

AN ESTIMATE OF THE COMMUTATIVITY OF C^2 -FUNCTIONS AND PROBABILITY MEASURES

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Abstract. In [1], an estimate of the difference of the two sides of the Jensen's inequality with respect to probability measures was given, which is a special case of a Cauchy type mean value theorem (cf. [3, 4, 5]). Without Cauchy type mean value theorem, we give an estimate of the commutativity of C^2 -function and probability measure. The purpose of this paper is to determine the equality condition for the estimate above.

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