

Problem 1. Prove that for all $a \in (-1, 1)$ and all $b \in [-1, 1]$ we have

$$\frac{a+b}{1+ab} \in [-1, 1]. \tag{1}$$

Solution. Assume that $a \in (-1, 1)$ and $b \in [-1, 1]$. Then $|a| \in [0, 1)$ and $|b| \in [0, 1]$. Consequently, $|ab| \in [0, 1)$. That is $ab \in (-1, 1)$. Therefore $1 + ab > 0$.

Since $a \in (-1, 1)$, we have $1 + a > 0$ and $1 - a > 0$. Similarly, since $b \in [-1, 1]$, we have $1 + b \geq 0$ and $1 - b \geq 0$.

Since $1 + a > 0$ and $1 + b \geq 0$, we have $(1 + a)(1 + b) \geq 0$. Consequently, $1 + a + b + ab \geq 0$ and hence

$$-1 - ab \leq a + b.$$

As $1 + ab > 0$, dividing both sides of the last inequality by $1 + ab$ we get

$$-1 \leq \frac{a+b}{1+ab}. \tag{2}$$

Since $1 - a > 0$ and $1 - b \geq 0$, we have $(1 - a)(1 - b) \geq 0$. Consequently, $1 - a - b + ab \geq 0$ and hence

$$a + b \leq 1 + ab.$$

As $1 + ab > 0$, dividing both sides of the last inequality by $1 + ab$ we get

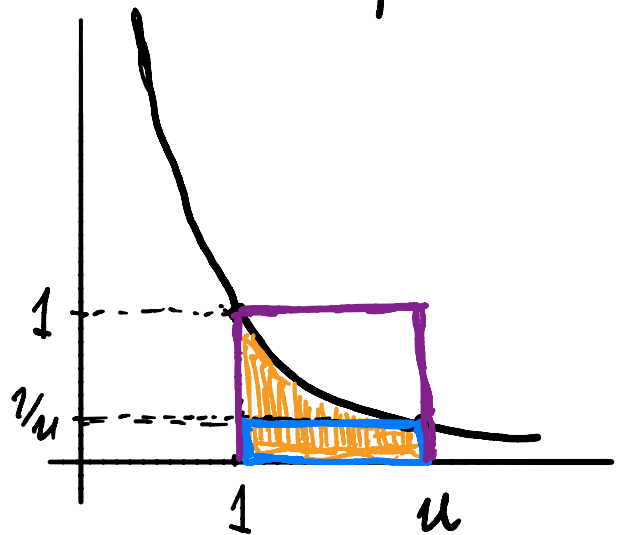
$$\frac{a+b}{1+ab} \leq 1. \tag{3}$$

Inequalities (2) and (3) prove inequality (1). □

From calculus we know that for $u > 0$

$$\ln(u) = \int_1^u \frac{1}{t} dt.$$

$\ln(u) =$ orange area
Clearly



calculate
function
of u



$\ln(u)$



calculate
function of u

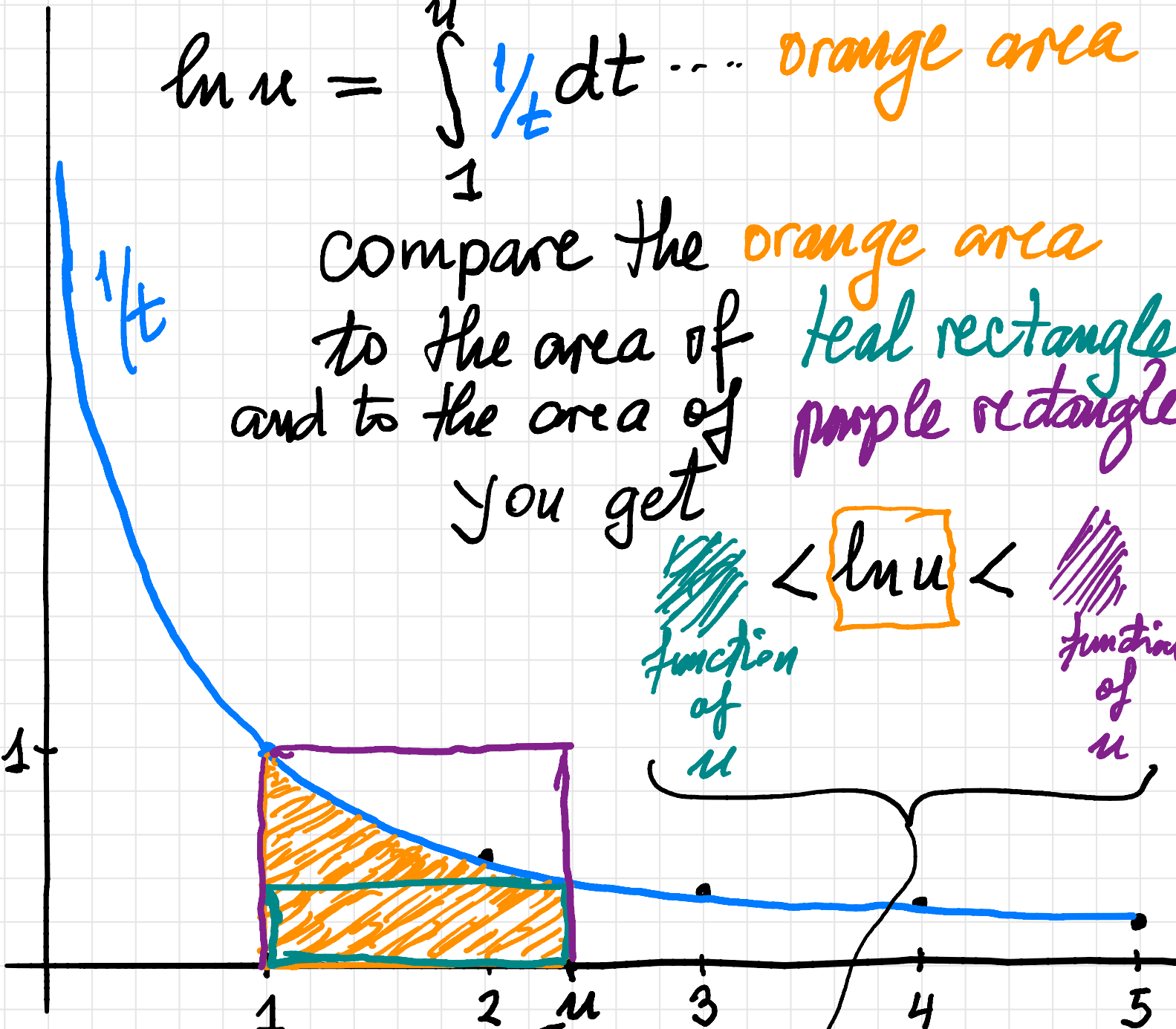
I hope this helps!

- ① apply to $u = 1 + \frac{1}{x}$
- ② deduce an inequality for $\ln\left(1 + \frac{1}{x}\right)$

$$\ln u = \int_1^u \frac{1}{t} dt \dots \text{orange area}$$

compare the orange area
to the area of teal rectangle
and to the area of purple rectangle
you get

$$\text{function of } u < \ln u < \text{function of } u$$



$$u = 1 + \frac{1}{x} \text{ apply to}$$

$$\text{sum of } x < \ln \left(1 + \frac{1}{x} \right) < \text{sum of } x$$

$$\text{finally } < \ln \left(1 + \frac{1}{x} \right)^x < \text{sum of } x$$