REFINEMENTS OF ACZÉL-POPOVICIU AND BELLMAN INEQUALITIES FOR LINEAR ISOTONIC FUNCTIONALS

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Abstract. A refinement of reverse Jensen inequality for linear isotonic functionals is established. As consequences, refinements of the Aczél-Popoviciu and Bellman inequalities for linear isotonic functionals are obtained. Some particular inequalities are also deduced.

1. Introduction

In the following, we recall some notions and results mentioned in [3], [8] about *linear isotonic functionals*.

Let E be a nonempty set and L a class of real-valued functions $f: E \to \mathbb{R}$ satisfying the following condition:

 (L_1) If $f,g \in L$, then $\alpha f + \beta g \in L$ for all $\alpha,\beta \in \mathbb{R}$.

We consider linear isotonic functionals defined on a class L, that is, a mapping $A: L \to \mathbb{R}$ satisfying the following conditions:

- (A_1) $A(\alpha f + \beta g) = \alpha A(f) + \beta A(g)$ for all $f, g \in L$ and $\alpha, \beta \in \mathbb{R}$.
- (A_2) If $f \in L$ and $f(t) \ge 0$ for all $t \in E$, then $A(f) \ge 0$.

Now we recall a reverse of Jensen's inequality for linear isotonic functionals given in [8, p. 124] and [3].

THEOREM 1. Let E, L and A be as above and $\varphi: I \to \mathbb{R}$ be a continuous convex function defined on an interval $I \subseteq \mathbb{R}$. Assume that $p \in L$ with $p(t) \geqslant 0$ for all $t \in E$ and 0 < A(p) < u for some $u \in \mathbb{R}$. Further, assume that $g: E \to I$ is such that $pg \in L$ and $p\varphi(g) \in L$. If $\alpha \in I$ and $(u\alpha - A(pg))/(u - A(p)) \in I$, then we have

$$\frac{u\varphi(\alpha) - A(p\varphi(g))}{u - A(p)} \leqslant \varphi\left(\frac{u\alpha - A(pg)}{u - A(p)}\right). \tag{1}$$

The following result was also obtained in [3].

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THEOREM 2. Suppose the assumptions of Theorem 1 are satisfied. Additionally, let $q \in L$ be such that qg, $q\phi(g) \in L$. Also, assume that $0 \le q(t) \le p(t)$ for all $t \in E$ and 0 < A(q) < A(p). If $\alpha \in I$ and $(u\alpha - A(pg))/(u - A(p)) \in I$, then we have

$$\begin{split} 0 &\leqslant A\left(q\varphi(g)\right) - A\left(q\right)\varphi\left(\frac{A(qg)}{A(q)}\right) \\ &\leqslant \left[u - A(p)\right]\varphi\left(\frac{u\alpha - A(pg)}{u - A(p)}\right) - \left[u\varphi(\alpha) - A(p\varphi(g))\right]. \end{split} \tag{2}$$

The following result for Bellman inequality for linear isotonic functionals is also proved in Theorem 2.5 from [3].

THEOREM 3. Let E, L and A be as above. Assume $p, q : E \to \mathbb{R}$ are such that $0 \le q(t) \le p(t)$ for all $t \in E$. Let $f, g : E \to \mathbb{R}$ be given functions with $f(t), g(t) \ge 0$ for all $t \in E$ and such that pf^r , qf^r , pg^r , qg^r , $p(f+g)^r$, $q(f+g)^r \in L$ for some r > 1. If

$$0 < A(qf^r) \leqslant A(pf^r) < a^r$$
, $0 < A(qg^r) \leqslant A(pg^r) < b^r$

for some a,b > 0, then we have

$$0 \leq [A(qf^r)^{1/r} + A(qg^r)^{1/r}]^r - A(q(f+g)^r)$$

$$\leq (a+b)^r - A(p(f+g)^r) - [(a^r - A(pf^r))^{1/r} + (b^r - A(pg^r))^{1/r}]^r.$$

Motivated by these results we obtain in this paper other similar results with applications to Aczél-Popoviciu inequality and Bellman inequality for linear isotonic functionals, as well as some other special cases.

2. Extension for linear isotonic functionals

First we prove an important result that provides a refinement of the inequality (1). It is similar but actually more accurate than Theorem 2 obtained in [3].

THEOREM 4. Suppose the assumptions of Theorem 1 are satisfied. Additionally, let $q \in L$ be such that $qg \in L$ and $q\phi(g) \in L$. Also, assume that $0 \le q(t) \le p(t)$ for all $t \in E$ and 0 < A(q) < A(p). If $\alpha \in I$, $(u\alpha - A(pg))/(u - A(p)) \in I$ and $(u\alpha + A(qg))/(u + A(q)) \in I$, then we have

$$0 \leq u\varphi(\alpha) + A(q\varphi(g)) - [u + A(q)]\varphi\left(\frac{u\alpha + A(qg)}{u + A(q)}\right)$$

$$\leq [u - A(p)]\varphi\left(\frac{u\alpha - A(pg)}{u - A(p)}\right) - [u\varphi(\alpha) - A(p\varphi(g))].$$
(3)

Proof. The first inequality in (3) is a consequence of Jensen's inequality for linear isotonic functionals (see [8, pp. 112–113]) and Jensen's inequality.

Further, we have A(p-q)=A(p)-A(q)>0 and 2u-A(p-q)=2u-A(p)+A(q)>0. Also

$$\begin{split} &\frac{2u\alpha-A((p-q)g)}{2u-A(p-q)}\\ &=\frac{(u-A(p))\frac{u\alpha-A(pg)}{u-A(p)}+(u+A(q))\frac{u\alpha+A(qg)}{u+A(q)}}{u-A(p)+u+A(q)}\in I. \end{split}$$

Therefore, we can apply (1) with p replaced by p-q and u replaced by 2u to obtain

$$\frac{2u\varphi(\alpha) - A(p\varphi(g)) + A(q\varphi(g))}{2u - A(p) + A(q)}$$

$$\leqslant \varphi \left(\frac{2u\alpha - A(pg) + A(qg)}{2u - A(p) + A(q)} \right)$$

$$\leqslant \frac{u - A(p)}{2u - A(p) + A(q)} \varphi \left(\frac{u\alpha - A(pg)}{u - A(p)} \right)$$

$$+ \frac{u + A(q)}{2u - A(p) + A(q)} \varphi \left(\frac{u\alpha + A(qg)}{u + A(q)} \right).$$
(4)

The second inequality in (4) follows by Jensen inequality. Now it is easy to get the second inequality of (3) from (4). \Box

Before the main cases, first, as a corollary of Theorem 4, we get the refinement for Theorem 2.

COROLLARY 1. Suppose the assumptions of Theorem 1 are satisfied. Additionally, let $q \in L$ be such that $qg \in L$ and $q\varphi(g) \in L$. Also, assume that $0 \le q(t) \le p(t)$ for all $t \in E$ and 0 < A(q) < A(p). If $\alpha \in I$, $(u\alpha - A(pg))/(u - A(p)) \in I$ and $(u\alpha + A(qg))/(u + A(q)) \in I$, then we have

$$0 \leq A(q\varphi(g)) - A(q)\varphi\left(\frac{A(qg)}{A(q)}\right)$$

$$\leq u\varphi(\alpha) + A(q\varphi(g)) - [u + A(q)]\varphi\left(\frac{u\alpha + A(qg)}{u + A(q)}\right)$$

$$\leq [u - A(p)]\varphi\left(\frac{u\alpha - A(pg)}{u - A(p)}\right) - [u\varphi(\alpha) - A(p\varphi(g))].$$
(5)

Proof. The first and third inequalities in (5) have been proven in Theorem 2 and Theorem 4. For the second inequality in (5), due to Jensen inequality we have:

$$A(q) \varphi\left(\frac{A(qg)}{A(q)}\right) + u\varphi(\alpha) \geqslant [u + A(q)]\varphi\left(\frac{u\alpha + A(qg)}{u + A(q)}\right),$$

which is equivalent to the second inequality. \Box

From Theorem 4 we get the following refinement of Aczél-Popoviciu inequality.

THEOREM 5. Let E, L and A be as above. Assume that $p, q : E \to \mathbb{R}$ are such that $0 \le q(t) \le p(t)$ for all $t \in E$. Also assume that a > 0 and b > 0 are given real numbers. Let $f, g : E \to \mathbb{R}$ be given functions such that f(t) > 0, $g(t) \ge 0$ for all $t \in E$ and pf^r , qf^r , pg^s , qg^s , pfg, $qfg \in L$, for some r, s > 1 with 1/r + 1/s = 1. If

$$0 < A(qf^r) \leqslant A(pf^r) < a^r, \quad 0 < A(qg^s) \leqslant A(pg^s) < b^s,$$

then we have

$$0 \leq [a^{r} + A(qf^{r})]^{1/r} [b^{s} + A(qg^{s})]^{1/s} - ab - A(qfg)$$

$$\leq ab - A(pfg) - [a^{r} - A(pf^{r})]^{1/r} [b^{s} - A(pg^{s})]^{1/s}.$$
(6)

Proof. Set $u=a^r$, $\alpha=a^{-r}b^s$ and replace p,q and g with $\widetilde{p}=pf^r$, $\widetilde{q}=qf^r$ and $\widetilde{g}=f^{-r}g^s$, respectively, and then apply Theorem 4 to the convex function $\varphi(x)=-x^{1/s}$ defined on $I=(0,\infty)$. In this case (3) reduces to (6).

With Theorem 5 we can prove the following corollary.

COROLLARY 2. Let all the assumptions be as above in Theorem 5, then we have

$$\frac{[a^{r} - A(pf^{r})]^{1/r}[b^{s} - A(pg^{s})]^{1/s}}{ab - A(pfg)}
\leq \frac{ab + A(qfg)}{[a^{r} + A(qf^{r})]^{1/r}[b^{s} + A(qg^{s})]^{1/s}} \leq 1.$$
(7)

Proof. Notice the fact that

$$[a^{r} + A(qf^{r})]^{1/r}[b^{s} + A(qg^{s})]^{1/s}$$

$$\geq ab + A(qfg) \geq ab - A(pfg)$$

$$\geq [a^{r} - A(pf^{r})]^{1/r}[b^{s} - A(pg^{s})]^{1/s} > 0.$$
(8)

Consider (6) and (8) together, from the elementary inequality

$$y_1 \geqslant y_2 \geqslant y_3 \geqslant y_4 > 0$$
, $y_3 - y_4 \geqslant y_1 - y_2 \geqslant 0 \Rightarrow \frac{y_4}{y_3} \leqslant \frac{y_2}{y_1} \leqslant 1$

we get (7).

The following result is similar to Theorem 2.5 in [3] mentioned in the introduction.

THEOREM 6. Let E, L and A be as above. Assume $p, q : E \to \mathbb{R}$ are such that $0 \le q(t) \le p(t)$ for all $t \in E$. Let $f, g : E \to \mathbb{R}$ be given functions with $f(t), g(t) \ge 0$ for all $t \in E$ and such that pf^r , qf^r , pg^r , qg^r , $p(f+g)^r$, $q(f+g)^r \in L$ for some r > 1. If

$$0 < A(qf^r) \leqslant A(pf^r) < a^r, \quad 0 < A(qg^r) \leqslant A(pg^r) < b^r,$$

for some a, b > 0, then we have

$$0 \leq [a^{r} + A(qf^{r})]^{1/r} + [b^{r} + A(qg^{r})]^{1/r} - [(a+b)^{r} + A(q(f+g)^{r})]^{1/r}$$

$$\leq [(a+b)^{r} - A(p(f+g)^{r})]^{1/r} - [a^{r} - A(pf^{r})]^{1/r} - [b^{r} - A(pg^{r})]^{1/r}.$$
(9)

Proof. The first inequality in (9) is a consequence of Minkowski inequality for linear isotonic functionals [8, p. 114] and Minkowski inequality.

Next, the Bellman inequality for linear isotonic functionals [8, pp. 125–126] can be restated in the weighted form as follows.

If $p, f, g : E \to \mathbb{R}$ are such that $p(t), f(t), g(t) \ge 0$ for all $t \in E$ and pf^r , pg^r , $p(f+g)^r \in L$ for some r > 1, then

$$[(a+b)^r - A(p(f+g)^r)]^{1/r} \geqslant [a^r - A(pf^r)]^{1/r} + [b^r - A(pg^r)]^{1/r}, \tag{10}$$

provided $a^r > A(pf^r)$, $b^r > A(pg^r)$.

Now use the proof by contradiction. Assume that

$$[a^{r} + A(qf^{r})]^{1/r} + [b^{r} + A(qg^{r})]^{1/r}$$

$$+ [a^{r} - A(pf^{r})]^{1/r} + [b^{r} - A(pg^{r})]^{1/r}$$

$$> [(a+b)^{r} + A(q(f+g)^{r})]^{1/r} + [(a+b)^{r} - A(p(f+g)^{r})]^{1/r}$$
(11)

holds for some functions. From the fact that

$$\begin{aligned} &[a^r + A(qf^r)]^{1/r} + [b^r + A(qg^r)]^{1/r} \\ &\geqslant [(a+b)^r + A(q(f+g)^r)]^{1/r} \\ &\geqslant [(a+b)^r - A(p(f+g)^r)]^{1/r} \\ &\geqslant [a^r - A(pf^r)]^{1/r} + [b^r - A(pg^r)]^{1/r} > 0, \end{aligned}$$

and (11), we have

$$([a^{r} + A(qf^{r})]^{1/r} + [b^{r} + A(qg^{r})]^{1/r})^{r} + ([a^{r} - A(pf^{r})]^{1/r} + [b^{r} - A(pg^{r})]^{1/r})^{r}$$

$$> (a+b)^{r} + A(q(f+g)^{r}) + (a+b)^{r} - A(p(f+g)^{r}).$$
(12)

However, by reverse Minkowski inequality, we have

$$([a^{r} + A(qf^{r})]^{1/r} + [b^{r} + A(qg^{r})])^{r}$$

$$+ ([a^{r} - A(pf^{r})]^{1/r} + [b^{r} - A(pg^{r})]^{1/r})^{r}$$

$$\leq ([2a^{r} - A((p-q)f^{r})]^{1/r} + [2b^{r} - A((p-q)g^{r})]^{1/r})^{r}.$$
(13)

Further, apply (10) with p replaced by p-q and a,b replaced by $2^{1/r}a$, $2^{1/r}b$, we have

$$[2a^{r} - A((p-q)f^{r})]^{1/r} + [2b^{r} - A((p-q)g^{r})]^{1/r}$$

$$\leq [2(a+b)^{r} - A((p-q)(f+g)^{r})]^{1/r},$$

which is equivalent to

$$([2a^{r} - A((p-q)f^{r})]^{1/r} + [2b^{r} - A((p-q)g^{r})^{1/r})^{r}$$

$$\leq (a+b)^{r} + A(q(f+g)^{r}) + (a+b)^{r} - A(p(f+g)^{r}).$$
(14)

Combine (13) and (14), (12) can not hold, so the assumption is wrong, hence the inequality (9) is proved. \Box

Set the convex function $\varphi(x) = -\ln x$ in Theorem 4, and choose the interval $I = (0, \infty)$, we have the proposition below.

PROPOSITION 1. Let E,L and A be as above. Assume that $p,q \in L$ with $p(t) \geqslant q(t) \geqslant 0$ for all $t \in E$ and 0 < A(q) < A(p) < u for some $u \in \mathbb{R}$. Further, assume that $g: E \to (0,\infty)$ is such that $pg, qg, p \ln g, q \ln g \in L$. If $\alpha \in (0,\infty)$ and $(u\alpha - A(pg))/(u - A(p)) \in (0,\infty)$, then we have

$$\left(\frac{u\alpha + A(qg)}{u + A(q)}\right)^{u + A(q)} \left(\frac{u\alpha - A(pg)}{u - A(p)}\right)^{u - A(p)} \alpha^{-2u} \leqslant \exp[A((q - p)\ln g)].$$

Set the convex function $\varphi(t)$ be the entropy function $t \ln t$ in Theorem 4, and choose the interval $I = (0, \infty)$, with some simplification we can also state the following result.

PROPOSITION 2. Let E,L and A be as above. Assume that $p,q \in L$ with $p(t) \geqslant q(t) \geqslant 0$ for all $t \in E$ and 0 < A(q) < A(p) < u for some $u \in \mathbb{R}$. Further, assume that $g: E \to (0,\infty)$ is such that $pg, qg, pg \ln g, qg \ln g \in L$. If $\alpha \in (0,\infty)$ and $(u\alpha - A(pg))/(u - A(p)) \in (0,\infty)$, then we have

$$\left(\frac{u\alpha + A(qg)}{u + A(q)}\right)^{u\alpha + A(qg)} \left(\frac{u\alpha - A(pg)}{u - A(p)}\right)^{u\alpha - A(pg)} \alpha^{-2u\alpha} \geqslant \exp[A((q - p)g \ln g)].$$

As a unified conclusion of Theorem 2 in [3] and Theorem 4, we explore some consequence of Corollary 1. Set the convex function $\varphi(x) = x^2$ in Corollary 1, we have the following refinement of Aczél inequality.

THEOREM 7. Let E, L and A be as above. Assume that $p, q : E \to \mathbb{R}$ are such that $0 \le q(t) \le p(t)$ for all $t \in E$. Also assume that a > 0 and b > 0 are given real numbers. Let $f, g : E \to \mathbb{R}$ be given functions such that pf^2 , qf^2 , pg^2 , qg^2 , pfg, $qfg \in L$. If $f(t) \ne 0$ for all $t \in E$ and

$$0 < A(qf^2) < A(pf^2) < a^2$$

then we have

$$0 \leqslant A(qg^{2}) - \frac{A(qfg)^{2}}{A(qf^{2})}$$

$$\leqslant b^{2} + A(qg^{2}) - \frac{[ab + A(qfg)]^{2}}{a^{2} + A(qf^{2})}$$

$$\leqslant \frac{[ab - A(pfg)]^{2}}{a^{2} - A(pf^{2})} - [b^{2} - A(pg^{2})].$$

Proof. Note that $a \neq 0$ so that $u = a^2$ and $\alpha = b/a$ are well defined real numbers. Also, $\widetilde{p} = pf^2$, $\widetilde{q} = qf^2$, and $\widetilde{g} = g/f$ are well defined real-valued functions on E. Moreover, it is easy to see that we can replace p,q and g with $\widetilde{p},\widetilde{q}$ and \widetilde{g} , respectively, and then apply Corollary 1 to the convex function $\varphi(x) = x^2$. \square

REMARK 1. In [3], the following part of Theorem 7

$$0 \leqslant A(qg^2) - \frac{A(qfg)^2}{A(qf^2)} \leqslant \frac{[ab - A(pfg)]^2}{a^2 - A(pf^2)} - [b^2 - A(pg^2)]$$

has been proven. Here we use a similar approach to deduce a more accurate refinement of this result in [3].

3. Examples for integral inequalities

Let $(\Omega, \mathscr{A}, \mu)$ be a measurable space consisting of a set Ω , a σ -algebra \mathscr{A} of parts of Ω and a countably additive and positive measure μ on \mathscr{A} with values in $\mathbb{R} \cup \{\infty\}$. For a μ -measurable function $w : \Omega \to \mathbb{R}$, with $w(x) \geqslant 0$ for μ -a.e. (almost every) $x \in \Omega$, consider the Lebesgue space

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

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

THEOREM 8. Let $\Omega, L_w(\Omega, \mu)$ be as above. Assume that $p,q: \Omega \to \mathbb{R}$ are such that $0 \le q(t) \le p(t)$ for all $t \in \Omega$. Also assume that a > 0 and b > 0 are given real numbers. Let $f,g: \Omega \to \mathbb{R}$ be given functions such that f(t) > 0, $g(t) \ge 0$ for all $t \in \Omega$ and pf^r , qf^r , pg^s , qg^s , pfg, $qfg \in L_w(\Omega, \mu)$, for some r,s > 1 with 1/r + 1/s = 1. If

$$0 < \int_{\Omega} wqf^r d\mu \leqslant \int_{\Omega} wpf^r d\mu < a^r, \quad 0 < \int_{\Omega} wqg^s d\mu \leqslant \int_{\Omega} wpg^s d\mu < b^s,$$

then we have

$$0 \leq [a^r + \int_{\Omega} wqf^r d\mu]^{1/r} [b^s + \int_{\Omega} wqg^s d\mu]^{1/s} - ab - \int_{\Omega} wqfg d\mu$$

$$\leq ab - \int_{\Omega} wpfg d\mu - [a^r - \int_{\Omega} wpf^r d\mu]^{1/r} [b^s - \int_{\Omega} wpg^s d\mu]^{1/s}.$$

$$(15)$$

Proof. In Theorem 4, we can choose $L = L_w(\Omega, \mu)$, because

$$\int_{\Omega} w(x) |\alpha f_1(x) + \beta f_2(x)| d\mu(x)$$

$$\leq |\alpha| \int_{\Omega} w(x) |f_1(x)| d\mu(x) + |\beta| \int_{\Omega} w(x) |f_2(x)| d\mu(x) < \infty.$$

Further, let

$$A(f) = \int_{\Omega} w(x) f(x) d\mu(x),$$

in Theorem 4, it's easy to affirm that A is a linear isotonic functional.

Set $u = a^r$, $\alpha = a^{-r}b^s$ and replace p,q and g with $\widetilde{p} = pf^r$, $\widetilde{q} = qf^r$ and $\widetilde{g} = f^{-r}g^s$, respectively, and then apply Theorem 4 to the convex function $\varphi(x) = -x^{1/s}$ defined on $I = (0, \infty)$. In this case (3) reduces to (15). \square

Set $\Omega = [a,b] \subset \mathbb{R}^1$, $w(x) \equiv 1$, $\mu(x) = x$ in Theorem 8, we get some integral inequalities in [6].

If μ is the discrete measure on a finite set I then for $A = \sum_{i \in I}$ we can get the discrete case of the integral inequalities stated below.

THEOREM 9. Let $E = \{2, ..., n\}$, $L = \mathbb{R}^{n-1}$. Assume $p = (p_i)$, $q = (q_i)$ such that $0 \le q_i \le p_i$ for all $i \in E$. Also assume that $a_1 > 0$ and $b_1 > 0$ are given real numbers. Let $a = (a_i)$, $b = (b_i)$, $w = (w_i)$ be given sequences such that $a_i > 0$, $b_i \ge 0$, $w_i \ge 0$ for all $i \in E$ and r, s > 1 with 1/r + 1/s = 1. If

$$0 < \sum_{i=2}^{n} w_i q_i a_i^r \leqslant \sum_{i=2}^{n} w_i p_i a_i^r < a_1^r,$$

$$0 < \sum_{i=2}^{n} w_i q_i b_i^s \leqslant \sum_{i=2}^{n} w_i p_i b_i^s < b_1^s,$$

then we have

$$0 \leq \left[a_{1}^{r} + \sum_{i=2}^{n} w_{i} q_{i} a_{i}^{r}\right]^{1/r} \left[b_{1}^{s} + \sum_{i=2}^{n} w_{i} q_{i} b_{i}^{s}\right]^{1/s} - a_{1} b_{1} - \sum_{i=2}^{n} w_{i} q_{i} a_{i} b_{i}$$

$$\leq a_{1} b_{1} - \sum_{i=2}^{n} w_{i} p_{i} a_{i} b_{i} - \left[a_{1}^{r} - \sum_{i=2}^{n} w_{i} p_{i} a_{i}^{r}\right]^{1/r} \left[b_{1}^{s} - \sum_{i=2}^{n} w_{i} p_{i} b_{i}^{s}\right]^{1/s}.$$

$$(16)$$

Proof. In Theorem 4, let

$$A(f) = \sum_{i=2}^{n} w_i f_i,$$

it's easy to affirm that A is a linear isotonic functional on \mathbb{R}^{n-1} .

Set $u=a_1^r$, $\alpha=a_1^{-r}b_1^s$ and replace p,q and g with $\widetilde{p}=pa^r$, $\widetilde{q}=qa^r$ and $\widetilde{g}=a^{-r}b^s$, respectively, and then apply Theorem 4 to the convex function $\varphi(x)=-x^{1/s}$ defined on $I=(0,\infty)$. In this case (3) reduces to (16). \square

Set $w_i = 1$, $p_i = q_i = 1$ in Theorem 9, we get some discrete inequalities in [6].

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