

Refinements Jensen's Inequality and Some Their Applications

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Abstract

This paper aims to present a new refinement of the Jensen inequality specifically for convex functions. Building on this refinement, the paper derives various related inequalities, with a particular focus on Bullen's inequality and Ostrowski's inequality. Furthermore, it explores practical applications of these derived inequalities in the context of mean inequalities, providing a deeper understanding and broader utility of these mathematical concepts.

Keywords: Convex function, Bullen inequality, Jensen inequality, Ostrowski inequality and Special means.

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1. Introduction & Preliminaries

Definition 1.1. Let $J \subseteq \mathbb{R}$ be an interval. The function $f : J \subset \mathbb{R} \rightarrow \mathbb{R}$, is said to be convex if the following inequality holds

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

for all $a, b \in J$ and $\lambda \in [0, 1]$. We say that f is concave if $(-f)$ is convex.

The above inequality can be rewritten as

$$f(\lambda_1 a + \lambda_2 b) \leq \lambda_1 f(a) + \lambda_2 f(b), \quad (1.1)$$

provided that $\lambda_1 + \lambda_2 = 1$, and $\lambda_1, \lambda_2 > 0$. A multivariable version of (1.1) is the celebrated Jensen inequality which asserts that if $f : J \subset \mathbb{R} \rightarrow \mathbb{R}$ is a convex function and $a_1, a_2, \dots, a_n \in J$, then holds the inequality

$$f\left(\sum_{i=1}^n \lambda_i a_i\right) \leq \sum_{i=1}^n \lambda_i f(a_i)$$

where $\lambda_1, \lambda_2, \dots, \lambda_n > 0$ are such that $\sum_{i=1}^n \lambda_i = 1$.

It is well-known that Jensen's inequality is a part of the classical mathematical analysis [19], and it has played an important role in other fields of mathematics, such as probability theory, optimization, control theory, etc. The problem of the generalization of Jensen's inequalities is a contemporary issue. The Jensen inequality, despite being a classical result, continues to captivate the interest of many researchers. For an in-depth exploration of convexity and the Jensen inequality, encompassing proofs, generalizations, and a wide array of applications, readers should consult the monographs [15] and [18] and the extensive references contained within them. Jensen's inequality, a cornerstone in the study of convex functions, has seen numerous refinements and extensions that enhance its applicability across various fields. These refinements have not only provided deeper insights into the nature of convexity but have also led to innovative applications in areas such as probability theory, information theory, and mathematical economics. This article delves into the latest advancements in Jensen's inequality, exploring the theoretical improvements and their practical implications, showcasing how these developments continue to be a focal point of research and interest in the mathematical community. In [1], the authors introduce refined versions of Jensen's inequality that offer more accurate bounds than the traditional formulation. These refinements are particularly useful in cases where the classical inequality may not be sufficiently tight. In [11], Horváth introduces refined bounds for the integral form of Jensen's inequality. These refinements provide tighter and more accurate estimates, improving the applicability of the inequality in theoretical and practical problems. In [13], the authors explore extensions of Jensen's and Jensen-Steffensen's inequalities using the generalized majorization theorem and they delve into theoretical advancements concerning these fundamental inequalities in mathematical analysis.

The theory of convex functions is a crucial area of mathematics that has applications in a wide range of fields, including optimization theory, control theory, operations research, geometry, functional analysis, and information theory. This theory is also highly relevant in other areas of science, such as economics, finance, engineering, and management sciences. In [14], C. Niculescu and L.E. Persson provides a comprehensive exploration of convex functions and their diverse applications. This book covers theoretical foundations, properties, and various practical uses of convex functions in mathematics, optimization, economics, and other fields. One of the most well-known inequalities in the literature is the Hermite-Hadamard integral inequality (see, [5]), which is a fundamental tool for studying the properties of convex functions.

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a)+f(b)}{2} \quad (1.2)$$

where $f : I \subset \mathbb{R} \rightarrow \mathbb{R}$ is a convex function on the interval I of real numbers and $a, b \in I$ with $a < b$.

Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is a convex function on $[a, b]$. Then we have the following inequalities:

$$\begin{aligned} f\left(\frac{a+b}{2}\right) &\leq \frac{1}{2} \left[f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right) \right] \\ &\leq \frac{1}{b-a} \int_a^b f(x)dx \\ &\leq \frac{1}{2} \left[f\left(\frac{a+b}{2}\right) + \frac{f(a)+f(b)}{2} \right] \leq \frac{f(a)+f(b)}{2} \end{aligned} \quad (1.3)$$

The third inequality in (1.3) is known in the literature as Bullen's inequality. Bullen's inequality corresponds to a convex combination of the midpoint and the trapezoidal rules. Bullen's inequality has been extensively studied in the literature, leading to numerous directions for extension and a rich mathematical literature (see [2],[3], [4], [6]-[10], [12], [17], [20]-[24]).

The main aim of the present paper is to establish a different refinement of the Jensen inequality for convex functions. Subsequently, several inequalities related to Bullen's inequality and Ostrowski's inequality are derived using the Jensen inequality. Additionally, some applications for mean inequalities are provided for these inequalities.

2. Main Results

To prove our main results, we start the following theorem:

Theorem 2.1. Let $f : [a, b] \rightarrow \mathbb{R}$ be convex function on $[a, b]$ and $g : [a, b] \rightarrow \mathbb{R}$ be continuous function on $[a, b]$ with $a < b$. Then the following inequities hold:

$$\begin{aligned} f\left(\frac{1}{b-a} \int_a^b g(t) dt\right) &\leq \frac{x-a}{b-a} f\left(\frac{1}{x-a} \int_a^x g(t) dt\right) + \frac{b-x}{b-a} f\left(\frac{1}{b-x} \int_x^b g(t) dt\right) \\ &\leq \frac{1}{b-a} \int_a^b f(g(t)) dt \\ &\leq f(x) - x \frac{f(b)-f(a)}{b-a} + \frac{f(x)-f(a)}{(x-a)(b-a)} \int_a^x g(t) dt + \frac{f(b)-f(x)}{(b-x)(b-a)} \int_x^b g(t) dt. \end{aligned} \quad (2.1)$$

Proof. Since f is a convex mappings, we have

$$\begin{aligned} f\left(\frac{1}{b-a} \int_a^b g(t) dt\right) &= f\left(\frac{x-a}{b-a} \frac{1}{x-a} \int_a^x g(t) dt + \frac{b-x}{b-a} \frac{1}{b-x} \int_x^b g(t) dt\right) \\ &\leq \frac{x-a}{b-a} f\left(\frac{1}{x-a} \int_a^x g(t) dt\right) + \frac{b-x}{b-a} f\left(\frac{1}{b-x} \int_x^b g(t) dt\right) \\ &\leq \frac{x-a}{b-a} \frac{1}{x-a} \int_a^x f(g(t)) dt + \frac{b-x}{b-a} \frac{1}{b-x} \int_x^b f(g(t)) dt \\ &= \frac{1}{b-a} \int_a^b f(g(t)) dt. \end{aligned} \quad (2.2)$$

By using convexity of f , we get

$$\begin{aligned}
 \frac{1}{b-a} \int_a^b f(g(t)) dt &= \frac{1}{b-a} \int_a^x f\left(\frac{x-g(t)}{x-a}a + \frac{g(t)-a}{x-a}x\right) dt + \frac{1}{b-a} \int_x^b f\left(\frac{b-g(t)}{b-x}x + \frac{g(t)-x}{b-x}b\right) dt \\
 &\leq \frac{1}{b-a} \int_a^x \left[\frac{x-g(t)}{x-a}f(a) + \frac{g(t)-a}{x-a}f(x)\right] dt + \frac{1}{b-a} \int_x^b \left[\frac{b-g(t)}{b-x}f(x) + \frac{g(t)-x}{b-x}f(b)\right] dt \\
 &= \frac{xf(a)-af(x)}{b-a} + \frac{f(x)-f(a)}{(x-a)(b-a)} \int_a^x g(t) dt + \frac{bf(x)-xf(b)}{b-a} + \frac{f(b)-f(x)}{(b-x)(b-a)} \int_x^b g(t) dt \\
 &= f(x) - x \frac{f(b)-f(a)}{b-a} + \frac{f(x)-f(a)}{(x-a)(b-a)} \int_a^x g(t) dt + \frac{f(b)-f(x)}{(b-x)(b-a)} \int_x^b g(t) dt.
 \end{aligned}
 \tag{2.3}$$

By using (2.2) and (2.3), we obtain desired equality (2.1). □

Corollary 2.2. *With the assumptions in Theorem 2.1, we have*

$$\begin{aligned}
 f\left(\frac{a+b}{2}\right) &\leq \frac{x-a}{b-a}f\left(\frac{x+a}{2}\right) + \frac{b-x}{b-a}f\left(\frac{x+b}{2}\right) \\
 &\leq \frac{1}{b-a} \int_a^b f(t) dt \\
 &\leq \frac{1}{2}f(x) + \frac{(x-a)f(a) + (b-x)f(b)}{2(b-a)}.
 \end{aligned}
 \tag{2.4}$$

Proof. If we take $g(t) = t$ for all $t \in [a, b]$ in the inequality (2.1), we get desired inequality (2.4). □

Remark 2.3. *If we take $x = \frac{a+b}{2}$ in (2.4), then we have the Bullen's inequalities which is given in (1.3).*

Proposition 2.4. *Assume that $n, p \geq 1$ and $b > a > 0$. Then*

$$\begin{aligned}
 A^n(a, b) &\leq \frac{1}{2} \left[A^n\left(a, \frac{a+b}{2}\right) + A^n\left(\frac{a+b}{2}, b\right) \right] \\
 &\leq L_n^n(a, b) \leq \frac{A^n(a, b) + A(a^n, b^n)}{2}
 \end{aligned}$$

where $A(a, b) = \frac{a+b}{2}$ and $L_p(a, b) = \left(\frac{b^{p+1}-a^{p+1}}{(b-a)(p+1)}\right)^{1/p}$.

Proof. The result is obtained from result in Corollary 2.2 by putting $f(t) = t^n, n \geq 1, t > 0$ and $x = \frac{a+b}{2}$. □

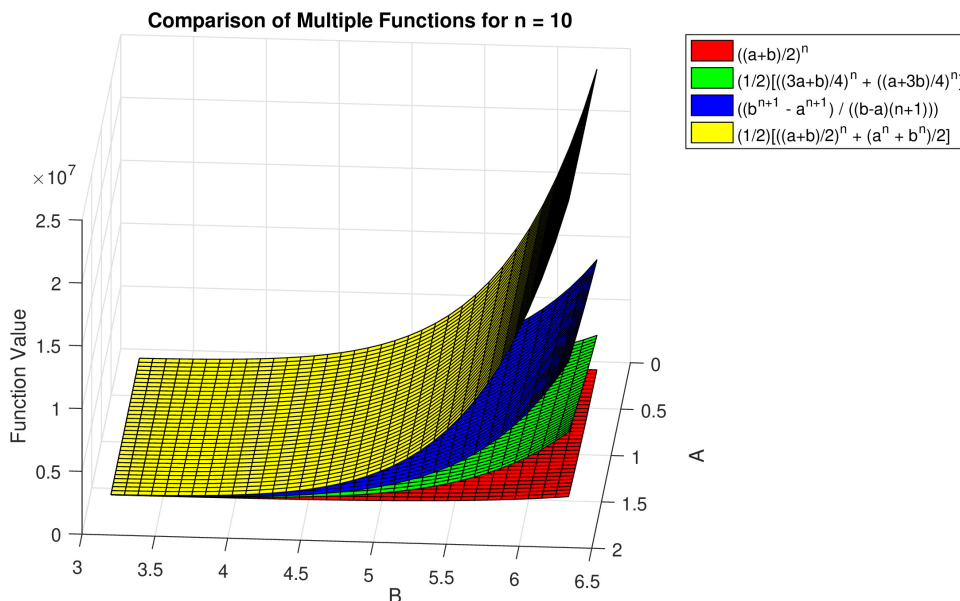


Figure 2.1: MATLAB has been used to compute and plot the graph of Proposition 2.4.

Proposition 2.5. Assume that $b > a > 0$. Then

$$\ln A^{-1}(a,b) \leq \ln \left[A \left(a, \frac{a+b}{2} \right) A \left(\frac{a+b}{2}, b \right) \right]^{-\frac{1}{2}} \leq \ln I^{-1}(a,b) \leq \ln \sqrt{\frac{A(a,b)}{G(a,b)}}.$$

where $G(a,b) = \sqrt{ab}$ and $I(a,b) = \frac{1}{e} \left(\frac{b^b}{a^a} \right)^{\frac{1}{b-a}}$.

Proof. The result is obtained from result in Corollary 2.2 by putting $f(t) = -\ln t, t > 0$ and $x = \frac{a+b}{2}$. □

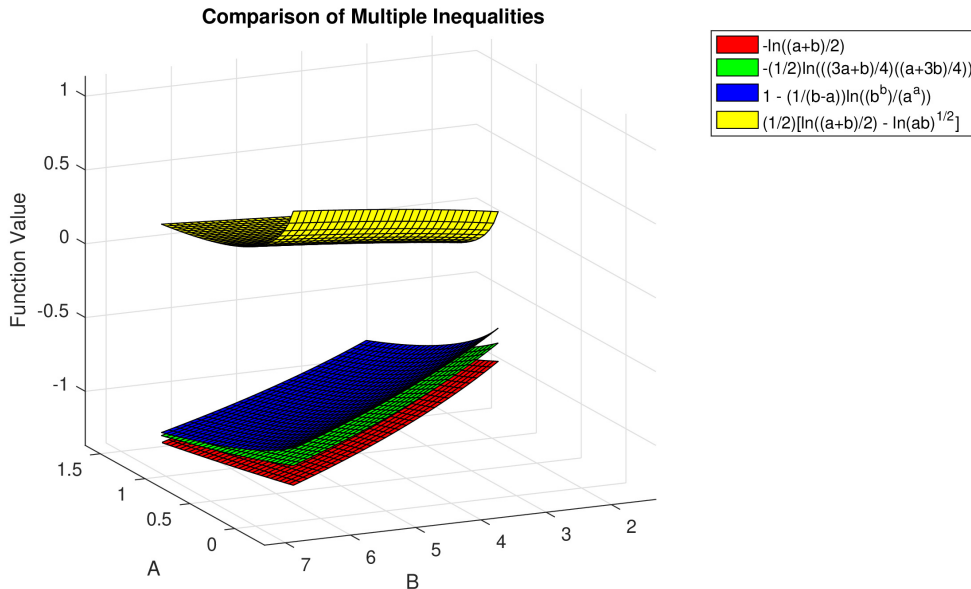


Figure 2.2: MATLAB has been used to compute and plot the graph of Proposition 2.5.

Corollary 2.6. With the assumptions in Theorem 2.1, we have

$$\begin{aligned} f(L_p^p(a,b)) &\leq \frac{x-a}{b-a} f(L_p^p(a,x)) + \frac{b-x}{b-a} f(L_p^p(x,b)) \\ &\leq \frac{1}{b-a} \int_a^b f(t^p) dt \\ &\leq f(x) \left(1 + \frac{L_p^p(a,x) - L_p^p(x,b)}{b-a} \right) + \frac{1}{b-a} (x - L_p^p(a,x)) f(a) + \frac{1}{b-a} (L_p^p(x,b) - x) f(b) \end{aligned} \tag{2.5}$$

Proof. If we take $g(t) = t^p, p > 1$ for all $t \in [a,b]$ in the inequality (2.1), we have

$$\begin{aligned} f\left(\frac{b^{p+1} - a^{p+1}}{(b-a)(p+1)}\right) &\leq \frac{x-a}{b-a} f\left(\frac{x^{p+1} - a^{p+1}}{(x-a)(p+1)}\right) + \frac{b-x}{b-a} f\left(\frac{b^{p+1} - x^{p+1}}{(b-x)(p+1)}\right) \\ &\leq \frac{1}{b-a} \int_a^b f(t^p) dt \\ &\leq f(x) \left(1 + \frac{1}{(p+1)(b-a)} \left[\frac{x^{p+1} - a^{p+1}}{(x-a)} - \frac{b^{p+1} - x^{p+1}}{(b-x)} \right] \right) + \left(\frac{x}{b-a} - \frac{(x^{p+1} - a^{p+1})}{(p+1)(x-a)(b-a)} \right) f(a) \\ &\quad + \left(\frac{(b^{p+1} - x^{p+1})}{(p+1)(b-x)(b-a)} - \frac{x}{b-a} \right) f(b) \end{aligned}$$

which implies desired inequality (2.5). □

Proposition 2.7. Assume that $n, p \geq 1$ and $b > a > 0$. Then

$$\begin{aligned} L_p^{np}(a,b) \leq \frac{1}{2} \left[L_p^{np}\left(a, \frac{a+b}{2}\right) + L_p^{np}\left(\frac{a+b}{2}, b\right) \right] &\leq L_p^{np}(a,b) \leq A^n(a,b) \left(1 + \frac{4}{(p+1)(b-a)^2} \left[A^{p+1}(a,b) - A(a^{p+1}, b^{p+1}) \right] \right) \\ &\quad - nA(a,b)L_{n-1}^n(a,b) - \frac{4}{(p+1)(b-a)^2} \left[A^{p+1}(a,b)A(a^n, b^n) - A(a^{p+n+1}, b^{p+n+1}) \right]. \end{aligned}$$

Proof. The result is obtained from result in Corollary 2.6 by putting $f(t) = t^n$, $n \geq 1$, $t > 0$ and $x = \frac{a+b}{2}$. \square

When we change the conditions of the functions f and g in Theorem 2.1, we get the following result:

Theorem 2.8. Let $f : [a, b] \rightarrow \mathbb{R}$ be an increasing convex function on $[a, b]$ and $g : [a, b] \rightarrow \mathbb{R}$ be convex function on $[a, b]$ with $a < b$. Then the following inequities hold:

$$\begin{aligned} f\left(\frac{1}{b-a} \int_a^b g(t) dt\right) &\leq \frac{x-a}{b-a} f\left(\frac{1}{x-a} \int_a^x g(t) dt\right) + \frac{b-x}{b-a} f\left(\frac{1}{b-x} \int_x^b g(t) dt\right) \\ &\leq \frac{1}{b-a} \int_a^b f(g(t)) dt \\ &\leq \frac{1}{b-a} \int_a^x f\left(\frac{x-t}{x-a} g(a) + \frac{t-a}{x-a} g(x)\right) dt + \frac{1}{b-a} \int_x^b f\left(\frac{b-t}{b-x} g(x) + \frac{t-x}{b-x} g(b)\right) dt \\ &\leq \frac{1}{2} f(g(x)) + \frac{(x-a)f(g(a)) + (b-x)f(g(b))}{2(b-a)}. \end{aligned} \quad (2.6)$$

Proof. Since f is an increasing function and by using convexity of g and f , we get

$$\begin{aligned} \frac{1}{b-a} \int_a^b f(g(t)) dt &= \frac{1}{b-a} \int_a^x f\left(g\left(\frac{x-t}{x-a} a + \frac{t-a}{x-a} x\right)\right) dt + \frac{1}{b-a} \int_x^b f\left(g\left(\frac{b-t}{b-x} x + \frac{t-x}{b-x} b\right)\right) dt \\ &\leq \frac{1}{b-a} \int_a^x f\left(\frac{x-t}{x-a} g(a) + \frac{t-a}{x-a} g(x)\right) dt + \frac{1}{b-a} \int_x^b f\left(\frac{b-t}{b-x} g(x) + \frac{t-x}{b-x} g(b)\right) dt \\ &\leq \frac{1}{b-a} \int_a^x \frac{x-t}{x-a} f(g(a)) dt + \frac{1}{b-a} \int_a^x \frac{t-a}{x-a} f(g(x)) dt + \frac{1}{b-a} \int_x^b \frac{b-t}{b-x} f(g(x)) dt + \frac{1}{b-a} \int_x^b \frac{t-x}{b-x} f(g(b)) dt \\ &= \frac{1}{2} f(g(x)) + \frac{(x-a)f(g(a)) + (b-x)f(g(b))}{2(b-a)}. \end{aligned}$$

By using (2.2) and (2.7), we obtain desired equality (2.6). \square

Corollary 2.9. With the assumptions in Theorem 2.8, we have

$$\begin{aligned} f(L_p^p(a, b)) &\leq \frac{x-a}{b-a} f(L_p^p(a, x)) + \frac{b-x}{b-a} f(L_p^p(x, b)) \\ &\leq \frac{1}{b-a} \int_a^b f(t^p) dt \\ &\leq \frac{x-a}{(b-a)(x^p - a^p)} \int_a^{x^p} f(t) dt + \frac{b-x}{(b-a)(b^p - x^p)} \int_{x^p}^{b^p} f(t) dt \\ &\leq \frac{1}{2} f(x^p) + \frac{(x-a)f(a^p) + (b-x)f(b^p)}{2(b-a)}. \end{aligned}$$

Proof. If we take $g(t) = t^p$, $p > 1$ for all $t \in [a, b]$ in the inequality (2.6), we have

$$\begin{aligned} f\left(\frac{b^{p+1} - a^{p+1}}{(b-a)(p+1)}\right) &\leq \frac{x-a}{b-a} f\left(\frac{x^{p+1} - a^{p+1}}{(x-a)(p+1)}\right) + \frac{b-x}{b-a} f\left(\frac{b^{p+1} - x^{p+1}}{(b-x)(p+1)}\right) \\ &\leq \frac{1}{b-a} \int_a^b f(t^p) dt \\ &\leq \frac{1}{b-a} \frac{x-a}{x^p - a^p} \int_a^{x^p} f(t) dt + \frac{1}{b-a} \frac{b-x}{b^p - x^p} \int_{x^p}^{b^p} f(t) dt \\ &\leq \frac{1}{2} f(x^p) + \frac{(x-a)f(a^p) + (b-x)f(b^p)}{2(b-a)} \end{aligned}$$

which implies desired inequality (2.7). \square

Proposition 2.10. Assume that $n, p \geq 1$ and $b > a > 0$. Then

$$\begin{aligned} L_p^{np}(a, b) &\leq \frac{1}{2} \left[L_p^{np}\left(a, \frac{a+b}{2}\right) + L_p^{np}\left(\frac{a+b}{2}, b\right) \right] \leq L_p^{np}(a, b) \leq \frac{1}{2} \left[L_n^n\left(a^p, \left(\frac{a+b}{2}\right)^p\right) + L_n^n\left(\left(\frac{a+b}{2}\right)^p, b^p\right) \right] \\ &\leq \frac{A^{np}(a, b) + A(a^{np}, b^{np})}{2}. \end{aligned}$$

Proof. The result is obtained from result in Corollary 2.9 by putting $f(t) = t^n, n \geq 1, t > 0$ and $x = \frac{a+b}{2}$. □

Let $g : I \subset [0, \infty) \rightarrow \mathbb{R}$ be a differentiable mapping on I° , the interior of the interval I , such that $g \in L[a, b]$, where $a, b \in I$ with $a < b$. If $|g'(t)| \leq M$, then the following inequality

$$\left| g(t) - \frac{1}{b-a} \int_a^b g(s) ds \right| \leq M(b-a) \left[\frac{1}{4} + \frac{\left(t - \frac{a+b}{2}\right)^2}{(b-a)^2} \right] \tag{2.7}$$

holds. This result is known in the literature as the Ostrowski inequality [16].

A function $f : J \rightarrow \mathbb{R}$ is said to satisfy a Lipschitz condition on the interval $J \subseteq \mathbb{R}$ if there exists a constant $L > 0$ such that the inequality

$$|f(b) - f(a)| \leq L|b - a|$$

holds for all $a, b \in J$. We also say that f is L -Lipschitzian (see, [18]). For example, since $b^2 - a^2 = |b + a||b - a| \leq 2\max\{|a|, |b|\}|b - a|$, it follows that $f(t) = t^2$ is 2-Lipschitzian function on the unit interval.

Theorem 2.11. *Let $f : [0, \infty) \rightarrow \mathbb{R}$ be a L -Lipschitzian mapping and let $g : I \subset [0, \infty) \rightarrow \mathbb{R}$ be a differentiable mapping on I° , the interior of the interval I , such that $g' \in L[a, b]$, where $a, b \in I$ with $a < b$. If $|g'(t)| \leq M$, then the following inequality holds*

$$\left| \frac{1}{b-a} \int_a^b f(g(t)) dt - f\left(\frac{1}{b-a} \int_a^b g(s) ds\right) \right| \leq \frac{(b-a)}{3} ML. \tag{2.8}$$

Proof. Since f is a Lipschitzian function and using $|g'(t)| \leq M$ on $[a, b]$, it follows that

$$\begin{aligned} \left| \frac{1}{b-a} \int_a^b f(g(t)) dt - f\left(\frac{1}{b-a} \int_a^b g(s) ds\right) \right| &\leq \frac{1}{b-a} \int_a^b \left| f(g(t)) - f\left(\frac{1}{b-a} \int_a^b g(s) ds\right) \right| dt \\ &\leq \frac{L}{b-a} \int_a^b \left| g(t) - \frac{1}{b-a} \int_a^b g(s) ds \right| dt \\ &\leq \frac{L}{b-a} \int_a^b \left| g(t) - \frac{1}{b-a} \int_a^b g(s) ds \right| dt \end{aligned}$$

Since $|g'(t)| \leq M$, by using (2.7), we have

$$\left| \frac{1}{b-a} \int_a^b f(g(t)) dt - f\left(\frac{1}{b-a} \int_a^b g(s) ds\right) \right| \leq \frac{(b-a)}{3} ML$$

which implies desired inequality (2.8). □

Corollary 2.12. *With the assumptions in Theorem 2.11, we have*

$$\left| \frac{1}{b-a} \int_a^b f(t) dt - f\left(\frac{a+b}{2}\right) \right| \leq \frac{(b-a)}{3} L. \tag{2.9}$$

Proof. If we take $g(t) = t$ for all $t \in [a, b]$ in the inequality (2.8), we get desired inequality (2.9). □

Proposition 2.13. *Let $b > a > 0$. Then*

$$\left| \frac{\sin b - \sin a}{b-a} - \cos\left(\frac{a+b}{2}\right) \right| \leq \frac{(b-a)}{3}.$$

Proof. Since $|\cos y - \cos x| \leq |y - x|$, for all $x, y \in \mathbb{R}$, by the Lagrange mean value theorem, it follows that the cosine function is 1-Lipschitzian on \mathbb{R} . Hence, the inequality (2.9) get

$$\left| \frac{\sin b - \sin a}{b-a} - \cos\left(\frac{a+b}{2}\right) \right| \leq \frac{(b-a)}{3}.$$

The desired result can now be obtained. □

3. Conclusion

In conclusion, this paper successfully introduces a new refinement of the Jensen inequality for convex functions. Through this refinement, several significant inequalities related to Bullen’s inequality and Ostrowski’s inequality are derived. The practical applications of these inequalities in the context of mean inequalities are also explored, demonstrating their broader utility and relevance. The findings enhance our understanding of these mathematical concepts, offering new perspectives and potential for further research in this field.

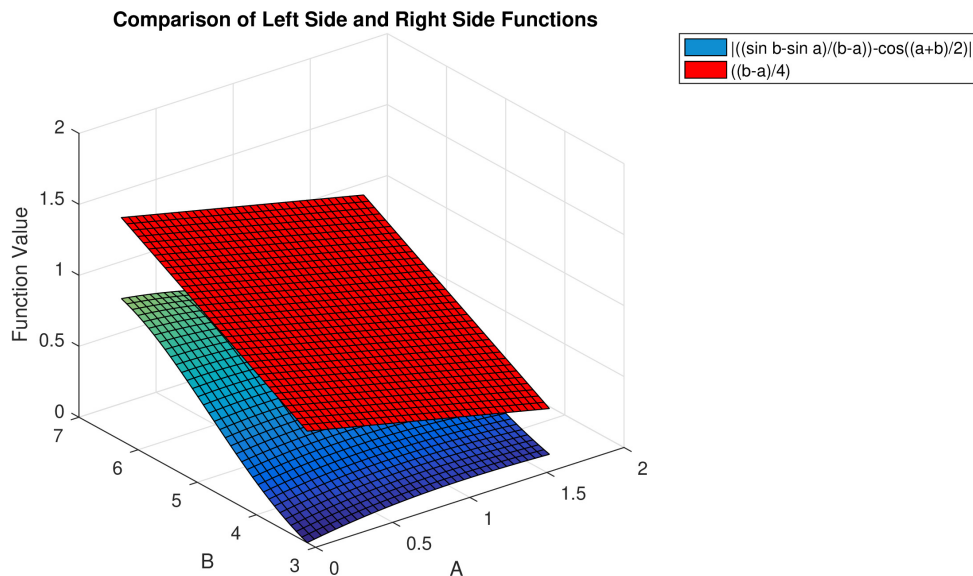


Figure 2.3: MATLAB has been used to compute and plot the graph of Proposition 2.13.

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