

R M M

ROMANIAN MATHEMATICAL MAGAZINE
www.ssmrmh.ro



$0 < a \leq b, f, f'; [a, b] \rightarrow (0, \infty), f$ –nonconstant, derivable. Prove that:

$$6 \int_a^b \frac{f'(x)}{\sqrt{1+f^2(x)}} dx + f^3(b) - f^3(a) \geq 6(f(b) - f(a))$$

Proposed by Daniel Sitaru-Romania

*Solution 1 by Nassim Nicholas Taleb-New York-USA, Solution 2 by proposer,
Solution 3 by Florentin Vişescu-Romania*

Solution 1 by Nassim Nicholas Taleb-New York-USA

$$\begin{aligned} 6 \int_a^b \frac{f'(x)}{\sqrt{1+f^2(x)}} dx &= 6 \int_{f(a)}^{f(b)} \frac{du}{\sqrt{1+u^2}} = \\ &= 6 \log \left(\frac{f(b) + \sqrt{1+f^2(b)}}{f(a) + \sqrt{1+f^2(a)}} \right) \geq f^3(a) - f^3(b) + 6f(b) - 6f(a) \\ 6 \int_a^b \frac{f'(x)}{\sqrt{1+f^2(x)}} dx + f^3(b) - f^3(a) &\geq 6(f(b) - f(a)) \end{aligned}$$

Solution 2 by proposer

$$g: [0, \infty) \rightarrow [0, \infty), g(x) = \frac{1}{\sqrt{1+x^2}}$$

R M M

ROMANIAN MATHEMATICAL MAGAZINE

www.ssmrmh.ro

$$g(x) \stackrel{\text{MAC-LAURIN}}{\cong} g(0) + \frac{x}{1!} g'(0) + \frac{x^2}{2!} g''(0) + \dots + \frac{x^{n-1}}{(n-1)!} g^{(n-1)}(0) \\ + \int_0^x \frac{(x-t)^{n-1}}{(n-1)!} g^{(n)}(t) dt \geq g(0) + \frac{x}{1!} g'(0) + \frac{x^2}{2!} g''(0)$$

$$g(0) = 1, g'(0) = 0, g''(0) = -1$$

$$\frac{1}{\sqrt{1+x^2}} \geq 1 - \frac{x^2}{2} \rightarrow \frac{1}{\sqrt{1+f^2(x)}} \geq 1 - \frac{f^2(x)}{2} \rightarrow$$

$$\frac{f'(x)}{\sqrt{1+f^2(x)}} \geq f'(x) - \frac{f^2(x)f'(x)}{2}$$

$$\int_a^b \frac{f'(x)}{\sqrt{1+f^2(x)}} dx \geq \int_a^b f'(x) dx - \int_a^b \frac{f^2(x)f'(x)}{2} dx =$$

$$= f(b) - f(a) - \frac{1}{6}(f^3(b) - f^3(a))$$

$$6 \int_a^b \frac{f'(x)}{\sqrt{1+f^2(x)}} dx + f^3(b) - f^3(a) \geq 6(f(b) - f(a))$$

Solution 3 by Florentin Vişescu-Romania

$$6 \int_a^b \frac{f'(x)}{\sqrt{1+f^2(x)}} dx + f^3(b) - f^3(a) \geq 6(f(b) - f(a)) \Leftrightarrow$$

$$6 \log \left(f(x) + \sqrt{f^2(x) + 1} \right) \Big|_a^b + f^3(b) - f^3(a) - 6(f(b) - f(a)) \geq 0 \Leftrightarrow$$

$$6 \log \left(f(b) + \sqrt{f^2(b) + 1} \right) + f^3(b) - 6f(b) - 6 \log \left(f(a) + \sqrt{f^2(a) + 1} \right) - f^3(a) \\ + 6f(a) \geq 0$$

$$\text{Let } g: [a, b] \rightarrow \mathbb{R}, g(x) = 6 \log \left(f(x) + \sqrt{f^2(x) + 1} \right) + f^3(x) - 6f(x)$$

$$\stackrel{\text{MVT}}{\implies} g'(x) = \frac{6f'(x)}{\sqrt{1+f^2(x)}} + 3f^2(x)f'(x) - 6f'(x) =$$

$$= \underbrace{f'(x)}_{>0} \left[\frac{6}{\sqrt{1+f^2(x)}} + 3f^2(x) - 6 \right]$$

We must show that:

