

1. a) The inequality is equivalent to $\int_a^b \int_a^b (f(x) - f(y))(g(x) - g(y)) dx dy \geq 0$.

b) Straight application of Chebyshev's inequality: $g(x) = x^n$.

$$c) 2 \int_0^1 x f^2(x) dx \int_0^1 f(y) dy \leq \int_0^1 f^2(x) dx \int_0^1 (f^2(y) + 1) dy \Rightarrow \int_0^1 f^2(x)(f^2(y) - 2xf(y) + 1) dx dy \geq \int_0^1 f^2(x)(f^2(y) - 1)^2 dx dy \geq 0.$$

2. Suppose that $M = \max_{[0,1]} |f'|$, $m = \min_{[0,1]} |f'|$, $|f'(\alpha)| = m$ and $|f'(\beta)| = M$.

1) There exists z such that $f'(z) = 0$. Then $4 \int_0^1 |f(x)| dx + \int_0^1 |f''(x)| dx \geq \int_{\min(\alpha,z)}^{\max(\alpha,z)} |f''(x)| dx = |\int_{\alpha}^z f''(x) dx| = M \geq f'(y)$.

2) $f(z) \geq 0$ for any z . Then $4 \int_0^1 |f(x)| dx + \int_0^1 |f''(x)| dx \geq 2 \int_0^1 mx dx + |\int_{\alpha}^{\beta} f''(x) dx| \geq m + M - m = M \geq f'(y)$.

3) There exists z such that $f(z) = 0$. Then $4 \int_0^1 |f(x)| dx + \int_0^1 |f''(x)| dx \geq 4 \int_0^z m(z-x) dx + 4 \int_z^1 m(x-z) dx + |\int_{\alpha}^{\beta} f''(x) dx| \geq 2mz^2 + 2m(1-z)^2 + M - m \geq m + M - m = M \geq f'(y)$.

3. At first, we show that for a convex function f and $a < b < c$: $f(a - b + c) + f(b) \leq f(a) + f(c)$. Write $b = \lambda a + (1 - \lambda)c$, where $\lambda = \frac{c-a}{c-b}$. Since f is convex then:

$$f(b) = f(\lambda a + (1 - \lambda)c) \leq \lambda f(a) + (1 - \lambda)f(c).$$

Now, $a - b + c = (1 - \lambda)a + \lambda c$ and

$$f(a - b + c) = f((1 - \lambda)a + \lambda c) \leq (1 - \lambda)f(a) + \lambda f(c).$$

Summing up: $f(a - b + c) + f(b) \leq f(a) + f(c)$.

The inequality is equivalent to:

$$\int_1^3 f(x) + f(x + 10) dx \geq \int_1^3 f(x + 4) + f(x + 6) dx.$$

We take: $a = x$, $b = x + 4$, $c = x + 10$ and $a - b + c = x + 6$.

4. **Solution 1.** Apply AM-GM, $2 \int_0^1 f^4(x) dx + \left(\int_0^1 f(x) dx \right)^4 \geq 3 \sqrt[3]{\left(\int_0^1 f^4(x) dx \right)^2 \left(\int_0^1 f(x) dx \right)^4}$.

By Cauchy-Schwartz Inequality:

$$\int_0^1 f^3(x) dx \int_0^1 f(x) dx \geq \left(\int_0^1 f^2(x) dx \right)^2$$

$$\int_0^1 f^4(x) dx \int_0^1 f^2(x) dx \geq \left(\int_0^1 f^3(x) dx \right)^2$$

Four times the first and two times the second give what we need.

Solution 2. AM-GM + Hölder Inequality

$$\frac{2}{3} \int_0^1 f^4(x) dx + \frac{1}{3} \left(\int_0^1 f(x) dx \right)^4 \geq \left(\int_0^1 f^4(x) dx \right)^{\frac{2}{3}} \left(\int_0^1 f(x) dx \right)^{\frac{4}{3}} \geq \left(\int_0^1 f^2(x) dx \right)^2.$$

5. $g(t) = 3 \left(\int_a^t f^2(x) dx \right)^3 - \int_a^t f^8(x) dx.$

$$\begin{aligned}
g'(t) &= 9f^2(t) \left(\int_a^t f^2(x) dx \right)^2 - f^8(t) = f^2(t) \left(3 \left(\int_a^t f^2(x) dx \right)^2 - f^6(t) \right) \\
&\geq f^2(t) \left(3 \left(\int_a^t f^2(x) f'(x) dx \right)^2 - f^6(t) \right) = 0.
\end{aligned}$$

Thus, $g'(t) \geq 0$ and $g(b) \geq g(a) = 0$.

6. Fix $x \geq 1$. $f(y) = \frac{1}{y^2+x^2}$ is decreasing on $[0, \infty)$. Hence

$$\int_1^{\infty} \frac{dy}{y^2+x^2} \leq \sum_{n=1}^{\infty} \frac{1}{n^2+x^2} \leq \int_0^{\infty} \frac{dy}{y^2+x^2}.$$

Calculating the integrals: $\frac{\pi}{4x} \leq \frac{2}{x} \left(\frac{\pi}{2} - \arctan \frac{1}{x} \right) \leq \sum_{n=1}^{\infty} \frac{1}{n^2+x^2} \leq \frac{\pi}{2x}$.

7. $f'(x) + f(x) > 1 \Rightarrow f'(x) + f(x) - 1 > 0 \Rightarrow e^x f'(x) + e^x f(x) - e^x > 0 \Rightarrow (e^x f(x) - e^x)' > 0$. Thus, $g(x) = e^x(f(x) - 1)$ is increasing.

$g(1) \leq g(x) \leq g(2) \Rightarrow 0 \leq e^x(f(x) - 1) \leq e^2 \Rightarrow 0 \leq f(x) - 1 \leq e^{2-x} \Rightarrow 1 \leq f(x) \leq e^{2-x} + 1 \Rightarrow$

$$1 = \int_1^2 dx \leq \int_1^2 f(x) dx \leq \int_1^2 (e^{2-x} + 1) dx = e.$$

8. Note that $\int_0^1 x(1-x)f'(x) dx = x(1-x)f(x)|_0^1 - \int_0^1 (x-x^2)'f(x) dx = 0 - \int_0^1 f(x) dx + 2 \int_0^1 xf(x) dx = 1$.

By Hölder Inequality,

$$1 = \int_0^1 x(1-x)f'(x) dx \leq \left(\int_0^1 (x(1-x))^{\frac{3}{2}} dx \right)^{\frac{2}{3}} \left(\int_0^1 |f'(x)|^3 dx \right)^{\frac{1}{3}}.$$

Finally,

$$\int_0^1 |f'(x)|^3 dx \geq \left(\int_0^1 (x(1-x))^{\frac{3}{2}} dx \right)^{-2} = B^{-2} \left(\frac{5}{2}, \frac{5}{2} \right) = \left(\frac{\Gamma(5)}{\Gamma^2(\frac{5}{2})} \right)^2 = \left(\frac{128}{3\pi} \right)^2.$$

9. Let $f(c) = \frac{1}{4}$ and, since it is maximum, $f'(c) = 0$. Then, by Taylor expansion:

$$f(x) = f(c) + f'(c)(x-c) + \frac{f''(\xi)}{2}(x-c)^2 = \frac{1}{4} + \frac{f''(\xi)}{2}(x-c)^2$$

Thus, $f(0) = \frac{1}{4} + \frac{f''(\xi_1)}{2}c^2$ and $f(1) = \frac{1}{4} + \frac{f''(\xi_2)}{2}(1-c)^2$. $|f(0)| + |f(1)| = \left| \frac{1}{4} + \frac{f''(\xi_1)}{2}c^2 \right| + \left| \frac{1}{4} + \frac{f''(\xi_2)}{2}(1-c)^2 \right| \leq \frac{1}{2} + \frac{c^2}{2}|f''(\xi_1)| + \frac{(1-c)^2}{2}|f''(\xi_2)| \leq \frac{1}{2} + \frac{1}{2}(c^2 + (1-c)^2) \leq 1$.

10. By The Mean Value Theorem,

$$\begin{aligned}
|f(c)| \int_0^1 \left| x - \frac{1}{2} \right| dx &= \int_0^1 |f(x)| \cdot \left| x - \frac{1}{2} \right| dx \geq \left| \int_0^1 f(x) \cdot \left(1 - \frac{1}{2} \right) dx \right| \\
&= \left| 1 - \frac{1}{2} \cdot 0 \right| = 1.
\end{aligned}$$

Hence, $f(c) \geq 4$.

If $f(c) = 4$ is maximum, then in the first equality $|f(x)|$ should be equal to 4 for all x , which is impossible.

11. We get several equalities.

$$\begin{aligned} \int_a^b x^2 f''(x) dx &= |x^2 f'(x)|_a^b - 2 \int_a^b x f'(x) dx \\ &= b^2 f'(b) - a^2 f'(a) - 2 \int_a^b x f'(x) dx. \end{aligned}$$

$$\int_a^b x f''(x) dx = |x f'(x)|_a^b - \int_a^b f'(x) dx = b f'(b) - a f'(a) + 0.$$

$$\int_a^b f''(x) dx = f'(b) - f'(a).$$

Then we sum them up with the proper coefficients.

$$\begin{aligned} \int_a^b (a+b)x f''(x) - ab f''(x) - x^2 f''(x) dx &= (a+b)(b f'(b) - a f'(a)) - ab(f'(b) - f'(a)) \\ &\quad - (b^2 f'(b) - a^2 f'(a)) + 2 \int_a^b x f'(x) dx \\ &= 2 \int_a^b x f'(x) dx \end{aligned}$$

Thus, let $g(x) = \frac{(a+b)x - ab - x^2}{2}$, then by Cauchy-Schwartz Inequality:

$$\left(\int_a^b x f'(x) dx \right)^2 = \left(\int_a^b g(x) f''(x) dx \right)^2 \leq \int_a^b g^2(x) dx \int_a^b (f''(x))^2 dx = \frac{(b-a)^5}{120} \int_a^b (f''(x))^2 dx.$$