



## Augustin Cauchy (1789 - 1857)

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**PROOF:** We have

$$a^2 + b^2 \geq 2ab$$

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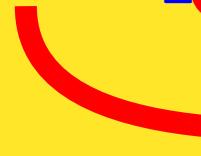
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$$a^4 + b^4 + c^4 + d^4 \geq 4abcd$$

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$$\begin{aligned} a^4 + b^4 + c^4 + d^4 &\geq 2a^2b^2 + 2c^2d^2 \\ &\geq 2\sqrt{4a^2b^2c^2d^2} \end{aligned}$$

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**THEOREM:** For any  $a_1, a_2, \dots, a_8 \geq 0$  we have

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$$\begin{aligned} a_1^8 + a_2^8 + \dots + a_8^8 &\geq 2a_1^4 a_2^4 + 2a_3^4 a_4^4 + 2a_5^4 a_6^4 + 2a_7^4 a_8^4 \\ &\geq 2\sqrt{4a_1^4 a_2^4 a_3^4 a_4^4} + 2\sqrt{4a_5^4 a_6^4 a_7^4 a_8^4} \end{aligned}$$

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$$\begin{aligned} a_1^8 + a_2^8 + \dots + a_8^8 &\geq 2a_1^4 a_2^4 + 2a_3^4 a_4^4 + 2a_5^4 a_6^4 + 2a_7^4 a_8^4 \\ &\geq 2\sqrt{4a_1^4 a_2^4 a_3^4 a_4^4} + 2\sqrt{4a_5^4 a_6^4 a_7^4 a_8^4} \\ &= 4a_1^2 a_2^2 a_3^2 a_4^2 + 4a_5^2 a_6^2 a_7^2 a_8^2 \\ &\geq 2\sqrt{16a_1^2 a_2^2 \dots a_8^2} \end{aligned}$$

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**THEOREM:** If  $n = 2^k$ , then for any  $a_1, a_2, \dots, a_n \geq 0$  we have

$$a_1^n + a_2^n + \dots + a_n^n \geq n a_1 a_2 \dots a_n$$

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**LEMMA:**

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**THEOREM (Extreme-Value Theorem):** If  $f(x_1, \dots, x_n)$  is continuous on a closed and bounded set  $R$ , then  $f$  has both an absolute maximum and an absolute minimum on  $R$ .

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**PROOF:**

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) &= (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ &\quad - (x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

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Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

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Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ . Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$

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$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

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$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

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$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

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$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

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$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

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$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

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$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

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Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1^2 + a_2^2 > \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1^2 + a_2^2 > \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2$$

$$a_1^2 + a_2^2 > 2 \left( \frac{a_1 + a_2}{2} \right)^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1^2 + a_2^2 > \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2$$

$$a_1^2 + a_2^2 > 2 \left( \frac{a_1 + a_2}{2} \right)^2$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1^2 + a_2^2 > \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 \quad a_1^2 + a_2^2 > \frac{(a_1 + a_2)^2}{2}$$

$$a_1^2 + a_2^2 > 2 \left( \frac{a_1 + a_2}{2} \right)^2$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1^2 + a_2^2 > \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 \quad a_1^2 + a_2^2 > \frac{(a_1 + a_2)^2}{2}$$

$$a_1^2 + a_2^2 > 2 \left( \frac{a_1 + a_2}{2} \right)^2 \quad 2(a_1^2 + a_2^2) > (a_1 + a_2)^2$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

$$\begin{aligned} & f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n) \\ &= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \\ & f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \\ &= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right) \\ & - \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2 \end{aligned}$$

$$a_1^2 + a_2^2 > \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 \quad a_1^2 + a_2^2 > \frac{(a_1 + a_2)^2}{2}$$

$$a_1^2 + a_2^2 > 2 \left( \frac{a_1 + a_2}{2} \right)^2 \quad 2(a_1^2 + a_2^2) > (a_1 + a_2)^2$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4} \quad 2a_1^2 + 2a_2^2 > a_1^2 + 2a_1 a_2 + a_2^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

$$\begin{aligned} & f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n) \\ &= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \\ & f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \\ &= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right) \\ & - \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2 \end{aligned}$$

$$a_1^2 + a_2^2 > \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 \quad a_1^2 + a_2^2 > \frac{(a_1 + a_2)^2}{2} \quad a_1^2 + a_2^2 > 2a_1 a_2$$

$$a_1^2 + a_2^2 > 2 \left(\frac{a_1 + a_2}{2}\right)^2 \quad 2(a_1^2 + a_2^2) > (a_1 + a_2)^2$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4} \quad 2a_1^2 + 2a_2^2 > a_1^2 + 2a_1 a_2 + a_2^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

$$\begin{aligned} & f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n) \\ &= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \\ & f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \\ &= \left( \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 + \dots + a_n^2 \right) \left( \left(\frac{b_1 + b_2}{2}\right)^2 + \left(\frac{b_1 + b_2}{2}\right)^2 + \dots + b_n^2 \right) \\ & - \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2 \end{aligned}$$

$$a_1^2 + a_2^2 > \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 \quad a_1^2 + a_2^2 > \frac{(a_1 + a_2)^2}{2} \quad a_1^2 + a_2^2 > 2a_1 a_2$$

$$a_1^2 + a_2^2 > 2 \left(\frac{a_1 + a_2}{2}\right)^2 \quad 2(a_1^2 + a_2^2) > (a_1 + a_2)^2 \quad a_1^2 - 2a_1 a_2 + a_2^2 > 0$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4} \quad 2a_1^2 + 2a_2^2 > a_1^2 + 2a_1 a_2 + a_2^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

$$\begin{aligned} & f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n) \\ &= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \\ & f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \\ &= \left( \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 + \dots + a_n^2 \right) \left( \left(\frac{b_1 + b_2}{2}\right)^2 + \left(\frac{b_1 + b_2}{2}\right)^2 + \dots + b_n^2 \right) \\ & - \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2 \end{aligned}$$

$$a_1^2 + a_2^2 > \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 \quad a_1^2 + a_2^2 > \frac{(a_1 + a_2)^2}{2} \quad a_1^2 + a_2^2 > 2a_1 a_2$$

$$a_1^2 + a_2^2 > 2 \left(\frac{a_1 + a_2}{2}\right)^2 \quad 2(a_1^2 + a_2^2) > (a_1 + a_2)^2 \quad a_1^2 - 2a_1 a_2 + a_2^2 > 0$$

$$a_1^2 + a_2^2 > 2 \frac{(a_1 + a_2)^2}{4} \quad 2a_1^2 + 2a_2^2 > a_1^2 + 2a_1 a_2 + a_2^2 \quad (a_1 - a_2)^2 > 0$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

$$\begin{aligned} & f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n) \\ &= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \\ & f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \\ &= \left( \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 + \dots + a_n^2 \right) \left( \left(\frac{b_1 + b_2}{2}\right)^2 + \left(\frac{b_1 + b_2}{2}\right)^2 + \dots + b_n^2 \right) \\ & - \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2 \end{aligned}$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n) \\ = (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2 \\ f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \\ = \left( \left(\frac{a_1 + a_2}{2}\right)^2 + \left(\frac{a_1 + a_2}{2}\right)^2 + \dots + a_n^2 \right) \left( \left(\frac{b_1 + b_2}{2}\right)^2 + \left(\frac{b_1 + b_2}{2}\right)^2 + \dots + b_n^2 \right) \\ - \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

$$2a_1 b_1 + 2a_2 b_2 < (a_1 + a_2)(b_1 + b_2)$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

$$2a_1 b_1 + 2a_2 b_2 < (a_1 + a_2)(b_1 + b_2)$$

$$2a_1 b_1 + 2a_2 b_2 < a_1 b_1 + a_1 b_2 + a_2 b_1 + a_2 b_2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < a_1 b_2 + a_2 b_1$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

$$2a_1 b_1 + 2a_2 b_2 < (a_1 + a_2)(b_1 + b_2)$$

$$2a_1 b_1 + 2a_2 b_2 < a_1 b_1 + a_1 b_2 + a_2 b_1 + a_2 b_2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < a_1 b_2 + a_2 b_1$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

$$a_1 b_1 - a_1 b_2 + a_2 b_2 - a_2 b_1 < 0$$

$$2a_1 b_1 + 2a_2 b_2 < (a_1 + a_2)(b_1 + b_2)$$

$$2a_1 b_1 + 2a_2 b_2 < a_1 b_1 + a_1 b_2 + a_2 b_1 + a_2 b_2$$

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$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

$$2a_1 b_1 + 2a_2 b_2 < (a_1 + a_2)(b_1 + b_2)$$

$$a_1 b_1 + a_2 b_2 < a_1 b_2 + a_2 b_1$$

$$a_1 b_1 - a_1 b_2 + a_2 b_2 - a_2 b_1 < 0$$

$$a_1(b_1 - b_2) + a_2(b_2 - b_1) < 0$$

$$2a_1 b_1 + 2a_2 b_2 < a_1 b_1 + a_1 b_2 + a_2 b_1 + a_2 b_2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2}$$

$$a_1 b_1 + a_2 b_2 < \frac{(a_1 + a_2)(b_1 + b_2)}{2}$$

$$2a_1 b_1 + 2a_2 b_2 < (a_1 + a_2)(b_1 + b_2)$$

$$a_1 b_1 + a_2 b_2 < a_1 b_2 + a_2 b_1$$

$$a_1 b_1 - a_1 b_2 + a_2 b_2 - a_2 b_1 < 0$$

$$a_1(b_1 - b_2) + a_2(b_2 - b_1) < 0$$

$$2a_1 b_1 + 2a_2 b_2 < a_1 b_1 + a_1 b_2 + a_2 b_1 + a_2 b_2 \quad (a_1 - a_2)(b_1 - b_2) < 0$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} & f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$\begin{aligned} & \cancel{f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)} \\ & > f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right) \blacksquare \end{aligned}$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\frac{a_1 + a_2}{2}, \frac{a_1 + a_2}{2}, a_3, \dots, a_n, \frac{b_1 + b_2}{2}, \frac{b_1 + b_2}{2}, b_3, \dots, b_n\right)$$

$$= \left( \left( \frac{a_1 + a_2}{2} \right)^2 + \left( \frac{a_1 + a_2}{2} \right)^2 + \dots + a_n^2 \right) \left( \left( \frac{b_1 + b_2}{2} \right)^2 + \left( \frac{b_1 + b_2}{2} \right)^2 + \dots + b_n^2 \right)$$

$$- \left( \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \frac{a_1 + a_2}{2} \frac{b_1 + b_2}{2} + \dots + a_n b_n \right)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

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$$\begin{aligned} f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n) \\ > f(\sqrt{a_1 b_1}, \sqrt{a_2 b_2}, a_3, \dots, a_n, \sqrt{a_1 b_1}, \sqrt{a_2 b_2}, b_3, \dots, b_n) \quad \blacksquare \end{aligned}$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f(\sqrt{a_1 b_1}, \sqrt{a_2 b_2}, a_3, \dots, a_n, \sqrt{a_1 b_1}, \sqrt{a_2 b_2}, b_3, \dots, b_n)$$

$$= \left( (\sqrt{a_1 b_1})^2 + (\sqrt{a_2 b_2})^2 + \dots \right) \left( (\sqrt{a_1 b_1})^2 + (\sqrt{a_2 b_2})^2 + \dots \right)$$

$$- (\sqrt{a_1 b_1} \sqrt{a_1 b_1} + \sqrt{a_2 b_2} \sqrt{a_2 b_2} + \dots)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

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$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

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$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

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$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

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$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

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$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) -$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

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$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

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$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$


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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

$$(a_1 b_1 + a_2 b_2)^2 < (a_1^2 + a_2^2)(b_1^2 + b_2^2)$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

$$(a_1 b_1 + a_2 b_2)^2 < (a_1^2 + a_2^2)(b_1^2 + b_2^2)$$

$$a_1^2 b_1^2 + 2a_1 b_1 a_2 b_2 + a_2^2 b_2^2 < a_1^2 b_1^2 + a_1^2 b_2^2 + a_2^2 b_1^2 + a_2^2 b_2^2$$

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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

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$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

$$2a_1 b_1 a_2 b_2 < a_1^2 b_2^2 + a_2^2 b_1^2$$

$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

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$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

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$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

$$0 < a_1^2 b_2^2 - 2a_1 b_1 a_2 b_2 + a_2^2 b_1^2$$

$$(a_1 b_1 + a_2 b_2)^2 < (a_1^2 + a_2^2)(b_1^2 + b_2^2)$$

$$a_1^2 b_1^2 + 2a_1 b_1 a_2 b_2 + a_2^2 b_2^2 < a_1^2 b_1^2 + a_1^2 b_2^2 + a_2^2 b_1^2 + a_2^2 b_2^2$$

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$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

$$2a_1 b_1 a_2 b_2 < a_1^2 b_2^2 + a_2^2 b_1^2$$

$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

$$0 < a_1^2 b_2^2 - 2a_1 b_1 a_2 b_2 + a_2^2 b_1^2$$

$$(a_1 b_1 + a_2 b_2)^2 < (a_1^2 + a_2^2)(b_1^2 + b_2^2)$$

$$0 < (a_1 b_2 - a_2 b_1)^2$$

$$a_1^2 b_1^2 + 2a_1 b_1 a_2 b_2 + a_2^2 b_2^2 < a_1^2 b_1^2 + a_1^2 b_2^2 + a_2^2 b_1^2 + a_2^2 b_2^2$$

with  $a_1 \neq a_2$  or  $b_1 \neq b_2$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}}$$

$$2a_1 b_1 a_2 b_2 < a_1^2 b_2^2 + a_2^2 b_1^2$$

$$(a_1 b_1 + a_2 b_2)^2 < 4 \frac{a_1^2 + a_2^2}{2} \frac{b_1^2 + b_2^2}{2}$$

$$0 < a_1^2 b_2^2 - 2a_1 b_1 a_2 b_2 + a_2^2 b_1^2$$

$$(a_1 b_1 + a_2 b_2)^2 < (a_1^2 + a_2^2)(b_1^2 + b_2^2)$$

$$0 < (a_1 b_2 - a_2 b_1)^2$$

$$a_1^2 b_1^2 + 2a_1 b_1 a_2 b_2 + a_2^2 b_2^2 < a_1^2 b_1^2 + a_1^2 b_2^2 + a_2^2 b_1^2 + a_2^2 b_2^2$$

with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**PROOF:** Put

$$\begin{aligned} f(x_1, \dots, x_n, y_1, \dots, y_n) = & (x_1^2 + \dots + x_n^2)(y_1^2 + \dots + y_n^2) \\ & -(x_1 y_1 + \dots + x_n y_n)^2 \end{aligned}$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)^2$$

$$f\left(\sqrt{\frac{a_1^2 + a_2^2}{2}}, \sqrt{\frac{a_1^2 + a_2^2}{2}}, a_3, \dots, a_n, \sqrt{\frac{b_1^2 + b_2^2}{2}}, \sqrt{\frac{b_1^2 + b_2^2}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^2 + a_2^2 + \dots + a_n^2)(b_1^2 + b_2^2 + \dots + b_n^2) - \left( \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \sqrt{\frac{a_1^2 + a_2^2}{2}} \sqrt{\frac{b_1^2 + b_2^2}{2}} + \dots + a_n b_n \right)^2$$

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$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

$$\sqrt{(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

$$\sqrt{(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$\sqrt{(a_1^2 + \dots + a_n^2)} \sqrt{(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

$$\sqrt{(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$\sqrt{(a_1^2 + \dots + a_n^2)} \sqrt{(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$(a_1^2 + \dots + a_n^2)^{1/2} (b_1^2 + \dots + b_n^2)^{1/2} \geq a_1 b_1 + \dots + a_n b_n$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

$$\sqrt{(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$\sqrt{(a_1^2 + \dots + a_n^2)} \sqrt{(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$(a_1^2 + \dots + a_n^2)^{1/2} (b_1^2 + \dots + b_n^2)^{1/2} \geq a_1 b_1 + \dots + a_n b_n$$

$$\frac{1}{2} + \frac{1}{2} = 1$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

$$\sqrt{(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$\sqrt{(a_1^2 + \dots + a_n^2)} \sqrt{(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$(a_1^p + \dots + a_n^p)^{1/p} (b_1^2 + \dots + b_n^2)^{1/2} \geq a_1 b_1 + \dots + a_n b_n$$

$$\frac{1}{p} + \frac{1}{2} = 1$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2) \geq (a_1 b_1 + \dots + a_n b_n)^2$$

$$\sqrt{(a_1^2 + \dots + a_n^2)(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$\sqrt{(a_1^2 + \dots + a_n^2)} \sqrt{(b_1^2 + \dots + b_n^2)} \geq a_1 b_1 + \dots + a_n b_n$$

$$(a_1^p + \dots + a_n^p)^{1/p} (b_1^q + \dots + b_n^q)^{1/q} \geq a_1 b_1 + \dots + a_n b_n$$

$$\frac{1}{p} + \frac{1}{q} = 1$$

**THEOREM (Cauchy - Schwartz):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^p + \dots + a_n^p)^{1/p} (b_1^q + \dots + b_n^q)^{1/q} \geq a_1 b_1 + \dots + a_n b_n$$

where  $\frac{1}{p} + \frac{1}{q} = 1, \quad p > 1.$

**THEOREM (Hölder):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^p + \dots + a_n^p)^{1/p} (b_1^q + \dots + b_n^q)^{1/q} \geq a_1 b_1 + \dots + a_n b_n$$

where  $\frac{1}{p} + \frac{1}{q} = 1$ ,  $p > 1$ .

**THEOREM (Hölder):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^p + \dots + a_n^p)^{1/p} (b_1^q + \dots + b_n^q)^{1/q} \geq a_1 b_1 + \dots + a_n b_n$$

where  $1/p + 1/q = 1$ ,  $p > 1$ .

**PROOF:** Put

$$f(x_1, \dots, x_n, y_1, \dots, y_n) = (x_1^p + \dots + x_n^p)^{1/p} (y_1^q + \dots + y_n^q)^{1/q} - (x_1 y_1 + \dots + x_n y_n)$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ . Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

Assume to the contrary that this function is  $< \infty$  for some  $\omega_1, \dots, \omega_n, g_1, \dots, g_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}}$$

Assume to the contrary that this function is  $< 0$  for some  $\omega_1, \dots, \omega_n, g_1, \dots, g_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}}$$

$$(a_1 b_1 + a_2 b_2)^{pq} < 2^{pq} \left( \frac{a_1^p + a_2^p}{2} \right)^q \left( \frac{b_1^q + b_2^q}{2} \right)^p$$

Assume to the contrary that this function is  $< 0$  for some  $\omega_1, \dots, \omega_n, g_1, \dots, g_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

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$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}}$$

$$(a_1 b_1 + a_2 b_2)^{pq} < 2^{pq} \left( \frac{a_1^p + a_2^p}{2} \right)^q \left( \frac{b_1^q + b_2^q}{2} \right)^p$$

$$(a_1 b_1 + a_2 b_2)^{pq} < (a_1^p + a_2^p)^q (b_1^q + b_2^q)^p$$

Assume to the contrary that this function is  $< \infty$  for some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

**THEOREM (Hölder):** For any  $a_1, \dots, a_n \geq 0$  and any  $b_1, \dots, b_n \geq 0$  we have

$$(a_1^p + \dots + a_n^p)^{1/p} (b_1^q + \dots + b_n^q)^{1/q} \geq a_1 b_1 + \dots + a_n b_n$$

where  $1/p + 1/q = 1$ ,  $p > 1$ .

**PROOF:** Put

$$f(x_1, \dots, x_n, y_1, \dots, y_n) = (x_1^p + \dots + x_n^p)^{1/p} (y_1^q + \dots + y_n^q)^{1/q}$$

$$a_1 b_1 + a_2 b_2 < 2 \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}}$$

$$(a_1 b_1 + a_2 b_2)^{pq} < 2^{pq} \left( \frac{a_1^p + a_2^p}{2} \right)^q \left( \frac{b_1^q + b_2^q}{2} \right)^p$$

$$(a_1 b_1 + a_2 b_2)^{pq} < (a_1^p + a_2^p)^q (b_1^q + b_2^q)^p$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

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**PROOF:** Put

$$f(x_1, \dots, x_n, y_1, \dots, y_n) = (x_1^p + \dots + x_n^p)^{1/p} (y_1^q + \dots + y_n^q)^{1/q} - (x_1 y_1 + \dots + x_n y_n)$$

Assume to the contrary that this function is  $< 0$  for some  $x_1, \dots, x_n, y_1, \dots, y_n \in [A, B]$ .

Suppose that  $f$  attains its minimal value on  $[A, B]$  at some  $a_1, \dots, a_n, b_1, \dots, b_n \in [A, B]$  with  $a_1 b_2 \neq a_2 b_1$ . This gives us a contradiction, since

$$f(a_1, a_2, a_3, \dots, a_n, b_1, b_2, b_3, \dots, b_n)$$

$$> f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right) \blacksquare$$

$$f(a_1, a_2, \dots, a_n, b_1, b_2, \dots, b_n)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - (a_1 b_1 + a_2 b_2 + \dots + a_n b_n)$$

$$f\left(\sqrt[p]{\frac{a_1^p + a_2^p}{2}}, \sqrt[p]{\frac{a_1^p + a_2^p}{2}}, a_3, \dots, a_n, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, \sqrt[q]{\frac{b_1^q + b_2^q}{2}}, b_3, \dots, b_n\right)$$

$$= (a_1^p + a_2^p + \dots + a_n^p)^{1/p} (b_1^q + b_2^q + \dots + b_n^q)^{1/q} - \left( \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \sqrt[p]{\frac{a_1^p + a_2^p}{2}} \sqrt[q]{\frac{b_1^q + b_2^q}{2}} + \dots + a_n b_n \right)^2$$

**THEOREM:** For any  $a, b, c > 0$  we have

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**CONJECTURE (Shapiro, 1954):** For any  $a_1, a_2, \dots, a_n > 0$  we have

$$\frac{a_1}{a_2 + a_3} + \frac{a_2}{a_3 + a_4} + \dots + \frac{a_{n-1}}{a_n + a_1} + \frac{a_n}{a_1 + a_2} \geq \frac{n}{2}$$

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**THEOREM (Mitrinovic, 1993):** For any  $a_1, a_2, \dots, a_n > 0$  we have

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if  $n = 3$

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if  $n = 3, 4$

**THEOREM:** For any  $a, b, c > 0$  we have

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if  $n = 3, 4, 5$

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if  $n = 3, 4, 5, 6$

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if  $n = 3, 4, 5, 6, 7$

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if  $n = 3, 4, 5, 6, 7, 8$

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if  $n = 3, 4, 5, 6, 7, 8, 9, 10$

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if  $n = 3, 4, 5, 6, 7, 8, 9, 10, 11$

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if  $n = 3, 4, 5, 6, 7, 8, 9, 10, 11, 12$

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if  $n = 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 15, 17, 19, 21$

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if  $n = 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 15, 17, 19, 21, 23$ .