8. Let i be an integer such that $n - k \le i \le n - 1$. We may rewrite the inequality for r = 1 in Corollary 1.2 as either

$$g\left(\frac{x_{n-i+1}}{x_1}\right) + g\left(\frac{x_{n-i+2}}{x_2}\right) + \dots + g\left(\frac{x_{n-i}}{x_n}\right) \ge ng(1)$$



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for $x_1 \ge x_2 \ge \cdots \ge x_n > 0$, or

$$g\left(\frac{x_{i+1}}{x_1}\right) + g\left(\frac{x_{i+2}}{x_2}\right) + \dots + g\left(\frac{x_i}{x_n}\right) \ge ng(1)$$

for $0 < x_1 \le x_2 \le \cdots \le x_n$.

Theorem 1.3. Let $n \ge 2$ and $1 \le k \le n-1$ be natural numbers, and let f(u) be a function on a real interval I, which is concave for $u \le s$, $s \in I$, and satisfies

$$kf(x) + f(y) \le (k+1)f(s)$$

for any $x, y \in I$ such that $x \leq y$ and kx + y = (k+1)s. If $x_1, x_2, \ldots, x_n \in I$ such that $\frac{x_1 + x_2 + \cdots + x_n}{n} = S \leq s$ and at least n - k of x_1, x_2, \ldots, x_n are greater than or equal to S, then

$$f(x_1) + f(x_2) + \dots + f(x_n) \le nf(S).$$

Proof. This theorem follows from Theorem 1.1 by replacing f(u) by -f(-u), s by -s, S by -S, x by -y, y by -x, and each x_i by $-x_{n-i+1}$ for all i.

Remark 9. In the particular case k = n - 1, if $(n - 1)f(x) + f(y) \le nf(s)$ for any $x, y \in I$ such that $x \le y$ and (n - 1)x + y = ns, then the inequality in Theorem 1.3,

$$f(x_1) + f(x_2) + \dots + f(x_n) \le nf(S),$$

holds for any $x_1, x_2, \ldots, x_n \in I$ which satisfy $\frac{x_1 + x_2 + \cdots + x_n}{n} = S \leq s$. This result has been established in [1, p. 147] and [2].

Remark 10. In the particular case k=1 (when n-1 of x_1, x_2, \ldots, x_n are greater than or equal to S), the hypothesis $kf(x)+f(y) \leq (k+1)f(s)$ in Theorem 1.3 has a symmetric form: $f(x)+f(y) \leq 2f(s)$ for any $x,y \in I$ such that x+y=2s.



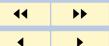
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Remark 11. Let $g(u) = \frac{f(u) - f(s)}{u - s}$. The hypothesis $kf(x) + f(y) \le (k + 1)f(s)$ in Theorem 1.3 is equivalent to

$$g(x) \ge g(y)$$
 for any $x, y \in I$ such that $x < s < y$ and $kx + y = (k+1)s$.

Remark 12. If f is differentiable on I, then Theorem 1.3 holds true if we replace the hypothesis $kf(x) + f(y) \le (k+1)f(s)$ with the more restrictive condition

$$f'(x) \ge f'(y)$$
 for any $x, y \in I$ such that $x \le s \le y$ and $kx + y = (k+1)s$.

Remark 13. The inequality in Theorem 1.3 becomes equality for $x_1 = x_2 = \cdots = x_n = S$. In the particular case S = s, if there are $x, y \in I$ such that x < s < y, kx + y = (k+1)s and kf(x) + f(y) = (1+k)f(s), then equality holds again for $x_1 = \cdots = x_k = x$, $x_{k+1} = \cdots = x_{n-1} = s$ and $x_n = y$.

Remark 14. Let i be an integer such that $1 \le i \le k$. We may rewrite the inequality in Theorem 1.3 as either

$$f(S - a_1 + a_{i+1}) + f(S - a_2 + a_{i+2}) + \dots + f(S - a_n + a_i) \le nf(S)$$

with $a_1 \leq a_2 \leq \cdots \leq a_n$, or

$$f(S - a_1 + a_{n-i+1}) + f(S - a_2 + a_{n-i+2}) + \dots + f(S - a_n + a_{n-i}) \le nf(S)$$

with $a_1 \ge a_2 \ge \dots \ge a_n$.

Corollary 1.4. Let $n \ge 2$ and $1 \le k \le n-1$ be natural numbers, and let g be a function on $(0, \infty)$ such that $f(u) = g(e^u)$ is concave for $u \le 0$, and

$$kg(x) + g(y) \le (k+1)g(1)$$

for any positive real numbers x and y with $x \le y$ and $x^k y = 1$. If a_1, a_2, \ldots, a_n are positive real numbers such that $\sqrt[n]{a_1 a_2 \cdots a_n} = r \le 1$ and at least n - k of a_1, a_2, \ldots, a_n are greater than or equal to r, then

$$g(a_1) + g(a_2) + \dots + g(a_n) \le ng(r).$$



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Proof. We apply Theorem 1.3 to the function $f(u) = g(e^u)$. In addition, we set s = 0, $S = \ln r$, and replace x with $\ln x$, y with $\ln y$, and each x_i with $\ln a_i$.

Remark 15. If f is differentiable on $(0, \infty)$, then Corollary 1.4 holds true by replacing the hypothesis $kg(x) + g(y) \le (k+1)g(1)$ with the more restrictive condition:

$$xg'(x) \ge yg'(y)$$
 for all $x, y > 0$ such that $x \le 1 \le y$ and $x^k y = 1$.

Remark 16. Let i be an integer such that $1 \le i \le k$. We may rewrite the inequality for r = 1 in Corollary 1.4 as either

$$g\left(\frac{x_{i+1}}{x_1}\right) + g\left(\frac{x_{i+2}}{x_2}\right) + \dots + g\left(\frac{x_i}{x_n}\right) \le ng(1)$$

for $0 < x_1 \le x_2 \le \cdots \le x_n$, or

$$g\left(\frac{x_{n-i+1}}{x_1}\right) + g\left(\frac{x_{n-i+2}}{x_2}\right) + \dots + g\left(\frac{x_{n-i}}{x_n}\right) \le ng(1)$$

for $x_1 \ge x_2 \ge \cdots \ge x_n > 0$.



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2. Applications

Proposition 2.1. Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let x_1, x_2, \ldots, x_n be nonnegative real numbers such that $x_1 + x_2 + \cdots + x_n = n$.

(a) If at least n-k of x_1, x_2, \ldots, x_n are smaller than or equal to 1, then

$$k(x_1^3 + x_2^3 + \dots + x_n^3) + (1+k)n \ge (1+2k)(x_1^2 + x_2^2 + \dots + x_n^2);$$

(b) If at least n - k of x_1, x_2, \dots, x_n are greater than or equal to 1, then

$$x_1^3 + x_2^3 + \dots + x_n^3 + (k+1)n \le (k+2)(x_1^2 + x_2^2 + \dots + x_n^2).$$

Proof. (a) The inequality is equivalent to $f(x_1) + f(x_2) + \cdots + f(x_n) \ge nf(S)$, where $S = \frac{x_1 + x_2 + \cdots + x_n}{n} = 1$ and $f(u) = ku^3 - (1 + 2k)u^2$. For $u \ge 1$,

$$f''(u) = 2(3ku - 1 - 2k) \ge 2(k - 1) \ge 0.$$

Therefore, f is convex for $u \ge s = 1$. According to Theorem 1.1 and Remark 3, we have to show that $g(x) \le g(y)$ for any nonnegative real numbers x < y such that x + ky = 1 + k, where

$$g(u) = \frac{f(u) - f(1)}{u - 1} = ku^2 - (1 + k)u - 1 - k.$$

Indeed,

$$g(y) - g(x) = (k-1)x(y-x) \ge 0.$$

Equality occurs for $x_1 = x_2 = \cdots = x_n = 1$. On the assumption that $x_1 \le x_2 \le \cdots \le x_n$, equality holds again for $x_1 = 0$, $x_2 = \cdots = x_{n-k} = 1$ and $x_{n-k+1} = \cdots = x_n = 1 + \frac{1}{k}$.



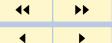
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(b) Write the inequality as $f(x_1) + f(x_2) + \cdots + f(x_n) \le nf(S)$, where $S = \frac{x_1 + x_2 + \cdots + x_n}{n} = 1$ and $f(u) = u^3 - (k+2)u^2$. From the second derivative,

$$f''(u) = 2(3u - k - 2),$$

it follows that f is concave for $u \le s = 1$. According to Theorem 1.3 and Remark 11, we have to show that $g(x) \ge g(y)$ for any nonnegative real numbers x < y such that kx + y = k + 1, where

$$g(u) = \frac{f(u) - f(1)}{u - 1} = u^2 - (k + 1)u - k - 1.$$

It is easy to see that

$$g(x) - g(y) = (k-1)x(y-x) \ge 0.$$

Equality occurs for $x_1 = x_2 = \cdots = x_n = 1$. On the assumption that $x_1 \le x_2 \le \cdots \le x_n$, equality holds again for $x_1 = \cdots = x_k = 0$, $x_{k+1} = \cdots = x_{n-1} = 1$ and $x_n = k+1$.

Remark 17. For k = n - 1, the inequalities above become as follows

$$(n-1)(x_1^3 + x_2^3 + \dots + x_n^3) + n^2 \ge (2n-1)(x_1^2 + x_2^2 + \dots + x_n^2)$$

and

$$x_1^3 + x_2^3 + \dots + x_n^3 + n^2 \le (n+1)(x_1^2 + x_2^2 + \dots + x_n^2),$$

respectively. By Remark 1 and Remark 9, these inequalities hold for any nonnegative real numbers x_1, x_2, \ldots, x_n which satisfy $x_1 + x_2 + \cdots + x_n = n$ (Problems 3.4.1 and 3.4.2 from [1, p. 154]).

Remark 18. For k = 1, we get the following statement:

Let x_1, x_2, \dots, x_n be nonnegative real numbers such that $x_1 + x_2 + \dots + x_n = n$.



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(a) If
$$x_1 \leq \cdots \leq x_{n-1} \leq 1 \leq x_n$$
, then

$$x_1^3 + x_2^3 + \dots + x_n^3 + 2n \ge 3(x_1^2 + x_2^2 + \dots + x_n^2);$$

(b) If
$$x_1 \le 1 \le x_2 \le \cdots \le x_n$$
, then

$$x_1^3 + x_2^3 + \dots + x_n^3 + 2n \le 3(x_1^2 + x_2^2 + \dots + x_n^2).$$

Proposition 2.2. Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let x_1, x_2, \ldots, x_n be positive real numbers such that $x_1 + x_2 + \cdots + x_n = n$. If at least n - k of x_1, x_2, \ldots, x_n are greater than or equal to 1, then

$$\frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n} - n \ge \frac{4k}{(k+1)^2} (x_1^2 + x_2^2 + \dots + x_n^2 - n).$$

Proof. Rewrite the inequality as $f(x_1) + f(x_2) + \cdots + f(x_n) \leq nf(S)$, where $S = \frac{x_1 + x_2 + \cdots + x_n}{n} = 1$ and $f(u) = \frac{4ku^2}{(k+1)^2} - \frac{1}{u}$. For $0 < u \leq s = 1$, we have

$$f''(u) = \frac{8k}{(k+1)^2} - \frac{2}{u^3} \le \frac{8k}{(k+1)^2} - 2 = \frac{-2(k-1)^2}{(k+1)^2} \le 0;$$

therefore, f is concave on (0,1]. By Theorem 1.3 and Remark 11, we have to show that $g(x) \ge g(y)$ for any positive real numbers x < y such that kx + y = k + 1, where

$$g(u) = \frac{f(u) - f(1)}{u - 1} = \frac{4k(u + 1)}{(k + 1)^2} + \frac{1}{u}.$$

Indeed,

$$g(x) - g(y) = (y - x) \left[\frac{1}{xy} - \frac{4k}{(k+1)^2} \right] = \frac{(y - x)(2kx - k - 1)^2}{(k+1)^2 xy} \ge 0.$$



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Equality occurs for $x_1 = x_2 = \cdots = x_n = 1$. Under the assumption that $x_1 \le x_2 \le \cdots \le x_n$, equality holds again for $x_1 = \cdots = x_k = \frac{k+1}{2k}$, $x_{k+1} = \cdots = x_{n-1} = 1$ and $x_n = \frac{k+1}{2}$.

Remark 19. For k = n - 1, the inequality in Proposition 2.2 becomes as follows:

$$\frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n} - n \ge \frac{4(n-1)}{n^2} (x_1^2 + x_2^2 + \dots + x_n^2 - n).$$

By Remark 9, this inequality holds for any positive real numbers x_1, x_2, \dots, x_n which satisfy $x_1 + x_2 + \dots + x_n = n$ (Problems 3.4.5 from [1, p. 158]).

Remark 20. For k = 1, the following nice statement follows:

If x_1, x_2, \ldots, x_n are positive real numbers such that $x_1 \le 1 \le x_2 \le \cdots \le x_n$ and $x_1 + x_2 + \cdots + x_n = n$, then

$$\frac{1}{x_1} + \frac{1}{x_2} + \dots + \frac{1}{x_n} \ge x_1^2 + x_2^2 + \dots + x_n^2.$$

Proposition 2.3. Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let x_1, x_2, \ldots, x_n be nonnegative real numbers such that $x_1 + x_2 + \cdots + x_n = n$.

(a) If at least n-k of x_1, x_2, \ldots, x_n are smaller than or equal to 1, then

$$\frac{1}{k+1+kx_1^2} + \frac{1}{k+1+kx_2^2} + \dots + \frac{1}{k+1+kx_n^2} \ge \frac{n}{2k+1};$$

(b) If at least n - k of x_1, x_2, \dots, x_n are greater than or equal to 1, then

$$\frac{1}{k^2 + k + 1 + kx_1^2} + \frac{1}{k^2 + k + 1 + kx_2^2} + \dots + \frac{1}{k^2 + k + 1 + kx_n^2} \le \frac{n}{(k+1)^2}.$$



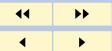
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Proof. (a) We may write the inequality as $f(x_1) + f(x_2) + \cdots + f(x_n) \ge nf(S)$, where $S = \frac{x_1 + x_2 + \cdots + x_n}{n} = 1$ and $f(u) = \frac{1}{k+1+ku^2}$. Since the second derivative,

$$f''(u) = \frac{2k(3ku^2 - k - 1)}{(k + 1 + ku^2)^3},$$

is positive for $u \ge 1$, f is convex for $u \ge s = 1$. According to Theorem 1.1 and Remark 3, we have to show that $g(x) \le g(y)$ for any nonnegative real numbers x < y such that x + ky = 1 + k, where

$$g(u) = \frac{f(u) - f(1)}{u - 1} = \frac{-k(u + 1)}{(2k + 1)(k + 1 + ku^2)}.$$

Indeed, we have

$$g(y) - g(x) = \frac{k^2(y-x)}{(2k+1)(k+1+kx^2)(k+1+ky^2)} \left(xy + x + y - 1 - \frac{1}{k} \right) \ge 0,$$

since

$$xy + x + y - 1 - \frac{1}{k} = \frac{x(2k - 1 + y)}{k} \ge 0.$$

Equality occurs for $x_1 = x_2 = \cdots = x_n = 1$. On the assumption that $x_1 \le x_2 \le \cdots \le x_n$, equality holds again for $x_1 = 0$, $x_2 = \cdots = x_{n-k} = 1$ and $x_{n-k+1} = \cdots = x_n = 1 + \frac{1}{k}$.

(b) We will apply Theorem 1.3 to the function $f(u) = \frac{1}{k^2 + k + 1 + ku^2}$, for s = S = 1. Since the second derivative,

$$f''(u) = \frac{2k(3ku^2 - k^2 - k - 1)}{(k^2 + k + 1 + ku^2)^3},$$



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is negative for $0 \le u < 1$, f is concave for $0 \le u \le 1$. According to Remark 11, we have to show that $g(x) \ge g(y)$ for any nonnegative real numbers x < y such that kx + y = k + 1, where

$$g(u) = \frac{f(u) - f(1)}{u - 1} = \frac{-k(u + 1)}{(k + 1)^2(k^2 + k + 1 + ku^2)}.$$

We have

$$g(x) - g(y) = \frac{k^2(y-x)}{(k+1)^2(k^2+k+1+kx^2)(k^2+k+1+ky^2)} \times \left(k + \frac{1}{k} + 1 - xy - x - y\right) \ge 0,$$

since

$$k + \frac{1}{k} + 1 - xy - x - y = k\left(x - \frac{1}{k}\right)^2 \ge 0.$$

Equality occurs for $x_1 = x_2 = \cdots = x_n = 1$. On the assumption that $x_1 \le x_2 \le \cdots \le x_n$, equality holds again for $x_1 = \cdots = x_k = \frac{1}{k}$, $x_{k+1} = \cdots = x_{n-1} = 1$ and $x_n = k$.

Remark 21. For k = n - 1, the inequalities in Proposition 2.3 become as follows:

$$\frac{1}{n+(n-1)x_1^2} + \frac{1}{n+(n-1)x_2^2} + \dots + \frac{1}{n+(n-1)x_n^2} \ge \frac{n}{2n-1}$$

and

$$\frac{1}{n^2 - n + 1 + (n - 1)x_1^2} + \frac{1}{n^2 - n + 1 + (n - 1)x_2^2} + \dots + \frac{1}{n^2 - n + 1 + (n - 1)x_n^2} \le \frac{1}{n},$$



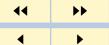
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respectively. By Remark 1 and Remark 9, these inequalities hold for any nonnegative numbers x_1, x_2, \ldots, x_n which satisfy $x_1 + x_2 + \cdots + x_n = n$ (Problems 3.4.3 and 3.4.4 from [1, p. 156]).

Remark 22. For k = 1, we get the following statement:

Let x_1, x_2, \ldots, x_n be nonnegative real numbers such that $x_1 + x_2 + \cdots + x_n = n$.

(a) If $x_1 \leq \cdots \leq x_{n-1} \leq 1 \leq x_n$, then

$$\frac{1}{2+x_1^2} + \frac{1}{2+x_2^2} + \dots + \frac{1}{2+x_n^2} \ge \frac{n}{3};$$

(b) If $x_1 \leq 1 \leq x_2 \leq \cdots \leq x_n$, then

$$\frac{1}{3+x_1^2} + \frac{1}{3+x_2^2} + \dots + \frac{1}{3+x_n^2} \le \frac{n}{4}.$$

Remark 23. By Theorem 1.1 and Theorem 1.3, the following more general statement holds:

Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let x_1, x_2, \ldots, x_n be nonnegative real numbers such that $x_1 + x_2 + \cdots + x_n = nS$.

(a) If $S \ge 1$ and at least n - k of x_1, x_2, \dots, x_n are smaller than or equal to S, then

$$\frac{1}{k+1+kx_1^2} + \frac{1}{k+1+kx_2^2} + \dots + \frac{1}{k+1+kx_n^2} \ge \frac{n}{k+1+kS^2};$$

(b) If $S \leq 1$ and at least n-k of x_1, x_2, \ldots, x_n are greater than or equal to S, then

$$\frac{1}{k^2 + k + 1 + kx_1^2} + \frac{1}{k^2 + k + 1 + kx_2^2} + \dots + \frac{1}{k^2 + k + 1 + kx_n^2} \le \frac{n}{k^2 + k + 1 + kS^2}.$$



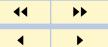
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Proposition 2.4. Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let a_1, a_2, \ldots, a_n be positive real numbers such that $a_1 a_2 \cdots a_n = 1$.

(a) If at least n-k of x_1, x_2, \ldots, x_n are smaller than or equal to 1, then

$$\frac{1}{1+ka_1} + \frac{1}{1+ka_2} + \dots + \frac{1}{1+ka_n} \ge \frac{n}{1+k};$$

(b) If at least n-k of x_1, x_2, \ldots, x_n are greater than or equal to 1, then

$$\frac{1}{a_1+k} + \frac{1}{a_2+k} + \dots + \frac{1}{a_n+k} \le \frac{n}{1+k}.$$

Proof. (a) We will apply Corollary 1.2 to the function $g(x) = \frac{1}{1+kx}$, for r = 1. The function $f(u) = g(e^u) = \frac{1}{1+ke^u}$ has the second derivative

$$f''(u) = \frac{ke^u(ke^u - 1)}{(1 + ke^u)^3},$$

which is positive for u>0. Therefore, f is convex for $u\geq 0$. Thus, it suffices to show that $g(x)+kg(y)\geq (1+k)g(1)$ for any x,y>0 such that $xy^k=1$. The inequality $g(x)+kg(y)\geq (1+k)g(1)$ is equivalent to

$$\frac{y^k}{y^k + k} + \frac{k}{1 + ky} \ge 1,$$

or, equivalently,

$$y^k + k - 1 \ge ky.$$

The last inequality immediately follows from the AM-GM inequality applied to the positive numbers $y^k, 1, \ldots, 1$. Equality occurs for $a_1 = a_2 = \cdots = a_n = 1$.



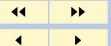
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(b) We can obtain the required inequality either by replacing each number a_i with its reverse $\frac{1}{a_i}$ in the inequality in part (a), or by means of Corollary 1.4. Equality occurs for $a_1 = a_2 = \cdots = a_n = 1$.

Remark 24. For k = n - 1, we get the known inequalities

$$\frac{1}{1+(n-1)a_1} + \frac{1}{1+(n-1)a_2} + \dots + \frac{1}{1+(n-1)a_n} \ge 1$$

and

$$\frac{1}{a_1+n-1} + \frac{1}{a_2+n-1} + \dots + \frac{1}{a_n+n-1} \le 1,$$

which hold for any positive numbers a_1, a_2, \ldots, a_n such that $a_1 a_2 \cdots a_n = 1$.

Remark 25. Using the substitution $a_1 = \frac{x_{k+1}}{x_1}$, $a_2 = \frac{x_{k+2}}{x_2}$, ..., $a_n = \frac{x_k}{x_n}$, we get the following statement:

Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let x_1, x_2, \ldots, x_n be positive real numbers.

(a) If
$$x_1 \ge x_2 \ge \cdots \ge x_n$$
, then

$$\frac{x_1}{x_1 + kx_{k+1}} + \frac{x_2}{x_2 + kx_{k+2}} + \dots + \frac{x_n}{x_n + kx_k} \ge \frac{n}{1+k};$$

(b) If $x_1 \leq x_2 \leq \cdots \leq x_n$, then

$$\frac{x_1}{kx_1 + x_{k+1}} + \frac{x_2}{kx_2 + x_{k+2}} + \dots + \frac{x_n}{kx_n + x_k} \le \frac{n}{k+1}.$$

In the particular case k = 1, we get

$$\frac{x_1}{x_1 + x_2} + \frac{x_2}{x_2 + x_3} + \dots + \frac{x_n}{x_n + x_1} \ge \frac{n}{2}$$



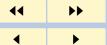
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for $x_1 \ge x_2 \ge \cdots \ge x_n > 0$, and

$$\frac{x_1}{x_1 + x_2} + \frac{x_2}{x_2 + x_3} + \dots + \frac{x_n}{x_n + x_1} \le \frac{n}{2}$$

for $0 < x_1 \le x_2 \le \cdots \le x_n$.

Remark 26. By Corollary 1.2 and Corollary 1.4, we can see that the following more general statement holds:

Let $n \geq 2$ and $1 \leq k \leq n-1$ be natural numbers, and let a_1, a_2, \ldots, a_n be positive real numbers such that $\sqrt[n]{a_1 a_2 \cdots a_n} = r$.

(a) If $r \ge 1$, and at least n - k of a_1, a_2, \ldots, a_n are smaller than or equal to r, then

$$\frac{1}{1+ka_1} + \frac{1}{1+ka_2} + \dots + \frac{1}{1+ka_n} \ge \frac{n}{1+kr};$$

(b) If $r \leq 1$, and at least n - k of a_1, a_2, \ldots, a_n are greater than or equal to r, then

$$\frac{1}{a_1+k} + \frac{1}{a_2+k} + \dots + \frac{1}{a_n+k} \le \frac{n}{r+k}.$$

Proposition 2.5. Let a_1, a_2, \ldots, a_n be positive numbers such that $a_1 a_2 \cdots a_n = 1$.

(a) If
$$a_1 \leq \cdots \leq a_{n-1} \leq 1 \leq a_n$$
, then

$$\frac{1}{\sqrt{1+3a_1}} + \frac{1}{\sqrt{1+3a_2}} + \dots + \frac{1}{\sqrt{1+3a_n}} \ge \frac{n}{2};$$

(b) If
$$a_1 \leq 1 \leq a_2 \leq \cdots \leq a_n$$
, then

$$\frac{1}{\sqrt{1+2a_1}} + \frac{1}{\sqrt{1+2a_2}} + \dots + \frac{1}{\sqrt{1+2a_n}} \le \frac{n}{\sqrt{3}}.$$



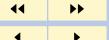
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Proof. (a) We will apply Corollary 1.2 (case k=1 and r=1) to the function $g(x)=\frac{1}{\sqrt{1+3x}}$. The function $f(u)=g(e^u)=\frac{1}{\sqrt{1+3e^u}}$ has the second derivative

$$f''(u) = \frac{1}{2}e^{u}(3e^{u} - 2)(1 + 3e^{u})^{-\frac{5}{2}}.$$

Since f''>0 for $u\geq 0$, f is convex for $u\geq 0$. Therefore, to finish the proof, we have to show that $g(x)+g(y)\geq 2g(1)$ for any x,y>0 with xy=1. This inequality is equivalent to

$$\frac{1}{\sqrt{1+3x}} + \sqrt{\frac{x}{x+3}} \ge 1.$$

Using the substitution $\frac{1}{\sqrt{1+3x}} = t$, 0 < t < 1, transforms the inequality into

$$\sqrt{\frac{1-t^2}{8t^2+1}} \ge 1-t.$$

By squaring, we get $t(1-t)(2t-1)^2 \ge 0$, which is clearly true. Equality occurs for $a_1 = a_2 = \cdots = a_n = 1$.

(b) We will apply Corollary 1.4 (case k=1 and r=1) to the function $g(x)=\frac{1}{\sqrt{1+2x}}$. The function $f(u)=g(e^u)=\frac{1}{\sqrt{1+2e^u}}$ is concave for $u\leq 0$, since

$$f'' = e^u(e^u - 1)(1 + 2e^u)^{-\frac{5}{2}} \le 0.$$

Thus, it suffices to show that $g(x) + g(y) \le 2g(1)$ for any x, y > 0 with xy = 1. This inequality follows from the Cauchy-Schwarz inequality, as follows

$$\sqrt{\frac{3}{1+2x}} + \sqrt{\frac{3}{1+2y}} \le \sqrt{\left(\frac{3}{1+2x} + 1\right)\left(1 + \frac{3}{1+2y}\right)} = 2.$$

Equality occurs for $a_1 = a_2 = \cdots = a_n = 1$.



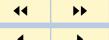
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Remark 27. Using the substitution $a_1 = \frac{x_2}{x_1}$, $a_2 = \frac{x_3}{x_2}$, ..., $a_n = \frac{x_1}{x_n}$, we get the following statement:

Let x_1, x_2, \ldots, x_n be positive real numbers.

(a) If $x_1 \ge x_2 \ge \cdots \ge x_n$, then

$$\sqrt{\frac{x_1}{x_1 + 3x_2}} + \sqrt{\frac{x_2}{x_2 + 3x_3}} + \dots + \sqrt{\frac{x_n}{x_n + 3x_1}} \ge \frac{n}{2};$$

(b) If $x_1 \leq x_2 \leq \cdots \leq x_n$, then

$$\sqrt{\frac{3x_1}{x_1 + 2x_2}} + \sqrt{\frac{3x_2}{x_2 + 2x_3}} + \dots + \sqrt{\frac{3x_n}{x_n + 2x_1}} \le n.$$

Remark 28. By Corollary 1.2 and Corollary 1.4, the following more general statement holds:

Let a_1, a_2, \ldots, a_n be positive real numbers such that $\sqrt[n]{a_1 a_2 \cdots a_n} = r$.

(a) If $r \ge 1$ and $a_1 \le \cdots \le a_{n-1} \le r \le a_n$, then

$$\frac{1}{\sqrt{1+3a_1}} + \frac{1}{\sqrt{1+3a_2}} + \dots + \frac{1}{\sqrt{1+3a_n}} \ge \frac{n}{\sqrt{1+3r}};$$

(b) If $r \leq 1$ and $a_1 \leq r \leq a_2 \leq \cdots \leq a_n$, then

$$\frac{1}{\sqrt{1+2a_1}} + \frac{1}{\sqrt{1+2a_2}} + \dots + \frac{1}{\sqrt{1+2a_n}} \le \frac{n}{\sqrt{1+2r}}.$$

Proposition 2.6. Let a_1, a_2, \ldots, a_n be positive numbers such that $a_1 a_2 \cdots a_n = 1$.



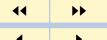
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(a) If $a_1 \le \cdots \le a_{n-1} \le 1 \le a_n$, then the following inequality holds for $0 \le p \le p_0$, where $p_0 \cong 1.5214$ is the positive root of the equation $p^3 - p - 2 = 0$:

$$\frac{1}{(p+a_1)^2} + \frac{1}{(p+a_2)^2} + \dots + \frac{1}{(p+a_n)^2} \ge \frac{n}{(p+1)^2};$$

(b) If $a_1 \le 1 \le a_2 \le \cdots \le a_n$, then the following inequality holds for $p \ge 1 + \sqrt{2}$:

$$\frac{1}{(p+a_1)^2} + \frac{1}{(p+a_2)^2} + \dots + \frac{1}{(p+a_n)^2} \le \frac{n}{(p+1)^2}.$$

Proof. (a) We will apply Corollary 1.2 (case k=1 and r=1) to the function $g(x)=\frac{1}{(p+x)^2}$. Notice that the function $f(u)=g(e^u)=\frac{1}{(p+e^u)^2}$ is convex for $u\geq 0$, because

$$f''(u) = \frac{2e^u(2e^u - p)}{(p + e^u)^4} > 0.$$

Consequently, we have to show that $g(x) + g(y) \ge 2g(1)$ for any x, y > 0 with xy = 1; that is

$$\frac{1}{(p+x)^2} + \frac{1}{(p+y)^2} \ge \frac{2}{(p+1)^2}.$$

Using the substitution x + y = 2t, $t \ge 1$, the inequality transforms into

$$\frac{2t^2 + 2pt + p^2 - 1}{(2pt + p^2 + 1)^2} \ge \frac{1}{(p+1)^2},$$

or, equivalently,

$$(t-1)[(1+2p-p^2)t + (1-p)(p^2+1)] \ge 0.$$



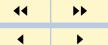
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It is true, because $1 + 2p - p^2 > p(2 - p) > 0$ and

$$(1+2p-p^2)t + (1-p)(p^2+1) \ge (1+2p-p^2) + (1-p)(p^2+1)$$

= 2+p-p^3 \ge 0

for $0 \le p \le p_0$. Equality holds for $a_1 = a_2 = \cdots = a_n = 1$.

(b) We will apply Corollary 1.4 (case k=1 and r=1) to the function $g(x)=\frac{1}{(p+x)^2}$. The function $f(u)=g(e^u)=\frac{1}{(p+e^u)^2}$ is concave for $u\leq 0$, since

$$f''(u) = \frac{2e^u(2e^u - p)}{(p + e^u)^4} < 0.$$

By Corollary 1.4, it suffices to show that $g(x) + g(y) \le 2g(1)$ for any x, y > 0 with xy = 1; that is

$$\frac{1}{(p+x)^2} + \frac{1}{(p+y)^2} \le \frac{2}{(p+1)^2}.$$

Using the notation x + y = 2t, $t \ge 1$, the inequality becomes

(a) If $0 \le p \le p_0 \cong 1.5214$ and $x_1 \ge x_2 \ge \cdots \ge x_n$, then

$$(t-1)[(p^2-2p-1)t + (p-1)(p^2+1)] \ge 0.$$

It is true, since $p^2 - 2p - 1 \ge 0$ for $p \ge 1 + \sqrt{2}$. Equality holds for $a_1 = a_2 = \cdots = a_n = 1$.

Remark 29. Using the substitution $a_1 = \frac{x_2}{x_1}$, $a_2 = \frac{x_3}{x_2}$, ..., $a_n = \frac{x_1}{x_n}$, we get the following statement:

Let x_1, x_2, \ldots, x_n be positive real numbers.

$$\left(\frac{x_1}{px_1+x_2}\right)^2 + \left(\frac{x_2}{px_2+x_3}\right)^2 + \dots + \left(\frac{x_n}{px_n+x_1}\right)^2 \ge \frac{n}{(p+1)^2};$$



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(b) If $p \ge 1 + \sqrt{2}$ and $x_1 \le x_2 \le \cdots \le x_n$, then

$$\left(\frac{x_1}{px_1+x_2}\right)^2 + \left(\frac{x_2}{px_2+x_3}\right)^2 + \dots + \left(\frac{x_n}{px_n+x_1}\right)^2 \le \frac{n}{(p+1)^2}.$$

Remark 30. By Corollary 1.2 and Corollary 1.4, the following more general statement holds:

Let a_1, a_2, \ldots, a_n be positive real numbers such that $\sqrt[n]{a_1 a_2 \cdots a_n} = r$.

(a) If $r \ge 1$ and $a_1 \le \cdots \le a_{n-1} \le r \le a_n$, then the following inequality holds for $0 \le p \le p_0$, where $p_0 \cong 1,5214$ is the positive root of the equation $p^3 - p - 2 = 0$:

$$\frac{1}{(p+a_1)^2} + \frac{1}{(p+a_2)^2} + \dots + \frac{1}{(p+a_n)^2} \ge \frac{n}{(p+r)^2};$$

(b) If $r \le 1$ and $a_1 \le r \le a_2 \le \cdots \le a_n$, then the following inequality holds for $p \ge 1 + \sqrt{2}$:

$$\frac{1}{(p+a_1)^2} + \frac{1}{(p+a_2)^2} + \dots + \frac{1}{(p+a_n)^2} \le \frac{n}{(p+r)^2}.$$



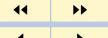
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