

If $0 < a \leq b < 1$ then:

$$\exp\left(\int_a^b \int_a^b \frac{x+y+2}{1-xy} dx dy\right) \leq \left(\frac{1-a}{1-b}\right)^{2(b-a)}$$

Solution 1 by proposer.

First we prove that if $x, y \in (0, 1)$ then:

$$\begin{aligned} (1) \quad & \frac{x+y+2}{1-xy} \leq \frac{1}{1-x} + \frac{1}{1-y} \\ & \frac{x+y+2}{1-xy} \leq \frac{1-y+1-x}{(1-x)(1-y)} \Leftrightarrow \frac{x+y+2}{1-xy} \leq \frac{2-x-y}{1-x-y+xy} \\ & (x+y+2)(1-x-y+xy) \leq (2-x-y)(1-xy) \\ & x-x^2-xy+x^2y+y-yx-y^2+xy^2+2-2x-2y+2xy \leq \\ & \leq 2-2xy-x+x^2y-y+xy^2 \\ & -x^2-y^2 \leq -2xy \Leftrightarrow x^2+y^2-2xy \geq 0 \Leftrightarrow (x-y)^2 \geq 0 \end{aligned}$$

Integrating in (1):

$$\begin{aligned} \int_a^b \int_a^b \frac{x+y+2}{1-xy} dx dy & \leq \int_a^b \int_a^b \frac{1}{1-x} dx dy + \int_a^b \int_a^b \frac{1}{1-y} dx dy = \\ & = \int_a^b \frac{1}{1-x} dx \cdot \int_a^b dy + \int_a^b dx \cdot \int_a^b \frac{1}{1-y} dy = \\ & = -2(b-a)(\ln(1-b) - \ln(1-a)) = \ln\left(\frac{1-a}{1-b}\right)^{2(b-a)} \\ & \int_a^b \int_a^b \frac{x+y+2}{1-xy} dx dy \leq \ln\left(\frac{1-a}{1-b}\right)^{2(b-a)} \\ & \exp\left(\int_a^b \int_a^b \frac{x+y+2}{1-xy} dx dy\right) \leq \left(\frac{1-a}{1-b}\right)^{2(b-a)} \end{aligned}$$

Equality holds for $a = b$. □

Solution 2 by Mohamed Amine Ben Ajiba-Tanger-Morroco and UClan Cyprus Problem Solving Group.

First we prove that for $x, y \in (0, 1)$,

$$\frac{x+y+2}{1-xy} \leq \frac{2-x-y}{(1-x)(1-y)} = \frac{1}{1-x} + \frac{1}{1-y}$$

That holds since, after expanding we have

$$(2-x-y)(1-xy) - (x+y+2)(1-x)(1-y) = (x-y)^2 \geq 0$$

Integrating, we have:

$$\begin{aligned} \int_a^b \int_a^b \frac{x+y+2}{1-xy} dx dy &\leq \int_a^b \int_a^b \frac{1}{1-x} dx dy + \int_a^b \int_a^b \frac{1}{1-y} dx dy \\ &= \int_a^b \frac{1}{1-x} dx \cdot \int_a^b dy + \int_a^b dx \cdot \int_a^b \frac{1}{1-y} dy \\ &= -2(b-a)(\ln(1-b) - \ln(1-a)) = \ln\left(\frac{1-a}{1-b}\right)^{2(b-a)} \end{aligned}$$

Hence

$$\exp\left(\int_a^b \int_a^b \frac{x+y+2}{1-xy} dx dy\right) \leq \left(\frac{1-a}{1-b}\right)^{2(b-a)}$$

Equality holds for $a = b$.

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MATHEMATICS DEPARTMENT, NATIONAL ECONOMIC COLLEGE "THEODOR COSTESCU", DROBETA
TURNU - SEVERIN, ROMANIA

Email address: dansitaru63@yahoo.com