

A Note on Hermite-Hadamard Inequality for Harmonically Convex Functions

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Abstract

In this paper, the Jensen's inequality for harmonically convex functions is established. Some refinements of Hermite-Hadamard inequality for harmonically convex functions are also obtained.

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1 Introduction

If $f : I \rightarrow R$ is a convex function on the interval I , then for any $a, b \in I$ with $a \neq b$ we have the following double inequality

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

This remarkable result is well known in the literature as the Hermite-Hadamard inequality.

An account on the history of this inequality can be found in [15]. Surveys on various generalizations and developments can be found in [9] and [16]. Other improvements and extensions of the inequality can be found in the recent papers [1-14]. In [11], Farissi established a new generalization of the Hermite-Hadamard inequality as follows:

Theorem 1.1 ([11]) Assume that $f : I \rightarrow R$ is a convex function on I . Then for all $\lambda \in [0, 1]$, we have

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

where

$$l(\lambda) = \lambda f\left(\frac{\lambda b + (2-\lambda)a}{2}\right) + (1-\lambda)f\left(\frac{(1+\lambda)b + (1-\lambda)a}{2}\right),$$

and

$$L(\lambda) = \frac{1}{2} \left(f(\lambda b + (1-\lambda)a) + \lambda f(a) + (1-\lambda)f(b) \right).$$

In [14], Iscan gave definition of harmonically convexity as follows:

Definition 1.2 ([14]) Let $I \subseteq R \setminus \{0\}$ be a real interval. A function $f : I \rightarrow R$ is said to be harmonically convex, if

$$f\left(\frac{xy}{tx + (1-t)y}\right) \leq tf(y) + (1-t)f(x) \quad (3)$$

for all $x, y \in I$ and $t \in [0, 1]$. If the inequality in (3) is reversed, then f is said to be harmonically concave.

The following Hermite-Hadamard inequality for harmonically convex functions holds.

Theorem 1.3 ([14]) Let $f : I \subseteq R \setminus \{0\} \rightarrow R$ be a harmonically convex function and $a, b \in I$ with $a < b$. If $f \in L(a, b)$ then we have

$$f\left(\frac{2ab}{a+b}\right) \leq \frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx \leq \frac{f(a)+f(b)}{2}. \quad (4)$$

As in Theorem 1.1, we propose the following question: if f is a harmonically convex function on $[a, b]$, do there exist two real numbers l, L such that

$$f\left(\frac{2ab}{a+b}\right) \leq l \leq \frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx \leq L \leq \frac{f(a)+f(b)}{2}?$$

The aim of this paper is to give an affirmative answer to this question. The Jensen's inequality for harmonically convex functions is also obtained.

2 Lemmas

Lemma 2.1 *Let $[a, b] \subseteq R \setminus \{0\}$ be a real interval. Let f be an integrable function on $[a, b]$. Then we have*

$$\frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx = \int_0^1 f\left(\frac{ab}{(1-t)a+tb}\right) dt = \int_0^1 f\left(\frac{ab}{ta+(1-t)b}\right) dt. \quad (5)$$

Proof. We use the change of variables $x = \frac{ab}{(1-t)a+tb}$ and $x = \frac{ab}{ta+(1-t)b}$ to prove the two identities, respectively.

Lemma 2.2 *Let $[a, b] \subseteq R \setminus \{0\}$ be a real interval. If a function $f : I \rightarrow R$ is harmonically convex on $[a, b]$, then $f \circ g$ is convex on $[\frac{1}{b}, \frac{1}{a}]$, where $g(x) = \frac{1}{x}$.*

Proof. Since f is a harmonically convex function on $[a, b]$, for all $x, y \in [a, b]$, we have

$$f\left(\frac{xy}{tx + (1-t)y}\right) \leq tf(y) + (1-t)f(x).$$

So

$$f\left(\frac{1}{t\frac{1}{y} + (1-t)\frac{1}{x}}\right) \leq tf(y) + (1-t)f(x),$$

that is

$$f \circ g\left(t\frac{1}{y} + (1-t)\frac{1}{x}\right) \leq tf \circ g\left(\frac{1}{y}\right) + (1-t)f \circ g\left(\frac{1}{x}\right).$$

From $\frac{1}{y}, \frac{1}{x} \in [\frac{1}{b}, \frac{1}{a}]$, we have completed the proof.

Lemma 2.3 (*Jensen's Inequality*) *Let $[a, b] \subseteq R \setminus \{0\}$ be a real interval. If a function $f : I \rightarrow R$ is harmonically convex on $[a, b]$, then we have the following inequality*

$$f\left(\frac{1}{\sum_{i=1}^n \frac{\lambda_i}{x_i}}\right) \leq \sum_{i=1}^n \lambda_i f(x_i), \quad (6)$$

where $x_i \in [a, b]$, $\lambda_i \geq 0$ and $\sum_{i=1}^n \lambda_i = 1$.

Proof. Since f is a harmonically convex function on $[a, b]$, then $f \circ g$ is convex on $[\frac{1}{b}, \frac{1}{a}]$, where $g(x) = \frac{1}{x}$. Applying Jensen's inequality for $f \circ g(x)$ on $[\frac{1}{b}, \frac{1}{a}]$, we obtain

$$f \circ g\left(\sum_{i=1}^n \frac{\lambda_i}{x_i}\right) = f\left(\frac{1}{\sum_{i=1}^n \frac{\lambda_i}{x_i}}\right) \leq \sum_{i=1}^n \lambda_i f \circ g\left(\frac{1}{x_i}\right) = \sum_{i=1}^n \lambda_i f(x_i).$$

By $\frac{1}{x_i} \in [\frac{1}{b}, \frac{1}{a}]$, we have completed the proof.

Remark 1. Choosing $y_i = \frac{ab}{x_i} \in [a, b]$ to replace x_i in Lemma 2.3 gives

$$f\left(\frac{ab}{\sum_{i=1}^n \lambda_i y_i}\right) \leq \sum_{i=1}^n \lambda_i f\left(\frac{ab}{y_i}\right). \quad (7)$$

3 Refinements of Hermite-Hadamard inequality for harmonically convex functions

These are the main results of the paper.

Theorem 3.1 *Let $f : I \subseteq \mathbb{R} \setminus \{0\} \rightarrow \mathbb{R}$ be a harmonically convex function and $a, b \in I$ with $a < b$. If $f \in L(a, b)$, then for $n \in \mathbb{N}$, $\lambda_0 = 0$, $\lambda_{n+1} = 1$ and arbitrary $0 \leq \lambda_1 \leq \lambda_2 \leq \cdots \leq \lambda_n \leq 1$, the following inequality holds:*

$$\begin{aligned} f\left(\frac{2ab}{a+b}\right) &\leq l(\lambda_1, \dots, \lambda_n) \\ &\leq \frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx \\ &\leq L(\lambda_1, \dots, \lambda_n) \\ &\leq \frac{f(a) + f(b)}{2}, \end{aligned}$$

where

$$l(\lambda_1, \dots, \lambda_n) = \sum_{k=0}^n (\lambda_{k+1} - \lambda_k) f\left(\frac{2ab}{(2 - \lambda_k - \lambda_{k+1})b + (\lambda_k + \lambda_{k+1})a}\right)$$

and

$$L(\lambda_1, \dots, \lambda_n) = \sum_{k=0}^n (\lambda_{k+1} - \lambda_k) \frac{f\left(\frac{ab}{(1-\lambda_k)b + \lambda_k a}\right) + f\left(\frac{ab}{(1-\lambda_{k+1})b + \lambda_{k+1} a}\right)}{2}.$$

Proof. Since f is a harmonically convex function on $[a, b]$, we get

$$f\left(\frac{2ab}{a+b}\right) \leq \int_0^1 f\left(\frac{ab}{(1-t)a + tb}\right) dt \leq \frac{f(a) + f(b)}{2}. \quad (8)$$

Then we use $C = \frac{ab}{(1-\lambda_k)b + \lambda_k a}$ and $D = \frac{ab}{(1-\lambda_{k+1})b + \lambda_{k+1} a}$ to replace a and b , respectively, applying (8), for $k = 0, 1, \dots, n$, we get

$$\begin{aligned} f\left(\frac{2CD}{C+D}\right) &= f\left(\frac{2ab}{(2 - \lambda_k - \lambda_{k+1})b + (\lambda_k + \lambda_{k+1})a}\right) \\ &\leq \int_0^1 f\left(\frac{CD}{(1-t)C + tD}\right) dt \\ &= \frac{ab}{(\lambda_{k+1} - \lambda_k)(b-a)} \int_{\frac{ab}{(1-\lambda_k)b + \lambda_k a}}^{\frac{ab}{(1-\lambda_{k+1})b + \lambda_{k+1} a}} \frac{f(x)}{x^2} dx \\ &\leq \frac{f(C) + f(D)}{2} \\ &= \frac{f\left(\frac{ab}{(1-\lambda_k)b + \lambda_k a}\right) + f\left(\frac{ab}{(1-\lambda_{k+1})b + \lambda_{k+1} a}\right)}{2}. \end{aligned}$$

Multiplying each term above by corresponding $(\lambda_{k+1} - \lambda_k)$, and adding the resulting inequalities, we get

$$\begin{aligned} & \sum_{k=0}^n (\lambda_{k+1} - \lambda_k) f\left(\frac{2ab}{(2 - \lambda_k - \lambda_{k+1})b + (\lambda_k + \lambda_{k+1})a}\right) \\ & \leq \sum_{k=0}^n \frac{ab}{b-a} \int_{\frac{ab}{(1-\lambda_k)b+\lambda_k a}}^{\frac{ab}{(1-\lambda_{k+1})b+\lambda_{k+1} a}} \frac{f(x)}{x^2} dx \\ & \leq \sum_{k=0}^n (\lambda_{k+1} - \lambda_k) \frac{f\left(\frac{ab}{(1-\lambda_k)b+\lambda_k a}\right) + f\left(\frac{ab}{(1-\lambda_{k+1})b+\lambda_{k+1} a}\right)}{2}, \end{aligned}$$

that is

$$l(\lambda_1, \dots, \lambda_n) \leq \frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx \leq L(\lambda_1, \dots, \lambda_n),$$

where $l(\lambda_1, \dots, \lambda_n)$ and $L(\lambda_1, \dots, \lambda_n)$ are defined as in Theorem 3.1.

To prove the remaining two inequalities:

$$f\left(\frac{2ab}{a+b}\right) \leq l(\lambda_1, \dots, \lambda_n) \leq L(\lambda_1, \dots, \lambda_n) \leq \frac{f(a) + f(b)}{2},$$

we use the fact that f is harmonically convex and observe that $\sum_{k=0}^n (\lambda_{k+1} - \lambda_k) = 1$, $\sum_{k=0}^n (\lambda_{k+1}^2 - \lambda_k^2) = 1$, $\sum_{k=0}^n [(1 - \lambda_k)^2 - (1 - \lambda_{k+1})^2] = 1$, respectively, then we obtain

$$\begin{aligned} f\left(\frac{2ab}{a+b}\right) &= f\left(\frac{1}{\sum_{k=0}^n \frac{(\lambda_{k+1} - \lambda_k)(2 - \lambda_k - \lambda_{k+1})}{2} \frac{1}{a} + \sum_{k=0}^n \frac{(\lambda_{k+1} - \lambda_k)(\lambda_k + \lambda_{k+1})}{2} \frac{1}{b}}\right) \\ &= f\left(\frac{1}{\sum_{k=0}^n (\lambda_{k+1} - \lambda_k) \left(\frac{(2 - \lambda_k - \lambda_{k+1})}{2} \frac{1}{a} + \frac{(\lambda_k + \lambda_{k+1})}{2} \frac{1}{b}\right)}\right) \\ &\leq \sum_{k=0}^n (\lambda_{k+1} - \lambda_k) f\left(\frac{1}{\frac{(2 - \lambda_k - \lambda_{k+1})}{2} \frac{1}{a} + \frac{(\lambda_k + \lambda_{k+1})}{2} \frac{1}{b}}\right) \\ &= \sum_{k=0}^n (\lambda_{k+1} - \lambda_k) f\left(\frac{ab}{\frac{(2 - \lambda_k - \lambda_{k+1})}{2} b + \frac{(\lambda_k + \lambda_{k+1})}{2} a}\right) \\ &\leq \frac{1}{2} \sum_{k=0}^n [(1 - \lambda_k) - (1 - \lambda_{k+1})][(1 - \lambda_k) + (1 - \lambda_{k+1})] f(a) \\ &\quad + \frac{1}{2} \sum_{k=0}^n (\lambda_{k+1} - \lambda_k)(\lambda_{k+1} + \lambda_k) f(b) \\ &= \frac{1}{2} \sum_{k=0}^n ((1 - \lambda_k)^2 - (1 - \lambda_{k+1})^2) f(a) + \frac{1}{2} \sum_{k=0}^n (\lambda_{k+1}^2 - \lambda_k^2) f(b) \\ &= \frac{f(a) + f(b)}{2}, \end{aligned}$$

where the first inequality follows from the Jensen's inequality for f . The proof is completed.

Remark 2. With notations in Theorem 3.1, then

$$\begin{aligned} f\left(\frac{2ab}{a+b}\right) &\leq \sup_{0 \leq \lambda_1 \leq \dots \leq \lambda_n \leq 1} l(\lambda_1, \dots, \lambda_n) \\ &\leq \frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx \\ &\leq \inf_{0 \leq \lambda_1 \leq \dots \leq \lambda_n \leq 1} L(\lambda_1, \dots, \lambda_n) \\ &\leq \frac{f(a) + f(b)}{2}. \end{aligned}$$

Remark 3. Choosing $n = 1$ in Theorem 3.1 gives

$$\begin{aligned} f\left(\frac{2ab}{a+b}\right) &\leq l(\lambda) \\ &\leq \frac{ab}{b-a} \int_a^b \frac{f(x)}{x^2} dx \\ &\leq L(\lambda) \\ &\leq \frac{f(a) + f(b)}{2}, \end{aligned}$$

where

$$l(\lambda) = \lambda f\left(\frac{2ab}{(2-\lambda)a + \lambda b}\right) + (1-\lambda)f\left(\frac{2ab}{(1-\lambda)a + (1+\lambda)b}\right)$$

and

$$L(\lambda) = \frac{f\left(\frac{ab}{(1-\lambda)b + \lambda a}\right) + \lambda f(a) + (1-\lambda)f(b)}{2}.$$

Remark 4. Putting $n = 1$ and $\lambda = \frac{1}{2}$ in Theorem 3.1, then

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

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