

A NOTE ON INTEGRAL INEQUALITIES INVOLVING TWO LOG-CONVEX FUNCTIONS

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Abstract. The main aim of the present note is to establish new Hadmard like integral inequalities involving two log-convex functions.

1. Introduction

The following inequality is well known in the literature as the Hadmard inequality:

$$f\left(\frac{a+b}{2}\right) \leq \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a)+f(b)}{2} \quad (1)$$

where $f : I \rightarrow R$ is a convex function on the interval I of real numbers $a, b \in I$ with $a < b$.

For various other results related to the above inequality and the historical consideration, see [3, 4, 5] and the references cited therein. A function $f : I \rightarrow (0, \infty)$ is said to be log-convex function, if for all $x, y \in I$ and $t \in [0, 1]$ one has the inequality (see [5, p. 7]):

$$f(tx + (1-t)y) \leq [f(x)]^t [f(y)]^{1-t}.$$

In [1] Dragomir and Mond proved that the following inequalities hold for log-convex

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functions:

$$\begin{aligned}
 f\left(\frac{a+b}{2}\right) &\leq \exp\left[\frac{1}{b-a}\int_a^b \ln[f(x)]dx\right] \\
 &\leq \frac{1}{b-a}\int_a^b G(f(x), f(a+b-x)) \\
 &\leq \frac{1}{b-a}\int_a^b f(x)dx \leq L(f(a), f(b)) \\
 &\leq \frac{f(a)+f(b)}{2}
 \end{aligned} \tag{2}$$

where

$$G(p, q) = \sqrt{pq}$$

is the Geometric mean and

$$L(p, q) = \frac{p-q}{\ln p - \ln q} \quad (p \neq q)$$

is the Logarithmic mean of the positive real numbers p, q (for $p = q$, we put $L(p, p) = p$). For the further refinements of (1.1) for log-convex functions, see[2]. The main purpose of this note is to establish new inequalities like(1.1) involving two log-convex functions using elementary analysis.

2. Main Results

We start with the following Theorem.

THEOREM 2.1. *Let $f, g : I \rightarrow (0, \infty)$ be log-convex functions on I and $a, b \in I$ with $a < b$. Then the following inequality holds:*

$$\frac{4}{b-a}\int_a^b f(x)g(x)dx \leq [f(a)+f(b)]L(f(a), f(b)) + [g(a)+g(b)]L(g(a), g(b)), \tag{1}$$

where L is a logarithmic mean of positive real numbers.

Proof. Since f, g are log-convex functions, we have

$$f(ta + (1-t)b) \leq [f(a)]^t [f(b)]^{1-t}, \tag{2}$$

$$g(ta + (1-t)b) \leq [g(a)]^t [g(b)]^{1-t}, \tag{3}$$

for all $t \in [0, 1]$. It is easy to observe that

$$\int_a^b f(x)g(x)dx = (b-a) \int_0^1 f(ta + (1-t)b)g(ta + (1-t)b)dt. \tag{4}$$

Using the elementary inequality $cd \leq \frac{1}{2} [c^2 + d^2]$ ($c, d \geq 0$ reals), (2.2), (2.3) on the right side of (2.4) and making the change of variable we have

$$\begin{aligned} \int_a^b f(x)g(x)dx &\leq \frac{1}{2}(b-a) \int_0^1 \left[\{f(ta + (1-t)b)\}^2 + \{g(ta + (1-t)b)\}^2 \right] dt \\ &\leq \frac{1}{2}(b-a) \int_0^1 \left[\{[f(a)]^t [f(b)]^{1-t}\}^2 + \{[g(a)]^t [g(b)]^{1-t}\}^2 \right] dt \\ &= \frac{1}{2}(b-a) \left\{ f^2(b) \int_0^1 \left[\frac{f(a)}{f(b)} \right]^{2t} dt + g^2(b) \int_0^1 \left[\frac{g(a)}{g(b)} \right]^{2t} dt \right\} \\ &= \frac{1}{4}(b-a) \left\{ f^2(b) \int_0^2 \left[\frac{f(a)}{f(b)} \right]^\sigma d\sigma + g^2(b) \int_0^2 \left[\frac{g(a)}{g(b)} \right]^\sigma d\sigma \right\} \\ &= \frac{1}{4}(b-a) \left\{ f^2(b) \left[\frac{\left[\frac{f(a)}{f(b)} \right]^\sigma}{\log \frac{f(a)}{f(b)}} \right]_0^2 + g^2(b) \left[\frac{\left[\frac{g(a)}{g(b)} \right]^\sigma}{\log \frac{g(a)}{g(b)}} \right]_0^2 \right\} \\ &= \frac{1}{4}(b-a) \left\{ \frac{[f(a)+f(b)] [f(a)-f(b)]}{\log f(a) - \log f(b)} + \frac{[g(a)+g(b)] [g(a)-g(b)]}{\log g(a) - \log g(b)} \right\} \\ &= \frac{1}{4}(b-a) \{ [f(a)+f(b)] L(f(a), f(b)) + [g(a)+g(b)] L(g(a), g(b)) \} \end{aligned} \tag{5}$$

Rewriting (2.5) we get the required inequality in (2.1). The proof is complete. \square

The following theorem also holds.

THEOREM 2.2. *Let $f, g : I \rightarrow (0, \infty)$ be differentiable log-convex functions on the interval of real numbers I (the interior of I) and $a, b \in I$ with $a < b$. Then the following inequality holds:*

$$\begin{aligned} \frac{2}{b-a} \int_a^b f(x)g(x)dx &\geq \frac{1}{b-a} f\left(\frac{a+b}{2}\right) \int_a^b g(x) \exp \left[\frac{f'\left(\frac{a+b}{2}\right)}{f\left(\frac{a+b}{2}\right)} \left(x - \frac{a+b}{2}\right) \right] dx \\ &\quad + \frac{1}{b-a} g\left(\frac{a+b}{2}\right) \int_a^b f(x) \exp \left[\frac{g'\left(\frac{a+b}{2}\right)}{g\left(\frac{a+b}{2}\right)} \left(x - \frac{a+b}{2}\right) \right] dx \end{aligned} \tag{6}$$

Proof. Since f, g are differentiable and log-convex functions on I , we have that

$$\log f(x) - \log f(y) \geq \frac{d}{dt} (\log f(y)) (x - y), \quad (7)$$

$$\log g(x) - \log g(y) \geq \frac{d}{dt} (\log g(y)) (x - y), \quad (8)$$

for all $x, y \in I$ gives that

$$\log \left(\frac{f(x)}{f(y)} \right) \geq \frac{f'(y)}{f(y)} (x - y), \quad (9)$$

$$\log \left(\frac{g(x)}{g(y)} \right) \geq \frac{g'(y)}{g(y)} (x - y), \quad (10)$$

for all $x, y \in I$. That is

$$f(x) \geq f(y) \exp \left[\frac{f'(y)}{f(y)} (x - y) \right], \quad (11)$$

$$g(x) \geq g(y) \exp \left[\frac{g'(y)}{g(y)} (x - y) \right]. \quad (12)$$

Multiplying both sides of (2.11) and (2.12) by $g(x)$ and $f(x)$ respectively and adding the resulting inequalities we have

$$2f(x)g(x) \geq g(x)f(y) \exp \left[\frac{f'(y)}{f(y)} (x - y) \right] + f(x)g(y) \exp \left[\frac{g'(y)}{g(y)} (x - y) \right] \quad (13)$$

Now, if we choose $y = \frac{a+b}{2}$, from (2.13) we obtain

$$\begin{aligned} 2f(x)g(x) &\geq g(x)f\left(\frac{a+b}{2}\right) \exp \left[\frac{f'\left(\frac{a+b}{2}\right)}{f\left(\frac{a+b}{2}\right)} \left(x - \frac{a+b}{2}\right) \right] \\ &\quad + f(x)g\left(\frac{a+b}{2}\right) \exp \left[\frac{g'\left(\frac{a+b}{2}\right)}{g\left(\frac{a+b}{2}\right)} \left(x - \frac{a+b}{2}\right) \right]. \end{aligned} \quad (14)$$

Integrating both sides of (2.14) with respect to x from a to b and dividing both sides of the resulting inequality by $b - a$ in, we get the desired inequality (2.6). The proof is complete. \square

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