

The Best Possible Lehmer Mean Bounds for a Convex Combination of Logarithmic and Harmonic Means¹

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Abstract

For $r \in \mathbb{R}$ and $a, b > 0$ the Lehmer mean $L_r(a, b)$, logarithmic mean $L(a, b)$, and harmonic mean $H(a, b)$ are defined by

$$L_r(a, b) = \frac{a^{r+1} + b^{r+1}}{a^r + b^r}, \quad L(a, b) = \begin{cases} \frac{b-a}{\log b - \log a}, & b \neq a, \\ a, & b = a, \end{cases}$$

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and $H(a, b) = \frac{2ab}{a+b}$, respectively. In this paper, we answer the question: For $\alpha \in (0, 1)$, what are the largest value p and least value q such that the double inequality $L_q(a, b) > \alpha H(a, b) + (1 - \alpha)L(a, b) > L_p(a, b)$ holds for all $a, b > 0$ with $a \neq b$?

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1. Introduction

For $r \in \mathbb{R}$ and $a, b > 0$ the Lehmer mean $L_r(a, b)$, logarithmic mean $L(a, b)$, and harmonic mean $H(a, b)$ are defined by

$$L_r(a, b) = \frac{a^{r+1} + b^{r+1}}{a^r + b^r}, \quad (1.1)$$

$$L(a, b) = \begin{cases} \frac{b-a}{\log b - \log a}, & b \neq a, \\ a, & b = a, \end{cases} \quad (1.2)$$

and

$$H(a, b) = \frac{2ab}{a+b}. \quad (1.3)$$

It is well-known that $L_r(a, b)$ is continuous and strictly increasing with respect to $r \in \mathbb{R}$ for fixed a and b with $a \neq b$. In the recent past, the Lehmer mean has been attracted the attention of many mathematicians [1-14]. Many means are the special cases of the Lehmer mean, for example,

$$A(a, b) = \frac{a+b}{2} = L_0(a, b) \text{ is the arithmetic mean,}$$

$$G(a, b) = \sqrt{ab} = L_{-\frac{1}{2}}(a, b) \text{ is the geometric mean,}$$

$$H(a, b) = \frac{2ab}{a+b} = L_{-1}(a, b) \text{ is the harmonic mean.}$$

Recently, the logarithmic mean has been the subject of intensive research. In particular, many remarkable inequalities for the logarithmic mean can be found in literatures [15-30]. It might be surprising that the logarithmic mean has applications in physics [31], economics [32], and even in meteorology [33]. In [31], the authors study a variant of Jensen's function involving logarithmic mean, which appears in a heat conduction problem. For $p \in \mathbb{R}$, let

$$M_p(a, b) = \begin{cases} \left(\frac{a^p + b^p}{2}\right)^{\frac{1}{p}}, & p \neq 0, \\ \sqrt{ab}, & p = 0 \end{cases} \quad \text{and} \quad I(a, b) = \begin{cases} \frac{1}{e} \left(\frac{b^b}{a^a}\right)^{\frac{1}{b-a}}, & b \neq a, \\ a, & b = a \end{cases}$$

be the p th power mean and identric mean of two positive real numbers a and b , respectively. Then it is well known that

$$\begin{aligned} \min\{a, b\} &< H(a, b) = L_{-1}(a, b) = M_{-1}(a, b) < G(a, b) \\ &= L_{-\frac{1}{2}}(a, b) = M_0(a, b) < L(a, b) < I(a, b) < A(a, b) \\ &= L_0(a, b) = M_1(a, b) < \max\{a, b\} \end{aligned} \quad (1.4)$$

for all $a, b > 0$ with $a \neq b$.

In [13], Alzer presented the following sharp upper and lower Lehmer mean bounds for identric mean $I(a, b)$:

$$L_{-\frac{1}{6}}(a, b) < I(a, b) < L_0(a, b)$$

for all $a, b > 0$ with $a \neq b$.

Stolarsky [12] established that

$$M_{2n+1}(a, b) \leq L_n(a, b)$$

for all $a, b > 0$ with $a \neq b$.

In [24, 34, 35], the authors presented bounds for L and I in terms of G and A as follows:

$$G^{\frac{2}{3}}(a, b)A^{\frac{1}{3}}(a, b) < L(a, b) < \frac{2}{3}G(a, b) + \frac{1}{3}A(a, b)$$

and

$$I(a, b) > \frac{1}{3}G(a, b) + \frac{2}{3}A(a, b)$$

for all $a, b > 0$ with $a \neq b$.

The following inequalities can be found in [26]:

$$G^{\frac{1}{2}}(a, b)A^{\frac{1}{2}}(a, b) < L^{\frac{1}{2}}(a, b)I^{\frac{1}{2}}(a, b) < \frac{1}{2}(L(a, b) + I(a, b)) < \frac{1}{2}(G(a, b) + A(a, b)).$$

The following sharp bounds for L , I , $(IL)^{\frac{1}{2}}$, and $\frac{1}{2}(I+L)$ in terms of power means are proved in [25-27, 36-39]:

$$M_0(a, b) < L(a, b) < M_{\frac{1}{3}}(a, b), \quad M_{\frac{2}{3}}(a, b) < I(a, b) < M_{\log_2}(a, b),$$

$$M_0(a, b) < \sqrt{I(a, b)L(a, b)} < M_{\frac{1}{2}}(a, b) \quad \text{and} \quad \frac{1}{2}(I(a, b) + L(a, b)) < M_{\frac{1}{2}}(a, b)$$

for all $a, b > 0$ with $a \neq b$, and the given parameters are best possible.

Alzer and Qiu [30] proved that $M_c(a, b) < \frac{1}{2}(L(a, b) + I(a, b))$ for all $a, b > 0$ with $a \neq b$ if and only if $c \leq \log 2 / (1 + \log 2)$.

The purpose of this paper is to answer the question: For $\alpha \in (0, 1)$, what are the largest value p and least value q such that the double inequality $L_q(a, b) >$

$\alpha H(a, b) + (1 - \alpha)L(a, b) > L_p(a, b)$ holds for all $a, b > 0$ with $a \neq b$.

2. Lemmas

In order to prove our main result, we need several lemmas which we present in this section.

Lemma 2.1. Suppose that $\alpha \in (0, 1)$ and $x \in (1, \infty)$. If $p = -\frac{2\alpha+1}{3}$, then

$$x^{p+2} + (1 - 2\alpha)x^{p+1} + (1 - 2\alpha)x + 1 > 0. \quad (2.1)$$

Proof. Let $h(x) = x^{p+2} + (1 - 2\alpha)x^{p+1} + (1 - 2\alpha)x + 1$, then simple computations lead to

$$\lim_{x \rightarrow 1} h(x) = 4(1 - \alpha) > 0, \quad (2.2)$$

$$h'(x) = (p + 2)x^{p+1} + (1 - 2\alpha)(p + 1)x^p + 1 - 2\alpha, \quad (2.3)$$

$$\lim_{x \rightarrow 1} h'(x) = 2(p + 2)(1 - \alpha) > 0, \quad (2.4)$$

$$h''(x) = (p + 1)x^{p-1}h_1(x), \quad (2.5)$$

where $h_1(x) = (p + 2)x + (1 - 2\alpha)p$.

Note that

$$\lim_{x \rightarrow 1} h_1(x) = \alpha^2 + 1 + \frac{1}{3}(\alpha - 1)^2 > 0, \quad (2.6)$$

$$h'_1(x) = p + 2 > 0. \quad (2.7)$$

Therefore, inequality (2.1) follows from (2.2)-(2.7). \square

Lemma 2.2. If $\alpha \in (0, 1)$, then $736\alpha^6 + 1064\alpha^5 - 908\alpha^4 + 2338\alpha^3 - 5111\alpha^2 + 3665\alpha + 565 > 0$.

Proof. We clearly see that

$$\begin{aligned} & 736\alpha^6 + 1064\alpha^5 - 908\alpha^4 + 2338\alpha^3 - 5111\alpha^2 + 3665\alpha + 565 \\ &= \alpha^2(736\alpha^4 - 908\alpha^2 + 281) + 1064\alpha^5 + 2338\alpha^3 - 5392\alpha^2 \\ & \quad + 3665\alpha + 565 \\ &> \alpha^2(736\alpha^4 - 908\alpha^2 + 281) + 2338\alpha^3 - 5392\alpha^2 + 3665\alpha + 565\alpha \\ &= \alpha^2(736\alpha^4 - 908\alpha^2 + 281) + \alpha(2338\alpha^2 - 5392\alpha + 4230). \end{aligned} \quad (2.8)$$

The discriminants Δ_1 and Δ_2 of the quadratic functions $736t^2 - 908t + 281$ and $2338t^2 - 5392t + 4230$ satisfy

$$\Delta_1 = (-908)^2 - 4 \times 736 \times 281 = -2800 < 0 \quad (2.9)$$

and

$$\Delta_2 = (-5392)^2 - 4 \times 2338 \times 4230 = -10485296 < 0 \quad (2.10)$$

respectively. Therefore, Lemma 2.2 follows from (2.8)-(2.10). \square

Lemma 2.3. If $\alpha \in (0, 1)$, then $808\alpha^5 + 2836\alpha^4 + 1750\alpha^3 + 1343\alpha^2 - 3124\alpha + 1085 > 0$.

Proof. We clearly see that

$$\begin{aligned} & 808\alpha^5 + 2836\alpha^4 + 1750\alpha^3 + 1343\alpha^2 - 3124\alpha + 1085 \\ & > 1750\alpha^3 + 1350\alpha^2 - 3150\alpha + 1050 \\ & = 50(35\alpha^3 + 27\alpha^2 - 63\alpha + 21). \end{aligned} \quad (2.11)$$

It is not difficult to verify that

$$\begin{aligned} & \min_{\alpha \in (0,1)} (35\alpha^3 + 27\alpha^2 - 63\alpha + 21) \\ & = 35\left(\frac{4\sqrt{51}-9}{35}\right)^3 + 27\left(\frac{4\sqrt{51}-9}{35}\right)^2 - 63\left(\frac{4\sqrt{51}-9}{35}\right) + 21 \\ & = 0.333\dots > 0. \end{aligned} \quad (2.12)$$

Therefore, Lemma 2.3 follows from (2.11) and (2.12). \square

Lemma 2.4. If $\alpha \in (0, 1)$, then $304\alpha^5 + 724\alpha^4 - 488\alpha^3 + 839\alpha^2 - 3361\alpha + 2387 > 0$.

Proof. We clearly see that

$$\begin{aligned} & 304\alpha^5 + 724\alpha^4 - 488\alpha^3 + 839\alpha^2 - 3361\alpha + 2387 \\ & > 724\alpha^4 - 488\alpha^3 + 488\alpha^2 + 351\alpha^2 - 3361\alpha + 2387 \\ & > 724\alpha^4 + 351\alpha^4 - 3361\alpha + 2387 \\ & = 1075\alpha^4 - 3361\alpha + 2387. \end{aligned} \quad (2.13)$$

It is easy to verify that

$$\begin{aligned} & \min_{\alpha \in (0,1)} (1075\alpha^4 - 3361\alpha + 2387) \\ & = 1075\left(\sqrt[3]{\frac{3361}{4300}}\right)^4 - 3361\left(\sqrt[3]{\frac{3361}{4300}}\right) + 2387 \\ & = 64.995\dots > 0. \end{aligned} \quad (2.14)$$

Therefore, Lemma 2.4 follows from (2.13) and (2.14). \square

3. Main Result

Theorem 3.1. If $\alpha \in (0, 1)$, then $L_0(a, b) > \alpha H(a, b) + (1 - \alpha)L(a, b) > L_{-\frac{2\alpha+1}{3}}(a, b)$ for all $a, b > 0$ with $a \neq b$, and $L_0(a, b)$ and $L_{-\frac{2\alpha+1}{3}}(a, b)$ are the best possible upper and lower Lehmer mean bounds for the sum $\alpha H(a, b) + (1 - \alpha)L(a, b)$.

Proof. Without loss of generality, we assume that $a > b$. From (1.4) we clearly see that $L_0(a, b) > \alpha H(a, b) + (1 - \alpha)L(a, b)$.

Next, we prove that

$$\alpha H(a, b) + (1 - \alpha)L(a, b) > L_{-\frac{2\alpha+1}{3}}(a, b). \quad (3.1)$$

Let $x = \frac{a}{b} > 1$ and $p = -\frac{2\alpha+1}{3}$, then (1.1)-(1.3) lead to

$$\begin{aligned} & \alpha H(a, b) + (1 - \alpha)L(a, b) - L_p(a, b) \\ &= \frac{b[x^{p+2} + (1 - 2\alpha)x^{p+1} + (1 - 2\alpha)x + 1]}{(1 + x)(1 + x^p) \log x} f(x), \end{aligned} \quad (3.2)$$

where $f(x) = \frac{(1-\alpha)(x^{p+2}-x^p+x^2-1)}{x^{p+2}+(1-2\alpha)x^{p+1}+(1-2\alpha)x+1} - \log x$. Note that

$$\lim_{x \rightarrow 1} f(x) = 0, \quad (3.3)$$

$$f'(x) = \frac{f_1(x)}{x[x^{p+2} + (1 - 2\alpha)x^{p+1} + (1 - 2\alpha)x + 1]^2}, \quad (3.4)$$

where $f_1(x) = -x^{2p+4} + (2\alpha^2 + \alpha - 1)x^{2p+3} - (4\alpha^2 - 2\alpha - 1)x^{2p+2} + (2\alpha^2 - 3\alpha + 1)x^{2p+1} - p(1 - \alpha)x^{p+4} + 2\alpha(2\alpha - 1)x^{p+3} - 2(4\alpha^2 - 2\alpha + \alpha p - p)x^{p+2} + 2\alpha(2\alpha - 1)x^{p+1} - p(1 - \alpha)x^p + (2\alpha^2 - 3\alpha + 1)x^3 - (4\alpha^2 - 2\alpha - 1)x^2 + (2\alpha^2 + \alpha - 1)x - 1$,

$$\lim_{x \rightarrow 1} f_1(x) = 0. \quad (3.5)$$

Let $f_2(x) = x^{4-p}f_1^{(4)}(x)$, $f_3(x) = \frac{1}{2(p+1)}f_2'(x)$, $f_4(x) = \frac{1}{2}f_3'(x)$, $f_5(x) = x^{4-p}f_4'''(x)$, $f_6(x) = \frac{1}{(p+1)(p+2)}f_5'(x)$, and $f_7(x) = \frac{1}{2(p+3)(2p+3)}f_6'(x)$, then simple computations yield that

$$\begin{aligned} f_1'(x) = & -2(p+2)x^{2p+3} + (2p+3)(2\alpha^2 + \alpha - 1)x^{2p+2} - 2(p+1) \\ & \times (4\alpha^2 - 2\alpha - 1)x^{2p+1} + (2p+1)(2\alpha^2 - 3\alpha + 1)x^{2p} \\ & - p(p+4)(1 - \alpha)x^{p+3} + 2\alpha(p+3)(2\alpha - 1)x^{p+2} - 2(p+2) \\ & \times (4\alpha^2 - 2\alpha + \alpha p - p)x^{p+1} + 2\alpha(p+1)(2\alpha - 1)x^p \\ & - p^2(1 - \alpha)x^{p-1} + 3(2\alpha^2 - 3\alpha + 1)x^2 - 2(4\alpha^2 - 2\alpha - 1)x \\ & + 2\alpha^2 + \alpha - 1, \end{aligned}$$

$$\lim_{x \rightarrow 1} f_1'(x) = 0, \quad (3.6)$$

$$\begin{aligned} f_1''(x) = & -2(p+2)(2p+3)x^{2p+2} + 2(p+1)(2p+3)(2\alpha^2 + \alpha - 1)x^{2p+1} \\ & - 2(p+1)(2p+1)(4\alpha^2 - 2\alpha - 1)x^{2p} + 2p(2p+1) \\ & \times (2\alpha^2 - 3\alpha + 1)x^{2p-1} - p(p+3)(p+4)(1 - \alpha)x^{p+2} \\ & + 2\alpha(p+2)(p+3)(2\alpha - 1)x^{p+1} - 2(p+1)(p+2) \\ & \times (4\alpha^2 - 2\alpha + \alpha p - p)x^p + 2\alpha p(p+1)(2\alpha - 1)x^{p-1} \\ & - p^2(p-1)(1 - \alpha)x^{p-2} + 6(2\alpha^2 - 3\alpha + 1)x \\ & - 2(4\alpha^2 - 2\alpha - 1), \end{aligned}$$

$$\lim_{x \rightarrow 1} f_1''(x) = 0, \quad (3.7)$$

$$\begin{aligned}
f_1'''(x) = & -4(p+1)(p+2)(2p+3)x^{2p+1} + 2(p+1)(2p+1)(2p+3) \\
& \times (2\alpha^2 + \alpha - 1)x^{2p} - 4p(p+1)(2p+1)(4\alpha^2 - 2\alpha - 1)x^{2p-1} \\
& + 2p(2p-1)(2p+1)(2\alpha^2 - 3\alpha + 1)x^{2p-2} - p(p+2)(p+3) \\
& \times (p+4)(1-\alpha)x^{p+1} + 2\alpha(p+1)(p+2)(p+3)(2\alpha-1)x^p \\
& - 2p(p+1)(p+2)(4\alpha^2 - 2\alpha + \alpha p - p)x^{p-1} + 2\alpha p(p-1) \\
& \times (p+1)(2\alpha-1)x^{p-2} - p^2(p-1)(p-2)(1-\alpha)x^{p-3} \\
& + 6(2\alpha^2 - 3\alpha + 1), \\
\lim_{x \rightarrow 1} f_1'''(x) = & 0, \tag{3.8}
\end{aligned}$$

$$\begin{aligned}
f_2(x) = & -4(p+1)(p+2)(2p+1)(2p+3)x^{p+4} + 4p(p+1)(2p+1) \\
& \times (2p+3)(2\alpha^2 + \alpha - 1)x^{p+3} - 4p(p+1)(2p-1)(2p+1) \\
& \times (4\alpha^2 - 2\alpha - 1)x^{p+2} + 4p(p-1)(2p-1)(2p+1) \\
& \times (2\alpha^2 - 3\alpha + 1)x^{p+1} - p(p+1)(p+2)(p+3)(p+4)(1-\alpha)x^4 \\
& + 2\alpha p(p+1)(p+2)(p+3)(2\alpha-1)x^3 - 2p(p-1)(p+1)(p+2) \\
& \times (4\alpha^2 - 2\alpha + \alpha p - p)x^2 + 2\alpha p(p-1)(p-2)(p+1)(2\alpha-1)x \\
& - p^2(p-1)(p-2)(p-3)(1-\alpha), \\
\lim_{x \rightarrow 1} f_2(x) = & \frac{32(1-\alpha)^2(10\alpha^2 + 25\alpha + 1)}{27} > 0, \tag{3.9}
\end{aligned}$$

$$\begin{aligned}
f_3(x) = & -2(p+2)(p+4)(2p+1)(2p+3)x^{p+3} + 2p(p+3)(2p+1) \\
& \times (2p+3)(2\alpha^2 + \alpha - 1)x^{p+2} - 2p(p+2)(2p-1)(2p+1) \\
& \times (4\alpha^2 - 2\alpha - 1)x^{p+1} + 2p(p-1)(2p-1)(2p+1) \\
& \times (2\alpha^2 - 3\alpha + 1)x^p - 2p(p+2)(p+3)(p+4)(1-\alpha)x^3 \\
& + 3\alpha p(p+2)(p+3)(2\alpha-1)x^2 - 2p(p-1)(p+2) \\
& \times (4\alpha^2 - 2\alpha + \alpha p - p)x + \alpha p(p-1)(p-2)(2\alpha-1), \\
\lim_{x \rightarrow 1} f_3(x) = & \frac{64(1-\alpha)^2(10\alpha^2 + 25\alpha + 1)}{27} > 0, \tag{3.10}
\end{aligned}$$

$$\begin{aligned}
f_4(x) = & -(p+2)(p+3)(p+4)(2p+1)(2p+3)x^{p+2} + p(p+2)(p+3) \\
& \times (2p+1)(2p+3)(2\alpha^2 + \alpha - 1)x^{p+1} - p(p+1)(p+2)(2p-1) \\
& \times (2p+1)(4\alpha^2 - 2\alpha - 1)x^p + p^2(p-1)(2p-1)(2p+1) \\
& \times (2\alpha^2 - 3\alpha + 1)x^{p-1} - 3p(p+2)(p+3)(p+4)(1-\alpha)x^2 \\
& + 3\alpha p(p+2)(p+3)(2\alpha-1)x - p(p-1)(p+2) \\
& \times (4\alpha^2 - 2\alpha + \alpha p - p),
\end{aligned}$$

$$\lim_{x \rightarrow 1} f_4(x) = \frac{2}{27}(1-\alpha)[248\alpha^4 + 148\alpha^3 + 786\alpha(1-\alpha) + 241\alpha + 65] > 0, \tag{3.11}$$

$$\begin{aligned}
f_4'(x) = & -(p+2)^2(p+3)(p+4)(2p+1)(2p+3)x^{p+1} + p(p+1)(p+2) \\
& \times (p+3)(2p+1)(2p+3)(2\alpha^2 + \alpha - 1)x^p - p^2(p+1)(p+2) \\
& \times (2p-1)(2p+1)(4\alpha^2 - 2\alpha - 1)x^{p-1} + p^2(p-1)^2(2p-1) \\
& \times (2p+1)(2\alpha^2 - 3\alpha + 1)x^{p-2} - 6p(p+2)(p+3)(p+4) \\
& \times (1-\alpha)x + 3\alpha p(p+2)(p+3)(2\alpha-1),
\end{aligned}$$

$$\begin{aligned} \lim_{x \rightarrow 1} f_4'(x) &= \frac{2}{243}(1-\alpha)[\alpha(1-\alpha)(2752\alpha^3 + 4040\alpha^2 + 14978) \\ &\quad + 2748\alpha^3 + 2105\alpha + 1465] \\ &> 0, \end{aligned} \quad (3.12)$$

$$\begin{aligned} f_4''(x) &= -(p+1)(p+2)^2(p+3)(p+4)(2p+1)(2p+3)x^p + p^2(p+1) \\ &\quad \times (p+2)(p+3)(2p+1)(2p+3)(2\alpha^2 + \alpha - 1)x^{p-1} - p^2(p-1) \\ &\quad \times (p+1)(p+2)(2p-1)(2p+1)(4\alpha^2 - 2\alpha - 1)x^{p-2} + p^2 \\ &\quad \times (p-1)^2(p-2)(2p-1)(2p+1)(2\alpha^2 - 3\alpha + 1)x^{p-3} \\ &\quad - 6p(p+2)(p+3)(p+4)(1-\alpha), \\ \lim_{x \rightarrow 1} f_4''(x) &= \frac{8}{243}(1-\alpha)(736\alpha^6 + 1064\alpha^5 - 908\alpha^4 + 2338\alpha^3 \\ &\quad - 5111\alpha^2 + 3665\alpha + 565), \end{aligned} \quad (3.13)$$

$$\lim_{x \rightarrow +\infty} f_4''(x) = -6p(p+2)(p+3)(p+4)(1-\alpha) > 0 \quad (3.14)$$

$$\begin{aligned} f_5(x) &= -p(p+1)(p+2)^2(p+3)(p+4)(2p+1)(2p+3)x^3 + p^2(p-1) \\ &\quad \times (p+1)(p+2)(p+3)(2p+1)(2p+3)(2\alpha^2 + \alpha - 1)x^2 - p^2 \\ &\quad \times (p-1)(p-2)(p+1)(p+2)(2p-1)(2p+1)(4\alpha^2 - 2\alpha - 1)x \\ &\quad + p^2(p-1)^2(p-2)(p-3)(2p-1)(2p+1)(2\alpha^2 - 3\alpha + 1), \\ \lim_{x \rightarrow 1} f_5(x) &= \frac{8}{2187}(1-\alpha)(1-4\alpha)(2\alpha+1)[808\alpha^5 + 2836\alpha^4 \\ &\quad + 1750\alpha^3 + 1343\alpha^2 - 3124\alpha + 1781\alpha + 1085] \end{aligned} \quad (3.15)$$

$$\begin{aligned} f_6(x) &= -3p(p+2)(p+3)(p+4)(2p+1)(2p+3)x^2 + 2p^2(p-1) \\ &\quad \times (p+3)(2p+1)(2p+3)(2\alpha^2 + \alpha - 1)x - p^2(p-1) \\ &\quad \times (p-2)(2p-1)(2p+1)(4\alpha^2 - 2\alpha - 1), \\ \lim_{x \rightarrow 1} f_6(x) &= \frac{4}{729}(1-4\alpha)(2\alpha+1)(304\alpha^5 + 724\alpha^4 - 488\alpha^3 \\ &\quad + 839\alpha^2 - 3361\alpha + 2387) \end{aligned} \quad (3.16)$$

$$\begin{aligned} f_7(x) &= -3p(p+2)(p+4)(2p+1)x + p^2(p-1)(2p+1)(2\alpha^2 + \alpha - 1) \\ \lim_{x \rightarrow 1} f_7(x) &= \frac{1}{81}(1-4\alpha)(2\alpha+1)(169 - 8\alpha^4 - 24\alpha^3 - 2\alpha^2 - 90\alpha), \end{aligned} \quad (3.17)$$

$$f_7'(x) = -(1-4\alpha)p(p+2)(p+4). \quad (3.18)$$

We divide the proof of inequality (3.1) into two cases.

Case 1. If $\alpha \in (0, \frac{1}{4}]$, then from Lemmas 2.2-2.4 and (3.13) together with (3.15)-(3.18) we clearly see that

$$\lim_{x \rightarrow 1} f_4''(x) > 0, \quad (3.19)$$

$$\lim_{x \rightarrow 1} f_5(x) > 0, \quad (3.20)$$

$$\lim_{x \rightarrow 1} f_6(x) > 0, \tag{3.21}$$

$$\lim_{x \rightarrow 1} f_7(x) > 0, \tag{3.22}$$

$$f_7'(x) > 0. \tag{3.23}$$

It easily follows from (3.3)-(3.12) and (3.19)-(3.23) that

$$f(x) > 0 \tag{3.24}$$

for $x > 1$.

Therefore inequality (3.1) follows from (3.2) and (3.24) together with Lemma 2.1.

Case 2. If $\alpha \in (\frac{1}{4}, 1)$, then from Lemmas 2.2-2.4 and (3.13) together with (3.15)-(3.18) we clearly see that (3.19) again holds and

$$\lim_{x \rightarrow 1} f_5(x) < 0, \tag{3.25}$$

$$\lim_{x \rightarrow 1} f_6(x) < 0, \tag{3.26}$$

$$\lim_{x \rightarrow 1} f_7(x) < 0, \tag{3.27}$$

$$f_7'(x) < 0. \tag{3.28}$$

Inequalities (3.25)-(3.28) imply that $f_4''(x)$ is strictly decreasing in $(1, \infty)$. Then from (3.14) and (3.19) together with the monotonicity of $f_4''(x)$ we know that

$$f_4''(x) > 0 \tag{3.29}$$

for $x \in (1, \infty)$.

Therefore, inequality (3.1) follows from (3.2)-(3.12) and (3.29) together with Lemma 2.1.

Finally, we prove that $L_0(a, b)$ and $L_{-\frac{2\alpha+1}{3}}(a, b)$ are the best possible upper and lower Lehmer mean bounds for the sum $\alpha H(a, b) + (1 - \alpha)L(a, b)$, respectively.

For any $\varepsilon > 0$ and $x > 0$, we have

$$\begin{aligned} & L_{-\frac{2\alpha+1}{3}+\varepsilon}((1+x)^3, 1) - [\alpha H((1+x)^3, 1) + (1-\alpha)L((1+x)^3, 1)] \\ &= \frac{J(x)}{3[1+(1+x)^{3\varepsilon-1-2\alpha}][1+(1+x)^3]\log(1+x)} \end{aligned} \tag{3.30}$$

and

$$\begin{aligned} & \lim_{x \rightarrow +\infty} [\alpha H(x, 1) + (1-\alpha)L(x, 1) - L_{-\varepsilon}(x, 1)] \\ &= \lim_{x \rightarrow +\infty} \left[\frac{2\alpha x}{1+x} + \frac{(1-\alpha)(x-1)}{\log x} - \frac{x^{1-\varepsilon} + 1}{x^{-\varepsilon} + 1} \right] \\ &= +\infty, \end{aligned} \tag{3.31}$$

where $J(x) = 3[1 + (1+x)^{2+3\varepsilon-2\alpha}][1 + (1+x)^3] \log(1+x) - 6\alpha(1+x)^3[1 + (1+x)^{3\varepsilon-1-2\alpha}] \log(1+x) - (1-\alpha)[(1+x)^6 - 1][1 + (1+x)^{3\varepsilon-1-2\alpha}]$.

Let $x \rightarrow 0$, making use of the Taylor expansion, one has

$$\begin{aligned}
 J(x) &= 3x[2 + (2 + 3\varepsilon - 2\alpha)x + \frac{1}{2}(2 + 3\varepsilon - 2\alpha)(1 + 3\varepsilon - 2\alpha)x^2 \\
 &\quad + o(x^2)][2 + 3x + 3x^2 + o(x^2)][1 - \frac{1}{2}x + \frac{1}{3}x^2 + o(x^2)] \\
 &\quad - 6\alpha x[1 + 3x + 3x^2 + o(x^2)][2 + (3\varepsilon - 1 - 2\alpha)x + \frac{1}{2} \\
 &\quad \times (3\varepsilon - 2\alpha - 1)(3\varepsilon - 2\alpha - 2)x^2 + o(x^2)][1 - \frac{1}{2}x + \frac{1}{3}x^2 \\
 &\quad + o(x^2)] - (1 - \alpha)x[6 + 15x + 20x^2 + o(x^2)][2 + (3\varepsilon - 1 \\
 &\quad - 2\alpha)x + \frac{1}{2}(3\varepsilon - 2\alpha - 1)(3\varepsilon - 2\alpha - 2)x^2 + o(x^2)] \\
 &= 27\varepsilon x^3 + o(x^3).
 \end{aligned} \tag{3.32}$$

Equations (3.30)-(3.32) imply that for any $\varepsilon > 0$ there exist $\delta = \delta(\varepsilon) > 0$ and $X = X(\varepsilon) > 1$ such that $\alpha H((1+x)^3, 1) + (1-\alpha)L((1+x)^3, 1) < L_{-\frac{2\alpha+1}{3}+\varepsilon}((1+x)^3, 1)$ for $x \in (0, \delta)$ and $L_{-\varepsilon}(x, 1) < \alpha H(x, 1) + (1-\alpha)L(x, 1)$ for $x \in (X, \infty)$. \square

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