

REFINING LAH-RIBARIĆ INTEGRAL INEQUALITY  
FOR DIVISIONS OF MEASURABLE SPACE

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**Abstract.** In this paper, we establish some refinements of Lah-Ribarić inequality for the general Lebesgue integral on divisions of measurable space. Applications for discrete inequalities and weighted means of positive numbers are also given. Some examples related to Hermite-Hadamard inequality for convex functions are provided as well.

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**Key words.** Jensen’s inequality, convex functions, Lebesgue integral, weighted means, Lah-Ribarić inequality, special means.

1. INTRODUCTION

Let  $(\Omega, \mathcal{A}, \mu)$  be a measurable space consisting of a set  $\Omega$ , a  $\sigma$ -algebra  $\mathcal{A}$  of parts of  $\Omega$  and a countably additive and positive measure  $\mu$  on  $\mathcal{A}$  with values in  $\mathbb{R} \cup \{\infty\}$ . For the  $\mu$ -integrable positive  $\mu$ -a.e. weight  $w$  consider the Lebesgue space

$$L_w(\Omega, \mu) := \{f : \Omega \rightarrow \mathbb{R}, f \text{ is } \mu\text{-measurable and } \int_{\Omega} |f(t)| w(t) d\mu(t) < \infty\}.$$

For simplicity of notation we write everywhere in the sequel  $\int_{\Omega} w d\mu$  instead of  $\int_{\Omega} w(t) d\mu(t)$  etc.

We say that the family of measurable sets  $F_n(\Omega) = \{\Omega_i\}_{i \in \{1, \dots, n\}}$  is a  $n$ -division for  $\Omega$  if  $\Omega = \bigcup_{i=1}^n \Omega_i$  and  $\Omega_i \cap \Omega_j = \emptyset$  for any  $i, j \in \{1, \dots, n\}$  with  $i \neq j$  and  $\mu(\Omega_i) > 0$  for any  $i \in \{1, \dots, n\}$ . In this situation, if  $f \in L_w(\Omega, \mu)$ , then  $f \in L_w(\Omega_i, \mu)$  for any  $i \in \{1, \dots, n\}$  and  $\int_{\Omega} f w d\mu = \sum_{i=1}^n \int_{\Omega_i} f w d\mu$ . Also,  $\int_{\Omega} w d\mu = \sum_{i=1}^n \int_{\Omega_i} w d\mu$  with  $\int_{\Omega_i} w d\mu > 0$  for any  $i \in \{1, \dots, n\}$ .

For a given  $n \geq 2$  we denote by  $\mathfrak{D}_n(\Omega)$  the set of all  $n$ -divisions of  $\Omega$  and consider the functional  $\psi(\Phi, w, f, \cdot) : \mathfrak{D}_n(\Omega) \rightarrow \mathbb{R}$  defined by

$$(1) \quad \psi(\Phi, f, w, F_n(\Omega)) := \frac{1}{\int_{\Omega} w d\mu} \sum_{i=1}^n \Phi\left(\frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu}\right) \int_{\Omega_i} w d\mu.$$

The following result has been obtained in [14].

THEOREM 1.1. Let  $\Phi : [m, M] \rightarrow \mathbb{R}$  be a convex function,  $f : \Omega \rightarrow [m, M]$  a  $\mu$ -measurable function such that  $f, \Phi \circ f \in L_w(\Omega, \mu)$ . Then for any  $F_n(\Omega) \in \mathfrak{D}_n(\Omega)$  with  $\int_{\Omega_i} w d\mu > 0$  for any  $i \in \{1, \dots, n\}$  we have

$$(2) \quad \frac{\int_{\Omega} (\Phi \circ f) w d\mu}{\int_{\Omega} w d\mu} \geq \psi(\Phi, f, w, F_n(\Omega)) \geq \Phi \left( \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right),$$

where  $n \geq 2$ .

For a nonempty finite family of indices  $J$  and positive weights  $w_j, j \in J$  we denote  $W_J := \sum_{j \in J} w_j$ . If  $\Phi : [m, M] \rightarrow \mathbb{R}$  is a convex function and  $x_j \in [m, M], j \in J$ , then Jensen's inequality states that

$$\frac{1}{W_J} \sum_{j \in J} w_j \Phi(x_j) \geq \Phi \left( \frac{1}{W_J} \sum_{j \in J} w_j x_j \right).$$

Assume that, for  $n \geq 2$ , the family  $J$  of indices containing more than  $n$  elements and  $F_n(J) = \{J_i\}_{i \in \{1, \dots, n\}}$  is a  $n$ -division for  $J$ , namely  $J = \bigcup_{i=1}^n J_i$  and  $J_i \cap J_j = \emptyset$ , for any  $i, j \in \{1, \dots, n\}$  with  $i \neq j$ .

For a given  $n \geq 2$ , we denote by  $\mathfrak{D}_n(J)$  the set of all  $n$ -divisions of  $J$  and consider the functional  $\psi(\Phi, f, \cdot) : \mathfrak{D}_n(J) \rightarrow \mathbb{R}$  defined by

$$\psi(\Phi, f, w, F_n(J)) := \frac{1}{W_J} \sum_{i=1}^n W_{J_i} \Phi \left( \frac{1}{W_{J_i}} \sum_{j \in J_i} w_j x_j \right).$$

From the inequality (2) for the discrete measure we have

$$(3) \quad \begin{aligned} \frac{1}{W_J} \sum_{j \in J} w_j \Phi(x_j) &\geq \frac{1}{W_J} \sum_{i=1}^n W_{J_i} \Phi \left( \frac{1}{W_{J_i}} \sum_{j \in J_i} w_j x_j \right) \\ &\geq \Phi \left( \frac{1}{W_J} \sum_{j \in J} w_j x_j \right), \end{aligned}$$

for any  $F_n(J) \in \mathfrak{D}_n(J)$ .

The following reverse of Jensen's inequality is known in the literature as *Lah-Ribarić inequality* [20]:

$$(4) \quad \begin{aligned} &\frac{\int_{\Omega} (\Phi \circ f) w d\mu}{\int_{\Omega} w d\mu} \\ &\leq \frac{1}{M - m} \left[ \left( M - \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right) \Phi(m) + \left( \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} - m \right) \Phi(M) \right], \end{aligned}$$

provided  $\Phi : [m, M] \rightarrow \mathbb{R}$  is a convex function,  $f : \Omega \rightarrow [m, M]$  is a  $\mu$ -measurable function and such that  $f, \Phi \circ f \in L_w(\Omega, \mu)$ .

For other results and applications related to Ky Fan's inequality, the arithmetic mean-geometric mean inequality, the generalized triangle inequality, the  $f$ -Divergence measure etc., see [1], [3]-[16], [17]-[19] and [22, 23].

Motivated by the above results we establish in this paper some refinements of Lah-Ribarić inequality for the general Lebesgue integral on divisions of measurable space. Applications for discrete inequalities and weighted means of positive numbers are also given. Some examples related to Hermite-Hadamard inequality for convex functions are provided as well.

## 2. THE RESULTS

Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  and for  $a, b \in I$  with  $a < b$  consider the function  $\Delta(\Phi; a, b, \cdot) : \mathbb{R} \rightarrow \mathbb{R}$  defined by

$$\Delta(\Phi; a, b, t) = \frac{(b-t)\Phi(a) + (t-a)\Phi(b)}{b-a}.$$

This is the straight line that connects the points  $(a, \Phi(a))$  and  $(b, \Phi(b))$ .

The following lemma holds:

LEMMA 2.1. *Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a convex function and  $a, b, c, d \in I$  with  $a < c < d < b$ . Then*

$$(5) \quad \Phi(t) \leq \Delta(\Phi; c, d, t) \leq \Delta(\Phi; a, b, t)$$

for any  $t \in [c, d]$ .

*Proof.* By the convexity of  $\Phi$  we have for any  $t \in [c, d]$  that

$$\begin{aligned} \Delta(\Phi; c, d, t) - \Phi(t) &= \frac{(d-t)\Phi(c) + (t-c)\Phi(d)}{d-c} - \Phi(t) \\ &= \frac{(d-t)\Phi(c) + (t-c)\Phi(d)}{d-c} - \Phi\left(\frac{(d-t)c + (t-c)d}{d-c}\right) \geq 0. \end{aligned}$$

We observe that for  $t \in [a, b]$ ,

$$y = \frac{(b-t)\Phi(a) + (t-a)\Phi(b)}{b-a}$$

is the equation of the segment joining the points  $(a, \Phi(a))$  and  $(b, \Phi(b))$  while

$$y = \frac{(d-t)\Phi(c) + (t-c)\Phi(d)}{d-c}, \quad t \in [c, d]$$

is the equation of the segment joining the points  $(c, \Phi(c))$  and  $(d, \Phi(d))$ .

Since the function  $\Phi$  is convex on  $I$  the segment on the smaller interval  $[c, d]$  is under the segment on the larger interval  $[a, b]$  containing  $[c, d]$ .

These prove the desired inequality (5).  $\square$

For a division  $F_n(\Omega) = \{\Omega_i\}_{i \in \{1, \dots, n\}} \in \mathfrak{D}_n(\Omega)$  and the measurable essentially bounded function  $f : \Omega \rightarrow \mathbb{R}$  we denote  $M_i := \operatorname{esssup}_{x \in \Omega_i} f(x) < \infty$  and  $m_i := \operatorname{essinf}_{x \in \Omega_i} f(x) > -\infty$ . We also consider

$$M := \operatorname{esssup}_{x \in \Omega} f(x) < \infty \text{ and } m := \operatorname{essinf}_{x \in \Omega} f(x) > -\infty.$$

Obviously,  $M \geq M_i$  and  $m \leq m_i$  for any  $i \in \{1, \dots, n\}$ .

We assume in what follows that  $M_i > m_i$  for any  $i \in \{1, \dots, n\}$ .

We define the functional

$$\begin{aligned} & \sigma(\Phi, f, w, F_n(\Omega)) \\ & := \frac{1}{\int_{\Omega} w d\mu} \sum_{i=1}^n \left( \int_{\Omega_i} w d\mu \right) \Delta \left( \Phi; m_i, M_i, \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \\ (6) \quad & = \frac{1}{\int_{\Omega} w d\mu} \sum_{i=1}^n \left( \int_{\Omega_i} w d\mu \right) \times \frac{1}{M_i - m_i} \left[ \left( M_i - \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \Phi(m_i) \right. \\ & \quad \left. + \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} - m_i \right) \Phi(M_i) \right]. \end{aligned}$$

Observe also that

$$\begin{aligned} & \Delta \left( \Phi; m, M, \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right) \\ & = \frac{1}{M - m} \left[ \left( M - \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right) \Phi(m) + \left( \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} - m \right) \Phi(M) \right]. \end{aligned}$$

We have the following refinement of Lah-Ribarić inequality:

**THEOREM 2.2.** *Let  $\Phi : [m, M] \rightarrow \mathbb{R}$  be a convex function,  $f : \Omega \rightarrow [m, M]$  a  $\mu$ -measurable function such that  $f, \Phi \circ f \in L_w(\Omega, \mu)$ . Then for any  $F_n(\Omega) = \{\Omega_i\}_{i \in \{1, \dots, n\}} \in \mathfrak{D}_n(\Omega)$  we have*

$$(7) \quad \frac{\int_{\Omega} w(\Phi \circ f) d\mu}{\int_{\Omega} w d\mu} \leq \sigma(\Phi, f, w, F_n(\Omega)) \leq \Delta \left( \Phi; m, M, \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right).$$

*Proof.* From the second inequality (5) we have for

$$t = \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \in [m_i, M_i], \quad i \in \{1, \dots, n\},$$

that

$$(8) \quad \begin{aligned} & \Delta \left( \Phi; m_i, M_i, \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \\ & \leq \Delta \left( \Phi; m, M, \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) = \frac{1}{M-m} \left[ \left( M - \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \Phi(m) \right. \\ & \quad \left. + \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} - m \right) \Phi(M) \right], \end{aligned}$$

for any  $i \in \{1, \dots, n\}$ .

If we multiply by  $\int_{\Omega_i} w d\mu > 0$  and sum over  $i$  from 1 to  $n$  we get

$$\begin{aligned} & \sum_{i=1}^n \left( \int_{\Omega_i} w d\mu \right) \Delta \left( \Phi; m_i, M_i, \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \\ & \leq \frac{1}{M-m} \left[ \left( M \sum_{i=1}^n \int_{\Omega_i} w d\mu - \sum_{i=1}^n \int_{\Omega_i} f w d\mu \right) \Phi(m) \right. \\ & \quad \left. + \left( \sum_{i=1}^n \int_{\Omega_i} f w d\mu - m \sum_{i=1}^n \int_{\Omega_i} w d\mu \right) \Phi(M) \right] \end{aligned}$$

that is equivalent to the second inequality in (7).

For  $\mu$ -almost every  $x \in \Omega_i$  we have  $f(x) \in [m_i, M_i]$  and then by the first inequality in (5) we have

$$\Phi(f(x)) \leq \Delta(\Phi; m_i, M_i, f(x))$$

namely,

$$(9) \quad \Phi(f(x)) \leq \frac{1}{M_i - m_i} [(M_i - f(x)) \Phi(m_i) + (f(x) - m_i) \Phi(M_i)]$$

$\mu$ -almost every  $x \in \Omega_i$  and for any  $i \in \{1, \dots, n\}$ .

If we multiply by  $w \geq 0$   $\mu$ -almost everywhere and integrate on  $\Omega_i$  we get

$$(10) \quad \begin{aligned} & \int_{\Omega_i} w (\Phi \circ f) d\mu \\ & \leq \frac{1}{M_i - m_i} \times \left[ \left( M_i \int_{\Omega_i} w d\mu - \int_{\Omega_i} f w d\mu \right) \Phi(m_i) \right. \\ & \quad \left. + \left( \int_{\Omega_i} f w d\mu - m_i \int_{\Omega_i} w d\mu \right) \Phi(M_i) \right] \\ & = \frac{\int_{\Omega_i} w d\mu}{M_i - m_i} \left[ \left( M_i - \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \Phi(m_i) \right. \\ & \quad \left. + \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} - m_i \right) \Phi(M_i) \right] \end{aligned}$$

for any  $i \in \{1, \dots, n\}$ .

Now, if we sum the inequality (10) over  $i$  from 1 to  $n$  we get the first inequality in (7).  $\square$

The following lemma holds:

LEMMA 2.3. *Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a convex function and  $a, b, c, d \in I$  with  $a < c < d < b$ . Then*

$$(11) \quad 0 \leq [\Delta(\Phi; c, d, t) - \Phi(t)](d - c) \leq [\Delta(\Phi; a, b, t) - \Phi(t)](b - a)$$

for any  $t \in [c, d]$ .

*Proof.* We observe that for any  $t \in (c, d)$  we also have

$$\begin{aligned} \Delta(\Phi; c, d, t) - \Phi(t) &= \frac{(d-t)\Phi(c) + (t-c)\Phi(d)}{d-c} - \Phi(t) \\ &= \frac{(d-t)\Phi(c) + (t-c)\Phi(d) - (d-c)\Phi(t)}{d-c} \\ &= \frac{(d-t)\Phi(c) + (t-c)\Phi(d) - (d-t+t-c)\Phi(t)}{d-c} \\ &= \frac{(t-c)(\Phi(d) - \Phi(t)) - (d-t)(\Phi(t) - \Phi(c))}{d-c} \\ &= \frac{(t-c)(d-t)}{d-c} \left( \frac{\Phi(d) - \Phi(t)}{d-t} - \frac{\Phi(t) - \Phi(c)}{t-c} \right) \end{aligned}$$

giving that

$$(12) \quad \begin{aligned} &[\Delta(\Phi; c, d, t) - \Phi(t)](d - c) \\ &= (t - c)(d - t) \left( \frac{\Phi(d) - \Phi(t)}{d - t} - \frac{\Phi(t) - \Phi(c)}{t - c} \right). \end{aligned}$$

Similarly we have

$$(13) \quad \begin{aligned} &[\Delta(\Phi; a, b, t) - \Phi(t)](b - a) \\ &= (t - a)(b - t) \left( \frac{\Phi(b) - \Phi(t)}{b - t} - \frac{\Phi(t) - \Phi(a)}{t - a} \right), \end{aligned}$$

for any  $t \in I$ .

It is known that, since  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  is a convex function, then for any  $\alpha \in I$  the function  $\psi : I \setminus \{\alpha\} \rightarrow \mathbb{R}$ ,

$$\psi(s) := \frac{\Phi(s) - \Phi(\alpha)}{s - \alpha}$$

is monotonic nondecreasing on  $I \setminus \{\alpha\}$ .

Then for  $t \in (c, d)$  we have

$$\frac{\Phi(d) - \Phi(t)}{d - t} \leq \frac{\Phi(b) - \Phi(t)}{b - t}$$

and

$$\frac{\Phi(t) - \Phi(c)}{t - c} = \frac{\Phi(c) - \Phi(t)}{c - t} \geq \frac{\Phi(a) - \Phi(t)}{a - t} = \frac{\Phi(t) - \Phi(a)}{t - a}$$

giving that

$$(14) \quad \frac{\Phi(d) - \Phi(t)}{d - t} - \frac{\Phi(t) - \Phi(c)}{t - c} \leq \frac{\Phi(b) - \Phi(t)}{b - t} - \frac{\Phi(t) - \Phi(a)}{t - a}$$

for any  $t \in (c, d)$ .

We also have

$$(15) \quad 0 \leq (t - c)(d - t) \leq (t - a)(b - t)$$

for any  $t \in (c, d)$ .

Therefore, by (14) and (15) we get

$$(16) \quad \begin{aligned} & (t - c)(d - t) \left( \frac{\Phi(d) - \Phi(t)}{d - t} - \frac{\Phi(t) - \Phi(c)}{t - c} \right) \\ & \leq (t - a)(b - t) \left( \frac{\Phi(b) - \Phi(t)}{b - t} - \frac{\Phi(t) - \Phi(a)}{t - a} \right) \end{aligned}$$

for any  $t \in (c, d)$ .

If  $t = c$  then (11) becomes

$$0 \leq \Delta(\Phi; a, b, c) - \Phi(c)$$

namely

$$0 \leq \frac{(b - c)\Phi(a) + (c - a)\Phi(b)}{b - a} - \Phi(c)$$

that is also obvious by the convexity of  $\Phi$ .

The case  $t = d$  is similar and the details are omitted.  $\square$

The following result also holds:

**THEOREM 2.4.** *Let  $\Phi : [m, M] \rightarrow \mathbb{R}$  be a convex function,  $f : \Omega \rightarrow [m, M]$  a  $\mu$ -measurable function such that  $f, \Phi \circ f \in L_w(\Omega, \mu)$ . Then for any  $F_n(\Omega) = \{\Omega_i\}_{i \in \{1, \dots, n\}} \in \mathfrak{D}_n(\Omega)$  we have*

$$(17) \quad \begin{aligned} 0 & \leq \frac{1}{(M - m) \int_{\Omega} w d\mu} \left[ \sum_{i=1}^n \left( \int_{\Omega_i} (M_i - f) w d\mu \right) \Phi(m_i) \right. \\ & \quad + \sum_{i=1}^n \left( \int_{\Omega_i} (f - m_i) w d\mu \right) \Phi(M_i) \\ & \quad \left. - \sum_{i=1}^n (M_i - m_i) \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \int_{\Omega_i} w d\mu \right] \\ & \leq \Delta \left( \Phi; m, M, \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right) - \psi(\Phi, f, w, F_n(\Omega)), \end{aligned}$$

where  $\psi(\Phi, f, w, F_n(\Omega))$  is defined by (1).

*Proof.* From the inequality (11) we have for

$$t = \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \in [m_i, M_i], \quad i \in \{1, \dots, n\},$$

that

$$(18) \quad \begin{aligned} 0 &\leq \left[ \Delta \left( \Phi; m_i, M_i, \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) - \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \right] (M_i - m_i) \\ &\leq \left[ \Delta \left( \Phi; m, M, \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) - \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \right] (M - m) \end{aligned}$$

for any  $i \in \{1, \dots, n\}$ .

This inequality is equivalent to

$$(19) \quad \begin{aligned} 0 &\leq \left( M_i - \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \Phi(m_i) + \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} - m_i \right) \Phi(M_i) \\ &\quad - \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) (M_i - m_i) \\ &\leq \left( M - \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \Phi(m) + \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} - m \right) \Phi(M) \\ &\quad - (M - m) \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \end{aligned}$$

for any  $i \in \{1, \dots, n\}$ .

If we multiply this inequality by  $\int_{\Omega_i} w d\mu > 0$  we get

$$(20) \quad \begin{aligned} 0 &\leq \left( \int_{\Omega_i} (M_i - f) w d\mu \right) \Phi(m_i) \\ &\quad + \left( \int_{\Omega_i} (f - m_i) w d\mu \right) \Phi(M_i) \\ &\quad - (M_i - m_i) \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \int_{\Omega_i} w d\mu \\ &\leq \left( M \int_{\Omega_i} w d\mu - \int_{\Omega_i} f w d\mu \right) \Phi(m) \\ &\quad + \left( \int_{\Omega_i} f w d\mu - m \int_{\Omega_i} w d\mu \right) \Phi(M) \\ &\quad - (M - m) \int_{\Omega_i} w d\mu \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \end{aligned}$$

for any  $i \in \{1, \dots, n\}$ .



Now, if we sum the inequality (20) over  $i$  from 1 to  $n$  we get

$$\begin{aligned}
0 &\leq \sum_{i=1}^n \left( \int_{\Omega_i} (M_i - f) w d\mu \right) \Phi(m_i) \\
&\quad + \sum_{i=1}^n \left( \int_{\Omega_i} (f - m_i) w d\mu \right) \Phi(M_i) \\
&\quad - \sum_{i=1}^n (M_i - m_i) \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \int_{\Omega_i} w d\mu \\
&\leq \left( M \sum_{i=1}^n \int_{\Omega_i} w d\mu - \sum_{i=1}^n \int_{\Omega_i} f w d\mu \right) \Phi(m) \\
&\quad + \left( \sum_{i=1}^n \int_{\Omega_i} f w d\mu - m \sum_{i=1}^n \int_{\Omega_i} w d\mu \right) \Phi(M) \\
&\quad - (M - m) \sum_{i=1}^n \int_{\Omega_i} w d\mu \Phi \left( \frac{\int_{\Omega_i} f w d\mu}{\int_{\Omega_i} w d\mu} \right) \\
(21) \quad &= \left( M \int_{\Omega} w d\mu - \int_{\Omega} f w d\mu \right) \Phi(m) \\
&\quad + \left( \int_{\Omega} f w d\mu - m \int_{\Omega} w d\mu \right) \Phi(M) \\
&\quad - (M - m) \psi(\Phi, f, w, F_n(\Omega)) \int_{\Omega} w d\mu,
\end{aligned}$$

which is equivalent to the desired result (17).  $\square$

The following result also holds.

**THEOREM 2.5.** *Let  $\Phi : [m, M] \rightarrow \mathbb{R}$  be a convex function,  $f : \Omega \rightarrow [m, M]$  a  $\mu$ -measurable function such that  $f, \Phi \circ f \in L_w(\Omega, \mu)$ . Then for any  $F_n(\Omega) = \{\Omega_i\}_{i \in \{1, \dots, n\}} \in \mathfrak{D}_n(\Omega)$  we have*

$$\begin{aligned}
(22) \quad 0 &\leq \frac{1}{(M - m) \int_{\Omega} w d\mu} \left[ \sum_{i=1}^n \Phi(m_i) \left( \int_{\Omega_i} (M_i - f) w d\mu \right) \right. \\
&\quad \left. + \sum_{i=1}^n \Phi(M_i) \int_{\Omega_i} (f - m_i) w d\mu - \sum_{i=1}^n (M_i - m_i) \int_{\Omega_i} w (\Phi \circ f) d\mu \right] \\
&\leq \Delta \left( \Phi; m, M, \frac{\int_{\Omega} f w d\mu}{\int_{\Omega} w d\mu} \right) - \int_{\Omega} w (\Phi \circ f) d\mu.
\end{aligned}$$

*Proof.* For  $\mu$ -almost every  $x \in \Omega_i$  we have  $f(x) \in [m_i, M_i]$ ,  $i \in \{1, \dots, n\}$  and then by the inequality (11) we get

$$\begin{aligned}
(23) \quad 0 &\leq [\Delta(\Phi; m_i, M_i, f(x)) - \Phi(f(x))] (M_i - m_i) \\
&\leq [\Delta(\Phi; m, M, f(x)) - \Phi(f(x))] (M - m)
\end{aligned}$$

for  $\mu$ -almost every  $x \in \Omega_i$ .

This is equivalent to

$$\begin{aligned} 0 &\leq (M_i - f(x)) \Phi(m_i) + (f(x) - m_i) \Phi(M_i) - \Phi(f(x))(M_i - m_i) \\ &\leq (M - f(x)) \Phi(m) + (f(x) - m) \Phi(M) - \Phi(f(x))(M - m) \end{aligned}$$

for  $\mu$ -almost every  $x \in \Omega_i$  and every  $i \in \{1, \dots, n\}$ .

If we multiply by  $w \geq 0$   $\mu$ -almost everywhere and integrate on  $\Omega_i$  we get

$$\begin{aligned} 0 &\leq \Phi(m_i) \left( \int_{\Omega_i} (M_i - f) w d\mu \right) + \Phi(M_i) \int_{\Omega_i} (f - m_i) w d\mu \\ &\quad - (M_i - m_i) \int_{\Omega_i} w (\Phi \circ f) d\mu \\ &\leq \left( M \int_{\Omega_i} w d\mu - \int_{\Omega_i} f w d\mu \right) \Phi(m) + \left( \int_{\Omega_i} f w d\mu - m \int_{\Omega_i} w d\mu \right) \Phi(M) \\ &\quad - (M - m) \int_{\Omega_i} w (\Phi \circ f) d\mu \end{aligned}$$

for every  $i \in \{1, \dots, n\}$ .

If we sum over  $i$  from 1 to  $n$  we get

$$\begin{aligned} 0 &\leq \sum_{i=1}^n \Phi(m_i) \left( \int_{\Omega_i} (M_i - f) w d\mu \right) + \sum_{i=1}^n \Phi(M_i) \int_{\Omega_i} (f - m_i) w d\mu \\ &\quad - \sum_{i=1}^n (M_i - m_i) \int_{\Omega_i} w (\Phi \circ f) d\mu \\ &\leq \left( M \sum_{i=1}^n \int_{\Omega_i} w d\mu - \sum_{i=1}^n \int_{\Omega_i} f w d\mu \right) \Phi(m) \\ &\quad + \left( \sum_{i=1}^n \int_{\Omega_i} f w d\mu - m \sum_{i=1}^n \int_{\Omega_i} w d\mu \right) \Phi(M) \\ &\quad - (M - m) \sum_{i=1}^n \int_{\Omega_i} w (\Phi \circ f) d\mu, \end{aligned}$$

which is equivalent to (22). □

### 3. DISCRETE INEQUALITIES

Assume that, for  $n \geq 2$ , we have a family  $J$  of indices containing more than  $n$  elements and  $F_n(J) = \{J_i\}_{i \in \{1, \dots, n\}}$  is a  $n$ -division for  $J$ , namely  $J = \bigcup_{i=1}^n J_i$  and  $J_i \cap J_j = \emptyset$  for any  $i, j \in \{1, \dots, n\}$  with  $i \neq j$ .

Let  $\Phi : I \subset \mathbb{R} \rightarrow \mathbb{R}$  be a convex function,  $\{x_j\}_{j \in J} \subset I$  and put  $m := \min_{j \in J} \{x_j\}$  and  $M := \max_{j \in J} \{x_j\}$ . Also let  $m_{J_i} := \min_{j \in J_i} \{x_j\}$  and  $M_{J_i} = \max_{j \in J_i} \{x_j\}$  and assume that  $m_{J_i} < M_{J_i}$  for  $i \in \{1, \dots, n\}$ . For a nonempty

finite family of indices  $J$  and positive weights  $w_j$ ,  $j \in J$  we denote  $W_J := \sum_{j \in J} w_j$ .

Consider the discrete version of the functional (6)

$$\begin{aligned}
 & \sigma(\Phi, x, w, F_n(J)) \\
 & := \frac{1}{W_J} \sum_{i=1}^n W_{J_i} \Delta \left( \Phi; m_{J_i}, M_{J_i}, \frac{\sum_{j \in J_i} w_j x_j}{W_{J_i}} \right) \\
 (24) \quad & = \frac{1}{W_J} \sum_{i=1}^n \frac{W_{J_i}}{M_{J_i} - m_{J_i}} \\
 & \times \left[ \left( M_{J_i} - \frac{\sum_{j \in J_i} w_j x_j}{W_{J_i}} \right) \Phi(m_{J_i}) + \left( \frac{\sum_{j \in J_i} w_j x_j}{W_{J_i}} - m_{J_i} \right) \Phi(M_{J_i}) \right].
 \end{aligned}$$

If we write the inequality (7) for the *discrete measure* we get

$$(25) \quad \frac{1}{W_J} \sum_{j \in J} w_j \Phi(x_j) \leq \sigma(\Phi, x, w, F_n(J)) \leq \Delta \left( \Phi; m, M, \frac{1}{W_J} \sum_{j \in J} w_j x_j \right).$$

From (17) we have

$$\begin{aligned}
 (26) \quad & 0 \leq \frac{1}{(M - m) W_J} \left[ \sum_{i=1}^n \left( \sum_{j \in J_i} (M_{J_i} - x_j) w_j \right) \Phi(m_{J_i}) \right. \\
 & \quad \left. + \sum_{i=1}^n \left( \sum_{j \in J_i} (x_j - m_{J_i}) w_j \right) \Phi(M_{J_i}) \right. \\
 & \quad \left. - \sum_{i=1}^n (M_{J_i} - m_{J_i}) \Phi \left( \frac{\sum_{j \in J_i} x_j w_j}{W_{J_i}} \right) W_{J_i} \right] \\
 & \leq \Delta \left( \Phi; m, M, \frac{1}{W_J} \sum_{j \in J} w_j x_j \right) - \psi(\Phi, x, w, F_n(J)),
 \end{aligned}$$

where

$$\psi(\Phi, f, w, F_n(J)) := \frac{1}{W_J} \sum_{i=1}^n W_{J_i} \Phi \left( \frac{1}{W_{J_i}} \sum_{j \in J_i} w_j x_j \right).$$

From (22) we also have

$$\begin{aligned}
(27) \quad & 0 \leq \frac{1}{(M-m)W_J} \left[ \sum_{i=1}^n \Phi(m_{J_i}) \left( \sum_{j \in J_i} (M_{J_i} - x_j) w_j \right) \right. \\
& + \sum_{i=1}^n \Phi(M_{J_i}) \sum_{j \in J_i} (x_j - m_{J_i}) w_j - \sum_{i=1}^n (M_{J_i} - m_{J_i}) \sum_{j \in J_i} w_j \Phi(x_j) \left. \right] \\
& \leq \Delta \left( \Phi; m, M, \frac{1}{W_J} \sum_{j \in J} w_j x_j \right) - \frac{1}{W_J} \sum_{j \in J} w_j \Phi(x_j).
\end{aligned}$$

If we write the above inequalities for the positive numbers  $x_i > 0, i \in \{1, \dots, n\}$  and the convex power function  $\Phi(t) = t^p, p \in (-\infty, 0) \cup (1, \infty)$  we have

$$\begin{aligned}
(28) \quad & \frac{1}{W_J} \sum_{j \in J} w_j x_j^p \leq \frac{1}{W_J} \sum_{i=1}^n \frac{W_{J_i}}{M_{J_i} - m_{J_i}} \times \left[ \left( M_{J_i} - \frac{\sum_{j \in J_i} w_j x_j}{W_{J_i}} \right) m_{J_i}^p \right. \\
& \quad \left. + \left( \frac{\sum_{j \in J_i} w_j x_j}{W_{J_i}} - m_{J_i} \right) M_{J_i}^p \right] \\
& \leq \frac{1}{M-m} \left[ \left( M - \frac{1}{W_J} \sum_{j \in J} w_j x_j \right) m^p \right. \\
& \quad \left. + \left( \frac{1}{W_J} \sum_{j \in J} w_j x_j - m \right) M^p \right],
\end{aligned}$$

$$\begin{aligned}
(29) \quad & 0 \leq \frac{1}{(M-m)W_J} \left[ \sum_{i=1}^n \left( \sum_{j \in J_i} (M_{J_i} - x_j) w_j \right) m_{J_i}^p \right. \\
& \quad \left. + \sum_{i=1}^n \left( \sum_{j \in J_i} (x_j - m_{J_i}) w_j \right) M_{J_i}^p \right. \\
& \quad \left. - \sum_{i=1}^n (M_{J_i} - m_{J_i}) \left( \sum_{j \in J_i} x_j w_j \right)^p W_{J_i}^{1-p} \right] \\
& \leq \frac{1}{M-m} \left[ \left( M - \frac{1}{W_J} \sum_{j \in J} w_j x_j \right) m^p + \left( \frac{1}{W_J} \sum_{j \in J} w_j x_j - m \right) M^p \right] \\
& \quad - \frac{1}{W_J} \sum_{i=1}^n W_{J_i}^{1-p} \left( \sum_{j \in J_i} w_j x_j \right)^p,
\end{aligned}$$

and

$$\begin{aligned}
(30) \quad 0 &\leq \frac{1}{(M-m)W_J} \left[ \sum_{i=1}^n m_{J_i}^p \left( \sum_{j \in J_i} (M_{J_i} - x_j) w_j \right) \right. \\
&\quad \left. + \sum_{i=1}^n M_{J_i}^p \sum_{j \in J_i} (x_j - m_{J_i}) w_j - \sum_{i=1}^n (M_{J_i} - m_{J_i}) \sum_{j \in J_i} w_j x_j^p \right] \\
&\leq \frac{1}{M-m} \left[ \left( M - \frac{1}{W_J} \sum_{j \in J} w_j x_j \right) m^p + \left( \frac{1}{W_J} \sum_{j \in J} w_j x_j - m \right) M^p \right] \\
&\quad - \frac{1}{W_J} \sum_{j \in J} w_j x_j^p.
\end{aligned}$$

#### 4. SOME INEQUALITIES RELATED TO HH-INEQUALITY

It is clear that all inequalities from Section 2 can be written for univariate functions  $f : [a, b] \subset \mathbb{R} \rightarrow [m, M]$  and the functional defined in (6).

We are, however, interested here in the particular case that is related to the celebrated *Hermite-Hadamard inequality*

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

where  $\Phi : [a, b] \rightarrow \mathbb{R}$  is a convex function on  $[a, b]$ .

Let  $\Phi : [m, M] \rightarrow \mathbb{R}$  be a convex function and  $f : [a, b] \rightarrow [m, M]$  an integrable function. Consider the division of the interval  $[a, b]$  given by

$$d_n : a = x_0 < x_1 < \dots < x_{n-1} < x_n = b, \quad n \geq 2.$$

If we take  $\Omega = [a, b]$  and  $\Omega_1 = [a, x_1]$ ,  $\Omega_i = (x_i, x_{i+1}]$  for  $i \in \{1, \dots, n-1\}$  then  $\Omega = \bigcup_{i=1}^n \Omega_i$  and  $\Omega_i \cap \Omega_j = \emptyset$  for any  $i, j \in \{1, \dots, n\}$  with  $i \neq j$ .

By making use of (6) for this division and  $f : [a, b] \subset \mathbb{R} \rightarrow [a, b]$ ,  $f(x) = x$ , we can consider the functional

$$(31) \quad \sigma(\Phi, d_n) := \frac{1}{b-a} \sum_{i=1}^n (x_{i+1} - x_i) \frac{\Phi(x_i) + \Phi(x_{i+1})}{2}.$$

If we use the inequality (7) we have

$$\begin{aligned}
(32) \quad \frac{1}{b-a} \int_a^b \Phi(t) dt &\leq \frac{1}{b-a} \sum_{i=1}^n (x_i - x_{i-1}) \frac{\Phi(x_i) + \Phi(x_{i-1})}{2} \\
&\leq \frac{\Phi(a) + \Phi(b)}{2}.
\end{aligned}$$

This inequality was obtained by the author in 1994 in [2], see also [15, p. 22].

From (17) we have

$$(33) \quad 0 \leq \frac{1}{(b-a)^2} \sum_{i=1}^n (x_i - x_{i-1})^2 \left[ \frac{\Phi(x_i) + \Phi(x_{i-1})}{2} - \Phi\left(\frac{x_{i-1} + x_i}{2}\right) \right] \\ \leq \frac{\Phi(a) + \Phi(b)}{2} - \frac{1}{b-a} \sum_{i=1}^n \Phi\left(\frac{x_i + x_{i-1}}{2}\right) (x_i - x_{i-1}),$$

while from (22) we have

$$(34) \quad 0 \leq \frac{1}{(b-a)^2} \sum_{i=1}^n (x_i - x_{i-1})^2 \\ \times \left[ \frac{\Phi(x_i) + \Phi(x_{i-1})}{2} - \frac{1}{x_i - x_{i-1}} \int_{x_{i-1}}^{x_i} \Phi(x) dx \right] \\ \leq \frac{\Phi(a) + \Phi(b)}{2} - \frac{1}{b-a} \int_a^b \Phi(t) dt.$$

If we take in (33) and (34)  $\Phi(t) = \frac{1}{t}$ ,  $t \in [a, b] \subset (0, \infty)$  then we get the inequalities

$$(35) \quad \frac{1}{2(b-a)^2} \sum_{i=1}^n \frac{(x_i - x_{i-1})^4}{x_i x_{i-1} (x_i + x_{i-1})} \leq \frac{a+b}{2ab} - \frac{2}{b-a} \sum_{i=1}^n \frac{x_i - x_{i-1}}{x_i + x_{i-1}},$$

and

$$(36) \quad 0 \leq \frac{1}{(b-a)^2} \sum_{i=1}^n (x_i - x_{i-1})^2 \left[ \frac{L(x_i, x_{i-1}) - H(x_i, x_{i-1})}{L(x_i, x_{i-1}) H(x_i, x_{i-1})} \right] \\ \leq \frac{L(a, b) - H(a, b)}{L(a, b) H(a, b)},$$

where

$$H(\alpha, \beta) := \frac{2\alpha\beta}{\alpha + \beta}$$

is the *harmonic mean* while

$$L(\alpha, \beta) := \frac{\alpha - \beta}{\ln \alpha - \ln \beta}, \alpha \neq \beta,$$

is the *logarithmic mean*.

If we take in (33) and (34)  $\Phi(t) = -\ln t$ ,  $t \in [a, b] \subset (0, \infty)$  then we get the inequalities

$$(37) \quad 1 \leq \prod_{i=1}^n \left( \frac{A(x_{i-1}, x_i)}{G(x_{i-1}, x_i)} \right)^{\frac{(x_i - x_{i-1})^2}{(b-a)^2}} \leq \frac{\prod_{i=1}^n (A(x_{i-1}, x_i))^{\frac{(x_i - x_{i-1})}{b-a}}}{G(a, b)},$$

and

$$(38) \quad 1 \leq \prod_{i=1}^n \left( \frac{I(x_{i-1}, x_i)}{G(x_{i-1}, x_i)} \right)^{\frac{(x_i - x_{i-1})^2}{(b-a)^2}} \leq \frac{I(a, b)}{G(a, b)},$$

where

$$G(\alpha, \beta) := \sqrt{\alpha\beta}$$

is the *geometric mean* while

$$I(\alpha, \beta) := \frac{1}{e} \left( \frac{\beta^\beta}{\alpha^\alpha} \right)^{\frac{1}{\beta-\alpha}}, \alpha \neq \beta,$$

is the *identric mean*.

Now, consider the *p-logarithmic mean* defined by

$$L_p(\alpha, \beta) := \left( \frac{\beta^{p+1} - \alpha^{p+1}}{(p+1)(\alpha - \beta)} \right)^{1/p},$$

where  $p \in \mathbb{R} \setminus \{-1, 0\}$ .

From (33) and (34) we have for  $p \in (-\infty, 0) \cup (1, \infty) \setminus \{-1\}$

$$\begin{aligned} (39) \quad 0 &\leq \frac{1}{(b-a)^2} \sum_{i=1}^n (x_i - x_{i-1})^2 [A(x_i^p, x_{i-1}^p) - A^p(x_{i-1}, x_i)] \\ &\leq A(a^p, b^p) - \frac{1}{b-a} \sum_{i=1}^n A^p(x_{i-1}, x_i) (x_i - x_{i-1}) \end{aligned}$$

and

$$\begin{aligned} (40) \quad 0 &\leq \frac{1}{(b-a)^2} \sum_{i=1}^n (x_i - x_{i-1})^2 [A(x_i^p, x_{i-1}^p) - L_p^p(x_{i-1}, x_i)] \\ &\leq A(a^p, b^p) - L_p^p(a, b). \end{aligned}$$

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