

1. **Lemma (1).**

Let  $a, b$  be real numbers. Suppose  $0 < a < 1$  and  $0 < b < 1$ . Then  $(1 - a)(1 - b) > 1 - (a + b)$ .

**Proof of Lemma (1).**

Let  $a, b$  be real numbers. Suppose  $0 < a < 1$  and  $0 < b < 1$ .

Note that  $(1 - a)(1 - b) - [1 - (a + b)] = ab$ .

Since  $a > 0$  and  $b > 0$ , we have  $ab > 0$ .

Then  $(1 - a)(1 - b) - [1 - (a + b)] > 0$ .

Therefore  $(1 - a)(1 - b) > 1 - (a + b)$ .

2. **Theorem (2).**

Let  $n \in \mathbb{N} \setminus \{0, 1\}$ . Suppose  $x_1, x_2, \dots, x_n \in (0, 1)$ . Then  $(1 - x_1)(1 - x_2) \cdots (1 - x_n) > 1 - (x_1 + x_2 + \dots + x_n)$ .

**Remark.** What is Theorem (2) saying? It says that each of the (infinitely many) statements below is true:

- Suppose  $x_1, x_2 \in (0, 1)$ . Then  $(1 - x_1)(1 - x_2) > 1 - (x_1 + x_2)$ .
- Suppose  $x_1, x_2, x_3 \in (0, 1)$ . Then  $(1 - x_1)(1 - x_2)(1 - x_3) > 1 - (x_1 + x_2 + x_3)$ .
- Suppose  $x_1, x_2, x_3, x_4 \in (0, 1)$ . Then  $(1 - x_1)(1 - x_2)(1 - x_3)(1 - x_4) > 1 - (x_1 + x_2 + x_3 + x_4)$ .
- Suppose  $x_1, x_2, x_3, x_4, x_5 \in (0, 1)$ . Then  $(1 - x_1)(1 - x_2)(1 - x_3)(1 - x_4)(1 - x_5) > 1 - (x_1 + x_2 + x_3 + x_4 + x_5)$ .
- .....

So the statement of Theorem (2) is of the form

‘for any  $n \in \mathbb{N} \setminus \{0, 1\}$ ,  $P(n)$  is true’,

in which  $P(n)$  is the predicate

‘if  $x_1, x_2, \dots, x_n \in (0, 1)$  then  $(1 - x_1)(1 - x_2) \cdots (1 - x_n) > 1 - (x_1 + x_2 + \dots + x_n)$ ’.

We shall apply mathematical induction to prove Theorem (2).

3. **Proof of Theorem (2).**

For each integer  $n$  greater than 1, we denote by  $P(n)$  the proposition below:

‘If  $x_1, x_2, \dots, x_n \in (0, 1)$  then  $(1 - x_1)(1 - x_2) \cdots (1 - x_n) > 1 - (x_1 + x_2 + \dots + x_n)$ .’

- By Lemma (1),  $P(2)$  is true.
- Let  $k \in \mathbb{N} \setminus \{0, 1\}$ . Suppose  $P(k)$  is true.  
(Therefore, if  $c_1, c_2, \dots, c_k \in (0, 1)$ , then the inequality  $(1 - c_1)(1 - c_2) \cdots (1 - c_k) > 1 - (c_1 + c_2 + \dots + c_k)$  holds.)

We verify that  $P(k + 1)$  is true:

[*Reminder.* What we are trying to do is to deduce

‘if  $b_1, b_2, \dots, b_k, b_{k+1} \in (0, 1)$  then  $(1 - b_1)(1 - b_2) \cdots (1 - b_k)(1 - b_{k+1}) > 1 - (b_1 + b_2 + \dots + b_k + b_{k+1})$ ’.

We expect somewhere along the argument we need to use  $P(k)$ .]

Suppose  $b_1, b_2, \dots, b_k, b_{k+1} \in (0, 1)$ .

[*Ask.* Is it true that the inequality

$$(1 - b_1)(1 - b_2) \cdots (1 - b_k)(1 - b_{k+1}) > 1 - (b_1 + b_2 + \dots + b_k + b_{k+1})$$

holds?

*Observe.* There is the expression  $(1 - b_1)(1 - b_2) \cdots (1 - b_k)$  in the left-hand side of the desired inequality. It seems to link up with the content of  $P(k)$ .]

By  $P(k)$ , the inequality  $(1 - b_1)(1 - b_2) \cdots (1 - b_k) > 1 - (b_1 + b_2 + \cdots + b_k)$  holds. Note that  $1 - b_{k+1} > 0$ . Then

$$\begin{aligned} & (1 - b_1)(1 - b_2) \cdots (1 - b_k)(1 - b_{k+1}) \\ & > [1 - (b_1 + b_2 + \cdots + b_k)](1 - b_{k+1}) \\ & = 1 - (b_1 + b_2 + \cdots + b_k) - b_{k+1} + (b_1 + b_2 + \cdots + b_k)b_{k+1} \\ & > 1 - (b_1 + b_2 + \cdots + b_k + b_{k+1}). \end{aligned}$$

(Note that  $(b_1 + b_2 + \cdots + b_k)b_{k+1} > 0$ . It is used in the last inequality.)  
Hence  $P(k + 1)$  is true.

By the Principle of Mathematical Induction,  $P(n)$  is true for any  $n \in \mathbb{N} \setminus \{0, 1\}$ .

4. **Theorem (3).**

Let  $n \in \mathbb{N} \setminus \{0, 1\}$ . Suppose  $t_1, t_2, \dots, t_n \in (0, +\infty)$ . Then  $(1 + t_1)(1 + t_2) \cdots (1 + t_n) > 1 + (t_1 + t_2 + \cdots + t_n)$ .

**Proof of Theorem (3).** Exercise in mathematical induction. (Imitate what is done in the proof of Lemma (1) and Theorem (2).)

5. **Theorem (4).**

Let  $n \in \mathbb{N} \setminus \{0, 1\}$ . Suppose  $x_1, x_2, \dots, x_n \in (0, 1)$ . Then  $(1 - x_1)(1 - x_2) \cdots (1 - x_n) < \frac{1}{1 + (x_1 + x_2 + \cdots + x_n)}$ .

6. **Proof of Theorem (4).** [We apply Theorem (3).]

Let  $n \in \mathbb{N} \setminus \{0, 1\}$ . Suppose  $x_1, x_2, \dots, x_n \in (0, 1)$ .

For each  $j = 1, 2, \dots, n$ , we have  $1 - x_j^2 < 1$ . Then  $0 < 1 - x_j < \frac{1}{1 + x_j}$ .

Therefore  $(1 - x_1)(1 - x_2) \cdots (1 - x_n) < \frac{1}{1 + x_1} \cdot \frac{1}{1 + x_2} \cdots \frac{1}{1 + x_n}$ .

By Theorem (3), we have  $(1 + x_1)(1 + x_2) \cdots (1 + x_n) > 1 + (x_1 + x_2 + \cdots + x_n)$ .

Then

$$(1 - x_1)(1 - x_2) \cdots (1 - x_n) < \frac{1}{1 + x_1} \cdot \frac{1}{1 + x_2} \cdots \frac{1}{1 + x_n} < \frac{1}{1 + (x_1 + x_2 + \cdots + x_n)}$$

7. Summarizing the results above, we have the result below:

**Theorem (5). (Weierstrass' Product Inequalities.)**

Let  $n \in \mathbb{N} \setminus \{0, 1\}$ . Suppose  $x_1, x_2, \dots, x_n \in (0, +\infty)$ .

Then  $1 - (x_1 + x_2 + \cdots + x_n) < (1 - x_1)(1 - x_2) \cdots (1 - x_n) < \frac{1}{1 + (x_1 + x_2 + \cdots + x_n)}$ .