

LOGARITHMIC CONVEXITY OF GINI MEANS

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Abstract. In the paper, alternative proofs for the monotonicity and logarithmic convexity of Gini means and related functions are presented by using new approaches and techniques.

1. Introduction

Recall from [7] that Gini means are defined as

$$G(r, s; x, y) = \begin{cases} \left(\frac{x^s + y^s}{x^r + y^r} \right)^{1/(s-r)}, & r \neq s; \\ \exp\left(\frac{x^r \ln x + y^r \ln y}{x^r + y^r} \right), & r = s; \end{cases} \quad (1)$$

where x and y are positive variables and r and s are real variables. They are also called sum mean values.

There has been a lot of literature such as [3, 4, 5, 6, 12, 13, 15, 16, 17, 24, 25, 26] devoted to studying inequalities and properties of Gini means.

The aim of this paper is to provide alternative proofs for the monotonicity and logarithmic convexity of Gini means $G(r, s; x, y)$ and to establish some new properties of functions involving Gini means.

Our main results can be stated as the following theorems.

THEOREM 1. *Gini means $G(r, s; x, y)$ are*

1. *increasing with respect to both $r \in (-\infty, \infty)$ and $s \in (-\infty, \infty)$;*
2. *logarithmically convex with respect to both r and s if $(r, s) \in (-\infty, 0) \times (-\infty, 0)$;*
3. *logarithmically concave with respect to both r and s if $(r, s) \in (0, \infty) \times (0, \infty)$.*

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THEOREM 2. *Let*

$$H_{r,s;x,y}(t) = G(r+t, s+t; x, y) \quad (2)$$

and

$$K_{r,s;x,y}(t) = H_{r,s;x,y}(t)H_{r,s;x,y}(-t) \quad (3)$$

for $t \in \mathbb{R}$. Then

1. Gini means $H_{r,s;x,y}(t)$ are

- (a) increasing on $(-\infty, \infty)$,
- (b) logarithmically convex on $(-\infty, -\frac{r+s}{2})$,
- (c) logarithmically concave on $(-\frac{r+s}{2}, \infty)$;

2. The function $K_{r,s;x,y}(t)$ is

- (a) increasing on $(-\infty, 0)$ and decreasing on $(0, \infty)$ for $r+s > 0$,
- (b) decreasing on $(-\infty, 0)$ and increasing on $(0, \infty)$ for $s+r < 0$.

THEOREM 3. *The function $[H_{r,s;x,y}(t)]^t$ is logarithmically convex*

- 1. on $(-\frac{s+r}{2}, 0)$ for $s+r > 0$,
- 2. on $(0, -\frac{s+r}{2})$ for $s+r < 0$.

In next section, we will prove these theorems systematically. In the third section, we will simply summarize and review recent developments and applications on this topic by several remarks.

2. Proofs of theorems

In this section we pay our attentions on proving our three theorems.

Proof of Theorem 1. It is easy to see that

$$\ln G(r, s; x, y) = \begin{cases} \frac{1}{s-r} \int_r^s \frac{x^u \ln x + y^u \ln y}{x^u + y^u} du, & r \neq s, \\ \frac{x^r \ln x + y^r \ln y}{x^r + y^r}, & r = s. \end{cases} \quad (4)$$

Since

$$\frac{d}{du} \left[\frac{x^u \ln x + y^u \ln y}{x^u + y^u} \right] = \frac{x^u y^u (\ln x - \ln y)^2}{(x^u + y^u)^2} > 0 \quad (5)$$

and

$$\frac{d^2}{du^2} \left[\frac{x^u \ln x + y^u \ln y}{x^u + y^u} \right] = -\frac{x^u y^u (x^u - y^u)(\ln x - \ln y)^3}{(x^u + y^u)^3} \begin{cases} \geq 0, & u \leq 0, \\ \leq 0, & u \geq 0, \end{cases} \quad (6)$$

then the integrand in (4) is increasing with respect to $u \in (-\infty, \infty)$, convex with respect to $u \in (-\infty, 0)$, and concave with respect to $u \in (0, \infty)$. Recall from [23, Lemma 1]

that if $f(t)$ is differentiable and increasing on an interval I then the integral arithmetic mean of $f(t)$,

$$\phi(r, s) = \begin{cases} \frac{1}{s-r} \int_r^s f(t) dt, & r \neq s, \\ f(r), & r = s, \end{cases} \tag{7}$$

is also increasing with r and s on I , and that if $f(t)$ is twice differentiable and convex on I then $\phi(r, s)$ is also convex with r and s on I . Consequently, Gini means $G(r, s; x, y)$ with respect to both r and s are increasing on $(-\infty, \infty)$, logarithmically convex if $(r, s) \in (-\infty, 0) \times (-\infty, 0)$, and logarithmically concave if $(r, s) \in (0, \infty) \times (0, \infty)$. The proof of Theorem 1 is complete. \square

First proof of Theorem 2. Taking the logarithm of $H_{r,s;x,y}(t)$ and differentiating consecutively yield

$$\begin{aligned} \ln H_{r,s;x,y}(t) &= \frac{1}{s-r} [\ln(x^{s+t} + y^{s+t}) - \ln(x^{r+t} + y^{r+t})], \\ [\ln H_{r,s;x,y}(t)]' &= \frac{1}{s-r} \left(\frac{x^{s+t} \ln x + y^{s+t} \ln y}{x^{s+t} + y^{s+t}} - \frac{x^{r+t} \ln x + y^{r+t} \ln y}{x^{r+t} + y^{r+t}} \right), \end{aligned} \tag{8}$$

$$[\ln H_{r,s;x,y}(t)]'' = \frac{1}{s-r} \left[\frac{x^{s+t} y^{s+t} (\ln x - \ln y)^2}{(x^{s+t} + y^{s+t})^2} - \frac{x^{r+t} y^{r+t} (\ln x - \ln y)^2}{(x^{r+t} + y^{r+t})^2} \right]. \tag{9}$$

By virtue of (5), it follows that $[\ln H_{r,s;x,y}(t)]' \geq 0$ which means that Gini means $H_{r,s;x,y}(t)$ is increasing on $(-\infty, \infty)$.

With the aid of (6), it may be obtained that the function

$$f_{x,y}(u) = \frac{x^u y^u (\ln x - \ln y)^2}{(x^u + y^u)^2} \tag{10}$$

is increasing on $(-\infty, 0)$ and decreasing on $(0, \infty)$. Note that the function $f_{x,y}(u)$ is even on $(-\infty, \infty)$.

Let

$$F_{x,y}(t) = f_{x,y}(s+t) - f_{x,y}(r+t). \tag{11}$$

If $s+t > r+t > 0$, that is, $t > -r > -s$, since $f_{x,y}(u)$ is decreasing on $(0, \infty)$, then $F_{x,y}(t) \leq 0$. Similarly, if $r+t < s+t < 0$, i.e., $t < -s < -r$, then $F_{x,y}(t) \geq 0$. If $r+t < 0 < s+t$ and $0 < -(r+t) < s+t$, equivalently, $t > -\frac{r+s}{2}$, since $f_{x,y}(u)$ is even on $(-\infty, \infty)$ and decreasing on $(0, \infty)$, then $F_{x,y}(t) \leq 0$; Similarly, if $t < -\frac{r+s}{2}$, then $F_{x,y}(t) \geq 0$. This implies

$$[\ln H_{r,s;x,y}(t)]'' \begin{cases} \geq 0, & t \leq -\frac{r+s}{2} \\ \leq 0, & t \geq -\frac{r+s}{2} \end{cases}$$

for all r, s, x, y by a recourse to symmetric properties

$$G(r, s; x, y) = G(s, r; x, y) = G(r, s; y, x).$$

Taking the logarithm on both sides of (3) and differentiating give

$$[\ln K_{r,s;x,y}(t)]' = \frac{H'_{r,s;x,y}(t)}{H_{r,s;x,y}(t)} - \frac{H'_{r,s;x,y}(-t)}{H_{r,s;x,y}(-t)}, \quad (12)$$

where

$$H'_{r,s;x,y}(-t) = \left. \frac{dH_{r,s;x,y}(u)}{du} \right|_{u=-t}.$$

The logarithmic convexity of $H_{r,s;x,y}(t)$ implies that the function $\frac{H'_{r,s;x,y}(t)}{H_{r,s;x,y}(t)}$ is increasing on $(-\infty, -\frac{r+s}{2})$ and decreasing on $(-\frac{r+s}{2}, 0)$. A careful computation verifies that

$$\frac{H'_{r,s;x,y}(t)}{H_{r,s;x,y}(t)} = \frac{H'_{r,s;x,y}(-t - (s+r))}{H_{r,s;x,y}(-t - (s+r))}$$

for $t \in (-\infty, \infty)$. Consequently, the function

$$Q(t) = \frac{H'_{r,s;x,y}(t - (s+r)/2)}{H_{r,s;x,y}(t - (s+r)/2)}$$

is increasing on $(-\infty, 0)$, decreasing on $(0, \infty)$, and even on $(-\infty, \infty)$. Utilization of the approach applied to the function $f_{x,y}$ defined by (10) yields that $Q(t + (s+r)) - Q(t)$ is positive on $(-\infty, -\frac{s+r}{2})$ and negative on $(-\frac{s+r}{2}, \infty)$ for $s+r > 0$, and that it is negative on $(-\infty, -\frac{s+r}{2})$ and positive on $(-\frac{s+r}{2}, \infty)$ for $s+r < 0$, which is equivalent to

$$Q\left(t + \frac{s+r}{2}\right) - Q\left(t - \frac{s+r}{2}\right) = \frac{H'_{r,s;x,y}(t)}{H_{r,s;x,y}(t)} - \frac{H'_{r,s;x,y}(t - (s+r))}{H_{r,s;x,y}(t - (s+r))} \quad (13)$$

being positive on $(-\infty, 0)$ and negative on $(0, \infty)$ for $s+r > 0$, and being negative on $(-\infty, 0)$ and positive on $(0, \infty)$ for $s+r < 0$. Since

$$K_{r,s;x,y}(t) = \frac{xyH_{r,s;x,y}(t)}{H_{r,s;x,y}(t - (s+r))}, \quad (14)$$

then the function in (13) equals $[\ln K_{r,s;x,y}(t)]'$, which implies that the function $K_{r,s;x,y}(t)$ is increasing on $(-\infty, 0)$ and decreasing on $(0, \infty)$ for $s+r > 0$, and it is decreasing on $(-\infty, 0)$ and increasing on $(0, \infty)$ for $s+r < 0$. The proof of Theorem 2 is complete. \square

Second proof of Theorem 2. Basing on the first proof of Theorem 2, the derivatives (8), (9), and (12) can be rewritten as

$$\begin{aligned}
 [\ln H_{r,s;x,y}(t)]' &= \frac{(x^s y^r - x^r y^s)(\ln x - \ln y)}{s - r} \frac{x^t y^t}{(x^{s+t} + y^{s+t})(x^{r+t} + y^{r+t})}, \\
 [\ln H_{r,s;x,y}(t)]'' &= \frac{(x^s y^r - x^r y^s)(x^{s+r+2t} - y^{s+r+2t})}{s - r} \\
 &\quad \times \frac{x^t y^t (\ln x - \ln y)^2}{(x^{s+t} + y^{s+t})^2 (x^{r+t} + y^{r+t})^2}, \\
 [\ln K_{r,s;x,y}(t)]' &= -\frac{(x^s y^r - x^r y^s)(x^{s+r} - y^{s+r})(x^{2t} - y^{2t})(\ln x - \ln y)}{s - r} \\
 &\quad \times \frac{x^t y^t}{(x^t y^s + x^s y^t)(x^t y^r + x^r y^t)(x^{s+t} + y^{s+t})(x^{r+t} + y^{r+t})}.
 \end{aligned}$$

Theorem 2 is thus proved. \square

Second proof of the monotonicity of $K_{r,s;x,y}(t)$. Due to homogeneity in x and y , we can assume that $y = 1$. Then we have

$$\begin{aligned}
 K_{r,s;x,y}(t) &= \left(\frac{x^{r+t} + 1}{x^{s+t} + 1} \cdot \frac{x^{r-t} + 1}{x^{s-t} + 1} \right)^{1/(r-s)} \\
 &= \left[\frac{x^{2r} + x^r(x^t + x^{-t}) + 1}{x^{2s} + x^s(x^t + x^{-t}) + 1} \right]^{1/(r-s)} \\
 &= \left\{ \frac{x^{2r} + x^{r-s}[x^{2s} + x^s(x^t + x^{-t}) + 1] + 1 - x^{r+s} - x^{r-s}}{x^{2s} + x^s(x^t + x^{-t}) + 1} \right\}^{1/(r-s)} \\
 &= \left[x^{r-s} + \frac{(x^{r+s} - 1)(x^{r-s} - 1)}{x^{2s} + x^s(x^t + x^{-t}) + 1} \right]^{1/(r-s)}.
 \end{aligned}$$

The denominator in square brackets increases for $t > 0$, and the numerator is positive for $(r+s)(r-s) > 0$ and negative otherwise, so the expression decreases if and only if $r+s > 0$.

The property follows from the log-convexity of H and its symmetry with respect to $-\frac{r+s}{2}$, as showed in [27, Theorem 2.3] and [31, Theorem 7]. \square

Proof of Theorem 3. A direct calculation yields

$$[t \ln H_{r,s;x,y}(t)]'' = 2[\ln H_{r,s;x,y}(t)]' + t[\ln H_{r,s;x,y}(t)]''. \tag{15}$$

By Theorem 2, it follows that $[\ln H_{r,s;x,y}(t)]' > 0$ on $(-\infty, \infty)$, $[\ln H_{r,s;x,y}(t)]'' > 0$ on $(-\infty, -\frac{s+r}{2})$ and $[\ln H_{r,s;x,y}(t)]'' < 0$ on $(-\frac{s+r}{2}, \infty)$. Therefore, if $s+r < 0$ then $[t \ln H_{r,s;x,y}(t)]'' > 0$, and so $t \ln H_{r,s;x,y}(t)$ is convex on $(0, -\frac{s+r}{2})$; if $s+r > 0$ then $[t \ln H_{r,s;x,y}(t)]'' > 0$, and so $t \ln H_{r,s;x,y}(t)$ is convex on $(-\frac{s+r}{2}, 0)$. The proof of Theorem 3 is complete. \square

3. Remarks

After proving our three theorems, we give several remarks on them for simply summarizing and reviewing recent developments and applications on this topic.

REMARK 1. In this paper we provide from new viewpoints alternative proofs for the monotonicity of Gini means $G(r, s; x, y)$, although other proofs have been supplied in [7, 28], to the best of our knowledge.

REMARK 2. The log-convexity of some functions which are more general than Gini means has been demonstrated in, for example, [28, 29, 30, 31, 32]. This can also be deduced from Schur-convexity of Gini means, which was proved in [25] by using the conclusion that for functions of the form

$$\frac{g(x) - g(y)}{x - y} \quad (16)$$

Schur-convexity and convexity are equivalent to each other, as showed in [14, pp. 273–274], see also [18, p. 46, Section 4.3.1].

REMARK 3. The logarithmic convexity of $H_{r,s;x,y}(t)$ for $(r, s) = (1, 0)$ have been proved in [1], see also [31, Theorem 6]. Since the graph of $\ln H_{r,s}$ can be obtained from the graph of $\ln H_{1,0}$ by an affine change of variables, so the logarithmic convexity of $H_{r,s;x,y}(t)$ follows. This is also an alternative proof of the logarithmic convexity of $H_{r,s;x,y}(t)$.

REMARK 4. From [27, Property 1.2 and Theorem 2.1] for $a = x$ and $b = y$, the logarithmic convexity of $H_{r,s;x,y}(t)$ can also be derived. This is the last alternative proof we find as possible as we can.

REMARK 5. Our approaches and techniques in this paper can be used to study similar properties of extended mean values $E(r, s; x, y)$ and other means, see, for example, [2, 8, 11, 19, 20]. It is much worthwhile to mentioning that these have been applied in [9, 10, 22, 33] to establish inequalities for bounding the ratio of two gamma functions in the theory of special functions, see also [18] and plenty of references cited therein.

REMARK 6. This paper is a slightly revised and corrected version of the preprint [21].

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