

ROMANIAN MATHEMATICAL MAGAZINE

If $a, b \in \mathbb{R}$, $a \leq b$, $f: [a, b] \rightarrow (0, \infty)$, f – continuous then:

$$3 \int_a^b f(x) dx + \left(\int_a^b \frac{1}{f(x)} dx \right)^3 \geq 4(b-a)^{\frac{3}{2}}$$

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The function \ln is concave so:

$$\ln \left(\frac{3}{4} \int_a^b f(x) dx + \frac{1}{4} \left(\int_a^b \frac{1}{f(x)} dx \right)^3 \right) \geq \frac{3}{4} \ln \left(\int_a^b f(x) dx \right) + \frac{1}{4} \ln \left(\left(\int_a^b \frac{1}{f(x)} dx \right)^3 \right)$$

i.e.:

$$\ln \left(\frac{3}{4} \int_a^b f(x) dx + \frac{1}{4} \left(\int_a^b \frac{1}{f(x)} dx \right)^3 \right) \geq \frac{3}{4} \ln \left(\left(\int_a^b f(x) dx \right) \left(\int_a^b \frac{1}{f(x)} dx \right) \right)$$

So (since \exp is growing):

$$\frac{3}{4} \int_a^b f(x) dx + \frac{1}{4} \left(\int_a^b \frac{1}{f(x)} dx \right)^3 \geq \left(\left(\int_a^b f(x) dx \right) \left(\int_a^b \frac{1}{f(x)} dx \right) \right)^{\frac{3}{4}}$$

The Cauchy – Schwarz inequality gives:

$$\left(\int_a^b \left(\sqrt{f(x)} \right)^2 dx \right) \left(\int_a^b \left(\frac{1}{\sqrt{f(x)}} \right)^2 dx \right) \geq \left(\int_a^b \sqrt{f(x)} \frac{1}{\sqrt{f(x)}} dx \right)^2$$

i.e.:

$$\left(\int_a^b f(x) dx \right) \left(\int_a^b \frac{1}{f(x)} dx \right) \geq (b-a)^2$$

So:

$$\frac{3}{4} \int_a^b f(x) dx + \frac{1}{4} \left(\int_a^b \frac{1}{f(x)} dx \right)^3 \geq (b-a)^{\frac{3}{2}}$$

Finally:

$$3 \int_a^b f(x) dx + \left(\int_a^b \frac{1}{f(x)} dx \right)^3 \geq 4(b-a)^{\frac{3}{2}}$$

Equality holds for $a = b$.