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RECURSIVELY DEFINED REFINEMENTS OF THE INTEGRAL FORM OF JENSEN'S INEQUALITY

LÁSZLÓ HORVÁTH AND JOSIP PEČARIĆ

Abstract. In this paper we establish infinite chains of integral inequalities related to the classical Jensen's inequality by using special refinements of the discrete Jensen's inequality. As applications, we introduce and study new integral means (generalized quasi-arithmetic means), and give refinements of the left hand side of Hermite-Hadamard inequality.

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