

REFINEMENTS OF HADAMARD'S INEQUALITY FOR r -CONVEX FUNCTIONS

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In the present note we establish that there is a monotonically increasing function between the integral power mean and the stolarsky mean.

Key Words : Hadamard Inequality; r -Convex Function; Integral Power Mean; Logarithmic Mean; Stolarsky Mean

INTRODUCTION

The inequalities

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(t) dt \leq \frac{f(a)+f(b)}{2}$$

which holds for all convex functions $f: [a, b] \rightarrow R$ are known in the literature as Hadamard inequalities.

Recently, C. E. M. Pearce, J. Pecaric and V. Simic³ generalize this inequality to r -convex positive function f which on an interval $[a, b]$ if, for all $x, y \in [a, b]$ and $\lambda \in [0, 1]$,

$$f(\lambda x + (1-\lambda)y) \leq \begin{cases} (\lambda f(x)^r + (1-\lambda)f(y)^r)^{1/r}, & \text{if } r \neq 0, \\ f(x)^\lambda f(y)^{(1-\lambda)}, & \text{if } r = 0. \end{cases}$$

The definition of r -convexity naturally complements the concept of r -concavity, in which the inequality is reversed (cf. Uhrin⁵) and which plays an important role in statistics.

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We have that 0-convex functions are simply log-convex functions and 1-convex functions are ordinary convex functions.

In what follows, we define :

(I) The integral power mean M_p of a positive function f on $[a, b]$ is a functional given by

$$M_p(f) = \begin{cases} \left[\frac{1}{b-a} \int_a^b f(t)^p dt \right]^{1/p}, & p \neq 0, \\ \exp \left[\frac{1}{b-a} \int_a^b \ln f(t) dt \right], & p = 0. \end{cases}$$

(II) The extended logarithmic mean L_p of two positive number a, b is given for $a \neq b$,

by

$$L_p(a, b) = \begin{cases} \left[\frac{b^{p+1} - a^{p+1}}{(p+1)(b-a)} \right]^{1/p}, & p \neq -1, 0, \\ \frac{b-a}{\ln b - \ln a}, & p = -1, \\ \frac{1}{e \left(\frac{b^b}{a^a} \right)^{(b-a)}}, & p = 0 \end{cases}$$

and $L_p(a, a) = a$.

(III) The alternative extended logarithmic mean $F_r(x, y)$ of two positive numbers x, y is given for $x \neq y$ by

$$F_r(x, y) = \begin{cases} \frac{r}{r+1} \cdot \frac{x^{r+1} - y^{r+1}}{x^r - y^r}, & r \neq 0, -1, \\ \frac{x-y}{\ln x - \ln y}, & r = 0, \\ xy \left(\frac{\ln x - \ln y}{x-y} \right) & r = -1 \end{cases}$$

and $F_r(x, x) = x$.

(IV) The Stolarsky mean $E(x, y, r, s)$ (see [4]) of two positive numbers x, y is given for $x \neq y$ by

$$E(x, y, r, s) = \left[\frac{r}{s} \cdot \frac{y^s - x^s}{y^r - x^r} \right]^{\frac{1}{(s-r)}}, \quad r \neq s \text{ and } rs \neq 0,$$

$$E(x, y, r, 0) = E(x, y, 0, r) = \left[\frac{1}{r} \cdot \frac{y^r - x^r}{\ln y - \ln x} \right]^r, \quad r \neq 0,$$

$$E(x, y; r, r) = e^{-\frac{1}{r}} \left(\frac{x^{x^r}}{y^{y^r}} \right)^{\frac{1}{(x^r - y^r)}}, \quad r \neq 0,$$

$$E(x, y; 0, 0) = \sqrt{xy}$$

and $E(x, y, r, s) = x$ if $x = y > 0$.

The following are extensions of Hadamard's inequality:

Theorem A² — If $f: [a, b] \rightarrow \mathbb{R}$ is positive, continuous and convex, then

$$M_p(f) \leq L_p(f(a), f(b)),$$

while if f is concave, the inequality is reversed.

Theorem B¹ — Suppose f is a positive function on $[a, b]$. If f is r -convex, then

$$\frac{1}{b-a} \int_a^b f(t) dt \leq F_r(f(a), f(b)),$$

while if f is r -concave, the inequality is reversed.

Theorem C³ — Let f be defined as in theorem B. Then

$$M_p(f) \leq E(f(a), f(b); r, p+r),$$

while if f is r -concave, the inequality is reversed.

Theorem C reduces to Theorem A and Theorem B when $r = 1$ and $p = 1$, respectively.

The main purpose of this note is to establish that there is a monotonically increasing function between

$$M_p(f) \text{ and } E(f(a), f(b); r, p+r).$$

MAIN RESULT

Theorem — Suppose f is a positive r -convex function $[a, b]$ and $G : [0, 1] \rightarrow R$ is defined by

$$G(t) = \left\{ \begin{array}{l} \left\{ \frac{1}{b-a} \int_a^b \left[\frac{x-a}{b-a} f(tb + (1-t)x)^r + \frac{b-x}{b-a} f(ta + (1-t)x)^r \right]^{p/r} dx \right\}^{1/p}, r \neq 0, p \neq 0, \\ \left\{ \frac{1}{b-a} \int_a^b \left[f(tb + (1-t)x) \left(\frac{x-a}{b-a} \right)^p f(ta + (1-t)x) \left(\frac{b-x}{b-a} \right)^p \right]^{1/p} dx \right\}, r = 0, p \neq 0, \\ \exp \left\{ \frac{1}{b-a} \int_a^b \ln \left[\frac{x-a}{b-a} f(tb + (1-t)x)^r + \frac{b-x}{b-a} f(ta + (1-t)x)^r \right]^{1/r} dx \right\}, r \neq 0, p = 0, \\ \exp \left\{ \frac{1}{b-a} \int_a^b \ln \left[f(tb + (1-t)x) \left(\frac{x-a}{b-a} \right) f(ta + (1-t)x) \left(\frac{b-x}{b-a} \right) \right] dx \right\}, r = 0, p = 0. \end{array} \right.$$

Then

$\langle i \rangle G(t)$ is monotonically increasing on $[0, 1]$ and

$\langle ii \rangle G(0) = M_p(f)$ and $g(1) = E(f(a), f(b); r, p+r)$.

PROOF : Let $x \in [a, b]$ and $0 \leq s \leq t \leq 1$. Then

$$sa + (1-s)x = \frac{[bt - as + sx - tx]}{t(b-a)} [ta + (1-t)x] + \frac{[as - at + tx - sx]}{t(b-a)} [tb + (1-t)x] \dots (1)$$

and
$$sb + (1-s)x = \frac{[bt - bs + sx - tx]}{t(b-a)} [ta + (1-t)x] + \frac{[bs - at + tx - sx]}{t(b-a)} [tb + (1-t)x]. \dots (2)$$

For $r \neq 0$ and $p \neq 0$, it follows from (1), (2) and the r -convexity of f that

$$\begin{aligned} G(s) &= \left\{ \frac{1}{b-a} \int_a^b \left[\frac{x-a}{b-a} f(sb + (1-s)x)^r + \frac{b-x}{b-a} f(sa + (1-s)x)^r \right]^{p/r} dx \right\}^{1/p} \\ &\leq \left[\frac{1}{b-a} \int_a^b \left[\frac{x-a}{b-a} \left(\frac{[bt - bs + sx - tx]}{t(b-a)} f(ta + (1-t)x)^r \right. \right. \right. \\ &\quad \left. \left. \left. + \frac{[bs - at + tx - sx]}{t(b-a)} f(tb + (1-t)x)^r \right) \right]^{p/r} dx \right]^{1/p} \end{aligned}$$

$$\begin{aligned}
& + \frac{b-x}{b-a} \left(\frac{(bt-as+sx-tx)}{t(b-a)} f(ta+(1-t)x)^r \right. \\
& \left. + \frac{(as-at+tx-sx)}{t(b-a)} f(tb+(1-t)x)^r \right) \Bigg]^{p/r} dx \Bigg]^{1/p} \\
& = \left\{ \frac{1}{b-a} \int_a^b \left[\frac{x-a}{b-a} f(tb+(1-t)x)^r + \frac{b-x}{b-a} f(ta+(1-t)x)^r \right] dx \right\}^{1/p} \\
& = G(t).
\end{aligned}$$

If $r = 0$ and $p \neq 0$, then f is log-convex, it follows from (1) and (2) that

$$\begin{aligned}
G(s) & = \left\{ \frac{1}{b-a} \int_a^b \left[f(sb+(1-s)x) \left(\frac{x-a}{b-a} \right) \cdot f(sa+(1-s)x) \left(\frac{b-x}{b-a} \right) \right]^p dx \right\}^{1/p} \\
& \leq \left[\frac{1}{b-a} \int_a^b \left[f(ta+(1-t)x) \frac{x^{(bt-bs+sx-tx)}}{t(b-a)} \cdot \left(\frac{x-a}{b-a} \right) \cdot \right. \right. \\
& \quad \left. \left. f(tb+(1-t)x) \frac{(bs-at+ix-sx)}{t(b-a)} \cdot \left(\frac{x-a}{b-a} \right) \right. \right. \\
& \quad \left. \left. \cdot f(ta+(1-t)x) \frac{(bt-as+sx-tx)}{t(b-a)} \cdot \left(\frac{b-x}{b-a} \right) \cdot \right. \right. \\
& \quad \left. \left. f(tb+(1-t)x) \frac{(as-at+tx-sx)}{t(b-a)} \left(\frac{b-x}{b-a} \right) \right]^p dx \right]^{1/p} \\
& = \left\{ \frac{1}{b-a} \int_a^b \left[f(tb+(1-t)x) \left(\frac{x-a}{b-a} \right) \cdot f(ta+(1-t)x) \left(\frac{b-x}{b-a} \right) \right]^p dx \right\}^{1/p} \\
& = G(t).
\end{aligned}$$

If $r \neq 0$ and $p = 0$, using (1) and (2), we have

$$\begin{aligned}
G(s) & = \exp \left\{ \frac{1}{b-a} \int_a^b \ln \left[\frac{x-a}{b-a} f(sb+(1-s)x)^r + \frac{b-x}{b-a} f(sa+(1-s)x)^r \right] dx \right\}^{1/r} \\
& \leq \exp \left[\frac{1}{b-a} \int_a^b \ln \left[\frac{x-a}{b-a} \left(\frac{(bt-bs+sx-tx)}{t(b-a)} f(ta+(1-t)x)^r + \right. \right. \right.
\end{aligned}$$

$$\begin{aligned}
& \left. \left[\frac{(bs - at + tx - sx)}{t(b-a)} f(tb + (1-t)x)^r \right. \right. \\
& + \frac{b-x}{b-a} \left(\frac{(bt - as + sx - tx)}{t(b-a)} f(ta + (1-t)x)^r \right. \\
& \left. \left. + \frac{(as - at + tx - sx)}{t(t-a)} f(tb + (1-t)x)^r \right) \right] dx \\
& = \exp \left\{ \frac{1}{b-a} \int_a^b \ln \left[\frac{x-a}{b-a} f(tb + (1-t)x)^r + \frac{b-x}{b-a} f(ta + (1-t)x)^r \right]^{1/r} dx \right\} \\
& = G(t).
\end{aligned}$$

Finally, if $r = 0$ and $p = 0$, using (1) and (2) again, we have

$$\begin{aligned}
G(s) &= \exp \left\{ \frac{1}{b-a} \int_a^b \ln \left[f(sb + (1-s)x) \left(\frac{x-a}{b-a} \right) \cdot f(sa + (1-s)x) \left(\frac{x-a}{b-a} \right) \right] dx \right\} \\
&\leq \exp \left[\frac{1}{b-a} \int_a^b \ln \left[f(ta + (1-t)x) \frac{(bt - bs + sx - tx)}{t(b-a)} \cdot \left(\frac{x-a}{b-a} \right) \right. \right. \\
&\quad \cdot f(tb + (1-t)x) \frac{(bs - at + tx - sx)}{t(b-a)} \cdot \left(\frac{x-a}{b-a} \right) \\
&\quad \left. \left. \cdot f(ta + (1-t)x) \frac{(bt - as + sx - tx)}{t(b-a)} \cdot \left(\frac{b-x}{b-a} \right) \cdot f(tb + (1-t)x) \frac{(as - at + tx - sx)}{t(b-a)} \cdot \left(\frac{b-x}{b-a} \right) \right] dx \right] \\
&= \exp \left\{ \frac{1}{b-a} \int_a^b \ln \left[f(tb + (1-t)x) \left(\frac{x-a}{b-a} \right) \cdot f(ta + (1-t)x) \left(\frac{b-x}{b-a} \right) \right] dx \right\} \\
&= G(t).
\end{aligned}$$

This completes the proof of $\langle i \rangle$.

To prove $\langle ii \rangle$ we observe first that

$$G(0) = M_p(f).$$

To prove $G(1) = E(f(a), f(b); r, p+r)$, suppose first that $f(a) = f(b)$. Then it is obviously $G(1) = f(a), f(b); r, p+r$, so that we may assume $f(a) \neq f(b)$.

Case 1 — If $r \neq 0$ and $p \neq 0$, then

$$\begin{aligned}
 G(1) &= \left\{ \frac{1}{b-a} \int_a^b \left[\frac{x-a}{b-a} f(b)^r + \frac{b-x}{b-a} f(a)^r \right]^{p/r} dx \right\}^{1/p} \\
 &= \left\{ \int_{f(a)^r}^{f(b)^r} \frac{t^{p/r}}{f(b)^r - f(a)^r} dt \right\}^{1/p} \\
 &= \left\{ \frac{r}{p+r} \cdot \frac{f(b)^{p+r} - f(a)^{p+r}}{f(b)^r - f(a)^r} \right\}^{1/p} \\
 &= E(f(a), f(b); r, p+r)
 \end{aligned}$$

if $r + p = 0$, and

$$\begin{aligned}
 G(1) &= \left\{ \frac{1}{b-a} \int_a^b \left[\frac{x-a}{b-a} f(b)^r + \frac{b-x}{b-a} f(a)^r \right]^{-1} dx \right\}^{1/p} \\
 &= \left\{ \int_{f(a)^r}^{f(b)^r} \frac{1/t}{f(b)^r - f(a)^r} dt \right\}^{1/p} \\
 &= \left\{ \frac{\ln f(b)^r - \ln f(a)^r}{f(b)^r - f(a)^r} \right\}^{-1/r} \\
 &= \left\{ \frac{1}{r} \cdot \frac{f(b)^r - f(a)^r}{\ln f(b) - \ln f(a)} \right\}^{1/r} \\
 &= E(f(a), f(b); r, 0)
 \end{aligned}$$

if $r + p = 0$.

Case 2 — If $r = 0$ and $p \neq 0$, then

$$\begin{aligned}
 G(1) &= \left\{ \frac{1}{b-a} \int_a^b \left[f(b) \left(\frac{x-a}{b-a} \right) \cdot f(a) \left(\frac{b-x}{b-a} \right) \right]^p dx \right\}^{1/p} \\
 &= \left\{ \frac{-1}{p} f(b)^p \int_a^b \left(\frac{f(a)}{f(b)} \right)^{p \cdot \left(\frac{b-x}{b-a} \right)} dp \left(\frac{b-x}{b-a} \right) \right\}^{1/p}
 \end{aligned}$$

$$\begin{aligned}
&= \left\{ \frac{1}{p} \cdot \frac{f(a)^p - f(b)^p}{\ln f(a) - \ln f(b)} \right\}^{1/p} \\
&= E(f(a), f(b); 0, p).
\end{aligned}$$

Case 3 — If $r \neq 0$ and $p = 0$, then

$$\begin{aligned}
G(1) &= \exp \left\{ \frac{1}{b-a} \cdot \frac{1}{r} \int_a^b \ln \left(\frac{x-a}{b-a} f(b)^r + \frac{b-x}{b-a} f(a)^r \right) dx \right\} \\
&= \exp \left[\frac{1}{r} \cdot \frac{1}{f(b)^r - f(a)^r} \left[\left(\frac{x-a}{b-a} f(b)^r + \frac{b-x}{b-a} f(a)^r \right) \right. \right. \\
&\quad \cdot \ln \left(\frac{x-a}{b-a} f(b)^r + \frac{b-x}{b-a} f(a)^r \right) - \left. \left. \left(\frac{x-a}{b-a} f(b)^r + \frac{b-x}{b-a} f(a)^r \right) \right] \Bigg|_a^b \right] \\
&= e^{-1/r} \left(\frac{f(b)^{f(b)^r}}{f(a)^{f(a)^r}} \right)^{\frac{1}{f(b)^r - f(a)^r}} \\
&= E(f(a), f(b); r, r).
\end{aligned}$$

Case 4 — If $r = 0$ and $p = 0$, then

$$\begin{aligned}
G(1) &= \exp \left\{ \frac{1}{b-a} \int_a^b \left(\frac{x-a}{b-a} \ln f(b) + \frac{b-x}{b-a} \ln f(a) \right) dx \right\} \\
&= \exp \left\{ \frac{1}{(b-a)^2} \left[(x^2/2 - ax) \ln f(b) + (bx - x^2/2) \ln f(a) \right] \Bigg|_a^b \right\} \\
&= \sqrt{f(a), f(b)} \\
&= E(f(a), f(b), 0, 0).
\end{aligned}$$

This completes the proof of (ii).

Remark 1 : The Theorem is refinements of Theorem C and then Theorem A and Theorem B.

Remark 2 : If f is a positive r -concave function, then $G(t)$ is monotonically decreasing on $[0, 1]$.

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