

Claim: For any positive numbers $a_1 \leq a_2 \leq \dots \leq a_n$,

$$a_1^{a_1} \cdots a_n^{a_n} \geq (a_1 \cdots a_n)^{(a_1 + \dots + a_n)/n}.$$

Proof: We solve this using an averaging argument. Taking logs and dividing both sides by $a_1 + \dots + a_n$, it suffices to show that

$$p_1 X_1 + \dots + p_n X_n \geq \frac{1}{n} X_1 + \dots + \frac{1}{n} X_n,$$

where $p_i = \frac{a_i}{a_1 + \dots + a_n}$, and $X_i = \log a_i$. Since the a_i are non-decreasing, so are the p_i and the X_i . All we need show is that any such weighted average, where the weights increase as the numbers increase, is bounded below by the arithmetic mean:

Since $p_1 \leq \dots \leq p_n$ and $p_1 + \dots + p_n = 1$, by averaging we have that $p_1 \leq 1/n$ and $p_n \geq 1/n$. Let $i \in \{1, 2, 3, \dots, n-1\}$ be the largest index such that $p_i \leq 1/n$. Note that $\sum_{j=1}^i (1/n - p_j) = \sum_{j=i+1}^n (p_j - 1/n)$, since subtracting the left from the right yields

$$\sum_{j=1}^n \left(\frac{1}{n} - p_j \right) = \sum_{j=1}^n \frac{1}{n} - \sum_{j=1}^n p_j = 1 - 1 = 0,$$

and both are nonnegative by our choice of i .

Therefore,

$$\begin{aligned} p_1 X_1 + \dots + p_n X_n &= p_1 X_1 + \dots + p_i X_i + \sum_{j=i+1}^n \left(\left(p_j - \frac{1}{n} \right) X_j + \frac{1}{n} X_j \right) \\ &\geq p_1 X_1 + \dots + p_i X_i + \sum_{j=i+1}^n \left(\left(p_j - \frac{1}{n} \right) X_{i+1} \right) + \sum_{j=i+1}^n \frac{1}{n} X_j \\ &= p_1 X_1 + \dots + p_i X_i + \sum_{j=1}^i \left(\left(\frac{1}{n} - p_j \right) X_{i+1} \right) + \sum_{j=i+1}^n \frac{1}{n} X_j \\ &= \sum_{j=1}^i \left(p_j X_j + \left(\frac{1}{n} - p_j \right) X_{i+1} \right) + \sum_{j=i+1}^n \frac{1}{n} X_j \\ &\geq \sum_{j=1}^i \left(p_j X_j + \left(\frac{1}{n} - p_j \right) X_j \right) + \sum_{j=i+1}^n \frac{1}{n} X_j \\ &= \sum_{j=1}^i \frac{1}{n} X_j + \sum_{j=i+1}^n \frac{1}{n} X_j \\ &= \sum_{j=1}^n \frac{1}{n} X_j. \blacksquare \end{aligned}$$