

## THE HIERARCHY OF CONVEXITY AND SOME CLASSIC INEQUALITIES

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*Dedicated to Professor Josip Pečarić  
on the occasion of his 60th birthday*

*Abstract.* In what follows, a hierarchy of  $m$ -convexity is considered: we define  $m$ -starshaped functions,  $m$ -superadditive functions, Jensen  $m$ -convex functions, weak Jensen  $m$ -convex functions, Jensen  $m$ -superadditive functions, and weak  $m$ -superadditive functions. Some inclusions between such classes of functions are established. We also analyze the validity of the Hermite-Hadamard inequality, and of the Chebyshev-Andersson inequality for  $m$ -convex functions.

### 1. Introduction

Let us consider the sets of continuous, convex, starshaped, and superadditive functions on  $[a, b]$  given by:

$$C[a, b] = \{f : [a, b] \longrightarrow \mathbb{R}, f \text{ continuous}\},$$

$$K[a, b] = \{f \in C[a, b]; f(tx + (1-t)y) \leq tf(x) + (1-t)f(y), \forall x, y \in [a, b], t \in [0, 1]\},$$

$$S^*[a, b] = \left\{ f \in C[a, b]; \frac{f(x) - f(a)}{x - a} \leq \frac{f(y) - f(a)}{y - a}, a < x < y \leq b \right\},$$

and

$$S[a, b] = \{f \in C[a, b]; f(x) + f(y) \leq f(x + y - a) + f(a), \forall x, y, x + y - a \in [a, b]\},$$

respectively. For  $a = 0$  we denote by  $C(b), K(b), S^*(b)$ , and  $S(b)$  respectively, the corresponding set of functions, restricted also under the condition  $f(0) = 0$ . A. M. Bruckner and E. Ostrow have proven in [1] the strict inclusions:

$$K(b) \subset S^*(b) \subset S(b).$$

These inclusions, extended with some results of preservation of the above properties by the arithmetic integral mean, are collectively referred to in [6] as the *hierarchy of convexity*. Simple proofs and generalizations of the results of [1] may be found in [8].

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Let us remark that we can also define a superadditive function by

$$f(x) + f(y) \leq f(x + y - a) + f(a), \forall x, y \in [a, b],$$

thus assuming  $f \in C[a, 2b - a]$ . This is the preferred layout for superadditive functions in what follows.

In [9], one of the many generalizations on the convexity of functions – called  $m$ -convexity-was introduced. The set of  $m$ -convex functions is defined by:

$$K_m[a, b] = \{f \in C[a, b]; f(tx + m(1 - t)y) \leq tf(x) + m(1 - t)f(y), \\ \forall x, y \in [a, b], t \in [0, 1]\}, m \in [0, 1].$$

If  $a = 0$  and  $f(0) \leq 0$ , we also obtain a hierarchy of convexity:

$$K[a, b] \subset K_m[a, b] \subset K_n[a, b] \subset S^*[a, b], \text{ for } 1 > m > n > 0.$$

A much larger generalization of convexity was given in [12]: the function  $f : [a, b] \rightarrow \mathbb{R}$  is called  $(g, h, \lambda, \mu)$ -convex if

$$g(f(tx + (1 - t)\lambda(y))) \leq h(t)g(f(x)) + [1 - h(t)]\mu(f(y)), \forall x, y \in [a, b], \forall t \in [0, 1].$$

It is shown that more interesting results can be obtained for  $h(t) = t^\alpha$ , with  $\alpha \in [0, 1]$ . This case was combined with the  $m$ -convexity in [5] giving the  $(\alpha, m)$ -convexity. In the next paragraph we define a hierarchy of  $(\alpha, m)$ -convexity. Taking  $\alpha = 1$ , we obtain a more fruitful hierarchy of  $m$ -convexity. Finally we study the Fejér inequality (generalization of the Hermite-Hadamard inequality) and the Chebyshev-Andersson inequality for  $m$ -convex functions.

### 2. A hierarchy of $(\alpha, m)$ -convexity

The set of  $(\alpha, m)$ -convex functions is defined by

$$K_{m,\alpha}[a, b] = \{f \in C[ma, 2b - ma]; f(tx + m(1 - t)y) \leq t^\alpha f(x) + m(1 - t^\alpha)f(y), \\ \forall x, y \in [a, b], t \in [0, 1]\}, m, \alpha \in [0, 1].$$

Note that for  $t = 0$  and  $y = a$  we have the condition  $f(ma) \leq mf(a)$  meaning that the function must be defined on  $ma \leq a$ . In fact, to assure that all the definitions and results that follow are valid we will assume that the functions are defined on  $[ma, 2b - ma]$ . Assuming  $\alpha \neq 0, m \neq 0$ , we define the following sets of functions:

$$S_{m,\alpha}^*[a, b] = \left\{ f \in C[ma, 2b - ma]; \frac{f(x) - mf(a)}{(x - ma)^\alpha} \geq \frac{f(z) - mf(a)}{(z - ma)^\alpha}, a < z < x \leq b \right\},$$

called  $(\alpha, m)$ -starshaped functions;

$$S_{m,\alpha}[a, b] = \{f \in C[ma, 2b - ma]; [f(x) - mf(a)](x - ma)^{1-\alpha} + [f(y) - mf(a)](y - ma)^{1-\alpha}$$

$$\leq [f(x+y-ma) - mf(a)](x+y-2ma)^{1-\alpha}, \forall x, y \in [a, b],$$

called  $(\alpha, m)$ -superadditive functions;

$$J_{m,\alpha}^*[a, b] = \{f \in C[ma, 2b-ma]; f(2x-ma) - mf(a) \geq 2^\alpha [f(x) - mf(a)], \forall x \in [a, b]\},$$

called Jensen  $(\alpha, m)$ -starshaped functions;

$$J_{m,\alpha}[a, b] = \left\{ f \in C[ma, 2b-ma]; f\left(\frac{m^{\frac{1}{\alpha}}x + my}{1 + m^{\frac{1}{\alpha}}}\right) \leq \frac{mf(x) + m\left[\left(1 + m^{\frac{1}{\alpha}}\right)^\alpha - m\right]f(y)}{\left(1 + m^{\frac{1}{\alpha}}\right)^\alpha}, \forall x, y \in [a, b] \right\},$$

called  $(\alpha, m)$ -Jensen convex functions;

$$H_{m,\alpha}[a, b] = \{f \in C[ma, 2b-ma]; f(tx) \leq [m + (t-m)^\alpha(1-m)^{1-\alpha}]f(x), \\ a \leq x \leq b, m \leq t \leq 1\},$$

called  $(\alpha, m)$ -subhomogenous functions;

$$H_{m,\alpha}^*[a, b] = \left\{ f \in C[ma, 2b-ma]; f\left(\frac{m + m^{\frac{1}{\alpha}}}{1 + m^{\frac{1}{\alpha}}}x\right) \leq m \left[1 + \frac{1-m}{\left(1 + m^{\frac{1}{\alpha}}\right)^\alpha}\right]f(x), a \leq x \leq b \right\},$$

called Jensen  $(\alpha, m)$ -subhomogenous functions;

$$wS_{m,\alpha}[a, b] = \{f \in C[ma, 2b-ma]; [f(a+t) - mf(a)](a+t-ma)^{1-\alpha} \\ + [f(b-t) - mf(a)](b-t-ma)^{1-\alpha} \leq [f(b+(1-m)a) - mf(a)](a+b-2ma)^{1-\alpha}, \\ \forall t \in [0, (b-a)/2]\},$$

called weak  $(\alpha, m)$ -superadditive; and

$$wJ_{m,\alpha}[a, b] = \left\{ f \in C[ma, 2b-ma]; \frac{m}{\left(1 + m^{\frac{1}{\alpha}}\right)^\alpha} \{f(a+t) + [(1 + m^{\frac{1}{\alpha}})^\alpha - m]f(b-t)\} \geq f\left(\frac{m^{\frac{1}{\alpha}}(a+t) + m(b-t)}{1 + m^{\frac{1}{\alpha}}}\right), \forall t \in [0, (b-a)/2] \right\},$$

called weak  $(\alpha, m)$ -Jensen convex.

For these sets, we have the following main results.

THEOREM 1. *The following inclusions*

$$K_{m,\alpha}[a,b] \subseteq S_{m,\alpha}^*[a,b] \subseteq S_{m,\alpha}[a,b] \subseteq J_{m,\alpha}^*[a,b], S_{m,\alpha}[a,b] \subseteq wS_{m,\alpha}[a,b],$$

$$H_{m,\alpha}^*[a,b] \supseteq H_{m,\alpha}[a,b] \supseteq K_{m,\alpha}[a,b] \subseteq J_{m,\alpha}[a,b] \subseteq H_{m,\alpha}^*[a,b]$$

and

$$J_{m,\alpha}[a,b] \subseteq wJ_{m,\alpha}[a,b]$$

hold.

*Proof.* a) Taking  $f \in K_{m,\alpha}[a,b]$  and  $y = a$  we obtain

$$f(xt + m(1-t)a) - mf(a) \leq t^\alpha [f(x) - mf(a)].$$

Denoting  $xt + m(1-t)y = z$  we prove that  $f \in S_{m,\alpha}^*[a,b]$ .

b) Assuming that  $f \in S_{m,\alpha}^*[a,b]$  we have

$$\begin{aligned} & [f(x+y-ma) - mf(a)](x+y-2ma)^{1-\alpha} \\ &= \frac{f(x+y-ma) - mf(a)}{(x+y-2ma)^\alpha} \cdot (x+y-2ma) \\ &= \frac{f(x+y-ma) - mf(a)}{(x+y-2ma)^\alpha} (x-ma) + \frac{f(x+y-ma) - mf(a)}{(x+y-2ma)^\alpha} (y-ma) \\ &\geq \frac{f(x) - mf(a)}{(x-ma)^\alpha} (x-ma) + \frac{f(y) - mf(a)}{(y-ma)^\alpha} (y-ma), \end{aligned}$$

thus  $f \in S_{m,\alpha}[a,b]$ .

c) For  $f \in S_{m,\alpha}[a,b]$  if we take  $x = y$  we obtain

$$2[f(x) - mf(a)](x-ma)^{1-\alpha} \leq [f(2x-ma) - mf(a)](2x-2ma)^{1-\alpha},$$

implying that  $f \in J_{m,\alpha}^*[a,b]$ .

d) For  $f \in S_{m,\alpha}[a,b]$  if we take  $x = a-t, y = b-t$  we obtain  $f \in wS_{m,\alpha}[a,b]$ .

e) If  $f \in K_{m,\alpha}[a,b]$  for  $t = m^{1/\alpha} / (1 + m^{1/\alpha})$  we deduce that  $f \in J_{m,\alpha}[a,b]$ .

f) For  $f \in J_{m,\alpha}[a,b]$  if we take  $x = y$  we obtain that  $f \in H_{m,\alpha}^*[a,b]$ .

g) If  $f \in K_{m,\alpha}[a,b]$  for  $x = y$  we obtain

$$f(x(m+t(1-m))) \leq [t^\alpha + m(1-t^\alpha)]f(x)$$

and denoting  $m+t(1-m) = s$  we deduce that  $f \in H_{m,\alpha}[a,b]$ .

h) If  $f \in H_{m,\alpha}[a,b]$ , for  $t = (m + m^{1/\alpha}) / (1 + m^{1/\alpha})$  it follows that  $f \in H_{m,\alpha}^*[a,b]$ .

k) For  $f \in J_{m,\alpha}[a,b]$  if we take  $x = a+t, y = b-t$  we obtain that  $f \in wJ_{m,\alpha}[a,b]$ .

### 3. A hierarchy of $m$ -convexity

For  $\alpha = 1$  we obtain the following sets of functions:

$$S_m^*[a, b] = \left\{ f \in C[ma, 2b - ma]; \frac{f(x) - mf(a)}{x - ma} \geq \frac{f(z) - mf(a)}{z - ma}, a \leq z < x \leq b \right\},$$

called  $m$ -starshaped functions;

$$S_m[a, b] = \{f \in C[ma, 2b - ma]; f(x) + f(y) \leq f(x + y - ma) + mf(a), \forall x, y \in [a, b]\},$$

called  $m$ -superadditive functions;

$$J_m^*[a, b] = \{f \in C[ma, 2b - ma]; f(2x - ma) - mf(a) \geq 2[f(x) - mf(a)], a \leq x \leq b\},$$

called Jensen  $m$ -starshaped functions;

$$J_m[a, b] = \left\{ f \in C[ma, 2b - ma]; f\left(\frac{m(x+y)}{1+m}\right) \leq \frac{m[f(x) + f(y)]}{1+m}, \forall x, y \in [a, b] \right\},$$

called  $m$ -Jensen convex functions;

$$H_m[a, b] = \{f \in C[ma, 2b - ma]; f(tx) \leq tf(x), a \leq x \leq b, m \leq t \leq 1\},$$

called  $m$ -subhomogenous functions;

$$H_m^*[a, b] = \left\{ f \in C[ma, 2b - ma]; f\left(\frac{2mx}{1+m}\right) \leq \frac{2m}{1+m}f(x), a \leq x \leq b \right\},$$

called Jensen  $m$ -subhomogenous functions;

$$wS_m[a, b] = \{f \in C[ma, 2b - ma]; f(a+t) + f(b-t) \leq f(b + (1-m)a) + mf(a), \\ \forall t \in [0, (b-a)/2]\},$$

called *weak  $m$ -superadditive*; and

$$wJ_m[a, b] = \left\{ f \in C[ma, 2b - ma]; \frac{m[f(a+t) + f(b-t)]}{1+m} \geq f\left(\frac{m(a+b)}{1+m}\right), \forall t \in [0, (b-a)/2] \right\},$$

called *weak  $m$ -Jensen convex*.

From the hierarchy of  $m$ -convexity we underline only some results.

**THEOREM 2.** *The following inclusions*

$$K_m[a, b] \subseteq S_m^*[a, b] \subseteq S_m[a, b] \subseteq wS_m[a, b]$$

and

$$H_m^*[a, b] \supseteq H_m[a, b] \supseteq K_m[a, b] \subseteq J_m[a, b] \subseteq wJ_m[a, b]$$

hold.

Moreover, in this simple case  $\alpha = 1$  we can characterize the functions of  $wS_m[a, b]$  and those of  $wJ_m[a, b]$ . For this we begin with the following:

LEMMA 3. For every function  $f \in C[a, b]$  we can determine two functions  $f_1 : [a(1-m), (b+(1-2m)a)/2] \rightarrow \mathbb{R}$  and  $f_2 : [0, (b+(1-2m)a)/2] \rightarrow \mathbb{R}$  such that:

$$f(x) = \begin{cases} f_1(x-ma) & \text{for } x \in [a, \frac{a+b}{2}] \\ f_1\left(\frac{b+(1-2m)a}{2}\right) + f_2\left(\frac{b+(1-2m)a}{2}\right) & \\ -f_2(b+(1-m)a-x) & \text{for } x \in [\frac{a+b}{2}, b]. \end{cases}$$

*Proof.* We can take:

$$f_1(t) = f(ma+t), \forall t \in [a(1-m), (b+(1-2m)a)/2]$$

and

$$f_2(t) = f((b+a)/2) + c - f(b+a(1-m)-t), \forall t \in [0, (b+(1-2m)a)/2],$$

where  $c$  is an arbitrary real number.

Using this lemma we can obtain the characterization and a method of construction of functions from  $wS_m[a, b]$  and  $wJ_m[a, b]$ .

THEOREM 4. The function  $f$  belongs to:

a)  $wS_m[a, b]$  if and only if

$$f_1(t+a(1-m)) - mf_1(a(1-m)) \leq f_2(t+a(1-m)) - f_2(0);$$

b)  $wJ_m[a, b]$  if and only if

$$\begin{aligned} f_1(t+a(1-m)) + f_1\left(\frac{b+(1-2m)a}{2}\right) - \frac{1+m}{m} f_1\left(\frac{m(b-am)}{1+m}\right) \\ \geq f_2(t+a(1-m)) - f_2\left(\frac{b+(1-2m)a}{2}\right). \end{aligned}$$

COROLLARY 1. The function  $f$  belongs to  $wJ_m[a, b]$  if

$$f_1(t) = f_2(t), \forall t \in [a(1-m), (b+(1-2m)a)/2]$$

and

$$f_1\left(\frac{b+(1-2m)a}{2}\right) \geq \frac{1+m}{2m} f_1\left(\frac{m(b-am)}{1+m}\right).$$

COROLLARY 2. *The function  $f$  belongs to  $wS_m[a, b]$  if*

$$f_1(t) = f_2(t), \forall t \in [a(1-m), (b+(1-2m)a)/2]$$

and

$$f_2(0) \leq mf_1(a(1-m)).$$

COROLLARY 3. *The function  $f$  belongs to  $wS_m[a, b] \cap wJ_m[a, b]$  if*

$$f_1(t) = f_2(t), \forall t \in [a(1-m), (b+(1-2m)a)/2]$$

$$f_2(0) \leq mf_1(a(1-m))$$

and

$$f_1\left(\frac{b+(1-2m)a}{2}\right) \geq \frac{1+m}{2m} f_1\left(\frac{m(b-am)}{1+m}\right).$$

REMARK 5. For  $m = 1$  these results were proven in [11].

#### 4. Fejér's inequality

Let  $L(\cdot, a, b) : C[a, b] \rightarrow \mathbb{R}$  be an isotonic linear functional, that is, for  $t, s \in \mathbb{R}$ ,  $f, g \in C[a, b]$ :

$$L(f; a, b) \geq 0 \quad \text{if} \quad f \geq 0$$

$$L(tf + sg; a, b) = tL(f; a, b) + sL(g; a, b).$$

If  $f \in C[a, b]$  we denote by  $f_-$  the function defined by:

$$f_-(x) = f(a+b-x) \quad \text{for} \quad x \in [a, b].$$

DEFINITION 6. The functional  $L(\cdot, a, b)$  is symmetric if:

$$L(f_-; a, b) = L(f; a, b), \quad \forall f \in C[a, b].$$

THEOREM 7. *If  $L(\cdot; a, b)$  is a symmetric isotonic linear functional, such that  $L(1; a, b) = 1$ , then:*

$$L(f; a, b) \leq [f(b+(1-m)a) + mf(a)]/2, \quad \forall f \in wS_m[a, b]$$

and

$$L(f; a, b) \geq \frac{m+1}{2m} f\left(\frac{m(a+b)}{1+m}\right), \quad \forall f \in wJ_m[a, b].$$

*Proof.* Indeed in the first case we have

$$\begin{aligned} f(a+t) + f(b-t) &= f(x) + f_-(x) \\ &\leq f(b + (1-m)a) + mf(a), \forall x \in [a, b] \end{aligned}$$

while in the second:

$$f(x) + f_-(x) \geq \frac{m+1}{m} f\left(\frac{m(a+b)}{1+m}\right), \forall x \in [a, b].$$

We need only to apply the functional  $L(\cdot; a, b)$ .

**COROLLARY 4.** *If  $L(\cdot; a, b)$  is a symmetric isotonic linear functional, such that  $L(1; a, b) = 1$ , then:*

$$\begin{aligned} \frac{m+1}{2m} f\left(\frac{m(a+b)}{1+m}\right) &\leq L(f; a, b) \leq [f(b + (1-m)a) + mf(a)]/2, \\ \forall f &\in \mathcal{wS}_m[a, b] \cap \mathcal{wJ}_m[a, b]. \end{aligned}$$

**REMARK 8.** If  $g \in C[a, b]$  is symmetric with respect to  $\frac{a+b}{2}$ , the functional defined by:

$$L(f; a, b) = \int_a^b f(x)g(x)dx / \int_a^b g(x)dx$$

is a symmetric isotonic linear functional. As  $K_m[a, b] \subset \mathcal{wS}_m[a, b] \cap \mathcal{wJ}_m[a, b]$  we obtained a generalization of the result of L. Fejér from [3], thus also of the Hermite-Hadamard inequality. The generalization is effective even for  $m = 1$  as was pointed out in [11]. Other generalizations of the Hermite-Hadamard inequality for  $m$ -convex functions were given in [2], [7], and [4].

## 5. Chebyshev-Andersson's inequality

In [10] we have shown that Chebyshev-Andersson's inequality is not only valid for convex functions but also for starshaped functions. A general result of this type was also proven in [12]. Let us now consider the case of  $(\alpha, m)$ -starshaped functions. Denote by  $e$  the function defined by  $e(x) = x$  and by  $c$  the constant function with value  $c$ .

**THEOREM 9.** *If  $A$  and  $B$  are isotonic linear functionals,  $f \in S_{m, \alpha}^*[a, b]$  and  $g \in S_{n, \beta}^*[a, b]$  then the following inequality holds:*

$$\begin{aligned} &A\left((e-ma)^\alpha (e-na)^\beta\right) B((f-mf(a))(g-ng(a))) \\ &\quad + B\left((e-ma)^\alpha (e-na)^\beta\right) A((f-mf(a))(g-ng(a))) \\ &\geq A\left((e-ma)^\alpha (g-ng(a))\right) B\left((e-na)^\beta (f-mf(a))\right) \\ &\quad + B\left((e-ma)^\alpha (g-ng(a))\right) A\left((e-na)^\beta (f-mf(a))\right). \end{aligned}$$



*Proof.* We have

$$\left[ \frac{f(x) - mf(a)}{(x - ma)^\alpha} - \frac{f(z) - mf(a)}{(z - ma)^\alpha} \right] (x - ma)^\alpha (z - ma)^\alpha \\ \cdot \left[ \frac{g(x) - ng(a)}{(x - na)^\beta} - \frac{g(z) - ng(a)}{(z - na)^\beta} \right] (x - na)^\beta (z - na)^\beta \geq 0,$$

or

$$(z - ma)^\alpha (z - na)^\beta [f(x) - mf(a)] [g(x) - ng(a)] \\ - (z - ma)^\alpha [g(z) - ng(a)] (x - na)^\beta [f(x) - mf(a)] \\ - (z - na)^\beta [f(z) - mf(a)] (x - ma)^\alpha [g(x) - ng(a)] \\ + (x - ma)^\alpha (x - na)^\beta [f(z) - mf(a)] [g(z) - ng(a)] \geq 0.$$

If we now take the value of  $A$  for the functions of  $x$  and then the value of  $B$  for the functions of  $z$ , we obtain the announced inequality.

REMARK 10. Taking  $A = B$  and/or  $m = n$ ,  $\alpha = \beta$ , we deduce some consequences of the Chebyshev-Andersson type inequalities.

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