

Let $a, b \in \mathbb{R}^n$ and $p > 1$. Note that

$$\begin{aligned} (|a|^{p-2}a - |b|^{p-2}b)(a - b) &= \int_0^1 |b + s(a - b)|^{p-2} |a - b|^2 ds \\ &\quad + (p - 2) \int_0^1 |b + s(a - b)|^{p-4} ((b + s(a - b))(a - b))^2 ds \\ &\geq |a - b|^2 \int_0^1 |b + s(a - b)|^{p-2} ds. \end{aligned}$$

We set

$$I(a, b) = (|a|^{p-2}a - |b|^{p-2}b)(a - b).$$

Case 1: $1 < p < 2$. For any $0 < s < 1$ we have

$$|sa + (1 - s)b|^{p-2} \geq (|a| + |b|)^{p-2},$$

and therefore

$$(A) \quad I(a, b) \geq (|a| + |b|)^{p-2} |a - b|^2.$$

Case 2: $p \geq 2$.

Subcase (i): $|a| \geq |a - b|$ and $|b| \geq |a - b|$. Note that if $1/2 < s < 1$, then

$$\begin{aligned} |sa + (1 - s)b| &= |a + (1 - s)(b - a)| \geq |a| - (1 - s)|a - b| \\ &\geq |a - b| - (1 - s)|a - b| = s|a - b| \geq \frac{|a - b|}{2}, \end{aligned}$$

and if $0 < s < 1/2$, then

$$|sa + (1 - s)b| \geq (1 - s)|a - b| \geq \frac{|a - b|}{2}.$$

Hence, we get

$$\int_0^1 |sa + (1 - s)b|^{p-2} ds \geq 2^{2-p} |a - b|^{p-2},$$

and

$$I(a, b) \geq 2^{2-p} |a - b|^p.$$

Subcase (ii): $|a| < |a - b|$ or $|b| < |a - b|$. We consider only the case where $|a| < |a - b|$. Observe that for $0 < s < 1$,

$$\begin{aligned} |sa + (1 - s)b| &= |a + (1 - s)(b - a)| \leq |a| + (1 - s)|a - b| \\ &< (2 - s)|a - b| \leq 2|a - b|. \end{aligned}$$

Hence,

$$I(a, b) \geq \frac{1}{4} \int_0^1 |sa + (1-s)b|^p ds.$$

By convexity, we get

$$\left(\int_0^1 |sa + (1-s)b|^2 ds \right)^{p/2} \leq \int_0^1 |sa + (1-s)b|^p ds.$$

Observe that

$$\begin{aligned} \int_0^1 |sa + (1-s)b|^2 ds &= \int_0^1 (s^2|a|^2 + (1-s)^2|b|^2 + 2s(1-s)ab) ds \\ &= \frac{1}{3} (|a|^2 + |b|^2 + ab) \\ &= \frac{1}{3} \frac{|a-b|^2 + 3|a+b|^2}{4} \geq \left(\frac{|a-b|}{4} \right)^2. \end{aligned}$$

combining the above, we obtain

$$I(a, b) \geq \frac{|a-b|^p}{4^{p+1}}.$$

Thus, if $p \geq 2$, we have

$$(B) \quad I(a, b) \geq (2^{2-p} \wedge 4^{-p-1}) |a-b|^p = 4^{-p-1} |a-b|^p.$$