

ON η -CONVEXITY

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Abstract. Some basic inequalities related to η -convex functions are proved. Also we investigate the famous Hermite-Hadamard, Fejer, Jensen and Slater type inequalities for this class of functions. Furthermore some inequalities related to differentiable η -convex functions are obtained as well.

1. Introduction

Almost no mathematician in applied mathematics, especially in nonlinear programming and optimization theory, can ignore the significant role of convex sets and convex functions. Furthermore, the elegance in shape and properties of convex functions make it attractive to study this branch of mathematical analysis. On the other hand it should be noticed that in new problems related to convexity, generalized notions for convex sets and functions are required to reach favorite and applicable results. In the last 60 years many efforts have gone on generalization of notion of convexity. In our opinion the following classification in generalization of convex functions holds:

(1) Works that change the form of defining convex functions to a generalized form such as quasi-convex [5], pseudo-convex [15], strongly convex [18], logarithmically convex [17], approximately convex [10], delta-convex [19], h -convex [23], midconvex functions [12] and [1], [3], [16], [21], etc.

(2) Works that extend the domain set of convex functions such as E -convex functions [24], α -convex functions, all works on convex functions from \mathbb{R}^n to \mathbb{R} [4], invex functions [9] etc.

(3) Works that extend the range set of convex functions such as works on functions with range in vector spaces [11], all kind of multivalued convex functions [2, 13, 14, 25] etc.

Motivated by works done in [7, 8], in this paper we show some basic results as inequalities related to η -convex functions. We investigate the famous Hermite-Hadamard, Fejer, Jensen and Slater type inequalities for this class of functions. Finally some inequalities related to differentiable η -convex functions are obtained as well.

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2. Basic results

Through this paper let I be an interval in real line \mathbb{R} . Also consider $\eta : A \times A \rightarrow B$ for appropriate $A, B \subseteq \mathbb{R}$.

DEFINITION 1. [7, 8] A function $f : I \rightarrow \mathbb{R}$ is called convex with respect to η (briefly η -convex), if

$$f(tx + (1-t)y) \leq f(y) + t\eta(f(x), f(y)), \quad (1)$$

for all $x, y \in I$ and $t \in [0, 1]$.

In fact above definition geometrically says that if a function is η -convex on I , then its graph between any $x, y \in I$ is on or under the path starting from $(y, f(y))$ and ending at $(x, f(x) + \eta(f(x), f(y)))$. If $f(x)$ should be the end point of the path for every $x, y \in I$, then we have $\eta(x, y) = x - y$ and the function reduces to a convex one.

We observe that by taking $x = y$ in (1) we get $t\eta(f(x), f(x)) \geq 0$ for any $x \in I$ and $t \in [0, 1]$ which implies that

$$\eta(f(x), f(x)) \geq 0$$

for any $x \in I$. Also, if we take $t = 1$ in (1) we get

$$f(x) - f(y) \leq \eta(f(x), f(y))$$

for any $x, y \in I$. The second condition obviously implies the first. So, if we want to define η -convex functions f on an interval I of real numbers, we should assume that

$$\eta(a, b) \geq a - b \text{ for any } a, b \in I. \quad (2)$$

We observe that if $f : I \rightarrow \mathbb{R}$ is a convex function and $\eta : f(I) \times f(I) \rightarrow \mathbb{R}$ is an arbitrary bifunction that satisfies the condition (2), then for any $x, y \in I$ and $t \in [0, 1]$ we have

$$f(tx + (1-t)y) \leq f(y) + t(f(x) - f(y)) \leq f(y) + t\eta(f(x), f(y))$$

showing that f is η -convex. There exists η -convex functions for some bifunctions η that are not convex.

EXAMPLE 1. [7, 8] a. Consider a function $f : \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$f(x) = \begin{cases} -x, & x \geq 0; \\ x, & x < 0. \end{cases}$$

and define a bifunction η as $\eta(x, y) = -x - y$, for all $x, y \in \mathbb{R}^- = (-\infty, 0]$. It is not hard to check that f is an η -convex function but not a convex one.

b. Define the function $f : \mathbb{R}^+ = [0, +\infty) \rightarrow \mathbb{R}^+$ by

$$f(x) = \begin{cases} x, & 0 \leq x \leq 1; \\ 1, & x > 1. \end{cases}$$

and define

$$\eta(x, y) = \begin{cases} x + y, & x \leq y; \\ 2(x + y), & x > y. \end{cases}$$

for all $x, y \in \mathbb{R}^+$. Then f is η -convex but is not convex.

The following results are η -convex version of some basic propositions and theorems related to convex functions.

PROPOSITION 1. If $f : [a, b] \rightarrow \mathbb{R}$ is η -convex, then

$$\max_{x \in [a, b]} f(x) \leq \max\{f(b), f(b) + \eta(f(a), f(b))\}.$$

Proof. For any $x \in [a, b]$ we have $x = ta + (1-t)b$ for some $t \in [0, 1]$, which implies that

$$f(x) \leq f(b) + t\eta(f(a), f(b)) \leq \max\{f(b), f(b) + \eta(f(a), f(b))\}.$$

Since x is arbitrary, so

$$\max_{x \in [a, b]} f(x) \leq \max\{f(b), f(b) + \eta(f(a), f(b))\}$$

and the statement is proved. \square

PROPOSITION 2. Any η -convex function $f : [a, b] \rightarrow \mathbb{R}$ with respect to an above bounded bifunction η on $f([a, b]) \times f([a, b])$, has lower and upper bounds.

Proof. Suppose that M_η is upper bound of η on $f([a, b]) \times f([a, b])$. From Proposition 1 we have

$$f(x) \leq \max\{f(b), f(b) + \eta(f(a), f(b))\} \leq \max\{f(b), f(b) + M_\eta\}.$$

Now set $M = \max\{f(b), f(b) + M_\eta\}$.

For lower bound of f consider an arbitrary point in the form $\frac{a+b}{2} - t$ in $[a, b]$. Then

$$\begin{aligned} f\left(\frac{a+b}{2}\right) &= f\left(\frac{a+b}{4} + \frac{t}{2} + \frac{a+b}{4} - \frac{t}{2}\right) \\ &= f\left(\frac{1}{2}\left(\frac{a+b}{2} + t\right) + \frac{1}{2}\left(\frac{a+b}{2} - t\right)\right) \\ &\leq f\left(\frac{a+b}{2} - t\right) + \frac{1}{2}\eta\left(f\left(\frac{a+b}{2} + t\right), f\left(\frac{a+b}{2} - t\right)\right) \\ &\leq f\left(\frac{a+b}{2} - t\right) + \frac{M_\eta}{2}. \end{aligned}$$

Now consider $m = f\left(\frac{a+b}{2}\right) - \frac{M_\eta}{2}$, and the statement is proved. \square

DEFINITION 2. [20] A function $f : I \rightarrow \mathbb{R}$ has a local minimum at $x_0 \in I$, if there is a neighborhood $N_r(x_0) \subset I$ such that $f(x_0) \leq f(x)$ for all $x \in N_r(x_0)$.

We have:

PROPOSITION 3. If $f: I \rightarrow \mathbb{R}$ is η -convex and attains a local minimum at $x_0 \in I$, then $\eta(f(x), f(x_0)) \geq 0$, for any $x \in I$.

Proof. Suppose that f has a local minimum at $x_0 \in I$. For any $x \in I$ we can find $t > 0$ sufficiently small such that $tx + (1-t)x_0 \in N_r(x_0)$. So we reach to the conclusion by the following inequality:

$$f(x_0) \leq f(tx + (1-t)x_0) \leq f(x_0) + t\eta(f(x), f(x_0)). \quad \square$$

The following characterizations of η -convexity holds:

THEOREM 1. A function $f: I \rightarrow \mathbb{R}$ is η -convex if and only if for any $x_1, x_2, x_3 \in I$ with $x_1 < x_2 < x_3$,

$$\det \begin{pmatrix} 1 & x_1 & \eta(f(x_1), f(x_3)) \\ 1 & x_2 & f(x_2) - f(x_3) \\ 1 & x_3 & 0 \end{pmatrix} \geq 0 \quad (3)$$

and

$$f(x_1) \leq f(x_3) + \eta(f(x_1), f(x_3)). \quad (4)$$

Proof. Suppose that f is an η -convex function. Consider arbitrary $x_1, x_2, x_3 \in I$ with $x_1 < x_2 < x_3$. So there is a $t \in (0, 1)$ such that $x_2 = tx_1 + (1-t)x_3$, namely $t = \frac{x_2 - x_3}{x_1 - x_3}$. From η -convexity of f we have

$$f(x_2) \leq f(x_3) + \frac{x_2 - x_3}{x_1 - x_3} \eta(f(x_1), f(x_3))$$

or

$$(x_3 - x_1)[f(x_3) - f(x_2)] + (x_3 - x_2)\eta(f(x_1), f(x_3)) \geq 0,$$

which is equivalent to above determinant being nonnegative.

Also for $t = 1$,

$$f(x_1) \leq f(x_3) + \eta(f(x_1), f(x_3))$$

and for $t = 0$,

$$f(x_3) \leq f(x_3).$$

For the inverse implications, consider $x, y \in I$ with $x < y$. Choosing any $t \in (0, 1)$ we have $x < tx + (1-t)y < y$ and so

$$\det \begin{pmatrix} 1 & x & \eta(f(x), f(y)) \\ 1 & tx + (1-t)y & f(tx + (1-t)y) - f(y) \\ 1 & y & 0 \end{pmatrix} \geq 0.$$

By expanding this determinant we reach to the inequality

$$f(tx + (1-t)y) \leq f(y) + t\eta(f(x), f(y))$$

for any $t \in (0, 1)$.

From assumption we have

$$f(x) \leq f(y) + \eta(f(x), f(y))$$

that gives η -convexity for $t = 1$. Also $f(y) \leq f(y)$ gives η -convexity of f for $t = 0$. \square

THEOREM 2. For a function $f : I \rightarrow \mathbb{R}$ the following assertions are equivalent.

(a) f is η -convex function.

(b) For any $x, y, z \in I$ with $x < y < z$ we have

$$\frac{\eta(f(x), f(z))}{x-z} \leq \frac{f(y) - f(z)}{y-z} \quad \text{and} \quad f(x) \leq f(y) + \eta(f(x), f(y)). \quad (5)$$

Proof. Suppose that f is η -convex and $x, y, z \in I$ with $x < y < z$, then there is a $t \in (0, 1)$ such that $y = tx + (1-t)z$. So we have $t = \frac{y-z}{x-z}$. Also

$$f(y) \leq f(z) + t\eta(f(x), f(z))$$

or

$$f(y) - f(z) \leq \frac{y-z}{x-z} \eta(f(x), f(z)).$$

Hence

$$\frac{\eta(f(x), f(z))}{x-z} \leq \frac{f(y) - f(z)}{y-z}.$$

For the inverse implications, consider $x, y \in I$ with $x < y$. It is clear that for any $t \in (0, 1)$, $x < tx + (1-t)y < y$. It follows that

$$\frac{\eta(f(x), f(y))}{x-y} \leq \frac{f(tx + (1-t)y) - f(y)}{tx + (1-t)y - y}$$

that is equivalent to

$$\frac{\eta(f(x), f(y))}{x-y} \leq \frac{f(tx + (1-t)y) - f(y)}{t(x-y)}.$$

Therefore

$$f(tx + (1-t)y) \leq f(y) + t\eta(f(x), f(y))$$

for any $x, y \in I$ with $x < y$ and $t \in (0, 1)$. So f is η -convex. \square

With the same argument as Theorem 2 we have also:

THEOREM 3. For a function $f : I \rightarrow \mathbb{R}$ the following assertions are equivalent.

(a) f is η -convex function.

(b) For any $x, y, z \in I$ with $x < y < z$ we have

$$\frac{f(y) - f(x)}{y-x} \leq \frac{\eta(f(z), f(x))}{z-x} \quad \text{and} \quad f(y) \leq f(x) + \eta(f(y), f(x)). \quad (6)$$

The following particular case is of interest:

COROLLARY 1. Any η -convex function with $\eta(x, y) = -\eta(y, x)$, is convex.

Proof. Consider $x, y, z \in I$ such that $x < y < z$. From Theorems 2 and 3 we have

$$\frac{\eta(f(x), f(z))}{x-z} \leq \frac{f(y) - f(z)}{y-z} \quad \text{and} \quad \frac{f(y) - f(x)}{y-x} \leq \frac{\eta(f(x), f(z))}{x-z}.$$

So, for any $x, y, z \in I$ with $x < y < z$, we have

$$\frac{f(y) - f(x)}{y-x} \leq \frac{f(z) - f(y)}{z-y}.$$

The last inequality is equivalent to convexity of f (see [20], Chapter 1). \square

3. Main results

The following theorem plays important role in this section.

THEOREM 4. [7, 8] *Suppose that $f : I \rightarrow \mathbb{R}$ is an η -convex function and η is above bounded on $f(I) \times f(I)$. Then f satisfies a Lipschitz condition on any closed interval $[a, b]$ contained in the interior I° of I . Hence, f is absolutely continuous on $[a, b]$ and continuous on I° .*

As a consequence of Theorem 4, an η -convex function $f : [a, b] \rightarrow \mathbb{R}$ with respect to a bifunction η bounded from above on $f([a, b]) \times f([a, b])$, is integrable. Hermite-Hadamard inequality for η -convex functions is obtained in next result.

THEOREM 5. *Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is an η -convex function such that η is above bounded on $f([a, b]) \times f([a, b])$. Then*

$$\begin{aligned} f\left(\frac{a+b}{2}\right) - \frac{1}{2}M_\eta &\leq \frac{1}{b-a} \int_a^b f(x) dx \\ &\leq \frac{1}{2} [f(a) + f(b)] + \frac{1}{4} [\eta(f(a), f(b)) + \eta(f(b), f(a))] \\ &\leq \frac{f(a) + f(b)}{2} + \frac{M_\eta}{2}, \end{aligned}$$

where M_η is upper bound of η .

Proof. For the right side of inequality consider an arbitrary point $x = ta + (1-t)b$ with $t \in [0, 1]$. So $f(x) \leq f(b) + t\eta(f(a), f(b))$ with $t = \frac{x-b}{a-b}$. It follows that

$$\begin{aligned} \frac{1}{b-a} \int_a^b f(x) dx &\leq \frac{1}{b-a} \int_a^b \left[f(b) + \frac{x-b}{a-b} \eta(f(a), f(b)) \right] dx \\ &= \frac{1}{b-a} \left(f(b)(b-a) + \frac{\eta(f(a), f(b))}{b-a} \cdot \frac{(b-a)^2}{2} \right) \\ &= f(b) + \frac{1}{2} \eta(f(a), f(b)). \end{aligned}$$

Also we have the inequality

$$\frac{1}{b-a} \int_a^b f(x) dx \leq f(a) + \frac{1}{2} \eta(f(b), f(a)).$$

Therefore we get

$$\begin{aligned} \frac{1}{b-a} \int_a^b f(x) dx &\leq \min \left\{ f(b) + \frac{1}{2} \eta(f(a), f(b)), f(a) + \frac{1}{2} \eta(f(b), f(a)) \right\} \\ &\leq \frac{1}{2} [f(a) + f(b)] + \frac{1}{4} [\eta(f(a), f(b)) + \eta(f(b), f(a))] \\ &\leq \frac{1}{2} [f(a) + f(b)] + \frac{1}{2} M_\eta. \end{aligned}$$

For the left side of inequality, η -convexity of f implies that

$$\begin{aligned} &f\left(\frac{a+b}{2}\right) \\ &= f\left(\frac{a+b}{4} - \frac{t(b-a)}{4} + \frac{a+b}{4} + \frac{t(b-a)}{4}\right) \\ &= f\left(\frac{1}{2} \left(\frac{a+b-t(b-a)}{2}\right) + \frac{1}{2} \left(\frac{a+b+t(b-a)}{2}\right)\right) \\ &\leq f\left(\frac{a+b+t(b-a)}{2}\right) + \frac{1}{2} \eta\left(f\left(\frac{a+b-t(b-a)}{2}\right), f\left(\frac{a+b+t(b-a)}{2}\right)\right) \\ &\leq f\left(\frac{a+b+t(b-a)}{2}\right) + \frac{1}{2} M_\eta \end{aligned}$$

for all $t \in [0, 1]$. So

$$f\left(\frac{a+b+t(b-a)}{2}\right) \geq f\left(\frac{a+b}{2}\right) - \frac{1}{2} M_\eta.$$

Also with the same argument we have

$$f\left(\frac{a+b-t(b-a)}{2}\right) \geq f\left(\frac{a+b}{2}\right) - \frac{1}{2} M_\eta.$$

Finally using the change of variable we have

$$\begin{aligned} \frac{1}{b-a} \int_a^b f(x) dx &= \frac{1}{b-a} \left[\int_a^{\frac{a+b}{2}} f(x) dx + \int_{\frac{a+b}{2}}^b f(x) dx \right] \\ &= \frac{1}{2} \int_0^1 \left[f\left(\frac{a+b-t(b-a)}{2}\right) + f\left(\frac{a+b+t(b-a)}{2}\right) \right] dt \\ &\geq \frac{1}{2} \int_0^1 \left[2f\left(\frac{a+b}{2}\right) - M_\eta \right] dt = f\left(\frac{a+b}{2}\right) - \frac{1}{2} M_\eta. \quad \square \end{aligned}$$

REMARK 1. Note that:

(1) According to Theorem 5, if we consider $\eta(x, y) = x - y$ then we have the classic Hermite-Hadamard inequality for convex function f

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

For various related inequalities see the monograph online [6].

(2) We also remark that the following statements hold:

(i) Let $f: I \rightarrow \mathbb{R}$ be an integrable function and $\eta: f(I) \times f(I) \rightarrow \mathbb{R}$ be a bifunction above bounded with M_η as its upper bound. Suppose that for any $a, b \in I$ with $a < b$,

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

Then for any $a, b \in I$ with $a < b$ there exists a $t \in (0, 1)$ such that

$$f(ta + (1-t)b) \geq f\left(\frac{a+b}{2}\right) - \frac{1}{2}M_\eta.$$

(ii) Let $f: I \rightarrow \mathbb{R}$ be an integrable function and $\eta: f(I) \times f(I) \rightarrow \mathbb{R}$ be a bifunction above bounded with M_η as its upper bound. Suppose that for any $a, b \in I$ with $a < b$,

$$\frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a)+f(b)}{2} + \frac{1}{2}M_\eta.$$

Then for any $a, b \in I$ with $a < b$ there exists a $t \in (0, 1)$ such that

$$f(ta + (1-t)b) \leq \frac{f(a)+f(b)}{2} + \frac{1}{2}t(\eta(f(a), f(b)) + \eta(f(b), f(a))).$$

Hermite-Hadamard-Fejer inequality is an interesting inequality related to convex functions. The η -convex version of this inequality is considered in two parts below.

We need the following definition:

DEFINITION 3. A function $g: [a, b] \rightarrow \mathbb{R}$ is said to be symmetric with respect to $\frac{a+b}{2}$ on $[a, b]$ if

$$g(x) = g(a+b-x), \text{ for any } a \leq x \leq b.$$

THEOREM 6. (Hermite-Hadamard-Fejer Right Inequality) Suppose that $f: [a, b] \rightarrow \mathbb{R}$ is an η -convex function such that η is above bounded on $f([a, b]) \times f([a, b])$. Also suppose that $g: [a, b] \rightarrow \mathbb{R}^+$ is integrable and symmetric with respect to $\frac{a+b}{2}$. Then

$$\begin{aligned} \int_a^b f(x)g(x)dx &\leq \frac{f(a)+f(b)}{2} \int_a^b g(x)dx \\ &+ \frac{\eta(f(a), f(b)) + \eta(f(b), f(a))}{2(b-a)} \int_a^b (b-x)g(x)dx. \end{aligned} \quad (7)$$

Proof. From η -convexity of f , using the change of variable and the fact that g is symmetric with respect to $\frac{a+b}{2}$, we get two inequalities.

First

$$\begin{aligned} & \int_a^b f(x)g(x)dx \\ & \leq (b-a) \int_0^1 [f(b) + t\eta(f(a), f(b))] g(ta + (1-t)b) dt \\ & = (b-a) \left[\int_0^1 f(b)g(ta + (1-t)b) dt + \eta(f(a), f(b)) \int_0^1 tg(ta + (1-t)b) dt \right]. \end{aligned} \quad (8)$$

Second

$$\begin{aligned} & \int_a^b f(x)g(x)dx \\ & \leq (b-a) \int_0^1 [f(a) + t\eta(f(b), f(a))] g((1-t)a + tb) dt \\ & = (b-a) \left[\int_0^1 f(a)g(ta + (1-t)b) dt + \eta(f(b), f(a)) \int_0^1 tg(ta + (1-t)b) dt \right]. \end{aligned} \quad (9)$$

Finally if we add (8) and (9) we obtain

$$\begin{aligned} 2 \int_a^b f(x)g(x)dx & \leq (b-a)(f(a) + f(b)) \int_0^1 g(ta + (1-t)b) dt \\ & \quad + (b-a)(\eta(f(a), f(b)) + \eta(f(b), f(a))) \int_0^1 tg(ta + (1-t)b) dt. \end{aligned}$$

So, the change of variable $x = ta + (1-t)b$ implies that

$$\begin{aligned} \int_a^b f(x)g(x)dx & \leq \frac{f(a) + f(b)}{2} \int_a^b g(x)dx \\ & \quad + \frac{\eta(f(a), f(b)) + \eta(f(b), f(a))}{2(b-a)} \int_a^b (b-x)g(x)dx. \quad \square \end{aligned}$$

THEOREM 7. (Hermite-Hadamard-Fejér Left Inequality) *Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is an η -convex function such that η is above bounded on $f([a, b]) \times f([a, b])$. Also suppose that $g : [a, b] \rightarrow \mathbb{R}^+$ is integrable and symmetric with respect to $\frac{a+b}{2}$. Then*

$$f\left(\frac{a+b}{2}\right) \int_a^b g(x)dx - \frac{1}{2} \int_a^b \eta(f(a+b-x), f(x))g(x)dx \leq \int_a^b f(x)g(x)dx. \quad (10)$$

Proof. From η -convexity of f we have

$$\begin{aligned} f\left(\frac{a+b}{2}\right) & = f\left(\frac{ta - ta + a + b + tb - tb}{2}\right) \\ & = f\left(\frac{ta + (1-t)b + tb + (1-t)a}{2}\right) \\ & \leq f(tb + (1-t)a) + \frac{1}{2}\eta\left(f(ta + (1-t)b), f(tb + (1-t)a)\right). \end{aligned}$$

Also with the change of variable $x = tb + (1-t)a$ we have

$$\begin{aligned} & f\left(\frac{a+b}{2}\right) \int_a^b g(x) dx \\ &= f\left(\frac{a+b}{2}\right) \int_0^1 g(tb + (1-t)a)(b-a) dt \\ &\leq \int_0^1 f(tb + (1-t)a)g(tb + (1-t)a)(b-a) dt \\ &\quad + \frac{1}{2} \int_0^1 \eta\left(f(ta + (1-t)b), f(tb + (1-t)a)\right)g(tb + (1-t)a)(b-a) dt \\ &= \int_a^b f(x)g(x) dx + \frac{1}{2} \int_a^b \eta(f(a+b-x), f(x))g(x) dx. \quad \square \end{aligned}$$

COROLLARY 2. *With the assumption of Theorems 6 and 7 we have:*

(i) *if $g(x) \equiv 1$, then we have the Hermite-Hadamard type inequalities:*

$$\begin{aligned} & f\left(\frac{a+b}{2}\right)(b-a) - \frac{1}{2} \int_a^b \eta(f(a+b-x), f(x)) dx \\ &\leq \int_a^b f(x) dx \leq \frac{f(a)+f(b)}{2} + \frac{\eta(f(a), f(b)) + \eta(f(b), f(a))}{4}. \end{aligned} \quad (11)$$

(ii) *if we consider M_η as the upper bound of η , then*

$$\begin{aligned} f\left(\frac{a+b}{2}\right) - \frac{M_\eta}{2} &\leq \int_a^b f(x)g(x) dx \\ &\leq \frac{f(a)+f(b)}{2} \int_a^b g(x) dx + \frac{M_\eta}{b-a} \int_a^b (b-x)g(x) dx. \end{aligned}$$

(iii) *if we set $\eta(x,y) = x - y$, then classic form of Hermite-Hadamard-Fejer inequality can be obtained as*

$$f\left(\frac{a+b}{2}\right) \int_a^b g(x) dx \leq \int_a^b f(x)g(x) dx \leq \frac{f(a)+f(b)}{2} \int_a^b g(x) dx.$$

Furthermore if we consider (i), (ii) and (iii) together, then we reach to Hermite-Hadamard inequality mentioned in Remark 1 (1).

4. The case of differentiable functions

The case of differentiable functions is of interest as well.

THEOREM 8. *Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is a differentiable η -convex function on (a, b) and that η is measurable on $f([a, b]) \times f([a, b])$. Then we have*

$$f'(y) \left(\frac{a+b}{2} - y\right) \leq \frac{1}{b-a} \int_a^b \eta(f(x), f(y)) dx \quad (12)$$

for every $y \in (a, b)$, in particular

$$\int_a^b \eta \left(f(x), f \left(\frac{a+b}{2} \right) \right) dx \geq 0.$$

Proof. From the definition of η -convex functions we have

$$\frac{f(tx + (1-t)y) - f(y)}{t} \leq \eta(f(x), f(y)),$$

for $t \in (0, 1]$. Taking the limit over $t \rightarrow 0+$ we get

$$f'(y)(x - y) \leq \eta(f(x), f(y)) \tag{13}$$

for any $x \in [a, b]$ and any $y \in (a, b)$.

Since η is measurable on $f([a, b]) \times f([a, b])$, then the integral

$$\int_a^b \eta(f(x), f(y)) dx$$

exists for any $y \in (a, b)$. Integrating (13) over x on $[a, b]$ and dividing by $b - a$ we deduce (12). \square

REMARK 2. If $a > 0$, then from (12) we have the inequalities

$$f'(\sqrt{ab}) \left(\frac{a+b}{2} - \sqrt{ab} \right) \leq \frac{1}{b-a} \int_a^b \eta(f(x), f(\sqrt{ab})) dx \tag{14}$$

and

$$\frac{1}{2} f' \left(\frac{2}{\frac{1}{a} + \frac{1}{b}} \right) \frac{(b-a)^2}{a+b} \leq \frac{1}{b-a} \int_a^b \eta \left(f(x), f \left(\frac{2}{\frac{1}{a} + \frac{1}{b}} \right) \right) dx. \tag{15}$$

The dual result also holds.

THEOREM 9. Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is an η -convex function and η is measurable above bounded on $f([a, b]) \times f([a, b])$. Then we have

$$\int_a^b f(y) dy \leq (x-a)f(a) + (b-x)f(b) + \int_a^b \eta(f(x), f(y)) dy \tag{16}$$

for any $x \in [a, b]$ and, in particular

$$\frac{1}{b-a} \int_a^b f(y) dy \leq \frac{f(a) + f(b)}{2} + \frac{1}{b-a} \int_a^b \eta \left(f \left(\frac{a+b}{2} \right), f(y) \right) dy. \tag{17}$$

Proof. Since the function f is absolutely continuous, then it is differentiable almost everywhere on $[a, b]$ and, as above, we have

$$f'(y)(x - y) \leq \eta(f(x), f(y)) \tag{18}$$

for any $x \in [a, b]$ and almost every $y \in (a, b)$.

Since η is measurable above bounded on $f([a, b]) \times f([a, b])$, then the integral $\int_a^b \eta(f(x), f(y)) dy$ exists for any $x \in [a, b]$.

Integrating in (18) over y on the interval $[a, b]$ we get

$$\int_a^b f'(y)(x - y) dy \leq \int_a^b \eta(f(x), f(y)) dy \tag{19}$$

for any $x \in [a, b]$.

Integrating by parts, we also have

$$\int_a^b f'(y)(x - y) dy = \int_a^b f(y) dy - (x - a)f(a) - (b - x)f(b)$$

and by (19) we get the desired result (16). \square

COROLLARY 3. *With the assumptions of Theorem 9 we have the double integral inequality*

$$\frac{1}{b - a} \int_a^b f(y) dy \leq \frac{f(a) + f(b)}{2} + \frac{1}{(b - a)^2} \int_a^b \int_a^b \eta(f(x), f(y)) dx dy.$$

The proof follows by (16) integrating over $x \in [a, b]$.

REMARK 3. The case $\eta(x, y) = x - y$ taken in the above inequalities will produce some know Hermite-Hadamard related inequalities, see [6]. The details are not presented here.

The following Jensen type inequalities may be stated as well.

THEOREM 10. *Suppose that $f : [a, b] \rightarrow \mathbb{R}$ is a differentiable η -convex function on (a, b) , $x_i \in [a, b]$, $\alpha_i \geq 0$, $i \in \{1, \dots, n\}$ and $\sum_{i=1}^n \alpha_i = 1$. Then for any $y \in (a, b)$ we have*

$$f'(y) \left(\sum_{i=1}^n \alpha_i x_i - y \right) \leq \sum_{i=1}^n \alpha_i \eta(f(x_i), f(y)). \tag{20}$$

In particular, we have

$$\sum_{i=1}^n \alpha_i \eta \left(f(x_i), f \left(\sum_{i=1}^n \alpha_i x_i \right) \right) \geq 0. \tag{21}$$

Also, for any $x \in [a, b]$ we have

$$x \sum_{i=1}^n \alpha_i f'(x_i) - \sum_{i=1}^n \alpha_i f'(x_i) x_i \leq \sum_{i=1}^n \alpha_i \eta(f(x), f(x_i)). \tag{22}$$

Moreover, if

$$\frac{\sum_{j=1}^n \alpha_j f'(x_j) x_j}{\sum_{j=1}^n \alpha_j f'(x_j)} \in [a, b], \tag{23}$$

then

$$\sum_{i=1}^n \alpha_i \eta \left(f \left(\frac{\sum_{j=1}^n \alpha_j f'(x_j) x_j}{\sum_{j=1}^n \alpha_j f'(x_j)} \right), f(x_i) \right) \geq 0 \tag{24}$$

Proof. If we use the inequality (13), then we get

$$f'(y)(x_i - y) \leq \eta(f(x_i), f(y)) \quad (25)$$

for any $x_i \in [a, b]$ and any $y \in (a, b)$.

If we multiply (25) by $\alpha_i \geq 0$, $i \in \{1, \dots, n\}$ and sum over i from 1 to n we get the desired inequality (20).

From (13) we also have

$$f'(x_i)(x - x_i) \leq \eta(f(x), f(x_i)) \quad (26)$$

for any $x_i \in [a, b]$ and any $x \in (a, b)$.

If we multiply (26) by $\alpha_i \geq 0$, $i \in \{1, \dots, n\}$ and sum over i from 1 to n we get

$$\sum_{i=1}^n \alpha_i f'(x_i)(x - x_i) \leq \sum_{i=1}^n \alpha_i \eta(f(x), f(x_i)),$$

which is equivalent to (22). \square

REMARK 4. We observe that a sufficient condition for (23) to hold is that f is nondecreasing (nonincreasing) on the whole interval $[a, b]$.

REMARK 5. In the case that $\eta(x, y) = x - y$ we get from (24) Slater's inequality [22]

$$\left(\frac{\sum_{j=1}^n \alpha_j f'(x_j) x_j}{\sum_{j=1}^n \alpha_j f'(x_j)} \right) \geq \sum_{i=1}^n \alpha_i f(x_i), \quad (27)$$

provided that (23) is satisfied.

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